

Annual Report | 31 December 2022

Vanguard Investment Series plc

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

Tracking Error

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

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

The table below excludes adjustments for swing pricing.

For the year ended 31 December 2022

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
Equity			
Vanguard Emerging Markets Stock Index ¹	0.500	0.575	The difference in tracking error is due to the fund’s accrual of capital gains taxes for India and Brazil which are not included in the index, separately there was a timing difference between when the fund and the index priced Russian equities at zero.
Vanguard ESG Developed World All Cap Equity Index ^{2,3}	0.200	0.099	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Developed World All Cap Equity Index CHF-Hedged ^{2,3,4}	0.200	0.366	The difference in tracking error is due to additional hedging costs due to volatility spike in the Swiss franc against the US Dollar.
Vanguard ESG Developed World All Cap Equity Index EUR-Hedged ^{2,3,5}	0.200	0.314	The difference in tracking error is due to additional hedging costs due to volatility spike in the euro against the US Dollar.
Vanguard ESG Emerging Markets All Cap Equity Index ^{2,6}	0.500	0.256	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard European Stock Index ²	0.300	0.143	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Eurozone Stock Index ²	0.400	0.184	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Small-Cap Index ²	0.300	0.069	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Stock Index ²	0.200	0.034	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Stock Index EUR-Hedged ²	0.200	0.206	The difference in tracking error is due to heightened market volatility throughout the year resulting in the fund resetting hedge exposure against the hedged benchmark index.
Vanguard Japan Stock Index ²	0.500	0.058	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Pacific ex-Japan Stock Index ²	0.200	0.096	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard SRI European Stock ¹	0.500	0.526	The difference in tracking error is due to the Fund tracking a standard non-screened benchmark while the Fund excludes companies involved in certain business activities based on ESG criteria.
Vanguard U.S. 500 Stock Index ²	0.200	0.016	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. 500 Stock Index EUR-Hedged ²	0.200	0.280	The difference in tracking error is due to heightened market volatility throughout the year resulting in the fund resetting hedge exposure against the hedged benchmark index.
Fixed Income			
Vanguard 20+ Year Euro Treasury Index ¹	0.500	0.250	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global Corporate Bond Index Fund USD-Hedged ^{1,6}	0.400	0.394	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
Vanguard ESG Global Corporate Bond Index Fund CHF-Hedged ^{1,6}	0.400	0.368	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global Corporate Bond Index Fund EUR-Hedged ^{1,6}	0.400	0.393	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global Corporate Bond Index Fund GBP-Hedged ^{1,6}	0.400	0.362	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Government Bond Index ¹	0.200	0.088	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Government Bond Index CHF-Hedged ^{1,7}	0.200	0.096	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Government Bond Index GBP-Hedged ¹	0.200	0.088	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Investment Grade Bond Index ¹	0.200	0.096	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Investment Grade Bond Index GBP-Hedged ¹	0.200	0.097	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Eurozone Inflation-Linked Bond Index ¹	0.300	0.116	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Bond Index USD-Hedged ¹	0.300	0.138	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Bond Index CHF-Hedged ¹	0.300	0.144	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Bond Index EUR-Hedged ¹	0.300	0.147	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Bond Index GBP-Hedged ¹	0.300	0.149	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Bond Index JPY-Hedged ¹	0.300	0.139	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Corporate Bond Index USD-Hedged ¹	0.400	0.523	The difference in tracking error is due to heightened volatility and interest rate speculation.
Vanguard Global Corporate Bond Index CHF-Hedged ^{1,8}	0.400	0.184	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Corporate Bond Index EUR-Hedged ¹	0.400	0.498	The difference in tracking error is due to heightened volatility and interest rate speculation.
Vanguard Global Corporate Bond Index GBP-Hedged ¹	0.400	0.359	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Short-Term Bond Index USD-Hedged ¹	0.200	0.095	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Short-Term Bond Index CHF-Hedged ¹	0.200	0.096	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Short-Term Bond Index EUR-Hedged ¹	0.200	0.096	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Short-Term Bond Index GBP-Hedged ¹	0.200	0.096	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Short-Term Corporate Bond Index USD-Hedged ¹	0.200	0.269	The difference in tracking error is due to heightened volatility and interest rate speculation.
Vanguard Global Short-Term Corporate Bond Index EUR-Hedged ¹	0.200	0.268	The difference in tracking error is due to heightened volatility and interest rate speculation.
Vanguard Global Short-Term Corporate Bond Index GBP-Hedged ¹	0.200	0.268	The difference in tracking error is due to heightened volatility and interest rate speculation.

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
Vanguard Japan Government Bond Index ¹	0.300	0.067	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Japan Government Bond Index EUR-Hedged ¹	0.300	0.070	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Japan Government Bond Index GBP-Hedged ¹	0.300	0.078	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Japan Government Bond Index USD-Hedged ^{1,9}	0.300	0.068	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard SRI Euro Investment Grade Bond Index ¹	0.500	0.117	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Government Bond Index ¹	0.300	0.081	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Government Bond Index EUR-Hedged ^{1,8}	0.300	0.097	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Investment Grade Bond Index ¹	0.500	0.122	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Short-Term Investment Grade Bond Index ¹	0.300	0.067	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Government Bond Index ¹	0.400	0.235	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Government Bond Index CHF-Hedged ^{1,7}	0.400	0.137	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Government Bond Index EUR-Hedged ¹	0.400	0.245	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Government Bond Index GBP-Hedged ¹	0.400	0.224	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Investment Grade Credit Index ¹	0.400	0.401	The difference in tracking error is due to heightened volatility and interest rate speculation.
Vanguard U.S. Investment Grade Credit Index EUR-Hedged ¹	0.400	0.409	The difference in tracking error is due to heightened volatility and interest rate speculation.
Vanguard U.S. Investment Grade Credit Index GBP-Hedged ¹	0.400	0.403	The difference in tracking error is due to heightened volatility and interest rate speculation.
Vanguard U.S. Treasury Inflation-Protected Securities Index ¹	0.200	0.186	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Treasury Inflation-Protected Securities Index CHF-Hedged ¹	0.200	0.194	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Treasury Inflation-Protected Securities Index EUR-Hedged ¹	0.200	0.182	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Treasury Inflation-Protected Securities Index GBP-Hedged ¹	0.200	0.199	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Treasury Inflation-Protected Securities Index SGD-Hedged ¹	0.200	0.184	The fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

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

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

3 The fund's benchmark was the FTSE Developed Index through 13 May 2020 and the FTSE Developed All Cap Choice Index thereafter.

4 Tracking error is calculated based on daily returns during the time period since inception and then annualised. This share class launched on 17 May 2022.

5 Tracking error is calculated based on daily returns during the time period since inception and then annualised. This share class launched on 3 March 2021.

6 Tracking error is calculated based on daily returns during the time period since inception and then annualised. This Fund launched during the 36-month period.

7 Tracking error is calculated based on daily returns during the time period since inception and then annualised. This share class launched on 17 May 2022.

8 Tracking error is calculated based on daily returns during the time period since inception and then annualised. This share class launched on 21 January 2021.

9 Tracking error is calculated based on daily returns during the time period since inception and then annualised. This share class launched on 15 January 2020.

Report From the Directors

The Board of Directors (the "Directors" or the "Board") submits its annual report together with the audited financial statements for Vanguard Investment Series plc (the "Company") for the year ended 31 December 2022.

Directors' Responsibilities Statement

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

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

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

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

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

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

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

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

Statement of Relevant Audit Information

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

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

Directors' Compliance Statement

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

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

Accounting Records

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

Review of the Business and Future Developments

There was no change in the nature of the Company's business during the financial year. The performance review encompasses tracking error and tracking difference disclosures which are key metrics as to how well the index Funds have been managed against their benchmark indices. A review of the Funds' performance and activities for the year ended 31 December 2022 is included in each fund's Performance Summary (unaudited). Tracking error can be found on pages 1, 2 and 3 and a Performance Summary is included for each Fund. The Directors do not anticipate any change in the structure or investment objectives of the Company.

Results and Dividends

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

Events Since the Financial Year End

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

Directors

The names of the persons who were Directors for all or part of the year ended 31 December 2022 are set out below.

Peter Blessing^{1,2} (Irish)
William Slattery¹ (Irish)
Michael S. Miller² (American)
Sean Hagerty (American)
Tara Doyle¹ (Irish)
Robyn Laidlaw (New Zealand)
Ann Stock² (British)
Karin A. Risi (American)
Ranjit Singh^{1,3} (American)
Thomas Challenor^{1,3} (British)

¹ Served in an independent, non-executive capacity during the year.

² Resigned as a Director on 31 December 2022.

³ Appointed as a Director on 1 December 2022.

Directors' and Secretary's Interests

One Director, Tara Doyle, held 795 shares within the Company at 31 December 2022. No other Directors or the Secretary and their families had interest in the shares of the Company at 31 December 2022. No Directors had at any time during the year a material interest in any contract of significance subsisting during or at the end of the year in relation to the business of the Company.

Independent Auditors

As notified to shareholders on 28 March 2022, KPMG Ireland replaced PricewaterhouseCoopers on 3 May 2022. Further details in respect of the rationale and selection process are available at <https://global.vanguard.com/portal/site/portal/ucits-fund-announcements>.

Directors' Disclosure on Corporate Governance

Corporate Governance Statement

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

with those of the Corporate Governance Code for the year ended 31 December 2022.

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

Shareholder Meetings and Voting Rights

General Meetings

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

Voting Rights

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

Class Meetings—Variation of Class Rights

Under the Articles of Association of the Company (the "Articles"), the rights attached to each class of shares may, whether or not the Company is being wound up, be varied with the consent in writing of the holders of three-fourths of the issued shares of that class or with the sanction of a Special Resolution passed at a separate general meeting of the holders of the shares of that class. The rights attaching to any class of shares shall not be deemed to be varied by the creation or issue of further shares ranking *pari passu* with shares already in issue, unless otherwise

expressly provided by the terms of issue of those shares. The provisions of the Articles relating to general meetings shall apply to every such separate general meeting except that the necessary quorum at such a meeting shall be two persons present in person or by proxy holding shares of the class in question or, at an adjourned meeting, one person holding shares of the class in question or his or her proxy.

Directors of the Company

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

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

Internal Controls and Risk Management

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

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

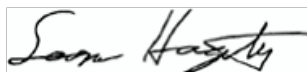
The Directors have procedures in place to ensure that all relevant books of account are properly maintained and are readily available, including production of annual and half yearly financial statements. The Directors are

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

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

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

On behalf of the Board of Directors of the Company,



Sean Hagerty



Lisa Harlow

27 April 2023

Additional Information From the Directors (unaudited)

Deferred Capital Gains Tax

Given continued tax related sanctions imposed on Ireland by Brazil, the Manager has decided to transition to accrue the Brazilian Capital Gains Tax to the NAV effective 7 June 2022 rather than separately capturing it through dilution adjustments. This was deemed to be a prudent approach, and a more efficient way to process these amounts, as the sanctions have been ongoing for more than 5 years.

Geopolitical Risk

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

Risk Management Objectives and Policies

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

Remuneration Disclosure

Vanguard personnel providing services to the Manager are subject to the Vanguard European Remuneration Policy (the "Remuneration Policy"). The Remuneration Policy includes the remuneration requirements of the UCITS V Directive (2014/91/EU). Details of the Remuneration Policy are available through <https://www.ie.vanguard/content/dam/intl/europe/documents/ch/en/ucitsv-remuneration-policy.pdf>, which will be updated periodically to reflect changes to the policy.

The governance of remuneration within Vanguard Europe is undertaken through a tiered structure, including Vanguard's Global Remuneration Committee and the European Leadership Team. The Global Remuneration Committee also operates at The Vanguard Group level and oversees the overall compensation programmes of The Vanguard Group. The European Leadership Team is responsible for implementing the remuneration programmes in accordance with Vanguard's total rewards philosophy and global organisation, including overseeing the Remuneration Policy.

The Remuneration Policy provides for an appropriate balance of fixed salary; benefits, such as pension; and annual bonus and long-term incentive arrangements. Incentives are based on the overall business performance of The Vanguard Group, or individual, team, business unit and fund performance. The incentive plans were reviewed and approved by the European Leadership Team (and other applicable groups) to ensure that the plans appropriately assess financial and non-financial performance and did not encourage conflicts of interest, and to ensure that risk or compliance issues were appropriately reflected.

The European Leadership Team also reviews and approves the list of UCITS code staff annually. Identified code staff are notified and understand the code staff responsibilities.

The table below presents the aggregate total remuneration paid to staff who provide services to the Funds and the aggregate total remuneration paid to all relevant UCITS code staff.

	Headcount ¹	Total Remuneration (€000) ²
Funds, of which	75	11,870
Fixed Remuneration	75	7,723
Variable Remuneration	75	4,147
Performance Fees	n/a	n/a
UCITS Code Staff, of which	11	3,069
Fixed Remuneration	11	1,688
Variable Remuneration	11	1,381
Performance Fees	n/a	n/a

1 This is the total number of employees who are fully or partly involved in, or provide services to, the activities of the Funds, including both crew who terminated during the year and part-year MRTs.

2 The remuneration disclosed is the total remuneration awarded to employees for 2022.

Remuneration reflects fixed pay (salary) and performance-related pay (annual and long-term incentives). Individual incentive outcomes under the plans are based on performance assessed by reference to an appropriate balance of quantitative and qualitative measures, such as behaviour, including compliance with all applicable policies. The individual incentive outcome is fully discretionary and, if appropriate, outcomes based on financial performance can be overridden based on the qualitative measures.

Connected Persons Disclosure

Transactions carried out with the Company by the Investment Manager, Manager, Depositary and/or associated or group companies of these ("Connected Persons") during the year ended 31 December 2022 were carried out as if negotiated at arm's length and were in the best interests of the Company's Shareholders. The Directors of the Company are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that all transactions entered into by the Company with Connected Persons are carried out as if negotiated at arm's length and in the best interests of the Company's Shareholders.

Securities Financing Transactions Regulation ("SFTR")

A Securities Financing Transaction (SFT) is defined as per Article 3(11) of the SFTR as:

- A repurchase/reverse repurchase agreement.
- Securities or commodities lending and securities or commodities borrowing.
- A buy-sell back transaction or sell-buy back transaction.
- A margin lending transaction.

As at 31 December 2022, the Company had a securities lending programme as a type of SFT under the scope of the SFTR.

Global Data

The amounts of securities on loan as at 31 December 2022 are as follows:

Fund	Amount	Proportion of NAV (%)	% of Lendable Assets
Emerging Markets Stock Index Fund	\$154,296,958	1.45	9.64
ESG Developed World All Cap Equity Index Fund	\$47,818,317	1.35	9.16
ESG Emerging Markets All Cap Equity Index Fund	\$1,846,695	0.40	2.73
European Stock Index Fund	\$18,321,506	0.50	3.33
Eurozone Stock Index Fund	€8,963,678	0.76	5.04
Global Small-Cap Index Fund	\$158,859,042	5.08	34.46
Global Stock Index Fund	\$191,287,298	1.54	10.38
Japan Stock Index Fund	€216,353,306	6.84	45.80
Pacific ex-Japan Stock Index Fund	€1,469,463	0.05	0.32
SRI European Stock Fund	€1,969,278	0.44	2.95
U.S. 500 Stock Index Fund	\$2,239,701	0.02	0.16
U.S. Opportunities Fund	\$7,967,685	0.72	4.90

Data on Re-Use of Collateral

Vanguard Investment Series Plc did not re-use any collateral received during the year ended 31 December 2022.

Concentration Data

The split of issuers of collateral securities received across all SFTs as at 31 December 2022 is as follows:

Fund	Collateral Issuer	Collateral Amount
Emerging Markets Stock Index Fund	France Government	\$37,489,047
Emerging Markets Stock Index Fund	Germany Government	\$871,900
Emerging Markets Stock Index Fund	Netherlands Government	\$12,416,485
Emerging Markets Stock Index Fund	UK Government	\$29,811,513
Emerging Markets Stock Index Fund	US Government	\$83,956,294
ESG Developed World All Cap Equity Index Fund	France Government	\$5,889,436
ESG Developed World All Cap Equity Index Fund	Germany Government	\$304,944
ESG Developed World All Cap Equity Index Fund	Netherlands Government	\$2,484,782
ESG Developed World All Cap Equity Index Fund	UK Government	\$8,195,783
ESG Developed World All Cap Equity Index Fund	US Government	\$33,807,466
ESG Emerging Markets All Cap Equity Index Fund	France Government	\$147,550
ESG Emerging Markets All Cap Equity Index Fund	Germany Government	\$2,894
ESG Emerging Markets All Cap Equity Index Fund	Netherlands Government	\$249,023
ESG Emerging Markets All Cap Equity Index Fund	UK Government	\$449,172
ESG Emerging Markets All Cap Equity Index Fund	US Government	\$1,130,193
European Stock Index Fund	France Government	\$9,159,670
European Stock Index Fund	Germany Government	\$225,081
European Stock Index Fund	Netherlands Government	\$289,994
European Stock Index Fund	UK Government	\$515,034
European Stock Index Fund	US Government	\$9,349,144
Eurozone Stock Index Fund	France Government	€6,134,378
Eurozone Stock Index Fund	Germany Government	€68,789
Eurozone Stock Index Fund	US Government	€3,373,360
Global Small-Cap Index Fund	France Government	\$25,009,760
Global Small-Cap Index Fund	Germany Government	\$1,299,896
Global Small-Cap Index Fund	Netherlands Government	\$8,780,829
Global Small-Cap Index Fund	UK Government	\$27,088,574
Global Small-Cap Index Fund	US Government	\$106,478,583
Global Stock Index Fund	France Government	\$19,902,634
Global Stock Index Fund	Germany Government	\$1,086,891
Global Stock Index Fund	Netherlands Government	\$11,562,669
Global Stock Index Fund	UK Government	\$38,073,951
Global Stock Index Fund	US Government	\$132,181,910
Japan Stock Index Fund	France Government	€10,600,345
Japan Stock Index Fund	Germany Government	€1,239,337
Japan Stock Index Fund	Netherlands Government	€8,753,936
Japan Stock Index Fund	UK Government	€32,119,031
Japan Stock Index Fund	US Government	€175,836,039
Pacific ex-Japan Stock Index Fund	France Government	€1,257,519
Pacific ex-Japan Stock Index Fund	US Government	€320,216
SRI European Stock Fund	France Government	€894,420
SRI European Stock Fund	Germany Government	€42,807
SRI European Stock Fund	Netherlands Government	€18,750
SRI European Stock Fund	UK Government	€33,301
SRI European Stock Fund	US Government	€1,102,898
U.S. 500 Stock Index Fund	France Government	\$1,916,664
U.S. 500 Stock Index Fund	US Government	\$488,061
U.S. Opportunities Fund	France Government	\$290,974
U.S. Opportunities Fund	Netherlands Government	\$1,587,374
U.S. Opportunities Fund	UK Government	\$2,819,201
U.S. Opportunities Fund	US Government	\$3,873,315

The split of counterparties of the securities lending programme as at 31 December 2022 is as follows:

Fund	Counterparty	Securities on Loan Amount
Emerging Markets Stock Index Fund	Citigroup	\$6,518,386
Emerging Markets Stock Index Fund	Goldman Sachs	\$26,055,706
Emerging Markets Stock Index Fund	HSBC Bank	\$7,986,972
Emerging Markets Stock Index Fund	JP Morgan	\$12,568,031
Emerging Markets Stock Index Fund	Merrill Lynch	\$18,570,175
Emerging Markets Stock Index Fund	Morgan Stanley	\$36,184,132
Emerging Markets Stock Index Fund	UBS AG	\$46,413,556

Fund	Counterparty	Securities on Loan Amount
ESG Developed World All Cap Equity Index Fund	Citigroup	\$12,658,324
ESG Developed World All Cap Equity Index Fund	Goldman Sachs	\$13,542,068
ESG Developed World All Cap Equity Index Fund	JP Morgan	\$3,167,922
ESG Developed World All Cap Equity Index Fund	Merrill Lynch	\$9,052,829
ESG Developed World All Cap Equity Index Fund	Morgan Stanley	\$3,916,695
ESG Developed World All Cap Equity Index Fund	UBS AG	\$5,480,479
ESG Emerging Markets All Cap Equity Index Fund	Citigroup	\$47,069
ESG Emerging Markets All Cap Equity Index Fund	Goldman Sachs	\$382,532
ESG Emerging Markets All Cap Equity Index Fund	JP Morgan	\$63,365
ESG Emerging Markets All Cap Equity Index Fund	Merrill Lynch	\$16,524
ESG Emerging Markets All Cap Equity Index Fund	Morgan Stanley	\$152,391
ESG Emerging Markets All Cap Equity Index Fund	UBS AG	\$1,184,814
European Stock Index Fund	Goldman Sachs	\$2,086,686
European Stock Index Fund	JP Morgan	\$5,545,300
European Stock Index Fund	Morgan Stanley	\$9,296,036
European Stock Index Fund	UBS AG	\$1,393,484
Eurozone Stock Index Fund	Citigroup	€530,806
Eurozone Stock Index Fund	JP Morgan	€1,694,726
Eurozone Stock Index Fund	Morgan Stanley	€6,738,146
Global Small-Cap Index Fund	Barclays	\$1,338
Global Small-Cap Index Fund	Citigroup	\$23,173,140
Global Small-Cap Index Fund	Goldman Sachs	\$47,957,528
Global Small-Cap Index Fund	HSBC Bank	\$959,914
Global Small-Cap Index Fund	JP Morgan	\$18,823,603
Global Small-Cap Index Fund	Merrill Lynch	\$27,506,380
Global Small-Cap Index Fund	Morgan Stanley	\$17,869,893
Global Small-Cap Index Fund	UBS AG	\$22,567,246
Global Stock Index Fund	Citigroup	\$46,888,015
Global Stock Index Fund	Goldman Sachs	\$58,628,597
Global Stock Index Fund	JP Morgan	\$6,632,657
Global Stock Index Fund	Merrill Lynch	\$41,972,606
Global Stock Index Fund	Morgan Stanley	\$11,552,872
Global Stock Index Fund	UBS AG	\$25,612,551
Japan Stock Index Fund	Citigroup	€94,475,718
Japan Stock Index Fund	Goldman Sachs	€56,952,930
Japan Stock Index Fund	JP Morgan	€11,498,720
Japan Stock Index Fund	Merrill Lynch	€39,659,441
Japan Stock Index Fund	UBS AG	€13,766,497
Pacific ex-Japan Stock Index Fund	Morgan Stanley	€1,469,463
SRI European Stock Fund	Goldman Sachs	€47,041
SRI European Stock Fund	JP Morgan	€1,054,642
SRI European Stock Fund	Morgan Stanley	€777,495
SRI European Stock Fund	UBS AG	€90,100
U.S. 500 Stock Index Fund	Morgan Stanley	\$2,239,701
U.S. Opportunities Fund	Morgan Stanley	\$340,015
U.S. Opportunities Fund	UBS AG	\$7,627,670

Safekeeping of Collateral Received

All securities lending collateral received is held by BNY Mellon as tri-party agent in the name of Brown Brothers Harriman as at 31 December 2022.

Aggregate Transaction Data

The aggregate transaction data for collateral positions received in respect of the securities lending programme as at 31 December 2022 are as follows:

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Emerging Markets Stock Index Fund	Bond	\$871,900	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$12,157,338	AAu	> 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$19,036	AAu	1 month to 3 months	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$25,312,673	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$12,416,485	Not Rated	> 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$22,281,702	AA-u	> 1 year	GBP	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$7,529,811	F1+u	3 months to 1 year	GBP	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$65,631,762	AAAu	> 1 year	USD	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$17,254,071	F1+u	1 month to 3 months	USD	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$1,070,461	Not Rated	> 1 year	USD	United Kingdom	Tri Party

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
ESG Developed World All Cap Equity Index Fund	Bond	\$304,944	AAAu	> 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$3,144,707	AAu	> 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$4,798	AAu	1 month to 3 months	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$2,739,931	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$2,484,782	Not Rated	> 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$4,525,053	AA-u	> 1 year	GBP	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$3,670,730	F1+u	3 months to 1 year	GBP	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$31,643,719	AAAu	> 1 year	USD	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$2,037,348	F1+u	1 month to 3 months	USD	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$126,399	Not Rated	> 1 year	USD	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$2,894	AAAu	> 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$40,849	AAu	> 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$96	AAu	1 month to 3 months	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$106,605	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$249,023	Not Rated	> 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$442,472	AA-u	> 1 year	GBP	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$6,700	F1+u	3 months to 1 year	GBP	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$662,416	AAAu	> 1 year	USD	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$440,451	F1+u	1 month to 3 months	USD	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$27,326	Not Rated	> 1 year	USD	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$225,081	AAAu	> 1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$2,648,213	AAu	> 1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$8,399	AAu	1 month to 3 months	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$6,503,058	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$289,994	Not Rated	> 1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$515,034	AA-u	> 1 year	GBP	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$8,798,982	AAAu	> 1 year	USD	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$518,023	F1+u	1 month to 3 months	USD	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$32,139	Not Rated	> 1 year	USD	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€68,789	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€1,418,129	AAu	> 1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€2,567	AAu	1 month to 3 months	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€4,713,682	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€3,373,360	AAAu	> 1 year	USD	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$1,299,897	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$12,471,332	AAu	> 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$28,511	AAu	1 month to 3 months	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$12,500,916	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$8,789,829	Not Rated	> 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$15,935,323	AA-u	> 1 year	GBP	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$11,153,251	F1+u	3 months to 1 year	GBP	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$97,568,811	AAAu	> 1 year	USD	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$8,389,292	F1+u	1 month to 3 months	USD	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$520,480	Not Rated	> 1 year	USD	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$1,086,891	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$11,810,756	AAu	> 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$10,046	AAu	1 month to 3 months	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$8,081,832	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$11,562,669	Not Rated	> 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$21,054,952	AA-u	> 1 year	GBP	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$17,018,999	F1+u	3 months to 1 year	GBP	United Kingdom	Tri Party

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Global Stock Index Fund	Bond	\$122,069,821	AAAu	> 1 year	USD	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$9,521,373	F1+u	1 month to 3 months	USD	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$590,716	Not Rated	> 1 year	USD	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€1,239,337	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€10,582,928	AAu	> 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€17,416	AAu	1 month to 3 months	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€8,753,937	Not Rated	> 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€16,037,972	AA-u	> 1 year	GBP	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€16,081,059	F1+u	3 months to 1 year	GBP	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€170,400,890	AAAu	> 1 year	USD	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€5,117,645	F1+u	1 month to 3 months	USD	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€317,504	Not Rated	> 1 year	USD	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€229,554	AAu	> 1 year	EUR	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€1,027,965	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€320,216	AAAu	> 1 year	USD	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€42,807	AAAu	> 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€348,924	AAu	> 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€1,597	AAu	1 month to 3 months	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€543,899	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€18,750	Not Rated	> 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€33,301	AA-u	> 1 year	GBP	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€1,067,326	AAAu	> 1 year	USD	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€33,494	F1+u	1 month to 3 months	USD	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€2,078	Not Rated	> 1 year	USD	United Kingdom	Tri Party
U.S. 500 Stock Index Fund	Bond	\$349,878	AAu	> 1 year	EUR	United Kingdom	Tri Party
U.S. 500 Stock Index Fund	Bond	\$1,566,786	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
U.S. 500 Stock Index Fund	Bond	\$488,061	AAAu	> 1 year	USD	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$53,116	AAu	> 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$237,858	AAu	3 months to 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$1,587,374	Not Rated	> 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$2,819,201	AA-u	> 1 year	GBP	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$861,835	AAAu	> 1 year	USD	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$2,835,559	F1+u	1 month to 3 months	USD	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$175,921	Not Rated	> 1 year	USD	United Kingdom	Tri Party

Return/Costs

The securities lending agent appointed is Brown Brothers Harriman & Co. All securities lending revenue, with the exception of a lending agent fee, is received directly into the Funds.

All operational costs in supporting the lending programme are borne by the lending agent and paid directly out of the agent lender fee received.

The current securities lending income split between the relevant Fund and the securities lending agent for the year ended 31 December 2022 is as follows:

Fund	Returns	Amount	% Overall Returns
Emerging Markets Stock Index Fund	To Fund:	\$2,454,572	93
	To Lending Agent:	\$194,310	7
ESG Developed World All Cap Equity Index Fund	To Fund:	\$675,905	93
	To Lending Agent:	\$49,591	7
ESG Emerging Markets All Cap Equity Index Fund	To Fund:	\$46,078	93
	To Lending Agent:	\$3,351	7
European Stock Index Fund	To Fund:	\$769,479	91
	To Lending Agent:	\$74,962	9
Eurozone Stock Index Fund	To Fund:	€134,016	92
	To Lending Agent:	€11,842	8
Global Small-Cap Index Fund	To Fund:	\$3,450,739	93
	To Lending Agent:	\$249,905	7
Global Stock Index Fund	To Fund:	\$2,258,940	93
	To Lending Agent:	\$176,940	7
Japan Stock Index Fund	To Fund:	€1,283,427	93
	To Lending Agent:	€100,603	7
Pacific ex-Japan Stock Index Fund	To Fund:	€145,530	92
	To Lending Agent:	€11,847	8
SRI European Stock Fund	To Fund:	€87,577	92

Fund	Returns	Amount	% Overall Returns
		To Lending Agent:	€8,049
U.S. 500 Stock Index Fund	To Fund:	\$34,197	95
	To Lending Agent:	\$1,888	5
U.S. Opportunities Fund	To Fund:	\$311,814	94
	To Lending Agent:	\$20,251	6

EU Sustainable Finance

The Funds listed below promoted environmental and/or social characteristics during the financial period, however, such Funds do not commit to making sustainable investments (including environmentally sustainable investments within the meaning of the Taxonomy Regulation). As such, these Funds each make a minimum commitment of 0% in environmentally sustainable investments. The Funds did not make sustainable investments during the reference period and consequently did not make any sustainable investments with an environmental objective aligned with the Taxonomy Regulation. The Taxonomy Regulation requires us to disclose the following statement in respect of the Funds listed below:

The “do no significant harm” principle applies only to those investments underlying the Funds that take into account the EU criteria for environmentally sustainable economic activities.

The investments underlying the remaining portion of the Funds do not take into account the EU criteria for environmentally sustainable economic activities.

For further details in respect of the environmental and social characteristics promoted by the Funds and other related sustainable finance information, please see the relevant information outlined in the Appendix to this annual report.

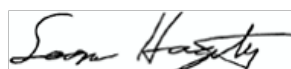
- Vanguard ESG Developed World All Cap Equity Index Fund
- Vanguard ESG Emerging Markets All Cap Equity Index Fund
- Vanguard SRI European Stock Fund
- Vanguard ESG Global Corporate Bond Index Fund
- Vanguard SRI Euro Investment Grade Bond Index Fund

Company Financial Statements for Vanguard Investment Series plc

Company Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	106,463,211,897	131,624,714,133
Financial Derivative Instruments	3,17	538,811,950	734,650,612
Cash	3	1,422,428,348	1,574,291,965
Unrealised Appreciation on Spot Currency Contracts		58,207	15,407,157
Receivables:			
Interest and Dividends		482,083,437	463,752,989
Capital Shares Issued		230,029,987	361,343,901
Investments Sold		308,113,008	330,871,803
Margin Cash Due from Broker	3	57,659,987	31,545,634
Cash Collateral		6,880,000	3,705,000
Other Receivables		116,049	19,302
Total Current Assets		109,509,392,870	135,140,302,496
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	25,308,487	—
Financial Derivative Instruments	3,17	450,233,347	198,373,996
Bank Overdraft		28,181	743,015
Unrealised Depreciation on Spot Currency Contracts		305,822	291,097
Payables and Other Liabilities:			
Investments Purchased		730,352,138	1,131,459,664
Income Distribution Payable		79,324,105	54,639,450
Interest		55,218	35,920
Capital Shares Redeemed		121,740,993	94,734,345
Margin Cash Due to Broker	3	1,723,053	632,980
Management Fees Payable	12	14,197,694	17,138,317
Deferred Capital Gains Tax	5	69,345,392	75,370,730
Total Current Liabilities		1,492,614,430	1,573,419,514
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		108,016,778,440	133,566,882,982

On behalf of the Board of Directors of the Company,



Sean Hagerty
Lisa Harlow
27 April 2023



Company Statement of Operations

	Notes	Total US Dollars (\$) Year Ended 31 December 2022	Total US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		1,256,713,989	1,011,202,469
Dividend Income		1,466,565,670	1,374,043,410
Securities Lending Income		11,740,248	9,165,351
Other Income		3,882,196	6,213,045
Net (Loss)/Gain on Financial Instruments		(26,636,303,882)	3,571,903,564
Total Investment (Loss)/Income		(23,897,401,779)	5,972,527,839
Expenses			
Management Fees	12	175,269,936	196,954,073
Transaction Fees and Commissions		7,936,716	11,539,571
Other Expenses		119,540	208,507
Total Expenses		183,326,192	208,702,151
Finance Costs			
Interest Expense		1,803,639	3,436,229
Distribution	6	184,920,640	136,668,825
Income Equalisation		(8,724,745)	5,112,897
Total Finance Costs		177,999,534	145,217,951
Net Investment (Loss)/Income		(24,258,727,505)	5,618,607,737
Taxation	5	(193,574,323)	(190,541,350)
Net (Decrease)/Increase in Net Assets		(24,452,301,828)	5,428,066,387

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

Company Statement of Changes in Net Assets

	Total US Dollars (\$) Year Ended 31 December 2022	Total US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(24,452,301,828)	5,428,066,387
Capital Transactions		
Subscriptions	42,336,341,347	50,964,403,193
Redemptions	(40,196,540,327)	(41,098,813,578)
Reinvestments	400,852	476,898
Total Capital Transactions	2,140,201,872	9,866,066,513
Total (Decrease)/Increase for the Year	(22,312,099,956)	15,294,132,900
Net Assets		
Beginning of Year	133,566,882,982	120,280,112,409
Foreign Exchange Translation Adjustment ¹	(3,238,004,586)	(2,007,362,327)
End of Year	108,016,778,440	133,566,882,982

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

	Daily exchange rate as at 31 December 2022	Daily exchange rate as at 31 December 2021	Average exchange rate for the year ended 31 December 2022	Average exchange rate for the year ended 31 December 2021
EUR-based sub-funds	0.9370	0.8794	0.9515	0.8455
GBP-based sub-funds	0.8313	0.7383	0.8118	0.7269
JPY-based sub-funds	131.9450	115.1550	131.5200	109.7695

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

Vanguard Emerging Markets Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Despite some relief in midsummer and late fall, global stock markets had a very tough year, ending down roughly 18%, as measured by the FTSE Global All Cap Index. Stocks in Europe and the Asia-Pacific region held up a little better than those in the US and emerging markets.
- In this environment, the fund's benchmark index returned –20.09% for the 12 months ended 31 December 2022.
- All 11 of the index's industry sectors were in negative territory, with information technology, communication services and energy producing the lowest returns. Utilities and financials held up the best.
- Chinese companies, which represented nearly one third of the index's market value, returned about –22%. Turkey, which returned more than 90% for the 12 months, posted by far the strongest returns.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI Emerging Markets Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Institutional Plus CHF Acc	-19.06%	-2.64%	1.43%
Benchmark	-18.86	-2.41	1.61
Tracking Difference*	-0.20		
EUR Acc	-15.12%	0.66%	5.03%
Benchmark	-14.85	0.96	5.28
Tracking Difference*	-0.27		
Investor EUR	-15.12%	0.61%	3.26%
Benchmark	-14.85	0.96	3.60
Tracking Difference*	-0.27		
Institutional Plus EUR Acc	-15.06%	0.72%	4.53%
Benchmark	-14.85	0.96	4.73
Tracking Difference*	-0.21		
GBP Acc	-10.30%	0.65%	4.27%
Benchmark	-10.02	0.95	4.54
Tracking Difference*	-0.28		
GBP Dist	-10.30%	0.65%	4.27%
Benchmark	-10.02	0.95	4.54
Tracking Difference*	-0.28		
Institutional Plus GBP Acc	-10.24%	0.71%	4.55%
Benchmark	-10.02	0.95	4.74
Tracking Difference*	-0.22		
Institutional Plus GBP Dist	-10.24%	0.71%	4.55%
Benchmark	-10.02	0.95	4.74
Tracking Difference*	-0.22		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
USD Acc	-20.34%	-1.69%	2.12%
Benchmark	-20.09	-1.40	2.37
Tracking Difference*	-0.25		
Investor USD	-20.34%	-1.74%	1.10%
Benchmark	-20.09	-1.40	1.44
Tracking Difference*	-0.25		
Institutional Plus USD Acc	-20.29%	-1.63%	1.71%
Benchmark	-20.09	-1.40	1.89
Tracking Difference*	-0.20		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: Institutional Plus CHF Acc, 10 March 2015; EUR Acc, 27 February 2014; Institutional Plus EUR Acc, 6 December 2013; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014; USD Acc, 27 February 2014; Institutional Plus USD Acc, 6 December 2013.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Taiwan Semiconductor Manufacturing Co., Ltd.	3,619,000	70,334,936	Taiwan Semiconductor Manufacturing Co., Ltd.	1,464,000	25,565,854
Tencent Holdings Ltd.	1,496,300	69,948,531	Alibaba Group Holding Ltd.	1,496,900	16,736,966
Samsung Electronics Co., Ltd.	704,530	38,250,352	Samsung Electronics Co., Ltd.	293,681	14,450,803
Alibaba Group Holding Ltd.	2,237,000	27,418,801	Vale SA	711,500	11,879,379
Meituan Class B	1,120,500	25,293,936	America Movil SAB de CV	12,272,200	11,846,426
LG Energy Solution Ltd.	57,259	22,458,152	Tencent Holdings Ltd.	200,100	8,142,765
Reliance Industries Ltd.	654,900	21,741,702	Wharf Holdings Ltd.	2,239,000	6,187,449
Kuaishou Technology Class B	2,194,900	21,299,458	Meituan Class B	256,400	5,897,063
JD.com, Inc. Class A	533,300	16,255,422	Bharti Airtel Ltd.	573,968	5,171,981
Kuwait Finance House KSCP	4,327,206	11,710,285	Infosys Ltd.	261,315	5,149,522
Centrais Eletricas Brasileiras SA	1,371,618	11,283,226	NetEase, Inc.	309,700	4,959,722
KE Holdings, Inc. ADR	619,836	11,125,769	Wistron Corp.	4,301,208	4,514,476
Infosys Ltd.	479,801	10,809,100	Emirates NBD Bank PJSC	1,162,996	4,165,540
Pinduoduo, Inc. ADR	176,423	10,807,452	Ecopetrol SA	8,272,790	4,081,841
Vale SA	608,600	10,180,232	China Construction Bank Corp. Class H	5,585,000	3,826,245
GCL Technology Holdings Ltd.	32,499,000	10,159,190	JD.com, Inc. Class A	131,050	3,785,789
China Construction Bank Corp. Class H	14,059,000	9,981,342	NTPC Ltd.	1,877,112	3,720,950
Powerchip Semiconductor Manufacturing Corp.	4,657,000	8,889,678	Grupo de Inversiones Suramericana S.A.	379,855	3,446,892
Lufax Holding Ltd. ADR	1,367,530	8,735,686	Hiwin Technologies Corp.	439,801	3,416,408
Ping An Insurance Group Co. of China Ltd. Class H	1,218,000	8,368,339	Maruti Suzuki India Ltd.	32,412	3,345,043

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 96.53% (2021: 99.11%)				Localiza Rent a Car SA - Rights Issue 31/1/2023			
Equities 96.53% (2021: 99.11%)				XP, Inc.			
Brazil 5.08% (2021: 3.95%)							
Vale SA	6,207,467	104,497,309	0.98%				
Itau Unibanco Holding SA - Preference Shares	7,896,539	37,390,686	0.35%		5,185	10,567	0.00%
Petroleo Brasileiro SA - Preference Shares	7,690,903	35,688,645	0.34%		12	183	0.00%
Petroleo Brasileiro SA	6,079,765	32,288,766	0.30%			540,562,966	5.08%
Banco Bradesco SA - Preference Shares	8,729,891	25,050,021	0.24%	Chile 0.54% (2021: 0.37%)			
B3 SA - Brasil Bolsa Balcao	9,883,712	24,729,170	0.23%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B			
Ambev SA	7,645,999	21,027,493	0.20%		232,123	18,690,813	0.18%
WEG SA	2,719,524	19,835,952	0.19%		74,780,882	7,724,300	0.07%
Centrais Eletricas Brasileiras SA	1,893,943	15,109,215	0.14%		638,487	4,743,218	0.04%
Itausa SA - Preference Shares	8,375,116	13,499,169	0.13%		33,398,379	4,449,458	0.04%
Localiza Rent a Car SA	1,186,336	11,953,800	0.11%		108,333,063	4,317,046	0.04%
Suzano SA	1,228,591	11,225,386	0.11%		2,315,278	3,791,083	0.04%
Gerdau SA - Preference Shares	1,836,187	10,214,274	0.10%		1,846,446	3,068,705	0.03%
Banco do Brasil SA	1,412,144	9,289,031	0.09%		97,029	2,777,789	0.03%
Banco BTG Pactual SA	1,934,692	8,772,485	0.08%		1,233,092	2,388,170	0.02%
Equatorial Energia SA	1,674,047	8,567,214	0.08%		45,307,420	2,073,521	0.02%
Petro Rio SA	1,158,100	8,161,921	0.08%		25,309,861	1,990,446	0.02%
Raia Drogasil SA	1,761,000	7,911,534	0.07%		214,280	1,424,844	0.01%
Rumo SA	2,128,823	7,503,650	0.07%			57,439,393	0.54%
Hapvida Participacoes e Investimentos SA	7,640,459	7,351,396	0.07%	China 31.03% (2021: 32.13%)			
BB Seguridade Participacoes SA	1,150,212	7,343,841	0.07%		10,147,936	434,264,233	4.08%
Banco Bradesco SA	2,551,095	6,508,499	0.06%		24,070,436	265,994,671	2.50%
Cosan SA	1,998,446	6,480,117	0.06%		7,149,400	160,026,673	1.51%
Lojas Renner SA	1,624,460	6,301,234	0.06%		3,496,785	98,654,323	0.93%
Compania de Saneamento Basico do Estado de Sao Paulo	560,875	6,072,184	0.06%		156,065,397	97,778,947	0.92%
Hypera SA	680,396	5,824,878	0.06%		820,763	66,933,223	0.63%
Telefonica Brasil SA	784,754	5,700,140	0.05%		10,103,244	66,859,179	0.63%
Sendas Distribuidora SA	1,533,000	5,653,205	0.05%		3,565,264	51,024,028	0.48%
Vibra Energia SA	1,838,803	5,415,671	0.05%		3,187,601	46,762,672	0.44%
JBS SA	1,282,321	5,340,828	0.05%		90,630,703	46,680,046	0.44%
Rede D'Or Sao Luiz SA	941,463	5,274,582	0.05%		127,617,891	46,436,532	0.44%
Compania Energetica de Minas Gerais - Preference Shares	2,285,455	4,822,192	0.05%		5,886,743	45,140,785	0.42%
Klabin SA	1,235,297	4,672,358	0.04%		679,229	37,119,865	0.35%
TOTVS SA	860,808	4,503,152	0.04%		6,279,418	35,118,303	0.33%
CCR SA	1,993,426	4,085,207	0.04%		24,832,395	34,806,937	0.33%
Centrais Eletricas Brasileiras SA - Preference Shares	427,773	3,502,557	0.03%		1,354,435	33,422,915	0.31%
Banco Santander Brasil SA	614,500	3,280,980	0.03%		3,832,500	33,267,590	0.31%
TIM SA	1,390,338	3,265,342	0.03%		122,569	30,594,197	0.29%
Natura & Co. Holding SA	1,472,981	3,239,038	0.03%		882,527	30,358,929	0.29%
Compania Siderurgica Nacional SA	1,096,176	3,020,855	0.03%		2,876,143	26,182,097	0.25%
Ultrapar Participacoes SA	1,182,930	2,825,275	0.03%		1,968,516	25,801,470	0.24%
Energisa SA	322,100	2,697,105	0.03%		5,194,379	23,792,471	0.22%
Magazine Luiza SA	4,987,112	2,588,132	0.02%		5,087,232	23,073,564	0.22%
Atacadao SA	920,700	2,577,385	0.02%		2,235,848	21,799,518	0.21%
CPFL Energia SA	379,300	2,385,105	0.02%		12,179,697	20,910,825	0.20%
Engie Brasil Energia SA	314,943	2,259,585	0.02%		41,879,430	20,228,887	0.19%
Americanas SA	1,044,962	1,909,917	0.02%		689,563	18,528,558	0.17%
BRF SA	977,818	1,533,469	0.01%		2,604,960	18,206,467	0.17%
Braskem SA - Preference Shares Class A	311,600	1,402,266	0.01%		1,273,820	17,887,452	0.17%
					1,796,775	17,680,103	0.17%
					5,669,792	16,381,118	0.15%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
JD Health International, Inc.	1,789,051	16,354,850	0.15%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	4,110,867	6,752,294	0.06%
China Overseas Land & Investment Ltd.	6,164,925	16,271,399	0.15%	China Longyuan Power Group Corp., Ltd. Class H	5,487,165	6,706,969	0.06%
PetroChina Co., Ltd. Class H	35,191,578	16,096,699	0.15%	Alibaba Health Information Technology Ltd.	7,757,432	6,609,514	0.06%
Nongfu Spring Co., Ltd. Class H	2,842,400	16,060,300	0.15%	China CITIC Bank Corp., Ltd. Class H	14,642,881	6,491,312	0.06%
Shenzhou International Group Holdings Ltd.	1,358,738	15,284,812	0.14%	China Resources Power Holdings Co., Ltd.	3,160,473	6,462,713	0.06%
Agricultural Bank of China Ltd. Class H	44,390,044	15,242,291	0.14%	Chow Tai Fook Jewellery Group Ltd.	3,137,200	6,399,045	0.06%
CSPC Pharmaceutical Group Ltd.	14,417,897	15,147,663	0.14%	Great Wall Motor Co., Ltd. Class H	4,873,667	6,344,238	0.06%
KE Holdings, Inc. ADR	1,076,319	15,025,413	0.14%	BYD Co., Ltd. Class A	168,000	6,239,615	0.06%
Geely Automobile Holdings Ltd.	9,877,808	14,427,640	0.14%	Kanzhun Ltd. ADR	299,540	6,101,630	0.06%
Sunny Optical Technology Group Co., Ltd.	1,144,366	13,613,717	0.13%	WuXi AppTec Co., Ltd. Class H	573,686	6,060,309	0.06%
H World Group Ltd. ADR	317,252	13,457,830	0.13%	Genscript Biotech Corp.	1,900,000	6,049,366	0.06%
Contemporary Amperex Technology Co., Ltd. Class A	235,030	13,364,288	0.13%	China Tourism Group Duty Free Corp., Ltd. Class A	193,100	6,029,238	0.06%
Zijin Mining Group Co., Ltd. Class H	8,939,443	12,117,862	0.11%	China Conch Venture Holdings Ltd.	2,698,636	5,864,082	0.06%
Haier Smart Home Co., Ltd. Class H	3,414,393	11,636,571	0.11%	China Resources Gas Group Ltd.	1,524,833	5,724,266	0.05%
China Merchants Bank Co., Ltd. Class A	2,092,800	11,270,331	0.11%	Tingyi Cayman Islands Holding Corp.	3,234,166	5,710,070	0.05%
PICC Property & Casualty Co., Ltd. Class H	11,342,518	10,768,558	0.10%	China Resources Mixc Lifestyle Services Ltd.	1,123,400	5,706,995	0.05%
Tsingtao Brewery Co., Ltd. Class H	1,034,839	10,222,498	0.10%	Sinopharm Group Co., Ltd. Class H	2,219,104	5,640,910	0.05%
CITIC Ltd.	9,541,405	10,073,245	0.10%	Hengan International Group Co., Ltd.	1,048,354	5,567,527	0.05%
Wuliangye Yibin Co., Ltd. Class A	384,700	10,046,676	0.09%	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	119,629	5,463,216	0.05%
Sino Biopharmaceutical Ltd.	16,977,783	9,940,931	0.09%	COSCO SHIPPING Holdings Co., Ltd. Class H	5,354,000	5,460,360	0.05%
Lenovo Group Ltd.	11,913,007	9,783,839	0.09%	China Vanke Co., Ltd. Class H	2,634,069	5,332,294	0.05%
Tencent Music Entertainment Group ADR	1,169,170	9,680,728	0.09%	Kingsoft Corp., Ltd.	1,583,545	5,295,425	0.05%
Longfor Group Holdings Ltd.	3,090,924	9,623,310	0.09%	Haidilao International Holding Ltd.	1,836,000	5,269,271	0.05%
Kingdee International Software Group Co., Ltd.	4,280,000	9,179,713	0.09%	Industrial Bank Co., Ltd. Class A	2,063,739	5,246,706	0.05%
New Oriental Education & Technology Group, Inc.	2,499,860	9,128,311	0.09%	Want Want China Holdings Ltd.	7,814,440	5,226,347	0.05%
Vipshop Holdings Ltd. ADR	668,045	9,112,134	0.09%	China National Building Material Co., Ltd. Class H	6,363,245	5,225,966	0.05%
Postal Savings Bank of China Co., Ltd. Class H	14,502,000	9,011,550	0.09%	TAL Education Group ADR	741,187	5,225,368	0.05%
Xinyi Solar Holdings Ltd.	8,038,000	8,897,984	0.08%	Zhongsheng Group Holdings Ltd.	988,500	5,085,013	0.05%
China Pacific Insurance Group Co., Ltd. Class H	3,954,106	8,804,972	0.08%	China Feihe Ltd.	5,852,382	4,978,868	0.05%
Country Garden Services Holdings Co., Ltd.	3,531,332	8,795,584	0.08%	Guangdong Investment Ltd.	4,857,582	4,972,752	0.05%
Bank of Communications Co., Ltd. Class H	14,693,470	8,452,800	0.08%	Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	120,220	4,951,906	0.05%
GCL Technology Holdings Ltd.	32,499,000	8,244,514	0.08%	Tongcheng Travel Holdings Ltd.	2,001,600	4,816,181	0.05%
Ping An Insurance Group Co. of China Ltd. Class A	1,202,300	8,167,268	0.08%	China International Capital Corp., Ltd. Class H	2,513,600	4,798,575	0.05%
China Tower Corp., Ltd. Class H	72,791,553	7,834,119	0.07%	Luzhou Laojiao Co., Ltd. Class A	145,800	4,726,222	0.04%
Yankuang Energy Group Co., Ltd. Class H	2,540,375	7,746,485	0.07%	People's Insurance Co. Group of China Ltd. Class H	14,006,213	4,647,831	0.04%
CITIC Securities Co., Ltd. Class H	3,759,697	7,601,332	0.07%	Ganfeng Lithium Group Co., Ltd. Class H	617,680	4,613,834	0.04%
Bilibili, Inc. Class Z	302,519	7,240,347	0.07%	Smooore International Holdings Ltd.	2,954,000	4,587,150	0.04%
Innovent Biologics, Inc.	1,686,500	7,238,708	0.07%	LONGi Green Energy Technology Co., Ltd. Class A	750,879	4,586,332	0.04%
China Gas Holdings Ltd.	4,934,408	7,181,965	0.07%	Zhuzhou CRRC Times Electric Co., Ltd.	920,876	4,571,963	0.04%
Anhui Conch Cement Co., Ltd. Class H	2,040,273	7,136,427	0.07%				
Country Garden Holdings Co., Ltd.	20,200,777	6,910,496	0.07%				
China Yangtze Power Co., Ltd. Class A	2,263,837	6,871,167	0.07%				
XPeng, Inc. Class A	1,393,296	6,846,027	0.06%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Kunlun Energy Co., Ltd.	6,384,434	4,556,249	0.04%	Haier Smart Home Co., Ltd. Class A	918,600	3,247,499	0.03%
Agricultural Bank of China Ltd. Class A	10,587,400	4,452,956	0.04%	TravelSky Technology Ltd. Class H	1,527,258	3,228,689	0.03%
Fuyao Glass Industry Group Co., Ltd. Class H	1,060,874	4,451,486	0.04%	China Merchants Port Holdings Co., Ltd.	2,197,633	3,221,151	0.03%
Zai Lab Ltd. ADR	144,798	4,445,299	0.04%	Luxshare Precision Industry Co., Ltd. Class A	701,163	3,217,576	0.03%
Industrial & Commercial Bank of China Ltd. Class A	7,045,600	4,419,507	0.04%	ZhongAn Online P&C Insurance Co., Ltd. Class H	1,163,000	3,203,672	0.03%
Foshan Haitian Flavouring & Food Co., Ltd. Class A	383,473	4,411,781	0.04%	Jiumaojiu International Holdings Ltd.	1,190,000	3,178,944	0.03%
Koolearn Technology Holding Ltd.	646,500	4,348,683	0.04%	China Galaxy Securities Co., Ltd. Class H	6,456,801	3,151,899	0.03%
Weichai Power Co., Ltd. Class H	3,217,002	4,319,590	0.04%	Shanghai Pudong Development Bank Co., Ltd. Class A	2,975,400	3,130,710	0.03%
Wanhua Chemical Group Co., Ltd. Class A	311,851	4,175,982	0.04%	Aier Eye Hospital Group Co., Ltd. Class A	692,824	3,111,217	0.03%
Legend Biotech Corp. ADR	80,346	4,010,872	0.04%	Air China Ltd. Class H	3,467,186	3,087,392	0.03%
SF Holding Co., Ltd. Class A	479,678	4,004,452	0.04%	Bank of Ningbo Co., Ltd. Class A	647,830	3,038,378	0.03%
Hygeia Healthcare Holdings Co., Ltd.	557,400	3,999,308	0.04%	CRRC Corp., Ltd. Class H	7,518,000	3,034,190	0.03%
Chinasoft International Ltd.	4,528,000	3,939,182	0.04%	WuXi AppTec Co., Ltd. Class A	257,482	3,014,380	0.03%
Orient Overseas International Ltd.	218,000	3,938,270	0.04%	China Taiping Insurance Holdings Co., Ltd.	2,419,223	3,012,812	0.03%
China Minsheng Banking Corp., Ltd. Class H	11,077,748	3,832,173	0.04%	Huaneng Power International, Inc. Class H	6,366,037	3,009,715	0.03%
China Railway Group Ltd. Class H	7,198,589	3,799,920	0.04%	iQIYI, Inc. ADR	560,634	2,971,360	0.03%
Autohome, Inc. ADR	124,049	3,795,899	0.04%	China Tourism Group Duty Free Corp., Ltd. Class H	100,200	2,952,742	0.03%
Daqo New Energy Corp. ADR	97,936	3,781,309	0.04%	China Pacific Insurance Group Co., Ltd. Class A	817,400	2,896,818	0.03%
China Power International Development Ltd.	8,926,000	3,773,990	0.04%	C&D International Investment Group Ltd.	991,000	2,888,584	0.03%
GDS Holdings Ltd. Class A	1,435,864	3,771,352	0.04%	China Vanke Co., Ltd. Class A	1,093,500	2,876,446	0.03%
China State Construction International Holdings Ltd.	3,327,692	3,739,147	0.04%	CITIC Securities Co., Ltd. Class A	990,495	2,850,294	0.03%
East Money Information Co., Ltd. Class A	1,317,348	3,693,757	0.04%	BOC Aviation Ltd.	340,100	2,838,905	0.03%
Hansoh Pharmaceutical Group Co., Ltd.	1,940,000	3,688,634	0.04%	Haitian International Holdings Ltd.	1,039,699	2,784,093	0.03%
Muyuan Foods Co., Ltd. Class A	523,504	3,688,593	0.04%	Yuexiu Property Co., Ltd.	2,294,400	2,777,991	0.03%
Ping An Bank Co., Ltd. Class A	1,933,634	3,677,869	0.03%	Aluminum Corp. of China Ltd. Class H	6,482,186	2,757,334	0.03%
CGN Power Co., Ltd. Class H	15,244,589	3,632,943	0.03%	Microport Scientific Corp.	1,046,300	2,754,850	0.03%
360 DigiTech, Inc. ADR	177,681	3,617,585	0.03%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	859,773	2,753,935	0.03%
Zijin Mining Group Co., Ltd. Class A	2,493,800	3,604,356	0.03%	China Coal Energy Co., Ltd. Class H	3,384,000	2,753,176	0.03%
China Oilfield Services Ltd. Class H	2,960,005	3,599,055	0.03%	CMOC Group Ltd. Class H	5,952,000	2,745,335	0.03%
BYD Electronic International Co., Ltd.	1,113,500	3,580,913	0.03%	AAC Technologies Holdings, Inc.	1,200,000	2,742,875	0.03%
China Hongqiao Group Ltd.	3,786,000	3,575,016	0.03%	Yihai International Holding Ltd.	771,000	2,726,424	0.03%
New China Life Insurance Co., Ltd. Class H	1,460,633	3,574,410	0.03%	Jiangxi Copper Co., Ltd. Class H	1,829,605	2,700,472	0.03%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	633,242	3,526,426	0.03%	China Everbright Environment Group Ltd.	6,012,618	2,688,555	0.03%
Kingboard Holdings Ltd.	1,098,500	3,497,489	0.03%	Dongfeng Motor Group Co., Ltd. Class H	4,639,067	2,662,800	0.03%
Guangzhou Automobile Group Co., Ltd. Class H	5,185,179	3,494,454	0.03%	Beijing Enterprises Holdings Ltd.	829,320	2,656,391	0.03%
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	150,619	3,493,984	0.03%	Dongyue Group Ltd.	2,411,000	2,653,507	0.03%
China Medical System Holdings Ltd.	2,210,067	3,477,232	0.03%	Shenzhen Inovance Technology Co., Ltd. Class A	263,150	2,643,348	0.03%
Minth Group Ltd.	1,246,000	3,376,434	0.03%	China Literature Ltd.	669,800	2,600,265	0.02%
Yadea Group Holdings Ltd.	2,012,000	3,366,674	0.03%	Shaanxi Coal Industry Co., Ltd. Class A	960,300	2,578,806	0.02%
Fosun International Ltd.	4,126,257	3,362,353	0.03%	Poly Developments & Holdings Group Co., Ltd. Class A	1,177,400	2,574,714	0.02%
Hua Hong Semiconductor Ltd.	959,519	3,350,040	0.03%				
Haitong Securities Co., Ltd. Class H	5,418,585	3,332,399	0.03%				
China State Construction Engineering Corp., Ltd. Class A	4,180,630	3,281,011	0.03%				

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3SBio, Inc.	2,391,166	2,542,832	0.02%	China Cinda Asset Management Co., Ltd. Class H	14,255,588	1,972,599	0.02%
Bosideng International Holdings Ltd.	5,340,000	2,538,312	0.02%	China United Network Communications Ltd. Class A	3,045,600	1,972,046	0.02%
Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	60,862	2,537,452	0.02%	Trina Solar Co., Ltd. Class A	213,466	1,967,175	0.02%
Anhui Gujing Distillery Co., Ltd. Class A	65,476	2,525,787	0.02%	Flat Glass Group Co., Ltd. Class H	808,000	1,954,534	0.02%
GF Securities Co., Ltd. Class H	1,742,886	2,505,484	0.02%	China Meidong Auto Holdings Ltd.	950,000	1,949,916	0.02%
Tongwei Co., Ltd. Class A	446,061	2,487,268	0.02%	China Shenhua Energy Co., Ltd. Class A	485,400	1,937,713	0.02%
Bank of Communications Co., Ltd. Class A	3,596,100	2,463,634	0.02%	ZTE Corp. Class H	874,618	1,927,422	0.02%
Nine Dragons Paper Holdings Ltd.	2,654,319	2,421,380	0.02%	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	1,144,898	1,904,019	0.02%
COSCO SHIPPING Ports Ltd.	3,046,114	2,419,735	0.02%	Sany Heavy Industry Co., Ltd. Class A	830,400	1,896,315	0.02%
JOYY, Inc. ADR	76,468	2,415,624	0.02%	Huatai Securities Co., Ltd. Class A	1,027,900	1,892,720	0.02%
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	539,139	2,415,620	0.02%	BOE Technology Group Co., Ltd. Class A	3,812,700	1,862,582	0.02%
Topsports International Holdings Ltd.	3,039,000	2,410,190	0.02%	China Lesso Group Holdings Ltd.	1,771,000	1,849,294	0.02%
Xtep International Holdings Ltd.	2,155,000	2,399,368	0.02%	Jiangsu Expressway Co., Ltd. Class H	2,017,635	1,843,156	0.02%
Eve Energy Co., Ltd. Class A	186,962	2,375,244	0.02%	Sany Heavy Equipment International Holdings Co., Ltd.	1,791,000	1,840,347	0.02%
Huatai Securities Co., Ltd. Class H	2,072,646	2,371,409	0.02%	AviChina Industry & Technology Co., Ltd. Class H	4,058,464	1,825,151	0.02%
Sungrow Power Supply Co., Ltd. Class A	146,300	2,364,026	0.02%	China Resources Pharmaceutical Group Ltd.	2,240,500	1,814,228	0.02%
NARI Technology Co., Ltd. Class A	666,084	2,349,010	0.02%	Shandong Gold Mining Co., Ltd. Class H	976,750	1,812,099	0.02%
Pop Mart International Group Ltd.	918,000	2,331,182	0.02%	Wens Foodstuffs Group Co., Ltd. Class A	635,040	1,801,721	0.02%
Pharmaron Beijing Co., Ltd. Class H	334,800	2,322,811	0.02%	Shanghai Baosight Software Co., Ltd. Class B	578,980	1,791,943	0.02%
China Southern Airlines Co., Ltd. Class H	3,529,982	2,297,556	0.02%	Zhejiang Expressway Co., Ltd. Class H	2,291,861	1,764,788	0.02%
China Three Gorges Renewables Group Co., Ltd. Class A	2,810,200	2,294,837	0.02%	Rongsheng Petrochemical Co., Ltd. Class A	990,372	1,760,636	0.02%
Inner Mongolia Yitai Coal Co., Ltd. Class B	1,736,700	2,294,181	0.02%	Beijing Kingsoft Office Software, Inc. Class A	46,046	1,760,221	0.02%
China Overseas Property Holdings Ltd.	2,180,000	2,270,790	0.02%	Baoshan Iron & Steel Co., Ltd. Class A	2,161,900	1,746,681	0.02%
Beijing Capital International Airport Co., Ltd. Class H	3,080,649	2,253,763	0.02%	Qinghai Salt Lake Industry Co., Ltd. Class A	531,600	1,743,354	0.02%
Ping An Healthcare & Technology Co., Ltd.	823,719	2,247,960	0.02%	Shanghai Baosight Software Co., Ltd. Class A	268,988	1,741,715	0.02%
China Ruyi Holdings Ltd.	8,940,000	2,233,583	0.02%	Vinda International Holdings Ltd.	590,000	1,738,640	0.02%
Weibo Corp. ADR	116,056	2,218,991	0.02%	TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	318,000	1,730,906	0.02%
Lufax Holding Ltd. ADR	1,129,684	2,191,587	0.02%	Beijing Enterprises Water Group Ltd.	6,754,019	1,730,701	0.02%
Uni-President China Holdings Ltd.	2,158,000	2,159,396	0.02%	COSCO SHIPPING Holdings Co., Ltd. Class A	1,158,741	1,723,328	0.02%
Zhaojin Mining Industry Co., Ltd. Class H	1,922,500	2,138,041	0.02%	NAURA Technology Group Co., Ltd. Class A	52,300	1,703,056	0.02%
China Resources Cement Holdings Ltd.	3,978,000	2,110,061	0.02%	Kingboard Laminates Holdings Ltd.	1,524,000	1,675,337	0.02%
Bank of China Ltd. Class A	4,608,900	2,104,992	0.02%	Yunnan Energy New Material Co., Ltd. Class A	87,600	1,662,271	0.02%
Greentown China Holdings Ltd.	1,441,000	2,104,741	0.02%	Tianqi Lithium Corp. Class A	145,210	1,657,810	0.02%
China Traditional Chinese Medicine Holdings Co., Ltd.	4,522,000	2,056,784	0.02%	China Petroleum & Chemical Corp. Class A	2,583,800	1,628,214	0.02%
China Everbright Bank Co., Ltd. Class A	4,595,100	2,038,916	0.02%	SAIC Motor Corp., Ltd. Class A	781,100	1,626,810	0.02%
China Jinmao Holdings Group Ltd.	9,341,769	2,010,797	0.02%	China National Nuclear Power Co., Ltd. Class A	1,849,900	1,604,226	0.02%
JA Solar Technology Co., Ltd. Class A	230,720	2,003,796	0.02%	AECC Aviation Power Co., Ltd. Class A	262,200	1,602,263	0.02%
ZTE Corp. Class A	535,400	2,001,119	0.02%				
Shenzhen International Holdings Ltd.	2,037,500	1,999,660	0.02%				
Chongqing Zhifei Biological Products Co., Ltd. Class A	157,500	1,999,353	0.02%				
Far East Horizon Ltd.	2,544,235	1,988,460	0.02%				

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Bank of Jiangsu Co., Ltd. Class A	1,511,800	1,592,898	0.02%	Gree Electric Appliances, Inc. of Zhuhai Class A	271,900	1,270,126	0.01%
Unigroup Guoxin Microelectronics Co., Ltd. Class A	83,479	1,590,467	0.02%	Henan Shuanghui Investment & Development Co., Ltd. Class A	338,670	1,269,245	0.01%
Greentown Service Group Co., Ltd.	2,388,000	1,584,871	0.02%	Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	4,552,700	1,263,387	0.01%
Hangzhou Tigermed Consulting Co., Ltd. Class H	136,300	1,575,188	0.02%	Hangzhou First Applied Material Co., Ltd. Class A	130,884	1,256,847	0.01%
Dali Foods Group Co., Ltd.	3,434,000	1,566,319	0.02%	Zhejiang Huayou Cobalt Co., Ltd. Class A	156,195	1,255,863	0.01%
Anhui Gujing Distillery Co., Ltd. Class B	97,400	1,559,908	0.02%	China Life Insurance Co., Ltd. Class A	232,400	1,246,838	0.01%
Bank of Nanjing Co., Ltd. Class A	1,018,000	1,533,139	0.01%	Bank of Shanghai Co., Ltd. Class A	1,441,136	1,231,001	0.01%
Power Construction Corp. of China Ltd. Class A	1,497,937	1,532,826	0.01%	Huadong Medicine Co., Ltd. Class A	178,232	1,205,584	0.01%
Anhui Conch Cement Co., Ltd. Class A	378,271	1,496,934	0.01%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	188,560	1,195,320	0.01%
China Minsheng Banking Corp., Ltd. Class A	2,995,300	1,493,570	0.01%	Yonyou Network Technology Co., Ltd. Class A	335,533	1,172,136	0.01%
Daqin Railway Co., Ltd. Class A	1,535,400	1,482,395	0.01%	Hangzhou Tigermed Consulting Co., Ltd. Class A	76,978	1,165,988	0.01%
Imeik Technology Development Co., Ltd. Class A	18,100	1,481,595	0.01%	Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	126,200	1,159,336	0.01%
CRRC Corp., Ltd. Class A	1,977,511	1,460,515	0.01%	Jiangsu Hengli Hydraulic Co., Ltd. Class A	126,907	1,158,311	0.01%
Ganfeng Lithium Group Co., Ltd. Class A	145,100	1,457,742	0.01%	CMOC Group Ltd. Class A	1,694,000	1,114,015	0.01%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	1,803,221	1,457,003	0.01%	Huaneng Power International, Inc. Class A	993,000	1,092,195	0.01%
China Railway Group Ltd. Class A	1,809,583	1,454,184	0.01%	Bank of Hangzhou Co., Ltd. Class A	576,224	1,089,344	0.01%
CSC Financial Co., Ltd. Class A	423,031	1,452,118	0.01%	Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	59,316	1,086,212	0.01%
Chongqing Changan Automobile Co., Ltd. Class A	815,532	1,450,992	0.01%	Yankuang Energy Group Co., Ltd. Class A	223,600	1,085,222	0.01%
Guangdong Haid Group Co., Ltd. Class A	162,487	1,449,710	0.01%	Hundsun Technologies, Inc. Class A	185,399	1,084,175	0.01%
China Merchants Securities Co., Ltd. Class A	750,360	1,442,406	0.01%	GD Power Development Co., Ltd. Class A	1,750,400	1,080,267	0.01%
China Communications Services Corp., Ltd. Class H	3,898,223	1,423,447	0.01%	Iflytek Co., Ltd. Class A	227,300	1,078,540	0.01%
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	777,500	1,419,286	0.01%	Haichang Ocean Park Holdings Ltd.	5,255,000	1,077,265	0.01%
GF Securities Co., Ltd. Class A	632,900	1,416,944	0.01%	TBEA Co., Ltd. Class A	370,600	1,075,561	0.01%
China CSSC Holdings Ltd. Class A	438,000	1,410,442	0.01%	Ninestar Corp. Class A	142,600	1,069,472	0.01%
Focus Media Information Technology Co., Ltd. Class A	1,460,700	1,410,274	0.01%	Xinjiang Goldwind Science & Technology Co., Ltd. Class H	1,185,960	1,056,051	0.01%
China Everbright Bank Co., Ltd. Class H	4,610,146	1,405,793	0.01%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	215,760	1,033,762	0.01%
Guotai Junan Securities Co., Ltd. Class A	712,360	1,399,217	0.01%	Ningxia Baofeng Energy Group Co., Ltd. Class A	592,271	1,033,222	0.01%
Shandong Gold Mining Co., Ltd. Class A	502,392	1,391,247	0.01%	Shanghai Putailai New Energy Technology Co., Ltd. Class A	136,034	1,020,228	0.01%
Yunnan Baiyao Group Co., Ltd. Class A	176,664	1,388,013	0.01%	China Energy Engineering Corp., Ltd. Class A	3,074,434	1,017,576	0.01%
Shenwan Hongyuan Group Co., Ltd. Class A	2,368,400	1,362,399	0.01%	Suzhou Maxwell Technologies Co., Ltd. Class A	16,935	1,008,045	0.01%
China Northern Rare Earth Group High-Tech Co., Ltd. Class A	363,100	1,314,619	0.01%	Shanghai Fudan Microelectronics Group Co., Ltd. Class A	99,823	1,007,197	0.01%
Will Semiconductor Co., Ltd. Shanghai Class A	117,735	1,311,806	0.01%	Montage Technology Co., Ltd. Class A	110,654	1,001,169	0.01%
Shanghai Fudan Microelectronics Group Co., Ltd. Class H	344,000	1,300,201	0.01%	PetroChina Co., Ltd. Class A	1,388,700	997,541	0.01%
Hengli Petrochemical Co., Ltd. Class A	574,875	1,290,360	0.01%	Orient Securities Co., Ltd. Class A	770,281	995,297	0.01%
Bank of Beijing Co., Ltd. Class A	2,049,549	1,276,738	0.01%				

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Weichai Power Co., Ltd. Class A	676,000	994,628	0.01%	New Hope Liuhe Co., Ltd. Class A	440,100	821,190	0.01%
YTO Express Group Co., Ltd. Class A	338,900	984,051	0.01%	Bank of Chengdu Co., Ltd. Class A	369,578	817,266	0.01%
GigaDevice Semiconductor, Inc. Class A	65,344	967,762	0.01%	GoerTek, Inc. Class A	334,900	814,639	0.01%
Tsingtao Brewery Co., Ltd. Class A	61,800	960,203	0.01%	Postal Savings Bank of China Co., Ltd. Class A	1,217,700	813,108	0.01%
Ginlong Technologies Co., Ltd. Class A	36,819	958,145	0.01%	China Resources Microelectronics Ltd. Class A	106,140	807,688	0.01%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	188,100	958,056	0.01%	Yealink Network Technology Corp., Ltd. Class A	91,700	803,039	0.01%
Changchun High & New Technology Industry Group, Inc. Class A	39,600	952,676	0.01%	Shanghai International Airport Co., Ltd. Class A	96,197	802,377	0.01%
Wingtech Technology Co., Ltd. Class A	123,879	941,422	0.01%	StarPower Semiconductor Ltd. Class A	16,800	799,590	0.01%
Ningbo Deye Technology Co., Ltd. Class A	19,600	938,237	0.01%	Mango Excellent Media Co., Ltd. Class A	182,610	792,321	0.01%
Pharmaron Beijing Co., Ltd. Class A	94,950	933,190	0.01%	Metallurgical Corp. of China Ltd. Class A	1,708,600	785,296	0.01%
Ningbo Tuopu Group Co., Ltd. Class A	109,900	930,493	0.01%	Jiangsu Zhongtian Technology Co., Ltd. Class A	336,000	784,292	0.01%
Yihai Kerry Arawana Holdings Co., Ltd. Class A	147,400	928,007	0.01%	China Evergrande Group	6,108,511	782,646	0.01%
Huaxia Bank Co., Ltd. Class A	1,225,365	919,177	0.01%	Huayu Automotive Systems Co., Ltd. Class A	311,350	779,854	0.01%
Walvax Biotechnology Co., Ltd. Class A	157,500	914,881	0.01%	Ming Yang Smart Energy Group Ltd. Class A	211,300	771,434	0.01%
Jiangsu King's Luck Brewery JSC Ltd. Class A	123,600	909,290	0.01%	Avary Holding Shenzhen Co., Ltd. Class A	194,500	771,383	0.01%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	351,100	904,791	0.01%	Unisplendour Corp., Ltd. Class A	272,655	768,842	0.01%
Chongqing Brewery Co., Ltd. Class A	48,900	900,277	0.01%	Guosen Securities Co., Ltd. Class A	598,700	768,402	0.01%
Oppein Home Group, Inc. Class A	50,960	895,115	0.01%	Haitong Securities Co., Ltd. Class A	609,000	764,897	0.01%
Great Wall Motor Co., Ltd. Class A	208,900	894,313	0.01%	Fuyao Glass Industry Group Co., Ltd. Class A	150,441	762,550	0.01%
SG Micro Corp. Class A	34,775	867,509	0.01%	China Eastern Airlines Corp., Ltd. Class A	948,500	758,104	0.01%
Foxconn Industrial Internet Co., Ltd. Class A	653,300	866,805	0.01%	Industrial Securities Co., Ltd. Class A	904,150	750,099	0.01%
Beijing Tongrentang Co., Ltd. Class A	134,100	865,980	0.01%	Shenzhen Transsion Holdings Co., Ltd. Class A	65,006	747,130	0.01%
Zhejiang Chint Electrics Co., Ltd. Class A	214,900	860,364	0.01%	Shanghai Jinjiang International Hotels Co., Ltd. Class A	88,525	746,574	0.01%
Advanced Micro-Fabrication Equipment, Inc. Class A	60,425	855,959	0.01%	Sichuan Road & Bridge Group Co., Ltd. Class A	463,900	745,582	0.01%
Maxscend Microelectronics Co., Ltd. Class A	51,792	855,608	0.01%	Hithink RoyalFlush Information Network Co., Ltd. Class A	52,300	745,399	0.01%
Aluminum Corp. of China Ltd. Class A	1,308,100	845,113	0.01%	China Construction Bank Corp. Class A	911,700	741,868	0.01%
China Southern Airlines Co., Ltd. Class A	766,700	842,180	0.01%	Jiangsu Eastern Shenghong Co., Ltd. Class A	392,400	739,559	0.01%
Dongfang Electric Corp., Ltd. Class A	276,100	838,813	0.01%	Shanghai M&G Stationery, Inc. Class A	92,600	735,837	0.01%
Guanghui Energy Co., Ltd. Class A	642,100	837,096	0.01%	Lens Technology Co., Ltd. Class A	482,198	733,871	0.01%
Everbright Securities Co., Ltd. Class A	389,200	836,469	0.01%	Satellite Chemical Co., Ltd. Class A	326,576	731,614	0.01%
China Zhenhua Group Science & Technology Co., Ltd. Class A	50,600	835,404	0.01%	Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	297,898	725,494	0.01%
New China Life Insurance Co., Ltd. Class A	191,300	831,685	0.01%	Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	166,980	723,057	0.01%
Huizhou Desay Sv Automotive Co., Ltd. Class A	54,600	831,289	0.01%	TCL Technology Group Corp. Class A	1,341,800	721,434	0.01%
Zhejiang NHU Co., Ltd. Class A	304,416	824,964	0.01%	Asymchem Laboratories Tianjin Co., Ltd. Class A	33,353	713,449	0.01%
China Jushi Co., Ltd. Class A	415,709	823,745	0.01%	Topchoice Medical Corp. Class A	31,797	703,097	0.01%
Chaozhou Three-Circle Group Co., Ltd. Class A	185,100	821,585	0.01%	Shanghai International Port Group Co., Ltd. Class A	908,900	701,493	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Pylon Technologies Co., Ltd. Class A	15,238	695,184	0.01%	Hualan Biological Engineering, Inc. Class A	182,390	596,557	0.01%
Huadian Power International Corp., Ltd. Class A	815,548	693,095	0.01%	Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	166,800	596,192	0.01%
Anjoy Foods Group Co., Ltd. Class A	29,600	692,550	0.01%	Xiamen C & D, Inc. Class A	300,300	592,453	0.01%
Sichuan Chuantou Energy Co., Ltd. Class A	391,157	691,423	0.01%	Guangzhou Automobile Group Co., Ltd. Class A	371,600	592,403	0.01%
Sangfor Technologies, Inc. Class A	42,500	691,354	0.01%	Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	27,400	591,020	0.01%
Shanghai Electric Group Co., Ltd. Class A	1,213,372	690,965	0.01%	Sichuan Swellfun Co., Ltd. Class A	48,431	590,928	0.01%
Shanxi Coking Coal Energy Group Co., Ltd. Class A	407,030	685,360	0.01%	Shandong Nanshan Aluminum Co., Ltd. Class A	1,249,000	590,305	0.01%
China National Chemical Engineering Co., Ltd. Class A	594,400	682,127	0.01%	Hoshine Silicon Industry Co., Ltd. Class A	49,000	587,390	0.01%
Gotion High-tech Co., Ltd. Class A	163,100	679,618	0.01%	Ecovacs Robotics Co., Ltd. Class A	55,600	586,147	0.01%
China Zheshang Bank Co., Ltd. Class A	1,593,385	677,071	0.01%	Lepu Medical Technology Beijing Co., Ltd. Class A	176,500	585,965	0.01%
Gemdale Corp. Class A	453,700	670,827	0.01%	Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	854,992	584,506	0.01%
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	98,243	664,670	0.01%	JCET Group Co., Ltd. Class A	175,200	583,675	0.01%
Ningbo Orient Wires & Cables Co., Ltd. Class A	67,700	663,707	0.01%	Wuxi Shangji Automation Co., Ltd. Class A	37,880	579,518	0.01%
Seazen Holdings Co., Ltd. Class A	222,500	659,250	0.01%	Shanghai Bairun Investment Holding Group Co., Ltd. Class A	107,196	578,831	0.01%
Hangzhou Silan Microelectronics Co., Ltd. Class A	138,300	655,435	0.01%	Zangge Mining Co., Ltd. Class A	153,500	576,164	0.01%
360 Security Technology, Inc. Class A	691,440	653,579	0.01%	37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	217,374	568,659	0.01%
Shanghai RAAS Blood Products Co., Ltd. Class A	712,500	652,890	0.01%	Zheshang Securities Co., Ltd. Class A	396,000	568,343	0.01%
Xinjiang Goldwind Science & Technology Co., Ltd. Class A	409,478	651,013	0.01%	XCMG Construction Machinery Co., Ltd. Class A	771,200	565,121	0.01%
Shenzhen Overseas Chinese Town Co., Ltd. Class A	835,200	643,404	0.01%	Shenzhen Dynanonic Co., Ltd. Class A	17,000	564,115	0.01%
Air China Ltd. Class A	418,900	641,774	0.01%	Shenzhen SC New Energy Technology Corp. Class A	34,200	563,603	0.01%
Beijing New Building Materials plc Class A	171,500	641,497	0.01%	ENN Natural Gas Co., Ltd. Class A	241,400	561,732	0.01%
Yifeng Pharmacy Chain Co., Ltd. Class A	69,486	641,145	0.01%	AVIC Electromechanical Systems Co., Ltd. Class A	386,500	561,412	0.01%
China Merchants Energy Shipping Co., Ltd. Class A	792,600	640,371	0.01%	Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	76,340	553,226	0.01%
JiuGui Liquor Co., Ltd. Class A	31,600	630,004	0.01%	Beijing Dabeinong Technology Group Co., Ltd. Class A	427,800	550,297	0.01%
Western Superconducting Technologies Co., Ltd. Class A	45,776	626,481	0.01%	DaShenLin Pharmaceutical Group Co., Ltd. Class A	95,960	549,227	0.01%
Skshu Paint Co., Ltd. Class A	37,763	621,283	0.01%	Humanwell Healthcare Group Co., Ltd. Class A	158,600	547,628	0.01%
LB Group Co., Ltd. Class A	226,800	620,198	0.01%	Ningbo Shanshan Co., Ltd. Class A	207,900	546,880	0.01%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	143,300	616,997	0.01%	By-health Co., Ltd. Class A	165,700	546,518	0.01%
Shanghai Junshi Biosciences Co., Ltd. Class A	68,087	616,034	0.01%	Yunnan Yuntianhua Co., Ltd. Class A	178,900	544,029	0.01%
Beijing United Information Technology Co., Ltd. Class A	48,162	615,629	0.01%	Shanxi Meijin Energy Co., Ltd. Class A	415,800	542,072	0.01%
Bloomage Biotechnology Corp., Ltd. Class A	31,438	614,688	0.01%	Hangzhou Oxygen Plant Group Co., Ltd. Class A	95,200	541,574	0.01%
Zhejiang Juhua Co., Ltd. Class A	271,800	609,295	0.01%	Yunnan Aluminium Co., Ltd. Class A	336,000	540,020	0.01%
Thunder Software Technology Co., Ltd. Class A	41,800	605,959	0.01%	Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	63,077	538,249	0.01%
Yunda Holding Co., Ltd. Class A	290,280	603,312	0.01%	YongXing Special Materials Technology Co., Ltd. Class A	40,300	536,860	0.01%
Anhui Yingjia Distillery Co., Ltd. Class A	65,800	597,054	0.01%	Angel Yeast Co., Ltd. Class A	81,854	534,979	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Weihai Guangwei Composites Co., Ltd. Class A	51,100	533,611	0.01%	Zhejiang Dahua Technology Co., Ltd. Class A	295,600	483,207	0.00%
Flat Glass Group Co., Ltd. Class A	110,600	532,471	0.01%	Zhejiang Weixing New Building Materials Co., Ltd. Class A	155,400	479,305	0.00%
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	137,406	528,466	0.01%	Jiangsu Yangnong Chemical Co., Ltd. Class A	31,800	477,539	0.00%
Songcheng Performance Development Co., Ltd. Class A	250,080	527,713	0.01%	Ingenic Semiconductor Co., Ltd. Class A	46,900	477,483	0.00%
Juewei Food Co., Ltd. Class A	58,953	520,526	0.01%	AECC Aero-Engine Control Co., Ltd. Class A	128,700	476,939	0.00%
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	45,900	518,783	0.01%	Jiangxi Copper Co., Ltd. Class A	189,300	476,885	0.00%
Tongkun Group Co., Ltd. Class A	248,100	518,156	0.01%	Henan Shenhua Coal & Power Co., Ltd. Class A	219,800	475,254	0.00%
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	28,100	517,297	0.01%	Guangdong Kinlong Hardware Products Co., Ltd. Class A	31,300	470,257	0.00%
China Common Kuang-Chi Technologies Co., Ltd. Class A	19,974,000	517,185	0.01%	AVIC Industry-Finance Holdings Co., Ltd. Class A	991,713	470,139	0.00%
Sunwoda Electronic Co., Ltd. Class A	209,700	515,851	0.01%	Hubei Xingfa Chemicals Group Co., Ltd. Class A	111,800	468,604	0.00%
Tongling Nonferrous Metals Group Co., Ltd. Class A	1,136,900	512,676	0.01%	Chengxin Lithium Group Co., Ltd. Class A	86,400	468,161	0.00%
Hunan Valin Steel Co., Ltd. Class A	748,800	508,663	0.01%	Suzhou TA&A Ultra Clean Technology Co., Ltd. Class A	57,400	463,590	0.00%
Xiamen Faratronic Co., Ltd. Class A	22,000	508,374	0.01%	Shengyi Technology Co., Ltd. Class A	221,800	461,946	0.00%
Wuhan Guide Infrared Co., Ltd. Class A	318,627	506,572	0.01%	Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	145,630	460,116	0.00%
Zhongtai Securities Co., Ltd. Class A	545,300	505,196	0.01%	China Greatwall Technology Group Co., Ltd. Class A	306,400	451,705	0.00%
China National Software & Service Co., Ltd. Class A	59,900	504,992	0.01%	China Rare Earth Resources And Technology Co., Ltd. Class A	94,900	450,987	0.00%
GoodWe Technologies Co., Ltd. Class A	10,786	503,675	0.01%	Shenzhen Capchem Technology Co., Ltd. Class A	71,320	448,092	0.00%
Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	106,000	503,277	0.01%	Caitong Securities Co., Ltd. Class A	434,330	446,957	0.00%
Sinoma Science & Technology Co., Ltd. Class A	162,000	501,768	0.01%	Shandong Sun Paper Industry JSC Ltd. Class A	267,800	445,891	0.00%
Zhejiang Supcon Technology Co., Ltd. Class A	38,192	501,381	0.01%	Lingyi iTech Guangdong Co. Class A	679,100	445,611	0.00%
GEM Co., Ltd. Class A	466,300	500,749	0.01%	Zhejiang Weiming Environment Protection Co., Ltd. Class A	165,590	443,482	0.00%
Shenzhen Kangtai Biological Products Co., Ltd. Class A	109,660	499,733	0.01%	Inspur Electronic Information Industry Co., Ltd. Class A	142,576	443,460	0.00%
Hengtong Optic-electric Co., Ltd. Class A	229,483	499,507	0.01%	Shanghai Friendess Electronic Technology Corp., Ltd. Class A	14,053	440,915	0.00%
Shennan Circuits Co., Ltd. Class A	47,640	496,792	0.01%	Huaibei Mining Holdings Co., Ltd. Class A	238,100	440,489	0.00%
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	861,000	496,526	0.01%	China Baoan Group Co., Ltd. Class A	251,800	439,995	0.00%
Anhui Kouzi Distillery Co., Ltd. Class A	59,463	495,636	0.01%	Ningbo Ronbay New Energy Technology Co., Ltd. Class A	44,256	439,755	0.00%
SooChow Securities Co., Ltd. Class A	524,407	494,935	0.01%	Yintai Gold Co., Ltd. Class A	275,240	439,184	0.00%
Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	80,600	494,281	0.01%	Huaifon Chemical Co., Ltd. Class A	445,600	437,946	0.00%
Jason Furniture Hangzhou Co., Ltd. Class A	78,990	487,605	0.00%	Tianshan Aluminum Group Co., Ltd. Class A	391,000	436,275	0.00%
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	105,600	486,268	0.00%	Liaoning Port Co., Ltd. Class A	1,853,000	433,867	0.00%
Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	234,800	483,592	0.00%	Ovctek China, Inc. Class A	84,013	433,492	0.00%
				Sinomine Resource Group Co., Ltd. Class A	44,940	432,977	0.00%
				Guangzhou Great Power Energy & Technology Co., Ltd. Class A	38,299	431,710	0.00%

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Sieyuan Electric Co., Ltd. Class A	78,000	430,875	0.00%	Wuxi Autowell Technology Co., Ltd. Class A	13,620	395,676	0.00%
Sailun Group Co., Ltd. Class A	297,340	430,613	0.00%	Inner Mongolia Yuan Xing Energy Co., Ltd. Class A	348,900	395,351	0.00%
Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	80,153	427,129	0.00%	Sichuan Yahua Industrial Group Co., Ltd. Class A	117,400	394,509	0.00%
Shandong Linglong Tyre Co., Ltd. Class A	143,900	425,948	0.00%	Zhejiang Supor Co., Ltd. Class A	55,000	393,172	0.00%
Shenzhen Kstar Science And Technology Co., Ltd. Class A	51,100	425,412	0.00%	Shenzhen Senior Technology Material Co., Ltd. Class A	127,142	390,677	0.00%
China Railway Signal & Communication Corp., Ltd. Class A	611,352	423,246	0.00%	Shimao Group Holdings Ltd. Shanghai Lingang Holdings Corp., Ltd. Class A	2,030,216	390,179	0.00%
Zhuzhou Kibing Group Co., Ltd. Class A	257,000	423,080	0.00%	China Great Wall Securities Co., Ltd. Class A	322,445	385,880	0.00%
Jiangxi Special Electric Motor Co., Ltd. Class A	166,800	420,686	0.00%	Jointown Pharmaceutical Group Co., Ltd. Class A	204,604	385,618	0.00%
CECEP Solar Energy Co., Ltd. Class A	391,600	414,871	0.00%	Wuchan Zhongda Group Co., Ltd. Class A	553,900	385,073	0.00%
BOC International China Co., Ltd. Class A	271,100	414,162	0.00%	People's Insurance Co. Group of China Ltd. Class A	509,200	384,171	0.00%
Shenzhen Energy Group Co., Ltd. Class A	447,560	411,410	0.00%	CECEP Wind-Power Corp. Class A	697,320	383,993	0.00%
Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	51,400	409,337	0.00%	Changjiang Securities Co., Ltd. Class A	498,400	383,947	0.00%
AVICOPTER plc Class A	60,500	405,820	0.00%	Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	442,815	383,367	0.00%
Fujian Sunner Development Co., Ltd. Class A	118,521	405,813	0.00%	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	498,000	381,558	0.00%
Xiamen Tungsten Co., Ltd. Class A	143,600	405,758	0.00%	Bethel Automotive Safety Systems Co., Ltd. Class A	33,053	381,224	0.00%
Hangzhou Lion Electronics Co., Ltd. Class A	65,900	405,752	0.00%	Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	50,100	380,881	0.00%
Amlogic Shanghai Co., Ltd. Class A	39,697	404,552	0.00%	Hangzhou Robam Appliances Co., Ltd. Class A	94,900	380,760	0.00%
Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	367,700	404,431	0.00%	BTG Hotels Group Co., Ltd. Class A	105,700	378,872	0.00%
Shenzhen Kedali Industry Co., Ltd. Class A	23,500	403,540	0.00%	Beijing Shiji Information Technology Co., Ltd. Class A	174,832	378,781	0.00%
Beijing Easpring Material Technology Co., Ltd. Class A	49,500	403,506	0.00%	Keda Industrial Group Co., Ltd. Class A	184,000	377,901	0.00%
Offshore Oil Engineering Co., Ltd. Class A	460,300	403,162	0.00%	Westone Information Industry, Inc. Class A	85,300	376,393	0.00%
Guoyuan Securities Co., Ltd. Class A	439,670	402,251	0.00%	CNGR Advanced Material Co., Ltd. Class A	39,600	375,518	0.00%
Tianshui Huatian Technology Co., Ltd. Class A	334,300	400,550	0.00%	Shanghai Construction Group Co., Ltd. Class A	995,763	374,193	0.00%
Yantai Jereh Oilfield Services Group Co., Ltd. Class A	99,100	399,760	0.00%	3peak, Inc. Class A	9,393	373,895	0.00%
Sichuan Hebang Biotechnology Co., Ltd. Class A	909,700	399,703	0.00%	Tianjin 712 Communication & Broadcasting Co., Ltd. Class A	73,581	371,369	0.00%
North Industries Group Red Arrow Co., Ltd. Class A	140,100	397,691	0.00%	Guolian Securities Co., Ltd. Class A	228,200	371,052	0.00%
Dong-E-E-Jiao Co., Ltd. Class A	67,600	397,656	0.00%	Do-Fluoride New Materials Co., Ltd. Class A	77,000	370,819	0.00%
Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	152,475	397,559	0.00%	NavInfo Co., Ltd. Class A	232,700	370,633	0.00%
Youngor Group Co., Ltd. Class A	434,037	397,097	0.00%	Heilongjiang Agriculture Co., Ltd. Class A	186,200	370,309	0.00%
Zhejiang China Commodities City Group Co., Ltd. Class A	524,300	397,079	0.00%	Beijing Enlight Media Co., Ltd. Class A	295,200	369,488	0.00%
Zhejiang Century Huatong Group Co., Ltd. Class A	718,860	395,854	0.00%	Joinn Laboratories China Co., Ltd. Class A	43,672	368,686	0.00%
Titan Wind Energy Suzhou Co., Ltd. Class A	181,000	395,807	0.00%	Sichuan New Energy Power Co., Ltd.	142,800	368,205	0.00%
				China Meheco Co., Ltd. Class A	147,140	366,422	0.00%
				Yunnan Tin Co., Ltd. Class A	178,200	363,156	0.00%
				Shandong Buchang Pharmaceuticals Co., Ltd. Class A	119,580	363,120	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zhuzhou CRRC Times Electric Co., Ltd. Class A	45,863	361,728	0.00%	Joincare Pharmaceutical Group Industry Co., Ltd. Class A	196,600	320,807	0.00%
Proya Cosmetics Co., Ltd. Class A	14,940	361,643	0.00%	WUS Printed Circuit Kunshan Co., Ltd. Class A	184,291	316,969	0.00%
Youngy Co., Ltd. Class A	25,500	360,819	0.00%	G-bits Network Technology Xiamen Co., Ltd. Class A	6,900	311,988	0.00%
Hengyi Petrochemical Co., Ltd. Class A	352,866	358,535	0.00%	Luxi Chemical Group Co., Ltd. Class A	173,900	311,413	0.00%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	280,700	358,236	0.00%	Hengdian Group DMEGC Magnetics Co., Ltd. Class A	114,900	311,212	0.00%
FAW Jiefang Group Co., Ltd. Class A	319,900	357,404	0.00%	Daan Gene Co., Ltd. Class A	138,224	310,856	0.00%
Tangshan Jidong Cement Co., Ltd. Class A	299,800	356,613	0.00%	Sinopec Shanghai Petrochemical Co., Ltd. Class A	687,100	308,849	0.00%
Apeloa Pharmaceutical Co., Ltd. Class A	114,400	356,154	0.00%	iRay Technology Co., Ltd. Class A	4,653	307,929	0.00%
Bank of Changsha Co., Ltd. Class A	362,400	354,080	0.00%	TongFu Microelectronics Co., Ltd. Class A	129,200	307,741	0.00%
Asia - Potash International Investment Guangzhou Co., Ltd. Class A	90,000	353,556	0.00%	Jizhong Energy Resources Co., Ltd. Class A	333,800	306,838	0.00%
Perfect World Co., Ltd. Class A	192,300	353,535	0.00%	Huaxi Securities Co., Ltd. Class A	279,300	303,971	0.00%
Hesteel Co., Ltd. Class A	1,082,000	353,429	0.00%	BGI Genomics Co., Ltd. Class A	40,642	303,632	0.00%
Jafron Biomedical Co., Ltd. Class A	78,850	352,947	0.00%	Shanxi Securities Co., Ltd. Class A	395,200	302,732	0.00%
Western Securities Co., Ltd. Class A	397,000	349,441	0.00%	Juneyao Airlines Co., Ltd. Class A	128,300	300,035	0.00%
Pingdingshan Tianan Coal Mining Co., Ltd. Class A	223,200	348,727	0.00%	Zhongji Innolight Co., Ltd. Class A	76,200	297,692	0.00%
Shenghe Resources Holding Co., Ltd. Class A	170,700	345,404	0.00%	Tibet Summit Resources Co., Ltd. Class A	89,200	295,492	0.00%
Southwest Securities Co., Ltd. Class A	634,900	344,114	0.00%	Huaxin Cement Co., Ltd. Class A	135,366	289,951	0.00%
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	386,532	342,462	0.00%	Livzon Pharmaceutical Group, Inc. Class A	61,500	288,707	0.00%
GRG Banking Equipment Co., Ltd. Class A	237,600	341,349	0.00%	Shenzhen Sunlord Electronics Co., Ltd. Class A	76,100	287,952	0.00%
Dongxing Securities Co., Ltd. Class A	304,200	339,424	0.00%	Beijing Yanjing Brewery Co., Ltd. Class A	184,800	283,656	0.00%
Fangda Carbon New Material Co., Ltd. Class A	382,162	338,038	0.00%	Chongqing Rural Commercial Bank Co., Ltd. Class A	554,800	283,059	0.00%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	427,600	336,204	0.00%	Betta Pharmaceuticals Co., Ltd. Class A	39,400	280,572	0.00%
Hubei Feilihua Quartz Glass Co., Ltd. Class A	42,200	335,460	0.00%	Anhui Honglu Steel Construction Group Co., Ltd. Class A	66,076	279,724	0.00%
Jiangsu Yoke Technology Co., Ltd. Class A	45,900	334,157	0.00%	Zhefu Holding Group Co., Ltd. Class A	493,100	278,662	0.00%
Hangzhou Chang Chuan Technology Co., Ltd. Class A	51,700	333,117	0.00%	DHC Software Co., Ltd. Class A	339,700	277,893	0.00%
Western Mining Co., Ltd. Class A	225,100	331,850	0.00%	Sealand Securities Co., Ltd. Class A	576,420	277,427	0.00%
Zhejiang Dingli Machinery Co., Ltd. Class A	47,940	331,548	0.00%	Shandong Weifang Rainbow Chemical Co., Ltd. Class A	22,000	275,645	0.00%
First Capital Securities Co., Ltd. Class A	406,900	331,102	0.00%	Riyue Heavy Industry Co., Ltd. Class A	93,600	274,624	0.00%
Shanxi Taigang Stainless Steel Co., Ltd. Class A	527,600	329,424	0.00%	Toly Bread Co., Ltd. Class A	123,083	273,959	0.00%
Yuan Longping High-tech Agriculture Co., Ltd. Class A	141,700	329,118	0.00%	Guangdong HEC Technology Holding Co., Ltd. Class A	217,600	273,303	0.00%
China International Capital Corp., Ltd. Class A	59,400	327,355	0.00%	Ningbo Joyson Electronic Corp. Class A	134,300	272,721	0.00%
Inner Mongolia Dian Tou Energy Corp., Ltd. Class A	182,200	324,960	0.00%	Shenzhen YUTO Packaging Technology Co., Ltd. Class A	57,000	272,443	0.00%
COSCO SHIPPING Development Co., Ltd. Class A	925,800	323,816	0.00%	Zhejiang Yongtai Technology Co., Ltd. Class A	84,500	266,610	0.00%
Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A	22,100	323,122	0.00%	Shanghai Rural Commercial Bank Co., Ltd. Class A	313,600	266,514	0.00%
Chongqing Fuling Zhacai Group Co., Ltd. Class A	86,272	321,329	0.00%	Zibo Qixiang Tengda Chemical Co., Ltd. Class A	261,700	266,282	0.00%

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Shanghai Electric Power Co., Ltd. Class A	181,600	262,734	0.00%	Interconexion Electrica SA			
Shanghai Medicilon, Inc. Class A	8,447	261,131	0.00%	ESP	730,637	3,164,310	0.03%
BBMG Corp. Class A	711,061	261,040	0.00%			11,728,978	0.11%
Tianma Microelectronics Co., Ltd. Class A	207,500	259,718	0.00%	Czech Republic 0.13% (2021: 0.14%)			
Porton Pharma Solutions Ltd. Class A	43,900	259,193	0.00%	CEZ A.S.	258,708	8,801,925	0.08%
CNNC Hua Yuan Titanium Dioxide Co., Ltd. Class A	288,710	257,045	0.00%	Komerčni Banka A.S.	125,951	3,645,188	0.03%
Chengtun Mining Group Co., Ltd. Class A	300,900	256,155	0.00%	Moneta Money Bank A.S.	554,808	1,863,088	0.02%
Dajin Heavy Industry Co., Ltd. Class A	42,200	252,327	0.00%			14,310,201	0.13%
Guangzhou Haige Communications Group, Inc. Co. Class A	213,400	250,447	0.00%	Egypt 0.08% (2021: 0.09%)			
Zhuzhou Hongda Electronics Corp., Ltd. Class A	38,900	248,169	0.00%	Commercial International Bank Egypt SAE GDR	4,156,531	6,964,771	0.06%
Wuhan DR Laser Technology Corp., Ltd. Class A	13,600	247,671	0.00%	Eastern Co. SAE	1,657,534	958,162	0.01%
Zhejiang HangKe Technology, Inc. Co. Class A	39,094	247,316	0.00%	Egyptian Financial Group-Hermes Holding Co.	1,227,190	886,373	0.01%
Xinjiang Zhongtai Chemical Co., Ltd. Class A	229,000	246,911	0.00%			8,809,306	0.08%
Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A	32,040	246,730	0.00%	Greece 0.31% (2021: 0.21%)			
Inner Mongolia ERDOS Resources Co., Ltd. Class A	112,280	246,505	0.00%	Hellenic Telecommunications Organization SA	316,890	4,934,350	0.05%
Datang International Power Generation Co., Ltd. Class A	610,500	246,182	0.00%	Eurobank Ergasias Services & Holdings SA	4,295,071	4,836,030	0.05%
Gaona Aero Material Co., Ltd. Class A	37,000	245,139	0.00%	OPAP SA	322,229	4,549,782	0.04%
GCL System Integration Technology Co., Ltd. Class A	570,500	239,947	0.00%	Alpha Services & Holdings SA	3,686,415	3,934,326	0.04%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	60,800	239,198	0.00%	National Bank of Greece SA	894,909	3,578,728	0.03%
Raytron Technology Co., Ltd. Class A	42,892	230,552	0.00%	Mytilineos SA	162,401	3,518,446	0.03%
Huagong Tech Co., Ltd. Class A	94,100	223,185	0.00%	JUMBO SA	188,446	3,213,882	0.03%
China Galaxy Securities Co., Ltd. Class A	161,500	216,847	0.00%	Public Power Corp. SA	340,260	2,380,399	0.02%
OFILM Group Co., Ltd. Class A	304,800	207,492	0.00%	Terna Energy SA	87,829	1,910,330	0.02%
Chacha Food Co., Ltd. Class A	27,800	200,900	0.00%	FF Group	65,807	—	0.00%
Beijing Originwater Technology Co., Ltd. Class A	286,358	195,766	0.00%			32,856,273	0.31%
COSCO SHIPPING Energy Transportation Co., Ltd. Class A	110,300	192,101	0.00%	Hong Kong 0.16% (2021: 0.00%)			
Chongqing Rural Commercial Bank Co., Ltd. Class H	398,214	136,225	0.00%	BeiGene Ltd.	1,007,604	17,324,961	0.16%
Hongfa Technology Co., Ltd. Class A	21,220	102,468	0.00%			17,324,961	0.16%
Sunac China Holdings Ltd.	5,024,985	32,191	0.00%	Hungary 0.18% (2021: 0.23%)			
China Huishan Dairy Holdings Co., Ltd.	7,428,000	10	0.00%	OTP Bank Nyrt	355,558	9,580,308	0.09%
Kangmei Pharmaceutical Co., Ltd.	39,757	—	0.00%	Richter Gedeon Nyrt	229,472	5,076,047	0.05%
		3,299,401,226	31.03%	MOL Hungarian Oil & Gas plc	671,460	4,656,346	0.04%
						19,312,701	0.18%
				India 13.93% (2021: 12.33%)			
				Reliance Industries Ltd.	4,939,771	152,092,164	1.43%
				Infosys Ltd.	5,461,750	99,569,822	0.94%
				ICICI Bank Ltd.	8,363,489	90,059,400	0.85%
				Housing Development Finance Corp., Ltd.	2,796,646	89,162,740	0.84%
				Tata Consultancy Services Ltd.	1,485,283	58,468,768	0.55%
				Axis Bank Ltd.	3,684,812	41,589,426	0.39%
				Hindustan Unilever Ltd.	1,333,534	41,281,848	0.39%
				Bajaj Finance Ltd.	441,663	35,102,412	0.33%
				Bharti Airtel Ltd.	3,581,293	34,895,205	0.33%
				Larsen & Toubro Ltd.	1,119,410	28,222,717	0.27%
				Asian Paints Ltd.	624,077	23,293,695	0.22%
				HCL Technologies Ltd.	1,756,986	22,072,230	0.21%
				Adani Enterprises Ltd.	462,951	21,591,043	0.20%
				State Bank of India	2,900,140	21,513,549	0.20%
				Mahindra & Mahindra Ltd.	1,414,869	21,364,129	0.20%
				Kotak Mahindra Bank Ltd.	903,538	19,956,362	0.19%
				Maruti Suzuki India Ltd.	196,507	19,939,534	0.19%
				Adani Total Gas Ltd.	446,311	19,922,151	0.19%
				ITC Ltd.	4,862,121	19,485,510	0.18%
				Sun Pharmaceutical Industries Ltd.	1,557,488	18,852,514	0.18%
				Titan Co., Ltd.	583,365	18,316,096	0.17%
				Tata Steel Ltd.	11,822,063	16,097,611	0.15%
				Adani Transmission Ltd.	450,888	14,111,710	0.13%
				UltraTech Cement Ltd.	162,671	13,683,496	0.13%
				Power Grid Corp. of India Ltd.	5,065,629	13,085,035	0.12%
				Nestle India Ltd.	54,388	12,889,292	0.12%
				NTPC Ltd.	6,382,754	12,841,888	0.12%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Avenue Supermarts Ltd.	260,137	12,793,816	0.12%	SBI Cards & Payment Services Ltd.	387,443	3,725,504	0.04%
Hindalco Industries Ltd.	2,208,743	12,637,598	0.12%	ACC Ltd.	123,974	3,658,829	0.03%
Tata Motors Ltd.	2,656,386	12,456,726	0.12%	Zomato Ltd.	4,718,759	3,382,357	0.03%
Adani Green Energy Ltd.	520,808	12,161,210	0.11%	MRF Ltd.	3,141	3,361,415	0.03%
Bajaj Finserv Ltd.	627,380	11,738,065	0.11%	Mphasis Ltd.	138,900	3,312,244	0.03%
Tech Mahindra Ltd.	930,816	11,435,772	0.11%	Balkrishna Industries Ltd.	126,825	3,267,204	0.03%
JSW Steel Ltd.	1,187,621	11,025,653	0.10%	ICICI Prudential Life Insurance Co., Ltd.	590,956	3,223,721	0.03%
SBI Life Insurance Co., Ltd.	739,926	11,012,582	0.10%	Petronet LNG Ltd.	1,223,984	3,187,566	0.03%
HDFC Life Insurance Co., Ltd.	1,562,593	10,695,253	0.10%	Torrent Pharmaceuticals Ltd.	166,594	3,122,454	0.03%
Wipro Ltd.	2,198,696	10,438,026	0.10%	Indian Railway Catering & Tourism Corp., Ltd.	395,533	3,058,412	0.03%
Cipla Ltd.	772,397	10,045,456	0.09%	Godrej Properties Ltd.	205,395	3,040,581	0.03%
Dr Reddy's Laboratories Ltd.	185,928	9,523,500	0.09%	Bandhan Bank Ltd.	1,058,661	2,996,959	0.03%
Britannia Industries Ltd.	173,091	9,012,218	0.09%	Samvardhana Motherhood International Ltd.	3,324,510	2,979,722	0.03%
Divi's Laboratories Ltd.	218,221	9,003,166	0.08%	Lupin Ltd.	334,809	2,969,290	0.03%
Grasim Industries Ltd.	430,899	8,976,845	0.08%	Hindustan Petroleum Corp., Ltd.	1,044,497	2,968,856	0.03%
Eicher Motors Ltd.	224,649	8,764,787	0.08%	Bajaj Holdings & Investment Ltd.	40,609	2,818,332	0.03%
Apollo Hospitals Enterprise Ltd.	160,379	8,680,201	0.08%	Berger Paints India Ltd.	396,080	2,783,284	0.03%
Adani Ports & Special Economic Zone Ltd.	868,756	8,590,950	0.08%	Indraprastha Gas Ltd.	522,910	2,616,446	0.02%
Tata Consumer Products Ltd.	877,415	8,134,092	0.08%	Indus Towers Ltd.	1,112,368	2,560,746	0.02%
Pidilite Industries Ltd.	249,958	7,704,949	0.07%	ABB India Ltd.	78,592	2,548,801	0.02%
LTIMindtree Ltd.	145,190	7,661,216	0.07%	Muthoot Finance Ltd.	197,948	2,543,559	0.02%
Oil & Natural Gas Corp., Ltd.	4,129,306	7,324,739	0.07%	Aurobindo Pharma Ltd.	431,817	2,287,748	0.02%
Bharat Electronics Ltd.	6,016,446	7,265,115	0.07%	Biocon Ltd.	688,651	2,179,660	0.02%
Godrej Consumer Products Ltd.	672,349	7,103,429	0.07%	AU Small Finance Bank Ltd.	273,066	2,160,136	0.02%
Dabur India Ltd.	1,014,075	6,882,055	0.07%			1,481,562,435	13.93%
Coal India Ltd.	2,527,216	6,874,773	0.06%	Indonesia 1.84% (2021: 1.43%)			
SRF Ltd.	243,071	6,729,332	0.06%	Bank Central Asia Tbk PT	90,123,550	49,497,758	0.47%
UPL Ltd.	767,372	6,642,735	0.06%	Bank Rakyat Indonesia Persero Tbk PT	110,464,377	35,053,414	0.33%
Shriram Finance Ltd.	398,023	6,624,415	0.06%	Telkom Indonesia Persero Tbk PT	80,440,708	19,377,078	0.18%
Ambuja Cements Ltd.	978,783	6,200,655	0.06%	Bank Mandiri Persero Tbk PT	30,293,988	19,313,816	0.18%
Hero MotoCorp Ltd.	180,609	5,979,221	0.06%	Astra International Tbk PT	32,620,545	11,943,929	0.11%
Tata Power Co., Ltd.	2,364,600	5,936,509	0.06%	Bank Negara Indonesia Persero Tbk PT	12,261,739	7,266,070	0.07%
ICICI Lombard General Insurance Co., Ltd.	396,028	5,920,554	0.06%	Adaro Energy Indonesia Tbk PT	23,606,322	5,838,082	0.06%
Cholamandalam Investment & Finance Co., Ltd.	674,860	5,896,970	0.06%	Merdeka Copper Gold Tbk PT	19,808,600	5,242,424	0.05%
Varun Beverages Ltd.	363,382	5,809,149	0.05%	Sumber Alfaria Trijaya Tbk PT	27,259,200	4,640,236	0.04%
Tube Investments of India Ltd.	170,167	5,709,017	0.05%	Kalbe Farma Tbk PT	34,534,275	4,636,366	0.04%
Bharat Petroleum Corp., Ltd.	1,419,862	5,672,240	0.05%	United Tractors Tbk PT	2,749,793	4,605,804	0.04%
Info Edge India Ltd.	116,496	5,536,904	0.05%	Charoen Pokphand Indonesia Tbk PT	11,437,699	4,151,148	0.04%
Havells India Ltd.	412,289	5,481,655	0.05%	Unilever Indonesia Tbk PT	12,566,265	3,793,894	0.04%
Marico Ltd.	847,638	5,223,839	0.05%	Indofood Sukses Makmur Tbk PT	6,555,348	2,831,843	0.03%
Page Industries Ltd.	10,088	5,223,457	0.05%	Indah Kiat Pulp & Paper Tbk PT	4,512,700	2,529,199	0.02%
PI Industries Ltd.	124,160	5,132,537	0.05%	Indofood CBP Sukses Makmur Tbk PT	3,817,908	2,452,486	0.02%
Indian Hotels Co., Ltd. Class A	1,324,732	5,102,452	0.05%	Semen Indonesia Persero Tbk PT	5,539,337	2,339,563	0.02%
United Spirits Ltd.	477,276	5,062,656	0.05%	Barito Pacific Tbk PT	46,187,458	2,240,021	0.02%
Shree Cement Ltd.	17,728	4,990,637	0.05%	Sarana Menara Nusantara Tbk PT	31,633,200	2,235,203	0.02%
Bajaj Auto Ltd.	114,147	4,989,257	0.05%	Vale Indonesia Tbk PT	4,071,800	1,857,060	0.02%
Trent Ltd.	297,491	4,859,355	0.05%	Aneka Tambang Tbk	13,829,700	1,763,414	0.02%
Jindal Steel & Power Ltd.	677,092	4,751,839	0.04%	Bank Jago Tbk PT	6,829,800	1,632,045	0.02%
Yes Bank Ltd.	18,535,249	4,615,329	0.04%			195,240,853	1.84%
DLF Ltd.	1,017,016	4,609,948	0.04%	Kuwait 0.91% (2021: 0.61%)			
Adani Power Ltd.	1,268,289	4,592,239	0.04%	National Bank of Kuwait SAKP	11,638,741	40,995,141	0.39%
Vedanta Ltd.	1,220,347	4,549,196	0.04%	Kuwait Finance House KSCP	11,940,633	32,109,593	0.30%
Bharat Forge Ltd.	423,739	4,506,548	0.04%				
TVS Motor Co., Ltd.	335,778	4,405,336	0.04%				
GAIL India Ltd.	3,776,539	4,384,583	0.04%				
Tata Elxsi Ltd.	56,319	4,279,168	0.04%				
Indian Oil Corp., Ltd.	4,617,154	4,269,458	0.04%				
Container Corp. Of India Ltd.	454,685	4,060,453	0.04%				
Jubilant Foodworks Ltd.	652,060	4,027,986	0.04%				
Siemens Ltd.	117,198	4,003,970	0.04%				
InterGlobe Aviation Ltd.	159,166	3,862,657	0.04%				
Colgate-Palmolive India Ltd.	202,682	3,763,814	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mobile Telecommunications Co. KSCP	3,374,766	6,208,114	0.06%	Kimberly-Clark de Mexico SAB de CV Class A	2,486,134	4,218,987	0.04%
Agility Public Warehousing Co. KSC	2,411,708	5,673,680	0.05%	Banco del Bajío SA	1,217,400	3,834,508	0.04%
Boubyan Bank KSCP	2,154,097	5,616,629	0.05%	Grupo Televisa SAB	3,646,853	3,312,386	0.03%
Mabane Co. KPSC	1,042,256	2,887,871	0.03%	Grupo Carso SAB de CV	742,642	3,125,710	0.03%
Gulf Bank KSCP	2,660,014	2,729,111	0.03%	Promotora y Operadora de Infraestructura SAB de CV	374,532	3,047,226	0.03%
		96,220,139	0.91%	Orbia Advance Corp. SAB de CV	1,645,989	2,918,263	0.03%
Malaysia 1.51% (2021: 1.37%)				Alfa SAB de CV Class A	4,505,300	2,873,719	0.03%
Public Bank Bhd	23,657,980	23,201,470	0.22%	Industrias Penoles SAB de CV	229,613	2,806,410	0.03%
Malayan Banking Bhd	7,732,697	15,272,296	0.14%	Operadora de Sites Mexicanos SAB de CV	2,152,800	2,110,020	0.02%
CIMB Group Holdings Bhd	10,917,600	14,375,047	0.14%			234,053,537	2.20%
Tenaga Nasional Bhd	4,215,525	9,215,779	0.09%	Peru 0.25% (2021: 0.19%)			
Petronas Chemicals Group Bhd	3,931,644	7,675,854	0.07%	Credicorp Ltd.	115,662	15,690,707	0.15%
Press Metal Aluminium Holdings Bhd	6,077,900	6,733,292	0.06%	Southern Copper Corp.	135,035	8,154,763	0.08%
Hong Leong Bank Bhd	1,078,269	5,032,738	0.05%	Compania de Minas Buenaventura SAA ADR	353,271	2,631,869	0.02%
DiGi.Com Bhd	5,117,040	4,646,574	0.04%			26,477,339	0.25%
Petronas Gas Bhd	1,195,300	4,645,525	0.04%	Philippines 0.72% (2021: 0.70%)			
PPB Group Bhd	1,049,480	4,155,035	0.04%	SM Prime Holdings, Inc.	18,457,367	11,757,867	0.11%
IOI Corp. Bhd	4,107,150	3,776,154	0.04%	BDO Unibank, Inc.	3,740,350	7,094,433	0.07%
MISC Bhd	2,192,786	3,733,461	0.04%	Ayala Land, Inc.	12,136,500	6,707,715	0.06%
IHH Healthcare Bhd	2,635,901	3,721,976	0.03%	SM Investments Corp.	393,850	6,360,684	0.06%
Nestle Malaysia Bhd	114,500	3,639,047	0.03%	International Container Terminal Services, Inc.	1,677,150	6,019,111	0.05%
Genting Bhd	3,543,000	3,603,324	0.03%	Bank of the Philippine Islands	2,958,406	5,414,874	0.05%
Kuala Lumpur Kepong Bhd	709,050	3,599,173	0.03%	Ayala Corp.	408,530	5,094,941	0.05%
Sime Darby Plantation Bhd	3,390,684	3,579,269	0.03%	JG Summit Holdings, Inc.	4,946,443	4,464,691	0.04%
Maxis Bhd	3,870,300	3,373,882	0.03%	Universal Robina Corp.	1,431,500	3,493,500	0.03%
Dialog Group Bhd	6,021,150	3,348,880	0.03%	PLDT, Inc.	142,540	3,368,627	0.03%
RHB Bank Bhd	2,432,500	3,197,316	0.03%	Jollibee Foods Corp.	723,710	2,986,915	0.03%
Axiata Group Bhd	4,494,737	3,152,948	0.03%	Aboitiz Equity Ventures, Inc.	2,793,040	2,891,901	0.03%
Genting Malaysia Bhd	4,856,200	2,965,534	0.03%	Metropolitan Bank & Trust Co.	2,939,353	2,848,236	0.03%
AMMB Holdings Bhd	3,063,500	2,879,203	0.03%	Monde Nissin Corp.	10,307,100	2,049,305	0.02%
Inari Amertron Bhd	4,627,100	2,741,596	0.03%	Manila Electric Co.	375,900	2,015,503	0.02%
Petronas Dagangan Bhd	485,600	2,535,482	0.02%	Globe Telecom, Inc.	48,735	1,906,461	0.02%
Sime Darby Bhd	4,447,184	2,322,026	0.02%	ACEN Corp.	13,288,760	1,817,062	0.02%
Telekom Malaysia Bhd	1,844,000	2,260,522	0.02%			76,291,826	0.72%
QL Resources Bhd	1,787,500	2,235,897	0.02%	Poland 0.70% (2021: 0.75%)			
Top Glove Corp. Bhd	8,726,700	1,792,886	0.02%	Polski Koncern Naftowy ORLEN SA	1,037,579	15,196,141	0.14%
MR DIY Group M Bhd	3,940,550	1,789,126	0.02%	Powszechna Kasa Oszczednosci Bank Polski SA	1,381,584	9,540,765	0.09%
Malaysia Airports Holdings Bhd	1,122,060	1,670,991	0.02%	Powszechny Zaklad Ubezpieczen SA	991,987	8,010,528	0.08%
Hong Leong Financial Group Bhd	379,823	1,603,793	0.02%	Dino Polska SA	80,504	6,888,151	0.06%
HAP Seng Consolidated Bhd	1,015,400	1,475,269	0.01%	KGHM Polska Miedz SA	229,669	6,636,773	0.06%
Hartalega Holdings Bhd	2,805,200	1,082,597	0.01%	Bank Polska Kasa Opieki SA	301,628	5,948,321	0.06%
		161,033,962	1.51%	LPP SA	1,823	4,426,321	0.04%
Mexico 2.20% (2021: 2.03%)				Allegro.eu SA	606,541	3,475,036	0.03%
America Movil SAB de CV	44,888,881	40,541,600	0.38%	Santander Bank Polska SA	58,608	3,466,039	0.03%
Grupo Financiero Banorte SAB de CV Class O	4,221,507	30,380,076	0.28%	CD Projekt SA	107,410	3,174,610	0.03%
Wal-Mart de Mexico SAB de CV	8,506,884	30,068,592	0.28%	PGE Polska Grupa Energetyczna SA	1,473,388	2,312,409	0.02%
Fomento Economico Mexicano SAB de CV	3,150,997	24,634,281	0.23%	Pepco Group NV	211,208	1,902,979	0.02%
Grupo Mexico SAB de CV	5,042,281	17,775,967	0.17%	Cyfrowy Polsat SA	417,988	1,678,146	0.02%
Cemex SAB de CV	24,058,267	9,777,751	0.09%	mBank SA	24,214	1,634,048	0.02%
Grupo Bimbo SAB de CV	2,136,510	9,023,067	0.08%			74,290,267	0.70%
Grupo Aeroportuario del Pacífico SAB de CV Class B	576,530	8,266,045	0.08%	Qatar 0.95% (2021: 0.77%)			
Grupo Aeroportuario del Sureste SAB de CV Class B	308,437	7,185,903	0.07%	Qatar National Bank QPSC	7,497,333	37,056,908	0.35%
Grupo Financiero Inbursa SAB de CV Class O	3,538,919	5,992,858	0.06%	Qatar Islamic Bank SAQ	2,677,523	13,645,865	0.13%
Fibra Uno Administracion SA de CV REIT	5,048,944	5,959,061	0.06%	Industries Qatar QSC	2,482,369	8,731,831	0.08%
Arca Continental SAB de CV	721,778	5,853,560	0.05%	Masraf Al Rayan QSC	9,164,825	7,980,136	0.08%
Coca-Cola Femsa SAB de CV	859,238	5,815,336	0.05%	Commercial Bank PSQC	5,316,205	7,298,970	0.07%
Gruma SAB de CV Class B	339,276	4,532,211	0.04%	Qatar Fuel QSC	881,797	4,346,333	0.04%
				Qatar International Islamic Bank QSC	1,500,481	4,285,029	0.04%

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Mesaieed Petrochemical Holding Co.	7,275,219	4,249,163	0.04%	Yanbu National Petrochemical Co.	413,536	4,577,727	0.04%
Qatar Gas Transport Co., Ltd.	4,076,278	4,098,944	0.04%	Mouwasat Medical Services Co.	80,627	4,484,046	0.04%
Qatar Electricity & Water Co. QSC	733,308	3,564,097	0.03%	Saudi Kayan Petrochemical Co.	1,203,334	4,374,014	0.04%
Ooredoo QPSC	1,310,230	3,309,979	0.03%	Saudi Tadawul Group Holding Co.	78,566	3,784,046	0.04%
Barwa Real Estate Co.	3,119,492	2,460,987	0.02%	Saudi Investment Bank	812,922	3,750,949	0.04%
		101,028,242	0.95%	Jarir Marketing Co.	91,388	3,647,738	0.03%
Russia 0.00% (2021: 3.56%)				Saudi Industrial Investment Group	605,113	3,539,219	0.03%
Alrosa PJSC	4,014,390	—	0.00%	Elm Co.	39,420	3,482,555	0.03%
Gazprom PJSC	18,491,450	—	0.00%	Bank Al-Jazira	659,932	3,350,586	0.03%
Inter RAO UES PJSC	57,725,300	—	0.00%	Savola Group	431,143	3,149,248	0.03%
LUKOIL PJSC	649,087	—	0.00%	Saudi Research & Media Group	59,360	2,874,806	0.03%
Magnit PJSC (MISX) GDR	49,895	—	0.00%	Dar Al Arkan Real Estate Development Co.	874,348	2,703,546	0.03%
Magnit PJSC (XLON) GDR	57,010	—	0.00%	Nahdi Medical Co.	56,086	2,495,364	0.02%
Magnit PJSC GDR	448,569	—	0.00%	Advanced Petrochemical Co.	207,840	2,350,506	0.02%
MMC Norilsk Nickel PJSC	98,414	—	0.00%	Arabian Internet & Communications Services Co.	36,376	2,350,211	0.02%
Mobile TeleSystems PJSC ADR	697,111	—	0.00%	Dallah Healthcare Co.	56,729	2,234,138	0.02%
Moscow Exchange MICEX-RTS PJSC	2,377,660	—	0.00%	Rabigh Refining & Petrochemical Co.	684,357	1,944,900	0.02%
Novatek PJSC GDR	141,985	—	0.00%	Mobile Telecommunications Co. Saudi Arabia	720,523	1,928,808	0.02%
Novolipetsk Steel PJSC	2,406,440	—	0.00%	National Industrialization Co.	533,148	1,753,515	0.02%
Ozon Holdings plc ADR	82,407	—	0.00%	Emaar Economic City	668,300	1,483,135	0.01%
PhosAgro PJSC	1,299	—	0.00%			420,996,093	3.96%
PhosAgro PJSC GDR	201,718	—	0.00%	South Africa 3.56% (2021: 3.13%)			
Polymetal International plc	558,312	—	0.00%	Naspers Ltd. Class N	353,549	58,686,017	0.55%
Polyus PJSC	53,389	—	0.00%	FirstRand Ltd.	8,138,152	29,711,549	0.28%
Rosneft Oil Co. PJSC	1,852,745	—	0.00%	Standard Bank Group Ltd.	2,159,812	21,298,552	0.20%
Sberbank of Russia PJSC	16,863,185	—	0.00%	MTN Group Ltd.	2,737,957	20,484,392	0.19%
Severstal PAO	327,423	—	0.00%	Impala Platinum Holdings Ltd.	1,375,948	17,235,942	0.16%
Surgutneftegas PJSC	11,357,320	—	0.00%	Absa Group Ltd.	1,372,840	15,644,647	0.15%
Surgutneftegas PJSC - Preference Shares	10,682,280	—	0.00%	Capitec Bank Holdings Ltd.	141,039	15,405,869	0.14%
Tatneft PJSC	2,254,098	—	0.00%	Gold Fields Ltd.	1,442,271	14,931,298	0.14%
TCS Group Holding PCL GDR	195,424	—	0.00%	Sasol Ltd.	915,909	14,503,283	0.14%
United Co. RUSAL International PJSC	4,570,380	—	0.00%	AngloGold Ashanti Ltd.	673,921	13,039,965	0.12%
VK Co., Ltd. GDR	186,857	—	0.00%	Sibanye Stillwater Ltd.	4,555,593	11,973,325	0.11%
VTB Bank PJSC	5,157,434,881	—	0.00%	Shoprite Holdings Ltd.	807,795	10,729,455	0.10%
X5 Retail Group NV (XLON) GDR	86,359	—	0.00%	Bid Corp., Ltd.	538,047	10,430,491	0.10%
X5 Retail Group NV GDR	101,549	—	0.00%	Nedbank Group Ltd.	757,234	9,460,641	0.09%
Yandex NV Class A Class A	477,648	—	0.00%	Sanlam Ltd.	2,926,244	8,378,878	0.08%
				Vodacom Group Ltd.	1,057,460	7,625,645	0.07%
Saudi Arabia 3.96% (2021: 3.31%)				Anglo American Platinum Ltd.	87,107	7,294,565	0.07%
Al Rajhi Bank	3,174,217	63,518,126	0.60%	Remgro Ltd.	869,862	6,800,925	0.06%
Saudi National Bank	3,549,849	47,702,867	0.45%	Clicks Group Ltd.	400,256	6,353,285	0.06%
Saudi Basic Industries Corp.	1,458,359	34,693,266	0.33%	Woolworths Holdings Ltd.	1,574,311	6,146,428	0.06%
Saudi Arabian Oil Co.	3,944,329	33,691,581	0.32%	Northam Platinum Holdings Ltd.	553,610	6,090,198	0.06%
Saudi Arabian Mining Co.	1,400,878	24,118,363	0.23%	Bidvest Group Ltd.	474,455	5,978,161	0.06%
Saudi Telecom Co.	2,411,653	23,487,626	0.22%	Discovery Ltd.	820,257	5,946,441	0.06%
Riyad Bank	2,182,355	18,466,974	0.17%	Exxaro Resources Ltd.	400,730	5,117,992	0.05%
Saudi British Bank	1,493,720	15,481,744	0.15%	Aspen Pharmacare Holdings Ltd.	601,235	4,817,300	0.05%
Alinma Bank	1,610,870	13,952,586	0.13%	Growthpoint Properties Ltd. REIT	5,636,536	4,816,646	0.04%
SABIC Agri-Nutrients Co.	351,840	13,687,868	0.13%	Old Mutual Ltd.	7,737,321	4,756,531	0.04%
Banque Saudi Fransi	944,131	10,200,032	0.10%	NEPI Rockcastle NV	749,378	4,539,429	0.04%
Bank AlBilad	805,237	9,524,424	0.09%	Reinet Investments SCA	225,448	4,337,506	0.04%
Dr Sulaiman Al Habib Medical Services Group Co.	144,269	8,468,798	0.08%	MultiChoice Group	623,953	4,299,280	0.04%
Saudi Electricity Co.	1,368,258	8,410,527	0.08%	Mr Price Group Ltd.	420,868	3,931,399	0.04%
Arab National Bank	985,796	8,407,334	0.08%	Foschini Group Ltd.	549,106	3,259,460	0.03%
Almarai Co. JSC	411,108	5,852,655	0.05%	Pepkor Holdings Ltd.	2,750,839	3,233,428	0.03%
Etiihad Etisalat Co.	619,772	5,730,994	0.05%				
Sahara International Petrochemical Co.	589,367	5,324,377	0.05%				
ACWA Power Co.	131,186	5,306,086	0.05%				
Bupa Arabia for Cooperative Insurance Co.	123,110	4,710,808	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
African Rainbow Minerals Ltd.	186,801	3,161,839	0.03%	Orion Corp.	39,361	3,984,348	0.04%
Harmony Gold Mining Co., Ltd.	911,120	3,148,625	0.03%	Hyundai Glovis Co., Ltd.	30,802	3,982,702	0.04%
Kumba Iron Ore Ltd.	105,660	3,057,092	0.03%	Lotte Chemical Corp.	27,902	3,938,717	0.04%
SPAR Group Ltd.	313,970	2,094,364	0.02%	DB Insurance Co., Ltd.	75,598	3,903,954	0.04%
		378,720,843	3.56%	Korea Shipbuilding & Offshore Engineering Co., Ltd.	69,560	3,889,199	0.04%
South Korea 10.93% (2021: 12.69%)				LG Display Co., Ltd.	381,764	3,758,768	0.04%
Samsung Electronics Co., Ltd.	7,758,871	339,316,383	3.19%	Hyundai Motor Co. - Preference Shares	60,547	3,538,492	0.03%
Samsung Electronics Co., Ltd. - Preference Shares	1,333,656	53,261,865	0.50%	HD Hyundai Co., Ltd.	77,656	3,506,649	0.03%
SK Hynix, Inc.	886,712	52,592,645	0.49%	Hyundai Engineering & Construction Co., Ltd.	124,560	3,437,836	0.03%
Samsung SDI Co., Ltd.	89,206	41,692,958	0.39%	Hyundai Steel Co.	141,650	3,427,829	0.03%
LG Chem Ltd.	80,730	38,306,050	0.36%	Hotel Shilla Co., Ltd.	51,654	3,394,581	0.03%
NAVER Corp.	212,745	29,863,375	0.28%	Industrial Bank of Korea	429,894	3,338,520	0.03%
POSCO Holdings, Inc.	125,697	27,485,346	0.26%	F&F Co., Ltd.	28,401	3,245,508	0.03%
Hyundai Motor Co.	226,517	27,049,480	0.25%	LG Uplus Corp.	350,291	3,061,064	0.03%
KB Financial Group, Inc.	628,648	24,111,845	0.23%	Hankook Tire & Technology Co., Ltd.	122,140	3,008,826	0.03%
Kakao Corp.	501,868	21,074,884	0.20%	Kumho Petrochemical Co., Ltd.	29,902	2,979,559	0.03%
Celltrion, Inc.	165,643	21,024,675	0.20%	Korea Investment Holdings Co., Ltd.	69,701	2,937,970	0.03%
Shinhan Financial Group Co., Ltd.	749,399	20,861,087	0.20%	SK Biopharmaceuticals Co., Ltd.	47,654	2,717,164	0.03%
Kia Corp.	427,631	20,054,186	0.19%	Kangwon Land, Inc.	147,360	2,703,639	0.03%
LG Energy Solution Ltd.	56,675	19,519,148	0.18%	E-MART, Inc.	34,741	2,692,462	0.03%
Samsung Biologics Co., Ltd.	28,873	18,746,329	0.18%	Hyundai Heavy Industries Co., Ltd.	29,117	2,671,073	0.02%
Hana Financial Group, Inc.	476,851	15,857,323	0.15%	Hanmi Pharm Co., Ltd.	11,291	2,660,908	0.02%
Hyundai Mobis Co., Ltd.	99,307	15,746,187	0.15%	LG Chem Ltd. - Preference Shares	11,951	2,622,699	0.02%
KT&G Corp.	176,964	12,805,224	0.12%	GS Holdings Corp.	75,688	2,621,696	0.02%
Samsung C&T Corp.	138,084	12,394,254	0.12%	Samsung Securities Co., Ltd.	101,059	2,513,488	0.02%
LG Electronics, Inc.	170,648	11,673,430	0.11%	Hyundai Mipo Dockyard Co., Ltd.	37,156	2,482,943	0.02%
SK Innovation Co., Ltd.	89,176	10,860,501	0.10%	SKC Co., Ltd.	34,436	2,410,112	0.02%
LG Corp.	154,736	9,557,044	0.09%	Meritz Fire & Marine Insurance Co., Ltd.	59,463	2,337,138	0.02%
Samsung Electro-Mechanics Co., Ltd.	91,771	9,471,028	0.09%	Mirae Asset Securities Co., Ltd.	469,062	2,255,355	0.02%
NCSOFT Corp.	26,390	9,349,719	0.09%	Doosan Bobcat, Inc.	81,289	2,224,278	0.02%
SK, Inc.	60,768	9,082,762	0.09%	SK Bioscience Co., Ltd.	37,818	2,198,199	0.02%
LG H&H Co., Ltd.	15,101	8,622,319	0.08%	BGF retail Co., Ltd.	13,003	2,164,596	0.02%
Doosan Enerbility Co., Ltd.	674,478	8,214,283	0.08%	Cheil Worldwide, Inc.	112,780	2,055,816	0.02%
Woori Financial Group, Inc.	896,292	8,186,772	0.08%	Kakao Games Corp.	58,029	2,049,027	0.02%
Samsung Fire & Marine Insurance Co., Ltd.	50,550	7,995,255	0.08%	Pan Ocean Co., Ltd.	437,153	1,980,931	0.02%
Samsung Life Insurance Co., Ltd.	131,121	7,362,270	0.07%	Hanon Systems	304,213	1,946,290	0.02%
Korea Electric Power Corp.	421,294	7,263,115	0.07%	Hyundai Motor Co. (XKRX) - Preference Shares	33,095	1,936,758	0.02%
HMM Co., Ltd.	441,477	6,825,524	0.06%	Meritz Securities Co., Ltd.	384,570	1,897,759	0.02%
Celltrion Healthcare Co., Ltd.	148,760	6,823,314	0.06%	NH Investment & Securities Co., Ltd.	253,157	1,755,782	0.02%
Korea Zinc Co., Ltd.	14,694	6,553,907	0.06%	SK IE Technology Co., Ltd.	40,878	1,713,352	0.02%
Hanwha Solutions Corp.	188,957	6,425,584	0.06%	Netmarble Corp.	35,170	1,679,927	0.02%
POSCO Chemical Co., Ltd.	44,574	6,345,053	0.06%	Pearl Abyss Corp.	47,893	1,588,858	0.01%
Krafton, Inc.	46,802	6,218,059	0.06%	Iljin Materials Co., Ltd.	38,085	1,563,157	0.01%
Ecopro BM Co., Ltd.	79,538	5,793,159	0.05%	CJ Corp.	23,474	1,561,221	0.01%
Samsung SDS Co., Ltd.	57,335	5,577,070	0.05%	Celltrion Pharm, Inc.	28,938	1,531,002	0.01%
L&F Co., Ltd.	38,373	5,265,097	0.05%	SD Biosensor, Inc.	59,543	1,419,709	0.01%
Amorepacific Corp.	47,959	5,214,996	0.05%	Lotte Shopping Co., Ltd.	18,944	1,363,309	0.01%
Korean Air Lines Co., Ltd.	285,082	5,174,086	0.05%	S-1 Corp.	27,829	1,305,069	0.01%
Korea Aerospace Industries Ltd.	120,893	4,866,314	0.05%	Lotte Chemical Corp. - Rights Issue 31/12/2049	5,581	156,683	0.00%
S-Oil Corp.	73,782	4,866,286	0.05%	Hyundai Engineering & Construction Co., Ltd. - Preference Shares	2,144	93,254	0.00%
LG Innotek Co., Ltd.	23,298	4,652,230	0.04%	Hanwha Solutions Corp. - Rights Issue 30/1/2023	1,618	1,216	0.00%
Samsung Engineering Co., Ltd.	257,286	4,527,176	0.04%			1,161,839,426	10.93%
KakaoBank Corp.	224,357	4,311,487	0.04%				
SK Square Co., Ltd.	162,241	4,304,615	0.04%				
HYBE Co., Ltd.	30,541	4,190,481	0.04%				
Samsung Heavy Industries Co., Ltd.	1,015,816	4,105,037	0.04%				
CJ CheilJedang Corp.	13,570	4,083,341	0.04%				
Coway Co., Ltd.	92,196	4,075,727	0.04%				
HLB, Inc.	179,237	4,025,568	0.04%				
Yuhan Corp.	88,519	4,004,181	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Taiwan 13.33% (2021: 15.95%)							
Taiwan Semiconductor Manufacturing Co., Ltd.	40,008,618	583,815,626	5.49%	Yang Ming Marine Transport Corp.	2,867,000	6,109,824	0.06%
Hon Hai Precision Industry Co., Ltd.	20,284,616	65,931,354	0.62%	Catcher Technology Co., Ltd.	1,043,318	5,736,713	0.05%
MediaTek, Inc.	2,463,629	50,097,383	0.47%	Far EasTone Telecommunications Co., Ltd.	2,624,829	5,627,897	0.05%
Delta Electronics, Inc.	3,163,766	29,490,946	0.28%	Far Eastern New Century Corp.	5,251,457	5,450,423	0.05%
United Microelectronics Corp.	19,218,366	25,448,992	0.24%	Innolux Corp.	14,970,974	5,382,351	0.05%
Chunghwa Telecom Co., Ltd.	6,173,668	22,697,678	0.21%	Voltronic Power Technology Corp.	107,000	5,378,634	0.05%
Fubon Financial Holding Co., Ltd.	12,028,230	22,032,807	0.21%	AUO Corp.	10,730,156	5,236,692	0.05%
CTBC Financial Holding Co., Ltd.	28,335,328	20,374,185	0.19%	Compal Electronics, Inc.	6,932,201	5,198,784	0.05%
Formosa Plastics Corp.	6,708,072	18,944,239	0.18%	Eclat Textile Co., Ltd.	315,191	5,081,327	0.05%
China Steel Corp.	19,115,354	18,533,538	0.17%	Asia Cement Corp.	3,769,337	5,028,154	0.05%
Cathay Financial Holding Co., Ltd.	13,765,214	17,914,417	0.17%	Globalwafers Co., Ltd.	359,000	4,993,330	0.05%
Mega Financial Holding Co., Ltd.	18,041,861	17,815,571	0.17%	Formosa Petrochemical Corp.	1,877,750	4,905,836	0.05%
Nan Ya Plastics Corp.	7,704,410	17,797,437	0.17%	Feng TAY Enterprise Co., Ltd.	727,326	4,886,624	0.05%
Uni-President Enterprises Corp.	7,809,602	16,922,435	0.16%	Powerchip Semiconductor Manufacturing Corp.	4,657,000	4,825,867	0.05%
E.Sun Financial Holding Co., Ltd.	20,763,903	16,247,397	0.15%	Pharmaessentia Corp.	308,000	4,780,010	0.04%
Chailease Holding Co., Ltd.	2,291,067	16,175,482	0.15%	eMemory Technology, Inc.	106,000	4,604,122	0.04%
ASE Technology Holding Co., Ltd.	5,290,517	16,163,054	0.15%	Chang Hwa Commercial Bank Ltd.	7,830,796	4,369,480	0.04%
First Financial Holding Co., Ltd.	17,087,578	14,732,827	0.14%	Micro-Star International Co., Ltd.	1,119,000	4,350,686	0.04%
Taiwan Cooperative Financial Holding Co., Ltd.	15,822,782	13,384,924	0.13%	Synnex Technology International Corp.	2,183,127	4,204,946	0.04%
Formosa Chemicals & Fibre Corp.	5,774,047	13,244,304	0.12%	WPG Holdings Ltd.	2,619,651	4,099,664	0.04%
Yuanta Financial Holding Co., Ltd.	16,410,289	11,586,058	0.11%	Ruentex Development Co., Ltd.	2,852,556	4,014,024	0.04%
Taiwan Cement Corp.	10,163,919	11,127,715	0.10%	Taiwan Business Bank	9,173,000	3,864,923	0.04%
Largan Precision Co., Ltd.	161,280	10,704,599	0.10%	Eva Airways Corp.	4,172,000	3,821,047	0.04%
Quanta Computer, Inc.	4,433,982	10,430,183	0.10%	Zhen Ding Technology Holding Ltd.	1,100,605	3,759,936	0.04%
China Development Financial Holding Corp.	25,399,869	10,412,661	0.10%	Vanguard International Semiconductor Corp.	1,481,000	3,734,363	0.03%
Hua Nan Financial Holdings Co., Ltd.	14,220,409	10,386,953	0.10%	Wiwynn Corp.	143,000	3,708,123	0.03%
Asustek Computer, Inc.	1,122,344	9,804,603	0.09%	Acer, Inc.	4,753,650	3,642,318	0.03%
Novatek Microelectronics Corp.	949,344	9,745,019	0.09%	Pou Chen Corp.	3,243,078	3,608,637	0.03%
Hotai Motor Co., Ltd.	479,000	9,163,736	0.09%	Inventec Corp.	4,206,255	3,592,399	0.03%
SinoPac Financial Holdings Co., Ltd.	16,394,946	8,934,794	0.08%	Nanya Technology Corp.	2,027,000	3,376,630	0.03%
Evergreen Marine Corp. Taiwan Ltd.	1,672,130	8,867,830	0.08%	Cheng Shin Rubber Industry Co., Ltd.	2,956,139	3,260,500	0.03%
Shanghai Commercial & Savings Bank Ltd.	6,126,292	8,780,178	0.08%	Parade Technologies Ltd.	127,000	3,194,059	0.03%
Taiwan Mobile Co., Ltd.	2,753,128	8,482,739	0.08%	Giant Manufacturing Co., Ltd.	482,354	3,146,589	0.03%
Taishin Financial Holding Co., Ltd.	17,099,122	8,400,603	0.08%	Winbond Electronics Corp.	4,888,000	3,117,073	0.03%
President Chain Store Corp.	938,328	8,303,923	0.08%	Taiwan High Speed Rail Corp.	3,321,000	3,106,465	0.03%
Unimicron Technology Corp.	2,015,000	7,867,124	0.07%	Wan Hai Lines Ltd.	1,149,110	2,994,704	0.03%
Yageo Corp.	519,469	7,622,473	0.07%	China Airlines Ltd.	4,683,000	2,894,926	0.03%
Silergy Corp.	529,000	7,512,762	0.07%	Nien Made Enterprise Co., Ltd.	292,000	2,797,872	0.03%
E Ink Holdings, Inc.	1,406,000	7,364,969	0.07%	Nan Ya Printed Circuit Board Corp.	371,000	2,740,056	0.03%
Advantech Co., Ltd.	676,553	7,286,006	0.07%	Win Semiconductors Corp.	558,000	2,478,144	0.02%
Airtac International Group	230,940	6,995,336	0.07%	momo.com, Inc.	107,400	2,243,360	0.02%
Realtek Semiconductor Corp.	757,648	6,926,814	0.07%	Yageo Corp. GDR	9,710	713,557	0.01%
Lite-On Technology Corp. ADR	3,274,890	6,797,937	0.06%	Powerchip Semiconductor Manufacturing Corp. GDR	16,237	252,387	0.00%
Pegatron Corp.	3,279,737	6,775,985	0.06%	Ya Hsin Industrial Co., Ltd.	146,498	—	0.00%
Walsin Lihwa Corp.	4,222,171	6,483,918	0.06%			1,417,296,537	13.33%
Accton Technology Corp.	828,000	6,317,320	0.06%	Thailand 2.18% (2021: 1.67%)			
Shin Kong Financial Holding Co., Ltd.	21,505,202	6,136,247	0.06%	CP ALL PCL	9,668,263	19,051,796	0.18%
				PTT PCL	16,010,750	15,370,505	0.14%
				Airports of Thailand PCL	6,778,355	14,678,118	0.14%
				Bangkok Dusit Medical Services PCL Class F	17,099,164	14,317,186	0.14%
				Delta Electronics Thailand PCL	512,900	12,291,237	0.12%
				PTT Exploration & Production PCL	2,327,057	11,858,685	0.11%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Siam Cement PCL	1,130,860	11,166,569	0.11%	Intouch Holdings PCL NVDR	170,400	380,061	0.00%
Advanced Info Service PCL	1,937,822	10,910,215	0.10%	Land & Houses PCL XBKK	959,000	274,119	0.00%
Gulf Energy Development PCL	4,755,300	7,585,689	0.07%			231,326,858	2.18%
Central Pattana PCL	3,289,677	6,743,672	0.06%	Turkey 0.65% (2021: 0.23%)			
Bumrungrad Hospital PCL	953,646	5,837,244	0.06%	Türk Hava Yolları AO	904,568	6,808,602	0.06%
Energy Absolute PCL	1,937,166	5,425,295	0.05%	Türkiye Petrol Rafinerileri A.S.	204,569	5,790,813	0.05%
PTT Global Chemical PCL	3,814,117	5,203,321	0.05%	KOC Holding A.S.	1,260,590	5,636,442	0.05%
Minor International PCL	5,432,753	5,058,648	0.05%	BİM Birlesik Magazalar A.S.	746,006	5,455,713	0.05%
Home Product Center PCL	10,409,707	4,658,596	0.04%	Akbank T.A.S.	5,116,065	5,343,042	0.05%
Charoen Pokphand Foods PCL	6,458,996	4,624,891	0.04%	Türkiye Sise ve Cam Fabrikalari A.S.	2,251,114	5,161,346	0.05%
SCB X PCL	1,327,775	4,101,976	0.04%	Eregli Demir ve Celik Fabrikalari TAS	2,301,142	5,071,990	0.05%
Intouch Holdings PCL Class F	1,834,300	4,091,228	0.04%	Sasa Polyester Sanayi A.S.	718,616	4,222,750	0.04%
Kasikornbank PCL	953,800	4,061,946	0.04%	Haci Omer Sabanci Holding A.S.	1,704,892	4,105,694	0.04%
Central Retail Corp. PCL	2,939,338	3,925,058	0.04%	Turkcell Iletisim Hizmetleri A.S.	1,990,597	4,028,089	0.04%
Indorama Ventures PCL	3,186,768	3,749,409	0.04%	Türkiye Is Bankasi A.S. Class C	5,740,289	3,915,889	0.04%
Land & Houses PCL	12,859,800	3,675,820	0.03%	Aselsan Elektronik Sanayi Ve Ticaret A.S.	1,148,424	3,812,845	0.04%
PTT Oil & Retail Business PCL	5,317,800	3,654,212	0.03%	Hektas Ticaret TAS	1,819,987	3,657,572	0.03%
Bangkok Expressway & Metro PCL	12,129,120	3,431,944	0.03%	Ford Otomotiv Sanayi A.S.	115,336	3,231,589	0.03%
SCG Packaging PCL	2,039,900	3,357,133	0.03%	Yapi ve Kredi Bankasi A.S.	4,571,274	2,883,984	0.03%
BTS Group Holdings PCL	13,349,930	3,237,748	0.03%			69,126,360	0.65%
Thai Oil PCL	1,985,557	3,224,703	0.03%	United Arab Emirates 1.29% (2021: 1.10%)			
Krung Thai Bank PCL	5,821,671	2,975,128	0.03%	Emirates Telecommunications Group Co. PJSC	5,652,753	35,184,930	0.33%
True Corp. PCL	19,233,319	2,687,722	0.03%	First Abu Dhabi Bank PJSC	7,146,777	33,275,669	0.31%
Krungthai Card PCL	1,474,500	2,511,780	0.02%	Abu Dhabi Commercial Bank PJSC	4,471,867	10,958,519	0.10%
Global Power Synergy PCL Class F	1,172,600	2,471,483	0.02%	Emirates NBD Bank PJSC	3,042,225	10,768,498	0.10%
Asset World Corp. PCL	13,061,600	2,375,865	0.02%	Emaar Properties PJSC	6,429,403	10,258,615	0.10%
Thai Union Group PCL Class F	4,817,673	2,350,763	0.02%	Aldar Properties PJSC	6,142,399	7,409,045	0.07%
Energy Absolute PCL XBKK	829,700	2,323,687	0.02%	Dubai Islamic Bank PJSC	4,605,477	7,147,759	0.07%
Ratch Group PCL	1,702,750	2,101,705	0.02%	Multiply Group PJSC	5,438,540	6,871,013	0.06%
JMT Network Services PCL	1,018,000	2,028,064	0.02%	Abu Dhabi National Oil Co. for Distribution PJSC	5,117,712	6,145,184	0.06%
Electricity Generating PCL	406,030	2,022,237	0.02%	Abu Dhabi Islamic Bank PJSC	2,387,327	5,921,759	0.06%
Berli Jucker PCL	1,908,261	1,942,145	0.02%	Q Holding PJSC	3,171,068	3,453,711	0.03%
Osotspa PCL	2,340,200	1,908,782	0.02%			137,394,702	1.29%
B Grimm Power PCL	1,517,600	1,741,724	0.02%	Total Equities		10,264,645,424	96.53%
Siam Cement PCL NVDR	170,790	1,686,449	0.02%	Total Transferable Securities		10,264,645,424	96.53%
Srisawad Corp. PCL	1,149,100	1,617,399	0.02%				
Carabao Group PCL Class F	471,700	1,317,655	0.01%				
Muangthai Capital PCL	1,200,600	1,317,246	0.01%				

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.05%) (2021: 0.00%)				
Futures (0.05%) (2021: 0.00%)				
MSCI Emerging Markets Index March 2023	7,774	\$378,143,064	(5,224,284)	(0.05%)
			(5,224,284)	(0.05%)
Total Financial Derivative Instruments Dealt in on a Regulated Market				
			(5,224,284)	(0.05%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.01%) (2021: 0.01%)							
Forward Currency Exchange Contracts (0.01%) (2021: 0.01%)							
INR	752,636,885	USD	(9,054,442)	Bank of America	15/3/2023	5,922	0.00%
USD	4,235,494	HKD	(32,975,777)	Goldman Sachs International	15/3/2023	4,888	0.00%
BRL	87,471,729	USD	(16,347,503)	Citibank NA	15/3/2023	4,034	0.00%
INR	370,701,749	USD	(4,460,563)	Citibank NA	15/3/2023	2,005	0.00%
INR	370,701,749	USD	(4,460,563)	Citibank NA	15/3/2023	2,005	0.00%
GBP	24,900,000	USD	(29,959,879)	State Street Bank & Trust Co.	13/1/2023	(307)	(0.00%)
INR	752,636,885	USD	(9,080,496)	HSBC Bank	15/3/2023	(20,132)	(0.00%)
INR	1,106,572,386	USD	(13,342,228)	BNP Paribas	15/3/2023	(21,132)	(0.00%)
INR	1,117,749,885	USD	(13,484,331)	Morgan Stanley	15/3/2023	(28,678)	(0.00%)
USD	6,233,977	BRL	(33,817,890)	Citibank NA	15/3/2023	(87,774)	(0.00%)
USD	5,363,878	BRL	(28,999,326)	BNP Paribas	19/1/2023	(111,371)	(0.00%)
USD	14,938,634	KRW	(19,000,000,000)	HSBC Bank	15/3/2023	(116,436)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	12,752,135	KRW	(16,585,911,751)	Morgan Stanley	15/3/2023	(390,079)	(0.01%)
						(757,055)	(0.01%)
Total OTC Financial Derivative Instruments						(757,055)	(0.01%)
Total Investments						10,258,664,085	96.47%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						375,041,679	3.53%
Net Assets						10,633,705,764	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					10,263,931,867	95.47%
(b)	Transferable securities dealt in on another regulated market					713,557	0.01%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					18,854	0.00%
(f)	Other assets					485,748,019	4.52%
Total Assets						10,750,412,297	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	10,264,645,424	12,078,199,354
Financial Derivative Instruments	3,17	18,854	1,043,609
Cash	3	409,307,275	161,877,758
Receivables:			
Interest and Dividends		26,344,146	22,655,798
Capital Shares Issued		31,898,148	15,688,850
Investments Sold		236,794	10,244
Margin Cash Due from Broker	3	17,071,656	6,712,071
Cash Collateral		890,000	—
Total Current Assets		10,750,412,297	12,286,187,684
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	6,000,193	429
Bank Overdraft		—	904
Unrealised Depreciation on Spot Currency Contracts		182	13,074
Payables and Other Liabilities:			
Investments Purchased		744,903	229,335
Income Distribution Payable		31,197,132	16,995,895
Capital Shares Redeemed		7,935,336	5,197,863
Management Fees Payable	12	1,874,523	2,176,613
Deferred Capital Gains Tax	5	68,954,264	74,969,800
Total Current Liabilities		116,706,533	99,583,913
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		10,633,705,764	12,186,603,771

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

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
Institutional Plus CHF Acc			
US (\$) Equivalent	38,068,133	56,621,832	96,121,492
Net Assets	35,220,637	51,590,982	84,966,593
Number of Shares Outstanding	315,288	374,362	618,811
Net Asset Value Per Share¹	111.71	137.81	137.31
EUR Acc			
US (\$) Equivalent	1,663,077,393	2,301,998,988	2,006,207,470
Net Assets	1,558,282,895	2,024,269,263	1,639,661,232
Number of Shares Outstanding	8,951,492	9,884,286	8,381,878
Net Asset Value Per Share¹	174.08	204.80	195.62
Investor EUR			
US (\$) Equivalent	327,647,647	394,130,599	390,708,153
Net Assets	307,001,782	346,579,847	319,323,410
Number of Shares Outstanding	1,775,572	1,703,839	1,643,487
Net Asset Value Per Share¹	172.90	203.41	194.30
Institutional Plus EUR Acc			
US (\$) Equivalent	1,049,531,376	1,113,524,311	1,968,854,947
Net Assets	983,397,885	979,180,724	1,609,133,241
Number of Shares Outstanding	6,576,928	5,570,436	9,590,313
Net Asset Value Per Share¹	149.52	175.78	167.79
GBP Acc			
US (\$) Equivalent	3,881,449,349	4,665,348,575	3,864,774,619
Net Assets	3,226,743,241	3,444,459,917	2,827,297,815
Number of Shares Outstanding	13,577,155	13,018,355	10,493,509
Net Asset Value Per Share¹	237.66	264.58	269.43
GBP Dist			
US (\$) Equivalent	416,163,294	427,361,531	365,470,074
Net Assets	345,966,667	315,524,047	267,361,708
Number of Shares Outstanding	1,942,181	1,542,435	1,255,543
Net Asset Value Per Share¹	178.13	204.56	212.95
Institutional Plus GBP Acc			
US (\$) Equivalent	488,996,988	500,477,003	538,359,546
Net Assets	406,515,089	369,505,718	393,839,982
Number of Shares Outstanding	2,806,703	2,293,171	2,402,010
Net Asset Value Per Share¹	144.84	161.13	163.96
Institutional Plus GBP Dist			
US (\$) Equivalent	559,325,014	323,991,155	853,360,584
Net Assets	464,980,487	239,204,966	624,280,780
Number of Shares Outstanding	3,902,748	1,748,249	4,382,897
Net Asset Value Per Share¹	119.14	136.83	142.44
USD Acc			
Net Assets	506,401,392	605,371,256	666,563,037
Number of Shares Outstanding	2,725,113	2,598,774	2,784,282
Net Asset Value Per Share¹	185.83	232.94	239.40
Investor USD			
Net Assets	458,145,095	605,866,129	1,407,413,215
Number of Shares Outstanding	2,482,744	2,619,165	5,920,172
Net Asset Value Per Share¹	184.53	231.32	237.73
Institutional Plus USD Acc			
Net Assets	1,244,900,083	1,191,912,392	1,063,707,121
Number of Shares Outstanding	10,675,447	8,159,384	7,090,303
Net Asset Value Per Share¹	116.61	146.08	150.02

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		2,455,272	54,444
Dividend Income		371,742,100	341,305,344
Securities Lending Income		2,454,572	2,790,473
Net Loss on Financial Instruments		(2,902,745,994)	(607,324,658)
Total Investment Loss		(2,526,094,050)	(263,174,397)
Expenses			
Management Fees	12	23,027,242	28,017,753
Transaction Fees and Commissions		2,964,177	5,083,806
Other Expenses		79,298	111,385
Total Expenses		26,070,717	33,212,944
Finance Costs			
Interest Expense		17,840	16,453
Distribution	6	31,197,132	16,995,895
Income Equalisation		(3,803,074)	7,766,643
Total Finance Costs		27,411,898	24,778,991
Net Investment Loss		(2,579,576,665)	(321,166,332)
Taxation	5	(33,262,814)	(50,913,731)
Net Decrease in Net Assets		(2,612,839,479)	(372,080,063)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(2,612,839,479)	(372,080,063)
Capital Transactions		
Subscriptions	3,311,730,926	3,915,111,300
Redemptions	(2,251,863,074)	(4,578,023,184)
Reinvestments	73,620	55,460
Total Capital Transactions	1,059,941,472	(662,856,424)
Total Decrease for the Year	(1,552,898,007)	(1,034,936,487)
Net Assets		
Beginning of Year	12,186,603,771	13,221,540,258
End of Year	10,633,705,764	12,186,603,771

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

Vanguard ESG Developed World All Cap Equity Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Despite some relief in midsummer and late fall, global stock markets had a very tough year, ending down roughly 18%, as measured by the FTSE Global All Cap Index. Stocks in Europe and the Asia-Pacific region held up a little better than those in the US and emerging markets.
- The fund's benchmark index returned –22.90% for the 12 months. The index is constructed from the FTSE Developed All Cap Index, which is screened for certain environmental, social and corporate governance criteria by the sponsor of the index, which is independent of Vanguard.
- All 11 of the index's benchmark sectors were in negative territory, with technology, consumer discretionary and real estate producing the lowest returns. Energy, utilities and consumer staples held up the best.
- US stocks, which accounted for more than two-thirds of the index, returned about –24%. Japan and the United Kingdom, the index's second and third largest components by market, also posted negative returns.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Developed All Cap Choice Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
CHF Acc	—	—	-12.41%
Benchmark	—	—	-12.34
Tracking Difference*	—		-0.07
CHF Hedged Acc	—	—	-7.99%
Benchmark	—	—	-7.08
Tracking Difference*	—		-0.91
EUR Acc	-17.88%	7.34%	10.19%
Benchmark	-17.84	7.44	10.53
Tracking Difference*	-0.04		
Institutional Plus EUR Acc	-17.82%	7.42%	9.46%
Benchmark	-17.84	7.44	9.67
Tracking Difference*	0.02		
Institutional Plus EUR Hedged Acc	-23.00%	—	-4.42%
Benchmark	-22.64	—	-4.15
Tracking Difference*	-0.36		
GBP Acc	-13.22%	7.33%	11.19%
Benchmark	-13.18	7.43	11.53
Tracking Difference*	-0.04		
GBP Dist	-13.22%	7.33%	11.19%
Benchmark	-13.18	7.43	11.53
Tracking Difference*	-0.04		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Institutional Plus GBP Acc	-13.16%	7.41%	9.99%
Benchmark	-13.18	7.43	10.23
Tracking Difference*	0.02		
USD Acc	-22.93%	4.84%	5.80%
Benchmark	-22.90	4.94	6.12
Tracking Difference*	-0.03		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: CHF Acc and CHF Hedged Acc, 17 May 2022; Institutional Plus EUR Acc, 6 December 2013; Institutional Plus EUR Hedged Acc, 3 March 2021; Institutional Plus GBP Acc and USD Acc, 2 September 2014.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Apple, Inc.	317,319	49,405,283	Analog Devices, Inc.	32,416	5,289,926
Microsoft Corp.	164,396	44,499,421	Apple, Inc.	32,420	4,446,502
Amazon.com, Inc.	136,635	25,917,676	Microsoft Corp.	13,691	3,344,404
Coca-Cola Co.	309,981	18,750,986	National Grid plc	211,598	3,154,521
Tesla, Inc.	35,131	17,056,995	Sempra Energy	19,318	3,017,885
Alphabet, Inc. Class A	63,017	15,057,695	Dow, Inc.	51,284	2,808,825
Alphabet, Inc. Class C	33,247	13,496,603	Chipotle Mexican Grill, Inc. Class A	1,677	2,660,668
UnitedHealth Group, Inc.	20,022	10,194,981	Seven & i Holdings Co., Ltd.	46,300	2,145,321
NVIDIA Corp.	54,119	10,063,298	Alimentation Couche-Tard, Inc.	48,408	2,034,178
Meta Platforms, Inc. Class A	47,678	8,864,791	Consolidated Edison, Inc.	21,746	1,928,870
JPMorgan Chase & Co.	64,371	8,207,812	Yum China Holdings, Inc.	34,022	1,679,620
Visa, Inc. Class A	35,829	7,386,559	Alphabet, Inc. Class A	9,239	1,572,142
Allianz SE	32,087	7,277,663	Edison International	22,414	1,449,891
Procter & Gamble Co.	48,019	7,083,064	SSE plc	64,094	1,424,817
Nestle SA	58,452	7,010,418	ABIOMED, Inc.	3,713	1,411,721
Home Depot, Inc.	22,493	6,927,060	ORIX Corp.	70,900	1,387,683
Blackstone, Inc.	55,514	6,586,539	WW Grainger, Inc.	2,731	1,370,825
Pfizer, Inc.	127,608	6,345,550	Alphabet, Inc. Class C	14,041	1,367,205
Mastercard, Inc. Class A	17,693	6,034,191	Meta Platforms, Inc. Class A	8,481	1,359,465
Samsung Electronics Co., Ltd.	113,009	5,756,919	Fortis, Inc.	28,009	1,335,682

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.78% (2021: 97.72%)							
Equities 98.78% (2021: 97.72%)							
Australia 2.22% (2021: 2.01%)							
Commonwealth Bank of Australia	134,737	9,374,756	0.27%	Iluka Resources Ltd.	39,151	253,024	0.01%
CSL Ltd.	38,189	7,452,371	0.21%	Altium Ltd.	10,159	241,678	0.01%
National Australia Bank Ltd.	250,455	5,105,572	0.15%	IDP Education Ltd.	13,061	240,742	0.01%
Westpac Banking Corp.	274,518	4,346,938	0.12%	NEXTDC Ltd.	37,060	228,703	0.01%
ANZ Group Holdings Ltd.	236,219	3,790,141	0.11%	Bank of Queensland Ltd.	48,596	227,392	0.01%
Macquarie Group Ltd.	27,411	3,103,581	0.09%	AMP Ltd.	243,283	216,952	0.01%
Wesfarmers Ltd.	89,014	2,771,350	0.08%	Technology One Ltd.	23,850	212,525	0.01%
Transurban Group	247,949	2,182,543	0.06%	National Storage REIT	129,278	203,394	0.01%
Fortescue Metals Group Ltd.	128,433	1,786,356	0.05%	Breville Group Ltd.	15,936	198,308	0.01%
Goodman Group REIT	146,036	1,719,236	0.05%	Domino's Pizza Enterprises Ltd.	4,402	197,771	0.01%
Amcor plc	119,022	1,428,651	0.04%	Champion Iron Ltd.	37,138	184,103	0.01%
QBE Insurance Group Ltd.	117,709	1,072,041	0.03%	Pro Medicus Ltd.	4,884	183,026	0.01%
Newcrest Mining Ltd.	74,366	1,040,902	0.03%	Ansell Ltd.	9,546	182,815	0.01%
Brambles Ltd.	109,171	893,594	0.03%	Reliance Worldwide Corp., Ltd.	89,673	180,003	0.01%
Suncorp Group Ltd.	106,312	868,030	0.03%	AUB Group Ltd.	11,678	178,425	0.01%
Telstra Group Ltd.	317,611	859,398	0.03%	nib holdings Ltd.	31,759	166,915	0.01%
Scentre Group REIT	409,772	800,314	0.02%	ARB Corp., Ltd.	9,453	164,559	0.01%
Sonic Healthcare Ltd.	38,291	778,232	0.02%	Charter Hall Long Wale REIT	54,712	164,366	0.01%
Computershare Ltd.	43,542	773,634	0.02%	Harvey Norman Holdings Ltd.	58,108	162,747	0.01%
Mineral Resources Ltd.	13,736	719,123	0.02%	Webjet Ltd.	38,579	161,683	0.01%
Northern Star Resources Ltd.	95,680	707,900	0.02%	Lifestyle Communities Ltd.	11,996	155,136	0.01%
ASX Ltd.	15,227	702,387	0.02%	Reece Ltd.	15,411	147,881	0.01%
Cochlear Ltd.	4,824	667,757	0.02%	Liontown Resources Ltd.	159,835	143,078	0.01%
James Hardie Industries plc	36,834	659,445	0.02%	Perseus Mining Ltd.	99,094	141,793	0.01%
Insurance Australia Group Ltd.	197,573	636,425	0.02%	Region RE Ltd. REIT	75,700	139,120	0.01%
Ramsay Health Care Ltd.	13,568	595,314	0.02%	Deterra Royalties Ltd.	42,950	133,400	0.01%
Pilbara Minerals Ltd.	208,179	529,412	0.02%	Waypoint Ltd. REIT	70,917	132,254	0.01%
Stockland REIT	212,846	523,960	0.02%	Orora Ltd.	67,418	132,129	0.01%
OZ Minerals Ltd.	26,974	510,358	0.02%	Sandfire Resources Ltd.	35,381	130,525	0.00%
Xero Ltd.	10,632	506,653	0.02%	Downer EDI Ltd.	50,214	126,335	0.00%
Atlas Arteria Ltd.	109,646	491,496	0.02%	Nufarm Ltd.	28,854	119,948	0.00%
IGO Ltd.	52,894	482,811	0.01%	Bapcor Ltd.	26,588	116,478	0.00%
WiseTech Global Ltd.	13,880	477,696	0.01%	Arena REIT	44,606	115,856	0.00%
Mirvac Group REIT	320,875	463,491	0.01%	Pendal Group Ltd.	32,942	111,921	0.00%
carsales.com Ltd.	31,575	444,525	0.01%	InvoCare Ltd.	14,797	110,681	0.00%
GPT Group REIT	154,249	439,337	0.01%	Regis Resources Ltd.	76,589	106,994	0.00%
Vicinity Ltd. REIT	318,305	431,717	0.01%	Chalice Mining Ltd.	24,601	105,104	0.00%
Medibank Pvt Ltd.	214,986	430,089	0.01%	Nine Entertainment Co. Holdings Ltd.	84,194	105,057	0.00%
Incitec Pivot Ltd.	167,131	426,158	0.01%	PEXA Group Ltd.	12,743	103,268	0.00%
Dexus REIT	79,444	417,531	0.01%	Centuria Industrial REIT	48,647	102,929	0.00%
Orica Ltd.	40,437	412,981	0.01%	CSR Ltd.	32,128	102,620	0.00%
Lynas Rare Earths Ltd.	76,294	406,149	0.01%	Monadelphous Group Ltd.	11,228	101,727	0.00%
BlueScope Steel Ltd.	32,986	376,702	0.01%	Syrah Resources Ltd.	72,711	101,576	0.00%
Seek Ltd.	26,032	369,843	0.01%	HomeCo Daily Needs REIT	115,785	100,898	0.00%
Lendlease Corp., Ltd.	68,215	362,678	0.01%	Imdex Ltd.	63,119	94,597	0.00%
Aurizon Holdings Ltd.	129,526	327,636	0.01%	Capricorn Metals Ltd.	30,015	93,631	0.00%
Charter Hall Group REIT	39,855	323,791	0.01%	GrainCorp Ltd. Class A	18,380	92,486	0.00%
Qube Holdings Ltd.	165,136	314,683	0.01%	Eagers Automotive Ltd.	12,537	92,246	0.00%
Cleanaway Waste Management Ltd.	175,242	312,550	0.01%	Elders Ltd.	13,109	90,143	0.00%
REA Group Ltd.	4,112	308,972	0.01%	Gold Road Resources Ltd.	78,237	89,665	0.00%
Steadfast Group Ltd.	75,804	281,193	0.01%	Flight Centre Travel Group Ltd.	9,120	89,617	0.00%
Qantas Airways Ltd.	67,333	274,428	0.01%	Insignia Financial Ltd.	38,491	87,444	0.00%
Alumina Ltd.	260,422	268,440	0.01%	Super Retail Group Ltd.	11,821	85,856	0.00%
Evolution Mining Ltd.	132,695	268,162	0.01%	Perpetual Ltd.	4,966	82,845	0.00%
Challenger Ltd.	51,295	265,067	0.01%	BWP Trust REIT	31,104	82,474	0.00%
JB Hi-Fi Ltd.	9,301	264,598	0.01%	IPH Ltd.	13,785	81,611	0.00%
Bendigo & Adelaide Bank Ltd.	39,727	264,290	0.01%	TPG Telecom Ltd.	24,599	81,574	0.00%
				HUB24 Ltd.	4,472	80,639	0.00%
				IRESS Ltd.	12,398	80,294	0.00%
				Charter Hall Retail REIT	30,610	79,504	0.00%

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Ingenia Communities Group REIT	26,092	79,093	0.00%	Australian Ethical Investment Ltd.	9,450	24,929	0.00%
Johns Lyng Group Ltd.	18,082	75,904	0.00%	Bellevue Gold Ltd.	32,300	24,752	0.00%
Hotel Property Investments Ltd. REIT	31,250	75,444	0.00%	Rural Funds Group REIT	15,088	24,659	0.00%
Premier Investments Ltd.	4,457	75,079	0.00%	Domain Holdings Australia Ltd.	13,347	24,529	0.00%
Sayona Mining Ltd.	570,217	73,472	0.00%	Mesoblast Ltd.	41,347	24,394	0.00%
Judo Capital Holdings Ltd.	80,998	72,781	0.00%	MyState Ltd.	9,036	24,021	0.00%
GUD Holdings Ltd.	13,545	69,626	0.00%	Accent Group Ltd.	20,591	23,459	0.00%
G8 Education Ltd.	91,433	68,516	0.00%	Temple & Webster Group Ltd.	7,396	23,122	0.00%
Sims Ltd.	7,660	67,998	0.00%	Australian Agricultural Co., Ltd.	19,263	22,861	0.00%
Blackmores Ltd.	1,383	67,715	0.00%	Perenti Ltd.	24,243	21,619	0.00%
De Grey Mining Ltd.	74,645	65,047	0.00%	Mount Gibson Iron Ltd.	61,450	20,211	0.00%
Helia Group Ltd.	34,204	63,787	0.00%	Baby Bunting Group Ltd.	10,603	19,486	0.00%
Telix Pharmaceuticals Ltd.	12,832	63,264	0.00%	Adbri Ltd.	17,286	19,401	0.00%
Vulcan Energy Resources Ltd.	14,728	63,223	0.00%	Emeco Holdings Ltd.	36,763	19,197	0.00%
Abacus Property Group REIT	34,905	62,254	0.00%	Sigma Healthcare Ltd.	44,516	18,415	0.00%
Charter Hall Social Infrastructure REIT	25,893	59,702	0.00%	Cromwell Property Group REIT	38,967	17,705	0.00%
Silver Lake Resources Ltd.	73,695	59,222	0.00%	oOh!media Ltd.	20,220	17,620	0.00%
Healius Ltd.	27,124	56,470	0.00%	Growthpoint Properties Australia Ltd. REIT	8,635	17,450	0.00%
Mincor Resources NL	55,205	56,343	0.00%	Clinuvel Pharmaceuticals Ltd.	1,131	16,621	0.00%
APM Human Services International Ltd.	33,647	54,306	0.00%	Collins Foods Ltd.	3,375	16,456	0.00%
Credit Corp. Group Ltd.	4,239	54,044	0.00%	Centuria Office REIT	15,630	16,217	0.00%
Inghams Group Ltd.	27,184	52,724	0.00%	Omni Bridgeway Ltd.	6,344	15,574	0.00%
BrainChip Holdings Ltd.	101,575	51,318	0.00%	Infomedia Ltd.	17,975	14,567	0.00%
Nanosonics Ltd.	17,586	51,162	0.00%	GWA Group Ltd.	9,634	13,393	0.00%
Magellan Financial Group Ltd.	8,375	50,775	0.00%	Select Harvests Ltd.	4,043	10,693	0.00%
Leo Lithium Ltd.	149,985	49,330	0.00%	Tyro Payments Ltd.	10,900	10,459	0.00%
GQG Partners, Inc. Class CDI	52,134	49,320	0.00%	Pact Group Holdings Ltd.	14,486	9,971	0.00%
Centuria Capital Group	42,459	49,093	0.00%	St Barbara Ltd.	16,457	8,649	0.00%
Costa Group Holdings Ltd.	26,108	48,689	0.00%	Zip Co., Ltd.	24,961	8,633	0.00%
Corporate Travel Management Ltd.	4,781	47,758	0.00%	Paradigm Biopharmaceuticals Ltd.	8,973	8,549	0.00%
Dexus Industria REIT	24,063	47,323	0.00%	Mayne Pharma Group Ltd.	60,751	8,240	0.00%
EVT Ltd.	5,450	47,049	0.00%	EML Payments Ltd.	18,948	8,095	0.00%
Imugene Ltd.	476,242	46,830	0.00%	Integral Diagnostics Ltd.	3,984	7,916	0.00%
Lovisa Holdings Ltd.	2,913	45,653	0.00%	Service Stream Ltd.	15,937	7,403	0.00%
PolyNovo Ltd.	32,976	45,173	0.00%	Australian Strategic Materials Ltd.	7,423	7,224	0.00%
McMillan Shakespeare Ltd.	4,807	43,813	0.00%	Westgold Resources Ltd.	11,475	6,809	0.00%
Boral Ltd.	21,408	41,957	0.00%	Resolute Mining Ltd.	50,081	6,792	0.00%
Bega Cheese Ltd.	15,896	41,826	0.00%	Redbubble Ltd.	18,881	6,658	0.00%
SmartGroup Corp., Ltd.	11,902	41,164	0.00%	Starpharma Holdings Ltd. Class A	15,228	5,680	0.00%
Ramelius Resources Ltd.	61,125	38,550	0.00%	Kogan.com Ltd.	2,392	5,677	0.00%
Kelsian Group Ltd.	9,789	38,171	0.00%	Appen Ltd.	3,289	5,554	0.00%
Neometals Ltd.	70,300	38,139	0.00%	Eclixp Group Ltd.	3,750	5,073	0.00%
AVZ Minerals Ltd.	142,604	37,716	0.00%	City Chic Collective Ltd.	12,773	4,114	0.00%
Link Administration Holdings Ltd.	27,550	36,899	0.00%	Bravura Solutions Ltd.	5,594	3,319	0.00%
Lake Resources NL	67,647	36,700	0.00%			78,603,447	2.22%
Calix Ltd.	11,822	35,836	0.00%	Austria 0.07% (2021: 0.09%)			
Aussie Broadband Ltd.	19,492	34,500	0.00%	Erste Group Bank AG	26,131	833,860	0.03%
Nickel Industries Ltd.	49,926	32,842	0.00%	BAWAG Group AG	7,839	416,635	0.01%
Megaport Ltd.	7,611	32,568	0.00%	ANDRITZ AG	5,903	337,364	0.01%
Platinum Asset Management Ltd.	25,767	31,278	0.00%	Wienerberger AG	8,089	194,760	0.01%
HMC Capital Ltd. REIT	10,716	30,958	0.00%	Raiffeisen Bank International AG	8,386	137,382	0.01%
Pinnacle Investment Management Group Ltd.	5,114	30,276	0.00%	Telekom Austria AG Class A	17,399	107,329	0.00%
Life360, Inc. Class CDI	9,084	29,939	0.00%	Vienna Insurance Group AG Wiener Versicherung Gruppe	3,328	79,383	0.00%
ioneer Ltd.	112,438	28,975	0.00%	Oesterreichische Post AG	2,119	66,488	0.00%
NRW Holdings Ltd.	15,143	28,856	0.00%	IMMOFINANZ AG	4,838	59,998	0.00%
Jervois Global Ltd.	154,354	28,786	0.00%	CA Immobilien Anlagen AG	1,920	58,093	0.00%
Brickworks Ltd.	1,896	28,506	0.00%	AT&S Austria Technologie & Systemtechnik AG	1,642	56,078	0.00%
West African Resources Ltd.	34,910	27,817	0.00%	DO & CO AG	463	43,781	0.00%
Data#3 Ltd.	6,005	27,569	0.00%	Lenzing AG	603	35,267	0.00%
Hansen Technologies Ltd.	7,854	27,377	0.00%				
Netwealth Group Ltd.	3,281	26,923	0.00%				

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Strabag SE	595	24,829	0.00%	CGI, Inc.	16,908	1,456,388	0.04%
UNIQA Insurance Group AG	2,841	21,224	0.00%	Wheaton Precious Metals Corp.	33,948	1,325,399	0.04%
Agrana Beteiligungs AG	1,097	17,503	0.00%	Dollarama, Inc.	21,758	1,271,645	0.04%
S IMMO AG	3,524	—	0.00%	Magna International, Inc.	21,043	1,181,247	0.03%
		2,489,974	0.07%	BCE, Inc.	24,902	1,093,339	0.03%
Belgium 0.27% (2021: 0.25%)				Loblaw Cos Ltd.	12,371	1,093,071	0.03%
KBC Group NV	22,286	1,428,987	0.04%	Metro, Inc.	18,296	1,012,326	0.03%
Argenx SE	3,657	1,359,392	0.04%	Fairfax Financial Holdings Ltd.	1,697	1,004,548	0.03%
UCB SA	9,144	717,867	0.02%	Shaw Communications, Inc. Class B	34,157	983,405	0.03%
Ageas SA	14,539	642,704	0.02%	First Quantum Minerals Ltd.	44,444	927,946	0.03%
Solvay SA	6,142	619,190	0.02%	George Weston Ltd.	5,489	680,540	0.02%
Groupe Bruxelles Lambert NV	7,389	588,131	0.02%	TFI International, Inc.	6,211	621,627	0.02%
Elia Group SA	3,215	455,664	0.01%	Hydro One Ltd.	22,793	610,135	0.02%
Warehouses de Pauw CVA REIT	14,912	424,926	0.01%	Open Text Corp.	20,307	601,289	0.02%
Aedifica SA REIT	4,261	344,704	0.01%	Descartes Systems Group, Inc.	7,592	528,882	0.02%
D'ieteren Group	1,667	318,816	0.01%	Saputo, Inc.	21,177	523,896	0.02%
Ackermans & van Haaren NV	1,776	303,649	0.01%	Ritchie Bros Auctioneers, Inc.	8,854	511,068	0.02%
Sofina SA	1,096	240,492	0.01%	iA Financial Corp., Inc.	8,621	504,363	0.01%
Argenx SE (XBRU)	645	239,761	0.01%	CCL Industries, Inc. Class B	11,543	492,747	0.01%
Lotus Bakeries NV	32	215,841	0.01%	Great-West Lifeco, Inc.	20,489	473,306	0.01%
Cofinimmo SA REIT	2,319	207,154	0.01%	Element Fleet Management Corp.	33,846	460,872	0.01%
Barco NV	7,167	176,538	0.01%	Canadian Apartment Properties REIT	14,505	456,898	0.01%
Euronav NV	9,240	154,725	0.01%	TMX Group Ltd.	4,513	451,383	0.01%
KBC Ancora	2,584	116,157	0.00%	West Fraser Timber Co., Ltd.	6,240	450,264	0.01%
Melexis NV	1,246	107,713	0.00%	Kinross Gold Corp.	109,038	444,215	0.01%
Deme Group NV	791	104,680	0.00%	Yamana Gold, Inc.	74,642	414,265	0.01%
Shurgard Self Storage SA	1,822	83,323	0.00%	Telus Corp., Ltd.	21,207	408,974	0.01%
Proximus SADP	8,667	83,212	0.00%	Toromont Industries Ltd.	5,521	398,138	0.01%
Gimv NV	1,538	72,223	0.00%	Gildan Activewear, Inc. Class A	14,452	395,498	0.01%
Bekaert SA	1,797	69,580	0.00%	GFL Environmental, Inc.	13,251	386,689	0.01%
Xior Student Housing NV REIT	2,124	65,512	0.00%	RioCan REIT	23,648	368,783	0.01%
VGP NV	765	63,519	0.00%	Onex Corp.	7,111	342,653	0.01%
Telenet Group Holding NV	3,414	55,565	0.00%	FirstService Corp.	2,796	342,156	0.01%
Ontex Group NV	7,954	52,971	0.00%	Lundin Mining Corp.	55,092	337,883	0.01%
Montea NV REIT	580	41,226	0.00%	Alamos Gold, Inc. Class A	32,935	332,765	0.01%
Retail Estates NV REIT	533	35,268	0.00%	B2Gold Corp.	91,694	325,509	0.01%
AGFA-Gevaert NV	10,391	29,610	0.00%	Ivanhoe Mines Ltd. Class A	40,555	320,262	0.01%
bpost SA	5,716	29,306	0.00%	Granite REIT	6,140	313,038	0.01%
Econocom Group SA	9,502	28,902	0.00%	Brookfield Infrastructure Corp. Class A	7,834	304,538	0.01%
Fagron	2,031	28,764	0.00%	Telus Corp.	15,519	299,281	0.01%
Orange Belgium SA	1,050	19,319	0.00%	Aritzia, Inc.	7,700	269,084	0.01%
Kinepolis Group NV	458	18,956	0.00%	SSR Mining, Inc.	16,384	256,229	0.01%
Mithra Pharmaceuticals SA	682	2,478	0.00%	Boyd Group Services, Inc.	1,631	251,773	0.01%
		9,546,825	0.27%	Colliers International Group, Inc.	2,629	241,334	0.01%
Canada 2.92% (2021: 2.95%)				Premium Brands Holdings Corp.	3,964	240,716	0.01%
Royal Bank of Canada	110,300	10,362,884	0.29%	Kinaxis, Inc.	2,087	233,984	0.01%
Toronto-Dominion Bank	143,519	9,286,181	0.26%	Primo Water Corp.	14,290	221,688	0.01%
Canadian National Railway Co.	47,536	5,642,784	0.16%	BRP, Inc.	2,909	221,629	0.01%
Canadian Pacific Railway Ltd.	73,154	5,450,309	0.15%	Canadian Utilities Ltd. Class A	8,125	219,773	0.01%
Bank of Montreal	54,289	4,914,638	0.14%	Air Canada	15,325	219,308	0.01%
Bank of Nova Scotia	93,846	4,594,814	0.13%	Osisko Gold Royalties Ltd.	17,675	212,891	0.01%
Shopify, Inc. Class A	89,447	3,103,467	0.09%	Summit Industrial Income REIT	12,212	204,502	0.01%
Nutrien Ltd.	40,838	2,979,325	0.08%	Definity Financial Corp.	7,091	201,381	0.01%
Canadian Imperial Bank of Commerce	69,738	2,818,960	0.08%	Innergex Renewable Energy, Inc.	16,591	198,365	0.01%
Waste Connections, Inc.	20,506	2,716,275	0.08%	Choice Properties REIT	16,725	182,192	0.01%
Manulife Financial Corp.	147,924	2,636,529	0.08%	Bausch Health Cos, Inc.	27,871	174,843	0.01%
Constellation Software, Inc.	1,489	2,323,102	0.07%	Stella-Jones, Inc.	4,866	174,249	0.01%
Sun Life Financial, Inc.	46,237	2,144,725	0.06%	BlackBerry Ltd.	53,536	174,245	0.01%
Franco-Nevada Corp.	15,366	2,093,142	0.06%	SmartCentres REIT	8,750	172,940	0.01%
Intact Financial Corp.	14,067	2,023,543	0.06%				
Agnico Eagle Mines Ltd.	36,132	1,876,267	0.05%				
National Bank of Canada	26,185	1,763,060	0.05%				
Restaurant Brands International, Inc.	24,048	1,554,215	0.04%				
Thomson Reuters Corp.	12,931	1,474,093	0.04%				

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Boardwalk REIT	4,421	161,283	0.01%	Tryg A/S	27,599	654,936	0.02%
Lightspeed Commerce, Inc.	11,113	158,704	0.01%	Chr Hansen Holding A/S	8,234	590,502	0.02%
Allied Properties REIT	8,354	157,838	0.01%	Pandora A/S	7,243	507,374	0.02%
Nuvei Corp.	6,211	157,733	0.01%	Ringkjoebing Landbobank	2,706	368,161	0.01%
IGM Financial, Inc.	5,544	154,665	0.01%	Jyske Bank A/S	3,867	250,461	0.01%
Dream Industrial REIT	17,914	154,555	0.01%	GN Store Nord A/S	10,621	243,505	0.01%
Methanex Corp.	4,066	153,823	0.00%	NKT A/S	3,886	218,285	0.01%
H&R REIT	16,657	148,874	0.00%	Bavarian Nordic A/S	6,275	192,180	0.01%
First Capital REIT	11,995	148,814	0.00%	SimCorp A/S	2,765	189,761	0.01%
Russel Metals, Inc.	6,916	146,900	0.00%	Demant A/S	6,725	185,839	0.01%
North West Co., Inc.	5,443	142,889	0.00%	Sydbank A/S	4,260	178,890	0.01%
Stelco Holdings, Inc.	4,368	142,779	0.00%	ROCKWOOL A/S Class B	710	166,397	0.01%
Canadian Western Bank	8,005	142,146	0.00%	Ambu A/S Class B	11,725	149,763	0.00%
Maple Leaf Foods, Inc.	7,629	137,665	0.00%	Topdanmark A/S	2,757	144,579	0.00%
First Majestic Silver Corp.	16,217	135,007	0.00%	Chemometec A/S	1,397	138,440	0.00%
NorthWest Healthcare Properties REIT	19,131	134,134	0.00%	ALK-Abello A/S	9,479	130,666	0.00%
Ballard Power Systems, Inc.	26,877	128,538	0.00%	Spar Nord Bank A/S	8,460	129,185	0.00%
Eldorado Gold Corp.	15,102	125,836	0.00%	Alm Brand A/S	73,815	119,179	0.00%
Linamar Corp.	2,772	125,409	0.00%	Netcompany Group A/S	2,643	111,594	0.00%
Quebecor, Inc. Class B	5,574	124,237	0.00%	Dfds A/S	2,673	98,360	0.00%
Tricon Residential, Inc.	16,060	123,744	0.00%	TORM plc Class A	3,207	91,315	0.00%
Centerra Gold, Inc.	23,684	122,532	0.00%	Zealand Pharma A/S	3,109	89,863	0.00%
Lithium Americas Corp.	6,350	120,303	0.00%	H Lundbeck A/S Class A	25,511	87,431	0.00%
CI Financial Corp.	10,788	107,565	0.00%	D/S Norden A/S	1,283	76,967	0.00%
Chartwell Retirement Residences	17,038	106,130	0.00%	Schouw & Co. A/S	504	37,902	0.00%
Celestica, Inc.	9,115	102,657	0.00%	Nilfisk Holding A/S	1,278	26,888	0.00%
Torex Gold Resources, Inc.	8,669	99,489	0.00%	NTG Nordic Transport Group	732	25,055	0.00%
Cargojet, Inc.	1,040	89,305	0.00%			30,605,244	0.87%
Novagold Resources, Inc.	14,471	86,402	0.00%	Finland 0.35% (2021: 0.36%)			
OceanaGold Corp.	44,129	84,027	0.00%	Nordea Bank Abp	275,895	2,953,323	0.08%
Home Capital Group, Inc. Class B	2,628	82,586	0.00%	Nokia OYJ	455,833	2,105,033	0.06%
Winpak Ltd.	2,540	78,846	0.00%	Sampo OYJ Class A	39,277	2,046,455	0.06%
Laurentian Bank of Canada	3,295	78,548	0.00%	Kone OYJ Class B	26,651	1,373,810	0.04%
Hudbay Minerals, Inc.	14,559	73,496	0.00%	Stora Enso OYJ Class R	50,335	706,418	0.02%
Canada Goose Holdings, Inc.	3,664	65,116	0.00%	Elisa OYJ	11,466	605,246	0.02%
Enghouse Systems Ltd.	2,429	64,483	0.00%	Kesko OYJ Class B	21,696	477,457	0.01%
Transcontinental, Inc. Class A	5,465	61,630	0.00%	Orion OYJ Class B	8,280	452,799	0.01%
Superior Plus Corp.	7,381	61,175	0.00%	Valmet OYJ	14,317	384,440	0.01%
IAMGOLD Corp.	22,729	58,209	0.00%	Huhtamaki OYJ	7,249	247,568	0.01%
Equinox Gold Corp.	17,307	56,585	0.00%	Kojamo OYJ	13,775	202,879	0.01%
Primaris REIT	4,164	44,991	0.00%	TietoEVRY OYJ	5,430	153,688	0.01%
Mullen Group Ltd.	4,185	44,940	0.00%	Kemira OYJ	9,144	139,846	0.01%
Canfor Corp.	2,451	38,548	0.00%	Cargotec OYJ Class B	3,100	136,706	0.00%
Cascades, Inc.	4,788	29,895	0.00%	Nokian Renkaat OYJ	8,555	87,468	0.00%
NFI Group, Inc.	3,987	28,013	0.00%	Sanoma OYJ	5,198	54,477	0.00%
Westshore Terminals Investment Corp.	1,544	25,560	0.00%	Uponor OYJ	3,012	53,394	0.00%
ECN Capital Corp.	10,113	20,749	0.00%	QT Group OYJ	1,088	51,672	0.00%
Artis REIT	2,999	19,942	0.00%	Revenio Group OYJ	1,061	43,709	0.00%
Dye & Durham Ltd.	1,478	17,900	0.00%	YIT OYJ	15,808	41,503	0.00%
Cogeco Communications, Inc.	263	14,905	0.00%	Tokmanni Group Corp.	2,977	35,871	0.00%
Dream Office REIT	1,162	12,812	0.00%	Terveystalo OYJ	3,865	25,781	0.00%
First National Financial Corp.	372	9,999	0.00%	Citycon OYJ	2,596	17,330	0.00%
		103,193,581	2.92%	Ahlstrom-Munksjo OYJ - Rights Issue 31/12/2049	635	12,090	0.00%
				Raisio OYJ Class V	4,414	11,730	0.00%
				F-Secure OYJ	3,588	10,837	0.00%
				Finnair OYJ	19,168	7,941	0.00%
						12,439,471	0.35%
				France 1.84% (2021: 1.71%)			
China 0.00% (2021: 0.00%)				Sanofi	85,910	8,237,200	0.23%
Lee's Pharmaceutical Holdings Ltd.	223,942	46,768	0.00%	BNP Paribas SA	84,792	4,818,819	0.14%
		46,768	0.00%	EssilorLuxottica SA	23,615	4,264,366	0.12%
				AXA SA	146,650	4,077,926	0.12%
Denmark 0.87% (2021: 0.69%)				Hermes International	2,428	3,744,404	0.11%
Novo Nordisk A/S Class B	123,336	16,603,280	0.47%	L'Oreal SA (XPAR)	10,146	3,612,327	0.10%
DSV A/S	14,777	2,325,392	0.07%	Kering SA	5,771	2,928,652	0.08%
Vestas Wind Systems A/S	79,384	2,302,505	0.07%	Danone SA	48,359	2,540,816	0.07%
Genmab A/S	5,197	2,193,557	0.06%	STMicroelectronics NV	50,226	1,768,654	0.05%
Coloplast A/S Class B	10,305	1,200,896	0.03%	Legrand SA	20,609	1,645,662	0.05%
Novozymes A/S Class B	15,368	776,136	0.02%	Societe Generale SA	63,486	1,590,897	0.05%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
L'Oreal SA - Preference Shares	4,384	1,560,856	0.05%	Somfy SA	374	57,079	0.00%
Cie Generale des Etablissements Michelin SCA	55,809	1,547,723	0.04%	Carmila SA REIT	4,001	56,963	0.00%
L'Oreal SA (Prime De Fidelite)	4,151	1,477,900	0.04%	Virbac SA	232	56,453	0.00%
Orange SA	148,714	1,473,034	0.04%	Fnac Darty SA	1,489	54,730	0.00%
Teleperformance	4,699	1,116,842	0.03%	SEB SA	630	52,613	0.00%
Publicis Groupe SA	17,367	1,101,346	0.03%	Beneteau SA	3,431	51,777	0.00%
Edenred	19,314	1,048,783	0.03%	ID Logistics Group	177	50,626	0.00%
Credit Agricole SA	97,302	1,020,906	0.03%	Vetoquinol SA	536	50,111	0.00%
Worldline SA	20,026	780,746	0.02%	Euroapi SA	3,093	45,719	0.00%
Carrefour SA	45,637	761,763	0.02%	Valneva SE	5,834	38,753	0.00%
Eurofins Scientific SE	9,858	705,535	0.02%	Altarea SCA REIT	280	37,712	0.00%
Sartorius Stedim Biotech	1,985	640,844	0.02%	Sodexo SA - EUR	394	37,626	0.00%
Renault SA	16,018	534,653	0.02%	Korian SA	3,441	37,165	0.00%
Vivendi SE	53,053	504,718	0.02%	Cie de L'Odet SE	25	37,087	0.00%
Euronext NV	6,665	491,950	0.01%	Cie Plastic Omnium SA	2,389	34,624	0.00%
Getlink SE	29,888	477,672	0.01%	SEB SA Preference Shares	396	33,071	0.00%
Arkema SA	5,036	450,827	0.01%	X-Fab Silicon Foundries SE	4,561	32,200	0.00%
Gecina SA REIT	4,436	450,471	0.01%	Voltaia SA	1,562	28,440	0.00%
Rexel SA	20,654	406,473	0.01%	Television Francaise 1	3,529	26,948	0.00%
Accor SA	15,740	392,245	0.01%	Casino Guichard Perrachon SA	2,536	26,416	0.00%
Valeo	21,566	384,372	0.01%	Maisons du Monde SA	1,966	24,654	0.00%
Klepierre SA REIT	16,119	370,381	0.01%	SEB SA (Prime De Fidelite)	292	24,386	0.00%
SOITEC	2,159	352,196	0.01%	PEUGEOT INVEST	239	22,701	0.00%
L'Oreal SA	952	338,945	0.01%	Vilmorin & Cie SA	445	21,680	0.00%
BioMerieux	3,224	336,924	0.01%	Quadient SA	1,194	17,547	0.00%
Elis SA	21,871	322,584	0.01%	Faurecia SE	1,100	16,618	0.00%
Amundi SA	5,639	318,966	0.01%	Vicat SA	619	15,492	0.00%
Aeroports de Paris	2,350	314,006	0.01%	Lisi SA	563	11,693	0.00%
Ipsen SA	2,910	312,123	0.01%	Lagardere SA	515	11,015	0.00%
SCOR SE	13,264	304,212	0.01%	Bonduelle SCA	718	10,253	0.00%
Covivio REIT	3,901	230,857	0.01%	Elior Group SA	2,566	9,037	0.00%
Ubisoft Entertainment SA	6,847	192,990	0.01%	Sodexo SA - Preference Shares	87	8,308	0.00%
Verallia SA	5,596	189,203	0.01%	Solutions 30 SE	3,606	6,566	0.00%
SES SA Class A	28,967	188,272	0.01%	Tarkett SA	423	5,192	0.00%
Sodexo SA (XPAR)	1,951	186,316	0.01%	LISI	242	5,026	0.00%
Societe BIC SA	2,510	171,309	0.01%	ALD SA - Rights Issue 3/1/2023	4	6	0.00%
Faurecia SE (XPAR)	10,965	165,355	0.01%			65,112,644	1.84%
Rubis SCA	6,200	162,777	0.01%	Germany 2.24% (2021: 2.02%)			
Neoen SA	4,041	162,203	0.01%	SAP SE	87,102	8,960,377	0.25%
Rothschild & Co.	3,785	150,877	0.01%	Allianz SE	31,753	6,808,177	0.19%
Sodexo SA	1,560	148,976	0.01%	Deutsche Telekom AG	265,801	5,287,155	0.15%
Air France-KLM	112,286	147,520	0.01%	Mercedes-Benz Group AG	66,012	4,325,710	0.12%
IPSOS	2,279	142,287	0.01%	Bayer AG	78,242	4,035,320	0.11%
Sodexo SA (PF-2026)	1,486	141,909	0.01%	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	10,964	3,557,204	0.10%
Imerys SA	3,635	140,979	0.01%	Infineon Technologies AG	102,340	3,105,192	0.09%
Wendel SE	1,512	140,713	0.00%	Deutsche Post AG	77,049	2,892,871	0.08%
JCDecaux SE	7,364	139,265	0.00%	Deutsche Boerse AG	14,272	2,458,411	0.07%
Sopra Steria Group SACA	921	138,791	0.00%	Merck KGaA	10,405	2,008,847	0.06%
Nexity SA	4,598	127,882	0.00%	Bayerische Motoren Werke AG	21,392	1,903,616	0.05%
SEB SA (XPAR)	1,443	120,508	0.00%	Adidas AG	13,457	1,830,578	0.05%
Interparfums SA	2,024	120,102	0.00%	Deutsche Bank AG	159,793	1,805,668	0.05%
ALD SA	9,930	114,032	0.00%	Vonovia SE	58,188	1,367,467	0.04%
Coface SA	7,944	102,926	0.00%	Symrise AG Class A	10,432	1,131,726	0.03%
Mercialys SA REIT	9,551	99,589	0.00%	Siemens Healthineers AG	21,680	1,081,238	0.03%
Sodexo SA (France) - EUR	1,023	97,694	0.00%	Daimler Truck Holding AG	32,988	1,019,050	0.03%
Eutelsat Communications SA	13,110	97,382	0.00%	Fresenius SE & Co. KGaA	33,496	938,401	0.03%
Antin Infrastructure Partners SA	4,196	90,907	0.00%	Hannover Rueck SE	4,640	918,603	0.03%
ICADE REIT	2,048	87,954	0.00%	QIAGEN NV	17,892	897,667	0.03%
Eurazeo SE - EUR	1,297	80,423	0.00%	Beiersdorf AG	7,645	874,658	0.03%
Equasens	899	71,671	0.00%	Commerzbank AG	87,367	823,890	0.02%
SES-imagotag SA	535	69,659	0.00%	Brenntag SE	12,278	782,553	0.02%
Derichebourg SA	11,762	69,292	0.00%	Henkel AG & Co. KGaA - Preference Shares	10,940	759,155	0.02%
Trigano SA	440	59,920	0.00%	Bayerische Motoren Werke AG - Preference Shares	8,572	727,761	0.02%
Eurazeo SE (XPAR)	957	59,341	0.00%				
Metropole Television SA	3,588	58,780	0.00%				
Eurazeo SE	935	57,977	0.00%				

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Delivery Hero SE	14,927	713,383	0.02%	Vitesco Technologies Group AG	1,164	67,394	0.00%
Henkel AG & Co. KGaA	11,090	713,107	0.02%	Deutsche Pfandbriefbank AG	8,675	67,309	0.00%
Siemens Energy AG	36,998	693,968	0.02%	RTL Group SA	1,571	66,127	0.00%
Sartorius AG - Preference Shares	1,721	678,491	0.02%	DWS Group GmbH & Co. KGaA	1,995	64,641	0.00%
Zalando SE	18,269	645,565	0.02%	Salzgitter AG	2,051	62,428	0.00%
HeidelbergCement AG	11,302	642,667	0.02%	Synlab AG	4,941	59,746	0.00%
Covestro AG	15,335	598,187	0.02%	Grand City Properties SA	6,036	59,201	0.00%
GEA Group AG	13,652	556,578	0.02%	TAG Immobilien AG	9,073	58,535	0.00%
Fresenius Medical Care AG & Co. KGaA	16,076	524,493	0.02%	Draegerwerk AG & Co. KGaA - Preference Shares	1,258	56,054	0.00%
Continental AG	8,570	512,012	0.01%	MorphoSys AG	3,930	55,407	0.00%
Puma SE	8,057	487,554	0.01%	Kontron AG	3,189	52,039	0.00%
Deutsche Lufthansa AG	52,147	432,152	0.01%	SUSE SA	2,724	48,957	0.00%
LEG Immobilien SE	6,392	415,178	0.01%	Sixt SE	533	48,892	0.00%
Carl Zeiss Meditec AG	3,225	405,798	0.01%	STRATEC SE	556	48,124	0.00%
Fuchs Petrolub SE	11,815	350,546	0.01%	Fielmann AG	1,215	48,004	0.00%
Scout24 SE	6,349	317,996	0.01%	GFT Technologies SE	1,319	47,791	0.00%
Knorr-Bremse AG	5,459	297,365	0.01%	Auto1 Group SE	5,095	42,414	0.00%
K+S AG	14,935	292,886	0.01%	flatexDEGIRO AG	6,256	42,237	0.00%
Vantage Towers AG	8,227	281,847	0.01%	Adesso SE	280	39,386	0.00%
Freenet AG	12,853	280,109	0.01%	PATRIZIA SE	3,264	36,089	0.00%
HelloFresh SE	12,556	275,110	0.01%	Eckert & Ziegler Strahlen- und Medizintechnik AG	714	35,358	0.00%
LANXESS AG	6,634	266,921	0.01%	Dermapharm Holding SE	874	34,998	0.00%
CTS Eventim AG & Co. KGaA	4,139	263,274	0.01%	GRENKE AG	1,621	33,874	0.00%
Evonik Industries AG	13,563	259,611	0.01%	Basler AG	963	30,370	0.00%
Aixtron SE	8,176	235,336	0.01%	Hornbach Holding AG & Co. KGaA	363	29,928	0.00%
Evotec SE	13,910	226,542	0.01%	1&1 AG	2,249	27,843	0.00%
Talanx AG	4,771	225,671	0.01%	Norma Group SE	1,497	27,160	0.00%
Bechtle AG	6,350	224,049	0.01%	BayWa AG	561	25,865	0.00%
Rational AG	372	220,344	0.01%	SMA Solar Technology AG	342	24,400	0.00%
HUGO BOSS AG	3,774	218,146	0.01%	Wuestenrot & Wuerttembergische AG	1,426	23,498	0.00%
Telefonica Deutschland Holding AG	88,432	217,355	0.01%	Deutsche Beteiligungs AG	772	22,987	0.00%
Nemetschek SE	4,265	217,076	0.01%	Instone Real Estate Group SE	2,653	22,850	0.00%
KION Group AG	7,230	206,563	0.01%	ElringKlinger AG	2,838	21,066	0.00%
Aurubis AG	2,431	198,115	0.01%	Hypoport SE	197	20,478	0.00%
Befesa SA	3,941	189,524	0.01%	KWS Saat SE & Co. KGaA	297	20,318	0.00%
Sartorius AG	524	187,065	0.01%	Secunet Security Networks AG	95	19,913	0.00%
Gerresheimer AG	2,784	186,593	0.01%	Takkt AG	1,350	19,508	0.00%
ProSiebenSat.1 Media SE	20,686	184,344	0.01%	Deutz AG	4,474	19,319	0.00%
Duerr AG	5,236	176,138	0.01%	Varta AG	772	18,571	0.00%
TeamViewer AG	13,630	175,214	0.01%	Wacker Neuson SE	1,002	17,474	0.00%
Aareal Bank AG (XTER)	5,045	172,297	0.01%	Vossloh AG	410	17,109	0.00%
Aroundtown SA	72,139	168,070	0.01%	Washtec AG	439	16,164	0.00%
United Internet AG	8,240	166,121	0.01%	Shop Apotheke Europe NV	337	15,865	0.00%
Jenoptik AG	6,033	164,574	0.01%	Deutsche EuroShop AG	602	14,212	0.00%
Nordex SE	11,518	162,262	0.01%	Hamburger Hafen und Logistik AG	1,054	13,386	0.00%
Encavis AG	8,184	161,455	0.00%	Ceconomy AG	6,501	12,884	0.00%
Stabilus SE	2,387	160,239	0.00%	New Work SE	66	10,749	0.00%
Wacker Chemie AG	1,249	159,160	0.00%	DIC Asset AG	1,294	10,523	0.00%
PNE AG	5,363	122,200	0.00%	ADLER Group SA	5,714	8,202	0.00%
VERBIO Vereinigte BioEnergie AG	1,880	121,590	0.00%	Global Fashion Group SA	5,362	6,541	0.00%
Hella GmbH & Co. KGaA	1,441	116,958	0.00%			79,135,495	2.24%
Nagarro SE	936	110,483	0.00%	Hong Kong 0.88% (2021: 0.78%)			
Sixt SE - Preference Shares	1,729	100,567	0.00%	AIA Group Ltd.	944,000	10,498,363	0.30%
METRO AG	10,209	99,422	0.00%	Hong Kong Exchanges & Clearing Ltd.	99,900	4,316,015	0.12%
Stroer SE & Co. KGaA	2,129	98,976	0.00%	Sun Hung Kai Properties Ltd.	114,000	1,559,933	0.05%
Deutsche Wohnen SE	4,593	97,474	0.00%	Link REIT	172,300	1,264,940	0.04%
Fraport AG Frankfurt Airport Services Worldwide	2,370	96,243	0.00%	Techtronic Industries Co., Ltd.	105,000	1,171,756	0.03%
Krones AG	857	96,036	0.00%	BOC Hong Kong Holdings Ltd.	283,000	964,490	0.03%
CompuGroup Medical SE & Co. KgaA	2,488	95,538	0.00%	Hang Seng Bank Ltd.	57,500	956,252	0.03%
Siltronic AG	1,313	95,499	0.00%				
Suedzucker AG	4,899	85,433	0.00%				
Software AG	3,198	82,664	0.00%				
Atoss Software AG	519	77,103	0.00%				
Pfeiffer Vacuum Technology AG	381	69,776	0.00%				
Cancom SE	2,363	68,999	0.00%				

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First International Bank Of Israel Ltd.	4,058	159,859	0.01%	Terna - Rete Elettrica Nazionale	114,709	844,720	0.02%
Nova Ltd.	1,973	159,696	0.01%	Mediobanca Banca di Credito Finanziario SpA	51,017	489,160	0.01%
Migdal Insurance & Financial Holdings Ltd.	99,118	112,644	0.01%	Poste Italiane SpA	41,728	406,419	0.01%
Israel Corp., Ltd.	278	97,696	0.01%	Nexi SpA	48,403	380,514	0.01%
Shapir Engineering & Industry Ltd.	12,156	95,705	0.00%	Banco BPM SpA	103,423	368,001	0.01%
Energix-Renewable Energies Ltd.	30,419	95,520	0.00%	Recordati Industria Chimica e Farmaceutica SpA	8,271	342,055	0.01%
Electra Ltd.	176	94,771	0.00%	Amplifon SpA	11,245	333,874	0.01%
Phoenix Holdings Ltd.	8,915	94,746	0.00%	Infrastrutture Wireless Italiane SpA	29,400	295,384	0.01%
Shikun & Binui Ltd.	32,268	90,078	0.00%	Interpump Group SpA	5,926	266,642	0.01%
Melison Ltd.	1,180	84,140	0.00%	DiaSorin SpA	1,781	247,861	0.01%
Clal Insurance Enterprises Holdings Ltd.	4,974	83,424	0.00%	Reply SpA	2,048	233,873	0.01%
Reit 1 Ltd. REIT	15,822	78,112	0.00%	Brunello Cucinelli SpA	3,104	228,911	0.01%
Airport City Ltd.	4,897	78,080	0.00%	Italgas SpA	33,770	187,053	0.01%
Harel Insurance Investments & Financial Services Ltd.	8,771	77,083	0.00%	Telecom Italia SpA	806,564	186,192	0.01%
Perion Network Ltd.	3,036	75,700	0.00%	Banca Generali SpA	5,255	179,805	0.01%
Amot Investments Ltd.	11,739	68,701	0.00%	Unipol Gruppo SpA	33,518	163,049	0.01%
Gav-Yam Lands Corp., Ltd.	8,491	65,935	0.00%	Azimut Holding SpA	7,277	162,550	0.01%
Alony Hetz Properties & Investments Ltd.	5,935	60,216	0.00%	BPER Banca	79,198	162,159	0.01%
One Software Technologies Ltd.	4,343	60,212	0.00%	Buzzi Unicem SpA	8,243	158,352	0.01%
Cellcom Israel Ltd.	11,339	59,322	0.00%	Brembo SpA	13,785	153,741	0.01%
Ashtrom Group Ltd.	3,005	55,944	0.00%	Pirelli & C SpA	34,124	145,821	0.00%
Strauss Group Ltd.	1,829	48,357	0.00%	De' Longhi SpA	4,901	109,738	0.00%
Sapiens International Corp. NV	2,550	46,490	0.00%	Anima Holding SpA	26,923	107,521	0.00%
Elco Ltd.	806	41,117	0.00%	Banca Monte dei Paschi di Siena SpA	50,365	103,451	0.00%
Fattal Holdings 1998 Ltd.	484	40,725	0.00%	Arnoldo Mondadori Editore SpA	49,508	95,530	0.00%
Delta Galil Ltd.	974	40,660	0.00%	Tamburi Investment Partners SpA	11,939	93,143	0.00%
Camtek Ltd.	1,869	40,336	0.00%	Banca Mediolanum SpA	11,119	92,537	0.00%
Mega Or Holdings Ltd.	1,350	37,112	0.00%	Banca Popolare di Sondrio SPA	21,378	86,243	0.00%
Danel Adir Yeoshua Ltd.	455	35,461	0.00%	Telecom Italia SpA (Non CVA)	369,402	82,121	0.00%
Menora Mivtachim Holdings Ltd.	1,772	34,416	0.00%	El.En. SpA	5,322	80,939	0.00%
Fox Wizel Ltd.	372	33,948	0.00%	BFF Bank SpA	9,078	71,792	0.00%
Summit Real Estate Holdings Ltd.	2,499	31,446	0.00%	Enav SpA	15,645	66,121	0.00%
Israel Canada T.R Ltd.	13,427	29,111	0.00%	Autogrill SpA	9,334	64,373	0.00%
Partner Communications Co., Ltd.	3,899	28,167	0.00%	Salvatore Ferragamo SpA	3,297	58,024	0.00%
FIBI Holdings Ltd.	578	24,014	0.00%	UnipolSai Assicurazioni SpA	22,367	54,951	0.00%
Hilan Ltd.	434	21,451	0.00%	Carel Industries SpA	2,054	51,515	0.00%
Sella Capital Real Estate Ltd. REIT	8,779	20,551	0.00%	Maire Tecnimont SpA	14,891	49,298	0.00%
Matrix IT Ltd.	878	18,324	0.00%	SOL SpA	2,604	49,190	0.00%
AFI Properties Ltd.	614	18,097	0.00%	Technogym SpA	6,192	47,250	0.00%
Maytronics Ltd.	1,755	17,408	0.00%	Biesse SpA	3,291	44,536	0.00%
Isracard Ltd.	5,999	17,376	0.00%	Sesa SpA	351	43,454	0.00%
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	236	16,454	0.00%	Immobiliare Grande Distribuzione SIIQ SpA REIT	12,871	42,789	0.00%
AudioCodes Ltd.	485	8,577	0.00%	Banca IFIS SpA	2,763	39,249	0.00%
Allot Ltd.	1,377	4,761	0.00%	Danieli & C Officine Meccaniche SpA	2,447	37,397	0.00%
G City Ltd.	1,128	3,421	0.00%	Tinexta SpA	1,386	33,726	0.00%
Compugen Ltd.	4,389	3,011	0.00%	Gruppo MutuiOnline SpA	1,071	30,084	0.00%
OPC Energy Ltd.	1	7	0.00%	MFE-MediaForEurope NV Class B	47,196	28,283	0.00%
		7,967,232	0.23%	Credito Emiliano SpA	3,632	25,700	0.00%
Italy 0.62% (2021: 0.56%)				Cementir Holding NV	3,601	23,597	0.00%
Intesa Sanpaolo SpA	1,276,328	2,830,571	0.08%	Piaggio & C SpA	7,606	22,761	0.00%
Stellantis NV	158,433	2,242,778	0.06%	Zignago Vetro SpA	1,352	20,345	0.00%
UniCredit SpA	153,292	2,171,311	0.06%	Intercos SpA	1,472	19,952	0.00%
Ferrari NV	9,423	2,013,351	0.06%	GVS SpA	4,532	19,589	0.00%
Assicurazioni Generali SpA	103,632	1,837,640	0.05%	doValue SpA	2,503	19,127	0.00%
CNH Industrial NV	80,764	1,289,914	0.04%	Webuild SpA	12,640	18,549	0.00%
Moncler SpA	16,696	882,031	0.03%	RAI Way SpA	2,908	16,790	0.00%
FinecoBank Banca Fineco SpA	51,657	855,632	0.03%	CIR SpA-Compagnie Industriali	34,846	16,159	0.00%
				Italmobiliare SpA	592	16,143	0.00%
				MARR SpA	1,325	16,121	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
MFE-MediaForEurope NV Class A	33,471	12,910	0.00%	Sompo Holdings, Inc.	25,150	1,116,973	0.03%
Rizzoli Corriere Della Sera Mediagroup SpA	15,496	11,097	0.00%	Otsuka Holdings Co., Ltd.	34,100	1,112,589	0.03%
Juventus Football Club SpA	29,989	10,120	0.00%	Shionogi & Co., Ltd.	20,900	1,043,218	0.03%
Banca Monte dei Paschi di Siena SpA - Rights Issue 31/12/2049	1	—	0.00%	Sumitomo Mitsui Trust Holdings, Inc.	29,143	1,013,362	0.03%
		21,991,579	0.62%	Resona Holdings, Inc.	179,100	981,660	0.03%
Japan 7.43% (2021: 6.83%)				Bandai Namco Holdings, Inc.	15,500	976,672	0.03%
Toyota Motor Corp.	960,460	13,193,632	0.37%	Lasertec Corp.	5,900	972,341	0.03%
Sony Group Corp.	97,660	7,427,474	0.21%	Shimano, Inc.	6,000	951,305	0.03%
Mitsubishi UFJ Financial Group, Inc.	928,300	6,254,566	0.18%	TDK Corp.	28,500	936,356	0.03%
Keyence Corp.	15,420	6,009,295	0.17%	Advantest Corp.	14,500	931,903	0.03%
Daichi Sankyo Co., Ltd.	149,100	4,802,569	0.14%	Sysmex Corp.	15,300	927,427	0.03%
Sumitomo Mitsui Financial Group, Inc.	103,700	4,162,304	0.12%	M3, Inc.	32,802	889,504	0.03%
KDDI Corp.	127,200	3,838,799	0.11%	Nippon Yusen KK	37,200	876,820	0.03%
Shin-Etsu Chemical Co., Ltd.	30,400	3,738,224	0.11%	Renesas Electronics Corp.	97,664	876,012	0.03%
Takeda Pharmaceutical Co., Ltd.	119,700	3,729,484	0.11%	West Japan Railway Co.	19,938	865,700	0.03%
Recruit Holdings Co., Ltd.	109,521	3,467,121	0.10%	Secom Co., Ltd.	15,100	863,233	0.03%
Nintendo Co., Ltd.	82,500	3,458,941	0.10%	Nomura Holdings, Inc.	226,700	839,483	0.02%
Tokyo Electron Ltd.	11,700	3,447,618	0.10%	Nitori Holdings Co., Ltd.	6,300	814,089	0.02%
SoftBank Group Corp.	76,200	3,259,485	0.09%	Obic Co., Ltd.	5,500	809,087	0.02%
Tokio Marine Holdings, Inc.	148,600	3,184,406	0.09%	Sekisui House Ltd.	44,900	794,074	0.02%
Honda Motor Co., Ltd.	132,700	3,049,349	0.09%	NTT Data Corp.	53,200	778,979	0.02%
Mizuho Financial Group, Inc.	201,762	2,838,079	0.08%	Nomura Research Institute Ltd.	32,741	772,960	0.02%
Hoya Corp.	27,200	2,619,091	0.08%	Sumitomo Realty & Development Co., Ltd.	32,600	771,114	0.02%
Nippon Telegraph & Telephone Corp.	91,500	2,608,837	0.08%	Ono Pharmaceutical Co., Ltd.	32,300	754,715	0.02%
Seven & i Holdings Co., Ltd.	60,800	2,608,117	0.08%	Nexon Co., Ltd.	32,500	729,584	0.02%
Fast Retailing Co., Ltd.	4,100	2,502,353	0.07%	Mitsui OSK Lines Ltd.	29,100	725,598	0.02%
SoftBank Corp.	215,884	2,434,616	0.07%	Toyota Industries Corp.	13,200	724,302	0.02%
FANUC Corp.	15,100	2,269,950	0.07%	NEC Corp.	20,100	706,078	0.02%
Murata Manufacturing Co., Ltd.	44,500	2,221,880	0.06%	Omron Corp.	14,200	689,310	0.02%
Astellas Pharma, Inc.	142,800	2,171,573	0.06%	Nitto Denko Corp.	11,800	684,149	0.02%
Oriental Land Co., Ltd.	14,600	2,120,095	0.06%	Toray Industries, Inc.	122,200	682,197	0.02%
Fujitsu Ltd.	14,640	1,954,478	0.06%	Sumitomo Electric Industries Ltd.	59,500	678,447	0.02%
SMC Corp.	4,500	1,895,563	0.05%	Yakult Honsha Co., Ltd.	10,402	674,835	0.02%
Nidec Corp.	36,000	1,865,959	0.05%	Asahi Kasei Corp.	90,100	642,845	0.02%
Olympus Corp.	100,300	1,787,909	0.05%	Yaskawa Electric Corp.	19,900	637,216	0.02%
Denso Corp.	35,600	1,763,474	0.05%	Nippon Paint Holdings Co., Ltd.	77,547	610,643	0.02%
Central Japan Railway Co.	14,200	1,743,992	0.05%	Disco Corp.	2,100	600,819	0.02%
Dai-ichi Life Holdings, Inc.	76,600	1,738,152	0.05%	Yamaha Motor Co., Ltd.	26,200	597,688	0.02%
Canon, Inc.	76,600	1,657,746	0.05%	Shimadzu Corp.	20,700	587,529	0.02%
East Japan Railway Co.	28,300	1,612,914	0.05%	Pan Pacific International Holdings Corp.	30,600	568,887	0.02%
Bridgestone Corp.	44,200	1,571,429	0.05%	Z Holdings Corp.	224,200	564,132	0.02%
Shiseido Co., Ltd.	31,300	1,535,051	0.04%	Nissan Motor Co., Ltd.	177,400	562,135	0.02%
Kao Corp.	37,500	1,493,520	0.04%	Mitsubishi Chemical Group Corp.	106,700	553,697	0.02%
Terumo Corp.	51,500	1,462,117	0.04%	T&D Holdings, Inc.	38,100	549,215	0.02%
FUJIFILM Holdings Corp.	28,500	1,430,994	0.04%	Japan Exchange Group, Inc.	38,000	546,478	0.02%
Japan Post Holdings Co., Ltd.	169,615	1,426,260	0.04%	MISUMI Group, Inc.	24,900	543,310	0.02%
Panasonic Holdings Corp.	167,130	1,406,631	0.04%	MEIJI Holdings Co., Ltd.	10,600	541,468	0.02%
Eisai Co., Ltd.	21,000	1,385,304	0.04%	Isuzu Motors Ltd.	46,000	539,331	0.02%
Chugai Pharmaceutical Co., Ltd.	53,200	1,357,972	0.04%	Dentsu Group, Inc.	16,684	524,121	0.02%
Mitsui Fudosan Co., Ltd.	72,200	1,322,577	0.04%	Hankyu Hanshin Holdings, Inc.	17,600	522,885	0.02%
Suzuki Motor Corp.	37,400	1,210,621	0.04%	TIS, Inc.	19,600	516,943	0.02%
Kubota Corp.	87,800	1,209,084	0.04%	Daiwa Securities Group, Inc.	116,300	513,872	0.02%
MS&AD Insurance Group Holdings, Inc.	37,500	1,200,500	0.04%	Makita Corp.	22,000	513,547	0.02%
Kyocera Corp.	24,100	1,196,735	0.04%	Yamaha Corp.	13,700	510,849	0.02%
Ajinomoto Co., Inc.	39,000	1,191,474	0.03%	Tokyo Corp.	40,300	507,931	0.02%
Daiwa House Industry Co., Ltd.	51,100	1,176,952	0.03%	Rohm Co., Ltd.	7,000	505,589	0.02%
Unicharm Corp.	30,400	1,167,662	0.03%	Nippon Building Fund, Inc. REIT	113	503,573	0.02%
Aeon Co., Ltd.	55,000	1,160,067	0.03%	Kintetsu Group Holdings Co., Ltd.	15,000	495,093	0.02%
Mitsubishi Estate Co., Ltd.	86,500	1,121,691	0.03%	Nissan Chemical Corp.	11,300	495,009	0.02%

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Daito Trust Construction Co., Ltd.	4,800	492,569	0.02%	Oji Holdings Corp.	72,700	292,574	0.01%
MatsukiyoCocokara & Co.	9,830	491,705	0.02%	Nihon M&A Center Holdings, Inc.	23,600	291,367	0.01%
SG Holdings Co., Ltd.	34,500	478,495	0.01%	Nabtesco Corp.	11,400	290,735	0.01%
MINEBEA MITSUMI, Inc.	32,000	478,017	0.01%	Keisei Electric Railway Co., Ltd.	10,100	287,434	0.01%
Capcom Co., Ltd.	14,900	475,418	0.01%	United Urban Investment Corp. REIT	251	286,488	0.01%
Kyowa Kirin Co., Ltd.	20,500	469,211	0.01%	Rakuten Group, Inc.	62,900	284,121	0.01%
Hamamatsu Photonics KK	9,600	459,828	0.01%	Kyushu Railway Co.	12,800	283,464	0.01%
Trend Micro, Inc.	9,800	456,038	0.01%	Otsuka Corp.	9,000	283,414	0.01%
Japan Real Estate Investment Corp. REIT	104	454,796	0.01%	Asahi Intecc Co., Ltd.	17,200	282,093	0.01%
Tobu Railway Co., Ltd.	19,100	445,852	0.01%	Taiyo Yuden Co., Ltd.	9,700	281,564	0.01%
Kawasaki Kisen Kaisha Ltd.	21,100	445,683	0.01%	Showa Denko KK	18,335	280,698	0.01%
Nippon Prologis, Inc. REIT	186	434,886	0.01%	Kobayashi Pharmaceutical Co., Ltd.	4,100	280,594	0.01%
Nissin Foods Holdings Co., Ltd.	5,500	434,348	0.01%	MonotaRO Co., Ltd.	19,900	280,074	0.01%
Dai Nippon Printing Co., Ltd.	21,500	431,809	0.01%	Tsuruha Holdings, Inc.	3,600	278,298	0.01%
Japan Metropolitan Fund Invest REIT	527	418,181	0.01%	Marui Group Co., Ltd.	16,700	276,045	0.01%
Nomura Real Estate Master Fund, Inc. REIT	332	410,141	0.01%	Azbil Corp.	10,900	274,679	0.01%
TOTO Ltd.	12,000	409,261	0.01%	Kose Corp.	2,500	273,220	0.01%
Kurita Water Industries Ltd.	9,500	393,118	0.01%	Lion Corp.	23,400	268,503	0.01%
Keio Corp.	10,600	388,829	0.01%	USS Co., Ltd.	16,900	268,335	0.01%
GLP J-Reit REIT	338	387,581	0.01%	Koei Tecmo Holdings Co., Ltd.	14,800	268,306	0.01%
Suntory Beverage & Food Ltd.	11,200	381,977	0.01%	Japan Airport Terminal Co., Ltd.	5,400	267,248	0.01%
Yamato Holdings Co., Ltd.	23,700	374,868	0.01%	ANA Holdings, Inc.	12,590	267,172	0.01%
Sekisui Chemical Co., Ltd.	26,600	371,950	0.01%	Fukuoka Financial Group, Inc.	11,700	266,463	0.01%
Daiwa House Investment Corp. REIT Class A	166	369,127	0.01%	Square Enix Holdings Co., Ltd.	5,700	264,815	0.01%
Mitsui Chemicals, Inc.	16,300	367,521	0.01%	Kuraray Co., Ltd.	32,900	263,808	0.01%
Chiba Bank Ltd.	49,900	363,817	0.01%	Toyo Suisan Kaisha Ltd.	6,700	258,972	0.01%
SUMCO Corp.	27,300	363,531	0.01%	ZOZO, Inc.	10,400	256,956	0.01%
Konami Group Corp.	8,000	361,969	0.01%	Japan Airlines Co., Ltd.	12,567	256,683	0.01%
BayCurrent Consulting, Inc.	11,600	361,772	0.01%	Iwatani Corp.	5,800	254,515	0.01%
Daifuku Co., Ltd.	7,700	360,650	0.01%	Advance Residence Investment Corp. REIT	99	254,356	0.01%
Lixil Corp.	23,200	351,838	0.01%	Hikari Tsushin, Inc.	1,800	254,015	0.01%
TOPPAN, Inc.	23,500	348,016	0.01%	TechnoPro Holdings, Inc.	9,500	253,799	0.01%
Concordia Financial Group Ltd.	82,500	343,893	0.01%	Koito Manufacturing Co., Ltd.	16,600	249,984	0.01%
Nisshin Seifun Group, Inc.	27,448	343,867	0.01%	Nippon Shinyaku Co., Ltd.	4,400	249,437	0.01%
Nippon Express Holdings, Inc.	6,000	342,870	0.01%	JSR Corp.	12,700	249,101	0.01%
Toho Co., Ltd.	8,900	342,658	0.01%	Mitsubishi HC Capital, Inc.	50,560	248,690	0.01%
Aisin Corp.	12,800	342,446	0.01%	Tokyu Fudosan Holdings Corp.	51,839	246,731	0.01%
Kobe Bussan Co., Ltd.	11,900	341,817	0.01%	Stanley Electric Co., Ltd.	12,700	243,422	0.01%
Hoshizaki Corp.	9,600	338,687	0.01%	Japan Post Bank Co., Ltd.	28,400	242,792	0.01%
Asics Corp.	15,100	333,483	0.01%	Nomura Real Estate Holdings, Inc.	10,900	233,787	0.01%
Isetan Mitsukoshi Holdings Ltd.	29,900	325,638	0.01%	Iida Group Holdings Co., Ltd.	15,400	233,547	0.01%
CyberAgent, Inc.	36,500	323,104	0.01%	Haseko Corp.	20,700	231,089	0.01%
Hirose Electric Co., Ltd.	2,542	319,809	0.01%	Yamada Holdings Co., Ltd.	65,100	230,412	0.01%
Mazda Motor Corp.	41,600	316,859	0.01%	Tokyo Tatemono Co., Ltd.	18,900	229,043	0.01%
SBI Holdings, Inc.	16,570	316,091	0.01%	Shimamura Co., Ltd.	2,300	228,353	0.01%
GMO Payment Gateway, Inc.	3,800	314,495	0.01%	Rinnai Corp.	3,000	223,502	0.01%
Orix JREIT, Inc. REIT	222	313,790	0.01%	Ryohin Keikaku Co., Ltd.	18,700	221,942	0.01%
Brother Industries Ltd.	20,600	313,344	0.01%	Nankai Electric Railway Co., Ltd.	10,200	220,396	0.01%
Nagoya Railroad Co., Ltd.	18,900	312,123	0.01%	Kewpie Corp.	12,100	219,175	0.01%
Persol Holdings Co., Ltd.	14,500	310,781	0.01%	Japan Hotel Investment Corp. REIT Class A	372	218,500	0.01%
Shizuoka Financial Group, Inc.	38,500	307,837	0.01%	NH Foods Ltd.	7,800	217,250	0.01%
NGK Spark Plug Co., Ltd.	16,600	306,851	0.01%	Keihan Holdings Co., Ltd.	8,300	217,022	0.01%
Rohto Pharmaceutical Co., Ltd.	17,400	305,946	0.01%	Mebuki Financial Group, Inc.	85,600	216,684	0.01%
Japan Post Insurance Co., Ltd.	17,338	304,987	0.01%	Pigeon Corp.	13,100	215,247	0.01%
Ibiden Co., Ltd.	8,200	297,374	0.01%	Keikyu Corp.	20,400	215,062	0.01%
Seiko Epson Corp.	20,100	293,400	0.01%	Mitsubishi Motors Corp.	55,600	214,908	0.01%
Bank of Kyoto Ltd.	6,600	293,122	0.01%	Internet Initiative Japan, Inc.	11,500	213,536	0.01%
Odakyu Electric Railway Co., Ltd.	22,600	293,066	0.01%				

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Open House Group Co., Ltd.	5,800	211,876	0.01%	Tatsuta Electric Wire & Cable Co., Ltd.	29,700	159,817	0.01%
Ulvac, Inc.	5,000	210,694	0.01%	Nishi-Nippon Railroad Co., Ltd.	8,500	159,184	0.01%
Hulic Co., Ltd.	26,711	210,538	0.01%	Towa Bank Ltd.	37,300	158,874	0.01%
Tokyo Century Corp.	6,200	210,512	0.01%	Toyoda Gosei Co., Ltd.	10,200	158,707	0.01%
Sumitomo Forestry Co., Ltd.	11,700	206,875	0.01%	Yamazaki Baking Co., Ltd.	13,200	157,466	0.01%
Nikon Corp.	22,900	204,103	0.01%	Zeon Corp.	15,500	156,944	0.01%
Sekisui House, Inc. REIT	360	203,539	0.01%	Suzuken Co., Ltd.	5,770	156,117	0.01%
Santen Pharmaceutical Co., Ltd.	24,900	202,680	0.01%	Credit Saison Co., Ltd.	12,100	155,990	0.01%
LaSalle Logiport REIT	167	202,635	0.01%	Nippon Accommodations Fund, Inc. REIT Class A	34	155,383	0.01%
Japan Logistics Fund, Inc. REIT	85	201,959	0.01%	Aozora Bank Ltd.	7,698	151,399	0.01%
Aica Kogyo Co., Ltd.	8,500	201,637	0.01%	Iyogin Holdings, Inc.	27,600	149,562	0.01%
Welcia Holdings Co., Ltd.	8,600	200,424	0.01%	Tsumura & Co.	6,800	149,353	0.01%
Japan Prime Realty Investment Corp. REIT	71	199,367	0.01%	Katitas Co., Ltd.	6,500	148,774	0.01%
Kamigumi Co., Ltd.	9,700	197,536	0.01%	Nihon Parkerizing Co., Ltd.	20,900	148,579	0.01%
Industrial & Infrastructure Fund Investment Corp. REIT Class A	170	195,581	0.01%	Sanrio Co., Ltd.	4,100	148,532	0.01%
Food & Life Cos Ltd.	9,900	194,931	0.01%	Nichirei Corp.	6,800	148,271	0.01%
J Front Retailing Co., Ltd.	21,400	194,789	0.01%	INFRONEER Holdings, Inc.	19,544	148,270	0.01%
NSK Ltd.	36,100	191,793	0.01%	Taisho Pharmaceutical Holdings Co., Ltd.	3,300	145,060	0.01%
Nippon Sanso Holdings Corp.	13,200	191,680	0.01%	Teijin Ltd.	14,700	143,496	0.01%
Seibu Holdings, Inc.	17,356	189,680	0.01%	Hakuhodo DY Holdings, Inc.	14,200	143,135	0.01%
AEON Investment Corp. REIT	160	187,351	0.01%	Sohgo Security Services Co., Ltd.	5,200	141,680	0.01%
Kakaku.com, Inc.	11,600	185,677	0.01%	NTT UD Investment Corp. REIT	136	141,520	0.01%
Alfresa Holdings Corp.	14,500	184,183	0.01%	EXEO Group, Inc.	8,300	141,410	0.01%
Invincible Investment Corp. REIT	473	182,826	0.01%	Kagome Co., Ltd.	6,100	141,237	0.01%
Mitsubishi Estate Logistics Investment Corp. REIT	57	182,303	0.01%	SHO-BOND Holdings Co., Ltd.	3,300	140,559	0.01%
Medipal Holdings Corp.	13,700	180,770	0.01%	Kadokawa Corp.	7,600	138,239	0.01%
Nifco, Inc.	7,600	178,559	0.01%	NET One Systems Co., Ltd.	5,300	137,777	0.01%
Activia Properties, Inc. REIT	57	178,415	0.01%	Dai Nippon Toryo Co., Ltd.	24,200	137,741	0.01%
Toyo Seikan Group Holdings Ltd.	14,500	178,249	0.01%	JAFCO Group Co. Ltd	8,000	136,299	0.01%
Furukawa Electric Co., Ltd.	9,500	178,127	0.01%	Shoei Co., Ltd.	3,500	136,079	0.01%
Nihon Kohden Corp.	7,300	177,320	0.01%	Calbee, Inc.	6,000	136,057	0.01%
Kaneka Corp.	7,100	177,036	0.01%	Yokohama Rubber Co., Ltd.	8,700	135,697	0.01%
SHIFT, Inc.	1,000	176,892	0.01%	Oracle Corp. Japan	2,100	135,602	0.01%
Zensho Holdings Co., Ltd.	7,000	175,603	0.01%	SMS Co., Ltd.	5,300	134,764	0.01%
ABC-Mart, Inc.	3,100	175,505	0.01%	Hisamitsu Pharmaceutical Co., Inc.	4,500	133,863	0.01%
Goldwin, Inc.	2,400	173,709	0.01%	SCSK Corp.	8,800	133,456	0.01%
Nippon Gas Co., Ltd.	11,000	173,572	0.01%	Sumitomo Rubber Industries Ltd.	15,200	132,710	0.00%
Hachijuni Bank Ltd.	41,600	173,090	0.01%	Kyushu Financial Group, Inc.	38,400	132,128	0.00%
Daiwa Securities Living Investments Corp. REIT Class A	198	172,422	0.01%	Autobacs Seven Co., Ltd.	12,000	131,327	0.00%
Alps Alpine Co., Ltd.	19,000	172,367	0.01%	Amada Co., Ltd.	16,700	130,871	0.00%
Gunma Bank Ltd.	45,100	172,272	0.01%	Achilles Corp.	13,900	130,841	0.00%
Cosmos Pharmaceutical Corp.	1,700	171,875	0.01%	Ito En Ltd.	3,600	130,691	0.00%
Frontier Real Estate Investment Corp. REIT	44	170,738	0.01%	Fuji Kyuko Co., Ltd.	3,600	130,418	0.00%
Miura Co., Ltd.	7,400	170,495	0.01%	Zenkoku Hosho Co., Ltd.	3,400	130,130	0.00%
Sundrug Co., Ltd.	5,700	169,127	0.01%	Yamaguchi Financial Group, Inc.	19,700	128,551	0.00%
Sugi Holdings Co., Ltd.	3,800	169,055	0.01%	H2O Retailing Corp.	13,100	128,076	0.00%
Takashimaya Co., Ltd.	12,100	169,012	0.01%	Fujikura Ltd.	16,700	127,074	0.00%
Daicel Corp.	23,300	168,642	0.01%	Chugin Financial Group, Inc.	17,500	126,795	0.00%
SCREEN Holdings Co., Ltd.	2,600	166,706	0.01%	Ezaki Glico Co., Ltd.	4,600	126,204	0.00%
Sankyu, Inc.	4,500	164,728	0.01%	Sakai Chemical Industry Co., Ltd.	9,300	125,602	0.00%
Sanwa Holdings Corp.	17,700	163,793	0.01%	Fujitec Co., Ltd.	5,500	124,927	0.00%
Fuyo General Lease Co., Ltd.	2,500	163,326	0.01%	Marusan Securities Co., Ltd.	41,100	124,597	0.00%
Sharp Corp.	22,707	162,629	0.01%	Yukiguni Maitake Co., Ltd.	16,300	124,525	0.00%
Coca-Cola Bottlers Japan Holdings, Inc.	14,900	162,274	0.01%	Shiga Bank Ltd.	6,200	124,287	0.00%
THK Co., Ltd.	8,500	162,018	0.01%	Chiyoda Integre Co., Ltd.	7,600	124,243	0.00%
Kansai Paint Co., Ltd.	13,200	161,967	0.01%	DIC Corp.	7,000	123,400	0.00%
Park24 Co., Ltd.	9,300	160,351	0.01%	Casio Computer Co., Ltd.	12,100	123,160	0.00%
Konica Minolta, Inc.	40,100	160,163	0.01%	Ship Healthcare Holdings, Inc.	6,000	122,233	0.00%
				Macnica Holdings, Inc.	5,100	121,562	0.00%
				Daiseiki Co., Ltd.	3,520	121,117	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nippon Carbon Co., Ltd.	3,800	121,103	0.00%	Fuji Pharma Co., Ltd.	12,200	94,589	0.00%
Shinko Electric Industries Co., Ltd.	4,700	120,755	0.00%	Tanseisha Co., Ltd.	17,400	94,289	0.00%
K's Holdings Corp.	14,100	120,541	0.00%	Kyosan Electric Manufacturing Co., Ltd.	30,400	92,620	0.00%
Toei Co., Ltd.	900	120,391	0.00%	Ryoden Corp.	7,200	92,439	0.00%
Nagase & Co., Ltd.	7,900	119,867	0.00%	Kyokuto Securities Co., Ltd.	21,200	92,387	0.00%
Rock Field Co., Ltd.	10,400	118,862	0.00%	Central Security Patrols Co., Ltd.	5,200	91,866	0.00%
Seikagaku Corp.	17,400	118,554	0.00%	Fancl Corp.	4,500	91,675	0.00%
GS Yuasa Corp.	7,300	117,291	0.00%	Mixi, Inc.	4,900	91,579	0.00%
ADEKA Corp.	7,100	116,445	0.00%	Glory Ltd.	5,500	91,455	0.00%
Kenedix Office Investment Corp. REIT Class A	48	116,412	0.00%	Yodogawa Steel Works Ltd.	4,700	90,477	0.00%
JTEKT Corp.	16,500	116,173	0.00%	JSP Corp.	8,000	89,795	0.00%
Mabuchi Motor Co., Ltd.	4,100	116,060	0.00%	Tokyu, Inc. REIT	57	89,640	0.00%
77 Bank Ltd.	6,900	115,571	0.00%	Hokkoku Financial Holdings, Inc.	2,600	89,462	0.00%
NTN Corp.	57,700	115,448	0.00%	Mizuho Leasing Co., Ltd.	3,500	88,465	0.00%
Nojima Corp.	10,600	114,640	0.00%	C Uyemura & Co., Ltd.	1,900	87,552	0.00%
Resorttrust, Inc.	6,400	113,938	0.00%	Kanematsu Corp.	7,700	87,536	0.00%
Tokyo Ohka Kogyo Co., Ltd.	2,500	113,494	0.00%	Kenedix Residential Next Investment Corp. REIT	56	87,261	0.00%
Mitsui Fudosan Logistics Park, Inc. REIT	31	113,009	0.00%	Toho Holdings Co., Ltd.	5,200	86,624	0.00%
Hoshino Resorts, Inc. REIT	21	112,842	0.00%	Iriso Electronics Co., Ltd.	2,700	86,559	0.00%
TBS Holdings, Inc.	9,700	112,626	0.00%	DTS Corp.	3,800	85,881	0.00%
Mori Hills Investment Corp. REIT Class A	93	110,942	0.00%	Yamato Kogyo Co., Ltd.	2,500	85,358	0.00%
Kintetsu Department Store Co., Ltd.	5,600	110,137	0.00%	Aiful Corp.	28,200	84,849	0.00%
Yondoshi Holdings, Inc.	8,300	109,895	0.00%	Kenedix Retail Corp. REIT	44	84,835	0.00%
House Foods Group, Inc.	5,200	109,482	0.00%	Daishi Hokuetsu Financial Group, Inc.	3,900	84,772	0.00%
Sanken Electric Co., Ltd.	2,200	109,045	0.00%	Asahi Holdings, Inc.	5,800	84,619	0.00%
COMSYS Holdings Corp.	6,200	108,780	0.00%	Amuse, Inc.	6,300	83,558	0.00%
Gecoss Corp.	17,100	108,475	0.00%	Fuji Corp.	5,700	83,376	0.00%
Nippon Light Metal Holdings Co., Ltd.	9,430	108,133	0.00%	Tomy Co., Ltd.	8,700	83,344	0.00%
Hulic Reit, Inc. REIT	86	106,828	0.00%	Morinaga Milk Industry Co., Ltd.	2,200	83,285	0.00%
Chori Co., Ltd.	6,500	106,506	0.00%	Proto Corp.	8,800	82,634	0.00%
BIPROGY, Inc.	4,200	106,476	0.00%	Toho Titanium Co., Ltd.	3,900	82,466	0.00%
Nittetsu Mining Co., Ltd.	4,400	106,378	0.00%	Aichi Financial Group, Inc.	4,700	82,035	0.00%
Fujicco Co., Ltd.	7,300	105,949	0.00%	Fuso Pharmaceutical Industries Ltd.	5,400	81,770	0.00%
Sangetsu Corp.	6,500	105,817	0.00%	Kyudenko Corp.	3,300	81,659	0.00%
Zenrin Co., Ltd.	16,600	104,045	0.00%	Hazama Ando Corp.	12,800	81,586	0.00%
Nippon Beet Sugar Manufacturing Co., Ltd.	8,200	103,475	0.00%	TOKAI Holdings Corp.	12,500	81,379	0.00%
Japan Excellent, Inc. REIT	104	103,255	0.00%	Futaba Corp.	20,200	81,293	0.00%
Fudo Tetra Corp.	9,100	103,245	0.00%	Takara Bio, Inc.	6,200	80,963	0.00%
Denka Co., Ltd.	4,500	103,168	0.00%	Fujimi, Inc.	1,700	80,526	0.00%
Money Forward, Inc.	3,300	101,792	0.00%	Pilot Corp.	2,200	80,117	0.00%
Doutor Nichires Holdings Co., Ltd.	7,800	101,620	0.00%	Taiyo Holdings Co., Ltd.	4,700	79,684	0.00%
Lintec Corp.	6,200	100,886	0.00%	Yushin Precision Equipment Co., Ltd.	15,700	79,247	0.00%
Artnature, Inc.	17,600	100,709	0.00%	Sekisui Kasei Co., Ltd.	26,900	79,103	0.00%
As One Corp.	2,300	100,405	0.00%	Jeol Ltd.	2,900	78,904	0.00%
Trusco Nakayama Corp.	6,500	100,250	0.00%	Inaba Denki Sangyo Co., Ltd.	3,800	78,076	0.00%
Relo Group, Inc.	6,200	99,805	0.00%	Ain Holdings, Inc.	1,700	77,820	0.00%
Tachibana Eletech Co., Ltd.	7,400	98,988	0.00%	Citizen Watch Co., Ltd.	17,300	77,751	0.00%
Comforia Residential, Inc. REIT	44	98,908	0.00%	Daiwa Office Investment Corp. REIT Class A	16	77,608	0.00%
Japan Material Co., Ltd.	6,100	98,796	0.00%	JMDC, Inc.	2,700	77,350	0.00%
Aichi Steel Corp.	6,000	98,632	0.00%	Meitec Corp.	4,200	76,268	0.00%
EDION Corp.	10,100	98,439	0.00%	Heiwa Real Estate, Inc. REIT	66	75,882	0.00%
Tekken Corp.	7,300	97,761	0.00%	Taikisha Ltd.	3,000	75,827	0.00%
Sinfonia Technology Co., Ltd.	8,700	97,191	0.00%	Nihon Trim Co., Ltd.	3,700	75,826	0.00%
Kurimoto Ltd.	7,300	96,489	0.00%	Sansan, Inc.	7,800	75,431	0.00%
Mori Trust Sogo Reit, Inc. REIT	86	95,747	0.00%	Ushio, Inc.	6,100	75,218	0.00%
Kenko Mayonnaise Co., Ltd.	9,200	95,734	0.00%	Nippon Kayaku Co., Ltd.	8,700	75,168	0.00%
Shinsei Bank Ltd.	5,859	95,382	0.00%	Wowow, Inc.	7,800	75,136	0.00%
Taiheiyo Cement Corp.	6,100	95,098	0.00%	Sawai Group Holdings Co., Ltd.	2,400	75,031	0.00%
Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	7,300	94,608	0.00%	Canon Marketing Japan, Inc.	3,300	74,756	0.00%
				Nippon Electric Glass Co., Ltd.	4,200	74,613	0.00%

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TKC Corp.	2,700	73,769	0.00%	Fujiya Co., Ltd.	3,300	63,351	0.00%
Descente Ltd.	3,000	73,440	0.00%	JDC Corp.	14,600	63,293	0.00%
FAN Communications, Inc.	23,700	73,105	0.00%	Sumitomo Pharma Co., Ltd.	8,300	62,842	0.00%
Tokai Tokyo Financial Holdings, Inc.	27,300	73,037	0.00%	Starts Proceed Investment Corp. REIT Class A	35	62,841	0.00%
Dowa Holdings Co., Ltd.	2,300	72,341	0.00%	Hino Motors Ltd.	16,400	62,520	0.00%
Neturen Co., Ltd.	14,500	72,310	0.00%	Nikkon Holdings Co., Ltd.	3,500	62,390	0.00%
OBIC Business Consultants Co., Ltd.	2,212	72,004	0.00%	Nishi-Nippon Financial Holdings, Inc.	8,500	62,037	0.00%
Moriroku Holdings Co., Ltd.	5,600	71,684	0.00%	Nagatanien Holdings Co., Ltd.	4,000	61,298	0.00%
Takasago Thermal Engineering Co., Ltd.	5,300	71,620	0.00%	Rakus Co., Ltd.	5,100	61,226	0.00%
Kyoritsu Maintenance Co., Ltd.	1,600	71,545	0.00%	Tadano Ltd.	8,800	61,159	0.00%
Sumitomo Osaka Cement Co., Ltd.	2,900	71,541	0.00%	NHK Spring Co., Ltd.	9,500	60,912	0.00%
Advance Logistics Investment Corp. REIT	65	71,333	0.00%	Tokyo Electron Device Ltd.	1,200	60,662	0.00%
Mitsubishi Logistics Corp.	3,100	71,189	0.00%	AEON Financial Service Co., Ltd.	5,700	60,480	0.00%
Kaken Pharmaceutical Co., Ltd.	2,400	70,757	0.00%	Rokko Butter Co., Ltd.	6,200	60,428	0.00%
Kusuri no Aoki Holdings Co., Ltd.	1,200	69,847	0.00%	Seven Bank Ltd.	30,400	60,365	0.00%
Simplex Holdings, Inc.	4,400	69,829	0.00%	Nissui Corp.	14,500	60,332	0.00%
Mitsui High-Tec, Inc.	1,500	69,688	0.00%	Hirogin Holdings, Inc.	12,000	60,116	0.00%
Wacom Co., Ltd.	15,700	69,490	0.00%	PALTAC Corp.	1,700	59,718	0.00%
Milbon Co., Ltd.	1,600	69,362	0.00%	TS Tech Co., Ltd.	5,200	59,707	0.00%
Sotetsu Holdings, Inc.	4,100	69,108	0.00%	Sakata Seed Corp.	1,800	59,684	0.00%
Advan Group Co., Ltd.	10,600	69,009	0.00%	Nissin Sugar Co., Ltd.	4,200	59,302	0.00%
Sinko Industries Ltd.	6,300	68,995	0.00%	KH Neochem Co., Ltd.	2,900	59,189	0.00%
SRA Holdings	3,000	68,892	0.00%	Acom Co., Ltd.	24,700	59,155	0.00%
Fuji Soft, Inc.	1,200	68,756	0.00%	Gakken Holdings Co., Ltd.	8,400	59,143	0.00%
V Technology Co., Ltd.	3,600	68,701	0.00%	Daiwabo Holdings Co., Ltd.	4,000	58,994	0.00%
Sumitomo Warehouse Co., Ltd.	4,600	68,227	0.00%	ESPEC Corp.	4,100	58,978	0.00%
Rengo Co., Ltd.	9,900	68,128	0.00%	DeNA Co., Ltd.	4,400	58,891	0.00%
Optex Group Co., Ltd.	5,000	68,059	0.00%	Benefit One, Inc.	4,000	58,600	0.00%
Aeon Mall Co., Ltd.	5,250	67,841	0.00%	Taiho Kogyo Co., Ltd. Class A	12,600	58,538	0.00%
Tsubakimoto Chain Co.	3,000	67,801	0.00%	Japan Lifeline Co., Ltd.	8,400	58,315	0.00%
PeptiDream, Inc.	4,300	67,688	0.00%	SOSiLA Logistics, Inc. REIT	56	58,230	0.00%
EM Systems Co., Ltd.	10,900	67,245	0.00%	CI Takiron Corp.	15,200	58,061	0.00%
Fujitsu General Ltd.	2,800	67,164	0.00%	NIPPON Investment Corp. REIT	22	57,941	0.00%
BeNext-Yumeshin Group Co.	5,200	67,037	0.00%	Daiichikoshu Co., Ltd.	1,900	57,312	0.00%
Hokuto Corp.	4,700	66,896	0.00%	Kumiai Chemical Industry Co., Ltd.	8,200	56,367	0.00%
Seino Holdings Co., Ltd.	7,500	66,619	0.00%	St Marc Holdings Co., Ltd.	4,400	56,357	0.00%
Shimajima Co., Ltd.	9,400	66,469	0.00%	Ariake Japan Co., Ltd.	1,700	56,239	0.00%
Amano Corp.	3,600	66,382	0.00%	Central Glass Co., Ltd.	2,600	55,372	0.00%
Bic Camera, Inc.	6,800	66,070	0.00%	Kureha Corp.	900	54,977	0.00%
FP Corp.	2,300	66,065	0.00%	Toyota Boshoku Corp.	4,100	54,876	0.00%
Yoshinoya Holdings Co., Ltd.	3,800	65,952	0.00%	KOMEDA Holdings Co., Ltd.	2,900	54,617	0.00%
Digital Garage, Inc.	1,900	65,880	0.00%	H.U. Group Holdings, Inc.	2,500	54,587	0.00%
Nippon Paper Industries Co., Ltd.	8,900	65,766	0.00%	Toyo Tire Corp.	4,800	54,459	0.00%
Toshiba TEC Corp.	2,400	65,573	0.00%	Izumi Co., Ltd.	2,400	54,350	0.00%
Takara Leben Real Estate Investment Corp. REIT	87	65,541	0.00%	MIRAIT ONE corp	4,700	54,144	0.00%
WATAMI Co., Ltd.	8,800	65,494	0.00%	Wacoal Holdings Corp.	3,000	53,932	0.00%
Round One Corp.	18,000	65,482	0.00%	DCM Holdings Co., Ltd.	5,800	52,837	0.00%
CRE Logistics, Inc. REIT	47	65,436	0.00%	Kotobuki Spirits Co., Ltd.	900	52,727	0.00%
Tv Tokyo Holdings Corp.	4,700	65,400	0.00%	PIA Corp.	2,200	52,605	0.00%
Nishimatsu Construction Co., Ltd.	2,200	65,277	0.00%	Cosel Co., Ltd.	6,800	52,258	0.00%
Okura Industrial Co., Ltd.	4,700	65,186	0.00%	Nippon Shokubai Co., Ltd.	1,300	52,022	0.00%
DMG Mori Co., Ltd.	4,900	65,175	0.00%	Tokyo Seimitsu Co., Ltd.	1,600	51,779	0.00%
Hokuhoku Financial Group, Inc.	8,800	65,160	0.00%	Mitsui-Soko Holdings Co., Ltd.	1,900	51,768	0.00%
Anritsu Corp.	6,700	65,098	0.00%	Topy Industries Ltd.	4,200	51,631	0.00%
Topcon Corp.	5,600	64,979	0.00%	Nippn Corp.	4,200	51,567	0.00%
Kokuyo Co., Ltd.	4,600	64,775	0.00%	Adastria Co., Ltd.	2,900	51,540	0.00%
Sanki Engineering Co., Ltd.	5,500	64,569	0.00%	Yaoko Co., Ltd.	1,000	51,385	0.00%
Heiwa Real Estate Co., Ltd.	2,300	63,886	0.00%	Infomart Corp.	18,900	51,137	0.00%
Feed One Co., Ltd.	11,700	63,401	0.00%	Nipro Corp.	6,500	50,938	0.00%
				Mani, Inc.	3,300	50,771	0.00%
				Toagosei Co., Ltd.	6,000	50,567	0.00%
				Menicon Co., Ltd.	2,400	50,530	0.00%
				Senko Group Holdings Co., Ltd.	6,900	50,464	0.00%

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Sumitomo Bakelite Co., Ltd.	1,700	50,441	0.00%	Japan Securities Finance Co., Ltd.	3,700	32,360	0.00%
Dexerials Corp.	2,600	50,248	0.00%	Star Asia Investment Corp. REIT	76	31,795	0.00%
NSD Co., Ltd.	2,900	50,200	0.00%	Roland Corp.	1,200	31,650	0.00%
Benesse Holdings, Inc.	3,300	50,171	0.00%	Mitani Sekisan Co., Ltd.	1,000	31,642	0.00%
Toyo Construction Co., Ltd.	7,700	50,129	0.00%	LITALICO, Inc.	1,800	31,486	0.00%
Snow Peak, Inc.	2,800	49,890	0.00%	NEC Networks & System Integration Corp.	2,500	31,301	0.00%
OSG Corp.	3,600	49,575	0.00%	Jaccs Co., Ltd.	1,000	31,263	0.00%
Koa Corp.	3,400	48,573	0.00%	Nissha Co., Ltd.	2,200	30,513	0.00%
Pola Orbis Holdings, Inc.	3,400	47,929	0.00%	Mirai Corp. REIT	88	30,146	0.00%
Ryobi Ltd.	5,500	47,812	0.00%	Global One Real Estate Investment Corp. REIT	36	29,440	0.00%
Morinaga & Co., Ltd.	1,600	47,596	0.00%	Nextage Co., Ltd.	1,500	28,876	0.00%
Maruwa Co., Ltd.	400	47,535	0.00%	Elecom Co., Ltd.	2,800	28,648	0.00%
Nippon Parking Development Co., Ltd.	20,200	47,459	0.00%	Towa Corp.	2,200	28,178	0.00%
Valor Holdings Co., Ltd.	3,400	46,950	0.00%	Takuma Co., Ltd.	3,000	28,080	0.00%
GMO internet group, Inc.	2,500	46,724	0.00%	JCR Pharmaceuticals Co., Ltd.	2,200	28,028	0.00%
RENOVA, Inc.	2,600	46,485	0.00%	Aeon Hokkaido Corp.	3,300	27,962	0.00%
OKUMA Corp.	1,300	46,307	0.00%	JINS Holdings, Inc.	800	27,951	0.00%
NOK Corp.	5,200	46,268	0.00%	Kaga Electronics Co., Ltd.	900	27,864	0.00%
Hanwa Co., Ltd.	1,600	45,413	0.00%	S-Pool, Inc.	4,200	27,502	0.00%
Matsuyafoods Holdings Co., Ltd.	1,500	44,905	0.00%	Kitanotatsujin Corp.	13,000	27,489	0.00%
Samty Residential Investment Corp. REIT	51	44,721	0.00%	Osaka Organic Chemical Industry Ltd.	1,900	27,489	0.00%
CKD Corp.	3,100	44,146	0.00%	Inabata & Co., Ltd.	1,500	27,136	0.00%
Right On Co., Ltd.	9,600	43,946	0.00%	I-PEX, Inc.	3,000	27,079	0.00%
Hioki EE Corp.	900	43,177	0.00%	Daio Paper Corp.	3,500	26,845	0.00%
Raksul, Inc.	1,700	42,775	0.00%	Pasona Group, Inc.	1,900	26,798	0.00%
Nishio Rent All Co., Ltd.	1,800	42,495	0.00%	Toridoll Holdings Corp.	1,300	26,612	0.00%
Meiko Electronics Co., Ltd.	2,300	41,923	0.00%	Organo Corp.	1,200	26,566	0.00%
JP-Holdings, Inc.	18,400	41,557	0.00%	Oki Electric Industry Co., Ltd.	4,900	26,404	0.00%
Komori Corp.	6,700	40,928	0.00%	Retail Partners Co., Ltd.	2,600	26,090	0.00%
Key Coffee, Inc.	2,600	40,632	0.00%	Godo Steel Ltd.	1,600	25,962	0.00%
en-japan, Inc.	2,200	40,417	0.00%	Seiren Co., Ltd.	1,400	25,794	0.00%
Systema Corp.	12,800	39,871	0.00%	Oisix ra daichi, Inc.	1,500	25,397	0.00%
Nagawa Co., Ltd.	700	39,789	0.00%	Nippon Yakin Kogyo Co., Ltd.	800	25,283	0.00%
Outsourcing, Inc.	5,500	39,516	0.00%	Future Corp.	2,000	24,965	0.00%
Japan Elevator Service Holdings Co., Ltd.	3,100	38,860	0.00%	Nishimatsuya Chain Co., Ltd.	2,100	24,669	0.00%
Central Sports Co., Ltd.	2,100	38,516	0.00%	Monex Group, Inc.	7,800	24,651	0.00%
Arakawa Chemical Industries Ltd.	5,200	38,189	0.00%	Idec Corp.	1,100	24,343	0.00%
One, Inc. REIT	20	38,107	0.00%	Takeuchi Manufacturing Co., Ltd.	1,100	24,293	0.00%
Fujiibo Holdings, Inc.	1,500	36,606	0.00%	Hokuetsu Corp.	4,200	24,256	0.00%
Denyo Co., Ltd.	3,100	36,558	0.00%	Hosiden Corp.	2,000	23,858	0.00%
Chudenko Corp.	2,300	36,397	0.00%	Information Services International-Dentsu Ltd.	800	23,798	0.00%
Justsystems Corp.	1,700	36,295	0.00%	HI-LEX CORP	2,900	23,781	0.00%
Ichigo Office Investment Corp. REIT	56	36,076	0.00%	Okamura Corp.	2,200	23,727	0.00%
Fuji Seal International, Inc.	2,800	35,842	0.00%	Musashi Seimitsu Industry Co., Ltd.	2,000	23,722	0.00%
Tokyo Individualized Educational Institute, Inc.	8,900	35,615	0.00%	Seiko Group Corp.	1,000	23,533	0.00%
Fuji Oil Holdings, Inc.	2,300	35,525	0.00%	Fukuyama Transporting Co., Ltd.	1,000	23,229	0.00%
Shochiku Co., Ltd.	400	35,409	0.00%	Nichicon Corp.	2,500	23,229	0.00%
Tokuyama Corp.	2,600	35,391	0.00%	Kyoei Steel Ltd.	2,400	22,846	0.00%
WDB Holdings Co., Ltd.	2,100	35,317	0.00%	Duskin Co., Ltd.	1,000	22,676	0.00%
Nippon Steel Trading Corp.	500	35,015	0.00%	Curves Holdings Co., Ltd.	3,400	22,315	0.00%
GLOBERIDE, Inc.	1,800	34,869	0.00%	giftee, Inc.	1,700	22,290	0.00%
Nisshinbo Holdings, Inc.	4,700	34,695	0.00%	Joyful Honda Co., Ltd.	1,500	21,964	0.00%
Earth Corp.	900	34,514	0.00%	Iino Kaiun Kaisha Ltd.	3,100	21,850	0.00%
Daito Pharmaceutical Co., Ltd.	1,800	34,051	0.00%	Nitto Boseki Co., Ltd.	1,500	21,679	0.00%
Fukuoka Corp. REIT	26	33,637	0.00%	Gree, Inc.	4,100	21,627	0.00%
W-Scope Corp.	3,300	33,189	0.00%	Rorze Corp.	400	21,554	0.00%
Sumitomo Densetsu Co., Ltd.	1,800	33,082	0.00%	Geo Holdings Corp.	1,300	21,479	0.00%
JVC Kenwood Corp.	11,700	32,720	0.00%	Mitsui DM Sugar Holdings Co., Ltd.	1,400	21,285	0.00%
Osaka Steel Co., Ltd.	3,700	32,613	0.00%	Maeda Kosen Co., Ltd.	900	21,247	0.00%
Toyobo Co., Ltd.	4,300	32,557	0.00%				
Intage Holdings, Inc.	3,100	32,376	0.00%				
Hankyu Hanshin, Inc. REIT Class A	28	32,362	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
San-In Godo Bank Ltd.	3,600	21,200	0.00%	Yuasa Trading Co., Ltd.	600	16,461	0.00%
Tamura Corp.	3,900	21,075	0.00%	Hyakugo Bank Ltd.	5,900	16,455	0.00%
GungHo Online Entertainment, Inc.	1,300	21,006	0.00%	Makino Milling Machine Co., Ltd.	500	16,408	0.00%
Tsubaki Nakashima Co., Ltd.	2,700	20,872	0.00%	Kyokuto Kaihatsu Kogyo Co., Ltd.	1,500	16,405	0.00%
Tokyo Steel Manufacturing Co., Ltd.	2,300	20,831	0.00%	Obara Group, Inc.	600	16,370	0.00%
KYB Corp.	800	20,645	0.00%	Shikoku Bank Ltd.	2,200	16,340	0.00%
Ai Holdings Corp.	1,300	20,641	0.00%	Yellow Hat Ltd.	1,200	16,316	0.00%
Musashino Bank Ltd.	1,300	20,395	0.00%	Wakita & Co., Ltd.	1,800	16,289	0.00%
Osaka Soda Co., Ltd.	700	20,319	0.00%	Hosokawa Micron Corp.	800	16,267	0.00%
Bank of Nagoya Ltd.	800	20,160	0.00%	Max Co., Ltd.	1,100	16,257	0.00%
Kyokuyo Co., Ltd.	700	20,160	0.00%	Heiwado Co., Ltd.	1,000	16,234	0.00%
Senshu Ikeda Holdings, Inc.	10,500	20,133	0.00%	Yokorei Co., Ltd.	2,000	16,234	0.00%
Dip Corp.	700	20,107	0.00%	SKY Perfect JSAT Holdings, Inc.	4,400	16,173	0.00%
euglena Co., Ltd.	2,700	20,054	0.00%	Nichiha Corp.	800	16,104	0.00%
Riken Keiki Co., Ltd.	600	20,008	0.00%	Maruzen Showa Unyu Co., Ltd.	700	16,101	0.00%
T Hasegawa Co., Ltd.	900	19,890	0.00%	Nippon Ceramic Co., Ltd.	900	16,098	0.00%
Noritsu Koki Co., Ltd.	1,100	19,850	0.00%	Gunze Ltd.	500	15,992	0.00%
Nippon Sheet Glass Co., Ltd.	4,600	19,767	0.00%	Okasan Securities Group, Inc.	5,500	15,965	0.00%
eRex Co., Ltd.	1,200	19,754	0.00%	Chugoku Marine Paints Ltd.	2,200	15,907	0.00%
Transcosmos, Inc.	800	19,736	0.00%	Shibaura Machine Co., Ltd.	800	15,885	0.00%
Nippon Soda Co., Ltd.	600	19,645	0.00%	Shizuoka Gas Co., Ltd.	1,900	15,883	0.00%
Juroku Financial Group, Inc.	900	19,563	0.00%	Hibiya Engineering Ltd.	1,100	15,882	0.00%
Paramount Bed Holdings Co., Ltd.	1,000	19,538	0.00%	Tsugami Corp.	1,800	15,866	0.00%
SAMTY Co., Ltd.	1,200	19,444	0.00%	Mochida Pharmaceutical Co., Ltd.	600	15,825	0.00%
Japan Pulp & Paper Co., Ltd.	500	19,364	0.00%	HIS Co., Ltd.	1,000	15,810	0.00%
Mizuno Corp.	900	19,188	0.00%	Restar Holdings Corp.	1,000	15,597	0.00%
Japan Aviation Electronics Industry Ltd.	1,200	19,181	0.00%	Keiyo Bank Ltd.	3,500	15,571	0.00%
Nitta Corp.	900	19,085	0.00%	Nanto Bank Ltd.	800	15,540	0.00%
Fukushima Galilei Co., Ltd.	600	19,076	0.00%	Unipres Corp.	2,700	15,511	0.00%
Pharma Foods International Co., Ltd.	1,900	19,037	0.00%	Shima Seiki Manufacturing Ltd.	1,100	15,465	0.00%
Megachips Corp.	1,000	18,667	0.00%	Leopalace21 Corp.	7,000	15,438	0.00%
Raito Kogyo Co., Ltd.	1,300	18,651	0.00%	Onoken Co., Ltd.	1,400	15,438	0.00%
Kourakuen Holdings Corp.	2,400	18,590	0.00%	ZERIA Pharmaceutical Co., Ltd.	900	15,436	0.00%
Maxell Ltd.	1,800	18,540	0.00%	United Super Markets Holdings, Inc.	1,800	15,347	0.00%
eGuarantee, Inc.	1,000	18,515	0.00%	Noritz Corp.	1,400	15,322	0.00%
Bunka Shutter Co., Ltd.	2,200	18,474	0.00%	Nomura Co., Ltd.	2,100	15,295	0.00%
Star Micronics Co., Ltd.	1,500	18,405	0.00%	Konishi Co., Ltd.	1,200	15,288	0.00%
North Pacific Bank Ltd.	9,500	18,360	0.00%	YA-MAN Ltd.	1,400	15,268	0.00%
YAMABIKO Corp.	2,200	18,324	0.00%	Nissin Electric Co., Ltd.	1,600	15,267	0.00%
Kohnan Shoji Co., Ltd.	700	18,144	0.00%	BML, Inc.	600	15,256	0.00%
Tri Chemical Laboratories, Inc.	1,200	18,080	0.00%	Fuji Co., Ltd.	1,100	15,256	0.00%
Vital KSK Holdings, Inc.	2,800	18,038	0.00%	Noritake Co., Ltd.	500	15,234	0.00%
S Foods, Inc.	800	18,001	0.00%	San-Ai Obbli Co., Ltd.	1,600	15,158	0.00%
MCJ Co., Ltd.	2,500	17,924	0.00%	Ryosan Co., Ltd.	700	15,077	0.00%
Nitto Kogyo Corp.	1,000	17,856	0.00%	Tsurumi Manufacturing Co., Ltd.	1,000	15,044	0.00%
Starts Corp., Inc.	900	17,830	0.00%	Create SD Holdings Co., Ltd.	600	15,029	0.00%
Kiyo Bank Ltd.	1,500	17,826	0.00%	Miyazaki Bank Ltd.	800	15,024	0.00%
Daihen Corp.	600	17,598	0.00%	Arcs Co., Ltd.	900	14,979	0.00%
Noevir Holdings Co., Ltd.	400	17,553	0.00%	Nippon Koei Co., Ltd.	600	14,961	0.00%
M&A Capital Partners Co., Ltd.	500	17,488	0.00%	Kitz Corp.	2,500	14,949	0.00%
Siix Corp.	1,800	17,421	0.00%	Tokyu Construction Co., Ltd.	3,100	14,943	0.00%
Sanyo Denki Co., Ltd.	400	17,371	0.00%	TOMONY Holdings, Inc.	5,300	14,862	0.00%
Ricoh Leasing Co., Ltd.	600	17,303	0.00%	Shoei Foods Corp.	500	14,817	0.00%
UT Group Co., Ltd.	1,000	17,128	0.00%	Aida Engineering Ltd.	2,500	14,760	0.00%
Maruha Nichiro Corp.	900	17,121	0.00%	Cybozu, Inc.	800	14,697	0.00%
Kanematsu Electronics Ltd.	500	16,863	0.00%	Infocom Corp.	900	14,686	0.00%
UACJ Corp.	1,000	16,810	0.00%	KFC Holdings Japan Ltd.	700	14,621	0.00%
Trancom Co., Ltd.	300	16,802	0.00%	Comture Corp.	800	14,570	0.00%
Shikoku Chemicals Corp.	1,700	16,788	0.00%	Awa Bank Ltd.	900	14,542	0.00%
Micronics Japan Co., Ltd.	1,700	16,775	0.00%	Bell System24 Holdings, Inc.	1,400	14,462	0.00%
TechMatrix Corp.	1,200	16,725	0.00%	San ju San Financial Group, Inc.	1,200	14,461	0.00%
Aoyama Trading Co., Ltd.	2,400	16,698	0.00%				
Komeri Co., Ltd.	800	16,571	0.00%				
Itoham Yonekyu Holdings, Inc.	3,100	16,470	0.00%				

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Yamazen Corp.	1,900	14,443	0.00%	Sumitomo Mitsui Construction Co., Ltd.	3,900	12,326	0.00%
DyDo Group Holdings, Inc.	400	14,430	0.00%	Toyo Ink SC Holdings Co., Ltd.	900	12,278	0.00%
Funai Soken Holdings, Inc.	700	14,420	0.00%	Sanyo Chemical Industries Ltd.	400	12,263	0.00%
Oiles Corp.	1,300	14,404	0.00%	Onward Holdings Co., Ltd.	5,200	12,217	0.00%
Hamakyorex Co., Ltd.	600	14,301	0.00%	Shibuya Corp.	700	12,197	0.00%
Arclands Corp.	1,200	14,260	0.00%	Okuwa Co., Ltd.	1,800	12,100	0.00%
Yokogawa Bridge Holdings Corp.	1,000	14,226	0.00%	Topre Corp.	1,400	12,032	0.00%
Piolax, Inc.	1,100	14,189	0.00%	Life Corp.	600	12,028	0.00%
Mitsubishi Pencil Co., Ltd.	1,300	14,109	0.00%	Totetsu Kogyo Co., Ltd.	600	11,955	0.00%
Argo Graphics, Inc.	500	14,097	0.00%	AZ-COM MARUWA Holdings, Inc.	1,000	11,937	0.00%
Ichibanya Co., Ltd.	400	14,036	0.00%	Daiho Corp.	400	11,929	0.00%
United Arrows Ltd.	1,000	14,036	0.00%	Bank of the Ryukyus Ltd.	1,800	11,910	0.00%
Japan Wool Textile Co., Ltd.	1,900	14,026	0.00%	Joshin Denki Co., Ltd.	800	11,769	0.00%
Kanto Denka Kogyo Co., Ltd.	2,000	14,021	0.00%	OSAKA Titanium Technologies Co., Ltd.	400	11,762	0.00%
JCU Corp.	600	14,006	0.00%	KYORIN Holdings, Inc.	900	11,732	0.00%
Tocalo Co., Ltd.	1,600	13,982	0.00%	Prima Meat Packers Ltd.	700	11,666	0.00%
MOS Food Services, Inc.	600	13,938	0.00%	Pressance Corp.	1,000	11,664	0.00%
TSI Holdings Co., Ltd.	4,100	13,797	0.00%	Chofu Seisakusho Co., Ltd.	800	11,647	0.00%
Aeon Delight Co., Ltd.	600	13,778	0.00%	Takamatsu Construction Group Co., Ltd.	800	11,611	0.00%
Pacific Industrial Co., Ltd.	1,800	13,738	0.00%	Prestige International, Inc.	2,100	11,555	0.00%
Kanamoto Co., Ltd.	800	13,721	0.00%	Takara Standard Co., Ltd.	1,100	11,530	0.00%
Kissei Pharmaceutical Co., Ltd.	700	13,688	0.00%	Sato Holdings Corp.	800	11,508	0.00%
Matsui Securities Co., Ltd.	2,300	13,684	0.00%	Kurabo Industries Ltd.	700	11,491	0.00%
Zojirushi Corp.	1,100	13,681	0.00%	Fujimori Kogyo Co., Ltd.	500	11,482	0.00%
Megmilk Snow Brand Co., Ltd.	1,000	13,650	0.00%	Yokowo Co., Ltd.	700	11,465	0.00%
Nachi-Fujikoshi Corp.	500	13,642	0.00%	Showa Sangyo Co., Ltd.	600	11,437	0.00%
Strike Co., Ltd.	400	13,612	0.00%	Sintokogio Ltd.	2,300	11,418	0.00%
Ichigo, Inc.	6,300	13,608	0.00%	Relia, Inc.	1,500	11,414	0.00%
Daikyonishikawa Corp.	3,200	13,509	0.00%	Elan Corp.	1,600	11,374	0.00%
Exedy Corp.	1,100	13,472	0.00%	Sekisui Jushi Corp.	800	11,338	0.00%
Nippon Signal Co., Ltd.	1,700	13,400	0.00%	FCC Co., Ltd.	1,100	11,263	0.00%
Procrea Holdings, Inc.	800	13,369	0.00%	Token Corp.	200	11,247	0.00%
Torii Pharmaceutical Co., Ltd.	600	13,251	0.00%	Okamoto Industries, Inc.	400	11,232	0.00%
Change, Inc.	800	13,193	0.00%	TV Asahi Holdings Corp.	1,100	11,171	0.00%
Kameda Seika Co., Ltd.	400	13,187	0.00%	Tonami Holdings Co., Ltd.	400	11,126	0.00%
Yamagata Bank Ltd.	1,400	13,115	0.00%	LEC, Inc.	1,600	10,986	0.00%
Orient Corp.	1,490	13,099	0.00%	Broadleaf Co., Ltd.	3,300	10,980	0.00%
Belc Co., Ltd.	300	13,074	0.00%	Miroku Jyoho Service Co., Ltd.	1,000	10,936	0.00%
San-A Co., Ltd.	400	13,051	0.00%	Belluna Co., Ltd.	2,100	10,823	0.00%
Hyakujushi Bank Ltd.	900	13,049	0.00%	Nohmi Bosai Ltd.	900	10,818	0.00%
Fuji Media Holdings, Inc.	1,600	13,024	0.00%	Uchida Yoko Co., Ltd.	300	10,641	0.00%
Nissei ASB Machine Co., Ltd.	400	12,990	0.00%	DKK Co., Ltd.	700	10,610	0.00%
ASKUL Corp.	1,000	12,952	0.00%	Okinawa Financial Group, Inc.	600	10,600	0.00%
Eiken Chemical Co., Ltd.	1,000	12,952	0.00%	Nagaiben Co., Ltd.	700	10,589	0.00%
Mitsuuroko Group Holdings Co., Ltd.	1,500	12,937	0.00%	SBS Holdings, Inc.	500	10,538	0.00%
Hogy Medical Co., Ltd.	500	12,922	0.00%	Bank of Iwate Ltd.	700	10,435	0.00%
Towa Pharmaceutical Co., Ltd.	800	12,921	0.00%	Ehime Bank Ltd.	1,500	10,413	0.00%
Toho Bank Ltd.	7,600	12,902	0.00%	Inageya Co., Ltd.	1,100	10,329	0.00%
Sanyo Electric Railway Co., Ltd.	800	12,896	0.00%	Tokai Corp.	700	10,207	0.00%
Fuso Chemical Co., Ltd.	500	12,884	0.00%	Tsukishima Kikai Co., Ltd.	1,400	10,186	0.00%
Tokai Rika Co., Ltd.	1,200	12,851	0.00%	Mandom Corp.	900	9,986	0.00%
Axial Retailing, Inc.	500	12,846	0.00%	Aruhi Corp.	1,300	9,971	0.00%
Okagi Kyoritsu Bank Ltd.	900	12,817	0.00%	Dai-Dan Co., Ltd.	600	9,968	0.00%
Computer Engineering & Consulting Ltd.	1,100	12,739	0.00%	T-Gaia Corp.	800	9,883	0.00%
Icom, Inc.	600	12,733	0.00%	METAWATER Co., Ltd.	800	9,859	0.00%
Arata Corp.	400	12,717	0.00%	Doshisha Co., Ltd.	800	9,840	0.00%
Fukui Bank Ltd.	1,100	12,547	0.00%	Sakai Moving Service Co., Ltd.	300	9,834	0.00%
Nissan Shatai Co., Ltd.	2,000	12,505	0.00%	Marudai Food Co., Ltd.	900	9,699	0.00%
Furukawa Co., Ltd.	1,300	12,464	0.00%	Morita Holdings Corp.	1,100	9,679	0.00%
Nisshin Oillio Group Ltd.	500	12,448	0.00%	ValueCommerce Co., Ltd.	700	9,624	0.00%
Ryoyo Electro Corp.	700	12,425	0.00%	Nippon Seiki Co., Ltd.	1,600	9,531	0.00%
Hirata Corp.	300	12,414	0.00%	Nippon Densetsu Kogyo Co., Ltd.	800	9,513	0.00%
Oita Bank Ltd.	800	12,381	0.00%				

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Nakayama Steel Works Ltd.	1,500	9,208	0.00%	OCI NV	8,462	301,818	0.01%
J-Oil Mills, Inc.	800	9,198	0.00%	Koninklijke Vopak NV	6,113	181,044	0.01%
Teikoku Sen-I Co., Ltd.	800	9,155	0.00%	InPost SA	20,999	176,555	0.01%
Pack Corp.	500	9,136	0.00%	Allfunds Group plc	22,702	158,092	0.01%
Chubu Shiryo Co., Ltd.	1,100	9,070	0.00%	Galapagos NV	3,528	155,693	0.01%
Saibu Gas Holdings Co., Ltd.	700	9,067	0.00%	TKH Group NV	3,864	153,242	0.00%
COLOPL, Inc.	1,900	9,043	0.00%	Basic-Fit NV	5,702	148,972	0.00%
Mitsubishi Logisnext Co., Ltd.	1,700	9,006	0.00%	JDE Peet's NV	4,984	143,724	0.00%
Linical Co., Ltd.	1,700	8,890	0.00%	Corbion NV	3,681	125,085	0.00%
Mimasu Semiconductor Industry Co., Ltd.	500	8,871	0.00%	CTP NV	9,695	114,231	0.00%
Giken Ltd.	400	8,795	0.00%	Eurocommercial Properties NV REIT	4,383	105,717	0.00%
Anicom Holdings, Inc.	2,000	8,792	0.00%	APERAM SA	2,217	69,776	0.00%
Solasto Corp.	1,600	8,779	0.00%	PostNL NV	31,474	57,121	0.00%
Sakata INX Corp.	1,100	8,754	0.00%	Alfen Beheer BV	564	50,682	0.00%
Tokushu Tokai Paper Co., Ltd.	400	8,540	0.00%	Majorel Group Luxembourg SA	2,126	46,514	0.00%
Digital Arts, Inc.	200	8,443	0.00%	Flow Traders	1,658	38,292	0.00%
Xebio Holdings Co., Ltd.	1,200	8,331	0.00%	Wereldhave NV REIT	1,970	26,239	0.00%
Yamashin-Filter Corp.	2,100	7,608	0.00%	Vastned Retail NV REIT	838	18,916	0.00%
ARTERIA Networks Corp.	800	7,536	0.00%	TomTom NV	2,112	14,617	0.00%
TPR Co., Ltd.	800	7,397	0.00%	NSI NV REIT	463	11,489	0.00%
MedPeer, Inc.	700	7,295	0.00%			47,614,520	1.35%
Zuken, Inc.	300	6,923	0.00%	New Zealand 0.13% (2021: 0.13%)			
IR Japan Holdings Ltd.	500	6,848	0.00%	Fisher & Paykel Healthcare Corp., Ltd.	47,570	679,935	0.02%
JM Holdings Co., Ltd.	500	6,469	0.00%	Auckland International Airport Ltd.	116,060	573,271	0.02%
Riso Kagaku Corp.	400	6,333	0.00%	Spark New Zealand Ltd.	150,202	512,974	0.02%
Cleanup Corp.	1,200	5,875	0.00%	EBOS Group Ltd.	13,596	377,487	0.01%
Riken Vitamin Co., Ltd.	400	5,812	0.00%	Mainfreight Ltd.	6,872	293,368	0.01%
Japan Best Rescue System Co., Ltd.	900	5,600	0.00%	a2 Milk Co., Ltd.	60,470	282,243	0.01%
Gurunavi, Inc.	1,700	5,051	0.00%	Meridian Energy Ltd.	77,825	257,915	0.01%
Optim Corp.	600	4,606	0.00%	Fletcher Building Ltd.	86,172	257,238	0.01%
Nippon Road Co., Ltd.	100	4,487	0.00%	Chorus Ltd.	45,028	232,380	0.01%
Airport Facilities Co., Ltd.	1,100	4,335	0.00%	Mercury NZ Ltd.	59,681	209,864	0.01%
Media Do Co., Ltd.	300	3,936	0.00%	Goodman Property Trust REIT	95,601	122,135	0.00%
GMO GlobalSign Holdings KK	100	3,119	0.00%	Stride Property Group	119,935	107,711	0.00%
Taiko Pharmaceutical Co., Ltd.	1,000	2,986	0.00%	Summerset Group Holdings Ltd.	14,726	82,424	0.00%
Nichi-iko Pharmaceutical Co., Ltd.	1,200	755	0.00%	Ryman Healthcare Ltd.	24,394	82,385	0.00%
COOKPAD, Inc.	300	446	0.00%	Freightways Ltd.	12,574	76,820	0.00%
		262,459,037	7.43%	Precinct Properties New Zealand Ltd.	89,635	71,712	0.00%
Netherlands 1.35% (2021: 1.41%)				Pushpay Holdings Ltd.	70,045	56,704	0.00%
ASML Holding NV	31,780	17,087,488	0.48%	Kiwi Property Group Ltd.	80,162	46,136	0.00%
Prosus NV	65,692	4,518,576	0.13%	Skellerup Holdings Ltd.	12,396	41,943	0.00%
ING Groep NV	293,429	3,566,290	0.10%	Air New Zealand Ltd.	58,134	27,391	0.00%
Adyen NV	2,339	3,216,230	0.09%	Arvida Group Ltd.	37,426	26,984	0.00%
Koninklijke Ahold Delhaize NV	78,134	2,238,148	0.06%	Heartland Group Holdings Ltd.	21,086	24,005	0.00%
Wolters Kluwer NV	19,588	2,043,701	0.06%	Vector Ltd.	7,674	20,045	0.00%
Koninklijke DSM NV	13,875	1,692,565	0.05%	Argosy Property Ltd.	26,236	19,331	0.00%
Universal Music Group NV	60,521	1,453,944	0.04%	Vital Healthcare Property Trust REIT	11,747	16,716	0.00%
Koninklijke Philips NV	70,513	1,053,871	0.03%	KMD Brands Ltd.	24,028	15,652	0.00%
NN Group NV	24,344	991,440	0.03%	Scales Corp., Ltd.	5,482	14,215	0.00%
Akzo Nobel NV	14,420	962,783	0.03%	Sky Network Television Ltd.	7,504	10,916	0.00%
ASM International NV	3,732	938,589	0.03%	Oceania Healthcare Ltd.	20,025	9,625	0.00%
Koninklijke KPN NV	253,851	782,966	0.02%	Pacific Edge Ltd.	26,738	8,455	0.00%
Aegon NV	140,292	709,405	0.02%	Synlait Milk Ltd.	3,748	8,368	0.00%
IMCD NV	4,875	692,759	0.02%			4,566,348	0.13%
EXOR NV	8,265	602,462	0.02%	Norway 0.24% (2021: 0.22%)			
ASR Nederland NV	11,304	535,047	0.02%	DNB Bank A.S.A	77,943	1,538,526	0.04%
Randstad NV	8,559	520,306	0.02%	Norsk Hydro A.S.A	112,113	834,446	0.03%
ABN AMRO Bank NV GDR	32,971	454,809	0.01%	Yara International A.S.A	13,880	606,713	0.02%
Unibail-Rodamco-Westfield REIT	7,910	410,532	0.01%	Mowi A.S.A	32,865	557,814	0.02%
BE Semiconductor Industries NV	6,012	362,906	0.01%	Telenor A.S.A	46,640	433,684	0.01%
Signify NV	10,626	355,868	0.01%	Orkla A.S.A	56,916	409,869	0.01%
Just Eat Takeaway.com NV	15,467	326,016	0.01%	Storebrand A.S.A	45,055	390,589	0.01%
				Bakkafrost P/F	4,823	301,591	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
TOMRA Systems A.S.A	17,683	297,260	0.01%	Navigator Co., SA	6,888	25,391	0.00%
Gjensidige Forsikring A.S.A	14,170	276,467	0.01%	CTT-Correios de Portugal SA	7,510	24,686	0.00%
Nordic Semiconductor A.S.A	13,937	231,882	0.01%	NOS SGPS SA	5,232	21,129	0.00%
SpareBank 1 SMN	15,772	203,975	0.01%	Greenvolt-Energias Renovaveis SA	1,859	15,475	0.00%
Aker A.S.A Class A	2,769	202,243	0.01%			1,333,155	0.04%
Salmar A.S.A	4,987	194,802	0.01%	Singapore 0.49% (2021: 0.37%)			
Schibsted A.S.A Class B	10,048	182,682	0.01%	DBS Group Holdings Ltd.	143,400	3,626,699	0.10%
SpareBank 1 SR-Bank A.S.A	14,608	178,985	0.01%	Oversea-Chinese Banking Corp., Ltd.	280,885	2,550,835	0.07%
Adevinta A.S.A Class B	25,500	169,810	0.01%	United Overseas Bank Ltd. Singapore	100,500	2,300,440	0.07%
NEL A.S.A	89,413	125,755	0.00%	Singapore Telecommunications Ltd.	609,400	1,167,729	0.03%
Leroy Seafood Group A.S.A	21,234	118,877	0.00%	CapitaLand Integrated Commercial Trust REIT	394,826	600,541	0.02%
Frontline Ltd.	8,818	105,268	0.00%	Capitaland Investment Ltd.	210,400	580,435	0.02%
AutoStore Holdings Ltd.	55,889	101,696	0.00%	CapitaLand Ascendas REIT	267,955	547,418	0.02%
Veidekke A.S.A	9,194	90,344	0.00%	Wilmar International Ltd.	153,190	476,292	0.01%
Borregaard A.S.A	5,627	86,824	0.00%	Singapore Exchange Ltd.	69,800	465,784	0.01%
Schibsted A.S.A Class A	4,387	82,610	0.00%	Singapore Airlines Ltd.	90,260	372,158	0.01%
Stolt-Nielsen Ltd.	2,929	80,130	0.00%	Mapletree Logistics Trust REIT	262,677	311,405	0.01%
Hafnia Ltd.	15,389	78,734	0.00%	Venture Corp., Ltd.	19,500	248,039	0.01%
FLEX LNG Ltd.	2,374	77,310	0.00%	Mapletree Industrial Trust REIT	141,085	233,529	0.01%
Austevoll Seafood A.S.A	7,247	65,069	0.00%	City Developments Ltd.	35,700	219,066	0.01%
Crayon Group Holding A.S.A	5,644	57,351	0.00%	Suntec REIT	202,600	208,461	0.01%
Atea A.S.A	4,905	56,763	0.00%	Frasers Logistics & Commercial Trust REIT	231,300	200,051	0.01%
Bonheur A.S.A	1,946	56,695	0.00%	Mapletree Pan Asia Commercial Trust REIT	157,700	196,361	0.01%
Wallenius Wilhelmsen A.S.A Class B	5,486	54,047	0.00%	UOL Group Ltd.	39,000	195,407	0.01%
Entra A.S.A	4,847	52,057	0.00%	ESR-LOGOS REIT	644,396	177,771	0.01%
Scatec A.S.A	6,297	50,243	0.00%	SATS Ltd.	76,500	161,989	0.01%
MPC Container Ships A.S.A	22,686	37,422	0.00%	Frasers Centrepoint Trust REIT	100,410	157,218	0.01%
Elkem A.S.A	9,562	34,167	0.00%	CapitaLand Ascott Trust	198,700	155,558	0.01%
Kahoot! A.S.A	16,287	32,133	0.00%	Sembcorp Marine Ltd.	1,483,842	152,677	0.01%
BW LPG Ltd.	4,113	31,648	0.00%	NetLink NBN Trust	223,500	138,313	0.00%
Hexagon Composites A.S.A	6,361	17,693	0.00%	Raffles Medical Group Ltd.	132,300	138,100	0.00%
Grieg Seafood A.S.A	1,816	14,490	0.00%	Haw Par Corp., Ltd.	18,700	133,571	0.00%
		8,518,664	0.24%	ComfortDelGro Corp., Ltd.	131,500	120,597	0.00%
Poland 0.08% (2021: 0.10%)				Keppel REIT	166,100	112,698	0.00%
Powszechna Kasa Oszczednosci Bank Polski SA	64,524	445,582	0.01%	Keppel DC REIT	83,510	110,209	0.00%
Dino Polska SA	3,908	334,380	0.01%	CDL Hospitality Trusts	114,276	106,505	0.00%
Powszechny Zaklad Ubezpieczen SA	40,732	328,920	0.01%	Lendlease Global Commercial REIT	197,514	103,823	0.00%
Bank Polska Kasa Opieki SA	14,575	287,429	0.01%	Parkway Life REIT	36,700	102,887	0.00%
LPP SA	106	257,372	0.01%	Hutchison Port Holdings Trust	484,000	93,896	0.00%
Allegro.eu SA	37,189	213,066	0.01%	Capitaland India Trust	90,700	76,417	0.00%
CD Projekt SA	6,061	179,139	0.01%	Olam Group Ltd.	69,600	75,765	0.00%
Santander Bank Polska SA	1,861	110,058	0.01%	Digital Core Management Pte Ltd. REIT	130,100	71,555	0.00%
Cyfrowy Polsat SA	24,654	98,981	0.00%	AEM Holdings Ltd.	22,400	57,119	0.00%
Bank Handlowy w Warszawie SA	5,427	93,538	0.00%	CapitaLand China Trust REIT	66,891	55,859	0.00%
Orange Polska SA	56,657	85,588	0.00%	SPH REIT	65,100	43,685	0.00%
KRUK SA	1,185	83,750	0.00%	Yoma Strategic Holdings Ltd.	465,900	40,643	0.00%
Pepco Group NV	8,131	73,260	0.00%	iFAST Corp., Ltd.	8,800	38,318	0.00%
Asseco Poland SA	4,094	67,763	0.00%	Keppel Pacific Oak US REIT	64,700	29,762	0.00%
mBank SA	873	58,913	0.00%	Manulife US REIT	85,400	25,620	0.00%
Alior Bank SA	5,366	41,925	0.00%	Far East Hospitality Trust	48,000	22,189	0.00%
Warsaw Stock Exchange	3,916	31,712	0.00%	First Resources Ltd.	19,500	21,518	0.00%
Bank Millennium SA	25,974	27,121	0.00%	Starhill Global REIT	48,900	19,688	0.00%
AmRest Holdings SE	2,840	12,665	0.00%	AIMS APAC REIT	20,300	18,768	0.00%
CCC SA	1,191	11,641	0.00%	Sheng Siong Group Ltd.	15,100	18,577	0.00%
Kernel Holding SA	1,843	7,370	0.00%	Riverstone Holdings Ltd.	37,600	17,241	0.00%
		2,850,173	0.08%	Cromwell European REIT	9,800	15,689	0.00%
Portugal 0.04% (2021: 0.03%)				QUE Commercial REIT	60,900	15,211	0.00%
Jeronimo Martins SGPS SA	23,114	497,809	0.02%	Prime US REIT	35,300	14,297	0.00%
EDP Renovaveis SA	21,688	476,355	0.02%	Singapore Post Ltd.	35,500	13,764	0.00%
REN - Redes Energeticas Nacionais SGPS SA	33,219	89,342	0.00%				
Banco Comercial Portugues SA Class R	511,513	79,922	0.00%				
Sonae SGPS SA	68,771	68,625	0.00%				
Altri SGPS SA	6,444	34,421	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
StarHub Ltd.	17,000	13,182	0.00%	Meritz Fire & Marine Insurance Co., Ltd.	4,263	167,553	0.01%
Nanofilm Technologies International Ltd.	2,500	2,591	0.00%	HL Mando Co., Ltd.	5,238	166,937	0.01%
		17,173,920	0.49%	Hyundai Glovis Co., Ltd.	1,289	166,668	0.01%
South Korea 1.64% (2021: 1.70%)				Coway Co., Ltd.	3,770	166,661	0.01%
Samsung Electronics Co., Ltd.	374,583	16,381,526	0.47%	Samsung Securities Co., Ltd.	6,651	165,420	0.01%
SK Hynix, Inc.	42,825	2,540,036	0.07%	Hyundai Steel Co.	6,811	164,821	0.01%
Samsung Electronics Co., Ltd. - Preference Shares	63,349	2,529,952	0.07%	Hanmi Pharm Co., Ltd.	682	160,724	0.01%
NAVER Corp.	11,295	1,585,498	0.05%	Hansol Chemical Co., Ltd.	1,023	150,072	0.01%
LG Chem Ltd.	3,337	1,583,393	0.05%	Fila Holdings Corp.	5,591	147,015	0.01%
Samsung SDI Co., Ltd.	3,290	1,537,675	0.05%	LG Uplus Corp.	16,689	145,839	0.01%
KB Financial Group, Inc.	30,565	1,172,323	0.03%	Hyundai Motor Co. (XKRX) - Preference Shares	2,491	145,776	0.01%
Hyundai Motor Co.	9,804	1,170,743	0.03%	Hyundai Marine & Fire Insurance Co., Ltd.	6,234	145,189	0.01%
Celltrion, Inc.	9,068	1,150,980	0.03%	E-MART, Inc.	1,871	145,004	0.01%
Shinhan Financial Group Co., Ltd.	38,881	1,082,334	0.03%	Cheil Worldwide, Inc.	7,877	143,586	0.01%
Kakao Corp.	23,739	996,869	0.03%	LG Display Co., Ltd.	14,493	142,695	0.01%
Samsung Biologics Co., Ltd.	1,463	949,880	0.03%	Sam Young Electronics Co., Ltd.	19,312	142,034	0.01%
LG Energy Solution Ltd.	2,739	943,325	0.03%	LG H&H Co., Ltd. - Preference Shares	561	139,973	0.01%
Hyundai Mobis Co., Ltd.	4,857	770,129	0.02%	Chong Kun Dang Pharmaceutical Corp.	2,093	135,892	0.01%
Hana Financial Group, Inc.	22,036	732,791	0.02%	Ananti, Inc.	25,478	134,593	0.01%
Samsung SDI Co., Ltd. - Preference Shares	2,158	472,729	0.02%	Industrial Bank of Korea	17,204	133,605	0.01%
NCSoft Corp.	1,316	466,246	0.01%	DB HiTek Co., Ltd.	4,444	130,561	0.01%
Woori Financial Group, Inc.	50,680	462,913	0.01%	F&F Co., Ltd.	1,120	127,987	0.01%
Samsung Electro-Mechanics Co., Ltd.	4,404	454,505	0.01%	Hankook Tire & Technology Co., Ltd.	5,058	124,600	0.01%
LG Corp.	6,914	427,033	0.01%	BNK Financial Group, Inc.	23,868	122,690	0.01%
HMM Co., Ltd.	26,051	402,766	0.01%	CJ CheilJedang Corp. - Preference Shares	877	116,864	0.01%
LG Electronics, Inc.	5,743	392,858	0.01%	Meritz Securities Co., Ltd.	23,594	116,431	0.01%
Celltrion Healthcare Co., Ltd.	8,235	377,722	0.01%	BGF retail Co., Ltd.	690	114,864	0.00%
Samsung Fire & Marine Insurance Co., Ltd.	2,312	365,678	0.01%	Lotte Shopping Co., Ltd.	1,517	109,171	0.00%
Samsung Life Insurance Co., Ltd.	6,243	350,536	0.01%	SK Securities Co., Ltd.	221,858	108,429	0.00%
Samsung SDS Co., Ltd.	3,602	350,372	0.01%	Kakaopay Corp.	2,409	103,256	0.00%
POSCO Chemical Co., Ltd.	2,442	347,616	0.01%	S-1 Corp.	2,186	102,515	0.00%
Hanwha Solutions Corp.	10,000	340,055	0.01%	DGB Financial Group, Inc.	18,370	101,547	0.00%
LG H&H Co., Ltd.	577	329,454	0.01%	HK inno N Corp.	3,442	100,851	0.00%
Korea Zinc Co., Ltd.	716	319,355	0.01%	Amorepacific Corp.	905	98,408	0.00%
Krafton, Inc.	2,178	289,367	0.01%	CJ CheilJedang Corp.	324	97,495	0.00%
LG Chem Ltd. - Preference Shares	1,236	271,246	0.01%	Youngone Corp.	2,596	96,388	0.00%
KakaoBank Corp.	14,072	270,423	0.01%	Lotte Corp.	3,908	95,189	0.00%
L&F Co., Ltd.	1,916	262,891	0.01%	Ecopro Co., Ltd.	1,163	94,732	0.00%
Hyundai Motor Co. - Preference Shares	4,367	255,216	0.01%	SK Biopharmaceuticals Co., Ltd.	1,626	92,712	0.00%
HYBE Co., Ltd.	1,768	242,584	0.01%	CJ Corp.	1,356	90,185	0.00%
Ecopro BM Co., Ltd.	3,300	240,356	0.01%	People & Technology, Inc.	2,610	89,477	0.00%
Samsung Heavy Industries Co., Ltd.	54,243	219,203	0.01%	Daeduck Co., Ltd.	17,959	88,197	0.00%
LG Electronics, Inc. - Preference Shares	6,585	218,979	0.01%	SAM KANG M&T Co., Ltd.	5,442	86,504	0.00%
DB Insurance Co., Ltd.	4,137	213,639	0.01%	SKC Co., Ltd.	1,202	84,126	0.00%
Mirae Asset Securities Co., Ltd. (XKRX) - Preference Shares - Preference Shares	73,197	207,232	0.01%	LEENO Industrial, Inc.	684	84,114	0.00%
Samsung Engineering Co., Ltd.	11,767	207,051	0.01%	Orion Holdings Corp.	6,913	83,918	0.00%
LG Innotek Co., Ltd.	985	196,688	0.01%	Hyundai Bioscience Co., Ltd.	3,831	83,013	0.00%
Korea Investment Holdings Co., Ltd.	4,514	190,270	0.01%	Pan Ocean Co., Ltd.	18,118	82,101	0.00%
Orion Corp.	1,849	187,166	0.01%	LOTTE Fine Chemical Co., Ltd.	1,822	81,698	0.00%
Amorepacific Corp. - Preference Shares	4,873	186,134	0.01%	Alteogen, Inc.	2,607	78,859	0.00%
HLB, Inc.	8,167	183,426	0.01%	Hyundai Mipo Dockyard Co., Ltd.	1,155	77,183	0.00%
Yuhan Corp.	3,960	179,132	0.01%	Binggrae Co., Ltd.	2,401	74,527	0.00%
SK Square Co., Ltd.	6,632	175,962	0.01%	Samyang Corp.	2,436	74,265	0.00%
Hotel Shilla Co., Ltd.	2,633	173,035	0.01%	Green Cross Holdings Corp.	5,497	73,902	0.00%
JYP Entertainment Corp.	3,164	169,647	0.01%	Daesang Corp.	4,261	73,797	0.00%
				SK Bioscience Co., Ltd.	1,256	73,006	0.00%
				Hanon Systems	11,370	72,743	0.00%
				Humedix Co., Ltd.	3,273	71,698	0.00%
				SK IE Technology Co., Ltd.	1,685	70,625	0.00%
				PharmaResearch Co., Ltd.	1,265	69,928	0.00%
				Wonik Holdings Co., Ltd.	25,723	69,063	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
STCUBE	6,013	68,238	0.00%	Namyang Dairy Products Co., Ltd.	95	36,738	0.00%
Dong-A ST Co., Ltd.	1,419	68,229	0.00%	KIWOOM Securities Co., Ltd.	553	36,735	0.00%
Shinsegae, Inc.	390	67,853	0.00%	Mirae Asset Life Insurance Co., Ltd.	15,964	36,486	0.00%
Korea Electric Terminal Co., Ltd.	1,639	67,141	0.00%	SPC Samlip Co., Ltd.	644	36,313	0.00%
CosmoAM&T Co., Ltd.	1,627	66,650	0.00%	Seoul Semiconductor Co., Ltd.	4,461	35,632	0.00%
Hansol Holdings Co., Ltd.	25,708	66,481	0.00%	Humasis Co., Ltd.	3,134	35,318	0.00%
Soulbrain Co., Ltd.	384	66,171	0.00%	KMW Co., Ltd.	1,685	35,312	0.00%
Netmarble Corp.	1,368	65,344	0.00%	Com2uSCorp	741	34,926	0.00%
SK Telecom Co., Ltd.	1,743	65,337	0.00%	CJ ENM Co., Ltd.	406	33,617	0.00%
Pearl Abyss Corp.	1,951	64,725	0.00%	Seobo T&D	5,479	33,537	0.00%
SD Biosensor, Inc.	2,640	62,947	0.00%	Insun ENT Co., Ltd.	5,021	32,838	0.00%
Doosan Bobcat, Inc.	2,292	62,715	0.00%	Wysiwyg Studios Co., Ltd.	2,390	32,604	0.00%
NongShim Co., Ltd.	222	62,676	0.00%	Koh Young Technology, Inc.	3,172	31,983	0.00%
Kolmar Korea Holdings Co., Ltd.	5,029	62,639	0.00%	Duk San Neolux Co., Ltd.	1,033	31,942	0.00%
Korea Real Estate Investment & Trust Co., Ltd.	59,085	61,211	0.00%	Asiana Airlines, Inc.	2,866	31,731	0.00%
Eugene Investment & Securities Co., Ltd.	32,652	60,424	0.00%	LS Corp.	569	31,364	0.00%
Daeduck Electronics Co., Ltd.	4,037	60,339	0.00%	Maeil Dairies Co., Ltd.	751	31,358	0.00%
CJ Logistics Corp.	797	59,058	0.00%	CMG Pharmaceutical Co., Ltd.	17,839	30,331	0.00%
Celltrion Pharm, Inc.	1,115	58,990	0.00%	NICE Holdings Co., Ltd.	2,968	30,279	0.00%
Korea Asset In Trust Co., Ltd.	24,845	58,650	0.00%	Kyobo Securities Co., Ltd.	7,266	30,225	0.00%
NH Investment & Securities Co., Ltd.	8,338	57,829	0.00%	Creative & Innovative System	4,159	29,601	0.00%
WONIK IPS Co., Ltd.	2,906	56,879	0.00%	Chunbo Co., Ltd.	171	29,521	0.00%
Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	465	56,263	0.00%	Modetour Network, Inc.	2,182	29,421	0.00%
Myoung Shin Industrial Co., Ltd.	4,740	53,791	0.00%	Dongkuk Steel Mill Co., Ltd.	3,298	29,081	0.00%
Kwang Dong Pharmaceutical Co., Ltd.	11,248	53,015	0.00%	Ecopro HN Co., Ltd.	808	28,978	0.00%
JW Pharmaceutical Corp.	3,454	51,626	0.00%	KCC Corp.	178	28,787	0.00%
Kakao Games Corp.	1,446	51,059	0.00%	Shin Poong Pharmaceutical Co., Ltd.	1,665	27,849	0.00%
ESR Kendall Square Co., Ltd. REIT	15,932	50,272	0.00%	Seegene, Inc.	1,294	27,835	0.00%
Chongkundang Holdings Corp.	1,188	49,794	0.00%	JB Financial Group Co., Ltd.	4,448	27,754	0.00%
Woongjin Thinkbig Co., Ltd.	25,893	49,144	0.00%	Dae Han Flour Mills Co., Ltd.	263	27,558	0.00%
Hanil Holdings Co., Ltd.	5,732	48,957	0.00%	Samyang Holdings Corp.	505	27,437	0.00%
Hana Tour Service, Inc.	1,009	48,276	0.00%	Dongjin Semichem Co., Ltd.	1,158	27,427	0.00%
Daejoo Electronic Materials Co., Ltd.	845	47,446	0.00%	Jusung Engineering Co., Ltd.	3,258	27,311	0.00%
DoubleUGames Co., Ltd.	1,262	47,157	0.00%	Douzone Bizon Co., Ltd.	937	27,306	0.00%
HLB Life Science Co., Ltd.	5,581	46,784	0.00%	Dongsung Pharmaceutical Co., Ltd.	5,101	26,947	0.00%
Amorepacific Group	1,693	46,726	0.00%	CJ CGV Co., Ltd.	1,973	26,447	0.00%
Ijin Materials Co., Ltd.	1,130	46,380	0.00%	Daishin Securities Co., Ltd.	2,591	26,432	0.00%
CS Wind Corp.	848	46,139	0.00%	Green Cross Corp.	258	26,422	0.00%
SM Entertainment Co., Ltd.	741	44,946	0.00%	Dongwon F&B Co., Ltd.	209	25,949	0.00%
Samsung Card Co., Ltd.	1,920	44,868	0.00%	GeneOne Life Science, Inc.	4,587	25,900	0.00%
LX Semicon Co., Ltd.	789	44,738	0.00%	NKMax Co., Ltd.	2,387	25,862	0.00%
Bioneer Corp.	1,924	44,734	0.00%	Samwha Capacitor Co., Ltd.	1,075	25,504	0.00%
Hyosung TNC Corp.	159	44,009	0.00%	Sindoh Co., Ltd.	976	24,969	0.00%
Advanced Process Systems Corp.	2,977	43,201	0.00%	Daewoong Pharmaceutical Co., Ltd.	199	24,944	0.00%
Hanjin Kal Corp.	1,448	42,885	0.00%	Yuanta Securities Korea Co., Ltd.	13,069	24,753	0.00%
Ahnlab, Inc.	801	42,251	0.00%	Handsome Co., Ltd.	1,148	24,558	0.00%
Meritz Financial Group, Inc.	1,251	42,244	0.00%	LS Electric Co., Ltd.	537	23,952	0.00%
LOTTE Co., Ltd. REIT	13,259	41,837	0.00%	Hanmi Semiconductor Co., Ltd.	2,610	23,737	0.00%
Hyundai Livart Furniture Co., Ltd.	6,158	41,832	0.00%	HS Industries Co., Ltd.	7,672	23,359	0.00%
SSANGYONG C&E Co., Ltd.	8,712	39,685	0.00%	Wemade Co., Ltd.	927	23,129	0.00%
Hyosung Advanced Materials Corp.	150	39,561	0.00%	ST Pharm Co., Ltd.	325	22,515	0.00%
Hyundai Construction Equipment Co., Ltd.	797	39,204	0.00%	Naturecell Co., Ltd.	1,842	22,215	0.00%
Ottogi Corp.	103	38,773	0.00%	Kolmar Korea Co., Ltd.	657	22,134	0.00%
SIMMTECH Co., Ltd.	1,850	38,697	0.00%	YG Entertainment, Inc.	632	21,916	0.00%
SOLUM Co., Ltd.	2,738	37,676	0.00%	Kolon Industries, Inc.	659	21,445	0.00%
				Ilyang Pharmaceutical Co., Ltd.	1,358	20,781	0.00%
				BH Co., Ltd.	1,158	20,559	0.00%
				Nexen Tire Corp.	4,175	20,206	0.00%
				Tokai Carbon Korea Co., Ltd.	266	19,900	0.00%
				ABLBio, Inc.	1,051	19,117	0.00%

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Sam Chun Dang Pharm Co., Ltd.	550	19,051	0.00%	Genexine, Inc.	585	8,651	0.00%
RFHIC Corp.	1,067	18,944	0.00%	Medipost Co., Ltd.	724	8,531	0.00%
Foosung Co., Ltd.	2,233	18,895	0.00%	KT Skylife Co., Ltd.	1,308	8,420	0.00%
Posco ICT Co., Ltd.	3,776	18,663	0.00%	NEPES Corp.	657	8,131	0.00%
Hyundai Greenfood Co., Ltd.	3,471	18,474	0.00%	Hanjin Transportation Co., Ltd.	487	8,107	0.00%
Dongsuh Cos, Inc.	1,152	18,403	0.00%	DB Financial Investment Co., Ltd.	2,480	8,041	0.00%
LF Corp.	1,451	18,245	0.00%	Huons Global Co., Ltd.	528	7,829	0.00%
KH Vatec Co., Ltd.	1,647	18,105	0.00%	Binex Co., Ltd.	841	7,682	0.00%
Studio Dragon Corp.	266	18,091	0.00%	NHN KCP Corp.	705	7,471	0.00%
Hyundai Department Store Co., Ltd.	384	17,917	0.00%	GemVax & Kael Co., Ltd.	782	7,328	0.00%
Hugel, Inc.	165	17,603	0.00%	HLB Therapeutics Co., Ltd.	796	7,050	0.00%
GC Cell Corp.	472	17,600	0.00%	Hanmi Science Co., Ltd.	273	7,006	0.00%
IS Dongseo Co., Ltd.	774	17,261	0.00%	Helixmith Co., Ltd.	809	6,750	0.00%
AfreecaTV Co., Ltd.	297	16,700	0.00%	CrystalGenomics, Inc.	2,340	6,477	0.00%
BNC Korea Co., Ltd.	4,511	16,588	0.00%	Zinus, Inc.	234	6,477	0.00%
Daou Technology, Inc.	1,090	16,550	0.00%	Bukwang Pharmaceutical Co., Ltd.	922	6,380	0.00%
Dongwon Industries Co., Ltd.	415	16,196	0.00%	Cellid Co., Ltd.	640	5,947	0.00%
Korean Reinsurance Co.	2,991	16,108	0.00%	Komipharm International Co., Ltd.	1,020	5,638	0.00%
Taekwang Industrial Co., Ltd.	27	15,929	0.00%	Jeil Pharmaceutical Co., Ltd.	324	5,381	0.00%
Korea Petrochemical Industries Co., Ltd.	116	15,733	0.00%	Aprogen pharmaceuticals, Inc.	12,315	4,899	0.00%
Vaxcell-Bio Therapeutics Co., Ltd.	573	15,475	0.00%	HDC Holdings Co., Ltd.	1,127	4,893	0.00%
Cosmax, Inc.	264	15,470	0.00%	TY Holdings Co., Ltd.	483	3,992	0.00%
MedPacto, Inc.	878	15,449	0.00%	Mezzion Pharma Co., Ltd.	354	3,639	0.00%
Hanwha Life Insurance Co., Ltd.	6,670	14,611	0.00%	Yungjin Pharmaceutical Co., Ltd.	1,339	3,441	0.00%
MedyTox, Inc.	143	14,475	0.00%	AbClon, Inc.	235	2,379	0.00%
Sebang Global Battery Co., Ltd.	428	14,334	0.00%	Taeyoung Engineering & Construction Co., Ltd.	730	2,327	0.00%
Kumho Tire Co., Inc.	6,458	14,198	0.00%	Enzychem Lifesciences Corp.	1,644	2,152	0.00%
TKG Huchems Co., Ltd.	886	14,013	0.00%	Telcon RF Pharmaceutical, Inc.	2,575	2,067	0.00%
DongKook Pharmaceutical Co., Ltd.	1,055	13,850	0.00%	HD Hyundai Co., Ltd.	30	1,355	0.00%
Innocean Worldwide, Inc.	424	13,798	0.00%	ICD Co., Ltd.	189	1,326	0.00%
PI Advanced Materials Co., Ltd.	601	13,736	0.00%	iNtRON Biotechnology, Inc.	166	1,067	0.00%
Hansol Paper Co., Ltd.	1,294	13,559	0.00%	Korea Shipbuilding & Offshore Engineering Co., Ltd.	11	615	0.00%
Daewoong Co., Ltd.	838	13,486	0.00%	Genexine, Inc. - Rights Issue 26/1/2023	134	424	0.00%
Oscotec, Inc.	945	12,929	0.00%	Hanwha Solutions Corp. - Rights Issue 9/1/2023	85	64	0.00%
Hyundai Elevator Co., Ltd.	577	12,913	0.00%			57,893,692	1.64%
Eo Technics Co., Ltd.	245	12,904	0.00%	Spain 0.57% (2021: 0.39%)			
Cellivery Therapeutics, Inc.	1,334	12,660	0.00%	Banco Santander SA	1,307,599	3,910,987	0.11%
Eubiologics Co., Ltd.	1,790	12,599	0.00%	Banco Bilbao Vizcaya Argentaria SA	484,544	2,913,508	0.08%
Hyundai Home Shopping Network Corp.	293	12,489	0.00%	Industria de Diseno Textil SA	81,651	2,165,479	0.06%
Hanall Biopharma Co., Ltd.	882	12,416	0.00%	Amadeus IT Group SA	36,480	1,890,211	0.05%
Com2uS Holdings Corp.	402	12,319	0.00%	Cellnex Telecom SA	45,078	1,487,546	0.04%
KH FEELUX Co., Ltd.	22,754	11,930	0.00%	Telefonica SA	394,218	1,424,168	0.04%
LegoChem Biosciences, Inc.	345	11,691	0.00%	CaixaBank SA	320,574	1,256,311	0.04%
Hyosung Chemical Corp.	147	11,567	0.00%	Ferrovial SA	36,352	949,355	0.03%
Amicogen, Inc.	737	11,307	0.00%	Aena SME SA	5,649	707,189	0.02%
LX Holdings Corp.	1,665	11,139	0.00%	Banco de Sabadell SA	474,546	446,089	0.01%
Pharmicell Co., Ltd.	1,243	11,108	0.00%	Bankinter SA	56,596	378,600	0.01%
Hanwha Investment & Securities Co., Ltd.	5,926	11,013	0.00%	Merlin Properties Socimi SA REIT	25,698	240,665	0.01%
SFA Semicon Co., Ltd.	3,618	11,001	0.00%	Viscofan SA	3,471	223,006	0.01%
NICE Information Service Co., Ltd.	1,067	10,294	0.00%	Grupo Catalana Occidente SA	6,274	197,865	0.01%
Shinsegae International, Inc.	510	9,982	0.00%	Acerinox SA	16,758	165,293	0.01%
Chabiotech Co., Ltd.	950	9,767	0.00%	Unicaja Banco SA	145,818	160,449	0.01%
Samsung Pharmaceutical Co., Ltd.	4,480	9,513	0.00%	Corp. ACCIONA Energias Renovables SA	3,993	154,012	0.01%
NHN Corp.	482	9,491	0.00%	Inmobiliaria Colonial Socimi SA REIT	23,326	149,617	0.01%
Mcnex Co., Ltd.	428	9,443	0.00%				
Hanssem Co., Ltd.	266	9,382	0.00%				
Daea TI Co., Ltd.	3,606	8,912	0.00%				
Webzen, Inc.	736	8,876	0.00%				
BGF Co., Ltd.	2,556	8,702	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Vidrala SA	1,697	145,614	0.01%	Investment AB Latour Class B	14,883	281,534	0.01%
Mapfre SA	66,423	128,311	0.00%	Castellum AB	23,094	279,823	0.01%
Sacyr SA	45,181	125,370	0.00%	Sagax AB Class B	12,169	276,210	0.01%
Pharma Mar SA	1,741	119,475	0.00%	Swedish Orphan Biovitrum AB	12,503	258,832	0.01%
Fluidra SA	7,176	111,203	0.00%	Fastighets AB Balder Class B	54,198	252,381	0.01%
Solaria Energia y Medio Ambiente SA	5,961	108,915	0.00%	Kinnevik AB Class B	18,268	251,066	0.01%
Atresmedia Corp. de Medios de Comunicacion SA	23,960	81,624	0.00%	AddTech AB Class B	17,543	250,362	0.01%
Ebro Foods SA	4,503	70,453	0.00%	Beijer Ref AB Class B	17,334	244,717	0.01%
Melia Hotels International SA	10,155	49,616	0.00%	Avanza Bank Holding AB	11,399	244,620	0.01%
Corp. Financiera Alba SA (XMAD)	1,047	48,216	0.00%	Electrolux AB Class B	17,399	235,081	0.01%
Almirall SA	4,930	47,564	0.00%	Thule Group AB	10,579	221,033	0.01%
Fomento de Construcciones y Contratas SA	4,387	41,295	0.00%	Axfood AB	7,855	215,533	0.01%
Laboratorios Farmaceuticos Rovi SA	1,015	39,062	0.00%	Bravida Holding AB	20,068	214,557	0.01%
Faes Farma SA	10,362	38,816	0.00%	Elekta AB Class B	34,966	210,746	0.01%
Neinor Homes SA	3,809	33,253	0.00%	AAK AB	11,588	197,795	0.01%
Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	29,446	32,432	0.00%	Hexatronic Group AB	14,525	197,324	0.01%
Mediaset Espana Comunicacion SA	7,261	25,681	0.00%	Sinch AB	52,971	194,355	0.01%
Gestamp Automocion SA	6,473	24,967	0.00%	Husqvarna AB Class B	27,414	192,381	0.01%
Global Dominion Access SA	5,007	19,157	0.00%	Lagercrantz Group AB Class B	18,828	186,663	0.01%
Construcciones y Auxiliar de Ferrocarriles SA	534	15,103	0.00%	Nordnet AB publ	12,489	180,931	0.01%
Prosegur Compania de Seguridad SA	7,621	14,421	0.00%	Billerud AB	14,655	178,766	0.01%
Aedas Homes SA	846	12,442	0.00%	Volvo Car AB Class B	38,646	175,733	0.01%
Vidrala SA - Rights Issue 31/12/2049	1,697	7,281	0.00%	Fabege AB	19,118	162,749	0.01%
Corp. Financiera Alba SA	23	1,048	0.00%	Skandinaviska Enskilda Banken AB Class C	13,387	159,572	0.01%
		20,161,669	0.57%	Dometic Group AB	24,415	157,651	0.01%
Sweden 0.97% (2021: 1.07%)				Wihlborgs Fastigheter AB	20,544	154,777	0.01%
Investor AB Class B	118,605	2,146,375	0.06%	Loomis AB Class B	5,580	153,163	0.01%
Atlas Copco AB Class A	169,920	2,007,501	0.06%	Telefonaktiebolaget LM Ericsson Class A	23,725	150,281	0.01%
Atlas Copco AB Class B	152,704	1,628,237	0.05%	Industrivarden AB Class C	5,970	144,960	0.00%
Assa Abloy AB Class B	71,157	1,527,695	0.04%	Cibus Nordic Real Estate AB	9,328	128,378	0.00%
Swedbank AB Class A	81,470	1,386,307	0.04%	Mycronic AB	6,371	119,722	0.00%
Telefonaktiebolaget LM Ericsson Class B	219,970	1,285,683	0.04%	Sectra AB Class B	8,170	116,675	0.00%
Essity AB Class B	47,723	1,251,758	0.04%	Munters Group AB	11,017	108,801	0.00%
Investor AB Class A	62,627	1,165,146	0.03%	Modern Times Group MTG AB Class B	12,708	108,670	0.00%
Skandinaviska Enskilda Banken AB Class A	99,155	1,141,479	0.03%	Wallenstam AB Class B	25,274	106,486	0.00%
Svenska Handelsbanken AB Class A	111,044	1,120,085	0.03%	Intrum AB	8,780	106,343	0.00%
Nibe Industrier AB Class B	118,826	1,107,347	0.03%	Samhallsbyggnadsbolaget i Norden AB	63,201	105,421	0.00%
Boliden AB	22,201	833,643	0.02%	Viaplay Group AB Class B	5,500	104,542	0.00%
Epiroc AB Class A	42,848	780,718	0.02%	Husqvarna AB Class A	14,644	103,300	0.00%
Epiroc AB Class B	39,035	628,074	0.02%	Addnode Group AB Class B	10,748	101,502	0.00%
H&M Hennes & Mauritz AB Class B	56,581	609,497	0.02%	Nyfosa AB	13,112	101,428	0.00%
EQT AB	28,464	602,635	0.02%	Medicover AB Class B	7,396	99,162	0.00%
Svenska Cellulosa AB SCA Class B	45,121	571,401	0.02%	Bufab AB	4,356	97,827	0.00%
SKF AB Class B	32,910	502,675	0.02%	JM AB	5,602	92,529	0.00%
Skanska AB Class B	31,156	493,377	0.01%	Hufvudstaden AB Class A	6,456	91,888	0.00%
Telia Co. AB	188,601	482,567	0.01%	SSAB AB Class B	17,525	91,161	0.00%
Industrivarden AB Class A	18,467	449,291	0.01%	Atrium Ljungberg AB Class B	5,417	88,849	0.00%
Trelleborg AB Class B	16,612	383,912	0.01%	Corem Property Group AB Class B	109,623	88,271	0.00%
Tele2 AB Class B	45,310	370,064	0.01%	Storskogen Group AB Class B	122,767	87,755	0.00%
Getinge AB Class B	17,060	354,151	0.01%	Biotage AB	4,844	86,238	0.00%
Securitas AB Class B	41,439	345,845	0.01%	Svenska Handelsbanken AB Class B	6,825	80,044	0.00%
L E Lundbergforetagen AB Class B	7,870	335,435	0.01%	AddLife AB Class B	7,157	74,596	0.00%
Holmen AB Class B	8,101	321,801	0.01%	Peab AB Class B	12,837	72,812	0.00%
SSAB AB Class A	56,646	309,556	0.01%	Bure Equity AB	2,950	69,761	0.00%
				Beijer Alma AB	4,229	66,320	0.00%
				Electrolux Professional AB Class B	15,310	64,387	0.00%
				Vitrolife AB	3,593	64,208	0.00%
				MIPS AB	1,475	60,857	0.00%
				Catena AB	1,607	59,934	0.00%
				Bilia AB Class A	5,426	59,522	0.00%

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Stillfront Group AB	34,343	57,746	0.00%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	7	718,764	0.02%
Truecaller AB Class B	18,114	56,952	0.00%	SIG Group AG	26,591	580,564	0.02%
Instalco AB	14,905	56,690	0.00%	Baloise Holding AG	3,701	570,831	0.02%
Lindab International AB	4,471	54,667	0.00%	VAT Group AG	2,079	568,062	0.02%
Sdiptech AB Class B	2,488	53,965	0.00%	Barry Callebaut AG	286	565,385	0.02%
Sagax AB Class D	20,780	53,249	0.00%	Swiss Prime Site AG	6,450	558,763	0.02%
HMS Networks AB	1,586	51,692	0.00%	Swatch Group AG (Registered Share)	9,993	518,876	0.01%
Pandox AB Class B	4,189	46,797	0.00%	Tecan Group AG	1,104	492,099	0.01%
Hemnet Group AB	3,702	44,625	0.00%	Schindler Holding AG REG	2,433	438,634	0.01%
Vitec Software Group AB Class B	1,101	44,190	0.00%	Schindler Holding AG (XSWX)	2,257	424,224	0.01%
Nolato AB Class B	7,940	41,645	0.00%	PSP Swiss Property AG	3,577	419,482	0.01%
Granges AB	4,921	40,286	0.00%	Georg Fischer AG	6,180	378,067	0.01%
Arjo AB Class B	10,743	40,149	0.00%	Galenica AG	4,048	330,552	0.01%
NP3 Fastigheter AB	2,104	40,103	0.00%	Belimo Holding AG	665	316,256	0.01%
Cint Group AB	8,905	35,793	0.00%	Helvetia Holding AG	2,689	313,310	0.01%
Camurus AB	1,458	35,346	0.00%	EMS-Chemie Holding AG	463	313,271	0.01%
Systemair AB	4,990	34,386	0.00%	Swatch Group AG	1,102	313,258	0.01%
Ratos AB Class B	7,825	31,159	0.00%	Temenos AG	5,458	299,329	0.01%
Samhallsbyggnadsbolaget i Norden AB Class D	16,122	29,244	0.00%	Siegfried Holding AG	390	258,609	0.01%
Troax Group AB	1,663	29,144	0.00%	Clariant AG	16,074	254,522	0.01%
Boozt AB	2,446	28,241	0.00%	DKSH Holding AG	3,302	250,541	0.01%
Resurs Holding AB	10,614	25,416	0.00%	Stadler Rail AG	6,341	224,800	0.01%
Fagerhult AB	6,495	25,215	0.00%	Bachem Holding AG Class B	2,530	218,353	0.01%
Concentric AB	1,330	24,916	0.00%	Cembra Money Bank AG	2,604	216,437	0.01%
Platzer Fastigheter Holding AB Class B	3,122	24,660	0.00%	Bucher Industries AG	514	214,889	0.01%
NCC AB Class A	2,222	23,138	0.00%	Banque Cantonale Vaudoise	2,161	207,294	0.01%
SkiStar AB	2,099	22,361	0.00%	Meyer Burger Technology AG	342,024	197,961	0.01%
NCC AB Class B	2,297	21,439	0.00%	Landis+Gyr Group AG	2,733	192,746	0.01%
Dios Fastigheter AB	2,774	20,087	0.00%	Inficon Holding AG	209	182,751	0.01%
MEKO AB	1,785	19,290	0.00%	Idorsia Ltd.	12,496	181,254	0.01%
Scandic Hotels Group AB	6,122	18,931	0.00%	Allreal Holding AG	1,101	178,978	0.01%
Investment AB Oresund	1,801	18,599	0.00%	Flughafen Zurich AG	1,115	172,456	0.01%
Cloetta AB Class B	6,878	13,770	0.00%	Huber + Suhner AG	1,794	167,339	0.00%
Neobo Fastigheter AB	6,320	11,858	0.00%	Comet Holding AG	790	167,188	0.00%
Kinnevik AB Class A	809	11,196	0.00%	Accelleron Industries AG	7,392	152,961	0.00%
Bonava AB Class B	3,860	10,899	0.00%	Softwareone Holding AG	10,785	152,822	0.00%
Svenska Cellulosa AB SCA Class A	836	10,703	0.00%	Interroll Holding AG	59	149,859	0.00%
BICO Group AB Class B	963	9,778	0.00%	Burckhardt Compression Holding AG	243	144,718	0.00%
Attendo AB	4,032	9,372	0.00%	Komax Holding AG	477	132,758	0.00%
Nobia AB	4,523	9,246	0.00%	Mobimo Holding AG	503	128,305	0.00%
Clas Ohlson AB Class B	1,240	8,569	0.00%	OC Oerlikon Corp. AG	19,345	126,708	0.00%
BHG Group AB	3,013	5,370	0.00%	ams-OSRAM AG	15,517	113,208	0.00%
		34,224,122	0.97%	St Galler Kantonalbank AG	206	107,097	0.00%
Switzerland 2.89% (2021: 2.77%)				Daetwyler Holding AG	537	106,796	0.00%
Nestle SA	212,983	24,663,855	0.70%	Forbo Holding AG	86	101,133	0.00%
Roche Holding AG	52,933	16,620,230	0.47%	SFS Group AG	1,059	100,154	0.00%
Novartis AG	159,435	14,404,639	0.41%	Vontobel Holding AG	1,472	97,529	0.00%
Zurich Insurance Group AG	11,590	5,540,701	0.16%	Emmi AG	115	97,325	0.00%
UBS Group AG	233,929	4,350,139	0.12%	Valiant Holding AG	876	94,682	0.00%
Lonza Group AG	5,773	2,827,223	0.08%	SKAN Group AG	1,311	89,270	0.00%
Alcon, Inc.	36,169	2,469,906	0.07%	Swissquote Group Holding SA	611	88,163	0.00%
Swiss Re AG	23,223	2,170,693	0.06%	Hiag Immobilien Holding AG	838	74,272	0.00%
Givaudan SA	618	1,892,341	0.05%	LEM Holding SA	35	67,866	0.00%
Partners Group Holding AG	1,816	1,603,230	0.05%	VZ Holding AG	807	62,627	0.00%
Roche Holding AG BR	3,526	1,365,887	0.04%	Dottikon Es Holding AG	227	61,583	0.00%
Geberit AG	2,673	1,258,205	0.04%	Sensirion Holding AG	554	58,681	0.00%
Swiss Life Holding AG	2,427	1,250,750	0.04%	Kardex Holding AG	335	55,037	0.00%
Swisscom AG	2,018	1,104,971	0.03%	Zehnder Group AG	872	52,591	0.00%
Straumann Holding AG	8,891	1,014,796	0.03%	Aryzta AG	43,803	52,126	0.00%
Julius Baer Group Ltd.	17,056	992,905	0.03%	dormakaba Holding AG	137	50,124	0.00%
Sonova Holding AG	3,975	942,194	0.03%	PolyPeptide Group AG	1,765	48,303	0.00%
Chocoladefabriken Lindt & Spruengli AG	91	927,508	0.03%	Vetropack Holding AG Class A	1,179	46,003	0.00%
Kuehne + Nagel International AG	3,832	891,317	0.03%	Bossard Holding AG	199	42,975	0.00%
Credit Suisse Group AG	259,934	776,543	0.02%	Bystronic AG	62	42,955	0.00%
Logitech International SA	11,868	731,937	0.02%				

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Schweiter Technologies AG	46	36,593	0.00%	RS GROUP plc	41,783	450,085	0.01%
Medartis Holding AG	405	35,895	0.00%	Berkeley Group Holdings plc	9,882	448,499	0.01%
EFG International AG	3,002	28,651	0.00%	Rightmove plc	72,682	447,113	0.01%
Arbonia AG	2,042	28,516	0.00%	M&G plc	195,933	442,740	0.01%
u-blox Holding AG	236	28,110	0.00%	Phoenix Group Holdings plc	58,370	427,318	0.01%
Medacta Group SA	217	24,158	0.00%	DS Smith plc	106,709	412,678	0.01%
Leonteq AG	487	23,002	0.00%	Kingfisher plc	144,202	409,540	0.01%
Ypsomed Holding AG	124	22,623	0.00%	DCC plc	8,133	399,154	0.01%
Intershop Holding AG	33	21,508	0.00%	B&M European Value Retail SA	80,475	398,152	0.01%
Implenia AG	428	17,602	0.00%	Johnson Matthey plc	15,091	386,114	0.01%
Autoneum Holding AG	158	17,419	0.00%	Wise plc Class A	57,028	386,075	0.01%
Bell Food Group AG	67	17,235	0.00%	J Sainsbury plc	147,307	385,755	0.01%
Basilea Pharmaceutica AG	333	16,484	0.00%	Persimmon plc	25,784	377,459	0.01%
ALSO Holding AG	81	14,813	0.00%	Ocado Group plc	49,129	364,512	0.01%
COSMO Pharmaceuticals NV	204	13,494	0.00%	Hargreaves Lansdown plc	34,578	356,127	0.01%
Rieter Holding AG	94	10,668	0.00%	abrdn plc	156,337	355,899	0.01%
Zur Rose Group AG	365	10,084	0.00%	Schroders plc	67,550	354,276	0.01%
		102,271,301	2.89%	Intermediate Capital Group plc	24,919	344,114	0.01%
United Kingdom 3.38% (2021: 3.34%)				Barratt Developments plc	71,773	342,580	0.01%
AstraZeneca plc	116,687	15,745,898	0.45%	Investec plc	55,015	338,432	0.01%
Unilever plc	199,141	10,017,843	0.28%	JD Sports Fashion plc	218,522	331,598	0.01%
GSK plc	315,550	5,456,771	0.16%	Dechra Pharmaceuticals plc	10,337	325,532	0.01%
RELX plc	150,598	4,144,811	0.12%	Inchcape plc	32,874	324,262	0.01%
Reckitt Benckiser Group plc	55,873	3,867,242	0.11%	ConvaTec Group plc	115,688	323,689	0.01%
Compass Group plc	136,454	3,147,394	0.09%	Coca-Cola HBC AG	13,541	321,371	0.01%
Prudential plc	218,527	2,963,816	0.08%	Hiscox Ltd.	24,255	317,876	0.01%
Lloyds Banking Group plc	5,313,905	2,902,651	0.08%	Endeavour Mining plc	14,919	314,415	0.01%
London Stock Exchange Group plc	28,969	2,486,668	0.07%	Taylor Wimpey plc	254,141	310,750	0.01%
Experian plc	72,698	2,459,924	0.07%	IG Group Holdings plc	32,991	310,336	0.01%
CRH plc	60,364	2,395,465	0.07%	British Land Co. plc REIT	64,569	306,874	0.01%
Barclays plc	1,243,184	2,370,549	0.07%	ITV plc	327,453	296,050	0.01%
Ferguson plc	16,484	2,070,106	0.06%	Marks & Spencer Group plc	194,013	287,755	0.01%
Ashtead Group plc	35,156	1,996,048	0.06%	Diploma plc	8,516	284,371	0.01%
Vodafone Group plc	1,944,833	1,970,744	0.06%	Direct Line Insurance Group plc	105,329	280,388	0.01%
Tesco plc	584,296	1,575,789	0.05%	Hikma Pharmaceuticals plc	14,769	275,723	0.01%
Haleon plc	387,498	1,525,848	0.04%	Tritax Big Box plc REIT	161,663	269,528	0.01%
Legal & General Group plc	484,037	1,452,709	0.04%	Derwent London plc REIT	9,375	267,044	0.01%
Standard Chartered plc	188,190	1,408,950	0.04%	Howden Joinery Group plc	38,911	262,863	0.01%
NatWest Group plc	389,980	1,244,072	0.04%	HomeServe plc	18,198	262,028	0.01%
Rentokil Initial plc	203,274	1,242,153	0.04%	UNITE Group plc REIT	23,743	259,900	0.01%
3i Group plc	76,288	1,231,052	0.04%	Virgin Money UK plc	118,094	258,683	0.01%
Aviva plc	223,102	1,188,340	0.03%	Spectris plc	6,992	252,488	0.01%
Smith & Nephew plc	67,707	903,629	0.03%	Games Workshop Group plc	2,438	251,183	0.01%
Segro plc REIT	98,231	902,286	0.03%	Grainger plc	82,523	250,153	0.01%
Bunzl plc	26,339	874,139	0.03%	Big Yellow Group plc REIT	17,564	242,335	0.01%
Croda International plc	10,794	857,470	0.03%	Britvic plc	25,215	235,673	0.01%
Infirma plc	111,240	829,090	0.02%	Tate & Lyle plc	27,144	232,218	0.01%
Smurfit Kappa Group plc	21,486	793,716	0.02%	Man Group plc	88,935	228,616	0.01%
WPP plc	79,456	783,928	0.02%	OSB Group plc	38,833	224,125	0.01%
InterContinental Hotels Group plc	13,410	765,249	0.02%	Watches of Switzerland Group plc	22,079	217,915	0.01%
BT Group plc	566,508	763,567	0.02%	Vistry Group plc	28,843	217,019	0.01%
Burberry Group plc	30,515	745,142	0.02%	Genus plc	5,913	212,244	0.01%
Sage Group plc	80,277	719,990	0.02%	Greggs plc	7,369	207,953	0.01%
Halma plc	30,191	716,893	0.02%	Bellway plc	8,851	203,089	0.01%
Next plc	10,198	712,232	0.02%	Safestore Holdings plc REIT	17,217	195,713	0.01%
Pearson plc	57,585	650,574	0.02%	Pennon Group plc	17,533	187,389	0.01%
United Utilities Group plc	53,374	636,514	0.02%	TUI AG	111,523	179,896	0.01%
Severn Trent plc	19,634	626,106	0.02%	Softcat plc	12,545	178,670	0.01%
Mondi plc	36,786	623,702	0.02%	Micro Focus International plc	27,904	177,697	0.01%
St James's Place plc	41,861	551,383	0.02%	Lancashire Holdings Ltd.	22,598	176,690	0.01%
Admiral Group plc	21,396	550,005	0.02%	Fresnillo plc	16,147	175,159	0.01%
Associated British Foods plc	28,206	534,721	0.02%	Oxford Nanopore Technologies plc	57,755	171,252	0.01%
Antofagasta plc	27,614	513,367	0.02%	Kainos Group plc	8,266	153,423	0.01%
Auto Trader Group plc	82,449	511,361	0.02%	Redrow plc	27,457	149,881	0.01%
Whitbread plc	16,015	495,096	0.01%				
Land Securities Group plc REIT	62,040	463,738	0.01%				
Beazley plc	55,156	450,829	0.01%				

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International Distributions Services plc	58,244	149,231	0.01%	Ninety One plc	29,872	66,799	0.00%
Mediclinic International plc	24,843	148,821	0.01%	Premier Foods plc	48,518	63,381	0.00%
LXI plc REIT	108,854	147,439	0.01%	S4 Capital plc	27,767	63,195	0.00%
LondonMetric Property plc REIT	70,344	145,795	0.01%	Helios Towers plc	47,182	60,217	0.00%
Primary Health Properties plc REIT	109,189	145,529	0.01%	Petershill Partners plc	29,537	60,046	0.00%
easyJet plc	37,021	144,553	0.01%	Bridgepoint Group plc	25,364	58,153	0.00%
WH Smith plc	8,001	142,874	0.01%	Molten Ventures plc	13,147	56,015	0.00%
Plus500 Ltd.	6,583	142,853	0.01%	Wizz Air Holdings plc	2,357	53,997	0.00%
TP ICAP Group plc	67,904	142,535	0.00%	NCC Group plc	22,300	53,649	0.00%
International Consolidated Airlines Group SA	95,538	142,320	0.00%	Vesuvius plc	10,681	51,932	0.00%
AJ Bell plc	32,956	142,000	0.00%	Sirius Real Estate Ltd.	57,764	51,418	0.00%
Pagegroup plc	25,194	139,771	0.00%	Wickes Group plc	28,458	50,082	0.00%
Hays plc	99,302	138,204	0.00%	Just Group plc	50,821	49,884	0.00%
Computacenter plc	5,995	137,810	0.00%	Provident Financial plc	21,147	48,637	0.00%
Paragon Banking Group plc	20,043	135,858	0.00%	Ibstock plc	25,621	47,709	0.00%
Supermarket Income plc REIT	109,162	134,594	0.00%	Home Reit plc REIT	103,622	47,428	0.00%
Trainline plc	40,209	132,817	0.00%	National Express Group plc	29,896	46,750	0.00%
Spirent Communications plc	41,799	130,829	0.00%	TI Fluid Systems plc	28,874	46,403	0.00%
Grafton Group plc	13,710	130,054	0.00%	Rhi Magnesita NV	1,696	45,372	0.00%
Future plc	8,508	129,668	0.00%	Bytes Technology Group plc	9,557	44,490	0.00%
Moneysupermarket.com Group plc	55,228	127,819	0.00%	Synthomer plc	24,785	42,992	0.00%
Assura plc REIT	192,399	126,249	0.00%	Firstgroup plc	34,785	42,261	0.00%
Deliveroo plc Class A	118,952	122,626	0.00%	Workspace Group plc REIT	7,590	40,592	0.00%
Dunelm Group plc	10,258	120,802	0.00%	Capital & Counties Properties plc REIT	31,134	39,885	0.00%
TBC Bank Group plc	4,389	119,845	0.00%	Auction Technology Group plc	4,408	39,874	0.00%
Bank of Georgia Group plc	3,823	119,796	0.00%	Genuit Group plc	10,977	37,104	0.00%
Cranswick plc	3,229	119,555	0.00%	Spire Healthcare Group plc	13,506	37,042	0.00%
Telecom Plus plc	4,513	119,160	0.00%	Aston Martin Lagonda Global Holdings plc	19,665	36,441	0.00%
Quilter plc	104,161	116,424	0.00%	Crest Nicholson Holdings plc	12,545	35,704	0.00%
Frasers Group plc	13,566	115,862	0.00%	Jupiter Fund Management plc	20,118	32,138	0.00%
Close Brothers Group plc	9,108	114,709	0.00%	IP Group plc	46,377	31,101	0.00%
Hammerson plc REIT	380,723	108,997	0.00%	Elementis plc	21,195	30,697	0.00%
Pets at Home Group plc	31,450	107,289	0.00%	Trustpilot Group plc	26,409	30,656	0.00%
Liontrust Asset Management plc	7,958	107,214	0.00%	THG plc Class B	56,078	29,613	0.00%
Network International Holdings plc	29,773	106,726	0.00%	Currys plc	42,734	27,553	0.00%
Domino's Pizza Group plc	30,058	106,084	0.00%	Devro plc	6,736	24,956	0.00%
Airtel Africa plc	76,650	103,082	0.00%	Balanced Commercial Property Trust Ltd. REIT	21,212	22,582	0.00%
Great Portland Estates plc REIT	17,083	101,718	0.00%	Keller Group plc	2,274	21,883	0.00%
Rathbones Group plc	4,100	100,364	0.00%	CLS Holdings plc REIT	11,253	21,496	0.00%
Darktrace plc	30,904	96,170	0.00%	Greencore Group plc	27,161	20,959	0.00%
Victrex plc	4,938	94,861	0.00%	Picton Property Income Ltd. REIT	21,515	20,678	0.00%
Coats Group plc	119,013	94,772	0.00%	Moonpig Group plc	15,204	20,173	0.00%
IWG plc	47,406	94,661	0.00%	Hilton Food Group plc	2,988	20,020	0.00%
Mitie Group plc	105,488	94,661	0.00%	Oxford Biomedica plc	3,664	19,503	0.00%
JTC plc	10,240	92,136	0.00%	Ferrexpo plc	10,115	19,127	0.00%
Dr Martens plc	38,652	88,618	0.00%	PZ Cussons plc	7,572	19,082	0.00%
Redde Northgate plc	17,838	88,404	0.00%	AG Barr plc	2,915	18,689	0.00%
IntegraFin Holdings plc	22,537	81,926	0.00%	Halfords Group plc	7,202	18,106	0.00%
Shaftesbury plc REIT	18,464	81,734	0.00%	XP Power Ltd.	717	17,551	0.00%
Marshalls plc	24,531	80,617	0.00%	Helical plc REIT	4,236	16,993	0.00%
Biffa plc	16,051	78,660	0.00%	Hochschild Mining plc	8,959	7,571	0.00%
Carnival plc	10,972	76,470	0.00%	AO World plc	11,625	7,272	0.00%
Ashmore Group plc	26,419	76,080	0.00%	NMC Health plc	2,034	—	0.00%
UK Commercial Property Ltd. REIT	107,328	75,397	0.00%			119,322,399	3.38%
PureTech Health plc	23,357	74,876	0.00%	United States 66.97% (2021: 67.62%)			
Volution Group plc	16,667	73,178	0.00%	Apple, Inc.	1,186,355	154,143,105	4.36%
Clarkson plc	1,865	72,574	0.00%	Microsoft Corp.	590,561	141,628,339	4.01%
Savills plc	7,260	72,091	0.00%	Amazon.com, Inc.	701,569	58,931,796	1.67%
Centamin plc	50,923	69,157	0.00%	Alphabet, Inc. Class A	477,380	42,119,237	1.19%
Ascential plc	28,465	69,029	0.00%	UnitedHealth Group, Inc.	73,824	39,140,008	1.11%
FDM Group Holdings plc	7,486	67,447	0.00%	Alphabet, Inc. Class C	418,335	37,118,865	1.05%
ASOS plc	10,934	67,144	0.00%	JPMorgan Chase & Co.	230,149	30,862,981	0.87%
				Procter & Gamble Co.	186,364	28,245,328	0.80%
				NVIDIA Corp.	189,952	27,759,585	0.79%
				Visa, Inc. Class A	129,849	26,977,428	0.76%

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Home Depot, Inc.	81,483	25,737,220	0.73%	PayPal Holdings, Inc.	89,714	6,389,431	0.18%
Tesla, Inc.	203,951	25,122,684	0.71%	Booking Holdings, Inc.	3,041	6,128,466	0.17%
Eli Lilly & Co.	66,473	24,318,482	0.69%	ServiceNow, Inc.	15,749	6,114,864	0.17%
Mastercard, Inc. Class A	67,028	23,307,646	0.66%	Progressive Corp.	45,886	5,951,873	0.17%
Pfizer, Inc.	445,747	22,840,076	0.65%	Regeneron Pharmaceuticals, Inc.	8,171	5,895,295	0.17%
AbbVie, Inc.	139,398	22,528,111	0.64%	Vertex Pharmaceuticals, Inc.	20,086	5,800,435	0.16%
Merck & Co., Inc.	199,529	22,137,743	0.63%	Becton Dickinson & Co.	22,270	5,663,261	0.16%
Meta Platforms, Inc. Class A	177,361	21,343,623	0.60%	Zoetis, Inc. Class A	37,050	5,429,678	0.15%
PepsiCo, Inc.	109,140	19,717,232	0.56%	Target Corp.	36,396	5,424,460	0.15%
Coca-Cola Co.	307,694	19,572,415	0.55%	Air Products & Chemicals, Inc.	17,505	5,396,091	0.15%
Bank of America Corp.	554,178	18,354,375	0.52%	Illinois Tool Works, Inc.	23,972	5,281,032	0.15%
Broadcom, Inc.	31,098	17,387,825	0.49%	Boston Scientific Corp.	112,069	5,185,433	0.15%
Thermo Fisher Scientific, Inc.	30,746	16,931,515	0.48%	CSX Corp.	165,019	5,112,289	0.15%
Costco Wholesale Corp.	34,935	15,947,827	0.45%	Humana, Inc.	9,975	5,109,095	0.14%
Cisco Systems, Inc.	323,500	15,411,540	0.44%	Colgate-Palmolive Co.	64,826	5,107,641	0.14%
McDonald's Corp.	58,272	15,356,420	0.43%	Waste Management, Inc.	32,053	5,028,475	0.14%
Abbott Laboratories	135,186	14,842,071	0.42%	PNC Financial Services Group, Inc.	31,654	4,999,433	0.14%
Danaher Corp.	50,836	13,492,891	0.38%	Aon plc Class A	16,122	4,838,857	0.14%
Accenture plc Class A	49,871	13,307,578	0.38%	Equinix, Inc. REIT	7,237	4,740,452	0.13%
Verizon Communications, Inc.	331,185	13,048,689	0.37%	CME Group, Inc. Class A	28,120	4,728,659	0.13%
Linde plc	38,917	12,693,947	0.36%	Moderna, Inc.	26,080	4,684,490	0.13%
Walt Disney Co.	143,558	12,472,319	0.35%	Fiserv, Inc.	46,207	4,670,141	0.13%
Adobe, Inc.	36,596	12,315,652	0.35%	Activision Blizzard, Inc.	60,753	4,650,642	0.13%
Bristol-Myers Squibb Co.	168,079	12,093,284	0.34%	US Bancorp	105,698	4,609,490	0.13%
Comcast Corp. Class A	338,077	11,822,553	0.33%	Crown Castle, Inc. REIT	33,718	4,573,510	0.13%
Texas Instruments, Inc.	71,490	11,811,578	0.33%	Lam Research Corp.	10,858	4,563,617	0.13%
NIKE, Inc. Class B	96,520	11,293,805	0.32%	Truist Financial Corp.	104,669	4,503,907	0.13%
Amgen, Inc.	42,101	11,057,407	0.31%	Sherwin-Williams Co.	18,974	4,503,099	0.13%
AT&T, Inc.	564,443	10,391,396	0.29%	Estee Lauder Cos, Inc. Class A	18,015	4,469,702	0.13%
Netflix, Inc.	34,508	10,175,719	0.29%	Intercontinental Exchange, Inc.	43,363	4,448,610	0.13%
United Parcel Service, Inc. Class B	57,831	10,053,341	0.28%	Dollar General Corp.	17,660	4,348,775	0.12%
Salesforce, Inc.	75,702	10,037,328	0.28%	Micron Technology, Inc.	86,140	4,305,277	0.12%
Union Pacific Corp.	48,447	10,031,920	0.28%	McKesson Corp.	11,186	4,196,092	0.12%
Charles Schwab Corp.	119,780	9,972,883	0.28%	KLA Corp.	11,123	4,193,705	0.12%
Oracle Corp.	120,322	9,835,120	0.28%	Blackstone, Inc.	55,514	4,118,584	0.12%
Caterpillar, Inc.	41,025	9,827,949	0.28%	O'Reilly Automotive, Inc.	4,857	4,099,454	0.12%
Elevance Health, Inc.	19,019	9,756,176	0.28%	HCA Healthcare, Inc.	17,023	4,084,839	0.12%
Lowe's Cos, Inc.	48,952	9,753,196	0.28%	Archer-Daniels-Midland Co.	43,076	3,999,607	0.11%
QUALCOMM, Inc.	88,305	9,708,252	0.28%	General Mills, Inc.	46,925	3,934,661	0.11%
CVS Health Corp.	103,445	9,640,040	0.27%	Synopsys, Inc.	12,057	3,849,680	0.11%
Deere & Co.	21,726	9,315,240	0.26%	Uber Technologies, Inc.	151,093	3,736,530	0.11%
Starbucks Corp.	90,256	8,953,395	0.25%	MetLife, Inc.	51,559	3,731,325	0.11%
Goldman Sachs Group, Inc.	25,754	8,843,409	0.25%	Centene Corp.	45,171	3,704,474	0.11%
S&P Global, Inc.	25,587	8,570,110	0.24%	AutoZone, Inc.	1,491	3,677,074	0.10%
Intel Corp.	322,499	8,523,649	0.24%	American International Group, Inc.	57,592	3,642,118	0.10%
Gilead Sciences, Inc.	98,843	8,485,672	0.24%	Edwards Lifesciences Corp.	48,597	3,625,822	0.10%
Intuit, Inc.	21,615	8,412,990	0.24%	Ford Motor Co.	309,810	3,603,090	0.10%
BlackRock, Inc. Class A	11,811	8,369,629	0.24%	Kimberly-Clark Corp.	26,450	3,590,587	0.10%
Advanced Micro Devices, Inc.	127,191	8,238,161	0.23%	Agilent Technologies, Inc.	23,448	3,508,993	0.10%
Morgan Stanley	96,700	8,221,434	0.23%	Snowflake, Inc. Class A	24,371	3,498,213	0.10%
Medtronic plc	105,266	8,181,274	0.23%	Moody's Corp.	12,511	3,485,815	0.10%
Prologis, Inc. REIT	72,376	8,158,946	0.23%	Johnson Controls International plc	54,375	3,480,000	0.10%
Automatic Data Processing, Inc.	32,837	7,843,446	0.22%	Aflac, Inc.	48,356	3,478,731	0.10%
Cigna Corp.	23,492	7,783,839	0.22%	Public Storage REIT	12,387	3,470,714	0.10%
American Tower Corp. REIT	36,514	7,735,856	0.22%	Cadence Design Systems, Inc.	21,601	3,469,985	0.10%
Intuitive Surgical, Inc.	27,748	7,362,932	0.21%	Dexcom, Inc.	30,326	3,434,116	0.10%
TJX Cos, Inc.	91,564	7,288,494	0.21%	Travelers Cos, Inc.	18,176	3,407,818	0.10%
Chubb Ltd.	32,459	7,160,455	0.20%	Motorola Solutions, Inc.	13,081	3,371,105	0.10%
Mondelez International, Inc. Class A	106,993	7,131,083	0.20%	FedEx Corp.	19,106	3,309,159	0.09%
American Express Co.	47,645	7,039,549	0.20%	Corteva, Inc.	56,086	3,296,735	0.09%
Citigroup, Inc.	152,456	6,895,585	0.20%	NXP Semiconductors NV	20,574	3,251,309	0.09%
Stryker Corp.	27,618	6,752,325	0.19%	Autodesk, Inc.	17,261	3,225,563	0.09%
Applied Materials, Inc.	67,538	6,576,850	0.19%	Palo Alto Networks, Inc.	23,085	3,221,281	0.09%
T-Mobile US, Inc.	46,703	6,538,420	0.19%				
Marsh & McLennan Cos, Inc.	38,827	6,425,092	0.18%				

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Fidelity National Information Services, Inc.	46,539	3,157,671	0.09%	HP, Inc.	80,946	2,175,019	0.06%
Biogen, Inc.	11,268	3,120,335	0.09%	Global Payments, Inc.	21,612	2,146,504	0.06%
MercadoLibre, Inc.	3,674	3,109,086	0.09%	Walgreens Boots Alliance, Inc.	57,001	2,129,557	0.06%
Ross Stores, Inc.	26,747	3,104,524	0.09%	American Water Works Co., Inc.	13,968	2,129,003	0.06%
Marriott International, Inc. Class A	20,757	3,090,510	0.09%	ON Semiconductor Corp.	34,036	2,122,825	0.06%
Realty Income Corp. REIT	48,427	3,071,725	0.09%	Fastenal Co.	44,594	2,110,188	0.06%
Cintas Corp.	6,789	3,066,048	0.09%	Zimmer Biomet Holdings, Inc.	16,484	2,101,710	0.06%
Chipotle Mexican Grill, Inc. Class A	2,207	3,062,190	0.09%	Discover Financial Services	21,312	2,084,953	0.06%
Arthur J Gallagher & Co.	16,196	3,053,594	0.09%	International Flavors & Fragrances, Inc.	19,862	2,082,332	0.06%
Syco Corp.	39,571	3,025,203	0.09%	KKR & Co., Inc.	44,852	2,082,030	0.06%
Trane Technologies plc	17,977	3,021,754	0.09%	AmerisourceBergen Corp.	12,455	2,063,918	0.06%
IQVIA Holdings, Inc.	14,631	2,997,746	0.09%	Baxter International, Inc.	40,398	2,059,086	0.06%
Simon Property Group, Inc. REIT	25,394	2,983,287	0.08%	Republic Services, Inc. Class A	15,904	2,051,457	0.06%
Microchip Technology, Inc.	42,386	2,977,617	0.08%	Willis Towers Watson plc	8,375	2,048,358	0.06%
Paychex, Inc.	25,542	2,951,634	0.08%	Copart, Inc.	33,622	2,047,244	0.06%
Newmont Corp.	61,937	2,923,426	0.08%	Gartner, Inc.	6,078	2,043,059	0.06%
Monster Beverage Corp.	28,620	2,905,789	0.08%	Aptiv plc	21,692	2,020,176	0.06%
Yum! Brands, Inc.	22,304	2,856,696	0.08%	Horizon Therapeutics plc	17,521	1,993,890	0.06%
Charter Communications, Inc. Class A	8,416	2,853,866	0.08%	Albemarle Corp.	9,169	1,988,389	0.06%
Prudential Financial, Inc.	28,635	2,848,037	0.08%	VMware, Inc. Class A	16,169	1,984,906	0.06%
Allstate Corp.	20,861	2,828,752	0.08%	Tractor Supply Co.	8,784	1,976,136	0.06%
MSCI, Inc. Class A	6,076	2,826,373	0.08%	M&T Bank Corp.	13,621	1,975,862	0.06%
Lululemon Athletica, Inc.	8,784	2,814,218	0.08%	T Rowe Price Group, Inc.	17,505	1,909,095	0.05%
Capital One Financial Corp.	30,003	2,789,079	0.08%	Hartford Financial Services Group, Inc.	25,122	1,905,001	0.05%
Enphase Energy, Inc.	10,446	2,767,772	0.08%	CBRE Group, Inc. Class A	24,721	1,902,528	0.05%
DuPont de Nemours, Inc.	40,153	2,755,700	0.08%	Genuine Parts Co.	10,946	1,899,240	0.05%
Block, Inc. Class A	43,017	2,703,188	0.08%	CDW Corp.	10,565	1,886,698	0.05%
IDEXX Laboratories, Inc.	6,604	2,694,168	0.08%	Alexandria Real Estate Equities, Inc. REIT	12,875	1,875,501	0.05%
Electronic Arts, Inc.	21,905	2,676,353	0.08%	Corning, Inc.	58,637	1,872,866	0.05%
Nucor Corp.	20,275	2,672,448	0.08%	Equifax, Inc.	9,605	1,866,828	0.05%
Hershey Co.	11,531	2,670,234	0.08%	Ulta Beauty, Inc.	3,947	1,851,419	0.05%
Bank of New York Mellon Corp.	58,583	2,666,698	0.08%	eBay, Inc.	43,439	1,801,415	0.05%
Workday, Inc. Class A	15,873	2,656,029	0.08%	Vulcan Materials Co.	10,276	1,799,430	0.05%
Hilton Worldwide Holdings, Inc.	20,825	2,631,447	0.07%	First Republic Bank	14,698	1,791,539	0.05%
PACCAR, Inc.	26,479	2,620,627	0.07%	AvalonBay Communities, Inc. REIT	10,970	1,771,874	0.05%
Ameriprise Financial, Inc.	8,355	2,601,496	0.07%	Veeva Systems, Inc. Class A	10,886	1,756,783	0.05%
Airbnb, Inc. Class A	29,677	2,537,383	0.07%	Fifth Third Bancorp	53,526	1,756,188	0.05%
Mettler-Toledo International, Inc.	1,744	2,520,865	0.07%	Warner Bros Discovery, Inc.	184,465	1,748,728	0.05%
CoStar Group, Inc.	32,249	2,492,203	0.07%	Arch Capital Group Ltd.	27,716	1,740,010	0.05%
Illumina, Inc.	12,315	2,490,093	0.07%	CrowdStrike Holdings, Inc. Class A	16,514	1,738,759	0.05%
Apollo Global Management, Inc.	38,890	2,480,793	0.07%	Equity Residential REIT	28,697	1,693,123	0.05%
Fortinet, Inc.	50,487	2,468,309	0.07%	McCormick & Co., Inc.	20,228	1,676,699	0.05%
Marvell Technology, Inc.	66,341	2,457,271	0.07%	LyondellBasell Industries NV Class A	20,001	1,660,683	0.05%
Keysight Technologies, Inc.	14,237	2,435,524	0.07%	Ingersoll Rand, Inc.	31,739	1,658,363	0.05%
Keurig Dr Pepper, Inc.	68,166	2,430,800	0.07%	Martin Marietta Materials, Inc.	4,895	1,654,363	0.05%
Welltower, Inc. REIT	36,868	2,416,697	0.07%	Nasdaq, Inc.	26,954	1,653,628	0.05%
Arista Networks, Inc.	19,792	2,401,759	0.07%	Laboratory Corp. of America Holdings	6,989	1,645,770	0.05%
ResMed, Inc.	11,515	2,396,617	0.07%	Raymond James Financial, Inc.	15,395	1,644,956	0.05%
Dollar Tree, Inc.	16,655	2,355,683	0.07%	Huntington Bancshares, Inc.	115,351	1,626,449	0.05%
SBA Communications Corp. REIT Class A	8,357	2,342,551	0.07%	Hewlett Packard Enterprise Co.	101,896	1,626,260	0.05%
Rockwell Automation, Inc.	9,044	2,329,463	0.07%	Insulet Corp.	5,491	1,616,495	0.05%
Cognizant Technology Solutions Corp. Class A	40,572	2,320,313	0.07%	Cardinal Health, Inc.	20,897	1,606,352	0.05%
Digital Realty Trust, Inc. REIT	23,008	2,307,012	0.07%	Principal Financial Group, Inc.	19,140	1,606,229	0.05%
Alnylam Pharmaceuticals, Inc.	9,639	2,290,708	0.07%	Waters Corp.	4,640	1,589,571	0.05%
Kroger Co.	51,216	2,283,209	0.06%	Regions Financial Corp.	72,741	1,568,296	0.04%
State Street Corp.	28,787	2,233,008	0.06%	Xylem, Inc.	14,136	1,563,018	0.04%
Old Dominion Freight Line, Inc.	7,797	2,212,633	0.06%	VeriSign, Inc.	7,518	1,544,498	0.04%
Kraft Heinz Co.	53,902	2,194,350	0.06%	Trade Desk, Inc. Class A	34,302	1,537,759	0.04%
Verisk Analytics, Inc. Class A	12,389	2,185,667	0.06%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Datadog, Inc. Class A	20,909	1,536,811	0.04%	JB Hunt Transport Services, Inc.	6,635	1,156,879	0.03%
Molina Healthcare, Inc.	4,644	1,533,542	0.04%	Avery Dennison Corp.	6,378	1,154,418	0.03%
BioMarin Pharmaceutical, Inc.	14,789	1,530,514	0.04%	Garmin Ltd.	12,482	1,151,964	0.03%
Church & Dwight Co., Inc.	18,841	1,518,773	0.04%	Teradyne, Inc.	12,965	1,132,493	0.03%
Dover Corp.	11,193	1,515,644	0.04%	Iron Mountain, Inc. REIT	22,662	1,129,701	0.03%
Extra Space Storage, Inc. REIT	10,256	1,509,478	0.04%	Splunk, Inc.	12,928	1,112,972	0.03%
Citizens Financial Group, Inc.	38,296	1,507,714	0.04%	HubSpot, Inc.	3,823	1,105,344	0.03%
Atlassian Corp. Class A	11,578	1,489,857	0.04%	Bunge Ltd.	11,061	1,103,556	0.03%
Westinghouse Air Brake Technologies Corp.	14,546	1,451,836	0.04%	Brown & Brown, Inc.	19,356	1,102,711	0.03%
Conagra Brands, Inc.	37,498	1,451,173	0.04%	Viatis, Inc.	98,809	1,099,744	0.03%
STERIS plc	7,851	1,450,001	0.04%	Pinterest, Inc. Class A	45,013	1,092,916	0.03%
Hologic, Inc.	19,376	1,449,519	0.04%	Burlington Stores, Inc.	5,386	1,092,065	0.03%
Ventas, Inc. REIT	31,983	1,440,834	0.04%	Essex Property Trust, Inc. REIT	5,106	1,082,064	0.03%
Kellogg Co.	20,212	1,439,903	0.04%	Nordson Corp.	4,500	1,069,740	0.03%
PerkinElmer, Inc.	10,102	1,416,502	0.04%	Tyler Technologies, Inc.	3,303	1,064,920	0.03%
EPAM Systems, Inc.	4,322	1,416,492	0.04%	Bio-Techne Corp.	12,792	1,060,201	0.03%
Invitation Homes, Inc. REIT	47,773	1,415,992	0.04%	Healthpeak Properties, Inc. REIT	42,146	1,056,600	0.03%
Northern Trust Corp.	15,983	1,414,336	0.04%	Everest Re Group Ltd.	3,186	1,055,426	0.03%
Tyson Foods, Inc. Class A	22,697	1,412,888	0.04%	Cboe Global Markets, Inc.	8,409	1,055,077	0.03%
Mid-America Apartment Communities, Inc. REIT	8,876	1,393,443	0.04%	Akamai Technologies, Inc.	12,505	1,054,171	0.03%
Quest Diagnostics, Inc.	8,887	1,390,282	0.04%	NVR, Inc.	228	1,051,668	0.03%
Sun Communities, Inc. REIT	9,614	1,374,802	0.04%	Interpublic Group of Cos, Inc.	31,414	1,046,400	0.03%
Zoom Video Communications, Inc. Class A	20,211	1,369,093	0.04%	SVB Financial Group	4,535	1,043,685	0.03%
West Pharmaceutical Services, Inc.	5,817	1,369,031	0.04%	Jack Henry & Associates, Inc.	5,905	1,036,682	0.03%
Clorox Co.	9,753	1,368,638	0.04%	Zebra Technologies Corp. Class A	4,029	1,033,076	0.03%
Markel Corp.	1,038	1,367,555	0.04%	NetApp, Inc.	17,085	1,026,125	0.03%
Seagen, Inc.	10,616	1,364,262	0.04%	MongoDB, Inc. Class A	5,184	1,020,419	0.03%
LPL Financial Holdings, Inc.	6,260	1,353,224	0.04%	Expedia Group, Inc.	11,641	1,019,752	0.03%
IDEX Corp.	5,923	1,352,399	0.04%	LKQ Corp.	19,075	1,018,796	0.03%
Align Technology, Inc.	6,385	1,346,596	0.04%	Trimble, Inc.	20,136	1,018,076	0.03%
KeyCorp	76,797	1,337,804	0.04%	FleetCor Technologies, Inc.	5,528	1,015,383	0.03%
Expeditors International of Washington, Inc.	12,856	1,335,996	0.04%	Kimco Realty Corp. REIT	47,530	1,006,685	0.03%
CF Industries Holdings, Inc.	15,641	1,332,613	0.04%	UDR, Inc. REIT	25,983	1,006,322	0.03%
Take-Two Interactive Software, Inc.	12,773	1,330,052	0.04%	Avantor, Inc.	47,667	1,005,297	0.03%
Best Buy Co., Inc.	16,409	1,316,166	0.04%	Check Point Software Technologies Ltd.	7,951	1,003,098	0.03%
Steel Dynamics, Inc.	13,216	1,291,203	0.04%	Hormel Foods Corp.	21,887	996,953	0.03%
Cooper Cos, Inc.	3,898	1,288,952	0.04%	Lamb Weston Holdings, Inc.	11,061	988,411	0.03%
Omnicom Group, Inc.	15,748	1,284,564	0.04%	Lennar Corp. Class B	13,207	987,619	0.03%
Broadridge Financial Solutions, Inc.	9,547	1,280,539	0.04%	Cloudflare, Inc. Class A	21,820	986,482	0.03%
First Solar, Inc.	8,548	1,280,405	0.04%	DoorDash, Inc. Class A	20,154	983,918	0.03%
Paycom Software, Inc.	4,119	1,278,167	0.04%	PTC, Inc.	8,155	978,926	0.03%
J M Smucker Co.	8,006	1,268,631	0.04%	United Therapeutics Corp.	3,511	976,374	0.03%
Cincinnati Financial Corp.	12,218	1,251,001	0.04%	Lennar Corp. Class A	10,771	974,776	0.03%
Monolithic Power Systems, Inc.	3,536	1,250,365	0.04%	Toro Co.	8,590	972,388	0.03%
WP Carey, Inc. REIT	15,947	1,246,258	0.04%	Domino's Pizza, Inc.	2,791	966,802	0.03%
FMC Corp.	9,956	1,242,509	0.04%	Teleflex, Inc.	3,854	962,074	0.03%
SolarEdge Technologies, Inc.	4,372	1,238,456	0.04%	Pool Corp.	3,167	957,479	0.03%
ICON plc ADR	6,372	1,237,761	0.04%	SS&C Technologies Holdings, Inc.	18,248	949,991	0.03%
Atmos Energy Corp.	11,042	1,237,477	0.04%	International Paper Co.	27,382	948,239	0.03%
WR Berkley Corp.	16,756	1,215,983	0.03%	Match Group, Inc.	22,826	947,051	0.03%
Synchrony Financial	36,630	1,203,662	0.03%	RPM International, Inc.	9,686	943,901	0.03%
Coupang, Inc. Class A	81,353	1,196,703	0.03%	Gen Digital, Inc.	43,775	938,098	0.03%
Etsy, Inc.	9,981	1,195,524	0.03%	First Horizon Corp.	38,260	937,370	0.03%
Royalty Pharma plc Class A	30,104	1,189,710	0.03%	Carlisle Cos, Inc.	3,975	936,709	0.03%
FactSet Research Systems, Inc.	2,958	1,186,779	0.03%	Packaging Corp. of America	7,290	932,464	0.03%
Incyte Corp.	14,601	1,172,752	0.03%	Live Nation Entertainment, Inc.	13,077	911,990	0.03%
Fair Isaac Corp.	1,957	1,171,421	0.03%	Camden Property Trust REIT	8,111	907,459	0.03%
Skyworks Solutions, Inc.	12,839	1,170,018	0.03%	Palantir Technologies, Inc. Class A	141,211	906,575	0.03%
Mosaic Co.	26,494	1,162,292	0.03%	Equity LifeStyle Properties, Inc. REIT	14,009	904,981	0.03%
				GoDaddy, Inc. Class A	12,066	902,778	0.03%

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Reliance Steel & Aluminum Co.	4,452	901,263	0.03%	Zscaler, Inc.	6,613	739,995	0.02%
Axon Enterprise, Inc.	5,431	901,166	0.03%	Westrock Co.	21,012	738,782	0.02%
Host Hotels & Resorts, Inc. REIT	56,067	899,875	0.03%	Black Knight, Inc.	11,948	737,789	0.02%
Snap-on, Inc.	3,932	898,423	0.03%	AGCO Corp.	5,309	736,305	0.02%
Spotify Technology SA	11,259	888,898	0.03%	Lattice Semiconductor Corp.	11,339	735,674	0.02%
Stanley Black & Decker, Inc.	11,804	886,716	0.03%	VF Corp.	26,488	731,334	0.02%
Neurocrine Biosciences, Inc.	7,394	883,139	0.03%	Grab Holdings Ltd. Class A	226,499	729,327	0.02%
DocuSign, Inc. Class A	15,880	880,070	0.03%	Exact Sciences Corp.	14,726	729,084	0.02%
Graco, Inc.	12,980	873,035	0.03%	Repligen Corp.	4,284	725,324	0.02%
Coca-Cola Europacific Partners plc	15,770	872,396	0.03%	Jabil, Inc.	10,634	725,239	0.02%
Sarepta Therapeutics, Inc.	6,732	872,333	0.02%	Aramark	17,540	725,104	0.02%
CH Robinson Worldwide, Inc.	9,524	872,017	0.02%	Credicorp Ltd.	5,299	718,862	0.02%
TransUnion	15,354	871,340	0.02%	Advance Auto Parts, Inc.	4,887	718,536	0.02%
Campbell Soup Co.	15,170	860,897	0.02%	Qorvo, Inc.	7,897	715,784	0.02%
Regency Centers Corp. REIT	13,674	854,625	0.02%	Fox Corp. Class A	23,556	715,396	0.02%
Masco Corp.	18,268	852,568	0.02%	East West Bancorp, Inc.	10,783	710,600	0.02%
Globe Life, Inc.	7,035	848,069	0.02%	American Homes 4 Rent REIT Class A	23,536	709,375	0.02%
Royal Caribbean Cruises Ltd.	17,130	846,736	0.02%	First Citizens BancShares, Inc. Class A	925	701,483	0.02%
ROBLOX Corp. Class A	29,667	844,323	0.02%	Knight-Swift Transportation Holdings, Inc. Class A	13,284	696,214	0.02%
Deckers Outdoor Corp.	2,112	843,026	0.02%	Wolfspeed, Inc.	10,056	694,266	0.02%
Ares Management Corp. Class A	12,273	839,964	0.02%	Ceridian HCM Holding, Inc. F5, Inc.	10,804	693,077	0.02%
Bill.com Holdings, Inc.	7,694	838,338	0.02%	BJ's Wholesale Club Holdings, Inc.	10,423	689,586	0.02%
Henry Schein, Inc.	10,450	834,642	0.02%	Allegion plc	6,516	685,874	0.02%
Essential Utilities, Inc.	17,452	832,984	0.02%	CubeSmart REIT	16,877	679,299	0.02%
MarketAxess Holdings, Inc.	2,977	830,256	0.02%	Genpact Ltd.	14,659	679,005	0.02%
Amdocs Ltd.	9,112	828,281	0.02%	Twilio, Inc. Class A	13,788	675,060	0.02%
Charles River Laboratories International, Inc.	3,797	827,366	0.02%	Universal Health Services, Inc. Class B	4,790	674,863	0.02%
Boston Properties, Inc. REIT	12,142	820,556	0.02%	Webster Financial Corp.	14,162	670,429	0.02%
Juniper Networks, Inc.	25,570	817,217	0.02%	Comerica, Inc.	9,973	666,695	0.02%
Tapestry, Inc.	21,293	810,837	0.02%	Cognex Corp.	14,151	666,654	0.02%
Five Below, Inc.	4,574	809,003	0.02%	Life Storage, Inc. REIT	6,751	664,974	0.02%
Equitable Holdings, Inc.	28,163	808,278	0.02%	Regal Rexnord Corp.	5,499	659,770	0.02%
CarMax, Inc.	13,195	803,444	0.02%	Liberty Broadband Corp. Class C	8,592	655,312	0.02%
Western Digital Corp.	25,433	802,411	0.02%	Owens Corning	7,677	654,848	0.02%
Liberty Media Corp.-Liberty Formula One Class C	13,394	800,693	0.02%	Lamar Advertising Co. REIT Class A	6,911	652,398	0.02%
PulteGroup, Inc.	17,565	799,734	0.02%	Carnival Corp.	80,859	651,724	0.02%
Okta, Inc. Class A	11,699	799,393	0.02%	Rollins, Inc.	17,755	648,768	0.02%
Rexford Industrial Realty, Inc. REIT	14,603	797,908	0.02%	RenaissanceRe Holdings Ltd.	3,474	640,015	0.02%
Paramount Global Class B	47,072	794,575	0.02%	National Retail Properties, Inc. REIT	13,932	637,528	0.02%
Crown Holdings, Inc.	9,632	791,847	0.02%	Ciena Corp.	12,483	636,383	0.02%
Service Corp. International	11,441	791,031	0.02%	Royal Gold, Inc.	5,640	635,741	0.02%
Rivian Automotive, Inc. Class A	42,382	781,100	0.02%	Federal Realty Investment Trust REIT	6,268	633,319	0.02%
Jazz Pharmaceuticals plc	4,890	779,026	0.02%	Manhattan Associates, Inc.	5,200	631,280	0.02%
Vail Resorts, Inc.	3,264	777,974	0.02%	ZoomInfo Technologies, Inc. Class A	20,928	630,142	0.02%
Seagate Technology Holdings plc	14,756	776,313	0.02%	Capri Holdings Ltd.	10,956	627,998	0.02%
Flex Ltd.	36,143	775,629	0.02%	Halozyne Therapeutics, Inc.	11,017	626,867	0.02%
Darling Ingredients, Inc.	12,384	775,115	0.02%	Lear Corp.	5,054	626,797	0.02%
Fidelity National Financial, Inc.	20,384	766,846	0.02%	Berry Global Group, Inc.	10,340	624,846	0.02%
BorgWarner, Inc.	19,035	766,159	0.02%	Catalent, Inc.	13,831	622,533	0.02%
American Financial Group, Inc.	5,543	760,943	0.02%	Franklin Resources, Inc.	23,561	621,539	0.02%
Entegris, Inc.	11,572	759,007	0.02%	Paylocity Holding Corp.	3,190	619,689	0.02%
Builders FirstSource, Inc.	11,660	756,501	0.02%	Cullen/Frost Bankers, Inc.	4,599	614,886	0.02%
Annaly Capital Management, Inc. REIT	35,849	755,697	0.02%	Dynatrace, Inc.	16,007	613,068	0.02%
Bath & Body Works, Inc.	17,876	753,295	0.02%	Floor & Decor Holdings, Inc. Class A	8,795	612,396	0.02%
WillScot Mobile Mini Holdings Corp.	16,641	751,674	0.02%	Novocure Ltd.	8,322	610,419	0.02%
Reinsurance Group of America, Inc.	5,229	742,989	0.02%	Unum Group	14,824	608,229	0.02%
Bio-Rad Laboratories, Inc. Class A	1,766	742,585	0.02%	Watsco, Inc.	2,426	605,044	0.02%
				Williams-Sonoma, Inc.	5,264	604,939	0.02%

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Penumbra, Inc.	2,712	603,312	0.02%	Old Republic International Corp.	20,382	492,225	0.01%
Commerce Bancshares, Inc.	8,860	603,100	0.02%	Karuna Therapeutics, Inc.	2,504	492,036	0.01%
Healthcare Realty Trust, Inc. REIT Class A	31,114	599,567	0.02%	Toll Brothers, Inc.	9,855	491,962	0.01%
Inspire Medical Systems, Inc.	2,380	599,474	0.02%	Plug Power, Inc.	39,679	490,829	0.01%
Organon & Co.	21,442	598,875	0.02%	Skechers USA, Inc. Class A	11,684	490,144	0.01%
Donaldson Co., Inc.	10,117	595,588	0.02%	Prosperity Bancshares, Inc.	6,691	486,302	0.01%
Robert Half International, Inc.	8,066	595,513	0.02%	Arrow Electronics, Inc.	4,648	486,041	0.01%
Hasbro, Inc.	9,707	592,224	0.02%	WESCO International, Inc.	3,845	481,394	0.01%
WEX, Inc.	3,618	592,086	0.02%	Mohawk Industries, Inc.	4,709	481,354	0.01%
Chemed Corp.	1,159	591,588	0.02%	Wyndham Hotels & Resorts, Inc.	6,744	480,915	0.01%
A O Smith Corp.	10,314	590,373	0.02%	Agree Realty Corp. REIT	6,747	478,565	0.01%
Jones Lang LaSalle, Inc.	3,701	589,828	0.02%	Elanco Animal Health, Inc.	39,082	477,582	0.01%
AerCap Holdings NV	10,111	589,674	0.02%	Ingredion, Inc.	4,866	476,527	0.01%
Middleby Corp.	4,399	589,026	0.02%	MSA Safety, Inc.	3,261	470,204	0.01%
STORE Capital Corp. REIT	18,369	588,910	0.02%	Exelixis, Inc.	29,270	469,491	0.01%
DENTSPLY SIRONA, Inc.	18,427	586,716	0.02%	Harley-Davidson, Inc.	11,268	468,749	0.01%
Americold Realty Trust, Inc. REIT	20,624	583,865	0.02%	DXC Technology Co.	17,688	468,732	0.01%
Bruker Corp.	8,521	582,410	0.02%	Landstar System, Inc.	2,875	468,337	0.01%
Unity Software, Inc.	20,333	581,320	0.02%	Aspen Technology, Inc.	2,278	467,901	0.01%
AptarGroup, Inc.	5,219	573,986	0.02%	Saia, Inc.	2,220	465,490	0.01%
Acadia Healthcare Co., Inc.	6,970	573,770	0.02%	EastGroup Properties, Inc. REIT	3,123	462,391	0.01%
Lennox International, Inc.	2,398	573,674	0.02%	Lumen Technologies, Inc.	88,514	462,043	0.01%
Ally Financial, Inc.	23,448	573,304	0.02%	AGNC Investment Corp. REIT	44,613	461,745	0.01%
Autoliv, Inc.	7,462	571,440	0.02%	CyberArk Software Ltd.	3,545	459,609	0.01%
Fortune Brands Innovations, Inc.	9,904	565,617	0.02%	Pinnacle Financial Partners, Inc.	6,252	458,897	0.01%
Planet Fitness, Inc. Class A	7,169	564,917	0.02%	Stifel Financial Corp.	7,859	458,730	0.01%
Shockwave Medical, Inc.	2,734	562,138	0.02%	Generac Holdings, Inc.	4,542	457,198	0.01%
Western Alliance Bancorp	9,361	557,541	0.02%	Murphy USA, Inc.	1,635	457,048	0.01%
US Foods Holding Corp.	16,381	557,282	0.02%	New York Community Bancorp, Inc.	53,070	456,402	0.01%
nVent Electric plc	14,480	557,046	0.02%	H&R Block, Inc.	12,471	455,316	0.01%
Medical Properties Trust, Inc. REIT	49,829	555,095	0.02%	Acuity Brands, Inc.	2,749	455,262	0.01%
Pure Storage, Inc. Class A	20,743	555,083	0.02%	Coupa Software, Inc.	5,743	454,673	0.01%
Interactive Brokers Group, Inc. Class A	7,630	552,030	0.02%	Sonoco Products Co.	7,438	451,561	0.01%
Sealed Air Corp.	11,052	551,274	0.02%	Celsius Holdings, Inc.	4,335	451,013	0.01%
Invesco Ltd.	30,563	549,828	0.02%	Liberty Global plc Class C	23,186	450,504	0.01%
Crocs, Inc.	5,066	549,306	0.02%	Ensign Group, Inc.	4,752	449,587	0.01%
Zions Bancorp NA	11,139	547,593	0.02%	Concentrix Corp.	3,375	449,415	0.01%
Whirlpool Corp.	3,866	546,884	0.02%	Starwood Property Trust, Inc. REIT	24,487	448,847	0.01%
Brimor Property Group, Inc. REIT	23,895	541,700	0.02%	Guidewire Software, Inc.	7,147	447,116	0.01%
News Corp. Class B	29,249	539,352	0.02%	Post Holdings, Inc.	4,931	445,072	0.01%
Signature Bank	4,662	537,156	0.02%	Flowers Foods, Inc.	15,467	444,522	0.01%
Tradeweb Markets, Inc. Class A	8,142	528,660	0.02%	Ashland, Inc.	4,129	443,991	0.01%
Graphic Packaging Holding Co.	23,540	523,765	0.02%	Lithia Motors, Inc. Class A	2,165	443,262	0.01%
Masimo Corp.	3,525	521,524	0.02%	SouthState Corp.	5,803	443,117	0.01%
First Industrial Realty Trust, Inc. REIT	10,804	521,401	0.02%	SEI Investments Co.	7,600	443,080	0.01%
Valmont Industries, Inc.	1,573	520,144	0.02%	SiteOne Landscape Supply, Inc.	3,766	441,827	0.01%
Globant SA	3,077	517,428	0.01%	Western Union Co.	32,017	440,874	0.01%
Omega Healthcare Investors, Inc. REIT	18,346	512,771	0.01%	Primerica, Inc.	3,104	440,209	0.01%
Assurant, Inc.	4,087	511,120	0.01%	Valvoline, Inc.	13,436	438,685	0.01%
Nexstar Media Group, Inc. Class A	2,901	507,762	0.01%	Kinsale Capital Group, Inc.	1,661	434,385	0.01%
Affiliated Managers Group, Inc.	3,204	507,610	0.01%	Glacier Bancorp, Inc.	8,773	433,562	0.01%
Encompass Health Corp.	8,478	507,069	0.01%	Tenet Healthcare Corp.	8,876	433,060	0.01%
Gentex Corp.	18,418	502,259	0.01%	MasTec, Inc.	5,075	433,050	0.01%
Clean Harbors, Inc.	4,380	499,846	0.01%	New York Times Co. Class A	13,331	432,724	0.01%
Frontier Communications Parent, Inc.	19,566	498,542	0.01%	Smartsheet, Inc. Class A	10,977	432,055	0.01%
Dropbox, Inc. Class A	22,234	497,597	0.01%	United States Steel Corp.	17,199	430,835	0.01%
Axalta Coating Systems Ltd.	19,457	495,570	0.01%	STAG Industrial, Inc. REIT	13,330	430,692	0.01%
Nutanix, Inc. Class A	18,952	493,700	0.01%	Voya Financial, Inc.	6,963	428,155	0.01%
				Littelfuse, Inc.	1,943	427,849	0.01%
				Coinbase Global, Inc. Class A	12,029	425,706	0.01%
				Tempur Sealy International, Inc.	12,398	425,623	0.01%
				Roku, Inc. Class A	10,449	425,274	0.01%

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Spirit Realty Capital, Inc. REIT	10,645	425,055	0.01%	Robinhood Markets, Inc. Class A	45,448	369,947	0.01%
Envista Holdings Corp.	12,613	424,680	0.01%	Arrowhead Pharmaceuticals, Inc.	9,116	369,745	0.01%
Synovus Financial Corp.	11,294	424,090	0.01%	Air Lease Corp. Class A	9,597	368,717	0.01%
FTI Consulting, Inc.	2,663	422,884	0.01%	Wix.com Ltd.	4,788	367,862	0.01%
Sunrun, Inc.	17,561	421,815	0.01%	U-Haul Holding Co. Class B	6,669	366,662	0.01%
Euronet Worldwide, Inc.	4,450	419,991	0.01%	Ormat Technologies, Inc.	4,235	366,243	0.01%
Macy's, Inc.	20,264	418,452	0.01%	Hanover Insurance Group, Inc.	2,691	363,635	0.01%
Advanced Drainage Systems, Inc.	5,061	414,850	0.01%	MGIC Investment Corp.	27,959	363,467	0.01%
Novanta, Inc.	3,053	414,811	0.01%	Home BancShares, Inc.	15,926	362,954	0.01%
Liberty Media Corp.-Liberty SiriusXM Class C	10,584	414,152	0.01%	Avis Budget Group, Inc.	2,214	362,941	0.01%
Medpace Holdings, Inc.	1,945	413,137	0.01%	Universal Display Corp.	3,351	362,042	0.01%
United Bankshares, Inc.	10,170	411,783	0.01%	RLI Corp.	2,756	361,780	0.01%
Selective Insurance Group, Inc.	4,642	411,328	0.01%	FNB Corp.	27,642	360,728	0.01%
Leggett & Platt, Inc.	12,727	410,191	0.01%	Vertiv Holdings Co. Class A	26,280	358,985	0.01%
TopBuild Corp.	2,615	409,221	0.01%	API Group Corp.	19,030	357,954	0.01%
SPS Commerce, Inc.	3,167	406,738	0.01%	Wintrust Financial Corp.	4,220	356,674	0.01%
Rayonier, Inc. REIT	12,323	406,166	0.01%	Maximus, Inc.	4,857	356,164	0.01%
HealthEquity, Inc.	6,586	405,961	0.01%	QuidelOrtho Corp.	4,156	356,045	0.01%
Globe Medical, Inc. Class A	5,454	405,069	0.01%	First Financial Bankshares, Inc.	10,331	355,386	0.01%
GameStop Corp. Class A	21,887	404,034	0.01%	Calix, Inc.	5,167	353,578	0.01%
Chart Industries, Inc.	3,503	403,651	0.01%	Louisiana-Pacific Corp.	5,952	352,358	0.01%
ExlService Holdings, Inc.	2,378	402,905	0.01%	Silicon Laboratories, Inc.	2,596	352,199	0.01%
IAA, Inc.	10,036	401,440	0.01%	Haemonetics Corp.	4,462	350,936	0.01%
Fabrinet	3,128	401,072	0.01%	Watts Water Technologies, Inc. Class A	2,396	350,367	0.01%
Hyatt Hotels Corp. Class A	4,420	399,789	0.01%	LHC Group, Inc.	2,156	348,604	0.01%
Univar Solutions, Inc.	12,546	398,963	0.01%	Terreño Realty Corp. REIT	6,128	348,499	0.01%
Apartment Income Corp. REIT	11,618	398,614	0.01%	ONE Gas, Inc.	4,602	348,463	0.01%
Apellis Pharmaceuticals, Inc.	7,673	396,771	0.01%	UiPath, Inc. Class A	27,348	347,593	0.01%
Lincoln National Corp.	12,912	396,657	0.01%	Power Integrations, Inc.	4,826	346,121	0.01%
Intra-Cellular Therapies, Inc.	7,480	395,842	0.01%	DaVita, Inc.	4,611	344,303	0.01%
Marriott Vacations Worldwide Corp.	2,934	394,887	0.01%	Synaptics, Inc.	3,606	343,147	0.01%
Five9, Inc.	5,812	394,402	0.01%	Independence Realty Trust, Inc. REIT	20,340	342,932	0.01%
First American Financial Corp.	7,510	393,073	0.01%	Fox Factory Holding Corp.	3,754	342,477	0.01%
Popular, Inc.	5,913	392,150	0.01%	GATX Corp.	3,220	342,415	0.01%
Brunswick Corp.	5,436	391,827	0.01%	Southwest Airlines Co.	10,129	341,043	0.01%
Zillow Group, Inc. Class C	12,149	391,319	0.01%	Applied Industrial Technologies, Inc.	2,706	341,037	0.01%
Huntsman Corp.	14,174	389,502	0.01%	Simpson Manufacturing Co., Inc.	3,844	340,809	0.01%
TEGNA, Inc.	18,338	388,582	0.01%	Merit Medical Systems, Inc.	4,824	340,671	0.01%
RH	1,453	388,227	0.01%	Southwest Gas Holdings, Inc.	5,497	340,154	0.01%
Stericycle, Inc.	7,773	387,795	0.01%	Dolby Laboratories, Inc. Class A	4,802	338,733	0.01%
Kite Realty Group Trust REIT	18,378	386,857	0.01%	Trex Co., Inc.	7,974	337,539	0.01%
Perrigo Co. plc	11,338	386,512	0.01%	Essent Group Ltd.	8,663	336,817	0.01%
MKS Instruments, Inc.	4,561	386,454	0.01%	AMN Healthcare Services, Inc.	3,262	335,399	0.01%
Ionis Pharmaceuticals, Inc.	10,201	385,292	0.01%	Workiva, Inc. Class A	3,990	335,040	0.01%
Delta Air Lines, Inc.	11,688	384,068	0.01%	Atkore, Inc.	2,948	334,362	0.01%
UFP Industries, Inc.	4,842	383,729	0.01%	Lancaster Colony Corp.	1,690	333,437	0.01%
Hancock Whitney Corp.	7,904	382,475	0.01%	Cable One, Inc.	468	333,150	0.01%
Norwegian Cruise Line Holdings Ltd.	31,169	381,509	0.01%	Cabot Corp.	4,983	333,064	0.01%
XP, Inc. Class A	24,862	381,383	0.01%	PVH Corp.	4,712	332,620	0.01%
Option Care Health, Inc.	12,672	381,300	0.01%	New Jersey Resources Corp.	6,690	331,958	0.01%
GXO Logistics, Inc.	8,908	380,283	0.01%	Wendy's Co.	14,668	331,937	0.01%
Eagle Materials, Inc.	2,854	379,154	0.01%	Ziff Davis, Inc.	4,182	330,796	0.01%
Qualys, Inc.	3,360	377,093	0.01%	Tenable Holdings, Inc.	8,668	330,684	0.01%
Box, Inc. Class A	12,019	374,151	0.01%	White Mountains Insurance Group Ltd.	230	325,296	0.01%
National Instruments Corp.	10,131	373,834	0.01%	Azenta, Inc.	5,579	324,809	0.01%
Newell Brands, Inc.	28,531	373,185	0.01%	Insperty, Inc.	2,844	323,078	0.01%
Toast, Inc. Class A	20,639	372,121	0.01%	Premier, Inc. Class A	9,181	321,151	0.01%
Ryman Hospitality Properties, Inc. REIT	4,546	371,772	0.01%	Ryder System, Inc.	3,828	319,906	0.01%
Valley National Bancorp	32,867	371,726	0.01%	Cirrus Logic, Inc.	4,290	319,519	0.01%
Old National Bancorp	20,670	371,647	0.01%	Ralph Lauren Corp. Class A	3,016	318,701	0.01%
Kilroy Realty Corp. REIT	9,587	370,729	0.01%				
Cadence Bank	15,014	370,245	0.01%				

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Balchem Corp.	2,606	318,219	0.01%	Terex Corp.	6,499	277,637	0.01%
Visteon Corp.	2,432	318,179	0.01%	Liberty Media Corp.-Liberty Formula One Class A	5,186	277,088	0.01%
Syneos Health, Inc. Class A	8,670	318,016	0.01%	IAC, Inc.	6,233	276,745	0.01%
Houlihan Lokey, Inc. Class A	3,640	317,262	0.01%	TD SYNnex Corp.	2,920	276,553	0.01%
Bank OZK	7,912	316,955	0.01%	Belden, Inc.	3,844	276,384	0.01%
Envestnet, Inc.	5,128	316,398	0.01%	SITE Centers Corp. REIT	20,209	276,055	0.01%
Casella Waste Systems, Inc. Class A	3,980	315,654	0.01%	MSC Industrial Direct Co., Inc. Class A	3,378	275,983	0.01%
Amicus Therapeutics, Inc.	25,809	315,128	0.01%	Dun & Bradstreet Holdings, Inc.	22,492	275,752	0.01%
Franklin Electric Co., Inc.	3,939	314,135	0.01%	Columbia Sportswear Co.	3,141	275,089	0.01%
Apple Hospitality, Inc. REIT	19,856	313,328	0.01%	LivanoVA plc	4,922	273,368	0.01%
Triton International Ltd.	4,550	312,949	0.01%	Douglas Emmett, Inc. REIT	17,430	273,302	0.01%
Silgan Holdings, Inc.	6,021	312,129	0.01%	Blackline, Inc.	4,055	272,780	0.01%
Vornado Realty Trust REIT	14,967	311,463	0.01%	Armstrong World Industries, Inc.	3,976	272,714	0.01%
South Jersey Industries, Inc.	8,735	310,355	0.01%	Asbury Automotive Group, Inc.	1,521	272,639	0.01%
Independent Bank Corp.	3,671	309,943	0.01%	Lyft, Inc. Class A	24,732	272,547	0.01%
Natera, Inc.	7,681	308,546	0.01%	Hillenbrand, Inc.	6,372	271,893	0.01%
Herc Holdings, Inc.	2,341	308,005	0.01%	Choice Hotels International, Inc.	2,407	271,124	0.01%
Liberty Media Corp.-Liberty SiriusXM Class A	7,793	306,343	0.01%	Intellia Therapeutics, Inc.	7,769	271,060	0.01%
California Water Service Group	5,041	305,686	0.01%	Chegg, Inc.	10,715	270,768	0.01%
Element Solutions, Inc.	16,741	304,519	0.01%	Kirby Corp.	4,204	270,527	0.01%
Fox Corp. Class B	10,628	302,367	0.01%	Kemper Corp.	5,492	270,206	0.01%
PotlatchDeltic Corp. REIT	6,872	302,299	0.01%	International Bancshares Corp.	5,903	270,121	0.01%
Comfort Systems USA, Inc.	2,625	302,085	0.01%	Assured Guaranty Ltd.	4,336	269,959	0.01%
ManpowerGroup, Inc.	3,627	301,803	0.01%	American Equity Investment Life Holding Co.	5,909	269,569	0.01%
Elastic NV	5,844	300,966	0.01%	Lantheus Holdings, Inc.	5,287	269,426	0.01%
Wingstop, Inc.	2,182	300,287	0.01%	Avnet, Inc.	6,477	269,314	0.01%
GLOBALFOUNDRIES, Inc.	5,572	300,275	0.01%	Cousins Properties, Inc. REIT	10,559	267,037	0.01%
SLM Corp.	18,073	300,012	0.01%	Goodyear Tire & Rubber Co.	26,270	266,640	0.01%
Spire, Inc.	4,353	299,748	0.01%	XPO, Inc.	8,008	266,586	0.01%
Evercore, Inc. Class A	2,743	299,206	0.01%	Teladoc Health, Inc.	11,256	266,204	0.01%
Badger Meter, Inc.	2,726	297,216	0.01%	Axonics, Inc.	4,256	266,128	0.01%
Neogen Corp.	19,511	297,153	0.01%	Lucid Group, Inc.	38,892	265,632	0.01%
Sirius XM Holdings, Inc.	50,800	296,672	0.01%	YETI Holdings, Inc.	6,397	264,260	0.01%
Hilton Grand Vacations, Inc.	7,684	296,141	0.01%	BellRing Brands, Inc.	10,298	264,041	0.01%
Shoals Technologies Group, Inc. Class A	11,989	295,769	0.01%	National Vision Holdings, Inc.	6,807	263,839	0.01%
Alkermes plc	11,279	294,720	0.01%	BrightHouse Financial, Inc.	5,146	263,835	0.01%
National Storage Affiliates Trust REIT	8,155	294,559	0.01%	NCR Corp.	11,218	262,613	0.01%
Clarivate plc	35,260	294,068	0.01%	RingCentral, Inc. Class A	7,414	262,456	0.01%
Super Micro Computer, Inc.	3,578	293,754	0.01%	Cytokinetics, Inc.	5,719	262,045	0.01%
Blackstone Mortgage Trust, Inc. REIT Class A	13,839	292,972	0.01%	Vishay Intertechnology, Inc.	12,141	261,881	0.01%
Lumentum Holdings, Inc.	5,593	291,787	0.01%	Victoria's Secret & Co.	7,304	261,337	0.01%
ICU Medical, Inc.	1,851	291,495	0.01%	Bright Horizons Family Solutions, Inc.	4,141	261,297	0.01%
ASGN, Inc.	3,577	291,454	0.01%	UMB Financial Corp.	3,124	260,916	0.01%
Integra LifeSciences Holdings Corp.	5,187	290,835	0.01%	Teradata Corp.	7,729	260,158	0.01%
AutoNation, Inc.	2,709	290,676	0.01%	Umpqua Holdings Corp.	14,526	259,289	0.01%
OneMain Holdings, Inc. Class A	8,699	289,764	0.01%	DISH Network Corp. Class A	18,464	259,235	0.01%
Rambus, Inc.	8,080	289,426	0.01%	Summit Materials, Inc. Class A	9,109	258,605	0.01%
Axis Capital Holdings Ltd.	5,321	288,239	0.01%	First Hawaiian, Inc.	9,870	257,015	0.01%
Thor Industries, Inc.	3,788	285,956	0.01%	Cogent Communications Holdings, Inc.	4,496	256,632	0.01%
HB Fuller Co.	3,978	284,904	0.01%	10X Genomics, Inc. Class A	6,967	253,877	0.01%
Bloom Energy Corp. Class A	14,827	283,492	0.01%	New Relic, Inc.	4,479	252,840	0.01%
Diodes, Inc.	3,719	283,165	0.01%	Altair Engineering, Inc. Class A	5,556	252,631	0.01%
Rithm Capital Corp. REIT	34,497	281,840	0.01%	Hostess Brands, Inc. Class A	11,241	252,248	0.01%
Foot Locker, Inc.	7,444	281,309	0.01%	Skyline Champion Corp.	4,892	251,987	0.01%
Madison Square Garden Sports Corp.	1,534	281,228	0.01%	Essential Properties Realty Trust, Inc. REIT	10,729	251,810	0.01%
Albertsons Cos, Inc. Class A	13,540	280,820	0.01%	Sabra Health Care, Inc. REIT	20,257	251,795	0.01%
John Bean Technologies Corp.	3,066	280,018	0.01%	ServisFirst Bancshares, Inc.	3,648	251,384	0.01%
SoFi Technologies, Inc.	60,731	279,970	0.01%	Ameris Bancorp	5,331	251,303	0.01%
AAON, Inc.	3,712	279,588	0.01%	Mr Cooper Group, Inc.	6,258	251,134	0.01%
Physicians Realty Trust REIT	19,279	278,967	0.01%				
Highwoods Properties, Inc. REIT	9,965	278,821	0.01%				

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First Interstate BancSystem, Inc. Class A	6,486	250,684	0.01%	Brink's Co.	4,171	224,024	0.01%
Papa John's International, Inc.	3,030	249,399	0.01%	Marqeta, Inc. Class A	36,610	223,687	0.01%
Meritage Homes Corp.	2,694	248,387	0.01%	Eastern Bankshares, Inc.	12,908	222,663	0.01%
Innovative Industrial Properties, Inc. REIT Class A	2,428	246,078	0.01%	Macerich Co. REIT	19,759	222,486	0.01%
Sprouts Farmers Market, Inc.	7,602	246,077	0.01%	Grocery Outlet Holding Corp.	7,609	222,107	0.01%
Procore Technologies, Inc.	5,214	245,997	0.01%	Axsome Therapeutics, Inc.	2,868	221,209	0.01%
United Airlines Holdings, Inc.	6,517	245,691	0.01%	Community Bank System, Inc.	3,505	220,640	0.01%
Alight, Inc. Class A	29,381	245,625	0.01%	MaxLinear, Inc. Class A	6,496	220,539	0.01%
iRhythm Technologies, Inc.	2,620	245,415	0.01%	Penske Automotive Group, Inc.	1,910	219,516	0.01%
ACI Worldwide, Inc.	10,670	245,410	0.01%	Hecla Mining Co.	39,347	218,769	0.01%
Advanced Energy Industries, Inc.	2,856	244,988	0.01%	Spectrum Brands Holdings, Inc.	3,587	218,520	0.01%
Select Medical Holdings Corp.	9,852	244,625	0.01%	Genworth Financial, Inc. Class A	41,249	218,207	0.01%
Associated Banc-Corp.	10,581	244,315	0.01%	Avient Corp.	6,425	216,908	0.01%
Westlake Corp.	2,382	244,250	0.01%	AtriCure, Inc.	4,887	216,885	0.01%
Janus Henderson Group plc	10,353	243,503	0.01%	Piper Sandler Cos	1,663	216,506	0.01%
Ultragenyx Pharmaceutical, Inc.	5,251	243,279	0.01%	Wayfair, Inc. Class A	6,578	216,350	0.01%
Broadstone Net Lease, Inc. REIT Class A	15,007	243,263	0.01%	Federal Signal Corp.	4,650	216,085	0.01%
Onto Innovation, Inc.	3,564	242,673	0.01%	Energizer Holdings, Inc.	6,433	215,827	0.01%
Jackson Financial, Inc. Class A	6,951	241,825	0.01%	O-I Glass, Inc.	12,978	215,045	0.01%
BOK Financial Corp.	2,310	239,755	0.01%	StoneCo Ltd. Class A	22,727	214,543	0.01%
Acident plc	6,890	239,014	0.01%	Atlas Air Worldwide Holdings, Inc.	2,128	214,502	0.01%
Vontier Corp.	12,358	238,880	0.01%	Insmid, Inc.	10,728	214,345	0.01%
CVB Financial Corp.	9,269	238,677	0.01%	Signet Jewelers Ltd.	3,149	214,132	0.01%
WSFS Financial Corp.	5,237	237,446	0.01%	BankUnited, Inc.	6,284	213,467	0.01%
Confluent, Inc. Class A	10,673	237,368	0.01%	Graham Holdings Co. Class B	353	213,286	0.01%
Taylor Morrison Home Corp. Class A	7,797	236,639	0.01%	Progyny, Inc.	6,833	212,848	0.01%
Simply Good Foods Co.	6,210	236,166	0.01%	Sensient Technologies Corp.	2,917	212,708	0.01%
Credit Acceptance Corp.	497	235,777	0.01%	SPX Technologies, Inc.	3,233	212,246	0.01%
Cathay General Bancorp	5,756	234,787	0.01%	Northwest Bancshares, Inc.	15,141	211,671	0.01%
Ambarella, Inc.	2,854	234,684	0.01%	Dycom Industries, Inc.	2,258	211,349	0.01%
Grand Canyon Education, Inc.	2,219	234,460	0.01%	1Life Healthcare, Inc.	12,639	211,198	0.01%
Inari Medical, Inc.	3,655	232,312	0.01%	Korn Ferry	4,144	209,769	0.01%
Blueprint Medicines Corp.	5,281	231,361	0.01%	Radian Group, Inc.	10,993	209,637	0.01%
agilon health, Inc.	14,324	231,189	0.01%	Alteryx, Inc. Class A	4,131	209,318	0.01%
Livent Corp.	11,629	231,068	0.01%	Freshpet, Inc.	3,960	208,969	0.01%
CRISPR Therapeutics AG	5,661	230,120	0.01%	Travel + Leisure Co.	5,717	208,099	0.01%
Varonis Systems, Inc. Class B	9,605	229,944	0.01%	Peloton Interactive, Inc. Class A	26,204	208,060	0.01%
Texas Capital Bancshares, Inc.	3,810	229,781	0.01%	Oak Street Health, Inc.	9,664	207,873	0.01%
Hamilton Lane, Inc. Class A	3,596	229,712	0.01%	PTC Therapeutics, Inc.	5,435	207,454	0.01%
Kohl's Corp.	9,084	229,371	0.01%	Bank of Hawaii Corp.	2,673	207,318	0.01%
Amkor Technology, Inc.	9,564	229,345	0.01%	TreeHouse Foods, Inc.	4,194	207,100	0.01%
Prestige Consumer Healthcare, Inc.	3,662	229,241	0.01%	Liberty Global plc Class A	10,910	206,526	0.01%
Coty, Inc. Class A	26,746	228,946	0.01%	UniFirst Corp.	1,069	206,306	0.01%
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT	7,897	228,855	0.01%	AZEK Co., Inc. Class A	10,108	205,395	0.01%
United Community Banks, Inc.	6,769	228,792	0.01%	PacWest Bancorp	8,947	205,334	0.01%
Simmons First National Corp. Class A	10,591	228,554	0.01%	CommVault Systems, Inc.	3,266	205,235	0.01%
Moelis & Co. Class A	5,927	227,419	0.01%	Patterson Cos, Inc.	7,300	204,619	0.01%
Denali Therapeutics, Inc.	8,168	227,152	0.01%	Evotent Health, Inc. Class A	7,276	204,310	0.01%
Perficient, Inc.	3,245	226,598	0.01%	Ollie's Bargain Outlet Holdings, Inc.	4,356	204,035	0.01%
Kulicke & Soffa Industries, Inc.	5,100	225,726	0.01%	Insight Enterprises, Inc.	2,034	203,949	0.01%
Array Technologies, Inc.	11,674	225,658	0.01%	Focus Financial Partners, Inc. Class A	5,442	202,823	0.01%
Verint Systems, Inc.	6,184	224,356	0.01%	Corporate Office Properties Trust REIT	7,759	201,268	0.01%
Topgolf Callaway Brands Corp.	11,344	224,044	0.01%	J & J Snack Foods Corp.	1,342	200,911	0.01%
				Enstar Group Ltd.	869	200,774	0.01%
				LXP Industrial Trust REIT	20,033	200,731	0.01%
				Guardant Health, Inc.	7,363	200,274	0.01%
				National Health Investors, Inc. REIT	3,826	199,794	0.01%
				Integer Holdings Corp.	2,905	198,876	0.01%
				Beam Therapeutics, Inc.	5,073	198,405	0.01%
				TriNet Group, Inc.	2,912	197,434	0.01%

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STAAR Surgical Co.	4,050	196,587	0.01%	Scorpio Tankers, Inc.	3,325	178,785	0.01%
BioCryst Pharmaceuticals, Inc.	17,040	195,619	0.01%	Ingevity Corp.	2,532	178,354	0.01%
Shift4 Payments, Inc. Class A	3,496	195,531	0.01%	Zurn Elkay Water Solutions Corp.	8,420	178,083	0.01%
Lazard Ltd. Class A	5,628	195,123	0.01%	Lindsay Corp.	1,090	177,507	0.01%
First BanCorp	15,331	195,010	0.01%	CONMED Corp.	1,998	177,103	0.01%
Affirm Holdings, Inc. Class A	20,088	194,251	0.01%	PagerDuty, Inc.	6,657	176,810	0.01%
Madrigal Pharmaceuticals, Inc.	668	193,887	0.01%	Trinity Industries, Inc.	5,970	176,533	0.01%
Fulton Financial Corp.	11,519	193,865	0.01%	Amedisys, Inc.	2,111	176,353	0.01%
ChargePoint Holdings, Inc.	20,314	193,592	0.01%	nCino, Inc.	6,663	176,170	0.01%
Nu Skin Enterprises, Inc. Class A	4,585	193,304	0.01%	ACADIA Pharmaceuticals, Inc.	11,045	175,836	0.01%
Allegro MicroSystems, Inc.	6,431	193,059	0.01%	Boise Cascade Co.	2,559	175,727	0.01%
Tandem Diabetes Care, Inc.	4,268	191,847	0.01%	Under Armour, Inc. Class C	19,685	175,590	0.01%
Group 1 Automotive, Inc.	1,063	191,733	0.01%	Equity Commonwealth REIT	7,001	174,815	0.01%
Sage Therapeutics, Inc.	5,027	191,730	0.01%	McGrath RentCorp	1,767	174,474	0.01%
Forward Air Corp.	1,826	191,529	0.01%	Virtu Financial, Inc. Class A	8,541	174,322	0.01%
SJW Group	2,357	191,365	0.01%	AppLovin Corp. Class A	16,520	173,956	0.01%
Innospec, Inc.	1,858	191,114	0.01%	Appfolio, Inc. Class A	1,649	173,772	0.01%
Park Hotels & Resorts, Inc. REIT	16,129	190,161	0.01%	News Corp. Class A	9,525	173,355	0.01%
Coca-Cola Consolidated, Inc.	371	190,086	0.01%	Omnicell, Inc.	3,434	173,142	0.01%
Sprout Social, Inc. Class A	3,365	189,988	0.01%	First Financial Bancorp	7,084	171,645	0.01%
Hub Group, Inc. Class A	2,371	188,471	0.01%	Arconic Corp.	8,092	171,227	0.01%
Steven Madden Ltd.	5,880	187,925	0.01%	Werner Enterprises, Inc.	4,253	171,226	0.01%
Cracker Barrel Old Country Store, Inc.	1,983	187,869	0.01%	Quaker Chemical Corp.	1,024	170,906	0.01%
CNO Financial Group, Inc.	8,212	187,644	0.01%	Nomad Foods Ltd.	9,883	170,383	0.01%
SeaWorld Entertainment, Inc.	3,503	187,446	0.01%	Mirati Therapeutics, Inc.	3,760	170,366	0.01%
World Wrestling Entertainment, Inc. Class A	2,733	187,265	0.01%	Washington Federal, Inc.	5,074	170,233	0.01%
Carter's, Inc.	2,503	186,749	0.01%	Signify Health, Inc. Class A	5,937	170,154	0.01%
Leslie's, Inc.	15,275	186,508	0.01%	Walker & Dunlop, Inc.	2,164	169,831	0.01%
Ironwood Pharmaceuticals, Inc. Class A	14,992	185,751	0.01%	WD-40 Co.	1,051	169,432	0.01%
Encore Wire Corp.	1,349	185,568	0.01%	CBIZ, Inc.	3,596	168,473	0.01%
Liberty Broadband Corp. Class A	2,446	185,529	0.01%	Four Corners Property Trust, Inc. REIT	6,493	168,363	0.01%
Howard Hughes Corp.	2,421	185,013	0.01%	Inter Parfums, Inc.	1,744	168,331	0.01%
John Wiley & Sons, Inc. Class A	4,608	184,596	0.01%	Apollo Commercial Real Estate Finance, Inc. REIT	15,599	167,845	0.01%
Inmode Ltd.	5,162	184,283	0.01%	Heartland Financial USA, Inc.	3,600	167,832	0.01%
Artisan Partners Asset Management, Inc. Class A	6,198	184,081	0.01%	Kadant, Inc.	942	167,327	0.01%
Viavi Solutions, Inc.	17,470	183,610	0.01%	Hilltop Holdings, Inc.	5,568	167,096	0.01%
Cerevel Therapeutics Holdings, Inc.	5,818	183,500	0.01%	Alarm.com Holdings, Inc.	3,376	167,044	0.01%
Retail Opportunity Investments Corp. REIT	12,188	183,186	0.01%	Banner Corp.	2,627	166,026	0.01%
EPR Properties REIT	4,842	182,640	0.01%	Sunstone Hotel Investors, Inc. REIT	17,155	165,717	0.00%
Pacific Premier Bancorp, Inc.	5,781	182,448	0.01%	Trupanion, Inc.	3,486	165,690	0.00%
REVOLUTION Medicines, Inc.	7,650	182,223	0.01%	Tanger Factory Outlet Centers, Inc. REIT	9,183	164,743	0.00%
TripAdvisor, Inc.	10,116	181,886	0.01%	Cal-Maine Foods, Inc.	3,024	164,657	0.00%
Gitlab, Inc. Class A	4,000	181,760	0.01%	MP Materials Corp.	6,731	163,429	0.00%
Atlantic Union Bankshares Corp.	5,165	181,498	0.01%	Outfront Media, Inc. REIT	9,824	162,882	0.00%
Arcosa, Inc.	3,339	181,441	0.01%	Gap, Inc.	14,435	162,827	0.00%
Helen of Troy Ltd.	1,635	181,338	0.01%	Vir Biotechnology, Inc.	6,412	162,288	0.00%
Brady Corp. Class A	3,850	181,335	0.01%	American Assets Trust, Inc. REIT	6,112	161,968	0.00%
Semtech Corp.	6,309	181,005	0.01%	Renasant Corp.	4,262	160,209	0.00%
Bread Financial Holdings, Inc.	4,794	180,542	0.01%	MDC Holdings, Inc.	5,037	159,169	0.00%
Supernus Pharmaceuticals, Inc.	5,057	180,383	0.01%	Sylvamo Corp.	3,275	159,132	0.00%
Driven Brands Holdings, Inc.	6,591	180,000	0.01%	Xencor, Inc.	6,111	159,130	0.00%
Columbia Banking System, Inc.	5,956	179,454	0.01%	Pacific Biosciences of California, Inc.	19,424	158,888	0.00%
Blackbaud, Inc.	3,046	179,288	0.01%	Urban Outfitters, Inc.	6,651	158,626	0.00%
Beacon Roofing Supply, Inc.	3,395	179,222	0.01%	Zillow Group, Inc. Class A	5,071	158,266	0.00%
				Itron, Inc.	3,122	158,129	0.00%
				AMC Entertainment Holdings, Inc. Class A	38,703	157,521	0.00%
				Kontoor Brands, Inc.	3,920	156,761	0.00%
				NuVasive, Inc.	3,793	156,423	0.00%
				Rush Enterprises, Inc. Class A	2,991	156,369	0.00%
				Progress Software Corp.	3,099	156,345	0.00%

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Pageseguro Digital Ltd. Class A	17,873	156,210	0.00%	Laureate Education, Inc. Class A	14,390	138,432	0.00%
Eagle Bancorp, Inc.	3,534	155,743	0.00%	Jack in the Box, Inc.	2,024	138,098	0.00%
SL Green Realty Corp. REIT	4,604	155,247	0.00%	Independent Bank Group, Inc.	2,298	138,064	0.00%
American Airlines Group, Inc.	12,187	155,019	0.00%	RXO, Inc.	8,008	137,738	0.00%
Phreesia, Inc.	4,781	154,713	0.00%	Navient Corp.	8,307	136,650	0.00%
Dorman Products, Inc.	1,913	154,704	0.00%	Boot Barn Holdings, Inc.	2,171	135,731	0.00%
KB Home	4,850	154,472	0.00%	CommScope Holding Co., Inc.	18,409	135,306	0.00%
American Eagle Outfitters, Inc.	10,998	153,532	0.00%	Hope Bancorp, Inc.	10,465	134,057	0.00%
Glaukos Corp.	3,512	153,404	0.00%	CareTrust, Inc. REIT	7,209	133,943	0.00%
Verra Mobility Corp. Class A	11,058	152,932	0.00%	R1 RCM, Inc.	12,215	133,754	0.00%
Rogers Corp.	1,279	152,636	0.00%	Embecta Corp.	5,274	133,379	0.00%
Shake Shack, Inc. Class A	3,660	152,000	0.00%	Corcept Therapeutics, Inc.	6,545	132,929	0.00%
NBT Bancorp, Inc.	3,488	151,449	0.00%	Primoris Services Corp.	6,058	132,913	0.00%
EVERTEC, Inc.	4,657	150,794	0.00%	Rapid7, Inc.	3,911	132,896	0.00%
JFrog Ltd.	7,066	150,718	0.00%	LTC Properties, Inc. REIT	3,735	132,705	0.00%
Cushman & Wakefield plc	12,057	150,230	0.00%	Farfetch Ltd. Class A	28,005	132,464	0.00%
Horace Mann Educators Corp.	4,020	150,227	0.00%	Innoviva, Inc.	9,991	132,381	0.00%
Axos Financial, Inc.	3,928	150,128	0.00%	Century Communities, Inc.	2,644	132,226	0.00%
DigitalOcean Holdings, Inc.	5,857	149,178	0.00%	ADT, Inc.	14,508	131,588	0.00%
JBG SMITH Properties REIT	7,837	148,746	0.00%	Jamf Holding Corp.	6,176	131,549	0.00%
First Commonwealth Financial Corp.	10,644	148,697	0.00%	NextGen Healthcare, Inc.	6,999	131,441	0.00%
Urban Edge Properties REIT	10,542	148,537	0.00%	Under Armour, Inc. Class A	12,932	131,389	0.00%
Alaska Air Group, Inc.	3,459	148,529	0.00%	First Merchants Corp.	3,194	131,305	0.00%
Agios Pharmaceuticals, Inc.	5,284	148,375	0.00%	Digital Turbine, Inc.	8,585	130,835	0.00%
Bumble, Inc. Class A	7,045	148,297	0.00%	Xperi, Inc.	15,136	130,321	0.00%
Method Electronics, Inc.	3,342	148,285	0.00%	City Holding Co.	1,394	129,767	0.00%
Allscripts Healthcare Solutions, Inc.	8,379	147,806	0.00%	FormFactor, Inc.	5,807	129,090	0.00%
Uniti Group, Inc. REIT	26,640	147,319	0.00%	ArcBest Corp.	1,840	128,874	0.00%
Edgewell Personal Care Co.	3,818	147,146	0.00%	Liberty Media Corp.-Liberty Braves Class A	3,936	128,589	0.00%
Cohen & Steers, Inc.	2,273	146,745	0.00%	Appian Corp. Class A	3,948	128,547	0.00%
United Natural Foods, Inc.	3,776	146,169	0.00%	Cavco Industries, Inc.	566	128,057	0.00%
Duolingo, Inc. Class A	2,053	146,030	0.00%	FibroGen, Inc.	7,988	127,968	0.00%
H&E Equipment Services, Inc.	3,216	146,006	0.00%	1st Source Corp.	2,406	127,735	0.00%
Stock Yards Bancorp, Inc.	2,241	145,620	0.00%	Orion Engineered Carbons SA	7,159	127,502	0.00%
LCI Industries	1,575	145,609	0.00%	Harmony Biosciences Holdings, Inc.	2,305	127,005	0.00%
Granite Construction, Inc.	4,144	145,330	0.00%	Constellium SE Class A	10,677	126,309	0.00%
Ubiquiti, Inc.	528	144,424	0.00%	Installed Building Products, Inc.	1,473	126,089	0.00%
Hanesbrands, Inc.	22,706	144,410	0.00%	DigitalBridge Group, Inc.	11,519	126,018	0.00%
Gentherm Inc.	2,205	143,964	0.00%	Pacira BioSciences, Inc.	3,248	125,405	0.00%
NetScout Systems, Inc.	4,428	143,954	0.00%	Scotts Miracle-Gro Co.	2,576	125,168	0.00%
Adtalem Global Education, Inc.	4,047	143,668	0.00%	Yelp, Inc. Class A	4,565	124,807	0.00%
Buckle, Inc.	3,167	143,623	0.00%	Global-e Online Ltd.	5,985	123,530	0.00%
Sonos, Inc.	8,482	143,346	0.00%	Blucora, Inc.	4,832	123,361	0.00%
Provident Financial Services, Inc.	6,709	143,304	0.00%	Certara, Inc.	7,665	123,177	0.00%
Sabre Corp.	22,970	141,955	0.00%	Nordstrom, Inc.	7,628	123,116	0.00%
LGI Homes, Inc.	1,531	141,771	0.00%	Central Garden & Pet Co. Class A	3,415	122,257	0.00%
Owens & Minor, Inc.	7,234	141,280	0.00%	Guess?, Inc.	5,908	122,237	0.00%
Gibraltar Industries, Inc.	3,078	141,219	0.00%	BGC Partners, Inc. Class A	32,290	121,733	0.00%
Stepan Co.	1,320	140,527	0.00%	NewMarket Corp.	391	121,644	0.00%
Towne Bank	4,554	140,445	0.00%	CSG Systems International, Inc.	2,113	120,864	0.00%
Sunnova Energy International, Inc.	7,792	140,334	0.00%	Monro, Inc.	2,667	120,548	0.00%
DiamondRock Hospitality Co. REIT	17,117	140,188	0.00%	BancFirst Corp.	1,361	120,013	0.00%
Surgery Partners, Inc.	5,029	140,108	0.00%	Dana, Inc.	7,925	119,905	0.00%
Bank of NT Butterfield & Son Ltd.	4,695	139,958	0.00%	Liberty Latin America Ltd. Class C	15,777	119,905	0.00%
CCC Intelligent Solutions Holdings, Inc.	16,061	139,731	0.00%	RLJ Lodging Trust REIT	11,321	119,889	0.00%
Brookline Bancorp, Inc.	9,868	139,632	0.00%	PROS Holdings, Inc.	4,906	119,020	0.00%
Northwest Natural Holding Co.	2,930	139,439	0.00%	Patrick Industries, Inc.	1,964	119,018	0.00%
Arbor Realty Trust, Inc. REIT	10,549	139,141	0.00%	Brinker International, Inc.	3,718	118,641	0.00%
WesBanco, Inc.	3,746	138,527	0.00%	Myovant Sciences Ltd.	4,393	118,435	0.00%
				MicroStrategy, Inc. Class A	832	117,786	0.00%
				Kennedy-Wilson Holdings, Inc.	7,473	117,550	0.00%

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MillerKnoll, Inc.	5,578	117,194	0.00%	Abercrombie & Fitch Co. Class A	4,416	101,171	0.00%
NMI Holdings, Inc. Class A	5,579	116,601	0.00%	Rent-A-Center, Inc.	4,478	100,979	0.00%
Twist Bioscience Corp.	4,865	115,836	0.00%	Herbalife Nutrition Ltd.	6,768	100,708	0.00%
Veris Residential, Inc. REIT	7,270	115,811	0.00%	Masonite International Corp.	1,249	100,682	0.00%
Ameresco, Inc. Class A	2,022	115,537	0.00%	Hain Celestial Group, Inc.	6,214	100,543	0.00%
Ginkgo Bioworks Holdings, Inc.	68,285	115,402	0.00%	RPT Realty REIT	9,975	100,149	0.00%
NeoGenomics, Inc.	12,459	115,121	0.00%	Compass Minerals International, Inc.	2,441	100,081	0.00%
ODP Corp.	2,522	114,852	0.00%	Golden Ocean Group Ltd.	11,484	99,796	0.00%
PennyMac Mortgage Investment Trust REIT	9,227	114,323	0.00%	Newmark Group, Inc. Class A	12,433	99,091	0.00%
DoubleVerify Holdings, Inc. Class Rights	5,205	114,302	0.00%	Monday.com Ltd.	806	98,332	0.00%
Medifast, Inc.	989	114,081	0.00%	Biohaven Ltd.	7,074	98,187	0.00%
Helios Technologies, Inc.	2,068	112,582	0.00%	SunPower Corp. Class A	5,443	98,137	0.00%
Veracyte, Inc.	4,732	112,290	0.00%	Xerox Holdings Corp.	6,718	98,083	0.00%
Tri Pointe Homes, Inc.	6,004	111,614	0.00%	CorVel Corp.	671	97,516	0.00%
Dlocal Ltd. Class A	7,159	111,466	0.00%	Piedmont Office Realty Trust, Inc. REIT Class A	10,474	96,047	0.00%
Relay Therapeutics, Inc.	7,446	111,243	0.00%	Six Flags Entertainment Corp.	4,128	95,976	0.00%
Schrodinger, Inc.	5,942	111,056	0.00%	Tronox Holdings plc Class A	6,992	95,860	0.00%
Empire State Realty Trust, Inc. REIT Class A	16,465	110,974	0.00%	Columbia Financial, Inc.	4,406	95,258	0.00%
Community Trust Bancorp, Inc.	2,415	110,921	0.00%	Sally Beauty Holdings, Inc.	7,577	94,864	0.00%
ZIM Integrated Shipping Services Ltd.	6,443	110,755	0.00%	InterDigital, Inc.	1,914	94,705	0.00%
CTS Corp.	2,803	110,494	0.00%	Huron Consulting Group, Inc.	1,301	94,453	0.00%
Cassava Sciences, Inc.	3,737	110,391	0.00%	Stem, Inc.	10,542	94,245	0.00%
Flywire Corp.	4,502	110,164	0.00%	EZopen Parent Holdings, Inc.	16,042	94,167	0.00%
Minerals Technologies, Inc.	1,812	110,025	0.00%	Avanos Medical, Inc.	3,458	93,573	0.00%
Acushnet Holdings Corp.	2,581	109,589	0.00%	Cargurus, Inc. Class A	6,668	93,419	0.00%
Consensus Cloud Solutions, Inc.	2,014	108,273	0.00%	Xenia Hotels & Resorts, Inc. REIT	7,042	92,814	0.00%
MFA Financial, Inc. REIT	10,916	107,523	0.00%	Alexander & Baldwin, Inc. REIT	4,929	92,320	0.00%
Star Bulk Carriers Corp.	5,563	106,976	0.00%	Reynolds Consumer Products, Inc.	3,045	91,289	0.00%
Arvinas, Inc.	3,127	106,975	0.00%	Madison Square Garden Entertainment Corp.	2,029	91,244	0.00%
Nelnet, Inc. Class A	1,175	106,631	0.00%	Enovix Corp.	7,325	91,123	0.00%
Winnebago Industries, Inc.	2,020	106,454	0.00%	Pegasystems, Inc.	2,654	90,873	0.00%
Apartment Investment & Management Co. REIT Class A	14,910	106,159	0.00%	ScanSource, Inc.	3,088	90,231	0.00%
Rocket Pharmaceuticals, Inc.	5,421	106,089	0.00%	Weis Markets, Inc.	1,087	89,449	0.00%
Safety Insurance Group, Inc.	1,258	105,999	0.00%	S&T Bancorp, Inc.	2,593	88,629	0.00%
SiTime Corp.	1,042	105,888	0.00%	Theravance Biopharma, Inc.	7,891	88,537	0.00%
Sandy Spring Bancorp, Inc.	3,001	105,725	0.00%	TFS Financial Corp.	6,127	88,290	0.00%
ARMOUR Residential, Inc. REIT	18,729	105,444	0.00%	Core & Main, Inc. Class A	4,572	88,285	0.00%
Pebblebrook Hotel Trust REIT	7,838	104,951	0.00%	Masterbrand, Inc.	11,608	87,640	0.00%
PAYCOR HCM, INC.	4,280	104,732	0.00%	Tennant Co.	1,423	87,614	0.00%
Trustmark Corp.	2,990	104,381	0.00%	Alignment Healthcare, Inc.	7,437	87,459	0.00%
LiveRamp Holdings, Inc.	4,432	103,886	0.00%	TG Therapeutics, Inc.	7,385	87,365	0.00%
OSI Systems, Inc.	1,302	103,535	0.00%	Nevro Corp.	2,191	86,764	0.00%
Service Properties Trust REIT	14,152	103,168	0.00%	TechTarget, Inc.	1,968	86,710	0.00%
American Axle & Manufacturing Holdings, Inc.	13,189	103,138	0.00%	Recursion Pharmaceuticals, Inc. Class A	11,245	86,699	0.00%
Dillard's, Inc. Class A	318	102,778	0.00%	QuantumScape Corp. Class A	15,214	86,263	0.00%
Summit Hotel Properties, Inc. REIT	14,118	101,932	0.00%	PRA Group, Inc.	2,545	85,970	0.00%
SFL Corp., Ltd.	11,054	101,918	0.00%	KAR Auction Services, Inc.	6,577	85,830	0.00%
Maravai LifeSciences Holdings, Inc. Class A	7,113	101,787	0.00%	Luminar Technologies, Inc. Class A	17,283	85,551	0.00%
PriceSmart, Inc.	1,674	101,746	0.00%	Hudson Pacific Properties, Inc. REIT	8,785	85,478	0.00%
Q2 Holdings, Inc.	3,780	101,569	0.00%	Triumph Financial, Inc.	1,741	85,083	0.00%
Employers Holdings, Inc.	2,353	101,485	0.00%	Privia Health Group, Inc.	3,733	84,776	0.00%
Healthcare Services Group, Inc.	8,456	101,472	0.00%	Scholastic Corp.	2,144	84,602	0.00%
Strategic Education, Inc.	1,293	101,268	0.00%	Figs, Inc. Class A	12,411	83,526	0.00%
Frontdoor, Inc.	4,868	101,254	0.00%	Pediatrix Medical Group, Inc.	5,615	83,439	0.00%
PennyMac Financial Services, Inc.	1,787	101,251	0.00%	Ligand Pharmaceuticals, Inc.	1,245	83,166	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Virgin Galactic Holdings, Inc.	23,632	82,239	0.00%	Adaptive Biotechnologies Corp.	7,804	59,623	0.00%
National Beverage Corp.	1,764	82,079	0.00%	Asana, Inc. Class A	4,329	59,610	0.00%
Ladder Capital Corp. REIT Class A	8,072	81,043	0.00%	Mister Car Wash, Inc.	6,419	59,247	0.00%
Oxford Industries, Inc.	867	80,787	0.00%	HNI Corp.	2,054	58,395	0.00%
Coursera, Inc.	6,808	80,539	0.00%	Paramount Group, Inc. REIT	9,780	58,093	0.00%
Freedom Holding Corp.	1,380	80,344	0.00%	Steelcase, Inc. Class A	8,206	58,016	0.00%
Two Harbors Investment Corp. REIT	5,087	80,222	0.00%	Deluxe Corp.	3,326	56,475	0.00%
Encore Capital Group, Inc.	1,669	80,012	0.00%	Kaiser Aluminum Corp.	742	56,362	0.00%
AdaptHealth Corp. Class A	4,122	79,225	0.00%	Live Oak Bancshares, Inc.	1,862	56,232	0.00%
Kymera Therapeutics, Inc.	3,166	79,023	0.00%	Piedmont Lithium, Inc.	1,264	55,641	0.00%
iRobot Corp.	1,607	77,345	0.00%	Beauty Health Co.	6,024	54,818	0.00%
TriMas Corp.	2,786	77,284	0.00%	Centerspace REIT	934	54,798	0.00%
Legalzoom.com, Inc.	9,981	77,253	0.00%	Acadia Realty Trust REIT	3,770	54,099	0.00%
PROG Holdings, Inc.	4,555	76,934	0.00%	Capitol Federal Financial, Inc.	6,169	53,362	0.00%
Brandywine Realty Trust REIT	12,354	75,977	0.00%	Stratasys Ltd.	4,482	53,157	0.00%
Cinemark Holdings, Inc.	8,688	75,238	0.00%	Green Dot Corp. Class A	3,354	53,060	0.00%
Magnite, Inc.	7,098	75,168	0.00%	C3.ai, Inc. Class A	4,706	52,660	0.00%
Getty Realty Corp. REIT	2,220	75,147	0.00%	Bridgebio Pharma, Inc.	6,896	52,548	0.00%
Schneider National, Inc. Class B	3,203	74,950	0.00%	Fastly, Inc. Class A	6,341	51,933	0.00%
Westamerica BanCorp	1,253	73,940	0.00%	ProAssurance Corp.	2,968	51,851	0.00%
Redwood Trust, Inc. REIT	10,800	73,008	0.00%	Fiverr International Ltd.	1,774	51,694	0.00%
Greenbrier Cos, Inc.	2,177	72,995	0.00%	iHeartMedia, Inc. Class A	8,429	51,670	0.00%
Elme Communities REIT	4,093	72,855	0.00%	Spirit Airlines, Inc.	2,651	51,641	0.00%
Marcus & Millichap, Inc.	2,111	72,724	0.00%	Yext, Inc.	7,889	51,515	0.00%
Upstart Holdings, Inc.	5,480	72,446	0.00%	2U, Inc.	8,179	51,282	0.00%
Mercury General Corp.	2,113	72,265	0.00%	Brightsphere Investment Group, Inc.	2,490	51,244	0.00%
Arcus Biosciences, Inc.	3,493	72,235	0.00%	Hayward Holdings, Inc.	5,376	50,534	0.00%
Playtika Holding Corp.	8,452	71,927	0.00%	JELD-WEN Holding, Inc.	5,213	50,305	0.00%
Telephone & Data Systems, Inc.	6,843	71,783	0.00%	Sotera Health Co.	6,027	50,205	0.00%
St Joe Co.	1,852	71,580	0.00%	Fate Therapeutics, Inc.	4,908	49,522	0.00%
Matterport, Inc.	25,422	71,182	0.00%	Reata Pharmaceuticals, Inc. Class A	1,291	49,045	0.00%
Chimera Investment Corp. REIT	12,892	70,906	0.00%	Proto Labs, Inc.	1,897	48,430	0.00%
Matthews International Corp. Class A	2,320	70,621	0.00%	Iovance Biotherapeutics, Inc.	7,418	47,401	0.00%
FuelCell Energy, Inc.	25,255	70,209	0.00%	Overstock.com, Inc.	2,446	47,355	0.00%
Vivint Smart Home, Inc.	5,899	70,198	0.00%	Anywhere Real Estate, Inc.	7,387	47,203	0.00%
Upwork, Inc.	6,668	69,614	0.00%	Momentive Global, Inc.	6,697	46,879	0.00%
Myriad Genetics, Inc.	4,767	69,169	0.00%	Trinseo plc	2,057	46,714	0.00%
Zentalis Pharmaceuticals, Inc.	3,419	68,859	0.00%	Silvergate Capital Corp. Class A	2,650	46,110	0.00%
Palomar Holdings, Inc.	1,512	68,282	0.00%	Ardagh Metal Packaging SA	9,523	45,806	0.00%
Enanta Pharmaceuticals, Inc.	1,465	68,152	0.00%	Berkshire Hills Bancorp, Inc.	1,512	45,209	0.00%
Novavax, Inc.	6,526	67,087	0.00%	Wolverine World Wide, Inc.	4,123	45,064	0.00%
Shutterstock, Inc.	1,268	66,849	0.00%	Enhabit, Inc.	3,422	45,034	0.00%
American Well Corp. Class A	23,580	66,731	0.00%	REGENXBIO, Inc.	1,979	44,884	0.00%
uniQure NV	2,936	66,559	0.00%	3D Systems Corp.	6,047	44,748	0.00%
Lemonade, Inc.	4,850	66,348	0.00%	U-Haul Holding Co.	741	44,601	0.00%
Gates Industrial Corp. plc	5,733	65,414	0.00%	Gray Television, Inc.	3,985	44,592	0.00%
Global Net Lease, Inc. REIT	5,180	65,113	0.00%	Duck Creek Technologies, Inc.	3,683	44,380	0.00%
Fisker, Inc.	8,910	64,776	0.00%	Lions Gate Entertainment Corp. Class B	8,035	43,630	0.00%
Kornit Digital Ltd.	2,785	63,971	0.00%	Opendoor Technologies, Inc.	36,560	42,410	0.00%
Everbridge, Inc.	2,162	63,952	0.00%	La-Z-Boy, Inc.	1,856	42,354	0.00%
CNA Financial Corp.	1,511	63,885	0.00%	Beyond Meat, Inc.	3,431	42,236	0.00%
Krispy Kreme, Inc.	6,119	63,148	0.00%	Aurinia Pharmaceuticals, Inc.	9,776	42,232	0.00%
Dine Brands Global, Inc.	974	62,920	0.00%	Coeur Mining, Inc.	12,555	42,185	0.00%
Virtus Investment Partners, Inc.	327	62,601	0.00%	American Woodmark Corp.	849	41,482	0.00%
Office Properties Income Trust REIT	4,595	61,343	0.00%	IonQ, Inc.	11,947	41,217	0.00%
Fresh Del Monte Produce, Inc.	2,338	61,232	0.00%	Astec Industries, Inc.	1,009	41,026	0.00%
BigCommerce Holdings, Inc.	6,899	60,297	0.00%	USANA Health Sciences, Inc.	770	40,964	0.00%
Sinclair Broadcast Group, Inc. Class A	3,886	60,272	0.00%	SpringWorks Therapeutics, Inc.	1,557	40,498	0.00%
Varex Imaging Corp.	2,946	59,804	0.00%	CryoPort, Inc.	2,330	40,425	0.00%
				Open Lending Corp. Class A	5,893	39,778	0.00%
				Brookdale Senior Living, Inc.	14,494	39,569	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shenandoah Telecommunications Co.	2,460	39,065	0.00%	iStar, Inc. REIT	3,126	23,851	0.00%
AMC Networks, Inc. Class A	2,472	38,736	0.00%	Redfin Corp.	5,597	23,731	0.00%
OmniAb, Inc. (XNMS)	10,628	38,261	0.00%	G-III Apparel Group Ltd.	1,727	23,677	0.00%
Safehold, Inc. REIT	1,335	38,208	0.00%	FARO Technologies, Inc.	805	23,675	0.00%
Apogee Enterprises, Inc.	848	37,702	0.00%	TrueBlue, Inc.	1,164	22,791	0.00%
Argo Group International Holdings Ltd.	1,449	37,457	0.00%	BrightSpire Capital, Inc. REIT Class A	3,579	22,297	0.00%
Cerence, Inc.	2,014	37,319	0.00%	NanoString Technologies, Inc.	2,788	22,220	0.00%
Thoughtworks Holding, Inc.	3,642	37,112	0.00%	Cimpress plc	795	21,950	0.00%
TTEC Holdings, Inc.	826	36,451	0.00%	MicroVision, Inc.	8,698	20,440	0.00%
eXp World Holdings, Inc.	3,215	35,622	0.00%	IMAX Corp.	1,381	20,245	0.00%
Liberty Media Corp.-Liberty Braves Class C	1,094	35,260	0.00%	Kearny Financial Corp.	1,989	20,188	0.00%
Marathon Digital Holdings, Inc.	10,307	35,250	0.00%	N-able, Inc.	1,938	19,923	0.00%
Washington Trust Bancorp, Inc.	740	34,913	0.00%	JetBlue Airways Corp.	3,074	19,920	0.00%
Petco Health & Wellness Co., Inc. Class A	3,666	34,754	0.00%	EchoStar Corp. Class A	1,189	19,833	0.00%
Saul Centers, Inc. REIT	853	34,700	0.00%	OPKO Health, Inc.	15,583	19,479	0.00%
LivePerson, Inc.	3,396	34,435	0.00%	Century Aluminum Co.	2,339	19,133	0.00%
Fulgent Genetics, Inc.	1,156	34,426	0.00%	Big Lots, Inc.	1,292	18,992	0.00%
Olaplex Holdings, Inc.	6,503	33,881	0.00%	Forrester Research, Inc.	523	18,702	0.00%
Alector, Inc.	3,659	33,773	0.00%	SolarWinds Corp.	1,939	18,149	0.00%
Editas Medicine, Inc. Class A	3,745	33,218	0.00%	8x8, Inc.	3,864	16,692	0.00%
Liberty Latin America Ltd. Class A	4,142	31,189	0.00%	Republic Bancorp, Inc. Class A	386	15,795	0.00%
Qurate Retail, Inc.	19,053	31,056	0.00%	Heartland Express, Inc.	1,020	15,647	0.00%
WisdomTree, Inc.	5,687	30,994	0.00%	Sana Biotechnology, Inc.	3,933	15,535	0.00%
Multiplan Corp.	26,536	30,516	0.00%	ACCO Brands Corp.	2,773	15,501	0.00%
CareDx, Inc.	2,649	30,225	0.00%	Sorrento Therapeutics, Inc.	16,837	14,918	0.00%
Emergent BioSolutions, Inc.	2,494	29,454	0.00%	SiriusPoint Ltd.	2,500	14,750	0.00%
Carvana Co. Class A	6,143	29,118	0.00%	Alexander's, Inc. REIT	67	14,744	0.00%
B&G Foods, Inc.	2,609	29,090	0.00%	CureVac NV	2,443	14,731	0.00%
F&G Annuities & Life, Inc.	1,386	27,734	0.00%	Universal Health Realty Income Trust REIT	297	14,176	0.00%
Atara Biotherapeutics, Inc.	8,433	27,660	0.00%	Amyris, Inc.	9,125	13,961	0.00%
Vimeo, Inc.	7,735	26,531	0.00%	TuSimple Holdings, Inc. Class A	8,006	13,130	0.00%
Orion Office, Inc. REIT	3,071	26,226	0.00%	Desktop Metal, Inc. Class A	9,512	12,936	0.00%
Matson, Inc.	412	25,754	0.00%	WeWork, Inc. Class A	8,435	12,062	0.00%
Sleep Number Corp.	983	25,538	0.00%	Allegiant Travel Co.	163	11,082	0.00%
Harsco Corp.	3,978	25,022	0.00%	Cardlytics, Inc.	1,567	9,057	0.00%
EW Scripps Co. Class A	1,880	24,797	0.00%	SkyWest, Inc.	504	8,321	0.00%
Calavo Growers, Inc.	834	24,520	0.00%	Taro Pharmaceutical Industries Ltd.	252	7,318	0.00%
Lions Gate Entertainment Corp. Class A	4,272	24,393	0.00%	OmniAb, Inc. Class CR3	822	—	0.00%
Nektar Therapeutics Class A	10,657	24,085	0.00%	OmniAb, Inc. Class CR4	822	—	0.00%
Allogene Therapeutics, Inc.	3,821	24,034	0.00%	Yandex NV Class A	19,678	—	0.00%
						2,366,154,637	66.97%
				Total Equities		3,489,903,912	98.78%
				Total Transferable Securities		3,489,903,912	98.78%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.02%) (2021: 0.02%)				
Futures (0.02%) (2021: 0.02%)				
TOPIX Index March 2023	17	¥325,542,430	(30,220)	(0.00%)
Euro Stoxx 600 Index March 2023	366	€7,923,963	(173,890)	(0.01%)
S&P 500 E-mini March 2023	171	\$33,504,714	(493,164)	(0.01%)
			(697,274)	(0.02%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(697,274)	(0.02%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.11% (2021: 0.03%)							
Forward Currency Exchange Contracts 0.00% (2021: (0.00%))							
JPY	768,289,972	USD	(5,754,020)	JPMorgan Chase Bank	15/3/2023	124,311	0.00%
EUR	6,457,289	USD	(6,842,156)	Bank of America	15/3/2023	82,736	0.00%
EUR	3,946,606	USD	(4,214,640)	State Street Bank & Trust Co.	15/3/2023	17,759	0.00%
USD	764,191	GBP	(621,047)	Morgan Stanley	15/3/2023	15,805	0.00%
JPY	39,760,000	USD	(289,751)	State Street Bank & Trust Co.	3/4/2023	15,292	0.00%
JPY	58,215,000	USD	(431,936)	BNP Paribas	15/3/2023	13,478	0.00%
JPY	38,830,000	USD	(280,902)	BNP Paribas	4/1/2023	13,387	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	1,273,100	USD	(1,352,040)	BNP Paribas	15/3/2023	13,251	0.00%
JPY	39,160,000	USD	(288,528)	JPMorgan Chase Bank	15/3/2023	11,093	0.00%
EUR	828,210	USD	(877,462)	JPMorgan Chase Bank	15/3/2023	10,723	0.00%
JPY	38,710,000	USD	(286,962)	UBS AG	15/3/2023	9,215	0.00%
EUR	7,621,371	USD	(8,164,356)	JPMorgan Chase Bank	15/3/2023	8,916	0.00%
EUR	577,070	USD	(610,597)	JPMorgan Chase Bank	15/3/2023	8,262	0.00%
JPY	19,155,000	USD	(138,517)	JPMorgan Chase Bank	4/1/2023	6,657	0.00%
EUR	545,750	USD	(579,243)	JPMorgan Chase Bank	15/3/2023	6,027	0.00%
JPY	19,440,000	USD	(144,148)	JPMorgan Chase Bank	15/3/2023	4,591	0.00%
JPY	57,090,000	USD	(432,577)	UBS AG	15/3/2023	4,229	0.00%
EUR	1,071,250	USD	(1,148,339)	JPMorgan Chase Bank	15/3/2023	485	0.00%
USD	826,157	GBP	(685,437)	State Street Bank & Trust Co.	15/3/2023	179	0.00%
USD	592,383	EUR	(552,625)	Morgan Stanley	15/3/2023	(260)	(0.00%)
GBP	1,050,000	USD	(1,266,002)	JPMorgan Chase Bank	15/3/2023	(711)	(0.00%)
USD	800,136	JPY	(104,702,929)	State Street Bank & Trust Co.	15/3/2023	(966)	(0.00%)
JPY	144,105,952	USD	(1,104,069)	JPMorgan Chase Bank	15/3/2023	(1,487)	(0.00%)
USD	289,865	JPY	(39,410,000)	State Street Bank & Trust Co.	15/3/2023	(11,668)	(0.00%)
USD	2,706,825	EUR	(2,538,568)	State Street Bank & Trust Co.	15/3/2023	(15,574)	(0.00%)
USD	4,276,436	EUR	(4,016,760)	JPMorgan Chase Bank	15/3/2023	(31,197)	(0.00%)
USD	10,080,305	EUR	(9,435,581)	State Street Bank & Trust Co.	15/3/2023	(38,552)	(0.00%)
USD	1,468,490	JPY	(197,031,024)	Toronto-Dominion Bank	15/3/2023	(39,031)	(0.00%)
USD	1,578,912	JPY	(213,840,000)	State Street Bank & Trust Co.	15/3/2023	(57,218)	(0.00%)
USD	3,342,904	JPY	(451,654,414)	State Street Bank & Trust Co.	15/3/2023	(112,789)	(0.00%)
						56,943	0.00%

Hedge Share Class Level Forward Currency Exchange Contracts 0.11% (2021: 0.03%)

EUR	100,508,404	USD	(103,789,300)	BNP Paribas	4/1/2023	3,478,247	0.10%
CHF	5,649,282	USD	(5,956,702)	BNP Paribas	4/1/2023	149,310	0.01%
EUR	4,306,662	CAD	(6,025,907)	BNP Paribas	4/1/2023	148,955	0.01%
EUR	4,833,301	GBP	(4,185,721)	BNP Paribas	4/1/2023	123,333	0.00%
EUR	3,247,703	AUD	(5,000,780)	BNP Paribas	5/1/2023	74,940	0.00%
EUR	3,165,867	USD	(3,328,859)	BNP Paribas	4/1/2023	49,912	0.00%
EUR	1,125,590	HKD	(9,076,880)	BNP Paribas	4/1/2023	38,321	0.00%
EUR	4,207,047	CHF	(4,120,559)	BNP Paribas	4/1/2023	36,274	0.00%
EUR	347,076	ILS	(1,234,662)	Citibank NA	4/1/2023	20,505	0.00%
EUR	1,402,276	SEK	(15,402,598)	BNP Paribas	4/1/2023	18,331	0.00%
EUR	690,235	SGD	(976,607)	BNP Paribas	4/1/2023	8,494	0.00%
KRW	3,356,304,528	EUR	(2,479,539)	Citibank NA	3/1/2023	7,967	0.00%
EUR	335,980	NOK	(3,455,317)	BNP Paribas	4/1/2023	7,816	0.00%
USD	102,506,707	EUR	(96,040,313)	BNP Paribas	4/1/2023	7,729	0.00%
KRW	3,363,781,463	EUR	(2,488,436)	BNP Paribas	3/1/2023	4,385	0.00%
EUR	129,756	CAD	(183,116)	BNP Paribas	4/1/2023	3,336	0.00%
EUR	178,950	NZD	(297,421)	BNP Paribas	5/1/2023	2,892	0.00%
CHF	135,060	USD	(143,377)	BNP Paribas	4/1/2023	2,602	0.00%
CHF	5,934,616	USD	(6,434,255)	Toronto-Dominion Bank	2/2/2023	2,024	0.00%
CHF	127,964	USD	(136,817)	BNP Paribas	4/1/2023	1,492	0.00%
EUR	61,177	AUD	(94,331)	BNP Paribas	5/1/2023	1,322	0.00%
EUR	26,106	GBP	(22,350)	BNP Paribas	4/1/2023	977	0.00%
EUR	72,107	GBP	(63,216)	Morgan Stanley	4/1/2023	914	0.00%
CHF	146,408	USD	(157,412)	Toronto-Dominion Bank	4/1/2023	832	0.00%
KRW	146,815,132	USD	(115,285)	Toronto-Dominion Bank	3/1/2023	821	0.00%
JPY	1,540,499,705	EUR	(10,939,627)	BNP Paribas	5/1/2023	756	0.00%
EUR	95,845,448	USD	(102,506,707)	BNP Paribas	2/2/2023	588	0.00%
EUR	101,597	HKD	(841,839)	Morgan Stanley	4/1/2023	570	0.00%
EUR	27,008	HKD	(221,005)	BNP Paribas	4/1/2023	508	0.00%
EUR	31,914	JPY	(4,445,992)	Citibank NA	5/1/2023	362	0.00%
KRW	37,533,069	EUR	(27,472)	Morgan Stanley	3/1/2023	362	0.00%
CAD	163,459	EUR	(112,698)	Morgan Stanley	4/1/2023	361	0.00%
USD	14,384	ILS	(49,536)	BNP Paribas	4/1/2023	346	0.00%
CAD	6,045,564	EUR	(4,180,440)	BNP Paribas	4/1/2023	263	0.00%
EUR	10,114	SEK	(109,859)	BNP Paribas	4/1/2023	250	0.00%
KRW	134,515,701	USD	(106,144)	State Street Bank & Trust Co.	3/1/2023	235	0.00%
JPY	780,933	USD	(5,713)	State Street Bank & Trust Co.	5/1/2023	206	0.00%
USD	8,264	GBP	(6,717)	State Street Bank & Trust Co.	4/1/2023	184	0.00%
EUR	320,233	ILS	(1,206,283)	Citibank NA	2/2/2023	183	0.00%
USD	5,519	GBP	(4,445)	BNP Paribas	4/1/2023	173	0.00%
EUR	5,070	NOK	(51,906)	BNP Paribas	4/1/2023	142	0.00%
CHF	4,135,203	EUR	(4,187,759)	BNP Paribas	4/1/2023	139	0.00%
EUR	17,058	USD	(18,071)	Toronto-Dominion Bank	4/1/2023	134	0.00%
EUR	29,018	CHF	(28,536)	BNP Paribas	4/1/2023	126	0.00%
GBP	4,271,287	EUR	(4,814,074)	BNP Paribas	4/1/2023	115	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	3,696	GBP	(2,979)	State Street Bank & Trust Co.	4/1/2023	113	0.00%
EUR	3,471	NZD	(5,721)	BNP Paribas	5/1/2023	86	0.00%
CAD	11,058	USD	(8,080)	Toronto-Dominion Bank	4/1/2023	82	0.00%
JPY	67,783,980	USD	(513,729)	Toronto-Dominion Bank	5/1/2023	70	0.00%
JPY	337,647	USD	(2,495)	BNP Paribas	5/1/2023	65	0.00%
USD	4,157	CAD	(5,555)	BNP Paribas	4/1/2023	57	0.00%
USD	3,623	AUD	(5,272)	BNP Paribas	5/1/2023	47	0.00%
EUR	1,215,525	HKD	(10,139,725)	BNP Paribas	2/2/2023	45	0.00%
KRW	30,056,134	EUR	(22,235)	BNP Paribas	3/1/2023	39	0.00%
USD	1,639	SEK	(16,699)	BNP Paribas	4/1/2023	37	0.00%
USD	2,383	AUD	(3,461)	State Street Bank & Trust Co.	5/1/2023	36	0.00%
USD	3,751	CAD	(5,034)	BNP Paribas	4/1/2023	35	0.00%
USD	1,614	GBP	(1,314)	BNP Paribas	4/1/2023	33	0.00%
EUR	1,619	ILS	(5,980)	Citibank NA	4/1/2023	33	0.00%
USD	3,958	GBP	(3,268)	BNP Paribas	4/1/2023	27	0.00%
SEK	15,444,209	EUR	(1,388,819)	BNP Paribas	4/1/2023	24	0.00%
USD	2,440	SEK	(25,167)	Toronto-Dominion Bank	4/1/2023	24	0.00%
EUR	6,003	NZD	(10,104)	Morgan Stanley	5/1/2023	17	0.00%
PLN	519,203	EUR	(110,897)	Morgan Stanley	4/1/2023	16	0.00%
AUD	1,983	USD	(1,329)	State Street Bank & Trust Co.	5/1/2023	16	0.00%
USD	371	ILS	(1,261)	BNP Paribas	4/1/2023	14	0.00%
USD	2,333	AUD	(3,421)	BNP Paribas	5/1/2023	13	0.00%
NOK	3,611,154	EUR	(343,467)	BNP Paribas	4/1/2023	12	0.00%
USD	4,596	HKD	(35,778)	Toronto-Dominion Bank	4/1/2023	12	0.00%
USD	2,944	AUD	(4,328)	State Street Bank & Trust Co.	5/1/2023	9	0.00%
KRW	5,093,140	USD	(4,019)	State Street Bank & Trust Co.	3/1/2023	9	0.00%
USD	183,919	CAD	(249,188)	Toronto-Dominion Bank	4/1/2023	9	0.00%
USD	2,293	HKD	(17,848)	BNP Paribas	4/1/2023	7	0.00%
USD	209	ILS	(713)	BNP Paribas	4/1/2023	7	0.00%
USD	317	ILS	(1,094)	Toronto-Dominion Bank	4/1/2023	7	0.00%
USD	1,700	HKD	(13,220)	State Street Bank & Trust Co.	4/1/2023	6	0.00%
KRW	3,433,730	USD	(2,709)	State Street Bank & Trust Co.	3/1/2023	6	0.00%
USD	1,366	HKD	(10,617)	BNP Paribas	4/1/2023	5	0.00%
USD	1,686	SEK	(17,521)	BNP Paribas	4/1/2023	5	0.00%
USD	382	NOK	(3,723)	BNP Paribas	4/1/2023	4	0.00%
USD	206	NZD	(319)	BNP Paribas	5/1/2023	4	0.00%
KRW	2,385,044	USD	(1,882)	State Street Bank & Trust Co.	3/1/2023	4	0.00%
USD	4,022	CAD	(5,445)	Toronto-Dominion Bank	4/1/2023	4	0.00%
EUR	468,108	USD	(499,583)	Toronto-Dominion Bank	4/1/2023	4	0.00%
HKD	10,139,725	EUR	(1,217,276)	BNP Paribas	4/1/2023	3	0.00%
SGD	990,923	EUR	(692,275)	BNP Paribas	4/1/2023	3	0.00%
USD	764	NZD	(1,204)	Toronto-Dominion Bank	5/1/2023	3	0.00%
USD	3,745,329	EUR	(3,509,327)	Brown Brothers Harriman & Co.	4/1/2023	2	0.00%
GBP	186,513	USD	(224,355)	Toronto-Dominion Bank	4/1/2023	2	0.00%
USD	14,929	ILS	(52,604)	Toronto-Dominion Bank	2/2/2023	2	0.00%
KRW	1,387,517	USD	(1,095)	Toronto-Dominion Bank	3/1/2023	2	0.00%
PLN	22,637	USD	(5,160)	Toronto-Dominion Bank	4/1/2023	1	0.00%
USD	96,362	CHF	(89,154)	Brown Brothers Harriman & Co.	4/1/2023	—	0.00%
USD	6,434,255	CHF	(5,952,973)	Toronto-Dominion Bank	4/1/2023	—	0.00%
HKD	448,626	USD	(57,480)	Toronto-Dominion Bank	4/1/2023	—	0.00%
NZD	13,782	USD	(8,717)	Toronto-Dominion Bank	5/1/2023	—	0.00%
SGD	43,109	USD	(32,142)	Toronto-Dominion Bank	4/1/2023	—	0.00%
EUR	61,695	DKK	(458,796)	BNP Paribas	4/1/2023	(1)	(0.00%)
USD	1,362	DKK	(9,501)	BNP Paribas	4/1/2023	(1)	(0.00%)
USD	482	NOK	(4,757)	BNP Paribas	4/1/2023	(1)	(0.00%)
USD	122	PLN	(537)	BNP Paribas	4/1/2023	(1)	(0.00%)
USD	44	NZD	(71)	BNP Paribas	5/1/2023	(1)	(0.00%)
USD	15,966	NOK	(157,095)	Toronto-Dominion Bank	2/2/2023	(1)	(0.00%)
CAD	267,053	USD	(197,095)	Toronto-Dominion Bank	4/1/2023	(1)	(0.00%)
AUD	224,251	USD	(152,083)	Toronto-Dominion Bank	5/1/2023	(1)	(0.00%)
NOK	157,095	USD	(15,948)	Toronto-Dominion Bank	4/1/2023	(1)	(0.00%)
USD	8,720	NZD	(13,782)	Toronto-Dominion Bank	2/2/2023	(1)	(0.00%)
USD	1,210	HKD	(9,463)	BNP Paribas	4/1/2023	(2)	(0.00%)
USD	4,729	CAD	(6,410)	Toronto-Dominion Bank	4/1/2023	(2)	(0.00%)
USD	5,146	PLN	(22,637)	Toronto-Dominion Bank	2/2/2023	(2)	(0.00%)
USD	64,916	SEK	(675,211)	Toronto-Dominion Bank	2/2/2023	(2)	(0.00%)
SEK	15,434	USD	(1,483)	Toronto-Dominion Bank	4/1/2023	(2)	(0.00%)
USD	755	SGD	(1,016)	BNP Paribas	4/1/2023	(3)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	32,157	SGD	(43,109)	Toronto-Dominion Bank	2/2/2023	(3)	(0.00%)
USD	219	SGD	(297)	Toronto-Dominion Bank	4/1/2023	(3)	(0.00%)
USD	256	PLN	(1,135)	Toronto-Dominion Bank	4/1/2023	(3)	(0.00%)
DKK	9,117,745	EUR	(1,226,095)	BNP Paribas	4/1/2023	(4)	(0.00%)
USD	197,119	CAD	(267,053)	Toronto-Dominion Bank	2/2/2023	(4)	(0.00%)
ILS	52,604	USD	(14,913)	Toronto-Dominion Bank	4/1/2023	(4)	(0.00%)
USD	12,171	EUR	(11,410)	BNP Paribas	4/1/2023	(5)	(0.00%)
SEK	675,211	USD	(64,807)	Toronto-Dominion Bank	4/1/2023	(5)	(0.00%)
USD	691	NOK	(6,866)	Toronto-Dominion Bank	4/1/2023	(6)	(0.00%)
DKK	400,353	USD	(57,463)	Toronto-Dominion Bank	4/1/2023	(6)	(0.00%)
USD	194	PLN	(880)	BNP Paribas	4/1/2023	(7)	(0.00%)
USD	941	DKK	(6,611)	State Street Bank & Trust Co.	4/1/2023	(7)	(0.00%)
USD	57,587	DKK	(400,353)	Toronto-Dominion Bank	2/2/2023	(7)	(0.00%)
USD	57,509	HKD	(448,626)	Toronto-Dominion Bank	2/2/2023	(8)	(0.00%)
USD	335	SGD	(461)	BNP Paribas	4/1/2023	(9)	(0.00%)
NZD	313,246	EUR	(185,627)	BNP Paribas	5/1/2023	(10)	(0.00%)
EUR	5,773	PLN	(27,069)	Morgan Stanley	4/1/2023	(10)	(0.00%)
USD	8,723	EUR	(8,183)	State Street Bank & Trust Co.	4/1/2023	(10)	(0.00%)
EUR	185,312	NZD	(313,246)	BNP Paribas	2/2/2023	(11)	(0.00%)
EUR	691,189	SGD	(990,923)	BNP Paribas	2/2/2023	(11)	(0.00%)
USD	3,259	AUD	(4,823)	BNP Paribas	5/1/2023	(11)	(0.00%)
USD	1,324	SGD	(1,790)	Toronto-Dominion Bank	4/1/2023	(11)	(0.00%)
EUR	343,168	NOK	(3,611,154)	BNP Paribas	2/2/2023	(19)	(0.00%)
EUR	50,452	DKK	(375,314)	Citibank NA	4/1/2023	(19)	(0.00%)
USD	224,528	GBP	(186,513)	Toronto-Dominion Bank	2/2/2023	(19)	(0.00%)
USD	152,250	AUD	(224,251)	Toronto-Dominion Bank	2/2/2023	(21)	(0.00%)
EUR	9,864	NOK	(103,931)	Morgan Stanley	4/1/2023	(23)	(0.00%)
USD	46,319	HKD	(361,701)	State Street Bank & Trust Co.	4/1/2023	(24)	(0.00%)
SEK	68,248	EUR	(6,161)	Citibank NA	4/1/2023	(25)	(0.00%)
USD	1,816	DKK	(12,841)	BNP Paribas	4/1/2023	(27)	(0.00%)
USD	4,753	CAD	(6,478)	Toronto-Dominion Bank	4/1/2023	(28)	(0.00%)
USD	2,622	DKK	(18,468)	Toronto-Dominion Bank	4/1/2023	(28)	(0.00%)
AUD	5,115,773	EUR	(3,250,587)	BNP Paribas	5/1/2023	(32)	(0.00%)
USD	2,228	EUR	(2,119)	BNP Paribas	4/1/2023	(33)	(0.00%)
USD	1,065	KRW	(1,387,517)	Toronto-Dominion Bank	3/1/2023	(33)	(0.00%)
USD	1,548	DKK	(11,024)	BNP Paribas	4/1/2023	(34)	(0.00%)
EUR	110,362	PLN	(519,203)	Morgan Stanley	2/2/2023	(35)	(0.00%)
USD	500,605	EUR	(468,108)	Toronto-Dominion Bank	2/2/2023	(39)	(0.00%)
GBP	3,687	USD	(4,475)	Toronto-Dominion Bank	4/1/2023	(40)	(0.00%)
EUR	9,956	SGD	(14,316)	BNP Paribas	4/1/2023	(48)	(0.00%)
EUR	27,766	KRW	(37,533,069)	Morgan Stanley	3/1/2023	(49)	(0.00%)
CHF	13,892	EUR	(14,117)	Morgan Stanley	4/1/2023	(52)	(0.00%)
EUR	1,388,337	SEK	(15,444,209)	BNP Paribas	2/2/2023	(56)	(0.00%)
USD	1,828	KRW	(2,385,044)	State Street Bank & Trust Co.	3/1/2023	(58)	(0.00%)
USD	2,652	KRW	(3,433,730)	State Street Bank & Trust Co.	3/1/2023	(64)	(0.00%)
EUR	1,226,336	DKK	(9,117,745)	BNP Paribas	2/2/2023	(99)	(0.00%)
USD	7,574	NZD	(12,188)	State Street Bank & Trust Co.	5/1/2023	(135)	(0.00%)
USD	14,232	NOK	(141,749)	State Street Bank & Trust Co.	4/1/2023	(158)	(0.00%)
USD	15,233	EUR	(14,424)	State Street Bank & Trust Co.	4/1/2023	(160)	(0.00%)
EUR	1,113,751	DKK	(8,283,635)	BNP Paribas	4/1/2023	(186)	(0.00%)
USD	4,389	PLN	(20,084)	State Street Bank & Trust Co.	4/1/2023	(190)	(0.00%)
ILS	1,206,283	EUR	(320,513)	Citibank NA	4/1/2023	(199)	(0.00%)
USD	3,822	KRW	(5,093,140)	State Street Bank & Trust Co.	3/1/2023	(206)	(0.00%)
EUR	12,929	AUD	(20,662)	Morgan Stanley	5/1/2023	(213)	(0.00%)
USD	515,595	JPY	(67,783,980)	Toronto-Dominion Bank	2/2/2023	(218)	(0.00%)
USD	11,847	JPY	(1,592,854)	BNP Paribas	5/1/2023	(226)	(0.00%)
CHF	120,060	USD	(130,000)	State Street Bank & Trust Co.	4/1/2023	(233)	(0.00%)
USD	7,960	JPY	(1,083,824)	Toronto-Dominion Bank	5/1/2023	(255)	(0.00%)
USD	115,849	KRW	(146,815,132)	Toronto-Dominion Bank	3/1/2023	(257)	(0.00%)
USD	12,034	JPY	(1,621,685)	State Street Bank & Trust Co.	5/1/2023	(258)	(0.00%)
EUR	4,172,226	CAD	(6,045,564)	BNP Paribas	2/2/2023	(260)	(0.00%)
USD	11,888	EUR	(11,386)	BNP Paribas	4/1/2023	(264)	(0.00%)
EUR	3,247,615	AUD	(5,115,773)	BNP Paribas	2/2/2023	(360)	(0.00%)
EUR	4,807,745	GBP	(4,271,287)	BNP Paribas	2/2/2023	(375)	(0.00%)
EUR	21,894	KRW	(30,056,134)	BNP Paribas	3/1/2023	(402)	(0.00%)
ILS	34,359	EUR	(9,647)	BNP Paribas	4/1/2023	(559)	(0.00%)
USD	12,225	JPY	(1,693,774)	BNP Paribas	5/1/2023	(613)	(0.00%)
USD	28,863	SGD	(39,545)	State Street Bank & Trust Co.	4/1/2023	(621)	(0.00%)
CHF	144,838	USD	(157,291)	BNP Paribas	4/1/2023	(743)	(0.00%)
USD	115,341	KRW	(146,815,132)	Toronto-Dominion Bank	2/2/2023	(839)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	83,474	JPY	(11,880,787)	BNP Paribas	5/1/2023	(961)	(0.00%)
EUR	104,161	PLN	(492,134)	Citibank NA	4/1/2023	(1,033)	(0.00%)
USD	59,342	SEK	(631,259)	State Street Bank & Trust Co.	4/1/2023	(1,243)	(0.00%)
EUR	4,191,881	CHF	(4,135,203)	BNP Paribas	2/2/2023	(1,516)	(0.00%)
USD	137,456	AUD	(204,929)	State Street Bank & Trust Co.	5/1/2023	(1,523)	(0.00%)
USD	47,472	DKK	(341,907)	State Street Bank & Trust Co.	4/1/2023	(1,598)	(0.00%)
USD	247,344	CHF	(230,432)	State Street Bank & Trust Co.	4/1/2023	(1,718)	(0.00%)
USD	204,481	GBP	(171,478)	Toronto-Dominion Bank	4/1/2023	(1,790)	(0.00%)
EUR	10,957,719	JPY	(1,540,499,705)	BNP Paribas	2/2/2023	(3,322)	(0.00%)
EUR	2,482,904	KRW	(3,356,304,528)	Citibank NA	3/1/2023	(4,376)	(0.00%)
USD	101,511	KRW	(134,515,701)	State Street Bank & Trust Co.	3/1/2023	(4,868)	(0.00%)
EUR	2,475,461	KRW	(3,356,304,528)	Citibank NA	2/2/2023	(8,450)	(0.00%)
USD	4,611,452	EUR	(4,332,021)	Morgan Stanley	4/1/2023	(11,895)	(0.00%)
USD	451,938	EUR	(437,644)	Toronto-Dominion Bank	4/1/2023	(15,138)	(0.00%)
USD	452,901	JPY	(62,910,423)	Toronto-Dominion Bank	5/1/2023	(23,957)	(0.00%)
EUR	2,436,111	KRW	(3,363,781,463)	BNP Paribas	3/1/2023	(60,229)	(0.00%)
EUR	10,624,642	JPY	(1,524,172,926)	BNP Paribas	5/1/2023	(213,192)	(0.01%)
Total OTC Financial Derivative Instruments						3,832,973	0.11%
Total Investments						3,889,916	0.11%
Other Assets and Liabilities						39,780,785	1.13%
Net Assets						3,532,877,339	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					3,467,991,038	97.94%
(b)	Transferable securities dealt in on another regulated market					20,143,460	0.57%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					1,769,414	0.05%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					4,565,191	0.13%
(f)	Other assets					46,293,473	1.31%
Total Assets						3,540,762,576	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,489,903,912	3,411,556,421
Financial Derivative Instruments	3,17	4,565,191	2,039,233
Cash	3	27,348,062	59,595,725
Receivables:			
Interest and Dividends		3,750,011	2,705,959
Capital Shares Issued		10,708,237	15,188,385
Investments Sold		35,128	614,048
Margin Cash Due from Broker	3	2,942,035	2,815,766
Cash Collateral		1,510,000	10,000
Total Current Assets		3,540,762,576	3,494,525,537
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,372,549	378,319
Bank Overdraft		272	614
Unrealised Depreciation on Spot Currency Contracts		1,335	31,769
Payables and Other Liabilities:			
Investments Purchased		565,223	87,701
Income Distribution Payable		661,702	550,520
Capital Shares Redeemed		4,692,073	1,756,140
Management Fees Payable	12	592,083	555,177
Total Current Liabilities		7,885,237	3,360,240
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,532,877,339	3,491,165,297

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
CHF Acc¹			
US (\$) Equivalent	59,356	—	—
Net Assets	54,916	—	—
Number of Shares Outstanding	627	—	—
Net Asset Value Per Share²	87.59	—	—
CHF Hedged Acc¹			
US (\$) Equivalent	6,655,840	—	—
Net Assets	6,157,983	—	—
Number of Shares Outstanding	66,930	—	—
Net Asset Value Per Share²	92.01	—	—
EUR Acc			
US (\$) Equivalent	961,950,886	1,262,453,637	450,832,908
Net Assets	901,336,052	1,110,142,145	368,463,009
Number of Shares Outstanding	3,206,935	3,243,838	1,396,812
Net Asset Value Per Share²	281.06	342.23	263.79
Institutional Plus EUR Acc			
US (\$) Equivalent	150,717,522	95,180,800	71,420,527
Net Assets	141,220,449	83,697,503	58,371,565
Number of Shares Outstanding	622,039	302,980	274,328
Net Asset Value Per Share²	227.03	276.25	212.78
Institutional Plus EUR Hedged Acc³			
US (\$) Equivalent	152,400,074	137,800,886	—
Net Assets	142,796,980	121,175,595	—
Number of Shares Outstanding	1,551,084	1,013,534	—
Net Asset Value Per Share²	92.06	119.56	—
GBP Acc			
US (\$) Equivalent	1,201,678,577	1,430,444,332	665,219,172
Net Assets	998,984,626	1,056,107,188	486,644,862
Number of Shares Outstanding	3,062,721	2,809,938	1,575,684
Net Asset Value Per Share²	326.18	375.85	308.85
GBP Dist			
US (\$) Equivalent	187,877,927	228,694,278	186,062,108
Net Assets	156,187,490	168,846,606	136,114,791
Number of Shares Outstanding	575,871	532,619	516,331
Net Asset Value Per Share²	271.22	317.01	263.62
Institutional Plus GBP Acc			
US (\$) Equivalent	56,271,184	57,341,934	49,250,671
Net Assets	46,779,604	42,335,956	36,029,608
Number of Shares Outstanding	211,579	166,292	172,343
Net Asset Value Per Share²	221.10	254.59	209.06
USD Acc			
Net Assets	815,265,973	279,249,430	162,831,529
Number of Shares Outstanding	5,096,928	1,345,576	946,091
Net Asset Value Per Share²	159.95	207.53	172.11

¹ The share class was launched on 17 May 2022.

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

³ The share class was launched on 3 March 2021.

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		492,053	1,717
Dividend Income		63,372,881	42,714,700
Securities Lending Income		675,905	254,967
Net (Loss)/Gain on Financial Instruments		(922,967,266)	409,593,209
Total Investment (Loss)/Income		(858,426,427)	452,564,593
Expenses			
Management Fees	12	6,499,801	4,895,785
Transaction Fees and Commissions		486,134	580,045
Other Expenses		1,297	306
Total Expenses		6,987,232	5,476,136
Finance Costs			
Interest Expense		19,100	15,963
Distribution	6	2,657,478	2,374,439
Income Equalisation		(39,997)	(13,810)
Total Finance Costs		2,636,581	2,376,592
Net Investment (Loss)/Income		(868,050,240)	444,711,865
Taxation	5	(12,558,362)	(8,088,179)
Net (Decrease)/Increase in Net Assets		(880,608,602)	436,623,686

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(880,608,602)	436,623,686
Capital Transactions		
Subscriptions	1,663,052,681	1,904,586,109
Redemptions	(740,734,632)	(435,661,917)
Reinvestments	2,595	504
Total Capital Transactions	922,320,644	1,468,924,696
Total Increase for the Year	41,712,042	1,905,548,382
Net Assets		
Beginning of Year	3,491,165,297	1,585,616,915
End of Year	3,532,877,339	3,491,165,297

Vanguard ESG Emerging Markets All Cap Equity Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- Despite some relief in midsummer and late fall, global stock markets ended the year down significantly. The fund's benchmark index returned -18.68% for the 12 months ended 31 December 2022. The index is constructed from the FTSE Emerging All Cap Index, which is screened for certain environmental, social and corporate governance criteria by the sponsor of the index, which is independent of Vanguard.
- All 11 industry sectors in the index posted negative results. Technology and financial stocks detracted the most from performance.
- Among markets, Chinese stocks, which represented about one-third of the index's market value, returned -23.54% and detracted the most from performance.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Emerging All Cap Choice Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception ¹
CHF Acc	—	-11.40%
Benchmark	—	-11.20
Tracking Difference*	—	-0.20
EUR Acc	-13.55%	2.83%
Benchmark	-13.35	3.35
Tracking Difference*	-0.20	
Institutional Plus EUR Acc	-13.49%	-9.33%
Benchmark	-13.35	-9.22
Tracking Difference*	-0.14	
GBP Acc	-8.65%	2.58%
Benchmark	-8.44	3.11
Tracking Difference*	-0.21	
GBP Dist	-8.65%	2.59%
Benchmark	-8.44	3.11
Tracking Difference*	-0.21	
Institutional Plus GBP Acc	-8.58%	-8.97%
Benchmark	-8.44	-8.78
Tracking Difference*	-0.14	

	Total Returns	
	Periods Ended 31 December 2022 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception ¹
Institutional Plus GBP Dist	-8.58%	2.66%
Benchmark	-8.44	3.11
Tracking Difference*	-0.14	
USD Acc	-18.87%	0.37%
Benchmark	-18.68	0.88
Tracking Difference*	-0.19	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Taiwan Semiconductor Manufacturing Co., Ltd.	883,000	15,769,848	Tencent Holdings Ltd.	461,464	17,299,911
Tencent Holdings Ltd.	146,400	7,314,609	Baidu, Inc. Class A	170,446	2,660,250
Alibaba Group Holding Ltd.	585,800	7,157,794	Taiwan Semiconductor Manufacturing Co., Ltd.	77,000	1,242,568
JD.com, Inc. Class A	128,000	3,967,924	Evergreen Marine Corp. Taiwan Ltd.	132,000	705,866
Meituan Class B	160,600	3,646,029	Emirates NBD Bank PJSC	158,572	605,706
Infosys Ltd.	131,763	2,708,861	Taiwan Cement Corp.	337,850	583,682
China Construction Bank Corp. Class H	3,026,000	2,061,679	Tenaga Nasional Bhd	242,500	544,801
Housing Development Finance Corp., Ltd.	64,436	1,983,762	Adani Transmission Ltd.	15,697	492,662
Yum China Holdings, Inc.	35,793	1,790,913	China Longyuan Power Group Corp., Ltd. Class H	213,000	443,804
Al Rajhi Bank	61,104	1,739,270	Alibaba Group Holding Ltd.	37,800	422,186
MediaTek, Inc.	56,000	1,540,930	DiDi Global, Inc.	168,946	390,901
Fubon Financial Holding Co. Ltd.	633,000	1,536,672	Gulf Energy Development PCL	236,990	351,887
Hon Hai Precision Industry Co., Ltd.	435,000	1,533,310	Saudi Electricity Co.	48,375	335,230
CTBC Financial Holding Co. Ltd.	1,610,000	1,506,328	Ayala Corp.	20,380	307,786
Industrial & Commercial Bank of China Ltd. Class H	2,690,000	1,491,719	International Co. For Water & Power Projects	10,101	294,887
Ping An Insurance Group Co. of China Ltd. Class H	225,500	1,463,148	Anhui Conch Cement Co., Ltd. Class H	71,000	290,644
Saudi National Bank	81,810	1,445,075	Shree Cement Ltd.	857	272,912
NetEase, Inc.	84,800	1,444,783	Kanzhun Ltd. ADR	11,742	257,816
Bank Central Asia Tbk PT	2,391,600	1,309,547	Guangdong Investment Ltd.	182,000	255,587
Wuxi Biologics Cayman, Inc.	147,500	1,170,787	Meituan Class B	10,800	238,276

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.00% (2021: 98.65%)				Arezzo Industria e Comercio SA	5,600	82,996	0.02%
Equities 99.00% (2021: 98.65%)				GPS Participacoes e Empreendimentos SA	35,100	79,178	0.02%
Brazil 4.30% (2021: 3.50%)				Tres Tentos Agroindustrial SA	43,300	76,435	0.02%
Itau Unibanco Holding SA - Preference Shares	406,600	1,925,281	0.42%	GRUPO DE MODA SOMA SA	39,725	76,294	0.02%
B3 SA - Brasil Bolsa Balcao	524,100	1,311,305	0.29%	M Dias Branco SA	11,200	76,007	0.02%
Banco Bradesco SA - Preference Shares	439,791	1,261,960	0.28%	Raizen SA - Preference Shares	102,300	72,466	0.02%
WEG SA	127,600	930,702	0.20%	Sao Martinho SA	14,300	71,828	0.02%
Itausa SA - Preference Shares	443,117	714,224	0.16%	SLC Agricola SA	7,900	70,191	0.02%
Localiza Rent a Car SA	68,303	688,237	0.15%	Porto Seguro SA	16,000	70,155	0.02%
Suzano SA	60,638	554,037	0.12%	Compania de Saneamento do Parana	20,200	69,096	0.02%
Gerdau SA - Preference Shares	89,100	495,642	0.11%	Unipar Carbocloro SA - Preference Shares Class B	4,080	68,011	0.02%
Banco do Brasil SA	74,300	488,743	0.11%	Fleury SA	23,102	67,603	0.02%
Banco BTG Pactual SA	99,800	452,524	0.10%	Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	14,900	64,908	0.01%
Equatorial Energia SA	81,539	417,289	0.09%	Via S/A	141,700	64,412	0.01%
Raia Drogasil SA	90,500	406,584	0.09%	Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	26,619	63,727	0.01%
Rede D'Or Sao Luiz SA	69,138	387,348	0.09%	Cogna Educacao	157,300	63,161	0.01%
Rumo SA	109,687	386,623	0.08%	Cyrela Brazil Realty SA Empreendimentos e Participacoes	23,400	57,927	0.01%
BB Seguridade Participacoes SA	58,000	370,317	0.08%	Caixa Seguridade Participacoes S/A	36,600	57,883	0.01%
Banco Bradesco SA	139,099	354,877	0.08%	Alpargatas SA - Preference Shares	20,000	57,124	0.01%
Hapvida Participacoes e Investimentos S/A	345,106	332,050	0.07%	Omega Energia SA	31,282	56,879	0.01%
Lojas Renner SA	83,542	324,057	0.07%	Minerva SA	21,900	53,757	0.01%
Compania de Saneamento Basico do Estado de Sao Paulo	29,300	317,210	0.07%	Compania de Saneamento de Minas Gerais-COPASA	16,900	50,222	0.01%
Sendas Distribuidora SA	80,000	295,014	0.06%	YDUQS Participacoes SA	25,900	49,889	0.01%
Hypera SA	34,200	292,787	0.06%	Alupar Investimento SA	9,100	48,674	0.01%
Telefonica Brasil SA	36,800	267,301	0.06%	Azul SA - Preference Shares	23,100	48,171	0.01%
Klabin SA	65,500	247,746	0.05%	Marfrig Global Foods SA	28,900	47,622	0.01%
Energisa SA	26,300	220,223	0.05%	Locaweb Servicos de Internet SA	35,200	46,802	0.01%
TOTVS SA	39,677	207,563	0.05%	Odontoprev SA	26,630	45,546	0.01%
CCR SA	98,500	201,860	0.04%	Compania Brasileira de Distribuicao	13,500	42,241	0.01%
Compania Energetica de Minas Gerais - Preference Shares	95,510	201,521	0.04%	AES Brasil Energia SA	22,941	41,974	0.01%
Itau Unibanco Holding SA	47,600	197,351	0.04%	Grupo Mateus SA	34,700	41,537	0.01%
Natura & Co. Holding SA	83,990	184,691	0.04%	Bradespar SA	8,000	38,744	0.01%
TIM SA	72,600	170,508	0.04%	Usinas Siderurgicas de Minas Gerais SA Usiminas	27,400	38,455	0.01%
Banco Santander Brasil SA	31,400	167,653	0.04%	IRB Brasil Resseguros SA	226,217	36,848	0.01%
Compania Siderurgica Nacional SA	52,400	144,405	0.03%	Aliansce Sonae Shopping Centers sa	11,400	36,728	0.01%
Metalurgica Gerdau SA - Preference Shares	56,500	138,795	0.03%	Banco Pan SA - Preference Shares	31,900	36,675	0.01%
Magazine Luiza SA	254,900	132,284	0.03%	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	6,300	36,334	0.01%
Transmissora Alianca de Energia Eletrica SA	19,300	126,735	0.03%	Wilson Sons Holdings Brasil SA	17,700	36,240	0.01%
Atacadao SA	44,500	124,572	0.03%	MRV Engenharia e Participacoes SA	25,000	35,987	0.01%
BR Malls Participacoes SA	70,600	110,986	0.02%	Vivara Participacoes SA	8,300	35,261	0.01%
Compania Energetica de Minas Gerais	36,190	110,700	0.02%	Grendene SA	30,600	34,948	0.01%
BRF SA	68,080	106,767	0.02%				
Americanas SA	57,921	105,864	0.02%				
Bradespar SA - Preference Shares	18,017	101,419	0.02%				
Cielo SA	96,200	95,476	0.02%				
Multiplan Empreendimentos Imobiliarios SA	23,000	95,402	0.02%				
Auren Energia SA	32,720	91,286	0.02%				
Santos Brasil Participacoes SA	60,347	89,268	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	25,700	34,852	0.01%	Wiz Solucoes e Corretagem de Seguros SA	5,900	7,834	0.00%
Pet Center Comercio e Participacoes SA	28,500	33,791	0.01%	Meliuz SA	28,836	6,445	0.00%
Dexco SA	25,795	33,125	0.01%	Guararapes Confecoos SA	4,900	6,051	0.00%
Tupy SA	6,200	32,117	0.01%	Iguatemi SA - Preference Shares	2,165	3,346	0.00%
BrasilAgro - Co. Brasileira de Propriedades Agricolas	5,400	30,642	0.01%	Sequoia Logistica e Transportes SA	4,100	2,361	0.00%
Light SA	34,800	30,517	0.01%	Aeris Industria E Comercio de Equipamentos Para Geracao de Energia SA	9,700	2,076	0.00%
Compania Ferro Ligas da Bahia - FERBASA - Preference Shares	3,000	30,382	0.01%	AES Brasil Energia SA - Rights Issue 9/1/2023	158	8	0.00%
SIMPAR SA	23,000	29,448	0.01%			19,634,724	4.30%
CSN Mineracao SA	37,900	29,288	0.01%	Chile 0.65% (2021: 0.49%)			
Smartfit Escola de Ginastica e Danca SA	11,100	28,571	0.01%	Sociedad Quimica y Minera de Chile SA - Preference Shares	11,959	962,953	0.21%
Marcopolo SA - Preference Shares	52,300	28,033	0.01%	Banco de Chile	3,737,787	386,085	0.08%
Gol Linhas Aereas Inteligentes SA - Preference Shares	19,561	27,194	0.01%	Banco Santander Chile	5,215,114	207,821	0.05%
Compania Brasileira de Aluminio	12,300	26,908	0.01%	Cencosud SA	113,335	185,577	0.04%
Banco do Estado do Rio Grande do Sul SA - Preference Shares	14,300	26,272	0.01%	Empresas CMPC SA	101,741	169,089	0.04%
Ez Tec Empreendimentos e Participacoes SA	10,300	26,200	0.01%	Falabella SA	67,254	130,253	0.03%
JHSF Participacoes SA	26,700	25,386	0.01%	Banco de Credito e Inversiones SA	4,512	129,171	0.03%
Randon SA Implementos e Participacoes - Preference Shares	16,100	25,035	0.01%	Compania Sud Americana de Vapores SA	1,447,836	113,862	0.02%
CM Hospitalar SA	8,000	24,441	0.01%	Sociedad Quimica y Minera de Chile SA Class A	1,436	101,470	0.02%
Iochepe Maxion SA	10,300	22,962	0.01%	Quinenco SA	22,398	75,453	0.02%
Direcional Engenharia SA	7,600	22,513	0.01%	Parque Arauco SA	55,969	71,076	0.02%
Grupo SBF SA	9,100	22,027	0.01%	Itau CorpBanca Chile SA	28,547,043	62,660	0.01%
Blau Farmaceutica SA	4,400	21,934	0.00%	Cencosud Shopping SA	37,378	58,786	0.01%
Vulcabras Azaleia SA	8,700	20,565	0.00%	CAP SA	7,048	57,496	0.01%
Anima Holding SA	27,706	20,256	0.00%	Aguas Andinas SA Class A	233,203	53,623	0.01%
Ambipar Participacoes e Empreendimentos S/A	5,100	20,188	0.00%	Empresa Nacional de Telecomunicaciones SA	12,854	44,207	0.01%
BR Properties SA	15,200	18,799	0.00%	Plaza SA	30,551	38,155	0.01%
Mahle-Metal Leve SA	3,200	18,649	0.00%	SMU SA	252,774	34,465	0.01%
Diagnosticos da America SA	7,000	18,204	0.00%	Inversiones Aguas Metropolitanas SA	42,502	23,797	0.01%
Boa Vista Servicos SA	12,800	17,601	0.00%	SONDA SA	61,685	23,600	0.01%
Movida Participacoes SA	12,100	17,509	0.00%	Ripley Corp. SA	73,351	11,890	0.00%
Zamp SA	16,282	16,807	0.00%	Inversiones La Construccion SA	1,510	5,829	0.00%
Iguatemi SA	4,765	16,696	0.00%			2,947,318	0.65%
Hospital Mater Dei SA	11,900	16,251	0.00%	China 32.22% (2021: 36.66%)			
Infracommerce CXAAS SA	21,566	15,154	0.00%	Alibaba Group Holding Ltd.	1,296,116	14,322,962	3.14%
Fras-Le SA	8,300	15,107	0.00%	Meituan Class B	354,315	7,930,715	1.74%
Multilaser Industrial SA	19,500	14,884	0.00%	JD.com, Inc. Class A	204,089	5,757,935	1.26%
EcoRodovias Infraestrutura e Logistica SA	17,100	14,413	0.00%	China Construction Bank Corp. Class H	7,736,000	4,846,801	1.06%
CVC Brasil Operadora e Agencia de Viagens SA	16,209	13,784	0.00%	Industrial & Commercial Bank of China Ltd. Class H	6,549,000	3,373,113	0.74%
Oncoclinicas do Brasil Servicos Medicos SA	11,600	13,248	0.00%	Ping An Insurance Group Co. of China Ltd. Class H	503,000	3,328,650	0.73%
Qualicorp Consultoria e Corretora de Seguros SA	11,900	13,230	0.00%	Pinduoduo, Inc. ADR	32,012	2,610,579	0.57%
Empreendimentos Pague Menos S/A	15,900	13,190	0.00%	Wuxi Biologics Cayman, Inc.	307,000	2,354,141	0.52%
Hidroviagens do Brasil SA	28,600	12,242	0.00%	NetEase, Inc.	157,760	2,314,367	0.51%
Iguatemi SA (BVMF)	23,524	11,807	0.00%	Bank of China Ltd. Class H	6,175,000	2,246,907	0.49%
Camil Alimentos SA	7,500	11,762	0.00%	Yum China Holdings, Inc.	36,050	2,027,681	0.45%
Instituto Hermes Pardini SA	2,900	11,562	0.00%	Xiaomi Corp. Class B	1,264,800	1,772,838	0.39%
Even Construtora e Incorporadora SA	11,500	9,976	0.00%	BYD Co., Ltd. Class H	70,500	1,739,704	0.38%
Armazem Logistica E Servicos SA	4,400	9,792	0.00%	Li Ning Co., Ltd.	197,750	1,716,547	0.38%
Lojas Quero Quero S/A	11,600	9,228	0.00%	China Merchants Bank Co., Ltd. Class H	296,000	1,655,411	0.36%
LOG Commercial Properties e Participacoes SA	2,600	7,938	0.00%	Kuaishou Technology Class B	168,000	1,529,337	0.34%
				Trip.com Group Ltd. ADR	43,829	1,507,718	0.33%
				ANTA Sports Products Ltd.	98,800	1,294,978	0.28%
				China Mengniu Dairy Co., Ltd.	267,545	1,213,473	0.27%
				China Resources Land Ltd.	240,000	1,099,302	0.24%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
ZTO Express Cayman, Inc.	39,044	1,058,522	0.23%	Alibaba Health Information Technology Ltd.	404,000	344,217	0.08%
NIO, Inc. ADR	104,458	1,018,466	0.22%	Industrial Bank Co., Ltd. Class A	132,100	335,842	0.07%
China Life Insurance Co., Ltd. Class H	549,000	942,556	0.21%	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	7,200	328,810	0.07%
ENN Energy Holdings Ltd.	66,100	928,201	0.20%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	197,600	324,567	0.07%
BeiGene Ltd.	53,500	919,891	0.20%	Great Wall Motor Co., Ltd. Class H	245,500	319,577	0.07%
Li Auto, Inc. ADR	43,936	896,294	0.20%	China National Building Material Co., Ltd. Class H	388,000	318,654	0.07%
Agricultural Bank of China Ltd. Class H	2,589,000	888,990	0.20%	COSCO SHIPPING Holdings Co., Ltd. Class H	310,000	316,158	0.07%
China Overseas Land & Investment Ltd.	335,000	884,182	0.19%	Hengan International Group Co., Ltd.	59,500	315,989	0.07%
Nongfu Spring Co., Ltd. Class H	151,600	856,579	0.19%	China Feihe Ltd.	339,000	288,402	0.06%
Contemporary Amperex Technology Co., Ltd. Class A	14,900	847,245	0.19%	Zhongsheng Group Holdings Ltd.	56,000	288,074	0.06%
China Merchants Bank Co., Ltd. Class A	153,600	827,180	0.18%	Country Garden Holdings Co., Ltd.	841,000	287,698	0.06%
H World Group Ltd. ADR	18,981	805,174	0.18%	China Resources Gas Group Ltd.	76,200	286,057	0.06%
KE Holdings, Inc. ADR	55,668	777,125	0.17%	Tingyi Cayman Islands Holding Corp.	162,000	286,019	0.06%
CSPC Pharmaceutical Group Ltd.	734,400	771,572	0.17%	Foshan Haitian Flavouring & Food Co., Ltd. Class A	24,182	278,209	0.06%
Shenzhou International Group Holdings Ltd.	66,382	746,749	0.16%	Sinopharm Group Co., Ltd. Class H	109,200	277,584	0.06%
Geely Automobile Holdings Ltd.	476,000	695,251	0.15%	LONGi Green Energy Technology Co., Ltd. Class A	45,240	276,324	0.06%
Sunny Optical Technology Group Co., Ltd.	57,400	682,847	0.15%	JD Logistics, Inc.	142,000	275,087	0.06%
JD Health International, Inc.	64,550	590,093	0.13%	China Conch Venture Holdings Ltd.	126,500	274,882	0.06%
Haier Smart Home Co., Ltd. Class H	163,800	558,246	0.12%	Haier Smart Home Co., Ltd. Class A	77,600	274,337	0.06%
PICC Property & Casualty Co., Ltd. Class H	586,000	556,347	0.12%	People's Insurance Co. Group of China Ltd. Class H	825,000	273,769	0.06%
Postal Savings Bank of China Co., Ltd. Class H	854,000	530,676	0.12%	Genscript Biotech Corp.	84,000	267,446	0.06%
Ping An Insurance Group Co. of China Ltd. Class A	77,500	526,460	0.12%	Agricultural Bank of China Ltd. Class A	635,700	267,369	0.06%
Longfor Group Holdings Ltd.	166,000	516,826	0.11%	China Minsheng Banking Corp., Ltd. Class H	765,000	264,640	0.06%
Innovent Biologics, Inc.	117,500	504,327	0.11%	TAL Education Group ADR	37,263	262,704	0.06%
China Pacific Insurance Group Co., Ltd. Class H	225,400	501,919	0.11%	Haidilao International Holding Ltd.	91,000	261,168	0.06%
Sino Biopharmaceutical Ltd.	840,500	492,134	0.11%	Wanhua Chemical Group Co., Ltd. Class A	18,800	251,750	0.06%
Kingdee International Software Group Co., Ltd.	227,000	486,868	0.11%	China Resources Mixc Lifestyle Services Ltd.	49,400	250,957	0.06%
Vipshop Holdings Ltd. ADR	34,841	475,231	0.11%	CITIC Securities Co., Ltd. Class A	86,620	249,262	0.06%
Bilibili, Inc. Class Z	19,750	472,687	0.10%	Kingsoft Corp., Ltd.	74,400	248,796	0.06%
Bank of Communications Co., Ltd. Class H	806,000	463,672	0.10%	Bank of China Ltd. Class A	541,400	247,270	0.06%
Country Garden Services Holdings Co., Ltd.	179,686	447,549	0.10%	SF Holding Co., Ltd. Class A	29,400	245,437	0.05%
XPeng, Inc. Class A	89,129	437,940	0.10%	Zhuzhou CRRC Times Electric Co., Ltd.	48,200	239,303	0.05%
Full Truck Alliance Co., Ltd. ADR	54,446	435,568	0.10%	Tongcheng Travel Holdings Ltd.	99,200	238,692	0.05%
China Tower Corp., Ltd. Class H	4,016,000	432,218	0.10%	Zai Lab Ltd. ADR	7,751	237,956	0.05%
BYD Co., Ltd. Class A	11,600	430,831	0.10%	Kanzhun Ltd. ADR	11,449	233,216	0.05%
New Oriental Education & Technology Group, Inc.	115,350	421,204	0.09%	Akeso, Inc. Class B	41,000	225,882	0.05%
China Yangtze Power Co., Ltd. Class A	135,400	410,964	0.09%	Yangzijiang Shipbuilding Holdings Ltd.	218,800	221,867	0.05%
Xinyi Solar Holdings Ltd.	366,000	405,158	0.09%	China International Capital Corp., Ltd. Class H	116,000	221,449	0.05%
Industrial & Commercial Bank of China Ltd. Class A	631,600	396,185	0.09%	Muyuan Foods Co., Ltd. Class A	31,420	221,384	0.05%
China Vanke Co., Ltd. Class H	192,400	389,486	0.09%	China Construction Bank Corp. Class A	271,600	221,006	0.05%
China CITIC Bank Corp., Ltd. Class H	849,000	376,369	0.08%	East Money Information Co., Ltd. Class A	78,740	220,782	0.05%
CITIC Securities Co., Ltd. Class H	180,001	363,925	0.08%				
China Tourism Group Duty Free Corp., Ltd. Class A	11,650	363,753	0.08%				
China Gas Holdings Ltd.	247,507	360,243	0.08%				
WuXi AppTec Co., Ltd. Class H	32,620	344,591	0.08%				

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CRRC Corp., Ltd. Class H	547,000	220,764	0.05%	Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	3,700	154,260	0.03%
360 DigiTech, Inc. ADR	10,820	220,295	0.05%	Shenzhen Inovance Technology Co., Ltd. Class A	15,350	154,191	0.03%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	39,168	218,121	0.05%	Fosun International Ltd.	188,500	153,603	0.03%
BYD Electronic International Co., Ltd.	65,500	210,642	0.05%	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	91,100	151,504	0.03%
Ping An Bank Co., Ltd. Class A	109,300	207,894	0.05%	Ganfeng Lithium Group Co., Ltd. Class A	15,020	150,898	0.03%
New China Life Insurance Co., Ltd. Class H	84,707	207,292	0.05%	Autohome, Inc. ADR	4,923	150,644	0.03%
GDS Holdings Ltd. Class A	78,660	206,604	0.05%	Pop Mart International Group Ltd.	59,200	150,333	0.03%
Hygeia Healthcare Holdings Co., Ltd.	28,531	204,708	0.05%	Yadea Group Holdings Ltd.	88,000	147,250	0.03%
Weichai Power Co., Ltd. Class H	152,000	204,096	0.05%	Sungrow Power Supply Co., Ltd. Class A	9,098	147,012	0.03%
Fuyao Glass Industry Group Co., Ltd. Class H	48,400	203,089	0.05%	Jiumaojiu International Holdings Ltd.	55,000	146,926	0.03%
Luxshare Precision Industry Co., Ltd. Class A	43,349	198,925	0.04%	Air China Ltd. Class H	164,000	146,036	0.03%
Ganfeng Lithium Group Co., Ltd. Class H	26,320	196,600	0.04%	Bosideng International Holdings Ltd.	306,000	145,454	0.03%
Kingboard Holdings Ltd.	61,500	195,808	0.04%	Yihai International Holding Ltd.	41,000	144,985	0.03%
Aier Eye Hospital Group Co., Ltd. Class A	42,777	192,096	0.04%	Shandong Gold Mining Co., Ltd. Class H	77,800	144,337	0.03%
Daqo New Energy Corp. ADR	4,874	188,185	0.04%	Eve Energy Co., Ltd. Class A	11,200	142,290	0.03%
TravelSky Technology Ltd. Class H	89,000	188,150	0.04%	Pharmaron Beijing Co., Ltd. Class H	20,500	142,227	0.03%
China Everbright Bank Co., Ltd. Class H	614,000	187,230	0.04%	GF Securities Co., Ltd. Class H	98,600	141,742	0.03%
Shanghai Pudong Development Bank Co., Ltd. Class A	173,799	182,871	0.04%	JinkoSolar Holding Co., Ltd. ADR	3,457	141,322	0.03%
China Hongqiao Group Ltd.	189,500	178,940	0.04%	ZTE Corp. Class H	64,000	141,039	0.03%
Haitong Securities Co., Ltd. Class H	289,600	178,102	0.04%	Huatai Securities Co., Ltd. Class A	75,900	139,758	0.03%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	55,500	177,772	0.04%	3SBio, Inc.	131,000	139,309	0.03%
Bank of Ningbo Co., Ltd. Class A	37,830	177,426	0.04%	COSCO SHIPPING Ports Ltd.	174,000	138,220	0.03%
Guangzhou Automobile Group Co., Ltd. Class H	260,000	175,222	0.04%	China Everbright Environment Group Ltd.	309,000	138,170	0.03%
China Taiping Insurance Holdings Co., Ltd.	140,400	174,849	0.04%	WuXi AppTec Co., Ltd. Class A	11,800	138,144	0.03%
Tianqi Lithium Corp. Class A	15,300	174,675	0.04%	SAIC Motor Corp., Ltd. Class A	66,200	137,876	0.03%
ZhongAn Online P&C Insurance Co., Ltd. Class H	63,100	173,819	0.04%	Weimob, Inc.	161,000	137,382	0.03%
Chindata Group Holdings Ltd. ADR	21,717	173,085	0.04%	China Southern Airlines Co., Ltd. Class H	206,000	134,079	0.03%
Chinasoft International Ltd.	198,000	172,252	0.04%	Topsports International Holdings Ltd.	167,000	132,445	0.03%
China Medical System Holdings Ltd.	108,000	169,923	0.04%	Haitian International Holdings Ltd.	49,000	131,212	0.03%
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	37,900	169,811	0.04%	Canadian Solar, Inc.	4,227	130,614	0.03%
China Galaxy Securities Co., Ltd. Class H	343,000	167,436	0.04%	China Life Insurance Co., Ltd. Class A	24,300	130,371	0.03%
Mint Group Ltd.	60,000	162,589	0.04%	Guotai Junan Securities Co., Ltd. Class H	115,400	129,964	0.03%
CSC Financial Co., Ltd. Class H	185,500	162,328	0.04%	Hangzhou Tigermed Consulting Co., Ltd. Class H	11,200	129,436	0.03%
Hansoh Pharmaceutical Group Co., Ltd.	84,000	159,714	0.04%	JA Solar Technology Co., Ltd. Class A	14,699	127,660	0.03%
Tongwei Co., Ltd. Class A	28,300	157,803	0.04%	Nine Dragons Paper Holdings Ltd.	139,000	126,802	0.03%
CMOC Group Ltd. Class H	342,000	157,746	0.04%	C&D International Investment Group Ltd.	43,000	125,337	0.03%
Poly Developments & Holdings Group Co., Ltd. Class A	71,700	156,792	0.04%	Sany Heavy Industry Co., Ltd. Class A	54,800	125,142	0.03%
China Pacific Insurance Group Co., Ltd. Class A	43,900	155,579	0.03%	Yuexiu Property Co., Ltd.	103,000	124,709	0.03%
Koolearn Technology Holding Ltd.	23,000	154,710	0.03%	China Three Gorges Renewables Group Co., Ltd. Class A	150,800	123,145	0.03%
				Hua Hong Semiconductor Ltd.	34,394	120,082	0.03%
				Shenzhen International Holdings Ltd.	121,000	118,753	0.03%
				JOYY, Inc. ADR	3,758	118,715	0.03%

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Chongqing Zhifei Biological Products Co., Ltd. Class A	9,300	118,057	0.03%	Yihai Kerry Arawana Holdings Co., Ltd. Class A	15,200	95,697	0.02%
Trina Solar Co., Ltd. Class A	12,735	117,358	0.03%	BOE Technology Group Co., Ltd. Class B	217,000	95,642	0.02%
Shanghai International Airport Co., Ltd. Class A	13,899	115,931	0.03%	ZTE Corp. Class A	25,400	94,935	0.02%
China Resources Pharmaceutical Group Ltd.	143,000	115,793	0.03%	Guangdong Haid Group Co., Ltd. Class A	10,600	94,573	0.02%
Beijing Capital International Airport Co., Ltd. Class H	158,000	115,591	0.03%	Far East Horizon Ltd.	121,000	94,568	0.02%
China Jinmao Holdings Group Ltd.	532,000	114,512	0.03%	Ping An Healthcare & Technology Co., Ltd.	34,180	93,279	0.02%
Dongyue Group Ltd.	104,000	114,461	0.03%	GF Securities Co., Ltd. Class A	41,600	93,135	0.02%
Jinxin Fertility Group Ltd.	122,000	112,700	0.03%	Kingboard Laminates Holdings Ltd.	84,500	92,891	0.02%
China United Network Communications Ltd. Class A	173,300	112,213	0.03%	Zhejiang Expressway Co., Ltd. Class H	120,000	92,403	0.02%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	20,400	111,039	0.03%	Shanghai Baosight Software Co., Ltd. Class B	29,601	91,615	0.02%
Lufax Holding Ltd. ADR	57,205	110,978	0.03%	Focus Media Information Technology Co., Ltd. Class A	94,400	91,141	0.02%
Jiangxi Copper Co., Ltd. Class H	75,000	110,699	0.03%	China Education Group Holdings Ltd.	70,000	90,584	0.02%
InnoCare Pharma Ltd.	63,000	110,099	0.03%	Weichai Power Co., Ltd. Class A	61,100	89,899	0.02%
China Overseas Property Holdings Ltd.	105,000	109,373	0.02%	Beijing Enterprises Water Group Ltd.	346,000	88,662	0.02%
Xtep International Holdings Ltd.	97,500	108,556	0.02%	Bank of Nanjing Co., Ltd. Class A	58,699	88,402	0.02%
Hello Group, Inc. ADR	12,077	108,451	0.02%	Seazen Group Ltd.	231,142	85,587	0.02%
Jiangsu Expressway Co., Ltd. Class H	116,000	105,969	0.02%	Dali Foods Group Co., Ltd.	187,500	85,523	0.02%
Beijing Kingsoft Office Software, Inc. Class A	2,741	104,781	0.02%	Keymed Biosciences, Inc.	13,000	84,946	0.02%
Microport Scientific Corp.	39,700	104,528	0.02%	Fufeng Group Ltd.	137,000	83,377	0.02%
AECC Aviation Power Co., Ltd. Class A	17,100	104,495	0.02%	Alibaba Pictures Group Ltd.	1,140,000	83,255	0.02%
Qinghai Salt Lake Industry Co., Ltd. Class A	31,699	103,955	0.02%	Baoshan Iron & Steel Co., Ltd. Class A	102,600	82,894	0.02%
Greentown China Holdings Ltd.	71,000	103,703	0.02%	A-Living Smart City Services Co., Ltd.	68,750	82,888	0.02%
Shanghai Baosight Software Co., Ltd. Class A	15,601	101,017	0.02%	Sany Heavy Equipment International Holdings Co., Ltd.	80,000	82,204	0.02%
China Vanke Co., Ltd. Class A	38,300	100,748	0.02%	MINISO Group Holding Ltd. ADR	7,628	81,848	0.02%
Yunnan Baiyao Group Co., Ltd. Class A	12,760	100,253	0.02%	Trip.com Group Ltd.	2,323	81,432	0.02%
Unigroup Guoxin Microelectronics Co., Ltd. Class A	5,259	100,196	0.02%	Jiangxi Copper Co., Ltd. Class A	32,300	81,370	0.02%
Zhaojin Mining Industry Co., Ltd. Class H	90,000	100,090	0.02%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	12,640	80,128	0.02%
Huatai Securities Co., Ltd. Class H	87,000	99,541	0.02%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	43,600	79,590	0.02%
China Resources Cement Holdings Ltd.	186,000	98,660	0.02%	China Lesso Group Holdings Ltd.	76,000	79,360	0.02%
Shanghai Fudan Microelectronics Group Co., Ltd. Class H	26,000	98,271	0.02%	Great Wall Motor Co., Ltd. Class A	18,500	79,200	0.02%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	207,000	97,865	0.02%	Fuyao Glass Industry Group Co., Ltd. Class A	15,600	79,073	0.02%
NAURA Technology Group Co., Ltd. Class A	3,000	97,690	0.02%	China Merchants Securities Co., Ltd. Class H	80,120	78,529	0.02%
China Traditional Chinese Medicine Holdings Co., Ltd.	214,000	97,336	0.02%	Daqin Railway Co., Ltd. Class A	81,300	78,493	0.02%
Uni-President China Holdings Ltd.	97,267	97,330	0.02%	COSCO SHIPPING Holdings Co., Ltd. Class A	52,680	78,348	0.02%
Remegen Co., Ltd. Class H	13,000	96,439	0.02%	Shanghai Junshi Biosciences Co., Ltd. Class H	12,600	78,296	0.02%
China Communications Services Corp., Ltd. Class H	264,000	96,400	0.02%	Postal Savings Bank of China Co., Ltd. Class A	117,100	78,192	0.02%
Foxconn Industrial Internet Co., Ltd. Class A	72,500	96,194	0.02%	Bank of Beijing Co., Ltd. Class A	125,200	77,992	0.02%
China Cinda Asset Management Co., Ltd. Class H	694,000	96,031	0.02%	Chongqing Changan Automobile Co., Ltd. Class A	43,666	77,690	0.02%
				Bank of Shanghai Co., Ltd. Class A	90,200	77,048	0.02%

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Poly Property Services Co., Ltd. Class H	13,000	76,701	0.02%	Hangzhou Tigermed Consulting Co., Ltd. Class A	4,200	63,618	0.01%
Yonyou Network Technology Co., Ltd. Class A	21,500	75,107	0.02%	BOE Varitronix Ltd.	33,000	62,745	0.01%
XCMG Construction Machinery Co., Ltd. Class A	101,400	74,304	0.02%	Ginlong Technologies Co., Ltd. Class A	2,410	62,716	0.01%
Grand Pharmaceutical Group Ltd.	125,500	73,966	0.02%	Changchun High & New Technology Industry Group, Inc. Class A	2,600	62,549	0.01%
China Meidong Auto Holdings Ltd.	36,000	73,892	0.02%	Shanghai RAAS Blood Products Co., Ltd. Class A	67,600	61,944	0.01%
Zhejiang Huayou Cobalt Co., Ltd. Class A	9,190	73,891	0.02%	Vinda International Holdings Ltd.	21,000	61,884	0.01%
Imeik Technology Development Co., Ltd. Class A	900	73,670	0.02%	Walvax Biotechnology Co., Ltd. Class A	10,600	61,573	0.01%
Hundsun Technologies, Inc. Class A	12,539	73,325	0.02%	Tianneng Power International Ltd.	58,000	61,233	0.01%
Citic Pacific Special Steel Group Co., Ltd. Class A	29,400	72,917	0.02%	Beijing Tongrentang Co., Ltd. Class A	9,400	60,703	0.01%
Sinotruk Hong Kong Ltd.	52,000	72,487	0.02%	Flat Glass Group Co., Ltd. Class H	25,000	60,474	0.01%
Henan Shuanghui Investment & Development Co., Ltd. Class A	19,300	72,331	0.02%	Shanghai Lujiayui Finance & Trade Zone Development Co., Ltd. Class B	74,700	60,358	0.01%
Huadong Medicine Co., Ltd. Class A	10,662	72,119	0.02%	AsiaInfo Technologies Ltd.	34,000	59,941	0.01%
China Water Affairs Group Ltd.	86,000	71,070	0.02%	Suzhou Maxwell Technologies Co., Ltd. Class A	1,000	59,524	0.01%
Huaxia Bank Co., Ltd. Class A	94,700	71,037	0.02%	Lifetech Scientific Corp.	180,000	59,501	0.01%
FinVolution Group ADR	14,237	70,616	0.02%	Haichang Ocean Park Holdings Ltd.	290,000	59,449	0.01%
Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	14,700	70,432	0.02%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	20,000	58,937	0.01%
Fu Shou Yuan International Group Ltd.	82,000	70,391	0.02%	Chongqing Rural Commercial Bank Co., Ltd. Class H	172,000	58,840	0.01%
Chongqing Changan Automobile Co., Ltd. Class B	148,780	70,149	0.02%	Shenwan Hongyuan Group Co., Ltd. Class H	316,000	58,706	0.01%
China Suntien Green Energy Corp., Ltd. Class H	168,000	69,956	0.02%	Angelalign Technology, Inc. GigaDevice Semiconductor, Inc. Class A	3,723	58,672	0.01%
Haitong Securities Co., Ltd. Class A	55,100	69,205	0.02%	Sinotrans Ltd. Class H	179,000	58,253	0.01%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	9,200	68,998	0.02%	China Ruyi Holdings Ltd.	232,800	58,163	0.01%
Ninestar Corp. Class A	9,141	68,556	0.02%	Ming Yang Smart Energy Group Ltd. Class A	15,900	58,049	0.01%
Bank of Hangzhou Co., Ltd. Class A	36,100	68,247	0.02%	Gushengtang Holdings Ltd.	8,900	57,585	0.01%
Orient Securities Co., Ltd. Class H	142,400	68,236	0.02%	New Horizon Health Ltd.	25,500	57,502	0.01%
Luye Pharma Group Ltd.	145,000	67,995	0.02%	Ningbo Deye Technology Co., Ltd. Class A	1,200	57,443	0.01%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	7,400	67,980	0.02%	Vnet Group, Inc. ADR	10,051	56,989	0.01%
Iflytek Co., Ltd. Class A	14,300	67,854	0.02%	Yangzijiang Financial Holding Ltd.	214,000	56,643	0.01%
Golden Solar New Energy Technology Holdings Ltd.	64,000	67,813	0.02%	BAIC Motor Corp., Ltd. Class H	213,500	56,624	0.01%
Montage Technology Co., Ltd. Class A	7,388	66,845	0.02%	Xinte Energy Co., Ltd. Class H	30,400	56,243	0.01%
CanSino Biologics, Inc. Class H	7,800	66,708	0.02%	Livzon Pharmaceutical Group, Inc. Class H	16,700	56,166	0.01%
China Eastern Airlines Corp., Ltd. Class H	164,000	66,609	0.02%	China Yongda Automobiles Services Holdings Ltd.	75,000	55,734	0.01%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	7,248	66,154	0.02%	New China Life Insurance Co., Ltd. Class A	12,800	55,649	0.01%
Bank of Communications Co., Ltd. Class A	95,700	65,563	0.02%	Sichuan Road & Bridge Group Co., Ltd. Class A	34,600	55,609	0.01%
Alphamab Oncology	47,000	65,036	0.02%	Towngas Smart Energy Co., Ltd.	110,000	55,247	0.01%
Wingtech Technology Co., Ltd. Class A	8,500	64,596	0.02%	Shenzhen Expressway Corp., Ltd. Class H	64,000	55,186	0.01%
Hopson Development Holdings Ltd.	65,588	64,538	0.02%	BOE Technology Group Co., Ltd. Class A	112,400	54,910	0.01%
SSY Group Ltd.	116,000	64,057	0.01%	Hainan Meilan International Airport Co., Ltd. Class H	18,000	54,773	0.01%
Digital China Holdings Ltd.	131,000	63,780	0.01%	Advanced Micro-Fabrication Equipment, Inc. Class A	3,857	54,637	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
COFCO Joycome Foods Ltd.	191,000	54,572	0.01%	Yealink Network Technology Corp., Ltd. Class A	5,400	47,289	0.01%
SG Micro Corp. Class A	2,150	53,635	0.01%	Lens Technology Co., Ltd. Class A	31,000	47,180	0.01%
Sincere Pharmaceutical Group Ltd.	36,000	53,597	0.01%	Chaozhou Three-Circle Group Co., Ltd. Class A	10,600	47,049	0.01%
Shenwan Hongyuan Group Co., Ltd. Class A	92,900	53,440	0.01%	Jiangsu Zhongtian Technology Co., Ltd. Class A	20,100	46,917	0.01%
Lee & Man Paper Manufacturing Ltd.	121,000	53,330	0.01%	Shoucheng Holdings Ltd.	192,000	46,740	0.01%
Lao Feng Xiang Co., Ltd. Class B	18,200	53,235	0.01%	Dada Nexus Ltd. ADR	6,701	46,706	0.01%
YTO Express Group Co., Ltd. Class A	18,300	53,137	0.01%	PAX Global Technology Ltd.	54,000	46,701	0.01%
Mango Excellent Media Co., Ltd. Class A	12,071	52,375	0.01%	China Resources Microelectronics Ltd. Class A	6,124	46,601	0.01%
Legend Holdings Corp. Class H	48,600	51,994	0.01%	Greentown Service Group Co., Ltd.	70,000	46,458	0.01%
China International Capital Corp., Ltd. Class A	9,400	51,804	0.01%	China Zhenhua Group Science & Technology Co., Ltd. Class A	2,800	46,228	0.01%
Songcheng Performance Development Co., Ltd. Class A	24,500	51,699	0.01%	China Conch Environment Protection Holdings Ltd.	112,500	45,692	0.01%
Sinopec Engineering Group Co., Ltd. Class H	117,500	51,637	0.01%	China Merchants Securities Co., Ltd. Class A	23,620	45,404	0.01%
CIFI Holdings Group Co., Ltd.	365,440	51,504	0.01%	Shanghai International Port Group Co., Ltd. Class A	58,700	45,305	0.01%
Huaxin Cement Co., Ltd. Class H	46,000	51,275	0.01%	Bloomage Biotechnology Corp., Ltd. Class A	2,291	44,795	0.01%
CSG Holding Co., Ltd. Class B	133,600	51,181	0.01%	Zhongyu Energy Holdings Ltd.	59,000	44,675	0.01%
China Everbright Ltd.	68,000	50,619	0.01%	Zhejiang NHU Co., Ltd. Class A	16,440	44,552	0.01%
Sun Art Retail Group Ltd.	154,000	50,512	0.01%	Topchoice Medical Corp. Class A	2,000	44,224	0.01%
XD, Inc.	18,200	50,368	0.01%	Peijia Medical Ltd.	36,000	44,095	0.01%
China Railway Signal & Communication Corp., Ltd. Class H	154,000	50,314	0.01%	Ningbo Tuopu Group Co., Ltd. Class A	5,200	44,027	0.01%
Zhou Hei Ya International Holdings Co., Ltd.	69,500	50,044	0.01%	China Oriental Group Co., Ltd.	240,000	43,972	0.01%
Noah Holdings Ltd. ADR	3,215	49,833	0.01%	Poly Property Group Co., Ltd.	196,000	43,946	0.01%
Will Semiconductor Co., Ltd. Shanghai Class A	4,455	49,638	0.01%	Maxscend Microelectronics Co., Ltd. Class A	2,640	43,613	0.01%
Skyworth Group Ltd.	115,376	49,521	0.01%	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	6,400	43,300	0.01%
Blue Moon Group Holdings Ltd.	73,500	49,346	0.01%	StarPower Semiconductor Ltd. Class A	900	42,835	0.01%
Shanghai Jinjiang International Hotels Co., Ltd. Class B	24,600	49,298	0.01%	Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class A	26,600	42,675	0.01%
Hangzhou Silan Microelectronics Co., Ltd. Class A	10,400	49,288	0.01%	AK Medical Holdings Ltd.	34,000	42,647	0.01%
China Risun Group Ltd.	126,000	49,238	0.01%	Linklogis, Inc. Class B	81,500	42,604	0.01%
Huizhou Desay Sv Automotive Co., Ltd. Class A	3,200	48,720	0.01%	Yuexiu REIT	168,790	42,603	0.01%
GoerTek, Inc. Class A	20,000	48,650	0.01%	Concord New Energy Group Ltd.	480,000	42,435	0.01%
Industrial Securities Co., Ltd. Class A	58,630	48,640	0.01%	Lepu Medical Technology Beijing Co., Ltd. Class A	12,700	42,163	0.01%
TCL Technology Group Corp. Class A	90,300	48,551	0.01%	Venus MedTech Hangzhou, Inc. Class H	23,000	42,022	0.01%
New Hope Liuhe Co., Ltd. Class A	25,900	48,327	0.01%	Bank of Chongqing Co., Ltd. Class A	42,600	41,745	0.01%
China Overseas Grand Oceans Group Ltd.	111,000	48,212	0.01%	Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	9,640	41,743	0.01%
Angang Steel Co., Ltd. Class H	176,000	48,031	0.01%	Orient Securities Co., Ltd. Class A	32,256	41,679	0.01%
Shenzhen Transsion Holdings Co., Ltd. Class A	4,162	47,835	0.01%	Xinjiang Goldwind Science & Technology Co., Ltd. Class A	26,200	41,654	0.01%
Xiabuxiabu Catering Management China Holdings Co., Ltd.	42,000	47,785	0.01%	Hualan Biological Engineering, Inc. Class A	12,700	41,539	0.01%
China Nonferrous Mining Corp., Ltd.	93,000	47,781	0.01%	Flat Glass Group Co., Ltd. Class A	8,600	41,404	0.01%
Xinjiang Goldwind Science & Technology Co., Ltd. Class H	53,600	47,729	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
China Eastern Airlines Corp., Ltd. Class A	51,600	41,242	0.01%	360 Security Technology, Inc. Class A	39,503	37,340	0.01%
Ascentage Pharma Group International	12,500	41,160	0.01%	China National Software & Service Co., Ltd. Class A	4,400	37,095	0.01%
Shenzhen Overseas Chinese Town Co., Ltd. Class A	53,400	41,137	0.01%	Western Superconducting Technologies Co., Ltd. Class A	2,706	37,034	0.01%
Sihuan Pharmaceutical Holdings Group Ltd.	337,000	41,019	0.01%	Sunac Services Holdings Ltd.	68,800	37,023	0.01%
Huayu Automotive Systems Co., Ltd. Class A	16,300	40,827	0.01%	Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	17,000	36,831	0.01%
Gemdale Properties & Investment Corp., Ltd.	496,000	40,672	0.01%	Hoshine Silicon Industry Co., Ltd. Class A	3,071	36,814	0.01%
Thunder Software Technology Co., Ltd. Class A	2,800	40,591	0.01%	Zhejiang Dahua Technology Co., Ltd. Class A	22,500	36,780	0.01%
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	10,500	40,383	0.01%	Hisense Home Appliances Group Co., Ltd. Class H	33,000	36,404	0.01%
Ningbo Orient Wires & Cables Co., Ltd. Class A	4,100	40,195	0.01%	Humanwell Healthcare Group Co., Ltd. Class A	10,534	36,373	0.01%
Ecovacs Robotics Co., Ltd. Class A	3,800	40,060	0.01%	Shenzhen Dynanonic Co., Ltd. Class A	1,095	36,336	0.01%
Shengyi Technology Co., Ltd. Class A	19,200	39,988	0.01%	Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	3,200	36,168	0.01%
GEM Co., Ltd. Class A	37,200	39,948	0.01%	Microport Cardioflow Medtech Corp.	108,000	36,116	0.01%
Beijing Dabeinong Technology Group Co., Ltd. Class A	31,000	39,877	0.01%	Kuang-Chi Technologies Co., Ltd. Class A	14,600	35,915	0.01%
Tiangong International Co., Ltd.	108,000	39,852	0.01%	Hithink RoyalFlush Information Network Co., Ltd. Class A	2,500	35,631	0.01%
NetDragon Websoft Holdings Ltd.	18,500	39,726	0.01%	Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	5,800	35,569	0.01%
Ming Yuan Cloud Group Holdings Ltd.	44,000	39,575	0.01%	Xiamen C & D, Inc. Class A	17,900	35,314	0.01%
Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	2,150	39,371	0.01%	LB Group Co., Ltd. Class A	12,900	35,276	0.01%
Beijing United Information Technology Co., Ltd. Class A	3,080	39,370	0.01%	Guangzhou Automobile Group Co., Ltd. Class A	22,100	35,232	0.01%
China Merchants Energy Shipping Co., Ltd. Class A	48,600	39,266	0.01%	Genertec Universal Medical Group Co., Ltd.	58,000	35,224	0.01%
Zhejiang Juhua Co., Ltd. Class A	17,500	39,230	0.01%	HUYA, Inc. ADR	8,886	35,100	0.01%
China Jushi Co., Ltd. Class A	19,786	39,207	0.01%	China Greatwall Technology Group Co., Ltd. Class A	23,800	35,087	0.01%
Hangzhou First Applied Material Co., Ltd. Class A	4,080	39,179	0.01%	Yifeng Pharmacy Chain Co., Ltd. Class A	3,800	35,062	0.01%
SooChow Securities Co., Ltd. Class A	41,480	39,149	0.01%	Hangzhou Steam Turbine Power Group Co., Ltd. Class B	28,210	35,059	0.01%
Agile Group Holdings Ltd.	132,000	39,068	0.01%	Changjiang Securities Co., Ltd. Class A	45,400	34,974	0.01%
Satellite Chemical Co., Ltd. Class A	17,432	39,052	0.01%	Wuxi Shangji Automation Co., Ltd. Class A	2,280	34,881	0.01%
China Everbright Bank Co., Ltd. Class A	87,800	38,958	0.01%	Joynn Laboratories China Co., Ltd. Class A	4,120	34,782	0.01%
Yanlord Land Group Ltd.	50,900	38,710	0.01%	China Minsheng Banking Corp., Ltd. Class A	69,500	34,655	0.01%
China International Marine Containers Group Co., Ltd. Class H	50,850	38,569	0.01%	COSCO SHIPPING Development Co., Ltd. Class A	99,000	34,627	0.01%
Angel Yeast Co., Ltd. Class A	5,900	38,561	0.01%	Gemdale Corp. Class A	23,300	34,451	0.01%
Xinyi Energy Holdings Ltd.	116,000	38,494	0.01%	China New Higher Education Group Ltd.	70,000	34,440	0.01%
Shui On Land Ltd.	302,500	38,370	0.01%	Seazen Holdings Co., Ltd. Class A	11,600	34,370	0.01%
Huaneng Lancang River Hydropower, Inc. Class A	40,000	38,157	0.01%	Fujian Sunner Development Co., Ltd. Class A	10,000	34,240	0.01%
China Resources Medical Holdings Co., Ltd.	51,500	38,007	0.01%	China Rare Earth Resources And Technology Co., Ltd. Class A	7,200	34,216	0.01%
JCET Group Co., Ltd. Class A	11,400	37,979	0.01%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	7,900	34,014	0.01%
Caitong Securities Co., Ltd. Class A	36,860	37,932	0.01%	Anhui Jiangnan Chemical Industry Co., Ltd. Class A	48,000	33,994	0.01%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	7,400	37,691	0.01%				
Yeahka Ltd.	14,000	37,579	0.01%				
Anjoy Foods Group Co., Ltd. Class A	1,600	37,435	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
CECEP Solar Energy Co., Ltd. Class A	31,900	33,796	0.01%	Guosen Securities Co., Ltd. Class A	23,900	30,674	0.01%
Wanda Film Holding Co., Ltd. Class A	16,700	33,792	0.01%	YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H	36,800	30,647	0.01%
China Southern Airlines Co., Ltd. Class A	30,700	33,722	0.01%	Lier Chemical Co., Ltd. Class A	11,800	30,631	0.01%
Jinke Smart Services Group Co., Ltd. Class H	19,200	33,702	0.01%	Anhui Expressway Co., Ltd. Class H	38,000	30,624	0.01%
Tuya, Inc. ADR	17,547	33,515	0.01%	Canaan, Inc. ADR	14,859	30,610	0.01%
Shanghai Huayi Group Co., Ltd. Class B	58,400	33,463	0.01%	Ningbo Shanshan Co., Ltd. Class A	11,600	30,514	0.01%
Canvest Environmental Protection Group Co., Ltd. Class A	62,000	33,443	0.01%	China BlueChemical Ltd. Class H	128,000	30,340	0.01%
CMOC Group Ltd. Class A	50,600	33,276	0.01%	Sohu.com Ltd. ADR	2,196	30,107	0.01%
China Reinsurance Group Corp. Class H	524,000	33,233	0.01%	Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	1,386	29,896	0.01%
Juneyao Airlines Co., Ltd. Class A	14,200	33,207	0.01%	Guangzhou R&F Properties Co., Ltd. Class H	122,800	29,894	0.01%
Rongsheng Petrochemical Co., Ltd. Class A	18,650	33,155	0.01%	Wasu Media Holding Co., Ltd. Class A	27,500	29,770	0.01%
Central China Securities Co., Ltd. Class A	62,900	33,092	0.01%	Shandong Gold Mining Co., Ltd. Class A	10,700	29,631	0.01%
Midea Real Estate Holding Ltd.	21,400	33,012	0.01%	Maoyan Entertainment	25,400	29,322	0.01%
Tianma Microelectronics Co., Ltd. Class A	26,300	32,918	0.01%	Chengxin Lithium Group Co., Ltd. Class A	5,400	29,260	0.01%
Hengtong Optic-electric Co., Ltd. Class A	15,100	32,868	0.01%	Suzhou TA&A Ultra Clean Technology Co., Ltd. Class A	3,600	29,075	0.01%
Lao Feng Xiang Co., Ltd. Class A	5,300	32,786	0.01%	Kintor Pharmaceutical Ltd.	23,000	29,026	0.01%
CIFI Ever Sunshine Services Group Ltd.	58,000	32,623	0.01%	Weifu High-Technology Group Co., Ltd. Class A	11,300	28,957	0.01%
Cosmopolitan International Holdings Ltd.	154,000	32,556	0.01%	Guangdong Tapai Group Co., Ltd. Class A	28,100	28,836	0.01%
SOHO China Ltd.	185,000	32,473	0.01%	Bethel Automotive Safety Systems Co., Ltd. Class A	2,500	28,834	0.01%
Wens Foodstuffs Group Co., Ltd. Class A	11,360	32,230	0.01%	Health & Happiness H&H International Holdings Ltd.	13,500	28,816	0.01%
Guotai Junan Securities Co., Ltd. Class A	16,400	32,213	0.01%	CRRC Corp., Ltd. Class A	39,000	28,804	0.01%
Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	47,100	32,199	0.01%	Sailun Group Co., Ltd. Class A	19,800	28,675	0.01%
BBMG Corp. Class H	248,000	32,092	0.01%	Joim Laboratories China Co., Ltd. Class H	5,600	28,664	0.01%
Lingyi iTech Guangdong Co. Class A	48,800	32,022	0.01%	Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	6,000	28,487	0.01%
Tong Ren Tang Technologies Co., Ltd. Class H	44,000	31,852	0.01%	GoodWe Technologies Co., Ltd. Class A	608	28,392	0.01%
Everbright Securities Co., Ltd. Class H	47,400	31,823	0.01%	China Evergrande Group	221,000	28,315	0.01%
Yatsen Holding Ltd. ADR	21,714	31,702	0.01%	Skshu Paint Co., Ltd. Class A	1,720	28,298	0.01%
Meitu, Inc.	180,000	31,595	0.01%	Westone Information Industry, Inc. Class A	6,400	28,241	0.01%
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	8,800	31,454	0.01%	Xiamen Bank Co., Ltd. Class A	34,100	28,241	0.01%
Beijing New Building Materials plc Class A	8,400	31,420	0.01%	Sealand Securities Co., Ltd. Class A	58,600	28,204	0.01%
Air China Ltd. Class A	20,500	31,407	0.01%	Yunnan Copper Co., Ltd. Class A	16,600	28,191	0.01%
Western Mining Co., Ltd. Class A	21,300	31,401	0.01%	Guangzhou Great Power Energy & Technology Co., Ltd. Class A	2,500	28,180	0.01%
Weihai Guangwei Composites Co., Ltd. Class A	3,000	31,327	0.01%	Ningbo Ronbay New Energy Technology Co., Ltd. Class A	2,827	28,091	0.01%
Shenzhen SC New Energy Technology Corp. Class A	1,900	31,311	0.01%	Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	6,100	28,089	0.01%
Sino-Ocean Group Holding Ltd.	223,000	31,143	0.01%	EHang Holdings Ltd. ADR	3,273	28,082	0.01%
Beijing Shougang Co., Ltd. Class A	57,000	31,059	0.01%	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	19,900	28,014	0.01%
Everbright Securities Co., Ltd. Class A	14,400	30,949	0.01%	C&D Property Management Group Co., Ltd.	50,000	27,995	0.01%
Shenzhen Investment Ltd.	180,000	30,903	0.01%	Huafon Chemical Co., Ltd. Class A	28,300	27,814	0.01%
China Foods Ltd.	86,000	30,852	0.01%				
China International Marine Containers Group Co., Ltd. Class A	30,150	30,678	0.01%				

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Chongqing Rural Commercial Bank Co., Ltd. Class A	54,500	27,806	0.01%	Bank of Jiangsu Co., Ltd. Class A	24,570	25,888	0.01%
Infore Environment Technology Group Co., Ltd. Class A	42,200	27,691	0.01%	Hunan Valin Steel Co., Ltd. Class A	37,900	25,746	0.01%
Yintai Gold Co., Ltd. Class A	17,340	27,668	0.01%	Sinoma Science & Technology Co., Ltd. Class A	8,300	25,708	0.01%
Hengdian Group DMEGC Magnetics Co., Ltd. Class A	10,200	27,627	0.01%	Western Securities Co., Ltd. Class A	29,200	25,702	0.01%
Shandong Nanshan Aluminum Co., Ltd. Class A	58,400	27,601	0.01%	Shenzhen Airport Co., Ltd. Class A	22,600	25,674	0.01%
Li Auto, Inc. Class A	2,804	27,591	0.01%	Sinomine Resource Group Co., Ltd. Class A	2,660	25,628	0.01%
Shanghai Friendess Electronic Technology Corp., Ltd. Class A	872	27,359	0.01%	Sinofibers Technology Co., Ltd. Class A	3,600	25,574	0.01%
Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	110,213	27,333	0.01%	Guangdong Kinlong Hardware Products Co., Ltd. Class A	1,700	25,541	0.01%
Jason Furniture Hangzhou Co., Ltd. Class A	4,420	27,285	0.01%	China Modern Dairy Holdings Ltd.	201,000	25,495	0.01%
Hubei Xingfa Chemicals Group Co., Ltd. Class A	6,500	27,244	0.01%	Ingenic Semiconductor Co., Ltd. Class A	2,500	25,452	0.01%
Bank of Guiyang Co., Ltd. Class A	34,300	27,217	0.01%	Xiamen Faratronic Co., Ltd. Class A	1,100	25,419	0.01%
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	8,600	27,172	0.01%	Beijing Shiji Information Technology Co., Ltd. Class A	11,732	25,418	0.01%
Amlogic Shanghai Co., Ltd. Class A	2,664	27,149	0.01%	China Baoan Group Co., Ltd. Class A	14,500	25,337	0.01%
China South City Holdings Ltd.	378,000	27,121	0.01%	YongXing Special Materials Technology Co., Ltd. Class A	1,900	25,311	0.01%
Dongxing Securities Co., Ltd. Class A	24,300	27,114	0.01%	Yuexiu Transport Infrastructure Ltd.	46,000	25,048	0.01%
Hangzhou Lion Electronics Co., Ltd. Class A	4,400	27,091	0.01%	Yunnan Aluminium Co., Ltd. Class A	15,500	24,912	0.01%
Sichuan New Energy Power Co., Ltd.	10,500	27,074	0.01%	Kangji Medical Holdings Ltd.	24,000	24,907	0.01%
Asymchem Laboratories Tianjin Co., Ltd. Class A	1,260	26,952	0.01%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	27,900	24,803	0.01%
China Resources Boya Biopharmaceutical Group Co., Ltd. Class A	5,100	26,949	0.01%	Shenzhen Kangtai Biological Products Co., Ltd. Class A	5,440	24,791	0.01%
First Capital Securities Co., Ltd. Class A	33,100	26,934	0.01%	China National Accord Medicines Corp., Ltd. Class A	5,200	24,719	0.01%
Kingsoft Cloud Holdings Ltd. ADR	6,998	26,802	0.01%	Gaotu Techedu, Inc. ADR	10,474	24,719	0.01%
Shimao Services Holdings Ltd.	74,000	26,737	0.01%	Zhejiang Chint Electrics Co., Ltd. Class A	6,100	24,422	0.01%
COSCO SHIPPING Development Co., Ltd. Class H	200,000	26,650	0.01%	Ovctek China, Inc. Class A	4,720	24,354	0.01%
Shanghai Rural Commercial Bank Co., Ltd. Class A	31,299	26,600	0.01%	Hongfa Technology Co., Ltd. Class A	5,040	24,337	0.01%
Shenzhen Senior Technology Material Co., Ltd. Class A	8,613	26,466	0.01%	Guoyuan Securities Co., Ltd. Class A	26,600	24,336	0.01%
Youngor Group Co., Ltd. Class A	28,800	26,349	0.01%	CStone Pharmaceuticals	41,000	24,322	0.01%
Oppein Home Group, Inc. Class A	1,500	26,348	0.01%	Xuji Electric Co., Ltd. Class A	8,400	24,245	0.01%
Lonking Holdings Ltd.	150,000	26,329	0.01%	Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	7,900	24,229	0.01%
China Shineway Pharmaceutical Group Ltd.	27,000	26,256	0.01%	Shanghai Mechanical & Electrical Industry Co., Ltd. Class B	23,700	24,198	0.01%
Haohua Chemical Science & Technology Co., Ltd. Class A	4,200	26,048	0.01%	By-health Co., Ltd. Class A	7,300	24,077	0.01%
FIH Mobile Ltd.	242,000	26,045	0.01%	Southwest Securities Co., Ltd. Class A	44,400	24,065	0.01%
Fiberhome Telecommunication Technologies Co., Ltd. Class A	13,700	26,018	0.01%	Youngy Co., Ltd. Class A	1,700	24,055	0.01%
Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	43,900	26,014	0.01%	Shanghai AJ Group Co., Ltd. Class A	30,100	24,014	0.01%
Anhui Guangxin Agrochemical Co., Ltd. Class A	6,100	25,920	0.01%	Shanghai Junshi Biosciences Co., Ltd. Class A	2,646	23,940	0.01%
				Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	1,300	23,932	0.01%
				Hangzhou Oxygen Plant Group Co., Ltd. Class A	4,200	23,893	0.01%

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Hangzhou Chang Chuan Technology Co., Ltd. Class A	3,700	23,840	0.01%	Guangdong Advertising Group Co., Ltd. Class A	35,100	21,713	0.01%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H	34,000	23,785	0.01%	Giant Network Group Co., Ltd. Class A	18,800	21,629	0.01%
Sunresin New Materials Co., Ltd. Class A	2,350	23,636	0.01%	China East Education Holdings Ltd.	27,000	21,552	0.01%
Hang Zhou Great Star Industrial Co., Ltd. Class A	8,600	23,592	0.01%	Sichuan Expressway Co., Ltd. Class H	92,000	21,453	0.01%
NavInfo Co., Ltd. Class A	14,800	23,573	0.01%	Ningbo Xusheng Group Co., Ltd. Class A	4,600	21,435	0.01%
Eastern Communications Co., Ltd. Class A	17,800	23,566	0.01%	Shaanxi International Trust Co., Ltd. Class A	48,900	21,415	0.01%
China CITIC Bank Corp., Ltd. Class A	32,700	23,537	0.01%	Tongling Nonferrous Metals Group Co., Ltd. Class A	47,400	21,375	0.01%
China Green Electricity Investment of Tianjin Co., Ltd. Class A	12,200	23,328	0.01%	KWG Group Holdings Ltd.	89,000	21,210	0.01%
Jiangxi Special Electric Motor Co., Ltd. Class A	9,200	23,203	0.01%	Beijing Easpring Material Technology Co., Ltd. Class A	2,600	21,194	0.01%
Bank of Zhengzhou Co., Ltd. Class A	68,150	23,147	0.01%	Hisense Home Appliances Group Co., Ltd. Class A	11,100	21,129	0.01%
Zhejiang China Commodities City Group Co., Ltd. Class A	30,500	23,099	0.01%	Keda Industrial Group Co., Ltd. Class A	10,200	20,949	0.01%
Ningbo Zhoushan Port Co., Ltd. Class A	44,600	23,077	0.01%	Hesteel Co., Ltd. Class A	63,900	20,873	0.01%
CMGE Technology Group Ltd.	100,000	23,062	0.01%	Asia - Potash International Investment Guangzhou Co., Ltd. Class A	5,300	20,821	0.01%
China Kepei Education Group Ltd.	58,000	23,037	0.01%	Mobvista, Inc.	40,000	20,756	0.01%
Hangzhou Robam Appliances Co., Ltd. Class A	5,700	22,870	0.01%	Zhuzhou CRRC Times Electric Co., Ltd. Class A	2,626	20,712	0.01%
Yidu Tech, Inc.	29,200	22,821	0.01%	BBMG Corp. Class A	56,200	20,632	0.01%
AVIC Industry-Finance Holdings Co., Ltd. Class A	48,100	22,803	0.01%	Qingdao Sentury Tire Co., Ltd. Class A	4,600	20,471	0.01%
Shanghai Jinjiang International Hotels Co., Ltd. Class A	2,700	22,770	0.01%	China Railway Signal & Communication Corp., Ltd. Class A	29,460	20,396	0.01%
Eastern Air Logistics Co., Ltd. Class A	10,300	22,717	0.01%	Hope Education Group Co., Ltd.	226,000	20,269	0.01%
JNBY Design Ltd.	19,000	22,713	0.01%	China Lilang Ltd.	42,000	20,233	0.01%
Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	6,400	22,709	0.01%	Guangdong HEC Technology Holding Co., Ltd. Class A	16,100	20,221	0.01%
Zhongtai Securities Co., Ltd. Class A	24,500	22,698	0.01%	Heilongjiang Agriculture Co., Ltd. Class A	10,100	20,087	0.01%
Comba Telecom Systems Holdings Ltd.	132,000	22,663	0.01%	Chongqing Fuling Electric Power Industrial Co., Ltd. Class A	9,200	20,078	0.01%
Jiangsu Yangnong Chemical Co., Ltd. Class A	1,500	22,525	0.01%	Anhui Expressway Co., Ltd. Class A	19,000	20,074	0.01%
Shenzhen Kstar Science And Technology Co., Ltd. Class A	2,700	22,478	0.01%	Bright Dairy & Food Co., Ltd. Class A	12,900	20,062	0.01%
Shanxi Securities Co., Ltd. Class A	29,300	22,444	0.01%	Tongkun Group Co., Ltd. Class A	9,600	20,050	0.01%
Xiamen Tungsten Co., Ltd. Class A	7,900	22,322	0.01%	Gree Real Estate Co., Ltd. Class A	13,300	20,049	0.01%
Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	20,100	22,108	0.01%	Zhuhai Huafa Properties Co., Ltd. Class A	15,300	20,035	0.01%
CSC Financial Co., Ltd. Class A	6,400	21,969	0.01%	Huaxi Securities Co., Ltd. Class A	18,400	20,025	0.01%
Zhejiang Weixing New Building Materials Co., Ltd. Class A	7,100	21,899	0.01%	Beijing Huafeng Test & Control Technology Co., Ltd. Class A	501	20,019	0.01%
M-Grass Ecology And Environment Group Co., Ltd. Class A	49,500	21,892	0.01%	Pou Sheng International Holdings Ltd.	208,000	19,987	0.01%
AIMA Technology Group Co., Ltd. Class A	3,300	21,878	0.01%	Guangshen Railway Co., Ltd. Class H	108,000	19,926	0.01%
Hengyi Petrochemical Co., Ltd. Class A	21,500	21,845	0.01%	Shandong Yisheng Livestock & Poultry Breeding Co., Ltd. Class A	9,900	19,889	0.01%
Consun Pharmaceutical Group Ltd.	42,000	21,794	0.01%	Redco Properties Group Ltd.	96,000	19,803	0.01%
				Shanghai Zhonggu Logistics Co., Ltd. Class A	9,400	19,754	0.01%
				Bank of Qingdao Co., Ltd. Class A	40,660	19,746	0.01%
				Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	3,700	19,717	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Xingda International Holdings Ltd.	98,000	19,713	0.01%	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	2,300	18,317	0.00%
Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A	19,200	19,453	0.01%	Jiangsu Lihua Animal Husbandry Stock Co., Ltd. Class A	3,700	18,316	0.00%
Hangcha Group Co., Ltd. Class A	8,000	19,437	0.01%	Luxi Chemical Group Co., Ltd. Class A	10,200	18,266	0.00%
Ascletris Pharma, Inc.	32,000	19,434	0.01%	Bank of Chongqing Co., Ltd. Class H	35,000	18,251	0.00%
Tianshui Huatian Technology Co., Ltd. Class A	16,200	19,410	0.01%	GRG Banking Equipment Co., Ltd. Class A	12,700	18,246	0.00%
Zhuguang Holdings Group Co., Ltd.	168,000	19,372	0.01%	Huaxin Cement Co., Ltd. Class A	8,500	18,207	0.00%
Northeast Securities Co., Ltd. Class A	20,400	19,165	0.01%	G-bits Network Technology Xiamen Co., Ltd. Class A	400	18,086	0.00%
Shandong Hi-Speed New Energy Group Ltd.	2,300,000	19,155	0.01%	Shanghai Haohai Biological Technology Co., Ltd. Class A	1,281	18,059	0.00%
Hubei Feilihua Quartz Glass Co., Ltd. Class A	2,400	19,078	0.01%	Shanghai Pharmaceuticals Holding Co., Ltd. Class A	7,000	18,039	0.00%
Inspur Electronic Information Industry Co., Ltd. Class A	6,100	18,973	0.01%	China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A	22,000	18,029	0.00%
Chinese Universe Publishing & Media Group Co., Ltd. Class A	13,700	18,950	0.01%	Levima Advanced Materials Corp. Class A	4,100	17,985	0.00%
China National Accord Medicines Corp., Ltd. Class B	8,100	18,919	0.01%	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	10,000	17,809	0.00%
West China Cement Ltd.	160,000	18,860	0.01%	Hunan Er-Kang Pharmaceutical Co., Ltd. Class A	34,700	17,804	0.00%
TCL Electronics Holdings Ltd.	47,000	18,848	0.01%	Q Technology Group Co., Ltd.	33,000	17,800	0.00%
Shanghai MicroPort Endovascular MedTech Group Co., Ltd. Class A	689	18,825	0.01%	Shenzhen Sunlord Electronics Co., Ltd. Class A	4,700	17,784	0.00%
Anhui Zhongding Sealing Parts Co., Ltd. Class A	9,000	18,823	0.01%	Tangshan Jidong Cement Co., Ltd. Class A	14,900	17,724	0.00%
Shenghe Resources Holding Co., Ltd. Class A	9,300	18,818	0.01%	Xiamen Xiangyu Co., Ltd. Class A	11,900	17,664	0.00%
Titan Wind Energy Suzhou Co., Ltd. Class A	8,600	18,806	0.01%	Glarun Technology Co., Ltd. Class A	7,200	17,639	0.00%
Bank of Chengdu Co., Ltd. Class A	8,500	18,796	0.01%	Zhejiang Century Huatong Group Co., Ltd. Class A	31,900	17,566	0.00%
Sieyuan Electric Co., Ltd. Class A	3,400	18,782	0.01%	Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	2,300	17,486	0.00%
Shimao Group Holdings Ltd.	97,500	18,738	0.01%	Shenzhen SED Industry Co., Ltd. Class A	6,000	17,474	0.00%
Guangdong Zhongsheng Pharmaceutical Co., Ltd. Class A	4,800	18,725	0.01%	China SCE Group Holdings Ltd.	139,000	17,453	0.00%
Shinghwa Advanced Material Group Co., Ltd. Class A	1,400	18,677	0.00%	Avary Holding Shenzhen Co., Ltd. Class A	4,400	17,450	0.00%
Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	21,700	18,661	0.00%	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	3,700	17,450	0.00%
Wonders Information Co., Ltd. Class A	15,300	18,642	0.00%	TongFu Microelectronics Co., Ltd. Class A	7,300	17,388	0.00%
CECEP Wind-Power Corp. Class A	33,800	18,613	0.00%	Yantai Eddie Precision Machinery Co., Ltd. Class A	8,060	17,381	0.00%
CNNC Hua Yuan Titanium Dioxide Co., Ltd. Class A	20,880	18,590	0.00%	Chengdu CORPRO Technology Co., Ltd. Class A	4,900	17,351	0.00%
Sunward Intelligent Equipment Co., Ltd. Class A	21,800	18,558	0.00%	Sinofert Holdings Ltd.	142,000	17,284	0.00%
Sichuan Hebang Biotechnology Co., Ltd. Class A	42,200	18,542	0.00%	Qinhuangdao Port Co., Ltd. Class A	43,400	17,250	0.00%
Sinocare, Inc. Class A	3,800	18,525	0.00%	Suplet Power Co., Ltd. Class A	2,800	17,191	0.00%
Zhihu, Inc. ADR	14,245	18,519	0.00%	Shenzhen Kedali Industry Co., Ltd. Class A	1,000	17,172	0.00%
Ocumension Therapeutics	14,731	18,515	0.00%	Focused Photonics Hangzhou, Inc. Class A	3,500	17,149	0.00%
Chongqing Three Gorges Water Conservancy & Electric Power Co., Ltd. Class A	14,900	18,456	0.00%	Wuhan DR Laser Technology Corp., Ltd. Class A	940	17,118	0.00%
Shandong Hi-speed Co., Ltd. Class A	22,400	18,422	0.00%				
China Renaissance Holdings Ltd.	17,700	18,414	0.00%				

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Shandong WIT Dyne Health Co., Ltd. Class A	2,600	17,098	0.00%	Digital China Group Co., Ltd. Class A	5,100	16,172	0.00%
FAW Jiefang Group Co., Ltd. Class A	15,300	17,094	0.00%	CHN Energy Changyuan Electric Power Co., Ltd. Class A	24,100	16,127	0.00%
China Dili Group	202,000	17,081	0.00%	LexinFintech Holdings Ltd. ADR	8,488	16,127	0.00%
Lakala Payment Co., Ltd. Class A	7,000	17,078	0.00%	Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A	1,100	16,083	0.00%
GCL Energy Technology Co., Ltd.	9,000	17,066	0.00%	Shanghai Huace Navigation Technology Ltd. Class A	4,000	16,072	0.00%
Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	5,100	17,064	0.00%	Xinxiang Richful Lube Additive Co., Ltd. Class A	900	16,040	0.00%
Dong-E-E-Jiao Co., Ltd. Class A	2,900	17,059	0.00%	GOME Retail Holdings Ltd.	1,136,000	16,010	0.00%
Pacific Textiles Holdings Ltd.	52,000	17,056	0.00%	Hubei Dinglong Co., Ltd. Class A	5,200	16,001	0.00%
First Tractor Co., Ltd. Class H	36,000	17,020	0.00%	Angang Steel Co., Ltd. Class A	41,300	15,938	0.00%
Beijing North Star Co., Ltd. Class A	57,600	16,983	0.00%	Shaanxi Construction Engineering Group Corp., Ltd. Class A	26,200	15,904	0.00%
People's Insurance Co. Group of China Ltd. Class A	22,500	16,975	0.00%	Shandong Sun Paper Industry JSC Ltd. Class A	9,500	15,818	0.00%
Evergrande Property Services Group Ltd.	264,000	16,912	0.00%	KBC Corp., Ltd. Class A	498	15,798	0.00%
Do-Fluoride New Materials Co., Ltd. Class A	3,500	16,855	0.00%	Shenzhen MTC Co., Ltd. Class A	31,300	15,788	0.00%
CSG Holding Co., Ltd. Class A	17,300	16,778	0.00%	Guolian Securities Co., Ltd. Class A	9,700	15,772	0.00%
Jiangsu Yoke Technology Co., Ltd. Class A	2,300	16,744	0.00%	BTG Hotels Group Co., Ltd. Class A	4,400	15,771	0.00%
China Meheco Co., Ltd. Class A	6,720	16,735	0.00%	Caida Securities Co., Ltd. Class A	14,400	15,755	0.00%
Hi Sun Technology China Ltd.	153,000	16,663	0.00%	Zhejiang Hailiang Co., Ltd. Class A	9,600	15,679	0.00%
Chongqing Sanfeng Environment Group Corp., Ltd. Class A	17,900	16,635	0.00%	Zibo Qixiang Tengda Chemical Co., Ltd. Class A	15,380	15,649	0.00%
I-Mab ADR	3,975	16,616	0.00%	Shanxi Taigang Stainless Steel Co., Ltd. Class A	24,900	15,547	0.00%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	13,000	16,591	0.00%	Shanghai Tunnel Engineering Co., Ltd. Class A	20,400	15,538	0.00%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	21,100	16,590	0.00%	Huangshan Tourism Development Co., Ltd. Class B	18,600	15,531	0.00%
Jointown Pharmaceutical Group Co., Ltd. Class A	8,800	16,585	0.00%	Hexing Electrical Co., Ltd. Class A	6,100	15,517	0.00%
Shanghai Chlor-Alkali Chemical Co., Ltd. Class B	27,000	16,578	0.00%	CNSIG Inner Mongolia Chemical Industry Co., Ltd.	7,300	15,499	0.00%
Gaona Aero Material Co., Ltd. Class A	2,500	16,563	0.00%	Hunan Zhongke Electric Co., Ltd. Class A	5,200	15,467	0.00%
Qingdao Port International Co., Ltd. Class A	20,400	16,541	0.00%	Bengang Steel Plates Co., Ltd. Class A	36,200	15,435	0.00%
Apeloa Pharmaceutical Co., Ltd. Class A	5,300	16,500	0.00%	Eastroc Beverage Group Co., Ltd. Class A	600	15,427	0.00%
Qingdao Rural Commercial Bank Corp. Class A	39,400	16,457	0.00%	Maanshan Iron & Steel Co., Ltd. Class H	66,000	15,390	0.00%
Unisplendour Corp., Ltd. Class A	5,780	16,299	0.00%	Weifu High-Technology Group Co., Ltd. Class B	9,100	15,355	0.00%
China Resources Double Crane Pharmaceutical Co., Ltd. Class A	6,300	16,290	0.00%	Ligao Foods Co., Ltd. Class A	1,100	15,291	0.00%
Zhejiang Cfmoto Power Co., Ltd. Class A	1,000	16,263	0.00%	Yunnan Tin Co., Ltd. Class A	7,500	15,284	0.00%
Hongda Xingye Co., Ltd. Class A	34,700	16,250	0.00%	Jiangsu Jiangyin Rural Commercial Bank Co., Ltd. Class A	26,500	15,206	0.00%
Financial Street Holdings Co., Ltd. Class A	21,400	16,238	0.00%	Guangdong Golden Dragon Development, Inc. Class A	8,100	15,149	0.00%
37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	6,200	16,219	0.00%	CPMC Holdings Ltd.	28,000	15,139	0.00%
Beijing eGOVA Co., Ltd. Class A	6,400	16,215	0.00%	Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	36,920	15,101	0.00%
Tianjin Capital Environmental Protection Group Co., Ltd. Class A	18,400	16,196	0.00%	Sunflower Pharmaceutical Group Co., Ltd. Class A	4,500	15,076	0.00%
				Niu Technologies ADR	2,882	15,073	0.00%
				Jiangsu Guomao Reducer Co., Ltd. Class A	5,000	15,060	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sonoscape Medical Corp. Class A	1,900	15,057	0.00%	Chongqing Iron & Steel Co., Ltd. Class A	60,000	13,702	0.00%
Eternal Asia Supply Chain Management Ltd. Class A	16,100	14,962	0.00%	Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A	6,900	13,603	0.00%
Roshow Technology Co., Ltd. Class A	11,200	14,941	0.00%	Zhejiang Orient Financial Holdings Group Co., Ltd. Class A	26,350	13,596	0.00%
Longshine Technology Group Co., Ltd. Class A	4,700	14,931	0.00%	Zhejiang Supor Co., Ltd. Class A	1,900	13,582	0.00%
China South Publishing & Media Group Co., Ltd. Class A	10,300	14,857	0.00%	Maanshan Iron & Steel Co., Ltd. Class A	33,300	13,524	0.00%
Haisco Pharmaceutical Group Co., Ltd. Class A	4,600	14,793	0.00%	Winning Health Technology Group Co., Ltd. Class A	9,090	13,506	0.00%
Road King Infrastructure Ltd.	29,000	14,788	0.00%	Shanghai Hanbell Precise Machinery Co., Ltd. Class A	3,900	13,500	0.00%
Sichuan Yahua Industrial Group Co., Ltd. Class A	4,400	14,786	0.00%	Wuxi NCE Power Co., Ltd. Class A	1,200	13,455	0.00%
Jafron Biomedical Co., Ltd. Class A	3,300	14,771	0.00%	Taiji Computer Corp., Ltd. Class A	3,300	13,417	0.00%
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	13,500	14,731	0.00%	Wuchan Zhongda Group Co., Ltd. Class A	19,300	13,417	0.00%
RiseSun Real Estate Development Co., Ltd. Class A	46,800	14,678	0.00%	Yantai Dongcheng Pharmaceutical Co., Ltd. Class A	5,600	13,403	0.00%
Red Star Macalline Group Corp., Ltd. Class H	45,620	14,613	0.00%	Jade Bird Fire Co., Ltd. Class A	3,300	13,350	0.00%
WUS Printed Circuit Kunshan Co., Ltd. Class A	8,470	14,568	0.00%	China Merchants Property Operation & Service Co., Ltd. Class A	6,000	13,337	0.00%
China Railway Materials Co., Ltd. Class A	36,100	14,557	0.00%	Ningbo Huaxiang Electronic Co., Ltd. Class A	6,600	13,259	0.00%
Liaoning Port Co., Ltd. Class A	62,100	14,540	0.00%	DHC Software Co., Ltd. Class A	16,200	13,252	0.00%
Qingdao Haier Biomedical Co., Ltd. Class A	1,583	14,483	0.00%	Wuhan Raycus Fiber Laser Technologies Co., Ltd. Class A	3,860	13,194	0.00%
Hubei Yihua Chemical Industry Co., Ltd. Class A	6,800	14,457	0.00%	Jiangsu Expressway Co., Ltd. Class A	11,100	13,187	0.00%
Chacha Food Co., Ltd. Class A	2,000	14,453	0.00%	Shanghai Bailian Group Co., Ltd. Class B	17,900	13,103	0.00%
Kehua Data Co., Ltd. Class A	2,000	14,421	0.00%	Victory Giant Technology Huizhou Co., Ltd. Class A	7,000	13,092	0.00%
Shanghai Shibeit Hi-Tech Co., Ltd. Class B	55,600	14,400	0.00%	Chengdu Xingrong Environment Co., Ltd. Class A	18,400	13,004	0.00%
Beijing Enlight Media Co., Ltd. Class A	11,500	14,394	0.00%	Cheng de Lolo Co., Ltd. Class A	10,600	12,992	0.00%
Risen Energy Co., Ltd. Class A	4,000	14,349	0.00%	Joincare Pharmaceutical Group Industry Co., Ltd. Class A	7,936	12,950	0.00%
Medlive Technology Co., Ltd.	13,000	14,208	0.00%	Zhejiang Yongtai Technology Co., Ltd. Class A	4,100	12,936	0.00%
Hubei Biocause Pharmaceutical Co., Ltd. Class A	31,100	14,204	0.00%	Riyue Heavy Industry Co., Ltd. Class A	4,400	12,910	0.00%
China World Trade Center Co., Ltd. Class A	6,200	14,185	0.00%	Shenzhen YUTO Packaging Technology Co., Ltd. Class A	2,700	12,905	0.00%
Grandblue Environment Co., Ltd. Class A	5,300	14,141	0.00%	Tianqi Lithium Corp. Class H	1,800	12,869	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class B	20,000	14,094	0.00%	Ningxia Zhongyin Cashmere Co., Ltd. Class A	49,800	12,812	0.00%
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	15,900	14,087	0.00%	Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A	7,260	12,781	0.00%
Beijing Dahao Technology Corp., Ltd. Class A	5,100	14,005	0.00%	Shenzhen Everwin Precision Technology Co., Ltd. Class A	8,560	12,780	0.00%
Daan Gene Co., Ltd. Class A	6,220	13,988	0.00%	Shanghai M&G Stationery, Inc. Class A	1,600	12,714	0.00%
Kingnet Network Co., Ltd. Class A	14,700	13,938	0.00%	Zheshang Securities Co., Ltd. Class A	8,800	12,630	0.00%
Yuan Longping High-tech Agriculture Co., Ltd. Class A	6,000	13,936	0.00%	Zhejiang Narada Power Source Co., Ltd. Class A	4,100	12,622	0.00%
Electric Connector Technology Co., Ltd. Class A	2,600	13,904	0.00%	Jinyuan EP Co., Ltd. Class A	7,200	12,613	0.00%
Youdao, Inc. ADR	2,570	13,827	0.00%	STO Express Co., Ltd. Class A	8,400	12,541	0.00%
Chongqing Fuling Zhacai Group Co., Ltd. Class A	3,700	13,781	0.00%	Tian Lun Gas Holdings Ltd.	25,000	12,492	0.00%
Sinotrans Ltd. Class A	24,800	13,764	0.00%				

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Shanghai Sinyang Semiconductor Materials Co., Ltd. Class A	3,100	12,451	0.00%	Harbin Boshi Automation Co., Ltd. Class A	5,700	11,542	0.00%
Zhejiang Dingli Machinery Co., Ltd. Class A	1,800	12,449	0.00%	China Wafer Level CSP Co., Ltd. Class A	4,300	11,529	0.00%
People.cn Co., Ltd. Class A	5,100	12,435	0.00%	Xinhua Winshare Publishing & Media Co., Ltd. Class H	17,000	11,479	0.00%
Ourpalm Co., Ltd. Class A	26,700	12,387	0.00%	Zhejiang Windey Co., Ltd. Class A	5,330	11,455	0.00%
Pengdu Agriculture & Animal Husbandry Co., Ltd. Class A	33,200	12,380	0.00%	Shanghai Pret Composites Co., Ltd. Class A	4,900	11,331	0.00%
Truking Technology Ltd. Class A	5,800	12,365	0.00%	Nantong Jianghai Capacitor Co., Ltd. Class A	3,500	11,316	0.00%
Luyang Energy-Saving Materials Co., Ltd.	3,700	12,364	0.00%	Shandong Xinhua Pharmaceutical Co., Ltd. Class A	2,600	11,311	0.00%
Juwei Food Co., Ltd. Class A	1,400	12,361	0.00%	Sichuan Development Lomon Co., Ltd. Class A	7,400	11,252	0.00%
Shanghai Industrial Urban Development Group Ltd.	146,000	12,346	0.00%	Yibin Tianyuan Group Co., Ltd. Class A	11,500	11,236	0.00%
State Grid Information & Communication Co., Ltd. Class A	5,700	12,325	0.00%	Shanghai Fudan Microelectronics Group Co., Ltd. Class A	1,112	11,220	0.00%
Beijing Chunlizhengda Medical Instruments Co., Ltd. Class H	6,000	12,269	0.00%	Shenzhen Agricultural Products Group Co., Ltd. Class A	13,600	11,204	0.00%
Yunda Holding Co., Ltd. Class A	5,860	12,179	0.00%	CNHTC Jinan Truck Co., Ltd. Class A	5,220	11,196	0.00%
Shanghai Construction Group Co., Ltd. Class A	32,300	12,138	0.00%	China Zheshang Bank Co., Ltd. Class A	26,300	11,176	0.00%
Advanced Technology & Materials Co., Ltd. Class A	10,800	12,097	0.00%	Ningbo Joyson Electronic Corp. Class A	5,500	11,169	0.00%
Jiangsu Boqian New Materials Stock Co., Ltd. Class A	1,800	12,079	0.00%	PharmaBlock Sciences Nanjing, Inc. Class A	960	11,169	0.00%
Tongling Jingda Special Magnet Wire Co., Ltd. Class A	19,700	12,073	0.00%	Sinoma International Engineering Co. Class A	9,000	11,083	0.00%
Moon Environment Technology Co., Ltd. Class A	7,500	12,032	0.00%	Xinxing Ductile Iron Pipes Co., Ltd. Class A	21,000	11,078	0.00%
KWG Living Group Holdings Ltd.	54,213	12,017	0.00%	Hangjin Technology Co., Ltd. Class A	2,800	11,068	0.00%
Bestway Marine & Energy Technology Co., Ltd. Class A	21,100	11,985	0.00%	Dazhong Transportation Group Co., Ltd. Class B	44,300	11,031	0.00%
Jiangsu Provincial Agricultural Reclamation & Development Corp.	7,000	11,979	0.00%	Anhui Honglu Steel Construction Group Co., Ltd. Class A	2,600	11,007	0.00%
Jiangsu Linyang Energy Co., Ltd. Class A	9,600	11,919	0.00%	DouYu International Holdings Ltd. ADR	7,852	10,993	0.00%
C&S Paper Co., Ltd. Class A	6,000	11,915	0.00%	Rockchip Electronics Co., Ltd. Class A	1,100	10,940	0.00%
Guangzhou GRG Metrology & Test Co., Ltd. Class A	4,900	11,884	0.00%	Zhongji Innolight Co., Ltd. Class A	2,800	10,939	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class A	10,500	11,868	0.00%	China Automotive Engineering Research Institute Co., Ltd. Class A	3,900	10,924	0.00%
IKD Co., Ltd. Class A	4,500	11,844	0.00%	Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A	13,300	10,919	0.00%
Yixintang Pharmaceutical Group Co., Ltd. Class A	2,600	11,841	0.00%	Newland Digital Technology Co., Ltd. Class A	5,800	10,906	0.00%
Grandjoy Holdings Group Co., Ltd. Class A	21,700	11,793	0.00%	Bank of Suzhou Co., Ltd. Class A	9,680	10,885	0.00%
Nanjing Iron & Steel Co., Ltd. Class A	25,700	11,701	0.00%	Zhuzhou Hongda Electronics Corp., Ltd. Class A	1,700	10,845	0.00%
Shenzhen Sunway Communication Co., Ltd. Class A	4,900	11,693	0.00%	Sichuan Jiuzhou Electric Co., Ltd. Class A	11,500	10,837	0.00%
Zhuzhou Kibing Group Co., Ltd. Class A	7,100	11,688	0.00%	Sichuan Expressway Co., Ltd. Class A	19,700	10,820	0.00%
Shanghai Flyco Electrical Appliance Co., Ltd. Class A	1,200	11,678	0.00%	Xinyangfeng Agricultural Technology Co., Ltd. Class A	6,500	10,813	0.00%
Jinlei Technology Co., Ltd. Class A	2,000	11,644	0.00%	Qectel Wireless Solutions Co., Ltd. Class A	742	10,812	0.00%
Super Hi International Holding Ltd.	9,100	11,589	0.00%	Guocheng Mining Co., Ltd. Class A	4,600	10,777	0.00%
Red Avenue New Materials Group Co., Ltd. Class A	2,600	11,585	0.00%	Ausnutria Dairy Corp., Ltd.	20,000	10,737	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zhejiang Xinan Chemical Industrial Group Co., Ltd. Class A	4,900	10,722	0.00%	Wushang Group Co., Ltd. Class A	6,300	10,198	0.00%
Keshun Waterproof Technologies Co., Ltd. Class A	5,880	10,691	0.00%	Shenzhen Kaifa Technology Co., Ltd. Class A	6,600	10,197	0.00%
COFCO Biotechnology Co., Ltd. Class LT	8,800	10,633	0.00%	Laobaixing Pharmacy Chain JSC Class A	1,742	10,189	0.00%
Kaishan Group Co., Ltd. Class A	4,900	10,623	0.00%	Chow Tai Seng Jewellery Co., Ltd. Class A	5,000	10,139	0.00%
Xinjiang Tianshan Cement Co., Ltd. Class A	8,600	10,590	0.00%	Hainan Strait Shipping Co., Ltd. Class A	12,750	10,135	0.00%
China Great Wall Securities Co., Ltd. Class A	8,800	10,531	0.00%	Chengtun Mining Group Co., Ltd. Class A	11,900	10,130	0.00%
Zhongshan Broad Ocean Motor Co., Ltd. Class A	14,200	10,508	0.00%	Milkyway Chemical Supply Chain Service Co., Ltd. Class A	600	10,117	0.00%
Jiangxi Wannianqing Cement Co., Ltd. Class A	8,500	10,492	0.00%	Yifan Pharmaceutical Co., Ltd. Class A	5,700	10,092	0.00%
Jilin Electric Power Co., Ltd. Class A	11,900	10,474	0.00%	Shenzhen Fine Made Electronics Group Co., Ltd. Class A	1,700	10,042	0.00%
Xinhua Winshare Publishing & Media Co., Ltd. Class A	7,300	10,466	0.00%	Jiangsu Zhongnan Construction Group Co., Ltd. Class A	31,700	10,034	0.00%
Oceanwide Holdings Co., Ltd. Class A	57,900	10,461	0.00%	China Yuhua Education Corp., Ltd.	70,000	9,955	0.00%
Raytron Technology Co., Ltd. Class A	1,945	10,455	0.00%	Easyhome New Retail Group Co., Ltd. Class A	16,800	9,931	0.00%
Shenzhen Click Technology Co., Ltd. Class A	4,200	10,453	0.00%	Jiangsu Hoperun Software Co., Ltd. Class A	3,700	9,931	0.00%
CNGR Advanced Material Co., Ltd. Class A	1,100	10,431	0.00%	Beibuwan Port Co., Ltd. Class A	9,200	9,826	0.00%
Shanghai Medicilon, Inc. Class A	337	10,418	0.00%	CanSino Biologics, Inc. Class A	465	9,814	0.00%
Kunlun Tech Co., Ltd. Class A	5,000	10,414	0.00%	Shenzhen Fastprint Circuit Tech Co., Ltd. Class A	7,000	9,794	0.00%
China Express Airlines Co., Ltd. Class A	5,200	10,394	0.00%	Shenzhen Megmeet Electrical Co., Ltd. Class A	2,600	9,755	0.00%
Shanghai Haohai Biological Technology Co., Ltd. Class H	2,200	10,387	0.00%	Guangzhou Haige Communications Group, Inc. Co. Class A	8,300	9,741	0.00%
Han's Laser Technology Industry Group Co., Ltd. Class A	2,800	10,380	0.00%	Guangzhou Restaurant Group Co., Ltd. Class A	2,600	9,703	0.00%
Biem.L.Fdlkk Garment Co., Ltd. Class A	2,800	10,364	0.00%	Jiangsu Azure Corp. Class A	4,500	9,678	0.00%
China High Speed Transmission Equipment Group Co., Ltd.	23,000	10,343	0.00%	Leyard Optoelectronic Co., Ltd. Class A	11,800	9,653	0.00%
B-Soft Co., Ltd. Class A	9,040	10,335	0.00%	Bluefocus Intelligent Communications Group Co., Ltd. Class A	13,200	9,635	0.00%
Anhui Jinhe Industrial Co., Ltd. Class A	2,200	10,334	0.00%	CTS International Logistics Corp., Ltd. Class A	6,200	9,624	0.00%
Hefei Meiya Optoelectronic Technology, Inc. Class A	2,990	10,328	0.00%	Beijing SL Pharmaceutical Co., Ltd. Class A	8,100	9,623	0.00%
Perfect World Co., Ltd. Class A	5,600	10,295	0.00%	Siasun Robot & Automation Co., Ltd. Class A	7,400	9,604	0.00%
Shanghai Tongji Science & Technology Industrial Co., Ltd. Class A	7,900	10,265	0.00%	Jenkem Technology Co., Ltd. Class A	423	9,571	0.00%
Shandong Pharmaceutical Glass Co., Ltd. Class A	2,500	10,262	0.00%	Guangdong Huatie Tongda High-speed Railway Equipment Corp. Class A	18,000	9,548	0.00%
Beijing Jingyuntong Technology Co., Ltd. Class A	10,800	10,255	0.00%	Pacific Shuanglin Bio-pharmacy Co., Ltd. Class A	2,900	9,540	0.00%
Unilumin Group Co., Ltd. Class A	12,900	10,236	0.00%	Shanghai Liangxin Electrical Co., Ltd. Class A	4,500	9,528	0.00%
Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co., Ltd. Class H	23,000	10,226	0.00%	Shanghai Wanye Enterprises Co., Ltd. Class A	3,700	9,481	0.00%
Anhui Anke Biotechnology Group Co., Ltd. Class A	7,540	10,200	0.00%	CQ Pharmaceutical Holding Co., Ltd. Class A	12,900	9,472	0.00%
Luoxin Pharmaceuticals Group Stock Co., Ltd. Class A	9,200	10,199	0.00%	Gansu Qilianshan Cement Group Co., Ltd. Class A	6,600	9,472	0.00%
Beijing Capital Development Co., Ltd. Class A	12,400	10,198	0.00%	Suzhou Anjie Technology Co., Ltd. Class A	5,300	9,460	0.00%
				Anji Microelectronics Technology Shanghai Co., Ltd. Class A	362	9,418	0.00%

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Lianhe Chemical Technology Co., Ltd. Class A	4,200	9,409	0.00%	Goke Microelectronics Co., Ltd. Class A	700	8,605	0.00%
Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A	3,900	9,385	0.00%	Intco Medical Technology Co., Ltd. Class A	2,820	8,571	0.00%
Zhejiang Hailide New Material Co., Ltd. Class A	10,800	9,319	0.00%	Beijing E-Hualu Information Technology Co., Ltd. Class A	2,900	8,555	0.00%
GCL System Integration Technology Co., Ltd. Class A	22,100	9,295	0.00%	Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	1,000	8,533	0.00%
Times China Holdings Ltd.	48,000	9,286	0.00%	Jiuzhitang Co., Ltd. Class A	6,700	8,531	0.00%
Jiangsu Nata Opto-electronic Material Co., Ltd. Class A	2,210	9,279	0.00%	Tangshan Sanyou Chemical Industries Co., Ltd. Class A	8,900	8,503	0.00%
Tibet Summit Resources Co., Ltd. Class A	2,800	9,276	0.00%	Tongdao Liepin Group	7,200	8,468	0.00%
Tofflon Science & Technology Group Co., Ltd. Class A	2,700	9,260	0.00%	Wangsu Science & Technology Co., Ltd. Class A	10,500	8,468	0.00%
Shandong Linglong Tyre Co., Ltd. Class A	3,100	9,176	0.00%	Zhejiang HangKe Technology, Inc. Co. Class A	1,337	8,458	0.00%
Shandong Denghai Seeds Co., Ltd. Class A	3,200	9,167	0.00%	Zhejiang Communications Technology Co., Ltd.	11,000	8,426	0.00%
Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A	1,190	9,164	0.00%	Jiangsu Akcome Science & Technology Co., Ltd. Class A	20,400	8,403	0.00%
Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	3,510	9,152	0.00%	Beijing Sinnet Technology Co., Ltd. Class A	7,100	8,374	0.00%
Huali Industrial Group Co., Ltd. Class A	1,100	9,080	0.00%	Shennan Circuits Co., Ltd. Class A	800	8,342	0.00%
Fulin Precision Co., Ltd. Class A	4,350	9,072	0.00%	CETC Digital Technology Co., Ltd. Class A	2,860	8,300	0.00%
Viva Biotech Holdings	40,000	8,969	0.00%	Shandong Dongyue Organosilicon Material Co., Ltd. Class A	4,900	8,272	0.00%
Jingjin Equipment, Inc. Class A	2,100	8,948	0.00%	Shanghai Jingqiao Export Processing Zone Development Co., Ltd. Class B	9,100	8,272	0.00%
Lianchuang Electronic Technology Co., Ltd. Class A	5,000	8,939	0.00%	LVGEM China Real Estate Investment Co., Ltd.	50,000	8,264	0.00%
Beijing BDStar Navigation Co., Ltd. Class A	2,200	8,929	0.00%	Shanghai Bright Power Semiconductor Co., Ltd. Class A	511	8,250	0.00%
Universal Scientific Industrial Shanghai Co., Ltd. Class A	3,800	8,914	0.00%	China Aluminum International Engineering Corp., Ltd. Class A	12,100	8,237	0.00%
East Group Co., Ltd. Class A	9,000	8,884	0.00%	China Tianying, Inc. Class A	11,200	8,207	0.00%
Lancy Co., Ltd. Class A	2,200	8,827	0.00%	Ningbo Sanxing Medical Electric Co., Ltd. Class A	4,200	8,183	0.00%
Tianshan Aluminum Group Co., Ltd. Class A	7,900	8,815	0.00%	OFILM Group Co., Ltd. Class A	12,000	8,169	0.00%
Shenzhen Desay Battery Technology Co. Class A	1,400	8,798	0.00%	Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A	12,240	8,155	0.00%
Bank of Changsha Co., Ltd. Class A	9,000	8,793	0.00%	Sangfor Technologies, Inc. Class A	500	8,134	0.00%
Differ Group Auto Ltd. (XHKG)	46,000	8,723	0.00%	Sinosoft Co., Ltd. Class A	1,900	8,131	0.00%
Dian Diagnostics Group Co., Ltd. Class A	2,400	8,717	0.00%	Nanjing Hanrui Cobalt Co., Ltd. Class A	1,400	8,104	0.00%
Wuhu Token Science Co., Ltd. Class A	10,100	8,715	0.00%	China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	7,200	8,086	0.00%
Eastern Communications Co., Ltd. Class B	21,500	8,708	0.00%	Beijing Originwater Technology Co., Ltd. Class A	11,806	8,071	0.00%
Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	1,200	8,696	0.00%	Jiangsu Jiejie Microelectronics Co., Ltd. Class A	2,700	8,047	0.00%
Shenzhen Topband Co., Ltd. Class A	5,800	8,693	0.00%	Konfoong Materials International Co., Ltd. Class A	800	8,001	0.00%
Zhejiang Crystal-Optech Co., Ltd. Class A	5,100	8,691	0.00%	Tianjin Pharmaceutical Da Re Tang Group Corp., Ltd. Class A	1,900	7,991	0.00%
Beijing Jetsen Technology Co., Ltd. Class A	13,400	8,657	0.00%	Wuhan Jingce Electronic Group Co., Ltd. Class A	1,100	7,981	0.00%
Shenzhen H&T Intelligent Control Co., Ltd. Class A	4,100	8,640	0.00%				
China TransInfo Technology Co., Ltd. Class A	6,700	8,638	0.00%				

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Topsec Technologies Group, Inc. Class A	5,500	7,941	0.00%	Skyworth Digital Co., Ltd. Class A	3,600	7,253	0.00%
NanJi E-Commerce Co., Ltd. Class A	11,400	7,925	0.00%	Jinke Properties Group Co., Ltd. Class A	26,200	7,233	0.00%
Guangzhou Wondfo Biotech Co., Ltd. Class A	1,720	7,923	0.00%	Guizhou Bailing Group Pharmaceutical Co., Ltd. Class A	6,100	7,194	0.00%
China Zhongwang Holdings Ltd.	36,800	7,921	0.00%	Central China Management Co., Ltd.	89,000	7,184	0.00%
Sai Micro Electronics, Inc. Class A	3,700	7,904	0.00%	KPC Pharmaceuticals, Inc. Class A	3,500	7,143	0.00%
Bluestar Adisseo Co. Class A	6,600	7,879	0.00%	Sanquan Food Co., Ltd. Class A	2,670	7,143	0.00%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	2,000	7,868	0.00%	Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	4,300	7,048	0.00%
Huagong Tech Co., Ltd. Class A	3,300	7,827	0.00%	INESA Intelligent Tech, Inc. Class B	14,300	7,036	0.00%
Chinalin Securities Co., Ltd. Class A	4,100	7,810	0.00%	Wellhope Foods Co., Ltd. Class A	4,100	7,016	0.00%
Montnets Cloud Technology Group Co., Ltd. Class A	4,800	7,791	0.00%	Beijing Orient Landscape & Environment Co., Ltd. Class A	23,100	7,011	0.00%
Guizhou Xinbang Pharmaceutical Co., Ltd. Class A	11,400	7,744	0.00%	Yango Group Co., Ltd. Class A	25,800	7,010	0.00%
Shanying International Holding Co., Ltd. Class A	21,500	7,706	0.00%	Beijing SuperMap Software Co., Ltd. Class A	2,600	7,008	0.00%
Zhejiang Xianju Pharmaceutical Co., Ltd. Class A	4,700	7,676	0.00%	Winall Hi-Tech Seed Co., Ltd. Class A	3,000	6,981	0.00%
Hunan Gold Corp., Ltd. Class A	4,100	7,674	0.00%	Guangdong Great River Smarter Logistics Co., Ltd. Class A	2,500	6,938	0.00%
Innuovo Technology Co., Ltd. Class A	8,100	7,598	0.00%	Fujian Star-net Communication Co., Ltd. Class A	2,500	6,923	0.00%
Sino Wealth Electronic Ltd. Class A	1,485	7,592	0.00%	Shenzhen Leaguer Co., Ltd. Class A	6,200	6,918	0.00%
COFCO Capital Holdings Co., Ltd. Class A	7,300	7,554	0.00%	Zhejiang Orient Gene Biotech Co., Ltd. Class A	620	6,910	0.00%
China Harmony Auto Holding Ltd.	49,000	7,534	0.00%	Xiangcai Co., Ltd. Class A	6,300	6,884	0.00%
Xiamen Kingdomway Group Co. Class A	2,500	7,487	0.00%	Shanghai Fullhan Microelectronics Co., Ltd. Class A	950	6,883	0.00%
Autohome, Inc. Class A	968	7,479	0.00%	Yantai Zhenghai Magnetic Material Co., Ltd. Class A	3,800	6,882	0.00%
Grimm Advanced Materials Co., Ltd. Class A	4,000	7,423	0.00%	China Tungsten And Hightech Materials Co., Ltd. Class A	3,000	6,868	0.00%
Tech-Bank Food Co., Ltd. Class A	8,400	7,418	0.00%	Inner Mongolia Xingye Mining Co., Ltd. Class A	7,800	6,866	0.00%
Guangshen Railway Co., Ltd. Class A	22,600	7,415	0.00%	Yusus Technologies Co., Ltd. Class A	3,360	6,823	0.00%
Jiangxi Zhengbang Technology Co., Ltd. Class A	12,100	7,398	0.00%	Accelink Technologies Co., Ltd. Class A	3,000	6,816	0.00%
City Development Environment Co., Ltd. Class A	5,400	7,391	0.00%	Beijing Orient National Communication Science & Technology Co., Ltd. Class A	5,900	6,813	0.00%
Guosheng Financial Holding, Inc. Class A	6,900	7,390	0.00%	Zhongtian Financial Group Co., Ltd. Class A	31,200	6,809	0.00%
Archosaur Games, Inc.	15,000	7,361	0.00%	Valiant Co., Ltd. Class A	3,200	6,780	0.00%
Zhejiang Jiemei Electronic & Technology Co., Ltd. Class A	1,800	7,344	0.00%	Beijing Bei Mo Gao Ke Friction Material Co., Ltd. Class A	1,040	6,779	0.00%
Chengdu Kanghua Biological Products Co., Ltd. Class A	600	7,338	0.00%	Hainan Poly Pharm Co., Ltd. Class A	1,900	6,772	0.00%
Beijing Strong Biotechnologies, Inc. Class A	3,100	7,335	0.00%	China Dongxiang Group Co., Ltd.	170,000	6,752	0.00%
China Everbright Greentech Ltd.	27,000	7,299	0.00%	BOC International China Co., Ltd. Class A	4,400	6,722	0.00%
Huapont Life Sciences Co., Ltd. Class A	9,900	7,297	0.00%	Renhe Pharmacy Co., Ltd. Class A	7,500	6,710	0.00%
QuakeSafe Technologies Co., Ltd. Class A	1,079	7,291	0.00%	Nanjing Yunhai Special Metals Co., Ltd. Class A	2,200	6,709	0.00%
Sichuan Hexie Shuangma Co., Ltd. Class A	2,400	7,284	0.00%				
All Winner Technology Co., Ltd. Class A	2,470	7,268	0.00%				

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Shenzhen Changhong Technology Co., Ltd. Class A	2,400	6,698	0.00%	BrightGene Bio-Medical Technology Co., Ltd. Class A	1,861	6,071	0.00%
Shanghai Haixin Group Co. Class B	20,100	6,693	0.00%	Shenzhen Infogem Technologies Co., Ltd. Class A	4,500	6,049	0.00%
Shenzhen Kingdom Sci-Tech Co., Ltd. Class A	4,500	6,693	0.00%	Shenzhen FRD Science & Technology Co., Ltd.	2,900	6,031	0.00%
Qingling Motors Co., Ltd. Class H	52,000	6,662	0.00%	North Huajin Chemical Industries Co., Ltd. Class A	6,100	5,995	0.00%
Shenzhen Expressway Corp., Ltd. Class A	5,100	6,619	0.00%	Beijing Compass Technology Development Co., Ltd. Class A	900	5,947	0.00%
Shenzhen Gas Corp., Ltd. Class A	7,000	6,617	0.00%	Hunan Aihua Group Co., Ltd. Class A	1,600	5,939	0.00%
Xilinmen Furniture Co., Ltd. Class A	1,600	6,602	0.00%	Shanghai AtHub Co., Ltd. Class A	1,740	5,917	0.00%
Suning Universal Co., Ltd. Class A	13,800	6,582	0.00%	Zhejiang Medicine Co., Ltd. Class A	3,500	5,914	0.00%
Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A	8,100	6,579	0.00%	Hangxiao Steel Structure Co., Ltd. Class A	10,100	5,912	0.00%
YGSOFT, Inc. Class A	5,976	6,556	0.00%	Yuzhou Group Holdings Co., Ltd.	103,024	5,874	0.00%
Shenzhen Das Intellitech Co., Ltd. Class A	13,100	6,551	0.00%	Shenzhen Kinwong Electronic Co., Ltd. Class A	2,000	5,851	0.00%
YanTai Shuangta Food Co., Ltd. Class A	7,200	6,514	0.00%	Jiangxi Lianchuang Optoelectronic Science & Technology Co., Ltd. Class A	1,700	5,850	0.00%
Jiangsu Guotai International Group Co., Ltd. Class A	5,300	6,511	0.00%	OneConnect Financial Technology Co., Ltd. ADR	1,099	5,836	0.00%
Guangdong Create Century Intelligent Equipment Group Corp., Ltd. Class A	5,300	6,488	0.00%	Tianjin Capital Environmental Protection Group Co., Ltd. Class H	14,000	5,830	0.00%
China CAMC Engineering Co., Ltd. Class A	5,700	6,484	0.00%	DeHua TB New Decoration Materials Co., Ltd. Class A	3,700	5,808	0.00%
Anhui Construction Engineering Group Co., Ltd. Class A	9,100	6,313	0.00%	Xinhuanet Co., Ltd. Class A	2,300	5,778	0.00%
Suofeiya Home Collection Co., Ltd. Class A	2,400	6,299	0.00%	Shandong Buchang Pharmaceuticals Co., Ltd. Class A	1,900	5,770	0.00%
Shanghai Belling Co., Ltd. Class A	2,500	6,298	0.00%	DaShenLin Pharmaceutical Group Co., Ltd. Class A	1,008	5,769	0.00%
Zhejiang Jiechang Linear Motion Technology Co., Ltd. Class A	1,700	6,280	0.00%	Foryou Corp.	1,200	5,762	0.00%
Leo Group Co., Ltd. Class A	24,500	6,268	0.00%	Zhejiang Wanma Co., Ltd. Class A	4,800	5,724	0.00%
Jiangsu Shuangxing Color Plastic New Materials Co., Ltd. Class A	3,400	6,265	0.00%	Konka Group Co., Ltd. Class A	8,700	5,671	0.00%
Ronshine China Holdings Ltd.	43,500	6,242	0.00%	China Galaxy Securities Co., Ltd. Class A	4,200	5,639	0.00%
Inmyshow Digital Technology Group Co., Ltd. Class A	6,400	6,235	0.00%	Zhenro Properties Group Ltd.	100,000	5,637	0.00%
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A	3,600	6,218	0.00%	Telling Telecommunication Holding Co., Ltd. Class A	4,000	5,631	0.00%
Fibocom Wireless, Inc. Class A	2,400	6,209	0.00%	Tangrenshen Group Co., Ltd. Class A	5,500	5,628	0.00%
ORG Technology Co., Ltd. Class A	8,500	6,204	0.00%	Red Star Macalline Group Corp., Ltd. Class A	8,300	5,626	0.00%
Winner Medical Co., Ltd. Class A	600	6,200	0.00%	Shenzhen Yinghe Technology Co., Ltd. Class A	2,200	5,619	0.00%
Beijing GeoEnviron Engineering & Technology, Inc. Class A	4,356	6,195	0.00%	Zhejiang Weiming Environment Protection Co., Ltd. Class A	2,080	5,571	0.00%
Amoy Diagnostics Co., Ltd. Class A	1,620	6,193	0.00%	Fangda Special Steel Technology Co., Ltd. Class A	6,400	5,569	0.00%
Bafang Electric Suzhou Co., Ltd. Class A	400	6,185	0.00%	Yantai Tayho Advanced Materials Co., Ltd. Class A	1,800	5,518	0.00%
Hangzhou Shunwang Technology Co., Ltd. Class A	4,100	6,169	0.00%	Jiangsu Shagang Co., Ltd. Class A	9,700	5,510	0.00%
Beijing Ultrapower Software Co., Ltd. Class A	9,800	6,147	0.00%	Maccura Biotechnology Co., Ltd. Class A	2,200	5,501	0.00%
Shenzhen Neptunus Bioengineering Co., Ltd. Class A	12,800	6,142	0.00%	Shenzhen New Nanshan Holding Group Co., Ltd. Class A	9,900	5,466	0.00%
Alpha Group Class A	9,100	6,129	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shengda Resources Co., Ltd. Class A	3,000	5,446	0.00%	Bohai Leasing Co., Ltd. Class A	14,700	4,695	0.00%
Arcsoft Corp., Ltd. Class A	1,668	5,427	0.00%	Shandong Hi-Speed Road & Bridge Co., Ltd. Class A	4,700	4,667	0.00%
Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	7,700	5,398	0.00%	HyUnion Holding Co., Ltd. Class A	4,200	4,656	0.00%
DBG Technology Co., Ltd. Class A	4,200	5,390	0.00%	Changchun Faway Automobile Components Co., Ltd. Class A	3,800	4,592	0.00%
Greenland Hong Kong Holdings Ltd.	56,000	5,381	0.00%	Black Peony Group Co., Ltd. Class A	4,800	4,579	0.00%
Foran Energy Group Co., Ltd. Class A	3,100	5,372	0.00%	Huafo Microfibre Shanghai Technology Co., Ltd. Class T	8,200	4,575	0.00%
Shandong Dawn Polymer Co., Ltd. Class A	2,100	5,366	0.00%	Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	5,271	4,563	0.00%
CETC Potevio Science&Technology Co., Ltd. Class A	2,200	5,339	0.00%	Beijing Tongtech Co., Ltd. Class A	1,520	4,488	0.00%
Shenzhen Tagen Group Co., Ltd. Class A	6,700	5,287	0.00%	Offcn Education Technology Co., Ltd. Class A	6,700	4,484	0.00%
Chongqing Water Group Co., Ltd. Class A	7,100	5,264	0.00%	BGI Genomics Co., Ltd. Class A	600	4,483	0.00%
Hangzhou Haoyue Personal Care Co., Ltd. Class A	700	5,248	0.00%	Camel Group Co., Ltd. Class A	3,800	4,482	0.00%
Zhejiang Jinke Tom Culture Industry Co., Ltd. Class A	11,400	5,190	0.00%	JSTI Group Class A	5,500	4,452	0.00%
Hand Enterprise Solutions Co., Ltd. Class A	4,400	5,177	0.00%	China Harzone Industry Corp., Ltd. Class A	4,600	4,408	0.00%
NSFOCUS Technologies Group Co., Ltd. Class A	3,500	5,165	0.00%	Sichuan Teway Food Group Co., Ltd. Class A	1,100	4,369	0.00%
Shenzhen Sunline Tech Co., Ltd. Class A	3,500	5,150	0.00%	Genimous Technology Co., Ltd. Class A	5,700	4,358	0.00%
Hangzhou Dptech Technologies Co., Ltd. Class A	2,700	5,136	0.00%	Sinosteel Engineering & Technology Co., Ltd. Class A	5,100	4,334	0.00%
Guangdong Dowstone Technology Co., Ltd. Class A	2,400	5,096	0.00%	Xinyu Iron & Steel Co., Ltd. Class A	7,300	4,315	0.00%
Suzhou TFC Optical Communication Co., Ltd. Class A	1,380	5,056	0.00%	Anker Innovations Technology Co., Ltd. Class A	500	4,283	0.00%
Shenzhen Suntak Circuit Technology Co., Ltd. Class A	3,500	5,013	0.00%	Zhejiang Tianyu Pharmaceutical Co., Ltd. Class A	1,160	4,279	0.00%
China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	7,300	5,012	0.00%	Era Co., Ltd. Class A	6,700	4,261	0.00%
Chengdu Wintrule Holding Co., Ltd. Class A	3,100	4,982	0.00%	Contec Medical Systems Co., Ltd. Class A	900	4,237	0.00%
Visual China Group Co., Ltd. Class A	2,800	4,978	0.00%	PhiChem Corp. Class A	1,700	4,219	0.00%
Chengzhi Co., Ltd. Class A	3,900	4,960	0.00%	Cangzhou Mingzhu Plastic Co., Ltd. Class A	6,300	4,198	0.00%
Luoyang Glass Co., Ltd. Class A	1,700	4,924	0.00%	Autel Intelligent Technology Corp., Ltd. Class A	915	4,172	0.00%
Mayinglong Pharmaceutical Group Co., Ltd. Class A	1,500	4,900	0.00%	Zhongshan Public Utilities Group Co., Ltd. Class A	4,100	4,166	0.00%
Eoptolink Technology, Inc. Ltd. Class A	1,420	4,874	0.00%	Shenzhen Ysstech Info-tech Co., Ltd. Class A	3,500	4,153	0.00%
Shandong Head Group Co., Ltd. Class A	1,500	4,861	0.00%	Sino-Platinum Metals Co., Ltd. Class A	1,790	4,072	0.00%
MLS Co., Ltd. Class A	4,100	4,806	0.00%	Hangzhou Onechance Tech Corp. Class A	1,000	4,032	0.00%
Xinjiang Communications Construction Group Co., Ltd. Class A	2,700	4,792	0.00%	Zhejiang Qianjiang Motorcycle Co., Ltd. Class A	1,500	4,006	0.00%
Holitech Technology Co., Ltd. Class A	13,000	4,791	0.00%	Western Region Gold Co., Ltd. Class A	2,300	3,953	0.00%
Zhejiang Wanliyang Co., Ltd. Class A	4,100	4,770	0.00%	Wuxi Taiji Industry Co., Ltd. Class A	5,300	3,953	0.00%
Joyoung Co., Ltd. Class A	2,000	4,764	0.00%	Shandong Jincheng Pharmaceutical Group Co., Ltd. Class A	1,200	3,949	0.00%
Zhejiang Starry Pharmaceutical Co., Ltd. Class A	1,680	4,752	0.00%	Blue Sail Medical Co., Ltd. Class A	3,500	3,941	0.00%
Archermind Technology Nanjing Co., Ltd. Class A	700	4,731	0.00%	Guangdong Dongfang Precision Science & Technology Co., Ltd. Class A	6,700	3,932	0.00%
				JL Mag Rare-Earth Co., Ltd. Class A	900	3,806	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Keboda Technology Co., Ltd. Class A	400	3,806	0.00%	Lushang Health Industry Development Co., Ltd. Class A	1,800	2,755	0.00%
Livzon Pharmaceutical Group, Inc. Class A	800	3,756	0.00%	Guangdong South New Media Co., Ltd. Class A	500	2,722	0.00%
Yankershop Food Co., Ltd. Class A	238	3,725	0.00%	Edifier Technology Co., Ltd. Class A	2,100	2,695	0.00%
Three's Co. Media Group Co., Ltd. Class A	289	3,716	0.00%	Aotecar New Energy Technology Co., Ltd. Class A	7,400	2,674	0.00%
Sichuan Haite High-tech Co., Ltd. Class A	3,100	3,705	0.00%	Shanghai Zijiing Enterprise Group Co., Ltd. Class A	3,700	2,674	0.00%
China Aoyuan Group Ltd.	65,000	3,685	0.00%	Chongqing Zaisheng Technology Corp., Ltd. Class A	3,500	2,671	0.00%
Longhua Technology Group Luoyang Co., Ltd. Class A	3,600	3,684	0.00%	Hainan Development Holdings Nanhai Co., Ltd. Class A	1,600	2,639	0.00%
Guangdong Aofei Data Technology Co., Ltd. Class A	2,880	3,667	0.00%	Shanghai Runda Medical Technology Co., Ltd. Class A	1,800	2,630	0.00%
PCI Technology Group Co., Ltd. Class A	4,800	3,663	0.00%	Shenzhen World Union Group, Inc. Class A	5,500	2,615	0.00%
Aerospace Hi-Tech Holdings Grp Ltd. Class A	3,100	3,656	0.00%	Kaisa Group Holdings Ltd.	120,018	2,614	0.00%
Shenyang Xingqi Pharmaceutical Co., Ltd. Class A	200	3,616	0.00%	FAWER Automotive Parts Co., Ltd. Class A	4,100	2,607	0.00%
Anhui Truchum Advanced Materials & Technology Co., Ltd. Class A	3,400	3,612	0.00%	Monalisa Group Co., Ltd. Class A	1,000	2,599	0.00%
Shenzhen Huaqiang Industry Co., Ltd. Class A	2,000	3,530	0.00%	Tibet Rhodiola Pharmaceutical Holding Co. Class A	500	2,596	0.00%
Gansu Shangfeng Cement Co., Ltd. Class A	2,280	3,519	0.00%	Sumavision Technologies Co., Ltd. Class A	3,700	2,562	0.00%
Bear Electric Appliance Co., Ltd. Class A	400	3,487	0.00%	Chongqing Department Store Co., Ltd. Class A	700	2,393	0.00%
Rainbow Digital Commercial Co., Ltd. Class A	3,400	3,381	0.00%	Yotrio Group Co., Ltd. Class A	4,500	2,380	0.00%
Shandong Longda Meishi Co., Ltd. Class A	2,500	3,313	0.00%	Chengdu Leejun Industrial Co., Ltd. Class A	2,500	2,363	0.00%
Zhejiang Huace Film & Television Co., Ltd. Class A	4,300	3,313	0.00%	Anhui Tatfook Technology Co., Ltd. Class A	2,100	2,355	0.00%
Xinfengming Group Co., Ltd. Class A	2,100	3,302	0.00%	Xiamen Intretech, Inc. Class A	970	2,316	0.00%
Guangdong Hybrilio Biotech Co., Ltd. Class A	1,350	3,288	0.00%	515J Holding Group Co., Ltd. Class A	6,000	2,168	0.00%
Tongyu Heavy Industry Co., Ltd. Class A	9,300	3,226	0.00%	Yunnan Lincang Xinyuan Germanium Industrial Co., Ltd. Class A	1,600	2,155	0.00%
Hunan TV & Broadcast Intermediary Co., Ltd. Class A	4,300	3,219	0.00%	Betta Pharmaceuticals Co., Ltd. Class A	300	2,136	0.00%
Wuxi Boton Technology Co., Ltd. Class A	1,600	3,198	0.00%	Zhejiang Garden Bio-Chemical High-tech Co., Ltd. Class A	1,000	2,080	0.00%
Shanghai 2345 Network Holding Group Co., Ltd. Class A	11,000	3,196	0.00%	Shenzhen Woer Heat-Shrinkable Material Co., Ltd. Class A	2,200	2,051	0.00%
Anhui Huilong Agricultural Means of Production Co., Ltd. Class A	2,500	3,162	0.00%	YaGuang Technology Group Co., Ltd. Class A	2,400	2,050	0.00%
Orient Group, Inc. Class A	8,900	3,139	0.00%	China High Speed Railway Technology Co., Ltd. Class A	6,100	2,028	0.00%
Dongguan Development Holdings Co., Ltd. Class A	2,400	3,112	0.00%	Client Service International, Inc. Class A	1,050	1,985	0.00%
Shenzhen Microgate Technology Co., Ltd. Class A	2,700	3,036	0.00%	Shenzhen Yan Tian Port Holding Co., Ltd. Class A	2,700	1,979	0.00%
Talkweb Information System Co., Ltd. Class A	3,100	2,971	0.00%	Zhejiang Semir Garment Co., Ltd. Class A	2,600	1,969	0.00%
Edan Instruments, Inc. Class A	1,700	2,956	0.00%	Double Medical Technology, Inc. Class A	400	1,967	0.00%
Xizi Clean Energy Equipment Manufacturing Co., Ltd. Class A	1,400	2,930	0.00%	Yijiahe Technology Co., Ltd. Class A	420	1,930	0.00%
Beijing Ctrowell Technology Corp., Ltd. Class A	2,700	2,892	0.00%	Visionox Technology, Inc. Class A	2,100	1,924	0.00%
Jiaozuo Wanfang Aluminum Manufacturing Co., Ltd. Class A	3,800	2,867	0.00%	Hangzhou Electronic Soul Network Technology Co., Ltd. Class A	600	1,897	0.00%

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Guangxi Liugong Machinery Co., Ltd. Class A	2,200	1,870	0.00%	Grupo de Inversiones Suramericana SA	8,147	70,568	0.01%
Hytera Communications Corp., Ltd. Class A	2,500	1,846	0.00%	Banco Davivienda SA - Preference Shares	8,321	47,295	0.01%
Zhejiang Yasha Decoration Co., Ltd. Class A	2,900	1,844	0.00%	Grupo Aval Acciones y Valores SA - Preference Shares	329,776	38,766	0.01%
Digital China Information Service Co., Ltd. Class A	1,100	1,712	0.00%	Grupo de Inversiones Suramericana SA - Preference Shares	9,837	26,779	0.00%
KingClean Electric Co., Ltd. Class A	420	1,702	0.00%			820,745	0.18%
Beijing VRV Software Corp., Ltd. Class A	2,800	1,651	0.00%	Czech Republic 0.06% (2021: 0.08%)			
Beken Corp. Class A	400	1,645	0.00%	Komerčni Banka A.S.	6,222	180,073	0.04%
Jiajiayue Group Co., Ltd. Class A	900	1,638	0.00%	Moneta Money Bank A.S.	29,443	98,872	0.02%
INKON Life Technology Co., Ltd. Class A	1,100	1,617	0.00%			278,945	0.06%
ADAMA Ltd. Class A	1,200	1,570	0.00%	Egypt 0.11% (2021: 0.12%)			
Jiangling Motors Corp., Ltd. Class A	800	1,553	0.00%	Commercial International Bank Egypt SAE GDR	194,006	325,081	0.07%
Zhejiang Jingu Co., Ltd. Class A	1,600	1,397	0.00%	Egyptian Financial Group-Hermes Holding Co.	79,843	57,669	0.01%
Genetron Holdings Ltd. ADR	1,214	1,360	0.00%	Fawry for Banking & Payment Technology Services SAE	231,764	49,058	0.01%
Sunac China Holdings Ltd.	204,641	1,311	0.00%	Talaat Moustafa Group	71,511	28,859	0.01%
First Tractor Co., Ltd. Class A	800	1,307	0.00%	Telecom Egypt Co.	23,409	23,735	0.01%
Youzu Interactive Co., Ltd. Class A	900	1,205	0.00%	Medinet Nasr Housing	67,708	8,889	0.00%
Goldenmax International Group Ltd. Class A	1,000	1,126	0.00%			493,291	0.11%
Transfar Zhilian Co., Ltd. Class A	1,400	1,081	0.00%	Greece 0.33% (2021: 0.27%)			
Three Squirrels, Inc. Class A	300	931	0.00%	Hellenic Telecommunications Organization SA	19,614	305,413	0.07%
Toly Bread Co., Ltd. Class A	392	873	0.00%	Eurobank Ergasias Services & Holdings SA	215,667	242,830	0.05%
China Merchants Port Group Co., Ltd. Class A	400	830	0.00%	Alpha Services & Holdings SA	186,727	199,284	0.04%
Shenzhen Center Power Tech Co., Ltd. Class A	300	744	0.00%	National Bank of Greece SA	47,287	189,100	0.04%
China West Construction Group Co., Ltd. Class A	700	734	0.00%	JUMBO SA	9,400	160,314	0.04%
Zhejiang Runtu Co., Ltd. Class A	700	734	0.00%	Terna Energy SA	4,397	95,637	0.02%
Luoniushan Co., Ltd. Class A	700	715	0.00%	Piraeus Financial Holdings SA	45,547	69,901	0.02%
Qingdao Eastsoft Communication Technology Co., Ltd. Class A	400	697	0.00%	GEK Terna Holding Real Estate Construction SA	4,422	51,441	0.01%
Shenzhen Gongjin Electronics Co., Ltd. Class A	600	689	0.00%	LAMDA Development SA	6,460	40,333	0.01%
Shanghai Dazhong Public Utilities Group Co., Ltd. Class A	1,600	685	0.00%	Viohalco SA	5,741	24,539	0.01%
Zhejiang Meida Industrial Co., Ltd. Class A	400	641	0.00%	Autohellas Tourist & Trading SA	2,048	22,644	0.01%
Wuhan Fingu Electronic Technology Co., Ltd. Class A	400	532	0.00%	Holding Co. ADMIE IPTO SA	10,913	19,800	0.01%
Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A	200	454	0.00%	Sarantis SA	2,610	18,078	0.00%
Opple Lighting Co., Ltd. Class A	200	447	0.00%	Fourlis Holdings SA	5,137	17,818	0.00%
Dongjiang Environmental Co., Ltd. Class A	200	163	0.00%	Aegean Airlines SA	3,101	17,508	0.00%
Shandong Publishing & Media Co., Ltd. Class A	100	91	0.00%	Hellenic Exchanges - Athens Stock Exchange SA	4,522	14,961	0.00%
Sino Platinum Metals - Rights Issue 30/1/2023	537	—	0.00%	Ellaktor SA	5,918	11,053	0.00%
		147,066,271	32.22%	Quest Holdings SA	1,793	9,013	0.00%
Colombia 0.18% (2021: 0.19%)						1,509,667	0.33%
Bancolombia SA - Preference Shares	37,514	259,564	0.06%	Hong Kong 0.01% (2021: 0.01%)			
Bancolombia SA	24,260	212,636	0.05%	Differ Group Auto Ltd.	214,000	40,579	0.01%
Interconexion Electrica SA ESP	38,130	165,137	0.04%	Uye Pharma Group Ltd. - Rights Issue 14/2/2023	21	—	0.00%
						40,579	0.01%
				Hungary 0.18% (2021: 0.24%)			
				OTP Bank Nyrt	20,048	540,182	0.12%
				Richter Gedeon Nyrt	11,718	259,209	0.06%
				Magyar Telekom Telecommunications plc ADR	26,505	23,947	0.00%
				Opus Global Nyrt	13,484	4,240	0.00%
						827,578	0.18%
				Iceland 0.09% (2021: 0.00%)			
				Marel HF	30,844	106,467	0.02%
				Arion Banki HF	77,218	81,594	0.02%
				Islandsbanki HF	59,506	50,219	0.01%
				Kvika banki hf	243,860	32,640	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Eimskipafelag Islands hf	7,335	27,127	0.01%	Indian Hotels Co., Ltd.			
Reitir fasteignafelag hf	37,875	23,880	0.01%	Class A	70,872	272,977	0.06%
Hagar hf	41,155	21,164	0.01%	Zomato Ltd.	378,230	271,111	0.06%
Festi hf	16,375	20,994	0.00%	Yes Bank Ltd.	1,061,523	264,322	0.06%
Siminn HF	205,000	15,452	0.00%	PI Industries Ltd.	6,355	262,704	0.06%
Icelandair Group HF	1,267,537	14,394	0.00%	Bajaj Auto Ltd.	5,989	261,774	0.06%
Vatryggingafelag Islands Hf	97,403	11,596	0.00%	Trent Ltd.	15,867	259,179	0.06%
Origo HF	16,368	11,415	0.00%	MRF Ltd.	238	254,701	0.06%
Sjova-Almennar Tryggingar hf	46,834	10,953	0.00%	Page Industries Ltd.	491	254,234	0.06%
		427,895	0.09%	SBI Cards & Payment Services Ltd.	25,519	245,381	0.05%
India 15.19% (2021: 12.93%)				DLF Ltd.	52,109	236,201	0.05%
Infosys Ltd.	306,397	5,585,736	1.22%	Mphasis Ltd.	9,616	229,305	0.05%
Housing Development Finance Corp., Ltd.	150,778	4,807,108	1.05%	TVS Motor Co., Ltd.	17,443	228,848	0.05%
Hindustan Unilever Ltd.	76,189	2,358,562	0.52%	Tata Elxsi Ltd.	2,963	225,131	0.05%
Axis Bank Ltd.	195,465	2,206,158	0.48%	Federal Bank Ltd.	130,278	218,967	0.05%
Bharti Airtel Ltd. (XNSE)	196,596	1,915,581	0.42%	InterGlobe Aviation Ltd.	8,986	218,073	0.05%
Bajaj Finance Ltd.	20,303	1,613,638	0.35%	Embassy Office Parks REIT	53,629	217,841	0.05%
Asian Paints Ltd.	38,946	1,453,661	0.32%	Ashok Leyland Ltd.	125,456	217,459	0.05%
ICICI Bank Ltd.	134,209	1,445,184	0.32%	Crompton Greaves Consumer Electricals Ltd.	53,218	216,429	0.05%
HCL Technologies Ltd.	93,995	1,180,817	0.26%	AU Small Finance Bank Ltd.	27,236	215,455	0.05%
Maruti Suzuki India Ltd.	11,335	1,150,161	0.25%	Colgate-Palmolive India Ltd.	11,492	213,407	0.05%
State Bank of India	153,881	1,141,506	0.25%	ACC Ltd.	7,191	212,227	0.05%
Sun Pharmaceutical Industries Ltd.	93,772	1,135,057	0.25%	Zee Entertainment Enterprises Ltd. Class B	69,927	202,901	0.04%
Titan Co., Ltd.	36,030	1,131,245	0.25%	Indian Railway Catering & Tourism Corp., Ltd.	25,922	200,439	0.04%
Adani Total Gas Ltd.	24,026	1,072,458	0.23%	Jubilant Foodworks Ltd.	32,349	199,830	0.04%
UltraTech Cement Ltd.	9,767	821,577	0.18%	Persistent Systems Ltd.	4,239	198,341	0.04%
Adani Green Energy Ltd.	34,397	803,193	0.18%	Voltas Ltd.	20,451	197,724	0.04%
Nestle India Ltd.	3,065	726,368	0.16%	Bank of Baroda	87,055	195,408	0.04%
Power Grid Corp. of India Ltd.	271,089	700,250	0.15%	CG Power & Industrial Solutions Ltd.	58,968	192,663	0.04%
Adani Ports & Special Economic Zone Ltd.	69,099	683,306	0.15%	Bandhan Bank Ltd.	67,610	191,397	0.04%
Grasim Industries Ltd.	32,750	682,275	0.15%	APL Apollo Tubes Ltd.	14,428	190,443	0.04%
Avenue Supermarts Ltd.	12,786	628,829	0.14%	Lupin Ltd.	21,370	189,522	0.04%
Bajaj Finserv Ltd.	32,961	616,689	0.13%	ICICI Prudential Life Insurance Co., Ltd.	33,441	182,424	0.04%
HDFC Life Insurance Co., Ltd.	84,575	578,878	0.13%	IDFC First Bank Ltd.	253,568	180,222	0.04%
Cipla Ltd.	44,041	572,778	0.13%	Balkrishna Industries Ltd.	6,985	179,944	0.04%
SBI Life Insurance Co., Ltd.	36,399	541,739	0.12%	Astral Ltd.	7,446	176,758	0.04%
Britannia Industries Ltd.	10,384	540,657	0.12%	Indus Towers Ltd.	74,288	171,016	0.04%
Dr Reddy's Laboratories Ltd.	10,345	529,886	0.12%	Max Financial Services Ltd.	20,424	167,258	0.04%
Wipro Ltd.	110,665	525,368	0.11%	Power Finance Corp., Ltd.	97,686	166,667	0.04%
Tata Consumer Products Ltd.	51,777	480,000	0.10%	Supreme Industries Ltd.	5,489	162,557	0.04%
Eicher Motors Ltd.	12,133	473,375	0.10%	Dalmia Bharat Ltd.	7,208	162,300	0.04%
Apollo Hospitals Enterprise Ltd.	8,616	466,324	0.10%	Samvardhana Motherson International Ltd.	180,807	162,055	0.04%
Divi's Laboratories Ltd.	11,126	459,027	0.10%	Bajaj Holdings & Investment Ltd.	2,297	159,416	0.03%
UPL Ltd.	47,032	407,131	0.09%	Tata Chemicals Ltd.	14,019	158,805	0.03%
Pidilite Industries Ltd.	13,110	404,115	0.09%	Deepak Nitrite Ltd.	6,508	156,175	0.03%
Ambuja Cements Ltd.	60,001	380,110	0.08%	Torrent Pharmaceuticals Ltd.	8,140	152,567	0.03%
Hero MotoCorp Ltd.	11,416	377,937	0.08%	Tata Communications Ltd.	9,803	151,015	0.03%
SRF Ltd.	12,482	345,560	0.08%	IIFL Finance Ltd.	25,958	150,985	0.03%
Max Healthcare Institute Ltd.	64,691	343,708	0.08%	NMDC Ltd.	101,461	150,910	0.03%
Shriram Finance Ltd.	20,371	339,041	0.07%	Bosch Ltd.	719	150,042	0.03%
Dabur India Ltd.	49,151	333,565	0.07%	REC Ltd.	105,760	148,931	0.03%
Godrej Consumer Products Ltd.	31,134	328,934	0.07%	Coforge Ltd.	3,171	148,876	0.03%
Info Edge India Ltd.	6,668	316,921	0.07%	Navin Fluorine International Ltd.	2,995	147,315	0.03%
ICICI Lombard General Insurance Co., Ltd.	20,521	306,786	0.07%	Fortis Healthcare Ltd.	42,339	146,418	0.03%
Cholamandalam Investment & Finance Co., Ltd.	35,092	306,636	0.07%	Berger Paints India Ltd.	20,804	146,191	0.03%
Havells India Ltd.	21,767	289,407	0.06%	Indraprastha Gas Ltd.	29,159	145,901	0.03%
Tube Investments of India Ltd.	8,569	287,486	0.06%	Dixon Technologies India Ltd.	3,054	144,139	0.03%
Marico Ltd.	45,342	279,435	0.06%	Laurus Labs Ltd.	31,697	143,772	0.03%
Varun Beverages Ltd.	17,099	273,350	0.06%	HDFC Asset Management Co., Ltd.	5,447	143,631	0.03%
				Mahindra & Mahindra Financial Services Ltd.	50,377	142,856	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Aarti Industries Ltd.	19,307	142,381	0.03%	Syngene International Ltd.	9,889	69,993	0.02%
Atul Ltd.	1,402	139,946	0.03%	Relaxo Footwears Ltd.	6,351	69,863	0.02%
LIC Housing Finance Ltd.	27,679	138,562	0.03%	PB Fintech Ltd.	12,845	69,605	0.02%
Aurobindo Pharma Ltd.	23,349	123,702	0.03%	JB Chemicals & Pharmaceuticals Ltd.	2,957	69,502	0.02%
Biocon Ltd.	38,441	121,670	0.03%	UTI Asset Management Co., Ltd.	6,661	69,315	0.02%
Muthoot Finance Ltd.	9,466	121,635	0.03%	Lakshmi Machine Works Ltd.	467	68,487	0.01%
Polycab India Ltd.	3,912	121,483	0.03%	City Union Bank Ltd.	30,698	66,940	0.01%
KPIT Technologies Ltd.	14,268	121,458	0.03%	Punjab National Bank	95,786	65,359	0.01%
Canara Bank	29,820	120,138	0.03%	Indian Railway Finance Corp., Ltd.	165,581	65,148	0.01%
Ipca Laboratories Ltd.	11,719	119,428	0.03%	IIFL Wealth Management Ltd.	2,973	63,841	0.01%
Apollo Tyres Ltd.	30,038	117,748	0.03%	Poonawalla Fincorp Ltd.	17,027	63,452	0.01%
Schaeffler India Ltd.	3,468	115,138	0.03%	Indian Energy Exchange Ltd.	37,329	63,170	0.01%
Gujarat Fluorochemicals Ltd.	3,052	114,761	0.02%	Vodafone Idea Ltd.	659,620	62,988	0.01%
Sona Blw Precision Forgings Ltd.	22,281	112,981	0.02%	Finolex Industries Ltd.	27,376	61,979	0.01%
Zydus Lifesciences Ltd.	22,102	112,193	0.02%	Glenmark Pharmaceuticals Ltd.	12,077	61,918	0.01%
Phoenix Mills Ltd.	6,429	110,543	0.02%	Manappuram Finance Ltd.	44,093	61,905	0.01%
Aditya Birla Fashion & Retail Ltd.	31,627	109,909	0.02%	Indian Bank	17,926	61,830	0.01%
Oberoi Realty Ltd.	10,419	109,309	0.02%	Castrol India Ltd.	41,176	61,294	0.01%
Sundram Fasteners Ltd.	9,248	108,622	0.02%	Vinati Organics Ltd.	2,525	60,886	0.01%
SKF India Ltd.	1,988	108,113	0.02%	Indiabulls Housing Finance Ltd.	32,463	60,704	0.01%
Piramal Enterprises Ltd.	10,768	107,823	0.02%	Angel One Ltd.	3,809	60,376	0.01%
IDFC Ltd.	108,731	106,852	0.02%	Aster DM Healthcare Ltd.	21,501	60,061	0.01%
Motherson Sumi Wiring India Ltd.	150,556	106,097	0.02%	Vedant Fashions Ltd.	3,642	58,907	0.01%
AIA Engineering Ltd.	3,411	105,754	0.02%	Aavas Financiers Ltd.	2,625	58,568	0.01%
Macrotech Developers Ltd.	7,853	103,547	0.02%	Kansai Nerolac Paints Ltd.	10,927	58,016	0.01%
Rajesh Exports Ltd.	11,655	103,082	0.02%	Narayana Hrudayalaya Ltd.	6,308	57,983	0.01%
Bata India Ltd.	5,156	102,780	0.02%	GlaxoSmithKline Pharmaceuticals Ltd.	3,636	57,959	0.01%
Kajaria Ceramics Ltd.	7,320	102,655	0.02%	EIH Ltd.	26,595	56,996	0.01%
JK Cement Ltd.	2,893	102,131	0.02%	EID Parry India Ltd.	8,241	56,635	0.01%
Gujarat Gas Ltd.	17,367	102,054	0.02%	Bajaj Electricals Ltd.	3,855	56,588	0.01%
Redington Ltd.	46,595	101,830	0.02%	Asahi India Glass Ltd.	8,921	56,396	0.01%
Coromandel International Ltd.	9,495	101,819	0.02%	Raymond Ltd.	3,172	56,389	0.01%
Carborundum Universal Ltd.	9,391	99,347	0.02%	KEC International Ltd.	9,432	56,372	0.01%
UNO Minda Ltd.	15,417	97,127	0.02%	FSN E-Commerce Ventures Ltd.	30,084	56,310	0.01%
Elgi Equipments Ltd.	18,797	95,314	0.02%	Sonata Software Ltd.	8,229	56,070	0.01%
NHPC Ltd.	197,396	94,845	0.02%	Aptus Value Housing Finance India Ltd.	14,923	54,800	0.01%
PVR Ltd.	4,528	94,148	0.02%	Central Depository Services India Ltd.	4,063	54,774	0.01%
Suzlon Energy Ltd.	701,269	89,852	0.02%	Brigade Enterprises Ltd.	9,671	54,364	0.01%
Emami Ltd.	17,414	89,470	0.02%	Chambal Fertilisers & Chemicals Ltd.	14,444	54,158	0.01%
Union Bank of India Ltd.	90,621	88,069	0.02%	Blue Dart Express Ltd.	578	53,839	0.01%
Dr Lal PathLabs Ltd.	3,147	85,986	0.02%	Can Finance Homes Ltd.	8,317	53,790	0.01%
Bharti Airtel Ltd.	16,383	85,866	0.02%	Prestige Estates Projects Ltd.	9,446	52,928	0.01%
Exide Industries Ltd.	39,154	85,308	0.02%	Balrampur Chini Mills Ltd.	11,010	52,801	0.01%
Hindustan Zinc Ltd.	21,726	84,483	0.02%	Gujarat Narmada Valley Fertilizers & Chemicals Ltd.	7,807	52,563	0.01%
Grindwell Norton Ltd.	3,918	84,472	0.02%	Natco Pharma Ltd.	7,663	52,024	0.01%
Oracle Financial Services Software Ltd.	2,280	83,322	0.02%	Endurance Technologies Ltd.	3,115	51,930	0.01%
KEI Industries Ltd.	4,697	83,158	0.02%	Lemon Tree Hotels Ltd.	49,668	51,421	0.01%
Pfizer Ltd.	1,530	81,959	0.02%	Hatsun Agro Product Ltd.	4,652	51,156	0.01%
Computer Age Management Services Ltd.	3,038	81,583	0.02%	Cholamandalam Financial Holdings Ltd.	7,662	50,989	0.01%
RBL Bank Ltd.	36,830	79,866	0.02%	NCC Ltd.	50,146	50,855	0.01%
Linde India Ltd.	1,888	78,385	0.02%	Suven Pharmaceuticals Ltd.	8,428	50,417	0.01%
Devyani International Ltd.	34,641	75,684	0.02%	Medplus Health Services Ltd.	6,781	50,294	0.01%
Aditya Birla Capital Ltd.	41,434	75,225	0.02%	VIP Industries Ltd.	6,217	50,210	0.01%
National Aluminium Co., Ltd.	77,250	75,074	0.02%	CRISIL Ltd.	1,347	49,941	0.01%
Alkem Laboratories Ltd.	2,032	73,801	0.02%	Westlife Foodworld Ltd.	5,213	49,754	0.01%
IRB Infrastructure Developers Ltd.	20,709	72,806	0.02%				
Thermax Ltd.	3,027	72,014	0.02%				
Great Eastern Shipping Co., Ltd.	8,848	71,753	0.02%				
Amara Raja Batteries Ltd.	10,206	70,534	0.02%				
Blue Star Ltd.	4,857	70,424	0.02%				
Bayer CropScience Ltd.	1,178	70,304	0.02%				
Escorts Kubota Ltd.	2,711	70,131	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Happiest Minds Technologies Ltd.	4,561	48,582	0.01%	Rain Industries Ltd.	16,783	34,629	0.01%
Birlasoft Ltd.	13,341	48,176	0.01%	eClerx Services Ltd.	2,238	34,609	0.01%
Granules India Ltd.	12,441	47,941	0.01%	Century Plyboards India Ltd.	5,555	34,547	0.01%
Balaji Amines Ltd.	1,458	47,739	0.01%	Firstsource Solutions Ltd.	27,929	34,536	0.01%
One 97 Communications Ltd.	7,367	47,285	0.01%	Jubilant Pharmova Ltd. Class A	7,585	34,358	0.01%
Sun TV Network Ltd.	8,029	47,230	0.01%	TTK Prestige Ltd.	3,522	34,145	0.01%
Sumitomo Chemical India Ltd.	7,951	46,920	0.01%	Clean Science & Technology Ltd.	1,895	34,131	0.01%
Ajanta Pharma Ltd.	3,197	46,834	0.01%	Welspun Corp., Ltd.	11,406	32,668	0.01%
JK Lakshmi Cement Ltd.	4,742	46,792	0.01%	BSE Ltd.	4,936	32,511	0.01%
Tata Teleservices Maharashtra Ltd.	41,485	46,510	0.01%	Sheela Foam Ltd.	2,066	32,428	0.01%
Affle India Ltd.	3,548	46,435	0.01%	Zydus Wellnes Ltd.	1,779	32,402	0.01%
Krishna Institute of Medical Sciences Ltd.	2,468	46,159	0.01%	PNC Infratech Ltd.	9,278	32,338	0.01%
Mahanagar Gas Ltd.	4,533	45,930	0.01%	KNR Constructions Ltd.	10,419	32,096	0.01%
Eris Lifesciences Ltd.	5,865	45,886	0.01%	Restaurant Brands Asia Ltd.	23,751	32,082	0.01%
KPR Mill Ltd.	7,260	45,348	0.01%	BASF India Ltd.	911	31,050	0.01%
Star Health & Allied Insurance Co., Ltd.	6,620	45,315	0.01%	IndiaMart InterMesh Ltd.	593	30,962	0.01%
Finolex Cables Ltd.	6,831	45,166	0.01%	TeamLease Services Ltd.	1,009	30,767	0.01%
Whirlpool of India Ltd.	2,483	44,933	0.01%	Multi Commodity Exchange of India Ltd.	1,635	30,716	0.01%
DCM Shriram Ltd.	4,134	44,918	0.01%	GMM Pfaunder Ltd.	1,600	30,307	0.01%
Tanla Platforms Ltd.	5,180	44,734	0.01%	NBCC India Ltd.	64,358	30,184	0.01%
Deepak Fertilisers & Petrochemicals Corp., Ltd.	5,140	44,451	0.01%	Akzo Nobel India Ltd.	1,103	29,592	0.01%
Trident Ltd.	107,269	44,409	0.01%	Garware Technical Fibres Ltd.	785	29,565	0.01%
Delhivery Ltd.	11,063	44,323	0.01%	Sobha Ltd.	4,227	29,435	0.01%
Brookfield India Real Estate Trust REIT	12,640	44,016	0.01%	Infibeam Avenues Ltd.	146,026	29,301	0.01%
Gillette India Ltd.	715	43,500	0.01%	Qness Corp., Ltd.	5,859	29,168	0.01%
Indiabulls Real Estate Ltd.	43,976	43,110	0.01%	Brightcom Group Ltd.	81,269	28,881	0.01%
Godrej Industries Ltd.	8,250	42,870	0.01%	Saregama India Ltd.	6,171	28,748	0.01%
NMDC Steel Ltd.	91,980	42,805	0.01%	Motilal Oswal Financial Services Ltd.	3,447	28,597	0.01%
Fine Organic Industries Ltd.	613	42,538	0.01%	EPL Ltd.	13,850	28,569	0.01%
Mindspace Business Parks REIT	10,411	42,071	0.01%	Karnataka Bank Ltd.	15,484	28,477	0.01%
Vardhman Textiles Ltd.	10,430	41,623	0.01%	PNB Housing Finance Ltd.	4,344	28,016	0.01%
Jubilant Ingrevia Ltd.	6,505	41,559	0.01%	Strides Pharma Science Ltd.	6,536	27,640	0.01%
CreditAccess Grameen Ltd.	3,751	41,500	0.01%	NOCIL Ltd.	9,718	27,370	0.01%
Intellect Design Arena Ltd.	7,686	41,454	0.01%	Godrej Agrovet Ltd.	4,788	27,184	0.01%
Poly Medicare Ltd.	3,817	41,425	0.01%	Birla Corp., Ltd.	2,260	26,780	0.01%
GHCL Ltd.	6,647	41,008	0.01%	Mahindra Lifespace Developers Ltd.	5,998	26,379	0.01%
Karur Vysya Bank Ltd.	29,855	40,869	0.01%	Gujarat Pipavav Port Ltd.	21,668	26,361	0.01%
Ceat Ltd.	2,056	40,819	0.01%	Welspun India Ltd.	27,980	26,076	0.01%
Nuvoco Vistas Corp., Ltd.	8,972	39,589	0.01%	Graphite India Ltd.	5,541	25,006	0.01%
Century Textiles & Industries Ltd.	4,541	39,331	0.01%	DCB Bank Ltd.	16,172	24,767	0.01%
Nippon Life India Asset Management Ltd.	13,049	39,298	0.01%	Galaxy Surfactants Ltd.	833	24,753	0.01%
Tejas Networks Ltd.	5,595	39,114	0.01%	Polyplex Corp., Ltd.	1,282	24,687	0.01%
Amber Enterprises India Ltd.	1,698	38,818	0.01%	Alembic Pharmaceuticals Ltd.	3,542	24,528	0.01%
Alkyl Amines Chemicals	1,202	38,674	0.01%	Borosil Renewables Ltd.	3,911	24,046	0.01%
Sterlite Technologies Ltd.	18,187	38,636	0.01%	New India Assurance Co., Ltd.	15,817	24,042	0.01%
Bank of India	36,122	38,532	0.01%	Procter & Gamble Health Ltd.	499	23,843	0.01%
V-Guard Industries Ltd.	12,181	38,488	0.01%	NIIT Ltd.	6,296	23,759	0.01%
CCL Products India Ltd.	5,957	38,130	0.01%	V-Mart Retail Ltd.	688	23,642	0.00%
Orient Electric Ltd.	11,789	37,563	0.01%	JM Financial Ltd.	26,783	23,147	0.00%
KRBL Ltd.	7,908	37,389	0.01%	Gateway Distriparks Ltd.	28,123	23,031	0.00%
ICICI Securities Ltd.	6,132	36,864	0.01%	Equitas Holdings Ltd.	15,071	22,835	0.00%
Mahindra CIE Automotive Ltd.	8,703	36,198	0.01%	Rallis India Ltd.	7,786	22,808	0.00%
Route Mobile Ltd.	2,462	36,176	0.01%	South Indian Bank Ltd.	98,330	22,345	0.00%
Hitachi Energy India Ltd.	882	35,687	0.01%	Avanti Feeds Ltd.	4,754	22,144	0.00%
Inox Leisure Ltd.	5,869	35,442	0.01%	Zensar Technologies Ltd.	8,442	21,735	0.00%
Chemplast Sanmar Ltd.	6,373	35,409	0.01%	AstraZeneca Pharma India Ltd.	514	20,485	0.00%
Metropolis Healthcare Ltd.	2,200	35,302	0.01%	Bombay Burmah Trading Co.	1,840	20,175	0.00%
Edelweiss Financial Services Ltd.	45,355	35,114	0.01%	PTC India Ltd.	20,459	20,081	0.00%
Mastek Ltd.	1,682	34,748	0.01%	Care Ratings Ltd.	2,730	20,027	0.00%
				Vaibhav Global Ltd.	4,989	18,749	0.00%
				Aarti Pharmed Labs Ltd.	4,032	18,481	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
General Insurance Corp. of India	8,451	18,260	0.00%	MNC Digital Entertainment Tbk PT	128,500	39,786	0.01%
Jindal Saw Ltd.	13,264	16,602	0.00%	Summarecon Agung Tbk PT	1,019,592	39,624	0.01%
Alok Industries Ltd.	87,621	16,469	0.00%	Bank Neo Commerce Tbk PT	871,316	36,101	0.01%
Vakrangee Ltd.	39,220	13,156	0.00%	Jasa Marga Persero Tbk PT	180,500	34,552	0.01%
Dhani Services Ltd.	25,001	12,511	0.00%	Indosat Tbk PT	84,200	33,399	0.01%
Sun Pharma Advanced Research Co., Ltd.	4,934	12,441	0.00%	Bank BTPN Syariah Tbk PT	186,300	33,389	0.01%
Kaveri Seed Co., Ltd.	1,989	12,424	0.00%	Smartfren Telecom Tbk PT	7,674,100	32,535	0.01%
TV18 Broadcast Ltd.	27,638	12,377	0.00%	Bank Pan Indonesia Tbk PT	300,700	29,746	0.01%
Symphony Ltd.	1,029	11,255	0.00%	Panin Financial Tbk PT	1,261,800	29,017	0.01%
Bajaj Consumer Care Ltd.	5,480	11,016	0.00%	Industri Jamu Dan Farmasi Sido Muncul Tbk PT	549,800	26,664	0.01%
IFCI Ltd.	64,784	10,806	0.00%	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	273,487	23,629	0.01%
ZF Commercial Vehicle Control Systems India Ltd.	89	9,640	0.00%	Surya Citra Media Tbk PT	1,738,200	23,001	0.01%
Just Dial Ltd.	851	6,181	0.00%	Bank Tabungan Negara Persero Tbk PT	255,900	22,191	0.01%
Hatsun Agro Product Ltd. - Rights Issue 9/1/2023	155	881	0.00%	Media Nusantara Citra Tbk PT	396,900	18,867	0.00%
		69,320,745	15.19%	Bank Syariah Indonesia Tbk PT	213,209	17,668	0.00%
Indonesia 2.28% (2021: 1.57%)				Ace Hardware Indonesia Tbk PT	475,200	15,141	0.00%
Bank Central Asia Tbk PT	4,759,900	2,614,238	0.57%	Astra Agro Lestari Tbk PT	29,000	14,949	0.00%
Bank Rakyat Indonesia Persero Tbk PT	5,969,434	1,894,267	0.42%	Adhi Karya Persero Tbk PT	415,923	12,931	0.00%
Bank Mandiri Persero Tbk PT	1,895,800	1,208,660	0.27%	Lippo Karawaci Tbk PT	2,406,000	12,210	0.00%
Telkom Indonesia Persero Tbk PT	4,019,400	968,219	0.21%	Global Mediacom Tbk PT	642,300	11,470	0.00%
Bank Negara Indonesia Persero Tbk PT	635,700	376,704	0.08%	Bank Bukopin Tbk PT	1,728,200	11,323	0.00%
Sumber Alfaria Trijaya Tbk PT	1,628,500	277,214	0.06%	Wijaya Karya Persero Tbk PT	188,700	9,697	0.00%
Charoen Pokphand Indonesia Tbk PT	620,700	225,274	0.05%	Bank Raya Indonesia Tbk PT	308,354	8,002	0.00%
Kalbe Farma Tbk PT	1,609,700	216,109	0.05%	Alam Sutera Realty Tbk PT	753,400	7,743	0.00%
Elang Mahkota Teknologi Tbk PT	2,420,100	160,122	0.04%	Surya Semesta Internusa Tbk PT	398,900	7,021	0.00%
Indofood Sukses Makmur Tbk PT	366,700	158,411	0.03%	Bank Danamon Indonesia Tbk PT	39,400	6,909	0.00%
Unilever Indonesia Tbk PT	481,100	145,249	0.03%	Ramayana Lestari Sentosa Tbk PT	179,800	6,583	0.00%
Indah Kiat Pulp & Paper Tbk PT	230,600	129,243	0.03%			10,416,186	2.28%
Indofood CBP Sukses Makmur Tbk PT	188,200	120,893	0.03%	Kuwait 1.29% (2021: 0.82%)			
Sarana Menara Nusantara Tbk PT	1,709,800	120,815	0.03%	National Bank of Kuwait SAKP	610,934	2,151,893	0.47%
Dayamitra Telekomunikasi PT	2,099,300	107,881	0.02%	Kuwait Finance House KSCP Mobile Telecommunications Co. KSCP	711,364	1,912,931	0.42%
Indocement Tunggul Prakarsa Tbk PT	161,200	102,514	0.02%	Agility Public Warehousing Co. KSC	129,603	304,898	0.07%
Barito Pacific Tbk PT	2,111,453	102,402	0.02%	Boubyan Bank KSCP	99,001	258,137	0.06%
Mitra Keluarga Karyasehat Tbk PT	468,000	95,900	0.02%	Gulf Bank KSCP	156,639	160,708	0.04%
Medikaloka Hermina Tbk PT	961,400	95,723	0.02%	Mabaneer Co. KPSC	50,489	139,894	0.03%
Vale Indonesia Tbk PT	180,400	82,277	0.02%	National Industries Group Holding SAK	144,104	102,175	0.02%
Ciputra Development Tbk PT	1,130,500	68,262	0.02%	Boubyan Petrochemicals Co. KSCP	35,546	92,916	0.02%
Pakuwon Jati Tbk PT	2,238,900	65,581	0.01%	Humansoft Holding Co. KSC	7,363	84,685	0.02%
Avia Avian Tbk PT	1,532,800	62,031	0.01%	Warba Bank KSCP	78,937	60,612	0.01%
Tower Bersama Infrastructure Tbk PT	406,580	60,070	0.01%	Kuwait Projects Co. Holding KSCP	163,746	59,923	0.01%
Mitra Adiperkasa Tbk PT	636,700	59,100	0.01%	Boursa Kuwait Securities Co. KPSC	8,140	54,577	0.01%
XL Axiata Tbk PT	371,026	51,003	0.01%	Burgan Bank SAK	70,375	50,358	0.01%
BFI Finance Indonesia Tbk PT	738,400	50,041	0.01%	Jazeera Airways Co. KSCP	6,151	38,186	0.01%
Mayora Indah Tbk PT	308,300	49,510	0.01%	National Real Estate Co. KPSC	79,651	32,532	0.01%
Bumi Serpong Damai Tbk PT	828,800	48,980	0.01%	Kuwait International Bank KSCP	44,842	28,718	0.01%
Japfa Comfeed Indonesia Tbk PT	588,100	48,922	0.01%	Alimtiq Investment Group KSC	62,751	15,357	0.00%
Matahari Department Store Tbk PT	145,900	44,517	0.01%	Integrated Holding Co. KCSC	12,305	14,876	0.00%
Waskita Karya Persero Tbk PT	1,812,155	41,906	0.01%			5,897,425	1.29%
				Malaysia 2.11% (2021: 2.14%)			
				Malayan Banking Bhd	611,200	1,207,137	0.26%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Public Bank Bhd	1,226,000	1,202,343	0.26%	Hong Seng Consolidated Bhd	296,800	14,823	0.00%
CIMB Group Holdings Bhd	584,400	769,471	0.17%	Malaysian Resources Corp. Bhd	220,700	14,780	0.00%
Petronas Chemicals Group Bhd	246,800	481,834	0.11%	Leong Hup International Bhd	119,300	13,406	0.00%
Press Metal Aluminium Holdings Bhd	309,900	343,317	0.08%	Lotte Chemical Titan Holding Bhd	38,300	12,346	0.00%
Sime Darby Plantation Bhd	315,500	333,048	0.07%	SP Setia Bhd Group	73,900	10,066	0.00%
Axiata Group Bhd	379,000	265,859	0.06%	Cahaya Mata Sarawak Bhd	25,800	6,267	0.00%
MISC Bhd	151,570	258,065	0.06%	WCT Holdings Bhd	64,584	5,865	0.00%
IHH Healthcare Bhd	180,500	254,872	0.06%	UEM Sunrise Bhd	98,600	5,708	0.00%
Hong Leong Bank Bhd	53,900	251,574	0.06%	Sp Setia Bhd - Rights Issue 1/1/2023	49,513	—	0.00%
DiGi.Com Bhd	267,200	242,633	0.05%			9,632,996	2.11%
IOI Corp. Bhd	263,000	241,805	0.05%	Mexico 3.02% (2021: 2.41%)			
PPB Group Bhd	56,500	223,691	0.05%	America Movil SAB de CV	2,441,800	2,205,323	0.48%
Kuala Lumpur Kepong Bhd	36,400	184,768	0.04%	Grupo Financiero Banorte SAB de CV Class O	249,700	1,796,966	0.39%
RHB Bank Bhd	132,100	173,634	0.04%	Wal-Mart de Mexico SAB de CV	444,400	1,570,785	0.34%
AMMB Holdings Bhd	184,300	173,213	0.04%	Fomento Economico Mexicano SAB de CV	157,700	1,232,888	0.27%
Nestle Malaysia Bhd	5,400	171,623	0.04%	Grupo Bimbo SAB de CV	189,500	800,311	0.18%
Gamuda Bhd	194,800	165,834	0.04%	Cemex SAB de CV	1,346,600	547,285	0.12%
Sime Darby Bhd	314,800	164,368	0.04%	Grupo Aeroportuario del Pacifico SAB de CV Class B	30,800	441,597	0.10%
Maxis Bhd	175,900	153,339	0.03%	Grupo Aeroportuario del Sureste SAB de CV Class B	17,115	398,742	0.09%
Inari Amertron Bhd	232,600	137,817	0.03%	Grupo Elektra SAB de CV	5,555	312,221	0.07%
Malaysia Airports Holdings Bhd	87,400	130,158	0.03%	Coca-Cola Femsa SAB de CV	45,045	304,865	0.07%
Telekom Malaysia Bhd	100,200	122,833	0.03%	Arca Continental SAB de CV	37,400	303,311	0.07%
QL Resources Bhd	91,700	114,703	0.03%	Fibra Uno Administracion SA de CV REIT	247,800	292,468	0.06%
TIME dotCom Bhd	79,600	88,545	0.02%	Grupo Financiero Inbursa SAB de CV Class O	171,700	290,759	0.06%
Top Glove Corp. Bhd	427,800	87,891	0.02%	Gruma SAB de CV Class B	16,285	217,543	0.05%
MR DIY Group M Bhd	183,400	83,269	0.02%	Banco del Bajío SA	59,000	185,835	0.04%
Hong Leong Financial Group Bhd	19,300	81,494	0.02%	Grupo Aeroportuario del Centro Norte SAB de CV Class B	24,089	185,199	0.04%
Alliance Bank Malaysia Bhd	97,200	80,982	0.02%	Grupo Televisa SAB	201,400	182,929	0.04%
My EG Services Bhd	407,000	80,384	0.02%	Grupo Comercial Chedraui SA de CV	38,400	163,593	0.04%
ViTrox Corp. Bhd	36,500	63,388	0.01%	Grupo Carso SAB de CV Promotora y Operadora de Infraestructura SAB de CV	37,500	157,834	0.03%
Bursa Malaysia Bhd	41,800	63,103	0.01%	Orbia Advance Corp. SAB de CV	18,495	150,477	0.03%
Westports Holdings Bhd	70,800	61,076	0.01%	Regional SAB de CV	84,100	149,105	0.03%
Hartalega Holdings Bhd	148,000	57,117	0.01%	Prologis Property Mexico SA de CV REIT	19,700	142,539	0.03%
Frontken Corp. Bhd	81,300	56,845	0.01%	Industrias Penoles SAB de CV	47,096	134,203	0.03%
D&O Green Technologies Bhd	57,500	55,868	0.01%	Corp. Inmobiliaria Vesta SAB de CV	10,620	129,801	0.03%
Pentamaster Corp. Bhd	54,150	54,457	0.01%	Kimberly-Clark de Mexico SAB de CV Class A	54,000	127,967	0.03%
Sunway REIT	161,200	53,428	0.01%	Operadora de Sites Mexicanos SAB de CV	75,400	127,954	0.03%
Fraser & Neave Holdings Bhd	10,300	50,460	0.01%	TF Administradora Industrial S de RL de CV REIT	104,300	102,227	0.02%
Genting Plantations Bhd	34,200	49,689	0.01%	FIBRA Macquarie Mexico REIT	67,000	95,993	0.02%
PMB Technology Bhd	51,600	49,199	0.01%	Genera SAB de CV	64,000	94,257	0.02%
Sunway Bhd	130,300	47,920	0.01%	El Puerto de Liverpool SAB de CV	82,300	92,828	0.02%
Scientex Bhd	63,500	46,418	0.01%	Alsea SAB de CV	15,500	91,709	0.02%
VS Industry Bhd	227,300	45,408	0.01%	La Comer SAB de CV	45,500	85,876	0.02%
Malaysian Pacific Industries Bhd	6,900	45,050	0.01%	Bolsa Mexicana de Valores SAB de CV	41,800	81,209	0.02%
Axis REIT	108,400	44,049	0.01%				
Mega First Corp. Bhd	57,800	43,563	0.01%				
KPJ Healthcare Bhd	188,400	43,197	0.01%				
United Plantations Bhd	11,000	38,207	0.01%				
CTOS Digital Bhd	117,800	37,974	0.01%				
Bermaz Auto Bhd	69,000	33,364	0.01%				
Greotech Technology Bhd	29,400	32,303	0.01%				
UMW Holdings Bhd	36,400	28,674	0.01%				
UWC Bhd	29,200	26,648	0.01%				
Malaysia Building Society Bhd	185,900	25,954	0.01%				
Kossan Rubber Industries Bhd	94,700	23,648	0.01%				
Astro Malaysia Holdings Bhd	153,400	22,636	0.00%				
Padini Holdings Bhd	29,700	22,587	0.00%				
AEON Credit Service M Bhd	7,700	21,990	0.00%				
Syarikat Takaful Malaysia Keluarga Bhd	25,800	20,148	0.00%				
FGV Holdings Bhd	49,600	14,863	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sitios Latinoamerica SAB de CV	152,240	71,873	0.02%	Commercial Bank PSQC	294,056	403,729	0.09%
Controladora Vuela Compania de Aviacion SAB de CV Class A	85,200	70,959	0.02%	Qatar International Islamic Bank QSC	101,307	289,309	0.06%
Megacable Holdings SAB de CV	25,600	68,141	0.01%	Qatar Gas Transport Co., Ltd.	237,437	238,757	0.05%
Qualitas Controladora SAB de CV	14,300	63,269	0.01%	Mesaieed Petrochemical Holding Co.	378,845	221,268	0.05%
Genomma Lab Internacional SAB de CV Class B	64,000	55,404	0.01%	Ooredoo QPSC	70,490	178,076	0.04%
Nemak SAB de CV	189,000	54,409	0.01%	Barwa Real Estate Co.	192,802	152,103	0.03%
Grupo Traxion SAB de CV	33,800	46,831	0.01%	Qatar Navigation QSC	47,385	132,068	0.03%
Alpek SAB de CV Class A	31,800	46,507	0.01%	Doha Bank QPSC	209,401	112,298	0.02%
Concentradora Fibra Danhos SA de CV REIT	22,600	27,103	0.01%	Qatar Aluminum Manufacturing Co.	233,723	97,552	0.02%
Grupo Rotoplas SAB de CV	12,540	20,399	0.00%	Qatar Insurance Co. SAQ	136,021	71,825	0.02%
Axtel SAB de CV	75,900	5,297	0.00%	Vodafone Qatar QSC	123,199	53,620	0.01%
		13,801,913	3.02%	United Development Co. QSC	146,025	52,127	0.01%
Pakistan 0.03% (2021: 0.07%)				Ezdan Holding Group QSC	143,742	39,510	0.01%
Lucky Cement Ltd.	16,426	32,362	0.01%	Al Meera Consumer Goods Co. QSC	8,453	36,627	0.01%
TRG Pakistan	39,000	18,679	0.01%	Medicare Group	19,291	32,885	0.01%
Millat Tractors Ltd.	7,447	15,959	0.01%			5,727,233	1.25%
Habib Bank Ltd.	49,131	13,521	0.00%	Romania 0.06% (2021: 0.04%)			
MCB Bank Ltd.	25,571	12,990	0.00%	Banca Transilvania SA	47,477	203,997	0.05%
Engro Fertilizers Ltd.	36,529	12,407	0.00%	One United Properties SA	110,095	20,328	0.01%
United Bank Ltd.	18,769	8,353	0.00%	MED Life SA	5,443	19,842	0.00%
National Bank of Pakistan	44,000	4,568	0.00%	Teraplast SA	92,366	10,958	0.00%
Searle Co., Ltd.	9,290	2,416	0.00%			255,125	0.06%
DG Khan Cement Co., Ltd.	4,193	957	0.00%	Russia 0.00% (2021: 1.17%)			
		122,212	0.03%	Aeroflot PJSC	57,040	—	0.00%
Philippines 0.81% (2021: 0.82%)				Cherkizovo Group PJSC	351	—	0.00%
SM Prime Holdings, Inc.	923,200	588,105	0.13%	Credit Bank of Moscow PJSC	812,600	—	0.00%
BDO Unibank, Inc.	205,608	389,983	0.09%	Detsky Mir PJSC	37,070	—	0.00%
Ayala Land, Inc.	642,400	355,048	0.08%	ENEL RUSSIA PJSC	690,200	—	0.00%
International Container Terminal Services, Inc.	93,880	336,925	0.07%	Federal Grid Co. Unified Energy System PJSC	18,290,000	—	0.00%
Bank of the Philippine Islands	150,750	275,923	0.06%	IDGC of Centre & Volga Region PJSC	2,320,000	—	0.00%
JG Summit Holdings, Inc.	261,190	235,752	0.05%	Inter RAO UES PJSC	2,015,900	—	0.00%
PLDT, Inc.	7,565	178,782	0.04%	LSR Group PJSC Class A	1,252	—	0.00%
Universal Robina Corp.	73,110	178,421	0.04%	M.Video PJSC	2,520	—	0.00%
Metropolitan Bank & Trust Co.	157,750	152,860	0.03%	Magnit PJSC	4,380	—	0.00%
Jollibee Foods Corp.	35,500	146,516	0.03%	Mobile TeleSystems PJSC	51,100	—	0.00%
Monde Nissin Corp.	622,200	123,709	0.03%	Moscow Exchange MICEX-RTS PJSC	86,760	—	0.00%
Globe Telecom, Inc.	2,724	106,560	0.02%	Mosenergo PJSC	484,000	—	0.00%
GT Capital Holdings, Inc.	8,470	66,115	0.02%	Novolipetsk Steel PJSC	69,100	—	0.00%
Wilcon Depot, Inc.	114,600	60,665	0.01%	Novorossiysk Commercial Sea Port PJSC	291,400	—	0.00%
Security Bank Corp.	37,630	58,747	0.01%	OGK-2 PJSC	1,428,000	—	0.00%
Converge Information & Communications Technology Solutions, Inc.	200,000	56,992	0.01%	PhosAgro PJSC	2,140	—	0.00%
Puregold Price Club, Inc.	87,400	54,735	0.01%	Polyus PJSC	1,641	—	0.00%
Robinsons Retail Holdings, Inc.	52,650	50,876	0.01%	Rosseti Lenenergo PJSC - Preference Shares	4,990	—	0.00%
Robinsons Land Corp.	163,700	43,945	0.01%	ROSSETI PJSC	1,512,000	—	0.00%
Megaworld Corp.	1,113,000	39,944	0.01%	Rostelecom PJSC	54,940	—	0.00%
Manila Water Co., Inc.	107,000	36,673	0.01%	RusHydro PJSC	6,914,000	—	0.00%
Century Pacific Food, Inc.	76,400	35,371	0.01%	Samolet Group	475	—	0.00%
RL Commercial, Inc. REIT	326,000	34,222	0.01%	Sberbank of Russia PJSC	612,830	—	0.00%
AREIT, Inc. REIT	48,300	30,682	0.01%	Sistema PJSC	150,700	—	0.00%
D&L Industries, Inc.	207,900	29,472	0.01%	TGC-1 PJSC	48,400,000	—	0.00%
Cebu Air, Inc.	29,400	20,206	0.00%	Unipro PJSC	552,000	—	0.00%
Filinvest Land, Inc.	561,000	9,060	0.00%	VTB Bank PJSC	297,170,000	—	0.00%
Nickel Asia Corp.	79,400	8,321	0.00%			—	0.00%
		3,704,610	0.81%	Saudi Arabia 4.43% (2021: 3.56%)			
Qatar 1.25% (2021: 0.96%)				Al Rajhi Bank	168,503	3,371,854	0.74%
Qatar National Bank QPSC	382,570	1,890,921	0.41%	Saudi National Bank	187,641	2,521,520	0.55%
Qatar Islamic Bank SAQ	154,889	789,384	0.17%	Saudi Telecom Co.	154,430	1,504,028	0.33%
Industries Qatar QSC	136,833	481,315	0.11%	Saudi Arabian Mining Co.	70,005	1,205,248	0.26%
Masraf Al Rayan QSC	521,237	453,859	0.10%	Riyad Bank	126,281	1,068,583	0.23%
				Saudi British Bank	86,909	900,773	0.20%
				SABIC Agri-Nutrients Co.	20,289	789,317	0.17%

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Alinma Bank	84,926	735,588	0.16%	BinDawood Holding Co.	2,455	31,618	0.01%
Banque Saudi Fransi	51,058	551,611	0.12%	Saudi Pharmaceutical Industries & Medical Appliances Corp.	5,409	31,349	0.01%
Bank AlBilad	42,581	503,652	0.11%	Arriyadh Development Co.	6,385	30,719	0.01%
Arab National Bank	57,672	491,854	0.11%	Saudi Public Transport Co.	6,018	25,526	0.01%
Dr Sulaiman Al Habib Medical Services Group Co.	7,959	467,205	0.10%	Saudi Ceramic Co.	3,147	23,908	0.01%
Almarai Co. JSC	21,390	304,514	0.07%	Saudi Chemical Co. Holding	3,200	22,565	0.01%
Etiihad Etisalat Co.	32,254	298,251	0.07%	Middle East Healthcare Co.	3,243	21,962	0.01%
Sahara International Petrochemical Co.	31,832	287,572	0.06%	National Agriculture Development Co.	3,681	20,002	0.01%
Yanbu National Petrochemical Co.	24,183	267,699	0.06%	Methanol Chemicals Co.	2,856	19,227	0.01%
Bupa Arabia for Cooperative Insurance Co.	6,235	238,583	0.05%	Najran Cement Co.	5,971	19,162	0.00%
Mouwasat Medical Services Co.	4,201	233,637	0.05%	Sinadh Holding Co.	7,014	18,963	0.00%
Saudi Kayan Petrochemical Co.	61,990	225,328	0.05%	Northern Region Cement Co.	6,554	18,800	0.00%
Saudi Investment Bank	43,696	201,620	0.04%	Tabuk Cement Co.	4,725	18,759	0.00%
Jarir Marketing Co.	4,994	199,335	0.04%	Bawan Co.	2,323	18,143	0.00%
Saudi Tadawul Group Holding Co.	4,129	198,869	0.04%	Al Jouf Cement Co.	5,955	17,526	0.00%
Elm Co.	2,143	189,323	0.04%	Dur Hospitality Co.	2,865	14,988	0.00%
Saudi Industrial Investment Group	31,821	186,116	0.04%	Zamil Industrial Investment Co.	3,159	13,366	0.00%
Bank Al-Jazira	34,315	174,223	0.04%	Fawaz Abdulaziz Al Hokair & Co.	2,812	11,583	0.00%
Savola Group	22,667	165,569	0.04%	Herfy Food Services Co.	1,221	11,177	0.00%
Nahdi Medical Co.	3,285	146,155	0.03%	Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.	4,599	10,549	0.00%
Arabian Internet & Communications Services Co.	2,207	142,592	0.03%	Hail Cement Co.	2,470	7,217	0.00%
Dar Al Arkan Real Estate Development Co.	45,469	140,593	0.03%			20,203,913	4.43%
Saudi Research & Media Group	2,696	130,567	0.03%	South Africa 4.18% (2021: 3.55%)			
Advanced Petrochemical Co.	11,192	126,573	0.03%	Naspers Ltd. Class N	18,308	3,038,967	0.67%
Dallah Healthcare Co.	3,196	125,867	0.03%	FirstRand Ltd.	428,739	1,565,282	0.34%
Co. for Cooperative Insurance	5,374	115,116	0.03%	Standard Bank Group Ltd.	114,641	1,130,509	0.25%
Abdullah Al Othaim Markets Co.	3,766	104,221	0.02%	Impala Platinum Holdings Ltd.	69,808	874,457	0.19%
Mobile Telecommunications Co. Saudi Arabia	37,329	99,928	0.02%	Absa Group Ltd.	71,276	812,249	0.18%
National Industrialization Co.	27,208	89,487	0.02%	Capitec Bank Holdings Ltd.	7,314	798,918	0.18%
Emaar Economic City	38,210	84,798	0.02%	Gold Fields Ltd.	75,987	786,665	0.17%
Saudi Cement Co.	6,067	82,336	0.02%	Shoprite Holdings Ltd.	41,953	557,236	0.12%
Southern Province Cement Co.	5,775	78,373	0.02%	Bid Corp., Ltd.	28,460	551,721	0.12%
Al Hammadi Holding	7,192	76,743	0.02%	Nedbank Group Ltd.	36,330	453,895	0.10%
Saudia Dairy & Foodstuff Co.	1,283	73,744	0.02%	Sanlam Ltd.	152,925	437,879	0.10%
Saudi Airlines Catering Co.	3,673	73,304	0.02%	Anglo American Platinum Ltd.	4,885	409,083	0.09%
Arabian Centres Co., Ltd.	13,927	70,784	0.02%	Bidvest Group Ltd.	29,652	373,617	0.08%
United Electronics Co.	3,445	63,345	0.01%	Vodacom Group Ltd.	51,317	370,061	0.08%
Yamama Cement Co.	8,595	61,752	0.01%	Northam Platinum Holdings Ltd.	32,000	352,028	0.08%
Qassim Cement Co.	3,794	61,685	0.01%	Remgro Ltd.	44,165	345,299	0.08%
Yanbu Cement Co.	6,289	59,744	0.01%	Clicks Group Ltd.	21,025	333,731	0.07%
Seera Group Holding	12,535	58,105	0.01%	Discovery Ltd.	44,763	324,509	0.07%
Jadwa Saudi Fund REIT	15,311	52,558	0.01%	Woolworths Holdings Ltd.	81,378	317,716	0.07%
Leejam Sports Co. JSC	2,331	52,103	0.01%	Aspen Pharmacare Holdings Ltd.	32,538	260,706	0.06%
National Gas & Industrialization Co.	3,244	44,715	0.01%	Growthpoint Properties Ltd. REIT	292,320	249,799	0.05%
Saudi Ground Services Co.	7,157	41,594	0.01%	Old Mutual Ltd.	384,623	236,448	0.05%
Eastern Province Cement Co.	3,863	41,375	0.01%	NEPI Rockcastle NV	38,947	235,925	0.05%
United International Transportation Co.	3,288	39,941	0.01%	Mr Price Group Ltd.	22,540	210,550	0.05%
Astra Industrial Group	2,866	39,428	0.01%	MultiChoice Group	26,474	182,416	0.04%
National Medical Care Co.	1,903	37,422	0.01%	Pepkor Holdings Ltd.	150,397	176,782	0.04%
Arabian Cement Co.	3,805	33,970	0.01%	Tiger Brands Ltd.	13,706	169,176	0.04%
City Cement Co.	6,343	33,757	0.01%	Harmony Gold Mining Co., Ltd.	47,399	163,800	0.04%
Saudi Real Estate Co.	10,615	32,257	0.01%	Foschini Group Ltd.	27,003	160,288	0.04%
				Investec Ltd.	24,819	156,805	0.03%
				African Rainbow Minerals Ltd.	8,929	151,134	0.03%
				Sappi Ltd.	49,544	143,376	0.03%
				Redefine Properties Ltd. REIT	560,395	139,317	0.03%
				OUTsurance Group Ltd.	71,883	133,247	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Kumba Iron Ore Ltd.	4,466	129,216	0.03%	Fubon Financial Holding Co., Ltd.	637,650	1,168,021	0.26%
AVI Ltd.	27,289	120,623	0.03%	Nan Ya Plastics Corp.	490,000	1,131,916	0.25%
Life Healthcare Group Holdings Ltd.	117,509	116,577	0.03%	CTBC Financial Holding Co., Ltd.	1,566,000	1,126,014	0.25%
SPAR Group Ltd.	16,874	112,559	0.02%	China Steel Corp.	1,057,000	1,024,828	0.22%
Transaction Capital Ltd.	54,325	105,681	0.02%	Cathay Financial Holding Co., Ltd.	767,949	999,429	0.22%
Momentum Metropolitan Holdings	103,495	104,620	0.02%	Mega Financial Holding Co., Ltd.	960,075	948,033	0.21%
Netcare Ltd.	122,052	104,011	0.02%	E.Sun Financial Holding Co., Ltd.	1,163,416	910,353	0.20%
Truworths International Ltd.	31,090	100,497	0.02%	Formosa Plastics Corp.	322,000	909,359	0.20%
Pick n Pay Stores Ltd.	28,545	95,273	0.02%	ASE Technology Holding Co., Ltd.	296,000	904,309	0.20%
Barloworld Ltd.	16,761	83,485	0.02%	Uni-President Enterprises Corp.	413,000	894,920	0.20%
Resilient Ltd. REIT	26,333	83,185	0.02%	Chailease Holding Co., Ltd.	120,727	852,362	0.19%
Motus Holdings Ltd.	12,513	81,395	0.02%	First Financial Holding Co., Ltd.	889,215	766,677	0.17%
Royal Bafokeng Platinum Ltd.	7,040	68,228	0.02%	Taiwan Cooperative Financial Holding Co., Ltd.	862,243	729,395	0.16%
Vukile Property Fund Ltd. REIT	86,370	67,360	0.01%	Yuanta Financial Holding Co., Ltd.	1,026,136	724,477	0.16%
Equites Property Fund Ltd. REIT	64,076	63,417	0.01%	Formosa Chemicals & Fibre Corp.	297,000	681,248	0.15%
Hyprop Investments Ltd. REIT	27,916	55,192	0.01%	Hua Nan Financial Holdings Co., Ltd.	874,497	638,755	0.14%
Dis-Chem Pharmacies Ltd.	32,172	54,361	0.01%	Largan Precision Co., Ltd.	9,311	617,997	0.14%
KAP Industrial Holdings Ltd.	204,055	53,247	0.01%	China Development Financial Holding Corp.	1,354,628	555,329	0.12%
Omnia Holdings Ltd.	14,390	52,909	0.01%	Quanta Computer, Inc.	234,000	550,445	0.12%
Santam Ltd.	3,386	51,034	0.01%	Hotai Motor Co., Ltd.	27,750	530,884	0.12%
Super Group Ltd.	32,442	50,489	0.01%	Asustek Computer, Inc.	60,000	524,150	0.12%
Fortress Ltd. REIT Class A	77,023	47,576	0.01%	Novatek Microelectronics Corp.	49,000	502,985	0.11%
Aeci Ltd.	9,080	46,747	0.01%	Yageo Corp.	34,112	500,545	0.11%
MAS plc	38,565	46,577	0.01%	SinoPac Financial Holdings Co., Ltd.	896,790	488,726	0.11%
JSE Ltd.	6,964	44,395	0.01%	Taishin Financial Holding Co., Ltd.	984,628	483,736	0.11%
Ninety One Ltd.	19,696	43,814	0.01%	Evergreen Marine Corp. Taiwan Ltd.	90,200	478,359	0.10%
Advtech Ltd.	40,623	43,404	0.01%	Walsin Lihwa Corp.	302,737	464,908	0.10%
Coronation Fund Managers Ltd.	22,930	41,399	0.01%	Taiwan Mobile Co., Ltd.	150,000	462,169	0.10%
Telkom SA SOC Ltd.	23,221	40,969	0.01%	Shanghai Commercial & Savings Bank Ltd.	298,426	427,703	0.09%
Astral Foods Ltd.	3,857	36,893	0.01%	President Chain Store Corp.	48,000	424,786	0.09%
Fortress Ltd. REIT Class B	120,150	33,824	0.01%	Unimicron Technology Corp.	108,000	421,662	0.09%
S.A. Corporate Real Estate Ltd. REIT	236,937	33,420	0.01%	E Ink Holdings, Inc.	79,000	413,821	0.09%
Investec Property Fund Ltd. REIT	53,817	30,301	0.01%	Airtac International Group	13,278	402,200	0.09%
DataTec Ltd.	15,469	28,183	0.01%	Silergy Corp.	28,200	400,491	0.09%
Raubex Group Ltd.	16,363	26,591	0.01%	Realtek Semiconductor Corp.	41,000	374,843	0.08%
Wilson Bayly Holmes-Ovcon Ltd.	4,678	24,370	0.01%	Lite-On Technology Corp. ADR	180,000	373,640	0.08%
Attacq Ltd. REIT	52,529	23,154	0.01%	Pegatron Corp.	173,000	357,421	0.08%
DRD GOLD Ltd.	30,797	22,154	0.00%	Far Eastern New Century Corp.	339,000	351,844	0.08%
Curro Holdings Ltd.	39,009	20,634	0.00%	Accton Technology Corp.	45,000	343,333	0.08%
Cashbuild Ltd.	1,757	19,517	0.00%	Shin Kong Financial Holding Co., Ltd.	1,180,429	336,821	0.07%
Brait plc	85,911	19,439	0.00%	Chang Hwa Commercial Bank Ltd.	579,948	323,603	0.07%
Emira Property Fund Ltd. REIT	23,335	14,112	0.00%	Yang Ming Marine Transport Corp.	151,000	321,794	0.07%
Zeda Ltd.	16,761	13,417	0.00%	Catcher Technology Co., Ltd.	58,000	318,915	0.07%
Adcock Ingram Holdings Ltd.	3,947	11,715	0.00%	AUO Corp.	620,800	302,972	0.07%
Steinhoff International Holdings NV	364,138	10,915	0.00%	Far Eastone Telecommunications Co., Ltd.	136,000	291,598	0.06%
Blue Label Telecoms Ltd.	36,487	10,465	0.00%	Ruentex Development Co., Ltd.	206,350	290,369	0.06%
Alexander Forbes Group Holdings Ltd.	18,287	5,642	0.00%				
		19,096,577	4.18%				
Taiwan 20.15% (2021: 22.58%)							
Taiwan Semiconductor Manufacturing Co., Ltd.	2,068,000	30,176,766	6.61%				
Hon Hai Precision Industry Co., Ltd.	1,025,000	3,331,571	0.73%				
MediaTek, Inc.	129,000	2,623,188	0.57%				
Delta Electronics, Inc.	187,000	1,743,115	0.38%				
United Microelectronics Corp.	1,007,000	1,333,471	0.29%				
Chunghwa Telecom Co., Ltd.	326,000	1,198,549	0.26%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Voltronic Power Technology Corp.	5,500	276,472	0.06%	Makalot Industrial Co., Ltd.	17,075	129,442	0.03%
Asia Cement Corp.	206,000	274,796	0.06%	Radiant Opto-Electronics Corp.	37,000	126,401	0.03%
Eclat Textile Co., Ltd.	17,000	274,064	0.06%	Taiwan Fertilizer Co., Ltd.	68,000	118,365	0.03%
Compal Electronics, Inc.	356,000	266,981	0.06%	Taichung Commercial Bank Co., Ltd.	282,740	117,749	0.03%
eMemory Technology, Inc.	6,000	260,611	0.06%	Poya International Co., Ltd.	7,150	115,733	0.03%
Powerchip Semiconductor Manufacturing Corp.	249,000	258,029	0.06%	Nien Made Enterprise Co., Ltd.	12,000	114,981	0.03%
Innolux Corp.	717,030	257,786	0.06%	Nanya Technology Corp.	69,000	114,942	0.03%
Feng TAY Enterprise Co., Ltd.	37,400	251,276	0.06%	Merida Industry Co., Ltd.	21,000	114,103	0.03%
Globalwafers Co., Ltd.	18,000	250,362	0.06%	Walsin Technology Corp.	44,000	113,094	0.02%
Pou Chen Corp.	224,000	249,249	0.05%	International Games System Co., Ltd.	8,000	112,834	0.02%
Synnex Technology International Corp.	120,000	231,133	0.05%	HTC Corp.	62,000	112,359	0.02%
Wistron Corp.	241,000	230,528	0.05%	Union Bank Of Taiwan	212,000	110,361	0.02%
Micro-Star International Co., Ltd.	59,000	229,393	0.05%	King Yuan Electronics Co., Ltd.	93,000	109,535	0.02%
Inventec Corp.	257,000	219,494	0.05%	Qisda Corp.	113,000	103,494	0.02%
Tatung Co., Ltd.	195,000	218,884	0.05%	Yulon Finance Corp.	20,372	103,068	0.02%
Oneness Biotech Co., Ltd.	26,000	207,675	0.05%	China Petrochemical Development Corp.	319,509	102,707	0.02%
Wiwynn Corp.	8,000	207,447	0.05%	IBF Financial Holdings Co., Ltd.	274,791	101,028	0.02%
Sino-American Silicon Products, Inc.	45,000	204,243	0.04%	Taiwan Glass Industry Corp.	146,000	100,942	0.02%
Wan Hai Lines Ltd.	77,275	201,387	0.04%	Ennostar, Inc.	67,550	98,351	0.02%
Chroma ATE, Inc.	34,000	200,224	0.04%	momo.com, Inc.	4,560	95,249	0.02%
WPG Holdings Ltd.	127,000	198,751	0.04%	Eternal Materials Co., Ltd.	93,050	94,608	0.02%
Eva Airways Corp.	212,000	194,166	0.04%	Jentech Precision Industrial Co., Ltd.	7,599	93,085	0.02%
Vanguard International Semiconductor Corp.	77,000	194,157	0.04%	YFY, Inc.	117,000	93,073	0.02%
Zhen Ding Technology Holding Ltd.	56,000	191,310	0.04%	Bizlink Holding, Inc.	12,000	92,336	0.02%
Acer, Inc.	249,000	190,788	0.04%	Chipbond Technology Corp.	49,000	91,510	0.02%
TA Chen Stainless Pipe	137,797	190,093	0.04%	Yulon Motor Co., Ltd.	44,543	89,853	0.02%
Taiwan Business Bank	450,052	189,623	0.04%	Great Wall Enterprise Co., Ltd.	60,143	89,132	0.02%
Cheng Shin Rubber Industry Co., Ltd.	159,000	175,370	0.04%	Faraday Technology Corp.	19,000	88,090	0.02%
Giant Manufacturing Co., Ltd.	26,870	175,284	0.04%	King's Town Bank Co., Ltd.	79,000	87,134	0.02%
Taiwan High Speed Rail Corp.	187,000	174,920	0.04%	Tung Ho Steel Enterprise Corp.	49,820	85,423	0.02%
Macronix International Co., Ltd.	159,000	174,595	0.04%	Kinsus Interconnect Technology Corp.	25,000	84,999	0.02%
ASPEED Technology, Inc.	3,084	169,073	0.04%	Taiwan Secom Co., Ltd.	26,000	84,593	0.02%
Winbond Electronics Corp.	264,000	168,353	0.04%	United Integrated Services Co., Ltd.	14,000	83,356	0.02%
Global Unichip Corp.	8,000	166,843	0.04%	FLEXium Interconnect, Inc.	26,000	82,901	0.02%
Foxconn Technology Co., Ltd.	98,000	165,483	0.04%	Wisdom Marine Lines Co., Ltd.	41,023	81,951	0.02%
Parade Technologies Ltd.	6,500	163,475	0.04%	Asia Vital Components Co., Ltd.	22,000	80,168	0.02%
Lotes Co., Ltd.	6,038	162,268	0.04%	Cheng Loong Corp.	89,000	79,197	0.02%
Sinbon Electronics Co., Ltd.	18,000	161,052	0.04%	Formosa Taffeta Co., Ltd.	90,000	78,330	0.02%
Ruentex Industries Ltd.	73,264	154,940	0.03%	Gold Circuit Electronics Ltd.	27,600	77,945	0.02%
Alchip Technologies Ltd.	6,000	153,829	0.03%	Tong Hsing Electronic Industries Ltd.	12,379	76,927	0.02%
Chicony Electronics Co., Ltd.	54,000	151,623	0.03%	Genius Electronic Optical Co., Ltd.	7,000	76,410	0.02%
Lien Hwa Industrial Holdings Corp.	92,934	151,486	0.03%	United Renewable Energy Co., Ltd.	112,793	75,781	0.02%
Win Semiconductors Corp.	34,000	150,998	0.03%	Microbio Co., Ltd.	36,990	74,857	0.02%
China Airlines Ltd.	243,000	150,217	0.03%	Goldsun Building Materials Co., Ltd.	89,279	73,345	0.02%
Teco Electric & Machinery Co., Ltd.	167,000	149,692	0.03%	ASMedia Technology, Inc.	3,342	72,852	0.02%
Powertech Technology, Inc.	58,000	149,456	0.03%	Far Eastern International Bank	202,703	72,546	0.02%
Highwealth Construction Corp.	110,645	145,076	0.03%	Taiwan Surface Mounting Technology Corp.	25,000	72,392	0.02%
Compeq Manufacturing Co., Ltd.	100,000	144,784	0.03%	Shinkong Synthetic Fibers Corp.	126,000	71,946	0.02%
Elite Material Co., Ltd.	26,000	144,654	0.03%	Mitac Holdings Corp.	74,240	71,256	0.02%
Phison Electronics Corp.	14,000	143,482	0.03%	Feng Hsin Steel Co., Ltd.	34,000	70,466	0.02%
Hiwin Technologies Corp.	23,984	142,411	0.03%	Elan Microelectronics Corp.	25,000	69,952	0.02%
Gigabyte Technology Co., Ltd.	41,000	142,067	0.03%	HannStar Display Corp.	192,000	69,652	0.02%
Simplo Technology Co., Ltd.	15,000	139,090	0.03%				
Nan Ya Printed Circuit Board Corp.	18,000	132,941	0.03%				
Tripod Technology Corp.	43,000	131,509	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Chung Hung Steel Corp.	80,000	69,626	0.02%	Andes Technology Corp.	3,000	48,559	0.01%
Episil Technologies, Inc.	25,208	69,385	0.02%	ITEQ Corp.	20,321	48,000	0.01%
Wafer Works Corp.	51,687	68,612	0.02%	Clevo Co.	48,000	47,788	0.01%
EirGenix, Inc.	17,000	68,032	0.02%	International CSRC Investment Holdings Co.	75,000	47,461	0.01%
WT Microelectronics Co., Ltd.	34,000	67,590	0.01%	Mery Electronics Co., Ltd.	18,170	47,116	0.01%
TTY Biopharm Co., Ltd.	24,000	65,123	0.01%	Standard Foods Corp.	36,000	46,676	0.01%
Taiwan Hon Chuan Enterprise Co., Ltd.	23,000	65,104	0.01%	Hotai Finance Co., Ltd.	14,000	46,461	0.01%
Yieh Phui Enterprise Co., Ltd.	124,850	64,993	0.01%	Marketech International Corp.	12,000	46,070	0.01%
TXC Corp.	24,000	64,577	0.01%	Hota Industrial Manufacturing Co., Ltd.	21,073	45,937	0.01%
Ardentec Corp.	40,000	64,551	0.01%	O-Bank Co., Ltd.	165,000	45,041	0.01%
AP Memory Technology Corp.	12,000	64,421	0.01%	Taiwan-Asia Semiconductor Corp.	41,000	45,021	0.01%
Lotus Pharmaceutical Co., Ltd.	8,000	64,030	0.01%	TCI Co., Ltd.	8,000	44,509	0.01%
Topco Scientific Co., Ltd.	12,000	64,030	0.01%	Center Laboratories, Inc.	28,704	44,174	0.01%
Wistron NeWeb Corp.	25,000	63,770	0.01%	Arcaadyan Technology Corp.	14,000	43,591	0.01%
Via Technologies, Inc.	29,000	63,500	0.01%	TSEC Corp.	38,500	43,278	0.01%
King Slide Works Co., Ltd.	5,000	62,468	0.01%	Brighton-Best International Taiwan, Inc.	35,000	43,159	0.01%
Nan Kang Rubber Tire Co., Ltd.	57,000	62,034	0.01%	Gudeng Precision Industrial Co., Ltd.	5,000	43,110	0.01%
Fusheng Precision Co., Ltd.	9,000	61,639	0.01%	Transcend Information, Inc.	20,000	42,947	0.01%
Far Eastern Department Stores Ltd.	88,000	61,557	0.01%	Taiwan TEA Corp.	61,000	42,174	0.01%
Coretronic Corp.	33,000	61,092	0.01%	Advanced Energy Solution Holding Co., Ltd.	2,000	41,841	0.01%
Pan Jit International, Inc.	32,000	60,282	0.01%	Longchen Paper & Packaging Co., Ltd.	78,545	41,783	0.01%
Greatek Electronics, Inc.	38,000	59,345	0.01%	Allied Supreme Corp.	4,000	41,776	0.01%
Kenda Rubber Industrial Co., Ltd.	58,400	57,572	0.01%	Pegavision Corp.	3,000	41,385	0.01%
Tong Yang Industry Co., Ltd.	41,000	57,494	0.01%	China Steel Chemical Corp.	12,000	41,190	0.01%
Sanyang Motor Co., Ltd.	51,000	56,168	0.01%	Medigen Vaccine Biologics Corp.	18,182	41,114	0.01%
St Shine Optical Co., Ltd.	7,000	56,140	0.01%	Nichidenbo Corp.	24,000	41,073	0.01%
ChipMOS Technologies, Inc.	51,000	55,587	0.01%	Universal Vision Biotechnology Co., Ltd.	4,200	40,790	0.01%
Capital Securities Corp.	157,000	55,423	0.01%	SDI Corp.	13,000	40,774	0.01%
U-Ming Marine Transport Corp.	35,000	55,343	0.01%	Xintec, Inc.	13,000	40,731	0.01%
Sigurd Microelectronics Corp.	35,000	55,286	0.01%	Foxsemicon Integrated Technology, Inc.	7,000	40,653	0.01%
Grand Pacific Petrochemical	90,000	55,197	0.01%	Ennoconn Corp.	6,116	40,494	0.01%
Charoen Pokphand Enterprise	21,600	55,027	0.01%	Pan-International Industrial Corp.	33,000	40,048	0.01%
Grape King Bio Ltd.	10,000	54,660	0.01%	Gloria Material Technology Corp.	33,000	39,887	0.01%
USI Corp.	76,000	54,647	0.01%	Phihong Technology Co., Ltd.	31,000	39,789	0.01%
General Interface Solution Holding Ltd.	19,000	54,400	0.01%	Solar Applied Materials Technology Corp.	38,000	39,625	0.01%
TSRC Corp.	61,000	53,685	0.01%	Cheng Uei Precision Industry Co., Ltd.	33,000	39,619	0.01%
Tainan Spinning Co., Ltd.	98,000	53,567	0.01%	Gourmet Master Co., Ltd.	8,000	39,433	0.01%
Taiwan Semiconductor Co., Ltd.	22,000	53,111	0.01%	Ta Ya Electric Wire & Cable	58,874	38,885	0.01%
Elite Semiconductor Microelectronics Technology, Inc.	25,000	52,870	0.01%	Ton Yi Industrial Corp.	70,000	38,831	0.01%
Taiwan Mask Corp.	19,000	52,360	0.01%	Asia Polymer Corp.	42,260	38,774	0.01%
Sercomm Corp.	21,000	52,132	0.01%	Nantex Industry Co., Ltd.	32,000	38,574	0.01%
Huaku Development Co., Ltd.	18,000	52,122	0.01%	China Motor Corp.	23,000	38,538	0.01%
Sitronix Technology Corp.	9,000	51,976	0.01%	Taiwan Sakura Corp.	19,000	38,389	0.01%
Farglory Land Development Co., Ltd.	28,000	51,745	0.01%	Continental Holdings Corp.	42,000	38,262	0.01%
Primax Electronics Ltd.	28,000	50,560	0.01%	Cub Elecparts, Inc.	8,500	38,164	0.01%
Getac Holdings Corp.	35,000	50,276	0.01%	Taiwan Paiho Ltd.	20,000	36,961	0.01%
Fitipower Integrated Technology, Inc.	13,361	50,209	0.01%	Etron Technology, Inc.	28,748	36,946	0.01%
Raydium Semiconductor Corp.	5,000	49,536	0.01%	TaiMed Biologics, Inc.	16,000	36,804	0.01%
Fulgent Sun International Holding Co., Ltd.	10,000	49,454	0.01%	Hsin Kuang Steel Co., Ltd.	26,000	36,290	0.01%
Oriental Union Chemical Corp.	81,000	49,018	0.01%	Evergreen International Storage & Transport Corp.	40,000	36,180	0.01%
Kinpo Electronics	111,000	48,755	0.01%	Chong Hong Construction Co., Ltd.	15,000	35,968	0.01%
Nuvoton Technology Corp.	13,000	48,641	0.01%	Visual Photonics Epitaxy Co., Ltd.	16,000	35,919	0.01%
				Wah Lee Industrial Corp.	13,120	35,772	0.01%

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Chicony Power Technology Co., Ltd.	15,000	35,627	0.01%	Career Technology MFG. Co., Ltd.	34,020	26,122	0.01%
Sinon Corp.	30,000	35,578	0.01%	Chlitina Holding Ltd.	4,000	25,833	0.01%
Holy Stone Enterprise Co., Ltd.	12,000	35,529	0.01%	L&K Engineering Co., Ltd.	21,000	25,724	0.01%
Cleanaway Co., Ltd.	6,000	35,139	0.01%	Depo Auto Parts Industries Co., Ltd.	11,000	25,661	0.01%
Unitech Printed Circuit Board Corp.	62,453	35,051	0.01%	YungShin Global Holding Corp.	17,000	25,443	0.01%
UPC Technology Corp.	79,000	34,956	0.01%	IEI Integration Corp.	11,000	25,339	0.01%
Everlight Electronics Co., Ltd.	29,000	34,864	0.01%	D-Link Corp.	52,360	25,298	0.01%
Sporton International, Inc.	5,100	34,763	0.01%	RichWave Technology Corp.	6,898	25,248	0.01%
Century Iron & Steel Industrial Co., Ltd.	12,000	34,592	0.01%	Pixart Imaging, Inc.	8,000	25,092	0.01%
Supreme Electronics Co., Ltd.	29,528	34,394	0.01%	Xxentria Technology Materials Corp.	13,000	24,997	0.01%
China General Plastics Corp.	39,705	34,104	0.01%	Kindom Development Co., Ltd.	26,200	24,891	0.01%
Advanced International Multitech Co., Ltd.	11,000	33,964	0.01%	Swancor Holding Co., Ltd.	8,000	24,857	0.01%
Gemtek Technology Corp.	38,000	33,876	0.01%	Altek Corp.	23,000	24,769	0.01%
Sunny Friend Environmental Technology Co., Ltd.	6,000	33,772	0.01%	China Man-Made Fiber Corp.	87,320	24,461	0.01%
FocalTech Systems Co., Ltd.	17,700	33,747	0.01%	Co.-Tech Development Corp.	15,000	24,402	0.01%
Test Research, Inc.	16,000	33,160	0.01%	Thinking Electronic Industrial Co., Ltd.	6,000	24,207	0.01%
Everlight Chemical Industrial Corp.	55,000	33,105	0.01%	Chang Wah Technology Co., Ltd.	25,000	24,158	0.01%
Chang Wah Electromaterials, Inc.	33,000	32,532	0.01%	AURAS Technology Co., Ltd.	5,000	24,076	0.01%
YC INOX Co., Ltd.	34,055	32,077	0.01%	Hung Sheng Construction Ltd.	32,600	24,024	0.01%
Shin Zu Shing Co., Ltd.	12,041	31,968	0.01%	BES Engineering Corp.	90,000	23,836	0.01%
Shinkong Insurance Co., Ltd.	20,000	31,787	0.01%	Advanced Ceramic X Corp.	4,000	23,751	0.01%
Adimmune Corp.	27,000	31,273	0.01%	RDC Semiconductor Co., Ltd.	4,000	23,491	0.01%
Innodisk Corp.	5,147	31,064	0.01%	Unizyx Holding Corp.	20,659	23,458	0.01%
Formosa Sumco Technology Corp.	7,000	30,974	0.01%	Soft-World International Corp.	9,000	23,367	0.01%
Kinik Co.	9,000	30,893	0.01%	Kuo Yang Construction Co., Ltd.	40,000	23,361	0.01%
President Securities Corp.	60,121	30,613	0.01%	China Metal Products	25,000	23,344	0.01%
Chunghwa Precision Test Tech Co., Ltd.	2,000	30,291	0.01%	Cathay Real Estate Development Co., Ltd.	46,000	22,824	0.01%
Taiwan Union Technology Corp.	18,000	30,102	0.01%	KMC Kuei Meng International, Inc.	5,000	22,775	0.01%
TaiDoc Technology Corp.	5,000	30,095	0.01%	Hannstar Board Corp.	22,000	22,655	0.01%
Topkey Corp.	5,000	29,770	0.01%	Johnson Health Tech Co., Ltd.	10,000	22,612	0.01%
Apex International Co., Ltd.	17,000	29,481	0.01%	Systex Corp.	10,000	22,612	0.01%
Lung Yen Life Service Corp.	23,000	29,222	0.01%	Holtek Semiconductor, Inc.	10,000	22,189	0.01%
China Chemical & Pharmaceutical Co., Ltd.	27,000	29,209	0.01%	Advanced Wireless Semiconductor Co.	10,000	22,157	0.01%
Shihlin Paper Corp.	18,000	29,165	0.01%	Darfon Electronics Corp.	18,000	22,137	0.01%
Orient Semiconductor Electronics Ltd.	51,000	29,121	0.01%	TPK Holding Co., Ltd.	23,000	22,038	0.00%
PharmaEngine, Inc.	7,000	28,469	0.01%	Flytech Technology Co., Ltd.	10,000	21,766	0.00%
Hu Lane Associate, Inc.	6,000	28,208	0.01%	Sampo Corp.	25,000	21,555	0.00%
AcBel Polytech, Inc.	29,000	28,164	0.01%	Chin-Poon Industrial Co., Ltd.	23,000	21,514	0.00%
Prince Housing & Development Corp.	82,000	28,013	0.01%	Dynapack International Technology Corp.	9,000	21,376	0.00%
Shiny Chemical Industrial Co., Ltd.	7,500	27,940	0.01%	Lealea Enterprise Co., Ltd.	64,000	21,239	0.00%
Global Mixed Mode Technology, Inc.	6,000	27,818	0.01%	Silicon Integrated Systems Corp.	40,060	21,180	0.00%
Sunplus Technology Co., Ltd.	38,000	27,694	0.01%	Radium Life Tech Co., Ltd.	71,000	21,091	0.00%
OBI Pharma, Inc.	12,016	27,015	0.01%	Adlink Technology, Inc.	12,000	21,005	0.00%
Foresee Pharmaceuticals Co., Ltd.	9,000	26,764	0.01%	Sinyi Realty, Inc.	24,000	21,005	0.00%
Federal Corp.	41,000	26,679	0.01%	Chia Hsin Cement Corp.	37,000	20,946	0.00%
Actron Technology Corp.	5,000	26,598	0.01%	Asia Pacific Telecom Co., Ltd.	105,000	20,839	0.00%
Tung Thih Electronic Co., Ltd.	6,000	26,549	0.01%	LandMark Optoelectronics Corp.	6,000	20,693	0.00%
Ambassador Hotel	25,000	26,517	0.01%	Tanvex BioPharma, Inc.	18,000	20,556	0.00%
Acter Group Corp., Ltd.	8,000	26,419	0.01%	Gamania Digital Entertainment Co., Ltd.	9,000	20,468	0.00%
Sunonwealth Electric Machine Industry Co., Ltd.	19,000	26,396	0.01%	Dimerco Express Corp.	9,000	20,439	0.00%
Motech Industries, Inc.	28,417	26,350	0.01%	Aten International Co., Ltd.	8,000	20,172	0.00%
ITE Technology, Inc.	11,000	26,233	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mercuries Life Insurance Co., Ltd.	111,047	19,980	0.00%	KEE TAI Properties Co., Ltd.	29,000	11,936	0.00%
T3EX Global Holdings Corp.	8,000	19,782	0.00%	Dyaco International, Inc.	9,000	11,918	0.00%
Sonix Technology Co., Ltd.	12,000	19,560	0.00%	Fittech Co., Ltd.	4,000	11,453	0.00%
Elitegroup Computer Systems Co., Ltd.	29,000	19,437	0.00%	Li Cheng Enterprise Co., Ltd.	13,000	11,378	0.00%
China Bills Finance Corp.	41,000	19,342	0.00%	Gigasolar Materials Corp.	3,474	11,246	0.00%
Namchow Holdings Co., Ltd.	13,000	19,245	0.00%	Ability Enterprise Co., Ltd.	17,000	11,228	0.00%
Ho Tung Chemical Corp.	67,000	19,074	0.00%	Global Brands Manufacture Ltd.	12,440	11,151	0.00%
Mercuries & Associates Holding Ltd.	38,481	18,968	0.00%	Zinwell Corp.	20,000	11,095	0.00%
Taiwan PCB Techvest Co., Ltd.	16,000	18,845	0.00%	Rechi Precision Co., Ltd.	21,000	11,000	0.00%
ASROCK, Inc.	4,000	18,480	0.00%	Amazing Microelectronic Corp.	4,000	10,958	0.00%
Ichia Technologies, Inc.	31,000	18,357	0.00%	AGV Products Corp.	30,000	10,444	0.00%
Chief Telecom, Inc.	2,000	18,285	0.00%	Jess-Link Products Co., Ltd.	8,000	10,411	0.00%
Alpha Networks, Inc.	19,500	17,891	0.00%	Taiwan Styrene Monomer Ultra Chip, Inc.	23,000	10,102	0.00%
Kung Long Batteries Industrial Co., Ltd.	4,000	17,830	0.00%	CHC Healthcare Group	7,000	9,918	0.00%
VIA Labs, Inc.	3,000	17,667	0.00%	FSP Technology, Inc.	8,000	9,904	0.00%
Shining Building Business Co., Ltd.	58,000	17,606	0.00%	Gigastorage Corp.	16,387	9,810	0.00%
Posiflex Technology, Inc.	5,000	17,569	0.00%	Kaime Electronic Corp.	5,600	9,748	0.00%
Wei Chuan Foods Corp.	28,000	17,355	0.00%	Sheng Yu Steel Co., Ltd.	12,000	9,565	0.00%
Syncmold Enterprise Corp.	9,000	17,276	0.00%	HannsTouch Solution, Inc.	32,000	9,464	0.00%
Bank of Kaohsiung Co., Ltd.	42,053	17,034	0.00%	China Electric Manufacturing Corp.	22,000	9,448	0.00%
Zeng Hsing Industrial Co., Ltd.	4,297	16,637	0.00%	Iron Force Industrial Co., Ltd.	4,000	9,448	0.00%
AmTRAN Technology Co., Ltd.	50,514	16,435	0.00%	Lingsen Precision Industries Ltd.	22,000	9,269	0.00%
Hong Pu Real Estate Development Co., Ltd.	22,000	16,105	0.00%	Tyntek Corp.	17,000	9,182	0.00%
Kuo Toong International Co., Ltd.	23,000	15,939	0.00%	Senao International Co., Ltd.	9,000	8,990	0.00%
Huang Hsiang Construction Corp.	12,000	15,793	0.00%	WUS Printed Circuit Co., Ltd.	10,000	8,752	0.00%
Chung Hwa Pulp Corp.	30,000	15,764	0.00%	PChome Online, Inc.	5,000	8,654	0.00%
Speed Tech Corp.	10,000	15,715	0.00%	Darwin Precisions Corp.	30,000	8,599	0.00%
CyberTAN Technology, Inc.	21,000	15,681	0.00%	Machvision, Inc.	2,000	8,492	0.00%
Quanta Storage, Inc.	12,000	15,676	0.00%	TA-I Technology Co., Ltd.	6,000	8,287	0.00%
Formosan Rubber Group, Inc.	22,000	15,568	0.00%	ALI Corp.	12,000	8,004	0.00%
Dynamic Holding Co., Ltd.	28,784	15,171	0.00%	Egis Technology, Inc.	4,000	7,874	0.00%
CMC Magnetics Corp.	63,920	15,078	0.00%	Medigen Biotechnology Corp.	7,000	7,652	0.00%
Anpec Electronics Corp.	4,000	14,966	0.00%	Nidec Chaun-Choung Technology Corp.	2,000	7,548	0.00%
Ritek Corp.	60,241	14,915	0.00%	Shin Foong Specialty & Applied Materials Co., Ltd.	4,000	7,548	0.00%
Bioteque Corp.	4,000	14,511	0.00%	Tong-Tai Machine & Tool Co., Ltd.	16,000	7,262	0.00%
Genesys Logic, Inc.	5,000	14,316	0.00%	GeneReach Biotechnology Corp.	3,331	7,153	0.00%
Rich Development Co., Ltd.	51,000	14,287	0.00%	Nan Liu Enterprise Co., Ltd.	3,000	7,145	0.00%
Li Peng Enterprise Co., Ltd.	57,000	14,224	0.00%	Rexon Industrial Corp., Ltd.	7,000	6,810	0.00%
ScinoPharm Taiwan Ltd.	17,000	14,077	0.00%	Toung Loong Textile Manufacturing	7,040	6,001	0.00%
Savior Lifetec Corp.	17,372	14,017	0.00%	Cyberlink Corp.	2,000	5,394	0.00%
Sensortek Technology Corp.	2,000	13,893	0.00%	Globe Union Industrial Corp.	12,000	5,173	0.00%
Firich Enterprises Co., Ltd.	14,980	13,622	0.00%	Basso Industry Corp.	3,000	3,997	0.00%
Taigen Biopharmaceuticals Holdings Ltd.	26,000	13,577	0.00%	Roo Hsing Co., Ltd.	40,000	3,800	0.00%
91APP, Inc.	4,000	13,535	0.00%	Newmax Technology Co., Ltd.	3,000	2,718	0.00%
Weltrend Semiconductor	10,000	13,437	0.00%			91,962,533	20.15%
Taiflex Scientific Co., Ltd.	10,000	13,405	0.00%	Thailand 3.07% (2021: 2.57%)			
Elite Advanced Laser Corp.	11,000	13,153	0.00%	CP ALL PCL	509,700	1,004,389	0.22%
Yeong Guan Energy Technology Group Co., Ltd.	7,042	13,037	0.00%	Airports of Thailand PCL	351,000	760,069	0.17%
TYC Brother Industrial Co., Ltd.	14,000	12,686	0.00%	Bangkok Dusit Medical Services PCL Class F	769,400	644,221	0.14%
Taiyen Biotech Co., Ltd.	12,000	12,669	0.00%	Siam Cement PCL	62,000	612,213	0.13%
Brogent Technologies, Inc.	3,000	12,542	0.00%	Delta Electronics Thailand PCL	25,100	601,501	0.13%
Infotrend Technology, Inc.	20,000	12,461	0.00%	Advanced Info Service PCL	97,400	548,376	0.12%
Sincere Navigation Corp.	19,000	12,364	0.00%	Central Pattana PCL	227,500	466,363	0.10%
Yulon Nissan Motor Co., Ltd.	2,000	12,298	0.00%	SCB X PCL	149,100	460,624	0.10%
First Steamship Co., Ltd.	43,000	12,228	0.00%	Kasikornbank PCL NVDR	93,000	396,059	0.09%
Chun Yuan Steel Industry Co., Ltd.	23,000	11,936	0.00%	Central Retail Corp. PCL	247,500	330,500	0.07%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Minor International PCL Foreign	344,700	320,964	0.07%	Dhipaya Group Holdings PCL	29,600	39,313	0.01%
Charoen Pokphand Foods PCL	436,300	312,408	0.07%	Dohome PCL	88,060	37,629	0.01%
Bumrungrad Hospital PCL	48,700	298,092	0.07%	Mega Lifesciences PCL	26,400	35,634	0.01%
Krung Thai Bank PCL	538,800	275,350	0.06%	Sino-Thai Engineering & Construction PCL	86,100	33,809	0.01%
Energy Absolute PCL	96,700	270,821	0.06%	AEON Thana Sinsap Thailand PCL	6,400	33,631	0.01%
PTT Global Chemical PCL	185,500	253,064	0.06%	Thoresen Thai Agencies PCL	139,800	33,098	0.01%
Home Product Center PCL	520,000	232,713	0.05%	Quality Houses PCL	494,300	32,825	0.01%
Indorama Ventures PCL	171,400	201,662	0.04%	Thai Vegetable Oil PCL	39,820	32,767	0.01%
Land & Houses PCL	678,000	193,798	0.04%	Bangkok Land PCL	1,082,100	32,493	0.01%
Krungthai Card PCL	111,600	190,108	0.04%	Bangkok Life Assurance PCL NVDR	39,000	32,373	0.01%
BTS Group Holdings PCL	742,800	180,151	0.04%	Major Cineplex Group PCL	56,100	29,479	0.01%
Bangkok Expressway & Metro PCL	634,600	179,561	0.04%	Jasmine Technology Solution PCL	23,100	29,346	0.01%
Beyond Securities PCL	451,300	173,301	0.04%	TQM Alpha PCL	25,200	28,376	0.01%
Bangkok Bank PCL NVDR	40,100	171,353	0.04%	Total Access Communication PCL NVDR	20,900	28,211	0.01%
Intouch Holdings PCL	75,800	169,064	0.04%	Siam City Cement PCL	6,300	27,921	0.01%
Kasikornbank PCL	39,500	168,219	0.04%	Plan B Media PCL Class F	120,312	26,400	0.01%
Siam Makro PCL	137,955	159,324	0.04%	Precious Shipping PCL	56,400	26,217	0.01%
SCG Packaging PCL	91,900	151,243	0.03%	Thaifoods Group PCL Class F	164,300	24,430	0.01%
TMBThanachart Bank PCL	3,669,800	149,399	0.03%	BEC World PCL	79,300	23,125	0.01%
Tisco Financial Group PCL	50,400	144,426	0.03%	TTW PCL	87,000	22,607	0.01%
Thonburi Healthcare Group PCL	69,900	138,246	0.03%	Tipco Asphalt PCL	46,300	22,592	0.01%
Thai Union Group PCL Class F	265,000	129,306	0.03%	Sri Trang Gloves Thailand PCL	74,600	21,539	0.00%
Energy Absolute PCL NVDR	45,600	127,709	0.03%	GFPT PCL	57,900	21,398	0.00%
JMT Network Services PCL	61,435	122,391	0.03%	LPN Development PCL	158,400	21,129	0.00%
True Corp. PCL	861,700	120,417	0.03%	Bangkok Airways PCL	53,600	20,737	0.00%
Asset World Corp. PCL	620,100	112,794	0.02%	Italian-Thai Development PCL	366,100	20,189	0.00%
Kiatnakin Phatra Bank PCL	50,900	108,384	0.02%	Jasmine International PCL	317,100	20,142	0.00%
Osotspa PCL	116,300	94,860	0.02%	Taokaenoi Food & Marketing PCL Class F	60,100	20,129	0.00%
Com7 PCL Class F	96,100	94,338	0.02%	Thaicom PCL	47,800	19,874	0.00%
KCE Electronics PCL	70,200	94,249	0.02%	Ratchthani Leasing PCL	164,100	19,710	0.00%
Intouch Holdings PCL Class F	41,800	93,231	0.02%	Pruksa Holding PCL	49,200	18,751	0.00%
CPN Retail Growth Leasehold REIT	156,000	87,830	0.02%	Kerry Express Thailand PCL	34,400	18,275	0.00%
Thanachart Capital PCL	71,100	87,246	0.02%	Super Energy Corp. PCL	921,100	17,552	0.00%
Berli Jucker PCL	85,600	87,120	0.02%	BPCG PCL	59,200	17,434	0.00%
Siam Global House PCL	128,605	83,175	0.02%	MBK PCL	33,601	17,172	0.00%
Ngern Tid Lor PCL	96,600	82,278	0.02%	MK Restaurants Group PCL	8,600	14,588	0.00%
Central Plaza Hotel PCL	56,100	81,392	0.02%	Origin Property PCL Class F	41,400	14,463	0.00%
Srisawad Corp. PCL	56,600	79,666	0.02%	Rabbit Holdings plc Class F	296,900	11,315	0.00%
Hana Microelectronics PCL	51,100	75,982	0.02%	SPCG PCL	24,900	10,424	0.00%
Supalai PCL	108,000	75,773	0.02%	Unique Engineering & Construction PCL	74,100	9,927	0.00%
Bangkok Commercial Asset Management PCL	157,400	71,804	0.02%	Samart Corp. PCL	60,500	9,695	0.00%
Bangkok Bank PCL	16,800	71,789	0.02%	Workpoint Entertainment PCL	18,300	9,616	0.00%
Sansiri PCL	1,293,300	65,720	0.01%	Singer Thailand PCL - Rights Issue 31/12/2049	39,927	2,064	0.00%
AP Thailand PCL	193,200	64,707	0.01%	Bangkok Life Assurance PCL	2,400	1,992	0.00%
Jay Mart PCL	51,500	60,593	0.01%	Thai Airways International PCL	18,900	1,389	0.00%
Muangthai Capital PCL	53,700	58,917	0.01%	VGI PCL - Warrants 31/12/2049	64,042	444	0.00%
Vibhavadi Medical Center PCL	730,400	57,361	0.01%			14,019,661	3.07%
Bangkok Chain Hospital PCL	93,100	55,105	0.01%	Turkey 1.06% (2021: 0.41%)			
VGI PCL	426,616	54,197	0.01%	Turk Hava Yollari AO	47,078	354,352	0.08%
Ramkhamhaeng Hospital PCL Class F	34,800	54,006	0.01%	Türkiye Sise ve Cam Fabrikaları A.S.	125,772	288,370	0.06%
Chularat Hospital PCL Class F	468,800	49,810	0.01%	Akbank T.A.S.	261,349	272,944	0.06%
TOA Paint Thailand PCL	49,200	47,943	0.01%	BİM Birlesik Magazalar A.S.	36,974	270,399	0.06%
Singer Thailand PCL	57,200	47,481	0.01%	Eregli Demir ve Celik Fabrikaları TAS	114,249	251,818	0.06%
Amata Corp. PCL	77,100	47,415	0.01%	Hektas Ticaret TAS	100,835	202,645	0.04%
Sri Trang Agro-Industry PCL	75,300	45,874	0.01%	Turkcell İletisim Hizmetleri A.S.	98,503	199,327	0.04%
STARK Corp. PCL	633,400	45,720	0.01%				
Total Access Communication PCL	33,700	45,488	0.01%				
Thailand Future Fund	199,300	44,020	0.01%				
Forth Corp. PCL	47,000	43,764	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Türkiye İş Bankası A.S. Class C	261,951	178,697	0.04%	Aygaz A.S.	4,030	20,581	0.00%
Sasa Polyester Sanayi A.S.	28,784	169,141	0.04%	İskenderun Demir ve Çelik A.S.	10,518	18,710	0.00%
Ford Otomotiv Sanayi A.S.	5,563	155,869	0.03%	Torunlar Gayrimenkul Yatırım Ortaklığı A.S. REIT	17,204	17,738	0.00%
Yapı ve Kredi Bankası A.S.	228,231	143,989	0.03%	İs Gayrimenkul Yatırım Ortaklığı A.S. REIT	29,979	17,040	0.00%
Koza Altın İşletmeleri A.S.	4,102	123,808	0.03%	Ziraat Gayrimenkul Yatırım Ortaklığı A.S.	55,407	16,930	0.00%
Petkim Petrokimya Holding A.S.	104,792	111,736	0.02%	Kordsa Teknik Tekstil A.S.	3,098	16,003	0.00%
Gübre Fabrikaları T.A.S.	6,904	97,477	0.02%	Konya Çimento Sanayii A.S.	86	15,758	0.00%
Tofaş Türk Otomobil Fabrikası A.S.	9,930	87,898	0.02%	Polisan Holding A.S.	20,555	15,197	0.00%
Türkiye Garanti Bankası A.S. Arçelik A.S.	51,596	82,798	0.02%	Albaraka Türk Katılım Bankası A.S.	84,360	15,097	0.00%
Emlak Konut Gayrimenkul Yatırım Ortaklığı A.S. REIT	168,788	78,716	0.02%	Akcansa Çimento A.S.	4,460	14,748	0.00%
Pegasus Hava Tasımacılığı A.S.	2,907	74,540	0.02%	Logo Yazılım Sanayi Ve Ticaret A.S.	3,768	14,040	0.00%
TAV Havalimanları Holding A.S.	13,501	67,435	0.02%	Baskent Doğalgaz Dağıtım Gayrimenkul Yatırım Ortaklığı A.S.	11,585	13,219	0.00%
Türk Telekomünikasyon A.S.	50,900	66,781	0.02%	Aksigorta A.S.	59,618	12,421	0.00%
Migros Ticaret A.S.	8,364	65,457	0.01%	İs Finansal Kiralama A.S.	26,934	11,655	0.00%
AG Anadolu Grubu Holding A.S.	10,711	63,169	0.01%	Brisa Bridgestone Sabancı Sanayi ve Ticaret A.S.	3,645	11,586	0.00%
Kardemir Karabük Demir Çelik Sanayi ve Ticaret A.S. Class D	58,717	56,429	0.01%	Yatas Yatak ve Yorgan Sanayi ve Ticaret A.S.	5,831	10,547	0.00%
Türkiye Vakıflar Bankası TAO Class D	86,785	55,123	0.01%	Kızılbuk Gayrimenkul Yatırım Ortaklığı A.S.	6,905	10,513	0.00%
Enerjisa Enerji A.S.	28,333	54,579	0.01%	Sinpas Gayrimenkul Yatırım Ortaklığı A.S. REIT	53,723	10,073	0.00%
Coca-Cola İçecek A.S.	4,859	53,056	0.01%	Tat Gıda Sanayi A.S.	4,877	9,379	0.00%
Türk Traktor ve Ziraat Makineleri A.S.	1,360	47,950	0.01%	Kartonsan Karton Sanayi ve Ticaret A.S.	1,223	6,481	0.00%
Penta Teknoloji Ürünleri Dağıtım Ticaret A.S.	16,742	47,580	0.01%	Sekerbank Türk A.S.	26,421	4,319	0.00%
Can2 Termik A.S.	6,276	43,450	0.01%			4,832,188	1.06%
Dogan Sirketler Grubu Holding A.S.	76,478	43,224	0.01%	United Arab Emirates 1.94% (2021: 1.36%)			
Bera Holding A.S.	25,751	41,406	0.01%	Emirates Telecommunications Group Co. PJSC	298,622	1,858,739	0.41%
Tekfen Holding A.S.	15,676	41,251	0.01%	First Abu Dhabi Bank PJSC	380,967	1,773,797	0.39%
Mavi Giyim Sanayi Ve Ticaret A.S. Class B	5,750	40,607	0.01%	Emaar Properties PJSC	536,530	856,075	0.19%
İs Yatırım Menkul Değerler A.S.	11,561	40,143	0.01%	Alpha Dhabi Holding PJSC	115,983	855,192	0.19%
Koza Anadolu Metal Madencilik İşletmeleri A.S.	13,959	39,969	0.01%	Abu Dhabi Commercial Bank PJSC	240,440	589,209	0.13%
Türkiye Halk Bankası A.S.	52,456	37,241	0.01%	Dubai Islamic Bank PJSC	250,221	388,346	0.09%
Ulker Bisküvi Sanayi A.S.	14,760	34,473	0.01%	Multiply Group PJSC	295,175	372,922	0.08%
MLP Sağlık Hizmetleri A.S. Class B	7,054	33,990	0.01%	Aldar Properties PJSC	301,816	364,054	0.08%
Sarkuysan Elektrolitik Bakır Sanayi ve Ticaret A.S.	18,920	31,959	0.01%	Abu Dhabi Islamic Bank PJSC	124,279	308,274	0.07%
Kardemir Karabük Demir Çelik Sanayi ve Ticaret A.S. Class A	32,529	31,592	0.01%	Dubai Electricity & Water Authority PJSC	457,279	288,862	0.06%
Borusan Yatırım ve Pazarlama A.S.	491	30,479	0.01%	Q Holding PJSC	172,802	188,204	0.04%
EİS Eczacıbaşı İlaç ve Sınai ve Finansal Yatırımlar Sanayi ve Ticaret A.S.	16,549	28,484	0.01%	Borouge plc	169,503	116,767	0.03%
Nuh Çimento Sanayi A.S.	4,496	28,413	0.01%	Fertiglobe plc	99,975	115,147	0.03%
Sok Marketler Ticaret A.S.	18,954	28,310	0.01%	Abu Dhabi Ports Co. PJSC	71,404	111,598	0.02%
Vestel Elektronik Sanayi ve Ticaret A.S.	7,324	27,877	0.01%	Air Arabia PJSC	188,286	110,224	0.02%
Kervan Gıda Sanayi Ve Ticaret A.S. Class B	16,208	25,975	0.01%	Dubai Investments PJSC	177,228	104,716	0.02%
EGE Endüstri VE Ticaret A.S.	78	25,805	0.01%	Emaar Development PJSC	72,176	86,667	0.02%
Oyak Çimento Fabrikaları A.S.	20,410	22,918	0.01%	Aramex PJSC	70,891	67,944	0.02%
Cimsa Çimento Sanayi VE Ticaret A.S.	4,257	22,832	0.01%	GFH FINANCIAL GROUP BSC	257,208	62,260	0.01%
Türkiye Sınai Kalkınma Bankası A.S.	97,350	22,726	0.01%	Sharjah Islamic Bank	105,776	56,162	0.01%
Doğuş Otomotiv Servis ve Ticaret A.S.	2,164	22,658	0.01%	Dubai Financial Market PJSC	132,048	54,291	0.01%
				AL Yah Satellite Communications Co.-PJSC-Yah Sat	74,991	51,047	0.01%
				AL Seer Marine Supplies & Equipment Co. LLC	16,418	42,111	0.01%
				RAK Properties PJSC	108,565	20,101	0.00%
				Arabtec Holding PJSC	3,637	525	0.00%
						8,843,234	1.94%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	451,884,918	345,812,001
Financial Derivative Instruments	3,17	287	57,301
Cash	3	4,147,358	3,490,369
Receivables:			
Interest and Dividends		375,978	224,617
Capital Shares Issued		5,673,063	1,690,083
Investments Sold		894	209
Margin Cash Due from Broker	3	172,852	210,679
Other Receivables		—	156
Total Current Assets		462,255,350	351,485,415
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	38,710	3
Bank Overdraft		—	104
Unrealised Depreciation on Spot Currency Contracts		6,552	8,234
Payables and Other Liabilities:			
Investments Purchased		4,666,244	28,029
Income Distribution Payable		175,642	197,221
Capital Shares Redeemed		437,119	244,050
Management Fees Payable	12	89,480	65,886
Deferred Capital Gains Tax	5	391,128	400,930
Total Current Liabilities		5,804,875	944,457
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		456,450,475	350,540,958

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
CHF Acc¹			
US (\$) Equivalent	16,478	—	—
Net Assets	15,245	—	—
Number of Shares Outstanding	172	—	—
Net Asset Value Per Share²	88.63	—	—
EUR Acc³			
US (\$) Equivalent	105,218,869	76,075,259	10,529,292
Net Assets	98,588,776	66,896,992	8,605,527
Number of Shares Outstanding	916,720	537,742	72,959
Net Asset Value Per Share²	107.55	124.40	117.95
Institutional Plus EUR Acc⁴			
US (\$) Equivalent	5,777,553	2,099,488	—
Net Assets	5,413,496	1,846,191	—
Number of Shares Outstanding	64,872	19,139	—
Net Asset Value Per Share²	83.45	96.46	—
GBP Acc³			
US (\$) Equivalent	203,796,076	170,215,811	16,203,540
Net Assets	169,420,634	125,671,540	11,853,792
Number of Shares Outstanding	1,585,061	1,074,085	100,230
Net Asset Value Per Share²	106.89	117.00	118.27
GBP Dist³			
US (\$) Equivalent	16,278,583	15,972,623	6,918,046
Net Assets	13,532,782	11,792,701	5,060,936
Number of Shares Outstanding	133,960	103,868	43,297
Net Asset Value Per Share²	101.02	113.54	116.89
Institutional Plus GBP Acc⁵			
US (\$) Equivalent	74,856,390	37,288,309	—
Net Assets	62,229,938	27,530,223	—
Number of Shares Outstanding	705,239	285,215	—
Net Asset Value Per Share²	88.24	96.52	—
Institutional Plus GBP Dist³			
US (\$) Equivalent	48,903,304	48,575,904	4,238,122
Net Assets	40,654,506	35,863,934	3,100,422
Number of Shares Outstanding	402,461	315,884	26,524
Net Asset Value Per Share²	101.01	113.54	116.89
USD Acc³			
Net Assets	1,603,222	313,564	6,156,430
Number of Shares Outstanding	15,860	2,517	48,437
Net Asset Value Per Share²	101.09	124.58	127.10

1 The share class was launched on 17 May 2022.

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

3 The share class was launched on 9 June 2020.

4 The share class was launched on 3 March 2021.

5 The share class was launched on 1 September 2021.

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		39,297	1,380
Dividend Income		12,616,347	4,353,671
Securities Lending Income		46,078	26,557
Net Loss on Financial Instruments		(91,104,264)	(19,794,208)
Total Investment Loss		(78,402,542)	(15,412,600)
Expenses			
Management Fees	12	938,691	423,978
Transaction Fees and Commissions		377,868	380,582
Other Expenses		1,977	97
Total Expenses		1,318,536	804,657
Finance Costs			
Interest Expense		1,926	5,977
Distribution	6	1,547,841	1,108,134
Income Equalisation		(24,455)	(100,911)
Total Finance Costs		1,525,312	1,013,200
Net Investment Loss		(81,246,390)	(17,230,457)
Taxation	5	(1,519,074)	(852,160)
Net Decrease in Net Assets		(82,765,464)	(18,082,617)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(82,765,464)	(18,082,617)
Capital Transactions		
Subscriptions	266,405,862	395,047,106
Redemptions	(77,730,881)	(70,469,860)
Reinvestments	—	899
Total Capital Transactions	188,674,981	324,578,145
Total Increase for the Year	105,909,517	306,495,528
Net Assets		
Beginning of Year	350,540,958	44,045,430
End of Year	456,450,475	350,540,958

Vanguard European Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Despite some relief in midsummer and late fall, global stock markets had a tough year, ending down roughly 18%, as measured by the FTSE Global All Cap Index. Stocks in Europe and the Asia-Pacific region held up a little better than those in the US and emerging markets.
- In this environment, the fund's benchmark returned –15.06%. Ten of the 11 industry sectors produced negative returns. Industrials, information technology and consumer discretionary detracted most. The lone positive contributor was energy, which makes up more than 6% of the benchmark.
- All but one of the 15 markets represented within the index posted negative returns. Switzerland and Germany, two of the larger constituents in the index, detracted most from performance. Other notable detractors included the Netherlands and France.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI Europe Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-9.25%	4.54%	6.93%
Benchmark	-9.49	4.30	6.82
Tracking Difference*	0.24		
Investor EUR	-9.25%	4.52%	6.89%
Benchmark	-9.49	4.30	6.82
Tracking Difference*	0.24		
Institutional Plus EUR Acc	-9.21%	4.60%	6.07%
Benchmark	-9.49	4.30	5.85
Tracking Difference*	0.28		
USD Acc	-14.83%	2.10%	4.70%
Benchmark	-15.06	1.87	4.58
Tracking Difference*	0.23		
Institutional Plus USD Acc	-14.80%	2.17%	3.12%
Benchmark	-15.06	1.87	2.90
Tracking Difference*	0.26		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: Institutional Plus EUR Acc, 6 December 2013; Institutional Plus USD Acc, 19 December 2013.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Nestle SA	69,241	8,312,637	BHP Group Ltd.	893,301	28,686,976
ASML Holding NV	10,926	6,359,148	Nestle SA	159,008	19,018,040
Roche Holding AG	16,008	5,602,942	Shell plc	533,113	14,607,891
AstraZeneca plc	41,451	5,030,969	ASML Holding NV	23,144	12,647,587
Novartis AG	58,048	4,953,826	Roche Holding AG	34,742	11,842,754
LVMH Moët Hennessy Louis Vuitton SE	6,994	4,926,150	Ferguson plc	97,909	11,124,370
Novo Nordisk A/S Class B	44,599	4,650,153	Novo Nordisk A/S Class B	94,688	10,516,620
Anheuser-Busch InBev SA	68,765	4,150,621	AstraZeneca plc	77,001	10,041,139
Shell plc	145,081	4,009,577	Novartis AG	119,196	10,031,810
TotalEnergies SE	70,018	3,973,838	LVMH Moët Hennessy Louis Vuitton SE	13,673	9,260,815
Dr Ing hc F Porsche AG	45,847	3,871,888	BP plc	1,426,078	7,527,074
Rheinmetall AG	18,915	3,799,128	TotalEnergies SE	136,346	7,319,239
Bank of Ireland Group plc	428,894	3,448,096	HSBC Holdings plc	1,105,892	6,890,659
AerCap Holdings NV	58,408	3,178,435	Unilever plc	141,202	6,648,543
SAP SE	28,474	3,127,007	Diageo plc	132,833	6,021,873
Sanofi	31,274	3,019,096	L'Oreal SA	16,353	5,824,438
Unilever plc	62,465	2,955,172	Sanofi	56,065	5,057,134
SIG Group AG	123,075	2,885,610	SAP SE	52,872	4,997,899
HSBC Holdings plc	455,611	2,811,288	Prosus NV	86,899	4,937,215
Siemens AG	20,339	2,723,424	British American Tobacco plc	119,003	4,834,230

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.32% (2021: 99.37%)							
Equities 99.32% (2021: 99.37%)							
Austria 0.29% (2021: 0.36%)							
Erste Group Bank AG	136,454	4,354,353	0.12%	EssilorLuxottica SA	114,696	20,711,654	0.57%
OMV AG	58,267	2,991,120	0.08%	AXA SA	738,549	20,536,978	0.56%
Verbund AG	26,808	2,250,242	0.06%	Hermes International	12,510	19,292,625	0.53%
Voestalpine AG	46,250	1,223,149	0.03%	L'Oreal SA (Prime De Fidelite)	50,662	18,037,425	0.49%
		10,818,864	0.29%	Safran SA	134,704	16,808,751	0.46%
Belgium 1.58% (2021: 1.34%)				Pernod Ricard SA	81,415	15,966,066	0.44%
Anheuser-Busch InBev SA	342,859	20,590,108	0.56%	L'Oreal SA	44,719	15,921,511	0.43%
Argenx SE	21,709	8,069,738	0.22%	Air Liquide SA (Prime De Fidelite)	109,909	15,530,570	0.42%
KBC Group NV	99,319	6,368,372	0.17%	Kering SA	29,569	15,005,598	0.41%
UCB SA	50,190	3,940,262	0.11%	Air Liquide SA	96,745	13,670,446	0.37%
Groupe Bruxelles Lambert NV	39,344	3,131,605	0.09%	Danone SA	253,347	13,311,033	0.36%
Umicore SA	82,821	3,033,569	0.08%	Capgemini SE	64,589	10,750,040	0.29%
Solvay SA	29,303	2,954,107	0.08%	STMicroelectronics NV	269,928	9,505,221	0.26%
Ageas SA	63,528	2,808,287	0.08%	Cie de Saint-Gobain	194,739	9,487,677	0.26%
D'ieteren Group	9,994	1,911,364	0.05%	Dassault Systemes SE	262,633	9,388,483	0.26%
Elia Group SA	13,213	1,872,689	0.05%	Legrand SA	105,045	8,388,016	0.23%
Warehouses de Pauw CVA REIT	63,459	1,808,301	0.05%	Societe Generale SA	318,843	7,989,896	0.22%
Sofina SA	6,043	1,325,995	0.04%	Orange SA	785,145	7,776,977	0.21%
		57,814,397	1.58%	Cie Generale des Etablissements Michelin SCA	267,622	7,421,825	0.20%
Denmark 4.56% (2021: 4.09%)				Veolia Environnement SA	264,219	6,767,705	0.18%
Novo Nordisk A/S Class B	653,938	88,032,010	2.40%	Publicis Groupe SA	89,757	5,692,029	0.16%
DSV A/S	73,681	11,594,856	0.32%	Teleperformance	23,338	5,546,896	0.15%
Vestas Wind Systems A/S	398,481	11,557,799	0.32%	ArcelorMittal SA	209,096	5,484,101	0.15%
Genmab A/S	25,915	10,938,240	0.30%	Engie SA (Prime De Fidelite)	383,687	5,482,251	0.15%
Orsted A/S	75,106	6,804,741	0.19%	Thales SA	42,369	5,394,545	0.15%
Coloplast A/S Class B	47,115	5,490,557	0.15%	Edenred	99,081	5,380,265	0.15%
Danske Bank A/S	273,749	5,394,166	0.15%	Credit Agricole SA	480,381	5,040,222	0.14%
Carlsberg A/S Class B	38,676	5,124,347	0.14%	Engie SA	337,339	4,820,015	0.13%
AP Moller-Maersk A/S Class B	1,970	4,416,197	0.12%	Carrefour SA	233,805	3,902,624	0.11%
Novozymes A/S Class B	81,220	4,101,885	0.11%	Eurofins Scientific SE	53,352	3,818,391	0.10%
Tryg A/S	142,573	3,383,317	0.09%	Worldline SA	94,751	3,694,023	0.10%
Chr Hansen Holding A/S	42,182	3,025,086	0.08%	Sartorius Stedim Biotech	10,965	3,539,975	0.10%
AP Moller-Maersk A/S Class A	1,231	2,715,396	0.07%	Eiffage SA	32,984	3,235,784	0.09%
Pandora A/S	35,558	2,490,849	0.07%	Alstom SA	125,491	3,056,289	0.08%
Demant A/S	37,148	1,026,550	0.03%	Bureau Veritas SA	116,260	3,053,571	0.08%
ROCKWOOL A/S Class B	3,606	845,110	0.02%	Getlink SE	173,891	2,779,138	0.08%
		166,941,106	4.56%	Bouygues SA	90,631	2,712,195	0.07%
Finland 1.57% (2021: 1.56%)				Vivendi SE	284,006	2,701,881	0.07%
Sampo OYJ Class A	189,338	9,865,105	0.27%	Renault SA	76,598	2,556,707	0.07%
Nokia OYJ	2,136,012	9,864,084	0.27%	Euronext NV	33,731	2,489,719	0.07%
UPM-Kymmene OYJ	210,315	7,840,342	0.22%	Unibail-Rodamco-Westfield REIT	43,875	2,277,129	0.06%
Neste OYJ	166,922	7,663,906	0.21%	Arkema SA	23,763	2,127,286	0.06%
Kone OYJ Class B	135,013	6,959,674	0.19%	Bolloré SE	355,897	1,982,718	0.05%
Stora Enso OYJ Class R	218,138	3,061,422	0.08%	Klepierre SA REIT	84,588	1,943,654	0.05%
Elisa OYJ	56,277	2,970,648	0.08%	Gecina SA REIT	18,343	1,862,710	0.05%
Fortum OYJ	175,853	2,916,533	0.08%	Sodexo SA	18,752	1,790,770	0.05%
Kesko OYJ Class B	107,406	2,363,651	0.07%	BioMerieux	16,525	1,726,947	0.05%
Orion OYJ Class B	42,299	2,313,158	0.06%	Dassault Aviation SA	10,022	1,692,104	0.05%
Wartsila OYJ Abp	186,857	1,569,061	0.04%	La Francaise des Jeux SAEM	42,099	1,688,475	0.05%
		57,387,584	1.57%	Accor SA	67,143	1,673,223	0.05%
France 18.19% (2021: 17.72%)				Ipsen SA	15,080	1,617,460	0.04%
LVMH Moët Hennessy Louis Vuitton SE	109,382	79,370,123	2.17%	Aeroports de Paris	11,750	1,570,031	0.04%
TotalEnergies SE	982,962	61,527,731	1.68%	Sodexo SA (XPAR)	16,268	1,553,554	0.04%
Sanofi	450,659	43,209,968	1.18%	Remy Cointreau SA	9,200	1,547,427	0.04%
Schneider Electric SE	214,248	29,889,935	0.82%	Electricite de France SA (Prime De Fidelite)	116,885	1,496,946	0.04%
Airbus SE	233,359	27,649,796	0.75%	Valeo	83,369	1,485,892	0.04%
BNP Paribas SA	438,825	24,938,891	0.68%	Electricite de France SA	115,107	1,474,175	0.04%
Vinci SA	212,253	21,132,705	0.58%	Amundi SA	24,416	1,381,073	0.04%
				Covivio REIT	18,911	1,119,134	0.03%
				Ubisoft Entertainment SA	37,265	1,050,354	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Wendel SE	10,844	1,009,188	0.03%	HelloFresh SE	65,236	1,429,363	0.04%
Eurazeo SE	9,257	574,001	0.02%	Rational AG	2,017	1,194,717	0.03%
Eurazeo SE (XPAR)	8,112	503,003	0.01%	Nemetschek SE	23,097	1,175,572	0.03%
SEB SA (Prime De Fidelite)	5,229	436,686	0.01%	Bechtle AG	32,195	1,135,945	0.03%
SEB SA	5,061	422,656	0.01%	Telefonica Deutschland Holding AG	409,972	1,007,661	0.03%
Unibail-Rodamco-Westfield (XAMS) REIT	2,607	135,304	0.00%	Aroundtown SA	398,874	929,299	0.03%
		666,510,167	18.19%	United Internet AG	38,657	779,339	0.02%
Germany 12.52% (2021: 13.43%)						458,575,667	12.52%
SAP SE	412,470	42,431,707	1.16%	Ireland 1.06% (2021: 1.05%)			
Siemens AG	302,166	41,807,170	1.14%	CRH plc	297,881	11,765,978	0.32%
Allianz SE	161,454	34,617,436	0.95%	Flutter Entertainment plc	65,925	8,991,810	0.25%
Deutsche Telekom AG	1,279,817	25,457,358	0.69%	Kerry Group plc Class A	63,285	5,689,647	0.15%
Mercedes-Benz Group AG	316,883	20,765,073	0.57%	Bank of Ireland Group plc	418,017	3,970,545	0.11%
Bayer AG	388,011	20,011,611	0.55%	Smurfit Kappa Group plc	97,993	3,614,389	0.10%
BASF SE	362,709	17,957,623	0.49%	Kingspan Group plc	61,170	3,302,049	0.09%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	55,340	17,954,731	0.49%	AIB Group plc	430,731	1,662,267	0.04%
Infineon Technologies AG	515,851	15,651,908	0.43%			38,996,685	1.06%
Deutsche Post AG	391,586	14,702,431	0.40%	Italy 3.60% (2021: 3.76%)			
Deutsche Boerse AG	75,043	12,926,468	0.35%	Enel SpA	3,211,273	17,238,972	0.47%
Bayerische Motoren Werke AG	130,782	11,637,937	0.32%	Intesa Sanpaolo SpA	6,600,015	14,637,153	0.40%
RWE AG	253,565	11,254,971	0.31%	Eni SpA	987,257	13,998,794	0.38%
Merck KGaA	50,977	9,841,901	0.27%	Stellantis NV	868,365	12,292,578	0.33%
Adidas AG	68,280	9,288,243	0.25%	UniCredit SpA	758,989	10,750,731	0.29%
Deutsche Bank AG	816,406	9,225,423	0.25%	Ferrari NV	49,770	10,634,030	0.29%
Volkswagen AG - Preference Shares	73,339	9,112,315	0.25%	Assicurazioni Generali SpA	436,497	7,740,121	0.21%
E.ON SE	882,328	8,789,497	0.24%	CNH Industrial NV	403,881	6,450,544	0.18%
Vonovia SE	284,413	6,683,946	0.18%	Moncler SpA	81,494	4,305,236	0.12%
Symrise AG Class A	52,752	5,722,851	0.16%	Terna - Rete Elettrica Nazionale	559,110	4,117,300	0.11%
Siemens Healthineers AG	111,907	5,581,092	0.15%	FinecoBank Banca Fineco SpA	242,160	4,011,071	0.11%
Daimler Truck Holding AG	179,854	5,555,969	0.15%	Snam SpA	800,648	3,868,283	0.11%
Henkel AG & Co. KGaA - Preference Shares	70,180	4,869,972	0.13%	Prysmian SpA	101,055	3,738,114	0.10%
Hannover Rueck SE	23,961	4,743,676	0.13%	Tenaris SA	187,037	3,250,734	0.09%
Fresenius SE & Co. KGaA	166,292	4,658,722	0.13%	Mediobanca Banca di Credito Finanziario SpA	239,087	2,292,408	0.06%
MTU Aero Engines AG	21,227	4,580,743	0.13%	Davide Campari-Milano NV	205,889	2,083,967	0.06%
Beiersdorf AG	40,021	4,578,771	0.13%	Poste Italiane SpA	205,289	1,999,458	0.05%
Dr ING hc F Porsche AG - Preference Shares	45,190	4,569,700	0.12%	Nexi SpA	227,977	1,792,210	0.05%
QIAGEN NV	90,302	4,530,580	0.12%	Recordati Industria Chimica e Farmaceutica SpA	42,135	1,742,533	0.05%
Commerzbank AG	422,467	3,983,957	0.11%	Amplifon SpA	49,828	1,479,438	0.04%
Brenntag SE	61,360	3,910,851	0.11%	DiaSorin SpA	9,996	1,391,137	0.04%
Sartorius AG - Preference Shares	9,652	3,805,225	0.10%	Infrastrutture Wireless Italiane SpA	133,001	1,336,273	0.04%
Rheinmetall AG	17,239	3,423,008	0.09%	Telecom Italia SpA	3,901,451	900,635	0.02%
Porsche Automobil Holding SE - Preference Shares	60,779	3,323,754	0.09%			132,051,720	3.60%
HeidelbergCement AG	57,321	3,259,449	0.09%	Netherlands 6.54% (2021: 7.42%)			
Siemens Energy AG	171,446	3,215,799	0.09%	ASML Holding NV	160,610	86,356,871	2.36%
Delivery Hero SE	66,100	3,159,015	0.09%	Prosus NV	327,674	22,538,814	0.62%
Zalando SE	89,096	3,148,354	0.09%	ING Groep NV	1,487,616	18,080,251	0.49%
Covestro AG	76,506	2,984,345	0.08%	Koninklijke Ahold Delhaize NV	412,723	11,822,446	0.32%
Fresenius Medical Care AG & Co. KGaA	80,825	2,636,983	0.07%	Adyen NV	8,559	11,769,009	0.32%
Henkel AG & Co. KGaA	40,631	2,612,647	0.07%	Wolters Kluwer NV	103,516	10,800,275	0.30%
Continental AG	43,568	2,602,955	0.07%	Heineken NV	102,197	9,585,049	0.26%
Puma SE	41,790	2,528,841	0.07%	Koninklijke DSM NV	68,906	8,405,614	0.23%
GEA Group AG	59,235	2,414,949	0.07%	Universal Music Group NV	287,996	6,918,757	0.19%
Carl Zeiss Meditec AG	16,098	2,025,592	0.06%	Koninklijke Philips NV	349,910	5,229,674	0.14%
Bayerische Motoren Werke AG - Preference Shares	23,239	1,972,985	0.05%	Akzo Nobel NV	72,102	4,814,046	0.13%
Deutsche Lufthansa AG	235,945	1,955,322	0.05%	ASM International NV	18,585	4,674,080	0.13%
LEG Immobilien SE	28,797	1,870,447	0.05%	Coca-Cola Europacific Partners plc	81,658	4,517,320	0.12%
Volkswagen AG	11,631	1,832,807	0.05%	NN Group NV	110,847	4,514,384	0.12%
Scout24 SE	32,123	1,608,914	0.04%	Koninklijke KPN NV	1,313,454	4,051,155	0.11%
Evonik Industries AG	82,835	1,585,555	0.04%	Aegon NV	710,194	3,591,189	0.10%
Knorr-Bremse AG	28,495	1,552,192	0.04%	IMCD NV	22,253	3,162,248	0.09%
				EXOR NV	42,928	3,129,158	0.09%
				AerCap Holdings NV	53,612	3,126,652	0.09%
				Heineken Holding NV	39,798	3,060,282	0.08%
				Randstad NV	47,137	2,865,485	0.08%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
ABN AMRO Bank NV GDR	161,092	2,222,136	0.06%	Boliden AB	108,508	4,074,452	0.11%
Just Eat Takeaway.com NV	73,082	1,540,436	0.04%	Investor AB Class A	197,883	3,681,522	0.10%
OCI NV	42,221	1,505,917	0.04%	Alfa Laval AB	114,626	3,312,432	0.09%
JDE Peet's NV	39,559	1,140,767	0.03%	H & M Hennes & Mauritz AB Class B	289,282	3,116,178	0.09%
		239,422,015	6.54%	Svenska Cellulosa AB SCA Class B	239,753	3,036,173	0.08%
Norway 1.19% (2021: 0.99%)				Telia Co. AB	1,052,273	2,692,413	0.07%
Equinor A.S.A	375,906	13,424,397	0.37%	EQT AB	118,072	2,499,802	0.07%
DNB Bank A.S.A	365,409	7,212,850	0.20%	Epiroc AB Class B	151,143	2,431,894	0.07%
Norsk Hydro A.S.A	534,230	3,976,220	0.11%	SKF AB Class B	150,380	2,296,941	0.06%
Aker BP A.S.A	125,615	3,877,730	0.10%	Indutrade AB	109,157	2,211,531	0.06%
Yara International A.S.A	65,607	2,867,767	0.08%	Skanska AB Class B	135,943	2,152,752	0.06%
Mowi A.S.A	163,267	2,771,114	0.07%	Getinge AB Class B	91,493	1,899,317	0.05%
Telenor A.S.A	276,999	2,575,689	0.07%	Tele2 AB Class B	228,610	1,867,144	0.05%
Orkla A.S.A	293,532	2,113,812	0.06%	Sagax AB Class B	74,513	1,691,283	0.05%
Gjensidige Forsikring A.S.A	79,619	1,553,423	0.04%	Securitas AB Class B	194,152	1,620,371	0.04%
Kongsberg Gruppen A.S.A	35,508	1,498,033	0.04%	Lifco AB Class B	93,109	1,556,210	0.04%
Salmar A.S.A	26,301	1,027,370	0.03%	Holmen AB Class B	37,469	1,488,403	0.04%
Adevinta A.S.A Class B	113,141	753,431	0.02%	Industrivarden AB Class C	60,639	1,472,400	0.04%
		43,651,836	1.19%	Volvo AB Class A	77,336	1,470,345	0.04%
Portugal 0.36% (2021: 0.29%)				Swedish Orphan Biovitrum AB	67,550	1,398,391	0.04%
EDP - Energias de Portugal SA	1,103,275	5,482,301	0.15%	Kinnevik AB Class B	96,258	1,322,918	0.04%
Galp Energia SGPS SA	200,454	2,697,715	0.07%	L E Lundbergforetagen AB Class B	29,925	1,275,464	0.04%
EDP Renovaveis SA	113,786	2,499,196	0.07%	Industrivarden AB Class A	51,840	1,261,235	0.04%
Jeronimo Martins SGPS SA	113,345	2,441,123	0.07%	Electrolux AB Class B	89,408	1,208,010	0.03%
		13,120,335	0.36%	Fastighets AB Balder Class B	251,595	1,171,591	0.03%
Spain 3.72% (2021: 3.40%)				Husqvarna AB Class B	165,000	1,157,906	0.03%
Iberdrola SA	2,386,882	27,843,079	0.76%	Embracer Group AB Class B	248,001	1,125,579	0.03%
Banco Santander SA	6,632,031	19,836,193	0.54%	Investment AB Latour Class B	58,121	1,099,443	0.03%
Banco Bilbao Vizcaya Argentaria SA	2,393,869	14,394,062	0.39%	Volvo Car AB Class B	239,315	1,088,224	0.03%
Industria de Diseno Textil SA	430,698	11,422,611	0.31%			187,601,516	5.12%
Amadeus IT Group SA	177,496	9,196,953	0.25%	Switzerland 15.57% (2021: 15.84%)			
Repsol SA	543,851	8,619,311	0.24%	Nestle SA	1,086,662	125,837,621	3.44%
Telefonica SA	2,049,075	7,402,573	0.20%	Roche Holding AG	277,458	87,117,973	2.38%
Cellnex Telecom SA	214,307	7,071,996	0.19%	Novartis AG	854,590	77,210,525	2.11%
CaixaBank SA	1,759,775	6,896,456	0.19%	Zurich Insurance Group AG	59,446	28,418,683	0.78%
Ferrovial SA	191,767	5,008,112	0.14%	Cie Financiere Richemont SA Class A	206,144	26,714,943	0.73%
Aena SME SA	29,751	3,724,481	0.10%	UBS Group AG	1,322,748	24,597,794	0.67%
Red Electrica Corp. SA	158,078	2,743,204	0.08%	ABB Ltd.	620,154	18,808,389	0.51%
ACS Actividades de Construccion y Servicios SA	86,840	2,481,043	0.07%	Lonza Group AG	29,364	14,380,489	0.39%
Endesa SA	124,787	2,348,610	0.06%	Sika AG	57,623	13,807,846	0.38%
Acciona SA	9,759	1,790,389	0.05%	Alcon, Inc.	196,980	13,451,358	0.37%
Enagas SA	97,922	1,622,475	0.04%	Holcim AG	218,712	11,318,559	0.31%
Naturgy Energy Group SA	58,631	1,521,172	0.04%	Givaudan SA	3,641	11,148,890	0.30%
Grifols SA	119,355	1,371,900	0.04%	Swiss Re AG	118,995	11,122,663	0.30%
Corp. ACCIONA Energias Renovables SA	26,848	1,035,539	0.03%	Partners Group Holding AG	8,950	7,901,384	0.22%
		136,330,159	3.72%	Geberit AG	14,242	6,703,838	0.18%
Sweden 5.12% (2021: 6.00%)				Swiss Life Holding AG	12,152	6,262,509	0.17%
Nordea Bank Abp (XSTO)	1,326,718	14,220,247	0.39%	SGS SA	2,531	5,881,593	0.16%
Investor AB Class B	717,222	12,979,450	0.35%	Swisscom AG	10,292	5,635,460	0.15%
Atlas Copco AB Class A	1,051,534	12,423,229	0.34%	Straumann Holding AG	44,268	5,052,638	0.14%
Volvo AB Class B	596,196	10,784,685	0.29%	Sonova Holding AG	21,303	5,049,447	0.14%
Assa Abloy AB Class B	394,248	8,464,252	0.23%	Kuehne + Nagel International AG	21,585	5,020,636	0.14%
Hexagon AB Class B	766,412	8,017,554	0.22%	Julius Baer Group Ltd.	84,072	4,894,204	0.13%
Sandvik AB	419,657	7,588,020	0.21%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	43	4,415,262	0.12%
Skandinaviska Enskilda Banken AB Class A	636,130	7,323,172	0.20%	Logitech International SA	68,687	4,236,144	0.12%
Evolution AB	72,059	7,022,286	0.19%	Credit Suisse Group AG	1,407,478	4,204,787	0.11%
Telefonaktiebolaget LM Ericsson Class B	1,158,795	6,772,937	0.19%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	406	4,138,111	0.11%
Atlas Copco AB Class B	624,956	6,663,718	0.18%	Roche Holding AG (XSWX)	10,624	4,115,479	0.11%
Essity AB Class B	241,937	6,345,927	0.17%	Swatch Group AG	11,820	3,359,987	0.09%
Swedbank AB Class A	359,661	6,120,053	0.17%	Schindler Holding AG (XSWX)	16,544	3,109,600	0.08%
Svenska Handelsbanken AB Class A	579,324	5,843,558	0.16%	VAT Group AG	10,719	2,928,841	0.08%
Nibe Industrier AB Class B	601,710	5,607,375	0.15%	Barry Callebaut AG	1,421	2,809,132	0.08%
Epiroc AB Class A	260,404	4,744,729	0.13%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Baloise Holding AG	18,062	2,785,827	0.08%	Segro plc REIT	479,854	4,407,624	0.12%
SIG Group AG	120,553	2,632,048	0.07%	Croda International plc	55,421	4,402,617	0.12%
Swiss Prime Site AG	30,256	2,621,075	0.07%	WPP plc	433,981	4,281,737	0.12%
Adecco Group AG	63,931	2,104,775	0.06%	Informa plc	569,019	4,240,994	0.12%
EMS-Chemie Holding AG	2,808	1,899,922	0.05%	InterContinental Hotels Group plc	73,093	4,171,094	0.11%
Schindler Holding AG	8,932	1,610,309	0.04%	Burberry Group plc	154,122	3,763,485	0.10%
Temenos AG	25,423	1,394,253	0.04%	Spirax-Sarco Engineering plc	29,300	3,741,253	0.10%
Clariant AG	86,249	1,365,702	0.04%	BT Group plc	2,760,501	3,720,740	0.10%
Banque Cantonale Vaudoise	12,148	1,165,299	0.03%	Rolls-Royce Holdings plc	3,317,246	3,718,974	0.10%
Bachem Holding AG Class B	13,214	1,140,443	0.03%	Entain plc	233,427	3,710,631	0.10%
BKW AG	8,012	1,095,458	0.03%	Sage Group plc	404,326	3,626,328	0.10%
Swatch Group AG (Registered Share)	19,128	993,201	0.03%	Next plc	51,668	3,608,512	0.10%
		570,463,097	15.57%	Halma plc	150,777	3,580,237	0.10%
United Kingdom 23.45% (2021: 22.12%)				Mondi plc	192,499	3,263,796	0.09%
AstraZeneca plc	612,204	82,611,615	2.25%	United Utilities Group plc	269,842	3,218,014	0.09%
Shell plc	2,870,405	80,312,362	2.19%	Severn Trent plc	98,560	3,142,968	0.09%
Unilever plc	1,005,768	50,595,437	1.38%	Intertek Group plc	63,721	3,092,061	0.08%
HSBC Holdings plc	7,890,480	48,947,450	1.34%	Pearson plc	265,240	2,996,585	0.08%
BP plc	7,433,681	42,465,438	1.16%	Antofagasta plc	155,156	2,884,477	0.08%
Diageo plc	899,859	39,509,073	1.08%	St James's Place plc	214,877	2,830,307	0.08%
British American Tobacco plc	844,523	33,335,994	0.91%	Smiths Group plc	143,333	2,756,058	0.08%
Rio Tinto plc	444,198	30,980,208	0.85%	Associated British Foods plc	141,485	2,682,231	0.07%
GSK plc	1,607,038	27,790,331	0.76%	Melrose Industries plc	1,574,066	2,546,682	0.07%
Glencore plc	3,859,017	25,642,471	0.70%	Whitbread plc	79,060	2,444,103	0.07%
RELX plc	758,224	20,868,107	0.57%	Auto Trader Group plc	371,699	2,305,334	0.06%
Reckitt Benckiser Group plc	282,834	19,576,317	0.53%	M&G plc	969,676	2,191,126	0.06%
Anglo American plc	501,852	19,538,031	0.53%	Phoenix Group Holdings plc	296,674	2,171,906	0.06%
National Grid plc	1,445,468	17,342,326	0.47%	Kingfisher plc	761,934	2,163,928	0.06%
Compass Group plc	697,347	16,084,732	0.44%	Land Securities Group plc REIT	283,610	2,119,934	0.06%
Prudential plc	1,086,037	14,729,591	0.40%	Berkeley Group Holdings plc	42,504	1,929,062	0.05%
Lloyds Banking Group plc	26,938,086	14,714,576	0.40%	Barratt Developments plc	400,580	1,912,011	0.05%
BAE Systems plc	1,235,463	12,721,345	0.35%	DCC plc	38,782	1,903,355	0.05%
Experian plc	363,331	12,294,240	0.34%	abrdn plc	834,228	1,899,110	0.05%
Barclays plc	6,354,887	12,117,734	0.33%	Coca-Cola HBC AG	79,198	1,879,623	0.05%
London Stock Exchange Group plc	130,074	11,165,414	0.30%	AVEVA Group plc	47,779	1,846,619	0.05%
Vodafone Group plc	10,424,585	10,563,471	0.29%	Persimmon plc	125,328	1,834,713	0.05%
Ashtead Group plc	173,924	9,874,862	0.27%	Admiral Group plc	71,141	1,828,749	0.05%
Imperial Brands plc	355,498	8,856,187	0.24%	J Sainsbury plc	688,381	1,802,672	0.05%
SSE plc	419,663	8,642,392	0.24%	Johnson Matthey plc	70,266	1,797,804	0.05%
Tesco plc	2,964,965	7,996,219	0.22%	Ocado Group plc	229,345	1,701,622	0.05%
Haleon plc	2,016,320	7,939,649	0.22%	British Land Co. plc REIT	352,281	1,674,271	0.05%
Standard Chartered plc	987,470	7,393,039	0.20%	Taylor Wimpey plc	1,362,276	1,665,720	0.05%
Legal & General Group plc	2,370,943	7,115,758	0.19%	JD Sports Fashion plc	1,018,816	1,546,011	0.04%
NatWest Group plc	2,095,579	6,685,087	0.18%	Schroders plc	290,900	1,525,667	0.04%
3i Group plc	386,436	6,235,880	0.17%	Hargreaves Lansdown plc	140,464	1,446,671	0.04%
Rentokil Initial plc	996,437	6,088,959	0.17%	Hikma Pharmaceuticals plc	66,809	1,247,258	0.03%
Aviva plc	1,106,665	5,894,586	0.16%			858,927,278	23.45%
Smith & Nephew plc	346,335	4,622,248	0.13%	Total Equities		3,638,612,426	99.32%
Bunzl plc	134,129	4,451,475	0.12%	Total Transferable Securities		3,638,612,426	99.32%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.02%) (2021: 0.01%)				
Futures (0.02%) (2021: 0.01%)				
FTSE 100 Index March 2023	66	£4,930,123	(3,083)	(0.00%)
MSCI Europe Index March 2023	46	€1,272,429	(42,785)	(0.00%)
Swiss Market Index March 2023	40	CHF4,366,952	(113,005)	(0.00%)
Euro Stoxx 600 Index March 2023	273	€5,957,402	(179,764)	(0.01%)
Euro Stoxx 50 Index March 2023	230	€9,004,566	(319,178)	(0.01%)
			(657,815)	(0.02%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(657,815)	(0.02%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.00%) (2021: (0.01%))							
Forward Currency Exchange Contracts (0.00%) (2021: (0.01%))							
EUR	2,134,332	GBP	(1,842,526)	JPMorgan Chase Bank	15/3/2023	68,574	0.00%
EUR	1,124,089	GBP	(970,456)	Bank of America	15/3/2023	36,054	0.00%
EUR	1,327,249	USD	(1,406,083)	Bank of America	15/3/2023	17,278	0.00%
EUR	507,556	GBP	(445,200)	Morgan Stanley	15/3/2023	7,827	0.00%
EUR	586,042	GBP	(515,725)	JPMorgan Chase Bank	15/3/2023	7,012	0.00%
EUR	85,672	GBP	(74,980)	Morgan Stanley	15/3/2023	1,522	0.00%
EUR	435,730	CHF	(427,880)	Toronto-Dominion Bank	15/3/2023	1,242	0.00%
EUR	620,810	CHF	(610,291)	JPMorgan Chase Bank	15/3/2023	1,045	0.00%
CHF	215,500	EUR	(218,855)	State Street Bank & Trust Co.	15/3/2023	16	0.00%
CHF	106,910	EUR	(108,624)	State Street Bank & Trust Co.	15/3/2023	(45)	(0.00%)
CHF	111,960	EUR	(113,885)	JPMorgan Chase Bank	15/3/2023	(187)	(0.00%)
USD	1,406,083	EUR	(1,311,761)	UBS AG	15/3/2023	(669)	(0.00%)
CHF	537,100	EUR	(546,178)	JPMorgan Chase Bank	15/3/2023	(727)	(0.00%)
EUR	438,139	CHF	(432,200)	State Street Bank & Trust Co.	15/3/2023	(879)	(0.00%)
CHF	211,540	EUR	(215,780)	UBS AG	15/3/2023	(999)	(0.00%)
EUR	648,712	CHF	(640,920)	UBS AG	15/3/2023	(2,394)	(0.00%)
CHF	1,864,390	EUR	(1,895,815)	BNP Paribas	15/3/2023	(2,431)	(0.00%)
GBP	524,440	EUR	(592,852)	State Street Bank & Trust Co.	15/3/2023	(3,813)	(0.00%)
GBP	294,580	EUR	(334,760)	UBS AG	15/3/2023	(4,021)	(0.00%)
GBP	219,900	EUR	(251,145)	State Street Bank & Trust Co.	15/3/2023	(4,344)	(0.00%)
CHF	1,644,900	EUR	(1,675,921)	State Street Bank & Trust Co.	15/3/2023	(5,679)	(0.00%)
CHF	1,214,400	EUR	(1,239,806)	BNP Paribas	15/3/2023	(6,878)	(0.00%)
GBP	1,275,000	EUR	(1,479,384)	BNP Paribas	15/3/2023	(50,089)	(0.00%)
GBP	1,952,470	EUR	(2,252,223)	BNP Paribas	15/3/2023	(62,516)	(0.00%)
GBP	1,645,600	EUR	(1,908,126)	JPMorgan Chase Bank	15/3/2023	(63,291)	(0.00%)
Total OTC Financial Derivative Instruments						(68,392)	(0.00%)
Total Investments						3,637,886,219	99.30%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						25,488,028	0.70%
Net Assets						3,663,374,247	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					3,630,542,688	99.01%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					8,069,738	0.22%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					140,570	0.00%
(f)	Other assets					27,987,513	0.77%
Total Assets						3,666,740,509	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,638,612,426	4,746,591,641
Financial Derivative Instruments	3,17	140,570	1,195,721
Cash	3	11,199,075	22,665,785
Receivables:			
Interest and Dividends		11,906,449	10,157,708
Capital Shares Issued		2,125,369	1,962,033
Investments Sold		—	105,281
Margin Cash Due from Broker	3	2,756,620	2,050,990
Total Current Assets		3,666,740,509	4,784,729,159
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	866,777	637,786
Bank Overdraft		—	16,864
Unrealised Depreciation on Spot Currency Contracts		—	1,997
Payables and Other Liabilities:			
Investments Purchased		215,394	—
Capital Shares Redeemed		1,948,702	6,900,040
Management Fees Payable	12	335,389	416,581
Total Current Liabilities		3,366,262	7,973,268
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,663,374,247	4,776,755,891

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
US (\$) Equivalent	1,998,582,096	2,539,568,375	3,072,686,008
Net Assets	1,872,646,642	2,233,176,569	2,511,287,691
Number of Shares Outstanding	74,528,492	80,651,364	113,806,148
Net Asset Value Per Share¹	25.13	27.69	22.07
Investor EUR			
US (\$) Equivalent	286,285,872	383,355,420	329,389,480
Net Assets	268,246,312	337,104,663	269,208,030
Number of Shares Outstanding	10,883,591	12,411,533	12,437,393
Net Asset Value Per Share¹	24.65	27.16	21.65
Institutional Plus EUR Acc			
US (\$) Equivalent	1,085,471,833	1,461,624,445	951,271,870
Net Assets	1,017,073,648	1,285,283,553	777,468,746
Number of Shares Outstanding	5,959,834	6,837,177	5,191,765
Net Asset Value Per Share¹	170.65	187.98	149.75
USD Acc			
Net Assets	139,464,733	177,986,076	322,606,723
Number of Shares Outstanding	5,202,885	5,654,801	11,953,643
Net Asset Value Per Share¹	26.81	31.48	26.99
Institutional Plus USD Acc			
Net Assets	153,569,713	214,221,575	379,109,664
Number of Shares Outstanding	1,163,347	1,382,587	2,854,719
Net Asset Value Per Share¹	132.01	154.94	132.80

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		50,937	82
Dividend Income		138,165,880	167,083,214
Securities Lending Income		769,479	750,737
Net (Loss)/Gain on Financial Instruments		(845,499,353)	606,628,608
Total Investment (Loss)/Income		(706,513,057)	774,462,641
Expenses			
Management Fees	12	4,152,940	5,483,848
Transaction Fees and Commissions		708,181	1,016,334
Total Expenses		4,861,121	6,500,182
Finance Costs			
Interest Expense		116,682	203,888
Total Finance Costs		116,682	203,888
Net Investment (Loss)/Income		(711,490,860)	767,758,571
Taxation	5	(11,098,543)	(10,466,050)
Net (Decrease)/Increase in Net Assets		(722,589,403)	757,292,521

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(722,589,403)	757,292,521
Capital Transactions		
Subscriptions	794,040,745	1,488,696,313
Redemptions	(1,184,832,986)	(2,524,296,688)
Total Capital Transactions	(390,792,241)	(1,035,600,375)
Total Decrease for the Year	(1,113,381,644)	(278,307,854)
Net Assets		
Beginning of Year	4,776,755,891	5,055,063,745
End of Year	3,663,374,247	4,776,755,891

Vanguard Eurozone Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- Despite some relief in midsummer and late fall, global stock markets ended the year down significantly.
- In this environment, the fund's benchmark returned -12.47%. Nine of the benchmark's 11 industry sectors posted negative returns. Information technology, consumer discretionary, industrials and materials detracted most. The two positive contributors were energy and financials.
- Ten of the 11 markets in the index contributed negatively to performance. Germany, the Netherlands and France detracted most. The lone positive contributor was Portugal.

Benchmark returns in the commentary above are in euros.

Benchmark: MSCI EMU Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-12.05%	3.45%	7.11%
Benchmark	-12.47	3.00	6.76
Tracking Difference*	0.42		
Investor EUR	-12.05%	3.43%	7.06%
Benchmark	-12.47	3.00	6.76
Tracking Difference*	0.42		
Institutional Plus EUR Acc	-12.01%	3.52%	5.45%
Benchmark	-12.47	3.00	5.00
Tracking Difference*	0.46		
USD Acc	-17.46%	1.04%	2.40%
Benchmark	-17.86	0.60	2.01
Tracking Difference*	0.40		
Institutional Plus USD Acc	-17.42%	1.10%	2.47%
Benchmark	-17.86	0.60	2.01
Tracking Difference*	0.44		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
ASML Holding NV	16,995	9,142,930	ASML Holding NV	57,097	30,293,116
LVMH Moet Hennessy Louis Vuitton SE	11,857	7,359,156	LVMH Moet Hennessy Louis Vuitton SE	37,763	24,703,740
TotalEnergies SE	105,009	5,283,673	TotalEnergies SE	342,687	18,303,647
Sanofi	49,726	4,743,263	SAP SE	141,125	14,058,621
SAP SE	44,617	4,368,037	Sanofi	153,914	13,545,932
Anheuser-Busch InBev SA	74,481	4,047,002	L'Oreal SA	36,035	12,218,417
Siemens AG	32,632	3,895,961	Siemens AG	103,364	12,137,581
Allianz SE	17,411	3,532,421	Allianz SE	56,580	10,863,518
L'Oreal SA	10,279	3,517,236	Schneider Electric SE	73,299	9,783,248
Dr Ing hc F Porsche AG	39,617	3,425,878	Air Liquide SA	69,605	9,378,029
Schneider Electric SE	23,817	3,188,225	Deutsche Telekom AG	470,097	8,531,643
Rheinmetall AG	16,762	3,159,857	Airbus SE	79,889	8,466,211
Air Liquide SA	20,191	3,066,293	Prosus NV	151,150	8,437,215
Iberdrola SA	284,531	2,988,697	Iberdrola SA	823,290	8,361,822
Airbus SE	25,714	2,707,141	Mercedes-Benz Group AG	127,915	7,955,070
AerCap Holdings NV	53,700	2,586,418	BNP Paribas SA	154,540	7,816,669
Bayer AG	42,673	2,554,339	Bayer AG	133,494	7,122,666
Deutsche Telekom AG	137,136	2,466,118	AXA SA	278,832	6,937,309
BNP Paribas SA	46,575	2,403,220	Banco Santander SA	2,548,774	6,816,706
Adyen NV	1,585	2,384,922	Vinci SA	73,161	6,670,370
Bank of Ireland Group plc	302,093	2,359,542	EssilorLuxottica SA	38,958	6,283,223
Banco Santander SA	791,276	2,262,501			

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.72% (2021: 99.54%)							
Equities 99.72% (2021: 99.54%)							
Austria 0.59% (2021: 0.71%)							
Erste Group Bank AG	94,025	2,811,347	0.24%	Cie Generale des Etablissements Michelin SCA	185,541	4,821,283	0.41%
OMV AG	40,308	1,938,815	0.16%	Engie SA (Prime De Fidelite)	328,776	4,401,653	0.37%
Verbund AG	18,577	1,461,081	0.12%	Veolia Environnement SA	181,953	4,366,872	0.37%
Voestalpine AG	31,324	776,209	0.07%	Publicis Groupe SA	62,450	3,710,779	0.32%
		6,987,452	0.59%	Teleperformance	16,215	3,611,080	0.31%
Belgium 3.18% (2021: 2.66%)				ArcelorMittal SA	144,049	3,540,004	0.30%
Anheuser-Busch InBev SA	237,409	13,359,005	1.13%	Edenred	68,436	3,482,024	0.30%
Argenx SE	15,060	5,245,398	0.45%	Thales SA	29,144	3,476,879	0.30%
KBC Group NV	68,241	4,099,919	0.35%	Credit Agricole SA	330,626	3,250,384	0.28%
UCB SA	34,663	2,549,810	0.22%	Carrefour SA	162,100	2,535,244	0.22%
Groupe Bruxelles Lambert NV	27,342	2,039,166	0.17%	Eurofins Scientific SE	36,703	2,461,303	0.21%
Umicore SA	57,346	1,968,115	0.17%	Worldline SA	65,619	2,397,062	0.20%
Solvay SA	20,368	1,923,961	0.16%	Sartorius Stedim Biotech	7,551	2,284,178	0.19%
Ageas SA	44,264	1,833,415	0.16%	Engie SA	170,376	2,280,994	0.19%
D'ieteren Group	6,792	1,217,126	0.10%	Eiffage SA	22,721	2,088,514	0.18%
Elia Group SA	9,016	1,197,325	0.10%	Alstom SA	87,392	1,994,285	0.17%
Warehouses de Pauw CVA REIT	44,024	1,175,441	0.10%	Bureau Veritas SA	80,848	1,989,669	0.17%
Sofina SA	4,170	857,352	0.07%	Getlink SE	120,936	1,811,017	0.15%
		37,466,033	3.18%	Vivendi SE	197,700	1,762,298	0.15%
Finland 3.16% (2021: 3.08%)				Bouygues SA	62,806	1,761,080	0.15%
Sampo OYJ Class A	131,170	6,403,719	0.55%	Renault SA	52,601	1,645,096	0.14%
Nokia OYJ	1,479,697	6,402,649	0.54%	Euronext NV	23,419	1,619,658	0.14%
UPM-Kymmene OYJ	145,967	5,098,627	0.43%	Unibail-Rodamco-Westfield (XAMS) REIT	32,235	1,567,588	0.13%
Neste OYJ	115,717	4,978,145	0.42%	Sodexo SA	15,943	1,426,580	0.12%
Kone OYJ Class B	92,850	4,484,655	0.38%	Arkema SA	16,179	1,357,095	0.12%
Stora Enso OYJ Class R	150,851	1,983,691	0.17%	Bolloré SE	241,516	1,260,714	0.11%
Elisa OYJ	38,967	1,927,308	0.16%	Klepierre SA REIT	58,477	1,259,010	0.11%
Fortum OYJ	121,557	1,888,996	0.16%	Electricite de France SA (Prime De Fidelite)	100,955	1,211,460	0.10%
Kesko OYJ Class B	74,484	1,535,860	0.13%	Gecina SA REIT	12,529	1,192,134	0.10%
Orion OYJ Class B	29,192	1,495,798	0.13%	BioMerieux	11,409	1,117,169	0.10%
Wartsila OYJ Abp	128,772	1,013,178	0.09%	Accor SA	46,375	1,082,856	0.09%
		37,212,626	3.16%	Dassault Aviation SA	6,843	1,082,563	0.09%
France 36.71% (2021: 35.07%)				La Francaise des Jeux SAEM	28,612	1,075,239	0.09%
LVMH Moët Hennessy Louis Vuitton SE	75,672	51,449,393	4.37%	Ipsen SA	10,254	1,030,527	0.09%
TotalEnergies SE	680,252	39,896,780	3.39%	Aerports de Paris	8,080	1,011,616	0.09%
Sanofi	311,860	28,017,502	2.38%	Remy Cointreau SA	6,409	1,010,058	0.09%
Schneider Electric SE	148,347	19,391,920	1.65%	Valeo	55,960	934,532	0.08%
Airbus SE	161,600	17,940,832	1.52%	Amundi SA	16,953	898,509	0.08%
BNP Paribas SA	303,670	16,170,427	1.37%	Sodexo SA (XPAR)	8,145	728,815	0.06%
L'Oreal SA (Prime De Fidelite)	43,377	14,470,567	1.23%	Covivio REIT	12,740	706,433	0.06%
Vinci SA	146,996	13,713,257	1.16%	Electricite de France SA	58,582	702,984	0.06%
EssilorLuxottica SA	79,526	13,455,799	1.14%	Ubisoft Entertainment SA	26,123	689,908	0.06%
AXA SA	510,880	13,310,978	1.13%	Wendel SE	7,408	645,978	0.05%
Hermes International	8,660	12,513,700	1.06%	Eurazeo SE	7,946	461,663	0.04%
Air Liquide SA (Prime De Fidelite)	94,127	12,462,415	1.06%	SEB SA (Prime De Fidelite)	4,452	348,369	0.03%
Safran SA	93,434	10,924,303	0.93%	Eurazeo SE (XPAR)	3,766	218,805	0.02%
Pernod Ricard SA	56,413	10,365,889	0.88%	SEB SA	2,477	193,825	0.02%
Kering SA	20,475	9,735,862	0.83%	Unibail-Rodamco-Westfield REIT	102	4,960	0.00%
Danone SA	175,505	8,640,111	0.73%			432,133,353	36.71%
L'Oreal SA	22,658	7,558,709	0.64%	Germany 25.25% (2021: 26.55%)			
Capgemini SE	44,784	6,984,065	0.59%	SAP SE	285,500	27,519,345	2.34%
Air Liquide SA	48,930	6,478,332	0.55%	Siemens AG	209,160	27,115,502	2.30%
Cie de Saint-Gobain	135,183	6,171,104	0.52%	Allianz SE	111,656	22,431,690	1.91%
STMicroelectronics NV	186,848	6,165,050	0.52%	Deutsche Telekom AG	885,944	16,512,224	1.40%
Dassault Systemes SE	182,311	6,106,507	0.52%	Mercedes-Benz Group AG	219,364	13,468,950	1.14%
Legrand SA	72,997	5,461,636	0.46%	Bayer AG	268,591	12,979,660	1.10%
Societe Generale SA	220,643	5,180,698	0.44%	BASF SE	251,130	11,649,921	0.99%
Orange SA	544,852	5,056,771	0.43%	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	38,302	11,643,808	0.99%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Infineon Technologies AG	357,080	10,151,784	0.86%	Intesa Sanpaolo SpA	4,567,801	9,491,890	0.81%
Deutsche Post AG	271,062	9,535,961	0.81%	Eni SpA	683,764	9,084,488	0.77%
Deutsche Boerse AG	51,955	8,385,537	0.71%	Stellantis NV	601,780	7,982,010	0.68%
Bayerische Motoren Werke AG	90,601	7,554,311	0.64%	UniCredit SpA	525,198	6,970,428	0.59%
RWE AG	175,617	7,303,911	0.62%	Ferrari NV	34,478	6,902,496	0.59%
Merck KGaA	35,353	6,395,358	0.54%	Assicurazioni Generali SpA	303,935	5,049,880	0.43%
Adidas AG	47,279	6,026,181	0.51%	CNH Industrial NV	279,592	4,184,094	0.35%
Deutsche Bank AG	565,146	5,983,766	0.51%	Moncler SpA	56,209	2,782,345	0.24%
Volkswagen AG - Preference Shares	50,757	5,909,130	0.50%	Terna - Rete Elettrica Nazionale	384,988	2,656,417	0.23%
E.ON SE	613,755	5,728,789	0.49%	FincoBank Banca Finco SpA	167,156	2,594,261	0.22%
Vonovia SE	195,849	4,312,595	0.37%	Snam SpA	551,724	2,497,655	0.21%
Symrise AG Class A	36,327	3,692,640	0.31%	Prysmian SpA	69,437	2,406,686	0.20%
Siemens Healthineers AG	77,360	3,615,033	0.31%	Tenaris SA	128,371	2,090,522	0.18%
Daimler Truck Holding AG	123,803	3,583,478	0.30%	Mediobanca Banca di Credito Finanziario SpA	166,336	1,494,363	0.13%
Henkel AG & Co. KGaA - Preference Shares	48,477	3,151,975	0.27%	Davide Campari-Milano NV	142,548	1,351,925	0.11%
Hannover Rueck SE	16,422	3,046,281	0.26%	Poste Italiane SpA	143,021	1,305,210	0.11%
Fresenius SE & Co. KGaA	115,570	3,033,712	0.26%	Nexi SpA	160,761	1,184,166	0.10%
Beiersdorf AG	27,581	2,956,683	0.25%	Recordati Industria Chimica e Farmaceutica SpA	28,484	1,103,755	0.09%
MTU Aero Engines AG	14,605	2,953,131	0.25%	Amplifon SpA	33,768	939,426	0.08%
Dr Ing hc F Porsche AG - Preference Shares	31,147	2,951,178	0.25%	DiaSorin SpA	6,817	888,937	0.08%
QIAGEN NV	62,365	2,931,779	0.25%	Infrastrutture Wireless Italiane SpA	90,996	856,636	0.07%
Commerzbank AG	291,910	2,579,317	0.22%	Telecom Italia SpA	2,772,575	599,708	0.05%
Brenntag SE	42,360	2,529,739	0.21%			85,605,331	7.27%
Sartorius AG - Preference Shares	6,632	2,449,861	0.21%	Netherlands 13.18% (2021: 14.66%)			
Rheinmetall AG	11,930	2,219,576	0.19%	ASML Holding NV	111,126	55,985,279	4.76%
Porsche Automobil Holding SE - Preference Shares	41,711	2,137,272	0.18%	Prosus NV	226,814	14,618,162	1.24%
HeidelbergCement AG	39,820	2,121,610	0.18%	ING Groep NV	1,029,952	11,729,093	1.00%
Siemens Energy AG	119,584	2,101,689	0.18%	Koninklijke Ahold Delhaize NV	285,929	7,674,334	0.65%
Delivery Hero SE	46,226	2,070,000	0.18%	Adyen NV	5,929	7,638,924	0.65%
Zalando SE	61,229	2,027,292	0.17%	Wolters Kluwer NV	71,774	7,016,626	0.60%
Covestro AG	52,941	1,934,994	0.16%	Heineken NV	70,876	6,228,583	0.53%
Henkel AG & Co. KGaA	28,619	1,724,295	0.15%	Koninklijke DSM NV	47,811	5,464,797	0.46%
Fresenius Medical Care AG & Co. KGaA	56,058	1,713,693	0.15%	Universal Music Group NV	198,372	4,465,354	0.38%
Continental AG	30,062	1,682,871	0.14%	Koninklijke Philips NV	243,373	3,408,196	0.29%
Puma SE	28,800	1,632,960	0.14%	Akzo Nobel NV	49,716	3,110,233	0.26%
GEA Group AG	41,334	1,578,959	0.13%	ASM International NV	12,800	3,016,320	0.26%
Carl Zeiss Meditec AG	10,954	1,291,477	0.11%	Coca-Cola European Partners plc	56,156	2,910,799	0.25%
Bayerische Motoren Werke AG - Preference Shares	16,143	1,284,176	0.11%	NN Group NV	76,090	2,903,594	0.25%
Deutsche Lufthansa AG	162,454	1,261,455	0.11%	Koninklijke KPN NV	902,784	2,609,046	0.22%
LEG Immobilien SE	20,345	1,238,197	0.11%	Aegon NV	487,682	2,310,637	0.20%
Volkswagen AG	8,051	1,188,730	0.10%	IMCD NV	15,506	2,064,624	0.17%
Scout24 SE	21,814	1,023,731	0.09%	AerCap Holdings NV	37,000	2,021,869	0.17%
Evonik Industries AG	57,014	1,022,546	0.09%	EXOR NV	29,500	2,014,850	0.17%
Knorr-Bremse AG	19,738	1,007,427	0.09%	Heineken Holding NV	27,630	1,990,742	0.17%
HelloFresh SE	44,804	919,826	0.08%	Randstad NV	32,708	1,863,048	0.16%
Rational AG	1,381	766,455	0.06%	ABN AMRO Bank NV GDR	110,771	1,431,715	0.12%
Nemetschek SE	15,577	742,867	0.06%	Just Eat Takeaway.com NV	49,674	981,062	0.08%
Bechtle AG	22,079	729,932	0.06%	OCI NV	28,639	957,115	0.08%
Telefonica Deutschland Holding AG	289,690	667,156	0.06%	JDE Peet's NV	27,193	734,755	0.06%
Aroundtown SA	277,995	606,863	0.05%			155,149,757	13.18%
United Internet AG	26,927	508,651	0.04%	Portugal 0.72% (2021: 0.58%)			
		297,287,930	25.25%	EDP - Energias de Portugal SA	758,282	3,530,561	0.30%
Ireland 2.15% (2021: 2.08%)				Galp Energia SGPS SA	136,872	1,725,956	0.15%
CRH plc	206,580	7,645,526	0.65%	EDP Renovaveis SA	79,215	1,630,244	0.14%
Flutter Entertainment plc	45,697	5,840,076	0.50%	Jeronimo Martins SGPS SA	77,293	1,559,773	0.13%
Kerry Group plc Class A	43,432	3,658,712	0.31%			8,446,534	0.72%
Bank of Ireland Group plc	292,268	2,601,185	0.22%	Spain 7.51% (2021: 6.71%)			
Smurfit Kappa Group plc	67,382	2,328,722	0.20%	Iberdrola SA	1,651,873	18,054,972	1.53%
Kingspan Group plc	42,015	2,125,119	0.18%	Banco Santander SA	4,591,185	12,866,796	1.09%
AIB Group plc	291,368	1,053,587	0.09%	Banco Bilbao Vizcaya Argentaria SA	1,658,505	9,344,017	0.79%
		25,252,927	2.15%	Industria de Diseno Textil SA	298,278	7,412,208	0.63%
Italy 7.27% (2021: 7.44%)				Amadeus IT Group SA	123,191	5,980,923	0.51%
Enel SpA	2,224,261	11,188,033	0.95%				

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2022	EUR (€) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,173,966,769	1,849,487,631
Financial Derivative Instruments	3,17	—	169,134
Cash	3	945,525	22,405
Receivables:			
Interest and Dividends		6,197,180	4,647,541
Capital Shares Issued		1,466,920	4,663,249
Investments Sold		—	1,477
Margin Cash Due from Broker	3	1,140,426	573,041
Total Current Assets		1,183,716,820	1,859,564,478
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	74,877	—
Bank Overdraft		—	519,492
Unrealised Depreciation on Spot Currency Contracts		—	32
Payables and Other Liabilities:			
Capital Shares Redeemed		6,296,797	874,517
Management Fees Payable	12	117,502	171,218
Total Current Liabilities		6,489,176	1,565,259
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,177,227,644	1,857,999,219

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
Net Assets	923,950,415	1,374,677,597	1,306,383,548
Number of Shares Outstanding	3,934,516	5,148,000	6,003,698
Net Asset Value Per Share¹	234.83	267.03	217.60
Investor EUR			
Net Assets	47,243,821	59,217,467	72,818,651
Number of Shares Outstanding	232,284	256,046	386,387
Net Asset Value Per Share¹	203.39	231.28	188.46
Institutional Plus EUR Acc			
Net Assets	199,477,650	414,676,078	482,580,036
Number of Shares Outstanding	1,282,262	2,345,094	3,350,463
Net Asset Value Per Share¹	155.57	176.83	144.03
USD Acc			
EUR (€) Equivalent	4,876,538	4,837,668	3,411,151
Net Assets	5,204,485	5,501,396	4,173,714
Number of Shares Outstanding	20,764	18,114	15,675
Net Asset Value Per Share¹	250.65	303.71	266.27
Institutional Plus USD Acc			
EUR (€) Equivalent	1,679,220	4,590,409	3,165,338
Net Assets	1,792,148	5,220,213	3,872,949
Number of Shares Outstanding	14,440	34,728	29,399
Net Asset Value Per Share¹	124.11	150.32	131.74

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		12,422	11
Dividend Income		53,121,398	54,572,182
Securities Lending Income		134,016	177,591
Net (Loss)/Gain on Financial Instruments		(279,068,773)	317,844,687
Total Investment (Loss)/Income		(225,800,937)	372,594,471
Expenses			
Management Fees	12	1,713,613	1,983,141
Transaction Fees and Commissions		454,153	415,584
Total Expenses		2,167,766	2,398,725
Finance Costs			
Interest Expense		38,876	48,987
Total Finance Costs		38,876	48,987
Net Investment (Loss)/Income		(228,007,579)	370,146,759
Taxation	5	(3,485,372)	(2,256,548)
Net (Decrease)/Increase in Net Assets		(231,492,951)	367,890,211

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(231,492,951)	367,890,211
Capital Transactions		
Subscriptions	382,503,994	434,843,046
Redemptions	(831,782,618)	(813,092,762)
Total Capital Transactions	(449,278,624)	(378,249,716)
Total Decrease for the Year	(680,771,575)	(10,359,505)
Net Assets		
Beginning of Year	1,857,999,219	1,868,358,724
End of Year	1,177,227,644	1,857,999,219

Vanguard Global Small-Cap Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- Despite some relief in midsummer and late fall, global stock markets ended the year down significantly. The fund's benchmark index returned -18.76% for the 12 months ended 31 December 2022.
- Results were negative in 10 of the benchmark's 11 sectors. Consumer discretionary and information technology stocks hurt performance the most.
- US stocks, which accounted for more than half the index, hurt performance the most, followed by UK stocks.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI World Small Cap Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-13.46%	5.76%	10.32%
Benchmark	-13.43	5.93	10.53
Tracking Difference*	-0.03		
EUR Dist	-13.46%	—	6.30%
Benchmark	-13.43	—	6.48
Tracking Difference*	-0.03		
Investor EUR	-13.46%	5.76%	8.39%
Benchmark	-13.43	5.93	8.60
Tracking Difference*	-0.03		
Institutional Plus EUR Acc	-13.42%	5.83%	9.01%
Benchmark	-13.43	5.93	9.14
Tracking Difference*	0.01		
GBP Acc	-8.55%	5.75%	11.32%
Benchmark	-8.52	5.92	11.53
Tracking Difference*	-0.03		
GBP Dist	-8.55%	5.75%	11.32%
Benchmark	-8.52	5.92	11.53
Tracking Difference*	-0.03		
Institutional Plus GBP Acc	-8.51%	5.82%	9.65%
Benchmark	-8.52	5.92	9.77
Tracking Difference*	0.01		
Institutional Plus GBP Dist	-8.51%	5.82%	9.65%
Benchmark	-8.52	5.92	9.77
Tracking Difference*	-0.01		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
USD Acc	-18.79%	3.30%	8.01%
Benchmark	-18.76	3.46	8.22
Tracking Difference*	-0.03		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: EUR Dist, 8 March 2018; Investor EUR, 27 February 2014; Institutional Plus EUR Acc, 19 December 2013; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
AGNC Investment Corp. REIT	253,204	3,063,037	Marathon Oil Corp.	364,546	11,389,701
DraftKings, Inc. Class A	182,033	2,464,267	APA Corp.	169,671	7,943,744
Sunrun, Inc.	90,328	2,384,596	Quanta Services, Inc.	65,515	7,796,285
Aspen Technology, Inc.	12,943	2,360,172	First Solar, Inc.	44,292	7,580,195
Coupa Software, Inc.	36,040	2,291,910	LPL Financial Holdings, Inc.	36,975	7,254,125
Guidewire Software, Inc.	37,468	2,222,227	Carlisle Cos, Inc.	23,815	7,045,326
Teladoc Health, Inc.	75,580	2,154,786	EQT Corp.	146,760	7,003,387
Hertz Global Holdings, Inc.	107,034	2,140,496	Targa Resources Corp.	97,009	6,986,588
SoFi Technologies, Inc.	292,412	2,122,530	Ovintiv, Inc.	121,592	6,734,423
Novavax, Inc.	38,706	1,970,383	Hubbell, Inc. Class B	25,075	6,357,415
10X Genomics, Inc. Class A	38,259	1,958,478	First Horizon Corp.	251,290	6,225,441
EBOS Group Ltd.	76,788	1,957,063	Kimco Realty Corp. REIT	252,307	5,936,784
Vornado Realty Trust	76,582	1,936,759	Lamb Weston Holdings, Inc.	67,679	5,869,366
IAC, Inc.	37,222	1,931,450	Texas Pacific Land Corp.	3,027	5,563,979
Chesapeake Energy Corp.	19,679	1,885,353	Chesapeake Energy Corp.	52,993	5,477,440
IPG Photonics Corp.	17,501	1,828,099	Darling Ingredients, Inc.	75,585	5,437,953
Agilon health, Inc.	95,935	1,826,523	Alcoa Corp.	86,183	5,319,215
Marqeta, Inc. Class A	178,452	1,821,112	Ares Management Corp. Class A	67,663	5,297,070
LANXESS AG	38,172	1,760,858	Wolfspeed, Inc.	57,877	5,257,967
Orix JREIT, Inc. REIT	1,211	1,747,783	Aspen Technology, Inc.	30,818	5,094,347
			Cleveland-Cliffs, Inc.	218,946	5,075,168
			Gaming and Leisure Properties, Inc. REIT	104,982	5,067,481
			American Homes 4 Rent REIT Class A	134,460	4,969,642
			ARC Resources Ltd.	316,911	4,773,020
			HF Sinclair Corp.	72,289	4,487,332
			Repligen Corp.	24,778	4,484,493

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.09% (2021: 98.28%)							
Equities 99.09% (2021: 98.28%)							
Australia 3.71% (2021: 3.50%)							
Atlas Arteria Ltd.	684,775	3,069,553	0.10%	HUB24 Ltd.	36,287	654,327	0.02%
OZ Minerals Ltd.	156,539	2,961,778	0.09%	Insignia Financial Ltd.	280,366	636,936	0.02%
Whitehaven Coal Ltd.	406,820	2,598,836	0.08%	Charter Hall Retail REIT	243,502	632,451	0.02%
Incitec Pivot Ltd.	912,492	2,326,712	0.07%	Deterra Royalties Ltd.	203,165	631,016	0.02%
Lynas Rare Earths Ltd.	429,499	2,286,428	0.07%	ARB Corp., Ltd.	34,940	608,239	0.02%
carsales.com Ltd.	160,985	2,266,410	0.07%	Waypoint Ltd. REIT	325,316	606,686	0.02%
Allkem Ltd.	267,765	2,041,013	0.07%	PEXA Group Ltd.	74,796	606,139	0.02%
Charter Hall Group REIT	227,454	1,847,890	0.06%	Paladin Energy Ltd.	1,276,717	606,064	0.02%
Cleanaway Waste Management Ltd.	1,021,533	1,821,939	0.06%	Corporate Travel Management Ltd.	60,462	603,964	0.02%
Steadfast Group Ltd.	486,229	1,803,657	0.06%	BWP Trust REIT	227,486	603,194	0.02%
Bendigo & Adelaide Bank Ltd.	267,914	1,782,338	0.06%	Lifestyle Communities Ltd.	45,702	591,033	0.02%
ALS Ltd.	212,350	1,761,183	0.06%	HomeCo Daily Needs REIT	674,981	588,194	0.02%
Evolution Mining Ltd.	849,653	1,717,053	0.05%	Breville Group Ltd.	46,649	580,503	0.02%
AGL Energy Ltd.	309,932	1,696,156	0.05%	Healius Ltd.	277,510	577,754	0.02%
Qube Holdings Ltd.	798,635	1,521,880	0.05%	IRESS Ltd.	88,815	575,195	0.02%
Worley Ltd.	146,054	1,485,698	0.05%	IPH Ltd.	95,914	567,835	0.02%
Bank of Queensland Ltd.	307,956	1,440,998	0.05%	Centuria Industrial REIT	267,961	566,959	0.02%
JB Hi-Fi Ltd.	50,615	1,439,915	0.05%	Pendal Group Ltd.	165,717	563,029	0.02%
Challenger Ltd.	267,502	1,382,317	0.04%	Super Retail Group Ltd.	76,346	554,500	0.02%
NEXTDC Ltd.	221,577	1,367,388	0.04%	Ingenia Communities Group REIT	179,690	544,700	0.02%
AMP Ltd.	1,487,591	1,326,585	0.04%	Gold Road Resources Ltd.	471,434	540,298	0.02%
Iluka Resources Ltd.	203,747	1,316,770	0.04%	Eagers Automotive Ltd.	73,225	538,784	0.02%
Altium Ltd.	55,074	1,310,183	0.04%	Brickworks Ltd.	35,694	536,644	0.02%
Domino's Pizza Enterprises Ltd.	28,427	1,277,152	0.04%	GrainCorp Ltd. Class A	106,327	535,024	0.02%
Metcash Ltd.	456,089	1,231,001	0.04%	Elders Ltd.	76,257	524,377	0.02%
Technology One Ltd.	136,773	1,218,769	0.04%	Star Entertainment Group Ltd.	433,969	520,904	0.02%
Alumina Ltd.	1,143,282	1,178,481	0.04%	Telix Pharmaceuticals Ltd.	105,617	520,708	0.02%
Ansell Ltd.	59,165	1,133,066	0.04%	de Grey Mining Ltd.	596,824	520,086	0.02%
nib holdings Ltd.	212,028	1,114,348	0.04%	Regis Resources Ltd.	362,276	506,096	0.02%
Seven Group Holdings Ltd.	75,574	1,074,723	0.03%	InvoCare Ltd.	67,477	504,728	0.02%
New Hope Corp., Ltd.	234,758	1,012,519	0.03%	Netwealth Group Ltd.	60,111	493,248	0.02%
Region RE Ltd. REIT	535,171	983,530	0.03%	EVT Ltd.	55,213	476,646	0.02%
Charter Hall Long Wale REIT	298,220	895,914	0.03%	Coronado Global Resources, Inc. Class CDI	343,174	463,120	0.01%
Perseus Mining Ltd.	623,921	892,766	0.03%	Core Lithium Ltd.	661,934	460,113	0.01%
Nine Entertainment Co. Holdings Ltd.	662,943	827,218	0.03%	Perpetual Ltd.	27,561	459,786	0.01%
National Storage REIT	521,649	820,715	0.03%	Lovisa Holdings Ltd.	28,318	443,801	0.01%
Beach Energy Ltd.	746,874	807,856	0.03%	Capricorn Metals Ltd.	137,452	428,780	0.01%
Flight Centre Travel Group Ltd.	81,846	804,251	0.03%	Credit Corp. Group Ltd.	32,311	411,940	0.01%
Champion Iron Ltd.	160,793	797,095	0.03%	Sayona Mining Ltd.	3,105,496	400,138	0.01%
Pro Medicus Ltd.	21,235	795,772	0.03%	Costa Group Holdings Ltd.	213,418	398,006	0.01%
Downer EDI Ltd.	314,595	791,501	0.03%	Syrah Resources Ltd.	284,356	397,242	0.01%
Orora Ltd.	401,024	785,948	0.02%	Arena REIT	152,726	396,677	0.01%
Webjet Ltd.	184,726	774,181	0.02%	Monadelphous Group Ltd.	43,549	394,558	0.01%
Sandfire Resources Ltd.	207,308	764,787	0.02%	NRW Holdings Ltd.	206,530	393,564	0.01%
Reliance Worldwide Corp., Ltd.	378,477	759,726	0.02%	PolyNovo Ltd.	285,810	391,521	0.01%
Viva Energy Group Ltd.	402,998	746,090	0.02%	Karoon Energy Ltd.	258,703	384,212	0.01%
Tabcorp Holdings Ltd.	1,022,361	745,313	0.02%	Magellan Financial Group Ltd.	62,472	378,747	0.01%
Harvey Norman Holdings Ltd.	256,753	719,103	0.02%	Blackmores Ltd.	7,654	374,758	0.01%
Nufarm Ltd.	171,549	713,139	0.02%	Silver Lake Resources Ltd.	461,258	370,671	0.01%
Sims Ltd.	78,068	693,008	0.02%	Boral Ltd.	187,030	366,551	0.01%
Bapcor Ltd.	157,776	691,193	0.02%	BrainChip Holdings Ltd.	712,435	359,938	0.01%
Chalice Mining Ltd.	161,660	690,667	0.02%	GUD Holdings Ltd.	69,855	359,081	0.01%
CSR Ltd.	215,320	687,751	0.02%	West African Resources Ltd.	450,416	358,903	0.01%
Premier Investments Ltd.	40,796	687,219	0.02%	Pinnacle Investment Management Group Ltd.	59,731	353,622	0.01%
Liontown Resources Ltd.	767,185	686,752	0.02%	Nickel Industries Ltd.	523,836	344,582	0.01%
AUB Group Ltd.	44,616	681,675	0.02%	Helia Group Ltd.	180,979	337,510	0.01%
				Lake Resources NL	620,605	336,691	0.01%
				Bellevue Gold Ltd.	435,217	333,511	0.01%
				Charter Hall Social Infrastructure REIT	143,984	331,985	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Data#3 Ltd.	72,005	330,580	0.01%	Australian Agricultural Co., Ltd.	120,207	142,657	0.00%
Bega Cheese Ltd.	125,383	329,910	0.01%	Grange Resources Ltd.	227,895	130,592	0.00%
Inghams Group Ltd.	168,839	327,465	0.01%	GWA Group Ltd.	92,854	129,086	0.00%
Megaport Ltd.	75,779	324,268	0.01%	Novonix Ltd.	128,471	128,070	0.00%
Nanosonics Ltd.	110,508	321,497	0.01%	Jervois Global Ltd.	685,548	127,849	0.00%
Link Administration Holdings Ltd.	238,317	319,189	0.01%	Select Harvests Ltd.	46,687	123,477	0.00%
Abacus Property Group REIT	176,927	315,555	0.01%	Zip Co., Ltd.	351,897	121,706	0.00%
Johns Lyng Group Ltd.	73,122	306,948	0.01%	Leo Lithium Ltd.	361,198	118,799	0.00%
Rural Funds Group REIT	185,733	303,551	0.01%	Codan Ltd.	41,069	114,189	0.00%
AVZ Minerals Ltd.	1,131,446	299,243	0.01%	Neometals Ltd.	208,346	113,032	0.00%
Imdex Ltd.	198,186	297,024	0.01%	Australian Clinical Labs Ltd.	55,037	111,224	0.00%
G8 Education Ltd.	393,470	294,849	0.01%	MA Financial Group Ltd.	35,554	109,464	0.00%
United Malt Grp Ltd.	123,583	290,813	0.01%	Vulcan Steel Ltd.	19,053	105,563	0.00%
Perenti Ltd.	325,209	290,011	0.01%	Seven West Media Ltd.	368,994	98,842	0.00%
Cromwell Property Group REIT	632,175	287,235	0.01%	Mount Gibson Iron Ltd.	270,367	88,924	0.00%
Centuria Capital Group	241,796	279,576	0.01%	Pepper Money Ltd.	91,471	88,084	0.00%
Platinum Asset Management Ltd.	229,163	278,178	0.01%	Australian Ethical Investment Ltd.	33,156	87,466	0.00%
Jumbo Interactive Ltd.	29,316	277,931	0.01%	Mayne Pharma Group Ltd.	611,635	82,956	0.00%
PWR Holdings Ltd.	38,028	277,744	0.01%	Objective Corp., Ltd.	9,144	81,295	0.00%
Neuren Pharmaceuticals Ltd.	51,206	276,067	0.01%	PointsBet Holdings Ltd.	79,396	79,956	0.00%
Omni Bridgeway Ltd.	111,285	273,194	0.01%	Maas Group Holdings Ltd.	30,394	54,827	0.00%
McMillan Shakespeare Ltd.	29,875	272,291	0.01%	Firefinch Ltd.	505,678	20,576	0.00%
Kelsian Group Ltd.	68,685	267,828	0.01%	AET and D Holdings No.1 Ltd. Unlisted Shares	24,489	—	0.00%
Collins Foods Ltd.	54,768	267,043	0.01%	PointsBet Holdings Ltd. - Warrants 8/7/2024	3,929	—	0.00%
Clinuvel Pharmaceuticals Ltd.	17,259	253,630	0.01%			115,881,129	3.71%
Ramelius Resources Ltd.	398,981	251,629	0.01%	Austria 0.35% (2021: 0.33%)			
Growthpoint Properties Australia Ltd. REIT	119,717	241,935	0.01%	BAWAG Group AG	40,410	2,147,753	0.07%
Hansen Technologies Ltd.	68,800	239,816	0.01%	ANDRITZ AG	31,408	1,795,006	0.06%
Imugene Ltd.	2,376,442	233,680	0.01%	Wienerberger AG	54,089	1,302,310	0.04%
Accent Group Ltd.	199,574	227,373	0.01%	Raiffeisen Bank International AG	71,276	1,167,664	0.04%
oOh!media Ltd.	254,051	221,386	0.01%	CA Immobilien Anlagen AG	18,958	573,603	0.02%
Vulcan Energy Resources Ltd.	50,686	217,579	0.01%	Oesterreichische Post AG	16,265	510,349	0.02%
Boss Energy Ltd.	150,324	217,137	0.01%	UNIQA Insurance Group AG	61,168	456,971	0.01%
Mesoblast Ltd.	365,139	215,429	0.01%	Vienna Insurance Group AG Wiener Versicherung Gruppe	18,278	435,986	0.01%
Judo Capital Holdings Ltd.	238,542	214,342	0.01%	AT&S Austria Technologie & Systemtechnik AG	11,922	407,160	0.01%
Austal Ltd.	148,940	210,088	0.01%	Lenzing AG	5,959	348,514	0.01%
Argosy Minerals Ltd.	539,287	208,459	0.01%	Schoeller-Bleckmann Oilfield Equipment AG	5,114	317,651	0.01%
SiteMinder Ltd.	99,677	205,492	0.01%	EVN AG	17,579	317,064	0.01%
Adbri Ltd.	181,454	203,653	0.01%	Strabag SE	7,584	316,476	0.01%
Sigma Healthcare Ltd.	488,831	202,215	0.01%	DO & CO AG	2,918	275,921	0.01%
Dexus Industria REIT	102,221	201,031	0.01%	IMMOFINANZ AG	15,752	195,348	0.01%
Domain Holdings Australia Ltd.	109,253	200,784	0.01%	Palfinger AG	6,141	155,002	0.01%
Nick Scali Ltd.	27,185	196,154	0.01%	Semperit AG Holding	5,492	116,172	0.00%
Ventia Services Group Pty Ltd.	119,717	195,658	0.01%	Porr AG	7,479	93,868	0.00%
APM Human Services International Ltd	120,301	194,165	0.01%	Agrana Beteiligungs AG	5,419	86,462	0.00%
SmartGroup Corp., Ltd.	54,568	188,727	0.01%	S IMMO AG	16,675	—	0.00%
Centuria Office REIT	180,258	187,030	0.01%			11,019,280	0.35%
Tyro Payments Ltd.	191,665	183,918	0.01%	Belgium 0.55% (2021: 0.64%)			
29Metals Ltd.	135,743	175,823	0.01%	Ackermans & van Haaren NV	11,122	1,901,567	0.06%
Dicker Data Ltd.	25,051	173,111	0.01%	Aedifica SA REIT	19,088	1,544,172	0.05%
Calix Ltd.	56,980	172,725	0.01%	Euronav NV	81,182	1,359,405	0.04%
Integral Diagnostics Ltd.	85,171	169,233	0.01%	Cofinimmo SA REIT	15,112	1,349,937	0.04%
HMC Capital Ltd. REIT	57,630	166,488	0.01%	Galapagos NV	21,450	946,605	0.03%
Terracom Ltd.	261,040	164,633	0.01%	Melexis NV	9,425	814,765	0.03%
Mincor Resources NL	158,915	162,191	0.01%	Barco NV	31,605	778,499	0.03%
ioneer Ltd.	606,745	156,356	0.00%	KBC Ancora	16,441	739,065	0.02%
Temple & Webster Group Ltd.	49,442	154,569	0.00%	Proximus SADP	73,262	703,387	0.02%
Eclixp Group Ltd.	113,720	153,853	0.00%	Bekaert SA	16,724	647,551	0.02%
Aussie Broadband Ltd.	85,897	152,035	0.00%	Etablissements Franz Colruyt NV	24,638	560,082	0.02%
				Shurgard Self Storage SA	11,932	545,670	0.02%
				VGP NV	5,732	475,940	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Deme Group NV	3,534	467,686	0.02%	Choice Properties REIT	74,948	816,438	0.03%
Fagron	32,331	457,885	0.01%	Peyto Exploration & Development Corp.	78,071	799,177	0.03%
Montea NV REIT	5,812	413,110	0.01%	Innergex Renewable Energy, Inc.	66,574	795,969	0.03%
Retail Estates NV REIT	5,280	349,375	0.01%	Secure Energy Services, Inc.	150,935	783,109	0.02%
Telenet Group Holding NV	21,266	346,116	0.01%	Freehold Royalties Ltd.	66,016	771,271	0.02%
Tessengerlo Group SA	9,329	332,045	0.01%	Parex Resources, Inc.	51,593	767,260	0.02%
Xior Student Housing NV REIT	10,651	328,514	0.01%	Granite REIT	14,907	760,010	0.02%
Recticel SA	19,449	322,563	0.01%	Paramount Resources Ltd. Class A	35,691	754,412	0.02%
Kinopolis Group NV	6,834	282,845	0.01%	Canadian Western Bank	42,197	749,297	0.02%
Ontex Group NV	33,391	222,372	0.01%	Summit Industrial Income REIT	44,556	746,135	0.02%
bpost SA	42,019	215,434	0.01%	Trisura Group Ltd.	21,556	720,522	0.02%
Intervest Offices & Warehouses NV REIT	9,406	193,142	0.01%	Richelieu Hardware Ltd.	26,625	711,533	0.02%
AGFA-Gevaert NV	60,634	172,780	0.01%	Spartan Delta Corp.	64,390	710,455	0.02%
Econocom Group SA	51,192	155,709	0.01%	Eldorado Gold Corp.	82,743	689,449	0.02%
Ion Beam Applications	8,476	140,756	0.00%	MAG Silver Corp.	44,141	689,016	0.02%
Exmar NV	14,815	125,226	0.00%	Topaz Energy Corp.	43,730	681,955	0.02%
Immobel SA	1,653	79,387	0.00%	Labrador Iron Ore Royalty Corp.	27,244	675,194	0.02%
Van de Velde NV	2,221	71,585	0.00%	Superior Plus Corp.	80,607	668,081	0.02%
Mithra Pharmaceuticals SA	8,279	30,086	0.00%	Tamarack Valley Energy Ltd.	201,837	664,374	0.02%
		17,073,261	0.55%	Filo Mining Corp.	38,591	661,910	0.02%
Canada 4.08% (2021: 3.50%)				Maple Leaf Foods, Inc.	36,680	661,889	0.02%
Yamana Gold, Inc.	456,300	2,532,474	0.08%	SmartCentres REIT	32,699	646,282	0.02%
Stantec, Inc.	51,757	2,478,316	0.08%	Novagold Resources, Inc.	106,509	635,933	0.02%
Whitecap Resources, Inc.	296,163	2,347,534	0.07%	First Capital REIT	50,852	630,888	0.02%
Crane Holdings Co.	22,540	2,264,143	0.07%	OceanaGold Corp.	330,246	628,831	0.02%
Enerplus Corp.	110,186	1,943,574	0.06%	Russel Metals, Inc.	28,701	609,627	0.02%
Crescent Point Energy Corp.	262,892	1,874,266	0.06%	Uni-Select, Inc.	19,131	604,872	0.02%
Capital Power Corp.	54,393	1,859,868	0.06%	Advantage Energy Ltd.	86,302	603,181	0.02%
Alamos Gold, Inc. Class A	181,594	1,834,770	0.06%	Capstone Copper Corp.	164,467	599,629	0.02%
Brookfield Infrastructure Corp. Class A	47,089	1,830,540	0.06%	Home Capital Group, Inc. Class B	19,036	598,216	0.02%
Finning International, Inc.	72,988	1,813,186	0.06%	H&R REIT	66,677	595,932	0.02%
B2Gold Corp.	500,995	1,778,505	0.06%	North West Co., Inc.	22,114	580,534	0.02%
MEG Energy Corp.	127,013	1,766,999	0.06%	K92 Mining, Inc.	100,162	566,990	0.02%
PrairieSky Royalty Ltd.	101,993	1,633,454	0.05%	Celestica, Inc.	48,748	549,020	0.02%
Bombardier, Inc. Class B	40,254	1,552,881	0.05%	IAMGOLD Corp.	214,303	548,826	0.02%
Boyd Group Services, Inc.	9,958	1,537,190	0.05%	Enghouse Systems Ltd.	20,582	546,392	0.02%
SSR Mining, Inc.	97,253	1,520,935	0.05%	Sierra Wirelless, Inc.	18,855	545,771	0.02%
Aritzia, Inc.	42,357	1,480,205	0.05%	Hudbay Minerals, Inc.	107,540	542,879	0.02%
Colliers International Group, Inc.	15,690	1,440,291	0.05%	Centerra Gold, Inc.	104,928	542,858	0.02%
Kinaxis, Inc.	12,834	1,438,882	0.05%	Allied Properties REIT	28,728	542,778	0.02%
SNC-Lavalin Group, Inc.	80,695	1,420,999	0.05%	Stelco Holdings, Inc.	16,268	531,761	0.02%
Vermilion Energy, Inc.	79,837	1,412,372	0.04%	ERO Copper Corp.	38,050	523,452	0.02%
Premium Brands Holdings Corp.	21,656	1,315,071	0.04%	Ballard Power Systems, Inc.	108,675	519,734	0.02%
Boralex, Inc. Class A	43,556	1,286,476	0.04%	Dream Industrial REIT	59,827	516,165	0.02%
Gibson Energy, Inc.	68,649	1,197,729	0.04%	Jamieson Wellness, Inc.	19,773	512,074	0.02%
Primo Water Corp.	76,766	1,190,908	0.04%	Fortuna Silver Mines, Inc.	135,304	508,282	0.02%
Baytex Energy Corp.	260,987	1,171,114	0.04%	Sandstorm Gold Ltd.	93,994	493,920	0.02%
Atco Ltd. Class I	35,949	1,124,409	0.04%	EQB, Inc.	11,790	493,632	0.02%
ATS Corp.	35,406	1,099,848	0.03%	Pason Systems, Inc.	41,250	485,276	0.02%
Definity Financial Corp.	38,483	1,092,901	0.03%	StorageVault Canada, Inc.	109,142	484,914	0.02%
TransAlta Corp.	114,955	1,027,422	0.03%	Athabasca Oil Corp.	269,809	479,899	0.02%
Osisko Gold Royalties Ltd.	83,409	1,005,101	0.03%	Winpak Ltd.	15,458	479,843	0.02%
Lithium Americas Corp.	52,566	995,881	0.03%	Torex Gold Resources, Inc.	41,614	477,580	0.01%
Stella-Jones, Inc.	27,578	987,553	0.03%	Resolute Forest Products, Inc.	22,120	476,863	0.01%
Linamar Corp.	21,772	984,998	0.03%	Precision Drilling Corp.	6,099	466,827	0.01%
Methanex Corp.	26,014	984,153	0.03%	Laurentian Bank of Canada	19,177	457,151	0.01%
Tricon Residential, Inc.	126,620	975,617	0.03%	Equinox Gold Corp.	138,315	452,220	0.01%
First Majestic Silver Corp.	110,895	923,204	0.03%	Energy Fuels, Inc.	72,854	450,582	0.01%
Lightspeed Commerce, Inc.	63,210	902,700	0.03%	Canada Goose Holdings, Inc.	25,346	450,446	0.01%
Birchcliff Energy Ltd.	124,513	866,569	0.03%	Dundee Precious Metals, Inc.	93,647	449,937	0.01%
NexGen Energy Ltd.	193,689	856,266	0.03%	goeasy Ltd.	5,714	448,913	0.01%
CI Financial Corp.	84,769	845,219	0.03%	SilverCrest Metals, Inc.	74,311	444,237	0.01%
Bausch Health Cos, Inc.	134,719	845,132	0.03%	Headwater Exploration, Inc.	99,128	433,107	0.01%
BlackBerry Ltd.	258,332	840,802	0.03%				
Altus Group Ltd.	20,696	825,427	0.03%				
NuVista Energy Ltd.	88,669	816,701	0.03%				

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MTY Food Group, Inc.	10,216	430,294	0.01%	Crombie REIT	20,255	237,089	0.01%
Canfor Corp.	27,023	425,005	0.01%	GoGold Resources, Inc.	141,936	227,315	0.01%
Mullen Group Ltd.	39,429	423,404	0.01%	DREAM Unlimited Corp. Class A	11,876	222,891	0.01%
Denison Mines Corp.	358,671	410,303	0.01%	Neighbourly Pharmacy, Inc.	12,450	214,920	0.01%
Transcontinental, Inc. Class A	36,246	408,752	0.01%	Silvercorp Metals, Inc.	72,995	214,414	0.01%
NorthWest Healthcare Properties REIT	57,677	404,392	0.01%	Artis REIT	31,750	211,128	0.01%
Pet Valu Holdings Ltd.	13,864	400,383	0.01%	ADENTRA, Inc.	10,035	209,891	0.01%
Boardwalk REIT	10,798	393,922	0.01%	Surge Energy, Inc.	30,890	207,689	0.01%
TransAlta Renewables, Inc.	47,125	391,274	0.01%	Cineplex, Inc.	34,853	207,068	0.01%
Interfor Corp.	24,704	382,881	0.01%	Well Health Technologies Corp.	98,115	205,651	0.01%
Cogeco Communications, Inc.	6,688	379,034	0.01%	ECN Capital Corp.	99,905	204,979	0.01%
Seabridge Gold, Inc.	29,726	372,960	0.01%	Global Atomic Corp.	78,709	203,896	0.01%
Lundin Gold, Inc.	37,947	370,522	0.01%	Obsidian Energy Ltd.	30,738	203,718	0.01%
Orla Mining Ltd.	90,626	366,530	0.01%	Sabina Gold & Silver Corp.	206,710	202,904	0.01%
Spin Master Corp.	14,678	360,951	0.01%	Cascades, Inc.	32,093	200,381	0.01%
Wesdome Gold Mines Ltd.	64,995	358,805	0.01%	Softchoice Corp.	14,548	196,056	0.01%
Enerflex Ltd.	56,810	358,063	0.01%	First National Financial Corp.	7,289	195,923	0.01%
Exchange Income Corp.	9,120	354,246	0.01%	Fiera Capital Corp.	30,324	194,260	0.01%
Sprott, Inc.	10,545	350,527	0.01%	Morguard Corp.	2,273	188,658	0.01%
Killam Apartment REIT	28,666	342,947	0.01%	i-80 Gold Corp.	66,637	185,902	0.01%
Canopy Growth Corp.	146,767	340,122	0.01%	Rogers Sugar, Inc.	43,392	182,221	0.01%
BELLUS Health, Inc.	41,500	339,363	0.01%	AutoCanada, Inc.	10,566	181,773	0.01%
Park Lawn Corp.	17,627	336,291	0.01%	Algoma Steel Group, Inc.	28,717	181,210	0.01%
Osisko Mining, Inc.	130,021	335,860	0.01%	BSR REIT	13,849	181,145	0.01%
Cardinal Energy Ltd.	58,695	330,090	0.01%	Taseko Mines Ltd.	122,197	178,567	0.01%
Shawcor Ltd.	32,523	329,803	0.01%	Slate Grocery REIT	15,984	178,249	0.01%
Converge Technology Solutions Corp.	95,449	323,341	0.01%	Aecon Group, Inc.	25,583	172,007	0.01%
Sienna Senior Living, Inc.	40,142	322,925	0.01%	Maverix Metals, Inc.	36,835	171,812	0.01%
Cargojet, Inc.	3,689	316,776	0.01%	Timbercreek Financial Corp.	32,620	171,171	0.01%
Dye & Durham Ltd.	25,532	309,222	0.01%	Extendicare, Inc.	34,584	167,439	0.01%
AG Growth International, Inc.	9,614	307,588	0.01%	Knight Therapeutics, Inc.	40,798	155,972	0.00%
Andlauer Healthcare Group, Inc.	8,750	305,777	0.01%	Magnet Forensics, Inc.	5,549	152,142	0.00%
Karora Resources, Inc.	88,230	302,793	0.01%	Brookfield Reinsurance Ltd.	4,750	148,395	0.00%
Altius Minerals Corp.	18,423	301,985	0.01%	Dream Office REIT	12,523	138,082	0.00%
Badger Infrastructure Solutions Ltd.	15,344	301,909	0.01%	Chorus Aviation, Inc.	57,249	136,896	0.00%
Westshore Terminals Investment Corp.	18,054	298,868	0.01%	Skeena Resources Ltd.	25,418	135,255	0.00%
CT REIT	25,282	290,894	0.01%	Corus Entertainment, Inc. Class B	83,305	132,801	0.00%
Docebo, Inc.	8,677	286,512	0.01%	Solaris Resources, Inc.	27,575	131,062	0.00%
Kelt Exploration Ltd.	76,943	284,501	0.01%	Victoria Gold Corp.	24,721	130,451	0.00%
Martinrea International, Inc.	33,916	281,851	0.01%	Aurora Cannabis, Inc.	137,324	126,687	0.00%
InterRent REIT	29,607	279,693	0.01%	Pipestone Energy Corp.	54,168	119,934	0.00%
Trican Well Service Ltd.	102,915	277,995	0.01%	NanoXplore, Inc.	60,493	116,079	0.00%
Sleep Country Canada Holdings, Inc.	16,280	276,109	0.01%	Evertz Technologies Ltd.	12,140	114,416	0.00%
New Gold, Inc.	279,686	274,536	0.01%	Calibre Mining Corp.	166,495	110,591	0.00%
SunOpta, Inc.	32,246	270,829	0.01%	Lassonde Industries, Inc. Class A	1,320	108,410	0.00%
Absolute Software Corp.	25,606	267,219	0.01%	Morguard North American Residential REIT	8,503	101,663	0.00%
Crew Energy, Inc.	63,775	264,994	0.01%	Columbia Care, Inc.	135,704	101,156	0.00%
Canaccord Genuity Group, Inc.	42,042	260,329	0.01%	MDA Ltd.	20,582	97,217	0.00%
Savaria Corp.	25,198	260,172	0.01%	Cogeco, Inc.	1,957	91,816	0.00%
Endeavour Silver Corp.	80,170	259,157	0.01%	Largo, Inc.	16,669	90,299	0.00%
CES Energy Solutions Corp.	126,582	257,844	0.01%	TECSYS, Inc.	4,595	89,970	0.00%
Aya Gold & Silver, Inc.	38,655	257,329	0.01%	Minto Apartment REIT	7,931	82,240	0.00%
Cronos Group, Inc.	100,465	255,064	0.01%	Organigram Holdings, Inc.	97,255	78,955	0.00%
Calian Group Ltd.	5,156	254,156	0.01%	New Pacific Metals Corp.	33,194	73,495	0.00%
Major Drilling Group International, Inc.	31,633	245,603	0.01%	Nexus Industrial	9,775	69,546	0.00%
Primaris REIT	22,545	243,595	0.01%	Hut 8 Mining Corp.	66,181	56,659	0.00%
Frontera Energy Corp.	26,524	240,193	0.01%	Corby Spirit & Wine Ltd. Class A	4,113	49,692	0.00%
GDI Integrated Facility Services, Inc.	7,118	239,026	0.01%	Pollard Banknote Ltd.	3,267	46,101	0.00%
dentalcorp Holdings Ltd.	36,379	238,956	0.01%	Lion Electric Co.	19,206	43,091	0.00%
NFI Group, Inc.	33,790	237,412	0.01%	Anaergia, Inc. Class VOTING	11,817	37,851	0.00%
				Great Basin Gold Ltd.	61,601	—	0.00%
				Poseidon Concepts Corp.	9,800	—	0.00%
						127,415,423	4.08%

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Metropole Television SA	11,451	187,594	0.01%	Cancom SE	17,701	516,868	0.02%
Wavestone	3,734	171,958	0.01%	TAG Immobilien AG	78,666	507,516	0.02%
Esker SA (XPAR)	1,002	168,214	0.01%	Deutsche Pfandbriefbank AG	63,052	489,215	0.02%
X-Fab Silicon Foundries SE	23,489	165,829	0.01%	Fielmann AG	12,147	479,923	0.02%
Aubay	3,186	165,763	0.01%	Grand City Properties SA	46,164	452,778	0.01%
Orpea SA	24,867	163,801	0.01%	Nagarro SE	3,811	449,842	0.01%
Kaufman & Broad SA	5,499	161,099	0.01%	Hensoldt AG	18,404	434,081	0.01%
Cie des Alpes	9,361	143,664	0.01%	Salzgitter AG	14,015	426,588	0.01%
Vilmorin & Cie SA	2,717	132,372	0.00%	Bilfinger SE	14,179	409,789	0.01%
Manitou BF SA	4,928	130,433	0.00%	Schaeffler AG - Preference Shares	59,277	402,671	0.01%
Boiron SA	2,409	130,350	0.00%	JOST Werke AG	7,112	399,249	0.01%
Television Francaise 1	16,105	122,981	0.00%	KWS Saat SE & Co. KGaA	5,662	387,342	0.01%
Believe SA	11,686	120,915	0.00%	Sixt SE - Preference Shares	6,469	376,270	0.01%
Etablissements Maurel et Prom SA	26,879	115,177	0.00%	Synlab AG	30,325	366,688	0.01%
Lisi SA	5,514	114,519	0.00%	Eckert & Ziegler Strahlen- und Medizintechnik AG	7,363	364,619	0.01%
Seche Environnement SA	1,189	113,953	0.00%	Amadeus Fire AG	2,915	359,635	0.01%
McPhy Energy SA	8,510	110,895	0.00%	Hornbach Holding AG & Co. KGaA	4,361	359,543	0.01%
SMCP SA	15,121	104,735	0.00%	Kloeckner & Co. SE	36,476	359,509	0.01%
Chargeurs SA	6,845	102,859	0.00%	SUSE SA	19,985	359,180	0.01%
AB Science SA	13,500	102,152	0.00%	Dermapharm Holding SE	8,625	345,373	0.01%
Bonduelle SCA	6,125	87,464	0.00%	STRATEC SE	3,959	342,667	0.01%
ABC arbitrage	12,685	87,320	0.00%	SMA Solar Technology AG	4,798	342,316	0.01%
Waga Energy SA	2,263	68,833	0.00%	PNE AG	14,995	341,673	0.01%
AKWEL	3,695	68,617	0.00%	Auto1 Group SE	38,602	321,344	0.01%
LISI	2,364	49,097	0.00%	Kontron AG	19,417	316,852	0.01%
Technicolor Creative Studios SA	95,529	22,807	0.00%	BayWa AG	6,858	316,189	0.01%
ALD SA - Rights Issue 3/1/2023	4	6	0.00%	Shop Apotheke Europe NV	6,609	311,128	0.01%
		42,261,895	1.35%	Pfeiffer Vacuum Technology AG	1,689	309,324	0.01%
Germany 1.68% (2021: 1.92%)				AURELIUS Equity Opportunities SE & Co. KGaA	15,668	306,341	0.01%
K+S AG	91,582	1,795,989	0.06%	GFT Technologies SE	8,134	294,720	0.01%
CTS Eventim AG & Co. KGaA	26,693	1,697,891	0.05%	Atoss Software AG	1,911	283,900	0.01%
Aixtron SE	53,708	1,545,917	0.05%	Cewe Stiftung & Co. KGAA	2,937	278,031	0.01%
LANXESS AG	38,172	1,535,863	0.05%	Norma Group SE	14,815	268,792	0.01%
HUGO BOSS AG	26,360	1,523,668	0.05%	1&1 AG	20,823	257,791	0.01%
thyssenkrupp AG	216,976	1,319,009	0.04%	GRENKE AG	12,051	251,827	0.01%
Aurubis AG	14,679	1,196,268	0.04%	MorphoSys AG	17,560	247,567	0.01%
Freenet AG	52,824	1,151,206	0.04%	Deutsche Beteiligungs AG	8,124	241,902	0.01%
FUCHS PETROLUB SE - Preference Shares	32,292	1,128,339	0.04%	Hamborner AG REIT	33,303	239,202	0.01%
Encavis AG	55,882	1,102,447	0.04%	Deutz AG	53,175	229,615	0.01%
Evotec SE	64,858	1,056,293	0.03%	PATRIZIA SE	20,599	227,757	0.01%
Gerresheimer AG	15,474	1,037,119	0.03%	Wacker Neuson SE	12,799	223,200	0.01%
KION Group AG	33,707	963,018	0.03%	Elmos Semiconductor SE	3,792	216,920	0.01%
Befesa SA	19,376	931,797	0.03%	Energiekontor AG	2,624	215,636	0.01%
Nordex SE	63,777	898,471	0.03%	ADVA Optical Networking SE	8,852	208,407	0.01%
Aareal Bank AG (XETR)	25,173	859,708	0.03%	SGL Carbon SE	27,840	205,906	0.01%
Duerr AG	25,166	846,577	0.03%	MLP SE	36,871	202,262	0.01%
TeamViewer AG	64,626	830,769	0.03%	Heidelberger Druckmaschinen AG	126,518	199,299	0.01%
Stroer SE & Co. KGaA	17,347	806,452	0.03%	Adesso SE	1,416	199,180	0.01%
Stabilus SE	11,412	766,088	0.02%	flatexDEGIRO AG	29,281	197,688	0.01%
Krones AG	6,568	736,018	0.02%	Takkt AG	13,465	194,577	0.01%
Hochtief AG	12,906	725,611	0.02%	Instone Real Estate Group SE	22,580	194,475	0.01%
Fraport AG Frankfurt Airport Services Worldwide	17,717	719,467	0.02%	Varta AG	8,031	193,192	0.01%
ProSiebenSat.1 Media SE	80,484	717,236	0.02%	Indus Holding AG	8,211	192,352	0.01%
Software AG	27,059	699,443	0.02%	Basler AG	6,033	190,264	0.01%
VERBIO Vereinigte BioEnergie AG	10,459	676,439	0.02%	Hamburger Hafen und Logistik AG	14,345	182,185	0.01%
Jungheinrich AG - Preference Shares	23,233	659,062	0.02%	Tonies SE Class A	27,999	179,292	0.01%
Jenoptik AG	24,093	657,231	0.02%	STO SE & Co. KGaA - Preference Shares	1,103	177,047	0.01%
Sixt SE	7,099	651,192	0.02%	Wuestenrot & Wuertembergische AG	10,444	172,100	0.01%
Suedzucker AG	33,698	587,655	0.02%	CropEnergies AG	12,156	168,915	0.01%
METRO AG	59,831	582,674	0.02%				
CompuGroup Medical SE & Co. KgaA	14,320	549,883	0.02%				
Siltronic AG	7,330	533,134	0.02%				
Vitesco Technologies Group AG	9,106	527,222	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Vossloh AG	4,044	168,754	0.01%	EC Healthcare	225,000	231,488	0.01%
Hypoport SE	1,605	166,840	0.01%	Realord Group Holdings Ltd.	196,000	222,495	0.01%
Secunet Security Networks AG	761	159,512	0.00%	Theme International Holdings Ltd.	2,140,000	216,606	0.01%
PVA TePla AG	7,972	157,911	0.00%	Health & Happiness H&H International Holdings Ltd.	96,500	205,983	0.01%
DIC Asset AG	19,286	156,842	0.00%	Stella International Holdings Ltd.	216,500	203,880	0.01%
CureVac NV	25,471	154,405	0.00%	Johnson Electric Holdings Ltd.	161,625	203,560	0.01%
Ceconomy AG	69,250	137,245	0.00%	Cowell e Holdings, Inc.	144,000	200,365	0.01%
Deutsche EuroShop AG	5,517	130,243	0.00%	C-Mer Eye Care Holdings Ltd.	316,000	198,387	0.01%
Datagroup SE	1,769	118,942	0.00%	Kingkey Financial International Holdings Ltd.	1,660,000	195,671	0.01%
Uniper SE	42,910	118,519	0.00%	Sunlight REIT	441,099	190,457	0.01%
Borussia Dortmund GmbH & Co. KGaA	29,788	117,755	0.00%	Comba Telecom Systems Holdings Ltd.	1,020,000	175,120	0.01%
Medios AG	6,039	112,790	0.00%	SUNeVision Holdings Ltd.	316,500	171,126	0.01%
Bertrandt AG	2,632	112,220	0.00%	K Wah International Holdings Ltd.	478,000	165,969	0.01%
Draegerwerk AG & Co. KGaA - Preference Shares	2,399	106,894	0.00%	Value Partners Group Ltd.	440,628	162,590	0.01%
EirringKlinger AG	14,291	106,078	0.00%	Hong Kong Technology Venture Co., Ltd.	233,000	160,310	0.01%
Einhell Germany AG - Preference Shares	691	103,983	0.00%	VSTECS Holdings Ltd.	266,600	153,710	0.01%
Steico SE	2,230	102,696	0.00%	Dah Sing Financial Holdings Ltd.	63,741	147,655	0.00%
MBB SE	1,025	100,423	0.00%	Fosun Tourism Group	98,600	146,290	0.00%
Draegerwerk AG & Co. KGaA	2,483	96,194	0.00%	Sun Hung Kai & Co., Ltd.	363,500	136,459	0.00%
About You Holding SE	14,991	94,075	0.00%	Shun Tak Holdings Ltd.	632,500	136,144	0.00%
Aareal Bank AG	2,245	79,211	0.00%	Prosperity REIT	530,920	135,367	0.00%
OHB SE	1,925	66,256	0.00%	Far East Consortium International Ltd.	564,439	135,235	0.00%
Global Fashion Group SA	30,037	36,641	0.00%	IGG, Inc.	337,000	125,215	0.00%
Zeal Network SE	569	17,095	0.00%	Pacific Textiles Holdings Ltd.	380,844	124,916	0.00%
		52,425,194	1.68%	Dah Sing Banking Group Ltd.	173,403	124,416	0.00%
Greece 0.00% (2021: 0.00%)				Nissin Foods Co., Ltd.	144,000	123,429	0.00%
Cyprus Popular Bank PCL	390,444	4	0.00%	CK Life Sciences Int'l Holdings, Inc.	1,212,000	122,676	0.00%
		4	0.00%	Sa Sa International Holdings Ltd.	501,826	117,018	0.00%
Hong Kong 0.75% (2021: 0.64%)				Haitong International Securities Group Ltd.	1,044,530	116,431	0.00%
Melco Resorts & Entertainment Ltd. ADR	98,908	1,137,442	0.04%	MECOM Power & Construction Ltd.	439,500	110,932	0.00%
ASMPT Ltd.	149,500	1,065,949	0.03%	Guotai Junan International Holdings Ltd.	1,195,800	110,312	0.00%
PCCW Ltd.	2,155,000	971,896	0.03%	Vesync Co., Ltd.	152,000	94,063	0.00%
Hysan Development Co., Ltd.	297,000	962,735	0.03%	Hutchison Telecommunications Hong Kong Holdings Ltd.	579,191	90,534	0.00%
Pacific Basin Shipping Ltd.	2,501,000	845,955	0.03%	Texhong Textile Group Ltd.	113,000	90,487	0.00%
Man Wah Holdings Ltd.	812,000	808,364	0.03%	Citychamp Watch & Jewellery Group Ltd.	574,000	89,723	0.00%
Vitasoy International Holdings Ltd.	388,000	798,375	0.03%	Perfect Medical Health Management Ltd.	144,000	75,644	0.00%
Wynn Macau Ltd.	710,800	792,313	0.03%	SmarTone Telecommunications Holdings Ltd.	123,500	74,528	0.00%
Atlas Corp.	46,594	714,752	0.02%	Chinese Estates Holdings Ltd.	203,000	65,543	0.00%
Bank of East Asia Ltd.	574,200	695,960	0.02%	Apollo Future Mobility Group Ltd.	1,696,000	52,369	0.00%
Hang Lung Group Ltd.	375,000	688,986	0.02%	OCI International Holdings Ltd.	268,000	46,355	0.00%
SJM Holdings Ltd.	1,165,000	674,674	0.02%	AustAsia Group Ltd.	37,460	30,573	0.00%
NWS Holdings Ltd.	752,000	650,356	0.02%	Hsin Chong Group Holdings Ltd.	398,300	17,861	0.00%
Kerry Properties Ltd.	281,000	612,047	0.02%	Convoy Global Holdings Ltd. - Rights Issue 31/12/2049	1,446,000	259	0.00%
Fortune REIT	684,000	555,617	0.02%				
Luk Fook Holdings International Ltd.	179,681	534,097	0.02%				
Champion REIT	1,333,394	526,186	0.02%				
VTech Holdings Ltd.	81,377	524,444	0.02%				
MGM China Holdings Ltd.	459,600	506,417	0.02%				
Yue Yuen Industrial Holdings Ltd.	358,500	503,419	0.02%				
Shangri-La Asia Ltd.	462,000	378,836	0.01%				
Cafe de Coral Holdings Ltd.	196,000	374,173	0.01%				
Melco International Development Ltd.	339,000	367,451	0.01%				
United Laboratories International Holdings Ltd.	531,836	333,890	0.01%				
Kerry Logistics Network Ltd.	179,000	321,996	0.01%				
First Pacific Co., Ltd.	1,042,000	311,067	0.01%				
Vobile Group Ltd.	705,000	303,500	0.01%				
Chow Sang Sang Holdings International Ltd.	198,998	263,633	0.01%				
CITIC Telecom International Holdings Ltd.	717,778	243,706	0.01%				
HKBN Ltd.	371,500	239,418	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Brightoil Petroleum Holdings Ltd.	571,226	—	0.00%	Delek Automotive Systems Ltd.	22,427	261,929	0.01%
		23,405,805	0.75%	Tel Aviv Stock Exchange Ltd.	43,938	261,499	0.01%
Ireland 0.09% (2021: 0.19%)				Delta Galil Ltd.	5,826	243,211	0.01%
Glanbia plc	91,476	1,163,723	0.03%	YH Dimri Construction & Development Ltd.	3,791	234,863	0.01%
Uniphar plc	112,581	372,471	0.01%	Elco Ltd.	4,556	232,416	0.01%
Dalata Hotel Group plc	84,750	295,770	0.01%	Cellcom Israel Ltd.	42,911	224,497	0.01%
Glennveagh Properties plc	316,678	285,926	0.01%	Menora Mivtachim Holdings Ltd.	11,443	222,244	0.01%
Cairn Homes plc	308,505	285,791	0.01%	Maytronics Ltd.	21,769	215,932	0.01%
Origin Enterprises plc	53,325	245,287	0.01%	Magic Software Enterprises Ltd.	13,446	213,474	0.01%
Irish Residential Properties plc REIT	196,706	233,867	0.01%	Sella Capital Real Estate Ltd. REIT	90,676	212,267	0.01%
		2,882,835	0.09%	Summit Real Estate Holdings Ltd.	16,234	204,276	0.01%
Israel 1.01% (2021: 1.08%)				OY Nofar Energy Ltd.	7,647	202,656	0.01%
Inmode Ltd.	32,634	1,165,034	0.04%	Infinya Ltd.	2,065	201,906	0.01%
Nova Ltd.	13,752	1,113,099	0.04%	Innoviz Technologies Ltd.	50,879	199,954	0.01%
First International Bank Of Israel Ltd.	25,485	1,003,944	0.03%	Danel Adir Yeoshua Ltd.	2,556	199,206	0.01%
Enlight Renewable Energy Ltd.	475,601	970,477	0.03%	Migdal Insurance & Financial Holdings Ltd.	171,631	195,052	0.01%
Mivne Real Estate KD Ltd.	273,479	868,064	0.03%	Isras Investment Co., Ltd.	995	190,343	0.01%
Alony Hetz Properties & Investments Ltd.	77,791	789,264	0.03%	AudioCodes Ltd.	10,535	186,307	0.01%
Melison Ltd.	10,852	773,803	0.03%	Ituran Location & Control Ltd.	7,888	166,673	0.01%
Phoenix Holdings Ltd.	69,419	737,767	0.02%	Gilat Satellite Networks Ltd.	29,452	163,933	0.01%
Shufersal Ltd.	120,993	695,748	0.02%	Electra Consumer Products 1970 Ltd.	5,641	162,268	0.01%
Amot Investments Ltd.	113,794	665,962	0.02%	Taboola.com Ltd.	52,043	160,292	0.01%
Strauss Group Ltd.	24,797	655,608	0.02%	M Yochananof & Sons Ltd.	2,932	157,465	0.01%
Paz Oil Co., Ltd.	5,007	621,387	0.02%	Arad Investment & Industrial Development Ltd.	1,259	155,890	0.01%
Israel Corp., Ltd.	1,761	618,858	0.02%	Tadiran Group Ltd.	1,474	147,296	0.00%
Electra Ltd.	1,058	569,704	0.02%	Azorim-Investment Development & Construction Co., Ltd.	44,716	143,076	0.00%
Big Shopping Centers Ltd.	5,414	552,371	0.02%	Taro Pharmaceutical Industries Ltd.	4,841	140,583	0.00%
Shapir Engineering & Industry Ltd.	68,985	543,121	0.02%	Africa Israel Residences Ltd.	3,172	139,789	0.00%
Kornit Digital Ltd.	22,704	521,511	0.02%	Scope Metals Group Ltd.	3,667	136,246	0.00%
Airport City Ltd.	31,899	508,612	0.02%	Nano-X Imaging Ltd.	17,715	130,737	0.00%
Delek Group Ltd.	4,570	501,230	0.02%	Israel Canada T.R Ltd.	58,042	125,839	0.00%
Clal Insurance Enterprises Holdings Ltd.	29,211	489,927	0.02%	G City Ltd.	41,363	125,431	0.00%
OPC Energy Ltd.	43,446	482,663	0.02%	Blue Square Real Estate Ltd.	2,072	121,848	0.00%
Partner Communications Co., Ltd.	66,654	481,511	0.02%	Neto Malinda Trading Ltd.	4,884	120,961	0.00%
Harel Insurance Investments & Financial Services Ltd.	51,986	456,876	0.01%	Retailors Ltd.	6,242	117,286	0.00%
Reit 1 Ltd. REIT	92,157	454,974	0.01%	Doral Group Renewable Energy Resources Ltd.	47,963	113,148	0.00%
Perion Network Ltd.	18,222	454,349	0.01%	Riskified Ltd. Class A	23,713	109,554	0.00%
Fiverr International Ltd.	14,769	430,369	0.01%	Electra Real Estate Ltd.	11,239	107,660	0.00%
Radware Ltd.	19,464	384,414	0.01%	NEOGAMES SA	8,275	100,872	0.00%
Energix-Renewable Energies Ltd.	117,301	368,342	0.01%	Turpaz Industries Ltd.	19,895	100,363	0.00%
Shikun & Binui Ltd.	130,137	363,285	0.01%	Israel Land Development Co., Ltd.	8,602	94,540	0.00%
Ashtrom Group Ltd.	18,926	352,345	0.01%	Prashkovsky Investments & Construction Ltd.	4,108	94,315	0.00%
Matrix IT Ltd.	16,536	345,107	0.01%	Carasso Motors Ltd.	15,513	89,117	0.00%
Oil Refineries Ltd.	971,718	339,007	0.01%	Nayax Ltd.	4,706	88,959	0.00%
Fox Wizel Ltd.	3,616	329,985	0.01%	IDI Insurance Co., Ltd.	3,818	82,235	0.00%
Hilan Ltd.	6,670	329,672	0.01%	Danya Cebus Ltd.	3,336	81,299	0.00%
Formula Systems 1985 Ltd.	4,551	328,766	0.01%	Property & Building Corp., Ltd.	1,423	77,028	0.00%
Mega Or Holdings Ltd.	11,719	322,160	0.01%	AFI Properties Ltd.	2,589	76,309	0.00%
Equal Ltd.	10,481	310,999	0.01%	Naphtha Israel Petroleum Corp., Ltd.	15,040	69,222	0.00%
Camtek Ltd.	14,406	310,902	0.01%	Sisram Medical Ltd.	58,400	66,743	0.00%
FIBI Holdings Ltd.	7,427	308,573	0.01%	SimilarWeb Ltd.	10,340	66,486	0.00%
Kenon Holdings Ltd.	9,200	304,016	0.01%	Cellebrite DI Ltd.	13,476	58,755	0.00%
One Software Technologies Ltd.	21,637	299,981	0.01%	Malam - Team Ltd.	2,693	57,119	0.00%
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	4,246	296,023	0.01%	Altshuler Shaham Penn Ltd.	21,762	42,556	0.00%
Isracard Ltd.	96,418	279,266	0.01%				
Nano Dimension Ltd. ADR	116,625	268,237	0.01%				
Sapiens International Corp. NV	14,591	266,016	0.01%				
Fattal Holdings 1998 Ltd.	3,141	264,294	0.01%				

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Gav-Yam Lands Corp., Ltd.	1		0.00%				
		31,391,550	1.01%				
Italy 1.16% (2021: 1.06%)							
Banco BPM SpA	682,067	2,426,939	0.08%	Arnoldo Mondadori Editore SpA	66,892	129,074	0.00%
Leonardo SpA	193,432	1,663,909	0.05%	Antares Vision SpA	14,870	127,436	0.00%
Interpump Group SpA	32,793	1,475,530	0.05%	Fincantieri SpA	224,972	127,374	0.00%
Italgas SpA	228,172	1,263,851	0.04%	Tod's SpA	3,910	126,357	0.00%
Reply SpA	10,913	1,246,218	0.04%	GVS SpA	28,789	124,436	0.00%
Azimut Holding SpA	53,472	1,194,433	0.04%	Cementir Holding NV	18,225	119,427	0.00%
Brunello Cucinelli SpA	15,677	1,156,131	0.04%	MFE-MediaForEurope NV Class A	281,954	108,751	0.00%
Hera SpA	388,609	1,044,737	0.03%	Fila SpA	14,285	106,110	0.00%
BPER Banca	490,549	1,004,408	0.03%	WiiT SpA	5,384	103,429	0.00%
A2A SpA	745,563	990,649	0.03%	Ascopiave SpA	38,488	98,378	0.00%
Banca Generali SpA	26,854	918,837	0.03%	Datalogic SpA	10,419	92,571	0.00%
Unipol Gruppo SpA	188,708	917,975	0.03%	Esprinet SpA	12,144	87,290	0.00%
ERG SpA	29,005	896,474	0.03%	Biesse SpA	6,380	86,339	0.00%
Banca Mediolanum SpA	105,820	880,678	0.03%	MFE-MediaForEurope NV Class B	128,783	77,175	0.00%
Buzzi Unicem SpA	45,130	866,970	0.03%	Seco SpA	12,046	68,780	0.00%
Banca Popolare di Sondrio SPA	214,746	866,329	0.03%	Digital Bros SpA	2,127	50,894	0.00%
Brembo SpA	70,648	787,920	0.03%	Webuild SpA - Warrants 2/8/2030	9,085	2,376	0.00%
De' Longhi SpA	35,129	786,570	0.03%	Banca Monte dei Paschi di Siena SpA - Rights Issue 31/12/2049	2	—	0.00%
Pirelli & C SpA	163,189	697,350	0.02%	Bio On SpA	2,300	—	0.00%
Saipem SpA	540,735	650,680	0.02%			36,330,589	1.16%
Autogrill SpA	91,500	631,036	0.02%	Japan 11.52% (2021: 9.71%)			
BFF Bank SpA	74,997	593,100	0.02%	MatsukiyoCocokara & Co.	49,791	2,490,588	0.08%
Iveco Group NV	94,136	558,394	0.02%	Sojitz Corp.	110,160	2,098,087	0.07%
Enav SpA	127,514	538,914	0.02%	BayCurrent Consulting, Inc.	62,600	1,952,321	0.06%
Iren SpA	335,956	526,350	0.02%	IHI Corp.	65,200	1,899,989	0.06%
Technogym SpA	66,588	508,122	0.02%	Fukuoka Financial Group, Inc.	81,100	1,847,023	0.06%
Carel Industries SpA	18,791	471,285	0.02%	Isetan Mitsukoshi Holdings Ltd.	161,500	1,758,881	0.06%
Anima Holding SpA	117,171	467,940	0.01%	Orix JREIT, Inc. REIT	1,211	1,711,709	0.05%
Sesa SpA	3,729	461,654	0.01%	Asics Corp.	76,400	1,687,291	0.05%
Technoprobe SpA	62,524	447,083	0.01%	Kawasaki Heavy Industries Ltd.	70,500	1,651,029	0.05%
Banca Monte dei Paschi di Siena SpA	208,001	427,240	0.01%	Toyo Suisan Kaisha Ltd.	42,100	1,627,269	0.05%
Salvatore Ferragamo SpA	23,139	407,222	0.01%	United Urban Investment Corp. REIT	1,402	1,600,221	0.05%
Tamburi Investment Partners SpA	48,790	380,640	0.01%	Rohto Pharmaceutical Co., Ltd.	90,134	1,584,834	0.05%
Ariston Holding NV	36,677	376,561	0.01%	Kawasaki Kisen Kaisha Ltd.	75,000	1,584,183	0.05%
Saras SpA	278,479	341,491	0.01%	Ebara Corp.	43,800	1,566,835	0.05%
ACEA SpA	22,734	313,476	0.01%	Taiyo Yuden Co., Ltd.	53,950	1,566,020	0.05%
Gruppo MutuiOnline SpA	10,940	307,305	0.01%	Advance Residence Investment Corp. REIT	608	1,562,105	0.05%
El.En. SpA	20,018	304,440	0.01%	Nagoya Railroad Co., Ltd.	88,500	1,461,529	0.05%
Credito Emiliano SpA	40,577	287,117	0.01%	Tsuruha Holdings, Inc.	18,600	1,437,872	0.05%
SOL SpA	14,968	282,750	0.01%	Ryohin Keikaku Co., Ltd.	118,600	1,407,614	0.04%
RAI Way SpA	43,715	252,403	0.01%	Japan Airport Terminal Co., Ltd.	28,400	1,405,525	0.04%
OV5 SpA	111,044	249,586	0.01%	Marui Group Co., Ltd.	84,700	1,400,058	0.04%
Danieli & C Officine Meccaniche SpA	15,947	243,718	0.01%	Kyushu Railway Co.	63,100	1,397,387	0.04%
Webuild SpA	163,683	240,200	0.01%	TechnoPro Holdings, Inc.	52,000	1,389,215	0.04%
Zignago Vetro SpA	14,717	221,465	0.01%	Santen Pharmaceutical Co., Ltd.	170,300	1,386,200	0.04%
Maire Tecnimont SpA	66,559	220,351	0.01%	Tokyu Fudosan Holdings Corp.	282,000	1,342,196	0.04%
Sanlorenzo SpA	5,548	218,785	0.01%	Nabtesco Corp.	52,400	1,336,360	0.04%
Tinexta SpA	8,893	216,396	0.01%	JGC Holdings Corp.	104,700	1,331,514	0.04%
doValue SpA	27,316	208,735	0.01%	Rinnai Corp.	17,800	1,326,113	0.04%
Illimity Bank SpA	28,212	207,754	0.01%	NGK Spark Plug Co., Ltd.	70,900	1,310,585	0.04%
Piaggio & C SpA	66,546	199,143	0.01%	Nikon Corp.	146,000	1,301,269	0.04%
Industrie de Nora SpA	12,859	196,799	0.01%	Haseko Corp.	115,200	1,286,063	0.04%
Banca IFIS SpA	13,386	190,149	0.01%	Showa Denko KK	83,897	1,284,414	0.04%
Italmobiliare SpA	6,900	188,151	0.01%	Lion Corp.	110,600	1,269,077	0.04%
Salcef Group SpA	9,853	183,182	0.01%	Amada Co., Ltd.	159,700	1,251,505	0.04%
MARR SpA	14,776	179,774	0.01%	Skylark Holdings Co., Ltd.	108,004	1,249,931	0.04%
Danieli & C Officine Meccaniche SpA (MTAA)	7,473	165,892	0.01%	Yamada Holdings Co., Ltd.	352,500	1,247,622	0.04%
Juventus Football Club SpA	469,619	158,480	0.01%	NOF Corp.	31,011	1,240,957	0.04%
CIR SpA-Compagnie Industriali	335,811	155,722	0.00%				
Safilo Group SpA	95,244	154,710	0.00%				
Pharmanutra SpA	2,120	140,958	0.00%				
Digital Value SpA	1,873	133,331	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Hotel Investment Corp. REIT Class A	2,093	1,229,357	0.04%	Calbee, Inc.	40,700	922,918	0.03%
Mitsubishi Motors Corp.	312,000	1,205,957	0.04%	Ulvac, Inc.	21,850	920,732	0.03%
Keihan Holdings Co., Ltd.	45,700	1,194,930	0.04%	Takashimaya Co., Ltd.	65,900	920,487	0.03%
Kuraray Co., Ltd.	149,000	1,194,755	0.04%	Zenkoku Hosho Co., Ltd.	23,950	916,651	0.03%
Stanley Electric Co., Ltd.	61,300	1,174,942	0.04%	Nifco, Inc.	38,790	911,357	0.03%
SCREEN Holdings Co., Ltd.	18,300	1,173,353	0.04%	Sankyu, Inc.	24,892	911,201	0.03%
Seibu Holdings, Inc.	106,300	1,161,731	0.04%	Internet Initiative Japan, Inc.	48,900	907,992	0.03%
Mebuki Financial Group, Inc.	456,900	1,156,577	0.04%	Pigeon Corp.	55,200	906,996	0.03%
Nippon Accommodations Fund, Inc. REIT Class A	253	1,156,232	0.04%	Kamigumi Co., Ltd.	44,400	904,186	0.03%
Bank of Kyoto Ltd.	26,000	1,154,724	0.04%	Mitsubishi Materials Corp.	57,100	901,864	0.03%
Sumitomo Forestry Co., Ltd.	64,850	1,146,652	0.04%	Nihon Kohden Corp.	37,069	900,422	0.03%
Sekisui House, Inc. REIT	2,008	1,135,297	0.04%	Frontier Real Estate Investment Corp. REIT	232	900,254	0.03%
Japan Prime Realty Investment Corp. REIT	404	1,134,427	0.04%	Casio Computer Co., Ltd.	88,000	895,707	0.03%
Sega Sammy Holdings, Inc.	74,700	1,130,592	0.04%	Credit Saison Co., Ltd.	68,800	886,951	0.03%
Tohoku Electric Power Co., Inc.	215,800	1,130,151	0.04%	AEON Investment Corp. REIT	756	885,232	0.03%
Medipal Holdings Corp.	85,300	1,125,524	0.04%	Yokohama Rubber Co., Ltd.	56,400	879,694	0.03%
Nichirei Corp.	51,250	1,117,483	0.04%	Suzuken Co., Ltd.	32,500	879,344	0.03%
Industrial & Infrastructure Fund Investment Corp. REIT Class A	967	1,112,514	0.04%	INFRONEER Holdings, Inc.	115,501	876,248	0.03%
Electric Power Development Co., Ltd.	69,900	1,110,390	0.04%	BIPROGY, Inc.	33,978	861,392	0.03%
Zensho Holdings Co., Ltd.	44,198	1,108,760	0.04%	ABC-Mart, Inc.	15,200	860,540	0.03%
Invincible Investment Corp. REIT	2,863	1,106,620	0.04%	Mori Hills Investment Corp. REIT Class A	721	860,096	0.03%
Alfresa Holdings Corp.	86,400	1,097,475	0.04%	Shinko Electric Industries Co., Ltd.	33,200	852,992	0.03%
Tokyo Tatemono Co., Ltd.	90,500	1,096,741	0.04%	Fujikura Ltd.	111,700	849,951	0.03%
NH Foods Ltd.	39,200	1,091,819	0.03%	Daicel Corp.	117,100	847,554	0.03%
Keikyu Corp.	101,800	1,073,203	0.03%	Konica Minolta, Inc.	212,000	846,747	0.03%
Park24 Co., Ltd.	61,890	1,067,109	0.03%	Teijin Ltd.	86,000	839,501	0.03%
Nankai Electric Railway Co., Ltd.	49,000	1,058,767	0.03%	Relo Group, Inc.	51,900	835,466	0.03%
Aozora Bank Ltd.	53,800	1,058,100	0.03%	Goldwin, Inc.	11,500	832,354	0.03%
Food & Life Cos Ltd.	53,500	1,053,416	0.03%	SMS Co., Ltd.	32,700	831,471	0.03%
J Front Retailing Co., Ltd.	114,500	1,042,211	0.03%	Alps Alpine Co., Ltd.	90,200	818,291	0.03%
Kansai Paint Co., Ltd.	84,300	1,034,383	0.03%	Taiheiyō Cement Corp.	52,400	816,907	0.03%
Kyushu Electric Power Co., Inc.	183,200	1,033,012	0.03%	Kagome Co., Ltd.	35,232	815,747	0.03%
SHIFT, Inc.	5,800	1,025,973	0.03%	Kewpie Corp.	44,750	810,584	0.03%
Shimamura Co., Ltd.	10,300	1,022,623	0.03%	Dowa Holdings Co., Ltd.	25,700	808,329	0.03%
THK Co., Ltd.	53,500	1,019,762	0.03%	Sanwa Holdings Corp.	87,250	807,399	0.03%
Sumitomo Heavy Industries Ltd.	50,700	1,015,960	0.03%	Tokai Carbon Co., Ltd.	98,534	801,296	0.03%
Mitsubishi Gas Chemical Co., Inc.	73,400	1,014,121	0.03%	Lawson, Inc.	20,800	792,936	0.03%
Air Water, Inc.	86,600	1,007,473	0.03%	Sankyo Co., Ltd.	19,400	791,027	0.03%
Sundrug Co., Ltd.	33,600	996,961	0.03%	Taisho Pharmaceutical Holdings Co., Ltd.	17,900	786,843	0.03%
Activia Properties, Inc. REIT	318	995,369	0.03%	Kadokawa Corp.	43,150	784,872	0.03%
LaSalle Logiport REIT	819	993,762	0.03%	Fancl Corp.	38,140	776,993	0.02%
Mercari, Inc.	48,400	990,046	0.03%	Denka Co., Ltd.	33,700	772,614	0.02%
NSK Ltd.	183,200	973,309	0.03%	SHO-BOND Holdings Co., Ltd.	18,136	772,476	0.02%
Japan Logistics Fund, Inc. REIT	408	969,404	0.03%	Toyo Seikan Group Holdings Ltd.	62,800	772,000	0.02%
Kenedix Office Investment Corp. REIT Class A	398	965,251	0.03%	Kobe Steel Ltd.	157,800	767,802	0.02%
Miura Co., Ltd.	41,600	958,460	0.03%	Nippon Gas Co., Ltd.	48,650	767,663	0.02%
Sohgo Security Services Co., Ltd.	35,000	953,617	0.03%	EXEO Group, Inc.	44,699	761,555	0.02%
Cosmos Pharmaceutical Corp.	9,400	950,366	0.03%	Daiwa Securities Living Investments Corp. REIT Class A	868	755,869	0.02%
COMSYS Holdings Corp.	54,150	950,072	0.03%	Kenedix Residential Next Investment Corp. REIT	479	746,390	0.02%
Cosmo Energy Holdings Co., Ltd.	35,673	943,566	0.03%	Sapporo Holdings Ltd.	29,900	743,279	0.02%
NET One Systems Co., Ltd.	36,200	941,044	0.03%	DMG Mori Co., Ltd.	55,850	742,861	0.02%
Iwatani Corp.	21,283	933,939	0.03%	Daiwa Office Investment Corp. REIT Class A	152	737,277	0.02%
Mitsui Fudosan Logistics Park, Inc. REIT	255	929,592	0.03%	Ship Healthcare Holdings, Inc.	35,800	729,322	0.02%
Sanrio Co., Ltd.	25,500	923,794	0.03%	Mitsubishi Estate Logistics Investment Corp. REIT	228	729,213	0.02%
				Sugi Holdings Co., Ltd.	16,345	727,160	0.02%
				Hulic Reit, Inc. REIT	585	726,678	0.02%
				Sumitomo Rubber Industries Ltd.	81,900	715,062	0.02%
				Comforia Residential, Inc. REIT	315	708,090	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nagase & Co., Ltd.	46,576	706,697	0.02%	Mani, Inc.	37,585	578,253	0.02%
NTT UD Investment Corp. REIT	677	704,476	0.02%	Zeon Corp.	56,900	576,137	0.02%
Horiba Ltd.	16,221	704,432	0.02%	Macnica Holdings, Inc.	24,086	574,106	0.02%
PeptiDream, Inc.	44,700	703,641	0.02%	Gunma Bank Ltd.	150,100	573,348	0.02%
Fujitsu General Ltd.	29,224	701,004	0.02%	Seven Bank Ltd.	287,400	570,683	0.02%
Resorttrust, Inc.	39,294	699,546	0.02%	Daiwabo Holdings Co., Ltd.	38,655	570,106	0.02%
Yamazaki Baking Co., Ltd.	58,400	696,666	0.02%	Hirogin Holdings, Inc.	113,700	569,599	0.02%
JTEKT Corp.	98,900	696,336	0.02%	Meitec Corp.	31,350	569,287	0.02%
Toho Gas Co., Ltd.	36,000	686,741	0.02%	Digital Garage, Inc.	16,400	568,646	0.02%
Tokyo Ohka Kogyo Co., Ltd.	15,070	684,143	0.02%	Japan Steel Works Ltd.	28,500	563,542	0.02%
Fujitec Co., Ltd.	30,063	682,851	0.02%	OSG Corp.	40,850	562,541	0.02%
Daiseki Co., Ltd.	19,788	680,871	0.02%	Toda Corp.	104,400	561,780	0.02%
Nippon Electric Glass Co., Ltd.	38,100	676,846	0.02%	Visional, Inc.	8,500	561,749	0.02%
Morinaga Milk Industry Co., Ltd.	17,603	666,391	0.02%	Ushio, Inc.	45,550	561,672	0.02%
K's Holdings Corp.	77,596	663,369	0.02%	Maruichi Steel Tube Ltd.	27,200	557,214	0.02%
Hisamitsu Pharmaceutical Co., Inc.	22,200	660,389	0.02%	Nissui Corp.	133,712	556,352	0.02%
Coca-Cola Bottlers Japan Holdings, Inc.	60,600	659,989	0.02%	DeNA Co., Ltd.	41,500	555,451	0.02%
Fuji Soft, Inc.	11,500	658,911	0.02%	NHK Spring Co., Ltd.	86,500	554,617	0.02%
FP Corp.	22,808	655,139	0.02%	Yoshinoya Holdings Co., Ltd.	31,900	553,647	0.02%
Nakanishi, Inc.	33,800	655,020	0.02%	Katitas Co., Ltd.	24,100	551,609	0.02%
Tokyu, Inc. REIT	416	654,212	0.02%	Asahi Holdings, Inc.	37,522	547,424	0.02%
Sumitomo Pharma Co., Ltd.	85,800	649,621	0.02%	PALTAC Corp.	15,575	547,123	0.02%
Chugoku Electric Power Co., Inc.	125,900	644,075	0.02%	Nippon Kayaku Co., Ltd.	63,000	544,318	0.02%
Sotetsu Holdings, Inc.	38,200	643,880	0.02%	Japan Excellent, Inc. REIT	548	544,075	0.02%
Yamato Kogyo Co., Ltd.	18,850	643,596	0.02%	Hino Motors Ltd.	142,400	542,856	0.02%
UBE Corp.	43,750	642,597	0.02%	Jeol Ltd.	19,949	542,778	0.02%
Hachijuni Bank Ltd.	154,300	642,015	0.02%	Ain Holdings, Inc.	11,855	542,682	0.02%
DIC Corp.	36,350	640,798	0.02%	Sanken Electric Co., Ltd.	10,900	540,271	0.02%
Anritsu Corp.	65,700	638,352	0.02%	H.U. Group Holdings, Inc.	24,700	539,321	0.02%
Menicon Co., Ltd.	30,200	635,838	0.02%	Morinaga & Co., Ltd.	18,130	539,318	0.02%
Kyoritsu Maintenance Co., Ltd.	14,184	634,246	0.02%	Topcon Corp.	46,176	535,795	0.02%
As One Corp.	14,500	632,991	0.02%	Mitsubishi Logistics Corp.	23,300	535,064	0.02%
Hoshino Resorts, Inc. REIT	117	628,694	0.02%	Benefit One, Inc.	36,500	534,727	0.02%
ADEKA Corp.	37,988	623,033	0.02%	Takara Holdings, Inc.	67,350	533,410	0.02%
Money Forward, Inc.	20,152	621,612	0.02%	Milbon Co., Ltd.	12,300	533,222	0.02%
Aica Kogyo Co., Ltd.	26,193	621,350	0.02%	Kenedix Retail Corp. REIT	276	532,149	0.02%
Tokyo Century Corp.	18,300	621,350	0.02%	Mori Trust Sogo Reit, Inc. REIT	475	528,838	0.02%
Yamaguchi Financial Group, Inc.	95,200	621,222	0.02%	Nishi-Nippon Railroad Co., Ltd.	28,200	528,115	0.02%
Ezaki Glico Co., Ltd.	22,600	620,046	0.02%	Kotobuki Spirits Co., Ltd.	9,000	527,265	0.02%
Penta-Ocean Construction Co., Ltd.	132,047	618,478	0.02%	Daichikoshu Co., Ltd.	17,478	527,208	0.02%
Pola Orbis Holdings, Inc.	43,800	617,439	0.02%	Nippon Shokubai Co., Ltd.	13,000	520,217	0.02%
Kinden Corp.	56,400	614,674	0.02%	Kokuyo Co., Ltd.	36,650	516,092	0.02%
Kaneka Corp.	24,600	613,392	0.02%	Fuyo General Lease Co., Ltd.	7,891	515,521	0.02%
Mitsui Mining & Smelting Co., Ltd.	26,200	612,581	0.02%	Fuji Corp.	35,027	512,351	0.02%
Harmonic Drive Systems, Inc.	21,600	608,162	0.02%	Nipro Corp.	65,300	511,730	0.02%
Aeon Mall Co., Ltd.	46,500	600,875	0.02%	Toyoda Gosei Co., Ltd.	32,700	508,796	0.02%
Iyogin Holdings, Inc.	110,700	599,875	0.02%	Seino Holdings Co., Ltd.	57,250	508,522	0.02%
GMO internet group, Inc.	32,039	598,796	0.02%	Rakus Co., Ltd.	41,900	503,010	0.02%
Toyo Tire Corp.	52,595	596,724	0.02%	NSD Co., Ltd.	29,018	502,309	0.02%
Furukawa Electric Co., Ltd.	31,550	591,570	0.02%	Kyudenko Corp.	20,299	502,302	0.02%
Tsumura & Co.	26,850	589,725	0.02%	AEON Financial Service Co., Ltd.	47,300	501,876	0.02%
House Foods Group, Inc.	27,950	588,466	0.02%	Benesse Holdings, Inc.	33,000	501,709	0.02%
Sosei Group Corp.	36,300	588,195	0.02%	Japan Material Co., Ltd.	30,900	500,461	0.02%
Sawai Group Holdings Co., Ltd.	18,795	587,589	0.02%	Nisshinbo Holdings, Inc.	67,731	499,981	0.02%
Rengo Co., Ltd.	85,181	586,186	0.02%	Dexerials Corp.	25,800	498,617	0.02%
Mabuchi Motor Co., Ltd.	20,700	585,960	0.02%	JAFCO Group Co. Ltd	29,200	497,492	0.02%
Tokyo Seimitsu Co., Ltd.	18,000	582,515	0.02%	Maruwa Co., Ltd.	4,178	496,503	0.02%
Kyushu Financial Group, Inc.	168,600	580,124	0.02%	Nichias Corp.	27,560	493,363	0.02%
NIPPON Investment Corp. REIT	220	579,408	0.02%	Hazama Ando Corp.	77,350	493,019	0.02%
				Sumitomo Bakelite Co., Ltd.	16,600	492,546	0.02%
				Heiwa Corp.	26,150	492,499	0.02%
				OBIC Business Consultants Co., Ltd.	15,107	491,755	0.02%
				MIRAIT ONE corp	42,643	491,245	0.02%
				dip Corp.	17,000	488,310	0.02%
				Canon Marketing Japan, Inc.	21,550	488,180	0.02%
				Citizen Watch Co., Ltd.	108,600	488,081	0.02%
				Pilot Corp.	13,400	487,984	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Heiwa Real Estate, Inc. REIT	424	487,482	0.02%	Japan Securities Finance Co., Ltd.	43,863	383,629	0.01%
Hitachi Zosen Corp.	77,445	484,820	0.02%	Seiren Co., Ltd.	20,821	383,613	0.01%
Shinsei Bank Ltd.	29,710	483,664	0.02%	Paramount Bed Holdings Co., Ltd.	19,596	382,875	0.01%
Colowide Co., Ltd.	35,576	479,128	0.02%	Toei Animation Co., Ltd.	3,800	382,462	0.01%
Kureha Corp.	7,782	475,372	0.02%	NOK Corp.	42,900	381,709	0.01%
Nishimatsu Construction Co., Ltd.	16,000	474,743	0.02%	Hokuhoku Financial Group, Inc.	51,000	377,635	0.01%
Toyota Boshoku Corp.	35,250	471,799	0.02%	BeNext-Yumeshin Group Co.	29,199	376,426	0.01%
TS Tech Co., Ltd.	40,896	469,570	0.01%	CRE Logistics, Inc. REIT	270	375,907	0.01%
Yaoko Co., Ltd.	9,100	467,604	0.01%	OSAKA Titanium Technologies Co., Ltd.	12,700	373,459	0.01%
Hanwa Co., Ltd.	16,439	466,589	0.01%	Heiwa Real Estate Co., Ltd.	13,400	372,208	0.01%
Sakata Seed Corp.	14,071	466,563	0.01%	Nippon Paper Industries Co., Ltd.	50,050	369,842	0.01%
DCM Holdings Co., Ltd.	50,567	460,658	0.01%	Kaken Pharmaceutical Co., Ltd.	12,500	368,525	0.01%
Toagosei Co., Ltd.	54,652	460,594	0.01%	Systema Corp.	116,800	363,824	0.01%
Chugin Financial Group, Inc.	63,400	459,361	0.01%	OKUMA Corp.	10,200	363,333	0.01%
Shoei Co., Ltd.	11,700	454,894	0.01%	JCR Pharmaceuticals Co., Ltd.	28,500	363,094	0.01%
GS Yuasa Corp.	28,200	453,098	0.01%	Hankyu Hanshin, Inc. REIT Class A	314	362,916	0.01%
Inaba Denki Sangyo Co., Ltd.	22,052	453,090	0.01%	Sumitomo Osaka Cement Co., Ltd.	14,650	361,406	0.01%
Kusuri no Aoki Holdings Co., Ltd.	7,750	451,097	0.01%	Wacoal Holdings Corp.	20,100	361,341	0.01%
Bic Camera, Inc.	46,250	449,373	0.01%	Arcs Co., Ltd.	21,665	360,577	0.01%
Duskin Co., Ltd.	19,686	446,402	0.01%	T Hasegawa Co., Ltd.	16,300	360,232	0.01%
Japan Petroleum Exploration Co., Ltd.	15,250	444,399	0.01%	Japan Aviation Electronics Industry Ltd.	22,517	359,910	0.01%
Nikkon Holdings Co., Ltd.	24,729	440,809	0.01%	Fukuoka Corp. REIT	277	358,361	0.01%
77 Bank Ltd.	26,200	438,834	0.01%	HIS Co., Ltd.	22,601	357,313	0.01%
Toho Holdings Co., Ltd.	26,239	437,101	0.01%	Izumi Co., Ltd.	15,750	356,671	0.01%
Seria Co., Ltd.	20,100	437,053	0.01%	SOSiLA Logistics, Inc. REIT	343	356,661	0.01%
KOMEDA Holdings Co., Ltd.	23,200	436,940	0.01%	GungHo Online Entertainment, Inc.	22,060	356,451	0.01%
Shikoku Electric Power Co., Inc.	74,700	433,101	0.01%	Information Services International-Dentsu Ltd.	11,978	356,312	0.01%
Daido Steel Co., Ltd.	13,200	431,680	0.01%	West Holdings Corp.	10,650	354,341	0.01%
Nippon Steel Trading Corp.	6,116	428,298	0.01%	Inabata & Co., Ltd.	19,567	353,984	0.01%
Freee KK	19,200	426,068	0.01%	CKD Corp.	24,823	353,499	0.01%
Amano Corp.	22,950	423,187	0.01%	H2O Retailing Corp.	36,007	352,033	0.01%
NEC Networks & System Integration Corp.	33,547	420,021	0.01%	Nippon Soda Co., Ltd.	10,704	350,459	0.01%
Toridoll Holdings Corp.	20,500	419,648	0.01%	Mixi, Inc.	18,700	349,496	0.01%
Nishi-Nippon Financial Holdings, Inc.	57,100	416,744	0.01%	Hokkoku Financial Holdings, Inc.	10,150	349,244	0.01%
Ferrotec Holdings Corp.	19,700	416,112	0.01%	Okumura Corp.	15,400	348,395	0.01%
Nextage Co., Ltd.	21,600	415,810	0.01%	Trusco Nakayama Corp.	22,542	347,667	0.01%
Aiful Corp.	137,350	413,263	0.01%	Nojima Corp.	32,100	347,165	0.01%
Kanematsu Corp.	36,170	411,194	0.01%	NS Solutions Corp.	14,300	346,811	0.01%
Tokuyama Corp.	30,200	411,074	0.01%	Create SD Holdings Co., Ltd.	13,798	345,617	0.01%
Workman Co., Ltd.	10,000	409,261	0.01%	Shochiku Co., Ltd.	3,903	345,500	0.01%
Glory Ltd.	24,500	407,389	0.01%	Kanden Co., Ltd.	52,800	344,544	0.01%
Maruha Nichiro Corp.	21,277	404,754	0.01%	Sangetsu Corp.	21,136	344,084	0.01%
Mitsui High-Tec, Inc.	8,700	404,191	0.01%	Descente Ltd.	13,914	340,613	0.01%
Fuji Kyuko Co., Ltd.	11,150	403,933	0.01%	Kumagai Gumi Co., Ltd.	17,050	339,979	0.01%
DTS Corp.	17,860	403,642	0.01%	Joyful Honda Co., Ltd.	23,200	339,705	0.01%
Itoham Yonekyu Holdings, Inc.	75,655	401,941	0.01%	Toho Titanium Co., Ltd.	16,000	338,323	0.01%
NTN Corp.	200,200	400,567	0.01%	Round One Corp.	91,890	334,285	0.01%
San-In Godo Bank Ltd.	67,800	399,262	0.01%	Fuji Oil Holdings, Inc.	21,631	334,109	0.01%
Outsourcing, Inc.	55,300	397,320	0.01%	Hokuetsu Corp.	57,706	333,260	0.01%
Toei Co., Ltd.	2,966	396,755	0.01%	Atom Corp.	56,500	331,862	0.01%
Sumitomo Warehouse Co., Ltd.	26,570	394,085	0.01%	Tomy Co., Ltd.	34,550	330,980	0.01%
Create Restaurants Holdings, Inc.	57,005	393,153	0.01%	TKC Corp.	12,100	330,596	0.01%
Japan Elevator Service Holdings Co., Ltd.	31,200	391,108	0.01%	Ichigo Office Investment Corp. REIT	512	329,834	0.01%
Fujimi, Inc.	8,254	390,977	0.01%	Senko Group Holdings Co., Ltd.	45,096	329,817	0.01%
Justsystems Corp.	18,300	390,701	0.01%	Mochida Pharmaceutical Co., Ltd.	12,500	329,683	0.01%
Global One Real Estate Investment Corp. REIT	474	387,621	0.01%	Hogy Medical Co., Ltd.	12,724	328,840	0.01%
Daiishi Hokuetsu Financial Group, Inc.	17,814	387,211	0.01%				
Makino Milling Machine Co., Ltd.	11,791	386,942	0.01%				
EDION Corp.	39,650	386,448	0.01%				

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Takeuchi Manufacturing Co., Ltd.	14,800	326,857	0.01%	Mirai Corp. REIT	780	267,202	0.01%
JMDC, Inc.	11,400	326,591	0.01%	Digital Arts, Inc.	6,300	265,952	0.01%
Sansan, Inc.	33,700	325,902	0.01%	Suruga Bank Ltd.	82,700	265,126	0.01%
Jaccs Co., Ltd.	10,414	325,573	0.01%	Starts Corp., Inc.	13,350	264,481	0.01%
RENOVA, Inc.	18,200	325,392	0.01%	Rorze Corp.	4,900	264,042	0.01%
Funai Soken Holdings, Inc.	15,770	324,854	0.01%	C Uyemura & Co., Ltd.	5,700	262,655	0.01%
Hokuriku Electric Power Co.	78,300	324,606	0.01%	Kato Sangyo Co., Ltd.	9,821	261,258	0.01%
Juroku Financial Group, Inc.	14,850	322,784	0.01%	Taiyo Holdings Co., Ltd.	15,364	260,482	0.01%
KH Neochem Co., Ltd.	15,800	322,478	0.01%	Royal Holdings Co., Ltd.	14,810	260,405	0.01%
eGuarantee, Inc.	17,400	322,166	0.01%	Mitsuboshi Belting Ltd.	10,039	260,210	0.01%
Medley, Inc.	10,800	321,679	0.01%	Optorun Co., Ltd.	15,300	259,977	0.01%
Advance Logistics Investment Corp. REIT	293	321,546	0.01%	Hosiden Corp.	21,563	257,230	0.01%
Star Asia Investment Corp. REIT	762	318,787	0.01%	Prestige International, Inc.	46,700	256,957	0.01%
San-A Co., Ltd.	9,756	318,311	0.01%	Toyobo Co., Ltd.	33,750	255,533	0.01%
Takara Bio, Inc.	24,350	317,974	0.01%	Ai Holdings Corp.	16,050	254,839	0.01%
Iriso Electronics Co., Ltd.	9,900	317,382	0.01%	Raito Kogyo Co., Ltd.	17,700	253,940	0.01%
Idec Corp.	14,282	316,067	0.01%	Taikisha Ltd.	10,026	253,414	0.01%
Shiga Bank Ltd.	15,700	314,726	0.01%	Nippon Corp.	20,612	253,071	0.01%
Ariake Japan Co., Ltd.	9,500	314,279	0.01%	Transcosmos, Inc.	10,225	252,244	0.01%
Matsui Securities Co., Ltd.	52,500	312,346	0.01%	Nisshin Oillio Group Ltd.	10,106	251,606	0.01%
TOKAI Holdings Corp.	47,624	310,046	0.01%	Takara Leben Real Estate Investment Corp. REIT	333	250,864	0.01%
Autobacs Seven Co., Ltd.	28,240	309,057	0.01%	Nihon Parkerizing Co., Ltd.	34,973	248,624	0.01%
Toshiba TEC Corp.	11,300	308,738	0.01%	Kumiai Chemical Industry Co., Ltd.	35,958	247,178	0.01%
Kohnan Shoji Co., Ltd.	11,894	308,291	0.01%	Raksul, Inc.	9,800	246,588	0.01%
Kiyo Bank Ltd.	25,914	307,955	0.01%	Okamura Corp.	22,858	246,519	0.01%
en Japan, Inc.	16,700	306,801	0.01%	Arata Corp.	7,700	244,810	0.01%
euglena Co., Ltd.	40,767	302,790	0.01%	W-Scope Corp.	24,300	244,390	0.01%
Change, Inc.	18,300	301,798	0.01%	Monex Group, Inc.	77,300	244,300	0.01%
Seiko Group Corp.	12,647	297,616	0.01%	UT Group Co., Ltd.	14,200	243,223	0.01%
Mizuho Leasing Co., Ltd.	11,687	295,397	0.01%	Tokai Rika Co., Ltd.	22,600	242,024	0.01%
Nomura Co., Ltd.	40,200	292,790	0.01%	One, Inc. REIT	127	241,978	0.01%
Wacom Co., Ltd.	66,050	292,343	0.01%	Belc Co., Ltd.	5,550	241,862	0.01%
Earth Corp.	7,548	289,461	0.01%	Iino Kaiun Kaisha Ltd.	34,309	241,823	0.01%
Kissei Pharmaceutical Co., Ltd.	14,800	289,393	0.01%	United Super Markets Holdings, Inc.	28,321	241,473	0.01%
TechMatrix Corp.	20,700	288,509	0.01%	Nippon Parking Development Co., Ltd.	102,550	240,938	0.01%
Daio Paper Corp.	37,489	287,535	0.01%	Ohsho Food Service Corp.	5,300	240,206	0.01%
Noevir Holdings Co., Ltd.	6,550	287,427	0.01%	Nissha Co., Ltd.	17,300	239,941	0.01%
KYB Corp.	11,125	287,094	0.01%	Sumitomo Mitsui Construction Co., Ltd.	75,140	237,473	0.01%
Organo Corp.	12,964	286,997	0.01%	Snow Peak, Inc.	13,300	236,980	0.01%
Aichi Financial Group, Inc.	16,400	286,250	0.01%	Ichigo, Inc.	109,400	236,303	0.01%
Takasago Thermal Engineering Co., Ltd.	21,063	284,629	0.01%	Nippon Densetsu Kogyo Co., Ltd.	19,773	235,127	0.01%
Nippon Light Metal Holdings Co., Ltd.	24,595	282,028	0.01%	Universal Entertainment Corp.	13,037	234,961	0.01%
Daihen Corp.	9,588	281,220	0.01%	Financial Partners Group Co., Ltd.	27,850	234,924	0.01%
Hokkaido Electric Power Co., Inc.	79,400	280,423	0.01%	Fukuyama Transporting Co., Ltd.	10,100	234,617	0.01%
Lintec Corp.	17,200	279,877	0.01%	Ichibanya Co., Ltd.	6,684	234,544	0.01%
Tadano Ltd.	40,245	279,697	0.01%	Tsubakimoto Chain Co.	10,334	233,552	0.01%
Tokyo Steel Manufacturing Co., Ltd.	30,850	279,402	0.01%	Future Corp.	18,700	233,422	0.01%
Insource Co., Ltd.	23,600	278,131	0.01%	ASKUL Corp.	18,000	233,143	0.01%
Takuma Co., Ltd.	29,700	277,991	0.01%	Showa Sangyo Co., Ltd.	12,166	231,896	0.01%
Appier Group, Inc.	27,000	277,889	0.01%	Starts Proceed Investment Corp. REIT Class A	129	231,612	0.01%
Megmilk Snow Brand Co., Ltd.	20,183	275,490	0.01%	Kaga Electronics Co., Ltd.	7,475	231,425	0.01%
UACJ Corp.	16,300	274,004	0.01%	Hyakugo Bank Ltd.	82,900	231,211	0.01%
Okinawa Cellular Telephone Co.	12,400	273,102	0.01%	Tokai Tokyo Financial Holdings, Inc.	86,314	230,921	0.01%
Komeri Co., Ltd.	13,150	272,378	0.01%	MOS Food Services, Inc.	9,920	230,435	0.01%
Mitsui-Soko Holdings Co., Ltd.	9,919	270,255	0.01%	Fuji Seal International, Inc.	17,954	229,825	0.01%
SKY Perfect JSAT Holdings, Inc.	73,400	269,802	0.01%	Kanematsu Electronics Ltd.	6,800	229,338	0.01%
Yonex Co., Ltd.	29,900	269,665	0.01%	Toyo Construction Co., Ltd.	34,941	227,476	0.01%
KYORIN Holdings, Inc.	20,607	268,627	0.01%	BML, Inc.	8,942	227,371	0.01%
Amvis Holdings, Inc.	10,600	268,324	0.01%	Vision, Inc.	21,300	226,488	0.01%
Saizeriya Co., Ltd.	11,839	268,283	0.01%	S Foods, Inc.	10,004	225,108	0.01%
				Maeda Kosen Co., Ltd.	9,500	224,279	0.01%

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Musashi Seimitsu Industry Co., Ltd.	18,870	223,817	0.01%	Ogaki Kyoritsu Bank Ltd.	13,500	192,251	0.01%
Infomart Corp.	82,600	223,489	0.01%	Hioki EE Corp.	4,000	191,898	0.01%
TRE Holdings Corp.	20,700	222,932	0.01%	TKP Corp.	8,800	191,747	0.01%
Kameda Seika Co., Ltd.	6,750	222,536	0.01%	JCU Corp.	8,200	191,413	0.01%
Aeon Delight Co., Ltd.	9,636	221,282	0.01%	Tsugami Corp.	21,712	191,376	0.01%
Nanto Bank Ltd.	11,350	220,471	0.01%	Sanki Engineering Co., Ltd.	16,245	190,712	0.01%
Nissin Electric Co., Ltd.	22,958	219,062	0.01%	Simplex Holdings, Inc.	12,000	190,443	0.01%
S-Pool, Inc.	33,400	218,709	0.01%	Mitsubishi Shokuhin Co., Ltd.	8,050	190,352	0.01%
Monogatari Corp.	4,400	218,091	0.01%	Curves Holdings Co., Ltd.	28,900	189,681	0.01%
Shibaura Machine Co., Ltd.	10,950	217,432	0.01%	Oisix ra daichi, Inc.	11,200	189,631	0.01%
Heiwado Co., Ltd.	13,367	217,000	0.01%	AZ-COM MARUWA Holdings, Inc.	15,800	188,601	0.01%
PAL GROUP Holdings Co., Ltd.	11,400	216,777	0.01%	Nissan Shatai Co., Ltd.	30,137	188,435	0.01%
Toyoko Ink SC Holdings Co., Ltd.	15,846	216,172	0.01%	Nichiha Corp.	9,349	188,192	0.01%
MARUKA FURUSATO Corp.	7,900	214,946	0.01%	Star Micronics Co., Ltd.	15,198	186,483	0.01%
Elecom Co., Ltd.	21,000	214,862	0.01%	Nichicon Corp.	20,050	186,300	0.01%
San-Ai Obbli Co., Ltd.	22,646	214,540	0.01%	GLOBERIDE, Inc.	9,600	185,968	0.01%
Yamazaki Corp.	28,163	214,085	0.01%	GNI Group Ltd.	17,600	185,811	0.01%
North Pacific Bank Ltd.	110,450	213,458	0.01%	Roland Corp.	7,000	184,622	0.01%
Riken Keiki Co., Ltd.	6,400	213,422	0.01%	Micronics Japan Co., Ltd.	18,700	184,527	0.01%
Kanamoto Co., Ltd.	12,400	212,673	0.01%	Chiyoda Corp.	67,700	184,200	0.01%
Nippon Signal Co., Ltd.	26,907	212,083	0.01%	Optex Group Co., Ltd.	13,500	183,758	0.01%
Chudenko Corp.	13,394	211,957	0.01%	Musashino Bank Ltd.	11,700	183,554	0.01%
Awa Bank Ltd.	13,100	211,673	0.01%	Ok Electric Industry Co., Ltd.	34,050	183,482	0.01%
Nagawa Co., Ltd.	3,700	210,315	0.01%	Okinawa Electric Power Co., Inc.	23,883	182,998	0.01%
M&A Capital Partners Co., Ltd.	6,000	209,860	0.01%	Mitsubishi Pencil Co., Ltd.	16,792	182,244	0.01%
RS Technologies Co., Ltd.	7,800	209,565	0.01%	Shizuoka Gas Co., Ltd.	21,797	182,213	0.01%
Central Glass Co., Ltd.	9,800	208,708	0.01%	Itochu Enex Co., Ltd.	22,891	182,163	0.01%
Nippon Television Holdings, Inc.	26,100	206,118	0.01%	Cybozu, Inc.	9,800	180,039	0.01%
Tocalo Co., Ltd.	23,576	206,019	0.01%	Koa Corp.	12,575	179,650	0.01%
Tokyotokeiba Co., Ltd.	7,169	205,651	0.01%	Nishio Rent All Co., Ltd.	7,599	179,400	0.01%
Nitto Kogyo Corp.	11,513	205,575	0.01%	Osaka Soda Co., Ltd.	6,158	178,750	0.01%
Okinawa Financial Group, Inc.	11,600	204,931	0.01%	Yodogawa Steel Works Ltd.	9,281	178,663	0.01%
Yuasa Trading Co., Ltd.	7,467	204,862	0.01%	Comture Corp.	9,800	178,479	0.01%
SAMTY Co., Ltd.	12,625	204,572	0.01%	Koshidaka Holdings Co., Ltd.	23,700	178,183	0.01%
eRex Co., Ltd.	12,400	204,121	0.01%	Samty Residential Investment Corp. REIT	203	178,007	0.01%
Orient Corp.	23,050	202,645	0.01%	Nitta Corp.	8,384	177,789	0.01%
Yokogawa Bridge Holdings Corp.	14,185	201,790	0.01%	Shibuya Corp.	10,200	177,724	0.01%
Nachi-Fujikoshi Corp.	7,383	201,438	0.01%	Eiken Chemical Co., Ltd.	13,700	177,447	0.01%
Leopalace21 Corp.	91,150	201,028	0.01%	Ryosan Co., Ltd.	8,219	177,031	0.01%
Tokyu Construction Co., Ltd.	41,575	200,399	0.01%	Towa Pharmaceutical Co., Ltd.	10,915	176,285	0.01%
Argo Graphics, Inc.	7,100	200,174	0.01%	Yokorei Co., Ltd.	21,665	175,855	0.01%
Geo Holdings Corp.	12,050	199,091	0.01%	Okasan Securities Group, Inc.	60,300	175,034	0.01%
Japan Pulp & Paper Co., Ltd.	5,139	199,025	0.01%	Shikoku Chemicals Corp.	17,700	174,793	0.01%
Mizuno Corp.	9,324	198,783	0.01%	Japan Lifeline Co., Ltd.	25,100	174,251	0.01%
Fuso Chemical Co., Ltd.	7,700	198,416	0.01%	Keiyo Bank Ltd.	38,950	173,282	0.01%
MCJ Co., Ltd.	27,600	197,882	0.01%	Nitto Boseki Co., Ltd.	11,886	171,788	0.01%
Meidensha Corp.	13,927	197,487	0.01%	Japan Wool Textile Co., Ltd.	23,115	170,632	0.01%
Yellow Hat Ltd.	14,500	197,150	0.01%	Prima Meat Packers Ltd.	10,221	170,344	0.01%
Toyo Tanso Co., Ltd.	6,905	196,770	0.01%	TBS Holdings, Inc.	14,650	170,100	0.01%
Nishimatsuya Chain Co., Ltd.	16,730	196,533	0.01%	Axial Retailing, Inc.	6,600	169,571	0.01%
SBS Holdings, Inc.	9,300	196,016	0.01%	Shin Nippon Biomedical Laboratories Ltd.	9,900	169,571	0.01%
Bunka Shutter Co., Ltd.	23,262	195,341	0.01%	Mandom Corp.	15,238	169,074	0.01%
Totetsu Kogyo Co., Ltd.	9,800	195,265	0.01%	Zojirushi Corp.	13,500	167,899	0.01%
Maxell Ltd.	18,950	195,180	0.01%	Ricoh Leasing Co., Ltd.	5,786	166,855	0.01%
Gunze Ltd.	6,100	195,096	0.01%	Token Corp.	2,966	166,795	0.01%
Life Corp.	9,700	194,448	0.01%	Gree, Inc.	31,550	166,424	0.01%
Sanyo Chemical Industries Ltd.	6,329	194,026	0.01%	ARTERIA Networks Corp.	17,600	165,802	0.01%
JINS Holdings, Inc.	5,550	193,910	0.01%	Fukushima Galilei Co., Ltd.	5,200	165,326	0.01%
Adastria Co., Ltd.	10,910	193,899	0.01%	Infocom Corp.	10,100	164,806	0.01%
Avex, Inc.	15,153	193,396	0.01%	Fukui Computer Holdings, Inc.	8,200	164,193	0.01%
Kura Sushi, Inc.	8,500	193,262	0.01%	Meiko Electronics Co., Ltd.	9,000	164,046	0.01%
Valor Holdings Co., Ltd.	13,991	193,199	0.01%	Zuken, Inc.	7,100	163,852	0.01%
FULLCAST Holdings Co., Ltd.	9,000	192,626	0.01%				

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Hiday Hidaka Corp.	11,101	162,714	0.01%	Anicom Holdings, Inc.	30,400	133,631	0.00%
Trancom Co., Ltd.	2,900	162,424	0.01%	LITALICO, Inc.	7,600	132,940	0.00%
Giken Ltd.	7,350	161,600	0.01%	Maruzen Showa Unyu Co., Ltd.	5,778	132,906	0.00%
Sato Holdings Corp.	11,213	161,297	0.01%	Restar Holdings Corp.	8,500	132,578	0.00%
JTOWER, Inc.	3,500	161,279	0.01%	Kappa Create Co., Ltd.	12,573	131,119	0.00%
G-Tekt Corp.	14,700	160,765	0.01%	Toho Bank Ltd.	76,919	130,584	0.00%
Tamron Co., Ltd.	7,107	160,297	0.01%	Riso Kyoiku Co., Ltd.	47,000	130,372	0.00%
Sanyo Denki Co., Ltd.	3,681	159,855	0.01%	Piolax, Inc.	10,050	129,638	0.00%
Fuji Co., Ltd.	11,494	159,415	0.01%	Mitsubishi Research Institute, Inc.	3,500	129,448	0.00%
VT Holdings Co., Ltd.	44,500	159,188	0.01%	Hokuto Corp.	9,060	128,953	0.00%
Bell System24 Holdings, Inc.	15,400	159,083	0.01%	Obara Group, Inc.	4,726	128,945	0.00%
Yokowo Co., Ltd.	9,700	158,867	0.01%	IDOM, Inc.	25,450	128,075	0.00%
JAC Recruitment Co., Ltd.	8,600	158,319	0.01%	Exedy Corp.	10,440	127,864	0.00%
ZERIA Pharmaceutical Co., Ltd.	9,229	158,287	0.01%	Nagaiben Co., Ltd.	8,376	126,708	0.00%
Mitani Sekisan Co., Ltd.	5,000	158,210	0.01%	Ki-Star Real Estate Co., Ltd.	3,600	125,234	0.00%
Kisoji Co., Ltd.	9,951	158,000	0.01%	Noritake Co., Ltd.	4,101	124,946	0.00%
TOMONY Holdings, Inc.	56,278	157,815	0.00%	Furukawa Co., Ltd.	13,015	124,779	0.00%
Nippon Kanzai Co., Ltd.	8,260	157,631	0.00%	Japan Display, Inc.	431,900	124,387	0.00%
Sakata INX Corp.	19,750	157,168	0.00%	Torii Pharmaceutical Co., Ltd.	5,616	124,029	0.00%
Sanyo Special Steel Co., Ltd.	9,573	156,787	0.00%	Morita Holdings Corp.	13,900	122,308	0.00%
Noritz Corp.	14,251	155,962	0.00%	Keihanshin Building Co., Ltd.	12,600	122,042	0.00%
WealthNavi, Inc.	15,200	155,750	0.00%	Chugoku Marine Paints Ltd.	16,857	121,881	0.00%
Shinmaywa Industries Ltd.	19,486	155,658	0.00%	Doshisha Co., Ltd.	9,900	121,776	0.00%
Nippon Ceramic Co., Ltd.	8,695	155,521	0.00%	Osaka Organic Chemical Industry Ltd.	8,400	121,532	0.00%
Sekisui Jushi Corp.	10,819	153,333	0.00%	Taihei Dengyo Kaisha Ltd.	4,892	121,053	0.00%
Hirata Corp.	3,700	153,109	0.00%	United Arrows Ltd.	8,581	120,444	0.00%
Fujimori Kogyo Co., Ltd.	6,650	152,711	0.00%	Okamoto Industries, Inc.	4,288	120,407	0.00%
Fuji Media Holdings, Inc.	18,700	152,213	0.00%	G-7 Holdings, Inc.	9,600	120,341	0.00%
Tri Chemical Laboratories, Inc.	10,100	152,176	0.00%	Nafco Co., Ltd.	10,200	120,286	0.00%
Hakuto Co., Ltd.	4,800	151,881	0.00%	METAWATER Co., Ltd.	9,600	118,304	0.00%
Eizo Corp.	5,851	151,879	0.00%	Pressance Corp.	10,100	117,806	0.00%
DyDo Group Holdings, Inc.	4,188	151,085	0.00%	Megachips Corp.	6,308	117,751	0.00%
FCC Co., Ltd.	14,740	150,925	0.00%	CYBERDYNE, Inc.	51,600	117,713	0.00%
Doutor Nichires Holdings Co., Ltd.	11,575	150,801	0.00%	Aida Engineering Ltd.	19,903	117,507	0.00%
Hamakyorex Co., Ltd.	6,300	150,165	0.00%	Nohmi Bosai Ltd.	9,739	117,064	0.00%
PKSHA Technology, Inc.	11,900	149,624	0.00%	J Trust Co., Ltd.	29,600	116,206	0.00%
Max Co., Ltd.	10,092	149,149	0.00%	PHC Holdings Corp.	10,400	116,103	0.00%
Konishi Co., Ltd.	11,700	149,060	0.00%	Management Solutions Co., Ltd.	4,600	115,745	0.00%
KeePer Technical Laboratory Co., Ltd.	5,400	146,516	0.00%	Shoei Foods Corp.	3,900	115,571	0.00%
Kitz Corp.	24,483	146,403	0.00%	Tokai Corp.	7,900	115,196	0.00%
Riso Kagaku Corp.	9,247	146,402	0.00%	YAMABIKO Corp.	13,800	114,943	0.00%
Arclands Corp.	12,228	145,314	0.00%	Sumitomo Densetsu Co., Ltd.	6,200	113,949	0.00%
Mori Trust Hotel Reit, Inc. REIT	141	144,478	0.00%	Sun Frontier Fudousan Co., Ltd.	13,650	113,901	0.00%
Nikkiso Co., Ltd.	20,085	144,459	0.00%	Joshin Denki Co., Ltd.	7,732	113,743	0.00%
Noritsu Koki Co., Ltd.	8,000	144,363	0.00%	Topre Corp.	13,124	112,794	0.00%
KFC Holdings Japan Ltd.	6,900	144,124	0.00%	Solasto Corp.	20,400	111,938	0.00%
Ringer Hut Co., Ltd.	8,554	142,626	0.00%	Saibu Gas Holdings Co., Ltd.	8,600	111,390	0.00%
WingArc1st, Inc.	9,200	141,335	0.00%	Tosei Corp.	10,600	109,740	0.00%
Sakai Moving Service Co., Ltd.	4,300	140,949	0.00%	Toyo Gosei Co., Ltd.	2,000	109,440	0.00%
Takara Standard Co., Ltd.	13,422	140,685	0.00%	Tama Home Co., Ltd.	5,700	108,345	0.00%
Wakita & Co., Ltd.	15,500	140,263	0.00%	Fujicco Co., Ltd.	7,430	107,836	0.00%
Nippon Carbon Co., Ltd.	4,400	140,225	0.00%	Riken Vitamin Co., Ltd.	7,400	107,513	0.00%
Konoike Transport Co., Ltd.	11,450	139,540	0.00%	Mimasu Semiconductor Industry Co., Ltd.	6,055	107,429	0.00%
Katakura Industries Co., Ltd.	10,581	139,214	0.00%	Keiyo Co., Ltd.	15,651	106,756	0.00%
Raiznext Corp.	13,883	138,467	0.00%	Nippon Seiki Co., Ltd.	17,554	104,570	0.00%
Pasona Group, Inc.	9,800	138,223	0.00%	Relia, Inc.	13,732	104,490	0.00%
YA-MAN Ltd.	12,600	137,416	0.00%	Nippon Road Co., Ltd.	2,315	103,868	0.00%
Vector, Inc.	13,400	135,884	0.00%	Ryoyo Electro Corp.	5,851	103,854	0.00%
Shima Seiki Manufacturing Ltd.	9,650	135,668	0.00%	Siix Corp.	10,700	103,558	0.00%
Weathernews, Inc.	2,500	135,473	0.00%	Pacific Metals Co., Ltd.	7,200	103,134	0.00%
Kyokuto Kaihatsu Kogyo Co., Ltd.	12,350	135,064	0.00%	Oiles Corp.	9,283	102,859	0.00%
Shin-Etsu Polymer Co., Ltd.	15,711	134,790	0.00%	Airtrip Corp.	5,500	101,792	0.00%
NS United Kaiun Kaisha Ltd.	4,583	134,595	0.00%	Belluna Co., Ltd.	19,713	101,594	0.00%
Pacific Industrial Co., Ltd.	17,550	133,941	0.00%	COLOPL, Inc.	21,300	101,379	0.00%

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Toa Corp.	5,603	100,769	0.00%	AOKI Holdings, Inc.	13,316	69,030	0.00%
Mitsui DM Sugar Holdings Co., Ltd.	6,609	100,479	0.00%	Alpha Systems, Inc.	2,200	68,945	0.00%
M&A Research Institute, Inc.	2,100	99,792	0.00%	Fujiya Co., Ltd.	3,552	68,189	0.00%
Kanto Denka Kogyo Co., Ltd.	14,200	99,549	0.00%	TOC Co., Ltd.	13,212	67,890	0.00%
Daiwa Industries Ltd.	11,561	98,748	0.00%	Demae-Can Co., Ltd.	20,455	66,661	0.00%
Adventure, Inc.	1,400	98,465	0.00%	Mie Kotsu Group Holdings, Inc.	17,800	65,429	0.00%
Chofu Seisakusho Co., Ltd.	6,713	97,735	0.00%	Sumitomo Riko Co., Ltd.	13,700	62,922	0.00%
Inageya Co., Ltd.	10,400	97,659	0.00%	GMO GlobalSign Holdings KK	2,000	62,374	0.00%
Matsuyafoods Holdings Co., Ltd.	3,258	97,534	0.00%	Septeni Holdings Co., Ltd.	23,700	61,789	0.00%
Mitsuuroko Group Holdings Co., Ltd.	11,300	97,460	0.00%	Tosho Co., Ltd.	7,200	61,335	0.00%
Tenma Corp.	6,227	97,078	0.00%	Link And Motivation, Inc.	12,400	60,616	0.00%
Takamatsu Construction Group Co., Ltd.	6,682	96,980	0.00%	SB Technology Corp.	4,100	58,232	0.00%
Aeon Hokkaido Corp.	11,400	96,595	0.00%	Kintetsu Department Store Co., Ltd.	2,900	57,035	0.00%
Nittetsu Mining Co., Ltd.	3,980	96,223	0.00%	Mitsubishi Logisnext Co., Ltd.	10,400	55,096	0.00%
T-Gaia Corp.	7,750	95,741	0.00%	Bengo4.com, Inc.	2,800	55,090	0.00%
SRE Holdings Corp.	3,811	95,604	0.00%	Daiken Corp.	3,470	55,043	0.00%
TV Asahi Holdings Corp.	9,400	95,464	0.00%	Midac Holdings Co., Ltd.	2,800	54,538	0.00%
Matsuda Sangyo Co., Ltd.	5,473	95,320	0.00%	Fujio Food Group, Inc.	5,000	50,362	0.00%
Strike Co., Ltd.	2,800	95,282	0.00%	Open Door, Inc.	3,700	49,718	0.00%
EM Systems Co., Ltd.	15,400	95,006	0.00%	Bushiroad, Inc.	9,600	48,748	0.00%
Zenrin Co., Ltd.	15,140	94,894	0.00%	IR Japan Holdings Ltd.	3,400	46,563	0.00%
Plus Alpha Consulting Co., Ltd.	4,600	94,827	0.00%	Melco Holdings, Inc.	1,845	42,439	0.00%
Daiki Aluminium Industry Co., Ltd.	10,000	94,054	0.00%			360,134,728	11.52%
Usen-Next Holdings Co., Ltd.	5,800	94,026	0.00%	Netherlands 0.70% (2021: 0.83%)			
Elan Corp.	13,000	92,417	0.00%	ASR Nederland NV	65,451	3,097,962	0.10%
Modec, Inc.	8,816	91,003	0.00%	BE Semiconductor Industries NV	35,032	2,114,660	0.07%
Cawachi Ltd.	5,339	90,194	0.00%	Signify NV	61,241	2,050,980	0.07%
Retail Partners Co., Ltd.	8,900	89,307	0.00%	Aalberts NV	46,516	1,798,609	0.06%
Maxvalu Tokai Co., Ltd.	4,100	88,808	0.00%	Arcadis NV	33,713	1,320,473	0.04%
Union Tool Co.	3,568	87,344	0.00%	SBM Offshore NV	63,141	987,897	0.03%
Alpen Co., Ltd.	5,817	86,101	0.00%	Corbion NV	28,328	962,621	0.03%
Takasago International Corp.	4,455	85,930	0.00%	Koninklijke Vopak NV	32,378	958,913	0.03%
Kyoei Steel Ltd.	8,991	85,586	0.00%	Alfen Beheer BV	10,513	944,724	0.03%
Genky DrugStores Co., Ltd.	3,100	85,403	0.00%	InPost SA	102,715	863,607	0.03%
Pharma Foods International Co., Ltd.	8,500	85,164	0.00%	Allfunds Group plc	116,912	814,152	0.03%
Arcland Service Holdings Co., Ltd.	5,200	85,126	0.00%	TKH Group NV	17,895	709,698	0.02%
Canon Electronics, Inc.	7,349	84,437	0.00%	Basic-Fit NV	23,462	612,975	0.02%
Tokushu Tokai Paper Co., Ltd.	3,900	83,264	0.00%	Fugro NV	48,390	578,415	0.02%
Daiho Corp.	2,700	80,522	0.00%	Eurocommercial Properties NV REIT	20,819	502,151	0.02%
Daikokutenbussan Co., Ltd.	1,969	80,136	0.00%	AMG Advanced Metallurgical Group NV	12,323	452,419	0.01%
Direct Marketing MiX, Inc.	6,800	79,985	0.00%	Pharming Group NV	312,411	361,428	0.01%
ValueCommerce Co., Ltd.	5,800	79,739	0.00%	Van Lanschot Kempen NV	15,170	354,565	0.01%
Yurtec Corp.	13,956	77,742	0.00%	Flow Traders	14,456	333,865	0.01%
SanBio Co., Ltd.	12,900	77,041	0.00%	PostNL NV	169,624	307,844	0.01%
Toenec Corp.	2,862	75,918	0.00%	Koninklijke BAM Groep NV	126,884	293,855	0.01%
J-Oil Mills, Inc.	6,596	75,836	0.00%	TomTom NV	36,017	249,278	0.01%
Nichiden Corp.	5,682	74,112	0.00%	NSI NV REIT	9,746	241,833	0.01%
WDB Holdings Co., Ltd.	4,400	73,997	0.00%	Wereldhave NV REIT	15,601	207,794	0.01%
ES-Con Japan Ltd.	12,400	73,491	0.00%	Sligro Food Group NV	10,688	185,246	0.01%
Goldcrest Co., Ltd.	5,757	73,345	0.00%	Vastned Retail NV REIT	5,265	118,843	0.00%
JDC Corp.	16,900	73,264	0.00%	Ebusco Holding NV	6,235	87,637	0.00%
CellSource Co., Ltd.	2,400	72,849	0.00%	Brunel International NV	8,223	84,074	0.00%
Halows Co., Ltd.	3,300	72,805	0.00%	Fastned BV	1,694	69,424	0.00%
Itochu-Shokuhin Co., Ltd.	1,944	72,783	0.00%	B&S Group Sarl	11,930	61,561	0.00%
CI Takiron Corp.	19,017	72,641	0.00%	CM.com NV	4,077	49,429	0.00%
Aichi Corp.	12,338	72,189	0.00%	SRH NV	17,962	—	0.00%
Sparx Group Co., Ltd.	5,660	71,766	0.00%			21,776,932	0.70%
GMO Financial Holdings, Inc.	18,000	69,711	0.00%	New Zealand 0.47% (2021: 0.36%)			
GMO Financial Gate, Inc.	600	69,302	0.00%	EBOS Group Ltd.	76,788	2,131,984	0.07%
				Infratil Ltd.	335,907	1,837,644	0.06%
				Contact Energy Ltd.	359,889	1,754,887	0.06%
				a2 Milk Co., Ltd.	351,652	1,641,329	0.05%
				Fletcher Building Ltd.	376,914	1,125,150	0.04%
				Chorus Ltd.	204,751	1,056,677	0.03%
				Ryman Healthcare Ltd.	211,181	713,218	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Goodman Property Trust REIT	512,865	655,210	0.02%	Cool Co., Ltd.	6,891	79,536	0.00%
Summerset Group Holdings Ltd.	113,767	636,775	0.02%	BW Energy Ltd.	30,872	78,786	0.00%
SKYCITY Entertainment Group Ltd.	375,674	563,100	0.02%	BEWi A.S.A	16,137	75,189	0.00%
Precinct Properties New Zealand Ltd.	646,266	517,044	0.02%	Meltwater NV	51,801	71,568	0.00%
Kiwi Property Group Ltd.	778,091	447,814	0.01%	Volue A.S.A	19,596	55,997	0.00%
Genesis Energy Ltd.	251,527	410,422	0.01%			26,992,719	0.86%
Pushpay Holdings Ltd.	505,650	409,342	0.01%	Portugal 0.10% (2021: 0.08%)			
Air New Zealand Ltd.	736,524	347,032	0.01%	Banco Comercial Portugues SA Class R	3,895,306	608,624	0.02%
Argosy Property Ltd.	435,911	321,181	0.01%	REN - Redes Energeticas Nacionais SGPS SA	198,964	535,108	0.02%
Oceania Healthcare Ltd.	334,007	160,544	0.01%	Sonae SGPS SA	425,565	424,662	0.01%
Warehouse Group Ltd.	44,137	72,577	0.00%	NOS SGPS SA	98,984	399,744	0.01%
		14,801,930	0.47%	Navigator Co., SA	104,982	386,993	0.01%
Norway 0.86% (2021: 0.89%)				Greenvolt-Energias Renovaveis SA	24,955	207,739	0.01%
Storebrand A.S.A	217,708	1,887,348	0.06%	CTT-Correios de Portugal SA	49,561	162,914	0.01%
TOMRA Systems A.S.A	109,861	1,846,816	0.06%	Corticeira Amorim SGPS SA	16,250	151,229	0.01%
Bakkafrost P/F	23,213	1,451,549	0.05%	Altri SGPS SA	27,701	147,967	0.00%
Subsea 7 SA	111,671	1,281,536	0.04%	Semapa-Sociedade de Investimento e Gestao	8,522	112,416	0.00%
Nordic Semiconductor A.S.A	75,640	1,258,491	0.04%			3,137,396	0.10%
Schibsted A.S.A Class B	60,738	1,104,271	0.04%	Singapore 0.77% (2021: 0.69%)			
SpareBank 1 SR-Bank A.S.A	88,156	1,080,137	0.03%	Mapletree Industrial Trust REIT	952,672	1,576,895	0.05%
NEL A.S.A	761,050	1,070,383	0.03%	Frasers Logistics & Commercial Trust REIT	1,418,850	1,227,159	0.04%
Aker A.S.A Class A	10,563	771,503	0.03%	Yangzijiang Shipbuilding Holdings Ltd.	1,197,400	1,214,184	0.04%
SpareBank 1 SMN	59,292	766,805	0.02%	Sembcorp Industries Ltd.	466,900	1,176,649	0.04%
TGS A.S.A	55,623	745,329	0.02%	Suntec REIT	1,094,600	1,126,266	0.04%
Frontline Ltd.	61,107	729,488	0.02%	ComfortDelGro Corp., Ltd.	1,051,900	964,686	0.03%
Leroy Seafood Group A.S.A	123,119	689,271	0.02%	Keppel DC REIT	636,181	839,577	0.03%
Borregaard A.S.A	41,874	646,112	0.02%	NetLink NBN Trust	1,310,600	811,063	0.03%
Elkem A.S.A	151,380	540,917	0.02%	Sembcorp Marine Ltd.	7,850,830	807,795	0.03%
Golden Ocean Group Ltd.	60,976	531,954	0.02%	CapitaLand Ascott Trust	984,369	770,644	0.02%
Wallenius Wilhelmsen A.S.A Class B	53,729	529,327	0.02%	Frasers Centrepoint Trust REIT	474,143	742,395	0.02%
Veidekke A.S.A	51,534	506,394	0.02%	Keppel Infrastructure Trust	1,699,729	684,353	0.02%
Scatec A.S.A	62,903	501,896	0.02%	ESR-LOGOS REIT	2,377,494	655,885	0.02%
Europris A.S.A	70,448	490,941	0.02%	SATS Ltd.	308,300	652,827	0.02%
FLEX LNG Ltd.	13,796	449,270	0.01%	Keppel REIT	851,550	577,774	0.02%
Aker Solutions A.S.A	116,883	443,754	0.01%	Golden Agri-Resources Ltd.	2,977,400	554,988	0.02%
Atea A.S.A	37,532	434,336	0.01%	Parkway Life REIT	170,745	478,677	0.02%
SpareBank 1 Nord Norge	44,413	432,814	0.01%	Lendlease Global Commercial REIT	890,320	467,996	0.02%
Schibsted A.S.A Class A	22,212	418,265	0.01%	Hutchison Port Holdings Trust	2,386,800	463,039	0.01%
Austevoll Seafood A.S.A	43,395	389,634	0.01%	Olam Group Ltd.	419,900	457,094	0.01%
Protector Forsikring A.S.A	28,724	366,813	0.01%	CapitaLand China Trust REIT	531,250	443,633	0.01%
Bonheur A.S.A	12,493	363,972	0.01%	Raffles Medical Group Ltd.	422,105	440,611	0.01%
Borr Drilling Ltd.	62,396	337,918	0.01%	Sheng Siong Group Ltd.	328,300	403,888	0.01%
Entra A.S.A	30,319	325,627	0.01%	CDL Hospitality Trusts	410,258	382,361	0.01%
Crayon Group Holding A.S.A	31,723	322,350	0.01%	Capitaland India Trust	453,400	382,003	0.01%
Hafnia Ltd.	62,708	320,829	0.01%	AEM Holdings Ltd.	133,400	340,164	0.01%
BW LPG Ltd.	40,353	310,502	0.01%	iFAST Corp., Ltd.	78,100	340,072	0.01%
Kahoot! A.S.A	133,604	263,587	0.01%	SPH REIT	479,450	321,731	0.01%
Norwegian Air Shuttle A.S.A	332,637	247,984	0.01%	Yangzijiang Financial Holding Ltd.	1,108,200	293,328	0.01%
Sparebank 1 Oestlandet	20,106	247,371	0.01%	Starhill Global REIT	718,581	289,318	0.01%
Stolt-Nielsen Ltd.	8,735	238,969	0.01%	First Resources Ltd.	251,600	277,638	0.01%
DNO A.S.A	193,794	232,332	0.01%	OUE Commercial REIT	1,069,961	267,251	0.01%
Norske Skog A.S.A	28,585	195,142	0.01%	AIMS APAC REIT	283,100	261,739	0.01%
MPC Container Ships A.S.A	108,824	179,514	0.01%	Cromwell European REIT	157,780	252,586	0.01%
REC Silicon A.S.A	118,731	168,557	0.01%	Singapore Post Ltd.	617,150	239,277	0.01%
Aker Horizons A.S.A	124,599	163,101	0.01%	SIA Engineering Co., Ltd.	125,600	219,135	0.01%
Aker Carbon Capture A.S.A	138,876	162,969	0.01%	Digital Core Management Pte Ltd. REIT	387,400	213,070	0.01%
Cadeler	41,713	162,601	0.01%	Manulife US REIT	708,995	212,698	0.01%
Elopak A.S.A	58,806	149,239	0.01%	Far East Hospitality Trust	452,600	209,225	0.01%
Nykode Therapeutics A.S.A	51,328	146,517	0.01%	Maxeon Solar Technologies Ltd.	12,683	203,689	0.01%
Grieg Seafood A.S.A	18,189	145,128	0.00%				
Hoegh Autoliners A.S.A	21,527	141,823	0.00%				
Hexagon Composites A.S.A	46,611	129,646	0.00%				
BW Offshore Ltd.	41,857	105,630	0.00%				
Odfjell Drilling Ltd.	39,476	105,392	0.00%				
Hexagon Purus A.S.A	47,394	99,589	0.00%				

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Keppel Pacific Oak US REIT	440,800	202,768	0.01%	Lar Espana Real Estate			
Yanlord Land Group Ltd.	248,550	189,025	0.01%	Socimi SA REIT	23,692	106,830	0.00%
Hour Glass Ltd.	123,500	187,847	0.01%	Talgo SA	27,500	96,853	0.00%
StarHub Ltd.	241,700	187,420	0.01%	Opdenergy Holdings SA	22,924	93,948	0.00%
TDCX, Inc. ADR	11,030	136,551	0.00%	Distribuidora Internacional de Alimentacion SA	5,542,586	75,125	0.00%
Straits Trading Co., Ltd.	77,526	134,682	0.00%	Soltec Power Holdings SA	14,362	63,273	0.00%
Frencken Group Ltd.	187,900	132,393	0.00%	Vidrala SA - Rights Issue 31/12/2049	8,903	38,197	0.00%
Prime US REIT	325,700	131,908	0.00%	Abengoa SA - Warrants 31/12/2049	143,586	2	0.00%
Frasers Hospitality Trust	353,300	117,222	0.00%	Let's GOWEX SA	3,759	—	0.00%
Silverlake Axis Ltd.	417,095	111,955	0.00%			21,922,936	0.70%
Sasseur REIT	198,800	111,910	0.00%				
Nanofilm Technologies International Ltd.	104,400	108,199	0.00%	Sweden 2.03% (2021: 2.67%)			
Riverstone Holdings Ltd.	202,700	92,947	0.00%	Trelleborg AB Class B	115,077	2,659,489	0.09%
Bumitama Agri Ltd.	153,500	67,525	0.00%	AddTech AB Class B	120,876	1,725,060	0.06%
Ezion Holdings Ltd. - Warrants 31/12/2049	198,094	1	0.00%	Beijer Ref AB Class B	115,253	1,627,114	0.05%
Eagle Hospitality Trust	181,300	—	0.00%	Castellum AB	126,066	1,527,504	0.05%
		24,155,716	0.77%	SSAB AB Class B	292,292	1,520,440	0.05%
Spain 0.70% (2021: 0.67%)				AAK AB	83,991	1,433,639	0.05%
Banco de Sabadell SA	2,608,954	2,452,505	0.08%	Axfood AB	50,407	1,383,114	0.04%
Bankinter SA	311,590	2,084,388	0.07%	Saab AB Class B	33,880	1,335,430	0.04%
Merlin Properties Socimi SA REIT	152,604	1,429,155	0.05%	Hexpol AB	123,877	1,320,863	0.04%
Viscofan SA	18,268	1,173,691	0.04%	Billerud AB	107,202	1,307,680	0.04%
Acerinox SA	93,412	921,372	0.03%	Avanza Bank Holding AB	58,048	1,245,696	0.04%
Inmobiliaria Colonial Socimi SA REIT	142,936	916,816	0.03%	Kindred Group plc	107,357	1,118,957	0.04%
Mapfre SA	418,688	808,789	0.03%	Fabege AB	130,820	1,113,656	0.04%
Compania de Distribucion Integral Logista Holdings SA	31,042	781,858	0.03%	Thule Group AB	52,186	1,090,349	0.04%
Unicaja Banco SA	701,156	771,506	0.02%	Bravida Holding AB	99,079	1,059,302	0.03%
Vidrala SA	8,903	763,939	0.02%	Elekta AB Class B	171,227	1,032,013	0.03%
Fluidra SA	48,754	755,515	0.02%	Fortnox AB	225,012	1,021,241	0.03%
Indra Sistemas SA	63,059	716,742	0.02%	Hexatronic Group AB	75,042	1,019,453	0.03%
Solaria Energia y Medio Ambiente SA	34,965	638,857	0.02%	Millicom International Cellular SA	79,751	1,011,478	0.03%
Grupo Catalana Occidente SA	19,956	629,357	0.02%	Loomis AB Class B	36,002	988,202	0.03%
CIE Automotive SA	23,144	594,292	0.02%	Samhallsbyggnadsbolaget i Norden AB	588,874	982,257	0.03%
Ebro Foods SA	32,994	516,220	0.02%	Wihlborgs Fastigheter AB	128,528	968,324	0.03%
Faes Farma SA	135,375	507,121	0.02%	Sweco AB Class B	100,147	959,708	0.03%
Sacyr SA	180,051	499,614	0.02%	Dometic Group AB	145,459	939,247	0.03%
Pharma Mar SA	7,262	498,349	0.02%	Sinch AB	253,138	928,784	0.03%
Applus Services SA	68,800	471,033	0.02%	Sectra AB Class B	63,817	911,365	0.03%
Almirall SA	37,214	359,038	0.01%	Nordnet AB publ	62,281	902,281	0.03%
Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	321,213	353,785	0.01%	Hufvudstaden AB Class A	53,199	757,178	0.02%
Laboratorios Farmaceuticos Rovi SA	9,025	347,327	0.01%	AFRY AB	44,831	735,315	0.02%
Gestamp Automocion SA	85,874	331,220	0.01%	SSAB AB Class A	124,946	682,799	0.02%
Melia Hotels International SA	62,920	307,419	0.01%	Wallenstam AB Class B	161,537	680,596	0.02%
Construcciones y Auxiliar de Ferrocarriles SA	9,081	256,830	0.01%	Mycronic AB	35,511	667,312	0.02%
Ence Energia y Celulosa SA	66,645	199,866	0.01%	Viaplay Group AB Class B	34,504	655,839	0.02%
Grenergy Renovables SA	6,390	189,043	0.01%	Munters Group AB	62,560	617,825	0.02%
Prosegur Compania de Seguridad SA	85,434	161,661	0.01%	Bure Equity AB	25,983	614,445	0.02%
Global Dominion Access SA	39,683	151,831	0.01%	Nyfosa AB	75,678	585,407	0.02%
Atresmedia Corp. de Medios de Comunicacion SA	41,715	142,109	0.00%	Catena AB	15,322	571,441	0.02%
Tecnicas Reunidas SA	13,376	130,193	0.00%	Vitec Software Group AB Class B	13,375	536,823	0.02%
Prosegur Cash SA	190,604	121,646	0.00%	Biotage AB	29,858	531,567	0.02%
Mediaset Espana Comunicacion SA	34,039	120,391	0.00%	AddLife AB Class B	50,759	529,049	0.02%
Neinor Homes SA	13,671	119,349	0.00%	Vitrolife AB	28,682	512,557	0.02%
Miquel y Costas & Miquel SA	9,177	114,592	0.00%	MIPS AB	12,166	501,959	0.02%
eDreams ODIGEO SA	26,399	111,289	0.00%	Pandox AB Class B	44,860	501,147	0.02%
				Peab AB Class B	86,562	490,985	0.02%
				Ratos AB Class B	121,185	482,553	0.02%
				Betsson AB Class B	58,982	479,860	0.02%
				Nolato AB Class B	91,153	478,095	0.02%
				Granges AB	55,638	455,485	0.01%
				Storskogen Group AB Class B	630,804	450,907	0.01%
				Electrolux Professional AB Class B	106,015	445,854	0.01%
				Lindab International AB	35,757	437,204	0.01%
				JM AB	25,785	425,894	0.01%
				HMS Networks AB	12,885	419,957	0.01%

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Intrum AB	34,592	418,975	0.01%	Attendo AB	42,750	99,372	0.00%
Medicover AB Class B	30,999	415,621	0.01%	Collector Bank AB	24,308	89,351	0.00%
BioArctic AB Class B	15,655	408,672	0.01%	XANO Industri AB Class B	7,038	74,977	0.00%
Modern Times Group MTG AB Class B	47,529	406,434	0.01%	Synsam AB	14,832	56,256	0.00%
New Wave Group AB Class B	19,559	387,444	0.01%	K-fast Holding AB Class B	23,644	53,417	0.00%
Atrium Ljungberg AB Class B	23,321	382,510	0.01%	Rvrc Holding AB	14,552	49,636	0.00%
Arjo AB Class B	101,891	380,789	0.01%	Implantica AG Class A	8,848	33,755	0.00%
Stillfront Group AB	220,800	371,267	0.01%			63,523,429	2.03%
Alleima AB	96,762	356,792	0.01%	Switzerland 1.69% (2021: 1.86%)			
Bilia AB Class A	32,149	352,669	0.01%	Tecan Group AG	6,097	2,717,686	0.09%
Paradox Interactive AB	16,768	341,491	0.01%	PSP Swiss Property AG	21,390	2,508,447	0.08%
INVISIO AB	21,158	334,239	0.01%	Georg Fischer AG	39,064	2,389,778	0.08%
Beijer Alma AB	21,196	332,399	0.01%	Belimo Holding AG	4,658	2,215,218	0.07%
Camurus AB	13,603	329,778	0.01%	Helvetia Holding AG	17,452	2,033,426	0.06%
NCC AB Class B	34,447	321,510	0.01%	Galenica AG	23,621	1,928,844	0.06%
BioGaia AB Class B	39,875	319,819	0.01%	Flughafen Zurich AG	9,311	1,440,126	0.05%
Instalco AB	83,469	317,470	0.01%	Dufry AG	34,272	1,426,518	0.05%
Svolder AB Class B	53,729	309,704	0.01%	Bucher Industries AG	3,182	1,330,304	0.04%
Boozt AB	26,357	304,309	0.01%	DKSH Holding AG	16,891	1,281,613	0.04%
OX2 AB	35,846	302,573	0.01%	Siegfried Holding AG	1,845	1,223,419	0.04%
Cibus Nordic Real Estate AB	21,611	297,425	0.01%	Cembra Money Bank AG	14,083	1,170,539	0.04%
Hemnet Group AB	24,482	295,114	0.01%	Allreal Holding AG	7,147	1,161,812	0.04%
Truecaller AB Class B	92,643	291,279	0.01%	ams-OSRAM AG	128,609	938,295	0.03%
Troax Group AB	16,591	290,755	0.01%	SFS Group AG	9,589	906,872	0.03%
Bufab AB	12,517	281,105	0.01%	Meyer Burger Technology AG	1,550,165	897,226	0.03%
Creades AB Class A	37,485	280,611	0.01%	Mobimo Holding AG	3,502	893,290	0.03%
Sdiptech AB Class B	12,877	279,303	0.01%	Vontobel Holding AG	13,193	874,115	0.03%
NP3 Fastigheter AB	14,202	270,696	0.01%	Burckhardt Compression Holding AG	1,460	869,499	0.03%
Inwido AB	25,169	267,403	0.01%	Emmi AG	968	819,222	0.03%
Cint Group AB	64,558	259,484	0.01%	Stadler Rail AG	22,677	803,940	0.03%
Dios Fastigheter AB	35,694	258,469	0.01%	Idorsia Ltd.	54,808	794,989	0.02%
Coor Service Management Holding AB	40,632	250,745	0.01%	Comet Holding AG	3,703	783,666	0.02%
PowerCell Sweden AB	20,111	229,782	0.01%	Valiant Holding AG	7,192	777,345	0.02%
Corem Property Group AB Class B	283,440	228,232	0.01%	Accelleron Industries AG	37,274	771,304	0.02%
KNOW IT AB	11,312	221,257	0.01%	Interroll Holding AG	302	767,077	0.02%
Vimian Group AB	84,057	219,591	0.01%	St Galler Kantonalbank AG	1,412	734,081	0.02%
Surgical Science Sweden AB	13,708	216,681	0.01%	Inficon Holding AG	816	713,515	0.02%
SkiStar AB	20,247	215,693	0.01%	Sulzer AG	9,105	708,560	0.02%
Orron Energy ab	91,689	197,642	0.01%	Huber + Suhner AG	7,591	708,067	0.02%
MEKO AB	17,853	192,931	0.01%	Landis+Gyr Group AG	9,951	701,797	0.02%
Platzer Fastigheter Holding AB Class B	24,405	192,767	0.01%	Daetwyler Holding AG	3,488	693,679	0.02%
Scandic Hotels Group AB	61,991	191,693	0.01%	Swissquote Group Holding SA	4,673	674,282	0.02%
Kambi Group plc	10,505	191,307	0.01%	Softwareone Holding AG	46,532	659,354	0.02%
Fagerhult AB	46,905	182,092	0.01%	Bossard Holding AG	2,808	606,397	0.02%
Better Collective	14,322	174,841	0.01%	ALSO Holding AG	3,119	570,401	0.02%
Cloetta AB Class B	84,909	169,989	0.01%	Forbo Holding AG	473	556,230	0.02%
GARO AB	16,296	169,849	0.01%	OC Oerlikon Corp. AG	84,162	551,256	0.02%
Xvivo Perfusion AB	9,457	166,095	0.01%	Aryzta AG	461,054	548,660	0.02%
Calliditas Therapeutics AB Class B	17,811	158,033	0.01%	LEM Holding SA	282	546,809	0.02%
Cellavision AB	7,177	157,736	0.01%	dormakaba Holding AG	1,438	526,117	0.02%
AcadeMedia AB	34,883	149,448	0.01%	Bystronic AG	719	498,140	0.02%
Duni AB	16,599	137,323	0.00%	Komax Holding AG	1,764	490,953	0.02%
Note AB	7,644	131,319	0.00%	Kardex Holding AG	2,728	448,180	0.01%
Clas Ohlson AB Class B	18,400	127,146	0.00%	Sensirion Holding AG	4,144	438,945	0.01%
Engcon AB Class B	19,857	126,828	0.00%	EFG International AG	44,929	428,797	0.01%
Resurs Holding AB	52,700	126,193	0.00%	u-blox Holding AG	3,237	385,557	0.01%
Ambea AB	27,993	118,264	0.00%	Arbonia AG	25,879	361,389	0.01%
Investment AB Oresund	11,174	115,392	0.00%	Intershop Holding AG	541	352,597	0.01%
Volati AB	13,560	113,483	0.00%	Medacta Group SA	3,132	348,677	0.01%
Alimak Group AB	15,770	112,908	0.00%	Ypsomed Holding AG	1,909	348,291	0.01%
SwedenCare AB	37,517	110,720	0.00%	Mobilezone Holding AG	20,889	345,892	0.01%
Neobo Fastigheter AB	58,887	110,489	0.00%	Schweiter Technologies AG	430	342,067	0.01%
Dustin Group AB	27,543	109,120	0.00%	Dottikon Es Holding AG	1,194	323,923	0.01%
Vestum AB	62,526	103,605	0.00%	SKAN Group AG	4,301	292,870	0.01%
Nobia AB	49,242	100,663	0.00%	Bell Food Group AG	1,118	287,596	0.01%
				Zehnder Group AG	4,481	270,255	0.01%
				Basilea Pharmaceutica AG	5,066	250,781	0.01%

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COSMO Pharmaceuticals NV	3,751	248,121	0.01%	Keywords Studios plc	33,757	1,106,115	0.04%
Burkhalter Holding AG	2,948	244,074	0.01%	Safestore Holdings plc REIT	96,710	1,099,342	0.03%
Implenia AG	5,421	222,945	0.01%	Watches of Switzerland Group plc	110,877	1,094,333	0.03%
Leonteq AG	4,709	222,420	0.01%	Grainger plc	357,520	1,083,753	0.03%
Vetropack Holding AG Class A	5,692	222,094	0.01%	WH Smith plc	60,288	1,076,566	0.03%
Orior AG	2,615	207,176	0.01%	Hays plc	767,406	1,068,041	0.03%
Medmix AG	10,485	199,455	0.01%	Serco Group plc	570,066	1,065,628	0.03%
TX Group AG	1,242	198,677	0.01%	Travis Perkins plc	99,374	1,063,162	0.03%
PolyPeptide Group AG	6,732	184,235	0.01%	SSP Group plc	381,849	1,051,857	0.03%
Montana Aerospace AG	11,874	184,039	0.01%	Micro Focus International plc	161,184	1,026,444	0.03%
Gurit Holding AG	1,869	181,809	0.01%	Grafton Group plc	106,012	1,005,637	0.03%
Metall Zug AG	83	172,692	0.01%	Plus500 Ltd.	45,057	977,751	0.03%
Medartis Holding AG	1,809	160,331	0.00%	LondonMetric Property plc REIT	452,848	938,571	0.03%
Rieter Holding AG	1,394	158,204	0.00%	Assura plc REIT	1,419,636	931,540	0.03%
Autoneum Holding AG	1,233	135,934	0.00%	Lancashire Holdings Ltd.	115,877	906,025	0.03%
Zur Rose Group AG	4,602	127,137	0.00%	Energear plc	57,493	905,283	0.03%
V-ZUG Holding AG	1,143	112,422	0.00%	Cranswick plc	24,392	903,120	0.03%
Coltene Holding AG	1,144	94,221	0.00%	International Distributions Services plc	350,820	898,863	0.03%
Swiss Steel Holding AG	360,402	80,635	0.00%	Close Brothers Group plc	70,504	887,953	0.03%
Peach Property Group AG	4,285	75,955	0.00%	TUI AG	542,312	874,797	0.03%
		52,871,261	1.69%	Spirent Communications plc	276,758	866,238	0.03%
United Kingdom 5.48% (2021: 6.50%)				Computacenter plc	37,525	862,603	0.03%
Centrica plc	2,754,814	3,198,447	0.10%	JET2 plc	74,434	858,119	0.03%
DS Smith plc	653,504	2,527,311	0.08%	Softcat plc	60,031	854,982	0.03%
Weir Group plc	122,885	2,467,088	0.08%	Network International Holdings plc	234,615	841,011	0.03%
RS GROUP plc	222,978	2,401,912	0.08%	Pagegroup plc	148,397	823,273	0.03%
Rightmove plc	387,876	2,386,070	0.08%	Primary Health Properties plc REIT	616,716	821,967	0.03%
Beazley plc	288,399	2,357,288	0.08%	Future plc	52,927	806,647	0.03%
B&M European Value Retail SA	451,194	2,232,295	0.07%	Redrow plc	145,851	796,166	0.03%
Hiscox Ltd.	163,523	2,143,066	0.07%	Victrex plc	41,417	795,634	0.03%
ConvaTec Group plc	764,554	2,139,180	0.07%	CVS Group plc	33,993	791,634	0.03%
HomeServe plc	143,872	2,071,572	0.07%	TP ICAP Group plc	375,023	787,196	0.03%
Investec plc	328,332	2,019,777	0.06%	Telecom Plus plc	29,733	785,060	0.02%
Intermediate Capital Group plc	142,382	1,966,195	0.06%	Harbour Energy plc	211,253	773,530	0.02%
Diploma plc	58,550	1,955,131	0.06%	Pets at Home Group plc	225,264	768,471	0.02%
IMI plc	124,499	1,928,907	0.06%	Quilter plc	674,799	754,246	0.02%
IG Group Holdings plc	194,100	1,825,836	0.06%	Trainline plc	225,500	744,863	0.02%
Spectris plc	50,455	1,821,983	0.06%	Renishaw plc	16,879	744,741	0.02%
Howden Joinery Group plc	263,882	1,782,651	0.06%	Supermarket Income Reit plc REIT	598,597	738,054	0.02%
UNITE Group plc REIT	160,816	1,760,355	0.06%	Paragon Banking Group plc	107,697	730,007	0.02%
Inchcape plc	177,041	1,746,293	0.06%	Kainos Group plc	38,572	715,925	0.02%
Dechra Pharmaceuticals plc	53,227	1,676,220	0.05%	Centamin plc	523,726	711,259	0.02%
Direct Line Insurance Group plc	606,083	1,613,404	0.05%	Biffa plc	143,459	703,037	0.02%
Drax Group plc	190,192	1,608,337	0.05%	IWG plc	350,064	699,013	0.02%
Games Workshop Group plc	15,594	1,606,625	0.05%	Burford Capital Ltd.	86,906	697,277	0.02%
ITV plc	1,760,256	1,591,447	0.05%	Frasers Group plc	81,528	696,297	0.02%
Tate & Lyle plc	184,057	1,574,612	0.05%	RWS Holdings plc	152,276	687,997	0.02%
Man Group plc	604,915	1,554,993	0.05%	Ashmore Group plc	236,491	681,033	0.02%
Rotork plc	406,767	1,500,194	0.05%	Rathbones Group plc	27,472	672,487	0.02%
Tritax Big Box plc REIT	892,748	1,488,407	0.05%	Savills plc	67,706	672,316	0.02%
Indivior plc	64,657	1,440,410	0.05%	Domino's Pizza Group plc	188,239	664,354	0.02%
Derwent London plc REIT	48,449	1,380,054	0.04%	Playtech plc	106,296	650,825	0.02%
Greggs plc	48,120	1,357,948	0.04%	AJ Bell plc	147,885	637,205	0.02%
Bellway plc	58,512	1,342,576	0.04%	Bodycote plc	92,298	631,179	0.02%
Marks & Spencer Group plc	904,993	1,342,264	0.04%	Great Portland Estates plc REIT	104,770	623,838	0.02%
Pennon Group plc	123,540	1,320,367	0.04%	Dr Martens plc	268,760	616,193	0.02%
Virgin Money UK plc	596,856	1,307,402	0.04%	Dunelm Group plc	51,980	612,137	0.02%
Virstry Group plc	170,821	1,285,281	0.04%	Coats Group plc	761,817	606,650	0.02%
OSB Group plc	210,143	1,212,843	0.04%	Moneysupermarket.com Group plc	258,940	599,285	0.02%
Balfour Beatty plc	297,649	1,208,750	0.04%	Fevertree Drinks plc	48,145	597,089	0.02%
Mediclinic International plc	196,068	1,174,534	0.04%	JTC plc	66,340	596,907	0.02%
LXI plc REIT	855,989	1,159,407	0.04%	Airtel Africa plc	441,986	594,401	0.02%
Big Yellow Group plc REIT	83,748	1,155,493	0.04%	Mitie Group plc	660,116	592,364	0.02%
QinetiQ Group plc	267,894	1,150,431	0.04%				
Britvic plc	121,237	1,133,146	0.04%				
Genus plc	31,158	1,118,402	0.04%				

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EMIS Group plc	26,302	592,276	0.02%	Advanced Medical Solutions Group plc	109,389	340,803	0.01%
YouGov plc	48,110	590,289	0.02%	Senior plc	222,041	334,401	0.01%
John Wood Group plc	345,993	562,487	0.02%	Marshall's plc	101,136	332,366	0.01%
Smart Metering Systems plc	59,680	561,391	0.02%	Serica Energy plc	96,591	331,140	0.01%
TBC Bank Group plc	20,197	551,496	0.02%	Workspace Group plc REIT	61,714	330,052	0.01%
Bank of Georgia Group plc	17,585	551,036	0.02%	Ibstock plc	174,259	324,486	0.01%
Clarkson plc	13,866	539,579	0.02%	IP Group plc	479,734	321,718	0.01%
easyJet plc	138,117	539,293	0.02%	Currys plc	495,534	319,498	0.01%
Hill & Smith plc	38,202	538,571	0.02%	AG Barr plc	48,428	310,494	0.01%
Diversified Energy Co. plc	384,406	538,236	0.02%	Jupiter Fund Management plc	192,817	308,016	0.01%
IntegraFin Holdings plc	144,510	525,318	0.02%	Synthomer plc	176,100	305,460	0.01%
Breedon Group plc	713,558	523,587	0.02%	Team17 Group plc	57,575	304,731	0.01%
Morgan Advanced Materials plc	137,769	521,197	0.02%	Craneware plc	13,860	302,600	0.01%
Vesuvius plc	105,500	512,954	0.02%	PZ Cussons plc	117,975	297,306	0.01%
Redde Northgate plc	103,466	512,772	0.02%	SThree plc	61,255	296,945	0.01%
Just Group plc	497,947	488,768	0.02%	Empiric Student Property plc REIT	291,027	294,764	0.01%
Ascential plc	201,067	487,597	0.02%	Alpha Financial Markets Consulting plc	51,125	292,117	0.01%
Sirius Real Estate Ltd.	542,193	482,631	0.02%	Target Healthcare plc REIT	300,076	289,491	0.01%
Capricorn Energy plc	151,856	478,224	0.02%	S4 Capital plc	125,505	285,635	0.01%
Carnival plc	68,094	474,588	0.01%	Renewi plc	39,079	281,109	0.01%
Hammerson plc REIT	1,636,619	468,548	0.01%	Bridgepoint Group plc	119,983	275,088	0.01%
Gamma Communications plc	35,909	467,369	0.01%	Molten Ventures plc	64,510	274,856	0.01%
Darktrace plc	149,384	464,868	0.01%	Halfords Group plc	109,094	274,269	0.01%
Chemring Group plc	129,336	462,845	0.01%	Picton Property Income Ltd. REIT	281,744	270,789	0.01%
Bytes Technology Group plc	98,265	457,445	0.01%	Ferrexpo plc	142,132	268,766	0.01%
Oxford Nanopore Technologies plc	149,339	442,812	0.01%	J D Wetherspoon plc	49,947	266,881	0.01%
Next Fifteen Communications Group plc	36,851	438,848	0.01%	UK Commercial Property Ltd. REIT	379,875	266,860	0.01%
Ninety One plc	195,153	436,399	0.01%	Ergomed plc	16,917	258,845	0.01%
Capital & Counties Properties plc REIT	334,185	428,121	0.01%	PRS plc REIT	241,572	258,332	0.01%
Babcock International Group plc	126,099	428,054	0.01%	Ceres Power Holdings plc	60,230	254,084	0.01%
Elementis plc	288,007	417,118	0.01%	Tullow Oil plc	567,065	251,840	0.01%
Helios Towers plc	324,275	413,865	0.01%	Hunting plc	61,851	247,754	0.01%
Deliveroo plc Class A	393,113	405,254	0.01%	Provident Financial plc	106,224	244,309	0.01%
Liontrust Asset Management plc	29,964	403,689	0.01%	Judges Scientific plc	2,402	243,862	0.01%
Firstgroup plc	332,195	403,593	0.01%	Wincanton plc	60,052	243,437	0.01%
GB Group plc	106,208	402,181	0.01%	Johnson Service Group plc	208,136	242,605	0.01%
Morgan Sindall Group plc	21,822	401,620	0.01%	TI Fluid Systems plc	150,697	242,181	0.01%
Crest Nicholson Holdings plc	140,709	400,466	0.01%	Kape Technologies plc	69,201	228,915	0.01%
Volution Group plc	90,881	399,021	0.01%	Restore plc	57,519	228,326	0.01%
DiscoverIE Group plc	45,117	396,723	0.01%	Gulf Keystone Petroleum Ltd.	94,077	227,462	0.01%
Shaftesbury plc REIT	88,965	393,819	0.01%	Custodian Property Income Reit plc REIT	202,191	226,920	0.01%
National Express Group plc	250,299	391,410	0.01%	Marlowe plc	39,962	225,930	0.01%
Genuit Group plc	115,320	389,799	0.01%	Tyman plc	83,190	225,656	0.01%
C&C Group plc	183,093	386,085	0.01%	ITM Power plc	203,675	224,519	0.01%
Essentra plc	134,802	383,493	0.01%	Central Asia Metals plc	74,428	222,033	0.01%
Spire Healthcare Group plc	138,196	379,018	0.01%	Warehouse Reit plc REIT	176,254	221,769	0.01%
Learning Technologies Group plc	269,720	374,411	0.01%	Mitchells & Butlers plc	133,132	220,999	0.01%
Premier Foods plc	283,696	370,606	0.01%	Forterra plc	96,561	216,742	0.01%
NCC Group plc	153,234	368,650	0.01%	Civitas Social Housing plc REIT	281,764	213,867	0.01%
Auction Technology Group plc	40,426	365,686	0.01%	Capita plc	687,617	200,663	0.01%
Urban Logistics plc REIT	225,021	364,062	0.01%	Atalaya Mining plc	50,360	199,908	0.01%
Balanced Commercial Property Trust Ltd. REIT	341,458	363,505	0.01%	FD Technologies plc	11,970	196,110	0.01%
Yellow Cake plc	79,444	357,980	0.01%	Wickes Group plc	110,638	194,705	0.01%
Keller Group plc	36,441	350,679	0.01%	888 Holdings plc	185,711	194,239	0.01%
Impax Asset Management Group plc	40,238	349,949	0.01%	Greatland Gold plc	1,984,021	190,926	0.01%
Alpha Group International plc	15,723	349,894	0.01%	ASOS plc	30,734	188,731	0.01%
Rhi Magnesita NV	12,887	344,759	0.01%	boohoo Group plc	437,956	186,651	0.01%
Aston Martin Lagonda Global Holdings plc	185,675	344,068	0.01%	Oxford Biomedica plc	34,367	182,930	0.01%
				Helical plc REIT	44,809	179,759	0.01%
				THG plc Class B	336,727	177,816	0.01%
				Impact Healthcare Reit plc REIT Class B	140,418	177,354	0.01%
				Greencore Group plc	226,557	174,825	0.01%

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Polar Capital Holdings plc	30,148	172,984	0.01%	Lamar Advertising Co. REIT			
Pan African Resources plc	851,465	169,407	0.01%	Class A	40,802	3,851,709	0.12%
EnQuest plc	655,008	168,613	0.01%	Cullen/Frost Bankers, Inc.	28,546	3,816,600	0.12%
Reach plc	146,167	167,209	0.01%	STORE Capital Corp. REIT	118,937	3,813,120	0.12%
Avon Protection plc	12,837	165,997	0.01%	Regal Rexnord Corp.	31,595	3,790,768	0.12%
Home Reit plc REIT	360,223	164,875	0.01%	RenaissanceRe Holdings Ltd.	20,565	3,788,690	0.12%
Pantheon Resources plc	322,005	164,697	0.01%	National Retail Properties, Inc. REIT	82,691	3,783,940	0.12%
Petrofac Ltd.	192,665	162,809	0.01%	Penumbra, Inc.	17,009	3,783,822	0.12%
CMC Markets plc	58,616	157,941	0.00%	Capri Holdings Ltd.	64,905	3,720,355	0.12%
Trustpilot Group plc	130,341	151,300	0.00%	Lincoln Electric Holdings, Inc.	25,585	3,696,777	0.12%
Regional Ltd. REIT	212,894	151,093	0.00%	OGE Energy Corp.	93,397	3,693,851	0.12%
Victoria plc	25,929	150,024	0.00%	Halozyme Therapeutics, Inc.	64,754	3,684,503	0.12%
Kier Group plc	207,004	147,660	0.00%	Tetra Tech, Inc.	25,010	3,631,202	0.12%
Alliance Pharma plc	231,243	147,426	0.00%	Manhattan Associates, Inc.	29,863	3,625,368	0.12%
Volex plc	46,825	141,096	0.00%	Ciena Corp.	70,870	3,612,953	0.12%
CLS Holdings plc REIT	73,016	139,476	0.00%	Williams-Sonoma, Inc.	31,273	3,593,893	0.11%
Moonpig Group plc	103,965	137,941	0.00%	Jones Lang LaSalle, Inc.	22,507	3,586,941	0.11%
Alphawave IP Group plc	110,641	135,752	0.00%	Americold Realty Trust, Inc. REIT	126,357	3,577,167	0.11%
AO World plc	207,615	129,865	0.00%	Commerce Bancshares, Inc.	52,338	3,562,648	0.11%
Hochschild Mining plc	138,295	116,864	0.00%	Pure Storage, Inc. Class A	132,900	3,556,404	0.11%
Tremor International Ltd.	34,848	111,336	0.00%	Chemed Corp.	6,931	3,537,790	0.11%
Young & Co.'s Brewery plc Class A	8,820	108,642	0.00%	Zions Bancorp NA	71,944	3,536,767	0.11%
SolGold plc	553,574	106,543	0.00%	Berry Global Group, Inc.	58,381	3,527,964	0.11%
Frontier Developments plc	8,930	103,230	0.00%	EMCOR Group, Inc.	23,667	3,505,319	0.11%
Rank Group plc	103,018	101,491	0.00%	Floor & Decor Holdings, Inc. Class A	50,317	3,503,573	0.11%
SIG plc	280,590	99,906	0.00%	Acadia Healthcare Co., Inc.	42,478	3,496,789	0.11%
Genel Energy plc	62,028	92,968	0.00%	Shockwave Medical, Inc.	16,998	3,494,959	0.11%
Avacta Group plc	164	227	0.00%	Royal Gold, Inc.	30,994	3,493,644	0.11%
Finablr plc	83,211	—	0.00%	Olin Corp.	65,248	3,454,229	0.11%
Patisserie Holdings plc	12,584	—	0.00%	KBR, Inc.	65,357	3,450,850	0.11%
		171,125,214	5.48%	Federal Realty Investment Trust REIT	34,092	3,444,656	0.11%
United States 58.66% (2021: 58.59%)				WEX, Inc.	20,892	3,418,976	0.11%
United Therapeutics Corp.	21,422	5,957,244	0.19%	Inspire Medical Systems, Inc.	13,549	3,412,722	0.11%
Reliance Steel & Aluminum Co.	28,455	5,760,430	0.18%	AptarGroup, Inc.	30,733	3,380,015	0.11%
Toro Co.	48,527	5,493,256	0.18%	Donaldson Co., Inc.	57,322	3,374,546	0.11%
Graco, Inc.	78,652	5,290,134	0.17%	Bruker Corp.	49,360	3,373,756	0.11%
Axon Enterprise, Inc.	31,797	5,276,076	0.17%	Interactive Brokers Group, Inc. Class A	46,163	3,339,893	0.11%
AECOM	61,535	5,226,168	0.17%	Organon & Co.	119,518	3,338,138	0.11%
Service Corp. International	73,861	5,106,750	0.16%	Churchill Downs, Inc.	15,765	3,333,194	0.11%
Deckers Outdoor Corp.	12,490	4,985,508	0.16%	Old Republic International Corp.	137,528	3,321,301	0.11%
Sarepta Therapeutics, Inc.	37,114	4,809,232	0.15%	CACI International, Inc. Class A	10,953	3,292,362	0.11%
Builders FirstSource, Inc.	73,521	4,770,042	0.15%	Valmont Industries, Inc.	9,889	3,269,996	0.10%
Five Below, Inc.	26,103	4,616,838	0.15%	US Foods Holding Corp.	95,375	3,244,658	0.10%
Flex Ltd.	213,148	4,574,156	0.15%	Middleby Corp.	24,213	3,242,121	0.10%
WillScot Mobile Mini Holdings Corp.	100,646	4,546,180	0.15%	Nexstar Media Group, Inc. Class A	18,413	3,222,827	0.10%
Reinsurance Group of America, Inc.	31,182	4,430,650	0.14%	Graphic Packaging Holding Co.	144,775	3,221,244	0.10%
East West Bancorp, Inc.	67,005	4,415,629	0.14%	Matador Resources Co.	56,187	3,216,144	0.10%
Rexford Industrial Realty, Inc. REIT	80,304	4,387,811	0.14%	Crocs, Inc.	29,269	3,173,638	0.10%
Jabil, Inc.	63,740	4,347,068	0.14%	ITT, Inc.	39,111	3,171,902	0.10%
Tapestry, Inc.	113,073	4,305,820	0.14%	Brixmor Property Group, Inc. REIT	138,914	3,149,180	0.10%
CubeSmart REIT	105,466	4,245,006	0.14%	Planet Fitness, Inc. Class A	39,894	3,143,647	0.10%
Performance Food Group Co.	72,587	4,238,355	0.14%	Range Resources Corp.	124,955	3,126,374	0.10%
Lattice Semiconductor Corp.	64,757	4,201,434	0.13%	Prosperity Bancshares, Inc.	42,973	3,123,278	0.10%
BJ's Wholesale Club Holdings, Inc.	63,462	4,198,646	0.13%	Dick's Sporting Goods, Inc.	25,947	3,121,165	0.10%
Comerica, Inc.	62,160	4,155,396	0.13%	Western Alliance Bancorp	52,249	3,111,950	0.10%
AGCO Corp.	29,715	4,121,173	0.13%	Omega Healthcare Investors, Inc. REIT	110,908	3,099,879	0.10%
Antero Resources Corp.	130,275	4,037,222	0.13%	Wyndham Hotels & Resorts, Inc.	42,700	3,044,937	0.10%
Pinnacle West Capital Corp.	53,039	4,033,086	0.13%	Curtiss-Wright Corp.	18,182	3,036,212	0.10%
Life Storage, Inc. REIT	39,670	3,907,495	0.13%				
Watsco, Inc.	15,637	3,899,868	0.12%				
NOV, Inc.	185,536	3,875,847	0.12%				
Unum Group	94,258	3,867,406	0.12%				
Casey's General Stores, Inc.	17,218	3,862,858	0.12%				

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Murphy Oil Corp.	70,162	3,017,668	0.10%	Littelfuse, Inc.	11,719	2,580,524	0.08%
First Industrial Realty Trust, Inc. REIT	62,397	3,011,279	0.10%	IDACORP, Inc.	23,844	2,571,575	0.08%
Gentex Corp.	110,392	3,010,390	0.10%	Glacier Bancorp, Inc.	52,002	2,569,939	0.08%
EastGroup Properties, Inc. REIT	20,313	3,007,543	0.10%	Spirit Realty Capital, Inc. REIT	64,361	2,569,935	0.08%
Autoliv, Inc.	39,230	3,004,233	0.10%	Toll Brothers, Inc.	51,424	2,567,086	0.08%
Ingredion, Inc.	30,602	2,996,854	0.10%	AGNC Investment Corp. REIT	246,712	2,553,469	0.08%
Mattel, Inc.	167,724	2,992,196	0.10%	National Fuel Gas Co.	40,338	2,553,395	0.08%
nVent Electric plc	77,629	2,986,388	0.10%	New York Times Co. Class A	78,585	2,550,869	0.08%
Jefferies Financial Group, Inc.	86,947	2,980,543	0.10%	MSA Safety, Inc.	17,686	2,550,144	0.08%
Stifel Financial Corp.	50,643	2,956,032	0.09%	First American Financial Corp.	48,633	2,545,451	0.08%
Science Applications International Corp.	26,257	2,912,689	0.09%	United Bankshares, Inc. RH	62,811	2,543,217	0.08%
Voya Financial, Inc.	47,164	2,900,114	0.09%	Brunswick Corp.	35,088	2,529,143	0.08%
Murphy USA, Inc.	10,342	2,891,003	0.09%	SiteOne Landscape Supply, Inc.	21,549	2,528,129	0.08%
MDU Resources Group, Inc.	95,046	2,883,696	0.09%	Acuity Brands, Inc.	15,245	2,524,724	0.08%
DXC Technology Co.	108,507	2,875,435	0.09%	BWX Technologies, Inc.	43,469	2,524,680	0.08%
RBC Bearings, Inc.	13,708	2,869,770	0.09%	Karuna Therapeutics, Inc.	12,798	2,514,807	0.08%
Affiliated Managers Group, Inc.	18,050	2,859,661	0.09%	DT Midstream, Inc.	45,500	2,514,330	0.08%
PDC Energy, Inc.	44,981	2,855,394	0.09%	Chord Energy Corp.	18,378	2,514,294	0.08%
Coupa Software, Inc.	36,040	2,853,287	0.09%	MasTec, Inc.	29,410	2,509,555	0.08%
United States Steel Corp.	112,796	2,825,540	0.09%	Medpace Holdings, Inc.	11,804	2,507,288	0.08%
Landstar System, Inc.	17,322	2,821,754	0.09%	RLI Corp.	19,071	2,503,450	0.08%
Encompass Health Corp.	46,965	2,808,977	0.09%	Univar Solutions, Inc.	78,634	2,500,561	0.08%
Sonoco Products Co.	46,124	2,800,188	0.09%	Selective Insurance Group, Inc.	28,185	2,497,473	0.08%
New York Community Bancorp, Inc.	325,120	2,796,032	0.09%	Old National Bancorp	138,499	2,490,212	0.08%
ChampionX Corp.	96,114	2,786,345	0.09%	Primerica, Inc.	17,557	2,489,934	0.08%
NextEra Energy Partners LP	39,641	2,778,438	0.09%	IAA, Inc.	62,192	2,487,680	0.08%
Concentrix Corp.	20,752	2,763,336	0.09%	Southwestern Energy Co.	425,129	2,487,005	0.08%
Iridium Communications, Inc.	53,631	2,756,633	0.09%	Light & Wonder, Inc.	42,213	2,473,682	0.08%
Nutanix, Inc. Class A	105,643	2,752,000	0.09%	Apartment Income Corp. REIT	72,035	2,471,521	0.08%
H&R Block, Inc.	75,337	2,750,554	0.09%	TechnipFMC plc	202,330	2,466,403	0.08%
Clean Harbors, Inc.	24,099	2,750,178	0.09%	Helmerich & Payne, Inc.	49,725	2,464,868	0.08%
STAG Industrial, Inc. REIT	84,982	2,745,768	0.09%	Norwegian Cruise Line Holdings Ltd.	200,783	2,457,584	0.08%
Commercial Metals Co.	56,805	2,743,681	0.09%	Avis Budget Group, Inc.	14,825	2,430,262	0.08%
Texas Roadhouse, Inc. Class A	30,024	2,730,683	0.09%	HealthEquity, Inc.	39,357	2,425,965	0.08%
SouthState Corp.	35,719	2,727,503	0.09%	Wintrust Financial Corp.	28,661	2,422,428	0.08%
Valvoline, Inc.	83,268	2,718,700	0.09%	MKS Instruments, Inc.	28,494	2,414,297	0.08%
Harley-Davidson, Inc.	65,328	2,717,645	0.09%	TopBuild Corp.	15,411	2,411,667	0.08%
Polaris, Inc.	26,829	2,709,729	0.09%	Exelixis, Inc.	149,883	2,404,123	0.08%
WESCO International, Inc.	21,557	2,698,936	0.09%	Marriott Vacations Worldwide Corp.	17,626	2,372,283	0.08%
Oshkosh Corp.	30,573	2,696,233	0.09%	Exponent, Inc.	23,931	2,371,323	0.08%
Flowers Foods, Inc.	93,397	2,684,230	0.09%	Frontier Communications Parent, Inc.	93,050	2,370,914	0.08%
Globus Medical, Inc. Class A	36,132	2,683,524	0.09%	Eagle Materials, Inc.	17,773	2,361,143	0.08%
Pinnacle Financial Partners, Inc.	36,528	2,681,155	0.09%	Guidewire Software, Inc.	37,468	2,343,998	0.08%
Lithia Motors, Inc. Class A	13,060	2,673,904	0.09%	Popular, Inc.	35,333	2,343,285	0.07%
Macy's, Inc.	128,412	2,651,708	0.08%	Ensign Group, Inc.	24,594	2,326,838	0.07%
Axalta Coating Systems Ltd.	103,954	2,647,708	0.08%	Tenet Healthcare Corp.	47,618	2,323,282	0.07%
Kinsale Capital Group, Inc.	10,110	2,643,967	0.08%	Chart Industries, Inc.	20,160	2,323,037	0.07%
Saia, Inc.	12,599	2,641,758	0.08%	Hexcel Corp.	39,383	2,317,690	0.07%
Agree Realty Corp. REIT	37,230	2,640,724	0.08%	Valley National Bancorp	204,909	2,317,521	0.07%
Starwood Property Trust, Inc. REIT	143,965	2,638,878	0.08%	Applied Industrial Technologies, Inc.	18,310	2,307,609	0.07%
Morningstar, Inc.	12,163	2,634,384	0.08%	Ionis Pharmaceuticals, Inc.	60,988	2,303,517	0.07%
ExlService Holdings, Inc.	15,546	2,633,959	0.08%	UFP Industries, Inc.	29,062	2,303,164	0.07%
Skechers USA, Inc. Class A	62,644	2,627,916	0.08%	Novanta, Inc.	16,898	2,295,931	0.07%
Envista Holdings Corp.	77,979	2,625,553	0.08%	Smartsheet, Inc. Class A	58,303	2,294,806	0.07%
Tempur Sealy International, Inc.	76,120	2,613,200	0.08%	National Instruments Corp.	62,163	2,293,815	0.07%
Synovus Financial Corp.	69,286	2,601,689	0.08%	Fluor Corp.	65,993	2,287,317	0.07%
FTI Consulting, Inc.	16,357	2,597,492	0.08%	Huntsman Corp.	83,126	2,284,302	0.07%
Woodward, Inc.	26,847	2,593,689	0.08%	GameStop Corp. Class A	123,490	2,279,625	0.07%
Advanced Drainage Systems, Inc.	31,529	2,584,432	0.08%	Post Holdings, Inc.	25,221	2,276,447	0.07%
Ashland, Inc.	23,999	2,580,612	0.08%	Hanover Insurance Group, Inc.	16,823	2,273,292	0.07%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Evoqua Water Technologies Corp.	57,405	2,273,238	0.07%	Tenable Holdings, Inc.	51,781	1,975,445	0.06%
Universal Display Corp.	20,983	2,267,003	0.07%	Cirrus Logic, Inc.	26,417	1,967,538	0.06%
Rayonier, Inc. REIT	68,151	2,246,257	0.07%	SLM Corp.	118,183	1,961,838	0.06%
LHC Group, Inc.	13,890	2,245,874	0.07%	Premier, Inc. Class A	55,813	1,952,339	0.06%
Chemours Co.	73,283	2,243,925	0.07%	Power Integrations, Inc.	27,205	1,951,143	0.06%
New Jersey Resources Corp.	45,134	2,239,549	0.07%	ASGN, Inc.	23,932	1,949,979	0.06%
Trex Co., Inc.	52,768	2,233,669	0.07%	Natera, Inc.	48,267	1,938,885	0.06%
Bank OZK	55,602	2,227,416	0.07%	Evercore, Inc. Class A	17,766	1,937,915	0.06%
Atkore, Inc.	19,621	2,225,414	0.07%	Southwest Gas Holdings, Inc.	31,291	1,936,287	0.06%
Euronet Worldwide, Inc.	23,543	2,221,988	0.07%	Essent Group Ltd.	49,727	1,933,386	0.06%
Five9, Inc.	32,729	2,220,990	0.07%	Thor Industries, Inc.	25,502	1,925,146	0.06%
Silicon Laboratories, Inc.	16,323	2,214,541	0.07%	Hancock Whitney Corp.	39,736	1,922,825	0.06%
Penn Entertainment, Inc.	74,525	2,213,393	0.07%	Insperty, Inc.	16,925	1,922,680	0.06%
SPS Commerce, Inc.	17,195	2,208,354	0.07%	Kilroy Realty Corp. REIT	49,634	1,919,347	0.06%
PVH Corp.	31,076	2,193,655	0.07%	ONE Gas, Inc.	25,316	1,916,928	0.06%
Fabrinet	17,094	2,191,793	0.07%	Calix, Inc.	28,000	1,916,040	0.06%
Stericycle, Inc.	43,899	2,190,121	0.07%	Comfort Systems USA, Inc.	16,634	1,914,241	0.06%
Timken Co.	30,928	2,185,682	0.07%	Arrowhead Pharmaceuticals, Inc.	47,141	1,912,039	0.06%
GXO Logistics, Inc.	51,043	2,179,026	0.07%	Choice Hotels International, Inc.	16,966	1,911,050	0.06%
Perrigo Co. plc	63,907	2,178,590	0.07%	Merit Medical Systems, Inc.	27,046	1,909,989	0.06%
Silgan Holdings, Inc.	41,873	2,170,696	0.07%	Haemonetics Corp.	24,283	1,909,858	0.06%
Sunrun, Inc.	90,328	2,169,679	0.07%	TD SYNnex Corp.	20,148	1,908,217	0.06%
First Financial Bankshares, Inc.	63,039	2,168,542	0.07%	Wingstop, Inc.	13,858	1,907,138	0.06%
Ralph Lauren Corp. Class A	20,494	2,165,601	0.07%	Aerojet Rocketdyne Holdings, Inc.	34,068	1,905,423	0.06%
Black Hills Corp.	30,781	2,165,136	0.07%	Cytokinetics, Inc.	41,584	1,905,379	0.06%
FNB Corp.	165,200	2,155,860	0.07%	Wendy's Co.	83,889	1,898,408	0.06%
Kite Realty Group Trust REIT	102,244	2,152,236	0.07%	Allison Transmission Holdings, Inc.	45,558	1,895,213	0.06%
TEGNA, Inc.	101,397	2,148,602	0.07%	PBF Energy, Inc. Class A	46,451	1,894,272	0.06%
Intra-Cellular Therapies, Inc.	40,475	2,141,937	0.07%	PNM Resources, Inc.	38,743	1,890,271	0.06%
Hawaiian Electric Industries, Inc.	51,109	2,138,912	0.07%	Casella Waste Systems, Inc. Class A	23,816	1,888,847	0.06%
Coherent Corp.	60,728	2,131,553	0.07%	Air Lease Corp. Class A	49,096	1,886,268	0.06%
Hyatt Hotels Corp. Class A	23,515	2,126,932	0.07%	Watts Water Technologies, Inc. Class A	12,741	1,863,116	0.06%
Maximus, Inc.	28,849	2,115,497	0.07%	Maxar Technologies, Inc.	35,998	1,862,537	0.06%
Apellis Pharmaceuticals, Inc.	40,742	2,106,769	0.07%	Rambus, Inc.	51,973	1,861,673	0.06%
Dolby Laboratories, Inc. Class A	29,862	2,106,465	0.07%	Flowserve Corp.	60,591	1,858,932	0.06%
Cadence Bank	84,876	2,093,042	0.07%	Balchem Corp.	15,199	1,855,950	0.06%
Box, Inc. Class A	67,148	2,090,317	0.07%	Magnolia Oil & Gas Corp. Class A	79,129	1,855,575	0.06%
Option Care Health, Inc.	69,309	2,085,508	0.07%	OneMain Holdings, Inc. Class A	55,651	1,853,735	0.06%
AMN Healthcare Services, Inc.	20,258	2,082,928	0.07%	Qualys, Inc.	16,508	1,852,693	0.06%
DraftKings, Inc. Class A	182,033	2,073,356	0.07%	AutoNation, Inc.	17,213	1,846,955	0.06%
Home BancShares, Inc.	90,910	2,071,839	0.07%	Altra Industrial Motion Corp.	30,813	1,841,077	0.06%
Boyd Gaming Corp.	37,865	2,064,778	0.07%	ATI, Inc.	61,631	1,840,302	0.06%
Denbury, Inc.	23,690	2,061,504	0.07%	Super Micro Computer, Inc.	22,378	1,837,234	0.06%
Portland General Electric Co.	42,049	2,060,401	0.07%	MGIC Investment Corp.	141,323	1,837,199	0.06%
QuidelOrtho Corp.	24,008	2,056,765	0.07%	UMB Financial Corp.	21,987	1,836,354	0.06%
South Jersey Industries, Inc.	57,666	2,048,873	0.07%	Avnet, Inc.	44,126	1,834,759	0.06%
Louisiana-Pacific Corp.	34,585	2,047,432	0.07%	Elastic NV	35,565	1,831,598	0.06%
Vertiv Holdings Co. Class A	149,395	2,040,736	0.07%	Ormat Technologies, Inc.	21,130	1,827,322	0.06%
ManpowerGroup, Inc.	24,522	2,040,476	0.07%	Synaptics, Inc.	19,200	1,827,072	0.06%
Azenta, Inc.	34,977	2,036,361	0.07%	MSC Industrial Direct Co., Inc. Class A	22,328	1,824,198	0.06%
Axis Capital Holdings Ltd.	37,411	2,026,554	0.06%	Syneos Health, Inc. Class A	49,352	1,810,231	0.06%
Celsius Holdings, Inc.	19,431	2,021,601	0.06%	Umpqua Holdings Corp.	101,331	1,808,758	0.06%
Triton International Ltd.	29,358	2,019,243	0.06%	Rithm Capital Corp. REIT	221,327	1,808,242	0.06%
Element Solutions, Inc.	110,496	2,009,922	0.06%	Cousins Properties, Inc. REIT	71,416	1,806,111	0.06%
Terreno Realty Corp. REIT	35,286	2,006,715	0.06%	Independent Bank Corp.	21,378	1,804,945	0.06%
Houlihan Lokey, Inc. Class A	22,993	2,004,070	0.06%	HB Fuller Co.	25,093	1,797,161	0.06%
Academy Sports & Outdoors, Inc.	38,140	2,003,876	0.06%	Workiva, Inc. Class A	21,401	1,797,042	0.06%
Alkermes plc	76,605	2,001,689	0.06%	BrightHouse Financial, Inc.	34,955	1,792,143	0.06%
Leggett & Platt, Inc.	61,893	1,994,811	0.06%	Noble Corp. plc	47,505	1,791,414	0.06%
Ryman Hospitality Properties, Inc. REIT	24,316	1,988,562	0.06%	Simpson Manufacturing Co., Inc.	20,170	1,788,272	0.06%
Ryder System, Inc.	23,792	1,988,297	0.06%				
Integra LifeSciences Holdings Corp.	35,455	1,987,962	0.06%				
SM Energy Co.	56,844	1,979,877	0.06%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Teladoc Health, Inc.	75,580	1,787,467	0.06%	Sanmina Corp.	27,500	1,575,475	0.05%
Fox Factory Holding Corp.	19,568	1,785,189	0.06%	Janus Henderson Group plc	66,801	1,571,160	0.05%
Phillips Edison & Co., Inc. REIT	55,704	1,773,615	0.06%	Onto Innovation, Inc.	23,053	1,569,679	0.05%
Lancaster Colony Corp.	8,981	1,771,951	0.06%	IPG Photonics Corp.	16,557	1,567,451	0.05%
Assured Guaranty Ltd.	28,452	1,771,422	0.06%	Meritage Homes Corp.	16,980	1,565,556	0.05%
Blackline, Inc.	26,320	1,770,546	0.06%	California Water Service Group	25,812	1,565,240	0.05%
Independence Realty Trust, Inc. REIT	104,889	1,768,429	0.06%	Bloom Energy Corp. Class A	81,658	1,561,301	0.05%
Asbury Automotive Group, Inc.	9,768	1,750,914	0.06%	Antero Midstream Corp.	144,605	1,560,288	0.05%
Zurn Elkay Water Solutions Corp.	82,730	1,749,740	0.06%	Kohl's Corp.	61,352	1,549,138	0.05%
Bright Horizons Family Solutions, Inc.	27,678	1,746,482	0.06%	agilon health, Inc.	95,935	1,548,391	0.05%
Visteon Corp.	13,347	1,746,188	0.06%	Physicians Realty Trust REIT	106,701	1,543,963	0.05%
Cabot Corp.	26,044	1,740,781	0.06%	ICU Medical, Inc.	9,784	1,540,784	0.05%
GATX Corp.	16,275	1,730,683	0.06%	Taylor Morrison Home Corp. Class A	50,732	1,539,716	0.05%
White Mountains Insurance Group Ltd.	1,214	1,716,997	0.05%	NCR Corp.	65,478	1,532,840	0.05%
Patterson-UTI Energy, Inc.	100,927	1,699,611	0.05%	Avista Corp.	34,519	1,530,572	0.05%
Madrigal Pharmaceuticals, Inc.	5,839	1,694,770	0.05%	Essential Properties Realty Trust, Inc. REIT	65,110	1,528,132	0.05%
ALLETE, Inc.	26,254	1,693,646	0.05%	NorthWestern Corp.	25,749	1,527,946	0.05%
YETI Holdings, Inc.	40,856	1,687,761	0.05%	Radian Group, Inc.	78,927	1,505,138	0.05%
PotlatchDeltic Corp. REIT	38,265	1,683,277	0.05%	EnLink Midstream LLC	121,981	1,500,366	0.05%
United Community Banks, Inc.	49,566	1,675,331	0.05%	Foot Locker, Inc.	39,574	1,495,501	0.05%
Insight Enterprises, Inc.	16,660	1,670,498	0.05%	Kemper Corp.	30,386	1,494,991	0.05%
Lantheus Holdings, Inc.	32,748	1,668,838	0.05%	Civitas Resources, Inc.	25,803	1,494,768	0.05%
Cable One, Inc.	2,340	1,665,752	0.05%	Simply Good Foods Co.	39,299	1,494,541	0.05%
CVB Financial Corp.	64,602	1,663,501	0.05%	Badger Meter, Inc.	13,693	1,492,948	0.05%
Spire, Inc.	24,129	1,661,523	0.05%	Armstrong World Industries, Inc.	21,747	1,491,627	0.05%
Associated Banc-Corp.	71,773	1,657,239	0.05%	National Storage Affiliates Trust REIT	41,288	1,491,323	0.05%
Livent Corp.	83,220	1,653,581	0.05%	AAON, Inc.	19,778	1,489,679	0.05%
IAC, Inc.	37,222	1,652,657	0.05%	Boston Beer Co., Inc. Class A	4,520	1,489,430	0.05%
Diodes, Inc.	21,700	1,652,238	0.05%	Doximity, Inc. Class A	44,374	1,489,191	0.05%
XPO, Inc.	49,545	1,649,353	0.05%	CNX Resources Corp.	88,384	1,488,387	0.05%
Lumentum Holdings, Inc.	31,497	1,643,198	0.05%	BOK Financial Corp.	14,311	1,485,339	0.05%
Sprouts Farmers Market, Inc.	50,728	1,642,065	0.05%	Advanced Energy Industries, Inc.	17,314	1,485,195	0.05%
Ziff Davis, Inc.	20,755	1,641,720	0.05%	Alteryx, Inc. Class A	29,217	1,480,425	0.05%
American Equity Investment Life Holding Co.	35,957	1,640,358	0.05%	Spirit AeroSystems Holdings, Inc. Class A	50,001	1,480,030	0.05%
FirstCash Holdings, Inc.	18,838	1,637,211	0.05%	Signet Jewelers Ltd.	21,688	1,474,784	0.05%
BellRing Brands, Inc.	63,826	1,636,499	0.05%	Cactus, Inc. Class A	29,329	1,474,076	0.05%
Apple Hospitality, Inc. REIT	103,600	1,634,808	0.05%	Chegg, Inc.	58,327	1,473,923	0.05%
Ryan Specialty Holdings, Inc. Class A	39,380	1,634,664	0.05%	Bank of Hawaii Corp.	18,949	1,469,684	0.05%
First Interstate BancSystem, Inc. Class A	42,284	1,634,277	0.05%	Herc Holdings, Inc.	11,165	1,468,979	0.05%
American States Water Co.	17,639	1,632,489	0.05%	MACOM Technology Solutions Holdings, Inc.	23,319	1,468,631	0.05%
Penske Automotive Group, Inc.	14,169	1,628,443	0.05%	API Group Corp.	77,952	1,466,277	0.05%
Hilton Grand Vacations, Inc.	42,064	1,621,147	0.05%	Hecla Mining Co.	262,973	1,462,130	0.05%
Teradata Corp.	48,091	1,618,743	0.05%	Belden, Inc.	20,268	1,457,269	0.05%
Summit Materials, Inc. Class A	56,942	1,616,583	0.05%	Prestige Consumer Healthcare, Inc.	23,270	1,456,702	0.05%
Blackstone Mortgage Trust, Inc. REIT Class A	76,123	1,611,524	0.05%	Franklin Electric Co., Inc.	18,250	1,455,437	0.05%
Community Bank System, Inc.	25,424	1,600,441	0.05%	Ameris Bancorp	30,830	1,453,326	0.05%
ServisFirst Bancshares, Inc.	23,212	1,599,539	0.05%	Travel + Leisure Co.	39,602	1,441,513	0.05%
Neogen Corp.	104,660	1,593,972	0.05%	Sensient Technologies Corp.	19,738	1,439,295	0.05%
Vornado Realty Trust REIT	76,582	1,593,671	0.05%	Peabody Energy Corp.	54,460	1,438,833	0.05%
New Relic, Inc.	28,195	1,591,608	0.05%	Vontier Corp.	74,434	1,438,809	0.05%
Lyft, Inc. Class A	144,368	1,590,935	0.05%	Albany International Corp. Class A	14,585	1,437,935	0.05%
Adient plc	45,842	1,590,259	0.05%	Weatherford International plc	28,129	1,432,329	0.05%
Shoals Technologies Group, Inc. Class A	64,161	1,582,852	0.05%	Avient Corp.	42,220	1,425,347	0.05%
Grand Canyon Education, Inc.	14,974	1,582,153	0.05%	Federated Hermes, Inc. Class B	39,208	1,423,642	0.05%
First Hawaiian, Inc.	60,606	1,578,180	0.05%	Ultragenyx Pharmaceutical, Inc.	30,718	1,423,165	0.05%
				Pacific Premier Bancorp, Inc.	45,044	1,421,589	0.05%
				Credit Acceptance Corp.	2,995	1,420,828	0.05%
				Transocean Ltd.	311,532	1,420,586	0.05%
				Hostess Brands, Inc. Class A	63,216	1,418,567	0.05%

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SPX Technologies, Inc.	21,559	1,415,348	0.05%	Grocery Outlet Holding Corp.	43,869	1,280,536	0.04%
Columbia Sportswear Co.	16,159	1,415,205	0.05%	Park Hotels & Resorts, Inc. REIT	108,556	1,279,875	0.04%
ABM Industries, Inc.	31,856	1,415,044	0.05%	Sprout Social, Inc. Class A	22,595	1,275,714	0.04%
EnerSys	19,158	1,414,627	0.05%	Boise Cascade Co.	18,542	1,273,279	0.04%
National Vision Holdings, Inc.	36,375	1,409,895	0.05%	Simmons First National Corp. Class A	58,960	1,272,357	0.04%
John Bean Technologies Corp.	15,415	1,407,852	0.05%	Douglas Emmett, Inc. REIT	80,901	1,268,528	0.04%
CRISPR Therapeutics AG	34,592	1,406,165	0.04%	Hub Group, Inc. Class A	15,940	1,267,071	0.04%
Mueller Industries, Inc.	23,792	1,403,728	0.04%	Shift4 Payments, Inc. Class A	22,613	1,264,745	0.04%
Terex Corp.	32,790	1,400,789	0.04%	Ingevity Corp.	17,892	1,260,312	0.04%
Carter's, Inc.	18,766	1,400,131	0.04%	Arcosa, Inc.	23,076	1,253,950	0.04%
Texas Capital Bancshares, Inc.	23,064	1,390,990	0.04%	Select Medical Holdings Corp.	50,431	1,252,202	0.04%
Hillenbrand, Inc.	32,558	1,389,250	0.04%	Madison Square Garden Sports Corp.	6,806	1,247,744	0.04%
Highwoods Properties, Inc. REIT	49,643	1,389,011	0.04%	Amkor Technology, Inc.	51,646	1,238,471	0.04%
Ambarella, Inc.	16,850	1,385,576	0.04%	Atlantic Union Bankshares Corp.	35,241	1,238,369	0.04%
World Wrestling Entertainment, Inc. Class A	20,193	1,383,624	0.04%	Varonis Systems, Inc. Class B	51,489	1,232,647	0.04%
Corporate Office Properties Trust REIT	53,090	1,377,155	0.04%	SITE Centers Corp. REIT	90,234	1,232,596	0.04%
Victoria's Secret & Co.	38,323	1,371,197	0.04%	Blueprint Medicines Corp.	28,094	1,230,798	0.04%
Cathay General Bancorp	33,562	1,368,994	0.04%	Blue Owl Capital, Inc. Class A	116,107	1,230,734	0.04%
LivaNova plc	24,552	1,363,618	0.04%	Encore Wire Corp.	8,915	1,226,347	0.04%
Howard Hughes Corp.	17,809	1,360,964	0.04%	Clearway Energy, Inc. Class C	38,468	1,225,975	0.04%
Innovative Industrial Properties, Inc. REIT Class A	13,418	1,359,914	0.04%	Helen of Troy Ltd.	11,042	1,224,668	0.04%
Sabra Health Care, Inc. REIT	109,291	1,358,487	0.04%	Axcelis Technologies, Inc.	15,431	1,224,604	0.04%
iRhythm Technologies, Inc.	14,421	1,350,815	0.04%	Blackbaud, Inc.	20,799	1,224,229	0.04%
Goodyear Tire & Rubber Co.	132,837	1,348,296	0.04%	MaxLinear, Inc. Class A	36,007	1,222,438	0.04%
SoFi Technologies, Inc.	292,412	1,348,019	0.04%	Genworth Financial, Inc. Class A	230,859	1,221,244	0.04%
Coty, Inc. Class A	157,252	1,346,077	0.04%	Ollie's Bargain Outlet Holdings, Inc.	26,061	1,220,697	0.04%
Fulton Financial Corp.	79,970	1,345,895	0.04%	CNO Financial Group, Inc.	53,383	1,219,802	0.04%
RingCentral, Inc. Class A	37,939	1,343,041	0.04%	Coca-Cola Consolidated, Inc.	2,376	1,217,367	0.04%
Plexus Corp.	13,027	1,340,869	0.04%	Brink's Co.	22,647	1,216,370	0.04%
Envestnet, Inc.	21,713	1,339,692	0.04%	O-I Glass, Inc.	73,343	1,215,294	0.04%
WSFS Financial Corp.	29,502	1,337,621	0.04%	MGE Energy, Inc.	17,262	1,215,245	0.04%
Equitrans Midstream Corp.	199,483	1,336,536	0.04%	CommVault Systems, Inc.	19,337	1,215,137	0.04%
UniFirst Corp.	6,921	1,335,684	0.04%	Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT	41,482	1,202,148	0.04%
Skyline Champion Corp.	25,867	1,332,409	0.04%	Enstar Group Ltd.	5,191	1,199,329	0.04%
BankUnited, Inc.	39,098	1,328,159	0.04%	Vaxcyte, Inc.	25,007	1,199,086	0.04%
Kosmos Energy Ltd.	208,806	1,328,006	0.04%	Enovis Corp.	22,372	1,197,349	0.04%
Papa John's International, Inc.	16,091	1,324,450	0.04%	Kulicke & Soffa Industries, Inc.	26,996	1,194,843	0.04%
Dycom Industries, Inc.	14,141	1,323,598	0.04%	International Bancshares Corp.	26,108	1,194,702	0.04%
Tandem Diabetes Care, Inc.	29,414	1,322,159	0.04%	KB Home	37,476	1,193,611	0.04%
Vishay Intertechnology, Inc.	61,213	1,320,364	0.04%	Walker & Dunlop, Inc.	15,184	1,191,640	0.04%
Amedisys, Inc.	15,797	1,319,681	0.04%	PennyMac Financial Services, Inc.	20,979	1,188,670	0.04%
LXP Industrial Trust REIT	131,693	1,319,564	0.04%	Moog, Inc. Class A	13,530	1,187,393	0.04%
Inari Medical, Inc.	20,747	1,318,679	0.04%	First BanCorp	93,195	1,185,440	0.04%
Broadstone Net Lease, Inc. REIT Class A	81,314	1,318,100	0.04%	PTC Therapeutics, Inc.	31,017	1,183,919	0.04%
Beacon Roofing Supply, Inc.	24,937	1,316,424	0.04%	TreeHouse Foods, Inc.	23,971	1,183,688	0.04%
TriNet Group, Inc.	19,405	1,315,659	0.04%	Amicus Therapeutics, Inc.	96,816	1,182,123	0.04%
Korn Ferry	25,950	1,313,589	0.04%	Prometheus Biosciences, Inc.	10,718	1,178,980	0.04%
Group 1 Automotive, Inc.	7,272	1,311,651	0.04%	Cogent Communications Holdings, Inc.	20,615	1,176,704	0.04%
Hertz Global Holdings, Inc.	85,061	1,309,089	0.04%	Altair Engineering, Inc. Class A	25,861	1,175,900	0.04%
Array Technologies, Inc.	67,677	1,308,196	0.04%	Steven Madden Ltd.	36,648	1,171,270	0.04%
Forward Air Corp.	12,471	1,308,083	0.04%	Patterson Cos, Inc.	41,769	1,170,785	0.04%
Equity Commonwealth REIT	52,329	1,306,655	0.04%	Guardant Health, Inc.	42,946	1,168,131	0.04%
Federal Signal Corp.	28,036	1,302,833	0.04%	Freshpet, Inc.	22,097	1,166,059	0.04%
EPR Properties REIT	34,487	1,300,850	0.04%	Innospec, Inc.	11,315	1,163,861	0.04%
elf Beauty, Inc.	23,503	1,299,716	0.04%				
CONMED Corp.	14,576	1,292,017	0.04%				
10X Genomics, Inc. Class A	35,429	1,291,033	0.04%				
Mr Cooper Group, Inc.	32,125	1,289,176	0.04%				
Insmed, Inc.	64,473	1,288,171	0.04%				
Eastern Bankshares, Inc.	74,611	1,287,040	0.04%				
Topgolf Callaway Brands Corp.	65,054	1,284,816	0.04%				
PacWest Bancorp	55,830	1,281,299	0.04%				

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Moelis & Co. Class A	30,295	1,162,419	0.04%	Independent Bank Group, Inc.	17,438	1,047,675	0.03%
Arch Resources, Inc.	8,113	1,158,455	0.04%	Hamilton Lane, Inc. Class A	16,388	1,046,865	0.03%
Macerich Co. REIT	102,828	1,157,843	0.04%	Integer Holdings Corp.	15,264	1,044,973	0.03%
Spectrum Brands Holdings, Inc.	18,939	1,153,764	0.04%	BioCryst Pharmaceuticals, Inc.	90,781	1,042,166	0.03%
McGrath RentCorp	11,648	1,150,124	0.04%	WesBanco, Inc.	28,030	1,036,549	0.03%
Axonics, Inc.	18,366	1,148,426	0.04%	EnPro Industries, Inc.	9,512	1,033,859	0.03%
Perficient, Inc.	16,423	1,146,818	0.04%	Beam Therapeutics, Inc.	26,431	1,033,716	0.03%
ACI Worldwide, Inc.	49,583	1,140,409	0.04%	NuVasive, Inc.	24,963	1,029,474	0.03%
Stepan Co.	10,682	1,137,206	0.04%	Red Rock Resorts, Inc. Class A	25,723	1,029,177	0.03%
First Merchants Corp.	27,646	1,136,527	0.04%	Focus Financial Partners, Inc. Class A	27,602	1,028,727	0.03%
Resideo Technologies, Inc.	68,817	1,132,040	0.04%	Nu Skin Enterprises, Inc. Class A	24,278	1,023,560	0.03%
IVERIC bio, Inc.	52,564	1,125,395	0.04%	Otter Tail Corp.	17,380	1,020,380	0.03%
J & J Snack Foods Corp.	7,503	1,123,274	0.04%	Axos Financial, Inc.	26,665	1,019,136	0.03%
Wayfair, Inc. Class A	34,060	1,120,233	0.04%	Renasant Corp.	27,083	1,018,050	0.03%
Plains GP Holdings LP Class A	89,875	1,118,045	0.04%	WD-40 Co.	6,314	1,017,880	0.03%
Intellia Therapeutics, Inc.	32,031	1,117,562	0.04%	Progress Software Corp.	20,156	1,016,870	0.03%
Oak Street Health, Inc.	51,951	1,117,466	0.04%	Arconic Corp.	48,041	1,016,548	0.03%
California Resources Corp.	25,600	1,113,856	0.04%	Banner Corp.	16,083	1,016,446	0.03%
Graham Holdings Co. Class B	1,843	1,113,559	0.04%	CBIZ, Inc.	21,694	1,016,364	0.03%
Viavi Solutions, Inc.	105,887	1,112,872	0.04%	Gentherm Inc.	15,538	1,014,476	0.03%
Mercury Systems, Inc.	24,848	1,111,700	0.04%	Four Corners Property Trust, Inc. REIT	39,046	1,012,463	0.03%
Alpha Metallurgical Resources, Inc.	7,593	1,111,539	0.04%	Northern Oil & Gas, Inc.	32,710	1,008,122	0.03%
Axsome Therapeutics, Inc.	14,400	1,110,672	0.04%	Alight, Inc. Class A	120,372	1,006,310	0.03%
Peloton Interactive, Inc. Class A	139,547	1,108,003	0.04%	Dorman Products, Inc.	12,436	1,005,699	0.03%
Navient Corp.	67,247	1,106,213	0.04%	Glaukos Corp.	22,990	1,004,203	0.03%
Hanesbrands, Inc.	173,770	1,105,177	0.04%	CONSOL Energy, Inc.	15,410	1,001,650	0.03%
Piper Sandler Cos	8,460	1,101,407	0.04%	Chesapeake Utilities Corp.	8,428	996,021	0.03%
NewMarket Corp.	3,540	1,101,329	0.04%	Sonos, Inc.	58,924	995,816	0.03%
Extreme Networks, Inc.	60,120	1,100,797	0.04%	Sitio Royalties Corp. Class A	34,455	994,027	0.03%
SeaWorld Entertainment, Inc.	20,568	1,100,594	0.04%	Liberty Energy, Inc. Class A	61,638	986,824	0.03%
Dun & Bradstreet Holdings, Inc.	89,715	1,099,906	0.04%	Kyndryl Holdings, Inc.	88,631	985,577	0.03%
Denali Therapeutics, Inc.	39,484	1,098,050	0.04%	ChargePoint Holdings, Inc.	103,165	983,162	0.03%
Impinj, Inc.	10,010	1,092,892	0.03%	Cal-Maine Foods, Inc.	18,056	983,149	0.03%
Marqeta, Inc. Class A	178,452	1,090,342	0.03%	Towne Bank	31,794	980,527	0.03%
Columbia Banking System, Inc.	36,114	1,088,115	0.03%	Installed Building Products, Inc.	11,422	977,723	0.03%
Trinity Industries, Inc.	36,794	1,087,999	0.03%	Quaker Chemical Corp.	5,841	974,863	0.03%
Evolent Health, Inc. Class A	38,741	1,087,847	0.03%	Rush Enterprises, Inc. Class A	18,627	973,820	0.03%
Verint Systems, Inc.	29,916	1,085,352	0.03%	Sunstone Hotel Investors, Inc. REIT	100,678	972,549	0.03%
First Financial Bancorp	44,588	1,080,367	0.03%	American Airlines Group, Inc.	76,436	972,266	0.03%
LCI Industries	11,680	1,079,816	0.03%	ACADIA Pharmaceuticals, Inc.	61,041	971,773	0.03%
Roivant Sciences Ltd.	135,125	1,079,649	0.03%	JBG SMITH Properties REIT	51,199	971,757	0.03%
American Eagle Outfitters, Inc.	77,097	1,076,274	0.03%	Trustmark Corp.	27,826	971,406	0.03%
United Natural Foods, Inc.	27,743	1,073,932	0.03%	PagerDuty, Inc.	36,418	967,262	0.03%
Alarm.com Holdings, Inc.	21,704	1,073,914	0.03%	Artisan Partners Asset Management, Inc. Class A	32,528	966,082	0.03%
Park National Corp.	7,610	1,071,108	0.03%	Kadant, Inc.	5,427	963,998	0.03%
1Life Healthcare, Inc.	64,091	1,070,961	0.03%	Rapid7, Inc.	28,348	963,265	0.03%
National Health Investors, Inc. REIT	20,475	1,069,205	0.03%	Gitlab, Inc. Class A	21,170	961,965	0.03%
NetScout Systems, Inc.	32,878	1,068,864	0.03%	Under Armour, Inc. Class A	94,569	960,821	0.03%
Outfront Media, Inc. REIT	64,240	1,065,099	0.03%	Dana, Inc.	63,446	959,938	0.03%
Gap, Inc.	94,423	1,065,091	0.03%	Arbor Realty Trust, Inc. REIT	72,362	954,455	0.03%
SL Green Realty Corp. REIT	31,560	1,064,203	0.03%	Cracker Barrel Old Country Store, Inc.	10,066	953,653	0.03%
Itron, Inc.	20,994	1,063,346	0.03%	Sage Therapeutics, Inc.	24,890	949,305	0.03%
Esab Corp.	22,662	1,063,301	0.03%	MP Materials Corp.	39,073	948,692	0.03%
AZEK Co., Inc. Class A	52,301	1,062,756	0.03%	Allegro MicroSystems, Inc.	31,527	946,441	0.03%
Energizer Holdings, Inc.	31,651	1,061,891	0.03%	Minerals Technologies, Inc.	15,564	945,046	0.03%
Werner Enterprises, Inc.	26,361	1,061,294	0.03%	AeroVironment, Inc.	10,967	939,433	0.03%
Washington Federal, Inc.	31,565	1,059,006	0.03%	Barnes Group, Inc.	22,877	934,525	0.03%
ESCO Technologies, Inc.	12,096	1,058,884	0.03%	Signify Health, Inc. Class A	32,587	933,943	0.03%
Omnicell, Inc.	20,945	1,056,047	0.03%	Appfolio, Inc. Class A	8,824	929,873	0.03%
Rogers Corp.	8,842	1,055,204	0.03%				
Progyny, Inc.	33,866	1,054,926	0.03%				
Brady Corp. Class A	22,355	1,052,920	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
SJW Group	11,428	927,839	0.03%	DigitalBridge Group, Inc.	77,215	844,732	0.03%
Scotts Miracle-Gro Co.	19,065	926,368	0.03%	Privia Health Group, Inc.	37,120	842,995	0.03%
Cerevel Therapeutics Holdings, Inc.	29,183	920,432	0.03%	Six Flags Entertainment Corp.	36,147	840,418	0.03%
Kontoor Brands, Inc.	22,981	919,010	0.03%	Carpenter Technology Corp.	22,750	840,385	0.03%
Tri Pointe Homes, Inc.	49,215	914,907	0.03%	Lakeland Financial Corp.	11,506	839,593	0.03%
Stock Yards Bancorp, Inc.	14,044	912,579	0.03%	Enviva, Inc.	15,821	838,038	0.03%
ODP Corp.	20,002	910,891	0.03%	Bloomin' Brands, Inc.	41,648	837,958	0.03%
Heartland Financial USA, Inc.	19,469	907,645	0.03%	Greif, Inc. Class A	12,475	836,573	0.03%
Allscripts Healthcare Solutions, Inc.	51,436	907,331	0.03%	MDC Holdings, Inc.	26,468	836,389	0.03%
Freshworks, Inc. Class A	61,630	906,577	0.03%	Green Plains, Inc.	27,421	836,340	0.03%
STAAR Surgical Co.	18,660	905,756	0.03%	AMC Entertainment Holdings, Inc. Class A	205,298	835,563	0.03%
Vir Biotechnology, Inc.	35,786	905,744	0.03%	Dillard's, Inc. Class A	2,584	835,149	0.03%
Kennedy-Wilson Holdings, Inc.	57,519	904,774	0.03%	Cushman & Wakefield plc	67,011	834,957	0.03%
EVERTEC, Inc.	27,893	903,175	0.03%	Callon Petroleum Co.	22,415	831,372	0.03%
Edgewell Personal Care Co.	23,422	902,684	0.03%	Pacira BioSciences, Inc.	21,523	831,003	0.03%
Prothena Corp. plc	14,970	901,943	0.03%	Xenon Pharmaceuticals, Inc.	21,054	830,159	0.03%
Corcept Therapeutics, Inc.	44,242	898,555	0.03%	AMC Entertainment Holdings, Inc.	588,728	830,106	0.03%
GMS, Inc.	18,019	897,346	0.03%	TripAdvisor, Inc.	46,111	829,076	0.03%
LGI Homes, Inc.	9,688	897,109	0.03%	RLJ Lodging Trust REIT	78,211	828,254	0.03%
Seacoast Banking Corp. of Florida	28,647	893,500	0.03%	Semtech Corp.	28,863	828,079	0.03%
Sunnova Energy International, Inc.	49,548	892,359	0.03%	Ironwood Pharmaceuticals, Inc. Class A	66,563	824,716	0.03%
CSG Systems International, Inc.	15,596	892,091	0.03%	Lindsay Corp.	5,063	824,510	0.03%
AtriCure, Inc.	20,100	892,038	0.03%	Catalyst Pharmaceuticals, Inc.	44,312	824,203	0.03%
Sabre Corp.	144,055	890,260	0.03%	Materion Corp.	9,411	823,557	0.03%
Agilysys, Inc.	11,234	889,059	0.03%	Pacific Biosciences of California, Inc.	100,632	823,170	0.03%
Cavco Industries, Inc.	3,929	888,936	0.03%	PJT Partners, Inc. Class A	11,159	822,307	0.03%
Sylvamo Corp.	18,285	888,468	0.03%	Frontdoor, Inc.	39,491	821,413	0.03%
Kennametal, Inc.	36,922	888,343	0.03%	John Wiley & Sons, Inc. Class A	20,502	821,310	0.03%
Leslie's, Inc.	72,754	888,326	0.03%	Enterprise Financial Services Corp.	16,766	820,863	0.03%
Endeavor Group Holdings, Inc. Class A	39,409	888,279	0.03%	Oceaneering International, Inc.	46,885	820,019	0.03%
Viper Energy Partners LP	27,846	885,224	0.03%	Mirati Therapeutics, Inc.	18,009	815,988	0.03%
Surgery Partners, Inc.	31,657	881,964	0.03%	Viasat, Inc.	25,741	814,703	0.03%
NBT Bancorp, Inc.	20,312	881,947	0.03%	Delek US Holdings, Inc.	30,168	814,536	0.03%
Nordstrom, Inc.	54,584	880,986	0.03%	NMI Holdings, Inc. Class A	38,941	813,867	0.03%
Ameresco, Inc. Class A	15,415	880,813	0.03%	Cohen & Steers, Inc.	12,594	813,069	0.03%
Permian Resources Corp. Class A	93,451	878,439	0.03%	Under Armour, Inc. Class C	90,894	810,774	0.03%
Supernus Pharmaceuticals, Inc.	24,544	875,484	0.03%	Pebblebrook Hotel Trust REIT	60,322	807,712	0.03%
Yelp, Inc. Class A	31,930	872,966	0.03%	Parsons Corp.	17,457	807,386	0.03%
NexTier Oilfield Solutions, Inc.	94,375	872,025	0.03%	Trupanion, Inc.	16,963	806,251	0.03%
ICF International, Inc.	8,786	870,253	0.03%	DiamondRock Hospitality Co. REIT	98,376	805,699	0.03%
Inter Parfums, Inc.	9,013	869,935	0.03%	Jackson Financial, Inc. Class A	23,144	805,180	0.03%
Retail Opportunity Investments Corp. REIT	57,842	869,365	0.03%	ArcBest Corp.	11,486	804,479	0.03%
Verra Mobility Corp. Class A	62,847	869,174	0.03%	Veracyte, Inc.	33,816	802,454	0.03%
RXO, Inc.	50,525	869,030	0.03%	Masonite International Corp.	9,926	800,135	0.03%
Virtu Financial, Inc. Class A	42,462	866,649	0.03%	FormFactor, Inc.	35,963	799,457	0.03%
Helios Technologies, Inc.	15,917	866,521	0.03%	CSW Industrials, Inc.	6,874	796,903	0.03%
TransMedics Group, Inc.	14,029	865,870	0.03%	Celldex Therapeutics, Inc.	17,872	796,555	0.03%
Tanger Factory Outlet Centers, Inc. REIT	48,145	863,721	0.03%	SiTime Corp.	7,819	794,567	0.03%
CareTrust, Inc. REIT	46,415	862,391	0.03%	NV5 Global, Inc.	5,999	793,788	0.03%
Bread Financial Holdings, Inc.	22,896	862,263	0.03%	Xerox Holdings Corp.	54,033	788,882	0.03%
KnowBe4, Inc. Class A	34,754	861,204	0.03%	World Fuel Services Corp.	28,658	783,223	0.03%
Reynolds Consumer Products, Inc.	28,702	860,486	0.03%	Mueller Water Products, Inc. Class A	72,648	781,692	0.03%
Silk Road Medical, Inc.	16,209	856,646	0.03%	Winnebago Industries, Inc.	14,813	780,645	0.02%
New Fortress Energy, Inc. Class A	20,151	854,805	0.03%	Northwest Bancshares, Inc.	55,764	779,581	0.02%
Strategic Education, Inc.	10,896	853,375	0.03%	Tronox Holdings plc Class A	56,568	775,547	0.02%
Boot Barn Holdings, Inc.	13,643	852,960	0.03%	Methode Electronics, Inc.	17,439	773,768	0.02%
Warrior Met Coal, Inc.	24,496	848,541	0.03%	Shake Shack, Inc. Class A	18,486	767,724	0.02%
				Arvinas, Inc.	22,441	767,707	0.02%
				RI RCM, Inc.	69,816	764,485	0.02%

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InvenTrust Properties Corp. REIT	32,261	763,618	0.02%	Apollo Commercial Real Estate Finance, Inc. REIT	64,483	693,837	0.02%
LiveRamp Holdings, Inc.	32,562	763,253	0.02%	Virtus Investment Partners, Inc.	3,619	692,821	0.02%
TG Therapeutics, Inc.	64,476	762,751	0.02%	Bumble, Inc. Class A	32,905	692,650	0.02%
Addus HomeCare Corp.	7,640	760,104	0.02%	Owens & Minor, Inc.	35,454	692,417	0.02%
Certara, Inc.	47,247	759,259	0.02%	Embeckta Corp.	27,267	689,582	0.02%
Central Garden & Pet Co. Class A	21,070	754,306	0.02%	Krystal Biotech, Inc.	8,671	686,917	0.02%
Urban Edge Properties REIT	53,355	751,772	0.02%	PriceSmart, Inc.	11,281	685,659	0.02%
Xencor, Inc.	28,858	751,462	0.02%	nCino, Inc.	25,698	679,455	0.02%
Northwest Natural Holding Co.	15,789	751,399	0.02%	Urban Outfitters, Inc.	28,460	678,771	0.02%
Phreesia, Inc.	23,196	750,623	0.02%	NOW, Inc.	53,344	677,469	0.02%
Cohu, Inc.	23,313	747,182	0.02%	Revance Therapeutics, Inc.	36,666	676,854	0.02%
Elme Communities REIT	41,921	746,194	0.02%	Buckle, Inc.	14,884	674,989	0.02%
Alamo Group, Inc.	5,267	745,807	0.02%	Herbalife Nutrition Ltd.	45,277	673,722	0.02%
Evo Payments, Inc. Class A	22,033	745,597	0.02%	Enerpac Tool Group Corp. Class A	26,441	672,923	0.02%
Huron Consulting Group, Inc.	10,269	745,529	0.02%	Century Communities, Inc.	13,419	671,084	0.02%
StoneX Group, Inc.	7,818	745,055	0.02%	Syndax Pharmaceuticals, Inc.	26,360	670,862	0.02%
Veritiv Corp.	6,106	743,161	0.02%	Driven Brands Holdings, Inc.	24,556	670,624	0.02%
SunPower Corp. Class A	40,941	738,166	0.02%	Harmonic, Inc.	51,130	669,803	0.02%
ADT, Inc.	81,365	737,981	0.02%	Nevro Corp.	16,904	669,398	0.02%
Valaris Ltd.	10,901	737,126	0.02%	Hudson Pacific Properties, Inc. REIT	68,779	669,220	0.02%
Worthington Industries, Inc.	14,825	736,951	0.02%	City Holding Co.	7,186	668,945	0.02%
Adtalem Global Education, Inc.	20,729	735,879	0.02%	International Seaways, Inc.	18,030	667,471	0.02%
Shutterstock, Inc.	13,919	733,810	0.02%	LTC Properties, Inc. REIT	18,757	666,436	0.02%
Westamerica Bancorp	12,434	733,730	0.02%	Procore Technologies, Inc.	14,118	666,087	0.02%
BancFirst Corp.	8,315	733,217	0.02%	Bancorp, Inc.	23,441	665,256	0.02%
Akero Therapeutics, Inc.	13,355	731,854	0.02%	Monro, Inc.	14,679	663,491	0.02%
Hope Bancorp, Inc.	56,963	729,696	0.02%	Agios Pharmaceuticals, Inc.	23,627	663,446	0.02%
Granite Construction, Inc.	20,779	728,720	0.02%	Hain Celestial Group, Inc.	40,883	661,487	0.02%
MillerKnoll, Inc.	34,658	728,165	0.02%	Digital Turbine, Inc.	43,318	660,166	0.02%
Griffon Corp.	20,322	727,324	0.02%	Oxford Industries, Inc.	7,059	657,758	0.02%
TriCo Bancshares	14,214	724,772	0.02%	Brinker International, Inc.	20,611	657,697	0.02%
Vector Group Ltd.	60,999	723,448	0.02%	CoreCivic, Inc.	56,848	657,163	0.02%
Maravai LifeSciences Holdings, Inc. Class A	50,468	722,197	0.02%	FibroGen, Inc.	40,948	655,987	0.02%
BRP Group, Inc. Class A	28,716	721,920	0.02%	Compass Minerals International, Inc.	15,980	655,180	0.02%
KAR Auction Services, Inc.	55,038	718,246	0.02%	REVOLUTION Medicines, Inc.	27,490	654,812	0.02%
Knowles Corp.	43,688	717,357	0.02%	Nelnet, Inc. Class A	7,186	652,130	0.02%
Sandy Spring Bancorp, Inc.	20,355	717,107	0.02%	GEO Group, Inc.	59,347	649,850	0.02%
AAR Corp.	15,922	714,898	0.02%	Acadia Realty Trust REIT	44,926	644,688	0.02%
Horace Mann Educators Corp.	19,100	713,767	0.02%	Jack in the Box, Inc.	9,446	644,501	0.02%
MYR Group, Inc.	7,749	713,450	0.02%	Model N, Inc.	15,890	644,498	0.02%
Cheesecake Factory, Inc.	22,496	713,348	0.02%	Dave & Buster's Entertainment, Inc.	18,179	644,264	0.02%
Gibraltar Industries, Inc.	15,533	712,654	0.02%	Berkshire Hills Bancorp, Inc.	21,539	644,016	0.02%
Q2 Holdings, Inc.	26,492	711,840	0.02%	Middlesex Water Co.	8,177	643,285	0.02%
Cannae Holdings, Inc.	34,365	709,637	0.02%	Patrick Industries, Inc.	10,582	641,269	0.02%
TTM Technologies, Inc.	47,016	709,001	0.02%	Two Harbors Investment Corp. REIT	40,550	639,474	0.02%
Ultra Clean Holdings, Inc.	21,350	707,753	0.02%	Eagle Bancorp, Inc.	14,443	636,503	0.02%
Xenia Hotels & Resorts, Inc. REIT	53,623	706,751	0.02%	Getty Realty Corp. REIT	18,782	635,771	0.02%
H&E Equipment Services, Inc.	15,544	705,698	0.02%	Liberty Media Corp.-Liberty Braves Class C	19,698	634,867	0.02%
Provident Financial Services, Inc.	32,964	704,111	0.02%	ADTRAN Holdings, Inc.	33,728	633,749	0.02%
QuantumScape Corp. Class A	124,012	703,148	0.02%	CorVel Corp.	4,360	633,639	0.02%
Levi Strauss & Co. Class A	45,281	702,761	0.02%	Alaska Air Group, Inc.	14,739	632,893	0.02%
First Bancorp/Southern Pines NC	16,402	702,662	0.02%	FB Financial Corp.	17,497	632,342	0.02%
CommScope Holding Co., Inc.	95,471	701,712	0.02%	Perimeter Solutions SA	69,034	630,971	0.02%
Hilltop Holdings, Inc.	23,364	701,154	0.02%	PRA Group, Inc.	18,634	629,457	0.02%
Meridian Bioscience, Inc.	21,108	700,997	0.02%	Ginkgo Bioworks Holdings, Inc.	372,406	629,366	0.02%
Veritex Holdings, Inc.	24,899	699,164	0.02%	S&T Bancorp, Inc.	18,392	628,639	0.02%
Acushnet Holdings Corp.	16,424	697,363	0.02%	MGP Ingredients, Inc.	5,902	627,855	0.02%
Pegasystems, Inc.	20,339	696,407	0.02%	Harmony Biosciences Holdings, Inc.	11,392	627,699	0.02%
InterDigital, Inc.	14,032	694,303	0.02%	Vista Outdoor, Inc.	25,743	627,357	0.02%

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Chimera Investment Corp. REIT	113,846	626,153	0.02%	BGC Partners, Inc. Class A	151,124	569,737	0.02%
Sally Beauty Holdings, Inc.	49,904	624,798	0.02%	Pediatrix Medical Group, Inc.	38,283	568,885	0.02%
First Busey Corp.	25,213	623,265	0.02%	Stewart Information Services Corp.	13,303	568,437	0.02%
Medifast, Inc.	5,401	623,005	0.02%	Compass Diversified Holdings	31,110	567,135	0.02%
Alexander & Baldwin, Inc. REIT	33,170	621,274	0.02%	St Joe Co.	14,668	566,918	0.02%
Infinera Corp.	92,048	620,404	0.02%	Payoneer Global, Inc.	103,570	566,528	0.02%
Stellar Bancorp, Inc.	21,057	620,339	0.02%	Avidity Biosciences, Inc.	25,528	566,466	0.02%
Global Net Lease, Inc. REIT	49,335	620,141	0.02%	Mativ Holdings, Inc.	27,075	565,868	0.02%
M/I Homes, Inc.	13,417	619,597	0.02%	TriMas Corp.	20,365	564,925	0.02%
Nabors Industries Ltd.	3,994	618,551	0.02%	Everbridge, Inc.	19,086	564,564	0.02%
Duolingo, Inc. Class A	8,694	618,404	0.02%	Enova International, Inc.	14,696	563,886	0.02%
American Assets Trust, Inc. REIT	23,298	617,397	0.02%	Cargurus, Inc. Class A	40,212	563,370	0.02%
First Commonwealth Financial Corp.	44,131	616,510	0.02%	Vicor Corp.	10,458	562,118	0.02%
National Bank Holdings Corp. Class A	14,624	615,232	0.02%	Madison Square Garden Entertainment Corp.	12,490	561,675	0.02%
CTS Corp.	15,567	613,651	0.02%	Pilgrim's Pride Corp.	23,666	561,594	0.02%
Kratos Defense & Security Solutions, Inc.	59,425	613,266	0.02%	Pathward Financial, Inc.	13,039	561,329	0.02%
Hess Midstream LP Class A	20,489	613,031	0.02%	Easterly Government Properties, Inc. REIT Class A	39,175	559,027	0.02%
MicroStrategy, Inc. Class A	4,325	612,290	0.02%	NextGen Healthcare, Inc.	29,733	558,386	0.02%
Laureate Education, Inc. Class A	63,478	610,658	0.02%	Ready Capital Corp. REIT	50,011	557,123	0.02%
Schneider National, Inc. Class B	26,060	609,804	0.02%	Encore Capital Group, Inc.	11,566	554,474	0.02%
Upwork, Inc.	58,330	608,965	0.02%	Abercrombie & Fitch Co. Class A	24,182	554,010	0.02%
Archrock, Inc.	67,785	608,709	0.02%	Chefs' Warehouse, Inc.	16,579	551,749	0.02%
Uniti Group, Inc. REIT	109,975	608,162	0.02%	Gates Industrial Corp. plc	48,241	550,430	0.02%
MannKind Corp.	115,304	607,652	0.02%	Par Pacific Holdings, Inc.	23,585	548,351	0.02%
Ingles Markets, Inc. Class A	6,282	605,962	0.02%	Kaiser Aluminum Corp.	7,191	546,228	0.02%
Marten Transport Ltd.	30,571	604,694	0.02%	Myovant Sciences Ltd.	20,192	544,376	0.02%
Standex International Corp.	5,893	603,502	0.02%	Capitol Federal Financial, Inc.	62,927	544,319	0.02%
Weis Markets, Inc.	7,308	601,375	0.02%	NeoGenomics, Inc.	58,741	542,767	0.02%
Comstock Resources, Inc.	43,862	601,348	0.02%	Fisker, Inc.	74,538	541,891	0.02%
Core & Main, Inc. Class A	31,130	601,120	0.02%	Relay Therapeutics, Inc.	36,008	537,960	0.02%
Stride, Inc.	19,194	600,388	0.02%	Heritage Financial Corp.	17,532	537,180	0.02%
Newmark Group, Inc. Class A	75,166	599,073	0.02%	Credo Technology Group Holding Ltd.	40,203	535,102	0.02%
Veris Residential, Inc. REIT	37,594	598,872	0.02%	Triumph Financial, Inc.	10,937	534,491	0.02%
Digi International, Inc.	16,365	598,141	0.02%	Monarch Casino & Resort, Inc.	6,924	532,386	0.02%
Establishment Labs Holdings, Inc.	9,094	597,021	0.02%	Lakeland Bancorp, Inc.	30,184	531,540	0.02%
OFG Bancorp	21,635	596,261	0.02%	Southside Bancshares, Inc.	14,753	530,960	0.02%
AdaptHealth Corp. Class A	30,861	593,148	0.02%	Apartment Investment & Management Co. REIT Class A	74,549	530,789	0.02%
OceanFirst Financial Corp.	27,869	592,216	0.02%	Piedmont Office Realty Trust, Inc. REIT Class A	57,816	530,173	0.02%
Universal Corp.	11,164	589,571	0.02%	DigitalOcean Holdings, Inc.	20,811	530,056	0.02%
iRobot Corp.	12,243	589,256	0.02%	Andersons, Inc.	15,062	527,019	0.02%
Uranium Energy Corp.	151,824	589,077	0.02%	Claros Mortgage Trust, Inc.	35,789	526,456	0.02%
Myriad Genetics, Inc.	40,536	588,177	0.02%	Apollo Medical Holdings, Inc.	17,738	524,867	0.02%
AppLovin Corp. Class A	55,794	587,511	0.02%	Employers Holdings, Inc.	12,168	524,806	0.02%
Safety Insurance Group, Inc. Service Properties Trust REIT	80,261	585,523	0.02%	Primoris Services Corp.	23,854	523,357	0.02%
Rent-A-Center, Inc.	25,942	584,992	0.02%	HNI Corp.	18,386	522,714	0.02%
TechTarget, Inc.	13,271	584,720	0.02%	Construction Partners, Inc. Class A	19,529	521,229	0.02%
ePlus, Inc.	13,194	584,230	0.02%	Cassava Sciences, Inc.	17,643	521,174	0.02%
Liberty Latin America Ltd. Class C	76,763	583,399	0.02%	XPEL, Inc.	8,671	520,780	0.02%
Twist Bioscience Corp.	24,442	581,964	0.02%	Montrose Environmental Group, Inc.	11,724	520,428	0.02%
Expro Group Holdings NV	32,047	581,012	0.02%	A10 Networks, Inc.	31,243	519,571	0.02%
Everi Holdings, Inc.	40,481	580,902	0.02%	Ladder Capital Corp. REIT Class A	51,702	519,088	0.02%
Rhythm Pharmaceuticals, Inc.	19,931	580,391	0.02%	ModivCare, Inc.	5,776	518,280	0.02%
OSI Systems, Inc.	7,297	580,257	0.02%	Scholastic Corp.	13,133	518,228	0.02%
Avanos Medical, Inc.	21,398	579,030	0.02%	Greenbrier Cos, Inc.	15,439	517,670	0.02%
StepStone Group, Inc. Class A	22,907	576,798	0.02%	Traverse Therapeutics, Inc.	24,611	517,569	0.02%
Magnite, Inc.	54,142	573,364	0.02%	PowerSchool Holdings, Inc. Class A	22,383	516,600	0.02%
Sterling Check Corp.	36,927	571,261	0.02%				
Dynavax Technologies Corp.	53,606	570,368	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Orion Engineered Carbons SA	29,005	516,579	0.02%	Radius Global Infrastructure, Inc. Class A	40,377	477,256	0.02%
Vericel Corp.	19,609	516,501	0.02%	Sonic Automotive, Inc. Class A	9,654	475,653	0.02%
AdvanSix, Inc.	13,578	516,236	0.02%	Revolve Group, Inc. Class A	21,354	475,340	0.02%
National Beverage Corp.	11,068	514,994	0.02%	Dime Community Bancshares, Inc.	14,812	471,466	0.02%
Seaboard Corp.	136	513,429	0.02%	Empire State Realty Trust, Inc. REIT Class A	69,645	469,407	0.02%
Appian Corp. Class A	15,745	512,657	0.02%	Chinook Therapeutics, Inc.	17,892	468,770	0.02%
Clearway Energy, Inc. Class A	17,100	511,632	0.02%	La-Z-Boy, Inc.	20,519	468,244	0.01%
FuelCell Energy, Inc.	183,694	510,669	0.02%	Utz Brands, Inc.	29,496	467,807	0.01%
Rocket Pharmaceuticals, Inc.	26,088	510,542	0.02%	Columbus McKinnon Corp.	14,392	467,308	0.01%
German American Bancorp, Inc.	13,660	509,518	0.02%	Luminar Technologies, Inc. Class A	94,055	465,572	0.01%
CCC Intelligent Solutions Holdings, Inc.	58,489	508,854	0.02%	Cinemark Holdings, Inc.	53,740	465,388	0.01%
Ligand Pharmaceuticals, Inc.	7,604	507,947	0.02%	AMERISAFE, Inc.	8,901	462,585	0.01%
Palomar Holdings, Inc.	11,245	507,824	0.02%	uniQure NV	20,366	461,697	0.01%
Tennant Co.	8,228	506,598	0.02%	Upstart Holdings, Inc.	34,886	461,193	0.01%
Cowen, Inc. Class A	13,117	506,579	0.02%	Kirby Corp.	7,151	460,167	0.01%
Helix Energy Solutions Group, Inc.	68,530	505,751	0.02%	Photronics, Inc.	27,319	459,779	0.01%
Donnelley Financial Solutions, Inc.	13,050	504,382	0.02%	Cross Country Healthcare, Inc.	17,285	459,262	0.01%
Wabash National Corp.	22,310	504,206	0.02%	Adeia, Inc.	48,302	457,903	0.01%
SpartanNash Co.	16,673	504,192	0.02%	MRC Global, Inc.	39,388	456,113	0.01%
Outset Medical, Inc.	19,506	503,645	0.02%	New York Mortgage Trust, Inc. REIT	177,770	455,091	0.01%
PennyMac Mortgage Investment Trust REIT	40,612	503,183	0.02%	Cars.com, Inc.	32,951	453,735	0.01%
Kforce, Inc.	9,159	502,188	0.02%	RadNet, Inc.	24,081	453,445	0.01%
Schrodinger, Inc.	26,867	502,144	0.02%	Veeco Instruments, Inc.	24,396	453,278	0.01%
JFrog Ltd.	23,519	501,660	0.02%	Asana, Inc. Class A	32,749	450,954	0.01%
Tompkins Financial Corp.	6,460	501,167	0.02%	MFA Financial, Inc. REIT	45,722	450,362	0.01%
Reata Pharmaceuticals, Inc. Class A	13,160	499,948	0.02%	Masterbrand, Inc.	59,640	450,282	0.01%
TPG, Inc. Class A	17,949	499,521	0.02%	CRA International, Inc.	3,676	450,053	0.01%
Franklin BSP Realty Trust, Inc. REIT	38,520	496,908	0.02%	Clean Energy Fuels Corp.	86,462	449,602	0.01%
US Physical Therapy, Inc.	6,128	496,552	0.02%	Astec Industries, Inc.	11,033	448,602	0.01%
Nicolet Bankshares, Inc.	6,221	496,374	0.02%	1st Source Corp.	8,445	448,345	0.01%
Apogee Enterprises, Inc.	11,160	496,174	0.02%	Altice USA, Inc. Class A	97,312	447,635	0.01%
Blucora, Inc.	19,433	496,124	0.02%	Alignment Healthcare, Inc.	38,045	447,409	0.01%
Amphastar Pharmaceuticals, Inc.	17,677	495,310	0.02%	Marcus & Millichap, Inc.	12,963	446,575	0.01%
E2open Parent Holdings, Inc.	84,352	495,146	0.02%	NexPoint Residential Trust, Inc. REIT	10,202	443,991	0.01%
Diamond Offshore Drilling, Inc.	47,447	493,449	0.02%	Remitly Global, Inc.	38,750	443,688	0.01%
Clearfield, Inc.	5,218	491,223	0.02%	Arcus Biosciences, Inc.	21,373	441,994	0.01%
Premier Financial Corp.	18,160	489,775	0.02%	CVR Energy, Inc.	14,099	441,863	0.01%
LendingClub Corp.	55,615	489,412	0.02%	Mercury General Corp.	12,879	440,462	0.01%
Telephone & Data Systems, Inc.	46,615	488,991	0.02%	Heartland Express, Inc.	28,686	440,043	0.01%
Brookline Bancorp, Inc.	34,515	488,387	0.02%	ProAssurance Corp.	25,184	439,964	0.01%
Talos Energy, Inc.	25,773	486,594	0.02%	Dril-Quip, Inc.	16,090	437,165	0.01%
Malibu Boats, Inc. Class A	9,121	486,149	0.02%	AZZ, Inc.	10,863	436,693	0.01%
Federal Agricultural Mortgage Corp. Class C	4,313	486,118	0.02%	Argo Group International Holdings Ltd.	16,755	433,117	0.01%
PROS Holdings, Inc.	19,999	485,176	0.02%	ImmunoGen, Inc.	87,278	432,899	0.01%
Fresh Del Monte Produce, Inc.	18,446	483,101	0.02%	3D Systems Corp.	58,374	431,968	0.01%
Brandywine Realty Trust REIT	78,361	481,920	0.02%	US Silica Holdings, Inc.	34,512	431,400	0.01%
Live Oak Bancshares, Inc.	15,954	481,811	0.02%	Core Laboratories NV	21,272	431,183	0.01%
Sterling Infrastructure, Inc.	14,689	481,799	0.02%	Playa Hotels & Resorts NV	66,014	431,071	0.01%
Paramount Group, Inc. REIT	80,985	481,051	0.02%	Coeur Mining, Inc.	128,217	430,809	0.01%
PGT Innovations, Inc.	26,772	480,825	0.02%	Duck Creek Technologies, Inc.	35,736	430,619	0.01%
Dine Brands Global, Inc.	7,432	480,107	0.02%	ACV Auctions, Inc. Class A	52,403	430,229	0.01%
Replimune Group, Inc.	17,625	479,400	0.02%	MoneyGram International, Inc.	39,408	429,153	0.01%
Freedom Holding Corp.	8,231	479,209	0.02%	Gulfport Energy Corp.	5,813	428,069	0.01%
Preferred Bank	6,421	479,135	0.02%	Consensus Cloud Solutions, Inc.	7,960	427,930	0.01%
Energy Recovery, Inc.	23,352	478,482	0.02%	DICE Therapeutics, Inc.	13,704	427,565	0.01%
GrafTech International Ltd.	100,493	478,347	0.02%	Globalstar, Inc.	321,400	427,462	0.01%
				Clear Secure, Inc. Class A	15,553	426,619	0.01%
				Viridian Therapeutics, Inc.	14,572	425,648	0.01%
				Alphatec Holdings, Inc.	34,452	425,482	0.01%
				REGENXBIO, Inc.	18,706	424,252	0.01%

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American Axle & Manufacturing Holdings, Inc.	54,214	423,953	0.01%	Quanex Building Products Corp.	16,233	384,397	0.01%
NETSTREIT Corp. REIT	23,059	422,671	0.01%	Varex Imaging Corp.	18,882	383,305	0.01%
Zentalis Pharmaceuticals, Inc.	20,901	420,946	0.01%	Unitil Corp.	7,458	383,043	0.01%
Samsara, Inc. Class A	33,826	420,457	0.01%	Origin Bancorp, Inc.	10,436	383,001	0.01%
Avid Technology, Inc.	15,804	420,228	0.01%	James River Group Holdings Ltd.	18,314	382,946	0.01%
Hibbett, Inc.	6,139	418,803	0.01%	Univest Financial Corp.	14,588	381,184	0.01%
TTEC Holdings, Inc.	9,468	417,823	0.01%	Provention Bio, Inc.	36,027	380,805	0.01%
Centerspace REIT	7,107	416,968	0.01%	UFP Technologies, Inc.	3,217	379,252	0.01%
ConnectOne Bancorp, Inc.	17,200	416,412	0.01%	Schnitzer Steel Industries, Inc. Class A	12,371	379,171	0.01%
Sturm Ruger & Co., Inc.	8,211	415,641	0.01%	Matthews International Corp. Class A	12,450	378,978	0.01%
Fastly, Inc. Class A	50,449	413,177	0.01%	Fate Therapeutics, Inc.	37,472	378,092	0.01%
LeMaitre Vascular, Inc.	8,959	412,293	0.01%	PDF Solutions, Inc.	13,238	377,548	0.01%
FREYR Battery SA	47,289	410,469	0.01%	Peoples Bancorp, Inc.	13,363	377,505	0.01%
Momentive Global, Inc.	58,610	410,270	0.01%	Community Trust Bancorp, Inc.	8,215	377,315	0.01%
Zeta Global Holdings Corp. Class A	50,136	409,611	0.01%	Sotera Health Co.	45,107	375,741	0.01%
Napco Security Technologies, Inc.	14,904	409,562	0.01%	Paycor HCM, Inc.	15,336	375,272	0.01%
Gogo, Inc.	27,722	409,177	0.01%	ScanSource, Inc.	12,828	374,834	0.01%
Perdoceo Education Corp.	29,377	408,340	0.01%	UMH Properties, Inc. REIT	23,229	373,987	0.01%
Benchmark Electronics, Inc.	15,298	408,304	0.01%	National HealthCare Corp.	6,277	373,482	0.01%
Kimbell Royalty Partners LP	24,437	408,098	0.01%	Collegium Pharmaceutical, Inc.	16,089	373,265	0.01%
Enovix Corp.	32,747	407,373	0.01%	Redwood Trust, Inc. REIT	55,177	372,997	0.01%
Enanta Pharmaceuticals, Inc.	8,751	407,097	0.01%	Shyft Group, Inc.	14,989	372,627	0.01%
Community Healthcare Trust, Inc. REIT	11,366	406,903	0.01%	Mirion Technologies, Inc.	56,301	372,150	0.01%
Warby Parker, Inc. Class A	30,073	405,685	0.01%	Caleres, Inc.	16,665	371,296	0.01%
Modine Manufacturing Co.	20,346	404,072	0.01%	TFS Financial Corp.	25,750	371,058	0.01%
Petco Health & Wellness Co., Inc. Class A	42,531	403,194	0.01%	Necessity Retail, Inc. REIT	62,572	371,052	0.01%
DoubleVerify Holdings, Inc. Class Rights	18,358	403,142	0.01%	Geron Corp.	153,280	370,938	0.01%
Camping World Holdings, Inc. Class A	18,030	402,430	0.01%	International Money Express, Inc.	15,210	370,668	0.01%
Gray Television, Inc.	35,926	402,012	0.01%	Vertex, Inc. Class A	25,492	369,889	0.01%
Innoviva, Inc.	30,313	401,647	0.01%	Tellurian, Inc.	219,793	369,252	0.01%
Wolverine World Wide, Inc.	36,643	400,508	0.01%	Gladstone Commercial Corp. REIT	19,932	368,742	0.01%
Douglas Dynamics, Inc.	11,057	399,821	0.01%	National Western Life Group, Inc. Class A	1,312	368,672	0.01%
ForgeRock, Inc. Class A	17,545	399,500	0.01%	ADMA Biologics, Inc.	95,014	368,654	0.01%
Healthcare Services Group, Inc.	33,264	399,168	0.01%	QCR Holdings, Inc.	7,418	368,230	0.01%
Overstock.com, Inc.	20,601	398,835	0.01%	ProPetro Holding Corp.	35,470	367,824	0.01%
Novavax, Inc.	38,706	397,898	0.01%	Ichor Holdings Ltd.	13,640	365,825	0.01%
SP Plus Corp.	11,436	397,058	0.01%	Aspen Aerogels, Inc.	30,943	364,818	0.01%
Tilray Brands, Inc.	147,505	396,788	0.01%	Rocket Cos, Inc. Class A	52,090	364,630	0.01%
RPT Realty REIT	39,520	396,781	0.01%	RCI Hospitality Holdings, Inc.	3,901	363,534	0.01%
American Woodmark Corp.	8,108	396,157	0.01%	Anavex Life Sciences Corp.	39,101	362,075	0.01%
Piedmont Lithium, Inc.	8,991	395,784	0.01%	Winmark Corp.	1,529	360,584	0.01%
Banc of California, Inc.	24,801	395,080	0.01%	B&G Foods, Inc.	32,103	357,948	0.01%
Ambac Financial Group, Inc.	22,649	394,999	0.01%	loavance Biotherapeutics, Inc.	55,970	357,648	0.01%
Customers Bancorp, Inc.	13,898	393,869	0.01%	Adaptive Biotechnologies Corp.	46,571	355,802	0.01%
JELD-WEN Holding, Inc.	40,806	393,778	0.01%	Ellington Financial, Inc. REIT	28,705	355,081	0.01%
Titan Machinery, Inc.	9,909	393,685	0.01%	HealthStream, Inc.	14,240	353,722	0.01%
Beauty Health Co.	43,213	393,238	0.01%	Immunovant, Inc.	19,855	352,426	0.01%
CryoPort, Inc.	22,635	392,717	0.01%	Jamf Holding Corp.	16,458	350,555	0.01%
C3.ai, Inc. Class A	35,089	392,646	0.01%	Atrion Corp.	625	349,656	0.01%
Columbia Financial, Inc.	18,152	392,446	0.01%	Sumo Logic, Inc.	43,151	349,523	0.01%
Kymera Therapeutics, Inc.	15,682	391,423	0.01%	Hillman Solutions Corp.	48,349	348,596	0.01%
Northfield Bancorp, Inc.	24,864	391,111	0.01%	Flywire Corp.	14,243	348,526	0.01%
Ranger Oil Corp. Class A	9,657	390,433	0.01%	SMART Global Holdings, Inc.	23,323	347,046	0.01%
PROG Holdings, Inc.	23,113	390,379	0.01%	PAR Technology Corp.	13,308	346,940	0.01%
Heritage Commerce Corp.	29,904	388,752	0.01%	Hanmi Financial Corp.	13,972	345,807	0.01%
Zuora, Inc. Class A	60,748	386,357	0.01%	Cutera, Inc.	7,805	345,137	0.01%
Washington Trust Bancorp, Inc.	8,182	386,027	0.01%	Myers Industries, Inc.	15,521	345,032	0.01%
Altimmune, Inc.	23,439	385,572	0.01%	Titan International, Inc.	22,478	344,363	0.01%
Mesa Laboratories, Inc.	2,318	385,275	0.01%	Conduent, Inc.	84,890	343,804	0.01%
Avid Bioservices, Inc.	27,971	385,161	0.01%				

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Kearny Financial Corp.	33,744	342,502	0.01%	Aclaris Therapeutics, Inc.	20,383	321,032	0.01%
Braze, Inc. Class A	12,552	342,419	0.01%	Camden National Corp.	7,698	320,930	0.01%
eXp World Holdings, Inc.	30,842	341,729	0.01%	Earthstone Energy, Inc. Class A	22,521	320,474	0.01%
Laredo Petroleum, Inc.	6,634	341,120	0.01%	Portillo's, Inc. Class A	19,630	320,362	0.01%
Shenandoah Telecommunications Co.	21,433	340,356	0.01%	KKR Real Estate Finance Trust, Inc. REIT	22,911	319,838	0.01%
Summit Hotel Properties, Inc. REIT	47,112	340,149	0.01%	Planet Labs PBC	73,518	319,803	0.01%
Amerant Bancorp, Inc. Class A	12,668	340,009	0.01%	Sinclair Broadcast Group, Inc. Class A	20,619	319,801	0.01%
Ecovyst, Inc.	38,363	339,896	0.01%	Montauk Renewables, Inc.	28,918	318,966	0.01%
Janus International Group, Inc.	35,680	339,674	0.01%	Virgin Galactic Holdings, Inc.	91,638	318,900	0.01%
Keros Therapeutics, Inc.	7,069	339,453	0.01%	Ideaya Biosciences, Inc.	17,456	317,176	0.01%
RPC, Inc.	38,147	339,127	0.01%	Cerus Corp.	86,851	317,006	0.01%
Enact Holdings, Inc.	14,034	338,500	0.01%	Cass Information Systems, Inc.	6,903	316,295	0.01%
Repay Holdings Corp. Class A	42,044	338,454	0.01%	Beyond Meat, Inc.	25,678	316,096	0.01%
Green Dot Corp. Class A	21,367	338,026	0.01%	Chico's FAS, Inc.	64,125	315,495	0.01%
Pliant Therapeutics, Inc.	17,475	337,792	0.01%	Amplitude, Inc. Class A	26,097	315,252	0.01%
Metropolitan Bank Holding Corp.	5,753	337,529	0.01%	Chase Corp.	3,644	314,331	0.01%
Bank First Corp.	3,633	337,215	0.01%	Proto Labs, Inc.	12,287	313,687	0.01%
Cerence, Inc.	18,190	337,061	0.01%	York Water Co.	6,973	313,646	0.01%
Green Brick Partners, Inc.	13,902	336,845	0.01%	Cytek Biosciences, Inc.	30,712	313,570	0.01%
TrustCo Bank Corp. NY	8,958	336,731	0.01%	Office Properties Income Trust REIT	23,472	313,351	0.01%
First Bancshares, Inc.	10,516	336,617	0.01%	LivePerson, Inc.	30,897	313,296	0.01%
Deluxe Corp.	19,813	336,425	0.01%	Dorian LPG Ltd.	16,529	313,225	0.01%
Dutch Bros, Inc. Class A	11,872	334,672	0.01%	OneSpaWorld Holdings Ltd.	33,567	313,180	0.01%
MarineMax, Inc.	10,715	334,522	0.01%	Triumph Group, Inc.	29,732	312,781	0.01%
Mister Car Wash, Inc.	36,173	333,877	0.01%	Franchise Group, Inc.	13,128	312,709	0.01%
Paya Holdings, Inc.	42,402	333,704	0.01%	Safehold, Inc. REIT	10,914	312,359	0.01%
Pitney Bowes, Inc.	87,786	333,587	0.01%	Bally's Corp.	16,080	311,630	0.01%
Anywhere Real Estate, Inc.	52,157	333,283	0.01%	TimkenSteel Corp.	17,147	311,561	0.01%
First Foundation, Inc.	23,236	332,972	0.01%	Theravance Biopharma, Inc.	27,738	311,220	0.01%
Atlas Air Worldwide Holdings, Inc.	3,301	332,741	0.01%	Goosehead Insurance, Inc. Class A	9,051	310,811	0.01%
Nikola Corp.	153,989	332,616	0.01%	Tootsie Roll Industries, Inc.	7,298	310,676	0.01%
Hims & Hers Health, Inc.	51,843	332,314	0.01%	Farmland Partners, Inc. REIT	24,841	309,519	0.01%
Guess?, Inc.	16,058	332,240	0.01%	ViewRay, Inc.	69,032	309,263	0.01%
IMAX Corp.	22,661	332,210	0.01%	BrightSphere Investment Group, Inc.	15,016	309,029	0.01%
Hawkins, Inc.	8,592	331,651	0.01%	OPKO Health, Inc.	247,114	308,893	0.01%
John B Sanfilippo & Son, Inc.	4,074	331,298	0.01%	Crinetics Pharmaceuticals, Inc.	16,868	308,684	0.01%
Thermon Group Holdings, Inc.	16,487	331,059	0.01%	LSB Industries, Inc.	23,197	308,520	0.01%
Squarespace, Inc. Class A	14,920	330,776	0.01%	QuinStreet, Inc.	21,459	307,937	0.01%
Plymouth Industrial, Inc. REIT	17,243	330,721	0.01%	Kinetik Holdings, Inc. Class A	9,221	305,031	0.01%
Open Lending Corp. Class A	48,983	330,635	0.01%	BlueLinx Holdings, Inc.	4,288	304,920	0.01%
BJ's Restaurants, Inc.	12,530	330,541	0.01%	Ethan Allen Interiors, Inc.	11,527	304,543	0.01%
Hayward Holdings, Inc.	35,140	330,316	0.01%	Kimball Electronics, Inc.	13,458	304,016	0.01%
iHeartMedia, Inc. Class A	53,842	330,051	0.01%	Argan, Inc.	8,240	303,891	0.01%
Deciphera Pharmaceuticals, Inc.	20,057	328,734	0.01%	Krispy Kreme, Inc.	29,429	303,707	0.01%
ARMOUR Residential, Inc. REIT	58,093	327,064	0.01%	Enhabit, Inc.	22,931	301,772	0.01%
First Advantage Corp.	25,135	326,755	0.01%	Lemonade, Inc.	22,055	301,712	0.01%
Clearwater Paper Corp.	8,625	326,111	0.01%	Coursera, Inc.	25,442	300,979	0.01%
Morphic Holding, Inc.	12,173	325,628	0.01%	GoPro, Inc. Class A	60,309	300,339	0.01%
SunCoke Energy, Inc.	37,630	324,747	0.01%	HarborOne Bancorp, Inc.	21,521	299,142	0.01%
Peapack-Gladstone Financial Corp.	8,711	324,223	0.01%	iStar, Inc. REIT	39,160	298,791	0.01%
Golden Entertainment, Inc.	8,668	324,183	0.01%	Steelcase, Inc. Class A	42,222	298,510	0.01%
Armada Hoffer Properties, Inc. REIT	28,173	323,989	0.01%	Proterra, Inc.	79,036	297,966	0.01%
Barrett Business Services, Inc.	3,462	322,935	0.01%	Agenus, Inc.	123,911	297,386	0.01%
Kura Oncology, Inc.	26,011	322,797	0.01%	Heska Corp.	4,782	297,249	0.01%
SpringWorks Therapeutics, Inc.	12,378	321,952	0.01%	Koppers Holdings, Inc.	10,512	296,438	0.01%
Fluence Energy, Inc. Class A	18,771	321,923	0.01%	United Fire Group, Inc.	10,800	295,488	0.01%
EW Scripps Co. Class A	24,366	321,388	0.01%	Central Pacific Financial Corp.	14,535	294,770	0.01%
				Resources Connection, Inc.	15,995	293,988	0.01%
				Playtika Holding Corp.	34,502	293,612	0.01%
				TravelCenters of America, Inc.	6,555	293,533	0.01%

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Kelly Services, Inc. Class A	17,310	292,539	0.01%	WisdomTree, Inc.	48,280	263,126	0.01%
Interface, Inc. Class A	29,607	292,221	0.01%	Pactiv Evergreen, Inc.	23,147	262,950	0.01%
Genesco, Inc.	6,341	291,813	0.01%	Boston Omaha Corp. Class A	9,904	262,456	0.01%
Tilray Brands, Inc. (XTSE)	107,717	291,761	0.01%	Fulgent Genetics, Inc.	8,752	260,635	0.01%
Nutex Health, Inc.	153,516	291,680	0.01%	ANI Pharmaceuticals, Inc.	6,468	260,208	0.01%
RAPT Therapeutics, Inc.	14,722	291,496	0.01%	Viad Corp.	10,665	260,119	0.01%
EchoStar Corp. Class A	17,430	290,732	0.01%	Hackett Group, Inc.	12,764	260,003	0.01%
Vivint Smart Home, Inc.	24,415	290,539	0.01%	Business First Bancshares, Inc.	11,681	258,617	0.01%
Great Southern Bancorp, Inc.	4,881	290,371	0.01%	W&T Offshore, Inc.	46,336	258,555	0.01%
ZipRecruiter, Inc. Class A	17,634	289,550	0.01%	CTI BioPharma Corp.	42,901	257,835	0.01%
Verve Therapeutics, Inc.	14,897	288,257	0.01%	Simulations Plus, Inc.	7,041	257,489	0.01%
Stoneridge, Inc.	13,335	287,503	0.01%	Ennis, Inc.	11,617	257,433	0.01%
Matson, Inc.	4,588	286,796	0.01%	BrightSpire Capital, Inc. REIT Class A	41,277	257,156	0.01%
Alpha & Omega Semiconductor Ltd.	10,023	286,357	0.01%	Arrow Financial Corp.	7,564	256,420	0.01%
A-Mark Precious Metals, Inc.	8,240	286,175	0.01%	American Well Corp. Class A	90,432	255,923	0.01%
Standard Motor Products, Inc.	8,217	285,952	0.01%	Allakos, Inc.	30,307	255,185	0.01%
Old Second Bancorp, Inc.	17,749	284,694	0.01%	MBIA, Inc.	19,845	255,008	0.01%
Gladstone Land Corp. REIT	15,511	284,627	0.01%	Crescent Energy Co. Class A	21,240	254,668	0.01%
Duckhorn Portfolio, Inc.	17,159	284,325	0.01%	DocGo, Inc.	35,945	254,131	0.01%
TrueBlue, Inc.	14,517	284,243	0.01%	Emergent BioSolutions, Inc.	21,494	253,844	0.01%
ImmunityBio, Inc.	56,039	284,118	0.01%	Riot Blockchain, Inc.	74,806	253,592	0.01%
Saul Centers, Inc. REIT	6,968	283,458	0.01%	Joby Aviation, Inc.	75,685	253,545	0.01%
First Community Bankshares, Inc.	8,358	283,336	0.01%	First Mid Bancshares, Inc.	7,891	253,143	0.01%
Trinseo plc	12,455	282,853	0.01%	Clearwater Analytics Holdings, Inc. Class A	13,493	252,994	0.01%
BioLife Solutions, Inc.	15,428	280,790	0.01%	Select Energy Services, Inc. Class A	27,378	252,973	0.01%
Qurate Retail, Inc.	171,879	280,163	0.01%	Bluebird Bio, Inc.	36,470	252,372	0.01%
AnaptysBio, Inc.	9,039	280,119	0.01%	CEVA, Inc.	9,854	252,065	0.01%
Health Catalyst, Inc.	26,305	279,622	0.01%	American Vanguard Corp.	11,600	251,836	0.01%
Movado Group, Inc.	8,658	279,220	0.01%	Silvergate Capital Corp. Class A	14,450	251,430	0.01%
Olo, Inc. Class A	44,656	279,100	0.01%	VSE Corp.	5,362	251,371	0.01%
Global Medical, Inc. REIT	29,371	278,437	0.01%	V2X, Inc.	6,086	251,291	0.01%
Kaman Corp.	12,478	278,259	0.01%	Genco Shipping & Trading Ltd.	16,356	251,228	0.01%
USANA Health Sciences, Inc.	5,222	277,810	0.01%	Denny's Corp.	27,232	250,807	0.01%
National Research Corp.	7,437	277,400	0.01%	Informatica, Inc. Class A	15,393	250,752	0.01%
Heidrick & Struggles International, Inc.	9,882	276,400	0.01%	Calavo Growers, Inc.	8,527	250,694	0.01%
Ducommun, Inc.	5,528	276,179	0.01%	IDT Corp. Class B	8,882	250,206	0.01%
Flushing Financial Corp.	14,218	275,545	0.01%	Aurinia Pharmaceuticals, Inc.	57,850	249,912	0.01%
I3 Verticals, Inc. Class A	11,320	275,529	0.01%	Surmodics, Inc.	7,300	249,076	0.01%
Haynes International, Inc.	6,016	274,871	0.01%	Horizon Bancorp, Inc.	16,481	248,533	0.01%
Editas Medicine, Inc. Class A	30,962	274,633	0.01%	Ryerson Holding Corp.	8,177	247,436	0.01%
Yext, Inc.	42,052	274,600	0.01%	Vimeo, Inc.	72,135	247,423	0.01%
Universal Health Realty Income Trust REIT	5,738	273,875	0.01%	Transcat, Inc.	3,490	247,336	0.01%
Vishay Precision Group, Inc.	7,072	273,333	0.01%	PureCycle Technologies, Inc.	36,561	247,152	0.01%
Lions Gate Entertainment Corp. Class B	50,281	273,026	0.01%	Leonardo DRS, Inc.	19,328	247,012	0.01%
Cambridge Bancorp	3,284	272,769	0.01%	Imago Biosciences, Inc.	6,869	246,941	0.01%
Matterport, Inc.	96,701	270,763	0.01%	HomeStreet, Inc.	8,947	246,758	0.01%
CareDx, Inc.	23,723	270,679	0.01%	Bank of Marin Bancorp	7,487	246,173	0.01%
Bandwidth, Inc. Class A	11,775	270,236	0.01%	2U, Inc.	39,081	245,038	0.01%
Cardiovascular Systems, Inc.	19,831	270,098	0.01%	CrossFirst Bankshares, Inc.	19,715	244,663	0.01%
Seres Therapeutics, Inc.	48,108	269,405	0.01%	23andMe Holding Co. Class A	113,219	244,553	0.01%
Inhibrx, Inc.	10,909	268,798	0.01%	Urstadt Biddle Properties, Inc. REIT Class A	12,881	244,095	0.01%
First Financial Corp.	5,828	268,554	0.01%	B. Riley Financial, Inc.	7,094	242,615	0.01%
Agility, Inc.	16,361	266,848	0.01%	Nuvalent, Inc. Class A	8,124	241,933	0.01%
Alexander's, Inc. REIT	1,211	266,493	0.01%	PC Connection, Inc.	5,157	241,863	0.01%
Arcutis Biotherapeutics, Inc.	17,989	266,237	0.01%	Kiniksa Pharmaceuticals Ltd. Class A	16,136	241,717	0.01%
Sleep Number Corp.	10,232	265,827	0.01%	Compass, Inc. Class A	103,593	241,372	0.01%
Stem, Inc.	29,685	265,384	0.01%	Midland States Bancorp, Inc.	9,062	241,230	0.01%
Insteel Industries, Inc.	9,640	265,293	0.01%	Aehr Test Systems	12,000	241,200	0.01%
Designer Brands, Inc. Class A	27,098	265,018	0.01%	Franklin Covey Co.	5,152	240,959	0.01%
AssetMark Financial Holdings, Inc.	11,505	264,615	0.01%	Mission Produce, Inc.	20,711	240,662	0.01%
G-III Apparel Group Ltd.	19,257	264,013	0.01%	Chatham Lodging Trust REIT	19,568	240,099	0.01%
Ventyx Biosciences, Inc.	8,044	263,763	0.01%				

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Quanterix Corp.	17,284	239,383	0.01%	Inogen, Inc.	11,062	218,032	0.01%
Allogene Therapeutics, Inc.	38,041	239,278	0.01%	Spirit Airlines, Inc.	11,185	217,884	0.01%
REV Group, Inc.	18,903	238,556	0.01%	Lightwave Logic, Inc.	50,520	217,741	0.01%
Diamond Hill Investment Group, Inc.	1,287	238,121	0.01%	Mersana Therapeutics, Inc.	37,138	217,629	0.01%
BigCommerce Holdings, Inc.	27,206	237,780	0.01%	Eventbrite, Inc. Class A	37,130	217,582	0.01%
Byline Bancorp, Inc.	10,342	237,556	0.01%	Heritage-Crystal Clean, Inc.	6,661	216,349	0.01%
Perella Weinberg Partners Class A	24,183	236,993	0.01%	REX American Resources Corp.	6,774	215,820	0.01%
Grid Dynamics Holdings, Inc.	21,045	236,125	0.01%	JetBlue Airways Corp.	33,298	215,771	0.01%
SandRidge Energy, Inc.	13,863	236,087	0.01%	Opendoor Technologies, Inc.	185,400	215,064	0.01%
FARO Technologies, Inc.	8,016	235,751	0.01%	SiriusPoint Ltd.	36,446	215,031	0.01%
Target Hospitality Corp.	15,552	235,457	0.01%	AVEO Pharmaceuticals, Inc.	14,354	214,592	0.01%
Coastal Financial Corp.	4,948	235,129	0.01%	Ruth's Hospitality Group, Inc.	13,843	214,290	0.01%
Star Group LP	19,504	235,023	0.01%	Equity Bancshares, Inc. Class A	6,558	214,250	0.01%
RMR Group, Inc. Class A	8,315	234,899	0.01%	Invesco Mortgage Capital, Inc. REIT	16,824	214,170	0.01%
OrthoPediatrics Corp.	5,896	234,248	0.01%	Excelerate Energy, Inc. Class A	8,542	213,977	0.01%
Cara Therapeutics, Inc.	21,801	234,143	0.01%	Arcturus Therapeutics Holdings, Inc.	12,611	213,883	0.01%
Figs, Inc. Class A	34,670	233,329	0.01%	Artivion, Inc.	17,563	212,864	0.01%
iTeos Therapeutics, Inc.	11,945	233,286	0.01%	PROCEPT BioRobotics Corp.	5,100	211,854	0.01%
Paragon 28, Inc.	12,188	232,913	0.01%	Thryv Holdings, Inc.	11,123	211,337	0.01%
Gorman-Rupp Co.	9,087	232,809	0.01%	Liquidity Services, Inc.	14,984	210,675	0.01%
CIRCOR International, Inc.	9,701	232,436	0.01%	Children's Place, Inc.	5,745	209,233	0.01%
Mercer International, Inc.	19,958	232,311	0.01%	Coherus Biosciences, Inc.	26,403	209,112	0.01%
Greif, Inc. Class B	2,969	232,265	0.01%	Farmers National Banc Corp.	14,779	208,679	0.01%
Point Biopharma Global, Inc. Class A	31,735	231,348	0.01%	AMC Networks, Inc. Class A	13,301	208,427	0.01%
Dynex Capital, Inc. REIT	18,183	231,288	0.01%	Independent Bank Corp. (XNGS)	8,642	206,717	0.01%
American Software, Inc. Class A	15,685	230,256	0.01%	Protagonist Therapeutics, Inc.	18,940	206,635	0.01%
8x8, Inc.	53,161	229,656	0.01%	Alector, Inc.	22,330	206,106	0.01%
NETGEAR, Inc.	12,679	229,617	0.01%	Funko, Inc. Class A	18,857	205,730	0.01%
N-able, Inc.	22,308	229,326	0.01%	TETRA Technologies, Inc.	59,452	205,704	0.01%
Artesian Resources Corp. Class A	3,908	228,931	0.01%	Origin Materials, Inc.	44,605	205,629	0.01%
Arcellx, Inc.	7,359	227,982	0.01%	Westrock Coffee Co.	15,349	205,063	0.01%
ACCO Brands Corp.	40,691	227,463	0.01%	Treace Medical Concepts, Inc.	8,914	204,933	0.01%
Anika Therapeutics, Inc.	7,658	226,677	0.01%	Sweetgreen, Inc. Class A	23,777	203,769	0.01%
Tidewater, Inc.	6,124	225,669	0.01%	Metrocity Bankshares, Inc.	9,391	203,127	0.01%
AvidXchange Holdings, Inc.	22,669	225,330	0.01%	Accel Entertainment, Inc. Class A	26,341	202,826	0.01%
Ebix, Inc.	11,288	225,308	0.01%	Century Aluminum Co.	24,714	202,161	0.01%
PubMatic, Inc. Class A	17,584	225,251	0.01%	Orion Office, Inc. REIT	23,600	201,544	0.01%
Cimpress plc	8,145	224,883	0.01%	Orthofix Medical, Inc.	9,814	201,481	0.01%
Allied Motion Technologies, Inc.	6,442	224,246	0.01%	WideOpenWest, Inc.	22,053	200,903	0.01%
Nurix Therapeutics, Inc.	20,400	223,992	0.01%	Blink Charging Co.	18,281	200,543	0.01%
Mercantile Bank Corp.	6,683	223,747	0.01%	Air Transport Services Group, Inc.	7,718	200,514	0.01%
AngioDynamics, Inc.	16,241	223,639	0.01%	MaxCyte, Inc.	36,699	200,377	0.01%
Harsco Corp.	35,547	223,591	0.01%	EZCORP, Inc. Class A	24,510	199,756	0.01%
Corsair Gaming, Inc.	16,455	223,294	0.01%	ATN International, Inc.	4,387	198,775	0.01%
Bridgebio Pharma, Inc.	29,287	223,167	0.01%	Intercept Pharmaceuticals, Inc.	16,067	198,749	0.01%
Rocket Lab USA, Inc.	59,019	222,502	0.01%	Eagle Bulk Shipping, Inc.	3,978	198,661	0.01%
Chuy's Holdings, Inc.	7,852	222,212	0.01%	DXP Enterprises, Inc.	7,188	198,029	0.01%
Bowlero Corp.	16,467	221,975	0.01%	Capital City Bank Group, Inc.	6,079	197,567	0.01%
Stagwell, Inc.	35,710	221,759	0.01%	America's Car-Mart, Inc.	2,732	197,414	0.01%
VAALCO Energy, Inc.	48,555	221,411	0.01%	TPG RE Finance Trust, Inc. REIT	29,053	197,270	0.01%
Broadmark Realty Capital, Inc. REIT	62,173	221,336	0.01%	Domo, Inc. Class B	13,846	197,167	0.01%
Community Health Systems, Inc.	51,229	221,309	0.01%	Meta Materials, Inc.	165,497	196,941	0.01%
Sprinklr, Inc. Class A	27,071	221,170	0.01%	Bionano Genomics, Inc.	133,951	195,568	0.01%
Berry Corp.	27,622	220,976	0.01%	nLight, Inc.	19,280	195,499	0.01%
Hingham Institution For Savings The	800	220,768	0.01%	MagnaChip Semiconductor Corp.	20,750	194,842	0.01%
Merus NV	14,217	219,937	0.01%	MidWestOne Financial Group, Inc.	6,133	194,723	0.01%
Accolade, Inc.	28,223	219,857	0.01%				
IonQ, Inc.	63,720	219,834	0.01%				
Ares Commercial Real Estate Corp. REIT	21,290	219,074	0.01%				
Bar Harbor Bankshares	6,813	218,289	0.01%				
Castle Biosciences, Inc.	9,271	218,239	0.01%				

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TaskUS, Inc. Class A	11,506	194,451	0.01%	Vital Farms, Inc.	11,325	168,969	0.01%
Carvana Co. Class A	40,974	194,217	0.01%	Karyopharm Therapeutics, Inc.	49,493	168,276	0.01%
OneSpan, Inc.	17,353	194,180	0.01%	Big Lots, Inc.	11,438	168,139	0.01%
Xometry, Inc. Class A	5,992	193,122	0.01%	Amalgamated Financial Corp.	7,296	168,100	0.01%
SI-BONE, Inc.	14,154	192,494	0.01%	Scholar Rock Holding Corp.	18,564	168,004	0.01%
Redfin Corp.	45,368	192,360	0.01%	Johnson Outdoors, Inc. Class A	2,536	167,680	0.01%
Axogen, Inc.	19,227	191,885	0.01%	Southern Missouri Bancorp, Inc.	3,655	167,509	0.01%
ProFrac Holding Corp. Class A	7,610	191,772	0.01%	Bioexcel Therapeutics, Inc.	7,795	167,437	0.01%
Computer Programs & Systems, Inc.	7,030	191,357	0.01%	NanoString Technologies, Inc.	21,006	167,418	0.01%
AvePoint, Inc.	46,504	191,131	0.01%	Aaron's Co., Inc.	13,944	166,631	0.01%
Marathon Digital Holdings, Inc.	55,829	190,935	0.01%	Sportsman's Warehouse Holdings, Inc.	17,695	166,510	0.01%
Brookdale Senior Living, Inc.	69,719	190,333	0.01%	Xperi, Inc.	19,320	166,345	0.01%
Smith & Wesson Brands, Inc.	21,920	190,266	0.01%	City Office, Inc. REIT	19,777	165,731	0.01%
Global Industrial Co.	8,065	189,769	0.01%	Sorrento Therapeutics, Inc.	186,996	165,678	0.01%
Rush Enterprises, Inc. Class B	3,368	189,517	0.01%	EQRx, Inc.	67,187	165,280	0.01%
Turning Point Brands, Inc.	8,751	189,284	0.01%	Tejon Ranch Co.	8,752	164,888	0.01%
Arterix, Inc.	5,855	188,355	0.01%	Zumiez, Inc.	7,556	164,267	0.01%
Mirum Pharmaceuticals, Inc.	9,644	188,058	0.01%	MicroVision, Inc.	69,819	164,075	0.01%
Haverty Furniture Cos, Inc.	6,287	187,981	0.01%	Luxfer Holdings plc ADR	11,952	163,981	0.01%
Senseonics Holdings, Inc.	181,954	187,413	0.01%	Inovio Pharmaceuticals, Inc.	105,038	163,859	0.01%
Victory Capital Holdings, Inc. Class A	6,974	187,112	0.01%	Gran Tierra Energy, Inc.	165,502	163,847	0.01%
Kezar Life Sciences, Inc.	26,567	187,032	0.01%	HCI Group, Inc.	4,120	163,111	0.01%
Lions Gate Entertainment Corp. Class A	32,681	186,609	0.01%	Waterstone Financial, Inc.	9,387	161,832	0.01%
Gevo, Inc.	98,206	186,591	0.01%	Comtech Telecommunications Corp.	13,231	160,624	0.01%
First of Long Island Corp.	10,353	186,354	0.01%	Carriage Services, Inc. Class A	5,831	160,586	0.01%
Cogent Biosciences, Inc.	16,058	185,630	0.01%	Omega Flex, Inc.	1,716	160,137	0.01%
TPI Composites, Inc.	18,186	184,406	0.01%	Dyne Therapeutics, Inc.	13,810	160,058	0.01%
Nektar Therapeutics Class A	81,492	184,172	0.01%	Atea Pharmaceuticals, Inc.	33,116	159,288	0.01%
Frontier Group Holdings, Inc.	17,848	183,299	0.01%	United States Cellular Corp.	7,637	159,231	0.01%
Seritage Growth Properties REIT	15,481	183,140	0.01%	SmartRent, Inc. Class A	65,308	158,698	0.01%
Great Lakes Dredge & Dock Corp.	30,583	181,969	0.01%	OraSure Technologies, Inc.	32,685	157,542	0.01%
Xponential Fitness, Inc. Class A	7,929	181,812	0.01%	Clear Channel Outdoor Holdings, Inc. Class A	149,631	157,113	0.01%
Sangamo Therapeutics, Inc.	57,581	180,804	0.01%	GoodRx Holdings, Inc. Class A	33,564	156,408	0.01%
Tango Therapeutics, Inc.	24,934	180,772	0.01%	Sana Biotechnology, Inc.	39,589	156,377	0.01%
Recursion Pharmaceuticals, Inc. Class A	23,419	180,560	0.01%	Covenant Logistics Group, Inc. Class A	4,509	155,876	0.00%
SilverBow Resources, Inc.	6,381	180,455	0.01%	SomaLogic, Inc.	61,741	154,970	0.00%
Whitestone REIT Class B	18,556	178,880	0.01%	Alkami Technology, Inc.	10,621	154,960	0.00%
Mitek Systems, Inc.	18,413	178,422	0.01%	Babcock & Wilcox Enterprises, Inc.	26,667	153,869	0.00%
Sovos Brands, Inc.	12,357	177,570	0.01%	Diversey Holdings Ltd.	36,057	153,603	0.00%
Poshmark, Inc. Class A	9,908	177,155	0.01%	One Liberty Properties, Inc. REIT	6,912	153,585	0.00%
SmartFinancial, Inc.	6,427	176,743	0.01%	National Presto Industries, Inc.	2,233	152,871	0.00%
Forrester Research, Inc.	4,925	176,118	0.01%	Unisys Corp.	29,830	152,431	0.00%
Invitae Corp.	94,673	176,092	0.01%	Eagle Pharmaceuticals, Inc.	5,165	150,973	0.00%
Definitive Healthcare Corp. Class A	15,982	175,642	0.01%	SolarWinds Corp.	16,045	150,181	0.00%
Tucows, Inc. Class A	5,154	174,824	0.01%	DMC Global, Inc.	7,714	149,960	0.00%
Merchants Bancorp	7,161	174,156	0.01%	OmniaB, Inc.	41,459	149,252	0.00%
SES AI Corp.	55,197	173,871	0.01%	FRP Holdings, Inc.	2,745	147,846	0.00%
Vertex Energy, Inc.	27,933	173,185	0.01%	Cambium Networks Corp.	6,804	147,443	0.00%
indie Semiconductor, Inc. Class A	29,584	172,475	0.01%	Playstudios, Inc.	37,948	147,238	0.00%
Arko Corp.	19,857	171,962	0.01%	Veru, Inc.	27,842	147,006	0.00%
Vanda Pharmaceuticals, Inc.	23,172	171,241	0.01%	Albireo Pharma, Inc.	6,763	146,148	0.00%
Bridgewater Bancshares, Inc.	9,630	170,836	0.01%	Centrus Energy Corp. Class A	4,491	145,868	0.00%
Shoe Carnival, Inc.	7,134	170,574	0.01%	SEMrush Holdings, Inc. Class A	17,884	145,576	0.00%
Seneca Foods Corp. Class A	2,796	170,416	0.01%	2seventy bio, Inc.	15,527	145,488	0.00%
Mid Penn Bancorp, Inc.	5,682	170,290	0.01%	SIGA Technologies, Inc.	19,760	145,434	0.00%
Republic Bancorp, Inc. Class A	4,150	169,818	0.01%	Clover Health Investments Corp. Class A	156,322	145,301	0.00%
Esperion Therapeutics, Inc.	27,179	169,325	0.01%				

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ACM Research, Inc. Class A	18,774	144,748	0.00%	OptimizeRx Corp.	7,044	118,339	0.00%
ATAI Life Sciences NV	54,391	144,680	0.00%	Universal Logistics Holdings, Inc.	3,526	117,909	0.00%
fuboTV, Inc.	82,709	143,914	0.00%	Granite Point Mortgage Trust, Inc. REIT	21,987	117,850	0.00%
PetMed Express, Inc.	8,066	142,768	0.00%	Energy Vault Holdings, Inc.	37,193	116,042	0.00%
Central Garden & Pet Co.	3,801	142,347	0.00%	Marcus Corp.	8,052	115,868	0.00%
Manitowoc Co., Inc.	15,508	142,053	0.00%	Liberty Media Corp.-Liberty Braves Class A	3,544	115,782	0.00%
Five Star Bancorp	5,207	141,839	0.00%	WeWork, Inc. Class A	80,837	115,597	0.00%
Desktop Metal, Inc. Class A	104,152	141,647	0.00%	Purple Innovation, Inc. Class A	24,102	115,449	0.00%
Life Time Group Holdings, Inc.	11,839	141,594	0.00%	Donegal Group, Inc. Class A	8,100	115,020	0.00%
Intrepid Potash, Inc.	4,900	141,463	0.00%	Allovir, Inc.	22,334	114,573	0.00%
Caribou Biosciences, Inc.	22,525	141,457	0.00%	Alto Ingredients, Inc.	39,751	114,483	0.00%
United States Lime & Minerals, Inc.	1,003	141,182	0.00%	ALX Oncology Holdings, Inc.	9,869	111,224	0.00%
Tutor Perini Corp.	18,648	140,792	0.00%	Phibro Animal Health Corp. Class A	8,284	111,088	0.00%
Fulcrum Therapeutics, Inc.	19,328	140,708	0.00%	Douglas Elliman, Inc.	27,233	110,838	0.00%
ShotSpotter, Inc.	4,135	139,887	0.00%	Rover Group, Inc. Class A	29,733	109,120	0.00%
RE/MAX Holdings, Inc. Class A	7,492	139,651	0.00%	Seer, Inc. Class A	18,735	108,663	0.00%
Ocugen, Inc.	107,393	139,611	0.00%	ContextLogic, Inc. Class A	219,703	107,149	0.00%
Cricut, Inc. Class A	15,020	139,235	0.00%	Kronos Worldwide, Inc.	11,307	106,286	0.00%
European Wax Center, Inc. Class A	11,176	139,141	0.00%	Kura Sushi USA, Inc. Class A	2,226	106,136	0.00%
Aurora Innovation, Inc.	114,718	138,809	0.00%	Pulmonx Corp.	12,415	104,658	0.00%
Altus Power, Inc. Class A	21,170	138,028	0.00%	CarParts.com, Inc.	16,561	103,672	0.00%
Erasca, Inc.	31,716	136,696	0.00%	1-800-Flowers.com, Inc. Class A	10,833	103,563	0.00%
EVgo, Inc.	30,570	136,648	0.00%	Industrial Logistics Properties Trust REIT	31,567	103,224	0.00%
Amyris, Inc.	89,158	136,412	0.00%	Atara Biotherapeutics, Inc.	31,439	103,120	0.00%
IES Holdings, Inc.	3,823	135,984	0.00%	Nkarta, Inc.	17,164	102,812	0.00%
Benson Hill, Inc.	52,366	133,533	0.00%	ProKidney Corp. Class A	14,978	102,749	0.00%
MediaAlpha, Inc. Class A	13,376	133,091	0.00%	Rimini Street, Inc.	26,879	102,409	0.00%
South Plains Financial, Inc.	4,823	132,777	0.00%	Hyllion Holdings Corp.	43,501	101,792	0.00%
Tarsus Pharmaceuticals, Inc.	9,044	132,585	0.00%	Multiplan Corp.	88,070	101,280	0.00%
First Watch Restaurant Group, Inc.	9,755	131,985	0.00%	Tredegar Corp.	9,883	101,004	0.00%
Repare Therapeutics, Inc.	8,932	131,390	0.00%	MeridianLink, Inc.	7,346	100,861	0.00%
Indus Realty Trust, Inc. REIT	2,067	131,234	0.00%	SkyWest, Inc.	6,028	99,522	0.00%
Vera Therapeutics, Inc. Class A	6,660	128,871	0.00%	Lindblad Expeditions Holdings, Inc.	12,737	98,075	0.00%
Consolidated Communications Holdings, Inc.	35,953	128,712	0.00%	Liberty Latin America Ltd. Class A	13,015	98,003	0.00%
Arlo Technologies, Inc.	36,488	128,073	0.00%	Ribbon Communications, Inc.	35,118	97,979	0.00%
CBL & Associates Properties, Inc. REIT	5,542	127,909	0.00%	Cadre Holdings, Inc.	4,848	97,639	0.00%
HireRight Holdings Corp.	10,722	127,163	0.00%	AerSale Corp.	6,003	97,369	0.00%
Sun Country Airlines Holdings, Inc.	7,906	125,389	0.00%	Vita Coco Co., Inc.	7,029	97,141	0.00%
Forestar Group, Inc.	8,118	125,098	0.00%	CinCor Pharma, Inc.	7,876	96,796	0.00%
Workhorse Group, Inc.	81,641	124,094	0.00%	Kodiak Sciences, Inc.	13,428	96,144	0.00%
Aerovate Therapeutics, Inc.	4,233	124,027	0.00%	HilleVax, Inc.	5,720	95,696	0.00%
UWM Holdings Corp.	37,274	123,377	0.00%	ON24, Inc.	11,084	95,655	0.00%
Stitch Fix, Inc. Class A	39,439	122,655	0.00%	C4 Therapeutics, Inc.	16,126	95,143	0.00%
Butterfly Network, Inc.	49,525	121,831	0.00%	PAM Transportation Services, Inc.	3,641	94,302	0.00%
Allegiant Travel Co.	1,791	121,770	0.00%	Cano Health, Inc.	68,625	94,016	0.00%
Canoo, Inc.	98,692	121,391	0.00%	PMV Pharmaceuticals, Inc.	10,757	93,586	0.00%
Evolus, Inc.	16,125	121,099	0.00%	Ranpak Holdings Corp. Class A	16,149	93,180	0.00%
Lovesac Co.	5,502	121,099	0.00%	Nuvation Bio, Inc.	47,918	92,003	0.00%
LendingTree, Inc.	5,656	120,642	0.00%	Bristow Group, Inc.	3,391	91,998	0.00%
Heron Therapeutics, Inc.	48,096	120,240	0.00%	Monte Rosa Therapeutics, Inc.	12,043	91,647	0.00%
Navitas Semiconductor Corp.	34,209	120,074	0.00%	Vuzix Corp.	25,144	91,524	0.00%
Pennant Group, Inc.	10,923	119,935	0.00%	World Acceptance Corp.	1,387	91,459	0.00%
Universal Insurance Holdings, Inc.	11,308	119,752	0.00%	Hagerty, Inc. Class A	10,834	91,114	0.00%
Hyster-Yale Materials Handling, Inc.	4,728	119,666	0.00%	Advantage Solutions, Inc.	42,666	88,745	0.00%
Solid Power, Inc.	46,973	119,311	0.00%	Allbirds, Inc. Class A	36,670	88,741	0.00%
BrightView Holdings, Inc.	17,292	119,142	0.00%	Cardlytics, Inc.	15,342	88,677	0.00%
Codexis, Inc.	25,539	119,012	0.00%	EverCommerce, Inc.	11,857	88,216	0.00%
G1 Therapeutics, Inc.	21,869	118,749	0.00%	NuScale Power Corp.	8,539	87,610	0.00%
Intapp, Inc.	4,760	118,714	0.00%	NextDecade Corp.	17,614	87,013	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Microvast Holdings, Inc.	56,665	86,697	0.00%	Skillz, Inc. Class A	110,897	56,169	0.00%
Dream Finders Homes, Inc. Class A	9,995	86,557	0.00%	Container Store Group, Inc.	12,991	55,991	0.00%
Ramaco Resources, Inc.	9,638	84,718	0.00%	Markforged Holding Corp.	48,061	55,751	0.00%
Vivid Seats, Inc. Class A	11,443	83,534	0.00%	AMMO, Inc.	31,665	54,780	0.00%
Traeger, Inc.	29,432	82,998	0.00%	Cullinan Oncology, Inc.	5,141	54,238	0.00%
Amneal Pharmaceuticals, Inc.	41,646	82,876	0.00%	Precigen, Inc.	35,109	53,366	0.00%
Hawaiian Holdings, Inc.	8,049	82,583	0.00%	Stoke Therapeutics, Inc.	5,781	53,359	0.00%
Clarus Corp.	10,457	81,983	0.00%	Honest Co., Inc.	17,390	52,344	0.00%
MiMedx Group, Inc.	28,949	80,478	0.00%	Aeva Technologies, Inc.	38,336	52,137	0.00%
CareMax, Inc.	21,940	80,081	0.00%	Inotiv, Inc.	10,535	52,043	0.00%
Couchbase, Inc.	6,011	79,706	0.00%	Gossamer Bio, Inc.	22,190	48,152	0.00%
El Pollo Loco Holdings, Inc.	7,961	79,292	0.00%	Hyzon Motors, Inc.	30,989	48,033	0.00%
Telos Corp.	15,501	78,900	0.00%	Innovid Corp.	28,051	47,967	0.00%
WW International, Inc.	20,304	78,373	0.00%	Membership Collective Group, Inc. Class A	12,530	46,862	0.00%
Bed Bath & Beyond, Inc.	31,155	78,199	0.00%	Skillsoft Corp.	35,823	46,570	0.00%
FutureFuel Corp.	9,501	77,243	0.00%	Humacyte, Inc.	21,617	45,612	0.00%
Tupperware Brands Corp.	18,651	77,215	0.00%	Oscar Health, Inc. Class A	18,187	44,740	0.00%
HB Financial, Inc.	3,936	77,028	0.00%	Holley, Inc.	20,400	43,248	0.00%
Enfusion, Inc. Class A	7,909	76,480	0.00%	CS Disco, Inc.	6,802	42,989	0.00%
NextNav, Inc.	25,926	75,963	0.00%	Lexicon Pharmaceuticals, Inc.	22,287	42,568	0.00%
Rackspace Technology, Inc.	25,697	75,806	0.00%	TuSimple Holdings, Inc. Class A	25,521	41,854	0.00%
Entrada Therapeutics, Inc.	5,593	75,617	0.00%	Heliogen, Inc.	59,618	41,625	0.00%
Atlantius Holdings Corp.	2,878	75,404	0.00%	Snap One Holdings Corp.	5,423	40,184	0.00%
Organogenesis Holdings, Inc. Class A	27,614	74,282	0.00%	Casa Systems, Inc.	14,677	40,068	0.00%
908 Devices, Inc.	9,747	74,272	0.00%	Velo3D, Inc.	22,112	39,580	0.00%
Edgio, Inc.	64,834	73,262	0.00%	Cytxera Technologies, Inc.	19,573	37,580	0.00%
MeiraGTx Holdings plc	11,098	72,359	0.00%	BARK, Inc.	25,010	37,265	0.00%
Adicet Bio, Inc.	8,086	72,289	0.00%	Paymentus Holdings, Inc. Class A	4,502	36,061	0.00%
Latham Group, Inc.	21,730	69,971	0.00%	Lands' End, Inc.	4,599	34,906	0.00%
F45 Training Holdings, Inc.	24,299	69,252	0.00%	Bioventus, Inc. Class A	12,733	33,233	0.00%
Evolv Technologies Holdings, Inc.	26,702	69,158	0.00%	Tattooed Chef, Inc.	26,182	32,204	0.00%
Charge Enterprises, Inc.	55,419	68,720	0.00%	GreenLight Biosciences Holdings PBC	22,631	26,705	0.00%
BRC, Inc. Class A	11,143	68,084	0.00%	Beachbody Co., Inc.	42,089	22,139	0.00%
Y-mAbs Therapeutics, Inc.	13,419	65,485	0.00%	Contra Zogenix, Inc.	9,038	18,076	0.00%
Lordstown Motors Corp. Class A	56,878	64,841	0.00%	Sarcos Technology & Robotics Corp.	29,190	16,384	0.00%
Eastman Kodak Co.	21,011	64,084	0.00%	Celularity, Inc.	12,681	16,358	0.00%
Hippo Holdings, Inc.	4,680	63,648	0.00%	Geron Corp. - Warrants 2/7/2024	25,946	14,530	0.00%
Angi, Inc. Class A	26,743	62,846	0.00%	Sema4 Holdings Corp.	45,306	11,952	0.00%
Phathom Pharmaceuticals, Inc.	5,519	61,923	0.00%	Tricida, Inc.	11,160	1,706	0.00%
Generation Bio Co.	15,640	61,465	0.00%	Contra Progenics Pharmaceuticals, Inc.	26,029	—	0.00%
Nextdoor Holdings, Inc.	29,736	61,256	0.00%	Escrow Spirit Mta Reitacals	14,166	—	0.00%
Luther Burbank Corp.	5,485	60,938	0.00%	OmniAb, Inc. Class CR3	3,208	—	0.00%
Quantum-Si, Inc.	33,210	60,774	0.00%	OmniAb, Inc. Class CR4	3,208	—	0.00%
NGM Biopharmaceuticals, Inc.	12,079	60,637	0.00%	The Fresh Market, Inc.	5,662	—	0.00%
ESS Tech, Inc.	24,640	59,875	0.00%			1,833,206,438	58.66%
IGM Biosciences, Inc.	3,437	58,463	0.00%	Total Equities		3,096,924,935	99.09%
Expensify, Inc. Class A	6,397	56,486	0.00%	Total Transferable Securities		3,096,924,935	99.09%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (2021: 0.02%)				
Futures (0.01%) (2021: 0.02%)				
FTSE 100 Index March 2023	22	£1,641,091	1,719	0.00%
SPI 200 Index March 2023	15	AUD2,667,647	(30,956)	(0.00%)
TOPIX Index March 2023	21	¥405,016,920	(59,130)	(0.00%)
Euro Stoxx 50 Index March 2023	70	€2,718,647	(73,796)	(0.00%)
Russell 2000 E-mini March 2023	213	\$18,978,894	(118,809)	(0.01%)
			(280,972)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market				(280,972) (0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.00%) (2021: 0.00%)							
Forward Currency Exchange Contracts (0.00%) (2021: 0.00%)							
JPY	344,227,196	USD	(2,565,211)	JPMorgan Chase Bank	15/3/2023	68,536	0.00%
USD	4,018,190	GBP	(3,299,120)	BNP Paribas	15/3/2023	42,623	0.00%
EUR	3,092,364	USD	(3,275,392)	Bank of America	15/3/2023	40,905	0.00%
JPY	116,430,000	USD	(863,873)	BNP Paribas	15/3/2023	26,955	0.00%
AUD	3,685,308	USD	(2,492,848)	Morgan Stanley	15/3/2023	13,590	0.00%
JPY	38,880,000	USD	(287,075)	State Street Bank & Trust Co.	15/3/2023	10,403	0.00%
JPY	38,710,000	USD	(286,962)	UBS AG	15/3/2023	9,215	0.00%
EUR	787,400	USD	(836,224)	BNP Paribas	15/3/2023	8,196	0.00%
JPY	56,745,000	USD	(427,137)	JPMorgan Chase Bank	15/3/2023	7,030	0.00%
AUD	530,250	USD	(355,288)	JPMorgan Chase Bank	15/3/2023	5,343	0.00%
JPY	19,420,000	USD	(143,939)	BNP Paribas	15/3/2023	4,647	0.00%
EUR	317,120	USD	(335,545)	JPMorgan Chase Bank	15/3/2023	4,539	0.00%
EUR	275,310	USD	(292,206)	JPMorgan Chase Bank	15/3/2023	3,040	0.00%
AUD	354,950	USD	(238,522)	State Street Bank & Trust Co.	15/3/2023	2,885	0.00%
AUD	355,000	USD	(238,607)	State Street Bank & Trust Co.	15/3/2023	2,834	0.00%
EUR	418,330	USD	(446,057)	State Street Bank & Trust Co.	15/3/2023	2,566	0.00%
USD	267,521	GBP	(219,900)	JPMorgan Chase Bank	15/3/2023	2,533	0.00%
EUR	307,120	USD	(326,991)	State Street Bank & Trust Co.	15/3/2023	2,369	0.00%
EUR	159,160	USD	(168,407)	JPMorgan Chase Bank	15/3/2023	2,279	0.00%
EUR	420,420	USD	(448,882)	JPMorgan Chase Bank	15/3/2023	1,983	0.00%
USD	297,723	JPY	(38,680,000)	Toronto-Dominion Bank	15/3/2023	1,775	0.00%
AUD	899,125	USD	(610,456)	BNP Paribas	15/3/2023	1,053	0.00%
EUR	193,750	USD	(206,826)	UBS AG	15/3/2023	954	0.00%
AUD	182,300	USD	(123,080)	BNP Paribas	15/3/2023	906	0.00%
AUD	352,450	USD	(238,807)	JPMorgan Chase Bank	15/3/2023	900	0.00%
JPY	19,020,000	USD	(144,700)	UBS AG	15/3/2023	826	0.00%
JPY	75,560,000	USD	(577,427)	State Street Bank & Trust Co.	15/3/2023	697	0.00%
GBP	147,290	USD	(177,527)	Toronto-Dominion Bank	15/3/2023	(37)	(0.00%)
GBP	223,845	USD	(269,894)	JPMorgan Chase Bank	15/3/2023	(152)	(0.00%)
USD	122,304	EUR	(114,240)	JPMorgan Chase Bank	15/3/2023	(209)	(0.00%)
GBP	74,920	USD	(90,539)	State Street Bank & Trust Co.	15/3/2023	(258)	(0.00%)
EUR	1,628,720	USD	(1,747,097)	UBS AG	15/3/2023	(434)	(0.00%)
AUD	356,400	USD	(243,114)	JPMorgan Chase Bank	15/3/2023	(721)	(0.00%)
GBP	75,840	USD	(92,738)	BNP Paribas	15/3/2023	(1,348)	(0.00%)
GBP	148,400	USD	(180,438)	State Street Bank & Trust Co.	15/3/2023	(1,610)	(0.00%)
USD	351,946	AUD	(522,525)	UBS AG	15/3/2023	(3,431)	(0.00%)
GBP	150,190	USD	(185,102)	JPMorgan Chase Bank	15/3/2023	(4,117)	(0.00%)
USD	987,029	SGD	(1,336,242)	Toronto-Dominion Bank	15/3/2023	(10,398)	(0.00%)
GBP	527,730	USD	(646,491)	BNP Paribas	15/3/2023	(10,556)	(0.00%)
USD	6,127,371	EUR	(5,735,520)	BNP Paribas	15/3/2023	(23,486)	(0.00%)
GBP	1,671,741	USD	(2,057,054)	JPMorgan Chase Bank	15/3/2023	(42,541)	(0.00%)
GBP	1,223,590	USD	(1,521,924)	BNP Paribas	15/3/2023	(47,451)	(0.00%)
USD	4,198,901	AUD	(6,265,875)	Morgan Stanley	15/3/2023	(62,622)	(0.00%)
USD	5,969,050	JPY	(806,470,000)	UBS AG	15/3/2023	(201,404)	(0.00%)
Total OTC Financial Derivative Instruments						(141,193)	(0.00%)
Total Investments						3,096,502,770	99.08%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	28,829,738	0.92%
Net Assets	3,125,332,508	100.00%
Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	3,036,940,391	96.91%
(b) Transferable securities dealt in on another regulated market	59,589,152	1.90%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	395,392	0.01%
(d) Total Financial Derivative Instruments dealt in on a regulated market	1,719	0.00%
(e) Total OTC Financial Derivative Instruments	269,582	0.01%
(f) Other assets	36,682,417	1.17%
Total Assets	3,133,878,653	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,096,924,935	3,665,238,141
Financial Derivative Instruments	3,17	271,301	1,053,515
Cash	3	19,980,276	57,300,601
Unrealised Appreciation on Spot Currency Contracts		1,929	—
Receivables:			
Interest and Dividends		4,785,307	4,367,054
Capital Shares Issued		9,219,044	4,743,978
Investments Sold		605,926	841,921
Margin Cash Due from Broker	3	1,845,570	2,961,112
Cash Collateral		240,000	10,000
Other Receivables		4,365	—
Total Current Assets		3,133,878,653	3,736,516,322
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	693,466	158,149
Bank Overdraft		685	1,406
Unrealised Depreciation on Spot Currency Contracts		—	1,055
Payables and Other Liabilities:			
Investments Purchased		193,441	342,331
Income Distribution Payable		1,665,113	1,673,025
Capital Shares Redeemed		5,253,102	4,005,924
Management Fees Payable	12	740,338	856,679
Total Current Liabilities		8,546,145	7,038,569
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,125,332,508	3,729,477,753

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
US (\$) Equivalent	490,469,685	562,606,413	351,578,886
Net Assets	459,564,013	494,729,526	287,343,297
Number of Shares Outstanding	1,716,213	1,598,688	1,155,049
Net Asset Value Per Share¹	267.78	309.46	248.77
EUR Dist			
US (\$) Equivalent	177,760,574	261,208,555	192,097,668
Net Assets	166,559,454	229,694,475	157,000,262
Number of Shares Outstanding	1,333,734	1,564,117	1,313,613
Net Asset Value Per Share¹	124.88	146.85	119.52
Investor EUR			
US (\$) Equivalent	82,459,248	97,791,614	79,127,294
Net Assets	77,263,293	85,993,330	64,670,259
Number of Shares Outstanding	277,630	267,380	250,134
Net Asset Value Per Share¹	278.30	321.61	258.54
Institutional Plus EUR Acc			
US (\$) Equivalent	570,821,047	780,639,537	576,503,235
Net Assets	534,852,243	686,457,565	471,172,607
Number of Shares Outstanding	2,452,624	2,725,203	2,328,014
Net Asset Value Per Share¹	218.07	251.89	202.39
GBP Acc			
US (\$) Equivalent	1,100,656,880	1,287,129,510	1,259,143,330
Net Assets	915,002,832	950,296,839	921,133,452
Number of Shares Outstanding	2,454,396	2,330,854	2,636,249
Net Asset Value Per Share¹	372.80	407.70	349.41
GBP Dist			
US (\$) Equivalent	209,026,460	284,902,498	240,086,456
Net Assets	173,768,780	210,345,533	175,636,610
Number of Shares Outstanding	560,231	609,413	586,462
Net Asset Value Per Share¹	310.17	345.16	299.49
Institutional Plus GBP Acc			
US (\$) Equivalent	50,099,550	16,727,654	59,306,072
Net Assets	41,648,974	12,350,145	43,385,694
Number of Shares Outstanding	193,305	52,440	215,061
Net Asset Value Per Share¹	215.46	235.51	201.74
Institutional Plus GBP Dist			
US (\$) Equivalent	163,050,233	90,682,289	101,584,234
Net Assets	135,547,624	66,951,377	74,314,523
Number of Shares Outstanding	713,431	316,660	405,091
Net Asset Value Per Share¹	189.99	211.43	183.45
USD Acc			
Net Assets	280,988,831	347,789,683	239,655,543
Number of Shares Outstanding	945,027	949,887	756,765
Net Asset Value Per Share¹	297.33	366.14	316.68

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		277,244	3,628
Dividend Income		71,349,372	62,355,435
Securities Lending Income		3,450,739	2,326,393
Net (Loss)/Gain on Financial Instruments		(781,818,017)	440,781,175
Total Investment (Loss)/Income		(706,740,662)	505,466,631
Expenses			
Management Fees	12	9,059,214	9,840,186
Transaction Fees and Commissions		406,522	631,805
Other Expenses		14,349	2,034
Total Expenses		9,480,085	10,474,025
Finance Costs			
Interest Expense		22,553	20,775
Distribution	6	9,960,137	7,709,476
Income Equalisation		(201,583)	(18,378)
Total Finance Costs		9,781,107	7,711,873
Net Investment (Loss)/Income		(726,001,854)	487,280,733
Taxation	5	(11,494,859)	(10,729,297)
Net (Decrease)/Increase in Net Assets		(737,496,713)	476,551,436

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(737,496,713)	476,551,436
Capital Transactions		
Subscriptions	1,046,200,159	1,599,894,329
Redemptions	(912,871,360)	(1,446,070,005)
Reinvestments	22,669	19,275
Total Capital Transactions	133,351,468	153,843,599
Total (Decrease)/Increase for the Year	(604,145,245)	630,395,035
Net Assets		
Beginning of Year	3,729,477,753	3,099,082,718
End of Year	3,125,332,508	3,729,477,753

Vanguard Global Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- Despite some relief in midsummer and late fall, global stock markets ended the year down significantly. The fund's benchmark index returned -18.14% for the 12 months ended 31 December 2022.
- Results were negative in 10 of the benchmark's 11 sectors. Information technology, consumer discretionary and communication services stocks hurt performance the most.
- By region, US stocks, which accounted for over two-thirds of the index, hurt performance the most, followed by Japan.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI World Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-12.85%	8.57%	11.03%
Benchmark	-12.78	8.67	11.18
Tracking Difference*	-0.07		
Investor EUR	-12.85%	8.55%	10.99%
Benchmark	-12.78	8.67	11.18
Tracking Difference*	-0.07		
Institutional Plus EUR Acc	-12.79%	8.66%	10.29%
Benchmark	-12.78	8.67	10.32
Tracking Difference*	-0.01		
EUR Hedged Acc	-18.26%	4.87%	8.48%
Benchmark	-17.87	5.04	8.67
Tracking Difference*	-0.39		
Institutional Plus GBP Acc	-7.84%	8.65%	8.68%
Benchmark	-7.83	8.66	8.69
Tracking Difference*	-0.01		
USD Acc	-18.21%	6.04%	8.71%
Benchmark	-18.14	6.14	8.85
Tracking Difference*	-0.07		
USD Dist	-18.21%	—	5.99%
Benchmark	-18.14	—	6.09
Tracking Difference*	-0.07		
Investor USD	-18.21%	6.02%	8.66%
Benchmark	-18.14	6.14	8.85
Tracking Difference*	-0.07		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Institutional Plus USD Acc	-18.15%	6.13%	7.29%
Benchmark	-18.14	6.14	7.32
Tracking Difference*	-0.01		
Institutional Plus USD Dist	-18.15%	—	14.30%
Benchmark	-18.14	—	14.32
Tracking Difference*	-0.01		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: Institutional Plus EUR Acc, 6 December 2013; Institutional Plus GBP Acc, 14 December 2017; USD Dist, 8 March 2018; Institutional Plus USD Acc, 19 December 2013; Institutional Plus USD Dist, 26 March 2020.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Apple, Inc.	378,792	60,318,847	Apple, Inc.	250,439	38,069,850
Microsoft Corp.	179,072	50,682,877	Microsoft Corp.	86,442	21,042,613
Amazon.com, Inc.	109,345	34,314,992	Amazon.com, Inc.	102,917	11,979,404
Tesla, Inc.	40,045	27,826,701	Alphabet, Inc. Class C	90,642	9,182,606
Alphabet, Inc. Class A	83,240	24,334,647	Tesla, Inc.	30,033	8,287,180
NVIDIA Corp.	65,121	13,844,662	Alphabet, Inc. Class A	67,863	7,959,372
Meta Platforms, Inc. Class A	55,481	12,016,500	Meta Platforms, Inc. Class A	45,564	7,162,815
UnitedHealth Group, Inc.	22,887	11,481,356	Chevron Corp.	42,196	6,652,988
Johnson & Johnson	66,742	11,476,897	Exxon Mobil Corp.	60,587	5,854,205
Alphabet, Inc. Class C	42,620	10,998,962	UnitedHealth Group, Inc.	10,872	5,580,510
Berkshire Hathaway, Inc. Class B	30,191	9,156,764	Nestle SA	46,203	5,214,225
Exxon Mobil Corp.	106,890	8,858,625	Visa, Inc. Class A	25,249	4,931,352
Nestle SA	67,619	8,399,454	Shell plc	179,645	4,903,227
Procter & Gamble Co.	55,836	8,327,333	Johnson & Johnson	29,127	4,833,541
JPMorgan Chase & Co.	62,825	8,136,157	Berkshire Hathaway, Inc. Class B	16,767	4,750,045
Visa, Inc. Class A	37,239	7,950,224	ABIOMED, Inc.	11,830	4,502,038
Chevron Corp.	52,842	7,877,174	Procter & Gamble Co.	31,362	4,320,054
Danaher Corp.	28,892	7,870,776	Wells Fargo & Co.	95,419	4,309,299
Sea Ltd. ADR	60,364	7,853,599	Home Depot, Inc.	15,169	4,298,559
Home Depot, Inc.	23,482	7,553,011	NVIDIA Corp.	30,453	4,190,260

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 97.97% (2021: 98.56%)							
Equities 97.97% (2021: 98.56%)							
Australia 2.24% (2021: 1.91%)							
BHP Group Ltd.	1,235,620	38,235,004	0.31%	Lendlease Corp., Ltd.	163,359	868,530	0.01%
Commonwealth Bank of Australia	414,586	28,846,142	0.23%	IDP Education Ltd.	47,106	868,263	0.01%
CSL Ltd.	117,749	22,978,062	0.19%	Reece Ltd.	66,142	634,687	0.00%
National Australia Bank Ltd.	780,547	15,911,597	0.13%	BGP Holdings Beneficial	1,010,126	3,425	0.00%
Westpac Banking Corp.	850,412	13,466,105	0.11%			277,483,495	2.24%
ANZ Group Holdings Ltd.	728,382	11,686,910	0.09%	Austria 0.06% (2021: 0.06%)			
Woodside Energy Group Ltd.	461,171	11,083,615	0.09%	Erste Group Bank AG	88,620	2,827,933	0.02%
Macquarie Group Ltd.	87,570	9,915,019	0.08%	OMV AG	38,384	1,970,432	0.02%
Wesfarmers Ltd.	273,852	8,526,071	0.07%	Verbund AG	15,511	1,301,981	0.01%
Rio Tinto Ltd.	92,991	7,341,029	0.06%	Voestalpine AG	25,641	678,114	0.01%
Transurban Group	762,165	6,708,871	0.05%			6,778,460	0.06%
Woolworths Group Ltd.	292,734	6,662,249	0.05%	Belgium 0.29% (2021: 0.25%)			
Fortescue Metals Group Ltd.	412,101	5,731,853	0.05%	Anheuser-Busch InBev SA	211,996	12,731,241	0.10%
Goodman Group REIT	401,518	4,726,944	0.04%	Argenx SE	13,168	4,894,851	0.04%
Coles Group Ltd.	334,540	3,793,238	0.03%	KBC Group NV	63,392	4,064,719	0.03%
Santos Ltd.	772,431	3,740,104	0.03%	UCB SA	32,378	2,541,897	0.02%
QBE Insurance Group Ltd.	350,165	3,189,147	0.03%	Groupe Bruxelles Lambert NV	27,399	2,180,837	0.02%
South32 Ltd.	1,164,051	3,157,605	0.03%	Ageas SA	42,153	1,863,394	0.02%
Newcrest Mining Ltd.	218,168	3,053,701	0.02%	Umicore SA	48,987	1,794,297	0.01%
Aristocrat Leisure Ltd.	144,475	2,990,219	0.02%	Solvay SA	16,722	1,685,785	0.01%
Telstra Group Ltd.	1,044,260	2,825,578	0.02%	Elia Group SA	7,684	1,089,059	0.01%
Brambles Ltd.	338,268	2,768,815	0.02%	D'ieteren Group	5,527	1,057,045	0.01%
Suncorp Group Ltd.	303,140	2,475,116	0.02%	Warehouses de Pauw CVA REIT	36,479	1,039,490	0.01%
ASX Ltd.	53,314	2,459,255	0.02%	Sofina SA	3,506	769,310	0.01%
Computershare Ltd.	136,304	2,421,785	0.02%			35,711,925	0.29%
Scentre Group REIT	1,203,046	2,349,635	0.02%	Canada 3.38% (2021: 3.27%)			
Cochlear Ltd.	16,927	2,343,103	0.02%	Royal Bank of Canada	338,914	31,841,582	0.26%
Origin Energy Ltd.	419,404	2,195,713	0.02%	Toronto-Dominion Bank	441,971	28,597,068	0.23%
Amcor plc	182,862	2,194,939	0.02%	Enbridge, Inc.	492,938	19,252,577	0.15%
Sonic Healthcare Ltd.	107,653	2,187,956	0.02%	Canadian Pacific Railway Ltd.	228,114	16,995,541	0.14%
Mineral Resources Ltd.	41,692	2,182,709	0.02%	Canadian National Railway Co.	142,569	16,923,723	0.14%
Northern Star Resources Ltd.	285,957	2,115,686	0.02%	Canadian Natural Resources Ltd.	273,647	15,185,444	0.12%
APA Group	285,998	2,086,897	0.02%	Bank of Montreal	164,275	14,871,376	0.12%
Insurance Australia Group Ltd.	585,840	1,887,115	0.02%	Bank of Nova Scotia	294,583	14,423,142	0.12%
Ramsay Health Care Ltd.	42,746	1,875,536	0.01%	Brookfield Corp.	343,575	10,797,021	0.09%
James Hardie Industries plc	104,151	1,864,632	0.01%	Suncor Energy, Inc.	333,612	10,575,029	0.08%
Treasury Wine Estates Ltd.	192,291	1,774,773	0.01%	Shopify, Inc. Class A	289,617	10,048,264	0.08%
Lottery Corp., Ltd.	544,802	1,655,169	0.01%	TC Energy Corp.	247,485	9,859,582	0.08%
Pilbara Minerals Ltd.	634,051	1,612,431	0.01%	Nutrien Ltd.	131,274	9,577,058	0.08%
IGO Ltd.	176,047	1,606,939	0.01%	Canadian Imperial Bank of Commerce	218,657	8,838,587	0.07%
Mirvac Group REIT	1,057,431	1,527,416	0.01%	Alimentation Couche-Tard, Inc.	200,641	8,810,760	0.07%
Xero Ltd.	30,532	1,454,960	0.01%	Manulife Financial Corp.	468,957	8,358,472	0.07%
Endeavour Group Ltd.	326,271	1,420,494	0.01%	Constellation Software, Inc.	4,817	7,515,366	0.06%
BlueScope Steel Ltd.	123,660	1,412,203	0.01%	Barrick Gold Corp.	432,873	7,415,021	0.06%
Stockland REIT	561,125	1,381,313	0.01%	Sun Life Financial, Inc.	148,610	6,893,346	0.05%
Dexus REIT	251,243	1,320,448	0.01%	Cenovus Energy, Inc.	333,341	6,462,872	0.05%
WiseTech Global Ltd.	36,607	1,259,871	0.01%	Franco-Nevada Corp.	46,104	6,280,243	0.05%
Vicinity Ltd. REIT	889,423	1,206,324	0.01%	Intact Financial Corp.	42,482	6,111,050	0.05%
GPT Group REIT	421,360	1,200,130	0.01%	Agnico Eagle Mines Ltd.	112,203	5,826,490	0.05%
Medibank Pvt Ltd.	598,216	1,196,757	0.01%	National Bank of Canada	82,898	5,581,597	0.04%
Ampol Ltd.	60,615	1,162,479	0.01%	Thomson Reuters Corp.	41,066	4,681,394	0.04%
Seek Ltd.	75,849	1,077,605	0.01%	Restaurant Brands International, Inc.	71,968	4,651,270	0.04%
Orica Ltd.	104,211	1,064,301	0.01%	Fortis, Inc.	115,453	4,616,586	0.04%
REA Group Ltd.	12,845	965,161	0.01%	CGI, Inc.	52,428	4,515,939	0.04%
Aurizon Holdings Ltd.	379,840	960,805	0.01%	Pembina Pipeline Corp.	132,324	4,488,439	0.04%
Qantas Airways Ltd.	232,855	949,043	0.01%	Wheaton Precious Metals Corp.	111,258	4,343,738	0.03%
Washington H Soul Pattinson & Co., Ltd.	49,154	922,013	0.01%	Teck Resources Ltd. Class B	113,409	4,282,917	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tourmaline Oil Corp.	78,662	3,966,337	0.03%	Denmark 0.83% (2021: 0.74%)			
Rogers Communications, Inc. Class B	84,431	3,948,775	0.03%	Novo Nordisk A/S Class B	404,370	54,435,595	0.44%
Dollarama, Inc.	66,867	3,908,039	0.03%	Vestas Wind Systems A/S	244,196	7,082,818	0.06%
Magna International, Inc.	65,613	3,683,180	0.03%	DSV A/S	44,798	7,049,665	0.06%
Loblaw Cos Ltd.	39,855	3,521,488	0.03%	Genmab A/S	16,115	6,801,842	0.05%
WSP Global, Inc.	29,589	3,430,485	0.03%	Orsted A/S	47,784	4,329,318	0.03%
Shaw Communications, Inc. Class B	118,701	3,417,488	0.03%	AP Moller-Maersk A/S Class B	1,622	3,636,077	0.03%
Power Corp. of Canada	139,427	3,277,427	0.03%	Coloplast A/S Class B	30,490	3,553,159	0.03%
Fairfax Financial Holdings Ltd.	5,523	3,269,370	0.03%	Danske Bank A/S	167,008	3,290,857	0.03%
Metro, Inc.	58,132	3,216,470	0.03%	Carlsberg A/S Class B	23,746	3,146,208	0.03%
First Quantum Minerals Ltd.	143,857	3,003,590	0.02%	Novozymes A/S Class B	51,559	2,603,904	0.02%
Imperial Oil Ltd.	56,041	2,727,705	0.02%	Tryg A/S	86,248	2,046,701	0.02%
Emera, Inc.	67,659	2,584,120	0.02%	Chr Hansen Holding A/S	24,437	1,752,502	0.01%
Brookfield Asset Management Ltd. Class A	85,893	2,457,708	0.02%	Pandora A/S	21,645	1,516,239	0.01%
Cameco Corp.	106,333	2,408,527	0.02%	AP Moller-Maersk A/S Class A	309	681,606	0.01%
ARC Resources Ltd.	163,345	2,200,115	0.02%	Demant A/S	23,812	658,022	0.00%
Telus Corp., Ltd.	108,312	2,088,780	0.02%	ROCKWOOL A/S Class B	2,154	504,816	0.00%
George Weston Ltd.	16,843	2,088,236	0.02%			103,089,329	0.83%
Open Text Corp.	70,252	2,080,158	0.02%	Finland 0.29% (2021: 0.28%)			
Hydro One Ltd.	77,225	2,067,199	0.02%	Nokia OYJ	1,332,694	6,154,368	0.05%
TFI International, Inc.	20,133	2,015,009	0.02%	Sampo OYJ Class A	116,442	6,066,994	0.05%
Great-West Lifeco, Inc.	74,909	1,730,434	0.01%	UPM-Kymmene OYJ	126,942	4,732,276	0.04%
CCL Industries, Inc. Class B	37,596	1,604,895	0.01%	Neste OYJ	102,042	4,685,064	0.04%
Northland Power, Inc.	54,621	1,496,792	0.01%	Kone OYJ Class B	84,160	4,338,294	0.03%
Descartes Systems Group, Inc.	21,396	1,490,511	0.01%	Stora Enso OYJ Class R	141,315	1,983,262	0.02%
Toromont Industries Ltd.	20,541	1,481,281	0.01%	Fortum OYJ	114,322	1,896,038	0.02%
Ritchie Bros Auctioneers, Inc.	25,453	1,469,190	0.01%	Elisa OYJ	32,516	1,716,396	0.01%
Saputo, Inc.	58,716	1,452,570	0.01%	Orion OYJ Class B	28,370	1,551,439	0.01%
CAE, Inc.	74,284	1,435,845	0.01%	Kesko OYJ Class B	65,336	1,437,829	0.01%
iA Financial Corp., Inc.	24,476	1,431,944	0.01%	Wartsila OYJ Abp	118,368	993,951	0.01%
Canadian Tire Corp., Ltd. Class A	12,989	1,356,466	0.01%			35,555,911	0.29%
Element Fleet Management Corp.	99,391	1,353,381	0.01%	France 3.31% (2021: 3.20%)			
TMX Group Ltd.	12,772	1,277,436	0.01%	LVMH Moet Hennessy Louis Vuitton SE	67,392	48,901,203	0.39%
Kinross Gold Corp.	306,093	1,247,008	0.01%	TotalEnergies SE	607,085	38,000,007	0.31%
GFL Environmental, Inc.	41,097	1,199,288	0.01%	Sanofi	278,720	26,724,158	0.22%
FirstService Corp.	9,784	1,197,302	0.01%	Schneider Electric SE	132,336	18,462,317	0.15%
Gildan Activewear, Inc. Class A	43,652	1,194,595	0.01%	Airbus SE	143,903	17,050,504	0.14%
Keyera Corp.	53,738	1,173,554	0.01%	BNP Paribas SA	272,352	15,478,053	0.12%
Algonquin Power & Utilities Corp.	177,998	1,158,672	0.01%	L'Oreal SA (Prime De Fidelite)	42,841	15,252,878	0.12%
West Fraser Timber Co., Ltd.	15,843	1,143,194	0.01%	Air Liquide SA (Prime De Fidelite)	92,891	13,125,860	0.11%
Ivanhoe Mines Ltd. Class A	138,131	1,090,816	0.01%	Vinci SA	129,893	12,932,634	0.10%
AltaGas Ltd.	62,389	1,076,538	0.01%	EssilorLuxottica SA	70,753	12,776,485	0.10%
Empire Co., Ltd.	38,629	1,016,650	0.01%	AXA SA	453,850	12,620,297	0.10%
Lundin Mining Corp.	161,841	992,582	0.01%	Hermes International	7,647	11,793,022	0.10%
Parkland Corp.	43,025	943,410	0.01%	Safran SA	82,861	10,339,633	0.08%
Onex Corp.	18,748	903,396	0.01%	Pernod Ricard SA	50,819	9,965,971	0.08%
Brookfield Renewable Corp. Class A	31,809	874,956	0.01%	Kering SA	18,124	9,197,520	0.07%
Canadian Utilities Ltd. Class A	29,749	804,680	0.01%	Danone SA	157,305	8,264,917	0.07%
Quebecor, Inc. Class B	35,483	790,868	0.01%	Capgemini SE	39,518	6,577,282	0.05%
Pan American Silver Corp.	47,579	776,040	0.01%	STMicroelectronics NV	169,438	5,966,575	0.05%
BCE, Inc.	15,338	673,425	0.00%	Cie de Saint-Gobain	118,582	5,777,310	0.05%
BRP, Inc.	8,641	658,335	0.00%	Dassault Systemes SE	161,442	5,771,154	0.05%
Canadian Apartment Properties REIT	20,544	647,122	0.00%	L'Oreal SA	16,206	5,769,897	0.05%
IGM Financial, Inc.	22,135	617,516	0.00%	Legrand SA	66,030	5,272,604	0.04%
RioCan REIT	39,508	616,114	0.00%	Air Liquide SA	34,878	4,928,397	0.04%
Air Canada	38,415	549,738	0.00%	Orange SA	489,072	4,844,330	0.04%
Nuvei Corp.	18,142	460,919	0.00%	Societe Generale SA	192,726	4,829,527	0.04%
		419,369,163	3.38%	Engie SA (Prime De Fidelite)	331,849	4,741,572	0.04%
				Cie Generale des Etablissements Michelin SCA	164,044	4,549,349	0.04%
				Veolia Environnement SA	160,857	4,120,191	0.03%
				Teleperformance	14,956	3,554,691	0.03%
				Publicis Groupe SA	54,675	3,467,269	0.03%
				Thales SA	26,869	3,421,040	0.03%
				ArcelorMittal SA	124,408	3,262,932	0.03%
				Edenred	59,100	3,209,229	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Agricole SA	283,008	2,969,358	0.02%	Hannover Rueck SE	14,772	2,924,485	0.02%
Eurofins Scientific SE	35,134	2,514,533	0.02%	QIAGEN NV	56,959	2,857,714	0.02%
Carrefour SA	147,978	2,470,018	0.02%	Fresenius SE & Co. KGaA	100,079	2,803,744	0.02%
Worldline SA	56,400	2,198,847	0.02%	Dr Ing hc F Porsche AG - Preference Shares	27,361	2,766,797	0.02%
Sartorius Stedim Biotech	6,631	2,140,773	0.02%	Beiersdorf AG	24,016	2,747,651	0.02%
Eiffage SA	18,973	1,861,282	0.01%	MTU Aero Engines AG	12,601	2,719,270	0.02%
Alstom SA	75,483	1,838,362	0.01%	Henkel AG & Co. KGaA - Preference Shares	35,087	2,434,778	0.02%
Bouygues SA	60,218	1,802,065	0.01%	Brenntag SE	37,417	2,384,816	0.02%
Vivendi SE	183,912	1,749,641	0.01%	Commerzbank AG	246,931	2,328,614	0.02%
Engie SA	117,995	1,685,953	0.01%	Sartorius AG - Preference Shares	5,746	2,265,315	0.02%
Euronext NV	22,826	1,684,810	0.01%	Henkel AG & Co. KGaA	33,971	2,184,397	0.02%
Bureau Veritas SA	64,030	1,681,749	0.01%	Siemens Energy AG	112,477	2,109,722	0.02%
Getlink SE	99,399	1,588,602	0.01%	Rheinmetall AG	10,380	2,061,072	0.02%
Unibail-Rodamco-Westfield REIT	29,908	1,552,236	0.01%	Porsche Automobil Holding SE - Preference Shares	36,508	1,996,473	0.02%
Renault SA	45,701	1,525,419	0.01%	HeidelbergCement AG	34,610	1,968,031	0.02%
Electricite de France SA (Prime De Fidelite)	108,489	1,389,419	0.01%	Zalando SE	53,799	1,901,076	0.01%
Arkema SA	15,075	1,349,528	0.01%	Delivery Hero SE	39,169	1,871,944	0.01%
Klepierre SA REIT	58,477	1,343,678	0.01%	Covestro AG	44,817	1,748,221	0.01%
Sodexo SA - PF	12,295	1,174,142	0.01%	Fresenius Medical Care AG & Co. KGaA	52,398	1,709,528	0.01%
Bollore SE	210,028	1,170,075	0.01%	Continental AG	25,600	1,529,463	0.01%
Accor SA	46,840	1,167,266	0.01%	Puma SE	25,077	1,517,486	0.01%
Ipsen SA	10,312	1,106,051	0.01%	GEA Group AG	34,701	1,414,723	0.01%
Dassault Aviation SA	6,410	1,082,258	0.01%	Deutsche Lufthansa AG	157,319	1,303,734	0.01%
Gecina SA REIT	10,406	1,056,717	0.01%	Volkswagen AG	7,956	1,253,702	0.01%
Valeo	55,593	990,838	0.01%	LEG Immobilien SE	17,949	1,165,839	0.01%
BioMerieux	9,390	981,303	0.01%	Carl Zeiss Meditec AG	9,121	1,147,684	0.01%
Remy Cointreau SA	5,776	971,515	0.01%	Scout24 SE	20,528	1,028,166	0.01%
La Francaise des Jeux SAEM	23,835	955,956	0.01%	Knorr-Bremse AG	16,365	891,442	0.01%
Aeroports de Paris	6,817	910,885	0.01%	Evonik Industries AG	45,637	873,544	0.01%
Amundi SA	14,044	794,388	0.01%	HelloFresh SE	37,676	825,505	0.01%
Covivio REIT	11,710	692,986	0.01%	Telefonica Deutschland Holding AG	309,291	760,199	0.01%
Wendel SE	7,057	656,754	0.01%	Nemetschek SE	13,436	683,854	0.01%
Ubisoft Entertainment SA	22,728	640,613	0.01%	Rational AG	1,118	662,218	0.01%
Electricite de France SA	40,308	516,225	0.00%	Bechtle AG	17,805	628,219	0.00%
Sodexo SA - EUR	4,433	423,341	0.00%	Aroundtown SA	246,895	575,218	0.00%
Eurazeo SE	6,611	409,930	0.00%	United Internet AG	23,553	474,837	0.00%
Sodexo SA (XPAR)	3,393	324,023	0.00%	Bayerische Motoren Werke AG - Preference Shares	3,090	262,340	0.00%
SEB SA (Prime De Fidelite)	3,636	303,651	0.00%				
Eurazeo SE (XPAR)	2,832	175,604	0.00%				
SEB SA	1,558	130,112	0.00%				
Sodexo SA	124	11,842	0.00%				
		410,941,556	3.31%			282,123,394	2.27%
Germany 2.27% (2021: 2.42%)				Hong Kong 0.84% (2021: 0.75%)			
SAP SE	254,188	26,148,885	0.21%	Alia Group Ltd.	2,899,077	32,241,063	0.26%
Siemens AG	186,621	25,820,562	0.21%	Hong Kong Exchanges & Clearing Ltd.	291,738	12,604,059	0.10%
Allianz SE	99,486	21,330,845	0.17%	Sun Hung Kai Properties Ltd.	353,133	4,832,139	0.04%
Deutsche Telekom AG	790,826	15,730,640	0.13%	CK Hutchison Holdings Ltd.	672,569	4,037,163	0.03%
Mercedes-Benz Group AG	194,773	12,763,309	0.10%	Link REIT	528,372	3,879,040	0.03%
Bayer AG	239,608	12,357,748	0.10%	Techtronic Industries Co., Ltd.	343,102	3,828,876	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	33,954	11,016,171	0.09%	Galaxy Entertainment Group Ltd.	518,050	3,424,927	0.03%
BASF SE	221,947	10,988,535	0.09%	Hang Seng Bank Ltd.	194,590	3,236,124	0.03%
Infineon Technologies AG	317,886	9,645,271	0.08%	CK Asset Holdings Ltd.	489,624	3,014,296	0.02%
Deutsche Post AG	240,164	9,017,163	0.07%	CLP Holdings Ltd.	411,660	3,003,740	0.02%
Bayerische Motoren Werke AG	92,893	8,266,298	0.07%	BOC Hong Kong Holdings Ltd.	860,323	2,932,061	0.02%
Deutsche Boerse AG	47,045	8,103,696	0.06%	Hong Kong & China Gas Co., Ltd.	2,919,229	2,775,249	0.02%
RWE AG	155,746	6,913,086	0.06%	Wharf Real Estate Investment Co., Ltd.	381,046	2,221,359	0.02%
Merck KGaA	31,444	6,070,752	0.05%	MTR Corp., Ltd.	355,428	1,883,029	0.02%
Deutsche Bank AG	514,017	5,808,414	0.05%	Jardine Matheson Holdings Ltd.	36,366	1,851,029	0.01%
Adidas AG	41,459	5,639,738	0.05%	Sands China Ltd.	549,618	1,823,856	0.01%
E.ON SE	560,029	5,578,847	0.04%	Power Assets Holdings Ltd.	319,449	1,749,716	0.01%
Volkswagen AG - Preference Shares	43,740	5,434,662	0.04%	Henderson Land Development Co., Ltd.	395,447	1,380,653	0.01%
Vonovia SE	178,077	4,184,960	0.03%				
Symrise AG Class A	33,223	3,604,229	0.03%				
Siemens Healthineers AG	71,644	3,573,072	0.03%				
Daimler Truck Holding AG	108,272	3,344,690	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Budweiser Brewing Co. APAC Ltd.	389,600	1,225,463	0.01%	Mediobanca Banca di Credito Finanziario SpA	136,025	1,304,231	0.01%
Hongkong Land Holdings Ltd.	263,237	1,210,890	0.01%	Recordati Industria Chimica e Farmaceutica SpA	29,604	1,224,301	0.01%
WH Group Ltd.	2,074,905	1,206,935	0.01%	Poste Italiane SpA	122,736	1,195,415	0.01%
Swire Pacific Ltd. Class A	132,507	1,166,341	0.01%	Nexi SpA	144,765	1,138,050	0.01%
HKT Trust & HKT Ltd.	935,481	1,147,035	0.01%	DiaSorin SpA	5,951	828,197	0.01%
Sino Land Co., Ltd.	881,285	1,102,037	0.01%	Amplifon SpA	27,861	827,218	0.01%
New World Development Co., Ltd.	348,347	981,894	0.01%	Infrastrutture Wireless Italiane SpA	73,147	734,915	0.01%
ESR Group Ltd.	430,324	903,107	0.01%	Telecom Italia SpA	2,280,631	526,475	0.00%
CK Infrastructure Holdings Ltd.	169,829	888,861	0.01%			81,389,169	0.66%
Hang Lung Properties Ltd.	426,993	834,844	0.01%	Japan 6.13% (2021: 6.15%)			
Xinyi Glass Holdings Ltd.	409,000	761,934	0.01%	Toyota Motor Corp.	2,589,570	35,572,364	0.29%
Swire Properties Ltd.	277,599	705,650	0.01%	Sony Group Corp.	306,635	23,320,946	0.19%
SITC International Holdings Co., Ltd.	300,000	667,269	0.01%	Mitsubishi UFJ Financial Group, Inc.	2,899,354	19,534,849	0.16%
Futu Holdings Ltd. ADR	13,021	529,304	0.00%	Keyence Corp.	47,292	18,430,063	0.15%
HK Electric Investments & HK Electric Investments Ltd.	671,296	444,667	0.00%	Daiichi Sankyo Co., Ltd.	425,428	13,703,202	0.11%
		104,494,610	0.84%	Sumitomo Mitsui Financial Group, Inc.	319,815	12,836,714	0.10%
Ireland 0.19% (2021: 0.19%)				SoftBank Group Corp.	294,172	12,583,325	0.10%
CRH plc	182,884	7,223,721	0.06%	KDDI Corp.	397,251	11,988,734	0.10%
Flutter Entertainment plc	40,466	5,519,342	0.04%	Hitachi Ltd.	234,837	11,908,707	0.10%
Kerry Group plc Class A	39,501	3,551,343	0.03%	Takeda Pharmaceutical Co., Ltd.	364,032	11,342,116	0.09%
Bank of Ireland Group plc	262,927	2,497,418	0.02%	Nintendo Co., Ltd.	268,980	11,277,406	0.09%
Smurfit Kappa Group plc	59,282	2,186,567	0.02%	Shin-Etsu Chemical Co., Ltd.	91,133	11,206,434	0.09%
Kingspan Group plc	35,801	1,932,592	0.01%	Recruit Holdings Co., Ltd.	351,127	11,115,673	0.09%
AIB Group plc	265,106	1,023,090	0.01%	Tokyo Electron Ltd.	36,137	10,648,426	0.09%
		23,934,073	0.19%	Mitsui & Co., Ltd.	344,702	10,065,837	0.08%
Israel 0.20% (2021: 0.20%)				Mitsubishi Corp.	306,205	9,939,566	0.08%
Check Point Software Technologies Ltd.	24,630	3,107,321	0.03%	Tokio Marine Holdings, Inc.	452,751	9,702,175	0.08%
Nice Ltd.	16,107	3,104,084	0.02%	Daikin Industries Ltd.	60,344	9,238,310	0.07%
Bank Leumi Le-Israel BM	367,497	3,052,667	0.02%	Honda Motor Co., Ltd.	392,929	9,029,222	0.07%
Bank Hapoalim BM	321,129	2,886,839	0.02%	ITOCHU Corp.	286,712	9,009,117	0.07%
Teva Pharmaceutical Industries Ltd. ADR	280,725	2,560,212	0.02%	Fast Retailing Co., Ltd.	14,099	8,605,044	0.07%
Israel Discount Bank Ltd. Class A	277,858	1,455,240	0.01%	Hoya Corp.	88,399	8,511,950	0.07%
CyberArk Software Ltd.	10,592	1,373,253	0.01%	Nippon Telegraph & Telephone Corp.	294,954	8,409,693	0.07%
ICL Group Ltd.	161,712	1,166,380	0.01%	Mizuho Financial Group, Inc.	589,766	8,295,924	0.07%
Elbit Systems Ltd.	6,925	1,123,387	0.01%	Seven & i Holdings Co., Ltd.	186,809	8,013,482	0.06%
Tower Semiconductor Ltd.	25,544	1,110,514	0.01%	SoftBank Corp.	697,418	7,865,080	0.06%
Mizrahi Tefahot Bank Ltd.	33,964	1,096,358	0.01%	Oriental Land Co., Ltd.	48,747	7,078,650	0.06%
Wix.com Ltd.	13,099	1,006,396	0.01%	FANUC Corp.	46,190	6,943,641	0.06%
Bezeq The Israeli Telecommunication Corp., Ltd.	468,090	804,582	0.01%	Murata Manufacturing Co., Ltd.	136,285	6,804,696	0.05%
Azrieli Group Ltd.	12,099	800,999	0.01%	Astellas Pharma, Inc.	441,806	6,718,585	0.05%
ZIM Integrated Shipping Services Ltd.	20,429	351,175	0.00%	Fujitsu Ltd.	48,210	6,436,160	0.05%
		24,999,407	0.20%	Japan Tobacco, Inc.	295,351	5,956,490	0.05%
Italy 0.66% (2021: 0.68%)				SMC Corp.	14,072	5,927,635	0.05%
Enel SpA	1,984,286	10,652,178	0.09%	Nidec Corp.	107,762	5,585,542	0.04%
Intesa Sanpaolo SpA	4,104,973	9,103,785	0.07%	Denso Corp.	107,876	5,343,723	0.04%
Eni SpA	609,008	8,635,419	0.07%	Olympus Corp.	299,360	5,336,274	0.04%
Stellantis NV	538,906	7,628,755	0.06%	Canon, Inc.	246,509	5,334,847	0.04%
UniCredit SpA	467,920	6,627,873	0.05%	Dai-ichi Life Holdings, Inc.	234,485	5,320,763	0.04%
Ferrari NV	30,877	6,597,286	0.05%	Bridgestone Corp.	141,614	5,034,759	0.04%
Assicurazioni Generali SpA	271,618	4,816,428	0.04%	Mitsubishi Electric Corp.	483,801	4,816,193	0.04%
CNH Industrial NV	250,239	3,996,666	0.03%	Komatsu Ltd.	219,509	4,784,629	0.04%
Moncler SpA	52,505	2,773,780	0.02%	ORIX Corp.	297,523	4,777,009	0.04%
Terna - Rete Elettrica Nazionale	338,158	2,490,204	0.02%	Japan Post Holdings Co., Ltd.	562,130	4,726,842	0.04%
FincoBank Banca Fineco SpA	147,760	2,447,455	0.02%	Kao Corp.	118,210	4,707,973	0.04%
Snam SpA	477,164	2,305,390	0.02%	Shiseido Co., Ltd.	94,341	4,626,781	0.04%
Prysmian SpA	60,527	2,238,947	0.02%	Panasonic Holdings Corp.	535,353	4,505,737	0.04%
Tenaris SA	113,961	1,980,661	0.02%	Sumitomo Corp.	269,091	4,478,562	0.04%
Davide Campari-Milano NV	129,971	1,315,540	0.01%	Central Japan Railway Co.	36,217	4,448,039	0.04%
				Terumo Corp.	155,002	4,400,602	0.04%
				FUJIFILM Holdings Corp.	86,550	4,345,703	0.03%
				East Japan Railway Co.	75,989	4,330,875	0.03%
				Marubeni Corp.	367,680	4,221,723	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsui Fudosan Co., Ltd.	226,402	4,147,286	0.03%	T&D Holdings, Inc.	124,139	1,789,476	0.01%
Eisai Co., Ltd.	62,107	4,097,005	0.03%	Toray Industries, Inc.	318,704	1,779,206	0.01%
Chugai Pharmaceutical Co., Ltd.	159,830	4,079,787	0.03%	Tokyu Corp.	141,138	1,778,866	0.01%
Kyocera Corp.	80,763	4,010,453	0.03%	Nissan Motor Co., Ltd.	558,469	1,769,646	0.01%
Mitsubishi Estate Co., Ltd.	298,414	3,869,691	0.03%	Nippon Building Fund, Inc. REIT	396	1,764,735	0.01%
Unicharm Corp.	95,715	3,676,408	0.03%	Mitsubishi Chemical Group Corp.	339,348	1,760,973	0.01%
Kubota Corp.	257,450	3,545,315	0.03%	Sumitomo Realty & Development Co., Ltd.	72,177	1,707,260	0.01%
Sompo Holdings, Inc.	79,726	3,540,827	0.03%	Pan Pacific International Holdings Corp.	91,772	1,706,141	0.01%
Nippon Steel Corp.	199,275	3,461,581	0.03%	Isuzu Motors Ltd.	144,288	1,691,717	0.01%
MS&AD Insurance Group Holdings, Inc.	105,825	3,387,812	0.03%	Nippon Paint Holdings Co., Ltd.	208,743	1,643,745	0.01%
Daiwa House Industry Co., Ltd.	145,277	3,346,067	0.03%	Yamaha Motor Co., Ltd.	72,036	1,643,324	0.01%
Ajinomoto Co., Inc.	108,974	3,329,222	0.03%	Z Holdings Corp.	634,179	1,595,721	0.01%
Asahi Group Holdings Ltd.	106,306	3,318,613	0.03%	TIS, Inc.	60,500	1,595,665	0.01%
Toshiba Corp.	93,566	3,264,120	0.03%	AGC, Inc.	47,288	1,575,132	0.01%
Shionogi & Co., Ltd.	65,234	3,256,138	0.03%	Hankyu Hanshin Holdings, Inc.	53,007	1,574,803	0.01%
Aeon Co., Ltd.	154,044	3,249,115	0.03%	Rohm Co., Ltd.	21,794	1,574,117	0.01%
Otsuka Holdings Co., Ltd.	99,163	3,235,414	0.03%	Daiwa Securities Group, Inc.	346,989	1,533,174	0.01%
Kirin Holdings Co., Ltd.	212,137	3,233,222	0.03%	Hamamatsu Photonics KK	31,919	1,528,880	0.01%
Bandai Namco Holdings, Inc.	51,005	3,213,881	0.03%	Kansai Electric Power Co., Inc.	157,405	1,525,795	0.01%
Advantest Corp.	48,700	3,129,910	0.02%	Shimadzu Corp.	53,290	1,512,532	0.01%
Lasertec Corp.	18,500	3,048,865	0.02%	Trend Micro, Inc.	32,401	1,507,766	0.01%
TDK Corp.	92,359	3,034,418	0.02%	Chubu Electric Power Co., Inc.	145,149	1,498,298	0.01%
Sumitomo Mitsui Trust Holdings, Inc.	86,930	3,022,736	0.02%	Kyowa Kirin Co., Ltd.	64,684	1,480,508	0.01%
M3, Inc.	111,152	3,014,149	0.02%	Osaka Gas Co., Ltd.	91,612	1,478,901	0.01%
Suzuki Motor Corp.	93,003	3,010,465	0.02%	MISUMI Group, Inc.	67,100	1,464,102	0.01%
Mitsubishi Heavy Industries Ltd.	75,700	3,002,871	0.02%	Nissan Chemical Corp.	32,600	1,428,080	0.01%
Resona Holdings, Inc.	513,276	2,813,303	0.02%	MEIJI Holdings Co., Ltd.	27,787	1,419,412	0.01%
Secom Co., Ltd.	49,022	2,802,478	0.02%	Taisei Corp.	43,864	1,412,877	0.01%
Inpex Corp.	264,515	2,798,613	0.02%	Kintetsu Group Holdings Co., Ltd.	41,737	1,377,579	0.01%
Nippon Yusen KK	113,718	2,680,382	0.02%	Nissin Foods Holdings Co., Ltd.	17,416	1,375,382	0.01%
Shimano, Inc.	16,902	2,679,827	0.02%	Nippon Prologis, Inc. REIT	583	1,363,110	0.01%
Nomura Holdings, Inc.	721,370	2,671,275	0.02%	Japan Metropolitan Fund Invest REIT	1,716	1,361,667	0.01%
Nexon Co., Ltd.	117,532	2,638,446	0.02%	Daiwa House Investment Corp. REIT Class A	610	1,356,429	0.01%
Sekisui House Ltd.	146,399	2,589,125	0.02%	Japan Real Estate Investment Corp. REIT	306	1,338,148	0.01%
Renesas Electronics Corp.	284,491	2,551,784	0.02%	Capcom Co., Ltd.	40,900	1,305,006	0.01%
ENEOS Holdings, Inc.	725,468	2,463,221	0.02%	Daifuku Co., Ltd.	27,800	1,302,088	0.01%
Nitori Holdings Co., Ltd.	18,966	2,450,796	0.02%	Tokyo Electric Power Co. Holdings, Inc.	358,631	1,293,784	0.01%
Symex Corp.	39,925	2,420,100	0.02%	SUMCO Corp.	95,700	1,274,356	0.01%
Obic Co., Ltd.	16,303	2,398,281	0.02%	Sekisui Chemical Co., Ltd.	89,498	1,251,459	0.01%
Omron Corp.	49,194	2,388,022	0.02%	JFE Holdings, Inc.	106,431	1,238,986	0.01%
NTT Data Corp.	162,235	2,375,520	0.02%	Nomura Real Estate Master Fund, Inc. REIT	1,000	1,235,363	0.01%
Nomura Research Institute Ltd.	96,813	2,285,592	0.02%	MINEBEA MITSUMI, Inc.	80,991	1,209,847	0.01%
Subaru Corp.	147,282	2,263,172	0.02%	Sumitomo Chemical Co., Ltd.	331,340	1,190,308	0.01%
West Japan Railway Co.	51,447	2,233,808	0.02%	Makita Corp.	50,980	1,190,029	0.01%
NEC Corp.	62,363	2,190,704	0.02%	Mazda Motor Corp.	155,516	1,184,536	0.01%
Nitto Denko Corp.	37,357	2,165,910	0.02%	Yamaha Corp.	31,348	1,168,912	0.01%
Asahi Kasei Corp.	296,085	2,112,505	0.02%	Concordia Financial Group Ltd.	279,875	1,166,632	0.01%
Mitsui OSK Lines Ltd.	84,600	2,109,470	0.02%	Ricoh Co., Ltd.	152,510	1,163,951	0.01%
Sumitomo Electric Industries Ltd.	184,808	2,107,269	0.02%	GLP J-Reit REIT	1,015	1,163,890	0.01%
Sumitomo Metal Mining Co., Ltd.	59,346	2,100,915	0.02%	Kajima Corp.	99,860	1,162,492	0.01%
Toyota Tsusho Corp.	55,900	2,069,586	0.02%	Toho Co., Ltd.	30,007	1,155,296	0.01%
Yakult Honsha Co., Ltd.	31,322	2,032,031	0.02%	SBI Holdings, Inc.	60,560	1,155,250	0.01%
Ono Pharmaceutical Co., Ltd.	85,110	1,988,663	0.02%	Lixil Corp.	75,901	1,151,070	0.01%
Tokyo Gas Co., Ltd.	100,863	1,976,057	0.02%	Idemitsu Kosan Co., Ltd.	49,114	1,142,749	0.01%
Kikkoman Corp.	37,340	1,963,997	0.02%	Fuji Electric Co., Ltd.	29,508	1,124,902	0.01%
Disco Corp.	6,700	1,916,897	0.02%				
Japan Exchange Group, Inc.	130,779	1,880,732	0.01%				
Daito Trust Construction Co., Ltd.	18,138	1,861,295	0.01%				
Toyota Industries Corp.	33,802	1,854,761	0.01%				
Yaskawa Electric Corp.	57,185	1,831,116	0.01%				
Dentsu Group, Inc.	57,485	1,805,869	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nippon Express Holdings, Inc.	19,570	1,118,328	0.01%	Nomura Real Estate Holdings, Inc.	25,834	554,096	0.00%
Obayashi Corp.	144,439	1,092,502	0.01%	Oracle Corp. Japan	8,565	553,062	0.00%
Yamato Holdings Co., Ltd.	68,107	1,077,262	0.01%	Hakuhodo DY Holdings, Inc.	54,644	550,809	0.00%
Mitsui Chemicals, Inc.	47,638	1,074,107	0.01%	SCSK Corp.	35,700	541,405	0.00%
Japan Post Bank Co., Ltd.	125,622	1,073,945	0.01%	Iida Group Holdings Co., Ltd.	35,620	540,192	0.00%
TOTO Ltd.	31,340	1,068,854	0.01%	Welcia Holdings Co., Ltd.	21,500	501,061	0.00%
Dai Nippon Printing Co., Ltd.	53,016	1,064,780	0.01%	Hitachi Construction Machinery Co., Ltd.	21,310	477,898	0.00%
CyberAgent, Inc.	119,200	1,055,179	0.01%	Kakaku.com, Inc.	29,395	470,516	0.00%
Tobu Railway Co., Ltd.	43,795	1,022,309	0.01%	Koei Tecmo Holdings Co., Ltd.	25,220	457,207	0.00%
TOPPAN, Inc.	68,343	1,012,105	0.01%	Ito En Ltd.	11,900	432,006	0.00%
Suntory Beverage & Food Ltd.	29,545	1,007,636	0.01%	Sharp Corp.	47,800	342,347	0.00%
SG Holdings Co., Ltd.	71,200	987,502	0.01%			760,616,138	6.13%
Seiko Epson Corp.	67,060	978,874	0.01%	Netherlands 1.19% (2021: 1.34%)			
Konami Group Corp.	21,164	957,589	0.01%	ASML Holding NV	98,948	53,202,414	0.43%
Kurita Water Industries Ltd.	22,970	950,519	0.01%	Prosus NV	201,973	13,892,564	0.11%
Rakuten Group, Inc.	210,406	950,411	0.01%	ING Groep NV	921,744	11,202,732	0.09%
Kobe Bussan Co., Ltd.	32,900	945,023	0.01%	Adyen NV	5,234	7,196,985	0.06%
Kobayashi Pharmaceutical Co., Ltd.	13,800	944,439	0.01%	Koninklijke Ahold Delhaize NV	250,051	7,162,708	0.06%
Hirose Electric Co., Ltd.	7,479	940,933	0.01%	Wolters Kluwer NV	62,864	6,558,875	0.05%
Square Enix Holdings Co., Ltd.	20,200	938,467	0.01%	Heineken NV	64,509	6,050,295	0.05%
Ibiden Co., Ltd.	25,800	935,640	0.01%	Koninklijke DSM NV	41,770	5,095,383	0.04%
Persol Holdings Co., Ltd.	42,800	917,340	0.01%	Universal Music Group NV	172,360	4,140,742	0.03%
Brother Industries Ltd.	60,167	915,193	0.01%	Koninklijke Philips NV	224,402	3,353,860	0.03%
Otsuka Corp.	28,862	908,876	0.01%	Akzo Nobel NV	44,656	2,981,554	0.02%
USS Co., Ltd.	57,129	907,084	0.01%	NN Group NV	71,292	2,903,456	0.02%
Japan Post Insurance Co., Ltd.	50,889	895,171	0.01%	Coca-Cola Europacific Partners plc	50,955	2,818,831	0.02%
Shimizu Corp.	167,452	893,450	0.01%	ASM International NV	11,187	2,813,502	0.02%
JSR Corp.	44,743	877,600	0.01%	Koninklijke KPN NV	866,623	2,672,971	0.02%
Aisin Corp.	32,338	865,157	0.01%	Aegon NV	463,782	2,345,174	0.02%
Odakyu Electric Railway Co., Ltd.	66,304	859,799	0.01%	Heineken Holding NV	27,155	2,088,094	0.02%
Asahi Intecc Co., Ltd.	51,500	844,640	0.01%	EXOR NV	27,885	2,032,626	0.02%
Kose Corp.	7,713	842,938	0.01%	IMCD NV	13,819	1,963,740	0.02%
McDonald's Holdings Co. Japan Ltd.	22,233	841,668	0.01%	AerCap Holdings NV	33,150	1,933,308	0.01%
GMO Payment Gateway, Inc.	10,100	835,894	0.01%	Randstad NV	28,979	1,761,650	0.01%
Mitsubishi HC Capital, Inc.	169,903	835,705	0.01%	ABN AMRO Bank NV GDR	96,416	1,329,982	0.01%
Nihon M&A Center Holdings, Inc.	67,400	832,124	0.01%	Just Eat Takeaway.com NV	41,995	885,178	0.01%
Keisei Electric Railway Co., Ltd.	28,673	816,000	0.01%	OCI NV	23,379	833,870	0.01%
Keio Corp.	22,184	813,752	0.01%	JDE Peet's NV	25,646	739,556	0.01%
Hulic Co., Ltd.	102,727	809,702	0.01%			147,960,050	1.19%
Hoshizaki Corp.	22,838	805,721	0.01%	New Zealand 0.05% (2021: 0.05%)			
Yokogawa Electric Corp.	50,196	800,808	0.01%	Fisher & Paykel Healthcare Corp., Ltd.	141,392	2,020,968	0.02%
MonotaRO Co., Ltd.	56,400	793,776	0.01%	Auckland International Airport Ltd.	303,849	1,500,842	0.01%
Chiba Bank Ltd.	107,629	784,714	0.01%	Spark New Zealand Ltd.	423,513	1,446,394	0.01%
ANA Holdings, Inc.	36,000	763,955	0.01%	Meridian Energy Ltd.	292,265	968,577	0.01%
Koito Manufacturing Co., Ltd.	50,526	760,886	0.01%	Mercury NZ Ltd.	145,084	510,177	0.00%
Oji Holdings Corp.	183,747	739,472	0.01%			6,446,958	0.05%
Shizuoka Financial Group, Inc.	90,521	723,784	0.01%	Norway 0.22% (2021: 0.18%)			
Nippon Sanso Holdings Corp.	49,272	715,489	0.01%	Equinor A.S.A	232,674	8,309,280	0.07%
Japan Airlines Co., Ltd.	33,270	679,546	0.01%	DNB Bank A.S.A	231,893	4,577,362	0.04%
Tosoh Corp.	56,500	672,288	0.01%	Norsk Hydro A.S.A	333,815	2,484,551	0.02%
Azbil Corp.	26,600	670,317	0.01%	Aker BP A.S.A	77,898	2,404,708	0.02%
NGK Insulators Ltd.	52,348	665,731	0.01%	Yara International A.S.A	42,438	1,855,020	0.02%
Open House Group Co., Ltd.	17,900	653,894	0.00%	Mowi A.S.A	104,747	1,777,860	0.01%
ZOZO, Inc.	26,300	649,801	0.00%	Telenor A.S.A	162,825	1,514,036	0.01%
Hikari Tsushin, Inc.	4,384	618,667	0.00%	Orkla A.S.A	176,865	1,273,658	0.01%
Nippon Shinyaku Co., Ltd.	10,100	572,572	0.00%	Gjensidige Forsikring A.S.A	46,852	914,116	0.01%
Nisshin Seifun Group, Inc.	45,640	571,775	0.00%	Kongsberg Gruppen A.S.A	19,945	841,452	0.01%
Itochu Techno-Solutions Corp.	23,900	556,088	0.00%	Salmar A.S.A	13,373	522,376	0.00%
				Adevinta A.S.A Class B	66,062	439,922	0.00%
						26,914,341	0.22%
				Portugal 0.06% (2021: 0.05%)			
				EDP - Energias de Portugal SA	718,241	3,569,023	0.03%
				Galp Energia SGPS SA	115,164	1,549,880	0.01%

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EDP Renovaveis SA	65,961	1,448,768	0.01%	Atlas Copco AB Class B	343,561	3,663,288	0.03%
Jeronimo Martins SGPS SA	65,379	1,408,074	0.01%	Swedbank AB Class A	214,842	3,655,788	0.03%
		7,975,745	0.06%	Svenska Handelsbanken AB Class A	346,994	3,500,079	0.03%
Singapore 0.43% (2021: 0.33%)				Nibe Industrier AB Class B	360,999	3,364,173	0.03%
DBS Group Holdings Ltd.	439,564	11,116,918	0.09%	Epiroc AB Class A	181,873	3,313,843	0.03%
Oversea-Chinese Banking Corp., Ltd.	827,067	7,510,943	0.06%	Boliden AB	68,544	2,573,813	0.02%
United Overseas Bank Ltd.	291,429	6,670,795	0.05%	Investor AB Class A	134,906	2,509,864	0.02%
Sea Ltd. ADR	86,547	4,503,040	0.04%	Alfa Laval AB	71,354	2,061,969	0.02%
Singapore Telecommunications Ltd.	2,076,052	3,978,119	0.03%	H&M Hennes & Mauritz AB Class B	191,012	2,057,602	0.02%
Keppel Corp., Ltd.	375,646	2,033,395	0.02%	Svenska Cellulosa AB SCA Class B	155,543	1,969,759	0.02%
CapitaLand Integrated Commercial Trust REIT	1,255,818	1,910,132	0.02%	Telia Co. AB	622,096	1,591,735	0.01%
CapitaLand Ascendas REIT	810,953	1,656,734	0.01%	EQT AB	70,395	1,490,392	0.01%
CapitaLand Investment Ltd.	593,579	1,637,520	0.01%	SKF AB Class B	90,080	1,375,904	0.01%
Singapore Exchange Ltd.	230,382	1,537,369	0.01%	Indutrade AB	64,618	1,309,166	0.01%
Wilmar International Ltd.	482,375	1,499,779	0.01%	Skanska AB Class B	79,022	1,251,368	0.01%
Singapore Airlines Ltd.	313,927	1,294,375	0.01%	Epiroc AB Class B	76,675	1,233,703	0.01%
Grab Holdings Ltd. Class A	341,058	1,098,207	0.01%	Tele2 AB Class B	146,527	1,196,742	0.01%
Venture Corp., Ltd.	84,300	1,072,292	0.01%	Volvo AB Class A	62,043	1,179,588	0.01%
Singapore Technologies Engineering Ltd.	402,272	1,004,780	0.01%	Sagax AB Class B	48,250	1,095,170	0.01%
Mapletree Logistics Trust REIT	827,043	980,464	0.01%	Getinge AB Class B	52,160	1,082,797	0.01%
Genting Singapore Ltd.	1,365,646	972,407	0.01%	Securitas AB Class B	125,537	1,047,718	0.01%
City Developments Ltd.	119,061	730,594	0.01%	Holmen AB Class B	24,262	963,774	0.01%
Mapletree Pan Asia Commercial Trust REIT	528,700	658,313	0.01%	Industrivarden AB Class A	37,065	901,769	0.01%
Jardine Cycle & Carriage Ltd.	25,500	543,767	0.00%	Lifco AB Class B	51,863	866,831	0.01%
UOL Group Ltd.	84,213	421,944	0.00%	Swedish Orphan Biovitrum AB	41,146	851,787	0.01%
		52,831,887	0.43%	Kinnevik AB Class B	57,721	793,286	0.01%
Spain 0.68% (2021: 0.61%)				Embracer Group AB Class B	163,996	744,313	0.01%
Iberdrola SA	1,479,416	17,257,450	0.14%	Fastighets AB Balder Class B	155,580	724,482	0.01%
Banco Santander SA	4,098,985	12,259,933	0.10%	L. E. Lundbergforetagen AB Class B	16,719	712,597	0.00%
Banco Bilbao Vizcaya Argentaria SA	1,484,497	8,926,112	0.07%	Electrolux AB Class B	50,499	682,302	0.00%
Industria de Diseno Textil SA	264,992	7,027,896	0.06%	Volvo Car AB Class B	147,003	668,458	0.00%
Amadeus IT Group SA	107,436	5,566,795	0.04%	Husqvarna AB Class B	94,478	663,010	0.00%
Repsol SA	338,237	5,360,604	0.04%	Industrivarden AB Class C	25,773	625,804	0.00%
Telefonica SA	1,267,625	4,579,474	0.04%	Investment AB Latour Class B	32,825	620,933	0.00%
CaixaBank SA	1,117,282	4,378,563	0.04%			115,629,446	0.93%
Cellnex Telecom SA	132,651	4,377,399	0.03%	Switzerland 2.83% (2021: 2.87%)			
Ferrovial SA	121,571	3,174,901	0.03%	Nestle SA	670,492	77,644,307	0.63%
Aena SME SA	18,279	2,288,319	0.02%	Roche Holding AG	174,222	54,703,298	0.44%
Red Electrica Corp. SA	99,447	1,725,752	0.01%	Novartis AG	524,890	47,422,779	0.38%
ACS Actividades de Construccion y Servicios SA	55,816	1,594,679	0.01%	Zurich Insurance Group AG	36,532	17,464,444	0.14%
Endesa SA	71,405	1,343,910	0.01%	Cie Financiere Richemont SA Class A	127,370	16,506,337	0.13%
Acciona SA	5,464	1,002,427	0.01%	UBS Group AG	820,854	15,264,584	0.12%
Enagas SA	59,137	979,844	0.01%	ABB Ltd.	386,290	11,715,626	0.09%
Naturgy Energy Group SA	37,636	976,460	0.01%	Lonza Group AG	18,414	9,017,924	0.07%
Grifols SA	67,869	780,106	0.01%	Sika AG	35,101	8,411,037	0.07%
Corp. ACCIONA Energias Renovables SA	16,213	625,342	0.00%	Alcon, Inc.	121,192	8,275,952	0.07%
		84,225,966	0.68%	Holcim AG	137,303	7,105,564	0.06%
Sweden 0.93% (2021: 1.08%)				Swiss Re AG	73,347	6,855,867	0.06%
Nordea Bank Abp	826,747	8,861,376	0.07%	Givaudan SA	2,237	6,849,785	0.06%
Atlas Copco AB Class A	682,804	8,066,910	0.06%	Partners Group Holding AG	5,446	4,807,926	0.04%
Investor AB Class B	419,092	7,584,240	0.06%	Geberit AG	8,915	4,196,371	0.03%
Volvo AB Class B	362,544	6,558,116	0.05%	Swiss Life Holding AG	7,590	3,911,492	0.03%
Assa Abloy AB Class B	249,792	5,362,874	0.04%	SGS SA	1,608	3,736,706	0.03%
Hexagon AB Class B	480,158	5,023,007	0.04%	Swisscom AG	6,214	3,402,521	0.03%
Sandvik AB	267,161	4,830,667	0.04%	Kuehne + Nagel International AG	13,944	3,243,351	0.03%
Skandinaviska Enskilda Banken AB Class A	388,469	4,472,082	0.04%	Straumann Holding AG	28,053	3,201,899	0.03%
Evolution AB	45,762	4,459,594	0.04%	Sonova Holding AG	12,825	3,039,908	0.02%
Telefonaktiebolaget LM Ericsson Class B	729,679	4,264,835	0.03%	Julius Baer Group Ltd.	51,087	2,974,001	0.02%
Essity AB Class B	144,948	3,801,938	0.03%	Chocoladefabriken Lindt & Spruengli AG	281	2,864,062	0.02%
				Logitech International SA	40,064	2,470,873	0.02%
				Chocoladefabriken Lindt & Spruengli AG (XSWX)	24	2,464,332	0.02%
				Credit Suisse Group AG	807,310	2,411,808	0.02%

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Baloise Holding AG	12,043	1,857,475	0.02%	Halma plc	91,938	2,183,090	0.02%
Schindler Holding AG (XSWX)	9,802	1,842,378	0.01%	Next plc	30,441	2,126,011	0.02%
Barry Callebaut AG	880	1,739,645	0.01%	United Utilities Group plc	167,257	1,994,632	0.02%
SIG Group AG	79,337	1,732,174	0.01%	Severn Trent plc	60,913	1,942,447	0.02%
VAT Group AG	6,284	1,717,029	0.01%	Mondi plc	112,291	1,903,880	0.02%
Swatch Group AG	5,755	1,635,933	0.01%	St James's Place plc	138,346	1,822,260	0.02%
Roche Holding AG (XSWX)	3,764	1,458,082	0.01%	Pearson plc	160,022	1,807,870	0.01%
Swiss Prime Site AG	16,382	1,419,171	0.01%	Intertek Group plc	36,785	1,784,992	0.01%
Adecco Group AG	37,085	1,220,935	0.01%	Antofagasta plc	95,285	1,771,426	0.01%
Schindler Holding AG	6,380	1,150,220	0.01%	Melrose Industries plc	1,041,478	1,685,008	0.01%
EMS-Chemie Holding AG	1,677	1,134,676	0.01%	Associated British Foods plc	84,277	1,597,698	0.01%
Swatch Group AG (XSWX)	18,969	984,945	0.01%	Auto Trader Group plc	251,969	1,562,750	0.01%
Temenos AG	15,079	826,965	0.01%	Smiths Group plc	80,133	1,540,826	0.01%
BKW AG	5,703	779,755	0.01%	Whitbread plc	47,418	1,465,905	0.01%
Clariant AG	47,706	755,397	0.01%	Kingfisher plc	501,249	1,423,571	0.01%
Banque Cantonale Vaudoise	7,399	709,751	0.01%	M&G plc	578,747	1,307,764	0.01%
Bachem Holding AG Class B	6,920	597,235	0.00%	Phoenix Group Holdings plc	174,100	1,274,560	0.01%
		351,524,520	2.83%	Land Securities Group plc REIT	167,932	1,255,262	0.01%
United Kingdom 4.32% (2021: 3.99%)				abrdrn plc	528,354	1,202,792	0.01%
AstraZeneca plc	376,806	50,846,698	0.41%	Johnson Matthey plc	46,391	1,186,945	0.01%
Shell plc	1,771,188	49,556,872	0.40%	Berkeley Group Holdings plc	26,106	1,184,832	0.01%
Unilever plc	621,219	31,250,594	0.25%	Barratt Developments plc	245,837	1,173,406	0.01%
HSBC Holdings plc	4,876,904	30,253,167	0.24%	Coca-Cola HBC AG	49,388	1,172,136	0.01%
BP plc	4,594,915	26,248,782	0.21%	British Land Co. plc REIT	243,391	1,156,754	0.01%
Diageo plc	554,463	24,344,169	0.20%	AVEVA Group plc	29,912	1,156,074	0.01%
British American Tobacco plc	520,358	20,540,176	0.17%	DCC plc	23,367	1,146,813	0.01%
Rio Tinto plc	273,866	19,100,549	0.15%	Admiral Group plc	43,607	1,120,960	0.01%
GSK plc	990,655	17,131,288	0.14%	Persimmon plc	75,697	1,108,151	0.01%
Glencore plc	2,388,392	15,870,434	0.13%	J Sainsbury plc	411,522	1,077,658	0.01%
RELX plc	467,731	12,873,057	0.10%	Ocado Group plc	138,461	1,027,310	0.01%
Anglo American plc	309,361	12,043,998	0.10%	Taylor Wimpey plc	822,942	1,006,251	0.01%
Reckitt Benckiser Group plc	173,762	12,026,913	0.10%	JD Sports Fashion plc	608,490	923,358	0.01%
National Grid plc	884,551	10,612,599	0.09%	Schroders plc	173,523	910,066	0.01%
Compass Group plc	434,791	10,028,718	0.08%	Hargreaves Lansdown plc	82,162	846,205	0.01%
Prudential plc	679,393	9,214,401	0.07%	Hikma Pharmaceuticals plc	38,577	720,194	0.01%
Lloyds Banking Group plc	16,714,802	9,130,241	0.07%			535,976,399	4.32%
BAE Systems plc	755,571	7,779,981	0.06%	United States 66.57% (2021: 67.96%)			
Experian plc	221,710	7,502,129	0.06%	Apple, Inc.	3,915,018	508,678,289	4.10%
Barclays plc	3,910,473	7,456,635	0.06%	Microsoft Corp.	1,726,180	413,972,488	3.34%
London Stock Exchange Group plc	80,120	6,877,416	0.06%	Amazon.com, Inc.	2,234,047	187,659,948	1.51%
Vodafone Group plc	6,591,612	6,679,432	0.05%	Alphabet, Inc. Class A	1,486,880	131,187,422	1.06%
Ferguson plc	51,607	6,480,949	0.05%	UnitedHealth Group, Inc.	227,754	120,750,616	0.97%
Ashtead Group plc	106,702	6,058,206	0.05%	Alphabet, Inc. Class C	1,326,341	117,686,237	0.95%
Imperial Brands plc	221,061	5,507,085	0.04%	Johnson & Johnson	640,380	113,123,127	0.91%
SSE plc	255,979	5,271,541	0.04%	Exxon Mobil Corp.	1,014,356	111,883,467	0.90%
Tesco plc	1,872,765	5,050,663	0.04%	Berkshire Hathaway, Inc. Class B	316,527	97,775,190	0.79%
Haleon plc	1,229,448	4,841,189	0.04%	JPMorgan Chase & Co.	713,337	95,658,492	0.77%
Standard Chartered plc	626,961	4,693,963	0.04%	NVIDIA Corp.	606,691	88,661,823	0.71%
Legal & General Group plc	1,430,829	4,294,255	0.03%	Procter & Gamble Co.	580,942	88,047,570	0.71%
NatWest Group plc	1,331,970	4,249,105	0.03%	Visa, Inc. Class A	398,163	82,722,345	0.67%
3i Group plc	248,889	4,016,298	0.03%	Chevron Corp.	452,341	81,190,686	0.65%
Rentokil Initial plc	614,618	3,755,766	0.03%	Tesla, Inc.	648,743	79,912,163	0.64%
Aviva plc	689,185	3,670,903	0.03%	Home Depot, Inc.	249,624	78,846,237	0.64%
Smith & Nephew plc	206,421	2,754,931	0.02%	Mastercard, Inc. Class A	210,255	73,111,971	0.59%
Segro plc REIT	298,949	2,745,949	0.02%	Eli Lilly & Co.	196,522	71,895,608	0.58%
Bunzl plc	80,412	2,668,714	0.02%	Pfizer, Inc.	1,363,741	69,878,089	0.56%
Croda International plc	33,225	2,639,378	0.02%	AbbVie, Inc.	430,881	69,634,678	0.56%
Informa plc	349,111	2,601,983	0.02%	Merck & Co., Inc.	615,736	68,315,909	0.55%
WPP plc	260,604	2,571,167	0.02%	Meta Platforms, Inc. Class A	555,309	66,825,885	0.54%
InterContinental Hotels Group plc	43,315	2,471,795	0.02%	Coca-Cola Co.	997,812	63,470,821	0.51%
Burberry Group plc	97,343	2,377,006	0.02%	PepsiCo, Inc.	336,666	60,822,080	0.49%
BT Group plc	1,734,106	2,337,314	0.02%	Bank of America Corp.	1,759,218	58,265,300	0.47%
Entain plc	143,566	2,282,172	0.02%	Broadcom, Inc.	98,227	54,921,662	0.44%
Spirax-Sarco Engineering plc	17,808	2,273,865	0.02%	Thermo Fisher Scientific, Inc.	95,120	52,381,633	0.42%
Rolls-Royce Holdings plc	1,994,264	2,235,775	0.02%	Walmart, Inc.	366,767	52,003,893	0.42%
Sage Group plc	243,992	2,188,321	0.02%	Costco Wholesale Corp.	107,749	49,187,418	0.40%
				Cisco Systems, Inc.	1,005,468	47,900,496	0.39%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
McDonald's Corp.	179,000	47,171,870	0.38%	Booking Holdings, Inc.	9,678	19,503,880	0.16%
Abbott Laboratories	425,064	46,667,777	0.38%	Northrop Grumman Corp.	35,741	19,500,647	0.16%
Danaher Corp.	167,617	44,488,904	0.36%	Duke Energy Corp.	188,271	19,390,030	0.16%
Accenture plc Class A	153,414	40,936,992	0.33%	PayPal Holdings, Inc.	268,667	19,134,464	0.15%
Verizon Communications, Inc.	1,019,090	40,152,146	0.32%	ServiceNow, Inc.	49,015	19,031,054	0.15%
NextEra Energy, Inc.	477,227	39,896,177	0.32%	Southern Co.	264,665	18,899,728	0.15%
Linde plc	121,487	39,626,630	0.32%	Regeneron Pharmaceuticals, Inc.	26,046	18,791,929	0.15%
Walt Disney Co.	444,070	38,580,802	0.31%	EOG Resources, Inc.	142,911	18,509,833	0.15%
Adobe, Inc.	114,036	38,376,535	0.31%	Progressive Corp.	141,379	18,338,270	0.15%
Wells Fargo & Co.	924,407	38,168,765	0.31%	Schlumberger Ltd.	343,018	18,337,742	0.15%
Philip Morris International, Inc.	376,852	38,141,191	0.31%	Vertex Pharmaceuticals, Inc.	62,485	18,044,418	0.15%
Comcast Corp. Class A	1,073,811	37,551,171	0.30%	Becton Dickinson & Co.	69,763	17,740,731	0.14%
Bristol-Myers Squibb Co.	518,394	37,298,448	0.30%	Zoetis, Inc. Class A	114,829	16,828,190	0.14%
Texas Instruments, Inc.	222,336	36,734,354	0.30%	Illinois Tool Works, Inc.	75,783	16,694,995	0.13%
ConocoPhillips	309,722	36,547,196	0.29%	Target Corp.	111,972	16,688,307	0.13%
Raytheon Technologies Corp.	360,887	36,420,716	0.29%	Air Products & Chemicals, Inc.	54,042	16,658,987	0.13%
NIKE, Inc. Class B	307,852	36,021,763	0.29%	3M Co.	134,826	16,168,334	0.13%
Honeywell International, Inc.	164,125	35,171,987	0.28%	CSX Corp.	520,921	16,138,133	0.13%
Amgen, Inc.	130,592	34,298,683	0.28%	Boston Scientific Corp.	348,193	16,110,890	0.13%
Salesforce, Inc.	243,603	32,299,322	0.26%	Waste Management, Inc.	101,245	15,883,316	0.13%
Netflix, Inc.	108,617	32,028,981	0.26%	Humana, Inc.	30,850	15,801,061	0.13%
AT&T, Inc.	1,739,568	32,025,447	0.26%	PNC Financial Services Group, Inc.	99,123	15,655,487	0.13%
Oracle Corp.	389,766	31,859,473	0.26%	Aon plc Class A	51,654	15,503,432	0.12%
Union Pacific Corp.	152,386	31,554,569	0.25%	Colgate-Palmolive Co.	194,259	15,305,667	0.12%
United Parcel Service, Inc. Class B	178,754	31,074,595	0.25%	Eaton Corp. plc	97,494	15,301,683	0.12%
International Business Machines Corp.	220,386	31,050,184	0.25%	Fiserv, Inc.	148,535	15,012,432	0.12%
Caterpillar, Inc.	128,638	30,816,519	0.25%	US Bancorp	342,534	14,937,908	0.12%
Deere & Co.	70,468	30,213,860	0.24%	CME Group, Inc. Class A	88,023	14,801,948	0.12%
QUALCOMM, Inc.	274,385	30,165,887	0.24%	Activision Blizzard, Inc.	191,414	14,652,742	0.12%
Lowe's Cos, Inc.	151,333	30,151,587	0.24%	Equinix, Inc. REIT	22,223	14,556,732	0.12%
Elevance Health, Inc.	58,461	29,988,739	0.24%	Moderna, Inc.	80,952	14,540,598	0.12%
CVS Health Corp.	318,938	29,721,832	0.24%	Occidental Petroleum Corp.	228,556	14,396,742	0.12%
Charles Schwab Corp.	352,813	29,375,210	0.24%	Crown Castle, Inc. REIT	106,036	14,382,723	0.12%
Goldman Sachs Group, Inc.	83,193	28,566,812	0.23%	Sherwin-Williams Co.	60,389	14,332,121	0.12%
Lockheed Martin Corp.	58,284	28,354,583	0.23%	General Dynamics Corp.	57,519	14,271,039	0.11%
S&P Global, Inc.	83,182	27,860,979	0.22%	Norfolk Southern Corp.	57,823	14,248,744	0.11%
Starbucks Corp.	280,213	27,797,130	0.22%	Lam Research Corp.	33,622	14,131,327	0.11%
Morgan Stanley	314,280	26,720,086	0.22%	Marathon Petroleum Corp.	121,182	14,104,373	0.11%
Intel Corp.	1,001,496	26,469,539	0.21%	Intercontinental Exchange, Inc.	137,081	14,063,140	0.11%
Gilead Sciences, Inc.	306,830	26,341,355	0.21%	Estee Lauder Cos, Inc. Class A	56,414	13,996,878	0.11%
Boeing Co.	137,116	26,119,227	0.21%	Truist Financial Corp.	323,548	13,922,270	0.11%
BlackRock, Inc. Class A	36,660	25,978,376	0.21%	Emerson Electric Co.	144,464	13,877,212	0.11%
Intuit, Inc.	65,644	25,549,958	0.21%	Dollar General Corp.	55,228	13,599,895	0.11%
Advanced Micro Devices, Inc.	392,154	25,399,815	0.20%	HCA Healthcare, Inc.	55,952	13,426,242	0.11%
Prologis, Inc. REIT	224,839	25,346,100	0.20%	Micron Technology, Inc.	267,401	13,364,702	0.11%
Medtronic plc	322,485	25,063,534	0.20%	Freeport-McMoRan, Inc.	350,755	13,328,690	0.11%
Cigna Corp.	74,139	24,565,216	0.20%	McKesson Corp.	35,329	13,252,614	0.11%
Automatic Data Processing, Inc.	101,071	24,141,819	0.19%	KLA Corp.	34,594	13,042,976	0.11%
American Tower Corp. REIT	113,552	24,057,127	0.19%	O'Reilly Automotive, Inc.	15,431	13,024,227	0.10%
Intuitive Surgical, Inc.	87,570	23,236,699	0.19%	Archer-Daniels-Midland Co.	136,830	12,704,665	0.10%
American Express Co.	156,033	23,053,876	0.19%	Blackstone, Inc.	170,890	12,678,329	0.10%
TJX Cos, Inc.	283,225	22,544,710	0.18%	Pioneer Natural Resources Co.	54,988	12,558,709	0.10%
General Electric Co.	268,621	22,507,754	0.18%	Dominion Energy, Inc.	202,886	12,440,970	0.10%
Mondelez International, Inc. Class A	335,204	22,341,347	0.18%	Phillips 66	118,371	12,320,054	0.10%
Chubb Ltd.	101,217	22,328,470	0.18%	Valero Energy Corp.	95,887	12,164,225	0.10%
Citigroup, Inc.	474,674	21,469,505	0.17%	General Mills, Inc.	144,634	12,127,561	0.10%
T-Mobile US, Inc.	151,900	21,266,000	0.17%	MetLife, Inc.	167,205	12,100,626	0.10%
Analog Devices, Inc.	126,228	20,705,179	0.17%	Synopsys, Inc.	37,385	11,936,657	0.10%
Applied Materials, Inc.	209,642	20,414,938	0.16%	American Electric Power Co., Inc.	125,070	11,875,396	0.10%
Stryker Corp.	83,240	20,351,348	0.16%	Sempra Energy	76,360	11,800,674	0.10%
Marsh & McLennan Cos, Inc.	121,961	20,182,106	0.16%	AutoZone, Inc.	4,748	11,709,423	0.09%
Altria Group, Inc.	437,725	20,008,410	0.16%	American International Group, Inc.	183,771	11,621,678	0.09%
				General Motors Co.	338,962	11,402,682	0.09%
				Centene Corp.	138,352	11,346,248	0.09%

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Edwards Lifesciences Corp.	151,618	11,312,219	0.09%	Bank of New York Mellon Corp.	183,045	8,332,208	0.07%
Ford Motor Co.	967,236	11,248,955	0.09%	Electronic Arts, Inc.	68,109	8,321,558	0.07%
Moody's Corp.	40,257	11,216,405	0.09%	IDEXX Laboratories, Inc.	20,359	8,305,658	0.07%
Roper Technologies, Inc.	25,766	11,133,231	0.09%	Ameriprise Financial, Inc.	26,641	8,295,208	0.07%
Kimberly-Clark Corp.	81,552	11,070,684	0.09%	PACCAR, Inc.	83,808	8,294,478	0.07%
Amphenol Corp. Class A	145,335	11,065,807	0.09%	Cheniere Energy, Inc.	55,296	8,292,188	0.07%
Travelers Cos, Inc.	57,944	10,863,921	0.09%	DuPont de Nemours, Inc.	120,556	8,273,758	0.07%
Agilent Technologies, Inc.	72,469	10,844,986	0.09%	Consolidated Edison, Inc.	85,646	8,162,920	0.07%
Johnson Controls International plc	169,349	10,838,336	0.09%	Otis Worldwide Corp.	103,873	8,134,295	0.07%
Public Storage REIT	38,499	10,787,035	0.09%	Workday, Inc. Class A	48,538	8,121,864	0.07%
Dexcom, Inc.	94,897	10,746,136	0.09%	Cummins, Inc.	33,477	8,111,142	0.07%
Cadence Design Systems, Inc.	66,391	10,665,050	0.09%	Hershey Co.	34,910	8,084,109	0.07%
Aflac, Inc.	147,316	10,597,913	0.09%	Fortinet, Inc.	165,125	8,072,961	0.06%
Motorola Solutions, Inc.	40,826	10,521,268	0.08%	AMETEK, Inc.	57,453	8,027,333	0.06%
Exelon Corp.	241,663	10,447,091	0.08%	Mettler-Toledo International, Inc.	5,507	7,960,093	0.06%
Corteva, Inc.	176,809	10,392,833	0.08%	Airbnb, Inc. Class A	92,583	7,915,846	0.06%
FedEx Corp.	59,414	10,290,505	0.08%	Snowflake, Inc. Class A	55,031	7,899,150	0.06%
Fidelity National Information Services, Inc.	149,867	10,168,476	0.08%	TransDigm Group, Inc.	12,529	7,888,885	0.06%
Palo Alto Networks, Inc.	72,230	10,078,974	0.08%	Dollar Tree, Inc.	54,728	7,740,728	0.06%
NXP Semiconductors NV	63,745	10,073,622	0.08%	Illumina, Inc.	37,920	7,667,424	0.06%
Marriott International, Inc. Class A	67,472	10,045,906	0.08%	Marvell Technology, Inc.	205,868	7,625,351	0.06%
Cintas Corp.	22,023	9,946,027	0.08%	CoStar Group, Inc.	97,664	7,547,474	0.06%
Autodesk, Inc.	53,080	9,919,060	0.08%	Keysight Technologies, Inc.	44,019	7,530,330	0.06%
BioGen, Inc.	35,742	9,897,675	0.08%	VICI Properties, Inc. REIT	232,369	7,528,756	0.06%
Ross Stores, Inc.	85,074	9,874,539	0.08%	Public Service Enterprise Group, Inc.	121,717	7,457,601	0.06%
Monster Beverage Corp.	96,087	9,755,713	0.08%	Welltower, Inc. REIT	113,761	7,457,034	0.06%
Hess Corp.	68,786	9,755,231	0.08%	Kroger Co.	166,664	7,429,881	0.06%
Williams Cos, Inc.	296,122	9,742,414	0.08%	ResMed, Inc.	35,686	7,427,327	0.06%
L3Harris Technologies, Inc.	46,596	9,701,753	0.08%	Kraft Heinz Co.	180,331	7,341,275	0.06%
Arthur J Gallagher & Co.	51,103	9,634,960	0.08%	Baker Hughes Co. Class A	247,635	7,312,662	0.06%
Microchip Technology, Inc.	136,512	9,589,968	0.08%	Block, Inc. Class A	115,484	7,257,015	0.06%
Trane Technologies plc	56,884	9,561,632	0.08%	SBA Communications Corp. REIT Class A	25,806	7,233,680	0.06%
Sysco Corp.	123,503	9,441,804	0.08%	PPG Industries, Inc.	57,362	7,212,698	0.06%
Chipotle Mexican Grill, Inc. Class A	6,801	9,436,319	0.08%	Arista Networks, Inc.	58,957	7,154,432	0.06%
IQVIA Holdings, Inc.	45,633	9,349,745	0.08%	Rockwell Automation, Inc.	27,770	7,152,719	0.06%
Devon Energy Corp.	151,721	9,332,359	0.08%	Cognizant Technology Solutions Corp. Class A	124,685	7,130,735	0.06%
Charter Communications, Inc. Class A	27,510	9,328,641	0.08%	DR Horton, Inc.	79,732	7,107,310	0.06%
Realty Income Corp. REIT	146,875	9,316,281	0.08%	Eversource Energy	84,582	7,091,355	0.06%
Simon Property Group, Inc. REIT	79,246	9,309,820	0.07%	WEC Energy Group, Inc.	75,617	7,089,850	0.06%
MercadoLibre, Inc.	10,956	9,271,405	0.07%	ONEOK, Inc.	107,626	7,071,028	0.06%
Xcel Energy, Inc.	131,484	9,218,343	0.07%	Republic Services, Inc. Class A	54,420	7,019,636	0.06%
Lululemon Athletica, Inc.	28,556	9,148,771	0.07%	Alnylam Pharmaceuticals, Inc.	29,473	7,004,258	0.06%
MSCI, Inc. Class A	19,651	9,141,056	0.07%	Digital Realty Trust, Inc. REIT	69,498	6,968,564	0.06%
TE Connectivity Ltd.	79,317	9,105,592	0.07%	State Street Corp.	88,570	6,870,375	0.06%
Paychex, Inc.	78,757	9,101,159	0.07%	HP, Inc.	254,392	6,835,513	0.06%
Constellation Brands, Inc. Class A	39,245	9,095,029	0.07%	Constellation Energy Corp.	78,767	6,790,503	0.05%
Parker-Hannifin Corp.	31,184	9,074,544	0.07%	Verisk Analytics, Inc. Class A	38,475	6,787,759	0.05%
Ecolab, Inc.	62,141	9,045,244	0.07%	Walgreens Boots Alliance, Inc.	179,912	6,721,512	0.05%
Uber Technologies, Inc.	365,401	9,036,367	0.07%	Willis Towers Watson plc	27,468	6,718,123	0.05%
Prudential Financial, Inc.	89,752	8,926,734	0.07%	Global Payments, Inc.	67,368	6,690,990	0.05%
Allstate Corp.	65,770	8,918,412	0.07%	Keurig Dr Pepper, Inc.	187,378	6,681,899	0.05%
Kinder Morgan, Inc.	493,272	8,918,358	0.07%	ON Semiconductor Corp.	106,769	6,659,183	0.05%
Yum! Brands, Inc.	68,737	8,803,835	0.07%	American Water Works Co., Inc.	43,495	6,629,508	0.05%
Dow, Inc.	173,908	8,763,224	0.07%	Fastenal Co.	139,819	6,616,235	0.05%
Enphase Energy, Inc.	32,774	8,683,799	0.07%	International Flavors & Fragrances, Inc.	63,044	6,609,533	0.05%
Newmont Corp. (XNYS)	183,401	8,656,527	0.07%	Old Dominion Freight Line, Inc.	23,092	6,553,048	0.05%
Capital One Financial Corp.	92,740	8,621,110	0.07%	Discover Financial Services	66,193	6,475,661	0.05%
Waste Connections, Inc.	64,750	8,578,260	0.07%	Zimmer Biomet Holdings, Inc.	50,721	6,466,927	0.05%
Halliburton Co.	217,821	8,571,256	0.07%	Gartner, Inc.	19,179	6,446,829	0.05%
Nucor Corp.	64,455	8,495,814	0.07%	Copart, Inc.	105,714	6,436,925	0.05%
Hilton Worldwide Holdings, Inc.	66,839	8,445,776	0.07%				
Carrier Global Corp.	204,499	8,435,584	0.07%				

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AmerisourceBergen Corp.	38,277	6,342,882	0.05%	Dover Corp.	35,900	4,861,219	0.04%
KKR & Co., Inc.	136,500	6,336,330	0.05%	Insulet Corp.	16,501	4,857,729	0.04%
VMware, Inc. Class A	51,055	6,267,512	0.05%	Trade Desk, Inc. Class A	108,215	4,851,278	0.04%
M&T Bank Corp.	43,097	6,251,651	0.05%	Xylem, Inc.	43,678	4,829,476	0.04%
Horizon Therapeutics plc	54,928	6,250,806	0.05%	Extra Space Storage, Inc. REIT	32,775	4,823,824	0.04%
Corning, Inc.	193,672	6,185,884	0.05%	CenterPoint Energy, Inc.	158,695	4,759,263	0.04%
Baxter International, Inc.	121,249	6,180,062	0.05%	Coterra Energy, Inc.	193,263	4,748,472	0.04%
Apollo Global Management, Inc.	96,760	6,172,320	0.05%	Citizens Financial Group, Inc.	119,309	4,697,195	0.04%
WW Grainger, Inc.	11,078	6,162,137	0.05%	BioMarin Pharmaceutical, Inc.	45,367	4,695,031	0.04%
Hartford Financial Services Group, Inc.	81,073	6,147,766	0.05%	Teledyne Technologies, Inc.	11,652	4,659,751	0.04%
Albemarle Corp.	28,190	6,113,283	0.05%	CMS Energy Corp.	73,546	4,657,668	0.04%
United Rentals, Inc.	17,197	6,112,158	0.05%	Molina Healthcare, Inc.	14,032	4,633,647	0.04%
Aptiv plc	65,469	6,097,128	0.05%	EPAM Systems, Inc.	14,107	4,623,428	0.04%
Tractor Supply Co.	26,933	6,059,117	0.05%	AES Corp.	159,737	4,594,036	0.04%
CBRE Group, Inc. Class A	78,418	6,035,049	0.05%	Mid-America Apartment Communities, Inc. REIT	28,889	4,535,284	0.04%
T Rowe Price Group, Inc.	55,326	6,033,854	0.05%	Tyson Foods, Inc. Class A	72,420	4,508,145	0.04%
CDW Corp.	33,702	6,018,503	0.05%	Datadog, Inc. Class A	61,221	4,499,743	0.04%
Genuine Parts Co.	34,403	5,969,265	0.05%	Conagra Brands, Inc.	115,940	4,486,878	0.04%
Edison International	93,826	5,969,210	0.05%	Invitation Homes, Inc. REIT	150,813	4,470,097	0.04%
Equifax, Inc.	30,242	5,877,835	0.05%	PerkinElmer, Inc.	31,847	4,465,586	0.04%
Ulta Beauty, Inc.	12,395	5,814,123	0.05%	Hologic, Inc.	59,336	4,438,926	0.04%
PG&E Corp.	357,158	5,807,389	0.05%	Marathon Oil Corp.	163,863	4,435,771	0.04%
Vulcan Materials Co.	32,723	5,730,125	0.05%	Ventas, Inc. REIT	98,242	4,425,802	0.04%
Weyerhaeuser Co. REIT	183,830	5,698,730	0.05%	STERIS plc	23,949	4,423,141	0.04%
Ameren Corp.	63,816	5,674,519	0.05%	West Pharmaceutical Services, Inc.	18,606	4,378,922	0.04%
Arch Capital Group Ltd.	89,892	5,643,420	0.05%	Quest Diagnostics, Inc.	27,816	4,351,535	0.04%
FirstEnergy Corp.	133,904	5,615,934	0.05%	Clorox Co.	30,937	4,341,389	0.03%
Entergy Corp.	49,848	5,607,900	0.05%	Steel Dynamics, Inc.	44,357	4,333,679	0.03%
Lennar Corp. Class A	61,953	5,606,746	0.05%	Northern Trust Corp.	48,813	4,319,462	0.03%
eBay, Inc.	135,163	5,605,210	0.05%	Take-Two Interactive Software, Inc.	41,436	4,314,731	0.03%
Diamondback Energy, Inc.	40,772	5,576,794	0.04%	Seagen, Inc.	33,532	4,309,197	0.03%
First Republic Bank	45,368	5,529,906	0.04%	Sun Communities, Inc. REIT	30,108	4,305,444	0.03%
Fifth Third Bancorp	168,497	5,528,387	0.04%	Kellogg Co.	60,177	4,287,009	0.03%
Veeva Systems, Inc. Class A	33,887	5,468,684	0.04%	Westinghouse Air Brake Technologies Corp.	42,696	4,261,488	0.03%
DTE Energy Co.	46,457	5,460,091	0.04%	Markel Corp.	3,211	4,230,460	0.03%
Fortive Corp.	84,905	5,455,146	0.04%	LPL Financial Holdings, Inc.	19,354	4,183,754	0.03%
AvalonBay Communities, Inc. REIT	33,671	5,438,540	0.04%	IDEX Corp.	18,298	4,177,982	0.03%
Alexandria Real Estate Equities, Inc. REIT	37,300	5,433,491	0.04%	Expeditors International of Washington, Inc.	40,052	4,162,204	0.03%
LyondellBasell Industries NV Class A	64,992	5,396,286	0.04%	CF Industries Holdings, Inc.	48,547	4,136,204	0.03%
Warner Bros Discovery, Inc.	566,168	5,367,273	0.04%	Omnicom Group, Inc.	50,288	4,101,992	0.03%
Laboratory Corp. of America Holdings	22,457	5,288,174	0.04%	J M Smucker Co.	25,650	4,064,499	0.03%
CrowdStrike Holdings, Inc. Class A	50,157	5,281,031	0.04%	Darden Restaurants, Inc.	29,186	4,037,299	0.03%
PPL Corp.	180,517	5,274,707	0.04%	Cooper Cos, Inc.	12,102	4,001,768	0.03%
Ingersoll Rand, Inc.	99,973	5,223,589	0.04%	Targa Resources Corp.	53,962	3,966,207	0.03%
Martin Marietta Materials, Inc.	15,377	5,196,965	0.04%	Align Technology, Inc.	18,728	3,949,735	0.03%
Hewlett Packard Enterprise Co.	324,571	5,180,153	0.04%	Paycom Software, Inc.	12,674	3,932,869	0.03%
ANSYS, Inc.	21,346	5,156,980	0.04%	Broadridge Financial Solutions, Inc.	29,289	3,928,534	0.03%
Equity Residential REIT	87,337	5,152,883	0.04%	Best Buy Co., Inc.	48,861	3,919,141	0.03%
Nasdaq, Inc.	82,979	5,090,762	0.04%	Ball Corp.	76,243	3,899,067	0.03%
Principal Financial Group, Inc.	60,596	5,085,216	0.04%	Las Vegas Sands Corp.	81,011	3,894,199	0.03%
Huntington Bancshares, Inc.	360,480	5,082,768	0.04%	FMC Corp.	30,923	3,859,190	0.03%
Brown-Forman Corp. Class B	77,328	5,078,903	0.04%	Incyte Corp.	47,849	3,843,232	0.03%
McCormick & Co., Inc.	60,943	5,051,565	0.04%	KeyCorp	220,436	3,839,995	0.03%
Raymond James Financial, Inc.	47,232	5,046,739	0.04%	Synchrony Financial	116,299	3,821,585	0.03%
Cardinal Health, Inc.	65,176	5,010,079	0.04%	Etsy, Inc.	31,795	3,808,405	0.03%
Waters Corp.	14,412	4,937,263	0.04%	Mosaic Co.	86,632	3,800,546	0.03%
VeriSign, Inc.	23,856	4,900,977	0.04%	Monolithic Power Systems, Inc.	10,664	3,770,897	0.03%
Regions Financial Corp.	226,337	4,879,826	0.04%	SolarEdge Technologies, Inc.	13,235	3,749,078	0.03%
Quanta Services, Inc.	34,210	4,874,925	0.04%	Atmos Energy Corp.	33,383	3,741,233	0.03%
Church & Dwight Co., Inc.	60,416	4,870,134	0.04%	Textron, Inc.	52,460	3,714,168	0.03%
				Jacobs Solutions, Inc.	30,914	3,711,844	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Howmet Aerospace, Inc.	93,959	3,702,924	0.03%	International Paper Co.	87,113	3,016,723	0.02%
Fair Isaac Corp.	6,170	3,693,239	0.03%	GoDaddy, Inc. Class A	40,201	3,007,839	0.02%
Cincinnati Financial Corp.	36,025	3,688,600	0.03%	Packaging Corp. of America	23,479	3,003,199	0.02%
Zoom Video Communications, Inc. Class A	54,139	3,667,376	0.03%	Campbell Soup Co.	52,784	2,995,492	0.02%
APA Corp.	77,769	3,630,257	0.03%	Trimble, Inc.	59,090	2,987,590	0.02%
WP Carey, Inc. REIT	46,444	3,629,599	0.03%	Live Nation Entertainment, Inc.	42,504	2,964,229	0.02%
FactSet Research Systems, Inc.	9,041	3,627,340	0.03%	UDR, Inc. REIT	76,500	2,962,845	0.02%
Bunge Ltd.	36,280	3,619,656	0.03%	Essential Utilities, Inc.	61,799	2,949,666	0.02%
WR Berkley Corp.	49,777	3,612,317	0.03%	Snap-on, Inc.	12,899	2,947,292	0.02%
Garmin Ltd.	38,925	3,592,388	0.03%	Pool Corp.	9,443	2,854,902	0.02%
Iron Mountain, Inc. REIT	72,000	3,589,200	0.03%	Globe Life, Inc.	23,655	2,851,610	0.02%
Evergy, Inc.	56,646	3,564,733	0.03%	Host Hotels & Resorts, Inc. REIT	177,185	2,843,819	0.02%
Avery Dennison Corp.	19,552	3,538,912	0.03%	EQT Corp.	83,892	2,838,066	0.02%
Splunk, Inc.	41,052	3,534,167	0.03%	DoorDash, Inc. Class A	57,651	2,814,522	0.02%
Alliant Energy Corp.	63,969	3,531,728	0.03%	Match Group, Inc.	67,835	2,814,474	0.02%
NVR, Inc.	763	3,519,399	0.03%	Stanley Black & Decker, Inc.	37,447	2,813,019	0.02%
First Solar, Inc.	23,412	3,506,883	0.03%	Camden Property Trust REIT	24,994	2,796,329	0.02%
Avantor, Inc.	165,227	3,484,637	0.03%	SS&C Technologies Holdings, Inc.	53,531	2,786,824	0.02%
Skyworks Solutions, Inc.	38,224	3,483,353	0.03%	TransUnion	48,772	2,767,811	0.02%
JB Hunt Transport Services, Inc.	19,927	3,474,472	0.03%	Cloudflare, Inc. Class A	61,076	2,761,246	0.02%
LKQ Corp.	64,536	3,446,868	0.03%	Royal Caribbean Cruises Ltd.	55,681	2,752,312	0.02%
Healthpeak Properties, Inc. REIT	136,960	3,433,587	0.03%	Teleflex, Inc.	11,024	2,751,921	0.02%
Texas Pacific Land Corp.	1,459	3,420,232	0.03%	CH Robinson Worldwide, Inc.	30,043	2,750,737	0.02%
Essex Property Trust, Inc. REIT	16,124	3,416,998	0.03%	Liberty Media Corp.-Liberty Formula One Class C	45,943	2,746,473	0.02%
Viatis, Inc.	306,977	3,416,654	0.03%	Celanese Corp. Class A	26,708	2,730,626	0.02%
MongoDB, Inc. Class A	17,273	3,400,017	0.03%	Henry Schein, Inc.	34,142	2,726,922	0.02%
Pinterest, Inc. Class A	139,130	3,378,076	0.03%	Charles River Laboratories International, Inc.	12,443	2,711,330	0.02%
Tyler Technologies, Inc.	10,463	3,373,376	0.03%	PulteGroup, Inc.	59,400	2,704,482	0.02%
Zebra Technologies Corp. Class A	13,102	3,359,484	0.03%	Fox Corp. Class A	88,478	2,687,077	0.02%
HEICO Corp. Class A	27,743	3,324,999	0.03%	Equity LifeStyle Properties, Inc. REIT	41,381	2,673,213	0.02%
Expedia Group, Inc.	37,878	3,318,113	0.03%	Neurocrine Biosciences, Inc.	22,340	2,668,290	0.02%
Teradyne, Inc.	37,971	3,316,767	0.03%	Masco Corp.	56,868	2,654,030	0.02%
Leidos Holdings, Inc.	31,343	3,296,970	0.03%	Okta, Inc. Class A	38,732	2,646,558	0.02%
Booz Allen Hamilton Holding Corp. Class A	31,468	3,289,035	0.03%	Palantir Technologies, Inc. Class A	410,411	2,634,839	0.02%
SVB Financial Group	14,238	3,276,733	0.03%	MGM Resorts International	78,357	2,627,310	0.02%
Gaming and Leisure Properties, Inc. REIT	62,687	3,265,366	0.03%	Ares Management Corp. Class A	38,242	2,617,282	0.02%
Burlington Stores, Inc.	16,102	3,264,842	0.03%	Jazz Pharmaceuticals plc	16,355	2,605,515	0.02%
Brown & Brown, Inc.	57,178	3,257,431	0.03%	DocuSign, Inc. Class A	46,799	2,593,601	0.02%
Hormel Foods Corp.	71,348	3,249,901	0.03%	Dell Technologies, Inc. Class C	63,874	2,569,012	0.02%
Jack Henry & Associates, Inc.	18,432	3,235,922	0.03%	Equitable Holdings, Inc.	88,720	2,546,264	0.02%
Gen Digital, Inc.	150,557	3,226,436	0.03%	Snap, Inc. Class A	281,760	2,521,752	0.02%
FleetCor Technologies, Inc.	17,548	3,223,217	0.03%	Paramount Global Class B	149,004	2,515,188	0.02%
Akamai Technologies, Inc.	38,176	3,218,237	0.03%	Seagate Technology Holdings plc	47,632	2,505,920	0.02%
Kimco Realty Corp. REIT	151,194	3,202,289	0.03%	NiSource, Inc.	91,103	2,498,044	0.02%
Cboe Global Markets, Inc.	25,522	3,202,245	0.03%	Boston Properties, Inc. REIT	36,795	2,486,606	0.02%
Bio-Techne Corp.	38,604	3,199,500	0.03%	Western Digital Corp.	78,045	2,462,320	0.02%
NetApp, Inc.	53,198	3,195,072	0.03%	ROBLOX Corp. Class A	85,641	2,437,343	0.02%
PTC, Inc.	26,555	3,187,662	0.03%	Darling Ingredients, Inc.	38,875	2,433,186	0.02%
Interpublic Group of Cos, Inc.	95,665	3,186,601	0.03%	MarketAxess Holdings, Inc.	8,717	2,431,084	0.02%
Royalty Pharma plc Class A	80,476	3,180,412	0.03%	Bio-Rad Laboratories, Inc. Class A	5,759	2,421,602	0.02%
Ovintiv, Inc.	62,678	3,178,401	0.03%	Bill.com Holdings, Inc.	22,164	2,414,989	0.02%
Everest Re Group Ltd.	9,486	3,142,427	0.03%	Annaly Capital Management, Inc. REIT	114,236	2,408,095	0.02%
Loews Corp.	53,700	3,132,321	0.03%	Universal Health Services, Inc. Class B	17,015	2,397,243	0.02%
Lamb Weston Holdings, Inc.	34,866	3,115,626	0.03%	Juniper Networks, Inc.	74,979	2,396,329	0.02%
Nordson Corp.	12,985	3,086,794	0.02%	Molson Coors Beverage Co. Class B	46,507	2,396,041	0.02%
HubSpot, Inc.	10,668	3,084,439	0.02%	Qorvo, Inc.	26,365	2,389,724	0.02%
Carlisle Cos, Inc.	13,078	3,081,831	0.02%				
Domino's Pizza, Inc.	8,887	3,078,457	0.02%				
Hubbell, Inc. Class B	13,037	3,059,523	0.02%				
RPM International, Inc.	31,112	3,031,864	0.02%				
First Horizon Corp.	123,347	3,022,001	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Liberty Broadband Corp. Class C	30,933	2,359,260	0.02%	Unity Software, Inc.	60,598	1,732,497	0.01%
Crown Holdings, Inc.	28,430	2,337,230	0.02%	Pentair plc	38,327	1,723,948	0.01%
Eastman Chemical Co.	28,685	2,336,106	0.02%	A O Smith Corp.	29,762	1,703,577	0.01%
Vail Resorts, Inc.	9,770	2,328,679	0.02%	News Corp. Class A	92,547	1,684,355	0.01%
Entegris, Inc.	35,479	2,327,068	0.02%	Signature Bank	14,510	1,671,842	0.01%
Fidelity National Financial, Inc.	61,553	2,315,624	0.02%	Assurant, Inc.	13,222	1,653,543	0.01%
American Financial Group, Inc.	16,846	2,312,619	0.02%	DENTSPLY SIRONA, Inc.	51,429	1,637,499	0.01%
Chesapeake Energy Corp.	24,498	2,311,876	0.02%	Plug Power, Inc.	130,105	1,609,399	0.01%
Regency Centers Corp. REIT	36,975	2,310,937	0.02%	Novocure Ltd.	21,939	1,609,226	0.01%
American Homes 4 Rent REIT Class A	76,657	2,310,442	0.02%	Arrow Electronics, Inc.	15,226	1,592,183	0.01%
CarMax, Inc.	37,825	2,303,164	0.02%	SEI Investments Co.	27,239	1,588,034	0.01%
VF Corp.	83,416	2,303,116	0.02%	Generac Holdings, Inc.	15,697	1,580,060	0.01%
Bath & Body Works, Inc.	54,345	2,290,098	0.02%	Liberty Media Corp.-Liberty SiriusXM Class C	40,097	1,568,996	0.01%
Exact Sciences Corp.	46,168	2,285,778	0.02%	Medical Properties Trust, Inc. REIT	138,865	1,546,956	0.01%
Black Knight, Inc.	36,822	2,273,758	0.02%	Dropbox, Inc. Class A	68,410	1,531,016	0.01%
Aramark	54,459	2,251,335	0.02%	Carlyle Group, Inc.	49,889	1,488,688	0.01%
Zscaler, Inc.	19,888	2,225,467	0.02%	Rivian Automotive, Inc. Class A	79,859	1,471,801	0.01%
Westrock Co.	62,952	2,213,392	0.02%	Aspen Technology, Inc.	7,059	1,449,919	0.01%
BorgWarner, Inc.	54,937	2,211,214	0.02%	Sensata Technologies Holding plc	35,824	1,446,573	0.01%
Repligen Corp.	12,831	2,172,417	0.02%	Erie Indemnity Co. Class A	5,802	1,443,073	0.01%
Allegion plc	20,638	2,172,356	0.02%	Invesco Ltd.	78,620	1,414,374	0.01%
Advance Auto Parts, Inc.	14,758	2,169,869	0.02%	Western Union Co.	99,162	1,365,461	0.01%
Amcorg plc	180,733	2,152,530	0.02%	Mohawk Industries, Inc.	13,173	1,346,544	0.01%
Huntington Ingalls Industries, Inc.	9,312	2,148,092	0.02%	Southwest Airlines Co.	39,148	1,318,113	0.01%
First Citizens BancShares, Inc. Class A	2,831	2,146,917	0.02%	Lincoln National Corp.	42,612	1,309,041	0.01%
Caesars Entertainment, Inc.	51,034	2,123,014	0.02%	Delta Air Lines, Inc.	37,611	1,235,897	0.01%
Cognex Corp.	44,737	2,107,560	0.02%	Elanco Animal Health, Inc.	100,792	1,231,678	0.01%
Wolfspeed, Inc.	30,236	2,087,493	0.02%	Lumen Technologies, Inc.	228,892	1,194,816	0.01%
Wynn Resorts Ltd.	25,193	2,077,667	0.02%	Roku, Inc. Class A	28,937	1,177,736	0.01%
Vistra Corp.	88,878	2,061,970	0.02%	Newell Brands, Inc.	87,875	1,149,405	0.01%
Twilio, Inc. Class A	41,984	2,055,537	0.02%	U-Haul Holding Co. Class B	20,826	1,145,013	0.01%
Ceridian HCM Holding, Inc.	32,020	2,054,083	0.02%	DaVita, Inc.	14,913	1,113,554	0.01%
HF Sinclair Corp.	39,363	2,042,546	0.02%	Sirius XM Holdings, Inc. Toast, Inc. Class A	188,699	1,102,002	0.01%
Owens Corning	23,898	2,038,499	0.02%	Westlake Corp.	59,965	1,081,169	0.01%
Webster Financial Corp.	42,577	2,015,595	0.02%	Coinbase Global, Inc. Class A	10,337	1,059,956	0.01%
UGI Corp.	54,316	2,013,494	0.02%	Liberty Global plc Class A	29,421	1,041,209	0.01%
F5, Inc.	13,971	2,004,978	0.02%	Zillow Group, Inc. Class C	54,705	1,035,566	0.01%
Knight-Swift Transportation Holdings, Inc. Class A	37,979	1,990,479	0.02%	Liberty Global plc Class C	30,945	996,738	0.01%
Robert Half International, Inc.	26,925	1,987,873	0.02%	Block, Inc.	49,989	971,286	0.01%
Cleveland-Cliffs, Inc.	123,098	1,983,109	0.02%	DISH Network Corp. Class A	14,733	918,589	0.01%
Alcoa Corp.	43,592	1,982,128	0.02%	Chewy, Inc. Class A	55,332	776,861	0.01%
Paylocity Holding Corp.	10,164	1,974,459	0.02%	Lucid Group, Inc.	20,375	755,505	0.01%
Lennox International, Inc.	8,051	1,926,041	0.02%	Clarivate plc	108,116	738,432	0.01%
Rollins, Inc.	52,355	1,913,052	0.02%	Liberty Media Corp.-Liberty SiriusXM Class A	78,261	652,697	0.01%
Dynatrace, Inc.	49,434	1,893,322	0.02%	Fox Corp. Class B	14,365	564,688	0.00%
Hasbro, Inc.	30,802	1,879,230	0.02%	Newmont Corp.	18,011	512,413	0.00%
Carnival Corp.	233,071	1,878,552	0.02%	Affirm Holdings, Inc. Class A	9,439	444,659	0.00%
Lear Corp.	15,016	1,862,284	0.01%	HEICO Corp.	45,082	435,943	0.00%
ZoomInfo Technologies, Inc. Class A	61,332	1,846,707	0.01%	Zillow Group, Inc. Class A	2,620	402,537	0.00%
Fortune Brands Innovations, Inc.	32,318	1,845,681	0.01%		5,116	159,670	0.00%
Whirlpool Corp.	12,988	1,837,282	0.01%			8,260,460,501	66.57%
Healthcare Realty Trust, Inc. REIT Class A	94,678	1,824,445	0.01%	Total Equities		12,156,432,443	97.97%
Bentley Systems, Inc. Class B	48,932	1,808,527	0.01%	Total Transferable Securities		12,156,432,443	97.97%
Catalent, Inc.	39,887	1,795,314	0.01%				
Franklin Resources, Inc.	67,994	1,793,682	0.01%				
Ally Financial, Inc.	72,969	1,784,092	0.01%				
Masimo Corp.	11,887	1,758,682	0.01%				
Tradeweb Markets, Inc. Class A	27,081	1,758,369	0.01%				
NRG Energy, Inc.	55,234	1,757,546	0.01%				
Sealed Air Corp.	34,824	1,737,021	0.01%				

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.04%) (2021: 0.02%)				
Futures (0.04%) (2021: 0.02%)				
FTSE 100 Index March 2023	225	£16,746,062	63,078	0.00%
TOPIX Index March 2023	121	¥2,342,565,228	(408,126)	(0.00%)
Euro Stoxx 50 Index March 2023	758	€29,742,388	(1,122,841)	(0.01%)
S&P 500 E-mini March 2023	944	\$185,276,473	(3,037,273)	(0.03%)
			(4,505,162)	(0.04%)
Total Financial Derivative Instruments Dealt in on a Regulated Market				
			(4,505,162)	(0.04%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.20% (2021: 0.05%)							
Forward Currency Exchange Contracts 0.00% (2021: 0.00%)							
EUR	21,237,968	USD	(22,503,793)	Bank of America	15/3/2023	272,118	0.00%
JPY	437,360,000	USD	(3,187,260)	State Street Bank & Trust Co.	3/4/2023	168,212	0.00%
USD	5,487,126	GBP	(4,415,242)	JPMorgan Chase Bank	15/3/2023	166,589	0.00%
JPY	174,735,000	USD	(1,264,060)	BNP Paribas	4/1/2023	60,242	0.00%
JPY	241,454,095	USD	(1,799,108)	Bank of America	15/3/2023	48,302	0.00%
JPY	194,650,000	USD	(1,451,494)	JPMorgan Chase Bank	3/4/2023	41,881	0.00%
JPY	118,950,000	USD	(889,526)	BNP Paribas	3/4/2023	23,072	0.00%
JPY	77,760,000	USD	(576,590)	Toronto-Dominion Bank	15/3/2023	18,367	0.00%
EUR	713,520	USD	(754,974)	JPMorgan Chase Bank	15/3/2023	10,215	0.00%
JPY	38,810,000	USD	(287,958)	BNP Paribas	15/3/2023	8,985	0.00%
USD	460,915	GBP	(376,950)	JPMorgan Chase Bank	15/3/2023	6,676	0.00%
EUR	471,960	USD	(501,229)	JPMorgan Chase Bank	15/3/2023	4,908	0.00%
USD	92,255	GBP	(74,855)	JPMorgan Chase Bank	15/3/2023	2,052	0.00%
USD	540,149	GBP	(447,990)	JPMorgan Chase Bank	15/3/2023	303	0.00%
GBP	3,454,877	USD	(4,163,258)	Toronto-Dominion Bank	15/3/2023	2	0.00%
USD	208,241	EUR	(196,200)	JPMorgan Chase Bank	15/3/2023	(2,167)	(0.00%)
GBP	225,285	USD	(275,983)	BNP Paribas	15/3/2023	(4,506)	(0.00%)
USD	143,479	JPY	(19,355,000)	JPMorgan Chase Bank	15/3/2023	(4,610)	(0.00%)
USD	666,520	EUR	(629,920)	JPMorgan Chase Bank	15/3/2023	(9,016)	(0.00%)
USD	2,089,348	EUR	(1,956,870)	JPMorgan Chase Bank	15/3/2023	(9,228)	(0.00%)
GBP	455,040	USD	(557,732)	State Street Bank & Trust Co.	15/3/2023	(9,391)	(0.00%)
USD	431,805	JPY	(58,260,000)	JPMorgan Chase Bank	15/3/2023	(13,954)	(0.00%)
USD	1,433,575	JPY	(190,450,000)	JPMorgan Chase Bank	15/3/2023	(23,594)	(0.00%)
GBP	12,401,466	USD	(15,407,558)	JPMorgan Chase Bank	15/3/2023	(463,314)	(0.00%)
						292,144	0.00%

Hedge Share Class Level Forward Currency Exchange Contracts 0.20% (2021: 0.05%)

EUR	641,298,424	USD	(662,243,231)	Toronto-Dominion Bank	4/1/2023	22,182,209	0.18%
EUR	32,349,309	CAD	(45,258,334)	Toronto-Dominion Bank	4/1/2023	1,122,568	0.01%
EUR	39,565,749	GBP	(34,264,611)	BNP Paribas	4/1/2023	1,009,611	0.01%
EUR	20,533,766	AUD	(31,617,502)	Toronto-Dominion Bank	5/1/2023	473,937	0.00%
EUR	20,874,926	USD	(21,949,693)	Toronto-Dominion Bank	4/1/2023	329,062	0.00%
EUR	6,921,846	HKD	(55,818,483)	State Street Bank & Trust Co.	4/1/2023	235,660	0.00%
EUR	26,532,797	CHF	(25,988,609)	State Street Bank & Trust Co.	4/1/2023	227,395	0.00%
EUR	8,951,344	SEK	(98,328,537)	State Street Bank & Trust Co.	4/1/2023	116,345	0.00%
EUR	1,367,464	ILS	(4,863,670)	HSBC Bank	4/1/2023	81,029	0.00%
EUR	616,122,095	USD	(658,896,371)	Bank of America	2/2/2023	49,989	0.00%
EUR	1,980,321	NOK	(20,368,620)	State Street Bank & Trust Co.	4/1/2023	45,826	0.00%
EUR	3,449,913	SGD	(4,881,047)	State Street Bank & Trust Co.	4/1/2023	42,604	0.00%
EUR	836,062	CAD	(1,179,879)	BNP Paribas	4/1/2023	21,495	0.00%
EUR	450,467	GBP	(385,659)	BNP Paribas	4/1/2023	16,852	0.00%
EUR	610,212	AUD	(940,911)	BNP Paribas	5/1/2023	13,191	0.00%
EUR	467,044	NZD	(776,181)	Toronto-Dominion Bank	5/1/2023	7,586	0.00%
EUR	629,665	HKD	(5,188,550)	State Street Bank & Trust Co.	4/1/2023	7,233	0.00%
JPY	8,238,710,936	EUR	(58,505,968)	UBS AG	5/1/2023	4,044	0.00%
CAD	1,399,244	EUR	(965,117)	State Street Bank & Trust Co.	4/1/2023	2,670	0.00%
EUR	76,955	NOK	(787,891)	BNP Paribas	4/1/2023	2,149	0.00%
CAD	45,038,969	EUR	(31,143,964)	Toronto-Dominion Bank	4/1/2023	1,937	0.00%
EUR	78,614	HKD	(643,290)	BNP Paribas	4/1/2023	1,480	0.00%
GBP	34,267,759	EUR	(38,622,438)	UBS AG	4/1/2023	922	0.00%
CHF	25,826,049	EUR	(26,154,286)	UBS AG	4/1/2023	869	0.00%
EUR	182,662	CHF	(179,629)	BNP Paribas	4/1/2023	794	0.00%
EUR	31,085,261	CAD	(45,038,969)	Toronto-Dominion Bank	2/2/2023	751	0.00%
EUR	7,390,929	HKD	(61,650,323)	UBS AG	2/2/2023	749	0.00%
EUR	26,905	NZD	(44,348)	BNP Paribas	5/1/2023	668	0.00%
EUR	1,237,566	ILS	(4,662,094)	UBS AG	2/2/2023	619	0.00%
EUR	66,596	SGD	(94,924)	BNP Paribas	4/1/2023	299	0.00%
USD	658,896,371	EUR	(617,377,719)	Bank of America	4/1/2023	292	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	9,757	NZD	(16,287)	Toronto-Dominion Bank	5/1/2023	113	0.00%
SGD	22,513	EUR	(15,651)	Toronto-Dominion Bank	4/1/2023	82	0.00%
NOK	535,648	EUR	(50,874)	Toronto-Dominion Bank	4/1/2023	80	0.00%
NOK	20,620,862	EUR	(1,961,328)	UBS AG	4/1/2023	50	0.00%
EUR	495,094	NZD	(836,815)	UBS AG	2/2/2023	21	0.00%
HKD	61,650,323	EUR	(7,401,132)	UBS AG	4/1/2023	20	0.00%
SEK	95,433,925	EUR	(8,582,015)	UBS AG	4/1/2023	14	0.00%
SGD	4,953,458	EUR	(3,460,568)	UBS AG	4/1/2023	13	0.00%
USD	24,511,027	EUR	(22,966,528)	Brown Brothers Harriman & Co.	4/1/2023	10	0.00%
EUR	326,858	DKK	(2,430,686)	BNP Paribas	4/1/2023	(4)	(0.00%)
NZD	836,815	EUR	(495,891)	UBS AG	5/1/2023	(26)	(0.00%)
EUR	286,972	DKK	(2,134,961)	State Street Bank & Trust Co.	4/1/2023	(131)	(0.00%)
EUR	33,797	AUD	(53,426)	State Street Bank & Trust Co.	5/1/2023	(160)	(0.00%)
DKK	56,045,053	EUR	(7,536,733)	UBS AG	4/1/2023	(197)	(0.00%)
EUR	1,959,498	NOK	(20,620,862)	UBS AG	2/2/2023	(218)	(0.00%)
CHF	342,189	EUR	(346,759)	State Street Bank & Trust Co.	4/1/2023	(224)	(0.00%)
ILS	41,176	EUR	(11,252)	Toronto-Dominion Bank	4/1/2023	(339)	(0.00%)
EUR	8,578,884	SEK	(95,433,925)	UBS AG	2/2/2023	(375)	(0.00%)
EUR	7,538,202	DKK	(56,045,053)	UBS AG	2/2/2023	(447)	(0.00%)
AUD	32,611,838	EUR	(20,721,971)	UBS AG	5/1/2023	(477)	(0.00%)
SEK	602,608	EUR	(54,670)	Toronto-Dominion Bank	4/1/2023	(512)	(0.00%)
ILS	4,662,094	EUR	(1,238,534)	UBS AG	4/1/2023	(557)	(0.00%)
EUR	3,454,528	SGD	(4,953,458)	UBS AG	2/2/2023	(706)	(0.00%)
EUR	6,921,539	DKK	(51,479,406)	State Street Bank & Trust Co.	4/1/2023	(1,124)	(0.00%)
EUR	20,703,011	AUD	(32,611,838)	UBS AG	2/2/2023	(2,043)	(0.00%)
ILS	160,401	EUR	(45,037)	BNP Paribas	4/1/2023	(2,607)	(0.00%)
EUR	38,571,792	GBP	(34,267,759)	UBS AG	2/2/2023	(2,871)	(0.00%)
EUR	115,286	JPY	(16,695,152)	State Street Bank & Trust Co.	5/1/2023	(3,501)	(0.00%)
SEK	2,292,004	EUR	(211,006)	BNP Paribas	4/1/2023	(5,224)	(0.00%)
GBP	382,512	EUR	(438,273)	State Street Bank & Trust Co.	4/1/2023	(7,623)	(0.00%)
EUR	746,789	JPY	(106,289,459)	BNP Paribas	5/1/2023	(8,601)	(0.00%)
EUR	26,180,560	CHF	(25,826,049)	UBS AG	2/2/2023	(8,898)	(0.00%)
EUR	58,602,933	JPY	(8,238,710,936)	UBS AG	2/2/2023	(17,541)	(0.00%)
USD	12,648,276	EUR	(11,935,022)	Bank of America	4/1/2023	(89,370)	(0.00%)
USD	12,648,276	EUR	(11,938,357)	Morgan Stanley	4/1/2023	(92,930)	(0.00%)
EUR	14,498,692	JPY	(2,076,132,646)	Toronto-Dominion Bank	5/1/2023	(262,143)	(0.00%)
EUR	13,905,465	JPY	(1,994,715,679)	Toronto-Dominion Bank	5/1/2023	(278,173)	(0.00%)
EUR	13,560,044	JPY	(1,947,774,318)	Morgan Stanley	5/1/2023	(291,037)	(0.00%)
EUR	14,524,857	JPY	(2,097,103,682)	Toronto-Dominion Bank	5/1/2023	(393,175)	(0.00%)
						24,530,004	0.20%
Total OTC Financial Derivative Instruments						24,822,148	0.20%
Total Investments						12,176,749,429	98.13%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						232,145,669	1.87%
Net Assets						12,408,895,098	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	12,076,162,430	97.09%
(b) Transferable securities dealt in on another regulated market	73,282,957	0.59%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	6,987,056	0.05%
(d) Total Financial Derivative Instruments dealt in on a regulated market	63,078	0.00%
(e) Total OTC Financial Derivative Instruments	26,833,162	0.22%
(f) Other assets	255,280,337	2.05%
Total Assets	12,438,609,020	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	12,156,432,443	14,279,822,342
Financial Derivative Instruments	3,17	26,896,240	13,166,832
Cash	3	197,482,397	157,964,283
Unrealised Appreciation on Spot Currency Contracts		1,582	13,195
Receivables:			
Interest and Dividends		14,082,433	11,664,762
Capital Shares Issued		25,327,502	51,157,770
Investments Sold		—	4,085
Margin Cash Due from Broker	3	16,924,376	7,471,588
Cash Collateral		1,460,000	860,000
Other Receivables		2,047	—
Total Current Assets		12,438,609,020	14,522,124,857
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	6,579,254	2,367,212
Bank Overdraft		1,691	1,937
Payables and Other Liabilities:			
Investments Purchased		61,745	—
Income Distribution Payable		928,029	251,998
Capital Shares Redeemed		20,348,514	29,108,593
Management Fees Payable	12	1,794,689	2,069,223
Total Current Liabilities		29,713,922	33,798,963
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		12,408,895,098	14,488,325,894

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
US (\$) Equivalent	2,879,946,455	3,201,161,763	2,278,812,318
Net Assets	2,698,474,117	2,814,950,570	1,862,459,525
Number of Shares Outstanding	78,594,028	71,455,312	61,921,204
Net Asset Value Per Share¹	34.33	39.39	30.08
Investor EUR			
US (\$) Equivalent	410,043,906	455,341,844	341,496,784
Net Assets	384,206,055	400,406,127	279,103,256
Number of Shares Outstanding	11,347,252	10,306,702	9,409,632
Net Asset Value Per Share¹	33.86	38.85	29.66
Institutional Plus EUR Acc			
US (\$) Equivalent	1,071,477,165	761,173,881	609,906,934
Net Assets	1,003,960,817	669,340,386	498,473,248
Number of Shares Outstanding	4,130,838	2,401,958	2,344,513
Net Asset Value Per Share¹	243.04	278.66	212.61
EUR Hedged Acc			
US (\$) Equivalent	956,474,664	1,266,712,363	1,486,904,522
Net Assets	896,204,900	1,113,887,067	1,215,238,073
Number of Shares Outstanding	36,691,166	37,276,922	50,073,748
Net Asset Value Per Share¹	24.43	29.88	24.27
Institutional Plus GBP Acc			
US (\$) Equivalent	5,295,696	21,200,907	17,433,461
Net Assets	4,402,441	15,652,780	12,753,547
Number of Shares Outstanding	28,927	94,788	94,949
Net Asset Value Per Share¹	152.19	165.13	134.32
USD Acc			
Net Assets	5,597,642,932	7,573,917,087	5,677,164,494
Number of Shares Outstanding	152,052,119	168,278,901	153,548,113
Net Asset Value Per Share¹	36.81	45.01	36.97
USD Dist			
Net Assets	109,971,544	84,992,655	65,042,404
Number of Shares Outstanding	901,552	560,369	514,734
Net Asset Value Per Share¹	121.98	151.67	126.36
Investor USD			
Net Assets	269,647,018	350,602,506	280,861,553
Number of Shares Outstanding	7,459,911	7,933,682	7,736,705
Net Asset Value Per Share¹	36.15	44.19	36.30
Institutional Plus USD Acc			
Net Assets	921,910,239	757,472,687	439,080,127
Number of Shares Outstanding	4,881,994	3,283,231	2,318,387
Net Asset Value Per Share¹	188.84	230.71	189.39
Institutional Plus USD Dist ²			
Net Assets	186,485,479	15,750,201	17,018,346
Number of Shares Outstanding	1,346,029	91,427	118,575
Net Asset Value Per Share¹	138.54	172.27	143.52

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

² The share class was launched on 26 March 2020.

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		1,531,658	27,174
Dividend Income		283,849,065	254,405,660
Securities Lending Income		2,258,940	1,321,906
Net (Loss)/Gain on Financial Instruments		(3,036,631,664)	2,300,325,429
Total Investment (Loss)/Income		(2,748,992,001)	2,556,080,169
Expenses			
Management Fees	12	22,156,457	22,871,532
Transaction Fees and Commissions		741,133	1,131,644
Other Expenses		—	25,125
Total Expenses		22,897,590	24,028,301
Finance Costs			
Interest Expense		72,090	47,030
Distribution	6	2,824,402	1,368,095
Income Equalisation		(228,111)	(37,625)
Total Finance Costs		2,668,381	1,377,500
Net Investment (Loss)/Income		(2,774,557,972)	2,530,674,368
Taxation	5	(53,443,934)	(45,268,129)
Net (Decrease)/Increase in Net Assets		(2,828,001,906)	2,485,406,239

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(2,828,001,906)	2,485,406,239
Capital Transactions		
Subscriptions	4,442,843,172	5,798,023,247
Redemptions	(3,694,272,962)	(5,008,824,608)
Reinvestments	900	73
Total Capital Transactions	748,571,110	789,198,712
Total (Decrease)/Increase for the Year	(2,079,430,796)	3,274,604,951
Net Assets		
Beginning of Year	14,488,325,894	11,213,720,943
End of Year	12,408,895,098	14,488,325,894

Vanguard Japan Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- Despite some relief in midsummer and late fall, global stock markets ended the year down significantly.
- In this environment, Japanese equities ended the year lower overall. The fund's benchmark index returned -11.18% for the 12 months ended 31 December 2022.
- Results were negative in eight of the index's 11 sectors. Information technology, consumer discretionary and industrials detracted the most. Financials, utilities and energy were the sole contributors.

Benchmark returns in the commentary above are in euros.

Benchmark: MSCI Japan Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-11.29%	2.45%	7.60%
Benchmark	-11.18	2.62	7.81
Tracking Difference*	-0.11		
Investor EUR	-11.29%	2.43%	7.55%
Benchmark	-11.18	2.62	7.81
Tracking Difference*	-0.11		
Institutional Plus EUR Acc	-11.25%	2.49%	6.45%
Benchmark	-11.18	2.62	6.60
Tracking Difference*	-0.07		
GBP Acc	-6.26%	2.44%	8.58%
Benchmark	-6.14	2.61	8.78
Tracking Difference*	-0.12		
GBP Dist	-6.26%	2.44%	8.58%
Benchmark	-6.14	2.61	8.78
Tracking Difference*	-0.12		
Institutional Plus GBP Acc	-6.22%	2.48%	7.61%
Benchmark	-6.14	2.61	7.77
Tracking Difference*	-0.08		
Institutional Plus GBP Dist	-6.22%	2.48%	7.62%
Benchmark	-6.14	2.61	7.77
Tracking Difference*	-0.08		
JPY Acc	-4.61%	3.28%	4.51%
Benchmark	-4.49	3.45	4.69
Tracking Difference*	-0.12		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Investor JPY	-4.61%	3.25%	9.85%
Benchmark	-4.49	3.45	10.11
Tracking Difference*	-0.12		
Institutional Plus JPY Acc	-4.57%	3.32%	6.83%
Benchmark	-4.49	3.45	6.98
Tracking Difference*	-0.08		
USD Acc	-16.75%	0.06%	5.35%
Benchmark	-16.65	0.23	5.55
Tracking Difference*	-0.10		
Investor USD	-16.75%	0.04%	5.30%
Benchmark	-16.65	0.23	5.55
Tracking Difference*	-0.10		
Institutional Plus USD Acc	-16.71%	0.10%	3.30%
Benchmark	-16.65	0.23	3.43
Tracking Difference*	-0.06		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: Institutional Plus EUR Acc, 6 December 2013; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014; JPY Acc, 10 March 2015; Institutional Plus JPY Acc, 27 February 2014; Institutional Plus USD Acc, 8 September 2016.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Mitsui OSK Lines Ltd.	151,500	10,308,849	Toyota Motor Corp.	2,951,300	46,495,768
Toyota Motor Corp.	422,300	6,631,014	Sony Group Corp.	350,800	30,328,033
Recruit Holdings Co., Ltd.	159,000	5,489,489	Keyence Corp.	54,200	21,391,468
Shin-Etsu Chemical Co., Ltd.	39,800	5,244,224	Mitsubishi UFJ Financial Group, Inc.	3,674,400	19,530,206
Sony Group Corp.	50,200	4,212,514	Tokyo Electron Ltd.	41,600	15,177,199
Olympus Corp.	205,800	3,974,638	Recruit Holdings Co., Ltd.	392,600	13,874,450
Keyence Corp.	7,800	2,971,596	Nintendo Co., Ltd.	61,200	13,852,478
Mitsubishi UFJ Financial Group, Inc.	476,900	2,583,719	SoftBank Group Corp.	335,700	13,371,414
Tokyo Electron Ltd.	6,000	2,433,493	Takeda Pharmaceutical Co., Ltd.	499,100	13,369,760
Komatsu Ltd.	96,700	2,207,369	KDDI Corp.	448,500	13,243,819
Mitsubishi Electric Corp.	208,600	2,129,395	Hitachi Ltd.	269,000	12,895,423
KDDI Corp.	64,000	2,016,567	Shin-Etsu Chemical Co., Ltd.	102,100	12,801,427
Nintendo Co., Ltd.	4,400	1,937,918	Mitsui & Co., Ltd.	564,800	12,645,695
SoftBank Group Corp.	48,300	1,888,449	Daiichi Sankyo Co., Ltd.	487,600	11,985,685
Nomura Research Institute Ltd.	77,900	1,803,930	Nippon Telegraph & Telephone Corp.	452,500	11,968,819
Hitachi Ltd.	38,700	1,786,431	Daikin Industries Ltd.	69,300	11,828,944
Mitsubishi Corp.	50,700	1,627,737	Hoya Corp.	111,500	11,215,148
Daiichi Sankyo Co., Ltd.	69,800	1,609,919	Honda Motor Co., Ltd.	454,700	11,204,781
Honda Motor Co., Ltd.	66,200	1,591,489	Sumitomo Mitsui Financial Group, Inc.	363,000	11,106,416
Sumitomo Mitsui Financial Group, Inc.	52,700	1,511,142	Tokio Marine Holdings, Inc.	224,400	10,570,937
			Mitsubishi Corp.	350,600	10,369,887

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.06% (2021: 99.14%)							
Equities 98.06% (2021: 99.14%)							
Communication Services 8.34% (2021: 7.51%)							
SoftBank Group Corp.	1,277,822	51,215,128	1.62%	Japan Tobacco, Inc.	1,271,475	24,026,670	0.76%
KDDI Corp.	1,708,785	48,320,294	1.53%	Shiseido Co., Ltd.	423,960	19,482,163	0.62%
Nintendo Co., Ltd.	1,169,610	45,947,738	1.45%	Kao Corp.	503,418	18,786,347	0.59%
Nippon Telegraph & Telephone Corp.	1,266,206	33,827,044	1.07%	Unicharm Corp.	427,606	15,389,386	0.49%
SoftBank Corp.	3,043,176	32,156,657	1.02%	Asahi Group Holdings Ltd.	483,900	14,154,297	0.45%
Nexon Co., Ltd.	504,702	10,616,002	0.34%	Ajinomoto Co., Inc.	483,828	13,849,838	0.44%
Dentsu Group, Inc.	228,965	6,739,606	0.21%	Aeon Co., Ltd.	693,074	13,697,260	0.43%
Z Holdings Corp.	2,822,803	6,655,176	0.21%	Kirin Holdings Co., Ltd.	872,325	12,457,511	0.39%
Capcom Co., Ltd.	183,700	5,492,020	0.17%	Yakult Honsha Co., Ltd.	136,040	8,269,539	0.26%
Toho Co., Ltd.	119,379	4,306,580	0.14%	Kikkoman Corp.	154,145	7,596,784	0.24%
Konami Group Corp.	98,387	4,171,122	0.13%	MEIJI Holdings Co., Ltd.	117,782	5,637,411	0.18%
Square Enix Holdings Co., Ltd.	90,900	3,956,993	0.12%	Nissin Foods Holdings Co., Ltd.	65,800	4,868,941	0.15%
CyberAgent, Inc.	457,300	3,793,018	0.12%	Suntory Beverage & Food Ltd.	146,753	4,689,650	0.15%
Hakuhodo DY Holdings, Inc.	244,933	2,313,342	0.07%	Kobe Bussan Co., Ltd.	158,900	4,276,653	0.14%
Koei Tecmo Holdings Co., Ltd.	127,260	2,161,693	0.07%	Kose Corp.	35,012	3,585,280	0.11%
Kakaku.com, Inc.	141,303	2,119,270	0.07%	Kobayashi Pharmaceutical Co., Ltd.	55,900	3,584,598	0.11%
		263,791,683	8.34%	Nisshin Seifun Group, Inc.	207,922	2,440,699	0.08%
Consumer Discretionary 17.32% (2021: 19.19%)							
Toyota Motor Corp.	11,235,170	144,610,076	4.57%	Welcia Holdings Co., Ltd.	98,500	2,150,910	0.07%
Sony Group Corp.	1,336,166	95,217,919	3.01%	Ito En Ltd.	56,100	1,908,268	0.06%
Honda Motor Co., Ltd.	1,727,147	37,187,706	1.18%			212,946,986	6.73%
Fast Retailing Co., Ltd.	61,794	35,338,239	1.12%	Energy 0.82% (2021: 0.65%)			
Oriental Land Co., Ltd.	211,992	28,844,025	0.91%	Inpex Corp.	1,102,531	10,929,923	0.34%
Denso Corp.	459,166	21,311,924	0.67%	ENEOS Holdings, Inc.	3,251,180	10,343,319	0.33%
Bridgestone Corp.	604,859	20,149,323	0.64%	Idemitsu Kosan Co., Ltd.	220,125	4,798,977	0.15%
Panasonic Holdings Corp.	2,340,626	18,458,291	0.58%			26,072,219	0.82%
Bandai Namco Holdings, Inc.	211,662	12,496,656	0.40%	Financials 11.86% (2021: 9.06%)			
Suzuki Motor Corp.	390,397	11,840,688	0.37%	Mitsubishi UFJ Financial Group, Inc.	12,663,437	79,945,541	2.53%
Shimano, Inc.	77,249	11,476,129	0.36%	Sumitomo Mitsui Financial Group, Inc.	1,383,563	52,034,071	1.65%
Sekisui House Ltd.	652,866	10,818,642	0.34%	Tokio Marine Holdings, Inc.	1,945,293	39,059,667	1.23%
Nitori Holdings Co., Ltd.	84,898	10,279,281	0.33%	Mizuho Financial Group, Inc.	2,554,748	33,671,847	1.06%
Subaru Corp.	652,092	9,388,812	0.30%	Dai-ichi Life Holdings, Inc.	1,037,808	22,065,293	0.70%
Sumitomo Electric Industries Ltd.	757,172	8,089,611	0.26%	Japan Post Holdings Co., Ltd.	2,516,655	19,828,592	0.63%
Nissan Motor Co., Ltd.	2,460,288	7,304,778	0.23%	ORIX Corp.	1,266,696	19,056,440	0.60%
Pan Pacific International Holdings Corp.	403,540	7,029,510	0.22%	MS&AD Insurance Group Holdings, Inc.	471,658	14,147,901	0.45%
Isuzu Motors Ltd.	618,264	6,792,117	0.22%	Sompo Holdings, Inc.	331,439	13,792,472	0.44%
Yamaha Motor Co., Ltd.	315,509	6,744,024	0.21%	Resona Holdings, Inc.	2,290,973	11,765,741	0.37%
Yamaha Corp.	148,582	5,191,253	0.16%	Sumitomo Mitsui Trust Holdings, Inc.	357,736	11,655,394	0.37%
Sekisui Chemical Co., Ltd.	393,497	5,155,594	0.16%	Nomura Holdings, Inc.	3,083,463	10,698,751	0.34%
Mazda Motor Corp.	598,611	4,272,201	0.14%	T&D Holdings, Inc.	561,769	7,587,683	0.24%
Aisin Corp.	157,191	3,940,427	0.12%	Japan Exchange Group, Inc.	532,502	7,175,364	0.23%
Rakuten Group, Inc.	923,937	3,910,475	0.12%	Daiwa Securities Group, Inc.	1,409,548	5,835,651	0.18%
USS Co., Ltd.	218,086	3,244,537	0.10%	SBI Holdings, Inc.	258,498	4,620,418	0.15%
McDonald's Holdings Co. Japan Ltd.	90,400	3,206,600	0.10%	Concordia Financial Group Ltd.	1,148,900	4,487,307	0.14%
Koito Manufacturing Co., Ltd.	219,166	3,092,516	0.10%	Chiba Bank Ltd.	567,336	3,875,755	0.12%
ZOZO, Inc.	132,888	3,076,410	0.10%	Shizuoka Financial Group, Inc.	475,682	3,563,773	0.11%
Hikari Tsushin, Inc.	21,788	2,880,965	0.09%	Japan Post Bank Co., Ltd.	441,396	3,535,724	0.11%
Open House Group Co., Ltd.	83,100	2,844,389	0.09%	Japan Post Insurance Co., Ltd.	214,377	3,533,412	0.11%
Iida Group Holdings Co., Ltd.	152,720	2,170,121	0.07%	Mitsubishi HC Capital, Inc.	708,276	3,264,285	0.10%
Sharp Corp.	241,551	1,620,994	0.05%			375,201,082	11.86%
		547,984,233	17.32%	Health Care 9.69% (2021: 9.55%)			
Consumer Staples 6.73% (2021: 6.56%)							
Seven & i Holdings Co., Ltd.	798,504	32,094,781	1.01%	Daiichi Sankyo Co., Ltd.	1,856,548	56,031,985	1.77%
				Takeda Pharmaceutical Co., Ltd.	1,592,571	46,492,957	1.47%
				Hoya Corp.	382,536	34,513,410	1.09%
				Astellas Pharma, Inc.	1,945,067	27,714,983	0.88%
				Olympus Corp.	1,294,236	21,616,814	0.68%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Terumo Corp.	683,878	18,192,287	0.57%	Keisei Electric Railway Co., Ltd.	137,034	3,654,089	0.12%
Chugai Pharmaceutical Co., Ltd.	711,573	17,018,937	0.54%	MonotaRO Co., Ltd.	267,200	3,523,622	0.11%
Eisai Co., Ltd.	267,065	16,507,327	0.52%	ANA Holdings, Inc.	167,212	3,324,806	0.10%
Shionogi & Co., Ltd.	280,520	13,119,777	0.41%	NGK Insulators Ltd.	255,470	3,044,197	0.10%
Otsuka Holdings Co., Ltd.	413,519	12,641,818	0.40%	Shimizu Corp.	590,860	2,953,916	0.09%
M3, Inc.	467,620	11,881,583	0.38%	Japan Airlines Co., Ltd.	153,841	2,944,230	0.09%
Sysmex Corp.	177,753	10,095,765	0.32%	Hitachi Construction Machinery Co., Ltd.	113,321	2,381,202	0.07%
Ono Pharmaceutical Co., Ltd.	383,772	8,402,097	0.27%			688,699,497	21.77%
Kyowa Kirin Co., Ltd.	285,780	6,128,860	0.19%	Information Technology 12.87% (2021: 15.68%)			
Asahi Intecc Co., Ltd.	229,400	3,525,263	0.11%	Keyence Corp.	206,166	75,281,803	2.38%
Nippon Shinyaku Co., Ltd.	52,300	2,778,076	0.09%	Tokyo Electron Ltd.	158,236	43,689,034	1.38%
		306,661,939	9.69%	Murata Manufacturing Co., Ltd.	608,762	28,480,133	0.90%
Industrials 21.77% (2021: 22.17%)				Fujitsu Ltd.	208,359	26,063,684	0.82%
Hitachi Ltd.	1,026,434	48,771,145	1.54%	Canon, Inc.	1,059,847	21,491,476	0.68%
Recruit Holdings Co., Ltd.	1,527,436	45,307,322	1.43%	FUJIFILM Holdings Corp.	381,715	17,958,332	0.57%
Mitsui & Co., Ltd.	1,519,409	41,573,309	1.31%	Kyocera Corp.	340,076	15,823,071	0.50%
Mitsubishi Corp.	1,339,076	40,728,104	1.29%	TDK Corp.	411,988	12,682,783	0.40%
Daikin Industries Ltd.	264,021	37,873,089	1.20%	Lasertec Corp.	79,900	12,338,066	0.39%
ITOCHE Corp.	1,261,090	37,129,258	1.17%	Advantest Corp.	201,000	12,104,108	0.38%
FANUC Corp.	203,229	28,625,876	0.90%	Renesas Electronics Corp.	1,242,378	10,441,500	0.33%
SMC Corp.	60,683	23,951,156	0.76%	Obic Co., Ltd.	73,847	10,178,863	0.32%
Nidec Corp.	473,918	23,016,363	0.73%	Nomura Research Institute Ltd.	420,949	9,311,688	0.29%
Komatsu Ltd.	980,117	20,017,401	0.63%	NTT Data Corp.	668,798	9,175,780	0.29%
Mitsubishi Electric Corp.	2,047,929	19,102,309	0.60%	Omron Corp.	196,721	8,947,686	0.28%
Sumitomo Corp.	1,196,540	18,659,519	0.59%	NEC Corp.	260,117	8,561,687	0.27%
Marubeni Corp.	1,641,687	17,662,163	0.56%	Disco Corp.	30,579	8,197,494	0.26%
Central Japan Railway Co.	152,875	17,592,453	0.56%	Hamamatsu Photonics KK	148,951	6,685,000	0.21%
East Japan Railway Co.	320,432	17,111,757	0.54%	Shimadzu Corp.	251,195	6,680,419	0.21%
Kubota Corp.	1,081,100	13,949,598	0.44%	Rohm Co., Ltd.	92,785	6,279,305	0.20%
Toshiba Corp.	412,904	13,496,805	0.43%	Trend Micro, Inc.	141,735	6,179,970	0.20%
Mitsubishi Heavy Industries Ltd.	339,757	12,628,246	0.40%	TIS, Inc.	239,600	5,921,162	0.19%
Secom Co., Ltd.	222,584	11,922,819	0.38%	SUMCO Corp.	370,300	4,620,260	0.15%
Nippon Yusen KK	513,689	11,344,923	0.36%	Ricoh Co., Ltd.	603,644	4,316,694	0.14%
West Japan Railway Co.	232,915	9,475,828	0.30%	Seiko Epson Corp.	296,177	4,050,872	0.13%
Mitsui OSK Lines Ltd.	364,600	8,518,310	0.27%	Ibiden Co., Ltd.	119,200	4,050,411	0.13%
Toyota Industries Corp.	155,483	7,993,967	0.25%	Hirose Electric Co., Ltd.	31,328	3,693,020	0.12%
Toyota Tsusho Corp.	225,812	7,833,439	0.25%	Yokogawa Electric Corp.	241,392	3,608,410	0.11%
Yaskawa Electric Corp.	254,540	7,637,015	0.24%	Brother Industries Ltd.	252,477	3,598,405	0.11%
Hankyu Hanshin Holdings, Inc.	242,941	6,762,819	0.21%	Otsuka Corp.	120,340	3,550,765	0.11%
Tokyo Corp.	563,246	6,651,679	0.21%	GMO Payment Gateway, Inc.	44,300	3,435,321	0.11%
AGC, Inc.	204,913	6,395,423	0.20%	Azbil Corp.	122,100	2,883,024	0.09%
MISUMI Group, Inc.	301,693	6,168,049	0.19%	Oracle Corp. Japan	40,477	2,449,000	0.08%
Taisei Corp.	193,032	5,825,848	0.18%	SCSK Corp.	165,800	2,355,985	0.07%
Kintetsu Group Holdings Co., Ltd.	181,009	5,597,953	0.18%	Itochu Techno-Solutions Corp.	101,600	2,214,996	0.07%
MINEBEA MITSUMI, Inc.	383,774	5,371,593	0.17%			407,300,207	12.87%
Makita Corp.	236,585	5,174,624	0.16%	Materials 4.40% (2021: 4.77%)			
Kajima Corp.	451,312	4,922,764	0.16%	Shin-Etsu Chemical Co., Ltd.	397,389	45,786,921	1.45%
Obayashi Corp.	693,726	4,916,538	0.16%	Nippon Steel Corp.	856,395	13,938,936	0.44%
Fuji Electric Co., Ltd.	134,258	4,795,667	0.15%	Asahi Kasei Corp.	1,329,487	8,887,900	0.28%
TOTO Ltd.	149,488	4,777,050	0.15%	Sumitomo Metal Mining Co., Ltd.	262,303	8,700,696	0.28%
Daifuku Co., Ltd.	107,900	4,735,336	0.15%	Nitto Denko Corp.	150,889	8,197,094	0.26%
Yamato Holdings Co., Ltd.	302,226	4,479,145	0.14%	Toray Industries, Inc.	1,469,644	7,687,493	0.24%
Dai Nippon Printing Co., Ltd.	234,221	4,407,706	0.14%	Mitsubishi Chemical Group Corp.	1,356,875	6,597,525	0.21%
Tobu Railway Co., Ltd.	200,280	4,380,556	0.14%	Nippon Paint Holdings Co., Ltd.	878,223	6,479,795	0.20%
Nippon Express Holdings, Inc.	81,309	4,353,623	0.14%	JFE Holdings, Inc.	519,824	5,670,070	0.18%
Lixil Corp.	304,323	4,324,369	0.14%	Nissan Chemical Corp.	134,835	5,534,411	0.17%
Kurita Water Industries Ltd.	111,012	4,304,309	0.14%	Sumitomo Chemical Co., Ltd.	1,567,400	5,275,931	0.17%
SG Holdings Co., Ltd.	307,800	4,000,006	0.13%	Mitsui Chemicals, Inc.	195,491	4,130,044	0.13%
TOPPAN, Inc.	279,820	3,882,793	0.12%	JSR Corp.	187,724	3,450,047	0.11%
Hoshizaki Corp.	114,286	3,777,927	0.12%	Oji Holdings Corp.	870,581	3,282,801	0.10%
Odakyu Electric Railway Co., Ltd.	309,782	3,763,978	0.12%	Tosoh Corp.	278,972	3,110,292	0.10%
Persol Holdings Co., Ltd.	187,400	3,763,482	0.12%				
Keio Corp.	108,089	3,715,076	0.12%				
Nihon M&A Center Holdings, Inc.	320,100	3,702,948	0.12%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Nippon Sanso Holdings Corp.	185,654	2,526,043	0.08%	Nippon Prologis, Inc. REIT	2,262	4,955,513	0.16%
				GLP J-Reit REIT	4,511	4,846,773	0.15%
		139,255,999	4.40%	Daiwa House Investment Corp. REIT Class A	2,319	4,831,720	0.15%
Real Estate 3.23% (2021: 3.23%)				Hulic Co., Ltd.	410,994	3,035,356	0.10%
Mitsui Fudosan Co., Ltd.	959,666	16,471,671	0.52%	Nomura Real Estate Holdings, Inc.	127,079	2,553,884	0.08%
Mitsubishi Estate Co., Ltd.	1,252,849	15,222,628	0.48%			102,134,812	3.23%
Daiwa House Industry Co., Ltd.	634,850	13,700,699	0.43%	Utilities 1.03% (2021: 0.77%)			
Sumitomo Realty & Development Co., Ltd.	327,812	7,265,400	0.23%	Tokyo Gas Co., Ltd.	414,843	7,615,268	0.24%
Nippon Building Fund, Inc. REIT	1,621	6,768,637	0.21%	Kansai Electric Power Co., Inc.	745,333	6,769,581	0.22%
Daito Trust Construction Co., Ltd.	65,760	6,322,973	0.20%	Chubu Electric Power Co., Inc.	681,740	6,593,815	0.21%
Japan Metropolitan Fund Invest REIT	7,405	5,505,701	0.18%	Osaka Gas Co., Ltd.	396,170	5,992,418	0.19%
Japan Real Estate Investment Corp. REIT	1,330	5,449,647	0.17%	Tokyo Electric Power Co. Holdings, Inc.	1,616,666	5,464,723	0.17%
Nomura Real Estate Master Fund, Inc. REIT	4,496	5,204,210	0.17%			32,435,805	1.03%
				Total Equities		3,102,484,462	98.06%
				Total Transferable Securities		3,102,484,462	98.06%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.04%) (2021: 0.00%)				
Futures (0.04%) (2021: 0.00%)				
TOPIX Index March 2023	455	¥8,815,575,183	(1,485,959)	(0.04%)
			(1,485,959)	(0.04%)
Total Financial Derivative Instruments Dealt in on a Regulated Market				
			(1,485,959)	(0.04%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments 0.01% (2021: (0.01%))							
Forward Currency Exchange Contracts 0.01% (2021: (0.01%))							
JPY	1,304,044,242	USD	(9,719,153)	Bank of America	15/3/2023	240,910	0.00%
JPY	1,668,125,000	USD	(12,522,165)	BNP Paribas	15/3/2023	224,726	0.01%
JPY	367,880,000	USD	(2,726,694)	BNP Paribas	15/3/2023	82,087	0.00%
JPY	486,365,000	USD	(3,661,017)	JPMorgan Chase Bank	15/3/2023	56,192	0.00%
JPY	213,840,000	USD	(1,578,912)	State Street Bank & Trust Co.	15/3/2023	53,357	0.00%
JPY	761,200,000	USD	(5,767,693)	UBS AG	15/3/2023	52,594	0.00%
JPY	154,840,000	USD	(1,147,829)	JPMorgan Chase Bank	15/3/2023	34,393	0.00%
JPY	123,157,087	USD	(922,404)	BNP Paribas	15/3/2023	18,553	0.00%
EUR	450,000	USD	(476,634)	Bank of America	15/3/2023	5,551	0.00%
JPY	226,680,000	USD	(1,732,281)	State Street Bank & Trust Co.	15/3/2023	1,953	0.00%
GBP	1,500,000	USD	(1,804,824)	UBS AG	13/1/2023	(29)	(0.00%)
USD	2,021,380	JPY	(264,250,000)	JPMorgan Chase Bank	15/3/2023	(420)	(0.00%)
JPY	831,620,000	USD	(6,401,049)	Toronto-Dominion Bank	15/3/2023	(35,578)	(0.00%)
USD	4,546,264	JPY	(600,000,000)	UBS AG	15/3/2023	(41,456)	(0.00%)
USD	1,234,692	JPY	(167,868,533)	State Street Bank & Trust Co.	15/3/2023	(46,349)	(0.00%)
USD	1,442,600	JPY	(195,800,000)	State Street Bank & Trust Co.	15/3/2023	(51,758)	(0.00%)
USD	2,107,994	JPY	(283,497,723)	JPMorgan Chase Bank	15/3/2023	(56,980)	(0.00%)
USD	2,183,799	JPY	(295,050,000)	UBS AG	15/3/2023	(68,713)	(0.00%)
USD	3,214,763	JPY	(431,332,748)	Toronto-Dominion Bank	15/3/2023	(79,682)	(0.00%)
						389,351	0.01%
Total OTC Financial Derivative Instruments						389,351	0.01%
Total Investments						3,101,387,854	98.03%

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	62,481,008	1.97%
Net Assets	3,163,868,862	100.00%

Analysis of Total Assets		Fair Value EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	3,102,484,462	97.87%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	770,316	0.02%
(f)	Other assets	66,817,301	2.11%
Total Assets		3,170,072,079	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2022	EUR (€) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,102,484,462	4,441,409,553
Financial Derivative Instruments	3,17	770,316	807,294
Cash	3	54,830,741	32,798,436
Unrealised Appreciation on Spot Currency Contracts		2,312	—
Receivables:			
Interest and Dividends		4,183,511	5,044,818
Capital Shares Issued		3,251,762	6,594,910
Margin Cash Due from Broker	3	4,221,029	1,654,195
Cash Collateral		327,946	1,107,985
Total Current Assets		3,170,072,079	4,489,417,191
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,866,924	1,430,893
Bank Overdraft		6,983	2,723
Unrealised Depreciation on Spot Currency Contracts		—	12,538
Payables and Other Liabilities:			
Investments Purchased		55,561	—
Income Distribution Payable		2,038,509	6,141,631
Capital Shares Redeemed		1,819,038	1,407,986
Management Fees Payable	12	416,202	579,305
Total Current Liabilities		6,203,217	9,575,076
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,163,868,862	4,479,842,115

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
Net Assets	277,844,909	352,183,474	273,071,100
Number of Shares Outstanding	1,277,347	1,436,718	1,216,830
Net Asset Value Per Share¹	217.52	245.13	224.41
Investor EUR			
Net Assets	101,727,762	143,341,692	137,381,041
Number of Shares Outstanding	469,586	587,143	614,682
Net Asset Value Per Share¹	216.63	244.13	223.50
Institutional Plus EUR Acc			
Net Assets	355,572,882	518,034,730	413,172,625
Number of Shares Outstanding	2,017,492	2,609,229	2,274,103
Net Asset Value Per Share¹	176.25	198.54	181.69
GBP Acc			
EUR (€) Equivalent	1,564,157,455	2,239,950,994	1,584,762,221
Net Assets	1,387,768,827	1,880,669,200	1,418,512,692
Number of Shares Outstanding	5,419,480	6,886,710	5,322,175
Net Asset Value Per Share¹	256.07	273.09	266.53
GBP Dist			
EUR (€) Equivalent	49,837,169	55,199,100	43,036,502
Net Assets	44,217,076	46,345,321	38,521,756
Number of Shares Outstanding	215,953	207,706	174,006
Net Asset Value Per Share¹	204.75	223.13	221.38

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

Net Asset Value Per Share (continued)

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
Institutional Plus GBP Acc			
EUR (€) Equivalent	28,913,154	32,620,787	19,351,560
Net Assets	25,652,644	27,388,505	17,321,484
Number of Shares Outstanding	139,189	139,404	90,370
Net Asset Value Per Share¹	184.30	196.47	191.67
Institutional Plus GBP Dist			
EUR (€) Equivalent	42,934,257	307,761,704	86,520,999
Net Assets	38,092,599	258,397,599	77,444,511
Number of Shares Outstanding	239,568	1,491,449	450,534
Net Asset Value Per Share¹	159.01	173.25	171.89
JPY Acc			
EUR (€) Equivalent	140,617,128	153,027,218	144,897,526
Net Assets	19,801,465,408	20,039,567,241	18,304,241,119
Number of Shares Outstanding	1,402,430	1,354,277	1,400,721
Net Asset Value Per Share¹	14,119.40	14,797.24	13,067.73
Investor JPY			
EUR (€) Equivalent	11,214,105	13,112,197	11,912,457
Net Assets	1,579,151,241	1,717,098,153	1,504,846,158
Number of Shares Outstanding	52,085	54,040	53,628
Net Asset Value Per Share¹	30,318.73	31,774.58	28,060.83
Institutional Plus JPY Acc			
EUR (€) Equivalent	69,887,137	75,148,977	78,853,528
Net Assets	9,841,388,069	9,841,079,236	9,961,205,201
Number of Shares Outstanding	548,519	523,586	600,359
Net Asset Value Per Share¹	17,941.75	18,795.54	16,592.08
USD Acc			
EUR (€) Equivalent	473,622,673	542,258,957	631,581,885
Net Assets	505,473,798	616,656,886	772,772,015
Number of Shares Outstanding	2,176,922	2,211,634	2,813,766
Net Asset Value Per Share¹	232.20	278.82	274.64
Investor USD			
EUR (€) Equivalent	34,614,318	36,374,051	36,032,418
Net Assets	36,942,131	41,364,571	44,087,465
Number of Shares Outstanding	161,322	150,427	162,771
Net Asset Value Per Share¹	229.00	274.98	270.86
Institutional Plus USD Acc			
EUR (€) Equivalent	12,925,913	10,828,234	7,530,927
Net Assets	13,795,181	12,313,868	9,214,466
Number of Shares Outstanding	112,379	83,570	63,514
Net Asset Value Per Share¹	122.76	147.35	145.08

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		376,956	2,156
Dividend Income		93,365,012	85,356,052
Securities Lending Income		1,283,427	479,637
Net (Loss)/Gain on Financial Instruments		(546,266,518)	276,877,226
Total Investment (Loss)/Income		(451,241,123)	362,715,071
Expenses			
Management Fees	12	5,578,964	6,104,887
Transaction Fees and Commissions		139,938	222,256
Total Expenses		5,718,902	6,327,143
Finance Costs			
Interest Expense		83,139	31,523
Distribution	6	2,038,509	6,141,631
Income Equalisation		305,263	(889,454)
Total Finance Costs		2,426,911	5,283,700
Net Investment (Loss)/Income		(459,386,936)	351,104,228
Taxation	5	(14,000,864)	(12,756,076)
Net (Decrease)/Increase in Net Assets		(473,387,800)	338,348,152

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(473,387,800)	338,348,152
Capital Transactions		
Subscriptions	932,549,872	1,513,301,444
Redemptions	(1,775,146,580)	(839,922,685)
Reinvestments	11,255	10,415
Total Capital Transactions	(842,585,453)	673,389,174
Total (Decrease)/Increase for the Year	(1,315,973,253)	1,011,737,326
Net Assets		
Beginning of Year	4,479,842,115	3,468,104,789
End of Year	3,163,868,862	4,479,842,115

Vanguard Pacific ex-Japan Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine in February added to inflationary pressures from ongoing supply-chain bottlenecks and labor shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- Despite some relief in midsummer and late fall, global stock markets ended the year down significantly.
- Pacific markets excluding Japan finished the year slightly higher overall. The fund's benchmark index returned 0.22% for the 12 months ended 31 December 2022.
- Results were negative in eight of the index's 11 sectors. The two largest, financials and materials, contributed most to returns. Communication services detracted most.
- Australia, the largest market, added to overall performance. Singapore, New Zealand and Hong Kong detracted.

Benchmark returns in the commentary above are in euros.

Benchmark: MSCI Pacific ex-Japan Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
AUD Acc	0.68%	4.99%	6.07%
Benchmark	0.84	5.14	6.23
Tracking Difference*	-0.16		
EUR Acc	0.06%	4.48%	6.38%
Benchmark	0.22	4.62	6.56
Tracking Difference*	-0.16		
Institutional Plus EUR Acc	0.10%	4.51%	6.42%
Benchmark	0.22	4.62	6.56
Tracking Difference*	-0.12		
GBP Acc	5.74%	4.47%	6.79%
Benchmark	5.91	4.61	6.98
Tracking Difference*	-0.17		
GBP Dist	5.74%	4.47%	6.79%
Benchmark	5.91	4.61	6.98
Tracking Difference*	-0.17		
Institutional Plus GBP Acc	5.78%	4.50%	6.38%
Benchmark	5.91	4.61	6.53
Tracking Difference*	-0.13		
Institutional Plus GBP Dist	5.78%	4.50%	6.38%
Benchmark	5.91	4.61	6.53
Tracking Difference*	-0.13		
USD Acc	-6.10%	2.04%	3.62%
Benchmark	-5.94	2.18	3.81
Tracking Difference*	-0.16		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Institutional Plus USD Acc	-6.06%	2.08%	3.58%
Benchmark	-5.94	2.18	3.71
Tracking Difference*	-0.12		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: AUD Acc, 15 August 2017; EUR Acc and Institutional Plus EUR Acc, 27 February 2014; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014; Institutional Plus USD Acc, 6 December 2013.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
BHP Group Ltd.	5,094,970	149,505,855	BHP Group Ltd.	2,099,246	60,426,365
Sea Ltd. ADR	477,696	54,555,813	Commonwealth Bank of Australia	964,408	59,575,633
Commonwealth Bank of Australia	373,508	24,526,979	AIA Group Ltd.	6,010,200	56,346,931
AIA Group Ltd.	2,572,800	24,119,877	CSL Ltd.	226,610	39,582,770
CSL Ltd.	108,841	19,512,387	National Australia Bank Ltd.	1,776,565	33,702,749
Macquarie Group Ltd.	127,249	15,530,687	Westpac Banking Corp.	2,035,786	29,599,075
National Australia Bank Ltd.	695,090	13,663,872	Hong Kong Exchanges & Clearing Ltd.	572,900	24,617,065
Pilbara Minerals Ltd.	4,513,475	13,649,659	Australia & New Zealand Banking Group Ltd.	1,438,782	23,471,153
IGO Ltd.	1,212,446	12,127,098	Macquarie Group Ltd.	188,744	21,670,143
Grab Holdings Ltd. Class A	2,618,876	12,114,320	DBS Group Holdings Ltd.	861,500	19,352,581
Westpac Banking Corp.	782,967	11,603,671	Afterpay Ltd.	446,458	18,889,288
Hong Kong Exchanges & Clearing Ltd.	259,300	11,117,530	Wesfarmers Ltd.	539,798	16,489,278
Mineral Resources Ltd.	348,915	10,455,094	Woolworths Group Ltd.	694,253	15,695,714
Australia & New Zealand Banking Group Ltd.	557,837	9,455,595	Oversea-Chinese Banking Corp., Ltd.	1,607,700	13,016,718
DBS Group Holdings Ltd.	389,300	8,895,241	Rio Tinto Ltd.	173,094	12,461,769
Wesfarmers Ltd.	244,989	7,961,867	Transurban Group	1,408,462	12,068,242
Sun Hung Kai Properties Ltd.	569,500	6,457,177	United Overseas Bank Ltd.	559,600	10,956,809
Woolworths Group Ltd.	268,461	6,264,760	Jardine Matheson Holdings Ltd.	200,300	10,573,235
Oversea-Chinese Banking Corp., Ltd.	724,000	5,924,739	Woodside Energy Group Ltd.	456,667	9,886,949
Transurban Group	659,022	5,819,796	Goodman Group REIT	751,697	9,780,837
			Fortescue Metals Group Ltd.	787,167	9,651,785
			Sea Ltd. ADR	115,841	9,277,775

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.47% (2021: 99.18%)							
Equities 99.47% (2021: 99.18%)							
Australia 62.32% (2021: 61.89%)							
BHP Group Ltd.	9,012,874	261,320,413	8.65%	Reece Ltd.	405,363	3,644,686	0.12%
Commonwealth Bank of Australia	3,027,288	197,360,696	6.53%	BGP Holdings Beneficial	3,231,283	10,266	0.00%
CSL Ltd.	857,020	156,704,313	5.18%			1,884,096,171	62.32%
National Australia Bank Ltd.	5,634,545	107,623,570	3.56%	Hong Kong 23.77% (2021: 24.66%)			
Westpac Banking Corp.	6,228,977	92,419,407	3.06%	AIA Group Ltd.	21,233,732	221,263,494	7.32%
ANZ Group Holdings Ltd.	5,319,450	79,972,568	2.65%	Hong Kong Exchanges & Clearing Ltd.	2,142,870	86,745,529	2.87%
Woodside Energy Group Ltd.	3,378,157	76,073,450	2.52%	Sun Hung Kai Properties Ltd.	2,577,563	33,047,929	1.09%
Macquarie Group Ltd.	653,160	69,293,354	2.29%	CK Hutchison Holdings Ltd.	4,775,164	26,857,253	0.89%
Wesfarmers Ltd.	2,017,765	58,862,329	1.95%	Link REIT	3,757,120	25,844,813	0.85%
Rio Tinto Ltd.	660,463	48,853,800	1.62%	Techtronic Industries Co., Ltd.	2,448,000	25,597,248	0.85%
Woolworths Group Ltd.	2,159,658	46,053,909	1.52%	Galaxy Entertainment Group Ltd.	3,880,495	24,038,122	0.80%
Transurban Group	5,469,918	45,114,389	1.49%	Hang Seng Bank Ltd.	1,360,526	21,200,458	0.70%
Fortescue Metals Group Ltd.	3,012,840	39,264,611	1.30%	BOC Hong Kong Holdings Ltd.	6,583,716	21,024,053	0.70%
Goodman Group REIT	3,010,951	33,213,373	1.10%	CK Asset Holdings Ltd.	3,558,173	20,525,047	0.68%
Santos Ltd.	5,671,182	25,729,501	0.85%	CLP Holdings Ltd.	2,920,670	19,968,246	0.66%
Coles Group Ltd.	2,377,343	25,257,344	0.84%	Hong Kong & China Gas Co., Ltd.	19,913,910	17,738,797	0.59%
QBE Insurance Group Ltd.	2,638,776	22,518,430	0.75%	Wharf Real Estate Investment Co., Ltd.	2,970,403	16,225,216	0.54%
South32 Ltd.	8,234,427	20,929,215	0.69%	MTR Corp., Ltd.	2,756,959	13,685,779	0.45%
Newcrest Mining Ltd.	1,588,916	20,838,680	0.69%	Jardine Matheson Holdings Ltd.	283,200	13,506,564	0.45%
Aristocrat Leisure Ltd.	1,064,790	20,649,430	0.68%	Sands China Ltd.	4,319,624	13,431,033	0.44%
Brambles Ltd.	2,467,228	18,922,396	0.63%	Power Assets Holdings Ltd.	2,467,026	12,661,162	0.42%
Telstra Group Ltd.	7,193,937	18,238,919	0.60%	Budweiser Brewing Co. APAC Ltd.	3,062,700	9,026,506	0.30%
Suncorp Group Ltd.	2,246,189	17,184,320	0.57%	Hongkong Land Holdings Ltd.	1,990,200	8,578,046	0.28%
Scentre Group REIT	9,234,214	16,898,649	0.56%	Henderson Land Development Co., Ltd.	2,582,789	8,449,269	0.28%
Computershare Ltd.	966,631	16,092,428	0.53%	WH Group Ltd.	14,835,935	8,086,014	0.27%
Sonic Healthcare Ltd.	811,367	15,451,251	0.51%	HKT Trust & HKT Ltd.	6,741,389	7,745,064	0.26%
Cochlear Ltd.	117,015	15,177,025	0.50%	Swire Pacific Ltd. Class A	885,654	7,304,400	0.24%
Origin Energy Ltd.	3,064,810	15,034,203	0.50%	Sino Land Co., Ltd.	6,177,030	7,237,578	0.24%
ASX Ltd.	344,327	14,882,205	0.49%	New World Development Co., Ltd.	2,685,588	7,092,932	0.23%
Mineral Resources Ltd.	303,265	14,876,445	0.49%	ESR Group Ltd.	3,557,488	6,995,537	0.23%
Northern Star Resources Ltd.	2,072,812	14,369,585	0.48%	Hang Lung Properties Ltd.	3,600,832	6,596,614	0.22%
APA Group	2,098,809	14,349,764	0.47%	Xinyi Glass Holdings Ltd.	3,230,000	5,638,072	0.19%
Ramsay Health Care Ltd.	325,753	13,392,211	0.44%	CK Infrastructure Holdings Ltd.	1,121,080	5,497,844	0.18%
James Hardie Industries plc	792,781	13,298,931	0.44%	SITC International Holdings Co., Ltd.	2,387,000	4,974,688	0.16%
Insurance Australia Group Ltd.	4,385,285	13,235,825	0.44%	Swire Properties Ltd.	2,085,679	4,967,671	0.16%
Lottery Corp., Ltd.	3,959,263	11,270,727	0.37%	Futu Holdings Ltd. ADR	106,060	4,039,671	0.13%
Treasury Wine Estates Ltd.	1,284,058	11,104,585	0.37%	HK Electric Investments & HK Electric Investments Ltd.	4,773,000	2,962,414	0.10%
Pilbara Minerals Ltd.	4,513,475	10,754,789	0.36%			718,553,063	23.77%
Xero Ltd.	240,227	10,726,335	0.36%	New Zealand 1.52% (2021: 1.86%)			
Endeavour Group Ltd.	2,549,325	10,399,676	0.34%	Fisher & Paykel Healthcare Corp., Ltd.	1,027,048	13,754,954	0.46%
IGO Ltd.	1,212,446	10,369,720	0.34%	Spark New Zealand Ltd.	3,333,282	10,666,594	0.35%
Stockland REIT	4,247,056	9,796,122	0.32%	Auckland International Airport Ltd.	2,225,220	10,298,736	0.34%
Mirvac Group REIT	7,030,343	9,515,151	0.31%	Meridian Energy Ltd.	2,290,732	7,113,208	0.24%
Dexus REIT	1,913,367	9,422,357	0.31%	Mercury NZ Ltd.	1,235,370	4,070,350	0.13%
Medibank Pvt Ltd.	4,899,252	9,183,566	0.30%			45,903,842	1.52%
GPT Group REIT	3,407,867	9,094,765	0.30%	Singapore 11.86% (2021: 10.77%)			
BlueScope Steel Ltd.	837,176	8,958,152	0.30%	DBS Group Holdings Ltd.	3,222,470	76,363,356	2.53%
Vicinity Ltd. REIT	6,884,476	8,749,041	0.29%	Oversea-Chinese Banking Corp., Ltd.	6,023,951	51,258,866	1.69%
WiseTech Global Ltd.	261,261	8,425,006	0.28%				
Seek Ltd.	601,221	8,003,459	0.26%				
Aurizon Holdings Ltd.	3,274,303	7,760,456	0.26%				
Orica Ltd.	799,461	7,650,359	0.25%				
Ampol Ltd.	423,916	7,617,611	0.25%				
Washington H Soul Pattinson & Co., Ltd.	385,284	6,771,622	0.22%				
REA Group Ltd.	93,939	6,613,712	0.22%				
IDP Education Ltd.	371,291	6,412,442	0.21%				
Qantas Airways Ltd.	1,644,192	6,278,943	0.21%				
Lendlease Corp., Ltd.	1,225,628	6,105,684	0.20%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
United Overseas Bank Ltd.	2,099,585	45,031,054	1.49%	Grab Holdings Ltd. Class A	2,309,527	6,968,074	0.23%
Sea Ltd. ADR	642,861	31,340,415	1.04%	Mapletree Logistics Trust REIT	5,941,266	6,599,581	0.22%
Singapore Telecommunications Ltd.	14,688,635	26,372,715	0.87%	Singapore Technologies Engineering Ltd.	2,775,955	6,496,770	0.21%
Capitaland Integrated Commercial Trust REIT	9,438,153	13,451,089	0.44%	Venture Corp., Ltd.	492,900	5,874,598	0.19%
Keppel Corp., Ltd.	2,590,235	13,137,601	0.43%	Mapletree Pan Asia Commercial Trust REIT	4,199,300	4,899,296	0.16%
Capitaland Investment Ltd.	4,626,043	11,957,810	0.40%	City Developments Ltd.	731,566	4,206,236	0.14%
Capitaland Ascendas REIT	5,977,264	11,441,772	0.38%	UOL Group Ltd.	831,445	3,903,400	0.13%
Wilmar International Ltd.	3,416,585	9,953,334	0.33%	Jardine Cycle & Carriage Ltd.	176,400	3,524,560	0.12%
Singapore Exchange Ltd.	1,528,982	9,560,172	0.32%				
Singapore Airlines Ltd.	2,384,028	9,210,363	0.30%			358,727,859	11.86%
Genting Singapore Ltd.	10,756,897	7,176,797	0.24%			3,007,280,935	99.47%
				Total Equities			
				Total Transferable Securities			

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (2021: 0.01%)				
Futures (0.01%) (2021: 0.01%)				
MSCI Pacific Ex-Japan Index March 2023	242	\$17,607,953	(235,852)	(0.01%)
			(235,852)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(235,852)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments (0.00%) (2021: (0.00%))							
Forward Currency Exchange Contracts (0.00%) (2021: (0.00%))							
AUD	1,416,800	USD	(947,586)	JPMorgan Chase Bank	15/3/2023	14,923	0.00%
AUD	4,218,600	USD	(2,862,215)	State Street Bank & Trust Co.	15/3/2023	6,458	0.00%
EUR	400,000	USD	(423,675)	Bank of America	15/3/2023	4,934	0.00%
				Goldman Sachs International	15/3/2023	2,593	0.00%
USD	2,410,203	HKD	(18,764,829)	Toronto-Dominion Bank	13/1/2023	(61)	(0.00%)
GBP	5,500,000	USD	(6,617,639)	State Street Bank & Trust Co.	3/3/2023	(103)	(0.00%)
USD	2,039,274	AUD	(3,000,000)	Toronto-Dominion Bank	15/3/2023	(513)	(0.00%)
USD	6,272,387	AUD	(9,223,325)	HSBC Bank	15/3/2023	(35,904)	(0.00%)
USD	7,037,032	AUD	(10,403,417)			(7,673)	(0.00%)
						(7,673)	(0.00%)
Total OTC Financial Derivative Instruments						(7,673)	(0.00%)
Total Investments						3,007,037,410	99.46%

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	16,430,013	0.54%
Net Assets	3,023,467,423	100.00%

	Fair Value EUR (€)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	3,007,270,669	99.15%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	10,266	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	28,908	0.00%
(f) Other assets	25,646,767	0.85%
Total Assets	3,032,956,610	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2022	EUR (€) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,007,280,935	3,438,333,172
Financial Derivative Instruments	3,17	28,908	1,109,019
Cash	3	18,561,027	22,873,366
Unrealised Appreciation on Spot Currency Contracts		2,262	—
Receivables:			
Interest and Dividends		1,956,862	2,787,316
Capital Shares Issued		2,882,867	5,381,704
Investments Sold		—	54,264
Margin Cash Due from Broker	3	2,243,749	1,633,466
Cash Collateral		—	967,288
Total Current Assets		3,032,956,610	3,473,139,595
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	272,433	837,617
Bank Overdraft		—	537
Unrealised Depreciation on Spot Currency Contracts		—	10,547
Payables and Other Liabilities:			
Investments Purchased		864,613	—
Income Distribution Payable		6,328,575	4,175,204
Capital Shares Redeemed		1,632,508	938,349
Management Fees Payable	12	391,058	450,674
Total Current Liabilities		9,489,187	6,412,928
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,023,467,423	3,466,726,667

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
AUD Acc			
EUR (€) Equivalent	218,258,797	218,163,347	253,727,426
Net Assets	343,488,490	341,235,642	402,317,386
Number of Shares Outstanding	2,502,325	2,502,775	3,276,238
Net Asset Value Per Share¹	137.27	136.34	122.80
EUR Acc			
Net Assets	326,196,996	474,152,175	479,504,155
Number of Shares Outstanding	1,232,392	1,792,482	2,040,316
Net Asset Value Per Share¹	264.69	264.52	235.01
Institutional Plus EUR Acc			
Net Assets	261,315,358	245,345,903	150,635,182
Number of Shares Outstanding	1,507,349	1,416,673	979,397
Net Asset Value Per Share¹	173.36	173.18	153.80
GBP Acc			
EUR (€) Equivalent	908,397,828	1,234,957,953	960,342,569
Net Assets	805,958,622	1,036,874,196	859,597,802
Number of Shares Outstanding	2,315,438	3,149,759	2,756,890
Net Asset Value Per Share¹	348.08	329.19	311.80
GBP Dist			
EUR (€) Equivalent	84,824,469	66,134,014	53,108,293
Net Assets	75,258,890	55,526,306	47,536,966
Number of Shares Outstanding	368,623	272,827	236,680
Net Asset Value Per Share¹	204.16	203.52	200.85
Institutional Plus GBP Acc			
EUR (€) Equivalent	46,796,442	49,800,153	106,641,249
Net Assets	41,519,249	41,812,350	95,454,046
Number of Shares Outstanding	248,052	264,243	637,147
Net Asset Value Per Share¹	167.38	158.23	149.81
Institutional Plus GBP Dist			
EUR (€) Equivalent	31,953,919	33,349,153	20,600,279
Net Assets	28,350,504	28,000,043	18,439,206
Number of Shares Outstanding	235,940	233,744	155,978
Net Asset Value Per Share¹	120.16	119.79	118.22
USD Acc			
EUR (€) Equivalent	787,694,119	854,106,837	814,476,448
Net Assets	840,666,549	971,290,295	996,552,658
Number of Shares Outstanding	2,976,300	3,229,233	3,466,042
Net Asset Value Per Share¹	282.45	300.78	287.52
Institutional Plus USD Acc			
EUR (€) Equivalent	358,029,495	290,717,132	189,680,213
Net Assets	382,106,979	330,603,523	232,083,225
Number of Shares Outstanding	2,778,438	2,258,366	1,659,157
Net Asset Value Per Share¹	137.53	146.39	139.88

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		200,160	816
Dividend Income		176,499,609	146,616,228
Securities Lending Income		145,530	482,860
Net (Loss)/Gain on Financial Instruments		(177,268,697)	239,115,946
Total Investment (Loss)/Income		(423,398)	386,215,850
Expenses			
Management Fees	12	4,932,846	5,222,607
Transaction Fees and Commissions		850,712	884,792
Total Expenses		5,783,558	6,107,399
Finance Costs			
Interest Expense		25,908	12,477
Distribution	6	6,328,575	4,175,203
Income Equalisation		(645,397)	(294,614)
Total Finance Costs		5,709,086	3,893,066
Net Investment (Loss)/Income		(11,916,042)	376,215,385
Taxation	5	(1,257,189)	(1,694,844)
Net (Decrease)/Increase in Net Assets		(13,173,231)	374,520,541

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(13,173,231)	374,520,541
Capital Transactions		
Subscriptions	758,453,616	1,006,300,277
Redemptions	(1,188,540,857)	(942,814,353)
Reinvestments	1,228	4,388
Total Capital Transactions	(430,086,013)	63,490,312
Total (Decrease)/Increase for the Year	(443,259,244)	438,010,853
Net Assets		
Beginning of Year	3,466,726,667	3,028,715,814
End of Year	3,023,467,423	3,466,726,667

Vanguard SRI European Stock Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- Despite some relief in midsummer and late fall, global stock markets ended the year down significantly.
- In this environment, the fund's benchmark returned -10.25%. Ten of the 11 index sectors produced negative returns. Industrials, consumer discretionary and technology detracted most. The lone positive contributor was energy.
- Among markets, there were just two positive contributors—Denmark and Portugal. Germany, Switzerland, the Netherlands and Sweden detracted most.

Benchmark returns in the commentary above are in euros.

Benchmark: FTSE Developed Europe Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-10.61%	4.44%	6.82%
Benchmark	-10.25	4.20	6.84
Tracking Difference*	-0.36		
Institutional Plus EUR Acc	-10.57%	4.50%	5.99%
Benchmark	-10.25	4.20	5.84
Tracking Difference*	-0.32		
GBP Acc	-5.54%	4.43%	7.79%
Benchmark	-5.16	4.19	7.80
Tracking Difference*	-0.38		
GBP Dist	-5.54%	4.43%	7.79%
Benchmark	-5.16	4.19	7.80
Tracking Difference*	-0.38		
USD Acc	-16.11%	2.00%	2.56%
Benchmark	-15.77	1.77	2.51
Tracking Difference*	-0.34		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: Institutional Plus EUR Acc, 6 December 2013; USD Acc, 2 September 2014.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Nestle SA	16,390	1,936,939	Rheinmetall AG	13,654	2,162,179
ASML Holding NV	3,518	1,894,074	Saab AB Class B	61,019	2,028,701
Saab AB Class B	62,478	1,848,278	Shell plc	27,161	635,870
Meggitt plc	197,833	1,790,773	Porsche Automobil Holding SE	7,957	533,636
MTU Aero Engines AG	8,059	1,548,650	Avast plc	59,626	467,266
Roche Holding AG	4,140	1,381,525	Nestle SA	3,243	368,825
LVMH Moët Hennessy Louis Vuitton SE	2,022	1,349,314	ASML Holding NV	562	335,727
AstraZeneca plc	10,130	1,216,584	TotalEnergies SE	6,484	312,350
Novo Nordisk A/S Class B	9,492	946,392	Intesa Sanpaolo SpA	127,784	282,039
Reckitt Benckiser Group plc	12,688	930,065	Quilter plc	150,798	254,709
Novartis AG	10,794	875,454	Rio Tinto plc	3,695	247,395
Diageo plc	19,478	847,909	National Grid plc	17,722	234,609
Swedbank AB	51,378	748,692	Voestalpine AG	6,555	203,861
Unilever plc	15,465	717,996	Tate & Lyle plc	21,360	195,107
National Grid plc	55,934	705,960	Evraz plc	52,764	192,992
Rheinmetall AG	4,533	685,964	Bankinter SA	35,622	192,827
SAP SE	6,636	677,780	Novo Nordisk A/S Class B	1,980	182,224
L'Oreal SA	1,851	657,016	Kinnevik AB Class B	12,315	181,460
Sanofi	6,569	629,755	Galapagos NV	3,110	179,736
TotalEnergies SE	12,077	600,364	Mondi plc	9,696	179,615

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.46% (2021: 98.73%)							
Equities 99.46% (2021: 98.73%)							
Austria 0.38% (2021: 0.42%)							
Erste Group Bank AG	16,738	500,466	0.11%	Kesko OYJ Class B	8,710	179,600	0.04%
Voestalpine AG	14,014	347,267	0.08%	Wartsila OYJ Abp	19,855	156,219	0.04%
OMV AG	6,443	309,909	0.07%	Valmet OYJ	6,110	153,728	0.04%
Verbund AG	3,262	256,556	0.06%	Kojamo OYJ	7,854	108,385	0.02%
ANDRITZ AG	2,913	155,991	0.03%	Huhtamaki OYJ	3,331	106,592	0.02%
Raiffeisen Bank International AG	8,451	129,723	0.03%			9,184,098	2.07%
		1,699,912	0.38%	France 16.74% (2021: 15.99%)			
Belgium 1.57% (2021: 1.47%)							
Anheuser-Busch InBev SA	45,320	2,550,156	0.58%	LVMH Moët Hennessy Louis Vuitton SE	13,065	8,882,893	2.00%
KBC Group NV	14,751	886,240	0.20%	TotalEnergies SE	117,893	6,914,424	1.56%
Argenx SE (XBRU)	1,618	563,550	0.13%	Sanofi	55,019	4,942,907	1.12%
Argenx SE	1,175	409,253	0.09%	Schneider Electric SE	27,481	3,592,316	0.81%
Groupe Bruxelles Lambert NV	4,966	370,364	0.08%	BNP Paribas SA	56,846	3,027,049	0.68%
UCB SA	4,991	367,138	0.08%	AXA SA	101,158	2,635,672	0.59%
Ageas SA	7,941	328,916	0.07%	EssilorLuxottica SA	15,279	2,585,207	0.58%
Solvay SA	3,361	317,480	0.07%	Vinci SA	26,664	2,487,485	0.56%
Umicore SA	8,863	304,178	0.07%	Hermes International	1,642	2,372,690	0.54%
Elia Group SA	1,814	240,899	0.06%	L'Oreal SA	6,857	2,287,495	0.52%
D'iere Group	1,185	212,352	0.05%	Pernod Ricard SA	11,305	2,077,294	0.47%
Ackermans & van Haaren NV	869	139,214	0.03%	Air Liquide SA (XPAR)	15,358	2,033,399	0.46%
Sofina SA	661	135,902	0.03%	Kering SA	3,920	1,863,960	0.42%
Warehouses de Pauw CVA REIT	3,659	97,695	0.02%	Danone SA	33,582	1,653,242	0.37%
Proximus SADP	6,186	55,649	0.01%	L'Oreal SA (Prime De Fidelite)	4,598	1,533,893	0.35%
		6,978,986	1.57%	Capgemini SE	8,767	1,367,214	0.31%
Denmark 4.20% (2021: 3.77%)							
Novo Nordisk A/S Class B	77,694	9,799,984	2.21%	Air Liquide SA (Prime De Fidelite)	10,184	1,348,362	0.30%
Vestas Wind Systems A/S	48,395	1,315,230	0.30%	STMicroelectronics NV	35,506	1,171,520	0.26%
DSV A/S	8,789	1,295,935	0.29%	Orange SA	124,625	1,156,645	0.26%
Genmab A/S	2,815	1,113,290	0.25%	Dassault Systemes SE	33,490	1,121,748	0.25%
Orsted A/S	8,876	753,509	0.17%	Societe Generale SA	45,521	1,068,833	0.24%
Coloplast A/S Class B	6,245	681,904	0.15%	Cie de Saint-Gobain	22,787	1,040,227	0.24%
Carlsberg A/S Class B	5,316	659,957	0.15%	Cie Generale des Etablissements Michelin SCA	38,627	1,003,723	0.23%
AP Moller-Maersk A/S Class B	271	569,227	0.13%	Legrand SA	13,279	993,535	0.22%
Novozymes A/S Class B	10,257	485,372	0.11%	Credit Agricole SA	81,208	798,356	0.18%
Tryg A/S	18,389	408,881	0.09%	Veolia Environnement SA	30,456	730,944	0.17%
Chr Hansen Holding A/S	5,826	391,485	0.09%	Edenred	13,704	697,260	0.16%
AP Moller-Maersk A/S Class A	169	349,298	0.08%	Publicis Groupe SA	11,246	668,237	0.15%
Pandora A/S	3,497	229,530	0.05%	Teleperformance	2,906	647,166	0.15%
Royal Unibrew A/S	3,428	228,320	0.05%	Engie SA	45,092	603,692	0.14%
Demant A/S	4,389	113,643	0.03%	Engie SA (Prime De Fidelite)	33,648	450,479	0.10%
GN Store Nord A/S	5,028	108,012	0.02%	Eiffage SA	4,869	447,558	0.10%
SimCorp A/S	1,267	81,474	0.02%	Worldline SA	12,177	444,826	0.10%
H Lundbeck A/S	6,204	21,733	0.01%	Getlink SE	29,585	443,035	0.10%
H Lundbeck A/S Class A	1,551	4,981	0.00%	Renault SA	13,821	432,252	0.10%
		18,611,765	4.20%	Eurofins Scientific SE	6,352	425,965	0.10%
Finland 2.07% (2021: 2.12%)							
Nordea Bank Abp	194,271	1,948,538	0.44%	Carrefour SA	26,547	415,195	0.09%
Sampo OYJ Class A	24,359	1,189,206	0.27%	Sartorius Stedim Biotech	1,364	412,610	0.09%
Nokia OYJ	271,999	1,176,940	0.27%	Alstom SA	16,061	366,512	0.08%
UPM-Kymmene OYJ	27,003	943,215	0.21%	Euronext NV	5,258	363,643	0.08%
Kone OYJ Class B	19,024	918,859	0.21%	L'Oreal SA (XPAR)	1,039	346,610	0.08%
Neste OYJ	18,958	815,573	0.18%	Bouygues SA	10,954	307,150	0.07%
Stora Enso OYJ Class R	32,685	429,808	0.10%	Aeroports de Paris	2,345	293,594	0.07%
Fortum OYJ	19,037	295,835	0.07%	Arkema SA	3,437	288,296	0.07%
Metso Outotec OYJ	29,494	283,496	0.06%	Bureau Veritas SA	11,314	278,438	0.06%
Orion OYJ Class B	4,681	239,855	0.05%	Air Liquide SA	2,098	277,775	0.06%
Elisa OYJ	4,817	238,249	0.05%	Vivendi SE	30,274	269,862	0.06%
				Bolloré SE	51,311	267,843	0.06%
				Rexel SA	14,237	262,530	0.06%
				Electricite de France SA	21,139	253,668	0.06%
				Remy Cointreau SA	1,572	247,747	0.06%
				Gecina SA REIT	2,372	225,696	0.05%
				Valeo	13,505	225,533	0.05%
				BioMerieux	2,240	219,341	0.05%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Accor SA	9,156	213,793	0.05%	Beiersdorf AG	3,673	393,746	0.09%
Klepierre SA REIT	9,451	203,480	0.05%	Brenntag SE	5,523	329,834	0.07%
Amundi SA	3,653	193,609	0.04%	Zalando SE	9,701	321,200	0.07%
SOITEC	1,227	187,547	0.04%	Siemens Energy AG	18,152	319,021	0.07%
Sodexo SA (XPAR)	2,066	184,866	0.04%	GEA Group AG	8,349	318,932	0.07%
Ipsen SA	1,810	181,905	0.04%	Fresenius Medical Care AG & Co. KGaA	9,860	301,420	0.07%
ALD SA	16,000	172,160	0.04%	Continental AG	5,259	294,399	0.07%
Sodexo SA	1,710	153,011	0.04%	HeidelbergCement AG	5,103	271,888	0.06%
SCOR SE	6,771	145,509	0.03%	Henkel AG & Co. KGaA	4,355	262,389	0.06%
Electricite de France SA (Prime De Fidelite)	11,673	140,076	0.03%	Covestro AG	6,960	254,388	0.06%
Covivio REIT	2,442	135,409	0.03%	Deutsche Lufthansa AG	31,633	245,630	0.06%
Faurecia SE	8,998	127,142	0.03%	thyssenkrupp AG	38,115	217,103	0.05%
Ubisoft Entertainment SA	4,293	113,378	0.03%	Puma SE	3,457	196,012	0.04%
Engie SA (Prime De Fidelite 2023)	7,639	102,271	0.02%	LEG Immobilien SE	2,958	180,024	0.04%
La Francaise des Jeux SAEM	2,442	91,770	0.02%	Hella GmbH & Co. KGaA	2,315	176,056	0.04%
SEB SA (XPAR)	1,137	88,970	0.02%	Telefonica Deutschland Holding AG	73,343	168,909	0.04%
Wendel SE	744	64,877	0.02%	Carl Zeiss Meditec AG	1,424	167,890	0.04%
JCDecaux SE	3,599	63,774	0.01%	LANXESS AG	4,132	155,776	0.04%
Somfy SA	441	63,063	0.01%	Knorr-Bremse AG	2,842	145,056	0.03%
Eurazeo SE (XPAR)	1,073	62,341	0.01%	HelloFresh SE	6,566	134,800	0.03%
Eurazeo SE	1,049	60,947	0.01%	Evonik Industries AG	7,365	132,091	0.03%
Neoen SA	1,593	59,913	0.01%	Wacker Chemie AG	1,079	128,833	0.03%
Cie de L'Odet SE	40	55,600	0.01%	CTS Eventim AG & Co. KGaA	2,086	124,326	0.03%
SEB SA (Prime De Fidelite)	589	46,089	0.01%	Aroundtown SA	50,393	110,008	0.03%
ICADE REIT	977	39,314	0.01%	Sixt SE - Preference Shares	1,978	107,801	0.02%
SEB SA	130	10,172	0.00%	Nemetschek SE	2,225	106,110	0.02%
SEB SA - EUR	119	9,312	0.00%	Evotec SE	6,667	101,738	0.02%
Eurazeo SE - EUR	25	1,453	0.00%	Bechtle AG	3,054	100,965	0.02%
ALD SA - Rights Issue 3/1/2023	5	7	0.00%	RTL Group SA	2,462	97,101	0.02%
		74,245,304	16.74%	Vantage Towers AG	2,805	90,041	0.02%
Germany 12.75% (2021: 13.21%)				Rational AG	161	89,355	0.02%
SAP SE	54,232	5,227,423	1.18%	KION Group AG	3,177	85,048	0.02%
Siemens AG	36,359	4,713,581	1.06%	Fuchs Petrolub SE - Preference Shares	2,037	66,691	0.02%
Allianz SE	20,303	4,078,873	0.92%	Talanx AG	1,445	64,042	0.02%
Deutsche Telekom AG	171,299	3,192,671	0.72%	SUSE SA	3,404	57,323	0.01%
MTU Aero Engines AG	15,633	3,160,993	0.71%	United Internet AG	2,710	51,192	0.01%
Mercedes-Benz Group AG	43,918	2,696,565	0.61%	Scout24 SE	1,064	49,934	0.01%
Bayer AG	49,768	2,405,039	0.54%	Fraport AG Frankfurt Airport Services Worldwide	1,306	49,693	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	6,894	2,095,776	0.47%	Traton SE	3,494	49,370	0.01%
BASF SE	44,201	2,050,484	0.46%	Sixt SE	515	44,264	0.01%
Infineon Technologies AG	64,033	1,820,458	0.41%	Hochtief AG	641	33,768	0.01%
Rheinmetall AG	8,728	1,623,844	0.37%	Deutsche Wohnen SE	1,464	29,112	0.01%
Bayerische Motoren Werke AG	19,069	1,589,973	0.36%	Fielmann AG	671	24,840	0.01%
Deutsche Post AG	43,832	1,542,010	0.35%	Sartorius AG	56	18,732	0.00%
Deutsche Boerse AG	9,542	1,540,079	0.35%	DWS Group GmbH & Co. KGaA	553	16,789	0.00%
RWE AG	30,685	1,276,189	0.29%	METRO AG	1,445	13,186	0.00%
Adidas AG	8,651	1,102,657	0.25%	Uniper SE	4,380	11,335	0.00%
Deutsche Bank AG	103,008	1,090,649	0.25%	Varta AG	387	8,723	0.00%
Merck KGaA	5,916	1,070,204	0.24%	Fuchs Petrolub SE	1	28	0.00%
E.ON SE	96,264	898,528	0.20%			56,522,009	12.75%
Vonovia SE	35,506	781,842	0.18%	Ireland 0.47% (2021: 0.41%)			
Siemens Healthineers AG	13,944	651,603	0.15%	Kerry Group plc Class A	8,488	715,029	0.16%
Symrise AG Class A	6,336	644,054	0.15%	Bank of Ireland Group plc	49,122	437,186	0.10%
Daimler Truck Holding AG	21,374	618,670	0.14%	AIB Group plc	113,646	410,944	0.09%
QIAGEN NV	12,146	570,983	0.13%	Kingspan Group plc	7,372	372,875	0.09%
Hannover Rueck SE	2,964	549,822	0.12%	Glanbia plc	12,413	147,963	0.03%
Commerzbank AG	62,117	548,866	0.12%			2,083,997	0.47%
Henkel AG & Co. KGaA - Preference Shares	7,688	499,874	0.11%	Italy 3.82% (2021: 4.08%)			
Fresenius SE & Co. KGaA	18,638	489,248	0.11%	Intesa Sanpaolo SpA	905,304	1,881,222	0.42%
Bayerische Motoren Werke AG - Preference Shares	6,052	481,437	0.11%	Enel SpA	356,275	1,792,063	0.40%
Sartorius AG - Preference Shares	1,076	397,474	0.09%	Eni SpA	123,406	1,639,572	0.37%
Delivery Hero SE	8,826	395,228	0.09%	UniCredit SpA	107,649	1,428,718	0.32%
				Stellantis NV	103,946	1,378,740	0.31%
				Ferrari NV	6,578	1,316,916	0.30%
				Assicurazioni Generali SpA	69,933	1,161,937	0.26%
				CNH Industrial NV	55,007	823,180	0.19%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
FinecoBank Banca Fineco SpA	37,405	580,526	0.13%				
Terna - Rete Elettrica Nazionale	73,488	507,067	0.11%				
Moncler SpA	9,645	477,427	0.11%				
Prysmian SpA	12,388	429,368	0.10%				
Snam SpA	86,852	393,179	0.09%				
Davide Campari-Milano NV	38,000	360,392	0.08%				
Mediobanca Banca di Credito Finanziario SpA	39,234	352,478	0.08%				
Tenaris SA	20,777	338,353	0.08%				
Nexi SpA	37,013	272,638	0.06%				
Infrastrutture Wireless Italiane SpA	19,921	187,536	0.04%				
Banca Mediolanum SpA	22,336	174,176	0.04%				
Interpump Group SpA	3,774	159,112	0.04%				
Poste Italiane SpA	17,293	157,816	0.04%				
Amplifon SpA	5,632	156,682	0.03%				
Pirelli & C SpA	33,906	135,760	0.03%				
Reply SpA	1,203	128,721	0.03%				
Recordati Industria Chimica e Farmaceutica SpA	3,022	117,102	0.03%				
DiaSorin SpA	889	115,926	0.03%				
Telecom Italia SpA	427,963	92,568	0.02%				
De' Longhi SpA	4,405	92,417	0.02%				
UnipolSai Assicurazioni SpA	34,455	79,315	0.02%				
Hera SpA	25,545	64,348	0.01%				
Telecom Italia SpA (Non CVA)	279,158	58,149	0.01%				
A2A SpA	32,304	40,218	0.01%				
Italgas SpA	5,447	28,270	0.01%				
Buzzi Unicem SpA	613	11,034	0.00%				
		16,932,926	3.82%				
Netherlands 6.89% (2021: 7.55%)							
ASML Holding NV	20,241	10,197,416	2.30%				
Prosus NV	43,207	2,784,691	0.63%				
ING Groep NV	196,040	2,232,504	0.50%				
Adyen NV	1,434	1,847,566	0.42%				
Heineken NV	13,791	1,211,953	0.27%				
Wolters Kluwer NV	11,834	1,156,892	0.26%				
Koninklijke Ahold Delhaize NV	42,395	1,137,882	0.26%				
Koninklijke DSM NV	9,213	1,053,046	0.24%				
ArcelorMittal SA	35,355	868,849	0.19%				
Universal Music Group NV	34,684	780,737	0.18%				
NN Group NV	15,713	599,608	0.13%				
Koninklijke KPN NV	203,863	589,164	0.13%				
Heineken Holding NV	8,169	588,576	0.13%				
ASM International NV	2,385	562,025	0.13%				
Koninklijke Philips NV	39,835	557,849	0.12%				
Akzo Nobel NV	8,133	508,800	0.11%				
Aegon NV	93,501	443,008	0.10%				
EXOR NV	5,896	402,697	0.09%				
ABN AMRO Bank NV GDR	29,522	381,572	0.09%				
ASR Nederland NV	7,814	346,551	0.08%				
Randstad NV	5,382	306,559	0.07%				
JDE Peet's NV	10,963	296,220	0.07%				
IMCD NV	2,164	288,137	0.06%				
Unibail-Rodamco-Westfield REIT	4,985	242,421	0.05%				
BE Semiconductor Industries NV	3,604	203,842	0.05%				
Signify NV	5,766	180,937	0.04%				
Aalberts NV	4,597	166,549	0.04%				
OCI NV	4,965	165,930	0.04%				
Just Eat Takeaway.com NV	8,311	164,142	0.04%				
Allfunds Group plc	19,426	126,755	0.03%				
Koninklijke Vopak NV	2,722	75,535	0.02%				
InPost SA	5,995	47,229	0.01%				
CTP NV	3,359	37,083	0.01%				
		30,552,725	6.89%				
Norway 1.48% (2021: 1.22%)							
Equinor A.S.A	49,957	1,671,651	0.38%				
DNB Bank A.S.A	61,058	1,129,286	0.26%				
Norsk Hydro A.S.A	106,820	744,952	0.17%				
Aker BP A.S.A	15,765	455,999	0.10%				
Yara International A.S.A	9,529	390,279	0.09%				
Mowi A.S.A	23,309	370,692	0.08%				
Orkla A.S.A	48,792	329,225	0.08%				
Telenor A.S.A	30,961	269,752	0.06%				
Kongsberg Gruppen A.S.A	5,446	215,282	0.05%				
Salmar A.S.A	3,988	145,963	0.03%				
Aker A.S.A Class A	2,089	142,963	0.03%				
Gjensidige Forsikring A.S.A	7,748	141,644	0.03%				
TOMRA Systems A.S.A	8,916	140,438	0.03%				
Leroy Seafood Group A.S.A	21,720	113,936	0.03%				
Schibsted A.S.A Class A	5,446	96,089	0.02%				
Nordic Semiconductor A.S.A	6,004	93,599	0.02%				
Adevinta A.S.A Class B	9,691	60,468	0.01%				
AutoStore Holdings Ltd.	18,640	31,780	0.01%				
Schibsted A.S.A Class B	455	7,751	0.00%				
		6,551,749	1.48%				
Poland 0.44% (2021: 0.49%)							
Powszechna Kasa Oszczednosci Bank Polski SA	56,663	366,640	0.08%				
KGHM Polska Miedz SA	12,557	339,996	0.08%				
Polski Koncern Naftowy ORLEN SA	17,487	239,972	0.06%				
Bank Polska Kasa Opieki SA	12,190	225,248	0.05%				
Santander Bank Polska SA	3,878	214,891	0.05%				
Powszechny Zaklad Ubezpieczen SA	19,983	151,199	0.03%				
Dino Polska SA	1,716	137,574	0.03%				
LPP SA	50	113,752	0.03%				
Allegro.eu SA	18,198	97,692	0.02%				
Pepco Group NV	6,696	56,529	0.01%				
		1,943,493	0.44%				
Portugal 0.37% (2021: 0.27%)							
EDP - Energias de Portugal SA	136,600	636,009	0.14%				
Galp Energia SGPS SA	32,654	411,767	0.09%				
Jeronimo Martins SGPS SA	15,676	316,342	0.07%				
EDP Renovaveis SA	14,309	294,479	0.07%				
		1,658,597	0.37%				
Spain 3.87% (2021: 3.62%)							
Iberdrola SA	290,438	3,174,487	0.72%				
Banco Santander SA	882,051	2,471,948	0.56%				
Banco Bilbao Vizcaya Argentaria SA	331,737	1,869,006	0.42%				
Industria de Diseno Textil SA	48,909	1,215,389	0.27%				
Repsol SA	73,276	1,088,149	0.24%				
Amadeus IT Group SA	22,014	1,068,780	0.24%				
CaixaBank SA	279,352	1,025,781	0.23%				
Telefonica SA	273,397	925,449	0.21%				
Cellnex Telecom SA	27,570	852,464	0.19%				
Ferrovial SA	25,734	629,711	0.14%				
Bankinter SA	68,534	429,571	0.10%				
Aena SME SA	3,529	413,952	0.09%				
ACS Actividades de Construccion y Servicios SA	11,364	304,214	0.07%				
Red Electrica Corp. SA	16,938	275,412	0.06%				
Endesa SA	13,958	246,149	0.06%				
Acciona SA	1,239	212,984	0.05%				
Naturgy Energy Group SA	7,458	181,304	0.04%				
Grifols SA	14,894	160,408	0.04%				
Merlin Properties Socimi SA REIT	15,290	134,170	0.03%				
Corp. ACCIONA Energias Renovables SA	2,632	95,120	0.02%				

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Grifols SA - Preference Shares Class B	11,143	87,250	0.02%	Husqvarna AB Class A	1,849	12,221	0.00%
Mapfre SA	44,343	80,261	0.02%			22,127,259	4.99%
Inmobiliaria Colonial Socimi SA REIT	13,080	78,611	0.02%	Switzerland 14.96% (2021: 15.25%)			
Fluidra SA	5,129	74,473	0.02%	Nestle SA	138,353	15,011,995	3.39%
Enagas SA	4,065	63,109	0.01%	Roche Holding AG	34,219	10,067,268	2.27%
		17,158,152	3.87%	Novartis AG	100,385	8,498,090	1.92%
Sweden 4.99% (2021: 5.77%)				Zurich Insurance Group AG	7,928	3,551,230	0.80%
Saab AB Class B	50,756	1,874,559	0.42%	Cie Financiere Richemont SA Class A	25,252	3,066,290	0.69%
Investor AB Class B	90,392	1,532,733	0.35%	UBS Group AG	161,164	2,808,154	0.63%
Atlas Copco AB Class A	119,760	1,325,735	0.30%	ABB Ltd.	75,400	2,142,680	0.48%
Volvo AB Class B	76,431	1,295,453	0.29%	Sika AG	7,501	1,684,159	0.38%
Sandvik AB	52,753	893,748	0.20%	Lonza Group AG	3,621	1,661,578	0.37%
Hexagon AB Class B	89,396	876,257	0.20%	Givaudan SA	459	1,316,914	0.30%
Assa Abloy AB Class B	42,505	855,053	0.19%	Alcon, Inc.	18,705	1,196,838	0.27%
Skandinaviska Enskilda Banken AB Class A	77,884	840,109	0.19%	Swiss Re AG	13,526	1,184,631	0.27%
Boliden AB	23,470	825,761	0.19%	Holcim AG	24,336	1,180,053	0.27%
Swedbank AB Class A	51,378	819,168	0.18%	Partners Group Holding AG	1,016	840,442	0.19%
Telefonaktiebolaget LM Ericsson Class B	148,773	814,757	0.18%	Swiss Life Holding AG	1,501	724,795	0.16%
Svenska Handelsbanken AB Class A	80,935	764,938	0.17%	Geberit AG	1,466	646,577	0.15%
Atlas Copco AB Class B	74,132	740,639	0.17%	Swisscom AG	1,203	617,204	0.14%
Essity AB Class B	27,013	663,895	0.15%	Chocoladefabriken Lindt & Spruengli AG	61	582,559	0.13%
Evolution AB	6,821	622,834	0.14%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	6	577,262	0.13%
Epiroc AB Class A	32,344	552,193	0.12%	Sonova Holding AG	2,460	546,351	0.12%
Nibe Industrier AB Class B	54,848	478,924	0.11%	Straumann Holding AG	4,914	525,530	0.12%
Investor AB Class A	27,285	475,638	0.11%	Julius Baer Group Ltd.	9,616	524,516	0.12%
Svenska Cellulosa AB SCA Class B	36,308	430,823	0.10%	Kuehne + Nagel International AG	2,238	487,754	0.11%
H & M Hennes & Mauritz AB Class B	40,109	404,833	0.09%	SGS SA	224	487,736	0.11%
Alfa Laval AB	13,739	372,008	0.08%	Barry Callebaut AG	256	474,189	0.11%
Epiroc AB Class B	20,387	307,357	0.07%	Credit Suisse Group AG	166,329	465,591	0.10%
Telia Co. AB	124,388	298,212	0.07%	Roche Holding AG BR	1,203	436,648	0.10%
Trelleborg AB Class B	12,106	262,147	0.06%	Logitech International SA	6,787	392,200	0.09%
Industrivarden AB Class A	11,391	259,673	0.06%	Schindler Holding AG (XSWX)	2,018	355,401	0.08%
Holmen AB Class B	6,628	246,698	0.06%	Baloise Holding AG	2,452	354,358	0.08%
Skanska AB Class B	15,974	237,020	0.05%	Swatch Group AG	1,303	347,055	0.08%
Indutrade AB	12,483	236,970	0.05%	VAT Group AG	1,201	307,481	0.07%
SKF AB Class B	15,988	228,817	0.05%	SIG Group AG	12,884	263,573	0.06%
Volvo AB Class A	12,495	222,591	0.05%	EMS-Chemie Holding AG	381	241,545	0.05%
EQT AB	10,895	216,132	0.05%	Helvetia Holding AG	2,121	231,557	0.05%
Tele2 AB Class B	26,024	199,155	0.05%	Swiss Prime Site AG	2,852	231,500	0.05%
Getinge AB Class B	9,853	191,651	0.04%	Tecan Group AG	542	226,369	0.05%
Swedish Orphan Biovitrum AB	8,570	166,233	0.04%	Adecco Group AG	6,592	203,351	0.05%
Lifco AB Class B	9,419	147,508	0.03%	Banque Cantonale Vaudoise	2,227	200,164	0.04%
Industrivarden AB Class C	5,326	121,174	0.03%	Clariant AG	13,343	197,965	0.04%
Svenska Handelsbanken AB Class B	10,838	119,099	0.03%	PSP Swiss Property AG	1,577	173,285	0.04%
L E Lundbergforetagen AB Class B	2,891	115,456	0.03%	Georg Fischer AG	3,000	171,963	0.04%
Securitas AB Class B	14,697	114,930	0.03%	Belimo Holding AG	383	170,667	0.04%
Volvo Car AB Class B	25,705	109,522	0.02%	Schindler Holding AG	962	162,506	0.04%
Electrolux AB Class B	8,487	107,444	0.02%	Temenos AG	2,875	147,736	0.03%
Beijer Ref AB Class B	7,886	104,317	0.02%	Emmi AG	176	139,564	0.03%
Skandinaviska Enskilda Banken AB Class C	9,328	104,183	0.02%	Flughafen Zurich AG	884	128,112	0.03%
Svenska Cellulosa AB SCA Class A	7,672	92,035	0.02%	DKSH Holding AG	1,632	116,026	0.03%
Husqvarna AB Class B	12,004	78,931	0.02%	Swatch Group AG (Registered Share)	2,108	102,559	0.02%
Sagax AB Class D	29,924	71,849	0.02%	Accelleron Industries AG	3,770	73,096	0.02%
Sagax AB Class B	3,323	70,672	0.02%	BKW AG	421	53,935	0.01%
Sweco AB Class B	7,681	68,969	0.02%	Bachem Holding AG Class B	637	51,513	0.01%
Fastighets AB Balder Class B	11,924	52,027	0.01%			66,350,515	14.96%
Castellum AB	4,312	48,955	0.01%	United Kingdom 24.46% (2021: 23.09%)			
Alleima AB	10,550	36,450	0.01%	AstraZeneca plc	78,846	9,969,157	2.25%
Telefonaktiebolaget LM Ericsson Class A	3,168	18,803	0.00%	Shell plc	380,233	9,968,340	2.25%
				Unilever plc	130,132	6,133,826	1.38%
				Diageo plc	129,100	5,311,075	1.20%
				BP plc	969,035	5,186,865	1.17%
				Rio Tinto plc	63,640	4,158,835	0.94%
				GSK plc	203,620	3,299,300	0.74%
				RELX plc	111,260	2,869,184	0.65%
				Reckitt Benckiser Group plc	40,453	2,623,517	0.59%

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Anglo American plc	69,372	2,530,598	0.57%	Land Securities Group plc			
National Grid plc	219,675	2,469,525	0.56%	REIT	50,920	356,634	0.08%
Lloyds Banking Group plc	4,343,391	2,223,022	0.50%	abrdn plc	166,342	354,814	0.08%
Compass Group plc	96,979	2,095,928	0.47%	ConvaTec Group plc	125,700	329,540	0.07%
Prudential plc	143,656	1,825,592	0.41%	Fresnillo plc	32,389	329,209	0.07%
Barclays plc	958,499	1,712,534	0.39%	Weir Group plc	17,366	326,678	0.07%
London Stock Exchange Group plc	20,171	1,622,354	0.37%	Whitbread plc	11,026	319,385	0.07%
Vodafone Group plc	1,568,281	1,489,037	0.34%	Schroders plc	64,635	317,627	0.07%
Experian plc	46,873	1,486,127	0.34%	HomeServe plc	23,024	310,626	0.07%
NatWest Group plc	496,098	1,482,874	0.33%	British Land Co. plc REIT	67,959	302,634	0.07%
Ferguson plc	12,072	1,420,506	0.32%	Coca-Cola HBC AG	13,562	301,588	0.07%
CRH plc	35,667	1,326,210	0.30%	RS GROUP plc	29,731	300,081	0.07%
Ashtead Group plc	21,928	1,166,553	0.26%	Kingfisher plc	111,473	296,640	0.07%
SSE plc	60,060	1,158,917	0.26%	DCC plc	6,402	294,401	0.07%
Standard Chartered plc	157,492	1,104,820	0.25%	Barratt Developments plc	65,402	292,500	0.07%
Aviva plc	215,535	1,075,694	0.24%	AVEVA Group plc	8,069	292,209	0.07%
Flutter Entertainment plc	8,189	1,042,049	0.23%	Persimmon plc	20,857	286,092	0.06%
Legal & General Group plc	356,192	1,001,655	0.23%	Taylor Wimpey plc	249,096	285,389	0.06%
Tesco plc	391,984	990,529	0.22%	DS Smith plc	78,334	283,854	0.06%
Haleon plc	259,583	957,750	0.22%	IMI plc	18,351	266,403	0.06%
3i Group plc	57,678	872,096	0.20%	Direct Line Insurance Group plc	101,492	253,149	0.06%
Rentokil Initial plc	135,156	773,860	0.17%	Auto Trader Group plc	41,781	242,804	0.05%
Bunzl plc	22,795	708,851	0.16%	Johnson Matthey plc	9,791	234,724	0.05%
Antofagasta plc	40,537	706,129	0.16%	Bellway plc	10,537	226,540	0.05%
Sage Group plc	76,664	644,259	0.15%	Wise plc Class A	35,237	223,520	0.05%
Smith & Nephew plc	50,933	636,927	0.14%	Derwent London plc REIT	8,284	221,098	0.05%
Burberry Group plc	26,407	604,197	0.14%	Ocado Group plc	31,480	218,848	0.05%
Segro plc REIT	68,791	592,053	0.13%	Intermediate Capital Group plc	16,787	217,209	0.05%
Smiths Group plc	32,107	578,463	0.13%	B&M European Value Retail SA	46,599	216,022	0.05%
Informa plc	81,540	569,437	0.13%	J Sainsbury plc	83,925	205,927	0.05%
Croda International plc	7,635	568,302	0.13%	Hargreaves Lansdown plc	21,271	205,270	0.05%
InterContinental Hotels Group plc	10,129	541,595	0.12%	JD Sports Fashion plc	143,720	204,347	0.05%
Tate & Lyle plc	67,152	538,287	0.12%	Hikma Pharmaceuticals plc	11,283	197,369	0.04%
WPP plc	57,958	535,792	0.12%	Rightmove plc	34,032	196,161	0.04%
BT Group plc	410,264	518,130	0.12%	Howden Joinery Group plc	29,142	184,463	0.04%
Spirax-Sarco Engineering plc	4,247	508,119	0.11%	International Consolidated Airlines Group SA	126,974	177,231	0.04%
Associated British Foods plc	28,536	506,889	0.11%	Airtel Africa plc	127,780	161,016	0.04%
Centrica plc	452,051	491,777	0.11%	Dechra Pharmaceuticals plc	5,440	160,521	0.04%
Halma plc	22,005	489,589	0.11%	UNITE Group plc REIT	15,560	159,593	0.04%
Mondi plc	30,276	480,980	0.11%	ITV plc	179,048	151,677	0.03%
Endeavour Mining plc	24,157	477,024	0.11%	easyJet plc	37,736	138,060	0.03%
Pearson plc	44,558	471,680	0.11%	Renishaw plc	3,126	129,235	0.03%
Entain plc	30,091	448,195	0.10%	Pennon Group plc	12,784	128,023	0.03%
United Utilities Group plc	39,299	439,131	0.10%	International Distributions Services plc	44,827	107,617	0.02%
St James's Place plc	35,211	434,566	0.10%	TUI AG	69,029	104,334	0.02%
Smurfit Kappa Group plc	12,485	432,147	0.10%	Dr. Martens plc	43,693	93,865	0.02%
Severn Trent plc	14,330	428,173	0.10%	Evrax plc	52,432	—	0.00%
Phoenix Group Holdings plc	61,860	424,331	0.10%	NMC Health plc	4,513	—	0.00%
Next plc	6,470	423,394	0.10%				
Intertek Group plc	8,951	406,978	0.09%				
Melrose Industries plc	268,361	406,823	0.09%				
M&G plc	178,530	377,995	0.09%				
Hiscox Ltd.	30,637	376,216	0.08%				
Berkeley Group Holdings plc	8,675	368,909	0.08%				
Admiral Group plc	15,112	363,990	0.08%				
						108,452,584	24.46%
				Total Equities		441,054,071	99.46%
				Total Transferable Securities		441,054,071	99.46%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (2021: 0.03%)				
Futures (0.01%) (2021: 0.03%)				
FTSE 100 Index March 2023	7	£522,528	104	0.00%
Swiss Market Index IX March 2023	3	CHF330,238	(10,692)	(0.00%)
Euro Stoxx 50 Index March 2023	43	€1,675,898	(48,348)	(0.01%)
			(58,936)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(58,936)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments 0.00% (2021: 0.01%)							
Forward Currency Exchange Contracts 0.00% (2021: 0.01%)							
EUR	912,999	GBP	(799,413)	State Street Bank & Trust Co.	15/3/2023	14,725	0.01%
EUR	1,015,086	GBP	(890,400)	BNP Paribas	15/3/2023	14,573	0.00%
EUR	342,689	GBP	(299,920)	Morgan Stanley	15/3/2023	5,678	0.00%
USD	270,725	GBP	(220,000)	Morgan Stanley	15/3/2023	5,237	0.00%
EUR	173,259	GBP	(150,200)	BNP Paribas	15/3/2023	4,485	0.00%
EUR	373,051	USD	(395,322)	Bank of America	15/3/2023	4,423	0.00%
EUR	286,174	GBP	(253,151)	State Street Bank & Trust Co.	15/3/2023	1,716	0.00%
EUR	42,217	GBP	(36,498)	Bank of America	15/3/2023	1,205	0.00%
EUR	112,383	CHF	(110,530)	Toronto-Dominion Bank	15/3/2023	124	0.00%
GBP	74,965	EUR	(84,445)	JPMorgan Chase Bank	15/3/2023	(210)	(0.00%)
EUR	224,673	CHF	(221,440)	State Street Bank & Trust Co.	15/3/2023	(230)	(0.00%)
CHF	1,447,377	EUR	(1,470,751)	State Street Bank & Trust Co.	15/3/2023	(737)	(0.00%)
EUR	766,670	CHF	(756,350)	UBS AG	15/3/2023	(1,509)	(0.00%)
GBP	2,500,000	EUR	(2,858,172)	Bank of America	15/3/2023	(49,003)	(0.01%)
						477	0.00%
Total OTC Financial Derivative Instruments						477	0.00%
Total Investments						440,995,612	99.45%
						Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities						2,454,128	0.55%
Net Assets						443,449,740	100.00%
Analysis of Total Assets						EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					440,547,717	99.19%
(b)	Transferable securities dealt in on another regulated market					97,101	0.02%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					409,253	0.09%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					104	0.00%
(e)	Total OTC Financial Derivative Instruments					52,166	0.01%
(f)	Other assets					3,047,730	0.69%
Total Assets						444,154,071	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2022	EUR (€) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	441,054,071	458,342,290
Financial Derivative Instruments	3,17	52,270	304,105
Cash	3	949,446	3,770,689
Unrealised Appreciation on Spot Currency Contracts		739	—
Receivables:			
Interest and Dividends		1,235,069	1,045,783
Capital Shares Issued		587,906	1,014,313
Investments Sold		—	40
Margin Cash Due from Broker	3	274,570	287,000
Total Current Assets		444,154,071	464,764,220
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	110,729	102,352
Bank Overdraft		—	6,929
Unrealised Depreciation on Spot Currency Contracts		—	1,289
Payables and Other Liabilities:			
Investments Purchased		146,686	—
Income Distribution Payable		50,032	85,319
Capital Shares Redeemed		344,143	266,485
Management Fees Payable	12	52,741	51,543
Total Current Liabilities		704,331	513,917
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		443,449,740	464,250,303

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
Net Assets	281,996,922	320,562,333	270,076,160
Number of Shares Outstanding	1,194,769	1,214,046	1,286,188
Net Asset Value Per Share¹	236.03	264.04	209.98
Institutional Plus EUR Acc			
Net Assets	36,450,513	26,481,155	22,882,423
Number of Shares Outstanding	215,061	139,718	151,875
Net Asset Value Per Share¹	169.49	189.53	150.67
GBP Acc			
EUR (€) Equivalent	107,462,401	96,676,914	38,519,783
Net Assets	95,343,963	81,170,211	34,478,864
Number of Shares Outstanding	402,773	323,899	162,280
Net Asset Value Per Share¹	236.72	250.60	212.47
GBP Dist			
EUR (€) Equivalent	17,175,100	20,055,884	8,898,985
Net Assets	15,238,279	16,838,977	7,965,437
Number of Shares Outstanding	89,156	90,138	48,869
Net Asset Value Per Share¹	170.92	186.81	163.00
Institutional Plus GBP Acc²			
EUR (€) Equivalent	—	10,742	8,539
Net Assets	—	9,019	7,643
Number of Shares Outstanding	—	50	50
Net Asset Value Per Share¹	—	180.38	152.86
USD Acc			
EUR (€) Equivalent	364,804	463,275	560,923
Net Assets	389,337	526,836	686,317
Number of Shares Outstanding	3,155	3,581	5,452
Net Asset Value Per Share¹	123.40	147.12	125.88

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

² The share class was liquidated on 14 June 2022.

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		23,960	11
Dividend Income		14,707,067	11,758,681
Securities Lending Income		87,577	60,757
Net (Loss)/Gain on Financial Instruments		(63,115,855)	72,692,156
Total Investment (Loss)/Income		(48,297,251)	84,511,605
Expenses			
Management Fees	12	598,359	510,355
Transaction Fees and Commissions		159,260	206,530
Total Expenses		757,619	716,885
Finance Costs			
Interest Expense		28,842	45,423
Distribution	6	534,324	447,074
Income Equalisation		17,325	(53,521)
Total Finance Costs		580,491	438,976
Net Investment (Loss)/Income		(49,635,361)	83,355,744
Taxation	5	(1,084,272)	(659,236)
Net (Decrease)/Increase in Net Assets		(50,719,633)	82,696,508

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(50,719,633)	82,696,508
Capital Transactions		
Subscriptions	107,638,690	121,718,286
Redemptions	(77,720,637)	(81,111,329)
Reinvestments	1,017	25
Total Capital Transactions	29,919,070	40,606,982
Total (Decrease)/Increase for the Year	(20,800,563)	123,303,490
Net Assets		
Beginning of Year	464,250,303	340,946,813
End of Year	443,449,740	464,250,303

Vanguard U.S. 500 Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Despite some relief in midsummer and late fall, global stock markets had a very tough year, returning about –18%, as measured by the FTSE Global All Cap Index. Stocks in Europe and the Asia-Pacific region held up a little better than those in the US and emerging markets.
- In this environment, the fund's benchmark index returned –18.51% for the 12 months. Nine of the index's 11 industry sectors recorded negative returns. Information technology companies, which accounted for an average of 27% of the index during the year, detracted the most from its performance, returning –28%. Consumer discretionary and communication services companies also posed major drags.
- The utilities and energy sectors were the only ones to gain ground. The former rose less than 1%, however, while the latter's 64% return was tempered by its small size. Energy companies accounted for less than 5% of the index's value, on average.

Benchmark returns in the commentary above are in US dollars.

Benchmark: S&P 500 Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-13.23%	11.35%	14.19%
Benchmark	-13.17	11.44	14.30
Tracking Difference*	-0.06		
Investor EUR	-13.23%	11.29%	14.09%
Benchmark	-13.17	11.44	14.30
Tracking Difference*	-0.06		
Institutional Plus EUR Acc	-13.20%	11.40%	13.16%
Benchmark	-13.17	11.44	13.20
Tracking Difference*	-0.03		
EUR Hedged Acc	-21.23%	6.12%	9.96%
Benchmark	-20.98	6.18	10.02
Tracking Difference*	-0.25		
USD Acc	-18.57%	8.76%	11.80%
Benchmark	-18.51	8.85	11.91
Tracking Difference*	-0.06		
Investor USD	-18.57%	8.70%	11.70%
Benchmark	-18.51	8.85	11.91
Tracking Difference*	-0.06		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Institutional Plus USD Acc	-18.53%	8.80%	10.11%
Benchmark	-18.51	8.85	10.15
Tracking Difference*	-0.02		

Each benchmark is in its respective currency.

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

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: Institutional Plus EUR Acc, 6 December 2013; Institutional Plus USD Acc, 19 December 2013.

² Index returns are adjusted for 30% withholding tax on dividends paid by US securities.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Apple, Inc.	529,900	79,949,250	Apple, Inc.	394,500	60,118,863
Microsoft Corp.	271,100	72,017,381	Microsoft Corp.	133,700	36,394,719
Amazon.com, Inc.	204,500	46,126,494	Amazon.com, Inc.	84,900	20,526,869
Tesla, Inc.	107,900	43,260,604	Alphabet, Inc. Class C	87,300	15,802,085
Alphabet, Inc. Class A	81,500	25,789,113	Alphabet, Inc. Class A	48,200	13,136,424
Berkshire Hathaway, Inc. Class B	65,300	20,161,159	Chevron Corp.	82,600	12,942,056
Alphabet, Inc. Class C	61,300	18,770,688	Tesla, Inc.	20,600	12,564,975
NVIDIA Corp.	94,800	17,504,644	Meta Platforms, Inc. Class A	65,900	12,248,641
UnitedHealth Group, Inc.	34,200	17,255,745	Berkshire Hathaway, Inc. Class B	36,400	10,935,539
Johnson & Johnson	96,600	16,816,676	UnitedHealth Group, Inc.	17,200	8,811,605
Meta Platforms, Inc. Class A	80,200	14,449,127	NVIDIA Corp.	46,900	8,636,410
JPMorgan Chase & Co.	109,600	14,203,957	Exxon Mobil Corp.	95,600	8,610,502
Exxon Mobil Corp.	147,900	13,671,762	Johnson & Johnson	48,000	8,317,569
Chevron Corp.	78,700	12,553,380	Visa, Inc. Class A	37,000	7,604,080
Procter & Gamble Co.	84,900	12,510,466	Procter & Gamble Co.	50,400	7,418,817
Visa, Inc. Class A	59,100	12,339,033	Home Depot, Inc.	23,700	7,145,126
Home Depot, Inc.	36,100	11,080,463	JPMorgan Chase & Co.	55,500	6,793,621
Pfizer, Inc.	215,100	10,851,340	Bank of America Corp.	172,200	6,316,498
Mastercard, Inc. Class A	29,900	10,333,237	Mastercard, Inc. Class A	17,600	5,926,664
AbbVie, Inc.	68,000	10,301,152	Lowe's Cos, Inc.	29,200	5,898,641

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.46% (2021: 99.17%)							
Equities 99.46% (2021: 99.17%)							
Communication Services 7.24% (2021: 10.07%)							
Alphabet, Inc. Class A	1,713,620	151,192,692	1.63%	eBay, Inc.	155,959	6,467,620	0.07%
Alphabet, Inc. Class C	1,522,000	135,047,060	1.45%	Darden Restaurants, Inc.	35,178	4,866,173	0.05%
Meta Platforms, Inc. Class A	645,712	77,704,982	0.84%	Best Buy Co., Inc.	57,606	4,620,577	0.05%
Verizon Communications, Inc.	1,205,927	47,513,524	0.51%	Las Vegas Sands Corp.	94,516	4,543,384	0.05%
Walt Disney Co.	523,426	45,475,251	0.49%	Etsy, Inc.	35,900	4,300,102	0.05%
Comcast Corp. Class A	1,238,638	43,315,171	0.47%	Garmin Ltd.	43,913	4,052,731	0.04%
Netflix, Inc.	127,773	37,677,702	0.41%	NVR, Inc.	861	3,971,431	0.04%
AT&T, Inc.	2,046,405	37,674,316	0.41%	LKQ Corp.	72,675	3,881,572	0.04%
T-Mobile US, Inc.	171,474	24,006,360	0.26%	Expedia Group, Inc.	42,986	3,765,574	0.04%
Activision Blizzard, Inc.	204,541	15,657,613	0.17%	Domino's Pizza, Inc.	10,200	3,533,280	0.04%
Charter Communications, Inc. Class A	30,844	10,459,200	0.11%	Pool Corp.	11,200	3,386,096	0.04%
Electronic Arts, Inc.	75,359	9,207,363	0.10%	Royal Caribbean Cruises Ltd.	62,739	3,101,189	0.03%
Warner Bros Discovery, Inc.	634,694	6,016,899	0.06%	MGM Resorts International	92,044	3,086,235	0.03%
Omnicom Group, Inc.	58,831	4,798,845	0.05%	PulteGroup, Inc.	65,451	2,979,984	0.03%
Take-Two Interactive Software, Inc.	45,222	4,708,967	0.05%	Bath & Body Works, Inc.	65,822	2,773,739	0.03%
Interpublic Group of Cos, Inc.	111,470	3,713,066	0.04%	CarMax, Inc.	45,096	2,745,895	0.03%
Match Group, Inc.	80,000	3,319,200	0.04%	BorgWarner, Inc.	67,023	2,697,676	0.03%
Live Nation Entertainment, Inc.	40,800	2,845,392	0.03%	Tapestry, Inc.	69,614	2,650,901	0.03%
Fox Corp. Class A	86,846	2,637,513	0.03%	VF Corp.	95,159	2,627,340	0.03%
Paramount Global Class B	145,784	2,460,834	0.03%	Caesars Entertainment, Inc.	61,400	2,554,240	0.03%
News Corp. Class A	109,847	1,999,215	0.02%	Advance Auto Parts, Inc.	17,125	2,517,889	0.03%
Lumen Technologies, Inc.	273,956	1,430,050	0.01%	Wynn Resorts Ltd.	29,384	2,423,298	0.03%
Fox Corp. Class B	40,737	1,158,968	0.01%	Carnival Corp.	287,373	2,316,226	0.02%
DISH Network Corp. Class A	73,496	1,031,884	0.01%	Hasbro, Inc.	37,667	2,298,064	0.02%
News Corp. Class B	33,382	615,564	0.01%	Whirlpool Corp.	15,720	2,223,751	0.02%
		671,667,631	7.24%	Mohawk Industries, Inc.	15,214	1,555,175	0.02%
				Norwegian Cruise Line Holdings Ltd.	119,294	1,460,158	0.02%
				Newell Brands, Inc.	108,596	1,420,436	0.02%
				Ralph Lauren Corp. Class A	11,843	1,251,450	0.01%
					903,949,948	9.74%	
Consumer Discretionary 9.74% (2021: 12.44%)				Consumer Staples 7.16% (2021: 5.83%)			
Amazon.com, Inc.	2,548,720	214,092,480	2.31%	Procter & Gamble Co.	680,499	103,136,428	1.11%
Tesla, Inc.	770,788	94,945,666	1.02%	PepsiCo, Inc.	395,648	71,477,768	0.77%
Home Depot, Inc.	293,961	92,850,521	1.00%	Coca-Cola Co.	1,117,678	71,095,498	0.77%
McDonald's Corp.	210,339	55,430,637	0.60%	Costco Wholesale Corp.	127,085	58,014,302	0.63%
NIKE, Inc. Class B	361,647	42,316,315	0.46%	Walmart, Inc.	405,286	57,465,502	0.62%
Lowe's Cos, Inc.	178,206	35,505,763	0.38%	Philip Morris International, Inc.	445,147	45,053,328	0.49%
Starbucks Corp.	329,614	32,697,709	0.35%	Mondelez International, Inc. Class A	392,119	26,134,731	0.28%
TJX Cos, Inc.	333,481	26,545,088	0.29%	Altria Group, Inc.	514,566	23,520,812	0.25%
Booking Holdings, Inc.	11,110	22,389,761	0.24%	Colgate-Palmolive Co.	239,816	18,895,103	0.20%
Target Corp.	132,165	19,697,872	0.21%	Estee Lauder Cos, Inc. Class A	66,391	16,472,271	0.18%
Dollar General Corp.	64,821	15,962,171	0.17%	Archer-Daniels-Midland Co.	157,681	14,640,681	0.16%
O'Reilly Automotive, Inc.	17,972	15,168,907	0.16%	General Mills, Inc.	170,339	14,282,925	0.15%
General Motors Co.	407,950	13,723,438	0.15%	Kimberly-Clark Corp.	96,911	13,155,668	0.14%
AutoZone, Inc.	5,491	13,541,794	0.15%	Sysco Corp.	145,484	11,122,252	0.12%
Ford Motor Co.	1,134,095	13,189,525	0.14%	Monster Beverage Corp.	109,352	11,102,509	0.12%
Ross Stores, Inc.	99,710	11,573,340	0.12%	Constellation Brands, Inc. Class A	46,576	10,793,988	0.12%
Marriott International, Inc. Class A	77,292	11,508,006	0.12%	Hershey Co.	42,180	9,767,623	0.10%
Chipotle Mexican Grill, Inc. Class A	7,967	11,054,133	0.12%	Kraft Heinz Co.	228,560	9,304,678	0.10%
Yum! Brands, Inc.	80,948	10,367,820	0.11%	Keurig Dr Pepper, Inc.	244,000	8,701,040	0.09%
Hilton Worldwide Holdings, Inc.	77,663	9,813,497	0.11%	Kroger Co.	187,032	8,337,887	0.09%
Dollar Tree, Inc.	60,431	8,547,361	0.09%	Walgreens Boots Alliance, Inc.	206,220	7,704,379	0.08%
DR Horton, Inc.	89,906	8,014,221	0.09%	McCormick & Co., Inc.	71,946	5,963,604	0.06%
Aptiv plc	78,023	7,266,282	0.08%	Church & Dwight Co., Inc.	70,171	5,656,484	0.06%
Tractor Supply Co.	31,698	7,131,099	0.08%	Conagra Brands, Inc.	137,493	5,320,979	0.06%
Genuine Parts Co.	40,575	7,040,168	0.08%	Kellogg Co.	73,701	5,250,459	0.06%
Ulta Beauty, Inc.	14,684	6,887,824	0.07%	Tyson Foods, Inc. Class A	82,903	5,160,712	0.06%
Lennar Corp. Class A	73,109	6,616,364	0.07%	Clorox Co.	35,470	4,977,505	0.05%
				J M Smucker Co.	30,520	4,836,199	0.05%
				Hormel Foods Corp.	83,601	3,808,025	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Lamb Weston Holdings, Inc.	41,149	3,677,075	0.04%	State Street Corp.	105,515	8,184,799	0.09%
Brown-Forman Corp. Class B	52,327	3,436,837	0.04%	Discover Financial Services	78,514	7,681,025	0.08%
Campbell Soup Co.	57,987	3,290,762	0.04%	Willis Towers Watson plc	31,073	7,599,834	0.08%
Molson Coors Beverage Co. Class B	54,027	2,783,471	0.03%	M&T Bank Corp.	49,595	7,194,251	0.08%
		664,341,485	7.16%	T Rowe Price Group, Inc.	64,153	6,996,526	0.08%
Energy 5.20% (2021: 2.65%)				Hartford Financial Services Group, Inc.	91,506	6,938,900	0.07%
Exxon Mobil Corp.	1,182,582	130,438,795	1.41%	Arch Capital Group Ltd.	106,100	6,660,958	0.07%
Chevron Corp.	510,820	91,687,082	0.99%	Fifth Third Bancorp	197,287	6,472,986	0.07%
ConocoPhillips	357,760	42,215,680	0.46%	First Republic Bank	52,621	6,413,974	0.07%
EOG Resources, Inc.	168,651	21,843,677	0.24%	Nasdaq, Inc.	97,244	5,965,919	0.06%
Schlumberger Ltd.	407,079	21,762,443	0.24%	Raymond James Financial, Inc.	55,722	5,953,896	0.06%
Marathon Petroleum Corp.	134,598	15,665,861	0.17%	Huntington Bancshares, Inc.	415,541	5,859,128	0.06%
Pioneer Natural Resources Co.	68,192	15,574,371	0.17%	Regions Financial Corp.	268,251	5,783,492	0.06%
Phillips 66	135,712	14,124,905	0.15%	Citizens Financial Group, Inc.	140,859	5,545,619	0.06%
Valero Energy Corp.	110,739	14,048,349	0.15%	Principal Financial Group, Inc.	65,066	5,460,339	0.06%
Occidental Petroleum Corp.	208,781	13,151,115	0.14%	Northern Trust Corp.	60,079	5,316,391	0.06%
Devon Energy Corp.	187,741	11,547,949	0.12%	KeyCorp	268,969	4,685,440	0.05%
Williams Cos, Inc.	349,713	11,505,558	0.12%	Cincinnati Financial Corp.	45,127	4,620,553	0.05%
Hess Corp.	79,675	11,299,508	0.12%	FactSet Research Systems, Inc.	10,900	4,373,189	0.05%
Halliburton Co.	261,114	10,274,836	0.11%	Synchrony Financial	129,858	4,267,134	0.05%
Kinder Morgan, Inc.	568,028	10,269,946	0.11%	WR Berkley Corp.	58,669	4,257,609	0.05%
Baker Hughes Co. Class A	287,522	8,490,525	0.09%	SVB Financial Group	16,885	3,885,914	0.04%
ONEOK, Inc.	128,358	8,433,121	0.09%	Brown & Brown, Inc.	67,700	3,856,869	0.04%
Diamondback Energy, Inc.	50,432	6,898,089	0.07%	Cboe Global Markets, Inc.	30,620	3,841,891	0.04%
Coterra Energy, Inc.	225,474	5,539,896	0.06%	Everest Re Group Ltd.	11,223	3,717,843	0.04%
Marathon Oil Corp.	181,866	4,923,113	0.05%	Loews Corp.	56,533	3,297,570	0.04%
Targa Resources Corp.	65,200	4,792,200	0.05%	Globe Life, Inc.	26,111	3,147,681	0.03%
APA Corp.	92,607	4,322,895	0.05%	MarketAxess Holdings, Inc.	10,900	3,039,901	0.03%
EQT Corp.	106,100	3,589,363	0.04%	America, Inc.	37,613	2,514,429	0.03%
		482,399,277	5.20%	Invesco Ltd.	131,657	2,368,509	0.03%
Financials 11.60% (2021: 10.60%)				Franklin Resources, Inc.	80,902	2,134,195	0.02%
Berkshire Hathaway, Inc. Class B	490,078	151,385,094	1.63%	Signature Bank	18,200	2,097,004	0.02%
JPMorgan Chase & Co.	842,264	112,947,602	1.22%	Zions Bancorp NA	42,485	2,088,563	0.02%
Bank of America Corp.	2,004,215	66,379,601	0.72%	Assurant, Inc.	15,188	1,899,411	0.02%
Wells Fargo & Co.	1,094,154	45,177,619	0.49%	Lincoln National Corp.	44,274	1,360,097	0.01%
Charles Schwab Corp.	437,958	36,464,383	0.39%			1,076,203,795	11.60%
Goldman Sachs Group, Inc.	97,215	33,381,687	0.36%	Health Care 15.73% (2021: 13.17%)			
Morgan Stanley	378,476	32,178,029	0.35%	UnitedHealth Group, Inc.	268,293	142,243,583	1.53%
S&P Global, Inc.	95,657	32,039,356	0.35%	Johnson & Johnson	750,752	132,620,341	1.43%
BlackRock, Inc. Class A	43,150	30,577,384	0.33%	Eli Lilly & Co.	226,503	82,863,858	0.89%
Chubb Ltd.	119,188	26,292,873	0.28%	Pfizer, Inc.	1,611,910	82,594,268	0.89%
American Express Co.	171,681	25,365,868	0.27%	AbbVie, Inc.	507,816	82,068,144	0.89%
Citigroup, Inc.	556,104	25,152,584	0.27%	Merck & Co., Inc.	728,035	80,775,483	0.87%
Marsh & McLennan Cos, Inc.	142,415	23,566,834	0.25%	Thermo Fisher Scientific, Inc.	112,569	61,990,623	0.67%
Progressive Corp.	167,979	21,788,556	0.23%	Abbott Laboratories	500,683	54,969,987	0.59%
PNC Financial Services Group, Inc.	115,826	18,293,558	0.20%	Danaher Corp.	188,083	49,920,990	0.54%
Aon plc Class A	59,369	17,819,012	0.19%	Bristol-Myers Squibb Co.	610,503	43,925,691	0.47%
CME Group, Inc. Class A	103,278	17,367,228	0.19%	Amgen, Inc.	153,227	40,243,539	0.43%
US Bancorp	388,240	16,931,146	0.18%	Elevance Health, Inc.	68,608	35,193,846	0.38%
Intercontinental Exchange, Inc.	160,371	16,452,461	0.18%	CVS Health Corp.	377,363	35,166,458	0.38%
Truist Financial Corp.	380,951	16,392,322	0.18%	Gilead Sciences, Inc.	360,132	30,917,332	0.33%
MetLife, Inc.	189,205	13,692,766	0.15%	Medtronic plc	381,677	29,663,936	0.32%
American International Group, Inc.	213,328	13,490,863	0.15%	Cigna Corp.	87,809	29,094,634	0.31%
Moody's Corp.	45,278	12,615,356	0.14%	Intuitive Surgical, Inc.	101,513	26,936,475	0.29%
Travelers Cos, Inc.	67,235	12,605,890	0.14%	Stryker Corp.	96,661	23,632,648	0.26%
Aflac, Inc.	162,484	11,689,099	0.13%	Regeneron Pharmaceuticals, Inc.	30,721	22,164,894	0.24%
Arthur J Gallagher & Co.	60,582	11,422,130	0.12%	Vertex Pharmaceuticals, Inc.	73,709	21,285,685	0.23%
MSCI, Inc. Class A	22,963	10,681,699	0.12%	Becton Dickinson & Co.	81,911	20,829,967	0.22%
Prudential Financial, Inc.	105,650	10,507,949	0.11%	Zoetis, Inc. Class A	133,807	19,609,416	0.21%
Allstate Corp.	76,125	10,322,550	0.11%	Boston Scientific Corp.	411,174	19,025,021	0.21%
Capital One Financial Corp.	109,558	10,184,512	0.11%	Humana, Inc.	36,367	18,626,814	0.20%
Bank of New York Mellon Corp.	211,155	9,611,776	0.10%	Moderna, Inc.	94,900	17,045,938	0.18%
Ameriprise Financial, Inc.	30,534	9,507,372	0.10%	McKesson Corp.	40,726	15,277,137	0.17%
Berkshire Hathaway, Inc. Class A	18	8,436,797	0.09%	HCA Healthcare, Inc.	60,846	14,600,606	0.16%
				Centene Corp.	162,650	13,338,926	0.14%
				Edwards Lifesciences Corp.	177,525	13,245,140	0.14%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Agilent Technologies, Inc.	84,947	12,712,319	0.14%	Cummins, Inc.	40,540	9,822,437	0.11%
Dexcom, Inc.	110,900	12,558,316	0.14%	Otis Worldwide Corp.	119,684	9,372,454	0.10%
Biogen, Inc.	41,307	11,438,734	0.12%	TransDigm Group, Inc.	14,842	9,345,265	0.10%
IQVIA Holdings, Inc.	53,337	10,928,218	0.12%	AMETEK, Inc.	66,007	9,222,498	0.10%
IDEXX Laboratories, Inc.	23,768	9,696,393	0.10%	CoStar Group, Inc.	116,800	9,026,304	0.10%
Mettler-Toledo International, Inc.	6,421	9,281,234	0.10%	Rockwell Automation, Inc.	32,965	8,490,795	0.09%
Illumina, Inc.	45,201	9,139,642	0.10%	Verisk Analytics, Inc. Class A	44,977	7,934,842	0.09%
ResMed, Inc.	42,051	8,752,075	0.09%	Fastenal Co.	163,942	7,757,735	0.08%
AmerisourceBergen Corp.	46,607	7,723,246	0.08%	Republic Services, Inc. Class A	59,018	7,612,732	0.08%
Zimmer Biomet Holdings, Inc.	60,273	7,684,808	0.08%	Copart, Inc.	123,030	7,491,297	0.08%
Baxter International, Inc.	144,908	7,385,961	0.08%	Old Dominion Freight Line, Inc.	26,100	7,406,658	0.08%
Laboratory Corp. of America Holdings	25,382	5,976,953	0.06%	WW Grainger, Inc.	12,914	7,183,413	0.08%
Waters Corp.	17,066	5,846,470	0.06%	United Rentals, Inc.	19,897	7,071,792	0.08%
Cardinal Health, Inc.	75,348	5,792,001	0.06%	Equifax, Inc.	35,084	6,818,926	0.07%
Molina Healthcare, Inc.	16,700	5,514,674	0.06%	Fortive Corp.	101,590	6,527,158	0.07%
Hologic, Inc.	71,866	5,376,295	0.06%	Ingersoll Rand, Inc.	116,345	6,079,026	0.07%
STERIS plc	28,700	5,300,603	0.06%	Delta Air Lines, Inc.	184,439	6,060,666	0.07%
Quest Diagnostics, Inc.	32,774	5,127,165	0.06%	Quanta Services, Inc.	41,092	5,855,610	0.06%
PerkinElmer, Inc.	36,254	5,083,536	0.06%	Xylem, Inc.	51,762	5,723,324	0.06%
West Pharmaceutical Services, Inc.	21,200	4,989,420	0.05%	Southwest Airlines Co.	169,938	5,721,812	0.06%
Cooper Cos, Inc.	14,146	4,677,658	0.05%	Dover Corp.	40,113	5,431,701	0.06%
Align Technology, Inc.	20,868	4,401,061	0.05%	Westinghouse Air Brake Technologies Corp.	52,308	5,220,861	0.06%
Incyte Corp.	53,325	4,283,064	0.05%	IDEX Corp.	21,700	4,954,761	0.05%
Viatrix, Inc.	349,369	3,888,477	0.04%	Expeditors International of Washington, Inc.	45,515	4,729,919	0.05%
Bio-Techne Corp.	45,100	3,737,888	0.04%	Jacobs Solutions, Inc.	36,699	4,406,449	0.05%
Teleflex, Inc.	13,459	3,359,770	0.04%	Textron, Inc.	59,807	4,234,336	0.05%
Charles River Laboratories International, Inc.	14,700	3,203,130	0.04%	Howmet Aerospace, Inc.	105,362	4,152,316	0.04%
Henry Schein, Inc.	39,122	3,124,674	0.03%	JB Hunt Transport Services, Inc.	23,716	4,135,122	0.04%
Bio-Rad Laboratories, Inc. Class A	6,200	2,607,038	0.03%	Leidos Holdings, Inc.	39,300	4,133,967	0.04%
Universal Health Services, Inc. Class B	18,303	2,578,710	0.03%	Nordson Corp.	15,400	3,660,888	0.04%
Catalent, Inc.	51,900	2,336,019	0.03%	United Airlines Holdings, Inc.	94,172	3,550,284	0.04%
Organon & Co.	72,483	2,024,450	0.02%	Snap-on, Inc.	15,264	3,487,671	0.04%
DENTSPLY SIRONA, Inc.	61,849	1,969,272	0.02%	Stanley Black & Decker, Inc.	42,375	3,183,210	0.03%
DaVita, Inc.	15,533	1,159,849	0.01%	CH Robinson Worldwide, Inc.	34,001	3,113,132	0.03%
		1,459,530,503	15.73%	Masco Corp.	64,649	3,017,169	0.03%
Industrials 8.61% (2021: 7.72%)				Huntington Ingalls Industries, Inc.	11,511	2,655,357	0.03%
Raytheon Technologies Corp.	422,132	42,601,561	0.46%	Allegion plc	25,196	2,652,131	0.03%
Honeywell International, Inc.	193,002	41,360,329	0.45%	Rollins, Inc.	66,851	2,442,736	0.03%
Union Pacific Corp.	176,576	36,563,592	0.39%	American Airlines Group, Inc.	186,076	2,366,887	0.03%
United Parcel Service, Inc. Class B	209,597	36,436,342	0.39%	Robert Half International, Inc.	31,178	2,301,872	0.02%
Caterpillar, Inc.	149,401	35,790,504	0.39%	Pentair plc	46,716	2,101,286	0.02%
Deere & Co.	78,862	33,812,871	0.36%	A O Smith Corp.	36,421	2,084,738	0.02%
Lockheed Martin Corp.	66,983	32,586,560	0.35%	Generac Holdings, Inc.	18,400	1,852,144	0.02%
Boeing Co.	160,892	30,648,317	0.33%	Alaska Air Group, Inc.	36,466	1,565,850	0.02%
General Electric Co.	313,757	26,289,699	0.28%			798,411,484	8.61%
Northrop Grumman Corp.	41,541	22,665,185	0.24%	Information Technology 25.60% (2021: 28.93%)			
3M Co.	158,701	19,031,424	0.21%	Apple, Inc.	4,294,016	557,921,499	6.01%
CSX Corp.	603,776	18,704,981	0.20%	Microsoft Corp.	2,140,587	513,355,574	5.53%
Eaton Corp. plc	114,227	17,927,928	0.19%	NVIDIA Corp.	715,028	104,494,192	1.13%
Illinois Tool Works, Inc.	80,281	17,685,904	0.19%	Visa, Inc. Class A	469,557	97,555,162	1.05%
Waste Management, Inc.	107,210	16,819,105	0.18%	Mastercard, Inc. Class A	243,790	84,773,097	0.91%
Norfolk Southern Corp.	66,485	16,383,234	0.18%	Broadcom, Inc.	116,336	65,046,948	0.70%
Emerson Electric Co.	169,739	16,305,128	0.18%	Cisco Systems, Inc.	1,179,105	56,172,562	0.61%
General Dynamics Corp.	64,638	16,037,334	0.17%	Accenture plc Class A	180,935	48,280,695	0.52%
Johnson Controls International plc	197,818	12,660,352	0.14%	Adobe, Inc.	133,490	44,923,390	0.48%
FedEx Corp.	68,774	11,911,657	0.13%	Texas Instruments, Inc.	260,589	43,054,515	0.46%
L3Harris Technologies, Inc.	54,686	11,386,172	0.12%	Salesforce, Inc.	287,172	38,076,135	0.41%
Cintas Corp.	24,739	11,172,627	0.12%	International Business Machines Corp.	259,614	36,577,016	0.39%
Trane Technologies plc	66,088	11,108,732	0.12%	Oracle Corp.	441,284	36,070,554	0.39%
Parker-Hannifin Corp.	36,974	10,759,434	0.12%	QUALCOMM, Inc.	321,906	35,390,346	0.38%
Carrier Global Corp.	240,169	9,906,971	0.11%				
PACCAR, Inc.	99,990	9,896,010	0.11%				

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	9,227,266,387	10,767,953,902
Financial Derivative Instruments	3,17	47,785,409	12,548,255
Cash	3	42,596,944	64,841,327
Unrealised Appreciation on Spot Currency Contracts		7,472	659
Receivables:			
Interest and Dividends		5,914,845	4,835,991
Capital Shares Issued		13,644,434	12,410,881
Margin Cash Due from Broker	3	4,460,968	2,119,425
Cash Collateral		290,000	170,000
Total Current Assets		9,341,966,459	10,864,880,440
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	2,268,735	82,784
Bank Overdraft		—	205
Payables and Other Liabilities:			
Investments Purchased		54,261,974	98
Capital Shares Redeemed		7,283,349	5,671,878
Management Fees Payable	12	725,326	818,630
Total Current Liabilities		64,539,384	6,573,595
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		9,277,427,075	10,858,306,845

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
US (\$) Equivalent	2,167,758,825	2,678,360,802	1,823,210,571
Net Assets	2,031,163,139	2,355,224,079	1,490,098,973
Number of Shares Outstanding	47,755,825	48,050,901	41,894,321
Net Asset Value Per Share¹	42.53	49.02	35.57
Investor EUR			
US (\$) Equivalent	410,644,997	522,402,141	366,959,315
Net Assets	384,769,270	459,375,787	299,913,629
Number of Shares Outstanding	9,232,974	9,565,265	8,605,890
Net Asset Value Per Share¹	41.67	48.03	34.85
Institutional Plus EUR Acc			
US (\$) Equivalent	529,180,082	589,907,338	345,198,844
Net Assets	495,835,175	518,736,671	282,128,927
Number of Shares Outstanding	1,615,836	1,467,468	1,100,306
Net Asset Value Per Share¹	306.86	353.49	256.41
EUR Hedged Acc			
US (\$) Equivalent	1,409,126,726	1,301,767,093	1,152,657,964
Net Assets	1,320,334,269	1,144,712,542	942,060,383
Number of Shares Outstanding	47,888,900	32,704,030	34,183,067
Net Asset Value Per Share¹	27.57	35.00	27.56
USD Acc			
Net Assets	2,514,628,405	3,184,259,849	3,275,779,136
Number of Shares Outstanding	55,410,050	57,140,006	75,289,117
Net Asset Value Per Share¹	45.38	55.73	43.51
Investor USD			
Net Assets	597,440,725	746,236,124	608,351,179
Number of Shares Outstanding	13,434,739	13,665,571	14,268,938
Net Asset Value Per Share¹	44.47	54.61	42.63
Institutional Plus USD Acc			
Net Assets	1,648,647,315	1,835,373,498	1,608,262,146
Number of Shares Outstanding	6,908,958	6,266,142	7,035,452
Net Asset Value Per Share¹	238.62	292.90	228.59

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		566,998	3,977
Dividend Income		157,437,260	137,465,667
Securities Lending Income		34,197	43,023
Net (Loss)/Gain on Financial Instruments		(2,254,691,419)	2,186,734,136
Total Investment (Loss)/Income		(2,096,652,964)	2,324,246,803
Expenses			
Management Fees	12	8,695,716	8,792,774
Transaction Fees and Commissions		84,687	78,472
Total Expenses		8,780,403	8,871,246
Finance Costs			
Interest Expense		14,462	7,931
Total Finance Costs		14,462	7,931
Net Investment (Loss)/Income		(2,105,447,829)	2,315,367,626
Taxation	5	(44,166,437)	(38,205,076)
Net (Decrease)/Increase in Net Assets		(2,149,614,266)	2,277,162,550

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(2,149,614,266)	2,277,162,550
Capital Transactions		
Subscriptions	3,266,820,019	3,049,347,028
Redemptions	(2,698,085,523)	(3,648,621,888)
Total Capital Transactions	568,734,496	(599,274,860)
Total (Decrease)/Increase for the Year	(1,580,879,770)	1,677,887,690
Net Assets		
Beginning of Year	10,858,306,845	9,180,419,155
End of Year	9,277,427,075	10,858,306,845

Vanguard U.S. Opportunities Fund

Sub-managed by PRIMECAP Management Company.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labor shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Despite some relief in midsummer and late fall, global stock markets had a very tough year, returning about –18%, as measured by the FTSE Global All Cap Index. Stocks in Europe and the Asia-Pacific region held up a little better than those in the US and emerging markets.
- In this environment, the fund's benchmark returned –19.59% for the 12 months. Nine of the index's 11 industry sectors recorded negative returns. Information technology companies, which accounted for an average of 26% of the index during the year, detracted the most from its performance, returning –30%.
- While absolute returns were dreadful, the fund held up a hair better than its benchmark. It helped that the fund held an underweighted stake in IT stocks and that the tech companies held in the portfolio declined less than the overall sector. The same advantages flowed from the much-smaller communication services sector.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Russell 3000 Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
Investor EUR	-13.49%	8.27%	16.07%
Benchmark	-14.32	10.83	13.92
Investor GBP Dist	-8.58%	8.26%	17.12%
Benchmark	-9.45	10.82	14.94
Institutional USD	-18.73%	5.86%	13.75%
Benchmark	-19.59	8.25	11.53
Investor USD	-18.81%	5.75%	13.64%
Benchmark	-19.59	8.25	11.53

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
MarketAxess Holdings, Inc.	26,130	7,373,686	Charles Schwab Corp.	504,540	41,487,469
Xometry, Inc. Class A	124,210	4,852,250	Eli Lilly & Co.	72,316	22,469,036
CME Group, Inc. Class A	19,000	4,763,073	ABIOMED, Inc.	51,197	16,802,793
Hertz Global Holdings, Inc.	168,700	3,275,667	Morgan Stanley	195,243	16,228,251
Pulmonx Corp.	198,460	3,211,558	Tesla, Inc.	22,500	12,166,117
GrowGeneration Corp.	313,800	2,918,776	Raymond James Financial, Inc.	105,370	11,003,851
Intel Corp.	65,010	2,904,600	AECOM	125,070	9,137,603
Flutter Entertainment plc	17,038	2,557,225	Curtiss-Wright Corp.	58,080	8,519,158
Universal Display Corp.	22,500	2,333,205	Xometry, Inc. Class A	150,540	8,306,554
Raymond James Financial, Inc.	20,550	2,240,877	Plantronics, Inc.	157,000	6,214,043
Indie Semiconductor, Inc. Class A	285,600	2,230,666	KLA Corp.	17,330	5,923,262
XPeng, Inc. ADR	122,600	2,112,605	Bank of America Corp.	147,380	5,674,694
LPL Financial Holdings, Inc.	11,800	2,075,871	Maxar Technologies, Inc.	160,570	5,347,716
Xencor, Inc.	68,790	1,836,780	Apple, Inc.	32,800	5,148,715
Splunk, Inc.	16,045	1,729,718	Old Dominion Freight Line, Inc.	16,500	5,138,695
Nutanix, Inc. Class A	86,500	1,677,453	Flex Ltd.	291,500	4,924,431
Capri Holdings Ltd.	35,763	1,615,548	Amazon.com, Inc.	2,300	4,905,367
Mastercard, Inc. Class A	3,600	1,324,957	Insulet Corp.	17,410	4,895,873
Teradyne, Inc.	14,900	1,234,266	Marsh & McLennan Cos, Inc.	25,800	4,191,527
Netflix, Inc.	5,100	960,215	Autodesk, Inc.	18,000	4,151,270
Jacobs Engineering Group, Inc.	7,000	842,599	Alphabet, Inc. Class A	15,900	4,087,716
Rhythm Pharmaceuticals, Inc.	56,543	807,382			
Northern Trust Corp.	9,470	751,616			
Otis Worldwide Corp.	10,000	737,977			

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

Financial Statements

Statement of Investments

31 December 2022

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 91.46% (2021: 96.89%)							
Equities 91.46% (2021: 96.89%)							
Communication Services 4.01% (2021: 4.59%)							
Alphabet, Inc. Class A	132,600	11,699,298	1.06%	Duolingo, Inc. Class A	500	35,565	0.00%
Alphabet, Inc. Class C	94,550	8,389,421	0.76%	Tuesday Morning Corp.	2,906	1,991	0.00%
Baidu, Inc. ADR	50,855	5,816,795	0.53%			136,565,636	12.38%
Pinterest, Inc. Class A	235,350	5,714,298	0.52%	Consumer Staples 0.56% (2021: 0.50%)			
Activision Blizzard, Inc.	34,000	2,602,700	0.24%	BJ's Wholesale Club Holdings, Inc.	41,200	2,725,792	0.25%
Madison Square Garden Entertainment Corp.	55,523	2,496,869	0.23%	Grocery Outlet Holding Corp.	45,000	1,313,550	0.12%
Meta Platforms, Inc. Class A	13,700	1,648,658	0.15%	Tyson Foods, Inc. Class A	18,600	1,157,850	0.10%
IMAX Corp.	104,400	1,530,504	0.14%	Calavo Growers, Inc.	17,600	517,440	0.05%
Netflix, Inc.	4,800	1,415,424	0.13%	Mission Produce, Inc.	41,700	484,554	0.04%
T-Mobile US, Inc.	7,290	1,020,600	0.09%			6,199,186	0.56%
comScore, Inc.	743,425	862,373	0.08%	Energy 2.23% (2021: 1.10%)			
Walt Disney Co.	3,950	343,176	0.03%	Hess Corp.	41,990	5,955,022	0.54%
Live Nation Entertainment, Inc.	3,400	237,116	0.02%	Pioneer Natural Resources Co.	23,200	5,298,648	0.48%
Madison Square Garden Sports Corp.	823	150,881	0.01%	Transocean Ltd.	888,100	4,049,736	0.37%
ROBLOX Corp. Class A	4,600	130,916	0.01%	EOG Resources, Inc.	15,300	1,981,656	0.18%
Snap, Inc. Class A	8,250	73,838	0.01%	Valero Energy Corp.	15,450	1,959,987	0.18%
Altice USA, Inc. Class A	10,400	47,840	0.00%	Cameco Corp.	86,200	1,954,154	0.18%
		44,180,707	4.01%	Coterra Energy, Inc.	67,200	1,651,104	0.15%
Consumer Discretionary 12.38% (2021: 14.65%)							
Tesla, Inc.	182,110	22,432,310	2.03%	New Fortress Energy, Inc. Class A	21,000	890,820	0.08%
Entain plc	730,364	11,610,102	1.05%	TechnipFMC plc	51,800	631,442	0.06%
Alibaba Group Holding Ltd. ADR	112,000	9,866,080	0.90%	Technip Energies NV	10,360	162,202	0.01%
Marriott International, Inc. Class A	58,800	8,754,732	0.79%			24,534,771	2.23%
Xometry, Inc. Class A	242,410	7,812,874	0.71%	Financials 8.85% (2021: 11.66%)			
Restaurant Brands International, Inc.	111,800	7,230,106	0.66%	Raymond James Financial, Inc.	196,120	20,955,422	1.90%
McDonald's Corp.	20,000	5,270,600	0.48%	Wells Fargo & Co.	357,590	14,764,891	1.34%
Hilton Worldwide Holdings, Inc.	39,666	5,012,196	0.45%	MarketAxess Holdings, Inc.	45,520	12,695,073	1.15%
Royal Caribbean Cruises Ltd.	92,220	4,558,435	0.41%	Tradeweb Markets, Inc. Class A	168,700	10,953,691	0.99%
XPeng, Inc. ADR Class A	453,438	4,507,174	0.41%	Northern Trust Corp.	113,366	10,031,757	0.91%
Dollar Tree, Inc.	29,200	4,130,048	0.37%	CME Group, Inc. Class A	47,600	8,004,416	0.73%
TJX Cos, Inc.	51,800	4,123,280	0.37%	Morgan Stanley	73,480	6,247,269	0.57%
Ross Stores, Inc.	35,200	4,085,664	0.37%	LPL Financial Holdings, Inc.	20,500	4,431,485	0.40%
Capri Holdings Ltd.	70,563	4,044,671	0.37%	Goldman Sachs Group, Inc.	8,400	2,884,392	0.26%
CarMax, Inc.	59,800	3,641,222	0.33%	Discover Financial Services	21,600	2,113,128	0.19%
Brinker International, Inc.	106,600	3,401,606	0.31%	Charles Schwab Corp.	17,700	1,473,702	0.14%
Darden Restaurants, Inc.	23,300	3,223,089	0.29%	AssetMark Financial Holdings, Inc.	59,000	1,357,000	0.12%
Flutter Entertainment plc	22,228	3,018,727	0.27%	Marsh & McLennan Cos, Inc.	5,500	910,140	0.08%
Bath & Body Works, Inc.	60,046	2,530,338	0.23%	Bank of America Corp.	23,798	788,190	0.07%
Victoria's Secret & Co.	68,481	2,450,250	0.22%	Galaxy Digital Holdings Ltd.	4,000	11,425	0.00%
Carnival Corp.	253,200	2,040,792	0.19%			97,621,981	8.85%
Sony Group Corp. ADR	26,450	2,017,606	0.18%	Health Care 27.98% (2021: 26.69%)			
Las Vegas Sands Corp.	30,600	1,470,942	0.13%	Eli Lilly & Co.	143,032	52,326,827	4.74%
Burlington Stores, Inc.	6,900	1,399,044	0.13%	BioMarin Pharmaceutical, Inc.	265,295	27,455,380	2.49%
iRobot Corp.	26,500	1,275,445	0.12%	Biogen, Inc.	80,683	22,342,736	2.03%
GrowGeneration Corp.	313,800	1,230,096	0.11%	Amgen, Inc.	58,967	15,487,093	1.40%
Ollie's Bargain Outlet Holdings, Inc.	24,200	1,133,528	0.10%	Seagen, Inc.	110,220	14,164,372	1.28%
Norwegian Cruise Line Holdings Ltd.	79,040	967,450	0.09%	Shockwave Medical, Inc.	66,370	13,646,336	1.24%
Five Below, Inc.	5,300	937,411	0.09%	AstraZeneca plc ADR	199,170	13,503,726	1.22%
Newell Brands, Inc.	60,000	784,800	0.07%	BeiGene Ltd. ADR	58,429	12,850,874	1.17%
Whirlpool Corp.	5,330	753,982	0.07%	Xencor, Inc.	478,455	12,458,968	1.13%
MGM Resorts International	12,280	411,748	0.04%	Zimmer Biomet Holdings, Inc.	72,150	9,199,125	0.83%
Amazon.com, Inc.	2,300	193,200	0.02%	Insulet Corp.	29,905	8,803,733	0.80%
GAN Ltd.	85,800	128,700	0.01%	Thermo Fisher Scientific, Inc.	14,800	8,150,212	0.74%
Deckers Outdoor Corp.	200	79,832	0.01%	Rhythm Pharmaceuticals, Inc.	278,754	8,117,316	0.74%
				FibroGen, Inc.	478,192	7,660,636	0.69%
				Bristol-Myers Squibb Co.	96,610	6,951,090	0.63%
				Pulmonx Corp.	736,430	6,208,105	0.56%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
LivaNova plc	110,100	6,114,954	0.55%	AMETEK, Inc.	25,000	3,493,000	0.32%
Roche Holding AG	17,313	5,436,042	0.49%	Masonite International Corp.	35,700	2,877,777	0.26%
Boston Scientific Corp.	116,100	5,371,947	0.49%	Kirby Corp.	40,600	2,612,610	0.24%
Zentaris Pharmaceuticals, Inc.	263,120	5,299,237	0.48%	Hertz Global Holdings, Inc.	168,700	2,596,293	0.24%
Penumbra, Inc.	21,370	4,753,970	0.43%	Gibraltar Industries, Inc.	51,800	2,376,584	0.22%
Elanco Animal Health, Inc.	372,731	4,554,773	0.41%	Esab Corp.	45,300	2,125,476	0.19%
Glaukos Corp.	93,280	4,074,470	0.37%	CSX Corp.	57,900	1,793,742	0.16%
Abbott Laboratories	30,700	3,370,553	0.31%	JetBlue Airways Corp.	262,200	1,699,056	0.15%
CVS Health Corp.	33,640	3,134,912	0.28%	Uber Technologies, Inc.	64,350	1,591,376	0.14%
Enovis Corp.	45,300	2,424,456	0.22%	Raytheon Technologies Corp.	15,000	1,513,800	0.14%
Exact Sciences Corp.	41,700	2,064,567	0.19%	Array Technologies, Inc.	62,300	1,204,259	0.11%
Prestige Consumer Healthcare, Inc.	31,400	1,965,640	0.18%	L3Harris Technologies, Inc.	5,000	1,041,050	0.09%
WaVe Life Sciences Ltd.	268,338	1,878,366	0.17%	Old Dominion Freight Line, Inc.	3,650	1,035,797	0.09%
Nektar Therapeutics Class A	810,547	1,831,836	0.17%	Axon Enterprise, Inc.	6,000	995,580	0.09%
PerkinElmer, Inc.	11,630	1,630,759	0.15%	WillScot Mobile Mini Holdings Corp.	21,600	975,672	0.09%
Novartis AG ADR	14,810	1,343,563	0.12%	JELD-WEN Holding, Inc.	86,600	835,690	0.08%
Alkermes plc	45,800	1,196,754	0.11%	Sun Country Airlines Holdings, Inc.	50,390	799,185	0.07%
Charles River Laboratories International, Inc.	5,240	1,141,796	0.10%	Armstrong World Industries, Inc.	10,000	685,900	0.06%
Siemens Healthineers AG	21,219	1,058,247	0.10%	Allegiant Travel Co.	9,750	662,903	0.06%
Standard BioTools, Inc.	885,411	1,035,931	0.09%	Rockwell Automation, Inc.	2,530	651,652	0.06%
Illumina, Inc.	4,770	964,494	0.09%	IDEX Corp.	2,500	570,825	0.05%
UnitedHealth Group, Inc.	1,810	959,626	0.09%	Spirit Airlines, Inc.	23,600	459,728	0.04%
Agilent Technologies, Inc.	6,090	911,368	0.08%	Air Canada	30,100	430,746	0.04%
QIAGEN NV	17,540	880,007	0.08%	Lyft, Inc. Class A	28,920	318,698	0.03%
Alcon, Inc.	12,510	857,561	0.08%	Li-Cycle Holdings Corp.	66,000	314,160	0.03%
IQVIA Holdings, Inc.	3,714	760,961	0.07%	Frontier Group Holdings, Inc.	29,300	300,911	0.03%
Allogene Therapeutics, Inc.	81,666	513,679	0.05%	Controladora Vuela Cia de Aviacion SAB de CV ADR	31,000	259,160	0.02%
PolyPeptide Group AG	16,000	437,873	0.04%	Owens Corning	700	59,710	0.01%
Calithera Biosciences, Inc.	127,565	415,862	0.04%	NN, Inc.	28,280	42,420	0.00%
GSK plc ADR	11,400	400,596	0.04%			168,421,003	15.27%
Omthera Pharmaceuticals, Inc.	1,665,100	399,324	0.04%				
NuVasive, Inc.	9,400	387,656	0.03%				
Repligen Corp.	1,885	319,149	0.03%				
Waters Corp.	857	293,591	0.03%				
OraSure Technologies, Inc.	54,200	261,244	0.02%				
Omniceil, Inc.	2,207	111,277	0.01%				
Adaptive Biotechnologies Corp.	13,860	105,890	0.01%				
Accuray, Inc.	41,300	86,317	0.01%				
Sage Therapeutics, Inc.	2,100	80,094	0.01%				
Health Catalyst, Inc.	7,238	76,940	0.01%				
Mereo Biopharma Group plc ADR	90,500	67,875	0.01%				
Guardant Health, Inc.	2,389	64,981	0.01%				
ABIOMED, Inc.	56,352	57,479	0.00%				
Zimvie, Inc.	4,930	46,046	0.00%				
Bridgebio Pharma, Inc.	3,200	24,384	0.00%				
Epizyme, Inc.	832,078	16,642	0.00%				
		308,510,218	27.98%				
Industrials 15.27% (2021: 14.82%)							
AECOM	223,000	18,939,390	1.72%	Information Technology 18.55% (2021: 21.31%)			
Jacobs Solutions, Inc.	149,580	17,960,071	1.63%	Flex Ltd.	1,104,935	23,711,905	2.15%
Southwest Airlines Co.	326,632	10,997,699	1.00%	Visa, Inc. Class A	58,800	12,216,288	1.11%
Curtiss-Wright Corp.	63,600	10,620,564	0.96%	KLA Corp.	31,980	12,057,419	1.09%
Maxar Technologies, Inc.	191,700	9,918,558	0.90%	Nutanix, Inc. Class A	403,868	10,520,761	0.95%
FedEx Corp.	56,700	9,820,440	0.89%	Micron Technology, Inc.	198,700	9,931,026	0.90%
Siemens AG	64,650	8,944,863	0.81%	Splunk, Inc.	104,645	9,008,888	0.82%
General Dynamics Corp.	32,120	7,969,293	0.72%	Universal Display Corp.	76,190	8,231,568	0.75%
Delta Air Lines, Inc.	199,080	6,541,769	0.59%	Intel Corp.	289,670	7,655,978	0.69%
Carrier Global Corp.	149,300	6,158,625	0.56%	Oracle Corp.	91,100	7,446,514	0.68%
Textron, Inc.	70,590	4,997,772	0.45%	Adobe, Inc.	20,400	6,865,212	0.62%
TransDigm Group, Inc.	7,059	4,444,699	0.40%	Mastercard, Inc. Class A	17,700	6,154,821	0.56%
United Airlines Holdings, Inc.	117,180	4,417,686	0.40%	NetApp, Inc.	97,100	5,831,826	0.53%
Otis Worldwide Corp.	55,000	4,307,050	0.39%	Altair Engineering, Inc. Class A	127,550	5,799,698	0.53%
American Airlines Group, Inc.	334,800	4,258,656	0.39%	Axcelis Technologies, Inc.	72,740	5,772,646	0.52%
Matson, Inc.	60,792	3,800,108	0.35%	Jabil, Inc.	80,000	5,456,000	0.49%
				Trimble, Inc.	101,610	5,137,402	0.47%
				MaxLinear, Inc. Class A	139,110	4,722,784	0.43%
				Autodesk, Inc.	22,000	4,111,140	0.37%
				Hewlett Packard Enterprise Co.	241,843	3,859,814	0.35%
				QUALCOMM, Inc.	31,934	3,510,824	0.32%
				Apple, Inc.	26,000	3,378,180	0.31%
				FormFactor, Inc.	137,020	3,045,955	0.28%
				Texas Instruments, Inc.	18,404	3,040,709	0.28%
				OSI Systems, Inc.	37,000	2,942,240	0.27%
				Telefonaktiebolaget LM Ericsson ADR	481,000	2,809,040	0.25%
				Arlo Technologies, Inc.	777,500	2,729,025	0.25%
				indie Semiconductor, Inc. Class A	442,000	2,576,860	0.23%
				BlackBerry Ltd.	751,100	2,448,586	0.22%
				Wolfspeed, Inc.	34,342	2,370,972	0.21%
				Teradyne, Inc.	24,210	2,114,744	0.19%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Analog Devices, Inc.	12,850	2,107,785	0.19%	Marqeta, Inc. Class A	17,700	108,147	0.01%
Ciena Corp.	41,000	2,090,180	0.19%	Salesforce, Inc.	600	79,554	0.01%
CrowdStrike Holdings, Inc. Class A	17,286	1,820,043	0.17%	Zoom Video Communications, Inc. Class A	1,100	74,514	0.01%
HP, Inc.	66,630	1,790,348	0.16%	Tenable Holdings, Inc.	1,250	47,688	0.00%
Applied Materials, Inc.	16,900	1,645,722	0.15%	Flywire Corp.	1,750	42,822	0.00%
Intuit, Inc.	3,300	1,284,426	0.12%	Credo Technology Group Holding Ltd.	2,500	33,275	0.00%
Stratasys Ltd.	96,300	1,142,118	0.10%	RingCentral, Inc. Class A	750	26,550	0.00%
Palo Alto Networks, Inc.	6,585	918,871	0.08%			204,594,930	18.55%
nLight, Inc.	84,331	855,116	0.08%	Materials 1.63% (2021: 1.57%)			
WEX, Inc.	5,120	837,888	0.08%	Perimeter Solutions SA	754,759	6,898,497	0.63%
MongoDB, Inc. Class A	4,125	811,965	0.07%	Albemarle Corp.	19,950	4,326,357	0.39%
Keysight Technologies, Inc.	3,980	680,859	0.06%	DuPont de Nemours, Inc.	19,800	1,358,874	0.12%
PROS Holdings, Inc.	19,130	464,094	0.04%	Ivanhoe Mines Ltd. Class A	158,800	1,254,039	0.12%
Microsoft Corp.	1,900	455,658	0.04%	Corteva, Inc.	19,410	1,140,920	0.10%
Okta, Inc. Class A	4,850	331,401	0.03%	Dow, Inc.	20,400	1,027,956	0.09%
CyberArk Software Ltd.	2,300	298,195	0.03%	Ingevity Corp.	14,500	1,021,380	0.09%
NVIDIA Corp.	1,640	239,670	0.02%	Perimeter Solutions SA - Warrants 31/12/2099	1,085,900	825,284	0.08%
Freshworks, Inc. Class A	15,400	226,534	0.02%	Bioceres Crop Solutions Corp.	9,900	119,097	0.01%
908 Devices, Inc.	24,830	189,205	0.02%			17,972,404	1.63%
Jamf Holding Corp.	8,500	181,050	0.02%	Total Equities		1,008,600,836	91.46%
Unity Software, Inc.	4,160	118,934	0.01%	Total Transferable Securities		1,008,600,836	91.46%
Keywords Studios plc	3,600	117,961	0.01%	Total Investments		1,008,600,836	91.46%
Rapid7, Inc.	3,400	115,532	0.01%				

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	94,145,787	8.54%
Net Assets	1,102,746,623	100.00%

	US Dollars (\$)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	1,006,048,068	91.01%
(b) Transferable securities dealt in on another regulated market	2,079,323	0.19%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	473,445	0.04%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other assets	96,804,288	8.76%
Total Assets	1,105,405,124	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,008,600,836	1,658,244,650
Cash	3	95,520,111	50,383,439
Unrealised Appreciation on Spot Currency Contracts		—	2,888
Receivables:			
Interest and Dividends		621,096	466,313
Capital Shares Issued		174,472	778,324
Investments Sold		488,609	4,099,137
Total Current Assets		1,105,405,124	1,713,974,751
Current Liabilities			
Bank Overdraft		—	923
Unrealised Depreciation on Spot Currency Contracts		41	—
Payables and Other Liabilities:			
Investments Purchased		214,389	1,091,170
Capital Shares Redeemed		1,604,554	105,238
Management Fees Payable	12	839,517	1,267,223
Total Current Liabilities		2,658,501	2,464,554
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,102,746,623	1,711,510,197

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
Investor EUR			
US (\$) Equivalent	52,098,794	60,725,431	46,536,957
Net Assets	48,815,924	53,399,078	38,034,374
Number of Shares Outstanding	39,225	37,129	32,732
Net Asset Value Per Share¹	1,244.51	1,438.20	1,161.99
Investor GBP Dist			
US (\$) Equivalent	22,281,446	35,183,710	36,146,419
Net Assets	18,523,108	25,976,382	26,443,118
Number of Shares Outstanding	16,786	21,525	25,438
Net Asset Value Per Share¹	1,103.49	1,206.80	1,039.51
Institutional USD			
Net Assets	801,354,787	1,282,687,838	1,288,235,179
Number of Shares Outstanding	711,929	926,338	1,071,291
Net Asset Value Per Share¹	1,125.61	1,384.69	1,202.51
Investor USD			
Net Assets	227,011,596	332,913,218	388,178,448
Number of Shares Outstanding	170,900	203,530	272,997
Net Asset Value Per Share¹	1,328.33	1,635.70	1,421.91

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		877,995	2,497
Dividend Income		12,340,638	11,524,744
Securities Lending Income		311,814	230,936
Net (Loss)/Gain on Financial Instruments		(320,965,916)	262,208,663
Total Investment (Loss)/Income		(307,435,469)	273,966,840
Expenses			
Management Fees	12	11,610,022	15,978,588
Transaction Fees and Commissions		347,647	437,981
Other Expenses		22,569	69,236
Total Expenses		11,980,238	16,485,805
Finance Costs			
Interest Expense		5,779	10,572
Total Finance Costs		5,779	10,572
Net Investment (Loss)/Income		(319,421,486)	257,470,463
Taxation	5	(3,211,007)	(3,050,203)
Net (Decrease)/Increase in Net Assets		(322,632,493)	254,420,260

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(322,632,493)	254,420,260
Capital Transactions		
Subscriptions	119,934,388	234,643,191
Redemptions	(406,065,469)	(536,650,257)
Total Capital Transactions	(286,131,081)	(302,007,066)
Total Decrease for the Year	(608,763,574)	(47,586,806)
Net Assets		
Beginning of Year	1,711,510,197	1,759,097,003
End of Year	1,102,746,623	1,711,510,197

Vanguard 20+ Year Euro Treasury Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- It was an especially tough year for global bonds. With yields rising and bond prices falling, global fixed income markets ended the year down significantly.
- The fund's benchmark index returned -39.84% for the 12 months ended 31 December 2022.
- By country, Austria and Finland were the largest detractors in the index. Germany and Ireland were among the countries that held up better but still posted sharp declines.
- Bonds maturing in more than 30 years fared worse than those maturing in 20 to 30 years. From a credit-quality perspective, AA-rated Treasury bonds underperformed those rated AAA.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg Euro Treasury 20+ Year Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-39.92%	-5.77%	0.09%
Benchmark	-39.84	-5.62	0.30
Tracking Difference*	-0.08		
Institutional Plus EUR Acc	-39.88%	-5.70%	-4.20%
Benchmark	-39.84	-5.62	-4.09
Tracking Difference*	-0.04		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal Euro (€)	Cost EUR (€)		Principal Euro (€)	Cost EUR (€)
Purchases			Purchases (continued)		
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2046	19,362,499	24,983,700	Republic of Austria Government Bond 3.15% 20/6/2044	3,659,000	4,285,126
French Republic Government Bond OAT 3.25% 25/5/2045	17,652,247	21,176,913		Principal Euro (€)	Proceeds EUR (€)
French Republic Government Bond OAT 0.75% 25/5/2053	27,472,523	19,774,450	Sales		
Ireland Government Bond 2.00% 18/2/2045	15,701,360	18,212,485	Bundesrepublik Deutschland Bundesanleihe 3.25% 4/7/2042	28,050,322	40,649,387
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2050	27,056,727	17,946,061	Netherlands Government Bond 3.75% 15/1/2042	22,139,646	36,911,749
Bundesrepublik Deutschland Bundesanleihe 2.50% 4/7/2044	14,551,468	17,600,099	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2046	22,787,301	30,619,257
French Republic Government Bond OAT 2.00% 25/5/2048	17,656,066	17,318,920	French Republic Government Bond OAT 3.25% 25/5/2045	20,783,000	26,397,425
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	16,933,766	15,337,870	Bundesrepublik Deutschland Bundesanleihe 2.50% 4/7/2044	18,203,000	24,150,528
Netherlands Government Bond 2.75% 15/1/2047	11,144,120	13,794,661	French Republic Government Bond OAT 2.00% 25/5/2048	21,050,000	22,052,427
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2052	19,075,026	13,422,998	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	20,202,000	21,552,700
French Republic Government Bond OAT 1.50% 25/5/2050	15,493,266	13,207,063	Netherlands Government Bond 2.75% 15/1/2047	15,214,000	20,375,812
Kingdom of Belgium Government Bond 1.40% 22/6/2053	15,062,949	13,057,858	French Republic Government Bond OAT 4.00% 25/4/2055	13,070,000	19,931,992
French Republic Government Bond OAT 4.00% 25/4/2055	9,385,713	13,015,122	French Republic Government Bond OAT 1.50% 25/5/2050	20,835,000	19,594,150
Ireland Government Bond 1.50% 15/5/2050	12,656,636	12,935,003	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2050	24,152,000	17,767,041
French Republic Government Bond OAT 4.00% 25/4/2060	8,444,711	12,320,438	French Republic Government Bond OAT 4.00% 25/4/2060	10,604,000	16,791,043
French Republic Government Bond OAT 0.75% 25/5/2052	16,922,877	11,637,296	French Republic Government Bond OAT 0.75% 25/5/2052	20,033,000	15,278,859
French Republic Government Bond OAT 0.50% 25/6/2044	14,868,629	10,768,964	Kingdom of Belgium Government Bond 1.60% 22/6/2047	10,039,000	9,980,931
Bundesrepublik Deutschland Bundesanleihe 3.25% 4/7/2042	5,800,000	8,694,821	French Republic Government Bond OAT 1.75% 25/5/2066	9,861,000	9,849,433
Kingdom of Belgium Government Bond 1.60% 22/6/2047	8,430,111	8,057,869	Kingdom of Belgium Government Bond 3.75% 22/6/2045	6,599,000	8,940,622
French Republic Government Bond OAT 1.75% 25/5/2066	7,932,285	6,826,743	French Republic Government Bond OAT 0.75% 25/5/2053	11,245,000	8,243,579
Netherlands Government Bond 0.00% 15/1/2052	9,332,670	6,353,170	Finland Government Bond 2.63% 4/7/2042	6,877,000	8,173,371
Finland Government Bond 0.50% 15/4/2043	7,074,000	6,120,188	French Republic Government Bond OAT 0.50% 25/6/2044	10,356,000	7,585,707
Republic of Austria Government Bond 0.75% 20/3/2051	7,418,000	5,921,657	Kingdom of Belgium Government Bond 1.70% 22/6/2050	6,804,000	6,646,781
Kingdom of Belgium Government Bond 3.75% 22/6/2045	4,660,610	5,670,186	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2052	8,699,000	6,116,373
French Republic Government Bond OAT 2.50% 25/5/2043	5,786,000	5,494,975	Republic of Austria Government Bond 3.15% 20/6/2044	4,495,000	5,867,121
Netherlands Government Bond 2.00% 15/1/2054	5,863,000	5,318,912	Ireland Government Bond 2.00% 18/2/2045	5,375,035	5,648,134
Finland Government Bond 1.38% 15/4/2047	5,164,000	5,108,223	Netherlands Government Bond 0.00% 15/1/2052	7,860,000	5,535,099
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/8/2053	5,454,000	5,007,788	Republic of Austria Government Bond 1.50% 20/2/2047	5,280,000	5,337,239
Kingdom of Belgium Government Bond 1.70% 22/6/2050	5,299,397	4,757,964	Republic of Austria Government Bond 0.75% 20/3/2051	6,460,000	5,273,806
Kingdom of Belgium Government Bond 2.15% 22/6/2066	4,593,899	4,485,299	Kingdom of Belgium Government Bond 2.25% 22/6/2057	4,500,000	5,061,053
Republic of Austria Government Bond 1.50% 20/2/2047	4,948,000	4,482,479	Finland Government Bond 1.38% 15/4/2047	4,689,000	4,910,472
Republic of Austria Government Bond 1.85% 23/5/2049	4,654,000	4,388,502	Ireland Government Bond 1.50% 15/5/2050	4,972,000	4,624,953

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

Financial Statements

Statement of Investments

31 December 2022

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.61% (2021: 99.05%)					
Fixed Income 98.61% (2021: 99.05%)					
Austria 7.95% (2021: 7.72%)					
Republic of Austria Government Bond	7,387,000	3.15%	20/6/2044	7,269,508	1.70%
Republic of Austria Government Bond	9,055,000	1.50%	20/2/2047	6,586,599	1.54%
Republic of Austria Government Bond	3,688,000	3.80%	26/1/2062	4,168,185	0.98%
Republic of Austria Government Bond	5,863,000	2.10%	20/9/2117	4,164,253	0.97%
Republic of Austria Government Bond	7,358,000	0.75%	20/3/2051	4,160,565	0.97%
Republic of Austria Government Bond	3,909,000	1.85%	23/5/2049	2,998,079	0.70%
Republic of Austria Government Bond	4,495,000	0.85%	30/6/2120	1,754,546	0.41%
Republic of Austria Government Bond	2,590,000	1.50%	2/11/2086	1,507,038	0.35%
Republic of Austria Government Bond	3,240,000	0.70%	20/4/2071	1,399,843	0.33%
				34,008,616	7.95%
Belgium 10.51% (2021: 9.51%)					
Kingdom of Belgium Government Bond	9,514,438	3.75%	22/6/2045	9,974,029	2.33%
Kingdom of Belgium Government Bond	10,925,397	1.70%	22/6/2050	7,598,612	1.78%
Kingdom of Belgium Government Bond	10,811,827	1.60%	22/6/2047	7,594,707	1.77%
Kingdom of Belgium Government Bond	10,395,949	1.40%	22/6/2053	6,487,664	1.52%
Kingdom of Belgium Government Bond	7,456,899	2.15%	22/6/2066	5,698,284	1.33%
Kingdom of Belgium Government Bond	6,709,262	2.25%	22/6/2057	5,299,858	1.24%
Kingdom of Belgium Government Bond	5,459,197	0.65%	22/6/2071	2,303,530	0.54%
				44,956,684	10.51%
Finland 1.92% (2021: 2.37%)					
Finland Government Bond	4,864,000	1.38%	15/4/2047	3,526,496	0.82%
Finland Government Bond	4,421,000	0.50%	15/4/2043	2,678,061	0.63%
Finland Government Bond	4,397,000	0.13%	15/4/2052	2,020,426	0.47%
				8,224,983	1.92%
France 40.23% (2021: 38.38%)					
French Republic Government Bond OAT	29,023,938	3.25%	25/5/2045	28,610,772	6.69%
French Republic Government Bond OAT	29,525,066	2.00%	25/5/2048	22,812,436	5.33%
French Republic Government Bond OAT	32,567,266	1.50%	25/5/2050	21,996,063	5.14%
French Republic Government Bond OAT	19,438,475	4.00%	25/4/2055	21,841,564	5.11%
French Republic Government Bond OAT	16,355,034	4.00%	25/4/2060	18,783,840	4.39%
French Republic Government Bond OAT ¹	31,718,877	0.75%	25/5/2052	16,740,102	3.92%
French Republic Government Bond OAT	27,411,523	0.75%	25/5/2053	14,063,728	3.29%
French Republic Government Bond OAT	14,774,522	1.75%	25/5/2066	9,948,868	2.33%
French Republic Government Bond OAT	16,121,301	0.50%	25/6/2044	9,307,007	2.18%
French Republic Government Bond OAT	4,886,000	2.50%	25/5/2043	4,244,827	0.99%
French Republic Government Bond OAT	9,920,537	0.50%	25/5/2072	3,681,705	0.86%
				172,030,912	40.23%
Germany 27.80% (2021: 30.09%)					
Bundesrepublik Deutschland Bundesanleihe	30,161,088	2.50%	15/8/2046	29,929,390	7.00%
Bundesrepublik Deutschland Bundesanleihe	28,896,543	2.50%	4/7/2044	28,541,549	6.68%
Bundesrepublik Deutschland Bundesanleihe	33,252,467	1.25%	15/8/2048	25,434,514	5.95%
Bundesrepublik Deutschland Bundesanleihe	42,884,727	0.00%	15/8/2050	21,948,243	5.13%
Bundesrepublik Deutschland Bundesanleihe	18,566,026	0.00%	15/8/2052	9,079,923	2.12%
Bundesrepublik Deutschland Bundesanleihe	4,664,000	1.80%	15/8/2053	3,948,515	0.92%
				118,882,134	27.80%
Ireland 3.15% (2021: 0.00%)					
Ireland Government Bond	10,326,325	2.00%	18/2/2045	8,194,623	1.92%
Ireland Government Bond	7,684,636	1.50%	15/5/2050	5,269,371	1.23%
				13,463,994	3.15%
Netherlands 7.05% (2021: 10.98%)					
Netherlands Government Bond	19,722,407	2.75%	15/1/2047	19,681,515	4.60%
Netherlands Government Bond	13,202,670	0.00%	15/1/2052	6,322,591	1.48%
Netherlands Government Bond	4,891,000	2.00%	15/1/2054	4,159,799	0.97%
				30,163,905	7.05%
Total Fixed Income				421,731,228	98.61%
Total Transferable Securities				421,731,228	98.61%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (2021: 0.00%)				
Futures (0.01%) (2021: 0.00%)				
Euro-Buxl 30 Year Bond March 2023	2	€311,240	(40,760)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(40,760)	(0.01%)
Total Investments			421,690,468	98.60%
			Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities			5,984,205	1.40%
Net Assets			427,674,673	100.00%
Analysis of Total Assets			EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing		352,495,052	81.70%
(b)	Transferable securities dealt in on another regulated market		69,236,176	16.05%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market		—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market		—	0.00%
(e)	Total OTC Financial Derivative Instruments		—	0.00%
(f)	Other assets		9,730,245	2.25%
Total Assets			431,461,473	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2022	EUR (€) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	421,731,228	771,995,419
Cash	3	432,267	208,483
Receivables:			
Interest and Dividends		5,655,051	6,915,161
Capital Shares Issued		197,530	2,344,876
Investments Sold		3,412,958	—
Margin Cash Due from Broker	3	32,439	—
Total Current Assets		431,461,473	781,463,939
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	40,760	—
Bank Overdraft		—	152
Payables and Other Liabilities:			
Investments Purchased		—	1,681,964
Capital Shares Redeemed		3,690,307	262,690
Management Fees Payable	12	55,733	105,989
Total Current Liabilities		3,786,800	2,050,795
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		427,674,673	779,413,144

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
Net Assets	255,763,345	646,999,666	786,407,100
Number of Shares Outstanding	1,732,815	2,633,577	2,886,767
Net Asset Value Per Share¹	147.60	245.67	272.42
Institutional Plus EUR Acc			
Net Assets	171,911,328	132,413,478	4,858,479
Number of Shares Outstanding	2,403,118	1,112,736	36,842
Net Asset Value Per Share¹	71.54	119.00	131.87

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		5,915,813	5,990,405
Net Loss on Financial Instruments		(272,795,240)	(82,095,406)
Total Investment Loss		(266,879,427)	(76,105,001)
Expenses			
Management Fees	12	748,027	1,177,946
Transaction Fees and Commissions		10	—
Total Expenses		748,037	1,177,946
Finance Costs			
Interest Expense		3,858	8,521
Total Finance Costs		3,858	8,521
Net Investment Loss		(267,631,322)	(77,291,468)
Net Decrease in Net Assets		(267,631,322)	(77,291,468)

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(267,631,322)	(77,291,468)
Capital Transactions		
Subscriptions	281,819,932	225,527,498
Redemptions	(365,927,081)	(160,088,465)
Total Capital Transactions	(84,107,149)	65,439,033
Total Decrease for the Year	(351,738,471)	(11,852,435)
Net Assets		
Beginning of Year	779,413,144	791,265,579
End of Year	427,674,673	779,413,144

Vanguard Emerging Markets Bond Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Global fixed income markets had an especially tough year, with bond yields in major economies moving sharply higher across the maturity spectrum. Global bonds ended the 12 months down roughly 16% in US dollars, as measured by the Bloomberg Global Aggregate Bond Index.
- The fund performed better than its benchmark index, which returned –17.78% for the 12 months ended 31 December 2022.
- Country selection and shorter duration drove portfolio outperformance. Being underweight to Russia and Ghana contributed notably. The average duration of the portfolio ranged throughout the year from 50 to 80 basis points below that of the benchmark; this also helped performance significantly in an environment characterised by central bank tightening.

Benchmark returns in the commentary above are in US dollars.

Benchmark: J.P. Morgan EMBI Global Diversified Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception ¹
Institutional CHF Hedged Acc	—	-13.16%
Benchmark	—	-17.13
Institutional Plus CHF Hedged Acc	-15.60%	-9.79%
Benchmark	-20.33	-12.66
Investor EUR Hedged Acc	-15.47%	-0.98%
Benchmark	-20.14	-6.25
Institutional Plus EUR Hedged Acc	-15.36%	-9.58%
Benchmark	-20.14	-12.48
Investor GBP Hedged Acc	-14.47%	-0.17%
Benchmark	-19.14	-5.52
Institutional Plus GBP Hedged Acc	—	-11.88%
Benchmark	—	-16.03
Investor USD Acc	-12.88%	1.00%
Benchmark	-17.78	-4.43
Institutional Plus USD Acc	-12.75%	1.15%
Benchmark	-17.78	-4.43

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and J.P. Morgan.

Returns are based on NAV with income reinvested.

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

¹ Since-inception returns: Institutional CHF Hedged Acc and Institutional Plus GBP Hedged Acc, 8 February 2022; Institutional Plus CHF Hedged Acc and Institutional Plus EUR Hedged Acc, 27 April 2021; Investor EUR Hedged Acc, Investor GBP Hedged Acc, Investor USD Acc and Institutional Plus USD Acc, 3 December 2019.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 4.13% 15/11/2032	\$33,140,000	34,017,552	US Treasury Note 1.50% 29/2/2024	\$34,115,000	33,650,854
US Treasury Note 1.50% 29/2/2024	\$34,115,000	33,938,704	Brazil Notas do Tesouro Nacional Serie F 10.00% 1/1/2027	R\$62,750,000	11,975,564
US Treasury Note 2.75% 15/8/2032	\$20,700,000	18,699,480	US Treasury Note 1.38% 15/11/2031	\$12,300,000	11,835,300
Mexico Government International Bond 4.40% 12/2/2052	\$17,170,000	15,393,689	Brazil Notas do Tesouro Nacional Serie F 10.00% 1/1/2025	R\$60,000,000	11,775,261
UAE International Government Bond 4.95% 7/7/2052	\$12,770,000	12,855,403	Chile Government International Bond 2.75% 31/1/2027	\$12,305,000	11,403,900
Chile Government International Bond 2.75% 31/1/2027	\$12,305,000	12,079,017	Saudi Government International Bond 2.88% 4/3/2023	\$10,890,000	10,861,190
Saudi Government International Bond 2.88% 4/3/2023	\$11,747,000	11,827,761	Mexican Bonos 10.00% 5/12/2024	MXN206,000,000	10,467,746
Brazil Notas do Tesouro Nacional Serie F 10.00% 1/1/2025	\$60,000,000	11,235,175	Brazilian Government International Bond 4.63% 13/1/2028	\$9,274,000	9,317,069
Republic of South Africa Government International Bond 5.75% 30/9/2049	\$15,556,000	11,131,871	Dominican Republic International Bond 4.88% 23/9/2032	\$11,359,000	9,251,778
Indonesia Government International Bond 4.15% 20/9/2027	\$11,074,000	10,950,968	MDGH GMTN RSC Ltd. 5.50% 28/4/2033	\$8,855,000	9,187,968
Mexican Bonos 10.00% 5/12/2024	MXN206,000,000	10,321,177	Dominican Republic International Bond 5.88% 30/1/2060	\$11,008,000	8,523,109
Mexican Bonos 7.75% 13/11/2042	MXN230,500,000	10,242,440	Mexican Bonos 7.75% 29/5/2031	MXN172,500,000	8,281,099
US Treasury Note 1.38% 15/11/2031	\$10,000,000	9,630,188	Republic of Poland Government Bond 3.75% 25/5/2027	\$46,675,000	8,258,943
Dominican Republic International Bond 5.88% 30/1/2060	\$12,436,000	9,461,617	Petroleos Mexicanos 6.70% 16/2/2032	\$7,741,000	7,725,159
Republic of Poland Government Bond 3.75% 25/5/2027	PLN46,675,000	9,419,990	Mexico Government International Bond 4.40% 12/2/2052	\$9,713,000	7,092,783
Dominican Republic International Bond 4.88% 23/9/2032	\$11,359,000	9,412,771	Uruguay Government International Bond 5.75% 28/10/2034	\$6,915,000	7,064,262
Ecopetrol S.A. 5.88% 18/9/2023	\$8,794,000	8,791,969	Dominican Republic International Bond 5.50% 22/2/2029	\$7,650,000	7,031,673
Brazil Notas do Tesouro Nacional Serie F 10.00% 1/1/2027	R\$44,000,000	8,756,941	Mexico Government International Bond 4.88% 19/5/2033	\$7,040,000	7,025,050
MDGH GMTN RSC Ltd. 5.50% 28/4/2033	\$8,855,000	8,729,704	Mexican Bonos 8.50% 18/11/2038	MXN146,020,000	7,010,586
Saudi Government International Bond 5.50% 25/10/2032	\$8,580,000	8,580,000	Paraguay Government International Bond 5.40% 30/3/2050	\$7,386,000	6,847,261
			Indonesia Government International Bond 4.65% 20/9/2032	\$7,285,000	6,842,160

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

Financial Statements

Statement of Investments

31 December 2022

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 92.52% (2021: 84.93%)					
Fixed Income 92.52% (2021: 84.93%)					
Angola 1.08% (2021: 0.56%)					
Angolan Government International Bond	\$5,500,000	8.75%	14/4/2032	4,760,789	0.88%
Angolan Government International Bond	\$1,388,000	9.13%	26/11/2049	1,086,180	0.20%
				5,846,969	1.08%
Argentina 1.19% (2021: 1.20%)					
Argentine Republic Government International Bond	\$13,924,000	1.50%	9/7/2035	3,546,556	0.66%
Argentine Republic Government International Bond	\$8,355,428	0.50%	9/7/2030	2,262,075	0.42%
Argentine Republic Government International Bond	\$2,000,000	3.50%	9/7/2041	562,834	0.10%
Argentine Republic Government International Bond	\$205,919	1.00%	9/7/2029	54,916	0.01%
				6,426,381	1.19%
Azerbaijan 1.53% (2021: 1.52%)					
Southern Gas Corridor CJSC	\$4,785,000	6.88%	24/3/2026	4,910,548	0.90%
Republic of Azerbaijan International Bond	\$3,500,000	3.50%	1/9/2032	2,919,982	0.54%
State Oil Co. of the Azerbaijan Republic	\$450,000	6.95%	18/3/2030	464,739	0.09%
				8,295,269	1.53%
Bahrain 1.23% (2021: 1.41%)					
Bahrain Government International Bond	\$4,603,000	6.25%	25/1/2051	3,621,291	0.67%
Bahrain Government International Bond	\$3,000,000	7.00%	26/1/2026	3,070,777	0.56%
				6,692,068	1.23%
Belarus 0.02% (2021: 0.35%)					
Republic of Belarus International Bond	\$257,000	6.38%	24/2/2031	86,759	0.02%
Republic of Belarus International Bond	\$40,000	6.20%	28/2/2030	13,540	0.00%
				100,299	0.02%
Bermuda 1.42% (2021: 0.00%)					
Bermuda Government International Bond	\$7,145,000	5.00%	15/7/2032	7,142,562	1.32%
Bermuda Government International Bond	\$532,000	4.75%	15/2/2029	530,288	0.10%
				7,672,850	1.42%
Brazil 2.12% (2021: 4.07%)					
Embraer Netherlands Finance BV	\$4,118,000	6.95%	17/1/2028	4,109,069	0.76%
Brazilian Government International Bond	\$3,818,000	2.63%	5/1/2023	3,808,455	0.70%
Globo Comunicacao e Participacoes SA	\$2,130,000	5.50%	14/1/2032	1,820,477	0.34%
Brazilian Government International Bond	\$2,500,000	4.75%	14/1/2050	1,745,158	0.32%
				11,483,159	2.12%
Cameroon 0.16% (2021: 0.25%)					
Republic of Cameroon International Bond	€1,093,000	5.95%	7/7/2032	863,070	0.16%
				863,070	0.16%
Chile 1.99% (2021: 3.94%)					
Empresa Nacional del Petroleo	\$5,163,000	3.75%	5/8/2026	4,851,963	0.89%
Antofagasta plc	\$2,175,000	5.63%	13/5/2032	2,151,227	0.40%
Empresa Nacional del Petroleo	\$1,285,000	4.38%	30/10/2024	1,249,962	0.23%
Inversiones CMPC SA	\$1,020,000	4.75%	15/9/2024	1,006,678	0.19%
Empresa Nacional del Petroleo	\$582,000	5.25%	6/11/2029	562,750	0.10%
Empresa de los Ferrocarriles del Estado	\$794,000	3.83%	14/9/2061	552,796	0.10%
Antofagasta plc	\$520,000	2.38%	14/10/2030	417,658	0.08%
				10,793,034	1.99%
Colombia 2.82% (2021: 2.82%)					
Ecopetrol SA	\$8,794,000	5.88%	18/9/2023	8,744,195	1.61%
Colombia Government International Bond	\$7,939,000	5.00%	15/6/2045	5,444,786	1.01%
Colombia Government International Bond	\$1,594,000	5.20%	15/5/2049	1,090,030	0.20%
				15,279,011	2.82%
Croatia 1.27% (2021: 0.68%)					
Croatia Government International Bond	\$2,000,000	5.50%	4/4/2023	1,999,983	0.37%
Croatia Government International Bond	€2,200,000	1.50%	17/6/2031	1,945,465	0.36%
Croatia Government International Bond	€1,250,000	2.88%	22/4/2032	1,227,983	0.22%
Croatia Government International Bond	€1,000,000	1.13%	19/6/2029	905,464	0.17%
Croatia Government International Bond	€832,000	2.75%	27/1/2030	827,008	0.15%
				6,905,903	1.27%
Dominican Republic 3.14% (2021: 1.98%)					
Dominican Republic International Bond	\$8,565,000	5.88%	30/1/2060	6,291,854	1.16%
Dominican Republic International Bond	\$4,891,000	4.50%	30/1/2030	4,169,602	0.77%
Dominican Republic International Bond	\$3,500,000	6.88%	29/1/2026	3,544,895	0.65%
Dominican Republic International Bond	\$3,090,000	5.95%	25/1/2027	3,026,270	0.56%
				17,032,621	3.14%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ecuador 1.86% (2021: 1.68%)					
Ecuador Government International Bond	\$11,262,721	5.50%	31/7/2030	7,255,552	1.34%
Ecuador Government International Bond	\$6,155,000	2.50%	31/7/2035	2,849,266	0.52%
				10,104,818	1.86%
Egypt 3.34% (2021: 0.44%)					
Egypt Government International Bond	\$5,958,000	8.75%	30/9/2051	3,995,723	0.74%
Egypt Government International Bond	\$5,769,000	7.90%	21/2/2048	3,643,287	0.67%
Egypt Government International Bond	\$4,309,000	8.50%	31/1/2047	2,865,278	0.53%
Egypt Government International Bond	\$4,157,000	8.70%	1/3/2049	2,771,930	0.51%
Egypt Government International Bond	\$3,537,000	8.88%	29/5/2050	2,387,570	0.44%
Egypt Government International Bond	\$2,096,000	8.15%	20/11/2059	1,373,599	0.25%
Egypt Government International Bond	\$1,700,000	7.50%	16/2/2061	1,048,466	0.20%
				18,085,853	3.34%
El Salvador 0.93% (2021: 1.17%)					
El Salvador Government International Bond	\$3,839,000	7.12%	20/1/2050	1,490,089	0.28%
El Salvador Government International Bond	\$2,938,000	9.50%	15/7/2052	1,283,061	0.24%
El Salvador Government International Bond	\$2,000,000	8.63%	28/2/2029	876,497	0.16%
El Salvador Government International Bond	\$1,815,000	7.65%	15/6/2035	725,240	0.13%
El Salvador Government International Bond	\$1,500,000	8.25%	10/4/2032	653,580	0.12%
				5,028,467	0.93%
Gabon 0.96% (2021: 0.59%)					
Gabon Government International Bond	\$2,870,000	6.95%	16/6/2025	2,713,215	0.50%
Gabon Government International Bond	\$2,000,000	6.63%	6/2/2031	1,634,698	0.30%
Gabon Government International Bond	\$1,065,000	7.00%	24/11/2031	876,605	0.16%
				5,224,518	0.96%
Georgia 0.24% (2021: 0.60%)					
Georgia Government International Bond	\$1,420,000	2.75%	22/4/2026	1,286,815	0.24%
				1,286,815	0.24%
Guatemala 0.57% (2021: 2.29%)					
Guatemala Government Bond	\$2,000,000	4.65%	7/10/2041	1,611,496	0.30%
Guatemala Government Bond	\$1,549,000	4.50%	3/5/2026	1,493,384	0.27%
				3,104,880	0.57%
Honduras 0.40% (2021: 0.73%)					
Honduras Government International Bond	\$2,176,776	7.50%	15/3/2024	2,165,282	0.40%
				2,165,282	0.40%
Hungary 0.25% (2021: 1.61%)					
Hungary Government International Bond	€1,000,000	1.63%	28/4/2032	763,363	0.14%
Hungary Government International Bond	\$1,000,000	3.13%	21/9/2051	603,140	0.11%
Hungary Government International Bond	\$1,000	5.38%	21/2/2023	1,000	0.00%
				1,367,503	0.25%
India 0.77% (2021: 0.00%)					
Adani Ports & Special Economic Zone Ltd.	\$1,156,000	4.38%	3/7/2029	971,172	0.18%
JSW Infrastructure Ltd.	\$990,000	4.95%	21/1/2029	847,238	0.16%
Adani Ports & Special Economic Zone Ltd.	\$1,025,000	3.83%	2/2/2032	774,192	0.14%
Adani Ports & Special Economic Zone Ltd.	\$842,000	3.10%	2/2/2031	617,627	0.11%
Network i2i Ltd.*	\$600,000	5.65%	Perpetual	571,524	0.11%
Adani Ports & Special Economic Zone Ltd.	\$457,000	4.20%	4/8/2027	402,176	0.07%
				4,183,929	0.77%
Indonesia 5.91% (2021: 2.42%)					
Indonesia Government International Bond	\$11,074,000	4.15%	20/9/2027	10,882,704	2.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$3,802,000	5.45%	21/5/2028	3,747,415	0.69%
Indonesia Government International Bond	\$2,877,000	6.63%	17/2/2037	3,261,763	0.60%
Pertamina Persero PT	\$2,000,000	4.30%	20/5/2023	1,980,122	0.37%
Freeport Indonesia PT	\$2,048,000	5.32%	14/4/2032	1,882,983	0.35%
Indonesia Asahan Aluminium Persero PT	\$1,783,000	5.45%	15/5/2030	1,698,319	0.31%
Indonesia Asahan Aluminium Persero PT	\$1,844,000	5.80%	15/5/2050	1,544,752	0.28%
Freeport Indonesia PT	\$1,740,000	6.20%	14/4/2052	1,518,903	0.28%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$2,000,000	4.38%	5/2/2050	1,495,719	0.28%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$1,196,000	4.13%	15/5/2027	1,131,667	0.21%
Indonesia Government International Bond	€1,000,000	0.90%	14/2/2027	938,419	0.17%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$800,000	3.88%	17/7/2029	709,761	0.13%
Indonesia Asahan Aluminium Persero PT	\$655,000	4.75%	15/5/2025	641,794	0.12%
Perusahaan Penerbit SBSN Indonesia III	\$610,000	4.40%	6/6/2027	604,264	0.11%
				32,038,585	5.91%
Ivory Coast 0.45% (2021: 0.80%)					
Ivory Coast Government International Bond	€1,355,000	6.88%	17/10/2040	1,089,816	0.20%
Ivory Coast Government International Bond	€1,401,000	6.63%	22/3/2048	1,052,874	0.19%
Ivory Coast Government International Bond	€340,000	5.25%	22/3/2030	306,307	0.06%
				2,448,997	0.45%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Jordan 0.37% (2021: 0.46%)					
Jordan Government International Bond	\$2,000,000	7.75%	15/1/2028	2,024,001	0.37%
				2,024,001	0.37%
Kazakhstan 1.17% (2021: 3.70%)					
KazMunayGas National Co. JSC	\$4,250,000	6.38%	24/10/2048	3,509,209	0.65%
KazTransGas JSC	\$2,038,000	4.38%	26/9/2027	1,830,151	0.34%
Development Bank of Kazakhstan JSC	KZT550,000,000	10.95%	6/5/2026	904,226	0.16%
KazMunayGas National Co. JSC	\$160,000	5.75%	19/4/2047	124,018	0.02%
				6,367,604	1.17%
Kenya 0.73% (2021: 0.00%)					
Republic of Kenya Government International Bond	\$3,432,000	7.00%	22/5/2027	3,070,698	0.57%
Republic of Kenya Government International Bond	\$1,000,000	7.25%	28/2/2028	875,614	0.16%
				3,946,312	0.73%
Lebanon 0.04% (2021: 0.09%)					
Lebanon Government International Bond	\$2,085,000	6.65%	22/4/2024	120,841	0.02%
Lebanon Government International Bond	\$1,200,000	6.25%	28/4/2023	69,199	0.01%
Lebanon Government International Bond	\$355,000	8.25%	17/5/2034	20,698	0.01%
Lebanon Government International Bond	\$190,000	7.00%	20/3/2028	10,908	0.00%
Lebanon Government International Bond	\$100,000	6.10%	4/10/2025	5,847	0.00%
Lebanon Government International Bond	\$100,000	6.65%	26/2/2030	5,795	0.00%
Lebanon Government International Bond	\$70,000	8.25%	30/12/2023	4,061	0.00%
Lebanon Government International Bond	\$55,000	8.20%	17/5/2033	3,189	0.00%
Lebanon Government International Bond	\$55,000	7.15%	20/11/2031	3,186	0.00%
				243,724	0.04%
Macedonia 0.05% (2021: 0.18%)					
North Macedonia Government International Bond	€194,000	1.63%	10/3/2028	161,793	0.03%
North Macedonia Government International Bond	€123,000	2.75%	18/1/2025	122,445	0.02%
				284,238	0.05%
Malaysia 1.17% (2021: 1.35%)					
Petronas Capital Ltd.	\$6,942,000	3.50%	21/4/2030	6,344,134	1.17%
				6,344,134	1.17%
Mauritius 0.07% (2021: 0.00%)					
Axian Telecom	\$429,000	7.38%	16/2/2027	374,184	0.07%
				374,184	0.07%
Mexico 8.26% (2021: 7.81%)					
Mexican Bonos	MXN183,500,000	7.75%	13/11/2042	8,219,976	1.52%
Mexico Government International Bond	\$7,457,000	4.40%	12/2/2052	5,484,981	1.01%
Mexican Bonos	MXN105,000,000	7.50%	3/6/2027	5,073,585	0.94%
Petroleos Mexicanos	\$5,460,000	6.49%	23/1/2027	4,990,486	0.92%
Petroleos Mexicanos	\$5,749,000	6.75%	21/9/2047	3,679,561	0.68%
Petroleos Mexicanos	\$4,852,000	6.35%	12/2/2048	2,977,137	0.55%
Comision Federal de Electricidad	\$2,600,000	4.69%	15/5/2029	2,296,949	0.42%
Petroleos Mexicanos	\$2,950,000	7.69%	23/1/2050	2,043,985	0.38%
Petroleos Mexicanos	\$2,000,000	6.88%	16/10/2025	1,957,376	0.36%
Mexico Government International Bond	\$1,622,000	4.50%	22/4/2029	1,547,846	0.29%
Petroleos Mexicanos	\$1,451,000	6.50%	13/3/2027	1,324,368	0.24%
CIBANCO SA Institucion de Banca Multiple Trust CIB/3332	\$1,435,000	4.38%	22/7/2031	1,050,019	0.19%
Petroleos Mexicanos	\$1,500,000	6.95%	28/1/2060	949,451	0.17%
Mexico Government International Bond	\$1,100,000	5.75%	12/10/2110	927,242	0.17%
Petroleos Mexicanos	\$1,140,000	6.63%	15/6/2035	829,618	0.15%
Petroleos Mexicanos	\$1,140,000	6.50%	2/6/2041	739,945	0.14%
Petroleos Mexicanos	\$772,000	6.70%	16/2/2032	607,795	0.11%
Petroleos Mexicanos	\$169,000	6.38%	23/1/2045	104,660	0.02%
				44,804,980	8.26%
Mongolia 0.38% (2021: 0.31%)					
Mongolia Government International Bond	\$2,135,000	5.63%	1/5/2023	2,072,493	0.38%
				2,072,493	0.38%
Morocco 0.96% (2021: 1.01%)					
Morocco Government International Bond	\$5,287,000	4.00%	15/12/2050	3,622,542	0.67%
Morocco Government International Bond	€1,860,000	2.00%	30/9/2030	1,570,571	0.29%
				5,193,113	0.96%
Nigeria 2.46% (2021: 1.92%)					
Nigeria Government International Bond	\$6,898,000	8.25%	28/9/2051	4,590,277	0.85%
Nigeria Government International Bond	\$3,403,000	7.88%	16/2/2032	2,562,561	0.47%
Nigeria Government International Bond	\$2,842,000	8.38%	24/3/2029	2,352,171	0.43%
Nigeria Government International Bond	\$2,286,000	6.13%	28/9/2028	1,767,397	0.33%
Nigeria Government International Bond	\$1,940,000	6.50%	28/11/2027	1,563,590	0.29%
Nigeria Government International Bond	\$800,000	7.63%	28/11/2047	513,444	0.09%
				13,349,440	2.46%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oman 1.20% (2021: 1.63%)					
Oman Government International Bond	\$3,625,000	7.00%	25/1/2051	3,514,134	0.65%
Oman Government International Bond	\$3,059,000	6.50%	8/3/2047	2,789,081	0.51%
Oman Government International Bond	\$200,000	4.75%	15/6/2026	193,216	0.04%
				6,496,431	1.20%
Pakistan 0.47% (2021: 1.11%)					
Pakistan Government International Bond	\$6,802,000	8.88%	8/4/2051	2,336,469	0.43%
Pakistan Government International Bond	\$500,000	6.88%	5/12/2027	192,703	0.04%
				2,529,172	0.47%
Panama 2.84% (2021: 2.53%)					
Panama Government International Bond	\$11,240,000	3.87%	23/7/2060	7,272,860	1.34%
Panama Government International Bond	\$3,945,000	3.75%	16/3/2025	3,815,438	0.70%
Panama Government International Bond	\$2,400,000	6.40%	14/2/2035	2,441,672	0.45%
Panama Government International Bond	\$2,580,000	4.50%	1/4/2056	1,895,623	0.35%
				15,425,593	2.84%
Paraguay 1.00% (2021: 2.03%)					
Paraguay Government International Bond	\$4,565,000	4.63%	25/1/2023	4,557,870	0.84%
Paraguay Government International Bond	\$1,000,000	5.40%	30/3/2050	865,000	0.16%
				5,422,870	1.00%
Peru 5.32% (2021: 3.52%)					
Peruvian Government International Bond	\$8,441,000	7.35%	21/7/2025	8,846,910	1.63%
Peruvian Government International Bond	\$6,888,000	2.78%	23/1/2031	5,719,486	1.05%
Petroleos del Peru SA	\$7,712,000	5.63%	19/6/2047	5,017,776	0.93%
Peruvian Government International Bond	\$5,937,000	3.00%	15/1/2034	4,692,846	0.87%
Peruvian Government International Bond	\$3,550,000	2.84%	20/6/2030	3,009,461	0.55%
Fondo MIVIVIENDA SA	\$1,428,000	4.63%	12/4/2027	1,348,483	0.25%
Corp. Financiera de Desarrollo SA	\$236,000	2.40%	28/9/2027	197,211	0.04%
				28,832,173	5.32%
Philippines 1.04% (2021: 1.65%)					
Philippine Government International Bond	€2,933,000	1.75%	28/4/2041	2,130,472	0.39%
Philippine Government International Bond	\$2,040,000	5.17%	13/10/2027	2,084,038	0.38%
Philippine Government International Bond	\$1,300,000	6.38%	23/10/2034	1,440,370	0.27%
				5,654,880	1.04%
Poland 0.60% (2021: 0.00%)					
Republic of Poland Government International Bond	\$3,145,000	5.50%	16/11/2027	3,230,776	0.60%
				3,230,776	0.60%
Qatar 0.30% (2021: 0.09%)					
QatarEnergy Trading LLC	\$2,175,000	3.30%	12/7/2051	1,601,904	0.30%
				1,601,904	0.30%
Romania 2.03% (2021: 1.65%)					
Romanian Government International Bond	€9,605,000	1.75%	13/7/2030	7,133,172	1.31%
Romanian Government International Bond	\$1,703,000	5.25%	25/11/2027	1,637,059	0.30%
Romanian Government International Bond	€1,600,000	2.88%	26/5/2028	1,475,812	0.27%
Romanian Government International Bond	€700,000	2.75%	14/4/2041	418,568	0.08%
Romanian Government International Bond	€400,000	2.13%	7/3/2028	356,352	0.07%
				11,020,963	2.03%
Russia 0.36% (2021: 3.07%)					
Russian Federal Bond - OFZ	RUB260,623,000	6.90%	23/7/2031	1,071,053	0.20%
Russian Foreign Bond - Eurobond	€2,100,000	2.65%	27/5/2036	884,384	0.16%
				1,955,437	0.36%
Saudi Arabia 1.91% (2021: 3.32%)					
Saudi Arabian Oil Co.	\$2,620,000	2.88%	16/4/2024	2,542,787	0.47%
Saudi Government International Bond	\$2,108,000	5.50%	25/10/2032	2,222,408	0.41%
Saudi Government International Bond	\$2,253,000	4.50%	26/10/2046	1,994,979	0.37%
Saudi Government International Bond	\$1,995,000	3.25%	17/11/2051	1,439,033	0.27%
Saudi Government International Bond	\$1,628,000	3.45%	2/2/2061	1,164,797	0.21%
Saudi Government International Bond	\$1,112,000	4.63%	4/10/2047	993,263	0.18%
				10,357,267	1.91%
Senegal 1.02% (2021: 0.00%)					
Senegal Government International Bond	\$7,825,000	6.75%	13/3/2048	5,516,299	1.02%
				5,516,299	1.02%
Serbia 1.67% (2021: 2.78%)					
Serbia International Bond	€8,659,000	3.13%	15/5/2027	7,949,402	1.47%
Serbia International Bond	€1,797,000	2.05%	23/9/2036	1,080,358	0.20%
				9,029,760	1.67%
South Africa 3.45% (2021: 3.16%)					
Republic of South Africa Government International Bond	\$12,994,000	5.75%	30/9/2049	9,539,803	1.76%
Republic of South Africa Government International Bond	\$6,065,000	7.30%	20/4/2052	5,218,928	0.96%
Eskom Holdings SOC Ltd.	\$4,318,000	7.13%	11/2/2025	3,922,505	0.73%
				18,681,236	3.45%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
South Korea 1.53% (2021: 0.00%)					
Korea National Oil Corp.	\$3,847,000	1.75%	18/4/2025	3,550,446	0.65%
Export-Import Bank of Korea	\$2,344,000	4.00%	15/9/2024	2,304,648	0.43%
Korea Electric Power Corp.	\$1,500,000	5.38%	6/4/2026	1,507,099	0.28%
Korea Development Bank	\$950,000	4.00%	8/9/2025	924,890	0.17%
				8,287,083	1.53%
Sri Lanka 0.61% (2021: 0.17%)					
Sri Lanka Government International Bond	\$3,681,000	6.75%	18/4/2028	1,110,091	0.20%
Sri Lanka Government International Bond	\$2,745,000	7.85%	14/3/2029	811,604	0.15%
Sri Lanka Government International Bond	\$2,321,000	6.83%	18/7/2026	708,120	0.13%
Sri Lanka Government International Bond	\$1,496,000	6.13%	3/6/2025	468,138	0.09%
Sri Lanka Government International Bond	\$628,000	7.55%	28/3/2030	188,439	0.04%
				3,286,392	0.61%
Thailand 1.17% (2021: 0.40%)					
GC Treasury Center Co., Ltd.	\$4,900,000	4.40%	30/3/2032	4,317,179	0.80%
GC Treasury Center Co., Ltd.	\$1,500,000	4.30%	18/3/2051	1,037,786	0.19%
Thaioil Treasury Center Co., Ltd.	\$1,250,000	5.38%	20/11/2048	996,862	0.18%
				6,351,827	1.17%
Tunisia 0.27% (2021: 0.35%)					
Tunisian Republic	\$2,150,000	5.75%	30/1/2025	1,463,595	0.27%
				1,463,595	0.27%
Turkey 0.33% (2021: 1.53%)					
Turkey Government International Bond	\$2,650,000	5.75%	11/5/2047	1,802,352	0.33%
				1,802,352	0.33%
Ukraine 0.81% (2021: 2.98%)					
Ukraine Government International Bond	\$3,860,000	8.99%	1/2/2026	850,741	0.16%
Ukraine Government International Bond	\$3,500,000	9.75%	1/11/2030	772,386	0.14%
Ukraine Government International Bond	\$2,635,000	7.75%	1/9/2027	557,507	0.10%
Ukraine Government International Bond	\$2,305,000	7.75%	1/9/2028	489,945	0.09%
Ukraine Government International Bond	\$2,243,000	7.75%	1/9/2026	481,554	0.09%
Ukraine Government International Bond	\$2,330,000	6.88%	21/5/2031	444,675	0.08%
Ukraine Government International Bond	\$1,850,000	7.75%	1/9/2025	421,199	0.08%
Ukraine Government International Bond	\$2,000,000	7.38%	25/9/2034	372,711	0.07%
				4,390,718	0.81%
United Arab Emirates 3.10% (2021: 0.85%)					
UAE International Government Bond	\$10,200,000	4.95%	7/7/2052	10,189,394	1.88%
Galaxy Pipeline Assets Bidco Ltd.	\$4,400,000	2.63%	31/3/2036	3,540,781	0.65%
Sharjah Sukuk Program Ltd.	\$2,000,000	4.23%	14/3/2028	1,903,331	0.35%
Finance Department Government of Sharjah	\$940,000	4.38%	10/3/2051	632,551	0.12%
Finance Department Government of Sharjah	\$854,000	4.00%	28/7/2050	560,402	0.10%
				16,826,459	3.10%
United Kingdom 0.02% (2021: 0.00%)					
Tullow Oil plc	\$200,000	7.00%	1/3/2025	122,235	0.02%
				122,235	0.02%
United States 10.15% (2021: 1.21%)					
US Treasury Note	\$33,140,000	4.13%	15/11/2032	33,802,800	6.23%
US Treasury Note ¹	\$14,000,000	2.75%	15/8/2032	12,744,375	2.35%
US Treasury Bond	\$5,500,000	2.88%	15/5/2052	4,429,219	0.82%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$4,275,000	5.75%	1/4/2033	4,084,238	0.75%
				55,060,632	10.15%
Uzbekistan 1.78% (2021: 2.65%)					
Republic of Uzbekistan International Bond	\$5,320,000	4.75%	20/2/2024	5,196,591	0.96%
Uzbekneftegaz JSC	\$4,550,000	4.75%	16/11/2028	3,645,290	0.67%
Republic of Uzbekistan International Bond	\$900,000	5.38%	20/2/2029	834,069	0.15%
				9,675,950	1.78%
Vietnam 0.23% (2021: 0.07%)					
Vietnam Government International Bond	\$1,300,000	4.80%	19/11/2024	1,265,632	0.23%
				1,265,632	0.23%
Total Fixed Income				501,722,140	92.52%
Total Transferable Securities				501,722,140	92.52%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.31% (2021: 0.02%)				
Futures 0.27% (2021: 0.01%)				
Euro-Bund March 2023	(71)	€(10,023,046)	624,358	0.11%
Euro-Bobl March 2023	(94)	€(11,218,972)	361,234	0.06%
Euro-Schatz March 2023	(215)	€(22,909,974)	261,129	0.05%
US Treasury Note 2 Year March 2023	(443)	\$(91,103,726)	254,116	0.05%
US Treasury Note 5 Year March 2023	167	\$18,022,760	1,498	0.00%
US Treasury Long Bond March 2023	32	\$4,010,968	32	0.00%
US Treasury Note 10 Year March 2023	50	\$5,628,458	(13,614)	(0.00%)
			1,488,753	0.27%

Currency	Notional Amount	Expiration Date	Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Interest Rate Swap Contracts 0.04% (2021: 0.04%)								
CZK	405,545,000	9/8/2024	Morgan Stanley ²	Receive	6-Month PRIBOR	5.30%	174,039	0.03%
MXN	101,395,000	3/6/2027	Morgan Stanley ²	Receive	28-Day MXN TIIE	8.56%	55,938	0.01%
CZK	368,430,000	28/6/2024	Morgan Stanley ²	Receive	6-Month PRIBOR	6.17%	52,095	0.01%
INR	345,135,000	21/12/2027	Morgan Stanley ²	Receive	1-Day MIBOR	6.81%	(62,284)	(0.01%)
							219,788	0.04%
Total Financial Derivative Instruments Dealt in on a Regulated Market							1,708,541	0.31%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 1.39% (2021: 0.52%)							
Forward Currency Exchange Contracts (0.05%) (2021: (0.16%))							
KRW	5,266,000,000	USD	(4,000,000)	Bank of America	19/1/2023	165,681	0.03%
MXN	52,788,599	USD	(2,628,100)	Bank of America	15/3/2023	46,224	0.01%
USD	2,615,981	COP	(12,697,970,962)	Citibank NA	15/3/2023	32,540	0.01%
USD	2,630,000	BRL	(13,774,989)	BNP Paribas	3/1/2023	20,977	0.00%
USD	40,606,745	EUR	(37,849,239)	UBS AG	15/3/2023	16,661	0.00%
USD	5,335,000	TWD	(163,357,700)	UBS AG	19/1/2023	11,772	0.00%
USD	1,660,481	TRY	(32,603,535)	UBS AG	15/3/2023	8,758	0.00%
TRY	7,250,000	USD	(359,511)	Standard Chartered Bank	15/3/2023	7,780	0.00%
				Goldman Sachs International	15/3/2023	7,521	0.00%
MXN	52,056,838	USD	(2,634,431)	Morgan Stanley	15/3/2023	2,820	0.00%
USD	2,526,110	PHP	(141,022,600)	Morgan Stanley	15/3/2023	1,085	0.00%
USD	41,023	CHF	(37,512)	Morgan Stanley	15/3/2023	166	0.00%
USD	54,428	INR	(4,515,000)	JPMorgan Chase Bank	15/3/2023	76	0.00%
USD	978	EUR	(912)	Morgan Stanley	15/3/2023	—	0.00%
USD	14	EUR	(13)	HSBC Bank	15/3/2023	—	0.00%
USD	6,923	MXN	(137,119)	Morgan Stanley	15/3/2023	(23)	(0.00%)
IDR	38,405,150,000	USD	(2,465,820)	Bank of America	15/3/2023	(1,081)	(0.00%)
USD	227,840	PLN	(1,011,289)	UBS AG	15/3/2023	(1,335)	(0.00%)
USD	165,671	HUF	(64,419,426)	Barclays Bank plc	16/3/2023	(2,553)	(0.00%)
USD	603,240	CZK	(13,807,024)	Barclays Bank plc	15/3/2023	(4,484)	(0.00%)
BRL	13,859,758	USD	(2,630,000)	BNP Paribas	3/1/2023	(4,922)	(0.00%)
JPY	363,158,924	USD	(2,794,239)	JPMorgan Chase Bank	15/3/2023	(15,641)	(0.00%)
USD	5,142,627	CNH	(35,506,434)	Morgan Stanley	15/3/2023	(17,429)	(0.00%)
TRY	42,182,809	USD	(2,155,263)	UBS AG	15/3/2023	(18,247)	(0.00%)
USD	7,717,847	MXN	(154,501,772)	Bank of America	15/3/2023	(109,367)	(0.02%)
USD	7,988,648	JPY	(1,064,834,517)	Morgan Stanley	15/3/2023	(158,602)	(0.03%)
				Goldman Sachs International	15/3/2023	(255,797)	(0.05%)
						(267,420)	(0.05%)

Hedge Share Class Level Forward Currency Exchange Contracts 1.33% (2021: 0.56%)

EUR	189,941,515	USD	(196,144,815)	UBS AG	4/1/2023	6,570,177	1.21%
EUR	6,480,815	USD	(6,692,284)	Barclays Bank plc	4/1/2023	224,363	0.04%
GBP	20,037,664	USD	(23,893,852)	UBS AG	4/1/2023	209,462	0.04%
CHF	1,542,160	USD	(1,626,065)	UBS AG	4/1/2023	40,775	0.01%
EUR	2,921,825	USD	(3,083,719)	UBS AG	4/1/2023	34,597	0.01%
EUR	2,078,843	USD	(2,188,742)	Barclays Bank plc	4/1/2023	29,902	0.01%
EUR	4,508,716	USD	(4,790,421)	UBS AG	4/1/2023	21,504	0.01%
EUR	1,344,326	USD	(1,414,308)	UBS AG	4/1/2023	20,424	0.00%
USD	223,737,675	EUR	(209,620,745)	UBS AG	4/1/2023	20,034	0.00%
EUR	1,036,766	USD	(1,094,988)	UBS AG	4/1/2023	11,500	0.00%
EUR	1,794,369	USD	(1,906,106)	UBS AG	4/1/2023	8,933	0.00%
EUR	1,941,707	USD	(2,063,384)	UBS AG	4/1/2023	8,902	0.00%
GBP	715,065	USD	(852,692)	Barclays Bank plc	4/1/2023	7,460	0.00%
EUR	337,787	USD	(355,179)	UBS AG	4/1/2023	5,324	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	162,923	GBP	(132,553)	UBS AG	4/1/2023	3,475	0.00%
EUR	170,092	USD	(178,620)	UBS AG	4/1/2023	2,911	0.00%
GBP	21,140,069	USD	(25,448,563)	UBS AG	2/2/2023	2,388	0.00%
EUR	209,620,745	USD	(224,188,339)	UBS AG	2/2/2023	2,334	0.00%
EUR	267,048	USD	(282,899)	Barclays Bank plc	4/1/2023	2,108	0.00%
CHF	43,844	USD	(46,226)	Barclays Bank plc	4/1/2023	1,162	0.00%
EUR	503,661	USD	(536,550)	UBS AG	4/1/2023	982	0.00%
USD	34,363	GBP	(28,019)	UBS AG	4/1/2023	659	0.00%
CHF	1,383,781	USD	(1,500,229)	UBS AG	2/2/2023	526	0.00%
CHF	31,213	USD	(33,405)	Barclays Bank plc	4/1/2023	332	0.00%
CHF	15,857	USD	(16,879)	UBS AG	4/1/2023	260	0.00%
EUR	378,095	USD	(403,338)	Barclays Bank plc	4/1/2023	183	0.00%
USD	9,728	GBP	(8,001)	UBS AG	4/1/2023	104	0.00%
EUR	67,877	USD	(72,353)	UBS AG	4/1/2023	89	0.00%
CHF	6,614	USD	(7,087)	UBS AG	4/1/2023	62	0.00%
USD	21,467	GBP	(17,795)	UBS AG	4/1/2023	61	0.00%
EUR	81,227	USD	(86,647)	UBS AG	4/1/2023	43	0.00%
USD	3,345	CHF	(3,081)	Barclays Bank plc	4/1/2023	15	0.00%
USD	28,550	GBP	(23,728)	Barclays Bank plc	4/1/2023	7	0.00%
GBP	147,395	USD	(177,445)	UBS AG	2/2/2023	7	0.00%
USD	3,942	CHF	(3,644)	UBS AG	4/1/2023	4	0.00%
CHF	4,039	USD	(4,379)	UBS AG	2/2/2023	1	0.00%
GBP	22,061	USD	(26,559)	UBS AG	2/2/2023	1	0.00%
USD	1,495,656	CHF	(1,383,781)	UBS AG	4/1/2023	—	0.00%
GBP	277	USD	(334)	UBS AG	4/1/2023	(1)	(0.00%)
EUR	69,264	USD	(74,082)	UBS AG	2/2/2023	(4)	(0.00%)
GBP	7,787	USD	(9,373)	UBS AG	4/1/2023	(6)	(0.00%)
USD	25,429,389	GBP	(21,140,069)	UBS AG	4/1/2023	(9)	(0.00%)
USD	1,264	CHF	(1,182)	UBS AG	4/1/2023	(14)	(0.00%)
USD	1,542	EUR	(1,459)	UBS AG	4/1/2023	(15)	(0.00%)
USD	1,872	GBP	(1,570)	Barclays Bank plc	4/1/2023	(16)	(0.00%)
GBP	451	USD	(560)	Barclays Bank plc	4/1/2023	(18)	(0.00%)
USD	1,540	CHF	(1,441)	Barclays Bank plc	4/1/2023	(18)	(0.00%)
GBP	2,988	USD	(3,653)	Barclays Bank plc	4/1/2023	(59)	(0.00%)
EUR	1,221,201	USD	(1,306,149)	UBS AG	2/2/2023	(67)	(0.00%)
GBP	10,258	USD	(12,427)	UBS AG	4/1/2023	(87)	(0.00%)
USD	9,365	CHF	(8,785)	UBS AG	4/1/2023	(130)	(0.00%)
USD	25,063	CHF	(23,312)	UBS AG	4/1/2023	(133)	(0.00%)
USD	5,396	CHF	(5,118)	Barclays Bank plc	4/1/2023	(136)	(0.00%)
GBP	8,808	USD	(10,772)	UBS AG	4/1/2023	(177)	(0.00%)
USD	5,473	EUR	(5,300)	Barclays Bank plc	4/1/2023	(183)	(0.00%)
GBP	17,653	USD	(21,438)	UBS AG	4/1/2023	(203)	(0.00%)
USD	18,179	CHF	(17,026)	Barclays Bank plc	4/1/2023	(223)	(0.00%)
USD	25,571	CHF	(23,878)	UBS AG	4/1/2023	(238)	(0.00%)
GBP	32,759	USD	(39,760)	Barclays Bank plc	4/1/2023	(354)	(0.00%)
GBP	15,649	USD	(19,221)	UBS AG	4/1/2023	(397)	(0.00%)
GBP	11,182	USD	(13,875)	UBS AG	4/1/2023	(424)	(0.00%)
USD	48,837	CHF	(45,595)	UBS AG	4/1/2023	(445)	(0.00%)
USD	857,931	EUR	(804,332)	Barclays Bank plc	4/1/2023	(492)	(0.00%)
GBP	23,314	USD	(28,685)	UBS AG	4/1/2023	(641)	(0.00%)
USD	54,122	CHF	(50,736)	UBS AG	4/1/2023	(716)	(0.00%)
USD	77,139	CHF	(72,109)	UBS AG	4/1/2023	(800)	(0.00%)
USD	71,498	EUR	(67,822)	UBS AG	4/1/2023	(885)	(0.00%)
GBP	68,096	USD	(83,127)	Barclays Bank plc	4/1/2023	(1,214)	(0.00%)
GBP	62,696	USD	(76,695)	UBS AG	4/1/2023	(1,278)	(0.00%)
GBP	75,657	USD	(92,573)	Barclays Bank plc	4/1/2023	(1,565)	(0.00%)
USD	267,845	EUR	(252,443)	Barclays Bank plc	4/1/2023	(1,575)	(0.00%)
USD	121,583	EUR	(115,480)	Barclays Bank plc	4/1/2023	(1,663)	(0.00%)
GBP	119,323	USD	(145,943)	UBS AG	4/1/2023	(2,409)	(0.00%)
GBP	142,108	USD	(174,261)	UBS AG	4/1/2023	(3,319)	(0.00%)
USD	1,778,969	EUR	(1,673,524)	UBS AG	4/1/2023	(7,098)	(0.00%)
USD	1,387,001	EUR	(1,313,564)	UBS AG	4/1/2023	(14,899)	(0.00%)
						7,189,160	1.33%

Currency	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Credit Default Swap Contracts 0.11% (2021 0.10%)							
USD	2,700,000	20/12/2026	Barclays Bank plc	Buying default protection on Petroleos Mexicanos, 6.63% 15/6/2035	1.00%	379,261	0.07%
USD	3,040,000	20/6/2027	Bank of America	Buying default protection on Colombia Government International Bond, 10.38% 28/1/2033	1.00%	177,647	0.03%
USD	10,100,000	20/12/2027	Barclays Bank plc	Selling default protection on Malaysia Government International Bond, 8.75% 6/1/2024	1.00%	86,283	0.02%
USD	5,000,000	20/12/2027	Citibank NA	Selling default protection on Penerbangan Malaysia Bhd, 5.63% 15/3/2016	1.00%	42,762	0.01%
USD	3,150,000	20/12/2027	Morgan Stanley	Selling default protection on Penerbangan Malaysia Bhd, 5.63% 15/3/2016	1.00%	26,940	0.01%
USD	11,380,000	20/12/2027	Goldman Sachs	Selling default protection on Philippine Government International Bond, 10.63% 16/3/2025	1.00%	5,294	0.00%
USD	1,420,000	20/12/2027	Barclays Bank plc	Selling default protection on Philippine Government International Bond, 10.63% 16/3/2025	1.00%	661	0.00%
USD	1,690,000	20/12/2027	Morgan Stanley	Selling default protection on Chile Government International Bond, 3.24% 6/2/2028	1.00%	(6,634)	(0.00%)
USD	11,130,000	20/12/2027	JPMorgan Chase Bank	Selling default protection on Chile Government International Bond, 3.24% 6/2/2028	1.00%	(43,691)	(0.01%)
USD	1,506,000	20/12/2027	Bank of America	Selling default protection on Republic of South Africa Government International Bond, 5.88% 16/9/2025	1.00%	(95,139)	(0.02%)
						573,384	0.11%
Total OTC Financial Derivative Instruments						7,495,124	1.39%
Total Investments						510,925,805	94.22%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						31,331,177	5.78%
Net Assets						542,256,982	100.00%
						US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing						433,717,149	79.54%
(b) Transferable securities dealt in on another regulated market						67,807,780	12.44%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						197,211	0.04%
(d) Total Financial Derivative Instruments dealt in on a regulated market						1,784,439	0.32%
(e) Total OTC Financial Derivative Instruments						8,271,980	1.52%
(f) Other assets						33,501,678	6.14%
Total Assets						545,280,237	100.00%

[^]Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

2 Centrally cleared swap contracts.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	501,722,140	398,690,586
Financial Derivative Instruments	3,17	10,056,419	4,334,137
Cash	3	22,735,560	57,149,679
Unrealised Appreciation on Spot Currency Contracts		—	9,936
Receivables:			
Interest and Dividends		9,534,597	6,268,274
Capital Shares Issued		319,531	4,779,733
Investments Sold		121,990	561,789
Margin Cash Due from Broker	3	—	886,376
Cash Collateral		790,000	295,000
Total Current Assets		545,280,237	472,975,510
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	852,755	1,817,982
Bank Overdraft		11,570	1,221
Unrealised Depreciation on Spot Currency Contracts		17,332	—
Payables and Other Liabilities:			
Investments Purchased		441,787	1,425,158
Interest		47,585	15,983
Capital Shares Redeemed		82,098	89,865
Margin Cash Due to Broker	3	1,327,426	—
Management Fees Payable	12	242,702	207,279
Total Current Liabilities		3,023,255	3,557,488
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		542,256,982	469,418,022

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
Institutional CHF Hedged Acc¹			
US (\$) Equivalent	396,243	—	—
Net Assets	366,604	—	—
Number of Shares Outstanding	4,220	—	—
Net Asset Value Per Share²	86.87	—	—
Institutional Plus CHF Hedged Acc³			
US (\$) Equivalent	1,097,965	92,898,146	—
Net Assets	1,015,837	84,644,146	—
Number of Shares Outstanding	12,073	849,366	—
Net Asset Value Per Share²	84.14	99.66	—
Investor EUR Hedged Acc			
US (\$) Equivalent	124,443,605	63,219,857	13,996,230
Net Assets	116,602,115	55,592,558	11,439,034
Number of Shares Outstanding	1,197,317	482,756	96,977
Net Asset Value Per Share²	97.39	115.16	117.96
Institutional Plus EUR Hedged Acc³			
US (\$) Equivalent	99,410,332	9,002,458	—
Net Assets	93,146,248	7,916,337	—
Number of Shares Outstanding	1,102,560	79,343	—
Net Asset Value Per Share²	84.48	99.77	—
Investor GBP Hedged Acc			
US (\$) Equivalent	25,454,313	33,702,514	19,675,171
Net Assets	21,160,789	24,882,805	14,393,483
Number of Shares Outstanding	211,853	213,170	121,262
Net Asset Value Per Share²	99.88	116.73	118.70
Institutional Plus GBP Hedged Acc¹			
US (\$) Equivalent	5,302	—	—
Net Assets	4,408	—	—
Number of Shares Outstanding	50	—	—
Net Asset Value Per Share²	88.16	—	—
Investor USD Acc			
Net Assets	119,840,578	139,050,361	43,966,911
Number of Shares Outstanding	1,157,785	1,170,783	365,291
Net Asset Value Per Share²	103.51	118.77	120.36
Institutional Plus USD Acc			
Net Assets	171,608,644	131,544,686	161,552,277
Number of Shares Outstanding	1,650,283	1,104,142	1,340,061
Net Asset Value Per Share²	103.99	119.14	120.56

¹ The share class was launched on 8 February 2022.

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

³ The share class was launched on 27 April 2021.

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		30,255,001	15,759,539
Other Income		103,145	250,422
Net Loss on Financial Instruments		(100,360,917)	(23,767,290)
Total Investment Loss		(70,002,771)	(7,757,329)
Expenses			
Management Fees	12	2,581,565	1,946,710
Transaction Fees and Commissions		20,936	6,597
Other Expenses		—	87
Total Expenses		2,602,501	1,953,394
Finance Costs			
Interest Expense		355,030	342,901
Total Finance Costs		355,030	342,901
Net Investment Loss		(72,960,302)	(10,053,624)
Taxation	5	(86,411)	614
Net Decrease in Net Assets		(73,046,713)	(10,053,010)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(73,046,713)	(10,053,010)
Capital Transactions		
Subscriptions	447,889,488	392,629,053
Redemptions	(302,003,815)	(152,348,610)
Total Capital Transactions	145,885,673	240,280,443
Total Increase for the Year	72,838,960	230,227,433
Net Assets		
Beginning of Year	469,418,022	239,190,589
End of Year	542,256,982	469,418,022

Vanguard ESG Global Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The 12-month period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- The fund was launched on 25 October 2022. It promotes environmental and social characteristics by excluding fixed income securities from its portfolio based on the impact of the issuer's conduct or products on society and/or the environment. This is met by tracking the Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index. The fund's index is constructed from the Bloomberg Global Aggregate Float Adjusted Corporate Index, which represents a multicurrency universe of investment-grade corporate fixed-rate bonds from both developed and emerging markets issuers. That index is then screened for certain environmental, social and corporate governance criteria by the index sponsor, which is independent of Vanguard.
- The index methodology also excludes the bonds of issuers that MSCI determines have no controversy score or a controversy score of less than one as defined by MSCI's ESG controversies assessment framework.
- From its inception through 31 December 2022, the fund's benchmark returned 3.99%.

Benchmark returns in the commentary above are in US dollars.

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

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)
	Ten Years or Since Inception ¹
CHF Hedged Acc	2.87%
Benchmark	3.02
Tracking Difference*	-0.15
EUR Hedged Acc	3.17%
Benchmark	3.33
Tracking Difference*	-0.16
GBP Hedged Acc	3.53%
Benchmark	3.64
Tracking Difference*	-0.11
GBP Hedged Dist	3.60%
Benchmark	3.64
Tracking Difference*	-0.04
Institutional Plus GBP Hedged Acc	3.50%
Benchmark	3.64
Tracking Difference*	-0.14
Institutional Plus GBP Hedged Dist	3.61%
Benchmark	3.64
Tracking Difference*	-0.03

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)
	Ten Years or Since Inception ¹
USD Hedged Acc	3.90%
Benchmark	3.99
Tracking Difference*	-0.09

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

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

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

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

Significant Portfolio Changes (unaudited)

For the Period Ended 31 December 2022

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 3.88% 30/11/2027	\$477,000	478,483	US Treasury Note 3.88% 30/11/2027	\$477,000	478,163
Japan Government Bond 0.30% 20/12/2024	¥65,500,000	449,809	US Treasury Bond 4.00% 15/11/2042	\$326,000	332,624
US Treasury Bond 4.00% 15/11/2042	\$431,000	439,050	US Treasury Note 4.50% 15/11/2025	\$265,000	267,426
Cooperatieve Rabobank UA 1.25% 23/3/2026	€400,000	375,304	UBS Group AG 1.50% 30/11/2024	€200,000	206,797
Thermo Fisher Scientific, Inc. 3.20% 21/1/2026	€350,000	363,121	UBS Group AG 1.25% 17/4/2025	€200,000	204,554
Booking Holdings, Inc. 4.00% 15/11/2026	€300,000	311,971	Toronto-Dominion Bank 2.55% 3/8/2027	€200,000	204,551
Mercedes-Benz Finance Canada, Inc. 3.00% 23/2/2027	€300,000	310,648	Skandinaviska Enskilda Banken AB 0.05% 1/7/2024	€200,000	202,286
Takeda Pharmaceutical Co., Ltd. 2.05% 31/3/2030	\$350,000	294,247	Eurogrid GmbH 1.88% 10/6/2025	€200,000	199,081
Toronto-Dominion Bank 2.55% 3/8/2027	€300,000	291,132	Bank of America Corp. 1.95% 27/10/2026	€200,000	198,270
Goldman Sachs Group, Inc. 4.48% 23/8/2028	\$300,000	286,848	UBS Group AG 1.25% 1/9/2026	€200,000	192,260
Goldman Sachs Group, Inc. 1.54% 10/9/2027	\$320,000	275,120	AT&T, Inc. 2.35% 5/9/2029	€200,000	187,306
Morgan Stanley 4.43% 23/1/2030	\$295,000	273,965	JPMorgan Chase & Co. 0.39% 24/2/2028	€200,000	182,632
US Treasury Note 4.50% 15/11/2025	\$265,000	267,095	Morgan Stanley 2.63% 9/3/2027	£150,000	169,991
GSK Capital BV 3.00% 28/11/2027	€250,000	259,487	HSBC Holdings Plc 3.02% 15/6/2027	€161,000	158,501
Intesa Sanpaolo SpA 2.63% 20/6/2024	€250,000	254,243	US Treasury Note 4.13% 15/11/2032	\$150,000	155,022
Oracle Corp. 1.65% 25/3/2026	\$275,000	241,530	Intesa Sanpaolo SpA 1.00% 19/11/2026	€160,000	149,311
HSBC Holdings PLC 0.98% 24/5/2025	\$250,000	230,212	Morgan Stanley 0.50% 7/2/2031	€166,000	140,216
Goldman Sachs Group, Inc. 6.75% 1/10/2037	\$220,000	226,412	US Treasury Bond 2.75% 15/11/2047	\$185,000	138,079
Nestle S.A. 2.25% 8/11/2029	£200,000	222,425	Wellcome Trust Finance Plc 4.63% 25/7/2036	£100,000	130,333
Wells Fargo & Co. 2.00% 28/7/2025	£200,000	220,081	Goldman Sachs Group, Inc. 1.00% 16/12/2025	£113,000	123,461

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

Financial Statements

Statement of Investments

31 December 2022

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 97.75%					
Fixed Income 97.75%					
Australia 1.24%					
Commonwealth Bank of Australia	250,000	4.20%	18/8/2025	167,528	0.10%
National Australia Bank Ltd.	150,000	3.38%	14/1/2026	143,312	0.09%
National Australia Bank Ltd.	200,000	4.65%	25/11/2025	135,216	0.08%
Australia & New Zealand Banking Group Ltd.^	200,000	5.91%	12/8/2032	133,661	0.08%
Westpac Banking Corp.	200,000	2.40%	25/1/2027	122,927	0.07%
Australia & New Zealand Banking Group Ltd.	125,000	3.70%	16/11/2025	121,489	0.07%
Telstra Corp., Ltd.	108,000	1.13%	14/4/2026	106,186	0.06%
National Australia Bank Ltd.	100,000	2.13%	24/5/2028	98,976	0.06%
Westpac Banking Corp.	100,000	4.04%	26/8/2027	97,531	0.06%
Australia & New Zealand Banking Group Ltd.	100,000	0.75%	29/9/2026	96,243	0.06%
Westpac Banking Corp.	100,000	0.88%	17/4/2027	94,528	0.06%
Transurban Finance Co. Pty Ltd.	100,000	1.75%	29/3/2028	94,107	0.06%
Scentre Group Trust 1/Scentre Group Trust 2	100,000	1.45%	28/3/2029	85,197	0.05%
Westpac Banking Corp.^	90,000	2.89%	4/2/2030	82,511	0.05%
National Australia Bank Ltd.	60,000	1.25%	18/5/2026	60,172	0.04%
Westpac Banking Corp.	50,000	2.85%	13/5/2026	46,824	0.03%
Westpac Banking Corp.^	50,000	5.41%	10/8/2033	46,708	0.03%
Westpac Banking Corp.	45,000	5.46%	18/11/2027	45,981	0.03%
Qantas Airways Ltd.	70,000	5.25%	9/9/2030	42,497	0.03%
Pacific National Finance Pty Ltd.	80,000	3.80%	8/9/2031	42,013	0.02%
Westpac Banking Corp.^	55,000	2.67%	15/11/2035	40,861	0.02%
Westpac Banking Corp.	40,000	2.65%	16/1/2030	34,723	0.02%
Westpac Banking Corp.^	40,000	3.02%	18/11/2036	29,593	0.02%
Westpac Banking Corp.	30,000	2.15%	3/6/2031	24,888	0.01%
Westpac Banking Corp.^	25,000	4.11%	24/7/2034	21,414	0.01%
Westpac Banking Corp.^	20,000	4.32%	23/11/2031	18,745	0.01%
National Australia Bank Ltd.^	20,000	3.52%	12/6/2030	13,688	0.01%
Westpac Banking Corp.	10,000	3.74%	26/8/2025	9,730	0.01%
Westpac Banking Corp.	5,000	1.02%	18/11/2024	4,652	0.00%
Westpac Banking Corp.	5,000	1.95%	20/11/2028	4,258	0.00%
				2,066,159	1.24%
Austria 0.17%					
Raiffeisen Bank International AG^	100,000	7.38%	20/12/2032	105,700	0.06%
JAB Holdings BV	100,000	2.50%	25/6/2029	94,924	0.06%
Erste Group Bank AG^	100,000	0.88%	15/11/2032	84,537	0.05%
				285,161	0.17%
Belgium 0.40%					
Groupe Bruxelles Lambert NV	100,000	1.88%	19/6/2025	102,781	0.06%
AG Insurance SA^	100,000	3.50%	30/6/2047	97,495	0.06%
Belfius Bank SA	100,000	0.38%	2/9/2025	97,339	0.06%
Belfius Bank SA	100,000	0.38%	13/2/2026	95,495	0.06%
KBC Group NV^	100,000	0.38%	16/6/2027	94,141	0.06%
Elia Group SA	100,000	1.50%	5/9/2028	93,471	0.05%
KBC Group NV^	100,000	0.63%	7/12/2031	88,205	0.05%
				668,927	0.40%
Bermuda 0.00%					
Triton Container International Ltd./TAL International Container Corp.	10,000	3.25%	15/3/2032	7,722	0.00%
				7,722	0.00%
Brazil 0.08%					
Suzano Austria GmbH	100,000	3.75%	15/1/2031	83,713	0.05%
Suzano Austria GmbH	50,000	2.50%	15/9/2028	42,024	0.03%
				125,737	0.08%
Canada 5.14%					
Royal Bank of Canada	200,000	0.13%	23/7/2024	203,421	0.12%
Royal Bank of Canada	145,000	4.24%	3/8/2027	141,400	0.09%
Toronto-Dominion Bank	125,000	4.11%	8/6/2027	120,711	0.07%
Royal Bank of Canada	110,000	6.00%	1/11/2027	114,545	0.07%
Bank of Nova Scotia	110,000	0.70%	15/4/2024	103,915	0.06%
Bank of Nova Scotia	100,000	0.50%	30/4/2024	102,627	0.06%
Bank of Nova Scotia^	140,000	3.89%	18/1/2029	101,473	0.06%
Toronto-Dominion Bank	100,000	2.55%	3/8/2027	99,623	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Imperial Bank of Commerce	110,000	0.95%	23/10/2025	98,767	0.06%
Royal Bank of Canada	100,000	3.63%	4/5/2027	95,213	0.06%
Bank of Nova Scotia	100,000	1.45%	10/1/2025	93,069	0.06%
Toronto-Dominion Bank	100,000	1.95%	8/4/2030	91,822	0.06%
Toronto-Dominion Bank	95,000	4.46%	8/6/2032	90,309	0.05%
Bank of Montreal	100,000	1.25%	15/9/2026	87,625	0.05%
Bank of Nova Scotia	90,000	3.45%	11/4/2025	86,731	0.05%
Toronto-Dominion Bank	90,000	1.25%	10/9/2026	78,675	0.05%
Canadian Imperial Bank of Commerce	110,000	2.00%	17/4/2025	75,908	0.05%
Bank of Montreal^	85,000	3.80%	15/12/2032	74,892	0.05%
Bank of Montreal	75,000	3.70%	7/6/2025	72,783	0.04%
Nutrien Ltd.	70,000	5.88%	1/12/2036	71,126	0.04%
Bank of Nova Scotia	100,000	2.95%	8/3/2027	68,302	0.04%
Bank of Montreal	70,000	2.50%	28/6/2024	67,391	0.04%
Royal Bank of Canada	70,000	2.25%	1/11/2024	66,750	0.04%
Toronto-Dominion Bank	80,000	9.15%	26/5/2025	63,602	0.04%
Canadian Imperial Bank of Commerce^	85,000	2.95%	19/6/2029	60,256	0.04%
Toronto-Dominion Bank	65,000	2.80%	10/3/2027	59,527	0.04%
Bank of Montreal	60,000	4.70%	14/9/2027	59,395	0.04%
Shaw Communications, Inc.	95,000	2.90%	9/12/2030	58,573	0.04%
Bank of Nova Scotia	90,000	1.40%	1/11/2027	56,624	0.03%
Waste Connections, Inc.	65,000	3.20%	1/6/2032	55,640	0.03%
Toronto-Dominion Bank	80,000	2.67%	9/9/2025	55,602	0.03%
Bank of Nova Scotia^	60,000	4.59%	4/5/2037	51,211	0.03%
Royal Bank of Canada	70,000	3.37%	29/9/2025	49,514	0.03%
Bank of Nova Scotia	70,000	3.10%	2/2/2028	48,159	0.03%
Bank of Montreal	65,000	4.71%	7/12/2027	47,414	0.03%
Bell Telephone Co. of Canada or Bell Canada	60,000	2.15%	15/2/2032	46,900	0.03%
Toronto-Dominion Bank	60,000	5.38%	21/10/2027	45,066	0.03%
Royal Bank of Canada	45,000	3.97%	26/7/2024	44,384	0.03%
Toronto-Dominion Bank	60,000	4.68%	8/1/2029	43,666	0.03%
Toronto-Dominion Bank	45,000	2.65%	12/6/2024	43,578	0.03%
Rogers Communications, Inc.	50,000	3.80%	15/3/2032	43,152	0.03%
Canadian Imperial Bank of Commerce	65,000	1.70%	15/7/2026	42,964	0.03%
HSBC Bank Canada	60,000	3.40%	24/3/2025	42,887	0.03%
TELUS Corp.	50,000	3.40%	13/5/2032	42,550	0.03%
Bank of Montreal	60,000	2.28%	29/7/2024	42,423	0.03%
Bank of Montreal^	65,000	1.93%	22/7/2031	42,229	0.03%
Royal Bank of Canada	55,000	5.24%	2/11/2026	40,978	0.03%
Rogers Communications, Inc.	52,000	4.55%	15/3/2052	40,562	0.03%
Kinross Gold Corp.	40,000	5.95%	15/3/2024	40,148	0.02%
Toronto-Dominion Bank	40,000	4.69%	15/9/2027	39,544	0.02%
Magna International, Inc.	40,000	3.63%	15/6/2024	39,111	0.02%
Toronto-Dominion Bank	40,000	3.77%	6/6/2025	38,820	0.02%
Choice Properties	55,000	2.85%	21/5/2027	36,870	0.02%
Toronto-Dominion Bank	55,000	2.26%	7/1/2027	36,657	0.02%
Royal Bank of Canada^	55,000	2.94%	3/5/2032	36,438	0.02%
Bell MTS, Inc.	50,000	4.00%	27/5/2024	36,306	0.02%
Toronto-Dominion Bank	50,000	2.85%	8/3/2024	35,914	0.02%
Nutrien Ltd.	35,000	5.95%	7/11/2025	35,773	0.02%
Bank of Nova Scotia	50,000	2.29%	28/6/2024	35,511	0.02%
National Bank of Canada	50,000	2.55%	12/7/2024	35,488	0.02%
Royal Bank of Canada	50,000	2.35%	2/7/2024	35,441	0.02%
Royal Bank of Canada^	50,000	2.74%	25/7/2029	35,255	0.02%
Toronto-Dominion Bank	50,000	2.50%	2/12/2024	35,169	0.02%
Bank of Montreal	50,000	3.65%	1/4/2027	35,092	0.02%
Toronto-Dominion Bank	55,000	1.89%	8/3/2028	35,038	0.02%
Bank of Montreal	50,000	2.37%	3/2/2025	34,945	0.02%
Toronto-Dominion Bank	55,000	1.90%	11/9/2028	34,596	0.02%
Bank of Montreal	35,000	4.25%	14/9/2024	34,524	0.02%
Bank of Nova Scotia^	50,000	3.93%	3/5/2032	34,464	0.02%
Royal Bank of Canada	50,000	1.94%	1/5/2025	34,449	0.02%
Bank of Montreal	50,000	2.70%	9/12/2026	34,331	0.02%
Bank of Montreal	35,000	2.15%	8/3/2024	33,828	0.02%
Royal Bank of Canada	50,000	2.33%	28/1/2027	33,381	0.02%
Royal Bank of Canada	45,000	4.93%	16/7/2025	33,378	0.02%
Canadian Imperial Bank of Commerce	50,000	2.25%	7/1/2027	33,274	0.02%
Fairfax Financial Holdings Ltd.	35,000	5.63%	16/8/2032	32,867	0.02%
Bell Telephone Co. of Canada or Bell Canada	40,000	4.30%	29/7/2049	32,729	0.02%
Federation des Caisses Desjardins du Quebec^	45,000	5.04%	23/8/2032	32,333	0.02%
Bank of Montreal	45,000	2.85%	6/3/2024	32,324	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank	45,000	4.21%	1/6/2027	32,274	0.02%
Bank of Nova Scotia	35,000	2.95%	11/3/2027	32,247	0.02%
Toronto-Dominion Bank [^]	45,000	3.22%	25/7/2029	31,983	0.02%
Toronto-Dominion Bank	45,000	1.94%	13/3/2025	31,117	0.02%
Bank of Montreal	45,000	3.19%	1/3/2028	31,052	0.02%
Rogers Communications, Inc.	45,000	3.75%	15/4/2029	30,605	0.02%
Rogers Communications, Inc.	45,000	4.25%	15/4/2032	30,360	0.02%
Rogers Communications, Inc.	35,000	5.00%	15/3/2044	29,804	0.02%
TELUS Corp.	40,000	5.25%	15/11/2032	29,374	0.02%
Royal Bank of Canada	40,000	4.61%	26/7/2027	29,151	0.02%
Bank of Montreal	40,000	4.31%	1/6/2027	28,798	0.02%
Bell Telephone Co. of Canada or Bell Canada	40,000	2.70%	27/2/2024	28,713	0.02%
Canadian Imperial Bank of Commerce	40,000	3.30%	26/5/2025	28,576	0.02%
Sun Life Financial, Inc. [^]	40,000	2.38%	13/8/2029	28,069	0.02%
Bank of Montreal	30,000	1.50%	10/1/2025	27,993	0.02%
Bell Telephone Co. of Canada or Bell Canada	40,000	3.80%	21/8/2028	27,958	0.02%
IGM Financial, Inc.	40,000	3.44%	26/1/2027	27,668	0.02%
Toronto-Dominion Bank [^]	30,000	3.63%	15/9/2031	27,624	0.02%
Toronto-Dominion Bank [^]	40,000	3.06%	26/1/2032	26,878	0.02%
Toronto-Dominion Bank	30,000	0.75%	11/9/2025	26,838	0.02%
Rio Tinto Alcan, Inc.	25,000	6.13%	15/12/2033	26,791	0.02%
Bank of Montreal	40,000	1.76%	10/3/2026	26,782	0.02%
Royal Bank of Canada	30,000	0.88%	20/1/2026	26,666	0.02%
Toronto-Dominion Bank	30,000	0.75%	6/1/2026	26,543	0.02%
CGI, Inc.	30,000	1.45%	14/9/2026	26,489	0.02%
Canadian Imperial Bank of Commerce	40,000	1.10%	19/1/2026	26,311	0.02%
Bank of Nova Scotia	30,000	1.30%	15/9/2026	26,233	0.02%
Saputo, Inc.	40,000	1.42%	19/6/2026	26,189	0.02%
AltaLink LP	35,000	4.87%	15/11/2040	25,594	0.02%
Toronto-Dominion Bank	35,000	4.34%	27/1/2026	25,342	0.02%
407 International, Inc.	35,000	4.22%	14/2/2028	25,258	0.02%
Great-West Lifeco, Inc.	40,000	2.38%	14/5/2030	24,975	0.02%
AltaLink LP	35,000	2.75%	29/5/2026	24,426	0.02%
Rogers Communications, Inc.	30,000	4.50%	15/3/2042	24,368	0.02%
Thomson Reuters Corp.	35,000	2.24%	14/5/2025	24,306	0.02%
SmartCentres	35,000	3.44%	28/8/2026	23,927	0.02%
Bank of Nova Scotia	30,000	8.90%	20/6/2025	23,920	0.02%
Thomson Reuters Corp.	25,000	3.35%	15/5/2026	23,720	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	4.05%	17/3/2051	23,438	0.01%
Greater Toronto Airports Authority	30,000	5.30%	25/2/2041	23,272	0.01%
Waste Connections, Inc.	25,000	4.20%	15/1/2033	23,225	0.01%
Bank of Montreal	35,000	1.55%	28/5/2026	23,138	0.01%
Rogers Communications, Inc.	25,000	3.20%	15/3/2027	23,128	0.01%
NAV Canada	27,912	7.40%	1/6/2027	23,025	0.01%
Canadian Imperial Bank of Commerce [^]	35,000	1.96%	21/4/2031	22,948	0.01%
CI Financial Corp.	30,000	3.20%	17/12/2030	22,799	0.01%
Rogers Communications, Inc.	20,000	7.50%	15/8/2038	22,205	0.01%
Canadian Imperial Bank of Commerce	25,000	3.60%	7/4/2032	22,050	0.01%
Canadian Imperial Bank of Commerce	25,000	1.25%	22/6/2026	21,977	0.01%
Fairfax Financial Holdings Ltd.	30,000	4.95%	3/3/2025	21,867	0.01%
Loblaw Cos Ltd.	30,000	3.92%	10/6/2024	21,807	0.01%
Nutrien Ltd.	25,000	2.95%	13/5/2030	21,426	0.01%
Bank of Nova Scotia	30,000	2.49%	23/9/2024	21,205	0.01%
Greater Toronto Airports Authority	25,000	7.05%	12/6/2030	20,956	0.01%
Rogers Communications, Inc.	30,000	3.70%	15/11/2049	20,426	0.01%
Royal Bank of Canada [^]	30,000	2.09%	30/6/2030	20,374	0.01%
Bank of Nova Scotia	20,000	5.25%	6/12/2024	20,021	0.01%
Sun Life Financial, Inc. [^]	30,000	2.58%	10/5/2032	19,862	0.01%
National Bank of Canada	30,000	1.53%	15/6/2026	19,781	0.01%
TELUS Corp.	30,000	4.85%	5/4/2044	19,733	0.01%
Federation des Caisses Desjardins du Quebec	30,000	1.59%	10/9/2026	19,667	0.01%
Honda Canada Finance, Inc.	30,000	1.71%	28/9/2026	19,657	0.01%
TELUS Corp.	30,000	3.15%	19/2/2030	19,581	0.01%
Fairfax Financial Holdings Ltd.	30,000	3.95%	3/3/2031	19,373	0.01%
TELUS Corp.	30,000	4.75%	17/1/2045	19,315	0.01%
Rogers Communications, Inc.	20,000	3.63%	15/12/2025	19,139	0.01%
Rogers Communications, Inc.	20,000	2.95%	15/3/2025	19,073	0.01%
Rogers Communications, Inc.	25,000	4.35%	1/5/2049	18,979	0.01%
Royal Bank of Canada	30,000	1.83%	31/7/2028	18,867	0.01%
Aeroports de Montreal	25,000	5.17%	17/9/2035	18,844	0.01%
TELUS Corp.	30,000	4.40%	1/4/2043	18,484	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Imperial Bank of Commerce	25,000	5.05%	7/10/2027	18,473	0.01%
Bank of Montreal	25,000	4.61%	10/9/2025	18,394	0.01%
TELUS Corp.	25,000	3.35%	1/4/2024	18,053	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	3.35%	12/3/2025	17,825	0.01%
Canadian Imperial Bank of Commerce	25,000	2.35%	28/8/2024	17,650	0.01%
Royal Bank of Canada^	25,000	2.88%	23/12/2029	17,495	0.01%
CI Financial Corp.	25,000	3.76%	26/5/2025	17,393	0.01%
Bell Telephone Co. of Canada or Bell Canada	20,000	7.85%	2/4/2031	17,054	0.01%
National Bank of Canada	25,000	2.24%	4/11/2026	16,701	0.01%
Rogers Communications, Inc.	25,000	5.25%	15/4/2052	16,604	0.01%
Royal Bank of Canada	25,000	1.59%	4/5/2026	16,565	0.01%
Nissan Canada, Inc.	25,000	2.10%	22/9/2025	16,523	0.01%
Hyundai Capital Canada, Inc.	25,000	2.01%	12/5/2026	16,390	0.01%
Royal Bank of Canada^	25,000	2.14%	3/11/2031	16,251	0.01%
Stantec, Inc.	25,000	2.05%	8/10/2027	16,147	0.01%
RioCan	25,000	2.36%	10/3/2027	16,137	0.01%
Hydro One, Inc.	25,000	3.91%	23/2/2046	15,930	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	3.00%	17/3/2031	15,913	0.01%
Bell Telephone Co. of Canada or Bell Canada	20,000	6.10%	16/3/2035	15,423	0.01%
Hydro One, Inc.	20,000	5.36%	20/5/2036	15,379	0.01%
Hydro One, Inc.	20,000	4.91%	27/1/2028	15,061	0.01%
Alectra, Inc.	25,000	1.75%	11/2/2031	14,943	0.01%
Rogers Communications, Inc.	20,000	6.11%	25/8/2040	14,821	0.01%
Royal Bank of Canada	15,000	4.65%	27/1/2026	14,813	0.01%
Intact Financial Corp.	25,000	1.93%	16/12/2030	14,794	0.01%
Canadian Imperial Bank of Commerce	20,000	4.95%	29/6/2027	14,761	0.01%
Bank of Nova Scotia	15,000	4.50%	16/12/2025	14,716	0.01%
Loblaw Cos Ltd.	20,000	5.01%	13/9/2032	14,673	0.01%
National Bank of Canada^	20,000	5.43%	16/8/2032	14,609	0.01%
Federation des Caisses Desjardins du Quebec	20,000	4.41%	19/5/2027	14,428	0.01%
Sun Life Financial, Inc.^	20,000	5.40%	29/5/2042	14,334	0.01%
Toromont Industries Ltd.	20,000	3.71%	30/9/2025	14,293	0.01%
Canadian Western Bank^	20,000	3.67%	11/6/2029	14,258	0.01%
TELUS Corp.	15,000	3.70%	15/9/2027	14,219	0.01%
Canadian Imperial Bank of Commerce	15,000	2.25%	28/1/2025	14,154	0.01%
Nutrien Ltd.	15,000	4.20%	1/4/2029	14,097	0.01%
First Capital	20,000	4.32%	31/7/2025	14,087	0.01%
Canadian Imperial Bank of Commerce	20,000	2.75%	7/3/2025	14,068	0.01%
Canadian Imperial Bank of Commerce	15,000	1.00%	18/10/2024	13,983	0.01%
Metro, Inc.	20,000	1.92%	2/12/2024	13,950	0.01%
Canadian Imperial Bank of Commerce^	20,000	4.20%	7/4/2032	13,928	0.01%
Bank of Nova Scotia	20,000	1.95%	10/1/2025	13,883	0.01%
TELUS Corp.	20,000	2.75%	8/7/2026	13,733	0.01%
Hydro One, Inc.	20,000	3.02%	5/4/2029	13,648	0.01%
Aeroports de Montreal	25,000	3.03%	21/4/2050	13,413	0.01%
TELUS Corp.	20,000	3.30%	2/5/2029	13,382	0.01%
Allied Properties	20,000	3.11%	8/4/2027	13,376	0.01%
HSBC Bank Canada	20,000	1.78%	20/5/2026	13,371	0.01%
Dollarama, Inc.	20,000	1.87%	8/7/2026	13,337	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	3.50%	30/9/2050	13,257	0.01%
Rogers Communications, Inc.	20,000	3.25%	1/5/2029	13,175	0.01%
Hydro One, Inc.	15,000	6.59%	22/4/2043	13,157	0.01%
Federation des Caisses Desjardins du Quebec	20,000	1.09%	21/1/2026	13,139	0.01%
407 International, Inc.	25,000	2.84%	7/3/2050	12,853	0.01%
Hydro One, Inc.	20,000	4.00%	22/12/2051	12,789	0.01%
Aeroports de Montreal	15,000	6.55%	11/10/2033	12,566	0.01%
Athene Global Funding	20,000	2.47%	9/6/2028	12,561	0.01%
Intact Financial Corp.	15,000	6.40%	23/11/2039	12,444	0.01%
Magna International, Inc.	15,000	2.45%	15/6/2030	12,381	0.01%
407 International, Inc.	20,000	3.72%	11/5/2048	12,278	0.01%
IGM Financial, Inc.	20,000	4.21%	21/3/2050	12,255	0.01%
Sun Life Capital Trust	15,000	7.09%	30/6/2052	11,794	0.01%
Aeroports de Montreal	15,000	5.47%	16/4/2040	11,747	0.01%
Bank of Montreal^	15,000	6.53%	27/10/2032	11,512	0.01%
Hydro One, Inc.	15,000	5.00%	19/10/2046	11,248	0.01%
British Columbia Ferry Services, Inc.	15,000	5.02%	20/3/2037	11,245	0.01%
FortisAlberta, Inc.	15,000	3.30%	30/9/2024	10,751	0.01%
Canadian Western Bank	15,000	3.86%	21/4/2025	10,711	0.01%
H&R	15,000	4.07%	16/6/2025	10,640	0.01%
Bank of Nova Scotia^	15,000	2.84%	3/7/2029	10,609	0.01%
CT	15,000	3.53%	9/6/2025	10,603	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Shaw Communications, Inc.	15,000	4.40%	2/11/2028	10,602	0.01%
Canadian Western Bank	15,000	2.60%	6/9/2024	10,581	0.01%
First National Financial Corp.	15,000	3.58%	25/11/2024	10,559	0.01%
Fairfax Financial Holdings Ltd.	15,000	4.25%	6/12/2027	10,529	0.01%
National Bank of Canada	15,000	2.58%	3/2/2025	10,523	0.01%
Toronto-Dominion Bank [^]	15,000	3.11%	22/4/2030	10,487	0.01%
Rogers Communications, Inc.	15,000	3.65%	31/3/2027	10,440	0.01%
Laurentian Bank of Canada	15,000	1.15%	3/6/2024	10,414	0.01%
Transcontinental, Inc.	15,000	2.67%	3/2/2025	10,387	0.01%
CT	15,000	3.29%	1/6/2026	10,342	0.01%
Laurentian Bank of Canada	15,000	1.95%	17/3/2025	10,277	0.01%
Bank of Nova Scotia	15,000	2.62%	2/12/2026	10,267	0.01%
Greater Toronto Airports Authority	13,238	6.45%	30/7/2029	10,248	0.01%
Nutrien Ltd.	10,000	5.90%	7/11/2024	10,124	0.01%
Canadian Imperial Bank of Commerce [^]	15,000	2.01%	21/7/2030	10,123	0.01%
Royal Bank of Canada	10,000	5.66%	25/10/2024	10,116	0.01%
Choice Properties	15,000	3.53%	11/6/2029	9,972	0.01%
Canadian Western Bank	15,000	1.93%	16/4/2026	9,957	0.01%
Equitable Bank	15,000	1.88%	26/11/2025	9,925	0.01%
Toronto-Dominion Bank	15,000	1.13%	9/12/2025	9,924	0.01%
Dream Industrial	15,000	2.54%	7/12/2026	9,902	0.01%
Bank of Nova Scotia	15,000	1.85%	2/11/2026	9,890	0.01%
Sagen MI Canada, Inc.	15,000	2.96%	1/3/2027	9,855	0.01%
Nutrien Ltd.	10,000	4.00%	15/12/2026	9,711	0.01%
Bell Telephone Co. of Canada or Bell Canada	15,000	2.20%	29/5/2028	9,684	0.01%
Thomson Reuters Corp.	10,000	8.55%	15/4/2040	9,684	0.01%
Dollarama, Inc.	15,000	1.51%	20/9/2027	9,522	0.01%
Thomson Reuters Corp.	10,000	5.50%	15/8/2035	9,484	0.01%
Bell Telephone Co. of Canada or Bell Canada	15,000	4.45%	27/2/2047	9,430	0.01%
Bell Telephone Co. of Canada or Bell Canada	15,000	4.35%	18/12/2045	9,384	0.01%
407 International, Inc.	15,000	2.59%	25/5/2032	9,364	0.01%
AltaLink LP	15,000	3.72%	3/12/2046	9,248	0.01%
SmartCentres	15,000	2.31%	18/12/2028	9,179	0.01%
Cogeco Communications, Inc.	15,000	2.99%	22/9/2031	9,140	0.01%
Fairfax Financial Holdings Ltd.	10,000	4.63%	29/4/2030	9,088	0.01%
407 International, Inc.	10,000	7.13%	26/7/2040	9,026	0.01%
Nutrien Ltd.	10,000	5.00%	1/4/2049	8,964	0.01%
Hydro One, Inc.	15,000	1.69%	16/1/2031	8,960	0.01%
CI Financial Corp.	15,000	4.10%	15/6/2051	8,905	0.01%
TELUS Corp.	15,000	2.05%	7/10/2030	8,876	0.01%
Granite Holdings LP	15,000	2.38%	18/12/2030	8,790	0.01%
Alectra, Inc.	15,000	3.46%	12/4/2049	8,771	0.01%
NAV Canada	15,000	3.29%	30/3/2048	8,709	0.01%
Hydro One, Inc.	10,000	7.35%	3/6/2030	8,519	0.01%
Greater Toronto Airports Authority	15,000	2.75%	17/10/2039	8,398	0.01%
Bell Telephone Co. of Canada or Bell Canada	10,000	7.30%	23/2/2032	8,366	0.01%
FortisAlberta, Inc.	10,000	6.22%	31/10/2034	8,169	0.01%
407 International, Inc.	10,000	5.96%	3/12/2035	8,076	0.01%
Great-West Lifeco, Inc.	10,000	6.00%	16/11/2039	7,975	0.01%
Hydro One, Inc.	10,000	5.49%	16/7/2040	7,859	0.01%
Bell Telephone Co. of Canada or Bell Canada	10,000	6.17%	26/2/2037	7,787	0.01%
Metro, Inc.	10,000	5.97%	15/10/2035	7,779	0.01%
Loblaw Cos Ltd.	10,000	5.90%	18/1/2036	7,642	0.01%
Great-West Lifeco, Inc.	15,000	2.98%	8/7/2050	7,619	0.01%
Choice Properties	10,000	6.00%	24/6/2032	7,571	0.01%
Yamana Gold, Inc.	10,000	2.63%	15/8/2031	7,488	0.01%
Sobeys, Inc.	10,000	6.06%	29/10/2035	7,432	0.01%
Loblaw Cos Ltd.	10,000	5.34%	13/9/2052	7,417	0.01%
Hydro One, Inc.	10,000	4.89%	13/3/2037	7,347	0.01%
Crombie	10,000	4.80%	31/1/2025	7,239	0.01%
Sagen MI Canada, Inc.	10,000	4.24%	1/4/2024	7,233	0.00%
Intact Financial Corp.	10,000	3.77%	2/3/2026	7,135	0.00%
Honda Canada Finance, Inc.	10,000	3.44%	23/5/2025	7,114	0.00%
Choice Properties	10,000	3.55%	10/1/2025	7,112	0.00%
Royal Bank of Canada	10,000	2.61%	1/11/2024	7,064	0.00%
Metro, Inc.	10,000	5.03%	1/12/2044	7,062	0.00%
Allied Properties	10,000	3.64%	21/4/2025	7,056	0.00%
Federation des Caisses Desjardins du Quebec	10,000	2.42%	4/10/2024	7,052	0.00%
Bank of Montreal [^]	10,000	2.88%	17/9/2029	7,048	0.00%
Sienna Senior Living, Inc.	10,000	3.11%	4/11/2024	7,021	0.00%
Equitable Bank	10,000	1.98%	9/5/2024	7,003	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hydro One, Inc.	10,000	2.77%	24/2/2026	7,002	0.00%
Shaw Communications, Inc.	10,000	3.80%	1/3/2027	6,999	0.00%
John Deere Financial, Inc.	10,000	1.09%	17/7/2024	6,958	0.00%
Concentra Bank	10,000	1.46%	17/5/2024	6,941	0.00%
Metro, Inc.	10,000	3.39%	6/12/2027	6,938	0.00%
Federation des Caisses Desjardins du Quebec^	10,000	2.86%	26/5/2030	6,925	0.00%
Great-West Lifeco, Inc.	10,000	3.34%	28/2/2028	6,913	0.00%
RioCan	10,000	4.63%	1/5/2029	6,894	0.00%
Fairfax Financial Holdings Ltd.	10,000	4.23%	14/6/2029	6,862	0.00%
CT	10,000	3.47%	16/6/2027	6,841	0.00%
Alectra, Inc.	10,000	2.49%	17/5/2027	6,827	0.00%
Finning International, Inc.	10,000	2.63%	14/8/2026	6,794	0.00%
National Bank of Canada^	10,000	1.57%	18/8/2026	6,751	0.00%
H&R	10,000	2.91%	2/6/2026	6,740	0.00%
Granite Holdings LP	10,000	3.06%	4/6/2027	6,727	0.00%
Bell Telephone Co. of Canada or Bell Canada	10,000	3.20%	15/2/2052	6,701	0.00%
General Motors Financial of Canada Ltd.	10,000	1.70%	9/7/2025	6,693	0.00%
Hydro One, Inc.	10,000	4.17%	6/6/2044	6,669	0.00%
Choice Properties	10,000	2.46%	30/11/2026	6,664	0.00%
Bell Telephone Co. of Canada or Bell Canada	10,000	4.75%	29/9/2044	6,611	0.00%
Summit Industrial Income	10,000	1.82%	1/4/2026	6,583	0.00%
AltaLink LP	10,000	3.99%	30/6/2042	6,540	0.00%
TELUS Corp.	10,000	2.35%	27/1/2028	6,526	0.00%
Shaw Communications, Inc.	10,000	3.30%	10/12/2029	6,522	0.00%
Power Corp. of Canada	10,000	4.46%	27/7/2048	6,491	0.00%
Allied Properties	10,000	3.39%	15/8/2029	6,393	0.00%
CGI, Inc.	10,000	2.10%	18/9/2028	6,362	0.00%
407 International, Inc.	10,000	3.98%	11/9/2052	6,329	0.00%
Canadian Western Bank	10,000	1.82%	16/12/2027	6,289	0.00%
Granite Holdings LP	10,000	2.19%	30/8/2028	6,262	0.00%
Bell Telephone Co. of Canada or Bell Canada	10,000	2.50%	14/5/2030	6,243	0.00%
Allied Properties	10,000	3.12%	21/2/2030	6,170	0.00%
Greater Toronto Airports Authority	10,000	3.26%	1/6/2037	6,165	0.00%
Hydro One, Inc.	10,000	2.23%	17/9/2031	6,126	0.00%
NAV Canada	10,000	3.53%	23/2/2046	6,102	0.00%
407 International, Inc.	10,000	3.67%	8/3/2049	6,083	0.00%
407 International, Inc.	10,000	3.60%	21/5/2047	6,036	0.00%
407 International, Inc.	10,000	3.30%	27/3/2045	5,778	0.00%
TELUS Corp.	10,000	4.10%	5/4/2051	5,753	0.00%
407 International, Inc.	8,000	4.68%	7/10/2053	5,699	0.00%
Hydro One, Inc.	10,000	3.10%	15/9/2051	5,393	0.00%
Metro, Inc.	10,000	3.41%	28/2/2050	5,358	0.00%
Hydro One, Inc.	10,000	2.71%	28/2/2050	5,051	0.00%
Canadian Imperial Bank of Commerce	5,000	3.95%	4/8/2025	4,889	0.00%
Canadian Imperial Bank of Commerce	5,000	3.30%	7/4/2025	4,799	0.00%
Toronto-Dominion Bank	5,000	0.55%	4/3/2024	4,749	0.00%
Kinross Gold Corp.	5,000	4.50%	15/7/2027	4,735	0.00%
Thomson Reuters Corp.	5,000	5.65%	23/11/2043	4,576	0.00%
Nutrien Ltd.	5,000	5.25%	15/1/2045	4,564	0.00%
Nutrien Ltd.	5,000	4.13%	15/3/2035	4,312	0.00%
Toronto-Dominion Bank	5,000	3.20%	10/3/2032	4,309	0.00%
Bell Telephone Co. of Canada or Bell Canada	5,000	4.46%	1/4/2048	4,257	0.00%
Hydro One, Inc.	5,000	6.93%	1/6/2032	4,250	0.00%
Power Financial Corp.	5,000	6.90%	11/3/2033	4,140	0.00%
Hydro One, Inc.	5,000	6.03%	3/3/2039	4,138	0.00%
Hydro One, Inc.	5,000	6.35%	31/1/2034	4,127	0.00%
Loblaw Cos Ltd.	5,000	7.00%	7/6/2040	4,108	0.00%
IGM Financial, Inc.	5,000	7.00%	31/12/2032	4,105	0.00%
Bank of Nova Scotia	5,000	2.45%	2/2/2032	4,024	0.00%
British Columbia Ferry Services, Inc.	5,000	5.58%	11/1/2038	3,973	0.00%
Rogers Communications, Inc.	5,000	6.68%	4/11/2039	3,933	0.00%
Rogers Communications, Inc.	5,000	6.56%	22/3/2041	3,886	0.00%
AltaLink LP	5,000	5.25%	22/9/2036	3,803	0.00%
Saputo, Inc.	5,000	5.25%	29/11/2029	3,730	0.00%
Dollarama, Inc.	5,000	5.08%	27/10/2025	3,700	0.00%
TELUS Corp.	5,000	5.65%	13/9/2052	3,651	0.00%
Rogers Communications, Inc.	5,000	4.00%	13/3/2024	3,634	0.00%
George Weston Ltd.	5,000	4.12%	17/6/2024	3,628	0.00%
Home Trust Co.	5,000	5.32%	13/6/2024	3,628	0.00%
407 International, Inc.	5,000	3.35%	16/5/2024	3,617	0.00%
AltaLink LP	5,000	3.40%	6/6/2024	3,613	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
British Columbia Ferry Services, Inc.	5,000	4.70%	23/10/2043	3,611	0.00%
FortisAlberta, Inc.	5,000	4.85%	11/9/2043	3,607	0.00%
National Bank of Canada	5,000	2.98%	4/3/2024	3,597	0.00%
Fairfax Financial Holdings Ltd.	5,000	4.70%	16/12/2026	3,596	0.00%
TELUS Corp.	5,000	3.75%	17/1/2025	3,596	0.00%
Toronto-Dominion Bank	5,000	3.23%	24/7/2024	3,594	0.00%
Choice Properties	5,000	3.56%	9/9/2024	3,580	0.00%
Artis	5,000	5.60%	29/4/2025	3,573	0.00%
Sun Life Financial, Inc.^	5,000	4.78%	10/8/2034	3,572	0.00%
Primaris	5,000	4.27%	30/3/2025	3,556	0.00%
Hydro One, Inc.	5,000	2.97%	26/6/2025	3,551	0.00%
TMX Group Ltd.	5,000	3.00%	11/12/2024	3,548	0.00%
Saputo, Inc.	5,000	2.88%	19/11/2024	3,543	0.00%
407 International, Inc.	5,000	4.45%	14/8/2031	3,533	0.00%
Hydro One, Inc.	5,000	4.59%	9/10/2043	3,531	0.00%
SmartCentres	5,000	3.56%	6/2/2025	3,528	0.00%
CI Financial Corp.	5,000	3.22%	22/7/2024	3,524	0.00%
TMX Group Ltd.	5,000	3.78%	5/6/2028	3,521	0.00%
Choice Properties	5,000	4.18%	8/3/2028	3,515	0.00%
Bell Telephone Co. of Canada or Bell Canada	5,000	3.60%	29/9/2027	3,497	0.00%
Canadian Western Bank	5,000	2.61%	30/1/2025	3,489	0.00%
Paccar Financial Ltd.	5,000	0.99%	14/5/2024	3,482	0.00%
John Deere Financial, Inc.	5,000	2.31%	20/6/2025	3,475	0.00%
Hydro One, Inc.	5,000	1.76%	28/2/2025	3,469	0.00%
AltaLink LP	5,000	4.45%	11/7/2053	3,462	0.00%
Crombie	5,000	3.68%	26/8/2026	3,460	0.00%
Hydro One, Inc.	5,000	4.39%	26/9/2041	3,458	0.00%
CNH Industrial Capital Canada Ltd.	5,000	1.50%	1/10/2024	3,456	0.00%
Sienna Senior Living, Inc.	5,000	3.45%	27/2/2026	3,437	0.00%
Equitable Bank	5,000	3.36%	2/3/2026	3,431	0.00%
TELUS Corp.	5,000	5.15%	26/11/2043	3,415	0.00%
Intact Financial Corp.	5,000	2.85%	7/6/2027	3,414	0.00%
407 International, Inc.	5,000	3.14%	6/3/2030	3,393	0.00%
Summit Industrial Income	5,000	2.15%	17/9/2025	3,385	0.00%
Finning International, Inc.	5,000	5.08%	13/6/2042	3,383	0.00%
iA Financial Corp., Inc.^	5,000	3.19%	25/2/2032	3,372	0.00%
SmartCentres	5,000	3.19%	11/6/2027	3,347	0.00%
407 International, Inc.	5,000	4.19%	25/4/2042	3,346	0.00%
First Capital	5,000	3.75%	12/7/2027	3,322	0.00%
First Capital	5,000	3.46%	22/1/2027	3,321	0.00%
CI Financial Corp.	5,000	3.90%	27/9/2027	3,317	0.00%
Transcontinental, Inc.	5,000	2.28%	13/7/2026	3,310	0.00%
407 International, Inc.	5,000	3.43%	1/6/2033	3,296	0.00%
Dream Industrial	5,000	1.66%	22/12/2025	3,295	0.00%
Allied Properties	5,000	1.73%	12/2/2026	3,271	0.00%
RioCan	5,000	1.97%	15/6/2026	3,263	0.00%
Allied Properties	5,000	3.13%	15/5/2028	3,259	0.00%
First Capital	5,000	3.45%	1/3/2028	3,229	0.00%
Sun Life Financial, Inc.^	5,000	2.80%	21/11/2033	3,228	0.00%
Saputo, Inc.	5,000	2.30%	22/6/2028	3,218	0.00%
Crombie	5,000	2.69%	31/3/2028	3,217	0.00%
SmartCentres	5,000	3.53%	20/12/2029	3,201	0.00%
Dream Industrial	5,000	2.06%	17/6/2027	3,198	0.00%
TELUS Corp.	5,000	4.70%	6/3/2048	3,180	0.00%
Dollarama, Inc.	5,000	2.44%	9/7/2029	3,177	0.00%
Summit Industrial Income	5,000	2.44%	14/7/2028	3,167	0.00%
Choice Properties	5,000	2.98%	4/3/2030	3,161	0.00%
SmartCentres	5,000	3.65%	11/12/2030	3,155	0.00%
NAV Canada	5,000	2.06%	29/5/2030	3,153	0.00%
Metro, Inc.	5,000	4.27%	4/12/2047	3,146	0.00%
Honda Canada Finance, Inc.	5,000	1.65%	25/2/2028	3,143	0.00%
Loblaw Cos Ltd.	5,000	2.28%	7/5/2030	3,094	0.00%
Crombie	5,000	3.21%	9/10/2030	3,088	0.00%
Hydro One, Inc.	5,000	3.72%	18/11/2047	3,080	0.00%
Sun Life Financial, Inc.^	5,000	3.15%	18/11/2036	3,074	0.00%
407 International, Inc.	5,000	3.65%	8/9/2044	3,066	0.00%
Royal Bank of Canada^	5,000	1.67%	28/1/2033	3,061	0.00%
TELUS Corp.	5,000	4.40%	29/1/2046	3,048	0.00%
FortisAlberta, Inc.	5,000	3.73%	18/9/2048	3,008	0.00%
FortisAlberta, Inc.	5,000	3.67%	9/9/2047	2,988	0.00%
Hydro One, Inc.	5,000	3.79%	31/7/2062	2,981	0.00%

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TMX Group Ltd.	5,000	2.02%	12/2/2031	2,972	0.00%
Allied Properties	5,000	3.10%	6/2/2032	2,918	0.00%
Sun Life Financial, Inc.^	5,000	2.06%	1/10/2035	2,905	0.00%
Aeroports de Montreal	3,573	6.95%	16/4/2032	2,856	0.00%
Shaw Communications, Inc.	5,000	4.25%	9/12/2049	2,832	0.00%
TELUS Corp.	5,000	3.95%	16/2/2050	2,813	0.00%
Greater Toronto Airports Authority	5,000	3.15%	5/10/2051	2,761	0.00%
NAV Canada	5,000	2.92%	29/9/2051	2,655	0.00%
Intact Financial Corp.	5,000	2.95%	16/12/2050	2,516	0.00%
FortisAlberta, Inc.	5,000	2.63%	8/6/2051	2,380	0.00%
				8,560,342	5.14%
China 0.33%					
Alibaba Group Holding Ltd.	200,000	3.40%	6/12/2027	184,348	0.11%
Alibaba Group Holding Ltd.	200,000	3.15%	9/2/2051	125,102	0.07%
Baidu, Inc.	100,000	3.08%	7/4/2025	94,243	0.06%
Prosus NV	100,000	1.29%	13/7/2029	80,678	0.05%
Baidu, Inc.	75,000	3.43%	7/4/2030	65,149	0.04%
				549,520	0.33%
Czech Republic 0.04%					
CPI Property Group SA	100,000	1.50%	27/1/2031	61,542	0.04%
				61,542	0.04%
Denmark 0.35%					
Jyske Bank A/S^	100,000	4.63%	11/4/2026	105,904	0.06%
AP Moller-Maersk A/S	100,000	1.75%	16/3/2026	100,000	0.06%
Nykredit Realkredit A/S	100,000	0.63%	17/1/2025	99,585	0.06%
Danske Bank A/S^	100,000	1.38%	17/2/2027	96,965	0.06%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	94,074	0.06%
Danske Bank A/S^	100,000	0.75%	9/6/2029	86,856	0.05%
				583,384	0.35%
Finland 0.32%					
OP Corporate Bank plc	108,000	0.63%	27/7/2027	97,686	0.06%
Nordea Bank Abp	100,000	0.50%	14/5/2027	93,779	0.06%
Sampo OYJ^	100,000	3.38%	23/5/2049	93,381	0.05%
Nordea Bank Abp^	100,000	0.63%	18/8/2031	91,676	0.05%
OP Corporate Bank plc	100,000	0.63%	12/11/2029	82,440	0.05%
Kojamo OYJ	100,000	0.88%	28/5/2029	78,810	0.05%
				537,772	0.32%
France 5.49%					
RCI Banque SA	225,000	0.50%	14/7/2025	218,223	0.13%
Orange SA^	200,000	5.25%	Perpetual	214,787	0.13%
Credit Agricole SA	200,000	2.50%	29/8/2029	194,957	0.12%
Unibail-Rodamco-Westfield SE	200,000	1.50%	29/5/2029	174,238	0.10%
Credit Agricole SA^	100,000	5.75%	29/11/2027	119,725	0.07%
Suez SACA	100,000	4.63%	3/11/2028	107,670	0.06%
AXA SA^	110,000	4.25%	10/3/2043	106,986	0.06%
Carrefour SA	100,000	4.13%	12/10/2028	106,770	0.06%
ALD SA	100,000	4.00%	5/7/2027	106,688	0.06%
Banque Federative du Credit Mutuel SA	100,000	4.00%	21/11/2029	106,582	0.06%
Arval Service Lease SA	100,000	4.00%	22/9/2026	106,205	0.06%
Banque Federative du Credit Mutuel SA	100,000	3.00%	21/5/2024	105,996	0.06%
Credit Agricole SA	100,000	2.38%	20/5/2024	105,440	0.06%
Credit Mutuel Arkea SA	100,000	4.25%	1/12/2032	105,027	0.06%
Orange SA	100,000	3.63%	16/11/2031	104,630	0.06%
Credit Agricole SA	100,000	3.38%	28/7/2027	104,273	0.06%
BNP Paribas SA	100,000	2.38%	17/2/2025	103,852	0.06%
BPCE SA	100,000	4.00%	29/11/2032	103,727	0.06%
Societe Generale SA^	100,000	1.50%	30/5/2025	103,366	0.06%
Legrand SA	100,000	0.75%	6/7/2024	103,157	0.06%
Carrefour SA	100,000	0.75%	26/4/2024	103,049	0.06%
Publicis Groupe SA	100,000	1.63%	16/12/2024	102,951	0.06%
Danone SA	100,000	3.07%	7/9/2032	102,150	0.06%
BNP Paribas SA	100,000	3.63%	1/9/2029	102,126	0.06%
Credit Agricole SA	100,000	1.38%	13/3/2025	101,895	0.06%
Banque Federative du Credit Mutuel SA	100,000	3.75%	1/2/2033	101,526	0.06%
Gecina SA	100,000	1.50%	20/1/2025	101,470	0.06%
BNP Paribas SA^	100,000	0.50%	15/7/2025	101,262	0.06%
Air Liquide Finance SA	100,000	2.88%	16/9/2032	100,881	0.06%
BNP Paribas SA	100,000	1.88%	14/12/2027	100,821	0.06%
Orange SA^	100,000	2.38%	Perpetual	100,804	0.06%
Banque Federative du Credit Mutuel SA	100,000	1.88%	26/10/2028	100,668	0.06%
BPCE SA	100,000	0.13%	4/12/2024	100,467	0.06%

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Banque Federative du Credit Mutuel SA	100,000	1.00%	23/5/2025	100,441	0.06%
Banque Federative du Credit Mutuel SA^	100,000	3.88%	16/6/2032	100,162	0.06%
Cie Generale des Etablissements Michelin SCA	100,000	0.88%	3/9/2025	100,151	0.06%
BNP Paribas SA	100,000	2.25%	11/1/2027	99,858	0.06%
BNP Paribas SA^	100,000	2.13%	23/1/2027	99,616	0.06%
BNP Paribas SA^	100,000	2.75%	25/7/2028	98,772	0.06%
AXA SA^	100,000	3.38%	6/7/2047	98,708	0.06%
Credit Agricole SA^	100,000	1.63%	5/6/2030	98,293	0.06%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	98,128	0.06%
SCOR SE^	100,000	3.00%	8/6/2046	97,920	0.06%
BNP Paribas SA^	100,000	0.50%	4/6/2026	97,896	0.06%
Wendel SE	100,000	1.38%	26/4/2026	97,341	0.06%
BPCE SA^	100,000	2.50%	30/11/2032	97,225	0.06%
Credit Agricole SA	100,000	1.38%	3/5/2027	96,577	0.06%
Orange SA	100,000	1.25%	7/7/2027	96,458	0.06%
Capgemini SE	100,000	2.00%	15/4/2029	96,429	0.06%
Banque Federative du Credit Mutuel SA	100,000	1.25%	26/5/2027	95,852	0.06%
Orange SA	100,000	2.38%	18/5/2032	95,518	0.06%
Sodexo SA	100,000	0.75%	14/4/2027	95,410	0.06%
CNP Assurances	100,000	2.75%	5/2/2029	94,737	0.06%
Klepierre SA	100,000	1.38%	16/2/2027	94,712	0.06%
Credit Mutuel Arkea SA	100,000	0.01%	28/1/2026	94,662	0.06%
Sanofi	100,000	1.25%	6/4/2029	94,514	0.06%
AXA SA^	100,000	3.25%	28/5/2049	94,378	0.06%
BNP Paribas SA^	100,000	2.50%	31/3/2032	94,323	0.06%
BPCE SA	100,000	1.63%	31/1/2028	93,655	0.06%
Societe Generale SA^	100,000	1.00%	24/11/2030	93,553	0.06%
BNP Paribas SA^	100,000	0.25%	13/4/2027	93,101	0.06%
Air Liquide Finance SA	100,000	1.38%	2/4/2030	92,832	0.06%
APRR SA	100,000	1.50%	25/1/2030	92,500	0.06%
BPCE SA	100,000	0.50%	24/2/2027	92,193	0.06%
Banque Federative du Credit Mutuel SA	100,000	1.75%	15/3/2029	92,073	0.06%
Societe Generale SA	100,000	1.38%	13/1/2028	91,913	0.06%
BNP Paribas SA	100,000	1.50%	23/5/2028	91,813	0.06%
Cie de Saint-Gobain	100,000	1.88%	15/3/2031	91,027	0.06%
Mercialys SA	100,000	1.80%	27/2/2026	90,932	0.05%
Societe Generale SA^	100,000	0.88%	22/9/2028	90,505	0.05%
Banque Federative du Credit Mutuel SA	100,000	1.88%	18/6/2029	90,472	0.05%
Vivendi SE	100,000	1.13%	11/12/2028	90,204	0.05%
ICADE	100,000	1.63%	28/2/2028	88,536	0.05%
Societe Generale SA	100,000	0.13%	18/2/2028	88,109	0.05%
Dassault Systemes SE	100,000	0.38%	16/9/2029	87,254	0.05%
Sanofi	100,000	1.88%	21/3/2038	86,865	0.05%
Cie Financiere et Industrielle des Autoroutes SA	100,000	1.00%	19/5/2031	86,659	0.05%
BPCE SA^	100,000	1.75%	2/2/2034	86,622	0.05%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	86,299	0.05%
Credit Agricole SA^	100,000	0.50%	21/9/2029	86,163	0.05%
Holding d'Infrastructures de Transport SASU	100,000	0.63%	14/9/2028	85,552	0.05%
Societe Generale SA^	100,000	0.50%	12/6/2029	85,480	0.05%
Credit Agricole Assurances SA	100,000	2.00%	17/7/2030	84,522	0.05%
Orange SA	100,000	0.63%	16/12/2033	75,244	0.05%
Unibail-Rodamco-Westfield SE	100,000	0.88%	29/3/2032	74,564	0.05%
ICADE	100,000	0.63%	18/1/2031	73,915	0.04%
Gecina SA	100,000	0.88%	30/6/2036	68,840	0.04%
BPCE SA	65,000	4.00%	15/4/2024	63,893	0.04%
Orange SA	50,000	5.38%	22/11/2050	61,251	0.04%
AXA SA^	50,000	6.69%	Perpetual	59,844	0.04%
Orange SA	55,000	5.38%	13/1/2042	53,267	0.03%
BNP Paribas SA	45,000	4.25%	15/10/2024	43,953	0.03%
Orange SA	30,000	9.00%	1/3/2031	36,698	0.02%
AXA SA	15,000	8.60%	15/12/2030	18,099	0.01%
Lafarge SA	10,000	7.13%	15/7/2036	10,574	0.01%
BNP Paribas SA^	15,000	2.54%	13/7/2029	9,306	0.01%
				9,138,732	5.49%
Germany 3.77%					
Mercedes-Benz Finance Canada, Inc.	230,000	3.00%	23/2/2027	239,891	0.14%
Fresenius SE & Co. KGaA	200,000	4.25%	28/5/2026	209,896	0.13%
Deutsche Bank AG^	170,000	3.96%	26/11/2025	162,546	0.10%
Vonovia SE	200,000	0.75%	1/9/2032	141,187	0.08%
Deutsche Telekom International Finance BV	110,000	8.75%	15/6/2030	129,788	0.08%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Telekom AG	131,000	0.50%	5/7/2027	123,814	0.07%
Hannover Rueck SE^	100,000	5.88%	26/8/2043	108,792	0.07%
BMW Finance NV	115,000	1.50%	6/2/2029	108,488	0.07%
Aareal Bank AG	100,000	4.50%	25/7/2025	106,808	0.06%
Talanx AG	100,000	4.00%	25/10/2029	105,944	0.06%
Vonovia SE	100,000	4.75%	23/5/2027	105,305	0.06%
Siemens Financieringsmaatschappij NV	100,000	2.25%	10/3/2025	104,475	0.06%
Deutsche Bank AG^	100,000	5.63%	19/5/2031	104,027	0.06%
Allianz SE^	100,000	4.60%	7/9/2038	103,801	0.06%
Bertelsmann SE & Co. KGaA	100,000	3.50%	29/5/2029	103,559	0.06%
Henkel AG & Co. KGaA	100,000	2.63%	13/9/2027	103,438	0.06%
Covestro AG	100,000	1.75%	25/9/2024	103,002	0.06%
Allianz SE^	100,000	3.38%	Perpetual	102,855	0.06%
Hannover Rueck SE^	100,000	3.38%	Perpetual	101,994	0.06%
Eurogrid GmbH	100,000	3.28%	5/9/2031	101,884	0.06%
Deutsche Telekom International Finance BV	100,000	1.38%	1/12/2025	101,321	0.06%
Merck KGaA^	100,000	1.63%	25/6/2079	100,496	0.06%
Commerzbank AG	100,000	0.25%	16/9/2024	100,079	0.06%
Allianz SE^	100,000	2.24%	7/7/2045	99,608	0.06%
Bayer AG	100,000	0.05%	12/1/2025	99,421	0.06%
Continental AG	100,000	0.38%	27/6/2025	98,642	0.06%
Deutsche Bank AG^	100,000	3.25%	24/5/2028	98,411	0.06%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	100,000	3.25%	26/5/2049	95,413	0.06%
Mercedes-Benz International Finance BV	100,000	0.63%	6/5/2027	94,971	0.06%
Eurogrid GmbH	100,000	1.50%	18/4/2028	94,491	0.06%
HeidelbergCement Finance Luxembourg SA	100,000	1.13%	1/12/2027	94,155	0.06%
Deutsche Bank AG	100,000	0.90%	28/5/2024	93,546	0.06%
Deutsche Bank AG^	100,000	1.88%	23/2/2028	93,241	0.06%
SAP SE	100,000	1.63%	10/3/2031	92,693	0.06%
adidas AG	100,000	0.00%	5/10/2028	88,928	0.05%
SAP SE	100,000	0.38%	18/5/2029	88,890	0.05%
Deutsche Boerse AG	100,000	1.50%	4/4/2032	88,701	0.05%
Siemens Financieringsmaatschappij NV	100,000	0.25%	20/2/2029	88,699	0.05%
Vonovia Finance BV	100,000	2.25%	7/4/2030	87,407	0.05%
alstria office-AG	100,000	0.50%	26/9/2025	85,352	0.05%
LEG Immobilien SE	100,000	0.88%	17/1/2029	83,852	0.05%
Bayer AG	100,000	1.38%	6/7/2032	83,503	0.05%
Deutsche Bank AG^	100,000	1.75%	19/11/2030	83,490	0.05%
Aroundtown SA	100,000	0.63%	9/7/2025	83,113	0.05%
Siemens Financieringsmaatschappij NV	100,000	1.25%	25/2/2035	81,638	0.05%
Bayer AG	100,000	0.63%	12/7/2031	80,007	0.05%
Deutsche Bank AG^	90,000	2.13%	24/11/2026	79,390	0.05%
Eurogrid GmbH	100,000	0.74%	21/4/2033	77,530	0.05%
Fresenius Finance Ireland plc	80,000	0.00%	1/10/2025	76,120	0.05%
Commerzbank AG	80,000	0.38%	1/9/2027	73,410	0.04%
Deutsche Post AG	80,000	1.00%	20/5/2032	69,218	0.04%
Aroundtown SA	100,000	1.45%	9/7/2028	66,330	0.04%
Commerzbank AG	70,000	1.50%	28/8/2028	66,266	0.04%
Mercedes-Benz Group AG	75,000	0.75%	11/3/2033	59,606	0.04%
Vonovia SE	100,000	1.50%	14/6/2041	58,714	0.04%
Covestro AG	60,000	0.88%	3/2/2026	58,491	0.04%
Deutsche Telekom International Finance BV	40,000	8.88%	27/11/2028	57,377	0.03%
Mercedes-Benz Finance North America LLC	45,000	8.50%	18/1/2031	55,458	0.03%
BMW International Investment BV	48,000	1.38%	1/10/2024	54,844	0.03%
Deutsche Bank AG^	50,000	6.12%	14/7/2026	49,743	0.03%
Deutsche Bank AG	50,000	3.70%	30/5/2024	48,528	0.03%
LANXESS AG	50,000	0.00%	8/9/2027	44,691	0.03%
BMW International Investment BV	38,000	0.75%	8/3/2024	43,849	0.03%
Wurth Finance International BV	46,000	0.75%	22/11/2027	43,298	0.03%
Deutsche Telekom International Finance BV	30,000	7.50%	24/1/2033	40,548	0.02%
Grenke Finance plc	40,000	3.95%	9/7/2025	40,200	0.02%
Deutsche Bank AG^	50,000	3.55%	18/9/2031	40,146	0.02%
Mercedes-Benz Group AG	40,000	2.13%	3/7/2037	34,790	0.02%
Deutsche Telekom AG	45,000	1.75%	9/12/2049	30,879	0.02%
Deutsche Bank AG	30,000	4.50%	1/4/2025	28,556	0.02%
Deutsche Bank AG^	30,000	2.55%	7/1/2028	25,541	0.02%
Deutsche Bank AG^	25,000	3.73%	14/1/2032	18,412	0.01%
Deutsche Bank AG^	25,000	3.74%	7/1/2033	17,897	0.01%
Deutsche Bank AG^	20,000	4.88%	1/12/2032	16,700	0.01%
Mercedes-Benz Finance Canada, Inc.	20,000	2.97%	13/3/2024	14,362	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Telekom AG	10,000	3.13%	6/2/2034	10,110	0.01%
Deutsche Bank AG^	10,000	5.88%	8/7/2031	8,680	0.01%
Grenke Finance plc	4,000	0.63%	9/1/2025	3,725	0.00%
Aroundtown SA	5,000	4.63%	18/9/2025	3,574	0.00%
BMW Canada, Inc.	5,000	0.99%	14/1/2025	3,397	0.00%
Mercedes-Benz Finance Canada, Inc.	5,000	1.65%	22/9/2025	3,369	0.00%
				6,275,311	3.77%
Ireland 0.80%					
Ryanair DAC	111,000	0.88%	25/5/2026	105,813	0.06%
Kerry Group Financial Services Unltd Co.	100,000	2.38%	10/9/2025	104,598	0.06%
AIB Group plc^	100,000	3.63%	4/7/2026	103,533	0.06%
Smurfit Kappa Acquisitions ULC	100,000	2.88%	15/1/2026	103,437	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	105,000	3.50%	15/1/2025	100,259	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	100,000	3.15%	15/2/2024	96,988	0.06%
Dell Bank International DAC	105,000	0.50%	27/10/2026	96,947	0.06%
Smurfit Kappa Treasury ULC	100,000	1.50%	15/9/2027	95,568	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	125,000	3.40%	29/10/2033	95,073	0.06%
CRH Funding BV	100,000	1.63%	5/5/2030	90,660	0.05%
Linde plc	100,000	0.38%	30/9/2033	76,751	0.05%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	75,000	2.45%	29/10/2026	65,592	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	55,000	3.30%	30/1/2032	42,972	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	45,000	1.75%	29/10/2024	41,498	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	50,000	3.85%	29/10/2041	35,318	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	30,000	1.65%	29/10/2024	27,703	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	20,000	4.90%	1/12/2032	19,657	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	15,000	4.45%	1/10/2025	14,439	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	10,000	3.00%	29/10/2028	8,393	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	5,000	6.50%	15/7/2025	5,079	0.00%
				1,330,278	0.80%
Italy 0.73%					
Intesa Sanpaolo SpA	250,000	2.63%	20/6/2024	262,492	0.16%
UniCredit SpA	150,000	0.50%	9/4/2025	148,060	0.09%
Intesa Sanpaolo SpA	100,000	5.25%	13/1/2030	109,431	0.07%
FCA Bank SpA	100,000	0.00%	16/4/2024	101,551	0.06%
UniCredit SpA^	100,000	1.25%	16/6/2026	98,439	0.06%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.88%	15/1/2026	96,870	0.06%
Terna - Rete Elettrica Nazionale	100,000	1.00%	11/10/2028	90,739	0.05%
ASTM SpA	100,000	1.63%	8/2/2028	88,728	0.05%
Assicurazioni Generali SpA	100,000	2.43%	14/7/2031	87,305	0.05%
UniCredit SpA	100,000	0.85%	19/1/2031	77,150	0.05%
Assicurazioni Generali SpA^	50,000	6.27%	Perpetual	59,124	0.03%
				1,219,889	0.73%
Japan 2.95%					
Japan Government Bond	65,500,000	0.30%	20/12/2024	498,908	0.30%
Takeda Pharmaceutical Co., Ltd.	350,000	2.05%	31/3/2030	285,639	0.17%
Mitsubishi UFJ Financial Group, Inc.^	200,000	3.27%	19/9/2025	210,075	0.13%
Mitsubishi UFJ Financial Group, Inc.^	205,000	4.79%	18/7/2025	202,785	0.12%
Japan Government Bond	22,700,000	0.10%	20/12/2029	168,271	0.10%
Sumitomo Mitsui Financial Group, Inc.	170,000	2.70%	16/7/2024	163,191	0.10%
Mitsubishi UFJ Financial Group, Inc.	20,000,000	0.89%	31/1/2031	148,115	0.09%
Japan Government Bond	19,050,000	0.10%	20/9/2027	143,498	0.09%
Mizuho Financial Group, Inc.	18,000,000	0.98%	28/10/2032	133,678	0.08%
Nomura Holdings, Inc.	130,000	5.61%	6/7/2029	127,519	0.08%
Sumitomo Mitsui Financial Group, Inc.	140,000	3.04%	16/7/2029	121,452	0.07%
Sumitomo Mitsui Financial Group, Inc.	140,000	2.75%	15/1/2030	117,427	0.07%
Mizuho Financial Group, Inc.^	120,000	2.56%	13/9/2025	113,292	0.07%
East Japan Railway Co.	100,000	3.25%	8/9/2030	102,394	0.06%
Sumitomo Mitsui Financial Group, Inc.	100,000	0.93%	11/10/2024	102,184	0.06%
Mizuho Financial Group, Inc.^	130,000	2.20%	10/7/2031	101,532	0.06%
Takeda Pharmaceutical Co., Ltd.	100,000	2.25%	21/11/2026	101,264	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	98,860	0.06%
Mitsubishi UFJ Financial Group, Inc.	100,000	3.41%	7/3/2024	97,786	0.06%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.41%	14/6/2027	95,722	0.06%
Mitsubishi UFJ Financial Group, Inc.	105,000	1.41%	17/7/2025	95,357	0.06%
Mizuho Financial Group, Inc.	100,000	0.18%	13/4/2026	94,399	0.06%
Mizuho Financial Group, Inc.	100,000	2.10%	8/4/2032	88,828	0.05%
NTT Finance Corp.	100,000	0.40%	13/12/2028	88,000	0.05%
Mitsubishi UFJ Financial Group, Inc. ^	100,000	1.54%	20/7/2027	86,823	0.05%
Takeda Pharmaceutical Co., Ltd.	100,000	1.38%	9/7/2032	83,899	0.05%
Mitsubishi UFJ Financial Group, Inc.	100,000	3.75%	18/7/2039	80,983	0.05%
Mitsubishi UFJ Financial Group, Inc. ^	80,000	5.02%	20/7/2028	78,094	0.05%
Sumitomo Mitsui Financial Group, Inc.	75,000	2.45%	27/9/2024	71,306	0.04%
Mitsubishi UFJ Financial Group, Inc. ^	70,000	5.13%	20/7/2033	66,922	0.04%
Sumitomo Mitsui Financial Group, Inc.	70,000	3.45%	11/1/2027	65,397	0.04%
East Japan Railway Co.	50,000	4.75%	8/12/2031	58,652	0.04%
Nomura Holdings, Inc.	50,000	2.65%	16/1/2025	47,224	0.03%
Mitsubishi UFJ Financial Group, Inc.	50,000	3.29%	25/7/2027	45,998	0.03%
Sumitomo Mitsui Financial Group, Inc.	45,000	3.35%	18/10/2027	41,488	0.02%
Japan Government Bond	4,850,000	1.60%	20/6/2032	40,482	0.02%
Sumitomo Mitsui Financial Group, Inc.	50,000	2.22%	17/9/2031	38,552	0.02%
Mitsubishi UFJ Financial Group, Inc.	35,000	2.80%	18/7/2024	33,668	0.02%
Mizuho Financial Group, Inc. ^	35,000	4.25%	11/9/2029	32,297	0.02%
Honda Motor Co., Ltd.	35,000	2.53%	10/3/2027	32,034	0.02%
Sumitomo Mitsui Financial Group, Inc.	35,000	1.40%	17/9/2026	30,362	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	30,000	5.47%	13/9/2033	29,482	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	30,000	0.95%	19/7/2025	27,882	0.02%
Sumitomo Mitsui Financial Group, Inc.	35,000	2.13%	8/7/2030	27,728	0.02%
Japan Government Bond	3,200,000	1.90%	20/9/2042	26,836	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	30,000	2.85%	19/1/2033	23,884	0.01%
Nomura Holdings, Inc.	30,000	3.00%	22/1/2032	23,588	0.01%
Mizuho Financial Group, Inc.	25,000	3.66%	28/2/2027	23,222	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	30,000	2.31%	20/7/2032	23,132	0.01%
Mizuho Financial Group, Inc. ^	30,000	1.98%	8/9/2031	22,899	0.01%
Nomura Holdings, Inc.	25,000	2.33%	22/1/2027	21,915	0.01%
Takeda Pharmaceutical Co., Ltd.	30,000	3.18%	9/7/2050	20,520	0.01%
Mizuho Financial Group, Inc.	20,000	3.17%	11/9/2027	18,275	0.01%
Sumitomo Mitsui Financial Group, Inc.	20,000	1.47%	8/7/2025	18,225	0.01%
Mitsubishi UFJ Financial Group, Inc.	20,000	2.56%	25/2/2030	16,554	0.01%
Sumitomo Mitsui Financial Group, Inc.	20,000	1.90%	17/9/2028	16,524	0.01%
Sumitomo Mitsui Financial Group, Inc.	20,000	2.14%	23/9/2030	15,427	0.01%
Mizuho Financial Group, Inc.	20,000	2.56%	13/9/2031	15,293	0.01%
Mitsubishi UFJ Financial Group, Inc.	15,000	3.78%	2/3/2025	14,599	0.01%
Mitsubishi UFJ Financial Group, Inc.	15,000	3.96%	2/3/2028	14,168	0.01%
Mitsubishi UFJ Financial Group, Inc.	15,000	2.19%	25/2/2025	14,044	0.01%
Sumitomo Mitsui Financial Group, Inc.	15,000	0.95%	12/1/2026	13,218	0.01%
Mizuho Financial Group, Inc. ^	15,000	1.55%	9/7/2027	13,054	0.01%
Honda Motor Co., Ltd.	15,000	2.97%	10/3/2032	12,879	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	10,000	3.84%	17/4/2026	9,639	0.01%
Nomura Holdings, Inc.	10,000	2.61%	14/7/2031	7,715	0.00%
Takeda Pharmaceutical Co., Ltd.	10,000	3.38%	9/7/2060	6,726	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	5,000	2.34%	19/1/2028	4,406	0.00%
Nomura Holdings, Inc.	5,000	2.68%	16/7/2030	4,000	0.00%
				4,920,191	2.95%
Luxembourg 0.41%					
Eurofins Scientific SE	200,000	2.13%	25/7/2024	208,936	0.13%
ArcelorMittal SA	100,000	4.88%	26/9/2026	106,697	0.06%
Blackstone Property Partners Europe Holdings Sarl	100,000	2.20%	24/7/2025	94,872	0.06%
Logicor Financing Sarl	100,000	3.25%	13/11/2028	89,402	0.05%
Acef Holding SCA	100,000	0.75%	14/6/2028	78,464	0.05%
ArcelorMittal SA	30,000	4.55%	11/3/2026	29,105	0.02%
ArcelorMittal SA	25,000	6.55%	29/11/2027	25,198	0.02%
ArcelorMittal SA	25,000	6.80%	29/11/2032	24,924	0.01%
ArcelorMittal SA	20,000	7.00%	15/10/2039	20,106	0.01%
ArcelorMittal SA	5,000	6.75%	1/3/2041	4,860	0.00%
ArcelorMittal SA	5,000	4.25%	16/7/2029	4,466	0.00%
				687,030	0.41%
Mexico 0.35%					
America Movil SAB de CV	150,000	6.13%	30/3/2040	155,025	0.09%
America Movil SAB de CV	150,000	2.88%	7/5/2030	128,530	0.08%
Southern Copper Corp.	105,000	6.75%	16/4/2040	117,340	0.07%
America Movil SAB de CV	100,000	0.75%	26/6/2027	93,526	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
America Movil SAB de CV	50,000	5.75%	28/6/2030	60,882	0.04%
Grupo Televisa SAB	25,000	6.63%	15/1/2040	25,765	0.01%
				581,068	0.35%
Netherlands 3.18%					
Cooperatieve Rabobank UA	300,000	1.25%	23/3/2026	300,429	0.18%
ING Groep NV^	200,000	4.88%	14/11/2027	217,159	0.13%
Cooperatieve Rabobank UA	170,000	3.88%	22/8/2024	167,057	0.10%
EXOR NV	150,000	2.50%	8/10/2024	157,013	0.09%
GSK Capital BV	150,000	3.13%	28/11/2032	152,285	0.09%
ABN AMRO Bank NV	150,000	0.88%	22/4/2025	152,138	0.09%
Cooperatieve Rabobank UA	115,000	4.38%	4/8/2025	112,212	0.07%
ASR Nederland NV^	100,000	5.00%	Perpetual	105,882	0.06%
NN Group NV^	100,000	4.63%	8/4/2044	105,710	0.06%
Rentokil Initial Finance BV	100,000	3.88%	27/6/2027	105,692	0.06%
Achmea BV	100,000	3.63%	29/11/2025	105,585	0.06%
ING Groep NV	110,000	4.55%	2/10/2028	105,007	0.06%
NIBC Bank NV	100,000	2.00%	9/4/2024	103,892	0.06%
ING Groep NV	100,000	1.13%	14/2/2025	101,716	0.06%
Cooperatieve Rabobank UA	80,000	5.25%	23/5/2041	101,083	0.06%
PostNL NV	100,000	1.00%	21/11/2024	101,075	0.06%
ASML Holding NV	101,000	1.38%	7/7/2026	101,029	0.06%
Koninklijke DSM NV	100,000	1.00%	9/4/2025	100,708	0.06%
Siemens Financieringsmaatschappij NV	100,000	3.00%	8/9/2033	100,573	0.06%
ING Groep NV^	100,000	4.13%	24/8/2033	100,294	0.06%
Euronext NV	100,000	1.00%	18/4/2025	100,082	0.06%
ABN AMRO Bank NV	100,000	2.38%	1/6/2027	99,895	0.06%
NN Group NV^	100,000	5.25%	1/3/2043	98,777	0.06%
Koninklijke Philips NV	100,000	1.88%	5/5/2027	97,148	0.06%
Achmea BV	100,000	1.50%	26/5/2027	97,093	0.06%
JDE Peet's NV	100,000	0.00%	16/1/2026	94,635	0.06%
Akzo Nobel NV	100,000	1.50%	28/3/2028	94,339	0.06%
ABN AMRO Bank NV	100,000	0.60%	15/1/2027	93,858	0.06%
Unilever Finance Netherlands BV	100,000	2.25%	16/5/2034	92,930	0.06%
Koninklijke KPN NV	100,000	1.13%	11/9/2028	92,329	0.06%
CTP NV	100,000	2.13%	1/10/2025	91,776	0.06%
LeasePlan Corp. NV	100,000	0.25%	7/9/2026	91,361	0.05%
Wolters Kluwer NV	101,000	0.25%	30/3/2028	89,794	0.05%
American Medical Systems Europe BV	100,000	1.63%	8/3/2031	89,594	0.05%
DSV Finance BV	100,000	1.38%	16/3/2030	88,900	0.05%
ING Groep NV^	100,000	1.75%	16/2/2031	88,631	0.05%
ING Groep NV^	100,000	0.38%	29/9/2028	88,018	0.05%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.40%	1/5/2030	86,296	0.05%
de Volksbank NV	100,000	0.38%	3/3/2028	85,973	0.05%
JAB Holdings BV	100,000	1.00%	14/7/2031	80,817	0.05%
Koninklijke DSM NV	100,000	0.63%	23/6/2032	80,053	0.05%
ABN AMRO Bank NV	100,000	1.25%	20/1/2034	77,068	0.05%
Digital Intrepid Holding BV	100,000	1.38%	18/7/2032	75,900	0.05%
Cooperatieve Rabobank UA	100,000	0.63%	25/2/2033	75,838	0.05%
Thermo Fisher Scientific Finance I BV	100,000	2.00%	18/10/2051	66,283	0.04%
NXP BV/NXP Funding LLC/NXP USA, Inc.	60,000	4.40%	1/6/2027	57,505	0.03%
Cooperatieve Rabobank UA	50,000	1.38%	3/2/2027	49,275	0.03%
ING Groep NV^	50,000	3.87%	28/3/2026	47,994	0.03%
Cooperatieve Rabobank UA	45,000	5.25%	24/5/2041	45,541	0.03%
Cooperatieve Rabobank UA	50,000	5.25%	4/8/2045	45,083	0.03%
ING Groep NV	45,000	3.55%	9/4/2024	44,034	0.03%
ING Groep NV^	30,000	4.25%	28/3/2033	26,516	0.02%
Aegon NV	21,000	6.13%	15/12/2031	26,151	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	25,000	4.30%	18/6/2029	23,172	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	25,000	3.13%	15/2/2042	16,849	0.01%
Koninklijke Philips NV	15,000	6.88%	11/3/2038	15,887	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	2.50%	11/5/2031	15,807	0.01%
Koninklijke Ahold Delhaize NV	15,000	5.70%	1/10/2040	14,920	0.01%
ING Groep NV^	15,000	1.73%	1/4/2027	13,213	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	15,000	2.65%	15/2/2032	11,733	0.01%
Koninklijke KPN NV	10,000	8.38%	1/10/2030	11,193	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	10,000	3.25%	11/5/2041	6,950	0.00%
ING Groep NV^	5,000	4.02%	28/3/2028	4,670	0.00%
Koninklijke Philips NV	5,000	5.00%	15/3/2042	4,380	0.00%
				5,294,800	3.18%
New Zealand 0.13%					
Westpac Securities NZ Ltd.	100,000	0.43%	14/12/2026	92,685	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ASB Bank Ltd.	100,000	5.93%	16/11/2026	63,616	0.04%
ASB Bank Ltd.	70,000	1.83%	19/8/2024	41,572	0.02%
Westpac New Zealand Ltd.	40,000	3.70%	16/2/2027	23,418	0.01%
				221,291	0.13%
Norway 0.32%					
DNB Bank A.S.A [^]	100,000	4.00%	17/8/2027	113,869	0.07%
DNB Bank A.S.A [^]	100,000	4.63%	28/2/2033	105,010	0.07%
DNB Bank A.S.A [^]	100,000	3.13%	21/9/2027	104,213	0.06%
DNB Bank A.S.A [^]	100,000	1.63%	31/5/2026	101,159	0.06%
Sparebank 1 Oestlandet	100,000	0.25%	30/9/2024	100,086	0.06%
				524,337	0.32%
Romania 0.06%					
NE Property BV	100,000	1.75%	23/11/2024	99,653	0.06%
				99,653	0.06%
Spain 1.97%					
Telefonica Europe BV	105,000	5.88%	14/2/2033	124,715	0.07%
Banco Santander SA	125,000	5.15%	18/8/2025	123,793	0.07%
Telefonica Emisiones SA	140,000	5.21%	8/3/2047	113,022	0.07%
Banco Santander SA [^]	100,000	3.13%	6/10/2026	111,435	0.07%
Amadeus IT Group SA	100,000	2.50%	20/5/2024	105,020	0.06%
CaixaBank SA [^]	100,000	3.75%	15/2/2029	104,781	0.06%
CaixaBank SA	100,000	3.75%	7/9/2029	104,342	0.06%
Banco Santander SA	100,000	2.50%	18/3/2025	104,049	0.06%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.38%	20/9/2027	103,570	0.06%
Telefonica Emisiones SA	100,000	1.53%	17/1/2025	102,935	0.06%
Banco Santander SA [^]	100,000	0.10%	26/1/2025	102,855	0.06%
Banco Santander SA	100,000	3.13%	19/1/2027	102,334	0.06%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.38%	14/5/2025	101,488	0.06%
Telefonica Emisiones SA	100,000	1.50%	11/9/2025	101,329	0.06%
CaixaBank SA	100,000	0.63%	1/10/2024	101,075	0.06%
Telefonica Emisiones SA	100,000	2.93%	17/10/2029	100,710	0.06%
Telefonica Europe BV	90,000	8.25%	15/9/2030	100,446	0.06%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.00%	21/6/2026	97,322	0.06%
Banco de Sabadell SA	100,000	0.88%	22/7/2025	97,296	0.06%
Telefonica Emisiones SA	100,000	1.72%	12/1/2028	96,588	0.06%
Merlin Properties Socimi SA	100,000	2.38%	13/7/2027	95,472	0.06%
CaixaBank SA	100,000	1.13%	12/11/2026	95,048	0.06%
Banco Bilbao Vizcaya Argentaria SA [^]	100,000	0.13%	24/3/2027	94,273	0.06%
CaixaBank SA [^]	100,000	0.63%	21/1/2028	92,568	0.06%
Abertis Infraestructuras SA	100,000	3.00%	27/3/2031	92,434	0.06%
Banco Santander SA	100,000	0.20%	11/2/2028	87,870	0.05%
Banco Santander SA [^]	100,000	0.63%	24/6/2029	87,526	0.05%
Banco Santander SA	80,000	2.96%	25/3/2031	64,164	0.04%
Telefonica Emisiones SA	50,000	5.38%	2/2/2026	60,049	0.04%
Telefonica Emisiones SA	50,000	5.45%	8/10/2029	59,565	0.04%
Banco Santander SA	55,000	3.89%	24/5/2024	53,828	0.03%
Banco Santander SA	55,000	5.29%	18/8/2027	53,656	0.03%
Banco Santander SA [^]	50,000	4.18%	24/3/2028	46,340	0.03%
Banco Bilbao Vizcaya Argentaria SA [^]	45,000	6.14%	14/9/2028	45,152	0.03%
Banco Santander SA	45,000	3.80%	23/2/2028	40,838	0.02%
Telefonica Emisiones SA	40,000	4.10%	8/3/2027	37,913	0.02%
Banco Santander SA	45,000	2.75%	3/12/2030	34,456	0.02%
Banco Santander SA [^]	15,000	3.23%	22/11/2032	11,356	0.01%
Banco Santander SA	10,000	5.18%	19/11/2025	9,874	0.01%
Banco Santander SA	10,000	2.71%	27/6/2024	9,599	0.01%
Banco Santander SA	5,000	3.50%	24/3/2025	4,824	0.00%
Banco Bilbao Vizcaya Argentaria SA	5,000	1.13%	18/9/2025	4,473	0.00%
Telefonica Emisiones SA	5,000	4.90%	6/3/2048	3,857	0.00%
				3,284,240	1.97%
Sweden 0.90%					
Svenska Handelsbanken AB	150,000	0.13%	3/11/2026	140,032	0.08%
Skandinaviska Enskilda Banken AB	100,000	4.00%	9/11/2026	106,935	0.06%
Skandinaviska Enskilda Banken AB	100,000	3.25%	24/11/2025	105,362	0.06%
Swedbank AB	100,000	0.25%	9/10/2024	100,533	0.06%
Svenska Handelsbanken AB	100,000	2.63%	5/9/2029	99,598	0.06%
Swedbank AB	100,000	2.10%	25/5/2027	99,300	0.06%
Sagax AB	100,000	2.25%	13/3/2025	98,446	0.06%
Investor AB	100,000	2.75%	10/6/2032	97,968	0.06%
EQT AB	100,000	2.38%	6/4/2028	93,725	0.06%
Fastighets AB Balder	100,000	1.88%	14/3/2025	90,320	0.06%
Akelius Residential Property Financing BV	100,000	1.00%	17/1/2028	85,791	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Svenska Handelsbanken AB	100,000	0.50%	18/2/2030	83,015	0.05%
Telia Co. AB	100,000	0.13%	27/11/2030	80,008	0.05%
Akelius Residential Property Financing BV	100,000	0.75%	22/2/2030	76,334	0.05%
SBB Treasury OYJ	100,000	0.75%	14/12/2028	68,052	0.04%
Heimstaden Bostad Treasury BV	100,000	1.63%	13/10/2031	67,662	0.04%
				1,493,081	0.90%
Switzerland 1.63%					
Nestle SA	200,000	2.25%	8/11/2029	218,622	0.13%
UBS Group AG^	200,000	2.75%	15/6/2027	201,826	0.12%
UBS AG	200,000	0.50%	31/3/2031	161,618	0.10%
Credit Suisse Group AG^	150,000	1.25%	17/7/2025	143,646	0.09%
Zurich Finance Ireland Designated Activity Co.^	100,000	5.13%	23/11/2052	109,207	0.07%
Nestle SA	100,000	2.13%	15/7/2030	108,263	0.07%
Credit Suisse Group AG^	100,000	7.75%	1/3/2029	106,040	0.06%
Credit Suisse Group AG	100,000	2.75%	8/8/2025	103,814	0.06%
Holcim Finance Luxembourg SA	100,000	2.38%	9/4/2025	103,512	0.06%
Credit Suisse AG	100,000	2.13%	31/5/2024	101,299	0.06%
Givaudan Finance Europe BV	100,000	1.00%	22/4/2027	96,520	0.06%
Credit Suisse AG	100,000	0.45%	19/5/2025	94,663	0.06%
Richemont International Holding SA	100,000	1.50%	26/3/2030	93,313	0.06%
Credit Suisse Group AG^	100,000	2.13%	13/10/2026	90,719	0.05%
Coca-Cola HBC Finance BV	100,000	1.63%	14/5/2031	88,273	0.05%
Credit Suisse Group AG^	100,000	1.00%	24/6/2027	83,663	0.05%
Novartis Capital Corp.	90,000	4.40%	6/5/2044	83,577	0.05%
Holcim Finance Luxembourg SA	100,000	0.50%	3/9/2030	80,237	0.05%
Zurich Finance Ireland Designated Activity Co.	100,000	1.63%	17/6/2039	74,422	0.04%
Novartis Capital Corp.	75,000	2.00%	14/2/2027	68,279	0.04%
Novartis Capital Corp.	50,000	3.40%	6/5/2024	48,995	0.03%
Credit Suisse AG	50,000	4.75%	9/8/2024	47,762	0.03%
Credit Suisse Group AG	50,000	3.75%	26/3/2025	45,153	0.03%
Novartis Capital Corp.	45,000	3.00%	20/11/2025	43,151	0.03%
Nestle Finance International Ltd.	60,000	0.88%	14/6/2041	41,162	0.03%
Nestle Finance International Ltd.	50,000	0.38%	12/5/2032	40,165	0.02%
Nestle Finance International Ltd.	50,000	0.00%	3/3/2033	37,464	0.02%
Credit Suisse Group AG	40,000	4.55%	17/4/2026	35,588	0.02%
Credit Suisse Group AG	40,000	4.88%	15/5/2045	27,505	0.02%
Tyco Electronics Group SA	25,000	3.13%	15/8/2027	23,064	0.01%
Credit Suisse AG	25,000	3.70%	21/2/2025	23,030	0.01%
Credit Suisse AG	25,000	1.25%	7/8/2026	20,184	0.01%
Novartis Capital Corp.	25,000	2.75%	14/8/2050	17,394	0.01%
Nestle Finance International Ltd.	20,000	1.75%	2/11/2037	16,966	0.01%
Novartis Capital Corp.	15,000	1.75%	14/2/2025	14,149	0.01%
Credit Suisse USA, Inc.	10,000	7.13%	15/7/2032	10,103	0.01%
Tyco Electronics Group SA	5,000	7.13%	1/10/2037	5,711	0.00%
Novartis Capital Corp.	5,000	4.00%	20/11/2045	4,413	0.00%
				2,713,472	1.63%
Taiwan 0.10%					
TSMC Arizona Corp.	200,000	2.50%	25/10/2031	164,314	0.10%
				164,314	0.10%
Tanzania 0.02%					
AngloGold Ashanti Holdings plc	40,000	3.75%	1/10/2030	34,930	0.02%
				34,930	0.02%
United Kingdom 8.14%					
GSK Capital BV	250,000	3.00%	28/11/2027	260,781	0.16%
HSBC Holdings plc^	250,000	0.98%	24/5/2025	231,269	0.14%
Santander UK plc	200,000	1.13%	10/3/2025	202,877	0.12%
Nationwide Building Society	200,000	2.00%	28/4/2027	197,235	0.12%
CCEP Finance Ireland DAC	200,000	0.00%	6/9/2025	194,602	0.12%
Heathrow Funding Ltd.	125,000	6.45%	10/12/2031	154,722	0.09%
Sky Ltd.	150,000	2.50%	15/9/2026	153,662	0.09%
United Utilities Water Ltd.	130,000	5.00%	28/2/2035	153,389	0.09%
South Eastern Power Networks plc	125,000	5.50%	5/6/2026	152,098	0.09%
GlaxoSmithKline Capital plc	145,000	1.25%	21/5/2026	144,149	0.09%
Barclays Bank plc	130,000	2.25%	10/6/2024	137,271	0.08%
HSBC Holdings plc^	140,000	3.80%	11/3/2025	136,355	0.08%
Lloyds Bank plc	100,000	7.63%	22/4/2025	126,476	0.08%
Barclays plc	130,000	5.20%	12/5/2026	126,336	0.08%
HSBC Holdings plc^	100,000	8.20%	16/11/2034	124,610	0.07%
Barclays plc^	100,000	8.41%	14/11/2032	124,170	0.07%
HSBC Holdings plc^	135,000	4.58%	19/6/2029	124,116	0.07%
National Grid Electricity Distribution South West plc	100,000	5.88%	25/3/2027	122,285	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Virgin Money UK plc [^]	100,000	3.13%	22/6/2025	113,895	0.07%
Rentokil Initial plc	100,000	5.00%	27/6/2032	113,459	0.07%
Coca-Cola Europacific Partners plc ¹	125,000	1.13%	12/4/2029	113,331	0.07%
Severn Trent Utilities Finance plc	100,000	4.63%	30/11/2034	112,923	0.07%
Barclays plc	115,000	4.38%	11/9/2024	112,521	0.07%
National Grid plc	100,000	3.50%	16/10/2026	112,201	0.07%
Sanctuary Capital plc	100,000	5.00%	26/4/2047	112,015	0.07%
Bunzl Finance plc	100,000	2.25%	11/6/2025	111,594	0.07%
Santander UK Group Holdings plc [^]	100,000	2.92%	8/5/2026	111,134	0.07%
Lloyds Banking Group plc [^]	100,000	1.88%	15/1/2026	110,892	0.07%
Gatwick Funding Ltd.	114,000	2.50%	15/4/2030	109,807	0.07%
M&G plc [^]	100,000	5.63%	20/10/2051	109,363	0.07%
NatWest Group plc [^]	110,000	5.52%	30/9/2028	108,918	0.07%
Rothsay Life plc	100,000	3.38%	12/7/2026	108,300	0.07%
HSBC Holdings plc [^]	100,000	6.36%	16/11/2032	108,150	0.06%
Land Securities Capital Markets plc	100,000	2.38%	29/3/2027	107,642	0.06%
Barclays plc [^]	100,000	1.70%	3/11/2026	106,635	0.06%
easyJet plc	109,000	0.88%	11/6/2025	105,999	0.06%
Annington Funding plc	100,000	4.75%	9/8/2033	105,593	0.06%
Bazalgette Finance plc	100,000	2.38%	29/11/2027	105,503	0.06%
Barclays plc [^]	100,000	5.26%	29/1/2034	105,175	0.06%
Notting Hill Genesis	100,000	2.88%	31/1/2029	104,712	0.06%
Clarion Funding plc	100,000	2.63%	18/1/2029	104,213	0.06%
NatWest Group plc [^]	100,000	2.00%	4/3/2025	104,099	0.06%
National Grid Electricity Distribution East Midlands plc	100,000	3.53%	20/9/2028	103,940	0.06%
NatWest Group plc [^]	100,000	4.07%	6/9/2028	103,904	0.06%
GlaxoSmithKline Capital plc	75,000	6.38%	9/3/2039	103,587	0.06%
Lloyds Banking Group plc [^]	100,000	4.50%	18/3/2030	102,541	0.06%
Lloyds Banking Group plc [^]	100,000	2.00%	12/4/2028	102,336	0.06%
HSBC Holdings plc	100,000	0.88%	6/9/2024	102,305	0.06%
Vodafone Group plc ¹	115,000	5.25%	30/5/2048	102,116	0.06%
InterContinental Hotels Group plc	100,000	1.63%	8/10/2024	102,066	0.06%
NatWest Markets plc	100,000	2.00%	27/8/2025	101,447	0.06%
GlaxoSmithKline Capital, Inc.	90,000	6.38%	15/5/2038	101,224	0.06%
Sky Ltd.	100,000	2.75%	27/11/2029	100,456	0.06%
Vodafone International Financing DAC	100,000	3.75%	2/12/2034	100,444	0.06%
Barclays plc [^]	95,000	7.44%	2/11/2033	100,012	0.06%
HSBC Holdings plc [^]	100,000	3.00%	29/5/2030	99,947	0.06%
Annington Funding plc	100,000	3.18%	12/7/2029	99,907	0.06%
NatWest Group plc [^]	100,000	2.11%	28/11/2031	99,754	0.06%
HSBC Holdings plc	100,000	2.50%	15/3/2027	99,604	0.06%
WPP Finance SA	100,000	2.38%	19/5/2027	99,510	0.06%
Lloyds Banking Group plc	105,000	4.38%	22/3/2028	99,377	0.06%
Lloyds Bank Corporate Markets plc	100,000	0.38%	28/1/2025	99,321	0.06%
Barclays plc [^]	100,000	5.30%	9/8/2026	99,313	0.06%
RELX Finance BV	100,000	1.38%	12/5/2026	99,127	0.06%
British Telecommunications plc	100,000	0.50%	12/9/2025	97,615	0.06%
HSBC Holdings plc [^]	105,000	5.40%	11/8/2033	97,537	0.06%
HSBC Holdings plc [^]	100,000	4.18%	9/12/2025	97,073	0.06%
Vodafone Group plc	100,000	1.50%	24/7/2027	97,063	0.06%
Lloyds Banking Group plc	100,000	4.58%	10/12/2025	96,577	0.06%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.38%	19/5/2026	96,380	0.06%
HSBC Holdings plc	100,000	4.38%	23/11/2026	96,117	0.06%
HSBC Holdings plc	100,000	4.95%	31/3/2030	95,516	0.06%
NatWest Markets plc	100,000	0.13%	12/11/2025	95,493	0.06%
Standard Chartered plc [^]	100,000	0.90%	2/7/2027	94,295	0.06%
London Stock Exchange Group plc	100,000	1.75%	19/9/2029	93,924	0.06%
Vodafone Group plc	100,000	1.88%	20/11/2029	93,558	0.06%
Lloyds Banking Group plc	100,000	4.55%	16/8/2028	93,494	0.06%
Coca-Cola Europacific Partners plc	100,000	1.88%	18/3/2030	93,163	0.06%
Great Rolling Stock Co. plc	76,000	6.50%	5/4/2031	92,787	0.06%
HSBC Holdings plc [^]	105,000	4.76%	29/3/2033	90,859	0.05%
Blend Funding plc	100,000	3.46%	21/9/2047	89,562	0.05%
NatWest Group plc	90,000	4.80%	5/4/2026	88,000	0.05%
AstraZeneca plc	100,000	0.38%	3/6/2029	87,940	0.05%
AstraZeneca plc	95,000	4.38%	16/11/2045	85,633	0.05%
Bromford Housing Group Ltd.	100,000	3.13%	3/5/2048	84,306	0.05%
Heathrow Funding Ltd.	100,000	1.13%	8/10/2030	83,214	0.05%
Vodafone Group plc	100,000	3.38%	8/8/2049	82,250	0.05%
HSBC Holdings plc [^]	85,000	2.63%	7/11/2025	80,065	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Motability Operations Group plc	100,000	2.13%	18/1/2042	79,279	0.05%
AstraZeneca plc	100,000	1.38%	6/8/2030	79,028	0.05%
Barclays plc^	100,000	1.11%	12/5/2032	78,368	0.05%
HSBC Holdings plc^	100,000	2.36%	18/8/2031	76,606	0.05%
HSBC Holdings plc	75,000	4.30%	8/3/2026	72,575	0.04%
AstraZeneca plc	75,000	3.38%	16/11/2025	72,487	0.04%
HSBC Holdings plc^	80,000	3.97%	22/5/2030	69,918	0.04%
Lloyds Banking Group plc^	75,000	3.75%	18/3/2028	69,150	0.04%
Unilever Capital Corp.	70,000	3.25%	7/3/2024	68,745	0.04%
Barclays plc^	70,000	5.75%	9/8/2033	66,259	0.04%
Lloyds Banking Group plc	65,000	3.90%	12/3/2024	63,797	0.04%
HSBC Holdings plc^	60,000	8.11%	3/11/2033	63,585	0.04%
Aviva plc^	50,000	6.88%	20/5/2058	61,783	0.04%
HSBC Holdings plc^	65,000	4.76%	9/6/2028	61,550	0.04%
Aviva plc^	50,000	6.13%	14/11/2036	60,044	0.04%
Barclays plc^	65,000	5.09%	20/6/2030	59,937	0.04%
British Telecommunications plc	50,000	9.63%	15/12/2030	59,684	0.04%
Santander UK Group Holdings plc^	65,000	1.53%	21/8/2026	57,221	0.03%
Vodafone Group plc	45,000	5.90%	26/11/2032	57,080	0.03%
Vodafone Group plc	55,000	6.15%	27/2/2037	55,656	0.03%
Santander UK Group Holdings plc^	65,000	2.47%	11/1/2028	55,593	0.03%
Thames Water Utilities Finance plc	50,000	5.13%	28/9/2037	55,364	0.03%
HSBC Holdings plc	50,000	6.00%	29/3/2040	54,920	0.03%
HSBC Holdings plc^	70,000	2.80%	24/5/2032	54,035	0.03%
Southern Electric Power Distribution plc	50,000	4.63%	20/2/2037	53,980	0.03%
Mead Johnson Nutrition Co.	55,000	4.13%	15/11/2025	53,864	0.03%
NatWest Group plc^	55,000	4.27%	22/3/2025	53,716	0.03%
HSBC Holdings plc	55,000	4.25%	18/8/2025	52,953	0.03%
Wellcome Trust Ltd.	100,000	1.50%	14/7/2071	52,368	0.03%
Barclays plc^	50,000	7.33%	2/11/2026	51,839	0.03%
Lloyds Banking Group plc	70,000	4.34%	9/1/2048	51,269	0.03%
RELX Capital, Inc.	60,000	3.00%	22/5/2030	51,094	0.03%
Southern Water Services Finance Ltd.	40,000	6.19%	31/3/2029	49,737	0.03%
Northumbrian Water Finance plc	40,000	5.63%	29/4/2033	48,413	0.03%
HSBC Holdings plc^	50,000	5.21%	11/8/2028	48,150	0.03%
GlaxoSmithKline Capital, Inc.	50,000	3.88%	15/5/2028	48,040	0.03%
Prudential plc	40,000	6.13%	19/12/2031	47,582	0.03%
HSBC Holdings plc	55,000	5.25%	14/3/2044	46,580	0.03%
GlaxoSmithKline Capital plc	36,000	5.25%	19/12/2033	45,162	0.03%
HSBC Holdings plc^	55,000	2.21%	17/8/2029	44,422	0.03%
HSBC Holdings plc^	50,000	2.25%	22/11/2027	43,313	0.03%
British Telecommunications plc	34,000	5.75%	7/12/2028	41,698	0.03%
Barclays plc^	40,000	7.39%	2/11/2028	41,606	0.03%
NatWest Group plc^	45,000	1.64%	14/6/2027	38,995	0.02%
Barclays plc	40,000	4.84%	9/5/2028	36,862	0.02%
NatWest Group plc^	35,000	7.47%	10/11/2026	36,445	0.02%
Segro plc	30,000	5.75%	20/6/2035	36,399	0.02%
AstraZeneca plc	60,000	2.13%	6/8/2050	35,331	0.02%
Vodafone Group plc	45,000	4.25%	17/9/2050	34,762	0.02%
Barclays plc	40,000	4.95%	10/1/2047	34,558	0.02%
Royalty Pharma plc	55,000	3.35%	2/9/2051	34,094	0.02%
AstraZeneca plc	30,000	6.45%	15/9/2037	33,860	0.02%
HSBC Holdings plc	35,000	6.50%	15/9/2037	33,698	0.02%
Barclays plc	35,000	5.25%	17/8/2045	31,498	0.02%
AstraZeneca plc	35,000	0.70%	8/4/2026	30,796	0.02%
Barclays plc^	40,000	2.89%	24/11/2032	30,441	0.02%
Astrazeneca Finance LLC	35,000	1.75%	28/5/2028	30,061	0.02%
Santander UK Group Holdings plc^	35,000	1.67%	14/6/2027	29,679	0.02%
NatWest Group plc^	40,000	3.03%	28/11/2035	29,509	0.02%
NatWest Group plc^	30,000	4.89%	18/5/2029	28,279	0.02%
CNH Industrial NV	30,000	3.85%	15/11/2027	28,222	0.02%
HSBC Holdings plc^	30,000	4.04%	13/3/2028	27,669	0.02%
Barclays plc^	40,000	3.33%	24/11/2042	27,494	0.02%
Prudential plc	30,000	3.13%	14/4/2030	26,114	0.02%
Barclays plc	25,000	3.65%	16/3/2025	23,996	0.01%
HSBC Holdings plc^	25,000	4.29%	12/9/2026	23,988	0.01%
Lloyds Banking Group plc^	25,000	4.98%	11/8/2033	22,928	0.01%
Unilever Capital Corp.	35,000	2.63%	12/8/2051	22,766	0.01%
3i Group plc	18,000	5.75%	3/12/2032	21,486	0.01%
Heathrow Funding Ltd.	30,000	3.25%	21/5/2025	21,099	0.01%
HSBC Holdings plc	20,000	6.80%	1/6/2038	19,844	0.01%

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HSBC Holdings plc	20,000	4.25%	14/3/2024	19,653	0.01%
WPP Finance 2010	20,000	3.75%	19/9/2024	19,371	0.01%
Astrazeneca Finance LLC	20,000	0.70%	28/5/2024	18,866	0.01%
Heathrow Funding Ltd.	30,000	3.73%	13/4/2033	18,696	0.01%
nVent Finance Sarl	20,000	4.55%	15/4/2028	18,460	0.01%
Unilever Capital Corp.	15,000	5.90%	15/11/2032	16,203	0.01%
Vodafone Group plc	20,000	4.38%	19/2/2043	15,958	0.01%
Smith & Nephew plc	20,000	2.03%	14/10/2030	15,699	0.01%
Vodafone Group plc	15,000	4.13%	30/5/2025	14,764	0.01%
Vodafone Group plc	15,000	5.00%	30/5/2038	13,784	0.01%
Mead Johnson Nutrition Co.	15,000	4.60%	1/6/2044	13,459	0.01%
National Grid Electricity Transmission plc	20,000	2.30%	22/6/2029	12,572	0.01%
Sunderland SHG Finance plc	9,753	6.38%	31/3/2042	12,370	0.01%
Barclays plc^	10,000	5.50%	9/8/2028	9,723	0.01%
Unilever Capital Corp.	10,000	0.63%	12/8/2024	9,361	0.01%
NatWest Group plc^	10,000	4.45%	8/5/2030	9,078	0.01%
Lloyds Banking Group plc^	10,000	3.57%	7/11/2028	8,993	0.01%
AstraZeneca plc	10,000	4.38%	17/8/2048	8,968	0.01%
Vodafone Group plc	10,000	4.88%	19/6/2049	8,413	0.01%
Unilever Capital Corp.	10,000	1.75%	12/8/2031	7,892	0.00%
National Grid Electricity Transmission plc	10,000	5.22%	16/9/2031	7,294	0.00%
Lloyds Banking Group plc	10,000	3.50%	3/2/2025	7,018	0.00%
Anglian Water Services Financing plc	10,000	4.53%	26/8/2032	6,998	0.00%
Aviva plc	10,000	4.00%	2/10/2030	6,574	0.00%
Barclays plc^	10,000	2.17%	23/6/2027	6,460	0.00%
Vodafone Group plc	5,000	7.88%	15/2/2030	5,626	0.00%
United Utilities plc	5,000	6.88%	15/8/2028	5,274	0.00%
HSBC Holdings plc^	5,000	7.34%	3/11/2026	5,200	0.00%
GlaxoSmithKline Capital, Inc.	5,000	3.63%	15/5/2025	4,885	0.00%
AstraZeneca plc	5,000	4.00%	17/1/2029	4,806	0.00%
Unilever Capital Corp.	5,000	2.90%	5/5/2027	4,673	0.00%
Lloyds Banking Group plc	5,000	5.30%	1/12/2045	4,275	0.00%
Heathrow Funding Ltd.	5,000	2.69%	13/10/2027	3,300	0.00%
				13,563,125	8.14%
United States 58.73%					
Thermo Fisher Scientific, Inc. ¹	350,000	3.20%	21/1/2026	370,151	0.22%
Booking Holdings, Inc.	300,000	4.00%	15/11/2026	322,573	0.19%
Goldman Sachs Group, Inc.^	320,000	1.54%	10/9/2027	276,449	0.17%
Goldman Sachs Group, Inc.^	250,000	4.48%	23/8/2028	239,128	0.14%
Morgan Stanley^	245,000	4.43%	23/1/2030	228,726	0.14%
Merck & Co., Inc. ¹	225,000	1.88%	15/10/2026	228,575	0.14%
Wells Fargo & Co.	200,000	2.00%	28/7/2025	221,991	0.13%
Stellantis NV	200,000	3.88%	5/1/2026	212,138	0.13%
Wells Fargo & Co.^	200,000	1.34%	4/5/2025	205,851	0.12%
Bank of America Corp.^	225,000	3.42%	20/12/2028	204,082	0.12%
Oracle Corp.	225,000	1.65%	25/3/2026	201,640	0.12%
Huntington Bancshares, Inc.^	210,000	4.44%	4/8/2028	199,593	0.12%
AT&T, Inc.	200,000	1.80%	5/9/2026	198,395	0.12%
Mondelez International, Inc.	200,000	1.63%	8/3/2027	195,463	0.12%
Apple, Inc. ¹	220,000	2.20%	11/9/2029	190,058	0.11%
Illinois Tool Works, Inc.	200,000	0.63%	5/12/2027	186,714	0.11%
PepsiCo, Inc.	200,000	0.50%	6/5/2028	183,486	0.11%
Goldman Sachs Group, Inc.	170,000	6.75%	1/10/2037	181,059	0.11%
McDonald's Corp.	200,000	1.60%	15/3/2031	178,949	0.11%
Mondelez International, Inc.	200,000	0.25%	17/3/2028	177,598	0.11%
Wells Fargo & Co.	180,000	3.55%	29/9/2025	173,149	0.10%
Air Lease Corp.	170,000	4.25%	15/9/2024	166,465	0.10%
Wells Fargo & Co.^	165,000	4.54%	15/8/2026	161,843	0.10%
Bank of America Corp.^	200,000	0.65%	26/10/2031	160,482	0.10%
Bank of America Corp.^	180,000	1.20%	24/10/2026	160,338	0.10%
Warnermedia Holdings, Inc.	205,000	5.14%	15/3/2052	150,528	0.09%
Apple, Inc. ¹	155,000	2.90%	12/9/2027	144,743	0.09%
Charter Communications Operating LLC/Charter Communications Operating Capital	175,000	5.75%	1/4/2048	143,920	0.09%
Wells Fargo & Co.	150,000	3.00%	19/2/2025	143,751	0.09%
Bank of America Corp.	155,000	3.25%	21/10/2027	143,258	0.09%
Bank of America Corp.^	180,000	2.57%	20/10/2032	141,202	0.08%
Fiserv, Inc.	145,000	2.75%	1/7/2024	139,856	0.08%
Bank of America Corp.^	135,000	6.20%	10/11/2028	138,974	0.08%
American Express Co.	140,000	3.38%	3/5/2024	137,218	0.08%
Nestle Holdings, Inc.	125,000	2.13%	4/4/2027	136,798	0.08%

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Morgan Stanley^	155,000	0.99%	10/12/2026	136,028	0.08%
Microsoft Corp. ¹	140,000	4.20%	3/11/2035	135,572	0.08%
Citigroup, Inc.	110,000	8.13%	15/7/2039	135,209	0.08%
Goldman Sachs Group, Inc.	160,000	0.88%	21/1/2030	134,435	0.08%
Bank of America Corp.^	145,000	3.97%	5/3/2029	133,847	0.08%
Home Depot, Inc. ¹	125,000	5.88%	16/12/2036	133,749	0.08%
Apple, Inc. ¹	150,000	0.70%	8/2/2026	133,294	0.08%
Oracle Corp.	155,000	2.95%	1/4/2030	132,308	0.08%
Metropolitan Life Global Funding I	140,000	0.55%	16/6/2027	131,142	0.08%
Goldman Sachs Group, Inc.	150,000	0.25%	26/1/2028	130,889	0.08%
Bank of America Corp.^	140,000	4.27%	23/7/2029	130,768	0.08%
Oracle Corp.	120,000	6.90%	9/11/2052	129,857	0.08%
Verizon Communications, Inc.	150,000	4.52%	15/9/2048	128,327	0.08%
Baxter International, Inc.	125,000	0.40%	15/5/2024	127,966	0.08%
Morgan Stanley^	135,000	0.79%	22/1/2025	127,850	0.08%
Abbott Laboratories	130,000	4.90%	30/11/2046	127,200	0.08%
Cigna Corp.	130,000	4.13%	15/11/2025	127,121	0.08%
Intel Corp.	130,000	3.70%	29/7/2025	126,903	0.08%
Visa, Inc.	130,000	2.00%	15/6/2029	126,840	0.08%
Bristol-Myers Squibb Co.	130,000	5.00%	15/8/2045	126,111	0.08%
Amazon.com, Inc.	140,000	3.88%	22/8/2037	124,176	0.07%
Citigroup, Inc.^	125,000	4.14%	24/5/2025	123,091	0.07%
AbbVie, Inc.	125,000	3.60%	14/5/2025	121,162	0.07%
HCA, Inc.	120,000	5.88%	15/2/2026	120,767	0.07%
Morgan Stanley^	100,000	5.79%	18/11/2033	120,529	0.07%
Bank of America Corp.^	130,000	3.59%	21/7/2028	119,726	0.07%
Pfizer, Inc.	130,000	4.30%	15/6/2043	119,565	0.07%
Kraft Heinz Foods Co.	110,000	6.88%	26/1/2039	119,511	0.07%
AbbVie, Inc.	125,000	3.20%	14/5/2026	118,314	0.07%
Citigroup, Inc.	15,000,000	2.40%	31/10/2025	117,831	0.07%
Capital One Financial Corp.^	125,000	2.64%	3/3/2026	117,200	0.07%
Bank of America Corp.^	125,000	0.98%	22/4/2025	117,160	0.07%
Wells Fargo & Co.^	125,000	4.48%	4/4/2031	117,154	0.07%
TWDC Enterprises 18 Corp.	135,000	4.13%	1/6/2044	116,638	0.07%
JPMorgan Chase & Co.^	125,000	0.82%	1/6/2025	116,591	0.07%
JPMorgan Chase & Co.^	125,000	0.97%	23/6/2025	116,559	0.07%
Upjohn Finance BV	125,000	1.36%	23/6/2027	115,945	0.07%
Wells Fargo & Co.^	125,000	3.53%	24/3/2028	115,885	0.07%
Merck & Co., Inc.	135,000	4.00%	7/3/2049	115,684	0.07%
Verizon Communications, Inc.	100,000	4.75%	17/2/2034	115,128	0.07%
AbbVie, Inc.	120,000	2.60%	21/11/2024	114,891	0.07%
AT&T, Inc.	170,000	3.55%	15/9/2055	114,821	0.07%
CVS Health Corp.	125,000	4.78%	25/3/2038	114,534	0.07%
Wyeth LLC	100,000	6.50%	1/2/2034	113,346	0.07%
Apple, Inc. ¹	160,000	2.38%	8/2/2041	113,211	0.07%
JPMorgan Chase & Co.^	125,000	2.95%	24/2/2028	113,151	0.07%
CVS Health Corp.	125,000	5.05%	25/3/2048	112,834	0.07%
Morgan Stanley	100,000	7.25%	1/4/2032	112,304	0.07%
Apple, Inc. ¹	120,000	3.00%	13/11/2027	112,116	0.07%
Welltower, Inc.	100,000	4.80%	20/11/2028	111,396	0.07%
PepsiCo, Inc.	100,000	3.20%	22/7/2029	110,749	0.07%
Morgan Stanley^	100,000	5.15%	25/1/2034	110,693	0.07%
Charter Communications Operating LLC/Charter Communications Operating Capital	140,000	5.38%	1/5/2047	110,313	0.07%
Morgan Stanley^	115,000	2.72%	22/7/2025	110,014	0.07%
Verizon Communications, Inc.	100,000	4.75%	31/10/2034	109,640	0.07%
JPMorgan Chase & Co.^	115,000	4.91%	25/7/2033	109,400	0.07%
Citigroup, Inc.^	115,000	3.29%	17/3/2026	109,327	0.07%
JPMorgan Chase & Co.^	130,000	2.74%	15/10/2030	109,170	0.07%
General Motors Financial Co., Inc.	125,000	2.70%	20/8/2027	109,158	0.07%
General Motors Co.	125,000	5.95%	1/4/2049	109,154	0.07%
AT&T, Inc.	120,000	4.50%	15/5/2035	109,142	0.07%
Walt Disney Co.	130,000	2.00%	1/9/2029	109,135	0.07%
Cigna Corp.	115,000	0.61%	15/3/2024	109,020	0.07%
Wells Fargo & Co.^	115,000	4.90%	25/7/2033	108,906	0.07%
AT&T, Inc.	160,000	3.50%	15/9/2053	108,859	0.07%
Morgan Stanley^	100,000	4.81%	25/10/2028	108,551	0.07%
Citigroup, Inc.^	120,000	3.98%	20/3/2030	108,363	0.07%
Verizon Communications, Inc.	100,000	4.25%	31/10/2030	107,633	0.06%
Verizon Communications, Inc.	120,000	4.27%	15/1/2036	107,249	0.06%
JPMorgan Chase & Co.^	110,000	4.08%	26/4/2026	106,946	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	115,000	3.00%	22/3/2027	106,936	0.06%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	106,897	0.06%
Bank of America Corp.^	100,000	3.58%	27/4/2031	106,052	0.06%
T-Mobile USA, Inc.	110,000	3.50%	15/4/2025	105,895	0.06%
AbbVie, Inc.	115,000	4.88%	14/11/2048	105,894	0.06%
Citigroup, Inc.	100,000	2.38%	22/5/2024	105,628	0.06%
Comcast Corp.	110,000	3.15%	1/3/2026	104,804	0.06%
Comcast Corp.	100,000	5.65%	15/6/2035	104,592	0.06%
JPMorgan Chase & Co.	100,000	0.63%	25/1/2024	104,315	0.06%
US Bank NA	110,000	2.05%	21/1/2025	104,172	0.06%
Citigroup, Inc.	13,000,000	2.80%	25/6/2027	104,161	0.06%
Intel Corp.	160,000	3.05%	12/8/2051	103,993	0.06%
Oracle Corp.	100,000	6.50%	15/4/2038	103,883	0.06%
Johnson & Johnson	100,000	0.65%	20/5/2024	103,724	0.06%
AT&T, Inc.	110,000	4.30%	15/2/2030	103,442	0.06%
Goldman Sachs Group, Inc.	100,000	4.00%	21/9/2029	103,402	0.06%
Medtronic Global Holdings SCA	100,000	3.00%	15/10/2028	103,016	0.06%
Intel Corp.	120,000	2.45%	15/11/2029	102,930	0.06%
US Treasury Bond	105,000	4.00%	15/11/2042	102,884	0.06%
AbbVie, Inc.	115,000	4.63%	1/10/2042	102,835	0.06%
AbbVie, Inc.	120,000	4.05%	21/11/2039	102,770	0.06%
JPMorgan Chase & Co.	105,000	3.90%	15/7/2025	102,742	0.06%
Citigroup, Inc.^	100,000	4.11%	22/9/2033	102,730	0.06%
CVS Health Corp.	105,000	3.88%	20/7/2025	102,514	0.06%
T-Mobile USA, Inc.	105,000	4.75%	1/2/2028	102,303	0.06%
Apple, Inc.	120,000	3.85%	4/8/2046	102,185	0.06%
JPMorgan Chase & Co.^	105,000	3.22%	1/3/2025	102,052	0.06%
Procter & Gamble Co. ¹	100,000	0.63%	30/10/2024	102,049	0.06%
Bank of America Corp.	100,000	1.38%	26/3/2025	101,993	0.06%
Amazon.com, Inc. ¹	115,000	1.00%	12/5/2026	101,937	0.06%
Discovery Communications LLC	105,000	4.90%	11/3/2026	101,807	0.06%
Johnson Controls International plc	100,000	1.38%	25/2/2025	101,719	0.06%
Gilead Sciences, Inc.	110,000	4.80%	1/4/2044	101,471	0.06%
Goldman Sachs Group, Inc.	100,000	1.25%	1/5/2025	101,468	0.06%
JPMorgan Chase & Co.	105,000	3.13%	23/1/2025	101,352	0.06%
Apple, Inc.	100,000	1.63%	10/11/2026	101,257	0.06%
Comcast Corp.	105,000	4.15%	15/10/2028	100,921	0.06%
Prologis LP	100,000	2.25%	30/6/2029	100,817	0.06%
UnitedHealth Group, Inc.	95,000	5.95%	15/2/2041	100,792	0.06%
Bank of America Corp.^	110,000	4.57%	27/4/2033	100,787	0.06%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	3.00%	15/9/2028	100,780	0.06%
Digital Stout Holding LLC	100,000	3.30%	19/7/2029	100,642	0.06%
JPMorgan Chase & Co.^	105,000	3.96%	29/1/2027	100,236	0.06%
CVS Health Corp.	110,000	5.13%	20/7/2045	100,230	0.06%
Fiserv, Inc.	100,000	3.00%	1/7/2031	100,228	0.06%
Capital One Financial Corp.^	105,000	5.25%	26/7/2030	100,162	0.06%
AT&T, Inc.	105,000	4.35%	1/3/2029	99,927	0.06%
Johnson & Johnson	90,000	5.85%	15/7/2038	99,919	0.06%
Abbott Ireland Financing DAC	100,000	1.50%	27/9/2026	99,848	0.06%
Microsoft Corp.	105,000	4.45%	3/11/2045	99,538	0.06%
Citigroup, Inc.^	100,000	1.25%	6/7/2026	99,480	0.06%
Morgan Stanley^	95,000	6.34%	18/10/2033	99,388	0.06%
Intercontinental Exchange, Inc.	105,000	3.75%	21/9/2028	99,345	0.06%
Wells Fargo & Co.	100,000	2.00%	27/4/2026	99,318	0.06%
Citigroup, Inc.^	105,000	3.11%	8/4/2026	99,313	0.06%
Home Depot, Inc.	120,000	3.90%	15/6/2047	99,176	0.06%
Thermo Fisher Scientific, Inc.	100,000	1.75%	15/4/2027	99,143	0.06%
Verizon Communications, Inc.	125,000	2.36%	15/3/2032	99,130	0.06%
Broadcom, Inc.	135,000	3.14%	15/11/2035	99,044	0.06%
T-Mobile USA, Inc.	100,000	5.20%	15/1/2033	99,013	0.06%
Bank of America Corp.^	100,000	4.83%	22/7/2026	98,879	0.06%
Digital Euro Finco LLC	100,000	2.50%	16/1/2026	98,832	0.06%
Bank of America Corp.^	125,000	4.08%	20/3/2051	98,726	0.06%
Dover Corp.	108,000	0.75%	4/11/2027	98,721	0.06%
John Deere Capital Corp.	100,000	4.05%	8/9/2025	98,503	0.06%
DXC Technology Co.	100,000	1.75%	15/1/2026	98,465	0.06%
Amazon.com, Inc.	100,000	3.80%	5/12/2024	98,424	0.06%
Verizon Communications, Inc.	90,000	6.55%	15/9/2043	98,399	0.06%
Metropolitan Life Global Funding I	100,000	1.63%	21/9/2029	98,375	0.06%
CVS Health Corp.	105,000	5.30%	5/12/2043	98,345	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	100,000	1.78%	4/5/2027	98,325	0.06%
WPC Eurobond BV	100,000	2.25%	9/4/2026	98,275	0.06%
JPMorgan Chase & Co.^	100,000	5.72%	14/9/2033	98,266	0.06%
McDonald's Corp.	100,000	2.38%	31/5/2029	98,070	0.06%
Citigroup, Inc.^	95,000	6.27%	17/11/2033	98,035	0.06%
Kraft Heinz Foods Co.	100,000	2.25%	25/5/2028	97,965	0.06%
Keurig Dr Pepper, Inc.	100,000	4.60%	25/5/2028	97,952	0.06%
Microsoft Corp. ¹	105,000	2.40%	8/8/2026	97,950	0.06%
McDonald's Corp.	100,000	4.60%	9/9/2032	97,906	0.06%
Goldman Sachs Group, Inc.^	110,000	2.64%	24/2/2028	97,870	0.06%
John Deere Cash Management Sarl	100,000	1.85%	2/4/2028	97,714	0.06%
Eli Lilly & Co.	100,000	2.13%	3/6/2030	97,671	0.06%
McDonald's Corp.	100,000	0.90%	15/6/2026	97,669	0.06%
AT&T, Inc.	120,000	4.50%	9/3/2048	97,663	0.06%
American Honda Finance Corp.	100,000	2.90%	16/2/2024	97,641	0.06%
JPMorgan Chase & Co.^	100,000	4.85%	25/7/2028	97,628	0.06%
Bank of America Corp.^	100,000	3.84%	25/4/2025	97,614	0.06%
Becton Dickinson Euro Finance Sarl	100,000	1.21%	4/6/2026	97,596	0.06%
Bank of America Corp.	100,000	3.95%	21/4/2025	97,418	0.06%
Celanese US Holdings LLC	100,000	1.25%	11/2/2025	97,319	0.06%
Bristol-Myers Squibb Co.	100,000	2.90%	26/7/2024	97,167	0.06%
Gilead Sciences, Inc.	95,000	5.65%	1/12/2041	97,159	0.06%
Morgan Stanley	100,000	1.88%	27/4/2027	97,017	0.06%
JPMorgan Chase & Co.^	100,000	1.09%	11/3/2027	96,980	0.06%
Becton Dickinson & Co.	100,000	0.03%	13/8/2025	96,944	0.06%
Amazon.com, Inc.	100,000	2.80%	22/8/2024	96,877	0.06%
Goldman Sachs Group, Inc.	100,000	3.50%	23/1/2025	96,758	0.06%
Citigroup, Inc.	100,000	3.30%	27/4/2025	96,742	0.06%
Wells Fargo & Co.	100,000	4.10%	3/6/2026	96,621	0.06%
General Motors Financial Co., Inc.	100,000	3.80%	7/4/2025	96,596	0.06%
AT&T, Inc.	100,000	5.25%	1/3/2037	96,573	0.06%
Comcast Corp.	120,000	4.05%	1/11/2052	96,548	0.06%
Cigna Corp.	125,000	3.88%	15/10/2047	96,480	0.06%
Athene Global Funding	107,000	0.37%	10/9/2026	96,438	0.06%
Goldman Sachs Group, Inc.	100,000	3.75%	25/2/2026	96,373	0.06%
Verizon Communications, Inc.	100,000	4.33%	21/9/2028	96,258	0.06%
Microsoft Corp. ¹	100,000	2.70%	12/2/2025	96,187	0.06%
Truist Bank	100,000	3.63%	16/9/2025	96,163	0.06%
Visa, Inc.	105,000	4.30%	14/12/2045	95,980	0.06%
Bank of America Corp.^	100,000	1.84%	4/2/2025	95,792	0.06%
Apple, Inc. ¹	100,000	3.35%	9/2/2027	95,729	0.06%
Fidelity National Information Services, Inc.	100,000	1.50%	21/5/2027	95,601	0.06%
Bank of America Corp.^	100,000	3.37%	23/1/2026	95,392	0.06%
Bristol-Myers Squibb Co.	100,000	3.25%	27/2/2027	95,283	0.06%
Citigroup, Inc.^	95,000	5.61%	29/9/2026	95,262	0.06%
Time Warner Cable LLC	100,000	6.75%	15/6/2039	95,255	0.06%
Coca-Cola Co.	111,000	0.40%	6/5/2030	95,211	0.06%
PepsiCo, Inc.	100,000	2.85%	24/2/2026	95,113	0.06%
Bank of America Corp.	100,000	4.18%	25/11/2027	94,979	0.06%
Citigroup, Inc.	100,000	3.40%	1/5/2026	94,938	0.06%
JPMorgan Chase & Co.	100,000	3.30%	1/4/2026	94,927	0.06%
General Motors Financial Co., Inc.	100,000	2.90%	26/2/2025	94,910	0.06%
JPMorgan Chase & Co.^	120,000	2.55%	8/11/2032	94,827	0.06%
Pfizer, Inc.	115,000	1.70%	28/5/2030	94,567	0.06%
Archer-Daniels-Midland Co.	105,000	3.25%	27/3/2030	94,413	0.06%
Verizon Communications, Inc. ¹	100,000	0.88%	8/4/2027	94,330	0.06%
Blackstone Holdings Finance Co. LLC	100,000	1.00%	5/10/2026	94,273	0.06%
Oracle Corp.	135,000	4.10%	25/3/2061	94,266	0.06%
Lowe's Cos, Inc.	100,000	3.35%	1/4/2027	93,944	0.06%
Goldman Sachs Group, Inc.	100,000	3.50%	16/11/2026	93,942	0.06%
Berry Global, Inc.	105,000	1.57%	15/1/2026	93,755	0.06%
Citigroup, Inc.^	100,000	4.91%	24/5/2033	93,747	0.06%
Amgen, Inc.	100,000	4.05%	18/8/2029	93,699	0.06%
Wells Fargo & Co.	100,000	1.00%	2/2/2027	93,604	0.06%
International Business Machines Corp.	95,000	3.63%	12/2/2024	93,561	0.06%
Amgen, Inc.	105,000	4.88%	1/3/2053	93,501	0.06%
Citigroup, Inc.	95,000	4.60%	9/3/2026	93,479	0.06%
AbbVie, Inc.	100,000	0.75%	18/11/2027	93,420	0.06%
Bank of America Corp.^	100,000	3.82%	20/1/2028	93,355	0.06%
Republic Services, Inc.	100,000	2.90%	1/7/2026	93,344	0.06%
JPMorgan Chase & Co.	100,000	2.95%	1/10/2026	93,288	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	100,000	3.13%	27/7/2026	93,288	0.06%
Baxter International, Inc.	105,000	1.92%	1/2/2027	93,248	0.06%
Johnson & Johnson ¹	100,000	2.90%	15/1/2028	93,218	0.06%
New York Life Global Funding	100,000	0.25%	23/1/2027	93,162	0.06%
JPMorgan Chase & Co. [^]	100,000	1.96%	23/3/2030	93,004	0.06%
JPMorgan Chase & Co. [^]	95,000	3.85%	14/6/2025	92,952	0.06%
Goldman Sachs Group, Inc. [^]	100,000	3.62%	15/3/2028	92,848	0.06%
Truist Bank	100,000	1.50%	10/3/2025	92,827	0.06%
Fifth Third Bancorp [^]	105,000	1.71%	1/11/2027	92,668	0.06%
General Motors Financial Co., Inc.	100,000	1.20%	15/10/2024	92,632	0.06%
Mylan, Inc.	100,000	4.55%	15/4/2028	92,616	0.06%
JPMorgan Chase & Co. [^]	100,000	4.59%	26/4/2033	92,581	0.06%
Procter & Gamble Co.	110,000	2.30%	1/2/2032	92,502	0.06%
Nasdaq, Inc.	100,000	1.75%	28/3/2029	92,428	0.06%
Mastercard, Inc.	100,000	1.00%	22/2/2029	92,285	0.06%
Lowe's Cos, Inc.	100,000	3.65%	5/4/2029	92,247	0.06%
JPMorgan Chase & Co.	85,000	6.40%	15/5/2038	92,086	0.06%
Fox Corp.	95,000	4.71%	25/1/2029	91,955	0.06%
Citigroup, Inc. [^]	100,000	4.41%	31/3/2031	91,919	0.06%
HCA, Inc.	115,000	4.38%	15/3/2042	91,906	0.06%
JPMorgan Chase & Co. [^]	110,000	2.07%	1/6/2029	91,862	0.06%
Bank of America Corp.	100,000	5.00%	21/1/2044	91,842	0.06%
General Motors Co.	90,000	6.13%	1/10/2025	91,751	0.06%
Goldman Sachs Group, Inc.	95,000	3.50%	1/4/2025	91,456	0.06%
HP, Inc.	100,000	3.00%	17/6/2027	91,339	0.06%
Comcast Corp.	100,000	4.95%	15/10/2058	91,298	0.05%
Paramount Global	125,000	4.95%	19/5/2050	91,268	0.05%
Broadcom Corp./Broadcom Cayman Finance Ltd.	100,000	3.50%	15/1/2028	91,149	0.05%
Morgan Stanley [^]	110,000	2.70%	22/1/2031	91,034	0.05%
Comcast Corp.	100,000	3.40%	1/4/2030	91,030	0.05%
Amazon.com, Inc. ¹	105,000	1.20%	3/6/2027	91,002	0.05%
Pfizer, Inc.	75,000	7.20%	15/3/2039	90,969	0.05%
Crown Castle, Inc.	105,000	1.05%	15/7/2026	90,877	0.05%
Fifth Third Bank NA [^]	90,000	5.85%	27/10/2025	90,839	0.05%
Realty Income Corp.	120,000	2.50%	14/1/2042	90,816	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	100,000	3.75%	15/2/2028	90,560	0.05%
TWDC Enterprises 18 Corp.	100,000	1.85%	30/7/2026	90,452	0.05%
JPMorgan Chase & Co. [^]	100,000	1.90%	28/4/2033	90,371	0.05%
Mastercard, Inc.	100,000	2.95%	1/6/2029	90,284	0.05%
Stellantis NV	100,000	2.75%	1/4/2032	90,243	0.05%
General Motors Financial Co., Inc.	100,000	0.60%	20/5/2027	90,219	0.05%
Capital One Financial Corp.	95,000	3.75%	9/3/2027	90,213	0.05%
AT&T, Inc.	130,000	3.80%	1/12/2057	90,101	0.05%
Broadcom, Inc.	95,000	3.15%	15/11/2025	90,077	0.05%
State Street Corp. [^]	100,000	2.20%	7/2/2028	89,801	0.05%
Goldman Sachs Group, Inc.	100,000	3.80%	15/3/2030	89,740	0.05%
Comcast Corp.	95,000	4.25%	15/1/2033	89,519	0.05%
Western Digital Corp.	95,000	4.75%	15/2/2026	89,371	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	95,000	5.05%	30/3/2029	89,327	0.05%
AT&T, Inc.	100,000	2.05%	19/5/2032	89,134	0.05%
Hewlett Packard Enterprise Co.	90,000	4.90%	15/10/2025	89,103	0.05%
FedEx Corp.	100,000	5.10%	15/1/2044	89,029	0.05%
Wells Fargo & Co.	95,000	3.00%	22/4/2026	88,888	0.05%
Celanese US Holdings LLC	90,000	6.17%	15/7/2027	88,884	0.05%
Bank of America Corp. [^]	100,000	1.38%	9/5/2030	88,754	0.05%
GLP Capital LP/GLP Financing II, Inc.	90,000	5.38%	15/4/2026	88,745	0.05%
Dell International LLC/EMC Corp.	90,000	4.90%	1/10/2026	88,662	0.05%
American Express Co.	100,000	1.65%	4/11/2026	88,625	0.05%
Intel Corp.	130,000	3.25%	15/11/2049	88,544	0.05%
Cigna Corp.	95,000	4.80%	15/8/2038	88,528	0.05%
Morgan Stanley [^]	95,000	0.79%	30/5/2025	88,518	0.05%
Bank of America Corp. [^]	100,000	1.66%	11/3/2027	88,368	0.05%
PepsiCo, Inc.	100,000	2.63%	29/7/2029	88,313	0.05%
Johnson & Johnson	85,000	4.95%	15/5/2033	88,286	0.05%
Coca-Cola Co.	95,000	3.45%	25/3/2030	88,251	0.05%
T-Mobile USA, Inc.	100,000	3.38%	15/4/2029	88,108	0.05%
Oracle Corp.	120,000	4.00%	15/11/2047	88,096	0.05%
Citigroup, Inc.	95,000	3.20%	21/10/2026	88,062	0.05%
American Honda Finance Corp.	100,000	0.30%	7/7/2028	88,035	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fiserv, Inc.	100,000	1.63%	1/7/2030	88,003	0.05%
S&P Global, Inc.	100,000	2.70%	1/3/2029	87,982	0.05%
Merck & Co., Inc.	90,000	2.90%	7/3/2024	87,969	0.05%
PNC Financial Services Group, Inc.	95,000	2.60%	23/7/2026	87,951	0.05%
Becton Dickinson Euro Finance Sarl	100,000	0.33%	13/8/2028	87,831	0.05%
Morgan Stanley^	100,000	1.59%	4/5/2027	87,788	0.05%
Fidelity National Information Services, Inc.	100,000	1.15%	1/3/2026	87,756	0.05%
Bank of America Corp.^	90,000	3.46%	15/3/2025	87,682	0.05%
AT&T, Inc.	90,000	4.25%	1/3/2027	87,603	0.05%
Goldman Sachs Group, Inc.^	100,000	1.43%	9/3/2027	87,495	0.05%
Verizon Communications, Inc.	90,000	3.50%	1/11/2024	87,367	0.05%
Warnermedia Holdings, Inc.	90,000	3.43%	15/3/2024	87,351	0.05%
QUALCOMM, Inc.	90,000	4.65%	20/5/2035	87,300	0.05%
Coca-Cola Co.	100,000	0.13%	15/3/2029	87,239	0.05%
American Tower Corp.	100,000	1.45%	15/9/2026	87,234	0.05%
Oracle Corp.	85,000	5.80%	10/11/2025	86,825	0.05%
Visa, Inc.	90,000	3.15%	14/12/2025	86,802	0.05%
Texas Instruments, Inc.	100,000	2.25%	4/9/2029	86,464	0.05%
PNC Financial Services Group, Inc.^	85,000	5.67%	28/10/2025	86,041	0.05%
Activision Blizzard, Inc.	110,000	1.35%	15/9/2030	85,917	0.05%
GSK Consumer Healthcare Capital UK plc	90,000	3.13%	24/3/2025	85,712	0.05%
T-Mobile USA, Inc.	85,000	5.38%	15/4/2027	85,693	0.05%
QUALCOMM, Inc.	90,000	3.25%	20/5/2027	85,662	0.05%
Bank of New York Mellon Corp.	95,000	2.05%	26/1/2027	85,504	0.05%
US Bancorp^	95,000	2.22%	27/1/2028	85,413	0.05%
Elevance Health, Inc.	95,000	1.50%	15/3/2026	85,371	0.05%
Chubb INA Holdings, Inc.	100,000	0.88%	15/12/2029	85,187	0.05%
American Medical Systems Europe BV	100,000	1.88%	8/3/2034	85,185	0.05%
Simon Property Group LP	100,000	1.75%	1/2/2028	85,067	0.05%
Starbucks Corp.	95,000	2.00%	12/3/2027	84,887	0.05%
Discover Financial Services	90,000	4.10%	9/2/2027	84,706	0.05%
Bank of America Corp.^	105,000	2.97%	4/2/2033	84,663	0.05%
FedEx Corp.	100,000	0.45%	4/5/2029	84,471	0.05%
AT&T, Inc.	130,000	4.60%	19/9/2028	84,216	0.05%
JPMorgan Chase & Co.^	100,000	1.00%	25/7/2031	84,145	0.05%
Dell International LLC/EMC Corp.	75,000	8.10%	15/7/2036	84,092	0.05%
AbbVie, Inc.	100,000	4.25%	21/11/2049	84,057	0.05%
Citigroup, Inc.^	100,000	2.98%	5/11/2030	84,057	0.05%
Highland Holdings Sarl	100,000	0.93%	15/12/2031	83,838	0.05%
Bank of New York Mellon Corp.^	85,000	4.41%	24/7/2026	83,773	0.05%
Gilead Sciences, Inc.	85,000	3.70%	1/4/2024	83,605	0.05%
Amgen, Inc.	100,000	1.65%	15/8/2028	83,549	0.05%
US Bancorp	85,000	3.60%	11/9/2024	83,271	0.05%
Bank of America Corp.^	90,000	0.98%	25/9/2025	83,017	0.05%
DH Europe Finance II Sarl	100,000	0.75%	18/9/2031	82,939	0.05%
Lowe's Cos, Inc.	100,000	2.63%	1/4/2031	82,850	0.05%
Comcast Corp.	130,000	2.80%	15/1/2051	82,841	0.05%
Citigroup, Inc.^	95,000	1.12%	28/1/2027	82,829	0.05%
UnitedHealth Group, Inc.	100,000	2.00%	15/5/2030	82,764	0.05%
PepsiCo, Inc.	100,000	3.63%	19/3/2050	82,358	0.05%
Medtronic Global Holdings SCA	100,000	2.25%	7/3/2039	82,204	0.05%
Citigroup, Inc.^	85,000	5.32%	26/3/2041	81,896	0.05%
Wells Fargo Bank NA	75,000	6.60%	15/1/2038	81,367	0.05%
AT&T, Inc.	120,000	3.65%	15/9/2059	81,236	0.05%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	85,000	5.75%	1/4/2033	81,207	0.05%
JPMorgan Chase & Co.^	100,000	1.05%	4/11/2032	81,134	0.05%
John Deere Capital Corp.	100,000	2.00%	17/6/2031	80,971	0.05%
Wells Fargo & Co.	105,000	3.90%	1/5/2045	80,968	0.05%
Morgan Stanley^	100,000	0.50%	7/2/2031	80,818	0.05%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	85,000	5.50%	15/1/2030	80,809	0.05%
Wells Fargo & Co.^	95,000	2.88%	30/10/2030	80,768	0.05%
PNC Financial Services Group, Inc.	95,000	2.55%	22/1/2030	80,729	0.05%
Johnson & Johnson	100,000	1.30%	1/9/2030	80,704	0.05%
Comcast Corp.	100,000	1.95%	15/1/2031	80,683	0.05%
Apple, Inc.	85,000	4.45%	6/5/2044	80,611	0.05%
Jabil, Inc.	85,000	4.25%	15/5/2027	80,441	0.05%
Amazon.com, Inc.	100,000	1.50%	3/6/2030	80,341	0.05%
Morgan Stanley	85,000	3.63%	20/1/2027	80,242	0.05%
Verizon Communications, Inc.	100,000	0.88%	19/3/2032	80,165	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co. ^	90,000	5.01%	4/4/2051	80,057	0.05%
HP, Inc.	85,000	5.50%	15/1/2033	79,954	0.05%
HCA, Inc.	80,000	5.38%	1/2/2025	79,914	0.05%
Amgen, Inc.	90,000	3.00%	22/2/2029	79,767	0.05%
Charles Schwab Corp.	90,000	0.90%	11/3/2026	79,726	0.05%
American Express Co.	85,000	3.30%	3/5/2027	79,516	0.05%
NIKE, Inc.	85,000	2.75%	27/3/2027	79,469	0.05%
Amazon.com, Inc.	125,000	2.50%	3/6/2050	79,314	0.05%
Merck & Co., Inc.	90,000	3.90%	7/3/2039	79,068	0.05%
Wells Fargo & Co. ^	85,000	3.20%	17/6/2027	78,908	0.05%
Microsoft Corp.	80,000	2.88%	6/2/2024	78,444	0.05%
VMware, Inc.	80,000	4.50%	15/5/2025	78,439	0.05%
Lowe's Cos, Inc.	100,000	4.45%	1/4/2062	78,300	0.05%
American Tower Corp.	100,000	1.25%	21/5/2033	78,256	0.05%
JPMorgan Chase & Co. ^	95,000	2.96%	13/5/2031	78,218	0.05%
Morgan Stanley ^	90,000	1.51%	20/7/2027	78,161	0.05%
JPMorgan Chase & Co. ^	95,000	4.26%	22/2/2048	78,032	0.05%
McDonald's Corp.	90,000	4.45%	1/3/2047	78,032	0.05%
International Business Machines Corp.	80,000	3.00%	15/5/2024	77,879	0.05%
American Tower Corp.	100,000	2.30%	15/9/2031	77,859	0.05%
International Business Machines Corp.	85,000	4.90%	27/7/2052	77,721	0.05%
HCA, Inc.	100,000	2.38%	15/7/2031	77,653	0.05%
UnitedHealth Group, Inc.	90,000	4.25%	15/4/2047	77,603	0.05%
Verizon Communications, Inc.	100,000	1.75%	20/1/2031	77,458	0.05%
HCA, Inc.	90,000	3.50%	1/9/2030	77,436	0.05%
Apple, Inc.	120,000	2.80%	8/2/2061	76,998	0.05%
Bank of New York Mellon Corp. ^	80,000	3.99%	13/6/2028	76,526	0.05%
CVS Health Corp.	90,000	1.30%	21/8/2027	76,341	0.05%
Comcast Corp.	95,000	3.97%	1/11/2047	76,217	0.05%
Meta Platforms, Inc.	95,000	4.45%	15/8/2052	76,052	0.05%
AT&T, Inc.	80,000	0.90%	25/3/2024	76,021	0.05%
Prologis Euro Finance LLC	100,000	0.50%	16/2/2032	75,942	0.05%
Wells Fargo & Co. ^	80,000	2.41%	30/10/2025	75,759	0.05%
T-Mobile USA, Inc.	115,000	3.60%	15/11/2060	75,657	0.05%
General Motors Financial Co., Inc.	100,000	2.35%	8/1/2031	75,528	0.05%
Oracle Corp.	80,000	2.50%	1/4/2025	75,433	0.05%
American Express Co.	80,000	3.13%	20/5/2026	75,412	0.05%
Air Lease Corp.	90,000	3.00%	1/2/2030	75,295	0.05%
Laboratory Corp. of America Holdings	85,000	1.55%	1/6/2026	75,270	0.05%
Goldman Sachs Group, Inc. ^	70,000	3.63%	29/10/2029	75,266	0.05%
JPMorgan Chase & Co. ^	80,000	4.49%	24/3/2031	74,814	0.05%
Amazon.com, Inc.	100,000	2.88%	12/5/2041	74,678	0.05%
Boston Properties LP	90,000	3.25%	30/1/2031	74,557	0.04%
American Tower Corp.	90,000	1.50%	31/1/2028	74,550	0.04%
Amazon.com, Inc.	90,000	4.10%	13/4/2062	74,390	0.04%
Morgan Stanley ^	85,000	3.62%	1/4/2031	74,358	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	115,000	3.50%	1/3/2042	74,302	0.04%
Simon Property Group LP	85,000	1.38%	15/1/2027	74,298	0.04%
Home Depot, Inc.	75,000	3.75%	15/2/2024	74,252	0.04%
Realty Income Corp.	85,000	3.10%	15/12/2029	74,249	0.04%
Dollar General Corp.	75,000	4.25%	20/9/2024	74,025	0.04%
BlackRock, Inc.	80,000	3.25%	30/4/2029	73,912	0.04%
Morgan Stanley ^	100,000	3.22%	22/4/2042	73,879	0.04%
Comcast Corp.	75,000	3.70%	15/4/2024	73,852	0.04%
AT&T, Inc.	100,000	1.80%	14/9/2039	73,752	0.04%
Citigroup, Inc. ^	80,000	1.28%	3/11/2025	73,699	0.04%
Bank of America Corp. ^	100,000	3.31%	22/4/2042	73,534	0.04%
Bristol-Myers Squibb Co.	85,000	4.25%	26/10/2049	73,516	0.04%
Home Depot, Inc.	75,000	4.50%	15/9/2032	73,494	0.04%
Walt Disney Co.	75,000	3.70%	15/9/2024	73,464	0.04%
Citigroup, Inc.	61,000	5.15%	21/5/2026	73,437	0.04%
CVS Health Corp.	70,000	6.25%	1/6/2027	73,422	0.04%
Santander Holdings USA, Inc.	75,000	4.50%	17/7/2025	73,362	0.04%
Microsoft Corp.	110,000	2.53%	1/6/2050	73,305	0.04%
Synchrony Financial	75,000	4.25%	15/8/2024	73,302	0.04%
Salesforce, Inc.	110,000	2.90%	15/7/2051	73,262	0.04%
JPMorgan Chase & Co. ^	95,000	3.90%	23/1/2049	73,213	0.04%
Coca-Cola Co.	100,000	3.00%	5/3/2051	73,121	0.04%
Sysco Corp.	110,000	3.15%	14/12/2051	73,013	0.04%
Biogen, Inc.	75,000	4.05%	15/9/2025	72,826	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Crown Castle, Inc.	80,000	1.35%	15/7/2025	72,736	0.04%
Citigroup, Inc. ^	75,000	3.35%	24/4/2025	72,710	0.04%
Prologis LP	75,000	4.63%	15/1/2033	72,651	0.04%
Bank of America Corp. ^	115,000	2.97%	21/7/2052	72,559	0.04%
US Bancorp ^	95,000	2.49%	3/11/2036	72,516	0.04%
CVS Health Corp.	75,000	2.63%	15/8/2024	72,008	0.04%
Thermo Fisher Scientific, Inc.	100,000	1.50%	1/10/2039	71,802	0.04%
Citigroup, Inc.	75,000	4.45%	29/9/2027	71,639	0.04%
Oracle Corp.	105,000	3.60%	1/4/2050	71,632	0.04%
Wells Fargo & Co. ^	100,000	3.07%	30/4/2041	71,489	0.04%
Wells Fargo & Co. ^	85,000	3.35%	2/3/2033	71,478	0.04%
International Business Machines Corp.	75,000	4.40%	27/7/2032	71,449	0.04%
Apple, Inc.	100,000	2.95%	11/9/2049	71,408	0.04%
Morgan Stanley ^	75,000	4.21%	20/4/2028	71,238	0.04%
Verizon Communications, Inc.	100,000	1.50%	19/9/2039	71,181	0.04%
Healthpeak Properties, Inc.	80,000	3.50%	15/7/2029	71,166	0.04%
United Parcel Service, Inc.	80,000	4.25%	15/3/2049	71,064	0.04%
Marriott International, Inc.	70,000	5.75%	1/5/2025	70,740	0.04%
T-Mobile USA, Inc.	75,000	3.75%	15/4/2027	70,714	0.04%
Bristol-Myers Squibb Co.	80,000	4.35%	15/11/2047	70,686	0.04%
Pfizer, Inc.	75,000	3.45%	15/3/2029	70,657	0.04%
Welltower, Inc.	90,000	2.75%	15/1/2032	70,407	0.04%
Bank of New York Mellon Corp. ^	75,000	3.44%	7/2/2028	70,383	0.04%
Sherwin-Williams Co.	75,000	3.45%	1/6/2027	70,372	0.04%
Target Corp.	75,000	2.50%	15/4/2026	70,262	0.04%
Bank of America Corp.	60,000	7.75%	14/5/2038	69,992	0.04%
T-Mobile USA, Inc.	105,000	3.30%	15/2/2051	69,986	0.04%
AbbVie, Inc.	75,000	2.95%	21/11/2026	69,889	0.04%
Wells Fargo & Co.	75,000	5.38%	2/11/2043	69,798	0.04%
Microsoft Corp.	108,000	2.68%	1/6/2060	69,796	0.04%
International Business Machines Corp.	100,000	1.20%	11/2/2040	69,759	0.04%
JPMorgan Chase & Co. ^	75,000	2.08%	22/4/2026	69,595	0.04%
DXC Technology Co.	80,000	1.80%	15/9/2026	69,575	0.04%
Citizens Financial Group, Inc.	80,000	3.25%	30/4/2030	69,544	0.04%
Wells Fargo & Co. ^	75,000	3.58%	22/5/2028	69,472	0.04%
AutoZone, Inc.	75,000	3.75%	18/4/2029	69,456	0.04%
Principal Financial Group, Inc.	85,000	2.13%	15/6/2030	69,453	0.04%
JPMorgan Chase & Co. ^	75,000	1.56%	10/12/2025	69,395	0.04%
Morgan Stanley ^	95,000	2.48%	16/9/2036	69,296	0.04%
Verizon Communications, Inc.	100,000	2.85%	3/9/2041	69,204	0.04%
Trane Technologies Luxembourg Finance SA	75,000	3.80%	21/3/2029	69,132	0.04%
Travelers Cos, Inc.	85,000	4.00%	30/5/2047	68,915	0.04%
Analog Devices, Inc.	85,000	2.10%	1/10/2031	68,765	0.04%
Coca-Cola Co.	100,000	1.00%	9/3/2041	68,367	0.04%
Salesforce, Inc.	80,000	1.50%	15/7/2028	68,353	0.04%
Newmont Corp.	85,000	2.25%	1/10/2030	68,332	0.04%
Equinix, Inc.	85,000	2.50%	15/5/2031	68,148	0.04%
Mondelez International, Inc.	75,000	2.63%	17/3/2027	68,111	0.04%
Alexandria Real Estate Equities, Inc.	70,000	3.45%	30/4/2025	67,739	0.04%
Sysco Corp.	70,000	3.75%	1/10/2025	67,720	0.04%
American International Group, Inc.	70,000	3.90%	1/4/2026	67,712	0.04%
AT&T, Inc.	50,000	7.00%	30/4/2040	67,608	0.04%
PepsiCo, Inc.	60,000	7.00%	1/3/2029	67,399	0.04%
Kimberly-Clark Corp.	70,000	3.05%	15/8/2025	67,255	0.04%
AT&T, Inc.	100,000	3.30%	1/2/2052	67,001	0.04%
Equinix, Inc.	70,000	2.63%	18/11/2024	66,731	0.04%
GATX Corp.	70,000	4.70%	1/4/2029	66,708	0.04%
Intercontinental Exchange, Inc.	70,000	5.20%	15/6/2062	66,447	0.04%
Bank of America Corp. ^	70,000	5.02%	22/7/2033	66,415	0.04%
Comcast Corp.	85,000	3.25%	1/11/2039	66,350	0.04%
Broadcom, Inc.	95,000	3.75%	15/2/2051	66,274	0.04%
Broadcom, Inc.	75,000	4.30%	15/11/2032	66,213	0.04%
Citigroup, Inc.	80,000	4.75%	18/5/2046	66,181	0.04%
Wells Fargo & Co. ^	75,000	2.39%	2/6/2028	66,144	0.04%
Thermo Fisher Scientific, Inc.	75,000	2.60%	1/10/2029	66,115	0.04%
AT&T, Inc.	100,000	3.50%	1/2/2061	65,758	0.04%
Home Depot, Inc.	75,000	4.20%	1/4/2043	65,668	0.04%
UnitedHealth Group, Inc.	80,000	3.50%	15/8/2039	65,606	0.04%
Eli Lilly & Co.	70,000	3.38%	15/3/2029	65,584	0.04%
Goldman Sachs Group, Inc. ^	75,000	1.95%	21/10/2027	65,454	0.04%
Bank of America Corp. ^	85,000	2.30%	21/7/2032	65,438	0.04%

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Ventas Realty LP	70,000	4.40%	15/1/2029	65,383	0.04%
Goldman Sachs Group, Inc.^	80,000	3.10%	24/2/2033	65,235	0.04%
T-Mobile USA, Inc.	80,000	2.55%	15/2/2031	65,194	0.04%
AbbVie, Inc.	70,000	4.50%	14/5/2035	65,167	0.04%
AbbVie, Inc.	75,000	4.40%	6/11/2042	65,127	0.04%
Citigroup, Inc.^	75,000	1.46%	9/6/2027	65,099	0.04%
JPMorgan Chase & Co.^	80,000	2.96%	25/1/2033	65,035	0.04%
Citigroup, Inc.	75,000	4.65%	30/7/2045	64,564	0.04%
Alexandria Real Estate Equities, Inc.	90,000	3.55%	15/3/2052	64,549	0.04%
Bank of America Corp.^	75,000	3.19%	23/7/2030	64,548	0.04%
McDonald's Corp.	50,000	5.88%	23/4/2032	64,404	0.04%
McDonald's Corp.	70,000	3.60%	1/7/2030	64,225	0.04%
Marriott International, Inc.	65,000	5.00%	15/10/2027	64,203	0.04%
Mastercard, Inc.	70,000	3.35%	26/3/2030	64,139	0.04%
Home Depot, Inc.	70,000	4.50%	6/12/2048	64,102	0.04%
General Motors Financial Co., Inc.	65,000	5.25%	1/3/2026	64,011	0.04%
Welltower, Inc.	65,000	3.63%	15/3/2024	63,602	0.04%
Bank of America Corp.^	70,000	3.97%	7/2/2030	63,586	0.04%
Northern Trust Corp.	65,000	4.00%	10/5/2027	63,504	0.04%
Aon Global Ltd.	65,000	3.50%	14/6/2024	63,477	0.04%
American Tower Corp.	70,000	2.75%	15/1/2027	63,407	0.04%
Walgreens Boots Alliance, Inc.	65,000	3.80%	18/11/2024	63,395	0.04%
AbbVie, Inc.	65,000	3.80%	15/3/2025	63,364	0.04%
Wells Fargo & Co.	65,000	5.61%	15/1/2044	63,013	0.04%
Medtronic Global Holdings SCA	100,000	1.63%	15/10/2050	63,009	0.04%
DuPont de Nemours, Inc.	65,000	5.32%	15/11/2038	62,988	0.04%
Morgan Stanley^	75,000	3.97%	22/7/2038	62,976	0.04%
Amazon.com, Inc.	75,000	3.95%	13/4/2052	62,831	0.04%
Waste Management, Inc.	65,000	3.13%	1/3/2025	62,817	0.04%
Intel Corp.	90,000	2.80%	12/8/2041	62,722	0.04%
AvalonBay Communities, Inc.	75,000	1.90%	1/12/2028	62,656	0.04%
PayPal Holdings, Inc.	65,000	3.90%	1/6/2027	62,601	0.04%
Cisco Systems, Inc.	60,000	5.50%	15/1/2040	62,581	0.04%
BorgWarner, Inc.	70,000	2.65%	1/7/2027	62,364	0.04%
John Deere Capital Corp.	70,000	2.80%	18/7/2029	62,334	0.04%
Goldman Sachs Group, Inc.^	65,000	1.76%	24/1/2025	62,206	0.04%
Bank of America Corp.^	65,000	3.38%	2/4/2026	62,060	0.04%
Bank of New York Mellon Corp.^	60,000	5.80%	25/10/2028	61,960	0.04%
UnitedHealth Group, Inc.	65,000	3.45%	15/1/2027	61,941	0.04%
Warnermedia Holdings, Inc.	75,000	4.28%	15/3/2032	61,839	0.04%
Crown Castle, Inc.	80,000	4.15%	1/7/2050	61,589	0.04%
Citigroup, Inc.^	75,000	4.28%	24/4/2048	61,457	0.04%
Flex Ltd.	65,000	3.75%	1/2/2026	61,207	0.04%
US Bancorp^	60,000	5.73%	21/10/2026	61,149	0.04%
Fiserv, Inc.	75,000	4.40%	1/7/2049	60,997	0.04%
Bank of America Corp.^	75,000	2.50%	13/2/2031	60,930	0.04%
Dell International LLC/EMC Corp.	60,000	5.85%	15/7/2025	60,748	0.04%
Global Payments, Inc.	65,000	1.50%	15/11/2024	60,482	0.04%
United Parcel Service, Inc.	65,000	3.40%	15/3/2029	60,477	0.04%
American Honda Finance Corp.	70,000	2.00%	24/3/2028	60,471	0.04%
Medtronic, Inc.	65,000	4.63%	15/3/2045	60,426	0.04%
Prologis Euro Finance LLC	100,000	1.00%	16/2/2041	60,380	0.04%
UnitedHealth Group, Inc.	60,000	5.00%	15/10/2024	60,380	0.04%
Discovery Communications LLC	100,000	4.00%	15/9/2055	60,246	0.04%
AutoZone, Inc.	65,000	4.00%	15/4/2030	60,186	0.04%
Citigroup, Inc.^	70,000	3.79%	17/3/2033	60,036	0.04%
Morgan Stanley^	60,000	5.60%	24/3/2051	59,926	0.04%
Amazon.com, Inc.	60,000	4.55%	1/12/2027	59,826	0.04%
Microsoft Corp.	70,000	3.70%	8/8/2046	59,794	0.04%
Goldman Sachs Group, Inc.^	75,000	2.62%	22/4/2032	59,769	0.04%
Ally Financial, Inc.	60,000	5.80%	1/5/2025	59,763	0.04%
Workday, Inc.	65,000	3.70%	1/4/2029	59,625	0.04%
Wells Fargo & Co.^	70,000	4.61%	25/4/2053	59,524	0.04%
Alphabet, Inc.	100,000	2.05%	15/8/2050	59,331	0.04%
Elevance Health, Inc.	55,000	6.38%	15/6/2037	59,074	0.04%
Centene Corp.	70,000	2.45%	15/7/2028	59,061	0.04%
Motorola Solutions, Inc.	75,000	2.30%	15/11/2030	58,846	0.04%
Ryder System, Inc.	60,000	4.63%	1/6/2025	58,772	0.04%
Oncor Electric Delivery Co. LLC	60,000	4.55%	15/9/2032	58,726	0.04%
KeyCorp^	60,000	3.88%	23/5/2025	58,718	0.04%
Centene Corp.	75,000	2.50%	1/3/2031	58,678	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Keurig Dr Pepper, Inc.	70,000	4.50%	15/4/2052	58,657	0.04%
Morgan Stanley	60,000	3.70%	23/10/2024	58,607	0.04%
Target Corp.	60,000	4.50%	15/9/2032	58,341	0.04%
Verizon Communications, Inc.	95,000	2.99%	30/10/2056	58,302	0.04%
American International Group, Inc.	65,000	4.75%	1/4/2048	58,068	0.04%
Lincoln National Corp.	70,000	3.05%	15/1/2030	57,809	0.03%
Apple, Inc.	60,000	2.75%	13/1/2025	57,792	0.03%
Hasbro, Inc.	65,000	3.90%	19/11/2029	57,780	0.03%
AT&T, Inc.	70,000	4.30%	15/12/2042	57,678	0.03%
Boston Properties LP	60,000	3.20%	15/1/2025	57,500	0.03%
Quest Diagnostics, Inc.	60,000	3.45%	1/6/2026	57,373	0.03%
Vulcan Materials Co.	65,000	3.50%	1/6/2030	57,298	0.03%
Tyson Foods, Inc.	60,000	4.35%	1/3/2029	57,285	0.03%
Bank of America Corp.^	75,000	1.92%	24/10/2031	57,248	0.03%
Verizon Communications, Inc.	75,000	3.88%	1/3/2052	57,102	0.03%
Carrier Global Corp.	75,000	3.38%	5/4/2040	56,822	0.03%
John Deere Capital Corp.	60,000	2.13%	7/3/2025	56,763	0.03%
NVIDIA Corp.	70,000	3.50%	1/4/2040	56,710	0.03%
Automatic Data Processing, Inc.	65,000	1.70%	15/5/2028	56,432	0.03%
Centene Corp.	60,000	4.25%	15/12/2027	56,343	0.03%
VF Corp.	60,000	2.40%	23/4/2025	56,306	0.03%
Walt Disney Co.	50,000	6.65%	15/11/2037	56,283	0.03%
Johnson Controls International plc	65,000	4.63%	2/7/2044	56,161	0.03%
General Mills, Inc.	70,000	2.25%	14/10/2031	56,140	0.03%
Intel Corp.	60,000	4.15%	5/8/2032	56,106	0.03%
Discovery Communications LLC	75,000	5.20%	20/9/2047	56,035	0.03%
Mondelez International, Inc.	65,000	2.75%	13/4/2030	56,015	0.03%
Amgen, Inc.	65,000	4.56%	15/6/2048	55,935	0.03%
GSK Consumer Healthcare Capital US LLC	60,000	3.38%	24/3/2027	55,904	0.03%
VMware, Inc.	60,000	4.70%	15/5/2030	55,819	0.03%
UnitedHealth Group, Inc.	60,000	4.75%	15/5/2052	55,603	0.03%
Adobe, Inc.	65,000	2.30%	1/2/2030	55,443	0.03%
UnitedHealth Group, Inc.	50,000	6.05%	15/2/2063	55,057	0.03%
Centene Corp.	60,000	4.63%	15/12/2029	55,017	0.03%
ERP Operating LP	60,000	3.25%	1/8/2027	54,900	0.03%
Morgan Stanley^	60,000	5.30%	20/4/2037	54,900	0.03%
Charles Schwab Corp.	60,000	2.45%	3/3/2027	54,838	0.03%
Ally Financial, Inc.	70,000	2.20%	2/11/2028	54,759	0.03%
Bestfoods	50,000	7.25%	15/12/2026	54,573	0.03%
Morgan Stanley	50,000	6.38%	24/7/2042	54,472	0.03%
Wells Fargo & Co.	65,000	4.75%	7/12/2046	54,458	0.03%
Verizon Communications, Inc.	60,000	4.86%	21/8/2046	54,350	0.03%
Cisco Systems, Inc.	55,000	3.63%	4/3/2024	54,210	0.03%
DuPont de Nemours, Inc.	55,000	4.49%	15/11/2025	54,123	0.03%
Verizon Communications, Inc.	80,000	2.65%	20/11/2040	54,001	0.03%
Capital One Financial Corp.	55,000	4.25%	30/4/2025	53,969	0.03%
Hewlett Packard Enterprise Co.	60,000	1.75%	1/4/2026	53,928	0.03%
Deere & Co.	75,000	2.88%	7/9/2049	53,732	0.03%
Verisk Analytics, Inc.	55,000	4.00%	15/6/2025	53,510	0.03%
Bank of New York Mellon Corp.^	55,000	4.60%	26/7/2030	53,411	0.03%
Becton Dickinson & Co.	60,000	4.69%	15/12/2044	53,392	0.03%
John Deere Capital Corp.	60,000	0.70%	15/1/2026	53,391	0.03%
Spirit Realty LP	60,000	3.20%	15/1/2027	53,331	0.03%
AutoZone, Inc.	55,000	3.63%	15/4/2025	53,301	0.03%
International Business Machines Corp.	50,000	5.88%	29/11/2032	53,287	0.03%
Paramount Global	60,000	3.38%	15/2/2028	53,224	0.03%
Meta Platforms, Inc.	60,000	3.85%	15/8/2032	53,197	0.03%
JPMorgan Chase & Co.^	65,000	2.52%	22/4/2031	53,178	0.03%
Aetna, Inc.	60,000	4.75%	15/3/2044	53,077	0.03%
Kimco Realty Corp.	65,000	2.70%	1/10/2030	53,043	0.03%
Lowe's Cos, Inc.	55,000	5.63%	15/4/2053	53,008	0.03%
Hershey Co.	55,000	3.20%	21/8/2025	52,951	0.03%
Invesco Finance plc	55,000	3.75%	15/1/2026	52,801	0.03%
Coca-Cola Co.	55,000	3.38%	25/3/2027	52,770	0.03%
Simon Property Group LP	80,000	3.25%	13/9/2049	52,726	0.03%
Booking Holdings, Inc.	55,000	3.60%	1/6/2026	52,698	0.03%
WRKCo, Inc.	55,000	3.00%	15/9/2024	52,565	0.03%
Bank of America Corp.	55,000	3.50%	19/4/2026	52,519	0.03%
Citigroup, Inc.	50,000	6.63%	15/6/2032	52,515	0.03%
JPMorgan Chase & Co.^	80,000	2.53%	19/11/2041	52,500	0.03%
Moody's Corp.	75,000	2.75%	19/8/2041	52,399	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Micron Technology, Inc.	55,000	4.19%	15/2/2027	52,255	0.03%
Old Republic International Corp.	55,000	3.88%	26/8/2026	52,132	0.03%
Comcast Corp.	60,000	3.90%	1/3/2038	52,018	0.03%
Goldman Sachs Group, Inc.	50,000	6.13%	15/2/2033	51,948	0.03%
First-Citizens Bank & Trust Co.^	55,000	2.97%	27/9/2025	51,915	0.03%
State Street Corp.^	50,000	5.82%	4/11/2028	51,651	0.03%
NIKE, Inc.	60,000	3.88%	1/11/2045	51,627	0.03%
Nestle Finance International Ltd.	50,000	3.38%	15/11/2034	51,590	0.03%
Morgan Stanley^	50,000	6.30%	18/10/2028	51,540	0.03%
Procter & Gamble Co.	55,000	2.85%	11/8/2027	51,477	0.03%
Starbucks Corp.	60,000	4.45%	15/8/2049	51,453	0.03%
Hartford Financial Services Group, Inc.	60,000	2.80%	19/8/2029	51,318	0.03%
Rockwell Automation, Inc.	65,000	1.75%	15/8/2031	51,269	0.03%
JPMorgan Chase & Co.^	55,000	4.20%	23/7/2029	51,229	0.03%
Merck & Co., Inc.	55,000	3.40%	7/3/2029	51,224	0.03%
Broadcom, Inc.	65,000	2.45%	15/2/2031	51,174	0.03%
T-Mobile USA, Inc.	65,000	2.25%	15/11/2031	51,116	0.03%
Illinois Tool Works, Inc.	55,000	2.65%	15/11/2026	51,097	0.03%
UnitedHealth Group, Inc.	55,000	2.95%	15/10/2027	50,922	0.03%
Walt Disney Co.	55,000	4.70%	23/3/2050	50,759	0.03%
Marsh & McLennan Cos, Inc.	55,000	4.75%	15/3/2039	50,627	0.03%
Morgan Stanley^	55,000	1.16%	21/10/2025	50,607	0.03%
Goldman Sachs Group, Inc.	50,000	5.70%	1/11/2024	50,568	0.03%
Willis North America, Inc.	60,000	2.95%	15/9/2029	50,458	0.03%
TJX Cos, Inc.	55,000	2.25%	15/9/2026	50,329	0.03%
Coca-Cola Co.	60,000	1.00%	15/3/2028	50,268	0.03%
Southwest Airlines Co.	50,000	5.25%	4/5/2025	50,170	0.03%
Chubb Corp.	45,000	6.50%	15/5/2038	50,093	0.03%
Apple, Inc.	75,000	2.70%	5/8/2051	50,086	0.03%
Fox Corp.	55,000	5.48%	25/1/2039	50,002	0.03%
Celanese US Holdings LLC	50,000	5.90%	5/7/2024	49,974	0.03%
Walt Disney Co.	65,000	3.80%	13/5/2060	49,940	0.03%
KLA Corp.	50,000	4.65%	1/11/2024	49,914	0.03%
Morgan Stanley	50,000	5.00%	24/11/2025	49,838	0.03%
Campbell Soup Co.	60,000	2.38%	24/4/2030	49,821	0.03%
Mastercard, Inc.	70,000	2.95%	15/3/2051	49,765	0.03%
Amazon.com, Inc.	50,000	4.70%	1/12/2032	49,675	0.03%
Amazon.com, Inc.	50,000	4.65%	1/12/2029	49,622	0.03%
WP Carey, Inc.	50,000	4.60%	1/4/2024	49,528	0.03%
American Express Co.	50,000	4.20%	6/11/2025	49,415	0.03%
Home Depot, Inc.	50,000	4.00%	15/9/2025	49,372	0.03%
Keysight Technologies, Inc.	50,000	4.55%	30/10/2024	49,300	0.03%
Truist Financial Corp.^	50,000	4.26%	28/7/2026	49,187	0.03%
Verizon Communications, Inc.	55,000	0.85%	20/11/2025	49,123	0.03%
PACCAR Financial Corp.	55,000	1.10%	11/5/2026	49,006	0.03%
Albemarle Corp.	50,000	4.65%	1/6/2027	48,891	0.03%
Becton Dickinson & Co.	50,000	3.36%	6/6/2024	48,778	0.03%
CDW LLC/CDW Finance Corp.	50,000	4.13%	1/5/2025	48,627	0.03%
Aetna, Inc.	50,000	3.50%	15/11/2024	48,614	0.03%
Kellogg Co.	50,000	4.30%	15/5/2028	48,611	0.03%
Marriott International, Inc.	60,000	2.85%	15/4/2031	48,606	0.03%
Goldman Sachs Group, Inc.	55,000	4.80%	8/7/2044	48,589	0.03%
Comcast Corp.	75,000	2.89%	1/11/2051	48,537	0.03%
Lam Research Corp.	50,000	3.75%	15/3/2026	48,497	0.03%
General Motors Financial Co., Inc.	55,000	1.25%	8/1/2026	48,487	0.03%
Welltower, Inc.	50,000	4.25%	1/4/2026	48,453	0.03%
UnitedHealth Group, Inc.	50,000	4.63%	15/7/2035	48,451	0.03%
General Mills, Inc.	50,000	4.20%	17/4/2028	48,326	0.03%
JPMorgan Chase & Co.^	70,000	3.33%	22/4/2052	48,220	0.03%
Johnson & Johnson	50,000	2.63%	15/1/2025	48,168	0.03%
Discovery Communications LLC	70,000	4.65%	15/5/2050	48,136	0.03%
Lowe's Cos, Inc.	50,000	3.38%	15/9/2025	48,019	0.03%
Martin Marietta Materials, Inc.	60,000	2.40%	15/7/2031	47,950	0.03%
Wells Fargo & Co.	60,000	4.40%	14/6/2046	47,941	0.03%
International Paper Co.	55,000	4.80%	15/6/2044	47,910	0.03%
Realty Income Corp.	50,000	3.95%	15/8/2027	47,781	0.03%
Cisco Systems, Inc.	50,000	2.95%	28/2/2026	47,752	0.03%
Warnermedia Holdings, Inc.	65,000	5.39%	15/3/2062	47,616	0.03%
International Business Machines Corp.	50,000	3.30%	15/5/2026	47,593	0.03%
Brighthouse Financial, Inc.	50,000	5.63%	15/5/2030	47,571	0.03%
VICI Properties LP	50,000	4.75%	15/2/2028	47,498	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	60,000	3.80%	15/11/2037	47,333	0.03%
Conagra Brands, Inc.	50,000	5.30%	1/11/2038	47,296	0.03%
UnitedHealth Group, Inc.	50,000	0.55%	15/5/2024	47,196	0.03%
Visa, Inc.	50,000	4.15%	14/12/2035	47,141	0.03%
HCA, Inc.	55,000	5.25%	15/6/2049	47,081	0.03%
Amazon.com, Inc.	50,000	3.15%	22/8/2027	47,075	0.03%
International Business Machines Corp.	65,000	2.85%	15/5/2040	47,064	0.03%
Intel Corp.	50,000	3.15%	11/5/2027	47,056	0.03%
PNC Financial Services Group, Inc.^	45,000	6.04%	28/10/2033	47,038	0.03%
Johnson & Johnson	50,000	2.45%	1/3/2026	47,015	0.03%
JPMorgan Chase & Co.^	50,000	4.45%	5/12/2029	47,005	0.03%
Truist Financial Corp.^	50,000	4.92%	28/7/2033	46,906	0.03%
Morgan Stanley^	60,000	2.51%	20/10/2032	46,895	0.03%
Comcast Corp.	45,000	5.50%	15/11/2032	46,847	0.03%
Citigroup, Inc.^	50,000	0.98%	1/5/2025	46,806	0.03%
Goldman Sachs Group, Inc.^	65,000	3.21%	22/4/2042	46,786	0.03%
Abbott Laboratories	55,000	1.15%	30/1/2028	46,774	0.03%
Verizon Communications, Inc.	60,000	1.68%	30/10/2030	46,632	0.03%
Centene Corp.	55,000	3.38%	15/2/2030	46,549	0.03%
Principal Financial Group, Inc.	50,000	3.10%	15/11/2026	46,426	0.03%
T-Mobile USA, Inc.	55,000	2.40%	15/3/2029	46,391	0.03%
Tyson Foods, Inc.	50,000	5.10%	28/9/2048	46,386	0.03%
VICI Properties LP	50,000	5.13%	15/5/2032	46,349	0.03%
Microsoft Corp.	65,000	2.92%	17/3/2052	46,311	0.03%
Citigroup, Inc.^	50,000	2.01%	25/1/2026	46,299	0.03%
Kimberly-Clark Corp.	40,000	6.63%	1/8/2037	46,115	0.03%
Omega Healthcare Investors, Inc.	50,000	4.75%	15/1/2028	46,085	0.03%
JPMorgan Chase & Co.^	50,000	3.54%	1/5/2028	46,064	0.03%
Goldman Sachs Group, Inc.	55,000	2.60%	7/2/2030	45,911	0.03%
Home Depot, Inc.	50,000	2.13%	15/9/2026	45,783	0.03%
Allstate Corp.	60,000	1.45%	15/12/2030	45,777	0.03%
AmerisourceBergen Corp.	55,000	4.30%	15/12/2047	45,695	0.03%
PayPal Holdings, Inc.	50,000	5.05%	1/6/2052	45,633	0.03%
UnitedHealth Group, Inc.	45,000	5.15%	15/10/2025	45,543	0.03%
Crown Castle, Inc.	50,000	2.90%	15/3/2027	45,514	0.03%
Bank of America Corp.^	55,000	3.85%	8/3/2037	45,491	0.03%
Goldman Sachs Group, Inc.^	50,000	3.81%	23/4/2029	45,490	0.03%
Home Depot, Inc.	75,000	2.38%	15/3/2051	45,385	0.03%
CubeSmart LP	55,000	2.25%	15/12/2028	45,375	0.03%
AT&T, Inc.	50,000	5.15%	15/3/2042	45,365	0.03%
JPMorgan Chase & Co.^	50,000	3.51%	23/1/2029	45,350	0.03%
UnitedHealth Group, Inc.	40,000	6.63%	15/11/2037	45,326	0.03%
Athene Holding Ltd.	55,000	3.50%	15/1/2031	45,302	0.03%
MetLife, Inc.	50,000	4.72%	15/12/2044	45,287	0.03%
AT&T, Inc.	50,000	1.70%	25/3/2026	45,129	0.03%
Broadcom, Inc.	60,000	2.60%	15/2/2033	44,976	0.03%
Verizon Communications, Inc.	50,000	1.45%	20/3/2026	44,940	0.03%
Procter & Gamble Co.	50,000	1.00%	23/4/2026	44,803	0.03%
JPMorgan Chase & Co.^	50,000	3.70%	6/5/2030	44,748	0.03%
JM Smucker Co.	50,000	4.25%	15/3/2035	44,625	0.03%
Santander Holdings USA, Inc.^	45,000	5.81%	9/9/2026	44,600	0.03%
Stryker Corp.	50,000	4.63%	15/3/2046	44,382	0.03%
Tyson Foods, Inc.	45,000	3.95%	15/8/2024	44,274	0.03%
Walt Disney Co.	40,000	6.55%	15/3/2033	44,173	0.03%
Dell International LLC/EMC Corp.	45,000	4.00%	15/7/2024	44,164	0.03%
Comcast Corp.	45,000	3.95%	15/10/2025	44,054	0.03%
Truist Bank	45,000	3.20%	1/4/2024	43,966	0.03%
Dell International LLC/EMC Corp.	45,000	5.30%	1/10/2029	43,923	0.03%
Bank of America Corp.^	50,000	1.73%	22/7/2027	43,827	0.03%
Home Depot, Inc.	50,000	2.70%	15/4/2030	43,654	0.03%
Bristol-Myers Squibb Co.	50,000	2.95%	15/3/2032	43,620	0.03%
NetApp, Inc.	45,000	3.30%	29/9/2024	43,565	0.03%
JPMorgan Chase & Co.	45,000	4.13%	15/12/2026	43,516	0.03%
Bank of America Corp.	45,000	4.25%	22/10/2026	43,509	0.03%
UnitedHealth Group, Inc.	45,000	3.70%	15/5/2027	43,509	0.03%
United Parcel Service, Inc.	50,000	2.50%	1/9/2029	43,466	0.03%
UnitedHealth Group, Inc.	40,000	5.88%	15/2/2053	43,430	0.03%
Regency Centers LP	50,000	3.70%	15/6/2030	43,419	0.03%
Whirlpool Corp.	55,000	2.40%	15/5/2031	43,410	0.03%
KLA Corp.	45,000	5.25%	15/7/2062	43,380	0.03%
Corning, Inc.	50,000	5.45%	15/11/2079	43,349	0.03%

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Cintas Corp. No 2	45,000	3.70%	1/4/2027	43,340	0.03%
Oracle Corp.	45,000	2.95%	15/11/2024	43,305	0.03%
Avnet, Inc.	45,000	4.63%	15/4/2026	43,293	0.03%
Amgen, Inc.	50,000	4.66%	15/6/2051	43,267	0.03%
Centene Corp.	55,000	2.63%	1/8/2031	43,200	0.03%
PNC Bank NA	45,000	2.95%	23/2/2025	43,198	0.03%
Comcast Corp.	45,000	4.25%	15/10/2030	43,156	0.03%
MDC Holdings, Inc.	60,000	2.50%	15/1/2031	43,138	0.03%
Aon Global Ltd.	50,000	4.75%	15/5/2045	43,070	0.03%
JPMorgan Chase & Co. ^	55,000	3.96%	15/11/2048	43,058	0.03%
Camden Property Trust	50,000	2.80%	15/5/2030	43,057	0.03%
Apple, Inc.	45,000	2.50%	9/2/2025	43,026	0.03%
Broadcom, Inc.	60,000	3.50%	15/2/2041	42,955	0.03%
Prudential Financial, Inc.	50,000	4.42%	27/3/2048	42,867	0.03%
DH Europe Finance II Sarl	45,000	2.20%	15/11/2024	42,846	0.03%
Equitable Holdings, Inc.	45,000	4.35%	20/4/2028	42,828	0.03%
Packaging Corp. of America	50,000	3.00%	15/12/2029	42,825	0.03%
Estee Lauder Cos, Inc.	40,000	6.00%	15/5/2037	42,796	0.03%
NVIDIA Corp.	50,000	1.55%	15/6/2028	42,744	0.03%
Equifax, Inc.	55,000	2.35%	15/9/2031	42,643	0.03%
Amgen, Inc.	40,000	6.40%	1/2/2039	42,466	0.03%
Gilead Sciences, Inc.	50,000	1.20%	1/10/2027	42,465	0.03%
Apple, Inc.	50,000	1.20%	8/2/2028	42,451	0.03%
Hormel Foods Corp.	45,000	0.65%	3/6/2024	42,434	0.03%
Oncor Electric Delivery Co. LLC	35,000	7.50%	1/9/2038	42,422	0.03%
Regions Financial Corp.	50,000	1.80%	12/8/2028	42,420	0.03%
Aircastle Ltd.	45,000	4.25%	15/6/2026	42,366	0.03%
Charles Schwab Corp.	45,000	3.20%	2/3/2027	42,331	0.03%
Truist Financial Corp.	50,000	1.13%	3/8/2027	42,165	0.03%
Carrier Global Corp.	50,000	2.72%	15/2/2030	42,137	0.03%
Assured Guaranty US Holdings, Inc.	50,000	3.15%	15/6/2031	42,071	0.03%
Verizon Communications, Inc.	60,000	3.70%	22/3/2061	42,056	0.03%
WW Grainger, Inc.	50,000	4.20%	15/5/2047	42,034	0.03%
Bank of America Corp. ^	50,000	2.88%	22/10/2030	42,000	0.03%
MetLife, Inc.	40,000	5.70%	15/6/2035	41,874	0.03%
Verizon Communications, Inc.	45,000	2.63%	15/8/2026	41,568	0.03%
American Express Co.	40,000	5.85%	5/11/2027	41,558	0.03%
KeyBank NA	45,000	4.90%	8/8/2032	41,520	0.03%
Elevance Health, Inc.	55,000	3.60%	15/3/2051	41,406	0.03%
Equinix, Inc.	50,000	1.55%	15/3/2028	41,394	0.03%
Goldman Sachs Capital I	40,000	6.35%	15/2/2034	41,393	0.03%
Agree LP	45,000	4.80%	1/10/2032	41,383	0.03%
Allstate Corp.	50,000	4.20%	15/12/2046	41,379	0.03%
Wells Fargo & Co. ^	50,000	2.57%	11/2/2031	41,354	0.03%
Commonwealth Edison Co.	50,000	4.00%	1/3/2048	41,184	0.02%
Citigroup, Inc.	38,000	6.68%	13/9/2043	41,117	0.02%
Northern Trust Corp.	50,000	1.95%	1/5/2030	41,087	0.02%
Paramount Global	50,000	4.20%	19/5/2032	40,879	0.02%
Bank of America Corp. ^	50,000	2.59%	29/4/2031	40,787	0.02%
Ally Financial, Inc.	40,000	7.10%	15/11/2027	40,781	0.02%
Bank of America Corp.	40,000	6.11%	29/1/2037	40,723	0.02%
Zoetis, Inc.	60,000	3.00%	15/5/2050	40,661	0.02%
Applied Materials, Inc.	45,000	4.35%	1/4/2047	40,651	0.02%
Prudential Financial, Inc. ^	45,000	5.13%	1/3/2052	40,592	0.02%
Morgan Stanley ^	50,000	2.94%	21/1/2033	40,552	0.02%
Fiserv, Inc.	45,000	3.50%	1/7/2029	40,551	0.02%
Bank of America Corp. ^	55,000	2.48%	21/9/2036	40,547	0.02%
WRKCo, Inc.	45,000	4.20%	1/6/2032	40,481	0.02%
Zimmer Biomet Holdings, Inc.	50,000	2.60%	24/11/2031	40,416	0.02%
AbbVie, Inc.	45,000	4.75%	15/3/2045	40,410	0.02%
Extra Space Storage LP	45,000	3.90%	1/4/2029	40,395	0.02%
Royalty Pharma plc	45,000	1.20%	2/9/2025	40,287	0.02%
Autodesk, Inc.	50,000	2.40%	15/12/2031	40,100	0.02%
JPMorgan Chase & Co.	40,000	5.60%	15/7/2041	40,086	0.02%
GLP Capital LP/GLP Financing II, Inc.	50,000	3.25%	15/1/2032	40,010	0.02%
Bank of America Corp. ^	50,000	2.69%	22/4/2032	40,004	0.02%
JPMorgan Chase & Co. ^	55,000	3.16%	22/4/2042	39,986	0.02%
Comcast Corp.	70,000	2.65%	15/8/2062	39,935	0.02%
Oracle Corp.	40,000	6.13%	8/7/2039	39,828	0.02%
JPMorgan Chase & Co. ^	50,000	4.03%	24/7/2048	39,687	0.02%
Verizon Communications, Inc.	45,000	3.15%	22/3/2030	39,645	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.^	45,000	1.58%	22/4/2027	39,607	0.02%
Broadcom, Inc.	45,000	4.15%	15/4/2032	39,556	0.02%
Southwest Airlines Co.	40,000	5.13%	15/6/2027	39,545	0.02%
Amazon.com, Inc.	40,000	4.95%	5/12/2044	39,509	0.02%
Charles Schwab Corp.	45,000	2.00%	20/3/2028	39,497	0.02%
Goldman Sachs Group, Inc.	40,000	4.00%	3/3/2024	39,492	0.02%
Expedia Group, Inc.	40,000	5.00%	15/2/2026	39,488	0.02%
Goldman Sachs Group, Inc.^	50,000	2.65%	21/10/2032	39,466	0.02%
Synchrony Bank	40,000	5.40%	22/8/2025	39,460	0.02%
Humana, Inc.	50,000	3.95%	15/8/2049	39,449	0.02%
Marsh & McLennan Cos, Inc.	40,000	3.88%	15/3/2024	39,445	0.02%
Paramount Global	40,000	4.75%	15/5/2025	39,363	0.02%
Morgan Stanley^	40,000	4.68%	17/7/2026	39,350	0.02%
Electronic Arts, Inc.	50,000	1.85%	15/2/2031	39,343	0.02%
Baxter International, Inc.	55,000	3.50%	15/8/2046	39,312	0.02%
Apple, Inc.	50,000	1.25%	20/8/2030	39,293	0.02%
Pfizer, Inc.	40,000	3.40%	15/5/2024	39,265	0.02%
Alphabet, Inc.	50,000	1.10%	15/8/2030	39,257	0.02%
Global Payments, Inc.	45,000	1.20%	1/3/2026	39,229	0.02%
Apple, Inc.	55,000	2.51%	19/8/2024	39,208	0.02%
Bank of America Corp.^	55,000	3.48%	13/3/2052	39,158	0.02%
Amphenol Corp.	40,000	3.20%	1/4/2024	39,093	0.02%
Morgan Stanley	40,000	4.00%	23/7/2025	39,088	0.02%
GSK Consumer Healthcare Capital US LLC	50,000	4.00%	24/3/2052	39,067	0.02%
AmerisourceBergen Corp.	40,000	3.40%	15/5/2024	39,055	0.02%
Chubb INA Holdings, Inc.	45,000	4.35%	3/11/2045	39,052	0.02%
QUALCOMM, Inc.	45,000	4.30%	20/5/2047	39,025	0.02%
Oracle Corp.	40,000	3.40%	8/7/2024	39,014	0.02%
T-Mobile USA, Inc.	40,000	5.80%	15/9/2062	38,970	0.02%
Quest Diagnostics, Inc.	45,000	2.95%	30/6/2030	38,906	0.02%
Prudential Financial, Inc.^	40,000	6.00%	1/9/2052	38,885	0.02%
Globe Life, Inc.	40,000	4.55%	15/9/2028	38,873	0.02%
Comcast Corp.	45,000	2.65%	1/2/2030	38,854	0.02%
Goldman Sachs Group, Inc.^	45,000	4.41%	23/4/2039	38,802	0.02%
JB Hunt Transport Services, Inc.	40,000	3.88%	1/3/2026	38,734	0.02%
Xylem, Inc.	45,000	1.95%	30/1/2028	38,665	0.02%
Capital One Financial Corp.	40,000	4.20%	29/10/2025	38,663	0.02%
Lazard Group LLC	40,000	3.75%	13/2/2025	38,641	0.02%
T-Mobile USA, Inc.	45,000	4.38%	15/4/2040	38,609	0.02%
CME Group, Inc.	40,000	3.75%	15/6/2028	38,560	0.02%
Bristol-Myers Squibb Co.	45,000	1.13%	13/11/2027	38,467	0.02%
Amgen, Inc.	55,000	3.38%	21/2/2050	38,466	0.02%
Oracle Corp.	50,000	4.38%	15/5/2055	38,395	0.02%
TD SYNnex Corp.	45,000	1.75%	9/8/2026	38,249	0.02%
Air Products & Chemicals, Inc.	55,000	2.80%	15/5/2050	38,206	0.02%
DuPont de Nemours, Inc.	40,000	5.42%	15/11/2048	38,190	0.02%
Western Union Co.	40,000	2.85%	10/1/2025	38,187	0.02%
Broadcom, Inc.	40,000	4.75%	15/4/2029	38,148	0.02%
JPMorgan Chase & Co.^	40,000	4.32%	26/4/2028	38,132	0.02%
McDonald's Corp.	35,000	6.30%	1/3/2038	38,120	0.02%
AT&T, Inc.	45,000	1.65%	1/2/2028	38,072	0.02%
Home Depot, Inc.	40,000	3.00%	1/4/2026	38,068	0.02%
Harley-Davidson, Inc.	40,000	3.50%	28/7/2025	38,038	0.02%
Allstate Corp.	40,000	3.28%	15/12/2026	37,966	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	40,000	5.13%	1/2/2028	37,838	0.02%
Mid-America Apartments LP	40,000	3.95%	15/3/2029	37,808	0.02%
JPMorgan Chase & Co.^	40,000	4.57%	14/6/2030	37,771	0.02%
Westlake Corp.	50,000	4.38%	15/11/2047	37,764	0.02%
Healthcare Realty Holdings LP	45,000	3.10%	15/2/2030	37,749	0.02%
Microsoft Corp.	40,000	4.25%	6/2/2047	37,573	0.02%
PepsiCo, Inc.	40,000	3.00%	15/10/2027	37,560	0.02%
Thermo Fisher Scientific, Inc.	40,000	1.22%	18/10/2024	37,540	0.02%
Goldman Sachs Group, Inc.^	55,000	2.91%	21/7/2042	37,498	0.02%
Broadridge Financial Solutions, Inc.	40,000	3.40%	27/6/2026	37,476	0.02%
Regions Financial Corp.	40,000	2.25%	18/5/2025	37,411	0.02%
PepsiCo, Inc.	45,000	3.50%	19/3/2040	37,393	0.02%
Kraft Heinz Foods Co.	40,000	4.25%	1/3/2031	37,341	0.02%
Oracle Corp.	45,000	2.88%	25/3/2031	37,333	0.02%
Carlisle Cos, Inc.	40,000	3.75%	1/12/2027	37,315	0.02%
Baxter International, Inc.	40,000	1.32%	29/11/2024	37,241	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Essex Portfolio LP	50,000	1.65%	15/1/2031	37,239	0.02%
Paramount Global	35,000	7.88%	30/7/2030	37,215	0.02%
Bank of America Corp.^	55,000	2.68%	19/6/2041	37,159	0.02%
Target Corp.	40,000	3.38%	15/4/2029	37,145	0.02%
Microchip Technology, Inc.	40,000	0.98%	1/9/2024	37,097	0.02%
CenterPoint Energy Houston Electric LLC	45,000	3.95%	1/3/2048	37,016	0.02%
Markel Corp.	55,000	3.45%	7/5/2052	36,997	0.02%
American Water Capital Corp.	50,000	3.45%	1/5/2050	36,914	0.02%
Brixmor Operating Partnership LP	40,000	3.90%	15/3/2027	36,886	0.02%
Micron Technology, Inc.	55,000	3.37%	1/11/2041	36,772	0.02%
FedEx Corp.	40,000	5.25%	15/5/2050	36,757	0.02%
Oracle Corp.	40,000	3.25%	15/11/2027	36,751	0.02%
International Business Machines Corp.	45,000	1.95%	15/5/2030	36,675	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	50,000	4.80%	1/3/2050	36,586	0.02%
Goldman Sachs Group, Inc.	35,000	6.25%	1/2/2041	36,476	0.02%
Bunge Ltd. Finance Corp.	40,000	1.63%	17/8/2025	36,461	0.02%
US Bancorp^	35,000	5.85%	21/10/2033	36,354	0.02%
Global Payments, Inc.	40,000	5.95%	15/8/2052	36,348	0.02%
Ryder System, Inc.	40,000	2.85%	1/3/2027	36,212	0.02%
Progressive Corp.	45,000	3.95%	26/3/2050	36,206	0.02%
Hartford Financial Services Group, Inc.	50,000	3.60%	19/8/2049	36,188	0.02%
CVS Health Corp.	45,000	4.25%	1/4/2050	36,131	0.02%
Alphabet, Inc.	40,000	0.45%	15/8/2025	36,042	0.02%
eBay, Inc.	35,000	5.90%	22/11/2025	35,792	0.02%
American Tower Corp.	40,000	4.05%	15/3/2032	35,774	0.02%
Amphenol Corp.	45,000	2.20%	15/9/2031	35,655	0.02%
Thermo Fisher Scientific, Inc.	35,000	4.95%	21/11/2032	35,588	0.02%
Merck & Co., Inc.	40,000	4.15%	18/5/2043	35,542	0.02%
Microsoft Corp.	40,000	3.45%	8/8/2036	35,497	0.02%
Thermo Fisher Scientific, Inc.	35,000	5.30%	1/2/2044	35,224	0.02%
UnitedHealth Group, Inc.	30,000	6.88%	15/2/2038	35,187	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	45,000	5.25%	1/4/2053	35,158	0.02%
Target Corp.	40,000	4.00%	1/7/2042	35,020	0.02%
O'Reilly Automotive, Inc.	45,000	1.75%	15/3/2031	34,807	0.02%
Ross Stores, Inc.	35,000	4.60%	15/4/2025	34,736	0.02%
Brixmor Operating Partnership LP	45,000	2.50%	16/8/2031	34,455	0.02%
McKesson Corp.	35,000	3.80%	15/3/2024	34,453	0.02%
Westinghouse Air Brake Technologies Corp.	35,000	4.40%	15/3/2024	34,427	0.02%
MetLife, Inc.	35,000	3.60%	10/4/2024	34,376	0.02%
Amgen, Inc.	35,000	3.63%	22/5/2024	34,355	0.02%
Sonoco Products Co.	40,000	3.13%	1/5/2030	34,347	0.02%
Abbott Laboratories	35,000	3.88%	15/9/2025	34,346	0.02%
JPMorgan Chase & Co.	35,000	3.88%	10/9/2024	34,237	0.02%
Viatis, Inc.	40,000	2.30%	22/6/2027	34,183	0.02%
PACCAR Financial Corp.	35,000	3.15%	13/6/2024	34,162	0.02%
Morgan Stanley^	55,000	2.80%	25/1/2052	34,156	0.02%
Hanover Insurance Group, Inc.	35,000	4.50%	15/4/2026	34,107	0.02%
Morgan Stanley	40,000	4.38%	22/1/2047	34,100	0.02%
CDW LLC/CDW Finance Corp.	40,000	3.25%	15/2/2029	34,090	0.02%
UnitedHealth Group, Inc.	50,000	2.90%	15/5/2050	34,077	0.02%
Celanese US Holdings LLC	35,000	6.33%	15/7/2029	34,067	0.02%
American Tower Corp.	35,000	3.38%	15/5/2024	34,066	0.02%
McDonald's Corp.	35,000	3.70%	30/1/2026	34,056	0.02%
Global Payments, Inc.	35,000	4.95%	15/8/2027	34,027	0.02%
Marsh & McLennan Cos, Inc.	35,000	3.50%	10/3/2025	33,980	0.02%
Royalty Pharma plc	40,000	1.75%	2/9/2027	33,976	0.02%
RenaissanceRe Finance, Inc.	35,000	3.70%	1/4/2025	33,904	0.02%
Willis North America, Inc.	35,000	4.65%	15/6/2027	33,848	0.02%
Wells Fargo & Co.	40,000	4.65%	4/11/2044	33,759	0.02%
Travelers Cos, Inc.	30,000	6.75%	20/6/2036	33,711	0.02%
HCA, Inc.	35,000	4.50%	15/2/2027	33,696	0.02%
Arrow Electronics, Inc.	35,000	3.25%	8/9/2024	33,686	0.02%
Westinghouse Air Brake Technologies Corp.	35,000	4.95%	15/9/2028	33,640	0.02%
Marvell Technology, Inc.	40,000	2.45%	15/4/2028	33,634	0.02%
Omnicom Group, Inc./Omnicom Capital, Inc.	35,000	3.60%	15/4/2026	33,607	0.02%
Simon Property Group LP	35,000	3.50%	1/9/2025	33,567	0.02%
TWDC Enterprises 18 Corp.	35,000	3.15%	17/9/2025	33,555	0.02%
Cboe Global Markets, Inc.	35,000	3.65%	12/1/2027	33,488	0.02%
Time Warner Cable Enterprises LLC	30,000	8.38%	15/7/2033	33,483	0.02%

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American International Group, Inc.^	35,000	5.75%	1/4/2048	33,447	0.02%
Lowe's Cos, Inc.	45,000	3.70%	15/4/2046	33,444	0.02%
Coca-Cola Co.	35,000	1.75%	6/9/2024	33,373	0.02%
MetLife, Inc.	40,000	4.05%	1/3/2045	33,372	0.02%
Apple, Inc.	50,000	2.65%	8/2/2051	33,366	0.02%
Sabra Health Care LP	35,000	5.13%	15/8/2026	33,336	0.02%
Warnermedia Holdings, Inc.	35,000	3.64%	15/3/2025	33,291	0.02%
Danaher Corp.	50,000	2.80%	10/12/2051	33,265	0.02%
Bank of America Corp.^	40,000	4.08%	23/4/2040	33,260	0.02%
General Motors Financial Co., Inc.	35,000	1.05%	8/3/2024	33,239	0.02%
JPMorgan Chase & Co.^	50,000	3.11%	22/4/2051	33,220	0.02%
Medtronic, Inc.	35,000	4.38%	15/3/2035	33,194	0.02%
Voya Financial, Inc.	35,000	3.65%	15/6/2026	33,192	0.02%
Elevance Health, Inc.	40,000	2.25%	15/5/2030	33,189	0.02%
MetLife, Inc.	30,000	6.50%	15/12/2032	33,126	0.02%
Comcast Corp.	35,000	3.30%	1/2/2027	33,037	0.02%
Biogen, Inc.	50,000	3.15%	1/5/2050	33,036	0.02%
NVIDIA Corp.	35,000	0.58%	14/6/2024	33,019	0.02%
Comcast Corp.	35,000	3.30%	1/4/2027	32,995	0.02%
UnitedHealth Group, Inc.	35,000	4.95%	15/5/2062	32,936	0.02%
Merck & Co., Inc.	40,000	3.70%	10/2/2045	32,912	0.02%
UDR, Inc.	35,000	4.40%	26/1/2029	32,881	0.02%
Vornado Realty LP	35,000	3.50%	15/1/2025	32,881	0.02%
Intel Corp.	35,000	3.90%	25/3/2030	32,839	0.02%
Cardinal Health, Inc.	35,000	3.41%	15/6/2027	32,759	0.02%
Amazon.com, Inc.	35,000	3.45%	13/4/2029	32,752	0.02%
JPMorgan Chase & Co.^	35,000	3.78%	1/2/2028	32,737	0.02%
Pfizer, Inc.	45,000	2.55%	28/5/2040	32,710	0.02%
Boston Scientific Corp.	35,000	1.90%	1/6/2025	32,688	0.02%
Kraft Heinz Foods Co.	40,000	4.38%	1/6/2046	32,674	0.02%
Texas Instruments, Inc.	35,000	2.90%	3/11/2027	32,600	0.02%
El du Pont de Nemours & Co.	35,000	1.70%	15/7/2025	32,323	0.02%
Morgan Stanley Direct Lending Fund	35,000	4.50%	11/2/2027	32,323	0.02%
Walt Disney Co.	40,000	3.50%	13/5/2040	32,257	0.02%
Amazon.com, Inc.	45,000	3.10%	12/5/2051	32,246	0.02%
Coca-Cola Co.	35,000	4.20%	25/3/2050	32,241	0.02%
Realty Income Corp.	35,000	3.40%	15/1/2028	32,232	0.02%
Expedia Group, Inc.	40,000	2.95%	15/3/2031	32,205	0.02%
ITC Holdings Corp.	35,000	3.35%	15/11/2027	32,197	0.02%
Verizon Communications, Inc.	35,000	4.81%	15/3/2039	32,194	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	40,000	2.25%	15/1/2029	32,150	0.02%
Bank of America Corp.^	45,000	2.93%	25/4/2025	32,137	0.02%
PepsiCo, Inc.	40,000	3.45%	6/10/2046	32,109	0.02%
Broadcom, Inc.	40,000	3.42%	15/4/2033	32,107	0.02%
Radian Group, Inc.	35,000	4.88%	15/3/2027	32,074	0.02%
Bank of America Corp.^	40,000	2.65%	11/3/2032	32,026	0.02%
Pfizer, Inc.	35,000	0.80%	28/5/2025	32,025	0.02%
CNA Financial Corp.	35,000	3.90%	1/5/2029	32,000	0.02%
State Street Corp.	40,000	2.20%	3/3/2031	31,976	0.02%
Cincinnati Financial Corp.	30,000	6.92%	15/5/2028	31,966	0.02%
HCA, Inc.	35,000	4.13%	15/6/2029	31,952	0.02%
PPL Electric Utilities Corp.	35,000	4.75%	15/7/2043	31,922	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	45,000	4.38%	2/2/2052	31,898	0.02%
American Express Co.	35,000	2.55%	4/3/2027	31,873	0.02%
T-Mobile USA, Inc.	45,000	3.00%	15/2/2041	31,767	0.02%
CenterPoint Energy Houston Electric LLC	40,000	3.55%	1/8/2042	31,703	0.02%
Verizon Communications, Inc.	40,000	3.85%	1/11/2042	31,692	0.02%
Apple, Inc.	35,000	0.55%	20/8/2025	31,557	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	50,000	3.90%	1/6/2052	31,536	0.02%
Cigna Corp.	35,000	4.80%	15/7/2046	31,466	0.02%
Lowe's Cos, Inc.	40,000	4.05%	3/5/2047	31,407	0.02%
Johnson & Johnson	50,000	2.25%	1/9/2050	31,360	0.02%
JPMorgan Chase & Co.	35,000	4.95%	1/6/2045	31,355	0.02%
Digital Realty Trust LP	35,000	3.60%	1/7/2029	31,287	0.02%
QUALCOMM, Inc.	30,000	5.40%	20/5/2033	31,261	0.02%
Elevance Health, Inc.	35,000	4.65%	15/8/2044	31,225	0.02%
Bank of New York Mellon Corp.^	30,000	5.83%	25/10/2033	31,206	0.02%
Bank of America Corp.^	45,000	3.62%	16/3/2028	31,178	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Group, Inc.	30,000	3.13%	25/7/2029	31,159	0.02%
Republic Services, Inc.	45,000	3.05%	1/3/2050	31,124	0.02%
Sysco Corp.	30,000	5.95%	1/4/2030	31,109	0.02%
Discovery Communications LLC	35,000	3.95%	20/3/2028	31,060	0.02%
Aflac, Inc.	35,000	1.13%	15/3/2026	30,999	0.02%
Bank of America Corp.^	50,000	2.83%	24/10/2051	30,949	0.02%
JPMorgan Chase & Co.^	35,000	1.05%	19/11/2026	30,903	0.02%
Texas Instruments, Inc.	35,000	3.88%	15/3/2039	30,883	0.02%
Masco Corp.	40,000	2.00%	15/2/2031	30,862	0.02%
Visa, Inc.	40,000	1.10%	15/2/2031	30,765	0.02%
Kraft Heinz Foods Co.	35,000	4.63%	1/10/2039	30,726	0.02%
HP, Inc.	35,000	1.45%	17/6/2026	30,689	0.02%
Morgan Stanley^	30,000	6.14%	16/10/2026	30,680	0.02%
Elevance Health, Inc.	30,000	5.85%	15/1/2036	30,679	0.02%
Humana, Inc.	30,000	5.75%	1/3/2028	30,657	0.02%
JPMorgan Chase & Co.^	40,000	1.95%	4/2/2032	30,619	0.02%
ServiceNow, Inc.	40,000	1.40%	1/9/2030	30,479	0.02%
Lam Research Corp.	45,000	2.88%	15/6/2050	30,460	0.02%
McDonald's Corp.	40,000	3.63%	1/9/2049	30,444	0.02%
Quanta Services, Inc.	40,000	2.35%	15/1/2032	30,403	0.02%
Brown & Brown, Inc.	35,000	4.20%	17/3/2032	30,327	0.02%
Amgen, Inc.	50,000	2.77%	1/9/2053	30,204	0.02%
Elevance Health, Inc.	35,000	4.38%	1/12/2047	30,142	0.02%
Santander Holdings USA, Inc.^	35,000	2.49%	6/1/2028	30,111	0.02%
AT&T, Inc.	30,000	6.00%	15/8/2040	30,060	0.02%
Alphabet, Inc.	35,000	0.80%	15/8/2027	30,030	0.02%
VeriSign, Inc.	30,000	5.25%	1/4/2025	29,949	0.02%
Bank of America Corp.^	35,000	4.24%	24/4/2038	29,938	0.02%
Apple, Inc.	35,000	3.95%	8/8/2052	29,887	0.02%
Pilgrim's Pride Corp.	35,000	4.25%	15/4/2031	29,791	0.02%
Charles Schwab Corp.	30,000	4.20%	24/3/2025	29,671	0.02%
FNB Corp.	30,000	5.15%	25/8/2025	29,662	0.02%
Kraft Heinz Foods Co.	30,000	4.63%	30/1/2029	29,646	0.02%
Affiliated Managers Group, Inc.	30,000	4.25%	15/2/2024	29,641	0.02%
Broadridge Financial Solutions, Inc.	35,000	2.90%	1/12/2029	29,616	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	45,000	3.50%	1/6/2041	29,593	0.02%
Oracle Corp.	40,000	3.65%	25/3/2041	29,572	0.02%
Oracle Corp.	40,000	3.60%	1/4/2040	29,537	0.02%
AbbVie, Inc.	30,000	3.85%	15/6/2024	29,527	0.02%
Goldman Sachs Group, Inc.^	40,000	3.44%	24/2/2043	29,475	0.02%
Fidelity National Information Services, Inc.	30,000	4.50%	15/7/2025	29,445	0.02%
Walgreens Boots Alliance, Inc.	40,000	4.10%	15/4/2050	29,434	0.02%
Johnson Controls International plc	30,000	3.63%	2/7/2024	29,358	0.02%
Applied Materials, Inc.	30,000	3.90%	1/10/2025	29,352	0.02%
National Retail Properties, Inc.	30,000	3.90%	15/6/2024	29,312	0.02%
Bank of New York Mellon Corp.^	30,000	3.43%	13/6/2025	29,278	0.02%
Goldman Sachs Group, Inc.	30,000	3.00%	15/3/2024	29,254	0.02%
Elevance Health, Inc.	30,000	3.50%	15/8/2024	29,252	0.02%
Sun Communities Operating LP	35,000	2.30%	1/11/2028	29,244	0.02%
Ameriprise Financial, Inc.	30,000	3.70%	15/10/2024	29,243	0.02%
Amgen, Inc.	35,000	4.40%	1/5/2045	29,239	0.02%
First Horizon Corp.	30,000	4.00%	26/5/2025	29,163	0.02%
Brixmor Operating Partnership LP	30,000	3.65%	15/6/2024	29,124	0.02%
Nestle Holdings, Inc.	45,000	2.19%	26/1/2029	29,068	0.02%
Morgan Stanley	30,000	3.88%	27/1/2026	29,053	0.02%
Lennar Corp.	30,000	5.00%	15/6/2027	29,047	0.02%
Comerica Bank	30,000	4.00%	27/7/2025	29,043	0.02%
Prudential Financial, Inc.^	30,000	5.38%	15/5/2045	29,040	0.02%
Colgate-Palmolive Co.	30,000	3.10%	15/8/2025	29,036	0.02%
Discovery Communications LLC	30,000	3.90%	15/11/2024	29,033	0.02%
CVS Health Corp.	30,000	4.30%	25/3/2028	29,018	0.02%
Cigna Corp.	30,000	4.38%	15/10/2028	28,939	0.02%
Kyndryl Holdings, Inc.	35,000	2.05%	15/10/2026	28,938	0.02%
Take-Two Interactive Software, Inc.	30,000	3.55%	14/4/2025	28,891	0.02%
Raymond James Financial, Inc.	30,000	4.65%	1/4/2030	28,876	0.02%
Comerica Bank	30,000	2.50%	23/7/2024	28,804	0.02%
Verizon Communications, Inc.	25,000	7.75%	1/12/2030	28,769	0.02%
Progressive Corp.	30,000	4.00%	1/3/2029	28,752	0.02%
Aptiv plc/Aptiv Corp.	35,000	3.25%	1/3/2032	28,745	0.02%
PayPal Holdings, Inc.	35,000	2.30%	1/6/2030	28,732	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Group, Inc.^	35,000	4.02%	31/10/2038	28,706	0.02%
FedEx Corp.	40,000	3.25%	15/5/2041	28,697	0.02%
General Motors Co.	30,000	5.40%	15/10/2029	28,691	0.02%
Campbell Soup Co.	30,000	4.15%	15/3/2028	28,676	0.02%
Elevance Health, Inc.	30,000	5.10%	15/1/2044	28,579	0.02%
Hormel Foods Corp.	35,000	1.80%	11/6/2030	28,539	0.02%
Applied Materials, Inc.	35,000	1.75%	1/6/2030	28,535	0.02%
Waste Management, Inc.	30,000	4.15%	15/4/2032	28,523	0.02%
Verizon Communications, Inc.	30,000	0.75%	22/3/2024	28,479	0.02%
Apple, Inc.	30,000	3.20%	11/5/2027	28,477	0.02%
Pfizer, Inc.	30,000	3.00%	15/12/2026	28,436	0.02%
JPMorgan Chase & Co.^	30,000	0.56%	16/2/2025	28,297	0.02%
AT&T, Inc.	40,000	3.65%	1/6/2051	28,290	0.02%
Stanley Black & Decker, Inc.	30,000	5.20%	1/9/2040	28,288	0.02%
Global Payments, Inc.	30,000	2.65%	15/2/2025	28,248	0.02%
American Tower Corp.	30,000	2.40%	15/3/2025	28,223	0.02%
Leggett & Platt, Inc.	30,000	4.40%	15/3/2029	28,216	0.02%
Goldman Sachs Group, Inc.	27,000	1.38%	15/5/2024	28,212	0.02%
Comcast Corp.	35,000	4.00%	1/3/2048	28,181	0.02%
Sherwin-Williams Co.	45,000	2.90%	15/3/2052	28,181	0.02%
Morgan Stanley^	30,000	4.89%	20/7/2033	28,175	0.02%
Waste Management, Inc.	45,000	2.50%	15/11/2050	28,155	0.02%
DH Europe Finance II Sarl	35,000	3.25%	15/11/2039	28,071	0.02%
Kilroy Realty LP	35,000	3.05%	15/2/2030	28,032	0.02%
Meta Platforms, Inc.	30,000	3.50%	15/8/2027	28,006	0.02%
John Deere Capital Corp.	30,000	0.63%	10/9/2024	28,002	0.02%
John Deere Capital Corp.	30,000	3.90%	7/6/2032	27,979	0.02%
RPM International, Inc.	30,000	3.75%	15/3/2027	27,969	0.02%
Gilead Sciences, Inc.	30,000	2.95%	1/3/2027	27,942	0.02%
Omnicom Group, Inc.	30,000	4.20%	1/6/2030	27,910	0.02%
Baxter International, Inc.	35,000	2.54%	1/2/2032	27,877	0.02%
Viatis, Inc.	45,000	4.00%	22/6/2050	27,875	0.02%
PayPal Holdings, Inc.	30,000	1.65%	1/6/2025	27,817	0.02%
JPMorgan Chase & Co.^	30,000	4.01%	23/4/2029	27,790	0.02%
National Rural Utilities Cooperative Finance Corp.	30,000	1.00%	18/10/2024	27,774	0.02%
Broadcom, Inc.	35,000	3.47%	15/4/2034	27,750	0.02%
Ventas Realty LP	30,000	4.00%	1/3/2028	27,732	0.02%
National Rural Utilities Cooperative Finance Corp.	30,000	4.15%	15/12/2032	27,720	0.02%
Wells Fargo & Co.^	40,000	2.57%	1/5/2026	27,705	0.02%
State Street Corp.^	30,000	4.16%	4/8/2033	27,691	0.02%
Apple, Inc.	30,000	1.13%	11/5/2025	27,644	0.02%
Eli Lilly & Co.	45,000	2.50%	15/9/2060	27,607	0.02%
Walt Disney Co.	30,000	4.75%	15/9/2044	27,599	0.02%
Kimco Realty Corp.	30,000	2.80%	1/10/2026	27,569	0.02%
JPMorgan Chase & Co.	30,000	4.85%	1/2/2044	27,551	0.02%
CenterPoint Energy Houston Electric LLC	30,000	2.40%	1/9/2026	27,464	0.02%
PerkinElmer, Inc.	35,000	2.25%	15/9/2031	27,405	0.02%
Verizon Communications, Inc.	30,000	5.01%	21/8/2054	27,386	0.02%
Home Depot, Inc.	35,000	3.63%	15/4/2052	27,356	0.02%
Bristol-Myers Squibb Co.	35,000	3.90%	15/3/2062	27,333	0.02%
Broadcom, Inc.	30,000	4.00%	15/4/2029	27,301	0.02%
Amgen, Inc.	35,000	2.00%	15/1/2032	27,287	0.02%
TJX Cos, Inc.	35,000	1.60%	15/5/2031	27,278	0.02%
EPR Properties	35,000	3.75%	15/8/2029	27,275	0.02%
Bristol-Myers Squibb Co.	30,000	4.55%	20/2/2048	27,253	0.02%
Apple, Inc.	30,000	3.35%	8/8/2032	27,249	0.02%
MetLife, Inc.	30,000	4.60%	13/5/2046	27,147	0.02%
Goldman Sachs Group, Inc.	30,000	5.15%	22/5/2045	27,133	0.02%
Gilead Sciences, Inc.	30,000	4.75%	1/3/2046	27,124	0.02%
Regeneron Pharmaceuticals, Inc.	35,000	1.75%	15/9/2030	27,098	0.02%
Boston Scientific Corp.	30,000	4.70%	1/3/2049	27,088	0.02%
QUALCOMM, Inc.	35,000	1.65%	20/5/2032	27,009	0.02%
Verizon Communications, Inc.	45,000	3.00%	20/11/2060	26,959	0.02%
Franklin Resources, Inc.	35,000	1.60%	30/10/2030	26,909	0.02%
Everest Reinsurance Holdings, Inc.	40,000	3.50%	15/10/2050	26,859	0.02%
AutoNation, Inc.	30,000	4.75%	1/6/2030	26,846	0.02%
Equitable Holdings, Inc.	25,000	7.00%	1/4/2028	26,828	0.02%
Prudential Financial, Inc.	30,000	4.60%	15/5/2044	26,801	0.02%
Aflac, Inc.	30,000	4.75%	15/1/2049	26,774	0.02%
Colgate-Palmolive Co.	30,000	4.00%	15/8/2045	26,746	0.02%
Archer-Daniels-Midland Co.	25,000	5.94%	1/10/2032	26,745	0.02%

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Oncor Electric Delivery Co. LLC	30,000	0.55%	1/10/2025	26,738	0.02%
Microsoft Corp.	25,000	5.20%	1/6/2039	26,674	0.02%
Prudential Financial, Inc.	35,000	3.70%	13/3/2051	26,616	0.02%
Fidelity National Financial, Inc.	35,000	2.45%	15/3/2031	26,520	0.02%
NVIDIA Corp.	35,000	3.50%	1/4/2050	26,487	0.02%
Workday, Inc.	30,000	3.80%	1/4/2032	26,475	0.02%
Equitable Holdings, Inc.	30,000	5.00%	20/4/2048	26,339	0.02%
Goldman Sachs Group, Inc.	30,000	4.75%	21/10/2045	26,339	0.02%
Newmont Corp.	25,000	6.25%	1/10/2039	26,229	0.02%
Kraft Heinz Foods Co.	30,000	4.88%	1/10/2049	26,180	0.02%
Time Warner Cable LLC	30,000	5.88%	15/11/2040	26,114	0.02%
United Parcel Service, Inc.	25,000	5.30%	1/4/2050	26,062	0.02%
Chubb INA Holdings, Inc.	40,000	3.05%	15/12/2061	26,050	0.02%
Fortune Brands Innovations, Inc.	30,000	4.00%	25/3/2032	26,037	0.02%
AT&T, Inc.	25,000	6.30%	15/1/2038	25,995	0.02%
Intuit, Inc.	30,000	1.35%	15/7/2027	25,963	0.02%
Zoetis, Inc.	25,000	5.60%	16/11/2032	25,939	0.02%
American International Group, Inc.	30,000	4.50%	16/7/2044	25,928	0.02%
Humana, Inc.	25,000	5.88%	1/3/2033	25,905	0.02%
Church & Dwight Co., Inc.	25,000	5.60%	15/11/2032	25,899	0.02%
UnitedHealth Group, Inc.	25,000	5.35%	15/2/2033	25,894	0.02%
Mohawk Industries, Inc.	30,000	3.63%	15/5/2030	25,834	0.02%
T-Mobile USA, Inc.	30,000	2.05%	15/2/2028	25,809	0.02%
Boston Scientific Corp.	30,000	2.65%	1/6/2030	25,738	0.02%
Commonwealth Edison Co.	30,000	4.35%	15/11/2045	25,663	0.02%
Global Payments, Inc.	30,000	3.20%	15/8/2029	25,608	0.02%
Johnson & Johnson	30,000	3.40%	15/1/2038	25,599	0.02%
Elevance Health, Inc.	25,000	5.50%	15/10/2032	25,589	0.02%
Intel Corp.	30,000	4.25%	15/12/2042	25,589	0.02%
Welltower, Inc.	30,000	3.85%	15/6/2032	25,572	0.02%
Reinsurance Group of America, Inc.	30,000	3.15%	15/6/2030	25,523	0.02%
Hudson Pacific Properties LP	30,000	3.95%	1/11/2027	25,517	0.02%
Realty Income Corp.	25,000	5.63%	13/10/2032	25,513	0.02%
Aptiv plc/Aptiv Corp.	35,000	4.15%	1/5/2052	25,349	0.02%
Illumina, Inc.	25,000	5.75%	13/12/2027	25,329	0.02%
PNC Bank NA	30,000	2.70%	22/10/2029	25,284	0.02%
AT&T, Inc.	30,000	4.65%	1/6/2044	25,275	0.02%
eBay, Inc.	35,000	3.65%	10/5/2051	25,237	0.02%
Verizon Communications, Inc.	40,000	2.88%	20/11/2050	25,228	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	30,000	5.38%	1/4/2038	25,208	0.02%
Citigroup, Inc.	25,000	5.88%	30/1/2042	25,207	0.02%
Microsoft Corp.	30,000	3.50%	15/11/2042	25,198	0.02%
Illumina, Inc.	25,000	5.80%	12/12/2025	25,194	0.02%
PNC Financial Services Group, Inc.^	25,000	5.35%	2/12/2028	25,187	0.02%
Mastercard, Inc.	30,000	3.80%	21/11/2046	25,165	0.02%
American Homes 4 Rent LP	30,000	3.63%	15/4/2032	25,133	0.02%
Lennar Corp.	25,000	5.88%	15/11/2024	25,121	0.02%
Linde, Inc.	25,000	4.80%	5/12/2024	25,009	0.02%
Amazon.com, Inc.	25,000	4.70%	29/11/2024	24,989	0.02%
Hewlett Packard Enterprise Co.	25,000	6.35%	15/10/2045	24,989	0.02%
Amazon.com, Inc.	25,000	4.60%	1/12/2025	24,969	0.02%
AmerisourceBergen Corp.	30,000	2.70%	15/3/2031	24,887	0.02%
Bank of America Corp.^	35,000	3.52%	24/3/2026	24,862	0.02%
Dollar General Corp.	25,000	5.50%	1/11/2052	24,861	0.02%
Cigna Corp.	35,000	3.40%	15/3/2050	24,834	0.02%
CBRE Services, Inc.	25,000	4.88%	1/3/2026	24,740	0.02%
Vulcan Materials Co.	25,000	4.50%	1/4/2025	24,733	0.02%
S&P Global, Inc.	25,000	4.75%	1/8/2028	24,713	0.02%
International Business Machines Corp.	35,000	3.43%	9/2/2052	24,706	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	4.50%	1/2/2024	24,698	0.02%
Fifth Third Bancorp	20,000	8.25%	1/3/2038	24,687	0.01%
Sherwin-Williams Co.	30,000	2.30%	15/5/2030	24,650	0.01%
Apple, Inc.	30,000	1.65%	11/5/2030	24,593	0.01%
Piedmont Operating Partnership LP	25,000	4.45%	15/3/2024	24,581	0.01%
Otis Worldwide Corp.	35,000	3.36%	15/2/2050	24,538	0.01%
Brown & Brown, Inc.	25,000	4.20%	15/9/2024	24,532	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	4.91%	23/7/2025	24,518	0.01%
Arthur J Gallagher & Co.	35,000	3.50%	20/5/2051	24,514	0.01%

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Stifel Financial Corp.	25,000	4.25%	18/7/2024	24,508	0.01%
Intercontinental Exchange, Inc.	25,000	3.65%	23/5/2025	24,467	0.01%
Starbucks Corp.	25,000	3.80%	15/8/2025	24,456	0.01%
Dollar Tree, Inc.	25,000	4.00%	15/5/2025	24,415	0.01%
Bank of New York Mellon Corp.	30,000	2.50%	26/1/2032	24,382	0.01%
State Street Corp.	25,000	3.30%	16/12/2024	24,381	0.01%
Abbott Laboratories	25,000	3.75%	30/11/2026	24,366	0.01%
Discover Financial Services	25,000	3.95%	6/11/2024	24,341	0.01%
Amazon.com, Inc.	35,000	3.25%	12/5/2061	24,340	0.01%
Omega Healthcare Investors, Inc.	25,000	4.50%	15/1/2025	24,305	0.01%
Sherwin-Williams Co.	25,000	3.13%	1/6/2024	24,293	0.01%
PNC Bank NA	25,000	3.88%	10/4/2025	24,285	0.01%
Microchip Technology, Inc.	25,000	4.25%	1/9/2025	24,277	0.01%
Fiserv, Inc.	25,000	3.85%	1/6/2025	24,264	0.01%
Illinois Tool Works, Inc.	25,000	4.88%	15/9/2041	24,260	0.01%
M&T Bank Corp.^	25,000	4.55%	16/8/2028	24,203	0.01%
American Express Co.	25,000	3.00%	30/10/2024	24,200	0.01%
Chubb INA Holdings, Inc.	25,000	3.15%	15/3/2025	24,135	0.01%
Oracle Corp.	30,000	4.50%	8/7/2044	24,116	0.01%
Wells Fargo & Co.	25,000	4.30%	22/7/2027	24,078	0.01%
PayPal Holdings, Inc.	35,000	3.25%	1/6/2050	24,068	0.01%
Wells Fargo & Co.	35,000	2.98%	19/5/2026	24,068	0.01%
UnitedHealth Group, Inc.	25,000	2.38%	15/8/2024	24,066	0.01%
Citigroup, Inc.	25,000	3.70%	12/1/2026	24,055	0.01%
O'Reilly Automotive, Inc.	25,000	3.55%	15/3/2026	24,052	0.01%
ERP Operating LP	25,000	3.38%	1/6/2025	24,040	0.01%
McDonald's Corp.	25,000	4.70%	9/12/2035	24,040	0.01%
Walt Disney Co.	35,000	3.06%	30/3/2027	24,026	0.01%
Clorox Co.	25,000	4.60%	1/5/2032	23,994	0.01%
Apple, Inc.	30,000	1.70%	5/8/2031	23,992	0.01%
Kraft Heinz Foods Co.	25,000	5.50%	1/6/2050	23,989	0.01%
Roper Technologies, Inc.	30,000	2.00%	30/6/2030	23,985	0.01%
Stryker Corp.	25,000	3.50%	15/3/2026	23,985	0.01%
Intercontinental Exchange, Inc.	25,000	4.60%	15/3/2033	23,979	0.01%
Ameriprise Financial, Inc.	25,000	3.00%	2/4/2025	23,951	0.01%
PNC Financial Services Group, Inc.	25,000	2.20%	1/11/2024	23,890	0.01%
Roper Technologies, Inc.	25,000	3.80%	15/12/2026	23,879	0.01%
Equifax, Inc.	25,000	2.60%	1/12/2024	23,847	0.01%
Intel Corp.	25,000	4.00%	5/8/2029	23,840	0.01%
Stryker Corp.	25,000	3.65%	7/3/2028	23,747	0.01%
Boston Properties LP	25,000	3.65%	1/2/2026	23,733	0.01%
CVS Health Corp.	25,000	3.63%	1/4/2027	23,728	0.01%
Estee Lauder Cos, Inc.	25,000	2.00%	1/12/2024	23,709	0.01%
Gilead Sciences, Inc.	25,000	4.60%	1/9/2035	23,703	0.01%
Digital Realty Trust LP	25,000	4.45%	15/7/2028	23,697	0.01%
Becton Dickinson & Co.	25,000	3.70%	6/6/2027	23,649	0.01%
UnitedHealth Group, Inc.	25,000	4.75%	15/7/2045	23,628	0.01%
American Express Co.	25,000	2.25%	4/3/2025	23,618	0.01%
Mosaic Co.	25,000	4.05%	15/11/2027	23,608	0.01%
UnitedHealth Group, Inc.	30,000	3.88%	15/8/2059	23,576	0.01%
Zimmer Biomet Holdings, Inc.	25,000	3.05%	15/1/2026	23,573	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	8.00%	1/3/2032	23,569	0.01%
Jackson Financial, Inc.	25,000	5.67%	8/6/2032	23,559	0.01%
Procter & Gamble Co.	30,000	1.20%	29/10/2030	23,553	0.01%
Charles Schwab Corp.	30,000	1.95%	1/12/2031	23,517	0.01%
JPMorgan Chase & Co.^	25,000	2.60%	24/2/2026	23,515	0.01%
Comcast Corp.	25,000	3.55%	1/5/2028	23,506	0.01%
Skyworks Solutions, Inc.	30,000	3.00%	1/6/2031	23,499	0.01%
HP, Inc.	30,000	2.65%	17/6/2031	23,383	0.01%
Workday, Inc.	25,000	3.50%	1/4/2027	23,383	0.01%
American Honda Finance Corp.	25,000	0.55%	12/7/2024	23,376	0.01%
ERP Operating LP	30,000	1.85%	1/8/2031	23,322	0.01%
Public Storage	25,000	3.09%	15/9/2027	23,302	0.01%
Apple, Inc.	35,000	2.65%	11/5/2050	23,276	0.01%
Wells Fargo & Co.^	25,000	2.19%	30/4/2026	23,269	0.01%
Zimmer Biomet Holdings, Inc.	25,000	1.45%	22/11/2024	23,267	0.01%
Marsh & McLennan Cos, Inc.	25,000	4.90%	15/3/2049	23,260	0.01%
Kellogg Co.	25,000	3.40%	15/11/2027	23,255	0.01%
Ohio Power Co.	30,000	1.63%	15/1/2031	23,244	0.01%
Agilent Technologies, Inc.	25,000	3.05%	22/9/2026	23,236	0.01%
Aon Corp./Aon Global Holdings plc	30,000	3.90%	28/2/2052	23,219	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	25,000	3.63%	1/12/2027	23,214	0.01%
Boston Properties LP	25,000	4.50%	1/12/2028	23,213	0.01%
McCormick & Co., Inc.	30,000	1.85%	15/2/2031	23,211	0.01%
National Rural Utilities Cooperative Finance Corp.	25,000	3.05%	25/4/2027	23,208	0.01%
Amgen, Inc.	25,000	4.20%	1/3/2033	23,199	0.01%
US Bancorp	25,000	1.45%	12/5/2025	23,199	0.01%
Omega Healthcare Investors, Inc.	30,000	3.38%	1/2/2031	23,196	0.01%
Walt Disney Co.	35,000	2.75%	1/9/2049	23,195	0.01%
Pentair Finance Sarl	25,000	4.50%	1/7/2029	23,183	0.01%
Bank of America Corp.^	30,000	3.95%	23/1/2049	23,174	0.01%
General Motors Co.	25,000	6.25%	2/10/2043	23,166	0.01%
American Tower Corp.	25,000	3.55%	15/7/2027	23,133	0.01%
CubeSmart LP	25,000	4.38%	15/2/2029	23,100	0.01%
Warnermedia Holdings, Inc.	30,000	5.05%	15/3/2042	23,070	0.01%
Bio-Rad Laboratories, Inc.	25,000	3.30%	15/3/2027	23,065	0.01%
Starbucks Corp.	25,000	3.55%	15/8/2029	23,044	0.01%
Linde, Inc.	30,000	1.10%	10/8/2030	23,043	0.01%
Newmont Corp.	25,000	4.88%	15/3/2042	23,023	0.01%
Quanta Services, Inc.	25,000	0.95%	1/10/2024	23,009	0.01%
Hyatt Hotels Corp.	25,000	4.38%	15/9/2028	22,980	0.01%
Bristol-Myers Squibb Co.	25,000	4.63%	15/5/2044	22,967	0.01%
Citigroup, Inc.^	25,000	3.67%	24/7/2028	22,961	0.01%
Amazon.com, Inc.	25,000	3.60%	13/4/2032	22,932	0.01%
Life Storage LP	30,000	2.40%	15/10/2031	22,910	0.01%
Fifth Third Bancorp^	25,000	4.34%	25/4/2033	22,898	0.01%
Cigna Corp.	25,000	3.05%	15/10/2027	22,897	0.01%
Brown & Brown, Inc.	30,000	2.38%	15/3/2031	22,872	0.01%
Physicians Realty LP	25,000	3.95%	15/1/2028	22,871	0.01%
W R Berkley Corp.	30,000	4.00%	12/5/2050	22,854	0.01%
Avery Dennison Corp.	30,000	2.25%	15/2/2032	22,853	0.01%
Amazon.com, Inc.	25,000	0.80%	3/6/2025	22,849	0.01%
Albemarle Corp.	25,000	5.65%	1/6/2052	22,818	0.01%
Hubbell, Inc.	25,000	3.15%	15/8/2027	22,797	0.01%
FedEx Corp.	30,000	4.05%	15/2/2048	22,788	0.01%
Citigroup, Inc.^	25,000	3.52%	27/10/2028	22,769	0.01%
T-Mobile USA, Inc.	25,000	2.25%	15/2/2026	22,768	0.01%
Intuit, Inc.	25,000	0.95%	15/7/2025	22,767	0.01%
Procter & Gamble Co.	25,000	1.90%	1/2/2027	22,755	0.01%
Keurig Dr Pepper, Inc.	25,000	4.05%	15/4/2032	22,748	0.01%
VMware, Inc.	30,000	2.20%	15/8/2031	22,745	0.01%
Nasdaq, Inc.	35,000	2.50%	21/12/2040	22,706	0.01%
National Retail Properties, Inc.	25,000	3.50%	15/10/2027	22,654	0.01%
Air Lease Corp.	25,000	3.63%	1/12/2027	22,628	0.01%
CF Industries, Inc.	25,000	5.38%	15/3/2044	22,431	0.01%
Prologis LP	25,000	2.13%	15/4/2027	22,405	0.01%
CVS Health Corp.	25,000	3.25%	15/8/2029	22,366	0.01%
Synchrony Financial	30,000	2.88%	28/10/2031	22,357	0.01%
UnitedHealth Group, Inc.	25,000	1.15%	15/5/2026	22,355	0.01%
HCA, Inc.	25,000	5.13%	15/6/2039	22,285	0.01%
Public Storage	25,000	1.50%	9/11/2026	22,275	0.01%
Owens Corning	25,000	3.88%	1/6/2030	22,239	0.01%
CDW LLC/CDW Finance Corp.	25,000	2.67%	1/12/2026	22,230	0.01%
Morgan Stanley^	25,000	2.48%	21/1/2028	22,209	0.01%
eBay, Inc.	25,000	1.40%	10/5/2026	22,187	0.01%
AXIS Specialty Finance LLC	25,000	3.90%	15/7/2029	22,173	0.01%
UnitedHealth Group, Inc.	25,000	4.25%	15/3/2043	22,157	0.01%
Invitation Homes Operating Partnership LP	30,000	2.00%	15/8/2031	22,142	0.01%
American Water Capital Corp.	20,000	6.59%	15/10/2037	22,070	0.01%
American International Group, Inc.	25,000	3.40%	30/6/2030	22,058	0.01%
QUALCOMM, Inc.	25,000	4.50%	20/5/2052	22,029	0.01%
Comcast Corp.	35,000	2.94%	1/11/2056	21,953	0.01%
Enstar Group Ltd.	30,000	3.10%	1/9/2031	21,905	0.01%
Capital One Financial Corp.^	25,000	1.88%	2/11/2027	21,862	0.01%
Broadcom, Inc.	25,000	4.93%	15/5/2037	21,851	0.01%
Global Payments, Inc.	25,000	2.15%	15/1/2027	21,833	0.01%
Alexandria Real Estate Equities, Inc.	25,000	3.38%	15/8/2031	21,829	0.01%
Air Lease Corp.	25,000	2.20%	15/1/2027	21,827	0.01%
JPMorgan Chase & Co.^	25,000	2.18%	1/6/2028	21,824	0.01%
Raymond James Financial, Inc.	30,000	3.75%	1/4/2051	21,797	0.01%
AbbVie, Inc.	25,000	4.45%	14/5/2046	21,694	0.01%
Verizon Communications, Inc.	25,000	2.10%	22/3/2028	21,687	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Discovery Communications LLC	25,000	4.13%	15/5/2029	21,680	0.01%
Home Depot, Inc.	20,000	5.95%	1/4/2041	21,679	0.01%
Dell International LLC/EMC Corp.	35,000	3.45%	15/12/2051	21,652	0.01%
JPMorgan Chase & Co.^	25,000	1.47%	22/9/2027	21,609	0.01%
HSBC Bank USA NA	20,000	7.00%	15/1/2039	21,595	0.01%
Cisco Systems, Inc.	20,000	5.90%	15/2/2039	21,589	0.01%
AT&T, Inc.	30,000	4.00%	25/11/2025	21,562	0.01%
Elevance Health, Inc.	20,000	6.10%	15/10/2052	21,540	0.01%
Verizon Communications, Inc.	30,000	3.55%	22/3/2051	21,476	0.01%
Starbucks Corp.	25,000	3.00%	14/2/2032	21,374	0.01%
Walt Disney Co.	25,000	2.65%	13/1/2031	21,360	0.01%
AT&T, Inc.	25,000	4.75%	15/5/2046	21,334	0.01%
Visa, Inc.	25,000	0.75%	15/8/2027	21,330	0.01%
Goldman Sachs Group, Inc.^	30,000	3.31%	31/10/2025	21,312	0.01%
Alleghany Corp.	30,000	3.25%	15/8/2051	21,274	0.01%
Charles Schwab Corp.	25,000	2.90%	3/3/2032	21,243	0.01%
Roper Technologies, Inc.	25,000	1.40%	15/9/2027	21,200	0.01%
International Business Machines Corp.	20,000	7.00%	30/10/2025	21,195	0.01%
Potomac Electric Power Co.	25,000	4.15%	15/3/2043	21,110	0.01%
Apple, Inc.	25,000	4.10%	8/8/2062	21,106	0.01%
Stanley Black & Decker, Inc.	25,000	3.00%	15/5/2032	21,105	0.01%
General Motors Financial Co., Inc.	25,000	2.40%	10/4/2028	21,098	0.01%
Amgen, Inc.	25,000	2.45%	21/2/2030	21,096	0.01%
Brunswick Corp.	25,000	4.40%	15/9/2032	21,064	0.01%
John Deere Financial, Inc.	30,000	2.41%	14/1/2025	21,042	0.01%
Xilinx, Inc.	25,000	2.38%	1/6/2030	21,019	0.01%
Arch Capital Group Ltd.	30,000	3.64%	30/6/2050	21,006	0.01%
Oracle Corp.	20,000	6.25%	9/11/2032	21,001	0.01%
CME Group, Inc.	25,000	2.65%	15/3/2032	20,965	0.01%
Mastercard, Inc.	25,000	3.85%	26/3/2050	20,965	0.01%
American Water Capital Corp.	25,000	4.20%	1/9/2048	20,953	0.01%
Essex Portfolio LP	25,000	1.70%	1/3/2028	20,852	0.01%
DR Horton, Inc.	25,000	1.40%	15/10/2027	20,831	0.01%
eBay, Inc.	20,000	6.30%	22/11/2032	20,797	0.01%
Starbucks Corp.	25,000	2.25%	12/3/2030	20,767	0.01%
JPMorgan Chase & Co.^	25,000	3.88%	24/7/2038	20,760	0.01%
Southwest Airlines Co.	25,000	2.63%	10/2/2030	20,689	0.01%
AvalonBay Communities, Inc.	25,000	2.45%	15/1/2031	20,639	0.01%
CME Group, Inc.	20,000	5.30%	15/9/2043	20,593	0.01%
Lear Corp.	25,000	5.25%	15/5/2049	20,592	0.01%
Target Corp.	25,000	3.90%	15/11/2047	20,575	0.01%
Merck & Co., Inc.	25,000	3.60%	15/9/2042	20,555	0.01%
Aetna, Inc.	25,000	4.13%	15/11/2042	20,524	0.01%
Bunge Ltd. Finance Corp.	25,000	2.75%	14/5/2031	20,522	0.01%
General Motors Financial Co., Inc.	20,000	6.05%	10/10/2025	20,350	0.01%
Republic Services, Inc.	20,000	5.70%	15/5/2041	20,327	0.01%
Newmont Corp.	20,000	5.88%	1/4/2035	20,270	0.01%
Comcast Corp.	25,000	3.20%	15/7/2036	20,269	0.01%
Marsh & McLennan Cos, Inc.	25,000	2.38%	15/12/2031	20,232	0.01%
Mastercard, Inc.	25,000	2.00%	18/11/2031	20,148	0.01%
BlackRock, Inc.	25,000	2.10%	25/2/2032	20,089	0.01%
Cleveland Electric Illuminating Co.	20,000	5.50%	15/8/2024	20,087	0.01%
Amgen, Inc.	25,000	4.40%	22/2/2062	20,055	0.01%
JPMorgan Chase & Co.^	20,000	5.55%	15/12/2025	20,001	0.01%
Time Warner Cable LLC	20,000	7.30%	1/7/2038	19,989	0.01%
International Paper Co.	20,000	6.00%	15/11/2041	19,960	0.01%
Home Depot, Inc.	25,000	3.30%	15/4/2040	19,947	0.01%
Block Financial LLC	20,000	5.25%	1/10/2025	19,928	0.01%
HCA, Inc.	20,000	5.00%	15/3/2024	19,890	0.01%
Alphabet, Inc.	30,000	1.90%	15/8/2040	19,886	0.01%
UnitedHealth Group, Inc.	25,000	3.70%	15/8/2049	19,769	0.01%
Interpublic Group of Cos, Inc.	25,000	2.40%	1/3/2031	19,762	0.01%
Global Payments, Inc.	25,000	2.90%	15/11/2031	19,758	0.01%
Becton Dickinson & Co.	25,000	1.96%	11/2/2031	19,752	0.01%
Citigroup, Inc.^	25,000	2.56%	1/5/2032	19,741	0.01%
Lennar Corp.	20,000	4.50%	30/4/2024	19,733	0.01%
Lowe's Cos, Inc.	20,000	4.40%	8/9/2025	19,733	0.01%
Ventas Canada Finance Ltd.	30,000	2.45%	4/1/2027	19,731	0.01%
Lam Research Corp.	30,000	3.13%	15/6/2060	19,725	0.01%
Conagra Brands, Inc.	20,000	4.30%	1/5/2024	19,717	0.01%
RPM International, Inc.	25,000	2.95%	15/1/2032	19,710	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
First American Financial Corp.	20,000	4.60%	15/11/2024	19,686	0.01%
Potomac Electric Power Co.	20,000	3.60%	15/3/2024	19,657	0.01%
CVS Health Corp.	25,000	1.75%	21/8/2030	19,652	0.01%
Charles Schwab Corp.	20,000	4.63%	22/3/2030	19,628	0.01%
Humana, Inc.	20,000	3.85%	1/10/2024	19,606	0.01%
NIKE, Inc.	25,000	3.38%	27/3/2050	19,590	0.01%
Coca-Cola Co.	25,000	1.38%	15/3/2031	19,564	0.01%
JPMorgan Chase & Co.	20,000	5.63%	16/8/2043	19,548	0.01%
Host Hotels & Resorts LP	20,000	3.88%	1/4/2024	19,535	0.01%
Take-Two Interactive Software, Inc.	20,000	3.30%	28/3/2024	19,519	0.01%
Physicians Realty LP	25,000	2.63%	1/11/2031	19,491	0.01%
Owens Corning	25,000	4.40%	30/1/2048	19,479	0.01%
VeriSign, Inc.	20,000	4.75%	15/7/2027	19,477	0.01%
Packaging Corp. of America	20,000	3.65%	15/9/2024	19,453	0.01%
MetLife, Inc.	20,000	6.40%	15/12/2036	19,450	0.01%
Elevance Health, Inc.	20,000	3.35%	1/12/2024	19,413	0.01%
Verizon Communications, Inc.	20,000	3.38%	15/2/2025	19,387	0.01%
Capital One Financial Corp.^	20,000	4.93%	10/5/2028	19,373	0.01%
Cardinal Health, Inc.	20,000	3.75%	15/9/2025	19,370	0.01%
General Motors Co.	20,000	6.75%	1/4/2046	19,367	0.01%
Goldman Sachs Group, Inc.	20,000	3.75%	22/5/2025	19,361	0.01%
Booking Holdings, Inc.	20,000	4.63%	13/4/2030	19,352	0.01%
Celanese US Holdings LLC	20,000	3.50%	8/5/2024	19,328	0.01%
Crown Castle, Inc.	20,000	3.20%	1/9/2024	19,328	0.01%
Amazon.com, Inc.	20,000	3.00%	13/4/2025	19,320	0.01%
Truist Financial Corp.	20,000	2.85%	26/10/2024	19,291	0.01%
Lowe's Cos, Inc.	20,000	5.80%	15/9/2062	19,285	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	3.45%	15/6/2025	19,284	0.01%
Kimberly-Clark Corp.	20,000	3.95%	1/11/2028	19,282	0.01%
Microsoft Corp.	20,000	3.30%	6/2/2027	19,277	0.01%
S&P Global, Inc.	35,000	2.30%	15/8/2060	19,262	0.01%
Lennar Corp.	20,000	4.75%	29/11/2027	19,231	0.01%
General Motors Financial Co., Inc.	25,000	2.70%	10/6/2031	19,223	0.01%
Keurig Dr Pepper, Inc.	20,000	3.40%	15/11/2025	19,212	0.01%
AutoNation, Inc.	20,000	3.50%	15/11/2024	19,168	0.01%
Interpublic Group of Cos, Inc.	20,000	4.65%	1/10/2028	19,145	0.01%
Host Hotels & Resorts LP	25,000	2.90%	15/12/2031	19,139	0.01%
Spirit Realty LP	20,000	4.45%	15/9/2026	19,094	0.01%
S&P Global, Inc.	20,000	4.25%	1/5/2029	19,087	0.01%
Apple, Inc.	20,000	4.65%	23/2/2046	19,017	0.01%
Zoetis, Inc.	20,000	3.90%	20/8/2028	19,014	0.01%
Fifth Third Bancorp^	20,000	4.06%	25/4/2028	18,996	0.01%
Keurig Dr Pepper, Inc.	20,000	0.75%	15/3/2024	18,995	0.01%
JPMorgan Chase & Co.^	25,000	1.76%	19/11/2031	18,958	0.01%
American Express Co.^	20,000	4.42%	3/8/2033	18,957	0.01%
Intel Corp.	30,000	3.20%	12/8/2061	18,949	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	20,000	3.88%	15/1/2027	18,934	0.01%
Laboratory Corp. of America Holdings	20,000	2.30%	1/12/2024	18,930	0.01%
Interpublic Group of Cos, Inc.	20,000	4.75%	30/3/2030	18,861	0.01%
VICI Properties LP	20,000	4.95%	15/2/2030	18,829	0.01%
State Street Corp.	20,000	2.65%	19/5/2026	18,817	0.01%
Wells Fargo & Co.	20,000	4.15%	24/1/2029	18,791	0.01%
Verisk Analytics, Inc.	20,000	5.50%	15/6/2045	18,746	0.01%
Discover Bank	20,000	4.65%	13/9/2028	18,741	0.01%
Otis Worldwide Corp.	20,000	2.06%	5/4/2025	18,727	0.01%
General Motors Co.	20,000	5.60%	15/10/2032	18,651	0.01%
Booking Holdings, Inc.	20,000	3.55%	15/3/2028	18,647	0.01%
Equifax, Inc.	20,000	2.60%	15/12/2025	18,631	0.01%
GATX Corp.	20,000	4.90%	15/3/2033	18,628	0.01%
Goldman Sachs Group, Inc.^	20,000	4.22%	1/5/2029	18,628	0.01%
MetLife, Inc.	20,000	4.88%	13/11/2043	18,588	0.01%
Morgan Stanley^	20,000	2.19%	28/4/2026	18,560	0.01%
Fidelity National Information Services, Inc.	20,000	5.63%	15/7/2052	18,519	0.01%
PNC Financial Services Group, Inc.^	20,000	4.63%	6/6/2033	18,515	0.01%
JM Smucker Co.	20,000	3.38%	15/12/2027	18,498	0.01%
Bank of America Corp.^	20,000	1.53%	6/12/2025	18,450	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	2.30%	1/2/2032	18,449	0.01%
American Water Capital Corp.	20,000	2.95%	1/9/2027	18,443	0.01%
Thermo Fisher Scientific, Inc.	25,000	2.80%	15/10/2041	18,424	0.01%
Kite Realty Group LP	20,000	4.00%	1/10/2026	18,404	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	20,000	2.65%	15/7/2026	18,390	0.01%
Leggett & Platt, Inc.	20,000	3.50%	15/11/2027	18,363	0.01%
Comcast Corp.	25,000	3.40%	15/7/2046	18,328	0.01%
Simon Property Group LP	25,000	3.80%	15/7/2050	18,318	0.01%
Morgan Stanley^	20,000	3.77%	24/1/2029	18,305	0.01%
Humana, Inc.	20,000	3.70%	23/3/2029	18,269	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	30,000	3.70%	1/4/2051	18,263	0.01%
FactSet Research Systems, Inc.	20,000	2.90%	1/3/2027	18,211	0.01%
Coca-Cola Co.	25,000	2.50%	1/6/2040	18,205	0.01%
AutoNation, Inc.	20,000	3.80%	15/11/2027	18,172	0.01%
T-Mobile USA, Inc.	20,000	3.88%	15/4/2030	18,155	0.01%
UnitedHealth Group, Inc.	20,000	1.25%	15/1/2026	18,149	0.01%
Moody's Corp.	20,000	4.88%	17/12/2048	18,095	0.01%
American Honda Finance Corp.	20,000	1.00%	10/9/2025	18,076	0.01%
Visa, Inc.	20,000	1.90%	15/4/2027	18,047	0.01%
Broadcom, Inc.	25,000	3.19%	15/11/2036	18,043	0.01%
Carrier Global Corp.	20,000	2.49%	15/2/2027	18,041	0.01%
Lear Corp.	20,000	4.25%	15/5/2029	18,009	0.01%
Huntsman International LLC	20,000	4.50%	1/5/2029	17,971	0.01%
Carrier Global Corp.	25,000	3.58%	5/4/2050	17,906	0.01%
AT&T, Inc.	25,000	2.85%	25/5/2024	17,885	0.01%
PepsiCo, Inc.	25,000	2.15%	6/5/2024	17,840	0.01%
HCA, Inc.	20,000	5.50%	15/6/2047	17,792	0.01%
Aptiv plc	30,000	3.10%	1/12/2051	17,783	0.01%
Charles Schwab Corp.	20,000	1.15%	13/5/2026	17,780	0.01%
Allstate Corp.	20,000	0.75%	15/12/2025	17,766	0.01%
Take-Two Interactive Software, Inc.	20,000	4.00%	14/4/2032	17,692	0.01%
Qorvo, Inc.	20,000	4.38%	15/10/2029	17,674	0.01%
American Honda Finance Corp.	20,000	1.30%	9/9/2026	17,666	0.01%
SVB Financial Group^	20,000	4.57%	29/4/2033	17,597	0.01%
Brixmor Operating Partnership LP	20,000	4.05%	1/7/2030	17,579	0.01%
McKesson Corp.	20,000	1.30%	15/8/2026	17,561	0.01%
McCormick & Co., Inc.	20,000	0.90%	15/2/2026	17,560	0.01%
McDonald's Corp.	20,000	2.63%	1/9/2029	17,548	0.01%
NBCUniversal Media LLC	20,000	4.45%	15/1/2043	17,543	0.01%
Block Financial LLC	20,000	3.88%	15/8/2030	17,517	0.01%
PerkinElmer, Inc.	20,000	3.30%	15/9/2029	17,437	0.01%
Oncor Electric Delivery Co. LLC	20,000	2.75%	15/5/2030	17,426	0.01%
AT&T, Inc.	25,000	3.10%	1/2/2043	17,319	0.01%
Starbucks Corp.	20,000	4.50%	15/11/2048	17,291	0.01%
Laboratory Corp. of America Holdings	20,000	4.70%	1/2/2045	17,235	0.01%
Procter & Gamble Co.	20,000	3.55%	25/3/2040	17,215	0.01%
IDEX Corp.	20,000	3.00%	1/5/2030	17,210	0.01%
Federal Realty Investment Trust	20,000	3.50%	1/6/2030	17,198	0.01%
Sysco Corp.	25,000	3.30%	15/2/2050	17,195	0.01%
American Express Co.	20,000	4.05%	3/12/2042	17,190	0.01%
Lennox International, Inc.	20,000	1.70%	1/8/2027	17,182	0.01%
Unum Group	25,000	4.13%	15/6/2051	17,136	0.01%
Progressive Corp.	20,000	4.35%	25/4/2044	17,133	0.01%
Baxter International, Inc.	20,000	2.27%	1/12/2028	17,071	0.01%
Microsoft Corp.	20,000	3.95%	8/8/2056	17,050	0.01%
Simon Property Group LP	20,000	4.75%	15/3/2042	17,007	0.01%
WestRock MWV LLC	15,000	8.20%	15/1/2030	16,971	0.01%
Waste Management, Inc.	20,000	2.00%	1/6/2029	16,921	0.01%
Bank of America Corp.^	20,000	4.44%	20/1/2048	16,899	0.01%
CenterPoint Energy Houston Electric LLC	15,000	6.95%	15/3/2033	16,850	0.01%
Progressive Corp.	20,000	4.20%	15/3/2048	16,808	0.01%
Coca-Cola Co.	25,000	2.60%	1/6/2050	16,804	0.01%
NVR, Inc.	20,000	3.00%	15/5/2030	16,782	0.01%
Commonwealth Edison Co.	20,000	2.20%	1/3/2030	16,763	0.01%
Intercontinental Exchange, Inc.	25,000	3.00%	15/6/2050	16,731	0.01%
Kyndryl Holdings, Inc.	25,000	3.15%	15/10/2031	16,706	0.01%
Oracle Corp.	20,000	3.90%	15/5/2035	16,667	0.01%
Archer-Daniels-Midland Co.	25,000	2.70%	15/9/2051	16,646	0.01%
Wells Fargo & Co.	25,000	2.49%	18/2/2027	16,629	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	2.40%	15/3/2030	16,614	0.01%
United Parcel Service, Inc.	15,000	6.20%	15/1/2038	16,614	0.01%
PulteGroup, Inc.	15,000	7.88%	15/6/2032	16,611	0.01%
Paramount Global	20,000	5.85%	1/9/2043	16,601	0.01%
International Business Machines Corp.	20,000	4.25%	15/5/2049	16,599	0.01%

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International Business Machines Corp.	20,000	4.00%	20/6/2042	16,598	0.01%
Masco Corp.	20,000	1.50%	15/2/2028	16,585	0.01%
PerkinElmer, Inc.	20,000	1.90%	15/9/2028	16,583	0.01%
JM Smucker Co.	20,000	2.38%	15/3/2030	16,552	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	2.75%	15/4/2032	16,535	0.01%
Martin Marietta Materials, Inc.	20,000	2.50%	15/3/2030	16,506	0.01%
Coca-Cola Co.	20,000	2.00%	5/3/2031	16,501	0.01%
United Parcel Service, Inc.	20,000	3.75%	15/11/2047	16,410	0.01%
Omnicom Group, Inc.	20,000	2.60%	1/8/2031	16,352	0.01%
Morgan Stanley^	25,000	1.78%	4/8/2027	16,342	0.01%
Primerica, Inc.	20,000	2.80%	19/11/2031	16,340	0.01%
PepsiCo, Inc.	20,000	1.63%	1/5/2030	16,321	0.01%
McDonald's Corp.	15,000	6.30%	15/10/2037	16,309	0.01%
Stryker Corp.	20,000	1.95%	15/6/2030	16,275	0.01%
JPMorgan Chase & Co.^	25,000	1.90%	5/3/2028	16,254	0.01%
Xylem, Inc.	20,000	2.25%	30/1/2031	16,240	0.01%
Bank of America Corp.^	25,000	2.60%	4/4/2029	16,226	0.01%
Agilent Technologies, Inc.	20,000	2.10%	4/6/2030	16,164	0.01%
Amgen, Inc.	25,000	3.00%	15/1/2052	16,069	0.01%
Commonwealth Edison Co.	20,000	3.85%	15/3/2052	16,016	0.01%
Discover Bank	20,000	2.70%	6/2/2030	16,014	0.01%
Salesforce, Inc.	20,000	1.95%	15/7/2031	16,013	0.01%
Danaher Corp.	25,000	2.60%	1/10/2050	16,003	0.01%
UnitedHealth Group, Inc.	20,000	3.75%	15/10/2047	15,983	0.01%
Prudential Financial, Inc.	20,000	3.91%	7/12/2047	15,969	0.01%
FMC Corp.	20,000	4.50%	1/10/2049	15,915	0.01%
Northern Trust Corp.	15,000	6.13%	2/11/2032	15,857	0.01%
American Tower Corp.	20,000	2.10%	15/6/2030	15,855	0.01%
Best Buy Co., Inc.	20,000	1.95%	1/10/2030	15,812	0.01%
Bristol-Myers Squibb Co.	25,000	2.55%	13/11/2050	15,790	0.01%
Cardinal Health, Inc.	20,000	4.37%	15/6/2047	15,755	0.01%
Eli Lilly & Co.	25,000	2.25%	15/5/2050	15,754	0.01%
Crown Castle, Inc.	20,000	2.10%	1/4/2031	15,741	0.01%
Goldman Sachs Group, Inc.^	25,000	2.01%	28/2/2029	15,724	0.01%
Federal Realty Investment Trust	20,000	4.50%	1/12/2044	15,704	0.01%
John Deere Capital Corp.	20,000	1.45%	15/1/2031	15,610	0.01%
NIKE, Inc.	20,000	3.38%	1/11/2046	15,601	0.01%
Intercontinental Exchange, Inc.	25,000	3.00%	15/9/2060	15,595	0.01%
Comcast Corp.	20,000	1.50%	15/2/2031	15,572	0.01%
WP Carey, Inc.	20,000	2.45%	1/2/2032	15,561	0.01%
Cboe Global Markets, Inc.	20,000	1.63%	15/12/2030	15,560	0.01%
Deere & Co.	15,000	5.38%	16/10/2029	15,536	0.01%
Masco Corp.	20,000	2.00%	1/10/2030	15,522	0.01%
Ally Financial, Inc.	15,000	8.00%	1/11/2031	15,472	0.01%
MetLife, Inc.	15,000	5.88%	6/2/2041	15,438	0.01%
Activision Blizzard, Inc.	25,000	2.50%	15/9/2050	15,432	0.01%
Jackson Financial, Inc.	20,000	3.13%	23/11/2031	15,417	0.01%
Zoetis, Inc.	15,000	5.40%	14/11/2025	15,301	0.01%
Hudson Pacific Properties LP	20,000	3.25%	15/1/2030	15,257	0.01%
Comcast Corp.	25,000	2.99%	1/11/2063	15,222	0.01%
Bank of America Corp.	15,000	5.88%	7/2/2042	15,174	0.01%
Utah Acquisition Sub, Inc.	20,000	5.25%	15/6/2046	15,154	0.01%
Western Union Co.	20,000	2.75%	15/3/2031	15,132	0.01%
Healthcare Realty Holdings LP	20,000	2.00%	15/3/2031	15,124	0.01%
Intercontinental Exchange, Inc.	20,000	1.85%	15/9/2032	15,048	0.01%
Air Lease Corp.	15,000	5.85%	15/12/2027	15,005	0.01%
Corporate Office Properties LP	20,000	2.75%	15/4/2031	14,972	0.01%
HCA, Inc.	15,000	5.25%	15/4/2025	14,909	0.01%
Home Depot, Inc.	20,000	3.35%	15/4/2050	14,904	0.01%
Sabra Health Care LP	20,000	3.20%	1/12/2031	14,902	0.01%
Alexandria Real Estate Equities, Inc.	20,000	1.88%	1/2/2033	14,901	0.01%
Humana, Inc.	15,000	4.50%	1/4/2025	14,828	0.01%
Jackson Financial, Inc.	15,000	5.17%	8/6/2027	14,803	0.01%
DuPont de Nemours, Inc.	15,000	4.73%	15/11/2028	14,800	0.01%
Highwoods Realty LP	20,000	2.60%	1/2/2031	14,782	0.01%
MetLife, Inc.	15,000	4.55%	23/3/2030	14,772	0.01%
Dollar General Corp.	15,000	5.00%	1/11/2032	14,758	0.01%
Conagra Brands, Inc.	15,000	4.60%	1/11/2025	14,757	0.01%
Otis Worldwide Corp.	20,000	3.11%	15/2/2040	14,741	0.01%
Citigroup, Inc.	15,000	4.40%	10/6/2025	14,724	0.01%
Omega Healthcare Investors, Inc.	15,000	5.25%	15/1/2026	14,719	0.01%

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Capital One Financial Corp.^	15,000	4.99%	24/7/2026	14,715	0.01%
Legg Mason, Inc.	15,000	5.63%	15/1/2044	14,676	0.01%
Providence St Joseph Health Obligated Group	25,000	2.70%	1/10/2051	14,649	0.01%
Charles Schwab Corp.	15,000	3.85%	21/5/2025	14,647	0.01%
Corning, Inc.	20,000	3.90%	15/11/2049	14,635	0.01%
First American Financial Corp.	20,000	2.40%	15/8/2031	14,622	0.01%
Wells Fargo & Co.^	15,000	4.81%	25/7/2028	14,622	0.01%
S&P Global, Inc.	20,000	3.25%	1/12/2049	14,611	0.01%
Moody's Corp.	15,000	3.75%	24/3/2025	14,598	0.01%
Oncor Electric Delivery Co. LLC	15,000	4.95%	15/9/2052	14,590	0.01%
T-Mobile USA, Inc.	15,000	5.65%	15/1/2053	14,590	0.01%
Fortune Brands Innovations, Inc.	15,000	4.00%	15/6/2025	14,584	0.01%
John Deere Capital Corp.	15,000	3.40%	6/6/2025	14,569	0.01%
AutoNation, Inc.	15,000	4.50%	1/10/2025	14,562	0.01%
Home Depot, Inc.	15,000	3.35%	15/9/2025	14,555	0.01%
American Water Capital Corp.	15,000	3.40%	1/3/2025	14,538	0.01%
SVB Financial Group	20,000	1.80%	2/2/2031	14,534	0.01%
Allegion US Holding Co., Inc.	15,000	5.41%	1/7/2032	14,517	0.01%
Cintas Corp. No 2	15,000	3.45%	1/5/2025	14,509	0.01%
Starbucks Corp.	20,000	3.50%	15/11/2050	14,509	0.01%
Fidelity National Information Services, Inc.	15,000	5.10%	15/7/2032	14,472	0.01%
Boston Properties LP	20,000	2.45%	1/10/2033	14,463	0.01%
American Express Co.^	15,000	4.99%	26/5/2033	14,456	0.01%
JPMorgan Chase & Co.	15,000	4.25%	1/10/2027	14,429	0.01%
Allegion US Holding Co., Inc.	15,000	3.20%	1/10/2024	14,406	0.01%
Realty Income Corp.	20,000	1.80%	15/3/2033	14,388	0.01%
Ryder System, Inc.	15,000	4.30%	15/6/2027	14,378	0.01%
Chubb INA Holdings, Inc.	15,000	3.35%	3/5/2026	14,375	0.01%
Host Hotels & Resorts LP	15,000	4.50%	1/2/2026	14,372	0.01%
PayPal Holdings, Inc.	15,000	2.40%	1/10/2024	14,370	0.01%
Kilroy Realty LP	15,000	3.45%	15/12/2024	14,362	0.01%
Kraft Heinz Foods Co.	15,000	3.88%	15/5/2027	14,332	0.01%
Clorox Co.	15,000	3.90%	15/5/2028	14,328	0.01%
Fifth Third Bank NA	15,000	3.85%	15/3/2026	14,319	0.01%
Discovery Communications LLC	15,000	3.95%	15/6/2025	14,308	0.01%
Cigna Corp.	20,000	3.40%	15/3/2051	14,290	0.01%
McDonald's Corp.	15,000	3.50%	1/3/2027	14,284	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	15,000	6.50%	1/12/2052	14,260	0.01%
US Bancorp^	15,000	4.97%	22/7/2033	14,259	0.01%
Charles Schwab Corp.	15,000	0.75%	18/3/2024	14,258	0.01%
McDonald's Corp.	20,000	3.13%	4/3/2025	14,256	0.01%
Snap-on, Inc.	20,000	3.10%	1/5/2050	14,253	0.01%
Motorola Solutions, Inc.	15,000	4.60%	23/5/2029	14,248	0.01%
Oracle Corp.	15,000	2.95%	15/5/2025	14,244	0.01%
United Parcel Service, Inc.	20,000	2.13%	21/5/2024	14,242	0.01%
UDR, Inc.	20,000	1.90%	15/3/2033	14,234	0.01%
Mid-America Apartments LP	15,000	3.60%	1/6/2027	14,218	0.01%
PepsiCo, Inc.	15,000	3.90%	18/7/2032	14,184	0.01%
US Bancorp	15,000	3.10%	27/4/2026	14,180	0.01%
CH Robinson Worldwide, Inc.	15,000	4.20%	15/4/2028	14,176	0.01%
CF Industries, Inc.	15,000	5.15%	15/3/2034	14,175	0.01%
Camden Property Trust	15,000	4.10%	15/10/2028	14,165	0.01%
American Water Capital Corp.	15,000	3.75%	1/9/2028	14,154	0.01%
Mastercard, Inc.	15,000	2.95%	21/11/2026	14,154	0.01%
Commonwealth Edison Co.	15,000	3.70%	15/8/2028	14,132	0.01%
Flowers Foods, Inc.	15,000	3.50%	1/10/2026	14,125	0.01%
International Flavors & Fragrances, Inc.	15,000	4.45%	26/9/2028	14,125	0.01%
Take-Two Interactive Software, Inc.	15,000	3.70%	14/4/2027	14,120	0.01%
Cintas Corp. No 2	15,000	4.00%	1/5/2032	14,102	0.01%
Interpublic Group of Cos, Inc.	20,000	3.38%	1/3/2041	14,097	0.01%
Ally Financial, Inc.	15,000	4.75%	9/6/2027	14,092	0.01%
Corporate Office Properties LP	20,000	2.90%	1/12/2033	14,089	0.01%
KLA Corp.	15,000	4.95%	15/7/2052	14,078	0.01%
Welltower, Inc.	15,000	4.25%	15/4/2028	14,078	0.01%
Church & Dwight Co., Inc.	15,000	5.00%	15/6/2052	14,069	0.01%
Becton Dickinson & Co.	15,000	4.30%	22/8/2032	14,053	0.01%
eBay, Inc.	15,000	1.90%	11/3/2025	14,042	0.01%
PNC Financial Services Group, Inc.	15,000	3.15%	19/5/2027	14,012	0.01%
McCormick & Co., Inc.	15,000	3.40%	15/8/2027	13,998	0.01%
Westinghouse Air Brake Technologies Corp.	15,000	3.45%	15/11/2026	13,983	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PepsiCo, Inc.	15,000	2.38%	6/10/2026	13,975	0.01%
Merck & Co., Inc.	20,000	2.35%	24/6/2040	13,953	0.01%
Digital Realty Trust LP	15,000	3.70%	15/8/2027	13,942	0.01%
Conagra Brands, Inc.	15,000	5.40%	1/11/2048	13,938	0.01%
Pfizer, Inc.	15,000	4.40%	15/5/2044	13,932	0.01%
Microsoft Corp.	20,000	3.04%	17/3/2062	13,931	0.01%
Voya Financial, Inc.	15,000	5.70%	15/7/2043	13,925	0.01%
Intercontinental Exchange, Inc.	15,000	4.95%	15/6/2052	13,918	0.01%
Intercontinental Exchange, Inc.	20,000	2.65%	15/9/2040	13,914	0.01%
Life Storage LP	15,000	3.88%	15/12/2027	13,891	0.01%
Sysco Corp.	15,000	3.25%	15/7/2027	13,881	0.01%
Apple, Inc.	15,000	4.38%	13/5/2045	13,857	0.01%
NetApp, Inc.	15,000	1.88%	22/6/2025	13,824	0.01%
Kraft Heinz Foods Co.	15,000	5.20%	15/7/2045	13,822	0.01%
American Tower Corp.	15,000	3.60%	15/1/2028	13,800	0.01%
Kimco Realty Corp.	15,000	4.60%	1/2/2033	13,800	0.01%
AvalonBay Communities, Inc.	15,000	2.90%	15/10/2026	13,752	0.01%
AbbVie, Inc.	15,000	4.85%	15/6/2044	13,738	0.01%
Stryker Corp.	15,000	1.15%	15/6/2025	13,722	0.01%
Crown Castle, Inc.	20,000	2.90%	1/4/2041	13,718	0.01%
Manufacturers & Traders Trust Co.	15,000	3.40%	17/8/2027	13,687	0.01%
Procter & Gamble Co.	15,000	3.00%	25/3/2030	13,667	0.01%
HCA, Inc.	15,000	3.13%	15/3/2027	13,645	0.01%
Northern Trust Corp.	15,000	3.15%	3/5/2029	13,615	0.01%
Pfizer, Inc.	20,000	2.70%	28/5/2050	13,615	0.01%
CVS Health Corp.	15,000	3.75%	1/4/2030	13,613	0.01%
Aflac, Inc.	15,000	3.60%	1/4/2030	13,572	0.01%
Bank of America Corp.	15,000	4.88%	1/4/2044	13,531	0.01%
STORE Capital Corp.	15,000	4.50%	15/3/2028	13,519	0.01%
Paramount Global	15,000	2.90%	15/1/2027	13,465	0.01%
Fox Corp.	15,000	5.58%	25/1/2049	13,446	0.01%
Dollar Tree, Inc.	20,000	3.38%	1/12/2051	13,433	0.01%
Dell International LLC/EMC Corp.	20,000	3.38%	15/12/2041	13,432	0.01%
Viatis, Inc.	20,000	3.85%	22/6/2040	13,403	0.01%
CME Group, Inc.	15,000	4.15%	15/6/2048	13,393	0.01%
AT&T, Inc.	15,000	2.30%	1/6/2027	13,367	0.01%
Juniper Networks, Inc.	15,000	3.75%	15/8/2029	13,365	0.01%
UnitedHealth Group, Inc.	15,000	2.88%	15/8/2029	13,358	0.01%
NetApp, Inc.	15,000	2.38%	22/6/2027	13,355	0.01%
Goldman Sachs Group, Inc. ^	20,000	2.60%	30/11/2027	13,346	0.01%
Texas Instruments, Inc.	15,000	4.15%	15/5/2048	13,344	0.01%
Pfizer, Inc.	15,000	4.13%	15/12/2046	13,267	0.01%
Advanced Micro Devices, Inc.	15,000	4.39%	1/6/2052	13,264	0.01%
Public Storage	15,000	0.88%	15/2/2026	13,259	0.01%
National Rural Utilities Cooperative Finance Corp.	15,000	1.00%	15/6/2026	13,238	0.01%
International Business Machines Corp.	15,000	1.70%	15/5/2027	13,180	0.01%
Western Union Co.	15,000	1.35%	15/3/2026	13,143	0.01%
Commonwealth Edison Co.	15,000	3.15%	15/3/2032	13,134	0.01%
Intel Corp.	15,000	4.75%	25/3/2050	13,080	0.01%
American Water Capital Corp.	15,000	4.30%	1/12/2042	13,050	0.01%
Choice Hotels International, Inc.	15,000	3.70%	1/12/2029	13,048	0.01%
General Motors Financial of Canada Ltd.	20,000	1.75%	15/4/2026	13,017	0.01%
Steel Dynamics, Inc.	20,000	3.25%	15/10/2050	13,007	0.01%
Fortune Brands Innovations, Inc.	15,000	3.25%	15/9/2029	12,993	0.01%
Amazon.com, Inc.	15,000	4.05%	22/8/2047	12,968	0.01%
PepsiCo, Inc.	15,000	3.88%	19/3/2060	12,961	0.01%
EPR Properties	15,000	4.50%	1/6/2027	12,942	0.01%
Allegion plc	15,000	3.50%	1/10/2029	12,929	0.01%
Ralph Lauren Corp.	15,000	2.95%	15/6/2030	12,921	0.01%
New York Life Global Funding	20,000	2.00%	17/4/2028	12,919	0.01%
Amazon.com, Inc.	15,000	1.65%	12/5/2028	12,908	0.01%
Westlake Corp.	15,000	3.38%	15/6/2030	12,889	0.01%
HP, Inc.	15,000	4.20%	15/4/2032	12,884	0.01%
Public Storage	15,000	1.85%	1/5/2028	12,884	0.01%
CDW LLC/CDW Finance Corp.	15,000	3.28%	1/12/2028	12,872	0.01%
Valmont Industries, Inc.	15,000	5.25%	1/10/2054	12,861	0.01%
Bio-Rad Laboratories, Inc.	15,000	3.70%	15/3/2032	12,855	0.01%
Coca-Cola Co.	15,000	2.13%	6/9/2029	12,832	0.01%
S&P Global, Inc.	15,000	2.50%	1/12/2029	12,832	0.01%
Mid-America Apartments LP	20,000	2.88%	15/9/2051	12,828	0.01%
Prologis LP	15,000	4.38%	15/9/2048	12,822	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aon Corp.	15,000	2.80%	15/5/2030	12,807	0.01%
Toll Brothers Finance Corp.	15,000	3.80%	1/11/2029	12,789	0.01%
Public Storage	15,000	1.95%	9/11/2028	12,778	0.01%
Mosaic Co.	15,000	4.88%	15/11/2041	12,765	0.01%
AT&T, Inc.	20,000	4.85%	25/5/2047	12,756	0.01%
ERP Operating LP	15,000	4.50%	1/7/2044	12,750	0.01%
Prudential Financial, Inc.	15,000	4.35%	25/2/2050	12,733	0.01%
QUALCOMM, Inc.	15,000	1.30%	20/5/2028	12,703	0.01%
Vontier Corp.	15,000	1.80%	1/4/2026	12,689	0.01%
Equinix, Inc.	20,000	3.00%	15/7/2050	12,672	0.01%
Johnson & Johnson	15,000	3.70%	1/3/2046	12,640	0.01%
Bank of America Corp. ^	15,000	2.09%	14/6/2029	12,618	0.01%
Brandywine Operating Partnership LP	15,000	3.95%	15/11/2027	12,615	0.01%
Apple, Inc.	15,000	3.75%	12/9/2047	12,521	0.01%
Kemper Corp.	15,000	3.80%	23/2/2032	12,518	0.01%
CVS Health Corp.	15,000	4.13%	1/4/2040	12,485	0.01%
Carlisle Cos, Inc.	15,000	2.75%	1/3/2030	12,481	0.01%
Conagra Brands, Inc.	15,000	1.38%	1/11/2027	12,478	0.01%
Brixmor Operating Partnership LP	15,000	2.25%	1/4/2028	12,475	0.01%
Regeneron Pharmaceuticals, Inc.	20,000	2.80%	15/9/2050	12,466	0.01%
Lowe's Cos, Inc.	15,000	1.30%	15/4/2028	12,457	0.01%
Prudential Financial, Inc.	15,000	2.10%	10/3/2030	12,436	0.01%
DENTSPLY SIRONA, Inc.	15,000	3.25%	1/6/2030	12,424	0.01%
Gilead Sciences, Inc.	15,000	4.15%	1/3/2047	12,419	0.01%
Invitation Homes Operating Partnership LP	15,000	2.30%	15/11/2028	12,396	0.01%
Verizon Communications, Inc.	15,000	2.55%	21/3/2031	12,345	0.01%
General Motors Co.	15,000	5.20%	1/4/2045	12,265	0.01%
Advance Auto Parts, Inc.	15,000	3.50%	15/3/2032	12,263	0.01%
Charles Schwab Corp.	15,000	2.30%	13/5/2031	12,255	0.01%
Intel Corp.	15,000	4.10%	19/5/2046	12,211	0.01%
National Retail Properties, Inc.	20,000	3.00%	15/4/2052	12,199	0.01%
Stanley Black & Decker, Inc.	20,000	2.75%	15/11/2050	12,186	0.01%
Commonwealth Edison Co.	15,000	4.00%	1/3/2049	12,183	0.01%
Zoetis, Inc.	15,000	2.00%	15/5/2030	12,179	0.01%
Sonoco Products Co.	15,000	2.85%	1/2/2032	12,178	0.01%
BlackRock, Inc.	15,000	1.90%	28/1/2031	12,137	0.01%
Estee Lauder Cos, Inc.	15,000	1.95%	15/3/2031	12,122	0.01%
AT&T, Inc.	15,000	4.35%	15/6/2045	12,118	0.01%
Public Storage	15,000	2.25%	9/11/2031	12,096	0.01%
Genuine Parts Co.	15,000	2.75%	1/2/2032	12,069	0.01%
Truist Financial Corp.	15,000	1.95%	5/6/2030	12,056	0.01%
Lowe's Cos, Inc.	15,000	4.25%	1/4/2052	12,013	0.01%
Meta Platforms, Inc.	15,000	4.65%	15/8/2062	12,012	0.01%
Newmont Corp.	15,000	2.60%	15/7/2032	11,952	0.01%
American Financial Group, Inc.	15,000	4.50%	15/6/2047	11,937	0.01%
Vontier Corp.	15,000	2.40%	1/4/2028	11,841	0.01%
Visa, Inc.	20,000	2.00%	15/8/2050	11,838	0.01%
Arrow Electronics, Inc.	15,000	2.95%	15/2/2032	11,817	0.01%
Globe Life, Inc.	15,000	2.15%	15/8/2030	11,812	0.01%
Sun Communities Operating LP	15,000	2.70%	15/7/2031	11,810	0.01%
Fidelity National Information Services, Inc.	15,000	2.25%	1/3/2031	11,799	0.01%
First Republic Bank	15,000	4.63%	13/2/2047	11,777	0.01%
Humana, Inc.	15,000	2.15%	3/2/2032	11,733	0.01%
Eagle Materials, Inc.	15,000	2.50%	1/7/2031	11,731	0.01%
Pilgrim's Pride Corp.	15,000	3.50%	1/3/2032	11,725	0.01%
Rexford Industrial Realty LP	15,000	2.13%	1/12/2030	11,680	0.01%
Verizon Communications, Inc.	20,000	4.05%	22/3/2051	11,661	0.01%
S&P Global, Inc.	15,000	3.90%	1/3/2062	11,659	0.01%
AutoZone, Inc.	15,000	1.65%	15/1/2031	11,611	0.01%
S&P Global, Inc.	15,000	1.25%	15/8/2030	11,536	0.01%
Becton Dickinson & Co.	15,000	3.79%	20/5/2050	11,534	0.01%
Tractor Supply Co.	15,000	1.75%	1/11/2030	11,523	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	15,000	3.00%	15/5/2032	11,507	0.01%
Baxter International, Inc.	15,000	1.73%	1/4/2031	11,457	0.01%
FedEx Corp.	15,000	3.88%	1/8/2042	11,435	0.01%
Mondelez International, Inc.	15,000	1.88%	15/10/2032	11,397	0.01%
Kellogg Co.	10,000	7.45%	1/4/2031	11,379	0.01%
TD SYNNEX Corp.	15,000	2.65%	9/8/2031	11,344	0.01%
Keurig Dr Pepper, Inc.	15,000	3.80%	1/5/2050	11,278	0.01%
Mylan, Inc.	15,000	5.20%	15/4/2048	11,231	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sherwin-Williams Co.	15,000	3.80%	15/8/2049	11,229	0.01%
Marsh & McLennan Cos, Inc.	10,000	6.25%	1/11/2052	11,166	0.01%
Abbott Laboratories	10,000	6.15%	30/11/2037	11,155	0.01%
CenterPoint Energy Houston Electric LLC	15,000	3.35%	1/4/2051	11,137	0.01%
Johnson & Johnson	10,000	5.95%	15/8/2037	11,124	0.01%
Arch Capital Group Ltd.	10,000	7.35%	1/5/2034	11,074	0.01%
Brighthouse Financial, Inc.	15,000	4.70%	22/6/2047	11,055	0.01%
Travelers Property Casualty Corp.	10,000	6.38%	15/3/2033	10,986	0.01%
Procter & Gamble Co.	10,000	5.80%	15/8/2034	10,890	0.01%
Travelers Cos, Inc.	10,000	6.25%	15/6/2037	10,855	0.01%
Kimberly-Clark Corp.	15,000	3.20%	30/7/2046	10,849	0.01%
Prudential Financial, Inc.	10,000	6.63%	21/6/2040	10,822	0.01%
Oracle Corp.	15,000	3.95%	25/3/2051	10,807	0.01%
Walt Disney Co.	10,000	6.15%	15/2/2041	10,802	0.01%
Prudential Financial, Inc.	10,000	6.63%	1/12/2037	10,782	0.01%
Ohio Edison Co.	10,000	6.88%	15/7/2036	10,768	0.01%
Eli Lilly & Co.	10,000	5.55%	15/3/2037	10,719	0.01%
Salesforce, Inc.	15,000	2.70%	15/7/2041	10,718	0.01%
STERIS Irish FinCo UnLtd Co.	15,000	3.75%	15/3/2051	10,716	0.01%
Citigroup, Inc.	15,000	4.09%	9/6/2025	10,714	0.01%
Home Depot, Inc.	15,000	3.13%	15/12/2049	10,714	0.01%
Mondelez International, Inc.	15,000	3.25%	7/3/2025	10,675	0.01%
Crane Holdings Co.	15,000	4.20%	15/3/2048	10,644	0.01%
AEP Texas, Inc.	15,000	3.45%	15/5/2051	10,611	0.01%
International Business Machines Corp.	10,000	6.22%	1/8/2027	10,579	0.01%
Gilead Sciences, Inc.	15,000	2.60%	1/10/2040	10,510	0.01%
Truist Financial Corp.^	10,000	6.12%	28/10/2033	10,509	0.01%
Marsh & McLennan Cos, Inc.	10,000	5.75%	1/11/2032	10,492	0.01%
Commonwealth Edison Co.	10,000	5.90%	15/3/2036	10,455	0.01%
Hormel Foods Corp.	15,000	3.05%	3/6/2051	10,400	0.01%
Lincoln National Corp.	10,000	7.00%	15/6/2040	10,353	0.01%
Sherwin-Williams Co.	15,000	3.30%	15/5/2050	10,316	0.01%
Johnson & Johnson	15,000	2.10%	1/9/2040	10,302	0.01%
eBay, Inc.	10,000	5.95%	22/11/2027	10,289	0.01%
State Street Corp.^	10,000	5.75%	4/11/2026	10,272	0.01%
Bank of America NA	10,000	6.00%	15/10/2036	10,253	0.01%
Truist Financial Corp.^	10,000	5.90%	28/10/2026	10,237	0.01%
Athene Holding Ltd.	15,000	3.95%	25/5/2051	10,225	0.01%
Dell International LLC/EMC Corp.	10,000	6.02%	15/6/2026	10,209	0.01%
Thermo Fisher Scientific, Inc.	10,000	4.80%	21/11/2027	10,050	0.01%
Oracle Corp.	15,000	3.85%	1/4/2060	10,035	0.01%
Texas Instruments, Inc.	10,000	4.60%	15/2/2028	10,019	0.01%
Texas Instruments, Inc.	10,000	4.70%	18/11/2024	9,984	0.01%
PulteGroup, Inc.	10,000	6.38%	15/5/2033	9,977	0.01%
Citigroup, Inc.	10,000	5.88%	22/2/2033	9,915	0.01%
Pentair Finance Sarl	10,000	5.90%	15/7/2032	9,910	0.01%
Aon Corp./Aon Global Holdings plc	10,000	5.00%	12/9/2032	9,892	0.01%
AvalonBay Communities, Inc.	10,000	5.00%	15/2/2033	9,865	0.01%
General Mills, Inc.	10,000	5.40%	15/6/2040	9,851	0.01%
Oncor Electric Delivery Co. LLC	15,000	2.70%	15/11/2051	9,846	0.01%
Micron Technology, Inc.	10,000	4.98%	6/2/2026	9,845	0.01%
Ohio Power Co.	15,000	2.90%	1/10/2051	9,809	0.01%
M&T Bank Corp.	10,000	4.00%	15/7/2024	9,801	0.01%
Crown Castle, Inc.	15,000	3.25%	15/1/2051	9,799	0.01%
KLA Corp.	10,000	4.65%	15/7/2032	9,798	0.01%
Keysight Technologies, Inc.	10,000	4.60%	6/4/2027	9,787	0.01%
National Rural Utilities Cooperative Finance Corp.	10,000	2.95%	7/2/2024	9,774	0.01%
Stryker Corp.	10,000	3.38%	15/5/2024	9,760	0.01%
Becton Dickinson & Co.	10,000	3.73%	15/12/2024	9,750	0.01%
Mosaic Co.	10,000	5.45%	15/11/2033	9,750	0.01%
VICI Properties LP	10,000	4.38%	15/5/2025	9,739	0.01%
Hyatt Hotels Corp.	10,000	6.00%	23/4/2030	9,737	0.01%
O'Reilly Automotive, Inc.	10,000	4.35%	1/6/2028	9,716	0.01%
Motorola Solutions, Inc.	10,000	4.60%	23/2/2028	9,695	0.01%
O'Reilly Automotive, Inc.	10,000	4.70%	15/6/2032	9,688	0.01%
Gilead Sciences, Inc.	10,000	3.50%	1/2/2025	9,687	0.01%
Walt Disney Co.	10,000	3.35%	24/3/2025	9,687	0.01%
Trinity Acquisition plc	10,000	4.40%	15/3/2026	9,681	0.01%
First Horizon Bank	10,000	5.75%	1/5/2030	9,671	0.01%
Merck & Co., Inc.	15,000	2.90%	10/12/2061	9,667	0.01%
Apple, Inc.	10,000	3.20%	13/5/2025	9,665	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ameriprise Financial, Inc.	10,000	4.50%	13/5/2032	9,663	0.01%
VMware, Inc.	10,000	4.65%	15/5/2027	9,661	0.01%
Intercontinental Exchange, Inc.	10,000	4.00%	15/9/2027	9,660	0.01%
PVH Corp.	10,000	4.63%	10/7/2025	9,657	0.01%
Gilead Sciences, Inc.	10,000	3.65%	1/3/2026	9,653	0.01%
Metropolitan Life Global Funding I Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	2.45%	12/1/2029	9,643	0.01%
AEP Texas, Inc.	10,000	4.40%	1/12/2061	9,638	0.01%
Comerica Bank [^]	10,000	5.25%	15/5/2052	9,617	0.01%
Trimble, Inc.	10,000	5.33%	25/8/2033	9,604	0.01%
Expedia Group, Inc.	10,000	4.90%	15/6/2028	9,601	0.01%
MetLife, Inc.	10,000	4.63%	1/8/2027	9,599	0.01%
American Water Capital Corp.	10,000	5.00%	15/7/2052	9,596	0.01%
AEP Texas, Inc.	10,000	4.45%	1/6/2032	9,594	0.01%
Abbott Laboratories	10,000	4.70%	15/5/2032	9,580	0.01%
Edwards Lifesciences Corp.	10,000	4.75%	15/4/2043	9,574	0.01%
Lam Research Corp.	10,000	4.30%	15/6/2028	9,574	0.01%
CenterPoint Energy Houston Electric LLC	10,000	4.88%	15/3/2049	9,559	0.01%
Allied World Assurance Co. Holdings Ltd.	10,000	4.85%	1/10/2052	9,543	0.01%
John Deere Financial, Inc.	10,000	4.35%	29/10/2025	9,537	0.01%
National Rural Utilities Cooperative Finance Corp.	15,000	1.34%	8/9/2027	9,535	0.01%
Aon Corp./Aon Global Holdings plc	10,000	3.25%	1/11/2025	9,526	0.01%
PepsiCo, Inc.	15,000	2.90%	23/8/2051	9,521	0.01%
American Equity Investment Life Holding Co.	10,000	2.25%	19/3/2025	9,517	0.01%
FedEx Corp.	10,000	5.00%	15/6/2027	9,516	0.01%
CNO Financial Group, Inc.	10,000	4.20%	17/10/2028	9,514	0.01%
Brixmor Operating Partnership LP	10,000	5.25%	30/5/2029	9,509	0.01%
Oncor Electric Delivery Co. LLC	10,000	4.13%	15/6/2026	9,504	0.01%
XLIT Ltd.	10,000	4.15%	1/6/2032	9,500	0.01%
Fidelity National Financial, Inc.	10,000	5.50%	31/3/2045	9,496	0.01%
Mastercard, Inc.	10,000	4.50%	15/8/2028	9,495	0.01%
Microsoft Corp.	10,000	3.50%	26/2/2028	9,495	0.01%
Toll Brothers Finance Corp.	10,000	4.10%	6/2/2037	9,484	0.01%
Mastercard, Inc.	10,000	4.88%	15/3/2027	9,479	0.01%
TWDC Enterprises 18 Corp.	10,000	2.00%	3/3/2025	9,476	0.01%
Fidelity National Information Services, Inc.	10,000	3.00%	13/2/2026	9,475	0.01%
eBay, Inc.	10,000	0.60%	1/3/2024	9,469	0.01%
State Street Corp. [^]	10,000	3.60%	5/6/2027	9,448	0.01%
Willis North America, Inc.	10,000	4.14%	3/12/2029	9,439	0.01%
Trane Technologies Luxembourg Finance SA	10,000	4.50%	15/9/2028	9,416	0.01%
United Parcel Service, Inc.	10,000	3.50%	21/3/2026	9,412	0.01%
US Bancorp	10,000	3.05%	15/11/2027	9,408	0.01%
Westlake Corp.	10,000	3.15%	27/4/2027	9,400	0.01%
Aptiv plc	10,000	3.60%	15/8/2026	9,399	0.01%
John Deere Capital Corp.	10,000	4.35%	15/3/2029	9,398	0.01%
Verizon Communications, Inc.	10,000	0.45%	7/6/2024	9,396	0.01%
Tapestry, Inc.	15,000	2.50%	16/5/2030	9,369	0.01%
Bunge Ltd. Finance Corp.	10,000	4.13%	15/7/2027	9,356	0.01%
Flex Ltd.	10,000	3.75%	25/9/2027	9,352	0.01%
Kimco Realty Corp.	10,000	4.88%	12/5/2030	9,352	0.01%
Verisk Analytics, Inc.	10,000	3.80%	1/4/2027	9,350	0.01%
Everest Reinsurance Holdings, Inc.	10,000	4.13%	15/3/2029	9,329	0.01%
Juniper Networks, Inc.	15,000	3.13%	15/10/2052	9,321	0.01%
Healthcare Realty Holdings LP	10,000	5.95%	15/3/2041	9,318	0.01%
American Homes 4 Rent LP	10,000	3.75%	1/7/2027	9,285	0.01%
National Rural Utilities Cooperative Finance Corp.	10,000	4.25%	15/2/2028	9,274	0.01%
Lazard Group LLC	10,000	3.40%	7/2/2028	9,271	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	4.50%	19/9/2028	9,260	0.01%
FedEx Corp.	10,000	6.83%	23/10/2055	9,253	0.01%
Zoetis, Inc.	10,000	3.40%	15/2/2028	9,247	0.01%
Brown & Brown, Inc.	10,000	3.00%	12/9/2027	9,245	0.01%
JPMorgan Chase & Co. [^]	10,000	4.50%	15/3/2029	9,233	0.01%
Oncor Electric Delivery Co. LLC	10,000	0.77%	9/8/2025	9,225	0.01%
Verizon Communications, Inc.	10,000	4.60%	1/6/2052	9,208	0.01%
WRKCo, Inc.	10,000	4.40%	1/11/2034	9,194	0.01%
Lincoln National Corp.	10,000	3.38%	15/9/2027	9,193	0.01%
Morgan Stanley [^]	10,000	3.80%	1/3/2028	9,191	0.01%
Hubbell, Inc.	10,000	3.59%	22/7/2028	9,191	0.01%
Cabot Corp.	10,000	3.50%	15/2/2028	9,190	0.01%
	10,000	5.00%	30/6/2032	9,188	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Honda Finance Corp.	10,000	1.20%	8/7/2025	9,146	0.01%
American Honda Finance Corp.	10,000	2.30%	9/9/2026	9,142	0.01%
Archer-Daniels-Midland Co.	10,000	4.50%	15/3/2049	9,125	0.01%
Elevance Health, Inc.	10,000	4.63%	15/5/2042	9,096	0.01%
Kilroy Realty LP	10,000	4.75%	15/12/2028	9,090	0.01%
National Rural Utilities Cooperative Finance Corp.	10,000	4.02%	1/11/2032	9,079	0.01%
Cigna Corp.	10,000	4.90%	15/12/2048	9,078	0.01%
Viatis, Inc.	10,000	1.65%	22/6/2025	9,059	0.01%
Elevance Health, Inc.	10,000	4.65%	15/1/2043	9,055	0.01%
Unum Group	10,000	4.00%	15/6/2029	9,027	0.01%
Commonwealth Edison Co.	10,000	4.60%	15/8/2043	9,019	0.01%
Unum Group	10,000	5.75%	15/8/2042	8,985	0.01%
RenaissanceRe Holdings Ltd.	10,000	3.60%	15/4/2029	8,967	0.01%
Home Depot, Inc.	10,000	4.40%	15/3/2045	8,933	0.01%
Intel Corp.	10,000	4.95%	25/3/2060	8,930	0.01%
Synchrony Financial	10,000	3.95%	1/12/2027	8,927	0.01%
Cigna Corp.	10,000	1.25%	15/3/2026	8,913	0.01%
Walt Disney Co.	10,000	2.20%	13/1/2028	8,912	0.01%
McDonald's Corp.	10,000	4.60%	26/5/2045	8,903	0.01%
Campbell Soup Co.	10,000	4.80%	15/3/2048	8,891	0.01%
Sonoco Products Co.	10,000	2.25%	1/2/2027	8,861	0.01%
Allstate Corp.	10,000	4.50%	15/6/2043	8,859	0.01%
Becton Dickinson & Co.	10,000	4.67%	6/6/2047	8,820	0.01%
Equinix, Inc.	10,000	1.45%	15/5/2026	8,792	0.01%
Gilead Sciences, Inc.	10,000	4.50%	1/2/2045	8,770	0.01%
Elevance Health, Inc.	10,000	4.55%	15/5/2052	8,756	0.01%
FedEx Corp.	10,000	4.95%	17/10/2048	8,743	0.01%
Invitation Homes Operating Partnership LP	10,000	4.15%	15/4/2032	8,728	0.01%
CenterPoint Energy Houston Electric LLC	10,000	4.25%	1/2/2049	8,723	0.01%
Prologis LP	10,000	2.88%	15/11/2029	8,700	0.01%
Dover Corp.	10,000	2.95%	4/11/2029	8,692	0.01%
Apple, Inc.	10,000	3.85%	4/5/2043	8,688	0.01%
Markel Corp.	10,000	3.35%	17/9/2029	8,672	0.01%
Stifel Financial Corp.	10,000	4.00%	15/5/2030	8,668	0.01%
General Mills, Inc.	10,000	2.88%	15/4/2030	8,665	0.01%
Walgreens Boots Alliance, Inc.	10,000	3.20%	15/4/2030	8,649	0.01%
Arch Capital Finance LLC	10,000	5.03%	15/12/2046	8,610	0.01%
DR Horton, Inc.	10,000	1.30%	15/10/2026	8,596	0.01%
International Flavors & Fragrances, Inc.	10,000	5.00%	26/9/2048	8,588	0.01%
Tyson Foods, Inc.	10,000	4.55%	2/6/2047	8,560	0.01%
Hercules Capital, Inc.	10,000	3.38%	20/1/2027	8,556	0.01%
CF Industries, Inc.	10,000	4.95%	1/6/2043	8,535	0.01%
Intel Corp.	10,000	1.60%	12/8/2028	8,497	0.01%
Expedia Group, Inc.	10,000	3.25%	15/2/2030	8,487	0.01%
Assurant, Inc.	10,000	3.70%	22/2/2030	8,482	0.01%
AmerisourceBergen Corp.	10,000	2.80%	15/5/2030	8,481	0.01%
Thermo Fisher Scientific, Inc.	10,000	1.75%	15/10/2028	8,480	0.01%
Healthpeak Properties, Inc.	10,000	2.13%	1/12/2028	8,408	0.01%
Otis Worldwide Corp.	10,000	2.57%	15/2/2030	8,407	0.01%
Equifax, Inc.	10,000	3.10%	15/5/2030	8,406	0.01%
Lowe's Cos, Inc.	10,000	1.70%	15/9/2028	8,400	0.01%
Intercontinental Exchange, Inc.	10,000	4.25%	21/9/2048	8,374	0.01%
Host Hotels & Resorts LP	10,000	3.38%	15/12/2029	8,368	0.01%
Principal Financial Group, Inc.	10,000	4.63%	15/9/2042	8,361	0.01%
Time Warner Cable LLC	10,000	5.50%	1/9/2041	8,352	0.01%
McCormick & Co., Inc.	10,000	2.50%	15/4/2030	8,350	0.01%
UDR, Inc.	10,000	3.00%	15/8/2031	8,346	0.01%
International Paper Co.	10,000	4.35%	15/8/2048	8,336	0.01%
VF Corp.	10,000	2.95%	23/4/2030	8,319	0.01%
Marriott International, Inc.	10,000	3.50%	15/10/2032	8,312	0.01%
GATX Corp.	10,000	3.50%	1/6/2032	8,305	0.01%
PPL Electric Utilities Corp.	10,000	4.15%	1/10/2045	8,265	0.01%
CDW LLC/CDW Finance Corp.	10,000	3.57%	1/12/2031	8,257	0.01%
T-Mobile USA, Inc.	10,000	4.50%	15/4/2050	8,257	0.01%
Omnicom Group, Inc.	10,000	2.45%	30/4/2030	8,256	0.01%
Stanley Black & Decker, Inc.	10,000	2.30%	15/3/2030	8,229	0.01%
General Motors Co.	10,000	5.40%	1/4/2048	8,226	0.01%
NetApp, Inc.	10,000	2.70%	22/6/2030	8,201	0.01%
VeriSign, Inc.	10,000	2.70%	15/6/2031	8,181	0.01%
VMware, Inc.	10,000	1.80%	15/8/2028	8,164	0.01%
Spirit Realty LP	10,000	2.10%	15/3/2028	8,149	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alexandria Real Estate Equities, Inc.	10,000	2.95%	15/3/2034	8,142	0.01%
FedEx Corp.	10,000	4.55%	1/4/2046	8,140	0.01%
Atlantic City Electric Co.	10,000	2.30%	15/3/2031	8,120	0.01%
Verizon Communications, Inc.	15,000	3.63%	16/5/2050	8,117	0.01%
AEP Texas, Inc.	10,000	2.10%	1/7/2030	8,095	0.01%
Oncor Electric Delivery Co. LLC	10,000	3.80%	1/6/2049	8,095	0.01%
Martin Marietta Materials, Inc.	10,000	4.25%	15/12/2047	8,090	0.01%
Thermo Fisher Scientific, Inc.	10,000	2.00%	15/10/2031	8,089	0.01%
Citigroup, Inc. ^	10,000	3.06%	25/1/2033	8,075	0.01%
Truist Bank	10,000	2.25%	11/3/2030	8,074	0.01%
FedEx Corp.	10,000	2.40%	15/5/2031	8,072	0.01%
Dollar Tree, Inc.	10,000	2.65%	1/12/2031	8,067	0.01%
Whirlpool Corp.	10,000	4.60%	15/5/2050	8,066	0.01%
Discovery Communications LLC	10,000	5.00%	20/9/2037	8,062	0.01%
Keurig Dr Pepper, Inc.	10,000	2.25%	15/3/2031	8,053	0.01%
Flowers Foods, Inc.	10,000	2.40%	15/3/2031	8,043	0.01%
Marvell Technology, Inc.	10,000	2.95%	15/4/2031	8,032	0.00%
Linde, Inc.	10,000	3.55%	7/11/2042	8,028	0.00%
Illumina, Inc.	10,000	2.55%	23/3/2031	8,002	0.00%
Rayonier LP	10,000	2.75%	17/5/2031	8,001	0.00%
AvalonBay Communities, Inc.	10,000	4.15%	1/7/2047	7,976	0.00%
LXP Industrial Trust	10,000	2.70%	15/9/2030	7,967	0.00%
Comcast Corp.	10,000	4.00%	1/11/2049	7,966	0.00%
eBay, Inc.	10,000	4.00%	15/7/2042	7,934	0.00%
American Assets Trust LP	10,000	3.38%	1/2/2031	7,924	0.00%
Highwoods Realty LP	10,000	3.05%	15/2/2030	7,924	0.00%
Ohio Power Co.	10,000	4.00%	1/6/2049	7,919	0.00%
CBRE Services, Inc.	10,000	2.50%	1/4/2031	7,904	0.00%
Reliance Steel & Aluminum Co.	10,000	2.15%	15/8/2030	7,900	0.00%
Ross Stores, Inc.	10,000	1.88%	15/4/2031	7,856	0.00%
AEP Texas, Inc.	10,000	4.15%	1/5/2049	7,847	0.00%
AT&T, Inc.	10,000	2.25%	1/2/2032	7,841	0.00%
CVS Health Corp.	10,000	1.88%	28/2/2031	7,832	0.00%
International Flavors & Fragrances, Inc.	10,000	4.38%	1/6/2047	7,808	0.00%
Tapestry, Inc.	10,000	3.05%	15/3/2032	7,800	0.00%
S&P Global, Inc.	10,000	3.70%	1/3/2052	7,791	0.00%
Commonwealth Edison Co.	10,000	3.70%	1/3/2045	7,790	0.00%
Kennametal, Inc.	10,000	2.80%	1/3/2031	7,789	0.00%
Corning, Inc.	10,000	4.38%	15/11/2057	7,782	0.00%
Charles Schwab Corp.	10,000	1.65%	11/3/2031	7,778	0.00%
US Bancorp	10,000	1.38%	22/7/2030	7,761	0.00%
Avnet, Inc.	10,000	3.00%	15/5/2031	7,738	0.00%
FedEx Corp.	10,000	4.10%	1/2/2045	7,735	0.00%
UDR, Inc.	10,000	3.10%	1/11/2034	7,735	0.00%
CenterPoint Energy Houston Electric LLC	10,000	3.60%	1/3/2052	7,721	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	5.50%	1/4/2063	7,700	0.00%
Capital One Financial Corp. ^	10,000	2.62%	2/11/2032	7,696	0.00%
Alexandria Real Estate Equities, Inc.	10,000	2.00%	18/5/2032	7,695	0.00%
Progressive Corp.	10,000	3.70%	15/3/2052	7,694	0.00%
Fortinet, Inc.	10,000	2.20%	15/3/2031	7,689	0.00%
Acuity Brands Lighting, Inc.	10,000	2.15%	15/12/2030	7,684	0.00%
Safehold Operating Partnership LP	10,000	2.80%	15/6/2031	7,677	0.00%
Marriott International, Inc.	10,000	2.75%	15/10/2033	7,668	0.00%
Aflac, Inc.	10,000	4.00%	15/10/2046	7,660	0.00%
Nasdaq, Inc.	10,000	3.95%	7/3/2052	7,653	0.00%
Stewart Information Services Corp.	10,000	3.60%	15/11/2031	7,625	0.00%
National Rural Utilities Cooperative Finance Corp.	10,000	1.65%	15/6/2031	7,612	0.00%
Cigna Corp.	10,000	3.20%	15/3/2040	7,565	0.00%
Oracle Corp.	10,000	4.13%	15/5/2045	7,549	0.00%
UnitedHealth Group, Inc.	10,000	3.05%	15/5/2041	7,534	0.00%
Kyndryl Holdings, Inc.	10,000	2.70%	15/10/2028	7,527	0.00%
Intel Corp.	10,000	3.73%	8/12/2047	7,522	0.00%
Lincoln National Corp.	10,000	4.35%	1/3/2048	7,504	0.00%
Air Products & Chemicals, Inc.	10,000	2.70%	15/5/2040	7,487	0.00%
GATX Corp.	10,000	1.90%	1/6/2031	7,450	0.00%
Vornado Realty LP	10,000	3.40%	1/6/2031	7,420	0.00%
WP Carey, Inc.	10,000	2.25%	1/4/2033	7,416	0.00%
Assurant, Inc.	10,000	2.65%	15/1/2032	7,414	0.00%
American Homes 4 Rent LP	10,000	4.30%	15/4/2052	7,389	0.00%
Citizens Financial Group, Inc.	10,000	2.64%	30/9/2032	7,384	0.00%

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General Motors Financial of Canada Ltd.	10,000	5.95%	14/5/2024	7,375	0.00%
Prologis LP	10,000	5.25%	15/1/2031	7,359	0.00%
Time Warner Cable LLC	10,000	4.50%	15/9/2042	7,350	0.00%
RWJ Barnabas Health, Inc.	10,000	3.48%	1/7/2049	7,293	0.00%
AEP Texas, Inc.	10,000	3.80%	1/10/2047	7,279	0.00%
STORE Capital Corp.	10,000	2.70%	1/12/2031	7,275	0.00%
Vontier Corp.	10,000	2.95%	1/4/2031	7,271	0.00%
Tanger Properties LP	10,000	2.75%	1/9/2031	7,222	0.00%
Estee Lauder Cos, Inc.	10,000	3.13%	1/12/2049	7,221	0.00%
Hewlett Packard Enterprise Co.	7,000	6.20%	15/10/2035	7,216	0.00%
UnitedHealth Group, Inc.	10,000	3.25%	15/5/2051	7,207	0.00%
Capital One Financial Corp.^	10,000	2.36%	29/7/2032	7,202	0.00%
National Health Investors, Inc.	10,000	3.00%	1/2/2031	7,201	0.00%
Western Digital Corp.	10,000	3.10%	1/2/2032	7,191	0.00%
AutoNation, Inc.	10,000	2.40%	1/8/2031	7,184	0.00%
Hershey Co.	10,000	3.13%	15/11/2049	7,178	0.00%
Global Payments, Inc.	10,000	4.15%	15/8/2049	7,144	0.00%
American Tower Corp.	10,000	3.70%	15/10/2049	7,110	0.00%
Oncor Electric Delivery Co. LLC	10,000	3.10%	15/9/2049	7,106	0.00%
Piedmont Operating Partnership LP	10,000	2.75%	1/4/2032	6,984	0.00%
PepsiCo, Inc.	10,000	2.75%	21/10/2051	6,981	0.00%
Commonwealth Edison Co.	10,000	3.13%	15/3/2051	6,969	0.00%
Air Lease Corp.	10,000	2.63%	5/12/2024	6,952	0.00%
Verisk Analytics, Inc.	10,000	3.63%	15/5/2050	6,924	0.00%
Paramount Global	10,000	4.38%	15/3/2043	6,910	0.00%
Commonwealth Edison Co.	10,000	3.00%	1/3/2050	6,894	0.00%
Waste Connections, Inc.	10,000	3.05%	1/4/2050	6,824	0.00%
Lowe's Cos, Inc.	10,000	2.80%	15/9/2041	6,807	0.00%
T-Mobile USA, Inc.	10,000	3.40%	15/10/2052	6,791	0.00%
Waste Management of Canada Corp.	10,000	2.60%	23/9/2026	6,771	0.00%
Analog Devices, Inc.	10,000	2.95%	1/10/2051	6,763	0.00%
Nasdaq, Inc.	10,000	3.25%	28/4/2050	6,747	0.00%
Prologis LP	10,000	3.05%	1/3/2050	6,745	0.00%
Merck & Co., Inc.	10,000	2.75%	10/12/2051	6,730	0.00%
AT&T, Inc.	10,000	5.10%	25/11/2048	6,597	0.00%
Metropolitan Life Global Funding I	10,000	3.39%	9/4/2030	6,597	0.00%
Bank of America Corp.^	10,000	1.98%	15/9/2027	6,572	0.00%
Hershey Co.	10,000	2.65%	1/6/2050	6,558	0.00%
Verizon Communications, Inc.	10,000	2.38%	22/3/2028	6,548	0.00%
Baxter International, Inc.	10,000	3.13%	1/12/2051	6,532	0.00%
Electronic Arts, Inc.	10,000	2.95%	15/2/2051	6,503	0.00%
Royalty Pharma plc	10,000	3.55%	2/9/2050	6,449	0.00%
Marsh & McLennan Cos, Inc.	10,000	2.90%	15/12/2051	6,437	0.00%
Packaging Corp. of America	10,000	3.05%	1/10/2051	6,421	0.00%
Merck & Co., Inc.	10,000	2.45%	24/6/2050	6,396	0.00%
American Tower Corp.	10,000	3.10%	15/6/2050	6,387	0.00%
Metropolitan Life Global Funding I	10,000	1.95%	20/3/2028	6,381	0.00%
Mondelez International, Inc.	10,000	2.63%	4/9/2050	6,331	0.00%
American Homes 4 Rent LP	10,000	3.38%	15/7/2051	6,294	0.00%
Walt Disney Co.	5,000	7.75%	1/12/2045	6,284	0.00%
Athene Holding Ltd.	10,000	3.45%	15/5/2052	6,174	0.00%
Oncor Electric Delivery Co. LLC	5,000	7.25%	15/1/2033	5,803	0.00%
Boston Scientific Corp.	5,000	7.38%	15/1/2040	5,801	0.00%
Alphabet, Inc.	10,000	2.25%	15/8/2060	5,683	0.00%
Oncor Electric Delivery Co. LLC	5,000	7.00%	1/5/2032	5,636	0.00%
WestRock MWV LLC	5,000	7.95%	15/2/2031	5,627	0.00%
Linde, Inc.	10,000	2.00%	10/8/2050	5,570	0.00%
MetLife, Inc.	5,000	6.38%	15/6/2034	5,555	0.00%
Commonwealth Edison Co.	5,000	6.45%	15/1/2038	5,498	0.00%
Potomac Electric Power Co.	5,000	6.50%	15/11/2037	5,479	0.00%
Boston Scientific Corp.	5,000	6.75%	15/11/2035	5,454	0.00%
Progressive Corp.	5,000	6.25%	1/12/2032	5,453	0.00%
Sysco Corp.	5,000	6.60%	1/4/2050	5,447	0.00%
NBCUniversal Media LLC	5,000	6.40%	30/4/2040	5,437	0.00%
International Paper Co.	5,000	7.30%	15/11/2039	5,434	0.00%
Procter & Gamble Co.	5,000	5.55%	5/3/2037	5,412	0.00%
Simon Property Group LP	5,000	6.75%	1/2/2040	5,388	0.00%
Microsoft Corp.	5,000	5.30%	8/2/2041	5,344	0.00%
QUALCOMM, Inc.	5,000	6.00%	20/5/2053	5,342	0.00%
Eli Lilly & Co.	5,000	5.50%	15/3/2027	5,197	0.00%
Toledo Edison Co.	5,000	6.15%	15/5/2037	5,164	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Abbott Laboratories	5,000	5.30%	27/5/2040	5,114	0.00%
Oncor Electric Delivery Co. LLC	5,000	5.35%	1/10/2052	5,094	0.00%
PepsiCo, Inc.	5,000	4.88%	1/11/2040	5,068	0.00%
PulteGroup, Inc.	5,000	5.50%	1/3/2026	5,021	0.00%
HCA, Inc.	5,000	5.88%	1/2/2029	5,007	0.00%
US Treasury Note	5,000	4.50%	30/11/2024	5,000	0.00%
Zoetis, Inc.	5,000	4.50%	13/11/2025	4,975	0.00%
Oncor Electric Delivery Co. LLC	5,000	5.25%	30/9/2040	4,962	0.00%
Cleveland Electric Illuminating Co.	5,000	5.95%	15/12/2036	4,960	0.00%
Ally Financial, Inc.	5,000	5.13%	30/9/2024	4,958	0.00%
PulteGroup, Inc.	5,000	5.00%	15/1/2027	4,948	0.00%
Lowe's Cos, Inc.	5,000	5.50%	15/10/2035	4,947	0.00%
American International Group, Inc.	5,000	4.13%	15/2/2024	4,944	0.00%
PNC Financial Services Group, Inc.	5,000	3.90%	29/4/2024	4,941	0.00%
Owens Corning	5,000	4.20%	1/12/2024	4,926	0.00%
Whirlpool Corp.	5,000	4.00%	1/3/2024	4,925	0.00%
Morgan Stanley	5,000	3.88%	29/4/2024	4,924	0.00%
Illinois Tool Works, Inc.	5,000	3.50%	1/3/2024	4,920	0.00%
United Parcel Service, Inc.	5,000	4.45%	1/4/2030	4,919	0.00%
Trane Technologies Global Holding Co., Ltd.	5,000	5.75%	15/6/2043	4,914	0.00%
Mastercard, Inc.	5,000	3.38%	1/4/2024	4,909	0.00%
American Express Co.	5,000	3.95%	1/8/2025	4,900	0.00%
John Deere Capital Corp.	5,000	3.35%	12/6/2024	4,899	0.00%
US Bancorp^	5,000	4.55%	22/7/2028	4,898	0.00%
Realty Income Corp.	5,000	3.88%	15/4/2025	4,889	0.00%
Air Products & Chemicals, Inc.	5,000	3.35%	31/7/2024	4,885	0.00%
Discovery Communications LLC	5,000	3.80%	13/3/2024	4,884	0.00%
Hasbro, Inc.	5,000	6.35%	15/3/2040	4,877	0.00%
XLIT Ltd.	5,000	5.25%	15/12/2043	4,875	0.00%
Welltower, Inc.	5,000	4.00%	1/6/2025	4,872	0.00%
John Deere Capital Corp.	5,000	2.60%	7/3/2024	4,871	0.00%
Dover Corp.	5,000	5.38%	15/10/2035	4,868	0.00%
Intercontinental Exchange, Inc.	5,000	3.75%	1/12/2025	4,868	0.00%
State Street Corp.	5,000	3.55%	18/8/2025	4,867	0.00%
Santander Holdings USA, Inc.	5,000	3.50%	7/6/2024	4,860	0.00%
AutoZone, Inc.	5,000	4.75%	1/8/2032	4,857	0.00%
Simon Property Group LP	5,000	3.38%	1/10/2024	4,855	0.00%
Paramount Global	5,000	6.88%	30/4/2036	4,853	0.00%
Allstate Corp.^	5,000	6.50%	15/5/2057	4,851	0.00%
CNH Industrial Capital LLC	5,000	3.95%	23/5/2025	4,847	0.00%
Lowe's Cos, Inc.	5,000	3.13%	15/9/2024	4,845	0.00%
John Deere Capital Corp.	5,000	2.65%	24/6/2024	4,844	0.00%
Intercontinental Exchange, Inc.	5,000	4.35%	15/6/2029	4,837	0.00%
Nasdaq, Inc.	5,000	3.85%	30/6/2026	4,826	0.00%
Clorox Co.	5,000	4.40%	1/5/2029	4,823	0.00%
WRKCo, Inc.	5,000	4.90%	15/3/2029	4,812	0.00%
Prudential Financial, Inc.^	5,000	5.20%	15/3/2044	4,808	0.00%
Salesforce, Inc.	5,000	3.70%	11/4/2028	4,806	0.00%
Rockwell Automation, Inc.	5,000	2.88%	1/3/2025	4,804	0.00%
Ventas Realty LP	5,000	3.50%	1/2/2025	4,804	0.00%
Oncor Electric Delivery Co. LLC	5,000	2.95%	1/4/2025	4,799	0.00%
SVB Financial Group	5,000	3.50%	29/1/2025	4,799	0.00%
Dollar Tree, Inc.	5,000	4.20%	15/5/2028	4,797	0.00%
HP, Inc.	5,000	6.00%	15/9/2041	4,793	0.00%
Truist Financial Corp.^	5,000	4.12%	6/6/2028	4,787	0.00%
Waste Connections, Inc.	5,000	4.25%	1/12/2028	4,783	0.00%
Prologis LP	5,000	4.38%	1/2/2029	4,779	0.00%
Bristol-Myers Squibb Co.	5,000	3.20%	15/6/2026	4,773	0.00%
State Street Corp.^	5,000	2.35%	1/11/2025	4,770	0.00%
Walt Disney Co.	5,000	1.75%	30/8/2024	4,762	0.00%
Activision Blizzard, Inc.	5,000	3.40%	15/9/2026	4,761	0.00%
Fifth Third Bancorp^	5,000	4.77%	28/7/2030	4,761	0.00%
Ryder System, Inc.	5,000	2.50%	1/9/2024	4,761	0.00%
Santander Holdings USA, Inc.	5,000	3.45%	2/6/2025	4,760	0.00%
Simon Property Group LP	5,000	2.00%	13/9/2024	4,754	0.00%
Crown Castle, Inc.	5,000	3.70%	15/6/2026	4,752	0.00%
Amazon.com, Inc.	5,000	3.30%	13/4/2027	4,749	0.00%
Vulcan Materials Co.	5,000	3.90%	1/4/2027	4,748	0.00%
Prologis LP	5,000	3.25%	1/10/2026	4,747	0.00%
CVS Health Corp.	5,000	4.88%	20/7/2035	4,745	0.00%
Fifth Third Bancorp	5,000	2.38%	28/1/2025	4,742	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Homes 4 Rent LP	5,000	4.90%	15/2/2029	4,729	0.00%
Carrier Global Corp.	5,000	2.24%	15/2/2025	4,715	0.00%
Albemarle Corp.	5,000	5.05%	1/6/2032	4,712	0.00%
Apple, Inc.	5,000	3.00%	20/6/2027	4,712	0.00%
General Motors Financial Co., Inc.	5,000	4.00%	6/10/2026	4,711	0.00%
JPMorgan Chase & Co.^	5,000	2.30%	15/10/2025	4,707	0.00%
Westinghouse Air Brake Technologies Corp.	5,000	3.20%	15/6/2025	4,703	0.00%
Essex Portfolio LP	5,000	3.38%	15/4/2026	4,697	0.00%
Salesforce, Inc.	5,000	0.63%	15/7/2024	4,697	0.00%
SITE Centers Corp.	5,000	4.70%	1/6/2027	4,697	0.00%
LifeStorage LP	5,000	3.50%	1/7/2026	4,694	0.00%
Owens Corning	5,000	3.40%	15/8/2026	4,688	0.00%
Ventas Realty LP	5,000	4.75%	15/11/2030	4,688	0.00%
AEP Texas, Inc.	5,000	3.95%	1/6/2028	4,686	0.00%
Steel Dynamics, Inc.	5,000	2.40%	15/6/2025	4,684	0.00%
Kraft Heinz Foods Co.	5,000	3.00%	1/6/2026	4,683	0.00%
S&P Global, Inc.	5,000	2.95%	22/1/2027	4,678	0.00%
Bank of New York Mellon Corp.^	5,000	4.29%	13/6/2033	4,676	0.00%
Moody's Corp.	5,000	4.25%	8/8/2032	4,676	0.00%
Avery Dennison Corp.	5,000	0.85%	15/8/2024	4,675	0.00%
Genuine Parts Co.	5,000	1.75%	1/2/2025	4,673	0.00%
Mosaic Co.	5,000	5.63%	15/11/2043	4,673	0.00%
Utah Acquisition Sub, Inc.	5,000	3.95%	15/6/2026	4,673	0.00%
Marriott International, Inc.	5,000	4.63%	15/6/2030	4,670	0.00%
Charles Schwab Corp.	5,000	3.20%	25/1/2028	4,662	0.00%
Bank of New York Mellon Corp.	5,000	3.40%	29/1/2028	4,656	0.00%
AvalonBay Communities, Inc.	5,000	2.95%	11/5/2026	4,654	0.00%
Healthcare Realty Holdings LP	5,000	3.50%	1/8/2026	4,654	0.00%
Bank of New York Mellon Corp.	5,000	0.85%	25/10/2024	4,652	0.00%
Martin Marietta Materials, Inc.	5,000	3.45%	1/6/2027	4,650	0.00%
Keurig Dr Pepper, Inc.	5,000	3.95%	15/4/2029	4,645	0.00%
Invesco Finance plc	5,000	5.38%	30/11/2043	4,644	0.00%
National Retail Properties, Inc.	5,000	4.30%	15/10/2028	4,639	0.00%
Alleghany Corp.	5,000	3.63%	15/5/2030	4,635	0.00%
Commonwealth Edison Co.	5,000	2.95%	15/8/2027	4,628	0.00%
RPM International, Inc.	5,000	4.55%	1/3/2029	4,624	0.00%
ERP Operating LP	5,000	2.85%	1/11/2026	4,621	0.00%
Lazard Group LLC	5,000	4.38%	11/3/2029	4,619	0.00%
BankUnited, Inc.	5,000	5.13%	11/6/2030	4,618	0.00%
US Bancorp	5,000	2.38%	22/7/2026	4,615	0.00%
Citigroup, Inc.^	5,000	4.08%	23/4/2029	4,611	0.00%
Packaging Corp. of America	5,000	3.40%	15/12/2027	4,607	0.00%
Alleghany Corp.	5,000	4.90%	15/9/2044	4,605	0.00%
Discover Bank	5,000	3.45%	27/7/2026	4,605	0.00%
Air Products & Chemicals, Inc.	5,000	1.50%	15/10/2025	4,600	0.00%
Athene Holding Ltd.	5,000	4.13%	12/1/2028	4,598	0.00%
Ventas Realty LP	5,000	5.70%	30/9/2043	4,583	0.00%
Walt Disney Co.	5,000	1.75%	13/1/2026	4,581	0.00%
T-Mobile USA, Inc.	5,000	2.63%	15/4/2026	4,579	0.00%
Aon Corp./Aon Global Holdings plc	5,000	2.85%	28/5/2027	4,578	0.00%
HP, Inc.	5,000	4.00%	15/4/2029	4,578	0.00%
Truist Financial Corp.	5,000	1.20%	5/8/2025	4,573	0.00%
Hershey Co.	5,000	0.90%	1/6/2025	4,572	0.00%
Federal Realty Investment Trust	5,000	3.25%	15/7/2027	4,570	0.00%
PayPal Holdings, Inc.	5,000	5.25%	1/6/2062	4,570	0.00%
American Water Capital Corp.	5,000	3.45%	1/6/2029	4,561	0.00%
Prudential Financial, Inc.^	5,000	4.50%	15/9/2047	4,537	0.00%
Allegion US Holding Co., Inc.	5,000	3.55%	1/10/2027	4,536	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	5,000	6.48%	23/10/2045	4,531	0.00%
Motorola Solutions, Inc.	5,000	5.50%	1/9/2044	4,525	0.00%
Humana, Inc.	5,000	4.95%	1/10/2044	4,522	0.00%
Warnermedia Holdings, Inc.	5,000	3.76%	15/3/2027	4,513	0.00%
AbbVie, Inc.	5,000	3.20%	21/11/2029	4,508	0.00%
Comcast Corp.	5,000	4.70%	15/10/2048	4,502	0.00%
Kimberly-Clark Corp.	5,000	3.10%	26/3/2030	4,491	0.00%
Progressive Corp.	5,000	3.20%	26/3/2030	4,491	0.00%
Waste Management, Inc.	5,000	0.75%	15/11/2025	4,477	0.00%
ITC Holdings Corp.	5,000	5.30%	1/7/2043	4,469	0.00%
Brixmor Operating Partnership LP	5,000	4.13%	15/5/2029	4,467	0.00%
Air Products & Chemicals, Inc.	5,000	1.85%	15/5/2027	4,453	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
John Deere Capital Corp.	5,000	1.75%	9/3/2027	4,453	0.00%
Bank of America Corp.^	5,000	2.55%	4/2/2028	4,440	0.00%
Truist Financial Corp.^	5,000	1.27%	2/3/2027	4,439	0.00%
Corning, Inc.	5,000	4.75%	15/3/2042	4,438	0.00%
Equinix, Inc.	5,000	3.90%	15/4/2032	4,429	0.00%
Marvell Technology, Inc.	5,000	1.65%	15/4/2026	4,424	0.00%
VICI Properties LP	5,000	5.63%	15/5/2052	4,422	0.00%
Goldman Sachs Group, Inc.^	5,000	1.09%	9/12/2026	4,414	0.00%
FedEx Corp.	5,000	3.10%	5/8/2029	4,395	0.00%
Advance Auto Parts, Inc.	5,000	3.90%	15/4/2030	4,393	0.00%
Sun Communities Operating LP	5,000	4.20%	15/4/2032	4,393	0.00%
Activision Blizzard, Inc.	5,000	4.50%	15/6/2047	4,387	0.00%
McDonald's Corp.	5,000	4.45%	1/9/2048	4,383	0.00%
HCA, Inc.	5,000	3.38%	15/3/2029	4,382	0.00%
Markel Corp.	5,000	5.00%	20/5/2049	4,381	0.00%
DH Europe Finance II Sarl	5,000	2.60%	15/11/2029	4,374	0.00%
NVIDIA Corp.	5,000	2.85%	1/4/2030	4,367	0.00%
Thermo Fisher Scientific, Inc.	5,000	4.10%	15/8/2047	4,360	0.00%
VMware, Inc.	5,000	1.40%	15/8/2026	4,355	0.00%
American International Group, Inc.	5,000	3.88%	15/1/2035	4,346	0.00%
Pfizer, Inc.	5,000	4.00%	15/3/2049	4,337	0.00%
Amazon.com, Inc.	5,000	4.25%	22/8/2057	4,336	0.00%
Oracle Corp.	5,000	2.30%	25/3/2028	4,336	0.00%
T-Mobile USA, Inc.	5,000	3.50%	15/4/2031	4,330	0.00%
Highwoods Realty LP	5,000	4.20%	15/4/2029	4,327	0.00%
Hormel Foods Corp.	5,000	1.70%	3/6/2028	4,321	0.00%
Johnson & Johnson	5,000	0.95%	1/9/2027	4,311	0.00%
Agilent Technologies, Inc.	5,000	2.75%	15/9/2029	4,306	0.00%
Estee Lauder Cos, Inc.	5,000	2.60%	15/4/2030	4,301	0.00%
Rockwell Automation, Inc.	5,000	4.20%	1/3/2049	4,293	0.00%
Steel Dynamics, Inc.	5,000	3.25%	15/1/2031	4,281	0.00%
John Deere Capital Corp.	5,000	1.50%	6/3/2028	4,276	0.00%
Berry Global, Inc.	5,000	1.65%	15/1/2027	4,263	0.00%
Mondelez International, Inc.	5,000	3.00%	17/3/2032	4,263	0.00%
Illinois Tool Works, Inc.	5,000	3.90%	1/9/2042	4,262	0.00%
Choice Hotels International, Inc.	5,000	3.70%	15/1/2031	4,254	0.00%
eBay, Inc.	5,000	2.70%	11/3/2030	4,253	0.00%
Home Depot, Inc.	5,000	1.50%	15/9/2028	4,248	0.00%
Oncor Electric Delivery Co. LLC	5,000	4.10%	15/11/2048	4,247	0.00%
EPR Properties	5,000	4.95%	15/4/2028	4,246	0.00%
Alexandria Real Estate Equities, Inc.	5,000	2.75%	15/12/2029	4,238	0.00%
Apple, Inc.	5,000	1.40%	5/8/2028	4,237	0.00%
UnitedHealth Group, Inc.	5,000	3.95%	15/10/2042	4,233	0.00%
HP, Inc.	5,000	3.40%	17/6/2030	4,231	0.00%
Essex Portfolio LP	5,000	3.00%	15/1/2030	4,227	0.00%
Broadcom, Inc.	5,000	1.95%	15/2/2028	4,226	0.00%
Lear Corp.	5,000	3.50%	30/5/2030	4,224	0.00%
Sherwin-Williams Co.	5,000	4.55%	1/8/2045	4,220	0.00%
PPL Electric Utilities Corp.	5,000	4.15%	15/6/2048	4,214	0.00%
Ventas Realty LP	5,000	3.00%	15/1/2030	4,214	0.00%
KeyCorp	5,000	2.55%	1/10/2029	4,212	0.00%
FactSet Research Systems, Inc.	5,000	3.45%	1/3/2032	4,210	0.00%
Chubb INA Holdings, Inc.	5,000	4.15%	13/3/2043	4,208	0.00%
Providence St Joseph Health Obligated Group	5,000	2.53%	1/10/2029	4,207	0.00%
DXC Technology Co.	5,000	2.38%	15/9/2028	4,204	0.00%
Willis North America, Inc.	5,000	5.05%	15/9/2048	4,200	0.00%
Regency Centers LP	5,000	2.95%	15/9/2029	4,192	0.00%
Steel Dynamics, Inc.	5,000	1.65%	15/10/2027	4,190	0.00%
El du Pont de Nemours & Co.	5,000	2.30%	15/7/2030	4,186	0.00%
National Rural Utilities Cooperative Finance Corp.	5,000	4.30%	15/3/2049	4,185	0.00%
McDonald's Corp.	5,000	4.20%	1/4/2050	4,181	0.00%
National Rural Utilities Cooperative Finance Corp.	5,000	4.40%	1/11/2048	4,179	0.00%
Healthpeak Properties, Inc.	5,000	2.88%	15/1/2031	4,178	0.00%
Affiliated Managers Group, Inc.	5,000	3.30%	15/6/2030	4,174	0.00%
Procter & Gamble Co.	5,000	3.60%	25/3/2050	4,172	0.00%
Fidelity National Information Services, Inc.	5,000	1.65%	1/3/2028	4,157	0.00%
National Retail Properties, Inc.	5,000	4.80%	15/10/2048	4,145	0.00%
Citigroup, Inc.^	5,000	3.88%	24/1/2039	4,138	0.00%
Marsh & McLennan Cos, Inc.	5,000	4.20%	1/3/2048	4,133	0.00%
American Water Capital Corp.	5,000	4.15%	1/6/2049	4,132	0.00%
Visa, Inc.	5,000	3.65%	15/9/2047	4,128	0.00%

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Discovery Communications LLC	5,000	3.63%	15/5/2030	4,127	0.00%
Texas Instruments, Inc.	5,000	1.75%	4/5/2030	4,116	0.00%
American Water Capital Corp.	5,000	2.30%	1/6/2031	4,108	0.00%
Marsh & McLennan Cos, Inc.	5,000	2.25%	15/11/2030	4,090	0.00%
Agree LP	5,000	2.00%	15/6/2028	4,086	0.00%
Public Storage	5,000	2.30%	1/5/2031	4,081	0.00%
Travelers Cos, Inc.	5,000	4.10%	4/3/2049	4,081	0.00%
Commonwealth Edison Co.	5,000	3.80%	1/10/2042	4,077	0.00%
Voya Financial, Inc.	5,000	4.80%	15/6/2046	4,077	0.00%
Mastercard, Inc.	5,000	3.65%	1/6/2049	4,074	0.00%
PPL Electric Utilities Corp.	5,000	3.95%	1/6/2047	4,074	0.00%
Ohio Power Co.	5,000	4.15%	1/4/2048	4,071	0.00%
STERIS Irish FinCo UnLtd Co.	5,000	2.70%	15/3/2031	4,062	0.00%
Realty Income Corp.	5,000	2.85%	15/12/2032	4,061	0.00%
Essex Portfolio LP	5,000	4.50%	15/3/2048	4,046	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	7,000	3.85%	1/4/2061	4,044	0.00%
Simon Property Group LP	5,000	4.25%	30/11/2046	4,032	0.00%
Oncor Electric Delivery Co. LLC	5,000	3.75%	1/4/2045	4,031	0.00%
NVIDIA Corp.	5,000	2.00%	15/6/2031	4,013	0.00%
Dollar General Corp.	5,000	4.13%	3/4/2050	4,006	0.00%
Church & Dwight Co., Inc.	5,000	2.30%	15/12/2031	4,004	0.00%
Air Lease Corp.	5,000	2.88%	15/1/2032	3,989	0.00%
McDonald's Corp.	5,000	3.70%	15/2/2042	3,987	0.00%
Oncor Electric Delivery Co. LLC	5,000	3.70%	15/5/2050	3,980	0.00%
Clorox Co.	5,000	1.80%	15/5/2030	3,979	0.00%
Sherwin-Williams Co.	5,000	2.20%	15/3/2032	3,951	0.00%
WW Grainger, Inc.	5,000	3.75%	15/5/2046	3,926	0.00%
Viatis, Inc.	5,000	2.70%	22/6/2030	3,920	0.00%
Extra Space Storage LP	5,000	2.55%	1/6/2031	3,909	0.00%
Royalty Pharma plc	5,000	2.20%	2/9/2030	3,907	0.00%
Lowe's Cos, Inc.	5,000	1.70%	15/10/2030	3,906	0.00%
Verizon Communications, Inc.	5,000	1.50%	18/9/2030	3,890	0.00%
ERP Operating LP	5,000	4.00%	1/8/2047	3,870	0.00%
Travelers Cos, Inc.	5,000	3.75%	15/5/2046	3,869	0.00%
Prologis LP	5,000	1.63%	15/3/2031	3,865	0.00%
Moody's Corp.	5,000	3.75%	25/2/2052	3,850	0.00%
Regency Centers LP	5,000	4.40%	1/2/2047	3,850	0.00%
AT&T, Inc.	5,000	2.55%	1/12/2033	3,845	0.00%
Genuine Parts Co.	5,000	1.88%	1/11/2030	3,839	0.00%
Coca-Cola Co.	5,000	2.88%	5/5/2041	3,834	0.00%
Kimco Realty Corp.	5,000	2.25%	1/12/2031	3,832	0.00%
Alexandria Real Estate Equities, Inc.	5,000	4.00%	1/2/2050	3,805	0.00%
LXP Industrial Trust	5,000	2.38%	1/10/2031	3,788	0.00%
Visa, Inc.	5,000	2.70%	15/4/2040	3,787	0.00%
Commonwealth Edison Co.	5,000	3.65%	15/6/2046	3,786	0.00%
Extra Space Storage LP	5,000	2.35%	15/3/2032	3,786	0.00%
DH Europe Finance II Sarl	5,000	3.40%	15/11/2049	3,775	0.00%
Micron Technology, Inc.	5,000	2.70%	15/4/2032	3,751	0.00%
Hershey Co.	5,000	3.38%	15/8/2046	3,720	0.00%
Spirit Realty LP	5,000	2.70%	15/2/2032	3,707	0.00%
National Rural Utilities Cooperative Finance Corp.	5,000	1.35%	15/3/2031	3,699	0.00%
Kimco Realty Corp.	5,000	4.13%	1/12/2046	3,681	0.00%
Analog Devices, Inc.	5,000	2.80%	1/10/2041	3,679	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	5,000	2.63%	15/11/2031	3,674	0.00%
Brunswick Corp.	5,000	5.10%	1/4/2052	3,615	0.00%
Morgan Stanley	5,000	3.00%	7/2/2024	3,594	0.00%
Ventas Canada Finance Ltd.	5,000	4.13%	30/9/2024	3,593	0.00%
Bank of America Corp.^	5,000	3.41%	20/9/2025	3,570	0.00%
Wells Fargo & Co.	5,000	3.87%	21/5/2025	3,560	0.00%
Kilroy Realty LP	5,000	2.50%	15/11/2032	3,557	0.00%
TWDC Enterprises 18 Corp.	5,000	2.76%	7/10/2024	3,553	0.00%
AEP Texas, Inc.	5,000	3.45%	15/1/2050	3,541	0.00%
Starbucks Corp.	5,000	3.35%	12/3/2050	3,533	0.00%
Royalty Pharma plc	5,000	3.30%	2/9/2040	3,497	0.00%
Athene Global Funding	5,000	3.13%	10/3/2025	3,494	0.00%
AT&T, Inc.	5,000	3.85%	1/6/2060	3,490	0.00%
Leggett & Platt, Inc.	5,000	3.50%	15/11/2051	3,488	0.00%
Travelers Cos, Inc.	5,000	3.05%	8/6/2051	3,462	0.00%
Target Corp.	5,000	2.95%	15/1/2052	3,460	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Old Republic International Corp.	5,000	3.85%	11/6/2051	3,437	0.00%
Equinix, Inc.	5,000	3.40%	15/2/2052	3,432	0.00%
UnitedHealth Group, Inc.	5,000	3.13%	15/5/2060	3,391	0.00%
Coca-Cola Co.	5,000	2.75%	1/6/2060	3,365	0.00%
Prologis LP	5,000	3.00%	15/4/2050	3,342	0.00%
HCN Canadian Holdings-1 LP	5,000	2.95%	15/1/2027	3,324	0.00%
Westlake Corp.	5,000	2.88%	15/8/2041	3,283	0.00%
International Business Machines Corp.	5,000	2.95%	15/5/2050	3,263	0.00%
Lowe's Cos, Inc.	5,000	3.00%	15/10/2050	3,206	0.00%
Brighthouse Financial, Inc.	5,000	3.85%	22/12/2051	3,176	0.00%
Moody's Corp.	5,000	3.10%	29/11/2061	3,154	0.00%
Hartford Financial Services Group, Inc.	5,000	2.90%	15/9/2051	3,151	0.00%
Equinix, Inc.	5,000	2.95%	15/9/2051	3,127	0.00%
Travelers Cos, Inc.	5,000	2.55%	27/4/2050	3,123	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	5,000	3.95%	30/6/2062	2,954	0.00%
Fidelity National Financial, Inc.	5,000	3.20%	17/9/2051	2,921	0.00%
Essex Portfolio LP	5,000	2.65%	1/9/2050	2,863	0.00%
Prologis LP	5,000	2.13%	15/10/2050	2,791	0.00%
				97,818,450	58.73%
Total Fixed Income				162,810,458	97.75%
Total Transferable Securities				162,810,458	97.75%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.01%				
Futures 0.01%				
Euro-Bobl March 2023	(6)	€(714,183)	21,007	0.01%
US Treasury Note 10 Year March 2023	(1)	\$(113,234)	937	0.00%
US Treasury Ultra 10 Year March 2023	1	\$118,281	—	0.00%
US Treasury Long Bond March 2023	1	\$125,375	(31)	(0.00%)
US Treasury Note 5 Year March 2023	3	\$324,383	(594)	(0.00%)
US Treasury Note 2 Year March 2023	3	\$615,867	(633)	(0.00%)
Euro-Schatz March 2023	5	€527,700	(640)	(0.00%)
US Treasury Ultra Bond March 2023	2	\$271,563	(2,938)	(0.00%)
			17,108	0.01%
Total Financial Derivative Instruments Dealt in on a Regulated Market			17,108	0.01%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.82%							
Forward Currency Exchange Contracts (0.87%)							
USD	166,744	GBP	(134,284)	BNP Paribas	4/1/2023	5,214	0.00%
USD	463,624	GBP	(381,328)	BNP Paribas	4/1/2023	4,925	0.00%
EUR	135,005	USD	(141,959)	JPMorgan Chase Bank	4/1/2023	2,125	0.00%
USD	115,507	GBP	(94,448)	JPMorgan Chase Bank	4/1/2023	1,896	0.00%
EUR	140,132	USD	(147,901)	JPMorgan Chase Bank	4/1/2023	1,655	0.00%
USD	64,017	GBP	(52,712)	JPMorgan Chase Bank	4/1/2023	610	0.00%
AUD	48,006	USD	(32,250)	JPMorgan Chase Bank	4/1/2023	305	0.00%
USD	98,213	GBP	(81,414)	Toronto-Dominion Bank	4/1/2023	280	0.00%
USD	4,766,395	CAD	(6,457,893)	Toronto-Dominion Bank	4/1/2023	246	0.00%
JPY	183,710,994	USD	(1,392,330)	JPMorgan Chase Bank	5/1/2023	189	0.00%
USD	113,050	GBP	(93,956)	JPMorgan Chase Bank	4/1/2023	30	0.00%
USD	29,186	CAD	(39,507)	Toronto-Dominion Bank	4/1/2023	29	0.00%
USD	194,843	CAD	(263,990)	Toronto-Dominion Bank	4/1/2023	9	0.00%
USD	125,486	CAD	(170,000)	Toronto-Dominion Bank	2/2/2023	2	0.00%
NZD	199,078	USD	(125,907)	JPMorgan Chase Bank	5/1/2023	2	0.00%
USD	427,803	EUR	(400,000)	JPMorgan Chase Bank	2/2/2023	1	0.00%
AUD	181,558	USD	(123,129)	BNP Paribas	5/1/2023	—	0.00%
USD	125,958	NZD	(199,078)	JPMorgan Chase Bank	2/2/2023	(6)	(0.00%)
USD	123,267	AUD	(181,558)	BNP Paribas	2/2/2023	(14)	(0.00%)
USD	655,622	AUD	(965,655)	BNP Paribas	2/2/2023	(76)	(0.00%)
USD	5,788,947	CAD	(7,842,703)	Toronto-Dominion Bank	2/2/2023	(77)	(0.00%)
USD	334,685	CHF	(308,694)	Toronto-Dominion Bank	2/2/2023	(103)	(0.00%)
USD	211,658	CAD	(286,928)	Toronto-Dominion Bank	4/1/2023	(105)	(0.00%)
USD	212,431	EUR	(199,148)	BNP Paribas	4/1/2023	(110)	(0.00%)
USD	72,140	CAD	(97,969)	BNP Paribas	4/1/2023	(164)	(0.00%)
USD	128,774	EUR	(120,881)	JPMorgan Chase Bank	4/1/2023	(237)	(0.00%)
USD	28,704	CAD	(39,239)	JPMorgan Chase Bank	4/1/2023	(256)	(0.00%)
USD	223,851	EUR	(210,000)	JPMorgan Chase Bank	4/1/2023	(272)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	63,992	CAD	(87,110)	JPMorgan Chase Bank	4/1/2023	(298)	(0.00%)
USD	112,243	EUR	(105,589)	BNP Paribas	4/1/2023	(447)	(0.00%)
USD	41,655	AUD	(62,101)	JPMorgan Chase Bank	5/1/2023	(461)	(0.00%)
USD	1,397,446	JPY	(183,710,994)	JPMorgan Chase Bank	2/2/2023	(531)	(0.00%)
USD	112,232	CHF	(104,423)	JPMorgan Chase Bank	4/1/2023	(633)	(0.00%)
USD	112,234	CHF	(104,425)	JPMorgan Chase Bank	4/1/2023	(633)	(0.00%)
USD	81,011	CAD	(110,639)	Toronto-Dominion Bank	4/1/2023	(645)	(0.00%)
USD	7,980,743	GBP	(6,629,532)	Toronto-Dominion Bank	2/2/2023	(683)	(0.00%)
USD	1,532,648	EUR	(1,436,718)	BNP Paribas	4/1/2023	(689)	(0.00%)
GBP	34,414	USD	(42,095)	JPMorgan Chase Bank	4/1/2023	(699)	(0.00%)
USD	28,662	JPY	(3,879,447)	JPMorgan Chase Bank	5/1/2023	(744)	(0.00%)
USD	212,631	EUR	(200,168)	Toronto-Dominion Bank	4/1/2023	(999)	(0.00%)
USD	60,855	JPY	(8,181,901)	BNP Paribas	5/1/2023	(1,163)	(0.00%)
USD	79,831	AUD	(119,457)	BNP Paribas	5/1/2023	(1,182)	(0.00%)
USD	105,015	EUR	(100,000)	JPMorgan Chase Bank	4/1/2023	(1,710)	(0.00%)
USD	399,500	EUR	(375,942)	JPMorgan Chase Bank	4/1/2023	(1,724)	(0.00%)
GBP	70,035	USD	(86,018)	JPMorgan Chase Bank	4/1/2023	(1,773)	(0.00%)
USD	64,823	JPY	(8,838,720)	BNP Paribas	5/1/2023	(2,174)	(0.00%)
USD	123,714	NZD	(199,078)	JPMorgan Chase Bank	5/1/2023	(2,194)	(0.00%)
USD	201,486	EUR	(191,126)	JPMorgan Chase Bank	4/1/2023	(2,493)	(0.00%)
USD	105,279	CHF	(99,846)	BNP Paribas	4/1/2023	(2,639)	(0.00%)
USD	335,589	CAD	(459,428)	BNP Paribas	4/1/2023	(3,484)	(0.00%)
USD	46,328,316	EUR	(43,320,852)	Toronto-Dominion Bank	2/2/2023	(3,601)	(0.00%)
USD	666,154	EUR	(627,846)	Toronto-Dominion Bank	4/1/2023	(3,914)	(0.00%)
USD	565,944	GBP	(474,610)	JPMorgan Chase Bank	4/1/2023	(4,964)	(0.00%)
USD	679,870	AUD	(1,013,661)	JPMorgan Chase Bank	4/1/2023	(7,545)	(0.01%)
USD	955,991	EUR	(904,625)	BNP Paribas	4/1/2023	(9,470)	(0.01%)
USD	2,389,236	EUR	(2,247,599)	BNP Paribas	4/1/2023	(9,513)	(0.01%)
USD	6,464,610	GBP	(5,421,229)	Toronto-Dominion Bank	4/1/2023	(56,589)	(0.03%)
USD	1,172,109	JPY	(162,810,926)	JPMorgan Chase Bank	5/1/2023	(61,989)	(0.04%)
USD	2,216,095	EUR	(2,146,048)	Toronto-Dominion Bank	4/1/2023	(74,274)	(0.05%)
USD	35,864,591	EUR	(34,730,299)	Toronto-Dominion Bank	4/1/2023	(1,201,305)	(0.72%)
						(1,445,064)	(0.87%)

Hedge Share Class Level Forward Currency Exchange Contracts 1.69%

EUR	69,857,267	USD	(72,138,805)	Toronto-Dominion Bank	4/1/2023	2,416,330	1.45%
GBP	47,004,288	USD	(56,050,828)	Toronto-Dominion Bank	4/1/2023	490,651	0.30%
CHF	3,023,718	USD	(3,188,261)	BNP Paribas	4/1/2023	79,917	0.05%
EUR	2,149,228	USD	(2,219,476)	JPMorgan Chase Bank	4/1/2023	74,287	0.05%
GBP	1,566,773	USD	(1,868,284)	JPMorgan Chase Bank	4/1/2023	16,388	0.01%
EUR	714,000	USD	(752,704)	JPMorgan Chase Bank	4/1/2023	9,312	0.01%
EUR	508,999	USD	(535,216)	JPMorgan Chase Bank	4/1/2023	8,013	0.01%
GBP	66,888,459	USD	(80,521,463)	Toronto-Dominion Bank	2/2/2023	6,887	0.00%
EUR	1,413,000	USD	(1,501,286)	JPMorgan Chase Bank	4/1/2023	6,738	0.00%
EUR	76,122,759	USD	(81,407,429)	Toronto-Dominion Bank	2/2/2023	6,328	0.00%
EUR	568,000	USD	(600,248)	JPMorgan Chase Bank	4/1/2023	5,950	0.00%
EUR	267,433	USD	(280,126)	JPMorgan Chase Bank	4/1/2023	5,292	0.00%
EUR	349,000	USD	(367,436)	JPMorgan Chase Bank	4/1/2023	5,034	0.00%
EUR	726,000	USD	(771,201)	Toronto-Dominion Bank	4/1/2023	3,622	0.00%
CHF	87,959	USD	(92,743)	Toronto-Dominion Bank	4/1/2023	2,327	0.00%
EUR	490,000	USD	(520,705)	JPMorgan Chase Bank	4/1/2023	2,247	0.00%
EUR	619,181	USD	(659,609)	JPMorgan Chase Bank	4/1/2023	1,211	0.00%
CHF	3,123,236	USD	(3,386,202)	Toronto-Dominion Bank	2/2/2023	1,047	0.00%
USD	37,803	GBP	(30,724)	JPMorgan Chase Bank	4/1/2023	845	0.00%
EUR	553,000	USD	(589,474)	JPMorgan Chase Bank	4/1/2023	715	0.00%
EUR	49,000	USD	(51,752)	JPMorgan Chase Bank	4/1/2023	544	0.00%
EUR	544,000	USD	(580,323)	BNP Paribas	4/1/2023	261	0.00%
CHF	11,559	USD	(12,284)	JPMorgan Chase Bank	4/1/2023	209	0.00%
USD	63,642	GBP	(52,799)	JPMorgan Chase Bank	4/1/2023	130	0.00%
USD	101,802	GBP	(84,575)	JPMorgan Chase Bank	4/1/2023	67	0.00%
GBP	7,679	USD	(9,245)	JPMorgan Chase Bank	2/2/2023	—	0.00%
USD	3,375,741	CHF	(3,123,236)	Toronto-Dominion Bank	4/1/2023	—	0.00%
USD	32,585	EUR	(30,468)	Toronto-Dominion Bank	2/2/2023	—	0.00%
USD	31,952	GBP	(26,541)	JPMorgan Chase Bank	2/2/2023	(1)	(0.00%)
EUR	758,000	USD	(810,687)	JPMorgan Chase Bank	2/2/2023	(1)	(0.00%)
GBP	50	USD	(61)	JPMorgan Chase Bank	4/1/2023	(1)	(0.00%)
GBP	800	USD	(964)	JPMorgan Chase Bank	4/1/2023	(2)	(0.00%)
USD	646,752	EUR	(604,725)	Toronto-Dominion Bank	2/2/2023	(5)	(0.00%)
USD	30,613	CHF	(28,235)	JPMorgan Chase Bank	2/2/2023	(9)	(0.00%)
GBP	500	USD	(610)	Toronto-Dominion Bank	4/1/2023	(9)	(0.00%)
GBP	1,708	USD	(2,073)	Toronto-Dominion Bank	4/1/2023	(19)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	532,911	GBP	(442,664)	JPMorgan Chase Bank	2/2/2023	(21)	(0.00%)
GBP	2,113	USD	(2,585)	JPMorgan Chase Bank	4/1/2023	(43)	(0.00%)
GBP	3,745	USD	(4,548)	JPMorgan Chase Bank	4/1/2023	(43)	(0.00%)
GBP	2,229	USD	(2,727)	Toronto-Dominion Bank	4/1/2023	(45)	(0.00%)
GBP	2,745	USD	(3,371)	BNP Paribas	4/1/2023	(70)	(0.00%)
GBP	3,602	USD	(4,469)	Toronto-Dominion Bank	4/1/2023	(136)	(0.00%)
GBP	47,460	USD	(57,253)	Toronto-Dominion Bank	4/1/2023	(163)	(0.00%)
GBP	20,576	USD	(25,234)	JPMorgan Chase Bank	4/1/2023	(483)	(0.00%)
USD	80,459,458	GBP	(66,888,459)	Toronto-Dominion Bank	4/1/2023	(698)	(0.00%)
USD	81,241,253	EUR	(76,122,759)	Toronto-Dominion Bank	4/1/2023	(725)	(0.00%)
GBP	3,779,080	USD	(4,547,072)	JPMorgan Chase Bank	4/1/2023	(1,215)	(0.00%)
GBP	91,277	USD	(112,307)	JPMorgan Chase Bank	4/1/2023	(2,510)	(0.00%)
GBP	180,310	USD	(220,181)	Toronto-Dominion Bank	4/1/2023	(3,286)	(0.00%)
GBP	530,118	USD	(642,191)	JPMorgan Chase Bank	4/1/2023	(4,512)	(0.00%)
USD	536,532	EUR	(508,349)	JPMorgan Chase Bank	4/1/2023	(6,003)	(0.00%)
USD	2,309,915	EUR	(2,177,000)	JPMorgan Chase Bank	4/1/2023	(13,488)	(0.01%)
GBP	1,727,679	USD	(2,112,907)	JPMorgan Chase Bank	4/1/2023	(34,681)	(0.02%)
GBP	7,651,504	USD	(9,303,264)	JPMorgan Chase Bank	4/1/2023	(99,267)	(0.06%)
GBP	4,440,000	USD	(5,513,277)	BNP Paribas	4/1/2023	(172,399)	(0.10%)
						2,804,517	1.69%
Total OTC Financial Derivative Instruments						1,359,453	0.82%
Total Investments						164,187,019	98.58%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						2,375,562	1.42%
Net Assets						166,562,581	100.00%
						US Dollars (\$)	% of Total Assets
Analysis of Total Assets							
(a) Transferable securities admitted to an official stock exchange listing						109,086,208	64.02%
(b) Transferable securities dealt in on another regulated market						47,831,814	28.07%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						5,892,436	3.46%
(d) Total Financial Derivative Instruments dealt in on a regulated market						21,944	0.01%
(e) Total OTC Financial Derivative Instruments						3,161,870	1.86%
(f) Other assets						4,393,517	2.58%
Total Assets						170,387,789	100.00%

[^]Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022 ¹
Current Assets		
Financial Assets at Fair Value Through Profit or Loss:		
Transferable Securities	3,17	162,810,458
Financial Derivative Instruments	3,17	3,183,814
Cash	3	1,732,445
Unrealised Appreciation on Spot Currency Contracts		520
Receivables:		
Interest and Dividends		1,695,238
Capital Shares Issued		819,175
Investments Sold		146,139
Total Current Assets		170,387,789
Current Liabilities		
Financial Liabilities at Fair Value Through Profit or Loss:		
Financial Derivative Instruments	3,17	1,807,253
Bank Overdraft		48
Payables and Other Liabilities:		
Investments Purchased		1,915,439
Income Distribution Payable		61,801
Margin Cash Due to Broker	3	15,435
Management Fees Payable	12	25,232
Total Current Liabilities		3,825,208
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		166,562,581

¹ The Fund launched during the year. See Note 1.

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

Net Asset Value Per Share

	As at 31 December 2022
CHF Hedged Acc¹	
US (\$) Equivalent	3,322,828
Net Assets	3,074,280
Number of Shares Outstanding	29,934
Net Asset Value Per Share²	102.70
EUR Hedged Acc¹	
US (\$) Equivalent	80,783,579
Net Assets	75,693,212
Number of Shares Outstanding	734,559
Net Asset Value Per Share²	103.05
GBP Hedged Acc¹	
US (\$) Equivalent	48,161,818
Net Assets	40,038,091
Number of Shares Outstanding	386,079
Net Asset Value Per Share²	103.70
GBP Hedged Dist¹	
US (\$) Equivalent	4,430,311
Net Assets	3,683,025
Number of Shares Outstanding	35,893
Net Asset Value Per Share²	102.61
Institutional Plus GBP Hedged Acc¹	
US (\$) Equivalent	23,484,627
Net Assets	19,523,342
Number of Shares Outstanding	188,261
Net Asset Value Per Share²	103.70
Institutional Plus GBP Hedged Dist¹	
US (\$) Equivalent	3,277,435
Net Assets	2,724,611
Number of Shares Outstanding	26,554
Net Asset Value Per Share²	102.61
USD Hedged Acc¹	
Net Assets	3,101,983
Number of Shares Outstanding	29,910
Net Asset Value Per Share²	103.71

¹ The share class was launched on 25 October 2022.

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

Statement of Operations

	Notes	US Dollars (\$) Period Ended 31 December 2022 ¹
Investment Income/(Loss)		
Interest Income		1,130,136
Other Income		3,650
Net Gain on Financial Instruments		7,823,228
Total Investment Income		8,957,014
Expenses		
Management Fees	12	45,736
Transaction Fees and Commissions		215
Total Expenses		45,951
Finance Costs		
Interest Expense		197
Distribution	6	61,801
Income Equalisation		(361)
Total Finance Costs		61,637
Net Investment Income		8,849,426
Taxation	5	(4,838)
Net Increase in Net Assets		8,844,588

Statement of Changes in Net Assets

	US Dollars (\$) Period Ended 31 December 2022 ¹
Increase/(Decrease) in Net Assets	
Net Increase in Net Assets From Operations	8,844,588
Capital Transactions	
Subscriptions	160,667,649
Redemptions	(2,949,656)
Total Capital Transactions	157,717,993
Total Increase for the Period	166,562,581
Net Assets	
Beginning of Period	—
End of Period	166,562,581

¹ The Fund launched during the year. See Note 1.

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

Vanguard Euro Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- It was an especially tough year for global bonds. With yields rising and bond prices falling, global fixed income markets ended the year down significantly.
- In this environment, the fund's benchmark returned -18.22% for the 12 months ended 31 December 2022.
- Every country represented in the index posted negative returns. Among the greatest detractors were France, Germany, Italy and Spain.
- By maturity, shorter-dated bonds lost less ground. From a credit-quality perspective, results were mixed.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg Euro Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
CHF Hedged Acc	—	—	-10.19%
Benchmark	—	—	-10.18
Tracking Difference*	—	—	-0.01
EUR Acc	-18.28%	-2.45%	0.52%
Benchmark	-18.22	-2.35	0.67
Tracking Difference*	-0.06		
Investor EUR	-18.28%	-2.46%	0.48%
Benchmark	-18.22	-2.35	0.67
Tracking Difference*	-0.06		
Institutional Plus EUR Acc	-18.23%	-2.37%	0.45%
Benchmark	-18.22	-2.35	0.51
Tracking Difference*	-0.01		
GBP Hedged Acc	-17.45%	-1.55%	0.94%
Benchmark	-17.36	-1.39	1.17
Tracking Difference*	-0.09		
USD Acc	-23.30%	-4.72%	-1.54%
Benchmark	-23.25	-4.63	-1.41
Tracking Difference*	-0.05		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: CHF Hedged Acc, 17 May 2022; Institutional Plus EUR Acc, 6 December 2013; GBP Hedged Acc, 31 January 2014; USD Acc, 10 March 2015.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal Euro (€)	Cost EUR (€)		Principal Euro (€)	Proceeds EUR (€)
Purchases			Sales		
French Republic Government Bond OAT 0.00% 25/3/2024	42,348,000	42,457,888	Bundesschatzanweisungen 0.00% 15/9/2023	95,630,000	94,293,404
Spain Government Bond 0.80% 30/7/2029	43,765,000	39,911,068	French Republic Government Bond OAT 0.00% 25/2/2027	92,155,000	88,286,504
Italy Buoni Poliennali Del Tesoro 0.00% 29/11/2023	35,825,000	35,677,841	French Republic Government Bond OAT 0.00% 25/2/2024	88,010,000	88,039,410
Spain Government Bond 0.70% 30/4/2032	35,619,000	33,894,189	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/2/2031	53,563,000	50,921,867
Italy Buoni Poliennali Del Tesoro 1.45% 15/5/2025	32,000,000	32,497,050	Italy Buoni Poliennali Del Tesoro 0.00% 29/11/2022	37,954,000	37,983,670
Italy Buoni Poliennali Del Tesoro 2.50% 1/12/2032	33,930,000	31,717,641	Bundesschatzanweisungen 0.00% 15/12/2023	37,897,000	37,523,998
French Republic Government Bond OAT 0.50% 25/5/2029	31,000,000	31,311,980	French Republic Government Bond OAT 0.00% 25/11/2029	41,001,000	37,181,873
French Republic Government Bond OAT 0.00% 25/2/2025	30,791,000	30,821,745	Italy Buoni Poliennali Del Tesoro 0.00% 30/1/2024	36,518,000	36,267,325
French Republic Government Bond OAT 5.50% 25/4/2029	24,112,000	29,513,915	Italy Buoni Poliennali Del Tesoro 0.00% 29/11/2023	35,825,000	34,859,129
French Republic Government Bond OAT 2.50% 25/5/2030	26,171,000	28,283,073	Spain Government Bond 0.00% 31/5/2024	33,500,000	33,050,623
Italy Buoni Poliennali Del Tesoro 1.75% 30/5/2024	28,541,000	27,965,530	Spain Government Bond 0.00% 30/4/2023	32,306,000	32,379,660
Italy Buoni Poliennali Del Tesoro 3.50% 15/1/2026	27,373,000	27,518,024	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2033	33,569,000	30,675,698
French Republic Government Bond OAT 3.50% 25/4/2026	25,200,000	26,768,264	Italy Buoni Poliennali Del Tesoro 0.25% 15/3/2028	34,658,000	30,473,067
Republic of Austria Government Bond 0.00% 20/10/2028	27,223,000	26,756,305	Bundesrepublik Deutschland Bundesanleihe 0.50% 15/8/2027	31,379,000	29,586,675
Spain Government Bond 2.55% 31/10/2032	25,445,000	25,440,929	Italy Buoni Poliennali Del Tesoro 1.75% 1/7/2024	29,010,000	28,500,428
Italy Buoni Poliennali Del Tesoro 4.40% 1/5/2033	24,555,000	24,647,551	Italy Buoni Poliennali Del Tesoro 1.35% 1/4/2030	29,816,000	28,186,299
Bundesobligation 0.00% 5/4/2024	25,000,000	24,418,750	Italy Buoni Poliennali Del Tesoro 0.50% 1/2/2026	27,596,000	26,172,595
Italy Buoni Poliennali Del Tesoro 2.15% 1/9/2052	24,309,000	24,305,840	Spain Government Bond 1.45% 30/4/2029	27,557,000	25,849,611
Italy Buoni Poliennali Del Tesoro 2.80% 15/6/2029	26,005,000	24,200,375	French Republic Government Bond OAT 3.50% 25/4/2026	23,000,000	25,796,540
Bundesobligation 0.00% 10/4/2026	25,000,000	23,435,250	Italy Buoni Poliennali Del Tesoro 1.65% 1/12/2030	27,354,000	25,631,626
French Republic Government Bond OAT 2.75% 25/10/2027	21,699,000	23,378,286	French Republic Government Bond OAT 0.00% 25/3/2023	25,200,000	25,333,560
Spain Government Bond 0.00% 31/5/2025	24,000,000	23,279,760			
Bundesobligation 0.00% 16/4/2027	23,000,000	22,290,840			
Italy Buoni Poliennali Del Tesoro 4.00% 30/4/2035	22,133,000	22,074,126			
Italy Buoni Poliennali Del Tesoro 0.90% 1/4/2031	23,500,000	21,410,175			
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/2/2032	21,900,000	21,295,988			
Bundesrepublik Deutschland Bundesanleihe 6.25% 4/1/2024	20,000,000	21,126,400			
French Republic Government Bond OAT 4.25% 25/10/2023	20,000,000	21,122,720			
Spain Government Bond 1.90% 31/10/2052	20,897,000	20,474,653			

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

Financial Statements

Statement of Investments

31 December 2022

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.06% (2021: 99.30%)					
Fixed Income 99.06% (2021: 99.30%)					
Austria 3.20% (2021: 3.28%)					
Republic of Austria Government Bond	33,296,000	0.00%	20/4/2025	31,220,533	0.75%
Republic of Austria Government Bond	27,223,000	0.00%	20/10/2028	22,902,152	0.55%
Republic of Austria Government Bond	7,000,000	4.15%	15/3/2037	7,713,453	0.18%
Republic of Austria Government Bond	8,411,000	0.90%	20/2/2032	6,913,365	0.17%
Republic of Austria Government Bond	7,747,000	0.00%	20/2/2031	6,031,857	0.14%
Republic of Austria Government Bond	5,700,000	0.50%	20/4/2027	5,155,319	0.12%
Republic of Austria Government Bond	6,402,000	0.00%	20/2/2030	5,149,027	0.12%
Republic of Austria Government Bond	5,000,000	1.20%	20/10/2025	4,800,889	0.12%
Republic of Austria Government Bond	6,810,000	0.25%	20/10/2036	4,605,821	0.11%
Republic of Austria Government Bond	4,800,000	0.75%	20/10/2026	4,459,056	0.11%
Republic of Austria Government Bond	5,918,000	1.50%	20/2/2047	4,304,748	0.10%
Republic of Austria Government Bond	3,300,000	3.15%	20/6/2044	3,247,513	0.08%
Republic of Austria Government Bond	4,301,000	0.75%	20/3/2051	2,431,991	0.06%
Republic of Austria Government Bond	2,062,000	3.80%	26/1/2062	2,330,476	0.06%
Republic of Austria Government Bond	2,438,000	2.40%	23/5/2034	2,261,648	0.05%
Republic of Austria Government Bond	2,552,000	1.85%	23/5/2049	1,957,303	0.05%
Republic of Austria Government Bond	2,616,000	2.10%	20/9/2117	1,858,039	0.04%
Autobahnen- und Schnell- strassen-Finanzierungs AG	1,500,000	0.25%	18/10/2024	1,423,977	0.03%
Republic of Austria Government Bond	2,949,000	0.85%	30/6/2120	1,151,092	0.03%
Republic of Austria Government Bond	1,224,000	0.75%	20/2/2028	1,099,149	0.03%
Republic of Austria Government Bond - EUR	2,240,000	0.70%	20/4/2071	967,792	0.02%
OeBB-Infrastruktur AG	950,000	3.38%	18/5/2032	962,671	0.02%
Autobahnen- und Schnell- strassen-Finanzierungs AG	950,000	3.38%	22/9/2025	954,597	0.02%
OeBB-Infrastruktur AG	1,000,000	2.25%	28/5/2029	947,494	0.02%
Autobahnen- und Schnell- strassen-Finanzierungs AG	975,000	2.13%	13/9/2028	927,241	0.02%
OeBB-Infrastruktur AG	900,000	3.88%	30/6/2025	912,786	0.02%
OeBB-Infrastruktur AG	920,000	1.00%	18/11/2024	882,224	0.02%
Verbund AG	900,000	1.50%	20/11/2024	871,802	0.02%
Oesterreichische Kontrollbank AG	800,000	0.00%	8/10/2026	712,071	0.02%
Republic of Austria Government Bond	1,123,000	1.50%	2/11/2086	653,438	0.02%
Verbund AG	1,000,000	0.90%	1/4/2041	620,853	0.02%
Autobahnen- und Schnell- strassen-Finanzierungs AG	700,000	0.10%	9/7/2029	577,529	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	800,000	0.10%	16/7/2035	546,642	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	500,000	2.75%	20/6/2033	480,955	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	500,000	0.00%	16/7/2027	435,124	0.01%
OeBB-Infrastruktur AG	400,000	3.00%	24/10/2033	391,910	0.01%
Republic of Austria Government Bond	431,000	0.50%	20/2/2029	370,844	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	300,000	2.75%	11/6/2032	289,861	0.01%
Republic of Austria Government Bond	600,000	0.70%	20/4/2071	259,230	0.01%
				133,782,472	3.20%
Belgium 4.93% (2021: 5.00%)					
Kingdom of Belgium Government Bond	24,883,000	1.00%	22/6/2026	23,469,619	0.56%
Kingdom of Belgium Government Bond	19,375,000	0.90%	22/6/2029	17,095,890	0.41%
Kingdom of Belgium Government Bond	17,309,000	0.00%	22/10/2027	15,091,621	0.36%
Kingdom of Belgium Government Bond	17,150,000	0.35%	22/6/2032	13,203,019	0.32%
Kingdom of Belgium Government Bond	10,651,109	5.00%	28/3/2035	12,380,351	0.30%
Kingdom of Belgium Government Bond	11,150,000	0.50%	22/10/2024	10,716,103	0.26%
Kingdom of Belgium Government Bond	9,512,000	4.25%	28/3/2041	10,480,574	0.25%
Kingdom of Belgium Government Bond - EUR	9,009,000	2.60%	22/6/2024	8,984,854	0.21%
Kingdom of Belgium Government Bond	10,900,000	0.00%	22/10/2031	8,302,343	0.20%
Kingdom of Belgium Government Bond	7,400,000	0.80%	22/6/2025	7,065,675	0.17%
Kingdom of Belgium Government Bond	7,260,000	0.10%	22/6/2030	5,865,410	0.14%
Kingdom of Belgium Government Bond	5,000,000	4.00%	28/3/2032	5,317,130	0.13%
Kingdom of Belgium Government Bond	5,813,000	0.80%	22/6/2027	5,315,205	0.13%
Kingdom of Belgium Government Bond	5,900,000	1.00%	22/6/2031	4,997,434	0.12%
Kingdom of Belgium Government Bond - EUR	4,200,000	3.75%	22/6/2045	4,402,880	0.11%
Kingdom of Belgium Government Bond	5,975,000	1.60%	22/6/2047	4,197,105	0.10%
Kingdom of Belgium Government Bond	5,896,000	1.70%	22/6/2050	4,100,667	0.10%
Kingdom of Belgium Government Bond	6,373,000	1.40%	22/6/2053	3,977,115	0.09%
Ministeries Van de Vlaamse Gemeenschap	4,500,000	0.01%	23/6/2027	3,919,507	0.09%
Kingdom of Belgium Government Bond	4,608,805	1.90%	22/6/2038	3,777,921	0.09%
Kingdom of Belgium Government Bond	3,529,000	2.75%	22/4/2039	3,214,727	0.08%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Kingdom of Belgium Government Bond	4,100,000	1.45%	22/6/2037	3,195,463	0.08%
Kingdom of Belgium Government Bond	3,964,000	2.15%	22/6/2066	3,029,141	0.07%
Kingdom of Belgium Government Bond	2,830,000	3.75%	22/6/2045	2,966,702	0.07%
Kingdom of Belgium Government Bond	4,671,000	0.40%	22/6/2040	2,818,913	0.07%
Kingdom of Belgium Government Bond	2,920,000	2.25%	22/6/2057	2,306,600	0.05%
Region Wallonne Belgium	2,600,000	1.38%	6/4/2032	2,151,520	0.05%
Kingdom of Belgium Government Bond	1,473,000	3.00%	22/6/2034	1,428,641	0.03%
Kingdom of Belgium Government Bond	2,950,000	0.65%	22/6/2071	1,244,764	0.03%
Ministeries Van de Vlaamse Gemeenschap	1,500,000	0.38%	15/4/2030	1,218,246	0.03%
Region Wallonne Belgium	1,000,000	0.05%	22/6/2025	928,791	0.02%
Region Wallonne Belgium	1,000,000	0.50%	8/4/2030	814,243	0.02%
Ministeries Van de Vlaamse Gemeenschap	1,200,000	0.88%	21/3/2046	684,140	0.02%
Ministeries Van de Vlaamse Gemeenschap	1,200,000	1.00%	23/1/2051	655,695	0.02%
Ministeries Van de Vlaamse Gemeenschap	700,000	3.25%	12/1/2043	648,660	0.02%
Region Wallonne Belgium	700,000	2.88%	14/1/2038	625,104	0.01%
Proximus SADP	600,000	1.88%	1/10/2025	572,657	0.01%
Ministeries Van de Vlaamse Gemeenschap	700,000	0.30%	20/10/2031	535,910	0.01%
Region Wallonne Belgium	800,000	1.05%	22/6/2040	517,439	0.01%
FLUVIUS System Operator CVBA	500,000	4.00%	6/7/2032	495,406	0.01%
Proximus SADP	500,000	2.38%	4/4/2024	493,328	0.01%
Ministeries Van de Vlaamse Gemeenschap	700,000	0.13%	15/10/2035	452,046	0.01%
FLUVIUS System Operator CVBA	600,000	0.63%	24/11/2031	449,179	0.01%
Region Wallonne Belgium	600,000	0.50%	22/6/2037	384,340	0.01%
Ministeries Van de Vlaamse Gemeenschap	400,000	3.00%	12/10/2032	381,031	0.01%
FLUVIUS System Operator CVBA	400,000	0.25%	14/6/2028	327,538	0.01%
Region Wallonne Belgium	700,000	0.65%	16/1/2051	325,154	0.01%
FLUVIUS System Operator CVBA	300,000	2.88%	7/5/2029	285,008	0.01%
Kingdom of Belgium Government Bond	191,000	2.60%	22/6/2024	190,488	0.00%
				206,001,297	4.93%
Cyprus 0.07% (2021: 0.04%)					
Cyprus Government International Bond	3,700,000	0.95%	20/1/2032	2,744,901	0.07%
				2,744,901	0.07%
Finland 1.64% (2021: 1.59%)					
Finland Government Bond	5,700,000	0.88%	15/9/2025	5,423,202	0.13%
Finland Government Bond	5,371,000	1.50%	15/9/2032	4,654,948	0.11%
Finland Government Bond	4,300,000	1.38%	15/4/2027	4,020,866	0.10%
Finland Government Bond	4,260,000	0.50%	15/4/2026	3,969,481	0.10%
Finland Government Bond	3,800,000	2.00%	15/4/2024	3,763,053	0.09%
Finland Government Bond	4,338,000	0.50%	15/9/2029	3,686,263	0.09%
Finland Government Bond	3,500,000	4.00%	4/7/2025	3,609,627	0.09%
Finland Government Bond	3,850,000	2.63%	4/7/2042	3,544,055	0.09%
Finland Government Bond	4,000,000	0.50%	15/9/2028	3,494,718	0.08%
Finland Government Bond	4,198,000	1.13%	15/4/2034	3,396,408	0.08%
Finland Government Bond	3,000,000	0.00%	15/9/2026	2,702,738	0.07%
Finland Government Bond	2,700,000	2.75%	4/7/2028	2,678,298	0.06%
Finland Government Bond	3,700,000	0.13%	15/4/2036	2,483,033	0.06%
Finland Government Bond	3,787,000	0.25%	15/9/2040	2,283,588	0.05%
Kuntarahoitus OYJ	2,000,000	0.13%	7/3/2024	1,931,716	0.05%
Finnvera OYJ	1,900,000	0.50%	13/4/2026	1,741,200	0.04%
Finnvera OYJ	2,000,000	1.25%	14/7/2033	1,647,441	0.04%
Finland Government Bond	2,000,000	0.00%	15/9/2030	1,583,847	0.04%
Kuntarahoitus OYJ	1,500,000	0.63%	26/11/2026	1,364,155	0.03%
Finland Government Bond	2,200,000	0.50%	15/4/2043	1,332,670	0.03%
Kuntarahoitus OYJ	1,400,000	0.00%	22/4/2025	1,301,595	0.03%
Fortum OYJ	1,200,000	1.63%	27/2/2026	1,110,274	0.03%
Kuntarahoitus OYJ	1,200,000	0.00%	2/3/2031	929,745	0.02%
Finland Government Bond	2,000,000	0.13%	15/4/2052	919,002	0.02%
Kuntarahoitus OYJ	1,000,000	1.50%	17/5/2029	907,295	0.02%
Kuntarahoitus OYJ	1,000,000	0.75%	7/9/2027	896,985	0.02%
Finnvera OYJ	1,000,000	1.13%	17/5/2032	832,440	0.02%
Finland Government Bond	1,013,000	0.13%	15/9/2031	788,749	0.02%
Finland Government Bond	800,000	1.38%	15/4/2047	580,016	0.01%
Kuntarahoitus OYJ	600,000	0.00%	15/11/2024	565,615	0.01%
Fingrid OYJ	250,000	3.50%	3/4/2024	250,368	0.01%
				68,393,391	1.64%
France 24.68% (2021: 24.84%)					
French Republic Government Bond OAT - EUR	38,600,000	0.75%	25/5/2028	34,558,985	0.83%
French Republic Government Bond OAT ¹	32,348,000	0.00%	25/3/2024	31,252,302	0.75%
French Republic Government Bond OAT	28,900,000	3.50%	25/4/2026	29,498,375	0.71%
French Republic Government Bond OAT	30,791,000	0.00%	25/2/2025	28,970,827	0.69%
French Republic Government Bond OAT ¹	36,024,000	0.00%	25/11/2030	28,628,354	0.68%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
French Republic Government Bond OAT	28,699,000	2.75%	25/10/2027	28,615,741	0.68%
French Republic Government Bond OAT	31,785,000	1.50%	25/5/2031	28,472,198	0.68%
French Republic Government Bond OAT ¹	29,700,000	1.00%	25/11/2025	28,259,065	0.68%
French Republic Government Bond OAT ¹	24,112,000	5.50%	25/4/2029	27,720,642	0.66%
French Republic Government Bond OAT ¹	29,065,000	0.75%	25/11/2028	25,777,942	0.62%
French Republic Government Bond OAT	26,171,000	2.50%	25/5/2030	25,494,985	0.61%
French Republic Government Bond OAT	27,000,000	0.50%	25/5/2026	24,993,870	0.60%
French Republic Government Bond OAT	21,480,000	4.75%	25/4/2035	24,592,051	0.59%
French Republic Government Bond OAT	30,014,152	1.25%	25/5/2034	24,378,274	0.58%
French Republic Government Bond OAT	27,838,000	0.50%	25/5/2029	23,983,809	0.57%
French Republic Government Bond OAT	22,051,000	6.00%	25/10/2025	23,913,107	0.57%
French Republic Government Bond OAT ¹	25,800,000	0.00%	25/2/2026	23,635,556	0.57%
French Republic Government Bond OAT	23,100,000	2.25%	25/5/2024	22,927,002	0.55%
French Republic Government Bond OAT	27,668,000	0.00%	25/11/2029	22,730,066	0.54%
French Republic Government Bond OAT	19,270,000	4.50%	25/4/2041	22,266,929	0.53%
French Republic Government Bond OAT	21,890,000	3.25%	25/5/2045	21,578,388	0.52%
French Republic Government Bond OAT	22,657,000	0.50%	25/5/2025	21,459,402	0.51%
French Republic Government Bond OAT	20,000,000	1.75%	25/11/2024	19,599,911	0.47%
French Republic Government Bond OAT	24,406,000	0.00%	25/11/2031	18,746,230	0.45%
French Republic Government Bond OAT	20,551,000	0.00%	25/2/2027	18,320,519	0.44%
French Republic Government Bond OAT	16,859,000	4.00%	25/10/2038	18,184,016	0.44%
French Republic Government Bond OAT	23,650,000	0.00%	25/5/2032	17,813,217	0.43%
French Republic Government Bond OAT	18,015,000	1.00%	25/5/2027	16,665,500	0.40%
French Republic Government Bond OAT	18,819,000	1.25%	25/5/2036	14,628,848	0.35%
French Republic Government Bond OAT	13,719,000	0.00%	25/2/2024	13,285,856	0.32%
French Republic Government Bond OAT	14,600,000	2.00%	25/11/2032	13,242,075	0.32%
French Republic Government Bond OAT	11,662,000	4.00%	25/4/2055	13,103,719	0.31%
French Republic Government Bond OAT	16,217,000	2.00%	25/5/2048	12,530,007	0.30%
French Republic Government Bond OAT ¹	13,800,000	0.75%	25/5/2028	12,355,285	0.30%
French Republic Government Bond OAT	17,297,000	1.50%	25/5/2050	11,682,464	0.28%
French Republic Government Bond OAT	8,760,000	4.00%	25/4/2060	10,060,905	0.24%
French Republic Government Bond OAT	17,224,000	0.75%	25/5/2053	8,836,928	0.21%
French Republic Government Bond OAT	13,440,000	0.50%	25/5/2040	8,433,350	0.20%
French Republic Government Bond OAT	6,515,000	5.75%	25/10/2032	7,965,310	0.19%
French Republic Government Bond OAT	8,975,000	2.50%	25/5/2043	7,797,242	0.19%
French Republic Government Bond OAT	14,650,000	0.75%	25/5/2052	7,731,752	0.18%
French Republic Government Bond OAT - EUR	9,000,000	1.25%	25/5/2036	6,996,101	0.17%
French Republic Government Bond OAT - EUR	7,500,000	0.75%	25/2/2028	6,755,079	0.16%
French Republic Government Bond OAT	8,000,000	1.25%	25/5/2038	5,997,595	0.14%
French Republic Government Bond OAT	8,224,000	1.75%	25/5/2066	5,537,877	0.13%
Caisse d'Amortissement de la Dette Sociale	4,700,000	4.00%	15/12/2025	4,801,992	0.11%
French Republic Government Bond OAT	5,000,000	0.75%	25/2/2028	4,503,386	0.11%
Caisse d'Amortissement de la Dette Sociale	4,600,000	1.38%	25/11/2024	4,439,645	0.11%
UNEDIC A.S.SEO	4,600,000	0.13%	25/11/2024	4,335,743	0.10%
Bpifrance SACA	4,500,000	2.13%	29/11/2027	4,261,127	0.10%
Agence Francaise de Developpement EPIC	3,800,000	1.38%	17/9/2024	3,681,835	0.09%
French Republic Government Bond OAT	4,000,000	0.25%	25/11/2026	3,625,145	0.09%
Caisse d'Amortissement de la Dette Sociale	4,400,000	0.45%	19/1/2032	3,400,092	0.08%
UNEDIC A.S.SEO	4,000,000	0.00%	25/11/2028	3,319,441	0.08%
Caisse d'Amortissement de la Dette Sociale	3,500,000	1.75%	25/11/2027	3,264,589	0.08%
French Republic Government Bond OAT	5,400,000	0.50%	25/6/2044	3,117,480	0.07%
SNCF Réseau	3,100,000	1.13%	19/5/2027	2,835,252	0.07%
Caisse d'Amortissement de la Dette Sociale	3,000,000	2.75%	25/11/2032	2,831,559	0.07%
Caisse d'Amortissement de la Dette Sociale	3,300,000	1.50%	25/5/2032	2,800,596	0.07%
Caisse d'Amortissement de la Dette Sociale	3,000,000	0.00%	25/11/2026	2,652,066	0.06%
Caisse d'Amortissement de la Dette Sociale	3,000,000	0.60%	25/11/2029	2,510,435	0.06%
Caisse d'Amortissement de la Dette Sociale	3,100,000	0.13%	15/9/2031	2,360,442	0.06%
UNEDIC A.S.SEO	2,400,000	1.25%	21/10/2027	2,196,248	0.05%
Caisse d'Amortissement de la Dette Sociale	2,200,000	2.88%	25/5/2027	2,167,433	0.05%
Electricite de France SA	2,100,000	4.63%	11/9/2024	2,140,451	0.05%
Agence Francaise de Developpement EPIC	2,500,000	1.63%	25/5/2032	2,120,693	0.05%
Societe Nationale SNCF SA	2,000,000	4.13%	19/2/2025	2,029,703	0.05%
French Republic Government Bond OAT	5,387,000	0.50%	25/5/2072	1,999,221	0.05%
Bpifrance SACA	2,000,000	2.50%	25/5/2024	1,981,871	0.05%
SNCF Réseau	1,750,000	5.00%	10/10/2033	1,958,971	0.05%
Societe Du Grand Paris EPIC	2,200,000	1.13%	22/10/2028	1,954,748	0.05%
SFIL SA	2,000,000	0.75%	6/2/2026	1,855,857	0.04%
Bpifrance SACA	2,000,000	0.88%	25/11/2026	1,828,660	0.04%
Agence Francaise de Developpement EPIC	2,200,000	0.01%	25/11/2028	1,813,477	0.04%
Dexia Credit Local SA	2,000,000	1.00%	18/10/2027	1,804,169	0.04%
SNCF Réseau	1,800,000	3.13%	25/10/2028	1,785,860	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
UNEDIC A.S.SEO	2,000,000	0.10%	25/11/2026	1,775,808	0.04%
UNEDIC A.S.SEO	2,600,000	0.10%	25/5/2034	1,773,979	0.04%
UNEDIC A.S.SEO	2,000,000	0.88%	25/5/2028	1,770,107	0.04%
French Republic Government Bond OAT	1,880,000	0.00%	25/3/2025	1,766,133	0.04%
La Banque Postale SA^	1,900,000	1.00%	9/2/2028	1,646,511	0.04%
UNEDIC A.S.SEO	2,000,000	0.25%	25/11/2029	1,637,877	0.04%
Dexia Credit Local SA	1,700,000	0.00%	29/5/2024	1,624,672	0.04%
Caisse d'Amortissement de la Dette Sociale	2,100,000	0.00%	25/5/2031	1,597,194	0.04%
RTE Reseau de Transport d'Electricite SADIR	1,900,000	1.50%	27/9/2030	1,586,784	0.04%
SNCF Reseau	1,500,000	4.25%	7/10/2026	1,553,794	0.04%
Caisse d'Amortissement de la Dette Sociale	2,000,000	0.00%	25/11/2030	1,542,782	0.04%
SNCF Reseau	1,500,000	4.50%	30/1/2024	1,520,694	0.04%
Dexia Credit Local SA	1,500,000	1.25%	27/10/2025	1,419,197	0.03%
Electricite de France SA	1,400,000	4.00%	12/11/2025	1,411,111	0.03%
Bpifrance SACA	1,400,000	3.38%	25/11/2032	1,386,381	0.03%
Dexia Credit Local SA	1,500,000	0.63%	17/1/2026	1,386,150	0.03%
UNEDIC A.S.SEO	1,500,000	0.63%	3/3/2026	1,385,002	0.03%
Electricite de France SA	2,000,000	1.00%	29/11/2033	1,384,053	0.03%
Agence Francaise de Developpement EPIC	2,000,000	0.50%	31/5/2035	1,370,706	0.03%
UNEDIC A.S.SEO	2,000,000	0.50%	25/5/2036	1,340,800	0.03%
UNEDIC A.S.SEO	1,500,000	1.75%	25/11/2032	1,295,948	0.03%
Agence Francaise de Developpement EPIC	1,700,000	1.13%	2/3/2037	1,208,093	0.03%
UNEDIC A.S.SEO	1,400,000	1.50%	20/4/2032	1,198,268	0.03%
SNCF Reseau	1,600,000	2.25%	20/12/2047	1,194,895	0.03%
Bpifrance SACA	1,500,000	0.25%	4/6/2031	1,161,107	0.03%
Societe Du Grand Paris EPIC	1,800,000	0.30%	2/9/2036	1,138,688	0.03%
La Poste SA	1,200,000	1.13%	4/6/2025	1,131,935	0.03%
Caisse d'Amortissement de la Dette Sociale	1,200,000	0.00%	25/2/2026	1,086,470	0.03%
Action Logement Services	1,400,000	0.38%	5/10/2031	1,085,309	0.03%
Agence Francaise de Developpement EPIC	1,200,000	0.25%	21/7/2026	1,080,408	0.03%
Region of Ile de France	1,200,000	2.23%	19/7/2032	1,073,122	0.03%
Societe Du Grand Paris EPIC	1,400,000	0.30%	25/11/2031	1,065,389	0.03%
Regie Autonome des Transports Parisiens	1,100,000	0.88%	25/5/2027	993,470	0.02%
RTE Reseau de Transport d'Electricite SADIR	1,100,000	1.00%	19/10/2026	992,051	0.02%
UNEDIC A.S.SEO	1,000,000	2.38%	25/5/2024	988,332	0.02%
Agence France Locale	1,000,000	0.50%	20/6/2024	960,877	0.02%
Dexia Credit Local SA	1,000,000	0.50%	17/1/2025	945,093	0.02%
UNEDIC A.S.SEO	1,200,000	0.00%	19/11/2030	931,893	0.02%
Aeroports de Paris	1,000,000	2.75%	2/4/2030	915,129	0.02%
Agence Francaise de Developpement EPIC	1,100,000	0.50%	25/5/2030	895,679	0.02%
Electricite de France SA	900,000	4.38%	12/10/2029	884,424	0.02%
Agence Francaise de Developpement EPIC	900,000	2.25%	27/5/2025	879,277	0.02%
SNCF Reseau	1,000,000	0.88%	22/1/2029	867,231	0.02%
Agence France Locale	1,000,000	0.00%	20/9/2027	857,363	0.02%
Societe Du Grand Paris EPIC	1,100,000	0.00%	25/11/2030	845,659	0.02%
UNEDIC A.S.SEO	1,000,000	0.00%	5/3/2030	795,090	0.02%
Societe Du Grand Paris EPIC	1,900,000	1.00%	18/2/2070	769,361	0.02%
SNCF Reseau	1,100,000	0.75%	25/5/2036	760,390	0.02%
Agence France Locale	1,000,000	0.00%	20/3/2031	757,415	0.02%
RTE Reseau de Transport d'Electricite SADIR	800,000	1.63%	27/11/2025	754,531	0.02%
Societe Du Grand Paris EPIC	2,000,000	0.70%	15/10/2060	750,863	0.02%
Caisse Centrale du Credit Immobilier de France SA	800,000	0.05%	25/3/2025	746,052	0.02%
Agence Francaise de Developpement EPIC	900,000	0.25%	29/6/2029	737,934	0.02%
Societe Nationale SNCF SA	1,500,000	0.88%	28/2/2051	705,422	0.02%
Societe Du Grand Paris EPIC	1,000,000	1.63%	8/4/2042	698,365	0.02%
Societe Du Grand Paris EPIC	900,000	1.13%	25/5/2034	687,833	0.02%
La Poste SA	800,000	0.38%	17/9/2027	683,873	0.02%
Aeroports de Paris	800,000	1.00%	5/1/2029	676,901	0.02%
French Republic Government Bond OAT	833,000	1.75%	25/6/2039	675,704	0.02%
Coentreprise de Transport d'Electricite SA	800,000	2.13%	29/7/2032	672,092	0.02%
RTE Reseau de Transport d'Electricite SADIR	800,000	0.00%	9/9/2027	671,467	0.02%
Societe Du Grand Paris EPIC	1,200,000	0.88%	10/5/2046	663,788	0.02%
La Poste SA	700,000	3.13%	14/3/2033	640,935	0.02%
Action Logement Services	700,000	3.13%	28/9/2037	638,299	0.02%
Region of Ile de France	800,000	0.10%	2/7/2030	629,182	0.02%
Electricite de France SA	600,000	4.63%	26/4/2030	605,422	0.01%
Caisse Nationale des Autoroutes	600,000	3.75%	15/7/2025	605,034	0.01%
Ville de Paris	1,000,000	0.75%	30/11/2041	602,817	0.01%
SNCF Reseau	800,000	1.50%	29/5/2037	601,765	0.01%
SNCF Reseau	700,000	1.13%	25/5/2030	600,626	0.01%
Agence Francaise de Developpement EPIC	600,000	3.50%	25/2/2033	596,478	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Electricite de France SA	1,000,000	2.00%	9/12/2049	596,345	0.01%
La Poste SA	600,000	2.75%	26/11/2024	589,678	0.01%
SNCF Reseau	700,000	1.88%	30/3/2034	587,426	0.01%
Region of Ile de France	600,000	2.38%	24/4/2026	583,509	0.01%
La Poste SA	900,000	0.63%	18/1/2036	580,348	0.01%
SFIL SA	700,000	0.05%	4/6/2029	569,936	0.01%
Aeroports de Paris	800,000	1.13%	18/6/2034	565,461	0.01%
Action Logement Services	800,000	0.50%	30/10/2034	557,346	0.01%
Orano SA	500,000	5.38%	15/5/2027	506,143	0.01%
Electricite de France SA	500,000	4.75%	12/10/2034	493,338	0.01%
Gestion Securite de Stocks Securite SA	500,000	2.63%	6/3/2025	493,175	0.01%
Bpifrance SACA	600,000	0.25%	29/3/2030	482,628	0.01%
SFIL SA	500,000	0.00%	24/5/2024	477,901	0.01%
Aeroports de Paris	500,000	1.50%	7/4/2025	476,567	0.01%
UNEDIC A.S.SEO	500,000	0.63%	17/2/2025	473,939	0.01%
Aeroports de Paris	600,000	1.50%	2/7/2032	471,452	0.01%
UNEDIC A.S.SEO	700,000	0.25%	16/7/2035	467,213	0.01%
Bpifrance SACA	500,000	0.13%	25/3/2025	466,965	0.01%
Agence Francaise de Developpement EPIC	500,000	0.00%	25/3/2025	465,779	0.01%
Ile-de-France Mobilites	700,000	0.20%	16/11/2035	453,232	0.01%
Societe Nationale SNCF SA	500,000	1.50%	2/2/2029	447,755	0.01%
Agence France Locale	500,000	1.13%	20/6/2028	445,067	0.01%
La Banque Postale SA	500,000	0.25%	12/7/2026	443,650	0.01%
Societe Nationale SNCF SA	700,000	1.00%	25/5/2040	442,344	0.01%
Dexia Credit Local SA	500,000	0.01%	22/1/2027	439,281	0.01%
La Poste SA	500,000	1.45%	30/11/2028	437,877	0.01%
UNEDIC A.S.SEO	500,000	0.50%	20/3/2029	424,726	0.01%
Electricite de France SA	500,000	2.00%	2/10/2030	415,841	0.01%
Agence France Locale	500,000	0.20%	20/3/2029	411,905	0.01%
Societe Nationale SNCF SA	500,000	0.63%	17/4/2030	410,366	0.01%
Societe Du Grand Paris EPIC	800,000	1.00%	26/11/2051	406,673	0.01%
Agence Francaise de Developpement EPIC	400,000	3.75%	15/2/2027	406,628	0.01%
La Banque Postale SA^	500,000	0.75%	2/8/2032	400,015	0.01%
La Banque Postale SA	500,000	0.75%	23/6/2031	370,983	0.01%
Dexia Credit Local SA	400,000	0.00%	21/1/2028	339,695	0.01%
Societe Nationale SNCF SA	800,000	1.00%	19/1/2061	326,696	0.01%
La Poste SA	400,000	1.38%	21/4/2032	318,075	0.01%
Gestion Securite de Stocks Securite SA	300,000	4.00%	24/1/2024	302,537	0.01%
Electricite de France SA	300,000	3.88%	12/1/2027	294,857	0.01%
La Banque Postale SA^	300,000	5.50%	5/3/2034	293,742	0.01%
Caisse Centrale du Credit Immobilier de France SA	300,000	0.00%	17/1/2024	290,321	0.01%
Electricite de France SA	400,000	1.88%	13/10/2036	285,051	0.01%
Bpifrance SACA	300,000	2.00%	2/9/2030	272,802	0.01%
Region of Ile de France	300,000	0.63%	23/4/2027	268,920	0.01%
RTE Reseau de Transport d'Electricite SADIR	400,000	1.13%	8/7/2040	254,185	0.01%
SFIL SA	300,000	0.00%	23/11/2028	248,411	0.01%
RTE Reseau de Transport d'Electricite SADIR	300,000	0.63%	8/7/2032	221,890	0.01%
RTE Reseau de Transport d'Electricite SADIR	400,000	1.13%	9/9/2049	211,262	0.01%
Aeroports de Paris	200,000	3.13%	11/6/2024	199,885	0.00%
Region of Ile de France	200,000	1.38%	20/6/2033	163,049	0.00%
RTE Reseau de Transport d'Electricite SADIR	200,000	2.13%	27/9/2038	152,678	0.00%
Aeroports de Paris	200,000	2.13%	11/10/2038	146,029	0.00%
Caisse des Depots et Consignations	100,000	0.01%	15/9/2025	91,859	0.00%
La Poste SA	100,000	1.00%	17/9/2034	70,409	0.00%
				1,031,653,172	24.68%
Germany 23.47% (2021: 22.78%)					
Bundesrepublik Deutschland Bundesanleihe ¹	31,000,000	1.00%	15/8/2025	29,781,714	0.71%
Bundesobligation	29,000,000	0.00%	10/4/2026	26,729,369	0.64%
Bundesobligation	25,000,000	0.00%	5/4/2024	24,231,962	0.58%
Bundesrepublik Deutschland Bundesanleihe	24,800,000	0.50%	15/2/2026	23,302,810	0.56%
Bundesrepublik Deutschland Bundesanleihe	26,300,000	0.00%	15/11/2028	22,775,080	0.54%
Bundesrepublik Deutschland Bundesanleihe	20,000,000	6.25%	4/1/2024	20,778,148	0.50%
Bundesobligation	23,000,000	0.00%	16/4/2027	20,639,865	0.49%
Bundesrepublik Deutschland Bundesanleihe ¹	22,790,000	0.00%	15/11/2027	20,193,850	0.48%
Bundesrepublik Deutschland Bundesanleihe ¹	27,565,000	0.00%	15/5/2036	19,435,019	0.46%
Bundesrepublik Deutschland Bundesanleihe	18,652,000	2.50%	4/7/2044	18,422,860	0.44%
Bundesrepublik Deutschland Bundesanleihe	25,160,235	0.00%	15/5/2035	18,224,187	0.44%
Bundesrepublik Deutschland Bundesanleihe ¹	18,200,000	2.50%	15/8/2046	18,060,187	0.43%
Bundesrepublik Deutschland Bundesanleihe	23,424,000	1.25%	15/8/2048	17,916,808	0.43%
Bundesrepublik Deutschland Bundesanleihe ¹	19,420,000	0.25%	15/2/2029	16,987,018	0.41%
Bundesrepublik Deutschland Bundesanleihe	19,808,000	0.00%	15/8/2029	16,805,592	0.40%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bundesrepublik Deutschland Bundesanleihe Bundesobligation	16,521,000	0.50%	15/8/2027	15,094,891	0.36%
Bundesobligation	16,000,000	0.00%	10/10/2025	14,924,439	0.36%
Bundesrepublik Deutschland Bundesanleihe	15,239,000	0.00%	11/4/2025	14,385,692	0.34%
Bundesrepublik Deutschland Bundesanleihe	15,381,354	1.70%	15/8/2032	14,271,475	0.34%
Bundesrepublik Deutschland Bundesanleihe	17,900,000	0.00%	15/2/2032	14,254,195	0.34%
Bundesrepublik Deutschland Bundesanleihe	16,988,000	0.00%	15/8/2030	14,083,872	0.34%
Bundesschatzanweisungen	14,000,000	0.40%	13/9/2024	13,477,623	0.32%
Bundesrepublik Deutschland Bundesanleihe ¹	14,000,000	0.50%	15/2/2025	13,406,474	0.32%
Bundesrepublik Deutschland Bundesanleihe	15,688,000	0.00%	15/2/2030	13,178,847	0.31%
Bundesrepublik Deutschland Bundesanleihe	14,313,000	0.25%	15/2/2027	13,060,824	0.31%
Bundesrepublik Deutschland Bundesanleihe	15,450,000	0.00%	15/8/2031	12,476,620	0.30%
Bundesrepublik Deutschland Bundesanleihe	15,202,000	0.00%	15/2/2031	12,421,022	0.30%
Bundesrepublik Deutschland Bundesanleihe	10,059,000	4.25%	4/7/2039	12,201,371	0.29%
Bundesrepublik Deutschland Bundesanleihe	9,169,102	4.75%	4/7/2040	11,821,602	0.28%
Bundesobligation	12,000,000	1.30%	15/10/2027	11,333,345	0.27%
Bundesschatzanweisungen	11,707,000	0.20%	14/6/2024	11,305,187	0.27%
Bundesrepublik Deutschland Bundesanleihe	9,040,000	5.63%	4/1/2028	10,334,308	0.25%
Bundesrepublik Deutschland Bundesanleihe	10,200,000	2.10%	15/11/2029	9,921,317	0.24%
Bundesrepublik Deutschland Bundesanleihe	10,800,000	0.00%	15/8/2026	9,874,231	0.24%
Bundesrepublik Deutschland Bundesanleihe	7,858,000	6.25%	4/1/2030	9,709,519	0.23%
Bundesrepublik Deutschland Bundesanleihe - EUR	18,586,108	0.00%	15/8/2050	9,507,152	0.23%
Bundesrepublik Deutschland Bundesanleihe	7,563,628	4.75%	4/7/2034	9,173,840	0.22%
Bundesrepublik Deutschland Bundesanleihe	7,720,000	4.00%	4/1/2037	8,942,976	0.21%
Bundesrepublik Deutschland Bundesanleihe ¹	10,000,000	0.25%	15/8/2028	8,827,622	0.21%
Bundesrepublik Deutschland Bundesanleihe	7,295,000	6.50%	4/7/2027	8,497,090	0.20%
Bundesrepublik Deutschland Bundesanleihe	9,672,000	1.80%	15/8/2053	8,188,258	0.20%
Bundesrepublik Deutschland Bundesanleihe	7,000,000	4.75%	4/7/2028	7,778,387	0.19%
Kreditanstalt fuer Wiederaufbau	8,700,000	0.75%	15/1/2029	7,582,434	0.18%
Bundesobligation	7,400,000	0.00%	18/10/2024	7,067,491	0.17%
Bundesrepublik Deutschland Bundesanleihe	7,700,000	0.50%	15/2/2028	6,963,811	0.17%
Kreditanstalt fuer Wiederaufbau	7,200,000	0.00%	2/4/2024	6,952,731	0.17%
Bundesrepublik Deutschland Bundesanleihe	6,150,000	3.25%	4/7/2042	6,761,084	0.16%
Kreditanstalt fuer Wiederaufbau	7,800,000	0.00%	15/12/2027	6,717,783	0.16%
Kreditanstalt fuer Wiederaufbau	6,400,000	0.13%	15/1/2024	6,222,888	0.15%
Kreditanstalt fuer Wiederaufbau	6,200,000	0.38%	9/3/2026	5,719,340	0.14%
Kreditanstalt fuer Wiederaufbau	6,000,000	0.13%	30/6/2025	5,602,770	0.13%
Kreditanstalt fuer Wiederaufbau	5,200,000	2.88%	28/12/2029	5,125,591	0.12%
Gemeinsame Deutsche Bundeslaender	5,160,000	0.25%	18/3/2024	4,990,813	0.12%
Kreditanstalt fuer Wiederaufbau	5,870,000	0.00%	15/9/2028	4,933,658	0.12%
Bundesrepublik Deutschland Bundesanleihe	4,000,000	5.50%	4/1/2031	4,835,303	0.12%
Kreditanstalt fuer Wiederaufbau	5,260,000	0.00%	15/6/2026	4,753,404	0.11%
Bundesobligation - EUR	5,000,000	0.00%	10/10/2025	4,683,633	0.11%
Kreditanstalt fuer Wiederaufbau	4,800,000	0.50%	15/9/2027	4,269,348	0.10%
Kreditanstalt fuer Wiederaufbau	4,300,000	0.00%	4/7/2024	4,117,542	0.10%
Kreditanstalt fuer Wiederaufbau	4,000,000	2.50%	19/11/2025	3,957,699	0.09%
State of Rhineland-Palatinate	4,000,000	0.50%	21/1/2025	3,793,318	0.09%
Kreditanstalt fuer Wiederaufbau	4,400,000	1.38%	7/6/2032	3,775,176	0.09%
Kreditanstalt fuer Wiederaufbau	4,690,000	0.00%	10/1/2031	3,655,925	0.09%
Kreditanstalt fuer Wiederaufbau	4,000,000	0.00%	30/4/2027	3,514,665	0.08%
State of North Rhine-Westphalia Germany	4,000,000	0.20%	9/4/2030	3,252,807	0.08%
Landwirtschaftliche Rentenbank	3,500,000	0.25%	29/8/2025	3,252,220	0.08%
State of North Rhine-Westphalia Germany	3,500,000	2.38%	13/5/2033	3,251,426	0.08%
Kreditanstalt fuer Wiederaufbau	3,400,000	0.01%	31/3/2025	3,185,570	0.08%
State of Lower Saxony	3,200,000	0.38%	9/1/2026	2,950,746	0.07%
Kreditanstalt fuer Wiederaufbau	3,300,000	0.63%	7/1/2028	2,929,802	0.07%
State of Bremen	3,000,000	0.38%	22/2/2024	2,911,116	0.07%
Kreditanstalt fuer Wiederaufbau	3,000,000	0.13%	4/10/2024	2,860,084	0.07%
Land Berlin	3,000,000	0.50%	10/2/2025	2,839,944	0.07%
State of Hesse	3,000,000	1.75%	5/7/2027	2,835,891	0.07%
State of Schleswig-Holstein Germany	3,000,000	0.05%	4/11/2024	2,835,599	0.07%
Free & Hanseatic City of Hamburg	3,000,000	0.25%	20/1/2025	2,828,484	0.07%
NRW Bank	3,000,000	0.50%	26/5/2025	2,815,530	0.07%
Kreditanstalt fuer Wiederaufbau	3,000,000	0.25%	15/9/2025	2,793,093	0.07%
State of Lower Saxony	3,000,000	0.40%	27/10/2025	2,784,237	0.07%
Kreditanstalt fuer Wiederaufbau	3,000,000	0.50%	28/9/2026	2,745,047	0.07%
State of Lower Saxony	3,500,000	0.01%	10/1/2031	2,737,344	0.07%
State of Hesse	3,000,000	0.00%	10/9/2026	2,681,255	0.06%
Investitionsbank Berlin	2,700,000	2.75%	4/10/2027	2,660,052	0.06%
State of North Rhine-Westphalia Germany	3,000,000	0.90%	15/11/2028	2,654,507	0.06%
Bundesrepublik Deutschland Bundesanleihe	5,250,000	0.00%	15/8/2052	2,567,571	0.06%
NRW Bank	2,800,000	0.50%	11/5/2026	2,566,225	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Landwirtschaftliche Rentenbank	3,020,000	0.00%	19/7/2028	2,554,282	0.06%
Landwirtschaftliche Rentenbank	2,800,000	0.63%	18/5/2027	2,522,504	0.06%
Kreditanstalt fuer Wiederaufbau	2,800,000	0.75%	28/6/2028	2,474,274	0.06%
State of Hesse	2,500,000	0.38%	6/7/2026	2,276,792	0.05%
State of Saxony-Anhalt	2,500,000	0.50%	25/6/2027	2,233,151	0.05%
Gemeinsame Deutsche Bundeslaender	2,500,000	0.75%	25/9/2028	2,198,722	0.05%
Kreditanstalt fuer Wiederaufbau	2,300,000	2.00%	15/11/2029	2,149,656	0.05%
Landwirtschaftliche Rentenbank	2,550,000	0.00%	13/12/2028	2,130,137	0.05%
NRW Bank	2,500,000	0.00%	22/9/2028	2,091,962	0.05%
Kreditanstalt fuer Wiederaufbau	2,480,000	0.00%	17/9/2030	1,956,732	0.05%
State of Lower Saxony	2,000,000	0.25%	6/2/2024	1,941,099	0.05%
State of North Rhine-Westphalia Germany	2,100,000	2.00%	15/6/2032	1,905,281	0.05%
Land Berlin	2,200,000	0.63%	5/2/2029	1,903,346	0.05%
State of Lower Saxony	2,000,000	0.13%	7/3/2025	1,875,139	0.04%
State of Rhineland-Palatinate	2,000,000	0.75%	19/1/2026	1,864,242	0.04%
State of North Rhine-Westphalia Germany	2,000,000	0.00%	5/5/2025	1,862,459	0.04%
State of North Rhine-Westphalia Germany	2,000,000	0.50%	16/4/2026	1,841,020	0.04%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,000,000	0.38%	13/4/2026	1,828,189	0.04%
NRW Bank	2,000,000	2.50%	7/9/2037	1,817,649	0.04%
NRW Bank	2,000,000	0.25%	28/9/2026	1,799,908	0.04%
State of North Rhine-Westphalia Germany	2,000,000	0.95%	13/3/2028	1,797,376	0.04%
Landwirtschaftliche Rentenbank	2,000,000	0.38%	14/2/2028	1,748,782	0.04%
State of North Rhine-Westphalia Germany	1,800,000	0.20%	16/2/2024	1,744,516	0.04%
State of North Rhine-Westphalia Germany	2,300,000	1.65%	16/5/2047	1,738,066	0.04%
Deutsche Bahn Finance GmbH	2,000,000	0.63%	26/9/2028	1,717,501	0.04%
Landwirtschaftliche Rentenbank	1,960,000	0.00%	22/9/2027	1,697,975	0.04%
State of North Rhine-Westphalia Germany	2,100,000	1.65%	22/2/2038	1,690,992	0.04%
Landesbank Baden-Wuerttemberg	2,000,000	0.38%	28/2/2028	1,651,632	0.04%
Kreditanstalt fuer Wiederaufbau	2,000,000	1.13%	9/5/2033	1,646,902	0.04%
Landwirtschaftliche Rentenbank	1,800,000	0.00%	28/9/2026	1,608,404	0.04%
Bundesrepublik Deutschland Bundesanleihe	3,095,000	0.00%	15/8/2050	1,586,915	0.04%
Land Baden-Wuerttemberg	2,000,000	0.01%	2/9/2030	1,583,186	0.04%
State of Bremen	1,800,000	0.45%	15/3/2029	1,536,147	0.04%
Kreditanstalt fuer Wiederaufbau	2,000,000	0.00%	15/9/2031	1,529,404	0.04%
State of Rhineland-Palatinate	1,700,000	0.10%	18/8/2026	1,527,624	0.04%
Land Berlin	1,700,000	1.30%	13/6/2033	1,417,931	0.03%
State of Schleswig-Holstein Germany	1,480,000	0.01%	16/7/2025	1,369,060	0.03%
State of Hesse	1,400,000	1.38%	10/6/2024	1,367,061	0.03%
Land Berlin	2,000,000	0.13%	4/6/2035	1,366,908	0.03%
State of North Rhine-Westphalia Germany	2,000,000	1.75%	11/7/2068	1,354,697	0.03%
Gemeinsame Deutsche Bundeslaender	1,500,000	1.25%	4/5/2029	1,343,855	0.03%
State of Lower Saxony	1,500,000	0.00%	11/2/2027	1,323,439	0.03%
Land Berlin	1,350,000	1.63%	3/6/2024	1,322,717	0.03%
Deutsche Bahn Finance GmbH^	1,400,000	0.95%	Perpetual	1,271,251	0.03%
State of North Rhine-Westphalia Germany	1,750,000	1.75%	26/10/2057	1,257,149	0.03%
Free State of Bavaria	1,800,000	0.01%	18/1/2035	1,235,010	0.03%
State of North Rhine-Westphalia Germany	1,700,000	1.95%	26/9/2078	1,221,174	0.03%
Kreditanstalt fuer Wiederaufbau	1,750,000	0.38%	20/5/2036	1,217,916	0.03%
State of North Rhine-Westphalia Germany	1,700,000	2.15%	21/3/2119	1,214,076	0.03%
State of Brandenburg	1,540,000	1.45%	26/11/2038	1,199,799	0.03%
State of Schleswig-Holstein Germany	1,500,000	0.01%	22/5/2030	1,197,867	0.03%
State of Lower Saxony	1,500,000	0.01%	13/8/2030	1,188,606	0.03%
Kreditanstalt fuer Wiederaufbau	1,500,000	1.13%	31/3/2037	1,139,731	0.03%
State of Hesse	1,175,000	0.88%	10/12/2024	1,125,987	0.03%
Land Baden-Wuerttemberg	1,200,000	0.63%	27/1/2026	1,114,721	0.03%
State of North Rhine-Westphalia Germany	1,500,000	1.55%	16/6/2048	1,096,467	0.03%
Kreditanstalt fuer Wiederaufbau	1,300,000	0.38%	23/4/2030	1,071,229	0.03%
State of Saxony-Anhalt	1,200,000	0.01%	9/11/2026	1,067,723	0.03%
Kreditanstalt fuer Wiederaufbau	1,400,000	1.13%	15/6/2037	1,059,790	0.02%
Kreditanstalt fuer Wiederaufbau	1,500,000	0.05%	29/9/2034	1,046,613	0.02%
Wirtschafts- und Infrastrukturbank Hessen	1,050,000	1.75%	15/4/2024	1,031,203	0.02%
State of North Rhine-Westphalia Germany	1,550,000	0.00%	12/10/2035	1,026,193	0.02%
Gemeinsame Deutsche Bundeslaender	1,250,000	0.00%	25/9/2029	1,017,485	0.02%
Deutsche Bahn Finance GmbH	1,100,000	1.00%	17/12/2027	983,529	0.02%
State of Saxony-Anhalt	1,125,000	0.75%	29/1/2029	981,736	0.02%
State of North Rhine-Westphalia Germany	1,500,000	1.00%	16/10/2046	975,185	0.02%
Landwirtschaftliche Rentenbank	1,000,000	0.38%	22/1/2024	973,771	0.02%
Gemeinsame Deutsche Bundeslaender	1,000,000	1.13%	30/9/2024	966,530	0.02%
State of North Rhine-Westphalia Germany	1,500,000	0.50%	25/11/2039	964,544	0.02%
Land Thuringen	1,000,000	0.88%	25/11/2024	959,034	0.02%
Landesbank Baden-Wuerttemberg	1,000,000	0.38%	24/5/2024	956,291	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Land Baden-Wuerttemberg	1,000,000	0.63%	16/1/2025	950,686	0.02%
Bayerische Landesbodenkreditanstalt	1,000,000	0.75%	28/5/2025	942,339	0.02%
EnBW International Finance BV	1,000,000	0.63%	17/4/2025	937,863	0.02%
Land Berlin	1,000,000	0.25%	22/4/2025	936,691	0.02%
Kreditanstalt fuer Wiederaufbau	975,000	0.63%	15/1/2025	931,147	0.02%
State of Hesse	1,000,000	0.00%	25/4/2025	931,088	0.02%
Land Berlin	1,000,000	0.63%	20/3/2026	925,416	0.02%
State of Rhineland-Palatinate	1,500,000	0.38%	1/4/2041	919,849	0.02%
Bayerische Landesbodenkreditanstalt	1,000,000	0.63%	23/11/2026	908,086	0.02%
State of Lower Saxony	1,000,000	0.00%	10/7/2026	897,829	0.02%
Land Thuringen	1,000,000	0.20%	26/10/2026	897,733	0.02%
State of Brandenburg	915,000	1.63%	28/5/2024	896,582	0.02%
State of Lower Saxony	1,000,000	0.88%	25/10/2028	883,578	0.02%
State of Lower Saxony	1,000,000	0.13%	8/4/2027	883,283	0.02%
State of Hesse	1,095,000	0.01%	11/3/2030	879,309	0.02%
Free State of Bavaria	1,000,000	0.01%	7/5/2027	877,101	0.02%
NRW Bank	1,000,000	1.63%	3/8/2032	876,318	0.02%
State of Lower Saxony	1,016,000	0.38%	14/5/2029	859,156	0.02%
State of Hesse	1,100,000	0.13%	10/10/2031	850,085	0.02%
Kreditanstalt fuer Wiederaufbau	900,000	0.00%	18/2/2025	846,297	0.02%
Wirtschafts- und Infrastrukturbank Hessen	1,000,000	1.25%	6/9/2033	826,222	0.02%
Land Thuringen	1,000,000	1.25%	5/12/2033	822,633	0.02%
Kreditanstalt fuer Wiederaufbau	1,000,000	0.00%	15/6/2029	822,515	0.02%
NRW Bank	1,000,000	0.00%	14/5/2029	820,721	0.02%
Land Baden-Wuerttemberg	1,050,000	0.01%	7/3/2031	818,004	0.02%
State of Bremen	1,500,000	0.55%	4/2/2050	806,165	0.02%
Kreditanstalt fuer Wiederaufbau	1,130,000	0.88%	4/7/2039	796,940	0.02%
Land Berlin	1,000,000	0.01%	2/7/2030	794,179	0.02%
Kreditanstalt fuer Wiederaufbau	1,000,000	1.25%	4/7/2036	783,209	0.02%
NRW Bank	1,000,000	0.00%	3/2/2031	775,941	0.02%
Free & Hanseatic City of Hamburg	1,000,000	1.45%	5/11/2038	775,596	0.02%
Landwirtschaftliche Rentenbank	1,000,000	0.00%	30/6/2031	770,690	0.02%
State of North Rhine-Westphalia Germany	1,210,000	0.60%	4/6/2041	767,361	0.02%
State of North Rhine-Westphalia Germany	1,000,000	1.50%	12/6/2040	767,041	0.02%
Investitionsbank Berlin	800,000	0.01%	30/7/2024	761,173	0.02%
State of North Rhine-Westphalia Germany	900,000	2.25%	14/6/2052	753,068	0.02%
State of Schleswig-Holstein Germany	800,000	2.38%	22/9/2032	749,526	0.02%
State of North Rhine-Westphalia Germany	1,500,000	1.38%	15/1/2120	748,884	0.02%
Land Baden-Wuerttemberg	1,000,000	0.01%	9/7/2032	746,272	0.02%
EnBW Energie Baden-Wuerttemberg AG^	800,000	1.13%	5/11/2079	738,297	0.02%
State of North Rhine-Westphalia Germany	750,000	2.00%	15/10/2025	727,888	0.02%
Landwirtschaftliche Rentenbank	800,000	1.90%	12/7/2032	720,456	0.02%
HOWOGE Wohnungs-baugesellschaft mbH	1,000,000	1.13%	1/11/2033	719,767	0.02%
State of North Rhine-Westphalia Germany	1,400,000	0.50%	15/1/2052	711,862	0.02%
Land Berlin	1,000,000	0.63%	25/8/2036	711,137	0.02%
NRW Bank	800,000	0.63%	4/1/2028	708,065	0.02%
Land Berlin	800,000	1.63%	2/8/2032	700,311	0.02%
Land Berlin	1,200,000	0.10%	18/1/2041	689,399	0.02%
State of North Rhine-Westphalia Germany	700,000	1.25%	14/3/2025	672,564	0.02%
Free & Hanseatic City of Hamburg	1,000,000	0.01%	5/11/2035	664,097	0.02%
Free State of Saxony	1,000,000	0.01%	17/12/2035	662,308	0.02%
State of North Rhine-Westphalia Germany	1,000,000	0.75%	16/8/2041	650,017	0.02%
Land Berlin	800,000	0.10%	18/1/2030	649,787	0.02%
Deutsche Bahn Finance GmbH	800,000	1.63%	16/8/2033	648,135	0.02%
EnBW Energie Baden-Wuerttemberg AG^	800,000	1.63%	5/8/2079	640,000	0.01%
State of North Rhine-Westphalia Germany	1,550,000	0.95%	10/1/2121	602,543	0.01%
Free & Hanseatic City of Hamburg	1,000,000	0.25%	18/2/2041	595,078	0.01%
State of Hesse	700,000	1.30%	10/10/2033	581,615	0.01%
State of North Rhine-Westphalia Germany	700,000	1.25%	12/5/2036	546,877	0.01%
Land Berlin	700,000	0.75%	3/4/2034	537,692	0.01%
Deutsche Bahn Finance GmbH	800,000	0.63%	15/4/2036	537,378	0.01%
EnBW Energie Baden-Wuerttemberg AG^	800,000	2.13%	31/8/2081	536,922	0.01%
State of North Rhine-Westphalia Germany	640,000	0.00%	26/11/2029	518,063	0.01%
State of Lower Saxony	750,000	0.05%	9/3/2035	511,793	0.01%
Land Berlin	1,000,000	0.35%	9/9/2050	497,477	0.01%
State of North Rhine-Westphalia Germany	500,000	1.88%	15/3/2024	493,129	0.01%
State of Schleswig-Holstein Germany	800,000	0.20%	15/8/2039	491,616	0.01%
State of Lower Saxony	500,000	0.01%	15/4/2024	480,937	0.01%
State of North Rhine-Westphalia Germany	500,000	1.00%	16/1/2025	478,949	0.01%
State of Hesse	500,000	0.50%	17/2/2025	473,355	0.01%
Land Thuringen	500,000	0.50%	12/5/2025	470,536	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
NRW Bank	500,000	0.88%	10/11/2025	468,766	0.01%
State of Lower Saxony	450,000	2.13%	16/1/2024	446,060	0.01%
State of Saxony-Anhalt	800,000	0.50%	24/3/2051	425,245	0.01%
State of Lower Saxony	500,000	1.13%	12/9/2033	407,791	0.01%
Landwirtschaftliche Rentenbank	700,000	0.01%	26/11/2040	401,440	0.01%
Free & Hanseatic City of Hamburg	500,000	0.01%	3/6/2030	398,528	0.01%
State of Bremen	400,000	1.88%	18/3/2024	394,410	0.01%
State of Hesse	500,000	0.00%	8/11/2030	393,100	0.01%
State of Bremen	500,000	1.50%	12/11/2038	390,263	0.01%
Deutsche Bahn Finance GmbH	500,000	1.38%	3/3/2034	387,384	0.01%
State of Saarland	670,000	0.05%	5/11/2040	386,438	0.01%
Free & Hanseatic City of Hamburg	795,000	0.20%	3/9/2049	386,222	0.01%
Land Berlin	500,000	1.38%	27/8/2038	384,198	0.01%
State of Brandenburg	700,000	0.60%	13/10/2051	380,521	0.01%
State of North Rhine-Westphalia Germany	725,000	1.45%	19/1/2122	380,431	0.01%
State of Bremen	400,000	0.50%	3/3/2025	377,880	0.01%
Free & Hanseatic City of Hamburg	400,000	0.38%	1/4/2025	376,202	0.01%
State of Brandenburg	500,000	0.75%	8/8/2036	363,585	0.01%
Landesbank Baden-Wuerttemberg	500,000	0.38%	21/2/2031	361,395	0.01%
NRW Bank	450,000	0.00%	18/2/2030	360,500	0.01%
State of North Rhine-Westphalia Germany	400,000	1.63%	24/10/2030	358,477	0.01%
Deutsche Bahn Finance GmbH	500,000	1.38%	16/4/2040	350,063	0.01%
EWE AG	520,000	0.38%	22/10/2032	349,898	0.01%
State of Hesse	400,000	0.00%	22/9/2027	346,697	0.01%
Free & Hanseatic City of Hamburg	350,000	1.88%	27/2/2024	345,402	0.01%
EnBW Energie Baden-Wuerttemberg AG^	400,000	1.88%	29/6/2080	343,929	0.01%
Deutsche Bahn Finance GmbH	700,000	0.63%	8/12/2050	341,337	0.01%
State of Bremen	655,000	0.40%	20/8/2049	338,790	0.01%
State of North Rhine-Westphalia Germany	700,000	0.20%	27/1/2051	325,175	0.01%
Land Thuringen	710,000	0.13%	13/1/2051	323,466	0.01%
NRW Bank	500,000	0.50%	17/6/2041	313,960	0.01%
EnBW International Finance BV	300,000	4.88%	16/1/2025	308,998	0.01%
EnBW International Finance BV	300,000	3.63%	22/11/2026	299,858	0.01%
EnBW Energie Baden-Wuerttemberg AG^	400,000	1.38%	31/8/2081	296,188	0.01%
Deutsche Bahn Finance GmbH	300,000	2.75%	19/3/2029	288,706	0.01%
Deutsche Bahn Finance GmbH	350,000	0.38%	23/6/2029	287,951	0.01%
Deutsche Bahn Finance GmbH	400,000	0.75%	16/7/2035	279,954	0.01%
Deutsche Bahn Finance GmbH	300,000	1.63%	6/11/2030	258,798	0.01%
State of Brandenburg	500,000	0.13%	26/1/2046	258,483	0.01%
State of Brandenburg	500,000	0.30%	4/10/2049	251,020	0.01%
FMS Wertmanagement	300,000	0.38%	29/4/2030	246,695	0.01%
Deutsche Bahn Finance GmbH	440,000	1.13%	29/5/2051	242,399	0.01%
State of North Rhine-Westphalia Germany	400,000	0.80%	30/7/2049	234,431	0.01%
Deutsche Bahn Finance GmbH	190,000	0.00%	14/2/2024	183,546	0.00%
EnBW International Finance BV	150,000	6.13%	7/7/2039	177,752	0.00%
Landwirtschaftliche Rentenbank	200,000	0.63%	20/2/2030	168,714	0.00%
Deutsche Bahn Finance GmbH^	200,000	1.60%	Perpetual	157,473	0.00%
Deutsche Bahn Finance GmbH	180,000	0.88%	23/6/2039	117,166	0.00%
EnBW International Finance BV	100,000	4.05%	22/11/2029	99,200	0.00%
				981,199,360	23.47%
Ireland 1.62% (2021: 1.74%)					
Ireland Government Bond	18,761,000	0.00%	18/10/2031	14,415,614	0.35%
Ireland Government Bond	6,650,000	5.40%	13/3/2025	7,015,502	0.17%
Ireland Government Bond	6,350,000	3.40%	18/3/2024	6,396,612	0.15%
Ireland Government Bond	6,800,000	1.10%	15/5/2029	6,087,516	0.15%
Ireland Government Bond	5,630,000	1.00%	15/5/2026	5,353,714	0.13%
Ireland Government Bond	7,888,426	0.55%	22/4/2041	4,903,728	0.12%
Ireland Government Bond	4,219,000	0.20%	15/5/2027	3,770,028	0.09%
Ireland Government Bond	4,143,000	1.50%	15/5/2050	2,840,864	0.07%
Ireland Government Bond	3,533,331	2.00%	18/2/2045	2,803,932	0.07%
Ireland Government Bond	3,250,000	1.30%	15/5/2033	2,721,191	0.07%
Ireland Government Bond	2,400,000	0.35%	18/10/2032	1,854,244	0.04%
Ireland Government Bond	2,158,075	1.70%	15/5/2037	1,776,403	0.04%
Ireland Government Bond	2,000,000	0.40%	15/5/2035	1,424,480	0.03%
Ireland Government Bond	1,263,000	0.90%	15/5/2028	1,143,370	0.03%
Ireland Government Bond	1,000,000	0.20%	18/10/2030	809,775	0.02%
ESB Finance DAC	600,000	3.49%	12/1/2024	601,552	0.01%
ESB Finance DAC	700,000	1.13%	11/6/2030	578,475	0.01%
GAS Networks Ireland	550,000	0.13%	4/12/2024	513,409	0.01%
DAA Finance plc	570,000	1.55%	7/6/2028	499,598	0.01%
ESB Finance DAC	500,000	4.00%	3/5/2032	497,697	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ESB Finance DAC	500,000	2.13%	8/6/2027	463,291	0.01%
GAS Networks Ireland	500,000	1.38%	5/12/2026	458,772	0.01%
ESB Finance DAC	500,000	1.88%	14/6/2031	426,882	0.01%
ESB Finance DAC	528,000	1.00%	19/7/2034	381,144	0.01%
				67,737,793	1.62%
Italy 18.69% (2021: 19.02%)					
Italy Buoni Poliennali Del Tesoro	98,023,000	1.85%	1/7/2025	94,206,883	2.25%
Italy Buoni Poliennali Del Tesoro	37,372,000	2.05%	1/8/2027	34,661,200	0.83%
Italy Buoni Poliennali Del Tesoro	40,100,000	0.90%	1/4/2031	30,495,173	0.73%
Italy Buoni Poliennali Del Tesoro	33,940,000	0.50%	15/7/2028	28,016,139	0.67%
Italy Buoni Poliennali Del Tesoro	28,541,000	1.75%	30/5/2024	27,941,224	0.67%
Italy Buoni Poliennali Del Tesoro	27,373,000	3.50%	15/1/2026	27,212,977	0.65%
Italy Buoni Poliennali Del Tesoro	28,072,000	0.00%	15/8/2024	26,679,705	0.64%
Italy Buoni Poliennali Del Tesoro	29,738,000	0.25%	15/3/2028	24,541,273	0.59%
Italy Buoni Poliennali Del Tesoro	26,005,000	2.80%	15/6/2029	23,918,628	0.57%
Italy Buoni Poliennali Del Tesoro	24,555,000	4.40%	1/5/2033	23,800,882	0.57%
Italy Buoni Poliennali Del Tesoro	23,022,000	4.75%	1/9/2044	22,743,811	0.54%
Italy Buoni Poliennali Del Tesoro	25,108,000	1.65%	1/12/2030	20,554,254	0.49%
Italy Buoni Poliennali Del Tesoro	22,133,000	4.00%	30/4/2035	20,466,284	0.49%
Italy Buoni Poliennali Del Tesoro	18,147,000	1.20%	15/8/2025	17,098,586	0.41%
Italy Buoni Poliennali Del Tesoro	20,426,000	3.25%	1/3/2038	16,966,236	0.41%
Italy Buoni Poliennali Del Tesoro	16,354,000	1.75%	1/7/2024	16,007,740	0.38%
Italy Buoni Poliennali Del Tesoro	16,221,000	3.40%	1/4/2028	15,715,646	0.38%
Italy Buoni Poliennali Del Tesoro	16,088,000	2.10%	15/7/2026	15,254,341	0.36%
Italy Buoni Poliennali Del Tesoro	15,000,000	1.45%	15/5/2025	14,353,080	0.34%
Italy Buoni Poliennali Del Tesoro	20,170,000	0.95%	1/3/2037	12,485,215	0.30%
Italy Buoni Poliennali Del Tesoro	12,728,000	3.85%	15/12/2029	12,360,147	0.30%
Italy Buoni Poliennali Del Tesoro	13,394,000	0.00%	1/8/2026	11,755,425	0.28%
Italy Buoni Poliennali Del Tesoro	12,028,000	3.00%	1/8/2029	11,227,033	0.27%
Italy Buoni Poliennali Del Tesoro	12,469,000	1.10%	1/4/2027	11,177,285	0.27%
Italy Buoni Poliennali Del Tesoro	10,585,000	4.50%	1/3/2024	10,752,802	0.26%
Italy Buoni Poliennali Del Tesoro	13,000,000	1.35%	1/4/2030	10,646,262	0.25%
Italy Buoni Poliennali Del Tesoro	12,958,000	0.45%	15/2/2029	10,382,315	0.25%
Italy Buoni Poliennali Del Tesoro	11,804,000	3.35%	1/3/2035	10,183,461	0.24%
Italy Buoni Poliennali Del Tesoro	10,313,000	4.00%	1/2/2037	9,577,646	0.23%
Italy Buoni Poliennali Del Tesoro	12,020,000	1.65%	1/3/2032	9,520,444	0.23%
Italy Buoni Poliennali Del Tesoro	9,738,000	0.00%	15/4/2024	9,363,013	0.22%
Italy Buoni Poliennali Del Tesoro	15,689,000	2.15%	1/9/2052	9,359,273	0.22%
Italy Buoni Poliennali Del Tesoro	16,217,000	1.50%	30/4/2045	9,056,710	0.22%
Italy Buoni Poliennali Del Tesoro	9,205,000	1.45%	15/11/2024	8,914,998	0.21%
Italy Buoni Poliennali Del Tesoro	10,600,000	3.45%	1/3/2048	8,635,238	0.21%
Italy Buoni Poliennali Del Tesoro	12,514,000	1.80%	1/3/2041	8,032,485	0.19%
Italy Buoni Poliennali Del Tesoro	10,439,000	0.95%	1/12/2031	7,762,737	0.19%
Italy Buoni Poliennali Del Tesoro	8,200,000	2.80%	1/12/2028	7,669,883	0.18%
Italy Buoni Poliennali Del Tesoro	9,420,000	3.25%	1/9/2046	7,450,694	0.18%
Italy Buoni Poliennali Del Tesoro	8,840,000	2.50%	1/12/2032	7,357,393	0.18%
Italy Buoni Poliennali Del Tesoro	6,853,000	3.75%	1/9/2024	6,911,142	0.17%
Italy Buoni Poliennali Del Tesoro	7,213,000	2.65%	1/12/2027	6,803,083	0.16%
Italy Buoni Poliennali Del Tesoro	7,837,000	2.95%	1/9/2038	6,298,113	0.15%
Italy Buoni Poliennali Del Tesoro	7,639,000	3.10%	1/3/2040	6,107,189	0.15%
Italy Buoni Poliennali Del Tesoro	8,300,000	0.60%	1/8/2031	6,053,341	0.14%
Italy Buoni Poliennali Del Tesoro	6,085,000	3.85%	1/9/2049	5,255,943	0.13%
Italy Buoni Poliennali Del Tesoro	6,817,000	2.45%	1/9/2050	4,479,978	0.11%
Italy Buoni Poliennali Del Tesoro	6,065,000	0.95%	1/6/2032	4,436,438	0.11%
Italy Buoni Poliennali Del Tesoro	5,520,000	0.95%	1/8/2030	4,318,485	0.10%
Italy Buoni Poliennali Del Tesoro	6,253,000	2.80%	1/3/2067	4,141,648	0.10%
Italy Buoni Poliennali Del Tesoro	3,600,000	5.00%	1/8/2034	3,650,497	0.09%
Italy Buoni Poliennali Del Tesoro	3,000,000	5.00%	1/8/2039	3,049,885	0.07%
Italy Buoni Poliennali Del Tesoro	2,300,000	5.75%	1/2/2033	2,494,215	0.06%
Italy Buoni Poliennali Del Tesoro	2,957,000	2.45%	1/9/2033	2,397,283	0.06%
Cassa Depositi e Prestiti SpA	1,300,000	2.13%	21/3/2026	1,227,370	0.03%
ACEA SpA	1,350,000	0.25%	28/7/2030	999,466	0.02%
A2A SpA	1,000,000	4.50%	19/9/2030	978,738	0.02%
Ferrovie dello Stato Italiane SpA	1,000,000	3.75%	14/4/2027	962,660	0.02%
AMCO-Asset Management Co. SpA	1,000,000	2.25%	17/7/2027	897,049	0.02%
Cassa Depositi e Prestiti SpA	900,000	3.50%	19/9/2027	869,772	0.02%
Hera SpA	880,000	2.50%	25/5/2029	796,207	0.02%
Hera SpA	885,000	0.25%	3/12/2030	649,357	0.02%
Italy Buoni Poliennali Del Tesoro	793,000	2.25%	1/9/2036	598,739	0.01%
Italy Buoni Poliennali Del Tesoro	1,000,000	2.15%	1/3/2072	549,423	0.01%
Cassa Depositi e Prestiti SpA	600,000	0.75%	30/6/2029	473,386	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Cassa Depositi e Prestiti SpA	400,000	1.50%	9/4/2025	380,690	0.01%
ACEA SpA	420,000	0.00%	28/9/2025	377,484	0.01%
Cassa Depositi e Prestiti SpA	400,000	1.00%	11/2/2030	313,551	0.01%
A2A SpA	300,000	1.50%	16/3/2028	259,246	0.01%
Italy Buoni Poliennali Del Tesoro	265,000	1.45%	1/3/2036	181,310	0.00%
Cassa Depositi e Prestiti SpA	200,000	1.00%	21/9/2028	166,158	0.00%
A2A SpA	200,000	0.63%	28/10/2032	136,287	0.00%
				781,518,654	18.69%
Latvia 0.09% (2021: 0.08%)					
Latvia Government International Bond	2,100,000	0.00%	17/3/2031	1,541,078	0.03%
Latvia Government International Bond	1,149,000	3.88%	25/3/2027	1,168,022	0.03%
Latvia Government International Bond	1,000,000	2.25%	15/2/2047	783,083	0.02%
Latvia Government International Bond	300,000	2.88%	30/4/2024	298,391	0.01%
				3,790,574	0.09%
Lithuania 0.12% (2021: 0.08%)					
Lithuania Government International Bond	2,000,000	2.13%	1/6/2032	1,748,771	0.04%
Lithuania Government International Bond	1,000,000	1.25%	22/10/2025	945,061	0.03%
Lithuania Government International Bond	1,000,000	2.13%	22/10/2035	837,568	0.02%
Lithuania Government International Bond	930,000	0.75%	15/7/2051	469,082	0.01%
Lithuania Government International Bond	1,000,000	0.50%	28/7/2050	457,012	0.01%
Lithuania Government International Bond	300,000	3.38%	22/1/2024	300,868	0.01%
Lithuania Government International Bond	100,000	2.13%	29/10/2026	96,352	0.00%
				4,854,714	0.12%
Luxembourg 0.09% (2021: 0.15%)					
State of the Grand-Duchy of Luxembourg	2,500,000	0.00%	24/3/2031	1,952,247	0.05%
Luxembourg Government Bond	2,000,000	0.63%	1/2/2027	1,815,223	0.04%
				3,767,470	0.09%
Netherlands 5.18% (2021: 5.29%)					
Netherlands Government Bond	20,481,000	0.00%	15/1/2027	18,371,583	0.44%
Netherlands Government Bond	16,500,000	0.00%	15/1/2029	13,984,819	0.33%
Netherlands Government Bond	11,961,000	2.00%	15/7/2024	11,832,539	0.28%
Netherlands Government Bond	10,367,596	4.00%	15/1/2037	11,579,837	0.28%
Netherlands Government Bond	9,990,000	3.75%	15/1/2042	11,226,354	0.27%
Netherlands Government Bond	11,500,000	0.00%	15/1/2024	11,194,724	0.27%
Netherlands Government Bond	10,845,000	2.75%	15/1/2047	10,822,514	0.26%
Netherlands Government Bond	10,920,000	0.75%	15/7/2028	9,833,061	0.24%
Netherlands Government Bond	8,750,000	2.50%	15/1/2033	8,443,732	0.20%
Netherlands Government Bond	10,300,000	0.50%	15/7/2032	8,275,461	0.20%
Netherlands Government Bond	8,810,010	0.25%	15/7/2029	7,500,631	0.18%
Netherlands Government Bond	6,000,000	5.50%	15/1/2028	6,767,055	0.16%
Netherlands Government Bond	7,000,000	0.25%	15/7/2025	6,587,513	0.16%
Netherlands Government Bond	8,297,232	0.50%	15/1/2040	5,664,812	0.14%
Netherlands Government Bond	7,392,000	0.00%	15/1/2038	4,811,522	0.11%
Netherlands Government Bond	5,282,000	0.00%	15/7/2031	4,157,525	0.10%
Netherlands Government Bond	4,000,000	0.00%	15/1/2026	3,682,532	0.09%
Netherlands Government Bond	7,200,000	0.00%	15/1/2052	3,447,989	0.08%
BNG Bank NV	3,500,000	2.75%	4/10/2027	3,445,486	0.08%
Netherlands Government Bond	3,500,000	0.00%	15/7/2030	2,836,607	0.07%
Nederlandse Waterschapsbank NV	3,000,000	0.63%	18/1/2027	2,718,875	0.06%
Netherlands Government Bond	3,000,000	2.00%	15/1/2054	2,551,502	0.06%
Nederlandse Waterschapsbank NV	2,600,000	0.13%	17/1/2024	2,520,565	0.06%
BNG Bank NV	2,400,000	0.25%	7/5/2025	2,244,548	0.05%
Nederlandse Waterschapsbank NV	2,500,000	0.50%	29/4/2030	2,067,640	0.05%
BNG Bank NV	2,000,000	0.25%	7/6/2024	1,919,810	0.05%
BNG Bank NV	2,100,000	1.88%	13/7/2032	1,869,106	0.04%
BNG Bank NV	2,000,000	1.50%	15/7/2039	1,545,541	0.04%
Nederlandse Waterschapsbank NV	2,200,000	0.75%	4/10/2041	1,420,808	0.03%
BNG Bank NV	1,500,000	1.00%	12/1/2026	1,408,875	0.03%
BNG Bank NV	1,500,000	0.50%	26/11/2025	1,393,403	0.03%
Nederlandse Waterschapsbank NV	1,400,000	2.75%	9/11/2027	1,375,816	0.03%
Royal Schiphol Group NV	1,493,000	0.00%	22/4/2025	1,364,867	0.03%
BNG Bank NV	1,700,000	1.25%	30/3/2037	1,304,397	0.03%
BNG Bank NV	1,500,000	0.13%	19/4/2033	1,094,624	0.03%
BNG Bank NV	1,500,000	0.13%	9/7/2035	1,019,480	0.02%
Nederlandse Waterschapsbank NV	1,800,000	0.38%	28/9/2046	980,228	0.02%
TenneT Holding BV	1,000,000	1.63%	17/11/2026	929,382	0.02%
BNG Bank NV	1,000,000	0.13%	11/4/2026	908,219	0.02%
BNG Bank NV	1,000,000	1.38%	21/10/2030	876,064	0.02%
BNG Bank NV	1,300,000	0.25%	22/11/2036	861,149	0.02%
TenneT Holding BV	1,000,000	2.38%	17/5/2033	859,453	0.02%
Netherlands Government Bond	898,000	0.75%	15/7/2027	824,282	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BNG Bank NV	1,000,000	1.50%	29/3/2038	784,472	0.02%
BNG Bank NV	1,000,000	0.00%	20/1/2031	774,825	0.02%
Nederlandse Waterschapsbank NV	1,000,000	0.25%	19/1/2032	771,660	0.02%
BNG Bank NV	990,000	0.25%	12/1/2032	762,679	0.02%
BNG Bank NV	1,000,000	0.88%	17/10/2035	752,117	0.02%
BNG Bank NV	1,000,000	0.01%	5/10/2032	734,522	0.02%
TenneT Holding BV	800,000	2.13%	17/11/2029	715,024	0.02%
TenneT Holding BV	800,000	0.13%	9/12/2027	674,774	0.02%
Nederlandse Waterschapsbank NV	1,000,000	0.13%	3/9/2035	674,527	0.02%
Stedin Holding NV	700,000	2.38%	3/6/2030	632,351	0.02%
TenneT Holding BV	700,000	0.88%	3/6/2030	564,014	0.01%
TenneT Holding BV	600,000	1.00%	13/6/2026	550,838	0.01%
Stedin Holding NV	622,000	0.00%	16/11/2026	541,085	0.01%
TenneT Holding BV	500,000	4.50%	28/10/2034	517,728	0.01%
TenneT Holding BV	700,000	1.50%	3/6/2039	490,629	0.01%
BNG Bank NV	500,000	1.13%	4/9/2024	483,865	0.01%
Nederlandse Waterschapsbank NV	600,000	0.05%	28/1/2030	483,420	0.01%
TenneT Holding BV	750,000	1.13%	9/6/2041	465,668	0.01%
Nederlandse Gasunie NV	500,000	1.00%	11/5/2026	459,041	0.01%
TenneT Holding BV	500,000	2.75%	17/5/2042	403,225	0.01%
Stedin Holding NV	500,000	0.50%	14/11/2029	402,289	0.01%
Nederlandse Waterschapsbank NV	400,000	3.25%	9/3/2027	401,255	0.01%
Nederlandse Waterschapsbank NV	500,000	1.50%	27/4/2038	393,763	0.01%
Nederlandse Waterschapsbank NV	500,000	1.25%	27/5/2036	389,118	0.01%
TenneT Holding BV	500,000	1.25%	24/10/2033	378,031	0.01%
Stedin Holding NV	400,000	0.88%	24/10/2025	370,110	0.01%
Nederlandse Waterschapsbank NV	500,000	0.00%	2/10/2034	342,180	0.01%
Royal Schiphol Group NV	400,000	0.38%	8/9/2027	338,916	0.01%
Enexis Holding NV	400,000	0.63%	17/6/2032	300,548	0.01%
Enexis Holding NV	300,000	0.88%	28/4/2026	275,939	0.01%
Royal Schiphol Group NV	373,000	0.88%	8/9/2032	274,948	0.01%
Alliander NV^	300,000	1.63%	Perpetual	274,474	0.01%
Royal Schiphol Group NV	364,000	0.75%	22/4/2033	258,825	0.01%
TenneT Holding BV	300,000	2.00%	5/6/2034	243,472	0.01%
Nederlandse Gasunie NV	300,000	0.38%	3/10/2031	222,531	0.01%
TenneT Holding BV	385,000	0.50%	30/11/2040	213,185	0.01%
TenneT Holding BV	200,000	4.75%	28/10/2042	210,597	0.00%
BNG Bank NV	200,000	0.63%	19/6/2027	179,666	0.00%
Royal Schiphol Group NV	200,000	1.50%	5/11/2030	164,811	0.00%
Alliander NV	200,000	0.38%	10/6/2030	158,380	0.00%
TenneT Holding BV	200,000	0.88%	16/6/2035	138,378	0.00%
				216,692,810	5.18%
Portugal 1.73% (2021: 1.81%)					
Portugal Obrigacoes do Tesouro OT	13,651,000	0.70%	15/10/2027	12,297,507	0.29%
Portugal Obrigacoes do Tesouro OT	9,600,000	5.65%	15/2/2024	9,898,672	0.24%
Portugal Obrigacoes do Tesouro OT	7,000,000	0.48%	18/10/2030	5,640,006	0.13%
Portugal Obrigacoes do Tesouro OT	7,000,000	0.30%	17/10/2031	5,342,382	0.13%
Portugal Obrigacoes do Tesouro OT	6,000,000	2.25%	18/4/2034	5,247,500	0.13%
Portugal Obrigacoes do Tesouro OT	5,000,000	2.88%	21/7/2026	4,997,180	0.12%
Portugal Obrigacoes do Tesouro OT	4,500,000	3.88%	15/2/2030	4,680,441	0.11%
Portugal Obrigacoes do Tesouro OT	3,913,000	1.95%	15/6/2029	3,642,965	0.09%
Portugal Obrigacoes do Tesouro OT	4,200,000	1.65%	16/7/2032	3,556,204	0.08%
Portugal Obrigacoes do Tesouro OT	3,791,000	0.90%	12/10/2035	2,730,612	0.07%
Portugal Obrigacoes do Tesouro OT	2,500,000	4.13%	14/4/2027	2,616,707	0.06%
Portugal Obrigacoes do Tesouro OT	2,400,000	4.10%	15/4/2037	2,466,200	0.06%
Portugal Obrigacoes do Tesouro OT	2,230,000	4.10%	15/2/2045	2,312,419	0.06%
Portugal Obrigacoes do Tesouro OT	3,500,000	1.15%	11/4/2042	2,217,090	0.05%
Portugal Obrigacoes do Tesouro OT	2,000,000	2.88%	15/10/2025	1,998,701	0.05%
Portugal Obrigacoes do Tesouro OT	1,500,000	2.13%	17/10/2028	1,428,804	0.03%
Portugal Obrigacoes do Tesouro OT	1,854,000	1.00%	12/4/2052	916,218	0.02%
Caixa Geral de Depositos SA^	400,000	5.75%	31/10/2028	404,115	0.01%
				72,393,723	1.73%
Slovakia 0.44% (2021: 0.51%)					
Slovakia Government Bond	4,800,000	0.63%	22/5/2026	4,390,906	0.10%
Slovakia Government Bond	4,739,000	1.00%	14/5/2032	3,770,243	0.09%
Slovakia Government Bond	2,250,000	0.25%	14/5/2025	2,094,610	0.05%
Slovakia Government Bond	2,600,000	1.88%	9/3/2037	2,019,245	0.05%
Slovakia Government Bond	2,195,000	0.75%	9/4/2030	1,794,851	0.04%
Slovakia Government Bond	1,529,000	2.25%	12/6/2068	1,083,607	0.03%
Slovakia Government Bond	1,220,000	0.38%	21/4/2036	773,126	0.02%
Slovakia Government Bond	900,000	1.00%	9/10/2030	739,931	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Slovakia Government Bond	700,000	1.38%	21/1/2027	650,210	0.02%
Slovakia Government Bond	750,000	2.00%	17/10/2047	530,567	0.01%
SPP-Distribucia A.S.	700,000	1.00%	9/6/2031	457,867	0.01%
				18,305,163	0.44%
Slovenia 0.37% (2021: 0.34%)					
Slovenia Government Bond	4,800,000	1.00%	6/3/2028	4,277,823	0.10%
Slovenia Government Bond	4,158,000	2.25%	3/3/2032	3,667,576	0.09%
Slovenia Government Bond	2,500,000	0.00%	13/2/2026	2,299,065	0.06%
Slovenia Government Bond	2,140,000	0.28%	14/1/2030	1,681,727	0.04%
Slovenia Government Bond	1,500,000	1.19%	14/3/2029	1,312,400	0.03%
Slovenia Government Bond	1,500,000	3.13%	7/8/2045	1,290,331	0.03%
Slovenia Government Bond	600,000	1.50%	25/3/2035	456,135	0.01%
Slovenia Government Bond	340,000	0.00%	12/2/2031	250,725	0.01%
Slovenia Government Bond	470,000	0.49%	20/10/2050	201,291	0.00%
Slovenia Government Bond	600,000	0.69%	3/3/2081	194,019	0.00%
				15,631,092	0.37%
Spain 12.74% (2021: 12.75%)					
Spain Government Bond	61,459,000	0.00%	31/5/2024	59,027,081	1.41%
Spain Government Bond	59,249,000	0.00%	31/1/2026	53,981,397	1.29%
Spain Government Bond	43,765,000	0.80%	30/7/2029	37,334,528	0.89%
Spain Government Bond	34,383,000	0.00%	31/1/2027	30,310,063	0.73%
Spain Government Bond	34,315,000	0.00%	31/1/2028	29,244,165	0.70%
Spain Government Bond	26,478,000	1.40%	30/4/2028	24,172,590	0.58%
Spain Government Bond	25,445,000	2.55%	31/10/2032	23,212,698	0.56%
Spain Government Bond	24,000,000	0.00%	31/5/2025	22,331,279	0.53%
Spain Government Bond	26,539,000	0.70%	30/4/2032	20,610,654	0.49%
Spain Government Bond	21,500,000	0.00%	31/1/2025	20,241,208	0.48%
Spain Government Bond	21,750,000	0.10%	30/4/2031	16,562,415	0.40%
Spain Government Bond	22,161,000	0.85%	30/7/2037	14,680,316	0.35%
Spain Government Bond	13,038,000	4.70%	30/7/2041	14,455,592	0.35%
Spain Government Bond	9,984,000	5.15%	31/10/2028	10,972,956	0.26%
Spain Government Bond	16,352,000	1.20%	31/10/2040	10,670,420	0.26%
Spain Government Bond	12,060,000	0.60%	31/10/2029	10,116,253	0.24%
Spain Government Bond	11,251,000	1.45%	30/4/2029	10,110,293	0.24%
Spain Government Bond	11,543,000	2.90%	31/10/2046	9,865,943	0.24%
Spain Government Bond	11,625,000	0.50%	31/10/2031	9,009,337	0.22%
Spain Government Bond	7,443,000	5.15%	31/10/2044	8,805,466	0.21%
Spain Government Bond	9,876,000	2.70%	31/10/2048	7,997,388	0.19%
Spain Government Bond - EUR	8,000,000	0.80%	30/7/2027	7,210,829	0.17%
Spain Government Bond	11,097,000	1.90%	31/10/2052	7,060,136	0.17%
Spain Government Bond	7,409,000	3.45%	30/7/2043	6,823,303	0.16%
Spain Government Bond	6,200,000	3.45%	30/7/2066	5,477,480	0.13%
Spain Government Bond	5,199,000	4.20%	31/1/2037	5,419,474	0.13%
Spain Government Bond	6,000,000	0.50%	30/4/2030	4,915,037	0.12%
Spain Government Bond	5,200,000	1.95%	30/7/2030	4,715,769	0.11%
Spain Government Bond	4,602,000	1.25%	31/10/2030	3,935,363	0.09%
Spain Government Bond	4,000,000	0.80%	30/7/2027	3,605,415	0.09%
Spain Government Bond	3,947,000	1.40%	30/7/2028	3,587,245	0.09%
Spain Government Bond	3,603,000	1.95%	30/4/2026	3,481,628	0.08%
Spain Government Bond	6,775,000	1.45%	31/10/2071	3,098,760	0.07%
Spain Government Bond	3,000,000	1.85%	30/7/2035	2,428,848	0.06%
Spain Government Bond	4,458,000	1.00%	31/10/2050	2,306,249	0.06%
Spain Government Bond	2,000,000	4.90%	30/7/2040	2,281,835	0.05%
Autonomous Community of Madrid Spain	2,200,000	1.72%	30/4/2032	1,842,379	0.04%
Autonomous Community of Madrid Spain	1,900,000	1.83%	30/4/2025	1,841,288	0.04%
Autonomous Community of Madrid Spain	1,700,000	2.82%	31/10/2029	1,627,394	0.04%
Autonomous Community of Andalusia Spain	2,000,000	0.50%	30/4/2031	1,541,858	0.04%
Adif-Alta Velocidad	1,500,000	1.88%	28/1/2025	1,455,949	0.03%
Basque Government	1,500,000	1.88%	30/7/2033	1,248,965	0.03%
Spain Government Bond	1,983,000	1.00%	30/7/2042	1,205,189	0.03%
Instituto de Credito Oficial	1,250,000	0.00%	30/4/2027	1,087,103	0.03%
Autonomous Community of Madrid Spain	1,270,000	0.16%	30/7/2028	1,060,966	0.03%
Spain Government Bond	1,192,000	2.35%	30/7/2033	1,058,236	0.03%
Autonomous Community of Madrid Spain	1,000,000	4.30%	15/9/2026	1,033,764	0.02%
Autonomous Community of Madrid Spain	1,000,000	4.13%	21/5/2024	1,012,391	0.02%
Adif Alta Velocidad	1,200,000	0.55%	31/10/2031	902,407	0.02%
Adif-Alta Velocidad	1,000,000	0.95%	30/4/2027	901,489	0.02%
Instituto de Credito Oficial	1,000,000	0.00%	30/4/2026	901,220	0.02%
Basque Government	1,100,000	0.45%	30/4/2032	823,858	0.02%
Junta de Castilla y Leon	1,000,000	0.43%	30/4/2030	799,492	0.02%
Adif-Alta Velocidad	1,000,000	0.55%	30/4/2030	797,398	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Instituto de Credito Oficial	600,000	0.25%	30/4/2024	579,152	0.01%
Fondo de Titulizacion Del Deficit Del Sistema Electrico FTA	400,000	0.01%	17/9/2025	368,234	0.01%
Comunidad Autonoma de Canarias	300,000	0.71%	31/10/2031	230,010	0.01%
Basque Government	300,000	0.25%	30/4/2031	228,490	0.01%
Total Fixed Income				532,606,645	12.74%
Total Transferable Securities				4,141,073,231	99.06%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments (0.35%) (2021: 0.19%)							
Hedge Share Class Level Forward Currency Exchange Contracts (0.35%) (2021: 0.19%)							
EUR	143,812,389	GBP	(127,115,771)	HSBC Bank	4/1/2023	539,926	0.01%
EUR	143,720,147	GBP	(127,134,842)	HSBC Bank	4/1/2023	426,189	0.01%
EUR	143,684,106	GBP	(127,166,627)	Morgan Stanley	4/1/2023	354,323	0.01%
EUR	143,381,603	GBP	(127,122,129)	HSBC Bank	4/1/2023	101,973	0.00%
EUR	1,198,452	GBP	(1,029,889)	Morgan Stanley	4/1/2023	37,662	0.00%
EUR	6,578,175	GBP	(5,806,417)	JPMorgan Chase Bank	4/1/2023	33,750	0.00%
EUR	1,902,578	GBP	(1,675,205)	Toronto-Dominion Bank	4/1/2023	14,451	0.00%
EUR	201,167	GBP	(174,209)	Toronto-Dominion Bank	4/1/2023	4,816	0.00%
EUR	49,741	GBP	(42,899)	JPMorgan Chase Bank	4/1/2023	1,389	0.00%
EUR	19,905	GBP	(17,041)	BNP Paribas	4/1/2023	698	0.00%
EUR	9,905	GBP	(8,559)	BNP Paribas	4/1/2023	258	0.00%
EUR	6,055	GBP	(5,205)	JPMorgan Chase Bank	4/1/2023	188	0.00%
CHF	46,434	EUR	(47,072)	Toronto-Dominion Bank	2/2/2023	14	0.00%
EUR	57	GBP	(50)	Morgan Stanley	4/1/2023	1	0.00%
EUR	516	CHF	(509)	Toronto-Dominion Bank	4/1/2023	1	0.00%
EUR	120	CHF	(118)	State Street Bank & Trust Co.	4/1/2023	—	0.00%
EUR	1,160	CHF	(1,144)	State Street Bank & Trust Co.	2/2/2023	—	0.00%
EUR	47,024	CHF	(46,434)	Toronto-Dominion Bank	4/1/2023	(1)	(0.00%)
EUR	163	CHF	(161)	Toronto-Dominion Bank	4/1/2023	(1)	(0.00%)
CHF	1,092	EUR	(1,115)	State Street Bank & Trust Co.	4/1/2023	(9)	(0.00%)
EUR	151,151	GBP	(134,284)	UBS AG	2/2/2023	(10)	(0.00%)
GBP	2,030	EUR	(2,326)	Toronto-Dominion Bank	4/1/2023	(38)	(0.00%)
GBP	6,807	EUR	(7,719)	JPMorgan Chase Bank	4/1/2023	(47)	(0.00%)
GBP	5,530	EUR	(6,325)	JPMorgan Chase Bank	4/1/2023	(92)	(0.00%)
GBP	14,117	EUR	(16,094)	JPMorgan Chase Bank	4/1/2023	(183)	(0.00%)
GBP	6,861	EUR	(7,987)	BNP Paribas	4/1/2023	(254)	(0.00%)
GBP	43,739	EUR	(49,553)	JPMorgan Chase Bank	4/1/2023	(254)	(0.00%)
CHF	46,130	EUR	(47,100)	Toronto-Dominion Bank	4/1/2023	(382)	(0.00%)
EUR	12,862,429	GBP	(11,426,725)	JPMorgan Chase Bank	2/2/2023	(391)	(0.00%)
GBP	13,287	EUR	(15,443)	State Street Bank & Trust Co.	4/1/2023	(467)	(0.00%)
GBP	49,256	EUR	(56,152)	JPMorgan Chase Bank	4/1/2023	(635)	(0.00%)
GBP	30,752	EUR	(35,644)	UBS AG	4/1/2023	(983)	(0.00%)
GBP	460,572	EUR	(520,452)	JPMorgan Chase Bank	4/1/2023	(1,340)	(0.00%)
GBP	37,069	EUR	(43,185)	JPMorgan Chase Bank	4/1/2023	(1,404)	(0.00%)
GBP	176,735	EUR	(200,723)	Toronto-Dominion Bank	4/1/2023	(1,525)	(0.00%)
GBP	48,737	EUR	(56,729)	JPMorgan Chase Bank	4/1/2023	(1,798)	(0.00%)
GBP	281,392	EUR	(327,740)	JPMorgan Chase Bank	4/1/2023	(10,582)	(0.00%)
GBP	127,122,129	EUR	(143,200,704)	HSBC Bank	2/2/2023	(102,038)	(0.00%)
GBP	127,166,627	EUR	(143,504,127)	Morgan Stanley	2/2/2023	(355,371)	(0.01%)
GBP	13,818,563	EUR	(15,957,120)	JPMorgan Chase Bank	4/1/2023	(382,188)	(0.01%)
GBP	127,134,842	EUR	(143,536,791)	HSBC Bank	2/2/2023	(423,815)	(0.01%)
GBP	127,115,771	EUR	(143,632,017)	HSBC Bank	2/2/2023	(540,508)	(0.01%)
GBP	167,451,175	EUR	(193,382,625)	Toronto-Dominion Bank	4/1/2023	(4,648,039)	(0.11%)
GBP	167,585,190	EUR	(193,542,087)	Morgan Stanley	4/1/2023	(4,656,453)	(0.11%)
GBP	167,267,031	EUR	(193,344,350)	BNP Paribas	4/1/2023	(4,817,314)	(0.12%)
						(14,430,483)	(0.35%)
Total OTC Financial Derivative Instruments						(14,430,483)	(0.35%)
Total Investments						4,126,642,748	98.71%

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	53,806,952	1.29%
Net Assets	4,180,449,700	100.00%

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	3,065,461,133	72.86%
(b)	Transferable securities dealt in on another regulated market	1,075,612,098	25.56%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	1,515,639	0.04%
(f)	Other assets	64,915,070	1.54%
Total Assets		4,207,503,940	100.00%

[^]Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2022	EUR (€) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,141,073,231	5,635,788,040
Financial Derivative Instruments	3,17	1,515,639	11,508,183
Cash	3	20,987,355	13,846,015
Unrealised Appreciation on Spot Currency Contracts		1,366	2
Receivables:			
Interest and Dividends		30,164,764	27,056,197
Capital Shares Issued		5,684,352	11,132,153
Investments Sold		8,077,233	1,505,460
Total Current Assets		4,207,503,940	5,700,836,050
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	15,946,122	482,996
Bank Overdraft		—	13,971
Payables and Other Liabilities:			
Investments Purchased		9,818,100	20,943,376
Capital Shares Redeemed		916,578	3,395,013
Management Fees Payable	12	373,440	474,745
Total Current Liabilities		27,054,240	25,310,101
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,180,449,700	5,675,525,949

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
CHF Hedged Acc¹			
EUR (€) Equivalent	45,476	—	—
Net Assets	44,904	—	—
Number of Shares Outstanding	500	—	—
Net Asset Value Per Share²	89.81	—	—
EUR Acc			
Net Assets	2,363,361,264	2,704,623,900	2,791,150,732
Number of Shares Outstanding	12,048,861	11,268,812	11,223,599
Net Asset Value Per Share²	196.15	240.01	248.69
Investor EUR			
Net Assets	64,541,671	105,936,306	183,952,406
Number of Shares Outstanding	349,062	468,233	784,694
Net Asset Value Per Share²	184.90	226.25	234.43
Institutional Plus EUR Acc			
Net Assets	1,181,378,231	2,043,037,748	2,134,672,552
Number of Shares Outstanding	11,346,745	16,046,300	16,190,788
Net Asset Value Per Share²	104.12	127.32	131.84
GBP Hedged Acc			
EUR (€) Equivalent	554,013,240	803,587,159	792,634,444
Net Assets	491,537,666	674,694,055	709,483,103
Number of Shares Outstanding	4,523,891	5,126,161	5,237,988
Net Asset Value Per Share²	108.65	131.62	135.45
USD Acc			
EUR (€) Equivalent	17,109,818	18,340,836	17,582,166
Net Assets	18,260,453	20,857,199	21,512,659
Number of Shares Outstanding	206,162	180,608	167,097
Net Asset Value Per Share²	88.57	115.48	128.74

¹ The share class was launched on 17 May 2022.

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		32,216,558	34,645,567
Other Income		8,144	—
Net Loss on Financial Instruments		(1,016,517,993)	(178,931,338)
Total Investment Loss		(984,293,291)	(144,285,771)
Expenses			
Management Fees	12	4,705,871	5,578,008
Transaction Fees and Commissions		1,092	—
Total Expenses		4,706,963	5,578,008
Finance Costs			
Interest Expense		121,267	262,813
Total Finance Costs		121,267	262,813
Net Investment Loss		(989,121,521)	(150,126,592)
Net Decrease in Net Assets		(989,121,521)	(150,126,592)

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(989,121,521)	(150,126,592)
Capital Transactions		
Subscriptions	1,177,620,104	1,336,516,304
Redemptions	(1,683,574,832)	(1,430,856,063)
Total Capital Transactions	(505,954,728)	(94,339,759)
Total Decrease for the Year	(1,495,076,249)	(244,466,351)
Net Assets		
Beginning of Year	5,675,525,949	5,919,992,300
End of Year	4,180,449,700	5,675,525,949

Vanguard Euro Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- It was an especially tough year for global bonds. With yields rising and bond prices falling, global fixed income markets ended the year down significantly.
- In this environment, the fund's benchmark index returned -15.15% for the 12 months ended 31 December 2022.
- Each sector within the index posted negative returns, but non-corporates, which make up a little less than a quarter of the benchmark, lost the most ground. Within non-corporates, the largest detractors were supranationals, foreign agencies and sovereigns.
- Each country within the index also posted negative returns for the year. The largest constituents – supranationals, France and Germany – were no exception.
- Longer-dated bonds weighed on performance. Quality was a mixed bag.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg EUR Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-15.19%	-2.25%	0.33%
Benchmark	-15.15	-2.16	0.45
Tracking Difference*	-0.04		
Investor EUR	-15.19%	-2.27%	0.30%
Benchmark	-15.15	-2.16	0.45
Tracking Difference*	-0.04		
Institutional Plus EUR Acc	-15.16%	-2.19%	0.23%
Benchmark	-15.15	-2.16	0.25
Tracking Difference*	-0.01		
GBP Hedged Acc	-14.27%	-1.38%	0.78%
Benchmark	-14.19	-1.22	0.96
Tracking Difference*	-0.08		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: Institutional Plus EUR Acc, 6 December 2013; GBP Hedged Acc, 31 January 2014.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal Euro (€)	Cost EUR (€)		Principal Euro (€)	Proceeds EUR (€)
Purchases			Sales		
European Union 1.63% 4/12/2029	12,936,000	12,054,845	European Financial Stability Facility 1.50% 15/12/2025	6,000,000	5,826,300
European Financial Stability Facility 1.50% 15/12/2025	11,750,000	11,599,103	European Financial Stability Facility 0.13% 17/10/2023	5,630,000	5,572,183
European Union 0.80% 4/7/2025	9,750,000	9,441,339	European Financial Stability Facility 0.00% 20/1/2031	5,420,000	4,578,069
European Investment Bank 0.13% 20/6/2029	7,500,000	7,272,690	European Investment Bank 0.00% 16/10/2023	4,600,000	4,535,542
European Union 1.00% 6/7/2032	6,500,000	6,075,032	European Financial Stability Facility 0.00% 24/4/2023	4,500,000	4,503,150
European Union 2.75% 4/12/2037	5,941,000	5,922,406	European Union 0.40% 4/2/2037	6,110,942	4,473,564
European Union 2.00% 4/10/2027	6,006,000	5,920,133	European Financial Stability Facility 0.20% 17/1/2024	4,400,000	4,337,564
European Union 0.40% 4/2/2037	6,800,000	5,054,710	European Union 0.00% 4/10/2030	5,389,000	4,238,125
European Financial Stability Facility 0.13% 18/3/2030	4,800,000	4,261,310	European Investment Bank 0.13% 20/6/2029	4,850,000	4,223,313
European Union 0.70% 6/7/2051	4,835,000	4,022,521	European Union 0.00% 4/7/2029	4,916,000	4,035,151
Australia & New Zealand Banking Group Ltd. 3.21% 15/11/2024	4,000,000	4,022,480	European Financial Stability Facility 1.88% 23/5/2023	3,750,000	3,814,875
European Union 3.38% 4/11/2042	3,789,000	3,810,409	European Investment Bank 0.05% 16/1/2030	4,268,000	3,692,408
Bank of Montreal 1.00% 5/4/2026	3,800,000	3,789,334	Cie de Financement Foncier SA 0.88% 11/9/2028	4,000,000	3,658,240
European Financial Stability Facility 0.88% 5/9/2028	3,500,000	3,476,620	European Investment Bank 0.00% 23/5/2023	3,600,000	3,597,952
European Union 1.25% 4/2/2043	3,750,000	3,448,296	European Investment Bank 0.63% 22/1/2029	3,000,000	3,121,200
Cie de Financement Foncier SA 2.38% 15/3/2030	3,500,000	3,446,020	European Union 0.00% 6/7/2026	3,275,000	3,101,383
JPMorgan Chase & Co. 1.96% 23/3/2030	3,450,000	3,431,252	European Union 0.45% 4/7/2041	4,273,437	3,034,138
European Financial Stability Facility 2.38% 11/4/2028	3,400,000	3,341,220	United Overseas Bank Ltd. 0.25% 11/9/2023	2,900,000	2,865,688
CDP Financial, Inc. 1.13% 6/4/2027	3,300,000	3,285,348	Credit Agricole Public Sector SCF SA 1.88% 7/6/2023	2,800,000	2,861,572
European Investment Bank 1.50% 15/6/2032	3,400,000	3,284,297	Banque Federative du Credit Mutuel SA 0.75% 15/6/2023	2,700,000	2,686,986

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

Financial Statements

Statement of Investments

31 December 2022

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.58% (2021: 98.67%)					
Fixed Income 98.58% (2021: 98.67%)					
Andorra 0.02% (2021: 0.02%)					
Andorra International Bond	300,000	1.25%	6/5/2031	237,736	0.01%
Andorra International Bond	200,000	1.25%	23/2/2027	178,948	0.01%
				416,684	0.02%
Australia 1.95% (2021: 1.95%)					
Australia & New Zealand Banking Group Ltd.	4,000,000	3.21%	15/11/2024	3,977,702	0.21%
Westpac Banking Corp.	2,300,000	1.08%	5/4/2027	2,076,216	0.11%
National Australia Bank Ltd.	2,000,000	0.01%	6/1/2029	1,624,379	0.08%
Commonwealth Bank of Australia	1,900,000	0.88%	19/2/2029	1,624,046	0.08%
Westpac Banking Corp.	1,600,000	0.38%	2/4/2026	1,448,786	0.08%
National Australia Bank Ltd.	1,500,000	1.38%	30/8/2028	1,330,354	0.07%
Commonwealth Bank of Australia	1,300,000	0.13%	15/10/2029	1,034,518	0.05%
Aurizon Network Pty Ltd.	1,000,000	3.13%	1/6/2026	961,449	0.05%
Australia & New Zealand Banking Group Ltd.	1,000,000	0.75%	29/9/2026	901,784	0.05%
Westpac Banking Corp.	1,000,000	1.45%	17/7/2028	884,539	0.05%
National Australia Bank Ltd.	900,000	0.25%	20/5/2024	865,459	0.05%
Westpac Banking Corp.	900,000	0.50%	16/1/2025	847,520	0.04%
Toyota Finance Australia Ltd.	811,000	2.28%	21/10/2027	767,801	0.04%
Macquarie Group Ltd.	850,000	0.35%	3/3/2028	687,634	0.04%
Toyota Finance Australia Ltd.	700,000	0.25%	9/4/2024	673,854	0.04%
Glencore Finance Europe Ltd.	700,000	1.75%	17/3/2025	664,562	0.03%
Glencore Capital Finance DAC	800,000	1.13%	10/3/2028	658,848	0.03%
BHP Billiton Finance Ltd.	700,000	3.13%	29/4/2033	633,997	0.03%
Glencore Finance Europe Ltd.	700,000	1.50%	15/10/2026	627,782	0.03%
Wesfarmers Ltd.	822,000	0.95%	21/10/2033	592,043	0.03%
BHP Billiton Finance Ltd.	600,000	3.25%	24/9/2027	591,857	0.03%
Commonwealth Bank of Australia	600,000	1.13%	18/1/2028	530,395	0.03%
Westpac Banking Corp. ^	600,000	0.77%	13/5/2031	507,933	0.03%
Westpac Banking Corp.	500,000	3.11%	23/11/2027	489,070	0.03%
Scentre Group Trust 1	500,000	2.25%	16/7/2024	485,512	0.03%
Transurban Finance Co. Pty Ltd.	500,000	2.00%	28/8/2025	480,486	0.03%
APA Infrastructure Ltd.	500,000	2.00%	22/3/2027	456,179	0.02%
CIMIC Finance Ltd.	600,000	1.50%	28/5/2029	447,538	0.02%
Woolworths Group Ltd.	540,000	0.38%	15/11/2028	424,463	0.02%
Glencore Capital Finance DAC	550,000	0.75%	1/3/2029	421,901	0.02%
Australia & New Zealand Banking Group Ltd. ^	450,000	1.13%	21/11/2029	416,144	0.02%
Sydney Airport Finance Co. Pty Ltd.	400,000	2.75%	23/4/2024	393,034	0.02%
Transurban Finance Co. Pty Ltd.	400,000	1.88%	16/9/2024	390,215	0.02%
Aurizon Network Pty Ltd.	400,000	2.00%	18/9/2024	386,204	0.02%
Ausgrid Finance Pty Ltd.	400,000	1.25%	30/7/2025	374,193	0.02%
National Australia Bank Ltd.	400,000	2.13%	24/5/2028	370,956	0.02%
Stockland Trust	400,000	1.63%	27/4/2026	354,662	0.02%
Ausgrid Finance Pty Ltd.	478,000	0.88%	7/10/2031	354,314	0.02%
Transurban Finance Co. Pty Ltd.	400,000	1.75%	29/3/2028	352,707	0.02%
Amcor UK Finance plc	400,000	1.13%	23/6/2027	351,602	0.02%
Telstra Corp., Ltd.	400,000	1.38%	26/3/2029	346,102	0.02%
Macquarie Group Ltd.	400,000	0.63%	3/2/2027	344,348	0.02%
BHP Billiton Finance Ltd.	400,000	1.50%	29/4/2030	340,036	0.02%
Telstra Corp., Ltd.	400,000	1.00%	23/4/2030	330,267	0.02%
APA Infrastructure Ltd.	400,000	0.75%	15/3/2029	320,481	0.02%
Origin Energy Finance Ltd.	400,000	1.00%	17/9/2029	312,393	0.02%
AusNet Services Holdings Pty Ltd.	400,000	0.63%	25/8/2030	305,262	0.02%
Australia & New Zealand Banking Group Ltd. ^	350,000	0.67%	5/5/2031	297,122	0.02%
Commonwealth Bank of Australia ^	300,000	1.94%	3/10/2029	282,666	0.01%
Toyota Finance Australia Ltd.	331,000	0.44%	13/1/2028	282,495	0.01%
APA Infrastructure Ltd.	400,000	1.25%	15/3/2033	282,288	0.01%
AusNet Services Holdings Pty Ltd.	300,000	1.50%	26/2/2027	269,893	0.01%
Brambles Finance plc	300,000	1.50%	4/10/2027	269,661	0.01%
Worley US Finance Sub Ltd.	300,000	0.88%	9/6/2026	260,773	0.01%
Transurban Finance Co. Pty Ltd.	300,000	1.45%	16/5/2029	253,902	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	300,000	1.45%	28/3/2029	239,485	0.01%
Toyota Finance Australia Ltd.	251,000	0.06%	13/1/2025	234,488	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Vicinity Centres Trust	300,000	1.13%	7/11/2029	222,332	0.01%
Computershare US, Inc.	300,000	1.13%	7/10/2031	219,268	0.01%
Telstra Corp., Ltd.	200,000	1.13%	14/4/2026	184,251	0.01%
Sydney Airport Finance Co. Pty Ltd.	200,000	1.75%	26/4/2028	174,179	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	200,000	1.75%	11/4/2028	168,612	0.01%
Transurban Finance Co. Pty Ltd.	100,000	3.00%	8/4/2030	91,549	0.00%
Glencore Capital Finance DAC	100,000	1.25%	1/3/2033	68,127	0.00%
				37,562,618	1.95%
Austria 1.56% (2021: 1.36%)					
Raiffeisenlandesbank Niederoesterreich-Wien AG	2,000,000	2.00%	5/1/2026	1,918,768	0.10%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1,700,000	0.01%	3/9/2029	1,365,088	0.07%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1,400,000	0.01%	2/10/2029	1,122,202	0.06%
Raiffeisen Bank International AG	900,000	0.25%	22/1/2025	819,274	0.04%
Erste Group Bank AG	1,000,000	0.01%	11/9/2029	802,642	0.04%
HYPONOE Landesbank fuer Niederoesterreich und Wien AG	900,000	0.01%	1/10/2026	794,716	0.04%
Erste Group Bank AG	1,000,000	0.25%	14/9/2029	773,391	0.04%
JAB Holdings BV	800,000	1.25%	22/5/2024	772,860	0.04%
Raiffeisenlandesbank Oberoesterreich AG	800,000	2.50%	28/6/2029	757,117	0.04%
Raiffeisen-Landesbank Steiermark AG	900,000	1.38%	11/5/2033	738,768	0.04%
OMV AG	800,000	0.00%	3/7/2025	734,496	0.04%
Erste Group Bank AG	800,000	0.63%	17/4/2026	732,199	0.04%
Erste Group Bank AG	800,000	0.01%	12/7/2028	667,138	0.03%
Erste Group Bank AG	700,000	2.50%	19/9/2030	658,115	0.03%
Erste Group Bank AG	700,000	1.50%	7/4/2026	650,727	0.03%
Raiffeisen Bank International AG	800,000	0.13%	3/12/2029	636,876	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	900,000	0.38%	15/1/2035	624,238	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	700,000	1.13%	31/7/2028	622,080	0.03%
HYPONOE Landesbank fuer Niederoesterreich und Wien AG	700,000	0.01%	18/6/2027	603,813	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	600,000	0.63%	3/3/2025	565,227	0.03%
Volksbank Wien AG	700,000	0.13%	19/11/2029	561,549	0.03%
UniCredit Bank Austria AG	600,000	0.63%	16/1/2026	552,758	0.03%
Erste Group Bank AG	600,000	0.88%	13/5/2027	525,031	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	600,000	0.88%	30/1/2029	517,200	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	600,000	0.01%	21/1/2028	508,384	0.03%
Raiffeisen Bank International AG^	500,000	7.38%	20/12/2032	495,200	0.03%
OMV AG	500,000	1.50%	9/4/2024	489,311	0.03%
Erste Group Bank AG	600,000	0.13%	17/5/2028	484,673	0.03%
JAB Holdings BV	500,000	1.75%	25/6/2026	464,617	0.02%
Telekom Finanzmanagement GmbH	500,000	1.50%	7/12/2026	461,795	0.02%
Raiffeisen Bank International AG	400,000	5.75%	27/1/2028	410,450	0.02%
OMV AG	400,000	3.50%	27/9/2027	399,895	0.02%
Erste Group Bank AG	500,000	0.10%	15/1/2030	398,959	0.02%
UniCredit Bank Austria AG	500,000	0.25%	21/6/2030	398,583	0.02%
Mondi Finance Europe GmbH	400,000	2.38%	1/4/2028	369,451	0.02%
OMV AG	400,000	1.00%	14/12/2026	365,252	0.02%
JAB Holdings BV	400,000	2.50%	25/6/2029	355,770	0.02%
UniCredit Bank Austria AG	400,000	0.25%	4/6/2027	349,810	0.02%
OMV AG	450,000	1.00%	3/7/2034	321,698	0.02%
OMV AG^	300,000	6.25%	Perpetual	309,409	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	500,000	0.38%	25/3/2041	298,206	0.02%
OMV AG^	300,000	2.88%	Perpetual	289,273	0.02%
Vienna Insurance Group AG Wiener Versicherung Gruppe^	300,000	3.75%	2/3/2046	283,690	0.02%
OMV AG	300,000	2.00%	9/4/2028	278,109	0.01%
JAB Holdings BV	400,000	2.25%	19/12/2039	270,604	0.01%
Erste Group Bank AG	300,000	0.05%	16/9/2025	270,588	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe^	300,000	4.88%	15/6/2042	268,741	0.01%
OMV AG^	300,000	2.50%	Perpetual	267,231	0.01%
Raiffeisen Bank International AG^	300,000	1.50%	12/3/2030	250,092	0.01%
OMV AG^	300,000	2.88%	Perpetual	244,397	0.01%
Raiffeisen Bank International AG^	300,000	1.38%	17/6/2033	212,611	0.01%
Erste Group Bank AG	300,000	0.50%	12/1/2037	201,357	0.01%
UNIQA Insurance Group AG^	200,000	6.00%	27/7/2046	199,698	0.01%
Raiffeisen Bank International AG	200,000	4.13%	8/9/2025	196,666	0.01%
Borealis AG	200,000	1.75%	10/12/2025	192,755	0.01%
JAB Holdings BV	200,000	2.50%	17/4/2027	188,373	0.01%
OMV AG	200,000	2.38%	9/4/2032	176,070	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
JAB Holdings BV	200,000	1.00%	20/12/2027	171,813	0.01%
JAB Holdings BV	200,000	3.38%	17/4/2035	168,133	0.01%
UNIQA Insurance Group AG	200,000	1.38%	9/7/2030	159,138	0.01%
CA Immobilien Anlagen AG	200,000	0.88%	5/2/2027	157,487	0.01%
UNIQA Insurance Group AG [^]	100,000	6.88%	31/7/2043	100,025	0.01%
OMV AG	100,000	0.75%	16/6/2030	81,111	0.00%
				30,025,698	1.56%
Belgium 1.58% (2021: 1.49%)					
BNP Paribas Fortis SA	1,500,000	0.63%	4/10/2025	1,393,729	0.07%
Anheuser-Busch InBev SA	1,500,000	2.00%	17/3/2028	1,386,145	0.07%
Belfius Bank SA	1,200,000	3.25%	18/10/2027	1,196,025	0.06%
ING Belgium SA	1,300,000	1.50%	19/5/2029	1,164,943	0.06%
Belfius Bank SA	1,300,000	0.38%	13/2/2026	1,163,210	0.06%
Anheuser-Busch InBev SA	1,350,000	2.75%	17/3/2036	1,162,637	0.06%
Anheuser-Busch InBev SA	1,200,000	1.15%	22/1/2027	1,092,744	0.06%
KBC Group NV	1,100,000	1.13%	25/1/2024	1,079,591	0.06%
Euroclear Bank SA	1,150,000	0.13%	7/7/2025	1,058,492	0.05%
ING Belgium SA	1,000,000	0.63%	30/5/2025	937,252	0.05%
Elia Transmission Belgium SA	1,000,000	1.38%	14/1/2026	930,219	0.05%
Euroclear Investments SA	1,000,000	1.13%	7/12/2026	915,822	0.05%
KBC Group NV [^]	1,000,000	0.75%	21/1/2028	862,154	0.04%
KBC Group NV	800,000	0.63%	10/4/2025	752,103	0.04%
Anheuser-Busch InBev SA	800,000	2.13%	2/12/2027	747,254	0.04%
KBC Bank NV	800,000	0.00%	3/12/2025	727,159	0.04%
Belfius Bank SA	900,000	0.13%	28/1/2030	720,387	0.04%
Anheuser-Busch InBev SA	784,000	3.70%	2/4/2040	716,841	0.04%
Anheuser-Busch InBev SA	700,000	2.88%	2/4/2032	645,810	0.03%
KBC Group NV [^]	800,000	0.13%	14/1/2029	643,181	0.03%
ING Belgium SA	700,000	0.75%	28/9/2026	637,528	0.03%
Anheuser-Busch InBev SA	700,000	1.13%	1/7/2027	632,630	0.03%
KBC Group NV [^]	700,000	0.63%	7/12/2031	578,529	0.03%
KBC Group NV	600,000	3.00%	25/8/2030	549,381	0.03%
Ageas SA [^]	600,000	3.25%	2/7/2049	504,888	0.03%
Groupe Bruxelles Lambert NV	500,000	1.38%	23/5/2024	487,283	0.03%
Elia Group SA [^]	500,000	2.75%	Perpetual	487,268	0.03%
Anheuser-Busch InBev SA	600,000	2.00%	23/1/2035	483,925	0.03%
Elia Transmission Belgium SA	600,000	0.88%	28/4/2030	481,513	0.03%
KBC Group NV [^]	500,000	1.50%	29/3/2026	470,883	0.02%
Anheuser-Busch InBev SA	500,000	1.65%	28/3/2031	424,387	0.02%
Argenta Spaarbank NV [^]	500,000	1.38%	8/2/2029	406,267	0.02%
Cofinimmo SA	500,000	1.00%	24/1/2028	403,507	0.02%
Argenta Spaarbank NV [^]	400,000	5.38%	29/11/2027	398,479	0.02%
Belfius Bank SA [^]	500,000	1.25%	6/4/2034	385,249	0.02%
Elia Group SA	400,000	1.50%	5/9/2028	350,326	0.02%
Ethias SA	300,000	5.00%	14/1/2026	293,203	0.02%
Groupe Bruxelles Lambert NV	300,000	3.13%	6/9/2029	287,960	0.01%
Lonza Finance International NV	300,000	1.63%	21/4/2027	272,556	0.01%
Belfius Bank SA	300,000	0.13%	8/2/2028	250,021	0.01%
Argenta Spaarbank NV	400,000	0.50%	8/10/2041	240,218	0.01%
Solvay SA	300,000	0.50%	6/9/2029	239,332	0.01%
Groupe Bruxelles Lambert NV	300,000	0.13%	28/1/2031	221,720	0.01%
VGP NV	300,000	1.50%	8/4/2029	196,730	0.01%
Solvay SA	200,000	2.75%	2/12/2027	192,523	0.01%
KBC Group NV [^]	200,000	0.25%	1/3/2027	176,355	0.01%
Silfin NV	200,000	2.88%	11/4/2027	167,863	0.01%
VGP NV	200,000	1.63%	17/1/2027	151,075	0.01%
Aliaxis Finance SA	200,000	0.88%	8/11/2028	149,334	0.01%
Cofinimmo SA	200,000	0.88%	2/12/2030	144,590	0.01%
VGP NV	200,000	2.25%	17/1/2030	131,550	0.01%
Aedifica SA	200,000	0.75%	9/9/2031	130,008	0.01%
Anheuser-Busch InBev SA	100,000	1.50%	18/4/2030	86,252	0.00%
				30,309,031	1.58%
Bulgaria 0.22% (2021: 0.20%)					
Bulgaria Government International Bond	1,500,000	4.13%	23/9/2029	1,471,303	0.08%
Bulgaria Government International Bond	800,000	2.63%	26/3/2027	773,520	0.04%
Bulgaria Government International Bond	700,000	0.38%	23/9/2030	523,796	0.03%
Bulgaria Government International Bond	400,000	3.00%	21/3/2028	380,785	0.02%
Bulgaria Government International Bond	400,000	3.13%	26/3/2035	350,006	0.02%
Bulgaria Government International Bond	300,000	2.95%	3/9/2024	298,916	0.02%
Bulgaria Government International Bond	420,000	1.38%	23/9/2050	237,270	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bulgaria Government International Bond	100,000	4.63%	23/9/2034	99,518	0.00%
				4,135,114	0.22%
Canada 3.12% (2021: 2.30%)					
Bank of Montreal	3,800,000	1.00%	5/4/2026	3,516,379	0.18%
Bank of Nova Scotia	3,600,000	0.01%	14/9/2029	2,863,294	0.15%
Bank of Nova Scotia	2,700,000	3.05%	31/10/2024	2,679,088	0.14%
Province of Alberta Canada	2,100,000	0.63%	18/4/2025	1,977,210	0.10%
Royal Bank of Canada	2,200,000	0.01%	21/1/2027	1,918,337	0.10%
Royal Bank of Canada	2,000,000	2.38%	13/9/2027	1,907,784	0.10%
Province of Quebec Canada	2,000,000	0.20%	7/4/2025	1,865,842	0.10%
Ontario Teachers' Finance Trust	1,900,000	0.50%	6/5/2025	1,773,509	0.09%
Province of Ontario Canada	1,800,000	0.38%	14/6/2024	1,724,674	0.09%
Royal Bank of Canada	1,700,000	0.25%	29/1/2024	1,646,373	0.09%
Federation des Caisses Desjardins du Quebec	1,700,000	0.01%	24/9/2025	1,551,085	0.08%
Toronto-Dominion Bank	1,800,000	0.10%	19/7/2027	1,549,695	0.08%
CDP Financial, Inc.	1,600,000	1.13%	6/4/2027	1,455,238	0.08%
Royal Bank of Canada	1,400,000	0.63%	10/9/2025	1,300,814	0.07%
Federation des Caisses Desjardins du Quebec	1,200,000	0.05%	26/11/2027	1,018,528	0.05%
National Bank of Canada	1,200,000	0.01%	25/3/2028	1,007,502	0.05%
Canadian Imperial Bank of Commerce	1,100,000	0.38%	10/3/2026	998,327	0.05%
CPPIB Capital, Inc.	1,200,000	1.50%	4/3/2033	987,088	0.05%
National Bank of Canada	1,000,000	0.75%	13/3/2025	943,406	0.05%
OMERS Finance Trust	1,000,000	0.45%	13/5/2025	932,805	0.05%
Export Development Canada	1,000,000	0.50%	25/2/2027	899,358	0.05%
Toronto-Dominion Bank	1,000,000	0.86%	24/3/2027	898,649	0.05%
National Bank of Canada	1,000,000	0.13%	27/1/2027	877,282	0.05%
Toronto-Dominion Bank	1,000,000	0.50%	18/1/2027	868,909	0.05%
Toronto-Dominion Bank	900,000	0.50%	3/4/2024	868,850	0.05%
Canadian Imperial Bank of Commerce	900,000	0.38%	3/5/2024	864,068	0.05%
Royal Bank of Canada	900,000	0.13%	23/7/2024	857,712	0.04%
Province of Quebec Canada ¹	900,000	0.88%	15/1/2025	856,813	0.04%
Bank of Nova Scotia	900,000	0.50%	22/1/2025	847,100	0.04%
Toronto-Dominion Bank	900,000	0.63%	6/6/2025	841,151	0.04%
Royal Bank of Canada	900,000	0.13%	25/3/2025	836,655	0.04%
Bank of Nova Scotia	900,000	0.01%	18/3/2025	834,070	0.04%
Province of Quebec Canada	1,000,000	0.50%	25/1/2032	769,638	0.04%
Toronto-Dominion Bank	800,000	3.63%	13/12/2029	768,200	0.04%
Province of Ontario Canada	1,000,000	0.01%	25/11/2030	765,153	0.04%
Province of Quebec Canada	900,000	0.00%	15/10/2029	717,455	0.04%
Province of Quebec Canada	920,000	0.00%	29/10/2030	706,752	0.04%
Province of Quebec Canada ¹	900,000	0.25%	5/5/2031	693,790	0.04%
Province of Ontario Canada	900,000	0.25%	9/6/2031	688,869	0.04%
Toronto-Dominion Bank	800,000	1.95%	8/4/2030	688,292	0.04%
Toronto-Dominion Bank	700,000	0.38%	25/4/2024	673,642	0.04%
Bank of Nova Scotia	750,000	0.01%	14/1/2027	653,234	0.03%
Canadian Imperial Bank of Commerce	750,000	0.04%	9/7/2027	643,724	0.03%
Province of Quebec Canada	700,000	0.88%	4/5/2027	631,883	0.03%
Royal Bank of Canada	700,000	2.13%	26/4/2029	623,457	0.03%
CPPIB Capital, Inc.	900,000	0.75%	2/2/2037	616,258	0.03%
Province of Quebec Canada	600,000	2.38%	22/1/2024	594,495	0.03%
Province of Ontario Canada	600,000	1.88%	21/5/2024	588,074	0.03%
Bank of Nova Scotia	700,000	0.25%	1/11/2028	558,297	0.03%
Royal Bank of Canada	585,000	1.75%	8/6/2029	527,056	0.03%
Ontario Teachers' Finance Trust	580,000	1.85%	3/5/2032	496,837	0.03%
Toronto-Dominion Bank	500,000	2.55%	3/8/2027	466,728	0.02%
Province of Alberta Canada	500,000	0.63%	16/1/2026	462,498	0.02%
Ontario Teachers' Finance Trust	490,000	0.10%	19/5/2028	408,055	0.02%
Toronto-Dominion Bank	400,000	3.13%	3/8/2032	363,591	0.02%
Alimentation Couche-Tard, Inc.	300,000	1.88%	6/5/2026	277,157	0.01%
Great-West Lifeco, Inc.	300,000	1.75%	7/12/2026	274,956	0.01%
Ontario Teachers' Finance Trust	500,000	0.95%	24/11/2051	267,506	0.01%
Magna International, Inc.	300,000	1.50%	25/9/2027	266,084	0.01%
CPPIB Capital, Inc.	400,000	0.75%	15/7/2049	226,777	0.01%
Royal Bank of Canada	200,000	0.25%	2/5/2024	192,462	0.01%
CPPIB Capital, Inc.	250,000	0.05%	24/2/2031	189,805	0.01%
Fairfax Financial Holdings Ltd.	200,000	2.75%	29/3/2028	174,387	0.01%
Ontario Teachers' Finance Trust	200,000	0.90%	20/5/2041	127,648	0.01%
				60,070,355	3.12%
Chile 0.28% (2021: 0.26%)					
Chile Government International Bond	2,200,000	0.10%	26/1/2027	1,883,195	0.10%
Chile Government International Bond	900,000	1.75%	20/1/2026	846,727	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Chile Government International Bond	846,000	0.83%	2/7/2031	660,575	0.04%
Chile Government International Bond	800,000	1.30%	26/7/2036	567,428	0.03%
Chile Government International Bond	600,000	0.56%	21/1/2029	489,339	0.03%
Chile Government International Bond	682,000	1.25%	22/1/2051	365,507	0.02%
Chile Government International Bond	300,000	1.44%	1/2/2029	258,957	0.01%
Chile Government International Bond	260,000	1.63%	30/1/2025	248,502	0.01%
				5,320,230	0.28%
China 0.41% (2021: 0.53%)					
China Government International Bond	1,850,000	0.13%	12/11/2026	1,638,354	0.09%
China Government International Bond	1,300,000	0.50%	12/11/2031	985,647	0.05%
Industrial & Commercial Bank of China Ltd.	930,000	0.13%	28/10/2024	870,452	0.05%
State Grid Overseas Investment BVI Ltd.	900,000	2.13%	2/5/2030	738,258	0.04%
China Government International Bond	850,000	1.00%	12/11/2039	614,852	0.03%
State Grid Overseas Investment BVI Ltd.	530,000	0.80%	5/8/2026	461,983	0.02%
China Government International Bond	600,000	0.63%	25/11/2035	442,811	0.02%
Prosus NV	500,000	1.54%	3/8/2028	403,912	0.02%
China Development Bank	400,000	0.88%	24/1/2024	389,736	0.02%
Prosus NV	500,000	1.29%	13/7/2029	377,970	0.02%
Prosus NV	400,000	2.03%	3/8/2032	283,093	0.02%
State Grid Overseas Investment BVI Ltd.	300,000	1.75%	19/5/2025	282,317	0.01%
Prosus NV	350,000	1.99%	13/7/2033	236,221	0.01%
State Grid Europe Development 2014 plc	200,000	2.45%	26/1/2027	180,712	0.01%
				7,906,318	0.41%
Croatia 0.35% (2021: 0.29%)					
Croatia Government International Bond	2,200,000	3.00%	11/3/2025	2,188,746	0.11%
Croatia Government International Bond	2,000,000	1.13%	19/6/2029	1,696,817	0.09%
Croatia Government International Bond	1,100,000	1.13%	4/3/2033	842,279	0.04%
Croatia Government International Bond	1,100,000	1.75%	4/3/2041	773,717	0.04%
Croatia Government International Bond	500,000	2.70%	15/6/2028	481,529	0.03%
Croatia Government International Bond	500,000	1.50%	17/6/2031	414,290	0.02%
Croatia Government International Bond	300,000	2.88%	22/4/2032	276,145	0.02%
				6,673,523	0.35%
Czech Republic 0.20% (2021: 0.22%)					
CEZ A.S.	1,000,000	0.88%	2/12/2026	857,854	0.04%
CEZ A.S.	500,000	4.88%	16/4/2025	503,340	0.03%
CEZ A.S.	400,000	3.00%	5/6/2028	359,530	0.02%
CPI Property Group SA	450,000	2.75%	12/5/2026	353,177	0.02%
EP Infrastructure A.S.	400,000	1.66%	26/4/2024	352,936	0.02%
CPI Property Group SA	500,000	1.50%	27/1/2031	288,323	0.02%
CPI Property Group SA	400,000	1.63%	23/4/2027	284,202	0.01%
EP Infrastructure A.S.	350,000	1.70%	30/7/2026	275,396	0.01%
Ceske Drahy A.S.	300,000	1.50%	23/5/2026	265,502	0.01%
CPI Property Group SA	400,000	1.75%	14/1/2030	243,005	0.01%
EP Infrastructure A.S.	200,000	2.05%	9/10/2028	140,214	0.01%
				3,923,479	0.20%
Denmark 1.18% (2021: 1.19%)					
Orsted A/S^	2,200,000	2.25%	24/11/3017	2,081,313	0.11%
Danske Bank A/S^	1,325,000	0.50%	27/8/2025	1,241,516	0.07%
Jyske Realkredit A/S	1,300,000	0.38%	1/4/2025	1,216,279	0.06%
Danske Bank A/S^	1,200,000	1.38%	12/2/2030	1,096,675	0.06%
Nykredit Realkredit A/S	1,300,000	0.38%	17/1/2028	1,045,855	0.06%
Kommunekredit	900,000	0.50%	24/1/2025	850,964	0.04%
Kommunekredit	900,000	0.63%	11/5/2026	827,044	0.04%
Danske Bank A/S^	900,000	1.38%	17/2/2027	817,698	0.04%
Jyske Realkredit A/S	900,000	0.50%	1/10/2026	810,739	0.04%
Danske Mortgage Bank plc	900,000	0.01%	14/1/2028	764,248	0.04%
Kommunekredit	800,000	2.38%	15/9/2032	743,145	0.04%
Carlsberg Breweries A/S	900,000	0.63%	9/3/2030	712,107	0.04%
Nykredit Realkredit A/S	700,000	0.63%	17/1/2025	653,169	0.03%
Sydbank A/S^	700,000	0.50%	10/11/2026	614,951	0.03%
Jyske Bank A/S	600,000	5.50%	16/11/2027	603,641	0.03%
Kommunekredit	1,000,000	0.13%	26/9/2040	587,352	0.03%
ISS Finance BV	600,000	1.25%	7/7/2025	562,750	0.03%
AP Moller-Maersk A/S	600,000	1.75%	16/3/2026	562,191	0.03%
Jyske Bank A/S^	500,000	4.63%	11/4/2026	496,153	0.03%
Danske Bank A/S	500,000	0.63%	26/5/2025	464,283	0.02%
Kommunekredit	500,000	0.75%	18/5/2027	451,175	0.02%
Nykredit Realkredit A/S	500,000	1.38%	12/7/2027	443,421	0.02%
ISS Global A/S	500,000	0.88%	18/6/2026	442,467	0.02%
Danfoss Finance I BV	500,000	0.13%	28/4/2026	440,868	0.02%
Orsted A/S	500,000	1.50%	26/11/2029	431,900	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Carlsberg Breweries A/S	400,000	3.25%	12/10/2025	396,849	0.02%
Carlsberg Breweries A/S	400,000	2.50%	28/5/2024	394,612	0.02%
Kommunekredit	480,000	0.00%	3/3/2031	370,489	0.02%
Kommunekredit	500,000	0.01%	4/5/2034	347,550	0.02%
Nykredit Realkredit A/S	300,000	0.25%	13/1/2026	264,438	0.01%
Orsted A/S^	300,000	1.50%	18/2/2021	222,924	0.01%
DSV A/S	250,000	0.38%	26/2/2027	215,847	0.01%
Orsted A/S	200,000	2.25%	14/6/2028	185,299	0.01%
AP Moller-Maersk A/S	245,000	0.75%	25/11/2031	181,977	0.01%
Orsted A/S^	200,000	1.75%	9/12/2019	170,881	0.01%
Danske Bank A/S^	200,000	0.75%	9/6/2029	162,765	0.01%
Danfoss Finance I BV	200,000	0.38%	28/10/2028	160,907	0.01%
Danfoss Finance II BV	200,000	0.75%	28/4/2031	149,021	0.01%
Kommunekredit	200,000	0.88%	3/11/2036	146,803	0.01%
Orsted A/S	122,000	2.88%	14/6/2033	110,939	0.01%
ISS Global A/S	100,000	2.13%	2/12/2024	96,940	0.01%
H Lundbeck A/S	100,000	0.88%	14/10/2027	84,766	0.01%
				22,624,911	1.18%
Estonia 0.03% (2021: 0.05%)					
Luminor Bank A/S^	600,000	0.54%	23/9/2026	520,383	0.03%
				520,383	0.03%
Finland 1.43% (2021: 1.14%)					
OP Mortgage Bank	3,000,000	1.00%	5/10/2027	2,702,984	0.14%
OP Mortgage Bank	2,100,000	0.25%	13/3/2024	2,026,229	0.11%
Oma Saastopankki OYJ	2,000,000	0.13%	3/4/2024	1,920,140	0.10%
Nordea Kiinnitysluottopankki OYJ	1,700,000	0.25%	18/3/2026	1,544,412	0.08%
Nordea Kiinnitysluottopankki OYJ	1,400,000	0.63%	23/5/2025	1,314,132	0.07%
OP Corporate Bank plc	1,500,000	0.10%	16/11/2027	1,258,075	0.07%
OP Corporate Bank plc	1,100,000	0.38%	19/6/2024	1,047,624	0.05%
Nordea Bank Abp	1,100,000	1.13%	16/2/2027	994,431	0.05%
SP-Kiinnitysluottopankki OYJ	900,000	0.05%	19/6/2026	804,041	0.04%
OP Mortgage Bank	800,000	2.75%	22/6/2026	784,929	0.04%
OP Corporate Bank plc	800,000	0.13%	1/7/2024	762,951	0.04%
OP Corporate Bank plc	900,000	0.63%	27/7/2027	762,755	0.04%
OP Corporate Bank plc	930,000	0.38%	16/6/2028	752,055	0.04%
Nordea Bank Abp	700,000	2.88%	24/8/2032	639,988	0.03%
OP Mortgage Bank	800,000	0.05%	25/3/2031	615,451	0.03%
Nordea Kiinnitysluottopankki OYJ	700,000	1.00%	30/3/2029	610,127	0.03%
Elenia Verkko OYJ	700,000	0.38%	6/2/2027	592,865	0.03%
Nordea Kiinnitysluottopankki OYJ	628,000	2.50%	14/9/2032	586,010	0.03%
Nordea Bank Abp	700,000	0.50%	2/11/2028	574,873	0.03%
Nordea Bank Abp	600,000	0.50%	14/5/2027	527,221	0.03%
Kojamo OYJ	600,000	1.88%	27/5/2027	506,612	0.03%
Nordea Bank Abp	500,000	1.13%	12/2/2025	478,693	0.03%
OP Corporate Bank plc	540,000	0.25%	24/3/2026	476,940	0.02%
Nordea Bank Abp	500,000	0.38%	28/5/2026	453,517	0.02%
Sampo OYJ^	600,000	2.50%	3/9/2052	448,023	0.02%
Sampo OYJ^	500,000	3.38%	23/5/2049	437,484	0.02%
OP Corporate Bank plc^	400,000	1.63%	9/6/2030	364,745	0.02%
UPM-Kymmene OYJ	400,000	0.50%	22/3/2031	301,967	0.02%
Stora Enso OYJ	300,000	2.50%	21/3/2028	279,811	0.01%
Nordea Bank Abp	300,000	2.50%	23/5/2029	274,745	0.01%
Nordea Bank Abp^	300,000	0.63%	18/8/2031	257,698	0.01%
Metso Outotec OYJ	300,000	0.88%	26/5/2028	244,581	0.01%
Stora Enso OYJ	300,000	0.63%	2/12/2030	232,092	0.01%
Balder Finland OYJ	300,000	1.00%	18/1/2027	222,895	0.01%
Castellum Helsinki Finance Holding Abp	300,000	0.88%	17/9/2029	193,668	0.01%
Balder Finland OYJ	300,000	2.00%	18/1/2031	191,364	0.01%
Kojamo OYJ	200,000	2.00%	31/3/2026	178,073	0.01%
Nordea Kiinnitysluottopankki OYJ	200,000	1.38%	28/2/2033	166,738	0.01%
Transmission Finance DAC	200,000	0.38%	18/6/2028	157,565	0.01%
Kojamo OYJ	200,000	0.88%	28/5/2029	147,687	0.01%
Citycon Treasury BV	200,000	1.63%	12/3/2028	145,316	0.01%
SATO OYJ	200,000	1.38%	24/2/2028	143,999	0.01%
Stora Enso OYJ	100,000	2.50%	7/6/2027	94,571	0.01%
OP Corporate Bank plc	100,000	0.50%	12/8/2025	92,351	0.01%
Elisa OYJ	100,000	1.13%	26/2/2026	92,164	0.01%
Kojamo OYJ	100,000	1.63%	7/3/2025	91,522	0.00%
				27,496,114	1.43%
France 15.83% (2021: 16.03%)					
BPCE SFH SA	4,600,000	0.01%	29/1/2029	3,761,352	0.20%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Cie de Financement Foncier SA	3,500,000	2.38%	15/3/2030	3,282,199	0.17%
Caisse Francaise de Financement Local	3,500,000	0.75%	11/1/2027	3,162,386	0.16%
BNP Paribas SA^	2,900,000	2.13%	23/1/2027	2,706,830	0.14%
Credit Agricole SA	2,200,000	1.38%	13/3/2025	2,100,431	0.11%
Credit Mutuel Home Loan SFH SA	2,300,000	0.63%	4/3/2027	2,056,663	0.11%
Banque Federative du Credit Mutuel SA	2,200,000	0.75%	17/7/2025	2,048,841	0.11%
BPCE SFH SA	2,300,000	0.01%	8/11/2026	2,028,998	0.11%
AXA SA^	2,259,000	3.25%	28/5/2049	1,997,659	0.10%
Cie de Financement Foncier SA	2,000,000	1.00%	2/2/2026	1,863,094	0.10%
AXA SA^	1,900,000	3.94%	Perpetual	1,854,875	0.10%
Caisse de Refinancement de l'Habitat SA	2,000,000	0.01%	27/11/2026	1,763,830	0.09%
Caisse Francaise de Financement Local	1,900,000	0.01%	7/5/2025	1,759,314	0.09%
BPCE SFH SA	2,200,000	0.13%	3/12/2030	1,710,697	0.09%
Caisse Francaise de Financement Local	1,900,000	0.50%	19/2/2027	1,694,008	0.09%
Cie de Financement Foncier SA	1,700,000	3.13%	18/5/2027	1,682,375	0.09%
Societe Generale SFH SA	1,800,000	0.50%	28/1/2026	1,652,491	0.09%
Veolia Environnement SA^	1,700,000	2.88%	Perpetual	1,649,703	0.09%
Credit Mutuel Home Loan SFH SA	1,700,000	0.25%	30/4/2024	1,633,623	0.09%
Cie de Financement Foncier SA	1,700,000	0.05%	16/4/2024	1,632,046	0.08%
Societe Generale SA^	2,000,000	0.50%	12/6/2029	1,601,866	0.08%
Banque Federative du Credit Mutuel SA	1,700,000	1.00%	23/5/2025	1,599,896	0.08%
BPCE SA	1,600,000	0.88%	31/1/2024	1,558,218	0.08%
Engie SA	1,700,000	1.75%	27/3/2028	1,534,000	0.08%
Societe Generale SFH SA	1,700,000	0.75%	29/1/2027	1,533,931	0.08%
Caisse Francaise de Financement Local	2,000,000	0.01%	18/3/2031	1,521,035	0.08%
Autoroutes du Sud de la France SA	1,700,000	1.38%	27/6/2028	1,515,694	0.08%
BPCE SFH SA	1,800,000	0.01%	23/3/2028	1,512,941	0.08%
RCI Banque SA	1,503,000	4.13%	1/12/2025	1,492,073	0.08%
Societe Generale SFH SA	1,500,000	3.00%	28/10/2025	1,487,316	0.08%
Societe Generale SFH SA	1,800,000	0.13%	2/2/2029	1,485,076	0.08%
Cie de Financement Foncier SA	1,450,000	4.00%	24/10/2025	1,474,129	0.08%
Credit Agricole SA	1,600,000	2.50%	29/8/2029	1,461,381	0.08%
BPCE SFH SA	1,700,000	0.75%	23/2/2029	1,453,705	0.08%
Credit Agricole Home Loan SFH SA	1,400,000	4.00%	16/7/2025	1,420,421	0.07%
Credit Agricole Home Loan SFH SA	1,900,000	0.01%	3/11/2031	1,417,210	0.07%
Societe Generale SFH SA	1,800,000	0.01%	5/2/2031	1,376,726	0.07%
BPCE SFH SA	1,400,000	0.38%	21/2/2024	1,355,812	0.07%
Caisse Francaise de Financement Local	1,400,000	0.38%	11/5/2024	1,346,492	0.07%
Credit Mutuel Home Loan SFH SA	1,400,000	0.13%	9/4/2025	1,301,383	0.07%
Credit Mutuel Home Loan SFH SA	1,400,000	0.63%	2/2/2026	1,288,778	0.07%
Credit Agricole Assurances SA^	1,300,000	4.50%	Perpetual	1,266,392	0.07%
BNP Paribas SA^	1,600,000	0.50%	19/1/2030	1,257,839	0.07%
Banque Federative du Credit Mutuel SA	1,300,000	3.75%	1/2/2033	1,236,675	0.06%
BPCE SA	1,300,000	0.63%	26/9/2024	1,235,996	0.06%
Credit Agricole Home Loan SFH SA	1,300,000	0.13%	16/12/2024	1,221,819	0.06%
Credit Agricole SA^	1,500,000	0.50%	21/9/2029	1,211,001	0.06%
Caisse de Refinancement de l'Habitat SA	1,500,000	0.01%	8/10/2029	1,202,197	0.06%
Credit Agricole SA	1,300,000	1.88%	20/12/2026	1,196,593	0.06%
Cie de Financement Foncier SA	1,400,000	0.01%	10/11/2027	1,192,181	0.06%
Credit Agricole Home Loan SFH SA	1,600,000	0.38%	1/2/2033	1,187,692	0.06%
BNP Paribas SA^	1,400,000	1.13%	15/1/2032	1,178,249	0.06%
Banque Federative du Credit Mutuel SA	1,200,000	3.13%	14/9/2027	1,167,045	0.06%
Dassault Systemes SE ³	1,300,000	0.13%	16/9/2026	1,155,594	0.06%
Credit Mutuel Home Loan SFH SA	1,300,000	1.00%	30/4/2028	1,151,847	0.06%
Cie de Financement Foncier SA	1,300,000	0.38%	9/4/2027	1,148,146	0.06%
BNP Paribas SA^	1,400,000	0.88%	11/7/2030	1,110,364	0.06%
Caisse de Refinancement de l'Habitat SA	1,300,000	0.01%	7/2/2028	1,100,496	0.06%
Credit Agricole Home Loan SFH SA	1,200,000	0.50%	19/2/2026	1,098,555	0.06%
Arkea Home Loans SFH SA	1,400,000	0.01%	4/10/2030	1,085,217	0.06%
Credit Agricole Home Loan SFH SA	1,400,000	1.50%	28/9/2038	1,072,315	0.06%
Societe Generale SA	1,200,000	0.13%	24/2/2026	1,070,095	0.06%
Credit Agricole Assurances SA^	1,100,000	4.25%	Perpetual	1,069,703	0.06%
Orange SA	821,000	8.13%	28/1/2033	1,069,269	0.06%
BPCE SA	1,100,000	4.00%	29/11/2032	1,069,101	0.06%
BPCE SA	1,100,000	1.00%	15/7/2024	1,062,566	0.06%
Danone SA	1,100,000	3.07%	7/9/2032	1,052,847	0.05%
AXA Bank Europe SCF	1,200,000	0.01%	22/1/2027	1,048,714	0.05%
TotalEnergies SE^	1,100,000	1.75%	Perpetual	1,037,488	0.05%
LVMH Moet Hennessy Louis Vuitton SE	1,200,000	0.13%	11/2/2028	1,031,370	0.05%
Credit Agricole SA	1,100,000	2.63%	17/3/2027	1,028,107	0.05%
Credit Agricole Home Loan SFH SA	1,100,000	2.13%	7/1/2030	1,015,841	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Caisse Francaise de Financement Local	1,100,000	1.13%	12/6/2028	979,069	0.05%
Societe Generale SA	1,000,000	1.25%	15/2/2024	976,292	0.05%
Caisse Francaise de Financement Local	1,500,000	0.01%	19/10/2035	969,825	0.05%
HSBC Continental Europe SA	1,000,000	0.25%	17/5/2024	960,922	0.05%
EssilorLuxottica SA	1,100,000	0.38%	27/11/2027	960,500	0.05%
Credit Mutuel Home Loan SFH SA	1,200,000	0.88%	4/3/2032	960,226	0.05%
Cie de Financement Foncier SA	1,000,000	0.50%	4/9/2024	954,379	0.05%
BPCE SA^	1,100,000	0.50%	15/9/2027	952,427	0.05%
BNP Paribas SA^	1,000,000	0.50%	15/7/2025	948,811	0.05%
BPCE SA	1,000,000	0.63%	28/4/2025	933,498	0.05%
HSBC SFH France SA	1,000,000	2.63%	7/9/2032	933,356	0.05%
Credit Mutuel Arkea SA^	1,100,000	1.25%	11/6/2029	933,263	0.05%
BNP Paribas SA^	1,000,000	2.75%	25/7/2028	925,484	0.05%
BNP Paribas SA^	1,000,000	0.50%	4/6/2026	917,274	0.05%
BPCE SA	1,200,000	1.00%	14/1/2032	904,862	0.05%
Credit Agricole SA	1,100,000	0.38%	20/4/2028	900,279	0.05%
ICADE	1,000,000	1.13%	17/11/2025	898,758	0.05%
Arkea Home Loans SFH SA	1,100,000	0.13%	12/7/2029	896,184	0.05%
Banque Federative du Credit Mutuel SA	1,000,000	0.01%	11/5/2026	882,471	0.05%
LVMH Moet Hennessy Louis Vuitton SE	900,000	0.75%	26/5/2024	877,026	0.05%
Credit Agricole Home Loan SFH SA	900,000	0.25%	23/2/2024	870,143	0.05%
Carrefour SA	900,000	0.75%	26/4/2024	868,997	0.05%
BPCE SFH SA	1,000,000	1.75%	27/5/2032	867,577	0.05%
BPCE SA	1,000,000	0.01%	14/1/2027	860,287	0.04%
LVMH Moet Hennessy Louis Vuitton SE	900,000	0.75%	7/4/2025	857,651	0.04%
BNP Paribas SA	900,000	1.63%	23/2/2026	854,794	0.04%
HSBC Continental Europe SA	1,000,000	0.10%	3/9/2027	852,634	0.04%
Banque Federative du Credit Mutuel SA^	900,000	3.88%	16/6/2032	844,653	0.04%
Banque Federative du Credit Mutuel SA	900,000	1.63%	19/1/2026	843,809	0.04%
EssilorLuxottica SA	900,000	0.38%	5/1/2026	829,176	0.04%
BPCE SA	900,000	1.38%	23/3/2026	828,597	0.04%
Societe Generale SA	1,000,000	0.13%	18/2/2028	825,575	0.04%
Engie SA^	900,000	1.63%	Perpetual	823,845	0.04%
BNP Paribas SA	1,000,000	2.10%	7/4/2032	823,455	0.04%
Orange SA	900,000	2.00%	15/1/2029	822,183	0.04%
BPCE SFH SA	900,000	0.75%	27/11/2026	815,429	0.04%
Banque Federative du Credit Mutuel SA	1,000,000	0.63%	3/11/2028	815,411	0.04%
Orange SA	900,000	1.25%	7/7/2027	813,420	0.04%
Bouygues SA	800,000	4.63%	7/6/2032	812,436	0.04%
Cie de Financement Foncier SA	700,000	3.88%	25/4/2055	810,438	0.04%
La Banque Postale Home Loan SFH SA	900,000	1.63%	12/5/2030	802,935	0.04%
Societe Generale SFH SA	1,000,000	0.01%	11/2/2030	790,639	0.04%
Pernod Ricard SA	900,000	1.38%	7/4/2029	788,359	0.04%
Cie de Saint-Gobain	800,000	0.63%	15/3/2024	773,744	0.04%
BNP Paribas SA	800,000	2.88%	1/10/2026	769,682	0.04%
Societe Generale SA^	900,000	1.13%	30/6/2031	768,892	0.04%
BNP Paribas SA	800,000	3.63%	1/9/2029	765,526	0.04%
Societe Generale SA	900,000	1.75%	22/3/2029	765,151	0.04%
Banque Federative du Credit Mutuel SA	800,000	2.38%	24/3/2026	760,530	0.04%
Pernod Ricard SA	800,000	1.13%	7/4/2025	759,862	0.04%
Schneider Electric SE	900,000	0.25%	11/3/2029	755,589	0.04%
Credit Agricole SA	1,000,000	0.88%	14/1/2032	748,062	0.04%
TotalEnergies SE^	800,000	3.37%	Perpetual	747,370	0.04%
Credit Agricole Public Sector SCF SA	900,000	0.01%	13/9/2028	746,355	0.04%
Caisse Francaise de Financement Local	900,000	1.25%	11/5/2032	745,097	0.04%
BPCE SA	1,000,000	0.25%	14/1/2031	743,627	0.04%
Autoroutes du Sud de la France SA	800,000	1.13%	20/4/2026	740,205	0.04%
Veolia Environnement SA	800,000	1.25%	2/4/2027	725,580	0.04%
Banque Federative du Credit Mutuel SA	900,000	0.25%	19/7/2028	723,542	0.04%
Banque Federative du Credit Mutuel SA	800,000	2.63%	6/11/2029	719,120	0.04%
Sanofi ¹	800,000	0.50%	13/1/2027	717,816	0.04%
LVMH Moet Hennessy Louis Vuitton SE	900,000	0.38%	11/2/2031	716,679	0.04%
Orange SA	800,000	1.38%	20/3/2028	715,731	0.04%
Alstom SA	800,000	0.25%	14/10/2026	712,065	0.04%
Veolia Environnement SA	800,000	1.94%	7/1/2030	708,022	0.04%
Caisse Francaise de Financement Local	900,000	0.01%	24/6/2030	702,693	0.04%
Caisse de Refinancement de l'Habitat SA	700,000	3.60%	8/3/2024	702,540	0.04%
TotalEnergies SE^	750,000	2.63%	Perpetual	701,955	0.04%
Airbus SE ¹	800,000	1.63%	9/6/2030	696,386	0.04%
Credit Agricole SA	700,000	3.13%	5/2/2026	696,247	0.04%
Banque Federative du Credit Mutuel SA	700,000	2.63%	18/3/2024	695,186	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
TotalEnergies Capital International SA	700,000	2.88%	19/11/2025	693,361	0.04%
CNP Assurances^	700,000	4.25%	5/6/2045	693,234	0.04%
Danone SA^	700,000	1.75%	Perpetual	689,361	0.04%
Unibail-Rodamco-Westfield SE	700,000	2.50%	26/2/2024	688,930	0.04%
ELO SACA	700,000	2.63%	30/1/2024	686,955	0.04%
Credit Agricole SA	800,000	1.13%	24/2/2029	681,726	0.04%
BNP Paribas SA	700,000	2.75%	27/1/2026	675,095	0.04%
Banque Federative du Credit Mutuel SA	700,000	3.63%	14/9/2032	671,436	0.04%
TotalEnergies Capital International SA	700,000	1.38%	19/3/2025	670,226	0.03%
Credit Agricole SA	700,000	3.88%	28/11/2034	668,884	0.03%
Schneider Electric SE	700,000	0.88%	11/3/2025	665,838	0.03%
Credit Agricole Home Loan SFH SA	700,000	0.38%	30/9/2024	665,563	0.03%
BNP Paribas SA	700,000	1.25%	19/3/2025	664,888	0.03%
Societe Generale SA	700,000	1.13%	23/1/2025	662,541	0.03%
Credit Agricole Assurances SA	900,000	1.50%	6/10/2031	658,608	0.03%
La Banque Postale Home Loan SFH SA	700,000	0.38%	24/1/2025	658,307	0.03%
Cie Financiere et Industrielle des Autoroutes SA	700,000	0.38%	7/2/2025	657,660	0.03%
Cie Generale des Etablissements Michelin SCA	700,000	0.88%	3/9/2025	656,880	0.03%
Airbus SE	700,000	1.38%	9/6/2026	652,953	0.03%
Caisse Francaise de Financement Local	700,000	0.38%	23/6/2025	651,421	0.03%
Cie Financiere et Industrielle des Autoroutes SA	800,000	1.00%	19/5/2031	649,586	0.03%
Credit Agricole SA^	700,000	1.63%	5/6/2030	644,695	0.03%
CNP Assurances	800,000	1.25%	27/1/2029	643,262	0.03%
TotalEnergies SE^	900,000	2.13%	Perpetual	642,045	0.03%
ALD SA	700,000	1.25%	2/3/2026	639,557	0.03%
APRR SA	700,000	1.25%	14/1/2027	639,345	0.03%
Schneider Electric SE	700,000	1.50%	15/1/2028	638,780	0.03%
LVMH Moet Hennessy Louis Vuitton SE	700,000	0.00%	11/2/2026	637,437	0.03%
Vinci SA	700,000	1.63%	18/1/2029	632,876	0.03%
Banque Federative du Credit Mutuel SA	700,000	0.75%	8/6/2026	632,134	0.03%
Unibail-Rodamco-Westfield SE	900,000	0.88%	29/3/2032	628,793	0.03%
Airbus SE	700,000	2.38%	7/4/2032	626,377	0.03%
La Banque Postale Home Loan SFH SA	700,000	1.00%	4/10/2028	616,583	0.03%
Suez SACA	600,000	5.00%	3/11/2032	612,042	0.03%
RCI Banque SA	700,000	1.13%	15/1/2027	609,800	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama^	600,000	6.38%	Perpetual	609,000	0.03%
Credit Agricole Home Loan SFH SA	800,000	0.88%	6/5/2034	608,501	0.03%
TotalEnergies Capital International SA	700,000	1.38%	4/10/2029	606,726	0.03%
TotalEnergies Capital International SA	700,000	0.75%	12/7/2028	603,097	0.03%
TotalEnergies Capital International SA	700,000	1.49%	4/9/2030	602,082	0.03%
Autoroutes du Sud de la France SA	600,000	2.95%	17/1/2024	601,975	0.03%
Orange SA^	600,000	5.00%	Perpetual	600,673	0.03%
Orange SA	700,000	1.38%	16/1/2030	597,985	0.03%
Credit Agricole SA^	600,000	4.00%	12/10/2026	597,472	0.03%
Societe Generale SA	600,000	4.25%	16/11/2032	597,048	0.03%
CNP Assurances^	600,000	4.50%	10/6/2047	594,499	0.03%
BNP Paribas SA^	700,000	0.50%	19/2/2028	594,254	0.03%
Banque Federative du Credit Mutuel SA	700,000	1.88%	18/6/2029	593,397	0.03%
Orange SA	600,000	3.63%	16/11/2031	588,222	0.03%
Caisse Francaise de Financement Local	900,000	0.13%	15/2/2036	586,754	0.03%
Banque Federative du Credit Mutuel SA	600,000	0.13%	5/2/2024	580,329	0.03%
Veolia Environnement SA	500,000	6.13%	25/11/2033	577,306	0.03%
Danone SA	600,000	0.71%	3/11/2024	575,664	0.03%
Sanofi	600,000	1.00%	1/4/2025	573,505	0.03%
Cie de Saint-Gobain	600,000	1.00%	17/3/2025	566,972	0.03%
Orange SA^	600,000	2.38%	Perpetual	566,713	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	700,000	0.75%	7/7/2028	566,028	0.03%
BPCE SA	600,000	1.00%	1/4/2025	564,519	0.03%
Sanofi	600,000	1.00%	21/3/2026	559,856	0.03%
APRR SA	600,000	1.13%	9/1/2026	559,838	0.03%
Klepierre SA	600,000	1.88%	19/2/2026	557,916	0.03%
TotalEnergies Capital International SA	800,000	1.62%	18/5/2040	556,023	0.03%
Autoroutes du Sud de la France SA	600,000	2.75%	2/9/2032	551,669	0.03%
AXA SA^	600,000	4.25%	10/3/2043	546,788	0.03%
Veolia Environnement SA	700,000	0.66%	15/1/2031	545,269	0.03%
Danone SA	600,000	0.57%	17/3/2027	537,601	0.03%
APRR SA	600,000	1.25%	18/1/2028	536,197	0.03%
Gecina SA	600,000	1.38%	26/1/2028	532,344	0.03%
Sanofi	600,000	1.25%	6/4/2029	531,350	0.03%
Capgemini SE	600,000	2.38%	15/4/2032	528,259	0.03%
Banque Federative du Credit Mutuel SA	700,000	0.63%	21/2/2031	526,581	0.03%

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Eutelsat SA	600,000	2.00%	2/10/2025	525,356	0.03%
Credit Agricole Home Loan SFH SA	600,000	0.88%	11/8/2028	524,460	0.03%
Credit Agricole Home Loan SFH SA	600,000	1.00%	16/1/2029	523,347	0.03%
Sanofi	600,000	1.38%	21/3/2030	522,113	0.03%
Banque Federative du Credit Mutuel SA	700,000	1.13%	19/11/2031	519,847	0.03%
Holding d'Infrastructures de Transport SASU	600,000	1.63%	27/11/2027	519,468	0.03%
Societe Generale SA	600,000	1.38%	13/1/2028	516,729	0.03%
Bouygues SA	500,000	5.38%	30/6/2042	511,854	0.03%
Sodexo SA	600,000	1.00%	27/4/2029	508,364	0.03%
Suez SACA	500,000	4.63%	3/11/2028	504,427	0.03%
Orange SA^	500,000	5.25%	Perpetual	503,132	0.03%
Carrefour SA	500,000	4.13%	12/10/2028	500,212	0.03%
Air Liquide Finance SA	500,000	1.88%	5/6/2024	498,300	0.03%
Arval Service Lease SA	500,000	4.00%	22/9/2026	497,564	0.03%
Banque Federative du Credit Mutuel SA	600,000	0.25%	29/6/2028	496,838	0.03%
Danone SA	600,000	0.40%	10/6/2029	493,620	0.03%
Air Liquide Finance SA	500,000	1.25%	3/6/2025	488,425	0.03%
Sanofi	600,000	1.88%	21/3/2038	488,350	0.03%
Arval Service Lease SA	500,000	3.38%	4/1/2026	487,582	0.03%
Engie SA	500,000	3.50%	27/9/2029	487,173	0.03%
TotalEnergies SE^	600,000	1.63%	Perpetual	486,638	0.03%
LVMH Moet Hennessy Louis Vuitton SE	500,000	0.00%	11/2/2024	485,998	0.03%
Sanofi	500,000	0.63%	5/4/2024	485,756	0.03%
Unibail-Rodamco-Westfield SE	565,000	1.50%	22/2/2028	483,891	0.03%
Unibail-Rodamco-Westfield SE	600,000	0.75%	25/10/2028	479,737	0.03%
Unibail-Rodamco-Westfield SE	600,000	1.88%	15/1/2031	479,688	0.03%
Danone SA	500,000	1.13%	14/1/2025	478,553	0.03%
Unibail-Rodamco-Westfield SE	500,000	2.13%	9/4/2025	477,557	0.02%
HSBC SFH France SA	500,000	2.50%	28/6/2028	477,054	0.02%
EssilorLuxottica SA	600,000	0.75%	27/11/2031	476,627	0.02%
Edenred	500,000	1.38%	10/3/2025	475,170	0.02%
Societe Generale SA	600,000	0.88%	24/9/2029	473,646	0.02%
Sodexo SA	500,000	0.75%	27/4/2025	473,237	0.02%
Arval Service Lease SA	500,000	0.88%	17/2/2025	470,563	0.02%
Capgemini SE	500,000	1.63%	15/4/2026	470,346	0.02%
ELO SACA	500,000	2.88%	29/1/2026	469,471	0.02%
Orange SA	500,000	1.00%	12/9/2025	468,514	0.02%
Pernod Ricard SA	500,000	1.50%	18/5/2026	468,480	0.02%
EssilorLuxottica SA	500,000	0.13%	27/5/2025	467,568	0.02%
Unibail-Rodamco-Westfield SE	500,000	1.00%	14/3/2025	466,902	0.02%
Credit Mutuel Arkea SA	500,000	1.63%	15/4/2026	463,393	0.02%
Societe Generale SA	500,000	2.63%	30/5/2029	463,381	0.02%
TotalEnergies Capital International SA	500,000	1.49%	8/4/2027	461,344	0.02%
Autoroutes du Sud de la France SA	500,000	1.25%	18/1/2027	457,975	0.02%
Veolia Environnement SA	600,000	0.80%	15/1/2032	457,259	0.02%
TotalEnergies Capital Canada Ltd.	500,000	2.13%	18/9/2029	455,634	0.02%
Capgemini SE	500,000	2.00%	15/4/2029	451,763	0.02%
BPCE SA	500,000	0.25%	15/1/2026	451,209	0.02%
Gecina SA	600,000	1.63%	29/5/2034	449,657	0.02%
Societe Generale SA^	500,000	0.13%	17/11/2026	447,543	0.02%
Air Liquide Finance SA	500,000	1.25%	13/6/2028	447,008	0.02%
Credit Agricole Home Loan SFH SA	500,000	0.88%	31/8/2027	446,751	0.02%
La Banque Postale Home Loan SFH SA	500,000	0.63%	23/6/2027	444,675	0.02%
Klepierre SA	500,000	1.38%	16/2/2027	443,718	0.02%
Sanofi	500,000	1.50%	1/4/2030	443,657	0.02%
Carrefour SA	500,000	1.00%	17/5/2027	442,365	0.02%
BPCE SA^	500,000	2.25%	2/3/2032	441,755	0.02%
Icade Sante SACA	600,000	0.88%	4/11/2029	440,681	0.02%
Orange SA	500,000	0.00%	4/9/2026	440,036	0.02%
Cie de Financement Foncier SA	500,000	0.88%	11/9/2028	436,353	0.02%
BNP Paribas SA^	500,000	0.25%	13/4/2027	436,172	0.02%
Credit Mutuel Home Loan SFH SA	500,000	1.00%	30/1/2029	435,265	0.02%
BPCE SA	500,000	2.38%	26/4/2032	432,689	0.02%
Societe Generale SA	500,000	0.75%	25/1/2027	432,263	0.02%
Engie SA	500,000	0.38%	21/6/2027	432,237	0.02%
Thales SA	500,000	1.00%	15/5/2028	431,973	0.02%
Veolia Environnement SA	500,000	1.63%	17/9/2030	425,779	0.02%
Unibail-Rodamco-Westfield SE	500,000	0.63%	4/5/2027	424,364	0.02%
Bouygues SA	500,000	3.25%	30/6/2037	422,257	0.02%
Orange SA	500,000	1.63%	7/4/2032	419,215	0.02%
BNP Paribas SA^	500,000	1.13%	17/4/2029	419,130	0.02%

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Airbus SE	500,000	1.38%	13/5/2031	416,523	0.02%
BNP Paribas SA^	500,000	0.50%	1/9/2028	415,277	0.02%
ICADE	500,000	1.63%	28/2/2028	414,785	0.02%
MMS USA Holdings, Inc.	500,000	1.75%	13/6/2031	413,463	0.02%
EssilorLuxottica SA	400,000	2.63%	10/2/2024	399,602	0.02%
Engie SA^	400,000	3.88%	Perpetual	395,953	0.02%
Schneider Electric SE	400,000	3.25%	9/11/2027	395,391	0.02%
Engie SA	500,000	0.38%	26/10/2029	394,452	0.02%
CNP Assurances^	400,000	4.00%	Perpetual	393,500	0.02%
RCI Banque SA	400,000	4.88%	21/9/2028	391,590	0.02%
Caisse Francaise de Financement Local	500,000	1.25%	22/1/2035	391,501	0.02%
TotalEnergies Capital International SA	400,000	2.50%	25/3/2026	390,840	0.02%
Credit Agricole SA	400,000	3.38%	28/7/2027	390,809	0.02%
Air Liquide Finance SA	400,000	0.75%	13/6/2024	389,942	0.02%
Orange SA	400,000	1.13%	15/7/2024	388,378	0.02%
JCDecaux SE	400,000	2.00%	24/10/2024	385,736	0.02%
BPCE SA	400,000	2.88%	22/4/2026	385,049	0.02%
Veolia Environnement SA	400,000	1.75%	10/9/2025	382,378	0.02%
Sanofi	400,000	1.50%	22/9/2025	382,190	0.02%
Edenred	400,000	1.88%	6/3/2026	381,773	0.02%
Sanofi	400,000	1.75%	10/9/2026	381,189	0.02%
Schneider Electric SE	400,000	0.25%	9/9/2024	380,180	0.02%
Covivio Hotels SACA	500,000	1.00%	27/7/2029	380,043	0.02%
TotalEnergies SE^	500,000	2.00%	Perpetual	379,552	0.02%
Cie de Saint-Gobain	400,000	2.38%	4/10/2027	379,073	0.02%
Orange SA	400,000	1.00%	12/5/2025	377,929	0.02%
Airbus SE	500,000	2.38%	9/6/2040	376,162	0.02%
Credit Mutuel Arkea SA	500,000	0.88%	25/10/2031	372,535	0.02%
SANEF SA	400,000	1.88%	16/3/2026	371,605	0.02%
AXA SA^	400,000	3.38%	6/7/2047	369,954	0.02%
Unibail-Rodamco-Westfield SE	400,000	1.13%	15/9/2025	367,981	0.02%
Holding d'Infrastructures de Transport SASU	400,000	2.50%	4/5/2027	367,453	0.02%
Cie de Saint-Gobain	400,000	2.13%	10/6/2028	367,273	0.02%
Legrand SA	400,000	1.88%	16/12/2027	366,167	0.02%
RCI Banque SA	400,000	1.75%	10/4/2026	365,798	0.02%
Engie SA	500,000	2.00%	28/9/2037	364,888	0.02%
TDF Infrastructure SASU	400,000	2.50%	7/4/2026	364,771	0.02%
Klepierre SA	500,000	0.63%	1/7/2030	363,740	0.02%
Orange SA	500,000	0.50%	4/9/2032	362,523	0.02%
Cie de Saint-Gobain	400,000	1.88%	21/9/2028	360,710	0.02%
Bouygues SA	400,000	2.25%	29/6/2029	359,529	0.02%
Cie Financiere et Industrielle des Autoroutes SA	400,000	1.13%	13/10/2027	358,789	0.02%
Safran SA	400,000	0.13%	16/3/2026	358,398	0.02%
Sanofi	400,000	1.13%	5/4/2028	358,392	0.02%
AXA Bank Europe SCF	600,000	0.25%	9/6/2040	354,883	0.02%
Banque Federative du Credit Mutuel SA	400,000	1.63%	15/11/2027	352,691	0.02%
Orange SA	500,000	0.63%	16/12/2033	352,512	0.02%
Credit Mutuel Arkea SA	400,000	0.88%	7/5/2027	351,469	0.02%
BPCE SA	400,000	1.63%	31/1/2028	351,014	0.02%
Orange SA	400,000	1.88%	12/9/2030	350,185	0.02%
SCOR SE^	500,000	1.38%	17/9/2051	349,653	0.02%
Cie Generale des Etablissements Michelin SCA	400,000	2.50%	3/9/2038	348,957	0.02%
Unibail-Rodamco-Westfield SE	400,000	1.00%	27/2/2027	348,840	0.02%
Bouygues SA	400,000	1.13%	24/7/2028	348,362	0.02%
Societe Fonciere Lyonnaise SA	400,000	1.50%	5/6/2027	347,718	0.02%
Sanofi	400,000	0.88%	21/3/2029	347,342	0.02%
APRR SA	400,000	1.50%	25/1/2030	346,686	0.02%
Alstom SA	400,000	0.13%	27/7/2027	346,510	0.02%
La Banque Postale Home Loan SFH SA	500,000	0.25%	12/2/2035	343,550	0.02%
Cie de Saint-Gobain	400,000	1.88%	15/3/2031	341,164	0.02%
Societe Generale SA^	400,000	0.88%	22/9/2028	339,210	0.02%
Autoroutes du Sud de la France SA	400,000	1.38%	21/2/2031	337,955	0.02%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal^	500,000	2.13%	21/6/2052	337,805	0.02%
Legrand SA	400,000	1.88%	6/7/2032	336,527	0.02%
AXA SA^	450,000	1.88%	10/7/2042	334,928	0.02%
AXA Home Loan SFH SA	500,000	0.13%	25/6/2035	334,165	0.02%
Covivio	400,000	1.63%	23/6/2030	332,927	0.02%
Capgemini SE	400,000	1.13%	23/6/2030	330,818	0.02%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	400,000	0.63%	21/6/2027	329,706	0.02%

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APRR SA	400,000	1.50%	17/1/2033	327,213	0.02%
Engie SA	500,000	1.00%	26/10/2036	327,117	0.02%
Air Liquide Finance SA	400,000	0.63%	20/6/2030	326,191	0.02%
Engie SA	500,000	1.38%	21/6/2039	322,331	0.02%
Arkema SA	400,000	0.75%	3/12/2029	322,177	0.02%
Carmila SA	400,000	2.13%	7/3/2028	321,851	0.02%
Engie SA^	400,000	1.50%	Perpetual	316,708	0.02%
Credit Mutuel Arkea SA	400,000	0.75%	18/1/2030	314,601	0.02%
Holding d'Infrastructures de Transport SASU	400,000	1.48%	18/1/2031	311,730	0.02%
BNP Paribas SA^	400,000	0.88%	31/8/2033	309,967	0.02%
Veolia Environnement SA	400,000	0.50%	14/10/2031	299,408	0.02%
Pernod Ricard SA	300,000	3.75%	2/11/2032	296,624	0.02%
Credit Mutuel Arkea SA	300,000	4.25%	1/12/2032	295,228	0.02%
TotalEnergies SE^	400,000	3.25%	Perpetual	295,035	0.02%
Pernod Ricard SA	300,000	3.25%	2/11/2028	294,114	0.02%
Credit Mutuel Arkea SA	300,000	3.38%	19/9/2027	291,228	0.02%
AXA SA^	300,000	3.88%	Perpetual	289,578	0.02%
Terega SA	300,000	2.20%	5/8/2025	288,707	0.02%
BNP Paribas Cardif SA^	300,000	4.03%	Perpetual	288,314	0.02%
Unibail-Rodamco-Westfield SE	400,000	2.25%	14/5/2038	288,199	0.02%
Groupe des Assurances du Credit Mutuel SADIR^	400,000	1.85%	21/4/2042	287,475	0.02%
Unibail-Rodamco-Westfield SE	316,000	1.38%	9/3/2026	287,228	0.02%
Capgemini SE	300,000	1.00%	18/10/2024	287,167	0.02%
Danone SA	300,000	1.00%	26/3/2025	286,811	0.02%
PSA Banque France SA	300,000	0.63%	21/6/2024	286,437	0.02%
Sanofi	300,000	0.88%	6/4/2025	286,420	0.02%
Unibail-Rodamco-Westfield SE	400,000	1.38%	25/5/2033	284,359	0.01%
Worldline SA	300,000	0.25%	18/9/2024	283,844	0.01%
Air Liquide Finance SA	300,000	2.88%	16/9/2032	283,573	0.01%
Carrefour SA	300,000	2.63%	15/12/2027	283,349	0.01%
Credit Mutuel Arkea SA^	300,000	1.88%	25/10/2029	283,071	0.01%
Unibail-Rodamco-Westfield SE	300,000	2.50%	4/6/2026	282,860	0.01%
Teleperformance	300,000	1.88%	2/7/2025	282,479	0.01%
Thales SA	300,000	0.75%	23/1/2025	282,220	0.01%
Credit Mutuel Arkea SA	300,000	3.50%	9/2/2029	281,604	0.01%
Covivio	300,000	1.88%	20/5/2026	281,353	0.01%
Capgemini SE	300,000	0.63%	23/6/2025	280,024	0.01%
Cie Generale des Etablissements Michelin SCA	300,000	1.75%	28/5/2027	279,449	0.01%
Airbus SE	300,000	2.00%	7/4/2028	278,540	0.01%
Engie SA	300,000	1.00%	13/3/2026	275,399	0.01%
APRR SA	300,000	1.25%	6/1/2027	274,497	0.01%
SCOR SE^	300,000	3.63%	27/5/2048	274,245	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	300,000	3.38%	24/9/2028	273,620	0.01%
Bouygues SA	300,000	1.38%	7/6/2027	271,974	0.01%
Capgemini SE	300,000	1.75%	18/4/2028	271,965	0.01%
Banque Federative du Credit Mutuel SA	300,000	2.50%	25/5/2028	271,571	0.01%
Credit Mutuel Arkea SA	300,000	3.38%	11/3/2031	271,320	0.01%
BPCE SA	300,000	0.38%	2/2/2026	271,007	0.01%
Sodexo SA	300,000	0.75%	14/4/2027	268,195	0.01%
BNP Paribas SA^	300,000	2.50%	31/3/2032	265,139	0.01%
Imerys SA	300,000	1.88%	31/3/2028	264,525	0.01%
Societe Generale SA^	300,000	1.00%	24/11/2030	262,974	0.01%
MMS USA Holdings, Inc.	300,000	1.25%	13/6/2028	262,200	0.01%
Air Liquide Finance SA	300,000	1.38%	2/4/2030	260,946	0.01%
EssilorLuxottica SA	300,000	0.50%	5/6/2028	259,722	0.01%
Veolia Environnement SA^	300,000	1.63%	Perpetual	258,473	0.01%
Indigo Group SAS	300,000	1.63%	19/4/2028	258,449	0.01%
Engie SA	300,000	0.00%	4/3/2027	256,636	0.01%
Vivendi SE	300,000	1.13%	11/12/2028	253,559	0.01%
Legrand SA	300,000	0.63%	24/6/2028	253,226	0.01%
Suez SACA	300,000	2.88%	24/5/2034	251,757	0.01%
Orange SA	300,000	1.75%	Perpetual	251,633	0.01%
Klepierre SA	300,000	2.00%	12/5/2029	250,581	0.01%
APRR SA	300,000	0.13%	18/1/2029	244,516	0.01%
CNP Assurances^	300,000	2.50%	30/6/2051	243,202	0.01%
In'li SA	300,000	1.13%	2/7/2029	240,542	0.01%
JCDecaux SE	300,000	1.63%	7/2/2030	239,615	0.01%
Nerval SAS	300,000	2.88%	14/4/2032	239,553	0.01%
Danone SA	300,000	0.52%	9/11/2030	238,963	0.01%
Engie SA	300,000	1.88%	19/9/2033	235,237	0.01%
Alstom SA	300,000	0.00%	11/1/2029	235,135	0.01%

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Safran SA	300,000	0.75%	17/3/2031	235,012	0.01%
Unibail-Rodamco-Westfield SE	300,000	2.00%	29/6/2032	234,356	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	300,000	0.63%	16/9/2028	234,264	0.01%
Orange SA^	300,000	1.38%	Perpetual	233,651	0.01%
Engie SA	300,000	0.50%	24/10/2030	228,963	0.01%
Unibail-Rodamco-Westfield SE^	300,000	2.88%	Perpetual	227,810	0.01%
TDF Infrastructure SASU	300,000	1.75%	1/12/2029	226,929	0.01%
Tikehau Capital SCA	300,000	1.63%	31/3/2029	225,703	0.01%
Unibail-Rodamco-Westfield SE	300,000	1.38%	4/12/2031	224,268	0.01%
Altearea SCA	300,000	1.75%	16/1/2030	221,399	0.01%
Klepierre SA	300,000	1.63%	13/12/2032	218,998	0.01%
Gecina SA	300,000	0.88%	25/1/2033	217,756	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	242,000	0.13%	16/9/2025	213,186	0.01%
AXA SA	212,000	3.75%	12/10/2030	212,261	0.01%
ICADE	300,000	0.63%	18/1/2031	207,772	0.01%
Wendel SE	300,000	1.38%	18/1/2034	205,707	0.01%
Arval Service Lease SA	200,000	4.75%	22/5/2027	202,410	0.01%
Societe Generale SA^	200,000	5.25%	6/9/2032	200,151	0.01%
ALD SA	200,000	4.00%	5/7/2027	199,930	0.01%
Banque Federative du Credit Mutuel SA	200,000	4.00%	21/11/2029	199,731	0.01%
La Mondiale SAM^	200,000	5.05%	Perpetual	198,000	0.01%
EssilorLuxottica SA	200,000	0.25%	5/1/2024	194,627	0.01%
Engie SA^	200,000	3.25%	Perpetual	194,438	0.01%
Sodexo SA	200,000	2.50%	24/6/2026	193,747	0.01%
Vinci SA	200,000	3.38%	17/10/2032	192,800	0.01%
Carmila SA	200,000	2.38%	16/9/2024	192,522	0.01%
Arkema SA	200,000	1.50%	20/1/2025	191,700	0.01%
Sogecap SA^	200,000	4.13%	Perpetual	191,234	0.01%
TotalEnergies Capital International SA	200,000	0.63%	4/10/2024	190,934	0.01%
Air Liquide Finance SA	200,000	1.00%	2/4/2025	190,384	0.01%
ELO SACA	200,000	2.38%	25/4/2025	189,402	0.01%
Teleperformance	200,000	3.75%	24/6/2029	188,528	0.01%
ELO SACA	200,000	4.88%	8/12/2028	187,847	0.01%
Carrefour SA	200,000	1.75%	4/5/2026	187,242	0.01%
Carrefour SA	200,000	1.88%	30/10/2026	186,568	0.01%
Caisse Francaise de Financement Local	300,000	0.63%	20/1/2042	185,425	0.01%
MMS USA Holdings, Inc.	200,000	0.63%	13/6/2025	185,041	0.01%
Credit Agricole SA^	200,000	1.88%	22/4/2027	184,871	0.01%
Cie de Saint-Gobain	200,000	1.13%	23/3/2026	184,357	0.01%
ELO SACA	200,000	3.25%	23/7/2027	183,854	0.01%
SCOR SE^	200,000	3.00%	8/6/2046	183,500	0.01%
APRR SA	200,000	1.88%	3/1/2029	183,320	0.01%
Arkema SA	200,000	1.50%	20/4/2027	182,781	0.01%
Wendel SE	200,000	1.38%	26/4/2026	182,414	0.01%
Schneider Electric SE	200,000	0.88%	13/12/2026	181,793	0.01%
Engie SA	180,000	5.95%	16/3/2111	180,229	0.01%
Gecina SA	200,000	1.38%	30/6/2027	179,521	0.01%
Orange SA	200,000	2.38%	18/5/2032	178,998	0.01%
JCDecaux SE	200,000	2.63%	24/4/2028	178,409	0.01%
Orange SA	200,000	0.00%	29/6/2026	177,264	0.01%
Cie Generale des Etablissements Michelin SCA	300,000	0.63%	2/11/2040	176,346	0.01%
Unibail-Rodamco-Westfield SE	300,000	1.75%	1/7/2049	175,624	0.01%
Cie de Saint-Gobain	200,000	2.63%	10/8/2032	175,042	0.01%
Thales SA	200,000	0.25%	29/1/2027	173,629	0.01%
Worldline SA	200,000	0.88%	30/6/2027	173,246	0.01%
GELF Bond Issuer I SA	200,000	1.63%	20/10/2026	172,306	0.01%
TotalEnergies Capital International SA	200,000	0.70%	31/5/2028	172,190	0.01%
Edenred	200,000	1.38%	18/6/2029	172,084	0.01%
ARGAN SA	200,000	1.01%	17/11/2026	171,801	0.01%
Arkema SA^	200,000	1.50%	Perpetual	168,827	0.01%
Gecina SA	200,000	1.00%	30/1/2029	165,757	0.01%
Cie Generale des Etablissements Michelin SCA	200,000	0.00%	2/11/2028	165,086	0.01%
Holding d'Infrastructures de Transport SASU	200,000	1.63%	18/9/2029	163,701	0.01%
Dassault Systemes SE	200,000	0.38%	16/9/2029	163,512	0.01%
SANEF SA	200,000	0.95%	19/10/2028	163,213	0.01%
Teleperformance	200,000	0.25%	26/11/2027	162,781	0.01%
Credit Agricole Assurances SA	200,000	2.00%	17/7/2030	158,393	0.01%
Bouygues SA	200,000	0.50%	11/2/2030	156,917	0.01%
La Mondiale SAM	200,000	2.13%	23/6/2031	152,687	0.01%
Mercialys SA	200,000	2.50%	28/2/2029	152,291	0.01%
GELF Bond Issuer I SA	200,000	1.13%	18/7/2029	151,160	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Terega SA	200,000	0.88%	17/9/2030	150,798	0.01%
Unibail-Rodamco-Westfield SE	200,000	2.00%	28/4/2036	145,419	0.01%
Air Liquide Finance SA	200,000	0.38%	20/9/2033	143,036	0.01%
Eutelsat SA	200,000	1.50%	13/10/2028	142,925	0.01%
Imerys SA	200,000	1.00%	15/7/2031	137,792	0.01%
Orange SA	200,000	1.38%	4/9/2049	129,143	0.01%
Gecina SA	200,000	0.88%	30/6/2036	129,005	0.01%
Engie SA	200,000	1.25%	24/10/2041	117,105	0.01%
PSA Tresorerie GIE	100,000	6.00%	19/9/2033	108,860	0.01%
Schneider Electric SE	100,000	3.50%	9/11/2032	98,394	0.01%
Banque Federative du Credit Mutuel SA	100,000	3.00%	11/9/2025	98,093	0.01%
AXA SA ^	100,000	3.94%	Perpetual	97,625	0.01%
Sodexo SA	100,000	0.50%	17/1/2024	97,421	0.01%
Engie SA	100,000	2.38%	19/5/2026	96,064	0.01%
BNP Paribas SA	100,000	1.50%	17/11/2025	94,297	0.01%
Unibail-Rodamco-Westfield SE	100,000	0.88%	21/2/2025	93,561	0.01%
Legrand SA	100,000	1.00%	6/3/2026	91,395	0.00%
Cie de Saint-Gobain	100,000	1.38%	14/6/2027	90,660	0.00%
Nerval SAS	100,000	3.63%	20/7/2028	90,481	0.00%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	89,591	0.00%
Mercialys SA	100,000	4.63%	7/7/2027	88,948	0.00%
Credit Agricole SA ^	100,000	0.63%	12/1/2028	86,329	0.00%
Mercialys SA	100,000	1.80%	27/2/2026	85,202	0.00%
Terega SASU	100,000	0.63%	27/2/2028	82,475	0.00%
Gecina SA	100,000	2.00%	30/6/2032	80,923	0.00%
Covivio	100,000	1.13%	17/9/2031	80,128	0.00%
Orange SA	100,000	0.13%	16/9/2029	79,614	0.00%
Legrand SA	100,000	0.38%	6/10/2031	75,606	0.00%
Icade Sante SACA	100,000	1.38%	17/9/2030	73,279	0.00%
Orange SA	100,000	0.75%	29/6/2034	70,183	0.00%
				304,598,319	15.83%
Germany 11.33% (2021: 11.77%)					
Landesbank Baden-Wuerttemberg	2,800,000	1.75%	28/2/2028	2,614,204	0.14%
Mercedes-Benz Finance Canada, Inc.	2,500,000	3.00%	23/2/2027	2,443,209	0.13%
Deutsche Pfandbriefbank AG	2,400,000	0.01%	16/10/2025	2,192,369	0.11%
Muenchener Hypothekenbank eG	2,200,000	3.00%	4/8/2027	2,176,962	0.11%
Landesbank Hessen-Thueringen Girozentrale	2,300,000	0.01%	22/1/2025	2,151,131	0.11%
DZ HYP AG	1,900,000	0.01%	29/1/2024	1,836,988	0.10%
DZ HYP AG	2,000,000	0.01%	12/9/2025	1,833,458	0.10%
Commerzbank AG	2,300,000	0.01%	11/3/2030	1,828,261	0.10%
Commerzbank AG	2,050,000	0.88%	18/4/2028	1,815,481	0.09%
DZ HYP AG	2,300,000	0.01%	15/11/2030	1,787,363	0.09%
UniCredit Bank AG	2,000,000	0.01%	28/9/2026	1,774,701	0.09%
Deutsche Pfandbriefbank AG	1,800,000	1.00%	13/4/2026	1,674,556	0.09%
Amprion GmbH	1,700,000	3.97%	22/9/2032	1,670,160	0.09%
Berlin Hyp AG	1,800,000	0.01%	17/2/2027	1,578,667	0.08%
Berlin Hyp AG	2,000,000	0.01%	27/1/2031	1,547,772	0.08%
Deutsche Bank AG ^	1,600,000	5.00%	5/9/2030	1,546,080	0.08%
Allianz SE ^	1,600,000	3.38%	Perpetual	1,541,976	0.08%
Clearstream Banking AG	1,700,000	0.00%	1/12/2025	1,535,983	0.08%
adidas AG	1,500,000	3.00%	21/11/2025	1,482,836	0.08%
Hamburg Commercial Bank AG	1,700,000	0.10%	2/11/2028	1,415,500	0.07%
Aareal Bank AG	1,400,000	4.50%	25/7/2025	1,401,088	0.07%
HeidelbergCement AG	1,454,000	1.50%	7/2/2025	1,392,806	0.07%
Mercedes-Benz International Finance BV ¹	1,400,000	2.00%	22/8/2026	1,337,525	0.07%
Aareal Bank AG	1,500,000	0.01%	3/8/2026	1,335,803	0.07%
Norddeutsche Landesbank-Girozentrale	1,500,000	0.01%	23/9/2026	1,331,569	0.07%
Commerzbank AG	1,500,000	0.50%	4/12/2026	1,322,282	0.07%
Norddeutsche Landesbank-Girozentrale	1,400,000	0.25%	10/12/2024	1,319,911	0.07%
Landesbank Hessen-Thueringen Girozentrale	1,400,000	0.50%	25/9/2025	1,300,443	0.07%
DZ HYP AG	1,400,000	0.50%	13/11/2025	1,295,419	0.07%
Volkswagen International Finance NV	1,300,000	4.13%	15/11/2025	1,294,268	0.07%
Amprion GmbH	1,300,000	3.45%	22/9/2027	1,274,102	0.07%
Aareal Bank AG	1,500,000	0.01%	1/2/2028	1,272,442	0.07%
Berlin Hyp AG	1,500,000	0.01%	7/7/2028	1,259,062	0.07%
Commerzbank AG	1,550,000	1.25%	9/1/2034	1,257,324	0.07%
Bausparkasse Schwaebisch Hall AG	1,300,000	2.38%	13/9/2029	1,233,504	0.06%
Deutsche Pfandbriefbank AG	1,300,000	1.75%	1/3/2027	1,222,898	0.06%
Allianz SE ^	1,300,000	2.24%	7/7/2045	1,213,315	0.06%
Landesbank Hessen-Thueringen Girozentrale	1,400,000	0.01%	19/7/2027	1,212,566	0.06%
Commerzbank AG ^	1,200,000	4.63%	21/3/2028	1,172,640	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Deutsche Telekom AG	1,300,000	0.50%	5/7/2027	1,151,262	0.06%
Vonovia SE	1,300,000	0.00%	1/12/2025	1,138,769	0.06%
Mercedes-Benz International Finance BV ¹	1,100,000	2.63%	7/4/2025	1,086,030	0.06%
Fresenius SE & Co. KGaA	1,100,000	4.25%	28/5/2026	1,081,686	0.06%
Deutsche Bank AG	1,200,000	1.63%	20/1/2027	1,056,721	0.05%
BMW Finance NV	1,185,000	1.50%	6/2/2029	1,047,459	0.05%
Hamburg Commercial Bank AG	1,100,000	2.00%	20/7/2027	1,038,181	0.05%
Volkswagen International Finance NV	1,100,000	4.63%	Perpetual	1,037,537	0.05%
UniCredit Bank AG	1,100,000	0.63%	20/11/2025	1,020,568	0.05%
SAP SE	1,100,000	1.25%	10/3/2028	995,551	0.05%
Wintershall Dea Finance BV	1,100,000	0.84%	25/9/2025	991,277	0.05%
Traton Finance Luxembourg SA	1,000,000	4.13%	22/11/2025	989,791	0.05%
Bayer AG	1,200,000	1.13%	6/1/2030	986,504	0.05%
Volkswagen Leasing GmbH	1,000,000	1.13%	4/4/2024	966,408	0.05%
Hannover Rueck SE [^]	1,000,000	3.38%	Perpetual	955,667	0.05%
Bayer AG	1,000,000	0.38%	6/7/2024	955,533	0.05%
Commerzbank AG	1,000,000	0.63%	28/8/2024	953,588	0.05%
UniCredit Bank AG	1,000,000	0.01%	10/9/2024	946,325	0.05%
Bayer AG	1,000,000	0.05%	12/1/2025	931,560	0.05%
Bayer Capital Corp. BV	1,000,000	1.50%	26/6/2026	927,303	0.05%
Muenchener Hypothekenbank eG	1,300,000	1.00%	18/4/2039	926,053	0.05%
Landesbank Baden-Wuerttemberg	1,000,000	0.01%	17/6/2026	895,975	0.05%
Bayer AG	1,100,000	0.38%	12/1/2029	888,778	0.05%
Muenchener Hypothekenbank eG	1,000,000	1.88%	25/8/2032	885,819	0.05%
HeidelbergCement AG	900,000	2.25%	3/6/2024	885,317	0.05%
RWE AG	910,000	2.50%	24/8/2025	884,118	0.05%
Volkswagen Financial Services AG	900,000	3.00%	6/4/2025	879,046	0.05%
Mercedes-Benz Group AG	1,060,000	0.75%	8/2/2030	875,557	0.05%
E.ON SE	1,000,000	1.63%	22/5/2029	875,302	0.05%
Deutsche Bank AG	950,000	0.50%	22/1/2026	873,219	0.05%
ING-DiBa AG	1,000,000	0.63%	25/2/2029	856,543	0.04%
Berlin Hyp AG	1,000,000	0.63%	23/2/2029	856,437	0.04%
E.ON International Finance BV	900,000	1.00%	13/4/2025	853,938	0.04%
Merck Financial Services GmbH	1,000,000	0.50%	16/7/2028	851,941	0.04%
BMW Finance NV	900,000	1.00%	29/8/2025	850,658	0.04%
DZ HYP AG	1,000,000	0.01%	23/6/2028	839,883	0.04%
Deutsche Bank AG	1,032,920	0.00%	15/10/2026	839,517	0.04%
Deutsche Pfandbriefbank AG	900,000	0.13%	5/9/2024	831,624	0.04%
Mercedes-Benz Group AG	900,000	2.38%	22/5/2030	830,554	0.04%
UniCredit Bank AG	1,100,000	0.38%	17/1/2033	829,912	0.04%
Berlin Hyp AG	900,000	1.00%	5/2/2026	827,823	0.04%
Volkswagen Financial Services AG	890,000	0.25%	31/1/2025	825,207	0.04%
UniCredit Bank AG	1,070,000	0.25%	15/1/2032	820,012	0.04%
Siemens Financieringsmaatschappij NV	900,000	0.00%	20/2/2026	811,234	0.04%
Mercedes-Benz Group AG	1,000,000	1.13%	6/11/2031	805,981	0.04%
UniCredit Bank AG	900,000	0.50%	23/2/2027	805,022	0.04%
DZ HYP AG	900,000	0.63%	30/8/2027	799,017	0.04%
Norddeutsche Landesbank-Girozentrale	900,000	0.75%	18/1/2028	795,769	0.04%
Bayer AG	1,000,000	1.38%	6/7/2032	782,410	0.04%
Deutsche Bank AG [^]	1,000,000	1.75%	19/11/2030	782,289	0.04%
BASF SE	800,000	3.13%	29/6/2028	780,072	0.04%
Vonovia Finance BV	900,000	0.63%	9/7/2026	775,289	0.04%
SAP SE	800,000	0.75%	10/12/2024	767,421	0.04%
Volkswagen Financial Services AG	800,000	1.50%	1/10/2024	765,989	0.04%
Deutsche Telekom International Finance BV	850,000	2.00%	1/12/2029	765,620	0.04%
Mercedes-Benz International Finance BV	800,000	1.00%	11/11/2025	751,371	0.04%
LEG Immobilien SE	900,000	0.88%	28/11/2027	744,579	0.04%
Deutsche Apotheker-und Aerztebank eG	900,000	0.01%	6/2/2029	741,333	0.04%
Volkswagen International Finance NV [^]	800,000	3.50%	Perpetual	740,264	0.04%
Volkswagen International Finance NV	800,000	3.25%	18/11/2030	727,663	0.04%
Deutsche Telekom International Finance BV	700,000	4.88%	22/4/2025	726,157	0.04%
Landesbank Hessen-Thueringen Girozentrale	900,000	0.13%	22/1/2030	726,103	0.04%
Deutsche Bank AG	900,000	0.01%	2/10/2029	724,811	0.04%
Volkswagen International Finance NV	800,000	1.88%	30/3/2027	718,767	0.04%
UniCredit Bank AG	900,000	0.01%	24/6/2030	709,423	0.04%
Eurogrid GmbH	800,000	1.50%	18/4/2028	708,294	0.04%
Volkswagen International Finance NV [^]	800,000	3.88%	Perpetual	708,220	0.04%
Siemens Financieringsmaatschappij NV	726,000	0.30%	28/2/2024	703,512	0.04%
BMW Finance NV	700,000	2.63%	17/1/2024	701,126	0.04%
Allianz SE [^]	900,000	1.30%	25/9/2049	699,949	0.04%
E.ON SE	800,000	0.38%	29/9/2027	698,240	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Commerzbank AG	760,000	1.00%	4/3/2026	696,682	0.04%
RWE AG	840,000	0.50%	26/11/2028	695,159	0.04%
Bayerische Landesbank	900,000	0.05%	30/4/2031	694,876	0.04%
Bayerische Landesbank	800,000	0.75%	5/2/2029	692,091	0.04%
Deutsche Bank AG	700,000	4.50%	19/5/2026	688,124	0.04%
DZ HYP AG	800,000	0.88%	18/1/2030	681,981	0.04%
Vonovia SE	800,000	1.88%	28/6/2028	679,826	0.04%
BMW Finance NV	714,000	0.50%	22/2/2025	673,121	0.04%
Landesbank Baden-Wuerttemberg	800,000	0.01%	18/9/2028	667,931	0.03%
Siemens Financieringsmaatschappij NV	699,000	0.00%	5/9/2024	666,046	0.03%
Deutsche Telekom International Finance BV	700,000	1.38%	1/12/2025	664,559	0.03%
E.ON SE	820,000	0.10%	19/12/2028	663,611	0.03%
Landesbank Baden-Wuerttemberg	700,000	0.38%	27/2/2025	657,667	0.03%
Bayerische Landesbank	700,000	0.88%	10/9/2025	657,119	0.03%
Volkswagen Financial Services AG	700,000	3.38%	6/4/2028	654,793	0.03%
DZ HYP AG	700,000	0.38%	6/6/2025	652,771	0.03%
Volkswagen Bank GmbH	700,000	2.50%	31/7/2026	651,822	0.03%
Volkswagen International Finance NV	800,000	0.88%	22/9/2028	647,816	0.03%
Aroundtown SA	900,000	0.00%	16/7/2026	639,601	0.03%
RWE AG	700,000	2.75%	24/5/2030	635,703	0.03%
Volkswagen Financial Services AG	700,000	2.25%	1/10/2027	635,307	0.03%
Deutsche Bank AG	650,000	0.25%	8/3/2024	627,786	0.03%
Wurth Finance International BV	700,000	0.75%	22/11/2027	617,359	0.03%
Norddeutsche Landesbank-Girozentrale	700,000	0.01%	18/2/2027	613,260	0.03%
Volkswagen International Finance NV^	750,000	3.50%	Perpetual	612,259	0.03%
Deutsche Bank AG	600,000	4.00%	29/11/2027	591,948	0.03%
Siemens Financieringsmaatschappij NV	600,000	2.88%	10/3/2028	588,405	0.03%
Volkswagen Financial Services AG	800,000	0.38%	12/2/2030	588,126	0.03%
Deutsche Bank AG^	600,000	5.63%	19/5/2031	584,832	0.03%
Volkswagen International Finance NV^	700,000	3.88%	Perpetual	580,577	0.03%
Muenchener Hypothekenbank eG	1,000,000	0.01%	19/10/2039	578,626	0.03%
Fresenius SE & Co. KGaA	600,000	1.88%	15/2/2025	574,660	0.03%
Deutsche Bank AG	600,000	2.25%	20/9/2027	573,470	0.03%
UniCredit Bank AG	700,000	0.01%	21/5/2029	570,652	0.03%
Vonovia Finance BV	600,000	1.25%	6/12/2024	568,272	0.03%
Volkswagen Leasing GmbH	600,000	1.38%	20/1/2025	567,470	0.03%
Aareal Bank AG	600,000	2.38%	14/9/2029	566,726	0.03%
Allianz SE^	700,000	2.12%	8/7/2050	564,511	0.03%
E.ON International Finance BV	650,000	1.50%	31/7/2029	560,537	0.03%
Deutsche Bank AG	600,000	1.00%	19/11/2025	559,863	0.03%
alstria office-AG	700,000	0.50%	26/9/2025	559,819	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	800,000	1.00%	26/5/2042	558,156	0.03%
Deutsche Post AG	600,000	0.38%	20/5/2026	551,010	0.03%
Siemens Financieringsmaatschappij NV	649,000	1.25%	28/2/2031	545,259	0.03%
Aroundtown SA	700,000	0.63%	9/7/2025	545,134	0.03%
Volkswagen International Finance NV	600,000	4.13%	16/11/2038	545,086	0.03%
Volkswagen Leasing GmbH	600,000	1.50%	19/6/2026	543,356	0.03%
BASF SE	600,000	0.88%	15/11/2027	543,195	0.03%
E.ON SE	600,000	0.13%	18/1/2026	542,457	0.03%
Siemens Financieringsmaatschappij NV	600,000	0.38%	5/6/2026	542,408	0.03%
E.ON SE	600,000	0.25%	24/10/2026	535,909	0.03%
Deutsche Bank AG^	600,000	4.00%	24/6/2032	530,516	0.03%
Fresenius SE & Co. KGaA	600,000	2.88%	15/2/2029	530,082	0.03%
E.ON SE	700,000	0.63%	7/11/2031	525,258	0.03%
SAP SE	600,000	1.63%	10/3/2031	521,115	0.03%
Bertelsmann SE & Co. KGaA	600,000	1.50%	15/5/2030	511,342	0.03%
Hannover Rueck SE^	500,000	5.88%	26/8/2043	509,683	0.03%
BASF SE	600,000	1.50%	17/3/2031	505,886	0.03%
Vonovia Finance BV	600,000	1.50%	14/1/2028	505,060	0.03%
SAP SE	600,000	0.38%	18/5/2029	499,732	0.03%
Deutsche Boerse AG	600,000	1.50%	4/4/2032	498,672	0.03%
Siemens Financieringsmaatschappij NV	600,000	0.25%	20/2/2029	498,660	0.03%
Talanx AG	500,000	4.00%	25/10/2029	496,343	0.03%
Volkswagen Financial Services AG	600,000	0.88%	31/1/2028	496,191	0.03%
Siemens Financieringsmaatschappij NV	600,000	0.13%	5/9/2029	492,232	0.03%
Volkswagen International Finance NV^	600,000	4.38%	Perpetual	490,200	0.03%
Deutsche Telekom International Finance BV	500,000	0.88%	30/1/2024	489,227	0.03%
Mercedes-Benz Group AG	600,000	0.75%	10/9/2030	488,642	0.03%
Vonovia Finance BV	600,000	0.63%	7/10/2027	487,888	0.03%
adidas AG	500,000	3.13%	21/11/2029	486,271	0.03%
E.ON SE	575,000	1.63%	29/3/2031	481,406	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Deutsche Telekom International Finance BV	380,000	7.50%	24/1/2033	481,245	0.03%
BMW Finance NV	500,000	1.00%	14/11/2024	480,639	0.03%
Eurogrid GmbH	500,000	1.88%	10/6/2025	480,088	0.03%
Knorr-Bremse AG	500,000	1.13%	13/6/2025	476,977	0.02%
Vonovia SE	600,000	2.38%	25/3/2032	476,346	0.02%
Berlin Hyp AG	500,000	1.25%	22/1/2025	475,415	0.02%
BMW Finance NV	500,000	0.88%	3/4/2025	474,984	0.02%
Volkswagen International Finance NV [^]	500,000	3.38%	Perpetual	474,669	0.02%
Siemens Financieringsmaatschappij NV	500,000	2.75%	9/9/2030	474,108	0.02%
Mercedes-Benz International Finance BV	505,000	1.38%	26/6/2026	473,845	0.02%
E.ON International Finance BV	500,000	1.63%	30/5/2026	471,669	0.02%
Fresenius Medical Care AG & Co. KGaA	500,000	1.50%	11/7/2025	471,393	0.02%
Deutsche Bank AG [^]	500,000	1.38%	10/6/2026	469,759	0.02%
Volkswagen Financial Services AG	500,000	2.25%	16/10/2026	468,612	0.02%
Grand City Properties SA	700,000	0.13%	11/1/2028	467,845	0.02%
Deutsche Wohnen SE	600,000	1.50%	30/4/2030	466,483	0.02%
Vantage Towers AG	500,000	0.38%	31/3/2027	462,751	0.02%
LANXESS AG	600,000	0.63%	1/12/2029	461,429	0.02%
Deutsche Post AG	500,000	1.63%	5/12/2028	458,963	0.02%
Volkswagen Financial Services AG	500,000	0.00%	12/2/2025	458,666	0.02%
Traton Finance Luxembourg SA	500,000	0.13%	24/3/2025	455,607	0.02%
Deutsche Telekom International Finance BV	500,000	1.50%	3/4/2028	451,652	0.02%
Deutsche Telekom AG	482,000	0.88%	25/3/2026	448,328	0.02%
HeidelbergCement Finance Luxembourg SA	500,000	1.75%	24/4/2028	447,793	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	500,000	3.25%	26/5/2049	447,002	0.02%
Fresenius Finance Ireland plc	500,000	0.00%	1/10/2025	445,773	0.02%
Merck KGaA [^]	500,000	1.63%	9/9/2080	443,665	0.02%
E.ON International Finance BV	400,000	5.75%	14/2/2033	443,120	0.02%
BASF SE	500,000	0.25%	5/6/2027	439,619	0.02%
Allianz Finance II BV	500,000	0.00%	22/11/2026	439,545	0.02%
Fresenius SE & Co. KGaA	500,000	1.63%	8/10/2027	437,807	0.02%
Allianz Finance II BV	500,000	1.50%	15/1/2030	436,850	0.02%
Commerzbank AG	500,000	0.38%	1/9/2027	429,900	0.02%
Vier Gas Transport GmbH	500,000	1.50%	25/9/2028	429,380	0.02%
BASF SE	500,000	1.50%	22/5/2030	428,169	0.02%
Talanx AG [^]	500,000	2.25%	5/12/2047	427,904	0.02%
Volkswagen Leasing GmbH	550,000	0.50%	12/1/2029	426,843	0.02%
Hamburg Commercial Bank AG [^]	500,000	0.50%	22/9/2026	424,759	0.02%
Volkswagen International Finance NV [^]	500,000	3.75%	Perpetual	424,632	0.02%
ING-DiBa AG	600,000	1.00%	23/5/2039	423,259	0.02%
Allianz Finance II BV	500,000	1.38%	21/4/2031	420,155	0.02%
Volkswagen Financial Services AG	500,000	0.13%	12/2/2027	417,008	0.02%
DZ HYP AG	535,000	0.88%	17/4/2034	413,329	0.02%
Vonovia SE	500,000	0.38%	16/6/2027	409,384	0.02%
BMW Finance NV	464,000	1.00%	22/5/2028	406,651	0.02%
ING-DiBa AG	500,000	1.25%	9/10/2033	406,409	0.02%
Traton Finance Luxembourg SA	500,000	0.75%	24/3/2029	399,559	0.02%
Robert Bosch GmbH	400,000	1.75%	8/7/2024	390,934	0.02%
Fresenius Finance Ireland plc	500,000	0.50%	1/10/2028	389,846	0.02%
Bertelsmann SE & Co. KGaA	400,000	3.50%	29/5/2029	388,135	0.02%
UniCredit Bank AG	505,000	0.85%	22/5/2034	387,809	0.02%
Mercedes-Benz International Finance BV	400,000	0.00%	8/2/2024	386,585	0.02%
Covestro AG	400,000	1.75%	25/9/2024	386,047	0.02%
Robert Bosch Investment Nederland BV	400,000	2.63%	24/5/2028	385,326	0.02%
Vonovia Finance BV	400,000	1.50%	31/3/2025	382,775	0.02%
Vantage Towers AG	400,000	0.00%	31/3/2025	381,145	0.02%
O2 Telefonica Deutschland Finanzierungs GmbH	400,000	1.75%	5/7/2025	379,126	0.02%
Deutsche Post AG	400,000	1.25%	1/4/2026	377,552	0.02%
E.ON SE	400,000	1.00%	7/10/2025	376,171	0.02%
Brenntag Finance BV	400,000	1.13%	27/9/2025	374,581	0.02%
Deutsche Telekom International Finance BV	400,000	1.13%	22/5/2026	372,703	0.02%
Mercedes-Benz Group AG	500,000	0.75%	11/3/2033	372,335	0.02%
Deutsche Telekom International Finance BV	400,000	1.38%	30/1/2027	370,656	0.02%
SAP SE	400,000	0.13%	18/5/2026	360,535	0.02%
Wurth Finance International BV	400,000	2.13%	23/8/2030	359,506	0.02%
Siemens Financieringsmaatschappij NV	500,000	0.50%	5/9/2034	358,746	0.02%
Mercedes-Benz International Finance BV	400,000	0.63%	6/5/2027	355,947	0.02%
Volkswagen Leasing GmbH	400,000	0.25%	12/1/2026	352,947	0.02%
LEG Immobilien SE	500,000	0.75%	30/6/2031	350,721	0.02%
Traton Finance Luxembourg SA	500,000	1.25%	24/3/2033	350,587	0.02%
Deutsche Boerse AG [^]	400,000	1.25%	16/6/2047	348,071	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Volkswagen Leasing GmbH	370,000	1.63%	15/8/2025	347,956	0.02%
Fresenius Finance Ireland plc	500,000	0.88%	1/10/2031	346,400	0.02%
Mercedes-Benz Group AG ¹	391,000	2.00%	27/2/2031	346,381	0.02%
Volkswagen Leasing GmbH	400,000	0.38%	20/7/2026	345,897	0.02%
Deutsche Post AG	400,000	0.75%	20/5/2029	345,872	0.02%
Mercedes-Benz International Finance BV	350,000	0.88%	9/4/2024	339,802	0.02%
adidas AG	400,000	0.00%	5/10/2028	333,299	0.02%
Vonovia SE	500,000	1.00%	16/6/2033	329,767	0.02%
Grand City Properties SA	400,000	1.38%	3/8/2026	321,261	0.02%
LANXESS AG	376,000	0.00%	8/9/2027	314,900	0.02%
Vonovia Finance BV	500,000	1.13%	14/9/2034	312,543	0.02%
Fresenius Medical Care AG & Co. KGaA	400,000	1.50%	29/5/2030	312,440	0.02%
Hannover Rueck SE [^]	400,000	1.75%	8/10/2040	310,854	0.02%
Siemens Financieringsmaatschappij NV	400,000	0.50%	20/2/2032	306,006	0.02%
Siemens Financieringsmaatschappij NV	400,000	1.25%	25/2/2035	305,975	0.02%
Vier Gas Transport GmbH	400,000	0.13%	10/9/2029	302,193	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	400,000	1.25%	26/5/2041	299,010	0.02%
Wintershall Dea Finance BV	400,000	1.82%	25/9/2031	295,120	0.02%
Vonovia SE	400,000	0.63%	14/12/2029	292,784	0.02%
Allianz SE [^]	300,000	4.60%	7/9/2038	291,780	0.02%
Volkswagen International Finance NV	300,000	4.38%	15/5/2030	290,878	0.02%
Deutsche Pfandbriefbank AG	300,000	0.25%	29/1/2024	290,600	0.02%
LEG Immobilien SE	300,000	1.25%	23/1/2024	289,354	0.02%
Volkswagen International Finance NV	300,000	3.75%	28/9/2027	288,784	0.02%
Continental AG	300,000	2.50%	27/8/2026	287,707	0.02%
BMW Finance NV	400,000	0.20%	11/1/2033	285,002	0.01%
LANXESS AG	300,000	1.13%	16/5/2025	283,729	0.01%
HeidelbergCement Finance Luxembourg SA	300,000	1.63%	7/4/2026	281,439	0.01%
Santander Consumer Bank AG	300,000	0.25%	15/10/2024	281,076	0.01%
Vonovia SE	300,000	0.00%	16/9/2024	279,998	0.01%
Evonik Industries AG	300,000	0.63%	18/9/2025	276,694	0.01%
Infineon Technologies AG	300,000	1.13%	24/6/2026	274,357	0.01%
Bayer AG	300,000	0.75%	6/1/2027	264,636	0.01%
Vonovia SE	400,000	0.75%	1/9/2032	264,581	0.01%
Aroundtown SA	400,000	0.38%	15/4/2027	264,165	0.01%
Deutsche Bank AG [^]	300,000	1.88%	23/2/2028	262,096	0.01%
Infineon Technologies AG	300,000	1.63%	24/6/2029	259,327	0.01%
Aroundtown SA	400,000	1.45%	9/7/2028	248,601	0.01%
Deutsche Telekom AG	380,000	1.75%	9/12/2049	244,322	0.01%
Deutsche Post AG	300,000	1.00%	20/5/2032	243,211	0.01%
Wintershall Dea Finance BV	300,000	1.33%	25/9/2028	242,915	0.01%
Vonovia Finance BV	300,000	2.13%	22/3/2030	242,912	0.01%
Allianz Finance II BV	300,000	0.50%	14/1/2031	236,751	0.01%
Vonovia Finance BV	400,000	1.63%	7/10/2039	235,806	0.01%
Volkswagen Leasing GmbH	300,000	0.63%	19/7/2029	230,100	0.01%
Deutsche Telekom AG	300,000	1.38%	5/7/2034	229,840	0.01%
Vonovia SE	300,000	0.25%	1/9/2028	229,058	0.01%
Aroundtown SA	300,000	1.50%	28/5/2026	227,828	0.01%
RWE AG	316,000	1.00%	26/11/2033	225,149	0.01%
Bayer AG	300,000	0.63%	12/7/2031	224,897	0.01%
HOCHTIEF AG	300,000	0.63%	26/4/2029	223,339	0.01%
Eurogrid GmbH	300,000	0.74%	21/4/2033	217,935	0.01%
Allianz Finance II BV	300,000	0.50%	22/11/2033	216,747	0.01%
Roadster Finance DAC	300,000	2.38%	8/12/2027	215,468	0.01%
Vonovia SE	300,000	0.63%	24/3/2031	209,712	0.01%
Deutsche Telekom International Finance BV	200,000	4.50%	28/10/2030	208,128	0.01%
Landesbank Hessen-Thueringen Girozentrale	300,000	0.50%	19/1/2037	206,755	0.01%
Mercedes-Benz Group AG	268,000	1.13%	8/8/2034	201,351	0.01%
E.ON International Finance BV	200,000	3.00%	17/1/2024	201,175	0.01%
Bayer AG	300,000	1.00%	12/1/2036	201,011	0.01%
LEG Immobilien SE	300,000	1.50%	17/1/2034	200,528	0.01%
Covestro AG	200,000	4.75%	15/11/2028	200,148	0.01%
Siemens Financieringsmaatschappij NV	230,000	1.38%	6/9/2030	199,587	0.01%
LEG Immobilien SE	300,000	1.00%	19/11/2032	198,029	0.01%
Vonovia SE	200,000	4.75%	23/5/2027	197,340	0.01%
Deutsche Bank AG	200,000	2.75%	17/2/2025	196,649	0.01%
Vonovia SE	200,000	5.00%	23/11/2030	195,938	0.01%
Siemens Financieringsmaatschappij NV	200,000	2.25%	10/3/2025	195,783	0.01%
BASF SE	200,000	0.88%	22/5/2025	192,506	0.01%
adidas AG	200,000	0.00%	9/9/2024	189,221	0.01%
Vonovia Finance BV	200,000	1.80%	29/6/2025	187,224	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Allianz Finance II BV	200,000	0.00%	14/1/2025	186,921	0.01%
Vantage Towers AG	200,000	0.75%	31/3/2030	183,516	0.01%
BMW Finance NV	200,000	0.75%	13/7/2026	183,411	0.01%
Bertelsmann SE & Co. KGaA	200,000	2.00%	1/4/2028	183,382	0.01%
Covestro AG	200,000	0.88%	3/2/2026	182,684	0.01%
Deutsche Post AG	200,000	1.00%	13/12/2027	180,542	0.01%
Heraeus Finance GmbH	200,000	2.63%	9/6/2027	179,531	0.01%
Siemens Financieringsmaatschappij NV	200,000	0.90%	28/2/2028	177,462	0.01%
Deutsche Telekom AG	200,000	1.75%	25/3/2031	172,943	0.01%
Deutsche Bank AG	200,000	1.75%	17/1/2028	170,527	0.01%
Hella GmbH & Co. KGaA	200,000	0.50%	26/1/2027	167,108	0.01%
Infineon Technologies AG	200,000	2.00%	24/6/2032	165,632	0.01%
Aroundtown SA	200,000	1.00%	7/1/2025	164,504	0.01%
Vonovia Finance BV	200,000	2.25%	7/4/2030	163,798	0.01%
HOCHTIEF AG	200,000	0.50%	3/9/2027	162,795	0.01%
Covestro AG	200,000	1.38%	12/6/2030	159,258	0.01%
Merck Financial Services GmbH	200,000	0.88%	5/7/2031	158,887	0.01%
BMW Finance NV	200,000	0.88%	14/1/2032	158,026	0.01%
Siemens Financieringsmaatschappij NV	200,000	1.75%	28/2/2039	157,486	0.01%
Eurogrid GmbH	200,000	1.11%	15/5/2032	156,891	0.01%
Deutsche Post AG	150,000	2.88%	11/12/2024	149,914	0.01%
Vonovia Finance BV	300,000	1.00%	28/1/2041	146,192	0.01%
Vonovia Finance BV	200,000	0.50%	14/9/2029	146,121	0.01%
Aroundtown SA^	300,000	3.38%	Perpetual	138,875	0.01%
Vonovia SE	300,000	1.63%	1/9/2051	136,810	0.01%
Sirius Real Estate Ltd.	200,000	1.75%	24/11/2028	135,834	0.01%
Volkswagen International Finance NV	200,000	1.50%	21/1/2041	121,723	0.01%
Vonovia SE	200,000	1.50%	14/6/2041	110,028	0.01%
Aroundtown SA^	300,000	2.13%	Perpetual	106,257	0.01%
Vier Gas Transport GmbH	100,000	4.00%	26/9/2027	98,688	0.01%
Vier Gas Transport GmbH	100,000	2.88%	12/6/2025	98,150	0.01%
Bertelsmann SE & Co. KGaA	100,000	1.75%	14/10/2024	97,247	0.01%
Eurogrid GmbH	100,000	3.28%	5/9/2031	95,464	0.01%
Mercedes-Benz International Finance BV	100,000	0.85%	28/2/2025	95,135	0.01%
Deutsche Bank AG	100,000	1.13%	17/3/2025	94,928	0.01%
Siemens Financieringsmaatschappij NV	100,000	1.00%	6/9/2027	91,133	0.00%
Vonovia Finance BV	100,000	1.50%	22/3/2026	90,096	0.00%
Merck KGaA^	100,000	2.88%	25/6/2079	88,988	0.00%
HeidelbergCement Finance Luxembourg SA	100,000	1.13%	1/12/2027	88,222	0.00%
Grand City Properties SA^	200,000	1.50%	Perpetual	83,512	0.00%
Aareal Bank AG	100,000	0.75%	18/4/2028	79,240	0.00%
LEG Immobilien SE	100,000	0.88%	17/1/2029	78,569	0.00%
alstria office-AG	100,000	1.50%	23/6/2026	78,468	0.00%
Deutsche Telekom AG	100,000	2.25%	29/3/2039	78,172	0.00%
Sirius Real Estate Ltd.	100,000	1.13%	22/6/2026	77,749	0.00%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	100,000	2.50%	25/1/2027	74,148	0.00%
BASF SE	100,000	1.63%	15/11/2037	73,272	0.00%
Vonovia Finance BV	100,000	2.75%	22/3/2038	72,418	0.00%
Wuestenrot & Wuerttembergische AG^	100,000	2.13%	10/9/2041	70,214	0.00%
adidas AG	100,000	0.63%	10/9/2035	69,061	0.00%
Aroundtown SA^	200,000	1.63%	Perpetual	65,865	0.00%
Deutsche Wohnen SE	100,000	1.30%	7/4/2041	50,305	0.00%
Aroundtown SA^	100,000	2.88%	Perpetual	39,255	0.00%
				218,010,400	11.33%
Greece 0.01% (2021: 0.01%)					
OTE plc	200,000	0.88%	24/9/2026	181,561	0.01%
				181,561	0.01%
Hong Kong 0.06% (2021: 0.09%)					
CK Hutchison Group Telecom Finance SA	400,000	1.13%	17/10/2028	331,442	0.02%
Cheung Kong Infrastructure Finance BVI Ltd.	300,000	1.00%	12/12/2024	279,264	0.01%
AIA Group Ltd.^	300,000	0.88%	9/9/2033	233,069	0.01%
CK Hutchison Group Telecom Finance SA	300,000	1.50%	17/10/2031	228,947	0.01%
Hong Kong Government International Bond	300,000	1.00%	24/11/2041	175,501	0.01%
				1,248,223	0.06%
Hungary 0.23% (2021: 0.32%)					
Hungary Government International Bond	1,000,000	1.25%	22/10/2025	919,512	0.05%
Hungary Government International Bond	890,000	1.75%	5/6/2035	583,188	0.03%
Hungary Government International Bond	750,000	0.13%	21/9/2028	553,247	0.03%
Hungary Government International Bond	489,000	5.00%	22/2/2027	485,115	0.02%
Hungary Government International Bond	500,000	4.25%	16/6/2031	450,571	0.02%
MFB Magyar Fejlesztési Bank Zrt	360,000	1.38%	24/6/2025	325,648	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Hungary Government International Bond	600,000	1.50%	17/11/2050	297,052	0.01%
MOL Hungarian Oil & Gas plc	300,000	1.50%	8/10/2027	247,153	0.01%
Hungary Government International Bond	200,000	1.75%	10/10/2027	174,794	0.01%
MFB Magyar Fejlesztési Bank Zrt	200,000	0.38%	9/6/2026	165,070	0.01%
Hungary Government International Bond	200,000	1.63%	28/4/2032	143,052	0.01%
MVM Energetika Zrt	200,000	0.88%	18/11/2027	141,512	0.01%
				4,485,914	0.23%
Iceland 0.03% (2021: 0.05%)					
Iceland Government International Bond	800,000	0.00%	15/4/2028	653,782	0.03%
				653,782	0.03%
Indonesia 0.30% (2021: 0.28%)					
Indonesia Government International Bond	1,400,000	3.75%	14/6/2028	1,357,733	0.07%
Indonesia Government International Bond	1,100,000	2.15%	18/7/2024	1,075,808	0.06%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	900,000	2.88%	25/10/2025	866,838	0.05%
Indonesia Government International Bond	920,000	0.90%	14/2/2027	808,944	0.04%
Indonesia Government International Bond	700,000	1.75%	24/4/2025	668,459	0.03%
Indonesia Government International Bond	700,000	1.40%	30/10/2031	545,081	0.03%
Indonesia Government International Bond	420,000	1.10%	12/3/2033	306,784	0.02%
Indonesia Government International Bond	100,000	1.45%	18/9/2026	90,995	0.00%
				5,720,642	0.30%
Ireland 0.49% (2021: 0.55%)					
Bank of Ireland Group plc^	1,000,000	1.88%	5/6/2026	928,152	0.05%
Dell Bank International DAC	800,000	0.50%	27/10/2026	692,098	0.04%
Bank of Ireland Mortgage Bank	700,000	0.63%	14/3/2025	659,078	0.03%
Ryanair DAC	730,000	0.88%	25/5/2026	652,038	0.03%
Smurfit Kappa Treasury ULC	700,000	1.50%	15/9/2027	626,820	0.03%
Ryanair DAC	500,000	2.88%	15/9/2025	484,969	0.03%
CRH Funding BV	500,000	1.63%	5/5/2030	424,736	0.02%
AIB Group plc^	400,000	5.75%	16/2/2029	409,331	0.02%
Linde plc	500,000	1.63%	31/3/2035	400,919	0.02%
AIB Group plc^	400,000	3.63%	4/7/2026	388,037	0.02%
AIB Group plc	400,000	1.25%	28/5/2024	385,304	0.02%
AIB Group plc	400,000	2.25%	3/7/2025	379,569	0.02%
CRH SMW Finance DAC	400,000	1.25%	5/11/2026	365,314	0.02%
DXC Capital Funding DAC	450,000	0.95%	15/9/2031	339,445	0.02%
Kerry Group Financial Services Unltd Co.	400,000	0.63%	20/9/2029	321,072	0.02%
CRH Finance DAC	300,000	1.38%	18/10/2028	263,165	0.01%
Linde plc	300,000	1.38%	31/3/2031	255,278	0.01%
Smurfit Kappa Treasury ULC	300,000	0.50%	22/9/2029	232,694	0.01%
Kerry Group Financial Services Unltd Co.	283,000	0.88%	1/12/2031	215,667	0.01%
CRH Funding BV	200,000	1.88%	9/1/2024	197,088	0.01%
AIB Group plc^	200,000	2.25%	4/4/2028	178,435	0.01%
DXC Capital Funding DAC	200,000	0.45%	15/9/2027	164,721	0.01%
Hammerson Ireland Finance DAC	200,000	1.75%	3/6/2027	156,008	0.01%
Smurfit Kappa Treasury ULC	200,000	1.00%	22/9/2033	139,831	0.01%
Experian Europe DAC	100,000	1.56%	16/5/2031	82,395	0.01%
				9,342,164	0.49%
Israel 0.22% (2021: 0.22%)					
Israel Government International Bond	1,700,000	2.88%	29/1/2024	1,690,004	0.09%
Israel Government International Bond	950,000	1.50%	16/1/2029	853,347	0.04%
Israel Government International Bond	790,000	1.50%	18/1/2027	731,795	0.04%
Israel Government International Bond	750,000	2.50%	16/1/2049	591,351	0.03%
Israel Government International Bond	400,000	2.38%	18/1/2037	335,863	0.02%
				4,202,360	0.22%
Italy 3.54% (2021: 3.55%)					
UniCredit SpA^	1,700,000	1.25%	25/6/2025	1,627,216	0.08%
Enel Finance International NV	1,740,000	0.00%	17/6/2027	1,469,872	0.08%
Intesa Sanpaolo SpA	1,500,000	1.38%	18/12/2025	1,413,578	0.07%
Credit Agricole Italia SpA	1,600,000	0.25%	17/1/2028	1,357,927	0.07%
Intesa Sanpaolo SpA	1,400,000	2.13%	26/5/2025	1,340,675	0.07%
Intesa Sanpaolo SpA	1,300,000	3.25%	10/2/2026	1,291,864	0.07%
Zi Rete Gas SpA	1,300,000	2.20%	11/9/2025	1,235,356	0.06%
Mediobanca Banca di Credito Finanziario SpA	1,300,000	0.88%	15/1/2026	1,179,955	0.06%
Banca Monte dei Paschi di Siena SpA	1,200,000	2.00%	29/1/2024	1,179,135	0.06%
Snam SpA	1,200,000	3.38%	5/12/2026	1,172,916	0.06%
Intesa Sanpaolo SpA	1,000,000	1.50%	10/4/2024	975,836	0.05%
ENI SpA	1,000,000	1.50%	2/2/2026	936,684	0.05%
UniCredit SpA^	1,000,000	2.20%	22/7/2027	904,802	0.05%
Intesa Sanpaolo SpA	1,000,000	0.38%	14/9/2026	896,358	0.05%
Banco di Desio e della Brianza SpA	900,000	0.88%	12/9/2024	861,515	0.05%
Iren SpA	900,000	1.95%	19/9/2025	857,431	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Mediobanca Banca di Credito Finanziario SpA	900,000	1.38%	10/11/2025	847,975	0.04%
ENI SpA	900,000	1.25%	18/5/2026	829,203	0.04%
Snam SpA	900,000	0.88%	25/10/2026	813,715	0.04%
Credit Agricole Italia SpA	900,000	1.63%	21/3/2029	804,438	0.04%
Mediobanca Banca di Credito Finanziario SpA	800,000	1.13%	12/8/2024	770,408	0.04%
Enel Finance International NV	800,000	1.00%	16/9/2024	770,000	0.04%
Intesa Sanpaolo SpA	800,000	1.00%	4/7/2024	768,654	0.04%
Enel Finance International NV	800,000	0.00%	17/6/2024	761,136	0.04%
Credit Agricole Italia SpA	800,000	1.13%	21/3/2025	760,099	0.04%
FCA Bank SpA	800,000	0.50%	13/9/2024	753,141	0.04%
Assicurazioni Generali SpA	700,000	5.80%	6/7/2032	743,964	0.04%
Assicurazioni Generali SpA	700,000	5.13%	16/9/2024	718,820	0.04%
Autostrade per l'Italia SpA	800,000	1.75%	26/6/2026	717,271	0.04%
UniCredit SpA	800,000	0.38%	31/10/2026	711,264	0.04%
UniCredit SpA^	770,000	1.25%	16/6/2026	710,215	0.04%
ENI SpA	700,000	3.75%	12/9/2025	709,882	0.04%
ENI SpA	900,000	0.63%	23/1/2030	703,200	0.04%
Enel Finance International NV	1,000,000	1.25%	17/1/2035	695,986	0.04%
Banca Monte dei Paschi di Siena SpA	700,000	2.13%	26/11/2025	666,227	0.04%
Enel SpA^	700,000	3.50%	Perpetual	662,783	0.03%
UniCredit SpA	700,000	0.75%	30/4/2025	656,803	0.03%
Snam SpA	800,000	0.75%	20/6/2029	651,308	0.03%
UniCredit SpA^	700,000	1.20%	20/1/2026	648,278	0.03%
ENI SpA	700,000	1.50%	17/1/2027	641,238	0.03%
ENI SpA^	700,000	2.63%	Perpetual	632,836	0.03%
Intesa Sanpaolo SpA	700,000	1.13%	4/10/2027	630,392	0.03%
Enel Finance International NV	700,000	0.00%	28/5/2026	617,038	0.03%
Enel Finance International NV	800,000	0.88%	17/1/2031	614,912	0.03%
Assicurazioni Generali SpA^	600,000	5.50%	27/10/2047	605,637	0.03%
Intesa Sanpaolo SpA	600,000	4.75%	6/9/2027	603,271	0.03%
Intesa Sanpaolo SpA	600,000	1.38%	18/1/2024	590,002	0.03%
Intesa Sanpaolo SpA	700,000	0.75%	16/3/2028	581,255	0.03%
ENI SpA^	700,000	3.38%	Perpetual	580,578	0.03%
ASTM SpA	700,000	1.50%	25/1/2030	539,808	0.03%
Intesa Sanpaolo SpA	600,000	1.25%	15/1/2030	520,367	0.03%
Credit Agricole Italia SpA	700,000	0.38%	20/1/2032	517,243	0.03%
Enel SpA^	600,000	2.25%	Perpetual	513,734	0.03%
Mediobanca Banca di Credito Finanziario SpA	600,000	0.75%	15/7/2027	513,382	0.03%
UniCredit SpA	550,000	0.50%	9/4/2025	508,678	0.03%
ENI SpA	600,000	2.00%	18/5/2031	505,895	0.03%
Intesa Sanpaolo SpA	600,000	1.75%	4/7/2029	503,006	0.03%
Enel SpA^	700,000	1.88%	Perpetual	498,897	0.03%
Autostrade per l'Italia SpA	600,000	1.63%	25/1/2028	496,346	0.03%
Autostrade per l'Italia SpA	600,000	2.00%	4/12/2028	493,727	0.03%
Credito Emiliano SpA	500,000	1.13%	17/1/2024	488,166	0.03%
Snam SpA	500,000	0.00%	12/5/2024	475,859	0.03%
Banco BPM SpA	500,000	1.00%	23/1/2025	474,921	0.03%
Enel SpA^	600,000	1.38%	Perpetual	474,061	0.03%
Snam SpA	600,000	0.75%	17/6/2030	472,906	0.02%
Banca Monte dei Paschi di Siena SpA	520,000	0.88%	8/10/2026	462,092	0.02%
Terna - Rete Elettrica Nazionale	500,000	1.00%	10/4/2026	461,599	0.02%
Enel Finance International NV	500,000	1.13%	16/9/2026	459,789	0.02%
Terna - Rete Elettrica Nazionale	500,000	0.13%	25/7/2025	458,137	0.02%
Intesa Sanpaolo SpA	500,000	1.00%	19/11/2026	444,481	0.02%
Intesa Sanpaolo SpA	500,000	0.63%	24/2/2026	442,875	0.02%
Italgas SpA	500,000	0.00%	16/2/2028	402,348	0.02%
UniCredit SpA	500,000	1.80%	20/1/2030	401,887	0.02%
Intesa Sanpaolo SpA	400,000	3.38%	24/1/2025	399,226	0.02%
Autostrade per l'Italia SpA	500,000	2.00%	15/1/2030	396,221	0.02%
Assicurazioni Generali SpA^	400,000	4.60%	Perpetual	388,621	0.02%
ENI SpA^	500,000	2.75%	Perpetual	384,770	0.02%
Enel Finance International NV	500,000	0.50%	17/6/2030	381,621	0.02%
Assicurazioni Generali SpA	400,000	3.88%	29/1/2029	381,514	0.02%
ENI SpA	400,000	1.00%	14/3/2025	378,680	0.02%
ASTM SpA	525,000	2.38%	25/11/2033	377,533	0.02%
Mediobanca Banca di Credito Finanziario SpA	400,000	1.13%	15/7/2025	373,465	0.02%
Intesa Sanpaolo SpA	500,000	1.35%	24/2/2031	370,636	0.02%
UniCredit SpA	500,000	0.85%	19/1/2031	361,444	0.02%
Enel SpA^	400,000	3.38%	Perpetual	361,201	0.02%
Terna - Rete Elettrica Nazionale	350,000	4.90%	28/10/2024	357,648	0.02%
Italgas SpA	500,000	0.50%	16/2/2033	341,303	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
UniCredit SpA^	410,000	0.80%	5/7/2029	329,555	0.02%
Enel SpA	300,000	5.63%	21/6/2027	323,926	0.02%
Italgas SpA	400,000	0.88%	24/4/2030	310,147	0.02%
UniCredit SpA^	300,000	5.85%	15/11/2027	304,234	0.02%
Terna - Rete Elettrica Nazionale	400,000	0.38%	25/9/2030	302,253	0.02%
ENI SpA	300,000	3.63%	29/1/2029	299,003	0.02%
Snam SpA	300,000	1.25%	28/8/2025	281,433	0.01%
Enel Finance International NV	300,000	1.38%	1/6/2026	278,237	0.01%
Credit Agricole Italia SpA	300,000	0.63%	13/1/2026	275,644	0.01%
Covivio	300,000	2.38%	20/2/2028	273,145	0.01%
Enel Finance International NV	300,000	0.25%	17/11/2025	272,728	0.01%
Snam SpA	300,000	0.00%	15/8/2025	272,161	0.01%
Terna - Rete Elettrica Nazionale	300,000	1.38%	26/7/2027	270,668	0.01%
ENI SpA	300,000	1.63%	17/5/2028	265,386	0.01%
Intesa Sanpaolo SpA	300,000	1.75%	20/3/2028	261,182	0.01%
UniCredit SpA^	300,000	0.93%	18/1/2028	256,877	0.01%
ENI SpA	300,000	1.13%	19/9/2028	256,104	0.01%
ENI SpA^	300,000	2.00%	Perpetual	249,477	0.01%
Intesa Sanpaolo SpA	260,000	0.75%	4/12/2024	246,542	0.01%
2i Rete Gas SpA	330,000	0.58%	29/1/2031	244,362	0.01%
Aeroporti di Roma SpA	300,000	1.63%	2/2/2029	244,180	0.01%
Iren SpA	300,000	0.88%	14/10/2029	232,954	0.01%
Autostrade per l'Italia SpA	300,000	2.25%	25/1/2032	228,250	0.01%
Terna - Rete Elettrica Nazionale	300,000	0.75%	24/7/2032	221,351	0.01%
Snam SpA	300,000	1.25%	20/6/2034	214,723	0.01%
Snam SpA	300,000	1.00%	12/9/2034	207,042	0.01%
Mediobanca Banca di Credito Finanziario SpA^	200,000	4.63%	7/2/2029	197,507	0.01%
FCA Bank SpA	200,000	0.00%	16/4/2024	190,304	0.01%
Iren SpA	200,000	0.88%	4/11/2024	189,161	0.01%
Assicurazioni Generali SpA	220,000	2.43%	14/7/2031	179,968	0.01%
2i Rete Gas SpA	200,000	1.61%	31/10/2027	177,318	0.01%
Enel Finance International NV	200,000	0.38%	17/6/2027	172,344	0.01%
ASTM SpA	200,000	1.00%	25/11/2026	171,103	0.01%
Autostrade per l'Italia SpA	196,000	1.75%	1/2/2027	170,714	0.01%
Assicurazioni Generali SpA	200,000	2.12%	1/10/2030	165,032	0.01%
Enel Finance International NV	200,000	0.38%	28/5/2029	158,632	0.01%
Assicurazioni Generali SpA	200,000	1.71%	30/6/2032	152,310	0.01%
UniCredit SpA	200,000	1.63%	18/1/2032	149,784	0.01%
Italgas SpA	200,000	1.00%	11/12/2031	149,023	0.01%
ERG SpA	200,000	0.88%	15/9/2031	148,665	0.01%
Aeroporti di Roma SpA	200,000	1.75%	30/7/2031	148,363	0.01%
ERG SpA	100,000	1.88%	11/4/2025	96,053	0.01%
ASTM SpA	100,000	1.63%	8/2/2028	83,137	0.00%
				68,078,118	3.54%
Japan 1.20% (2021: 1.23%)					
Development Bank of Japan, Inc.	1,300,000	0.88%	10/10/2025	1,211,972	0.06%
Mitsubishi UFJ Financial Group, Inc.	1,100,000	0.34%	19/7/2024	1,049,840	0.05%
Development Bank of Japan, Inc.	1,050,000	2.13%	1/9/2026	1,002,484	0.05%
Sumitomo Mitsui Financial Group, Inc.	900,000	0.47%	30/5/2024	865,136	0.05%
Mizuho Financial Group, Inc.	900,000	0.12%	6/9/2024	850,791	0.04%
Sumitomo Mitsui Trust Bank Ltd.	1,000,000	0.01%	15/10/2027	840,524	0.04%
Sumitomo Mitsui Financial Group, Inc.	900,000	1.55%	15/6/2026	830,822	0.04%
Mizuho Financial Group, Inc.	900,000	0.21%	7/10/2025	821,186	0.04%
Sumitomo Mitsui Banking Corp.	900,000	0.27%	18/6/2026	800,387	0.04%
Takeda Pharmaceutical Co., Ltd.	800,000	2.25%	21/11/2026	759,065	0.04%
Takeda Pharmaceutical Co., Ltd.	800,000	3.00%	21/11/2030	748,686	0.04%
Sumitomo Mitsui Financial Group, Inc.	740,000	0.93%	11/10/2024	708,514	0.04%
Nissan Motor Co., Ltd.	769,000	3.20%	17/9/2028	672,541	0.04%
Takeda Pharmaceutical Co., Ltd.	800,000	1.00%	9/7/2029	670,217	0.04%
NTT Finance Corp.	600,000	0.01%	3/3/2025	556,344	0.03%
Sumitomo Mitsui Financial Group, Inc.	700,000	0.63%	23/10/2029	553,842	0.03%
Mizuho Financial Group, Inc.	700,000	0.80%	15/4/2030	552,921	0.03%
Mizuho Financial Group, Inc.	700,000	0.69%	7/10/2030	538,190	0.03%
Mitsubishi UFJ Financial Group, Inc.	500,000	3.56%	15/6/2032	476,649	0.03%
NTT Finance Corp.	600,000	0.34%	3/3/2030	470,849	0.02%
Asahi Group Holdings Ltd.	488,000	1.15%	19/9/2025	453,840	0.02%
Mizuho Financial Group, Inc.	500,000	1.63%	8/4/2027	452,420	0.02%
Nidec Corp.	500,000	0.05%	30/3/2026	444,817	0.02%
Mizuho Financial Group, Inc.	500,000	0.18%	13/4/2026	442,253	0.02%
Mitsubishi UFJ Financial Group, Inc.^	500,000	0.34%	8/6/2027	437,155	0.02%
Takeda Pharmaceutical Co., Ltd.	600,000	2.00%	9/7/2040	422,552	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Sumitomo Mitsui Banking Corp.	500,000	0.41%	7/11/2029	401,775	0.02%
Mizuho Financial Group, Inc. ^	500,000	0.47%	6/9/2029	400,713	0.02%
American Honda Finance Corp.	400,000	0.75%	17/1/2024	389,758	0.02%
Mizuho Financial Group, Inc.	400,000	2.10%	8/4/2032	332,922	0.02%
NTT Finance Corp.	400,000	0.40%	13/12/2028	329,820	0.02%
Development Bank of Japan, Inc.	350,000	0.01%	9/9/2025	319,431	0.02%
Takeda Pharmaceutical Co., Ltd.	400,000	1.38%	9/7/2032	314,449	0.02%
Mizuho Financial Group, Inc.	300,000	4.03%	5/9/2032	293,557	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	300,000	2.26%	14/6/2025	292,053	0.02%
JT International Financial Services BV	300,000	1.13%	28/9/2025	276,487	0.01%
East Japan Railway Co.	400,000	1.10%	15/9/2039	257,787	0.01%
Asahi Group Holdings Ltd.	300,000	0.34%	19/4/2027	257,163	0.01%
Asahi Group Holdings Ltd.	244,000	0.16%	23/10/2024	228,769	0.01%
East Japan Railway Co.	300,000	0.77%	15/9/2034	209,654	0.01%
Mitsubishi UFJ Financial Group, Inc.	200,000	0.98%	9/6/2024	193,358	0.01%
JT International Financial Services BV ^	200,000	2.38%	7/4/2081	178,170	0.01%
JT International Financial Services BV ^	200,000	2.88%	7/10/2083	168,372	0.01%
East Japan Railway Co.	200,000	1.85%	13/4/2033	165,688	0.01%
Nissan Motor Co., Ltd.	171,000	2.65%	17/3/2026	158,398	0.01%
JT International Financial Services BV	200,000	1.00%	26/11/2029	156,657	0.01%
Asahi Group Holdings Ltd.	160,000	0.54%	23/10/2028	131,163	0.01%
				23,090,141	1.20%
Kazakhstan 0.04% (2021: 0.07%)					
Kazakhstan Government International Bond	500,000	0.60%	30/9/2026	438,494	0.02%
Kazakhstan Government International Bond	200,000	2.38%	9/11/2028	179,937	0.01%
Kazakhstan Government International Bond	200,000	1.50%	30/9/2034	149,025	0.01%
				767,456	0.04%
Luxembourg 0.66% (2021: 0.61%)					
European Financial Stability Facility	1,600,000	2.38%	21/6/2032	1,494,807	0.08%
Blackstone Property Partners Europe Holdings Sarl	1,000,000	1.00%	20/10/2026	794,274	0.04%
JAB Holdings BV	600,000	4.75%	29/6/2032	602,941	0.03%
SES SA	700,000	0.88%	4/11/2027	581,820	0.03%
Logicor Financing Sarl	600,000	0.75%	15/7/2024	550,211	0.03%
Blackstone Property Partners Europe Holdings Sarl	600,000	2.20%	24/7/2025	533,366	0.03%
Czech Gas Networks Investments Sarl	600,000	1.00%	16/7/2027	498,496	0.03%
ArcelorMittal SA	461,000	4.88%	26/9/2026	460,881	0.02%
Logicor Financing Sarl	500,000	2.25%	13/5/2025	456,256	0.02%
Prologis International Funding II SA	475,000	1.88%	17/4/2025	450,329	0.02%
Prologis International Funding II SA	450,000	3.63%	7/3/2030	423,418	0.02%
Logicor Financing Sarl	500,000	3.25%	13/11/2028	418,842	0.02%
Logicor Financing Sarl	500,000	1.63%	15/7/2027	405,197	0.02%
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	450,000	0.90%	12/10/2029	326,893	0.02%
Bevco Lux Sarl	410,000	1.00%	16/1/2030	306,847	0.02%
Eurofins Scientific SE	400,000	0.88%	19/5/2031	300,242	0.02%
Logicor Financing Sarl	350,000	1.50%	13/7/2026	295,525	0.02%
Blackstone Property Partners Europe Holdings Sarl	300,000	2.00%	15/2/2024	284,898	0.02%
SELP Finance Sarl	300,000	3.75%	10/8/2027	278,180	0.01%
Segro Capital Sarl	300,000	1.88%	23/3/2030	254,270	0.01%
Blackstone Property Partners Europe Holdings Sarl	300,000	3.63%	29/10/2029	242,925	0.01%
Acef Holding SCA	300,000	0.75%	14/6/2028	220,558	0.01%
P3 Group Sarl	300,000	1.63%	26/1/2029	219,833	0.01%
SES SA	220,000	3.50%	14/1/2029	199,578	0.01%
Prologis International Funding II SA	275,000	0.75%	23/3/2033	182,549	0.01%
Acef Holding SCA	250,000	1.25%	26/4/2030	173,456	0.01%
Logicor Financing Sarl	200,000	0.63%	17/11/2025	170,609	0.01%
Prologis International Funding II SA	225,000	1.63%	17/6/2032	169,520	0.01%
Prologis International Funding II SA	200,000	2.38%	14/11/2030	169,334	0.01%
AXA Logistics Europe Master SCA	200,000	0.38%	15/11/2026	165,554	0.01%
Prologis International Funding II SA	200,000	0.88%	9/7/2029	160,490	0.01%
SELP Finance Sarl	200,000	0.88%	27/5/2029	150,217	0.01%
AXA Logistics Europe Master SCA	200,000	0.88%	15/11/2029	149,050	0.01%
Logicor Financing Sarl	230,000	2.00%	17/1/2034	144,929	0.01%
Logicor Financing Sarl	200,000	0.88%	14/1/2031	129,074	0.01%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.25%	26/4/2027	77,913	0.00%
Logicor Financing Sarl	100,000	1.63%	17/1/2030	72,888	0.00%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.00%	4/5/2028	72,778	0.00%
Czech Gas Networks Investments Sarl	100,000	0.45%	8/9/2029	70,221	0.00%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.63%	20/4/2030	68,186	0.00%
				12,727,355	0.66%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Mexico 0.38% (2021: 0.53%)					
Mexico Government International Bond	1,800,000	2.38%	11/2/2030	1,579,602	0.08%
Mexico Government International Bond	780,000	1.63%	8/4/2026	733,085	0.04%
Mexico Government International Bond	913,000	1.45%	25/10/2033	647,049	0.03%
Mexico Government International Bond	710,000	1.13%	17/1/2030	577,464	0.03%
Mexico Government International Bond	790,000	2.25%	12/8/2036	560,461	0.03%
Mexico Government International Bond	770,000	2.88%	8/4/2039	560,033	0.03%
Mexico Government International Bond	600,000	1.75%	17/4/2028	536,123	0.03%
Mexico Government International Bond	560,000	1.35%	18/9/2027	503,772	0.03%
Mexico Government International Bond	700,000	4.00%	15/3/2115	491,629	0.03%
America Movil SAB de CV	500,000	1.50%	10/3/2024	488,126	0.02%
America Movil SAB de CV	300,000	0.75%	26/6/2027	262,897	0.01%
Mexico Government International Bond	465,000	2.13%	25/10/2051	254,805	0.01%
Mexico Government International Bond	200,000	3.00%	6/3/2045	143,155	0.01%
				7,338,201	0.38%
Netherlands 4.88% (2021: 4.38%)					
Cooperatieve Rabobank UA	2,500,000	0.88%	8/2/2028	2,222,375	0.12%
ING Groep NV^	2,300,000	1.25%	16/2/2027	2,086,109	0.11%
ABN AMRO Bank NV	1,700,000	0.88%	14/1/2026	1,583,747	0.08%
ING Groep NV^	1,400,000	2.50%	15/2/2029	1,356,717	0.07%
GSK Capital BV	1,400,000	3.13%	28/11/2032	1,331,766	0.07%
ABN AMRO Bank NV	1,600,000	1.13%	12/1/2032	1,328,598	0.07%
NIBC Bank NV	1,400,000	1.88%	16/6/2027	1,314,686	0.07%
ING Bank NV	1,700,000	0.13%	8/12/2031	1,289,944	0.07%
ABN AMRO Bank NV	1,300,000	0.88%	15/1/2024	1,275,215	0.07%
ABN AMRO Bank NV	1,200,000	1.25%	28/5/2025	1,137,791	0.06%
ING Bank NV	1,300,000	0.75%	18/2/2029	1,120,379	0.06%
Cooperatieve Rabobank UA	1,300,000	1.25%	31/5/2032	1,084,213	0.06%
ING Groep NV^	1,000,000	5.25%	14/11/2033	1,041,977	0.05%
Aegon Bank NV	1,100,000	0.38%	21/11/2024	1,039,593	0.05%
ING Groep NV^	1,100,000	1.63%	26/9/2029	1,029,275	0.05%
Cooperatieve Rabobank UA	1,000,000	4.13%	14/7/2025	1,023,643	0.05%
ABN AMRO Bank NV	1,200,000	1.00%	13/4/2031	1,002,567	0.05%
ABN AMRO Bank NV	1,400,000	0.38%	14/1/2035	987,637	0.05%
ABN AMRO Bank NV	1,000,000	4.25%	21/2/2030	986,239	0.05%
Cooperatieve Rabobank UA	1,400,000	0.75%	21/6/2039	939,014	0.05%
Koninklijke Philips NV	1,000,000	1.88%	5/5/2027	910,263	0.05%
ING Groep NV^	1,100,000	0.38%	29/9/2028	907,192	0.05%
de Volksbank NV	1,000,000	1.00%	8/3/2028	890,626	0.05%
EXOR NV	1,000,000	1.75%	18/1/2028	889,210	0.05%
ABN AMRO Bank NV	1,000,000	0.60%	15/1/2027	879,440	0.05%
EDP Finance BV	1,000,000	1.88%	21/9/2029	878,482	0.05%
Shell International Finance BV	900,000	1.13%	7/4/2024	877,795	0.05%
Heineken NV	900,000	1.63%	30/3/2025	863,764	0.04%
Nationale-Nederlanden Bank NV	900,000	0.63%	11/9/2025	837,164	0.04%
Cooperatieve Rabobank UA	900,000	0.63%	26/4/2026	826,527	0.04%
Shell International Finance BV	900,000	1.50%	7/4/2028	812,149	0.04%
de Volksbank NV	900,000	0.75%	18/5/2027	807,936	0.04%
Cooperatieve Rabobank UA	900,000	0.00%	21/6/2027	780,591	0.04%
ING Groep NV^	1,000,000	0.25%	1/2/2030	774,850	0.04%
American Medical Systems Europe BV	900,000	1.63%	8/3/2031	755,541	0.04%
ING Groep NV^	800,000	0.13%	29/11/2025	741,077	0.04%
Cooperatieve Rabobank UA	800,000	1.38%	3/2/2027	738,715	0.04%
ING Groep NV^	900,000	0.25%	18/2/2029	723,572	0.04%
Cooperatieve Rabobank UA^	700,000	4.63%	27/1/2028	707,304	0.04%
ASML Holding NV	750,000	1.63%	28/5/2027	698,071	0.04%
Cooperatieve Rabobank UA^	800,000	0.88%	5/5/2028	693,790	0.04%
ABN AMRO Bank NV	900,000	1.45%	12/4/2038	693,006	0.04%
Koninklijke Philips NV	800,000	1.38%	2/5/2028	691,049	0.04%
Cooperatieve Rabobank UA^	800,000	0.38%	1/12/2027	690,988	0.04%
NIBC Bank NV	900,000	0.13%	21/4/2031	690,528	0.04%
NN Group NV^	700,000	4.50%	Perpetual	680,063	0.04%
Shell International Finance BV	700,000	1.88%	15/9/2025	672,632	0.04%
Cooperatieve Rabobank UA^	700,000	3.88%	30/11/2032	667,149	0.03%
NIBC Bank NV	800,000	0.88%	24/6/2027	661,390	0.03%
ABN AMRO Bank NV	700,000	2.38%	1/6/2027	655,200	0.03%
Nationale-Nederlanden Bank NV	700,000	0.38%	26/2/2025	648,322	0.03%
ABN AMRO Bank NV	700,000	3.00%	1/6/2032	631,688	0.03%
Koninklijke DSM NV	700,000	0.75%	28/9/2026	628,446	0.03%
Nationale-Nederlanden Bank NV	800,000	0.01%	8/7/2030	625,539	0.03%
ING Groep NV^	700,000	1.00%	13/11/2030	616,494	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Shell International Finance BV	1,000,000	0.88%	8/11/2039	612,421	0.03%
ASR Nederland NV^	612,000	7.00%	7/12/2043	611,135	0.03%
Shell International Finance BV	700,000	1.88%	7/4/2032	600,239	0.03%
Akzo Nobel NV	700,000	1.63%	14/4/2030	597,985	0.03%
NN Group NV^	600,000	4.63%	8/4/2044	594,294	0.03%
Toyota Motor Finance Netherlands BV	653,000	0.00%	27/10/2025	593,779	0.03%
EXOR NV	700,000	2.25%	29/4/2030	592,821	0.03%
Shell International Finance BV	600,000	0.50%	11/5/2024	578,950	0.03%
NN Group NV^	600,000	4.63%	13/1/2048	577,958	0.03%
Siemens Financieringsmaatschappij NV	600,000	3.00%	8/9/2033	565,417	0.03%
Shell International Finance BV	600,000	0.38%	15/2/2025	564,415	0.03%
de Volksbank NV	700,000	0.38%	3/3/2028	563,892	0.03%
Cooperatieve Rabobank UA	700,000	0.75%	2/3/2032	560,006	0.03%
Shell International Finance BV	600,000	1.63%	20/1/2027	557,196	0.03%
Heineken NV	600,000	1.38%	29/1/2027	551,101	0.03%
Achmea BV	600,000	1.50%	26/5/2027	545,851	0.03%
ING Groep NV^	600,000	2.13%	26/5/2031	544,206	0.03%
ABN AMRO Bank NV	700,000	1.38%	12/1/2037	543,911	0.03%
ABN AMRO Bank NV	600,000	1.50%	30/9/2030	527,473	0.03%
de Volksbank NV	900,000	0.38%	16/9/2041	524,656	0.03%
Cooperatieve Rabobank UA	550,000	1.25%	23/3/2026	516,080	0.03%
LeasePlan Corp. NV	600,000	0.25%	7/9/2026	513,622	0.03%
Wolters Kluwer NV	500,000	2.50%	13/5/2024	494,939	0.03%
ABN AMRO Bank NV^	500,000	5.13%	22/2/2033	494,658	0.03%
ABN AMRO Bank NV	800,000	0.40%	17/9/2041	476,706	0.02%
de Volksbank NV	500,000	0.01%	16/9/2024	470,206	0.02%
JDE Peet's NV	500,000	0.24%	16/1/2025	464,588	0.02%
Vesteda Finance BV	500,000	2.00%	10/7/2026	462,429	0.02%
CTP NV	600,000	0.63%	27/9/2026	459,631	0.02%
JAB Holdings BV	500,000	2.00%	18/5/2028	445,722	0.02%
NIBC Bank NV	500,000	0.50%	19/3/2027	444,465	0.02%
Shell International Finance BV	500,000	1.25%	12/5/2028	442,623	0.02%
Nationale-Nederlanden Bank NV	500,000	1.00%	25/9/2028	440,456	0.02%
LeasePlan Corp. NV	500,000	0.25%	23/2/2026	434,066	0.02%
Viterra Finance BV	483,000	0.38%	24/9/2025	429,276	0.02%
ING Groep NV^	500,000	1.75%	16/2/2031	415,231	0.02%
Viterra Finance BV	500,000	1.00%	24/9/2028	399,387	0.02%
JDE Peet's NV	500,000	0.50%	16/1/2029	397,585	0.02%
ABN AMRO Bank NV	500,000	0.50%	23/9/2029	394,997	0.02%
NN Group NV^	400,000	4.38%	Perpetual	394,534	0.02%
Nationale-Nederlanden Bank NV	600,000	0.05%	24/9/2035	394,182	0.02%
Akzo Nobel NV	400,000	1.75%	7/11/2024	391,923	0.02%
Heineken NV	400,000	1.50%	7/12/2024	384,898	0.02%
Daimler Truck International Finance BV	400,000	1.25%	6/4/2025	378,420	0.02%
Signify NV	400,000	2.38%	11/5/2027	375,962	0.02%
Athora Netherlands NV^	400,000	5.38%	31/8/2032	375,512	0.02%
Koninklijke Ahold Delhaize NV	400,000	1.75%	2/4/2027	370,563	0.02%
ING Groep NV^	400,000	2.00%	22/3/2030	370,315	0.02%
Koninklijke Ahold Delhaize NV	400,000	0.25%	26/6/2025	369,631	0.02%
ING Bank NV	500,000	1.00%	17/2/2037	368,524	0.02%
Coloplast Finance BV	400,000	2.75%	19/5/2030	368,435	0.02%
DSV Finance BV	580,000	0.88%	17/9/2036	368,221	0.02%
Heineken NV	400,000	1.25%	17/3/2027	364,608	0.02%
NN Group NV	400,000	1.63%	1/6/2027	361,192	0.02%
Heineken NV	400,000	1.50%	3/10/2029	349,677	0.02%
Shell International Finance BV	400,000	0.13%	8/11/2027	340,411	0.02%
ASML Holding NV	400,000	0.63%	7/5/2029	336,009	0.02%
Universal Music Group NV	350,000	3.75%	30/6/2032	331,003	0.02%
JDE Peet's NV	395,000	0.63%	9/2/2028	329,828	0.02%
Repsol International Finance BV^	350,000	3.75%	Perpetual	324,303	0.02%
Repsol International Finance BV^	350,000	4.25%	Perpetual	312,351	0.02%
Euronext NV	500,000	1.50%	17/5/2041	304,711	0.02%
Wolters Kluwer NV	310,000	3.00%	23/9/2026	303,110	0.02%
Repsol International Finance BV^	350,000	2.50%	Perpetual	301,480	0.02%
Nationale-Nederlanden Bank NV	500,000	0.38%	4/3/2041	298,880	0.02%
Achmea BV	300,000	3.63%	29/11/2025	296,795	0.02%
Koninklijke DSM NV	300,000	2.38%	3/4/2024	296,469	0.02%
ABN AMRO Bank NV	400,000	1.00%	2/6/2033	293,066	0.02%
Koninklijke KPN NV	400,000	0.88%	14/12/2032	290,608	0.02%
ABN AMRO Bank NV	400,000	1.25%	20/1/2034	288,846	0.02%
Heineken NV	400,000	1.75%	7/5/2040	286,992	0.01%

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Euronext NV	325,000	0.13%	17/5/2026	285,513	0.01%
ING Groep NV	300,000	2.13%	10/1/2026	285,192	0.01%
Koninklijke KPN NV	300,000	0.63%	9/4/2025	280,711	0.01%
ING Groep NV^	300,000	0.10%	3/9/2025	280,456	0.01%
Koninklijke Ahold Delhaize NV	300,000	1.13%	19/3/2026	277,277	0.01%
Heineken NV	300,000	2.25%	30/3/2030	273,689	0.01%
Daimler Truck International Finance BV	300,000	1.63%	6/4/2027	271,274	0.01%
ING Groep NV	300,000	2.50%	15/11/2030	271,068	0.01%
Heimstaden Bostad Treasury BV	400,000	0.75%	6/9/2029	267,271	0.01%
CTP NV	400,000	1.25%	21/6/2029	264,363	0.01%
Vestas Wind Systems Finance BV	300,000	1.50%	15/6/2029	261,971	0.01%
de Volksbank NV	300,000	0.25%	22/6/2026	260,370	0.01%
Siemens Financieringsmaatschappij NV	300,000	1.00%	25/2/2030	254,727	0.01%
Wolters Kluwer NV	300,000	0.25%	30/3/2028	249,908	0.01%
Koninklijke DSM NV	300,000	0.25%	23/6/2028	249,579	0.01%
AGCO International Holdings BV	300,000	0.80%	6/10/2028	245,353	0.01%
ASML Holding NV	300,000	0.25%	25/2/2030	239,681	0.01%
ING Groep NV^	300,000	0.88%	29/11/2030	235,435	0.01%
Coloplast Finance BV	249,000	2.25%	19/5/2027	233,330	0.01%
Euronext NV	280,000	1.13%	12/6/2029	232,110	0.01%
JAB Holdings BV	300,000	1.00%	14/7/2031	227,173	0.01%
VIA Outlets BV	300,000	1.75%	15/11/2028	226,213	0.01%
NN Group NV	300,000	0.88%	23/11/2031	225,666	0.01%
Koninklijke DSM NV	300,000	0.63%	23/6/2032	225,027	0.01%
Cooperatieve Rabobank UA	300,000	1.00%	19/1/2034	217,504	0.01%
Thermo Fisher Scientific Finance I BV	350,000	2.00%	18/10/2051	217,372	0.01%
Vesteda Finance BV	300,000	0.75%	18/10/2031	216,865	0.01%
Prosus NV	300,000	2.78%	19/1/2034	215,275	0.01%
Koninklijke KPN NV	300,000	0.88%	15/11/2033	212,314	0.01%
ABN AMRO Bank NV	300,000	0.63%	24/1/2037	207,896	0.01%
NE Property BV	300,000	2.00%	20/1/2030	205,992	0.01%
LeasePlan Corp. NV	200,000	3.50%	9/4/2025	195,573	0.01%
NIBC Bank NV	200,000	2.00%	9/4/2024	194,691	0.01%
Universal Music Group NV	200,000	3.00%	30/6/2027	191,900	0.01%
Koninklijke DSM NV	200,000	1.00%	9/4/2025	188,725	0.01%
ING Groep NV^	200,000	4.13%	24/8/2033	187,949	0.01%
ASML Holding NV	200,000	1.38%	7/7/2026	187,452	0.01%
NN Group NV^	200,000	5.25%	1/3/2043	185,106	0.01%
Digital Intrepid Holding BV	260,000	1.38%	18/7/2032	184,906	0.01%
Alcon Finance BV	200,000	2.38%	31/5/2028	182,779	0.01%
Koninklijke KPN NV	200,000	1.13%	11/9/2028	173,022	0.01%
ASR Nederland NV^	200,000	3.38%	2/5/2049	171,202	0.01%
CTP NV	200,000	0.88%	20/1/2026	162,113	0.01%
Nationale-Nederlanden Bank NV	200,000	0.50%	21/9/2028	161,553	0.01%
Wolters Kluwer NV	200,000	0.75%	3/7/2030	159,589	0.01%
Koninklijke Ahold Delhaize NV	200,000	0.38%	18/3/2030	157,683	0.01%
Prosus NV	200,000	2.09%	19/1/2030	155,532	0.01%
ASR Nederland NV^	150,000	5.00%	Perpetual	148,815	0.01%
JDE Peet's NV	200,000	1.13%	16/6/2033	143,972	0.01%
Akzo Nobel NV	150,000	2.00%	28/3/2032	126,762	0.01%
CTP NV	200,000	1.50%	27/9/2031	119,767	0.01%
ASR Nederland NV^	100,000	5.13%	29/9/2045	99,250	0.01%
LeasePlan Corp. NV	100,000	1.38%	7/3/2024	97,118	0.01%
Akzo Nobel NV	100,000	1.13%	8/4/2026	92,142	0.00%
Wolters Kluwer NV	100,000	1.50%	22/3/2027	91,729	0.00%
Koninklijke Philips NV	100,000	2.63%	5/5/2033	83,641	0.00%
Vestas Wind Systems Finance BV	100,000	2.00%	15/6/2034	81,370	0.00%
CTP NV	100,000	0.75%	18/2/2027	74,918	0.00%
				93,969,704	4.88%
New Zealand 0.39% (2021: 0.41%)					
BNZ International Funding Ltd.	2,600,000	0.50%	3/7/2024	2,488,002	0.13%
ASB Finance Ltd.	1,200,000	0.25%	21/5/2031	916,826	0.05%
Westpac Securities NZ Ltd.	1,000,000	0.10%	13/7/2027	828,300	0.04%
ANZ New Zealand Int'l Ltd.	800,000	0.50%	17/1/2024	776,640	0.04%
ASB Finance Ltd.	800,000	0.25%	8/9/2028	635,432	0.03%
Auckland Council	500,000	0.63%	13/11/2024	475,665	0.03%
ANZ New Zealand Int'l Ltd.	500,000	0.38%	17/9/2029	389,560	0.02%
Auckland Council	400,000	0.25%	17/11/2031	301,982	0.02%
Fonterra Co.-operative Group Ltd.	280,000	0.75%	8/11/2024	263,963	0.01%
Auckland Council	300,000	0.13%	26/9/2029	241,775	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Chorus Ltd.	200,000	0.88%	5/12/2026	177,405	0.01%
				7,495,550	0.39%
Norway 1.68% (2021: 1.90%)					
SpareBank 1 Boligkreditt A.S.	2,000,000	1.00%	30/1/2029	1,739,604	0.09%
SpareBank 1 Boligkreditt A.S.	2,000,000	0.13%	12/5/2031	1,527,988	0.08%
SpareBank 1 Boligkreditt A.S.	1,400,000	0.13%	14/5/2026	1,258,559	0.07%
Equinor A.S.A	1,300,000	0.75%	22/5/2026	1,192,710	0.06%
DNB Boligkreditt A.S.	1,200,000	0.63%	14/1/2026	1,106,373	0.06%
DNB Bank A.S.A [^]	1,100,000	3.13%	21/9/2027	1,074,113	0.06%
Santander Consumer Bank A.S.	1,100,000	0.13%	25/2/2025	1,011,470	0.05%
SR-Boligkreditt A.S.	1,100,000	1.63%	15/3/2028	1,009,653	0.05%
DNB Boligkreditt A.S.	1,200,000	0.01%	12/5/2028	1,004,012	0.05%
Kommunalbanken A.S.	1,000,000	2.75%	29/11/2027	973,615	0.05%
Sparebanken Vest Boligkreditt A.S.	1,000,000	0.01%	24/11/2025	909,566	0.05%
DNB Boligkreditt A.S.	1,000,000	0.25%	7/9/2026	894,031	0.05%
SR-Boligkreditt A.S.	1,000,000	0.01%	8/10/2026	884,144	0.05%
Eika Boligkreditt A.S.	900,000	0.38%	16/2/2024	871,699	0.05%
Statkraft A.S.	900,000	1.13%	20/3/2025	852,673	0.04%
SR-Boligkreditt A.S.	900,000	0.75%	17/10/2025	838,619	0.04%
Telenor A.S.A	1,000,000	0.25%	14/2/2028	836,726	0.04%
Eika Boligkreditt A.S.	900,000	0.50%	28/8/2025	835,679	0.04%
Sparebanken Soer Boligkreditt A.S.	900,000	0.50%	6/2/2026	824,500	0.04%
DNB Bank A.S.A [^]	1,000,000	0.25%	23/2/2029	820,814	0.04%
SR-Boligkreditt A.S.	900,000	0.01%	26/6/2027	776,492	0.04%
DNB Boligkreditt A.S.	1,000,000	0.01%	21/1/2031	764,581	0.04%
Equinor A.S.A	800,000	0.75%	9/11/2026	725,701	0.04%
SpareBank 1 Boligkreditt A.S.	900,000	0.13%	5/11/2029	722,060	0.04%
DNB Bank A.S.A [^]	700,000	4.63%	28/2/2033	688,751	0.04%
SpareBank 1 Boligkreditt A.S.	700,000	0.38%	26/6/2024	670,430	0.03%
Kommunalbanken A.S.	700,000	0.88%	24/5/2027	632,382	0.03%
Kommunalbanken A.S.	700,000	0.05%	24/10/2029	565,057	0.03%
SpareBank 1 SR-Bank A.S.A	600,000	0.25%	9/11/2026	519,367	0.03%
Telenor A.S.A	500,000	2.50%	22/5/2025	485,972	0.02%
DNB Bank A.S.A [^]	500,000	0.38%	18/1/2028	435,168	0.02%
Statnett SF	500,000	1.25%	26/4/2030	416,709	0.02%
Equinor A.S.A	500,000	1.63%	17/2/2035	398,123	0.02%
Telenor A.S.A	400,000	2.63%	6/12/2024	392,100	0.02%
SpareBank 1 SR-Bank A.S.A	400,000	0.63%	25/3/2024	384,915	0.02%
Kommunalbanken A.S.	400,000	0.63%	20/4/2026	367,016	0.02%
Telenor A.S.A	500,000	0.88%	14/2/2035	349,422	0.02%
Statkraft A.S.	400,000	1.50%	26/3/2030	345,019	0.02%
Equinor A.S.A	346,000	2.88%	10/9/2025	344,714	0.02%
Telenor A.S.A	400,000	1.13%	31/5/2029	339,798	0.02%
Aker BP A.S.A	300,000	1.13%	12/5/2029	241,887	0.01%
Equinor A.S.A	300,000	1.63%	9/11/2036	229,603	0.01%
Equinor A.S.A	260,000	1.38%	22/5/2032	214,229	0.01%
Statnett SF	200,000	0.88%	8/3/2025	188,580	0.01%
Santander Consumer Bank A.S.	200,000	0.13%	11/9/2024	187,766	0.01%
Norsk Hydro A.S.A	200,000	2.00%	11/4/2029	166,191	0.01%
Telenor A.S.A	200,000	1.75%	31/5/2034	158,096	0.01%
Storebrand Livsforsikring A.S. [^]	200,000	1.88%	30/9/2051	140,036	0.01%
Avinor A.S.	100,000	1.00%	29/4/2025	94,152	0.00%
				32,410,865	1.68%
Peru 0.08% (2021: 0.12%)					
Peruvian Government International Bond	500,000	3.75%	1/3/2030	465,594	0.03%
Peruvian Government International Bond	400,000	2.75%	30/1/2026	379,068	0.02%
Peruvian Government International Bond	510,000	1.25%	11/3/2033	355,234	0.02%
Peruvian Government International Bond	360,000	1.95%	17/11/2036	247,781	0.01%
				1,447,677	0.08%
Philippines 0.07% (2021: 0.09%)					
Philippine Government International Bond	588,000	0.25%	28/4/2025	544,830	0.03%
Philippine Government International Bond	600,000	0.70%	3/2/2029	495,614	0.03%
Philippine Government International Bond	400,000	1.75%	28/4/2041	272,244	0.01%
Philippine Government International Bond	120,000	1.20%	28/4/2033	92,421	0.00%
				1,405,109	0.07%
Poland 0.61% (2021: 0.64%)					
Republic of Poland Government International Bond	2,500,000	0.00%	10/2/2025	2,332,227	0.12%
Republic of Poland Government International Bond	1,750,000	5.25%	20/1/2025	1,820,462	0.09%
Republic of Poland Government International Bond	1,300,000	2.75%	25/5/2032	1,196,516	0.06%
Republic of Poland Government International Bond	900,000	3.00%	15/1/2024	898,918	0.05%
Republic of Poland Government International Bond	900,000	1.13%	7/8/2026	839,557	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Republic of Poland Government International Bond	765,000	3.38%	9/7/2024	768,178	0.04%
Republic of Poland Government International Bond	800,000	0.88%	10/5/2027	722,042	0.04%
Republic of Poland Government International Bond	700,000	2.38%	18/1/2036	588,823	0.03%
Bank Gospodarstwa Krajowego	600,000	1.63%	30/4/2028	511,759	0.03%
Bank Gospodarstwa Krajowego	700,000	0.50%	8/7/2031	491,010	0.03%
Bank Gospodarstwa Krajowego	500,000	4.00%	8/9/2027	490,157	0.02%
Republic of Poland Government International Bond	265,000	2.00%	25/10/2046	187,779	0.01%
Bank Gospodarstwa Krajowego	200,000	1.75%	6/5/2026	183,583	0.01%
Bank Gospodarstwa Krajowego	200,000	2.00%	1/6/2030	163,522	0.01%
Polski Koncern Naftowy ORLEN SA	200,000	1.13%	27/5/2028	160,037	0.01%
mBank SA^	200,000	0.97%	21/9/2027	154,010	0.01%
Republic of Poland Government International Bond	220,000	2.00%	8/3/2049	153,327	0.01%
Tauron Polska Energia SA	100,000	2.38%	5/7/2027	80,767	0.00%
				11,742,674	0.61%
Portugal 0.13% (2021: 0.17%)					
Brisa-Concessao Rodoviaria SA	500,000	1.88%	30/4/2025	478,314	0.03%
EDP-Energias de Portugal SA	500,000	1.63%	15/4/2027	456,763	0.03%
Ren Finance BV	500,000	1.75%	18/1/2028	448,447	0.02%
EDP Finance BV	500,000	0.38%	16/9/2026	441,085	0.02%
EDP Finance BV	400,000	3.88%	11/3/2030	393,511	0.02%
Compania de Seguros Fidelidade SA^	300,000	4.25%	4/9/2031	244,413	0.01%
				2,462,533	0.13%
Romania 0.85% (2021: 0.93%)					
Romanian Government International Bond	1,420,000	2.75%	29/10/2025	1,367,059	0.07%
Romanian Government International Bond	1,380,000	2.13%	7/3/2028	1,151,946	0.06%
Romanian Government International Bond	1,310,000	3.62%	26/5/2030	1,069,649	0.06%
Romanian Government International Bond	1,000,000	3.63%	24/4/2024	998,799	0.05%
Romanian Government International Bond	1,445,000	2.00%	28/1/2032	964,384	0.05%
Romanian Government International Bond	1,100,000	2.88%	11/3/2029	907,994	0.05%
Romanian Government International Bond	1,000,000	2.88%	26/5/2028	864,261	0.05%
Romanian Government International Bond	950,000	2.38%	19/4/2027	848,040	0.04%
Romanian Government International Bond	1,140,000	1.75%	13/7/2030	793,275	0.04%
Romanian Government International Bond	1,000,000	3.88%	29/10/2035	735,406	0.04%
Romanian Government International Bond	700,000	2.75%	26/2/2026	660,748	0.03%
Romanian Government International Bond	1,100,000	2.75%	14/4/2041	616,304	0.03%
Romanian Government International Bond	845,000	4.63%	3/4/2049	611,116	0.03%
Romanian Government International Bond	600,000	2.88%	28/10/2024	589,235	0.03%
Romanian Government International Bond	870,000	2.00%	14/4/2033	557,294	0.03%
Romanian Government International Bond	745,000	2.12%	16/7/2031	514,515	0.03%
Romanian Government International Bond	880,000	2.88%	13/4/2042	491,851	0.03%
Romanian Government International Bond	500,000	2.00%	8/12/2026	448,126	0.02%
Romanian Government International Bond	500,000	3.75%	7/2/2034	372,699	0.02%
NE Property BV	400,000	1.88%	9/10/2026	335,461	0.02%
Romanian Government International Bond	550,000	3.38%	28/1/2050	316,155	0.02%
Globalworth Real Estate Investments Ltd.	400,000	2.95%	29/7/2026	313,566	0.02%
Romanian Government International Bond	350,000	3.50%	3/4/2034	255,877	0.01%
Romanian Government International Bond	340,000	1.38%	2/12/2029	247,088	0.01%
Romanian Government International Bond	300,000	4.13%	11/3/2039	213,900	0.01%
NE Property BV	100,000	3.38%	14/7/2027	86,335	0.00%
				16,331,083	0.85%
Saudi Arabia 0.12% (2021: 0.13%)					
Saudi Government International Bond	1,410,000	0.00%	3/3/2024	1,351,713	0.07%
Saudi Government International Bond	1,000,000	2.00%	9/7/2039	741,526	0.04%
Saudi Government International Bond	300,000	0.63%	3/3/2030	245,901	0.01%
				2,339,140	0.12%
Singapore 0.21% (2021: 0.25%)					
United Overseas Bank Ltd.	1,350,000	0.01%	1/12/2027	1,143,713	0.06%
DBS Bank Ltd.	900,000	0.38%	21/11/2024	850,733	0.04%
Oversea-Chinese Banking Corp., Ltd.	900,000	0.63%	18/4/2025	844,624	0.04%
DBS Bank Ltd.	700,000	0.38%	23/1/2024	679,066	0.04%
Temasek Financial I Ltd.	500,000	1.25%	20/11/2049	312,663	0.02%
CapitalLand Ascendas	200,000	0.75%	23/6/2028	156,113	0.01%
				3,986,912	0.21%
Slovakia 0.03% (2021: 0.03%)					
Granvia A/S	529,865	4.78%	30/9/2039	542,264	0.03%
				542,264	0.03%
South Africa 0.01% (2021: 0.06%)					
Anglo American Capital plc	100,000	4.75%	21/9/2032	97,881	0.01%
				97,881	0.01%
South Korea 0.35% (2021: 0.36%)					
Korea Housing Finance Corp.	2,000,000	0.01%	5/2/2025	1,852,421	0.10%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Kookmin Bank	1,500,000	0.05%	15/7/2025	1,373,981	0.07%
Korea Housing Finance Corp.	920,000	0.75%	30/10/2023	901,105	0.05%
Export-Import Bank of Korea	900,000	0.38%	26/3/2024	866,462	0.04%
Korea Housing Finance Corp.	578,000	1.96%	19/7/2026	544,558	0.03%
Korea International Bond	470,000	0.00%	16/9/2025	427,898	0.02%
Korea International Bond	400,000	2.13%	10/6/2024	392,562	0.02%
Korea Development Bank	310,000	0.00%	10/7/2024	294,364	0.02%
				6,653,351	0.35%
Spain 4.53% (2021: 4.64%)					
Banco Santander SA	2,500,000	1.13%	27/11/2024	2,394,699	0.12%
Banco Santander SA^	2,200,000	0.10%	26/1/2025	2,120,226	0.11%
CaixaBank SA	2,300,000	1.00%	17/1/2028	2,037,448	0.11%
AyT Cedulas Cajas X Fondo de Titulizacion de Activos	2,000,000	3.75%	30/6/2025	2,003,880	0.10%
Programa Cedulas TDA Fondo de Titulizacion de Activos	1,700,000	4.25%	10/4/2031	1,783,978	0.09%
CaixaBank SA	1,600,000	3.88%	17/2/2025	1,610,995	0.08%
Banco Bilbao Vizcaya Argentaria SA	1,500,000	4.00%	25/2/2025	1,516,260	0.08%
Banco Santander SA	1,500,000	2.38%	8/9/2027	1,431,215	0.07%
Banco Santander SA	1,500,000	1.38%	5/1/2026	1,390,652	0.07%
Banco Bilbao Vizcaya Argentaria SA^	1,500,000	1.00%	16/1/2030	1,358,392	0.07%
Banco Santander SA	1,400,000	1.00%	7/4/2025	1,326,456	0.07%
Banco Bilbao Vizcaya Argentaria SA	1,500,000	0.50%	14/1/2027	1,308,413	0.07%
Cedulas TDA 6 Fondo de Titulizacion de Activos	1,300,000	3.88%	23/5/2025	1,307,658	0.07%
Telefonica Emisiones SA	1,400,000	1.46%	13/4/2026	1,304,734	0.07%
Banco Santander SA	1,400,000	0.01%	27/2/2025	1,301,233	0.07%
Bankinter SA	1,300,000	1.00%	5/2/2025	1,232,111	0.06%
CaixaBank SA	1,150,000	4.13%	24/3/2036	1,190,585	0.06%
Banco de Sabadell SA	1,400,000	0.13%	10/2/2028	1,179,116	0.06%
Banco de Sabadell SA^	1,200,000	0.63%	7/11/2025	1,115,236	0.06%
CaixaBank SA	1,200,000	1.38%	19/6/2026	1,086,199	0.06%
CaixaBank SA	1,100,000	1.13%	17/5/2024	1,065,614	0.06%
Telefonica Emisiones SA	1,100,000	2.32%	17/10/2028	1,011,419	0.05%
Iberdrola Finanzas SA	1,000,000	3.13%	22/11/2028	979,913	0.05%
Banco Santander SA	1,200,000	1.63%	22/10/2030	947,216	0.05%
Banco Bilbao Vizcaya Argentaria SA	1,000,000	1.75%	26/11/2025	946,867	0.05%
CaixaBank SA	1,000,000	0.63%	27/3/2025	938,824	0.05%
Banco Santander SA	1,000,000	2.75%	8/9/2032	932,456	0.05%
CaixaBank SA^	900,000	5.38%	14/11/2030	917,139	0.05%
CaixaBank SA	900,000	4.00%	3/2/2025	908,616	0.05%
CaixaBank SA	1,000,000	0.75%	9/7/2026	887,725	0.05%
Enagas Financiaciones SA	900,000	1.25%	6/2/2025	857,159	0.05%
Banco Bilbao Vizcaya Argentaria SA	900,000	0.38%	2/10/2024	853,812	0.04%
Banco Santander SA	900,000	1.50%	25/1/2026	850,159	0.04%
Naturgy Finance BV	900,000	1.25%	15/1/2026	828,590	0.04%
Programa Cedulas TDA Fondo de Titulizacion de Activos	800,000	4.25%	28/3/2027	822,158	0.04%
CaixaBank SA^	900,000	2.25%	17/4/2030	820,279	0.04%
Banco Santander SA	1,000,000	0.25%	10/7/2029	810,532	0.04%
Iberdrola International BV^	900,000	1.87%	Perpetual	800,085	0.04%
Santander Consumer Finance SA	800,000	1.00%	27/2/2024	778,324	0.04%
Deutsche Bank SA Espanola	800,000	0.50%	11/3/2024	773,050	0.04%
Banco Santander SA	900,000	2.00%	27/11/2034	762,581	0.04%
Banco Bilbao Vizcaya Argentaria SA	800,000	1.38%	14/5/2025	760,742	0.04%
Bankinter SA	900,000	0.63%	6/10/2027	757,600	0.04%
Telefonica Emisiones SA	900,000	1.81%	21/5/2032	735,603	0.04%
Banco Santander SA	1,000,000	0.10%	27/2/2032	731,935	0.04%
Banco Santander SA^	800,000	0.50%	24/3/2027	708,713	0.04%
Bankinter SA	700,000	3.05%	29/5/2028	680,758	0.04%
CaixaBank SA	700,000	0.63%	1/10/2024	662,940	0.03%
Naturgy Finance BV	700,000	0.88%	15/5/2025	651,778	0.03%
Ferrovial Emisiones SA	700,000	1.38%	14/5/2026	638,417	0.03%
Telefonica Emisiones SA	700,000	1.20%	21/8/2027	623,813	0.03%
Banco Santander SA	700,000	0.30%	4/10/2026	614,998	0.03%
Santander Consumer Finance SA	700,000	0.50%	14/1/2027	610,014	0.03%
Abertis Infraestructuras SA	700,000	2.25%	29/3/2029	602,167	0.03%
Unicaja Banco SA^	600,000	4.50%	30/6/2025	596,349	0.03%
Banco Santander SA	600,000	3.25%	4/4/2026	581,496	0.03%
CaixaBank SA	600,000	1.00%	25/6/2024	577,296	0.03%
Banco Santander SA	700,000	0.20%	11/2/2028	576,332	0.03%
Repsol International Finance BV	600,000	0.13%	5/10/2024	565,232	0.03%
Telefonica Emisiones SA	700,000	0.66%	3/2/2030	561,811	0.03%
Iberdrola International BV^	700,000	2.25%	Perpetual	560,148	0.03%
Abertis Infraestructuras SA	600,000	1.38%	20/5/2026	544,086	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Mapfre SA [^]	600,000	4.13%	7/9/2048	542,857	0.03%
Banco Bilbao Vizcaya Argentaria SA [^]	600,000	0.13%	24/3/2027	529,997	0.03%
CaixaBank SA	500,000	2.38%	1/2/2024	495,046	0.03%
Telefonica Emisiones SA	500,000	1.07%	5/2/2024	489,095	0.03%
Iberdrola Finanzas SA	500,000	3.38%	22/11/2032	481,031	0.03%
Santander Consumer Finance SA	500,000	0.38%	27/6/2024	477,412	0.03%
Redexis Gas Finance BV	500,000	1.88%	28/5/2025	472,358	0.02%
Banco Bilbao Vizcaya Argentaria SA	500,000	0.75%	4/6/2025	469,445	0.02%
CaixaBank SA	500,000	0.38%	3/2/2025	466,336	0.02%
Merlin Properties Socimi SA	600,000	1.38%	1/6/2030	461,828	0.02%
CaixaBank SA [^]	500,000	0.75%	10/7/2026	458,981	0.02%
Red Electrica Financiaciones SAU	500,000	1.25%	13/3/2027	458,483	0.02%
Telefonica Emisiones SA	500,000	1.45%	22/1/2027	458,173	0.02%
Prosegur Cash SA	500,000	1.38%	4/2/2026	456,981	0.02%
Enagas Financiaciones SA	500,000	1.38%	5/5/2028	448,145	0.02%
Merlin Properties Socimi SA	500,000	2.38%	13/7/2027	447,281	0.02%
Abertis Infraestructuras SA	500,000	3.00%	27/3/2031	433,049	0.02%
Banco Santander SA	500,000	0.50%	4/2/2027	432,172	0.02%
Abertis Infraestructuras SA	500,000	1.00%	27/2/2027	432,016	0.02%
Criteria Caixa SA	500,000	0.88%	28/10/2027	429,140	0.02%
CaixaBank SA [^]	500,000	1.25%	18/6/2031	426,541	0.02%
Iberdrola International BV [^]	500,000	1.45%	Perpetual	423,906	0.02%
CaixaBank SA [^]	500,000	0.75%	26/5/2028	419,890	0.02%
Abertis Infraestructuras SA	500,000	1.13%	26/3/2028	416,498	0.02%
Banco Bilbao Vizcaya Argentaria SA	400,000	4.38%	14/10/2029	404,241	0.02%
Repsol Europe Finance Sarl	500,000	0.38%	6/7/2029	400,987	0.02%
Acciona Energia Financiacion Filiales SA	500,000	1.38%	26/1/2032	398,557	0.02%
CaixaBank SA	400,000	3.75%	7/9/2029	391,069	0.02%
Inmobiliaria Colonial Socimi SA	500,000	0.75%	22/6/2029	383,555	0.02%
Banco Santander SA	500,000	1.00%	4/11/2031	383,316	0.02%
Telefonica Emisiones SA	400,000	2.93%	17/10/2029	377,457	0.02%
Santander Consumer Finance SA	400,000	0.38%	17/1/2025	374,323	0.02%
Iberdrola International BV	400,000	0.38%	15/9/2025	369,877	0.02%
Inmobiliaria Colonial Socimi SA	400,000	1.63%	28/11/2025	368,275	0.02%
Naturgy Finance BV	400,000	1.25%	19/4/2026	365,840	0.02%
Redexis Gas Finance BV	400,000	1.88%	27/4/2027	358,409	0.02%
Banco de Sabadell SA [^]	400,000	1.13%	11/3/2027	357,143	0.02%
FCC Servicios Medio Ambiente Holding SAU	400,000	1.66%	4/12/2026	355,113	0.02%
Red Electrica Financiaciones SAU	400,000	0.38%	24/7/2028	342,630	0.02%
Ferrovial Emisiones SA	300,000	2.50%	15/7/2024	293,927	0.02%
Banco Bilbao Vizcaya Argentaria SA [^]	300,000	2.58%	22/2/2029	292,371	0.02%
Repsol Europe Finance Sarl	400,000	0.88%	6/7/2033	286,570	0.02%
Iberdrola Finanzas SA	300,000	1.00%	7/3/2025	285,114	0.02%
Telefonica Emisiones SA	300,000	1.50%	11/9/2025	284,831	0.02%
Red Electrica Financiaciones SAU	300,000	1.13%	24/4/2025	284,565	0.02%
Ferrovial Emisiones SA	300,000	1.38%	31/3/2025	282,758	0.02%
Red Electrica Corp. SA	300,000	0.88%	14/4/2025	282,702	0.02%
Amadeus IT Group SA	300,000	1.50%	18/9/2026	278,266	0.01%
Red Electrica Financiaciones SAU	300,000	1.00%	21/4/2026	277,488	0.01%
Telefonica Emisiones SA	400,000	1.86%	13/7/2040	274,464	0.01%
Telefonica Emisiones SA	300,000	1.72%	12/1/2028	271,506	0.01%
Amadeus IT Group SA	300,000	1.88%	24/9/2028	267,934	0.01%
CaixaBank SA	300,000	1.13%	12/11/2026	267,177	0.01%
Iberdrola Finanzas SA	300,000	1.38%	11/3/2032	247,157	0.01%
Iberdrola Finanzas SA [^]	300,000	1.58%	Perpetual	243,983	0.01%
Bankinter SA [^]	300,000	1.25%	23/12/2032	239,196	0.01%
Naturgy Finance BV	300,000	0.75%	28/11/2029	239,035	0.01%
Iberdrola International BV [^]	300,000	1.83%	Perpetual	228,617	0.01%
NorteGas Energia Distribucion SA	300,000	0.91%	22/1/2031	216,735	0.01%
Merlin Properties Socimi SA	300,000	1.88%	4/12/2034	207,620	0.01%
CaixaBank SA [^]	200,000	6.25%	23/2/2033	199,964	0.01%
Abanca Corp. Bancaria SA [^]	200,000	5.25%	14/9/2028	197,664	0.01%
Banco Bilbao Vizcaya Argentaria SA	200,000	3.38%	20/9/2027	194,087	0.01%
Naturgy Finance BV	200,000	1.38%	21/1/2025	190,750	0.01%
FCC Aqualia SA	200,000	2.63%	8/6/2027	182,280	0.01%
Abertis Infraestructuras SA	200,000	2.38%	27/9/2027	180,801	0.01%
Telefonica Emisiones SA	200,000	2.59%	25/5/2031	180,352	0.01%
Banco Santander SA	200,000	2.13%	8/2/2028	178,134	0.01%
Telefonica Emisiones SA	200,000	1.79%	12/3/2029	177,662	0.01%
Naturgy Finance BV	200,000	1.50%	29/1/2028	177,378	0.01%
Inmobiliaria Colonial Socimi SA	200,000	2.50%	28/11/2029	168,956	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Abertis Infraestructuras SA	200,000	1.25%	7/2/2028	167,975	0.01%
Abertis Infraestructuras SA	200,000	1.63%	15/7/2029	163,448	0.01%
Telefonica Emisiones SA	200,000	1.96%	1/7/2039	142,867	0.01%
Lar Espana Real Estate Socimi SA	200,000	1.84%	3/11/2028	140,941	0.01%
Banco de Sabadell SA^	100,000	5.13%	10/11/2028	100,155	0.01%
Banco Santander SA	100,000	2.50%	18/3/2025	97,493	0.01%
Telefonica Emisiones SA	100,000	1.53%	17/1/2025	96,449	0.01%
Banco Santander SA	100,000	1.13%	17/1/2025	95,063	0.01%
NorteGas Energia Distribucion SA	100,000	2.07%	28/9/2027	88,605	0.01%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	78,487	0.00%
				87,243,212	4.53%
Supranational 17.47% (2021: 16.77%)					
European Union	12,236,000	1.63%	4/12/2029	11,113,221	0.58%
European Union	9,750,000	0.80%	4/7/2025	9,248,855	0.48%
European Union	11,240,000	0.00%	4/7/2031	8,651,501	0.45%
European Union	8,530,000	0.00%	4/3/2026	7,776,330	0.40%
European Union	6,006,000	2.00%	4/10/2027	5,720,737	0.30%
European Financial Stability Facility	5,750,000	1.50%	15/12/2025	5,516,955	0.29%
European Investment Bank	6,300,000	0.00%	17/6/2027	5,513,253	0.29%
European Union	5,941,000	2.75%	4/12/2037	5,484,247	0.28%
European Union	6,500,000	1.00%	6/7/2032	5,340,784	0.28%
European Investment Bank	4,800,000	4.50%	15/10/2025	4,991,114	0.26%
European Union	7,089,058	0.40%	4/2/2037	4,762,972	0.25%
European Union	5,190,000	0.00%	2/6/2028	4,407,311	0.23%
European Financial Stability Facility	4,511,000	0.00%	19/4/2024	4,344,733	0.23%
European Stability Mechanism	4,375,000	0.13%	22/4/2024	4,218,037	0.22%
European Financial Stability Facility	4,600,000	0.00%	20/7/2026	4,142,821	0.21%
European Investment Bank	4,400,000	0.38%	14/4/2026	4,044,454	0.21%
European Investment Bank	4,240,000	0.00%	25/3/2025	3,967,578	0.21%
European Financial Stability Facility	4,800,000	0.13%	18/3/2030	3,887,405	0.20%
European Investment Bank	4,000,000	0.88%	13/9/2024	3,859,417	0.20%
European Union	4,225,000	0.00%	6/7/2026	3,805,980	0.20%
European Union	3,789,000	3.38%	4/11/2042	3,779,423	0.20%
European Union	5,950,563	0.45%	4/7/2041	3,570,361	0.19%
European Investment Bank	3,500,000	2.75%	15/9/2025	3,476,886	0.18%
European Investment Bank	3,900,000	0.63%	22/1/2029	3,377,104	0.18%
European Investment Bank	3,500,000	0.05%	24/5/2024	3,361,117	0.17%
European Union	6,190,000	0.70%	6/7/2051	3,315,335	0.17%
European Financial Stability Facility	3,400,000	2.38%	11/4/2028	3,278,695	0.17%
European Union	3,550,000	0.00%	4/11/2025	3,272,553	0.17%
European Financial Stability Facility	3,500,000	0.88%	26/7/2027	3,182,954	0.16%
European Financial Stability Facility	3,754,000	1.25%	24/5/2033	3,112,123	0.16%
European Financial Stability Facility	3,500,000	0.88%	5/9/2028	3,096,562	0.16%
European Union	3,144,000	2.75%	4/2/2033	3,008,293	0.16%
European Investment Bank	3,300,000	0.88%	14/1/2028	2,976,379	0.15%
European Investment Bank	4,300,000	0.05%	13/10/2034	2,960,220	0.15%
European Investment Bank	3,400,000	1.50%	15/6/2032	2,942,160	0.15%
European Investment Bank	2,900,000	3.00%	14/10/2033	2,835,730	0.15%
European Union	3,200,000	0.00%	4/10/2028	2,688,210	0.14%
European Investment Bank	2,900,000	0.38%	15/9/2027	2,571,145	0.13%
European Union	3,825,000	0.00%	4/7/2035	2,554,174	0.13%
European Investment Bank	2,700,000	0.38%	16/7/2025	2,530,053	0.13%
European Investment Bank	3,000,000	0.13%	20/6/2029	2,489,443	0.13%
European Financial Stability Facility	2,500,000	1.75%	27/6/2024	2,455,165	0.13%
European Investment Bank	3,100,000	0.00%	14/1/2031	2,419,258	0.13%
European Investment Bank	2,500,000	0.00%	15/3/2024	2,414,291	0.13%
European Stability Mechanism	2,600,000	0.50%	2/3/2026	2,405,593	0.12%
European Union	3,450,000	1.25%	4/2/2043	2,400,189	0.12%
European Investment Bank	2,528,000	2.25%	15/3/2030	2,392,468	0.12%
European Stability Mechanism	2,550,000	0.75%	15/3/2027	2,323,058	0.12%
European Union	2,900,000	0.00%	22/4/2031	2,247,818	0.12%
European Union	4,687,000	0.30%	4/11/2050	2,205,157	0.11%
European Union	2,400,000	2.63%	4/2/2048	2,143,968	0.11%
European Financial Stability Facility	2,335,000	0.95%	14/2/2028	2,102,187	0.11%
European Union	2,450,000	1.25%	4/4/2033	2,036,655	0.11%
European Union	2,363,000	2.50%	4/10/2052	2,031,785	0.11%
European Stability Mechanism	2,150,000	0.00%	14/3/2025	2,014,752	0.10%
European Financial Stability Facility	2,100,000	0.40%	26/1/2026	1,942,418	0.10%
European Financial Stability Facility	2,500,000	1.70%	13/2/2043	1,941,052	0.10%
European Union	2,900,000	0.20%	4/6/2036	1,934,070	0.10%
European Stability Mechanism	2,143,000	0.75%	5/9/2028	1,885,559	0.10%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Investment Bank	2,200,000	1.00%	14/3/2031	1,864,531	0.10%
European Stability Mechanism	1,945,000	1.00%	23/9/2025	1,847,068	0.10%
European Financial Stability Facility	2,000,000	0.00%	15/10/2025	1,843,893	0.10%
European Investment Bank	1,900,000	0.20%	15/7/2024	1,820,518	0.09%
European Investment Bank	2,700,000	0.20%	17/3/2036	1,812,489	0.09%
European Investment Bank	2,000,000	0.50%	15/1/2027	1,810,585	0.09%
European Union	1,850,000	2.50%	4/11/2027	1,808,239	0.09%
European Union	1,800,000	3.00%	4/9/2026	1,800,545	0.09%
European Union	3,128,000	0.10%	4/10/2040	1,781,529	0.09%
European Financial Stability Facility	1,795,000	3.00%	4/9/2034	1,748,528	0.09%
European Financial Stability Facility	1,800,000	0.40%	17/2/2025	1,704,200	0.09%
International Bank for Reconstruction & Development	2,000,000	0.01%	24/4/2028	1,696,694	0.09%
European Financial Stability Facility	2,225,000	1.80%	10/7/2048	1,684,949	0.09%
European Stability Mechanism	2,160,000	1.80%	2/11/2046	1,667,588	0.09%
European Financial Stability Facility	1,800,000	0.63%	16/10/2026	1,648,782	0.09%
European Stability Mechanism	1,850,000	0.00%	15/12/2026	1,644,894	0.09%
European Investment Bank	1,900,000	0.00%	15/5/2028	1,614,766	0.08%
European Financial Stability Facility	2,100,000	1.45%	5/9/2040	1,589,533	0.08%
Council Of Europe Development Bank	1,800,000	0.00%	9/4/2027	1,577,714	0.08%
International Bank for Reconstruction & Development	1,900,000	0.50%	16/4/2030	1,574,270	0.08%
European Financial Stability Facility	2,070,000	0.88%	10/4/2035	1,565,364	0.08%
European Union	1,850,000	0.75%	4/4/2031	1,535,157	0.08%
European Investment Bank	2,000,000	1.13%	15/9/2036	1,523,798	0.08%
European Union	2,545,000	0.75%	4/1/2047	1,501,402	0.08%
European Investment Bank	1,600,000	0.13%	15/4/2025	1,500,154	0.08%
European Union	1,566,000	3.00%	4/3/2053	1,483,196	0.08%
European Financial Stability Facility	1,450,000	3.38%	3/4/2037	1,458,531	0.08%
International Bank for Reconstruction & Development	1,800,000	0.00%	21/2/2030	1,441,401	0.07%
International Development Association	1,710,000	1.75%	5/5/2037	1,420,462	0.07%
European Financial Stability Facility	2,054,000	1.20%	17/2/2045	1,417,130	0.07%
European Financial Stability Facility	1,500,000	0.40%	31/5/2026	1,376,389	0.07%
European Financial Stability Facility	1,950,000	1.38%	31/5/2047	1,369,600	0.07%
European Union	2,010,000	0.25%	22/4/2036	1,361,645	0.07%
European Union	2,480,000	0.45%	2/5/2046	1,358,866	0.07%
European Financial Stability Facility	1,550,000	2.35%	29/7/2044	1,348,578	0.07%
European Stability Mechanism	1,600,000	0.01%	4/3/2030	1,283,796	0.07%
European Investment Bank	1,250,000	3.50%	15/4/2027	1,272,587	0.07%
European Union	1,250,000	3.38%	4/4/2032	1,271,703	0.07%
European Financial Stability Facility	1,310,000	0.50%	11/7/2025	1,232,048	0.06%
European Investment Bank	1,350,000	0.10%	15/10/2026	1,212,079	0.06%
European Financial Stability Facility	1,397,000	0.00%	13/10/2027	1,209,371	0.06%
European Stability Mechanism	1,570,000	0.01%	15/10/2031	1,195,880	0.06%
European Investment Bank	2,150,000	0.01%	15/5/2041	1,191,142	0.06%
European Financial Stability Facility	1,200,000	2.13%	19/2/2024	1,189,215	0.06%
European Investment Bank	1,100,000	4.00%	15/10/2037	1,187,453	0.06%
European Investment Bank	1,400,000	0.25%	14/9/2029	1,163,888	0.06%
European Stability Mechanism	1,350,000	0.50%	5/3/2029	1,154,260	0.06%
European Stability Mechanism	1,400,000	1.20%	23/5/2033	1,150,964	0.06%
European Stability Mechanism	1,480,000	1.75%	20/10/2045	1,134,063	0.06%
Corp. Andina de Fomento	1,200,000	1.63%	3/6/2025	1,133,728	0.06%
European Stability Mechanism	1,200,000	0.00%	16/12/2024	1,132,410	0.06%
European Financial Stability Facility	1,550,000	1.75%	17/7/2053	1,125,364	0.06%
European Investment Bank	1,400,000	0.25%	20/1/2032	1,084,205	0.06%
European Investment Bank	1,500,000	1.50%	16/10/2048	1,067,294	0.06%
European Stability Mechanism	1,300,000	1.63%	17/11/2036	1,054,791	0.05%
European Union	1,159,000	1.38%	4/10/2029	1,041,263	0.05%
European Union	1,250,000	1.50%	4/10/2035	1,026,812	0.05%
European Stability Mechanism	1,350,000	1.85%	1/12/2055	992,298	0.05%
European Financial Stability Facility	1,730,000	0.70%	20/1/2050	957,940	0.05%
Corp. Andina de Fomento	1,070,000	0.25%	4/2/2026	950,068	0.05%
European Financial Stability Facility	1,200,000	2.00%	28/2/2056	929,767	0.05%
International Bank for Reconstruction & Development	1,150,000	1.20%	8/8/2034	924,829	0.05%
European Investment Bank	950,000	2.63%	15/3/2035	886,625	0.05%
European Investment Bank	950,000	2.75%	15/3/2040	882,337	0.05%
European Union	850,000	3.38%	4/4/2038	860,357	0.04%
European Stability Mechanism	930,000	1.00%	23/6/2027	850,769	0.04%
Council Of Europe Development Bank	900,000	0.38%	8/6/2026	820,047	0.04%
European Investment Bank	900,000	0.00%	13/3/2026	819,347	0.04%
European Financial Stability Facility	900,000	0.75%	3/5/2027	818,748	0.04%
African Development Bank	900,000	0.13%	7/10/2026	804,139	0.04%
International Bank for Reconstruction & Development	900,000	0.63%	22/11/2027	799,819	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Stability Mechanism	1,220,000	0.88%	18/7/2042	792,799	0.04%
European Investment Bank	1,000,000	0.00%	9/9/2030	791,001	0.04%
Council Of Europe Development Bank	750,000	1.75%	24/4/2024	736,104	0.04%
European Investment Bank	900,000	0.05%	15/11/2029	733,472	0.04%
Asian Development Bank	900,000	0.00%	24/10/2029	729,819	0.04%
Asian Development Bank	803,000	1.95%	22/7/2032	719,201	0.04%
Council Of Europe Development Bank	930,000	0.25%	19/1/2032	719,078	0.04%
European Investment Bank	862,000	0.05%	16/1/2030	699,073	0.04%
Asian Development Bank	900,000	0.10%	17/6/2031	697,468	0.04%
European Investment Bank	658,000	4.00%	15/4/2030	696,644	0.04%
European Investment Bank	1,025,000	0.50%	13/11/2037	692,756	0.04%
Council Of Europe Development Bank	800,000	0.63%	30/1/2029	690,334	0.04%
International Development Association	900,000	0.00%	15/7/2031	687,382	0.04%
European Financial Stability Facility	1,300,000	0.70%	17/1/2053	686,430	0.04%
European Investment Bank	850,000	1.75%	15/9/2045	657,508	0.03%
International Development Association	1,000,000	0.70%	17/1/2042	646,390	0.03%
European Union	800,000	1.13%	4/4/2036	618,663	0.03%
African Development Bank	728,000	0.50%	21/3/2029	618,553	0.03%
European Union	600,000	2.88%	4/4/2028	596,415	0.03%
European Investment Bank	800,000	1.50%	15/11/2047	576,871	0.03%
International Development Association	650,000	0.00%	19/10/2026	576,356	0.03%
International Bank for Reconstruction & Development	900,000	0.70%	22/10/2046	538,939	0.03%
International Bank for Reconstruction & Development	1,200,000	0.13%	3/1/2051	537,875	0.03%
African Development Bank	600,000	0.50%	22/3/2027	537,708	0.03%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	600,000	0.00%	28/7/2026	534,038	0.03%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	550,000	0.25%	9/2/2024	532,167	0.03%
European Investment Bank	850,000	0.88%	13/9/2047	525,876	0.03%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	500,000	3.13%	9/11/2031	492,351	0.03%
European Financial Stability Facility	600,000	0.05%	17/10/2029	489,565	0.03%
Nordic Investment Bank	570,000	0.25%	9/3/2029	481,369	0.02%
Council of Europe Development Bank	500,000	0.75%	9/6/2025	471,714	0.02%
Nordic Investment Bank	500,000	0.00%	30/4/2027	438,844	0.02%
European Investment Bank ¹	400,000	3.63%	14/3/2042	418,005	0.02%
European Stability Mechanism	500,000	1.13%	3/5/2032	417,694	0.02%
European Investment Bank	500,000	1.13%	13/4/2033	409,365	0.02%
European Investment Bank	600,000	1.00%	14/11/2042	404,219	0.02%
Council Of Europe Development Bank	500,000	0.05%	21/1/2030	404,168	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	500,000	0.10%	20/5/2030	397,509	0.02%
African Development Bank	419,000	2.25%	14/9/2029	395,397	0.02%
African Development Bank	400,000	0.25%	21/11/2024	378,157	0.02%
European Investment Bank	560,000	0.01%	15/11/2035	369,406	0.02%
International Development Association	400,000	2.50%	15/1/2038	364,914	0.02%
International Bank for Reconstruction & Development	500,000	0.50%	21/6/2035	359,225	0.02%
International Bank for Reconstruction & Development	955,000	0.20%	21/1/2061	355,639	0.02%
International Development Association	500,000	0.35%	22/4/2036	344,929	0.02%
European Union	451,000	1.13%	4/6/2037	338,161	0.02%
European Investment Bank	560,000	0.25%	15/6/2040	335,548	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	470,000	0.15%	10/10/2034	325,237	0.02%
International Bank for Reconstruction & Development	400,000	0.10%	17/9/2035	268,850	0.01%
European Financial Stability Facility	600,000	0.05%	18/1/2052	247,155	0.01%
European Union	311,000	0.00%	4/10/2030	245,542	0.01%
European Union	284,000	0.00%	4/7/2029	233,431	0.01%
Banque Ouest Africaine de Developpement	300,000	2.75%	22/1/2033	224,360	0.01%
Asian Development Bank	225,000	0.03%	31/1/2030	180,995	0.01%
Nordic Investment Bank	200,000	0.00%	25/9/2026	178,331	0.01%
European Investment Bank	300,000	0.05%	27/1/2051	125,043	0.01%
				336,150,505	17.47%
Sweden 2.24% (2021: 2.04%)					
Skandinaviska Enskilda Banken AB	1,500,000	0.75%	15/11/2027	1,329,163	0.07%
Svensk Exportkredit AB	1,200,000	2.75%	23/2/2028	1,163,398	0.06%
Stadshypotek AB	1,400,000	0.01%	24/11/2028	1,152,142	0.06%
Skandinaviska Enskilda Banken AB	1,100,000	1.75%	11/11/2026	1,027,086	0.05%
Stadshypotek AB	1,000,000	0.38%	21/2/2024	968,081	0.05%
Volvo Treasury AB	1,000,000	0.13%	17/9/2024	943,396	0.05%
Sveriges Sakerstallda Obligationer AB	1,000,000	0.50%	29/1/2025	943,040	0.05%
Sveriges Sakerstallda Obligationer AB	1,000,000	0.63%	30/10/2025	927,664	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Swedbank Hypotek AB	1,000,000	1.38%	31/5/2027	920,250	0.05%
Swedbank AB	900,000	3.75%	14/11/2025	899,905	0.05%
Sveriges Sakerstallda Obligationer AB	1,000,000	1.75%	10/2/2032	870,036	0.05%
Skandinaviska Enskilda Banken AB	1,000,000	0.75%	9/8/2027	869,273	0.05%
Swedbank AB	900,000	0.25%	2/11/2026	788,082	0.04%
Svenska Handelsbanken AB	900,000	0.13%	3/11/2026	787,248	0.04%
Stadshypotek AB	1,000,000	0.01%	30/9/2030	773,483	0.04%
Lansforsakringar Hypotek AB	800,000	0.63%	27/3/2025	753,122	0.04%
Skandinaviska Enskilda Banken AB^	800,000	0.75%	3/11/2031	677,195	0.04%
Volvo Treasury AB	700,000	0.00%	9/5/2024	668,873	0.03%
Swedbank Hypotek AB	720,000	0.05%	28/5/2025	665,721	0.03%
Telia Co. AB	650,000	3.88%	1/10/2025	654,917	0.03%
Akelius Residential Property AB	700,000	1.75%	7/2/2025	647,768	0.03%
Svenska Handelsbanken AB	660,000	1.00%	15/4/2025	625,859	0.03%
Svenska Handelsbanken AB	800,000	0.50%	18/2/2030	622,276	0.03%
Svenska Handelsbanken AB	600,000	3.75%	1/11/2027	599,934	0.03%
Fastighets AB Balder	700,000	1.88%	14/3/2025	592,398	0.03%
Essity AB	600,000	1.13%	27/3/2024	583,292	0.03%
SBAB Bank AB	600,000	1.88%	10/12/2025	572,134	0.03%
Swedbank AB	600,000	2.10%	25/5/2027	558,260	0.03%
Swedbank AB	600,000	1.30%	17/2/2027	531,406	0.03%
Molnlycke Holding AB	550,000	1.88%	28/2/2025	523,743	0.03%
Skandinaviska Enskilda Banken AB	500,000	4.00%	9/11/2026	500,984	0.03%
Telia Co. AB	600,000	2.13%	20/2/2034	497,576	0.03%
Securitas AB	500,000	1.13%	20/2/2024	485,578	0.03%
Tele2 AB	500,000	1.13%	15/5/2024	482,005	0.03%
Sandvik AB	500,000	2.13%	7/6/2027	464,584	0.02%
Svenska Handelsbanken AB	565,000	0.05%	6/9/2028	459,024	0.02%
Svenska Handelsbanken AB	500,000	1.38%	23/2/2029	424,753	0.02%
Samhallsbyggnadsbolaget i Norden AB	550,000	1.13%	4/9/2026	406,888	0.02%
Sagax AB	500,000	1.13%	30/1/2027	403,069	0.02%
Akelius Residential Property Financing BV	500,000	1.13%	11/1/2029	385,089	0.02%
Region Stockholm	400,000	0.75%	26/2/2025	377,673	0.02%
Securitas AB	400,000	1.25%	6/3/2025	374,258	0.02%
Swedbank AB	400,000	0.75%	5/5/2025	373,685	0.02%
EQT AB	530,000	0.88%	14/5/2031	365,745	0.02%
Essity AB	500,000	0.25%	8/2/2031	364,774	0.02%
Vattenfall AB	400,000	0.05%	15/10/2025	362,050	0.02%
Vattenfall AB	400,000	0.50%	24/6/2026	358,729	0.02%
Heimstaden Bostad AB	400,000	1.13%	21/1/2026	333,865	0.02%
Swedbank AB	400,000	0.20%	12/1/2028	327,273	0.02%
Vattenfall AB	326,000	3.75%	18/10/2026	325,990	0.02%
EQT AB	400,000	2.88%	6/4/2032	321,628	0.02%
SBB Treasury OYJ	500,000	1.13%	26/11/2029	317,777	0.02%
Vattenfall AB	390,000	0.13%	12/2/2029	310,930	0.02%
Castellum AB	400,000	0.75%	4/9/2026	308,738	0.02%
Telia Co. AB	300,000	3.63%	14/2/2024	300,908	0.02%
Heimstaden Bostad Treasury BV	400,000	1.00%	13/4/2028	299,145	0.02%
Skandinaviska Enskilda Banken AB	300,000	3.25%	24/11/2025	296,170	0.02%
SKF AB	400,000	0.25%	15/2/2031	289,770	0.02%
Svenska Handelsbanken AB^	300,000	1.63%	5/3/2029	288,376	0.01%
Akelius Residential Property Financing BV	400,000	0.75%	22/2/2030	286,096	0.01%
Svenska Handelsbanken AB	300,000	0.13%	18/6/2024	286,014	0.01%
Svenska Handelsbanken AB	300,000	2.63%	5/9/2029	279,966	0.01%
Investor AB	300,000	2.75%	10/6/2032	275,386	0.01%
Heimstaden Bostad Treasury BV	320,000	0.63%	24/7/2025	270,775	0.01%
Balder Finland OYJ	400,000	1.00%	20/1/2029	266,363	0.01%
Heimstaden Bostad Treasury BV	300,000	0.25%	13/10/2024	265,193	0.01%
Lansforsakringar Bank AB	300,000	0.05%	15/4/2026	261,593	0.01%
Alfa Laval Treasury International AB	300,000	1.38%	18/2/2029	255,734	0.01%
SBB Treasury OYJ	400,000	0.75%	14/12/2028	255,054	0.01%
Heimstaden Bostad Treasury BV	400,000	1.63%	13/10/2031	253,595	0.01%
Skandinaviska Enskilda Banken AB	300,000	0.38%	21/6/2028	246,792	0.01%
Volvo Treasury AB	260,000	1.63%	18/9/2025	245,844	0.01%
Essity AB	300,000	0.50%	3/2/2030	233,959	0.01%
Telia Co. AB	300,000	1.63%	23/2/2035	231,618	0.01%
Tele2 AB	300,000	0.75%	23/3/2031	227,378	0.01%
Heimstaden Bostad Treasury BV	300,000	1.38%	24/7/2028	223,882	0.01%
Molnlycke Holding AB	300,000	0.63%	15/1/2031	219,102	0.01%
Investor AB	300,000	1.50%	20/6/2039	210,347	0.01%
Sagax Euro Mtn NL BV	300,000	1.00%	17/5/2029	209,293	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Vattenfall AB	200,000	5.38%	29/4/2024	205,025	0.01%
Vattenfall AB	200,000	3.25%	18/4/2024	198,917	0.01%
Telia Co. AB [^]	200,000	4.63%	21/12/2082	195,876	0.01%
Investor AB	300,000	0.38%	29/10/2035	195,866	0.01%
Molnlycke Holding AB	200,000	1.75%	28/2/2024	195,528	0.01%
Telia Co. AB	200,000	3.00%	7/9/2027	193,664	0.01%
Telefonaktiebolaget LM Ericsson	250,000	1.00%	26/5/2029	187,751	0.01%
Swedbank AB [^]	200,000	3.63%	23/8/2032	184,384	0.01%
Essity AB	200,000	1.63%	30/3/2027	183,030	0.01%
Telia Co. AB [^]	200,000	1.38%	11/5/2081	177,109	0.01%
Telia Co. AB [^]	200,000	2.75%	30/6/2083	175,587	0.01%
Samhallsbyggnadsbolaget i Norden AB	250,000	1.00%	12/8/2027	172,675	0.01%
Telefonaktiebolaget LM Ericsson	200,000	1.13%	8/2/2027	170,638	0.01%
Heimstaden Bostad Treasury BV	200,000	1.38%	3/3/2027	160,382	0.01%
Sandvik AB	200,000	0.38%	25/11/2028	159,926	0.01%
H&M Finance BV	200,000	0.25%	25/8/2029	150,627	0.01%
Fastighets AB Balder	200,000	1.25%	28/1/2028	138,036	0.01%
Essity Capital BV	120,000	3.00%	21/9/2026	116,843	0.01%
SKF AB	108,000	3.13%	14/9/2028	102,179	0.01%
Sandvik AB	100,000	3.75%	27/9/2029	96,945	0.01%
Essity AB	100,000	1.13%	5/3/2025	94,658	0.00%
Svenska Handelsbanken AB [^]	100,000	3.25%	1/6/2033	92,039	0.00%
Svenska Handelsbanken AB	100,000	0.05%	3/9/2026	86,959	0.00%
Investor AB	100,000	1.50%	12/9/2030	85,533	0.00%
				43,170,340	2.24%
Switzerland 2.08% (2021: 2.19%)					
Novartis Finance SA	2,500,000	0.00%	23/9/2028	2,061,054	0.11%
UBS Group AG	2,095,000	1.50%	30/11/2024	2,039,217	0.11%
Credit Suisse Group AG [^]	2,200,000	3.25%	2/4/2026	1,974,082	0.10%
Credit Suisse Group AG [^]	1,600,000	7.75%	1/3/2029	1,589,727	0.08%
Holcim Finance Luxembourg SA	1,200,000	2.38%	9/4/2025	1,163,869	0.06%
UBS Group AG	1,500,000	0.88%	3/11/2031	1,122,010	0.06%
Credit Suisse Group AG [^]	1,200,000	2.13%	13/10/2026	1,020,036	0.05%
Credit Suisse Group AG [^]	1,100,000	1.25%	17/7/2025	987,025	0.05%
Argentum Netherlands BV for Swiss Life AG [^]	1,000,000	4.38%	Perpetual	970,000	0.05%
Nestle Finance International Ltd.	900,000	1.13%	1/4/2026	851,447	0.04%
UBS Group AG [^]	1,000,000	0.25%	5/11/2028	816,207	0.04%
Credit Suisse AG	848,000	2.13%	31/5/2024	804,886	0.04%
UBS AG	900,000	0.01%	31/3/2026	795,502	0.04%
Coca-Cola HBC Finance BV	800,000	1.88%	11/11/2024	775,520	0.04%
UBS Group AG [^]	800,000	0.25%	29/1/2026	733,627	0.04%
Nestle Finance International Ltd.	800,000	0.00%	14/6/2026	719,450	0.04%
Nestle Finance International Ltd.	700,000	0.00%	12/11/2024	663,699	0.03%
UBS Group AG	800,000	0.25%	24/2/2028	650,674	0.03%
Credit Suisse Group AG [^]	900,000	2.88%	2/4/2032	650,650	0.03%
ELM BV for Swiss Reinsurance Co., Ltd. [^]	700,000	2.60%	Perpetual	649,413	0.03%
Lunar Funding V for Swisscom AG	700,000	1.13%	12/10/2026	639,362	0.03%
Richemont International Holding SA	600,000	1.00%	26/3/2026	559,215	0.03%
Richemont International Holding SA	700,000	2.00%	26/3/2038	548,129	0.03%
Nestle Finance International Ltd.	600,000	1.50%	1/4/2030	528,682	0.03%
Holcim Finance Luxembourg SA	600,000	0.50%	29/11/2026	526,793	0.03%
Holcim Finance Luxembourg SA	700,000	0.50%	3/9/2030	526,267	0.03%
Swiss Re Finance Luxembourg SA [^]	600,000	2.53%	30/4/2050	488,956	0.03%
Cloverie plc for Zurich Insurance Co., Ltd.	500,000	1.75%	16/9/2024	483,451	0.03%
ABB Finance BV	500,000	0.75%	16/5/2024	483,150	0.03%
UBS Group AG [^]	500,000	1.00%	21/3/2025	481,046	0.03%
Firmenich Productions Participations SAS	500,000	1.38%	30/10/2026	466,037	0.02%
Nestle Finance International Ltd.	500,000	0.88%	29/3/2027	455,506	0.02%
UBS AG	600,000	0.50%	31/3/2031	454,303	0.02%
Nestle Finance International Ltd.	600,000	0.38%	12/5/2032	451,609	0.02%
Credit Suisse Group AG [^]	600,000	0.65%	14/1/2028	447,294	0.02%
Credit Suisse Group AG	800,000	0.63%	18/1/2033	438,748	0.02%
Holcim Finance Luxembourg SA	500,000	1.75%	29/8/2029	428,337	0.02%
Nestle Finance International Ltd.	500,000	1.25%	29/3/2031	420,652	0.02%
UBS Group AG [^]	400,000	1.25%	17/4/2025	384,693	0.02%
Swiss Life Finance I Ltd.	400,000	3.25%	31/8/2029	372,477	0.02%
UBS Group AG [^]	400,000	3.13%	15/6/2030	371,017	0.02%
Nestle Finance International Ltd.	400,000	0.00%	3/12/2025	366,665	0.02%
Givaudan Finance Europe BV	400,000	1.00%	22/4/2027	361,751	0.02%
Novartis Finance SA	400,000	1.13%	30/9/2027	361,230	0.02%
Richemont International Holding SA	400,000	0.75%	26/5/2028	350,758	0.02%

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Cloverie plc for Zurich Insurance Co., Ltd.	400,000	1.50%	15/12/2028	347,830	0.02%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	400,000	2.75%	19/2/2049	345,094	0.02%
Coca-Cola HBC Finance BV	400,000	1.63%	14/5/2031	330,844	0.02%
Richemont International Holding SA	400,000	1.13%	26/5/2032	323,278	0.02%
Nestle Finance International Ltd.	400,000	1.75%	2/11/2037	317,946	0.02%
Barry Callebaut Services NV	300,000	2.38%	24/5/2024	295,698	0.02%
Helvetia Europe SA [^]	380,000	2.75%	30/9/2041	294,134	0.02%
Nestle Finance International Ltd.	435,000	0.88%	14/6/2041	279,619	0.02%
Zurich Finance Ireland Designated Activity Co.	400,000	1.63%	17/6/2039	278,929	0.01%
Tyco Electronics Group SA	300,000	0.00%	14/2/2025	278,380	0.01%
Tyco Electronics Group SA	350,000	0.00%	16/2/2029	272,824	0.01%
Argentum Netherlands BV for Givaudan SA	300,000	2.00%	17/9/2030	265,902	0.01%
Firmenich Productions Participations SAS	300,000	1.75%	30/4/2030	262,687	0.01%
Novartis Finance SA	300,000	1.38%	14/8/2030	259,096	0.01%
Swisscom Finance BV	300,000	0.38%	14/11/2028	248,528	0.01%
Sika Capital BV	300,000	1.50%	29/4/2031	248,091	0.01%
Adecco International Financial Services BV [^]	300,000	1.00%	21/3/2082	229,649	0.01%
Adecco International Financial Services BV	267,000	0.13%	21/9/2028	217,119	0.01%
Richemont International Holding SA	300,000	1.63%	26/5/2040	214,922	0.01%
Swiss Life Finance I Ltd.	300,000	0.50%	15/9/2031	212,372	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG [^]	233,000	3.38%	29/9/2047	210,625	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	200,000	3.50%	1/10/2046	188,317	0.01%
Holcim Finance Luxembourg SA	200,000	2.25%	26/5/2028	181,967	0.01%
UBS Group AG [^]	200,000	0.25%	3/11/2026	177,805	0.01%
Credit Suisse AG	200,000	0.25%	5/1/2026	169,954	0.01%
Holcim Finance Luxembourg SA	240,000	0.63%	19/1/2033	167,648	0.01%
Swiss Re Finance UK plc [^]	200,000	2.71%	4/6/2052	155,353	0.01%
Holcim Finance Luxembourg SA	200,000	0.50%	23/4/2031	148,218	0.01%
Credit Suisse Group AG	200,000	0.65%	10/9/2029	133,182	0.01%
Adecco International Financial Services BV	100,000	1.00%	2/12/2024	95,764	0.01%
Adecco International Financial Services BV	122,000	0.50%	21/9/2031	92,195	0.01%
Richemont International Holding SA	100,000	1.50%	26/3/2030	87,433	0.01%
Nestle Finance International Ltd.	100,000	1.25%	2/11/2029	87,134	0.01%
Holcim Finance Luxembourg SA	100,000	0.13%	19/7/2027	84,452	0.00%
				39,937,212	2.08%
United Arab Emirates 0.12% (2021: 0.12%)					
Emirates Telecommunications Group Co. PJSC	700,000	2.75%	18/6/2026	682,322	0.04%
DP World Ltd.	500,000	2.38%	25/9/2026	467,305	0.02%
First Abu Dhabi Bank PJSC	500,000	0.13%	16/2/2026	447,424	0.02%
Emirates Telecommunications Group Co. PJSC	400,000	0.88%	17/5/2033	294,702	0.02%
MDGH GMTN RSC Ltd.	300,000	1.00%	10/3/2034	223,110	0.01%
MDGH GMTN RSC Ltd.	200,000	0.38%	10/3/2027	175,155	0.01%
Emirates Telecommunications Group Co. PJSC	110,000	0.38%	17/5/2028	92,637	0.00%
				2,382,655	0.12%
United Kingdom 5.46% (2021: 5.65%)					
NatWest Group plc [^]	1,800,000	1.75%	2/3/2026	1,693,432	0.09%
Lloyds Banking Group plc [^]	1,800,000	0.50%	12/11/2025	1,681,935	0.09%
HSBC Holdings plc [^]	1,700,000	3.02%	15/6/2027	1,618,278	0.08%
NatWest Group plc [^]	1,900,000	0.67%	14/9/2029	1,507,574	0.08%
Santander UK Group Holdings plc [^]	1,500,000	0.39%	28/2/2025	1,431,072	0.07%
Santander UK plc	1,400,000	1.13%	12/3/2027	1,273,178	0.07%
Coca-Cola Europacific Partners plc	1,300,000	1.75%	27/3/2026	1,230,866	0.06%
SSE plc ¹	1,300,000	2.88%	1/8/2029	1,210,680	0.06%
SSE plc	1,300,000	0.88%	6/9/2025	1,208,399	0.06%
BP Capital Markets plc [^]	1,300,000	3.25%	Perpetual	1,194,102	0.06%
Nationwide Building Society [^]	1,200,000	2.00%	25/7/2029	1,130,863	0.06%
HSBC Holdings plc [^]	1,400,000	0.64%	24/9/2029	1,125,823	0.06%
BP Capital Markets plc	1,100,000	1.88%	7/4/2024	1,080,105	0.06%
Lloyds Bank plc	1,200,000	0.13%	18/6/2026	1,072,343	0.06%
National Grid Electricity Transmission plc	1,100,000	0.19%	20/1/2025	1,027,022	0.05%
BAT International Finance plc	1,250,000	2.25%	16/1/2030	1,013,647	0.05%
BAT Netherlands Finance BV	1,100,000	3.13%	7/4/2028	1,011,025	0.05%
Barclays plc [^]	1,000,000	3.38%	2/4/2025	989,719	0.05%
HSBC Holdings plc	1,000,000	3.00%	30/6/2025	973,205	0.05%
Yorkshire Building Society	1,000,000	0.13%	8/5/2024	956,423	0.05%
Aptiv plc	978,000	1.50%	10/3/2025	927,155	0.05%
Coca-Cola Europacific Partners plc	1,000,000	1.88%	18/3/2030	872,930	0.05%
Lloyds Banking Group plc [^]	900,000	1.75%	7/9/2028	865,313	0.05%
BP Capital Markets plc [^]	1,000,000	3.63%	Perpetual	858,590	0.04%
Lloyds Bank plc	900,000	1.25%	13/1/2025	858,022	0.04%
Vodafone Group plc	900,000	2.20%	25/8/2026	855,371	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Yorkshire Building Society	1,000,000	0.01%	13/10/2027	846,666	0.04%
Barclays plc^	980,000	0.88%	28/1/2028	836,828	0.04%
Coventry Building Society	1,000,000	0.01%	7/7/2028	826,943	0.04%
National Grid plc	900,000	2.95%	30/3/2030	822,790	0.04%
British Telecommunications plc	900,000	1.50%	23/6/2027	806,552	0.04%
GlaxoSmithKline Capital plc	900,000	1.75%	21/5/2030	797,870	0.04%
Clydesdale Bank plc	800,000	2.50%	22/6/2027	762,440	0.04%
AstraZeneca plc	900,000	0.38%	3/6/2029	741,590	0.04%
Nationwide Building Society	800,000	0.25%	22/7/2025	735,739	0.04%
London Stock Exchange Group plc	800,000	1.75%	6/12/2027	735,325	0.04%
BP Capital Markets plc	800,000	2.82%	7/4/2032	724,502	0.04%
Nationwide Building Society	800,000	1.13%	31/5/2028	710,264	0.04%
Barclays plc^	700,000	5.26%	29/1/2034	689,834	0.04%
Nationwide Building Society	800,000	2.25%	16/5/2037	689,065	0.04%
Yorkshire Building Society	750,000	0.63%	21/9/2025	680,084	0.04%
Vodafone Group plc	700,000	0.50%	30/1/2024	679,775	0.04%
Compass Group Finance Netherlands BV	700,000	0.63%	3/7/2024	672,836	0.04%
RELX Finance BV	700,000	0.00%	18/3/2024	672,682	0.04%
Sky Ltd.	700,000	2.50%	15/9/2026	671,906	0.04%
Unilever Finance Netherlands BV	700,000	1.25%	25/3/2025	670,200	0.04%
Diageo Finance plc	700,000	2.50%	27/3/2032	642,086	0.03%
BP Capital Markets plc	700,000	1.57%	16/2/2027	640,577	0.03%
Reckitt Benckiser Treasury Services Nederland BV	700,000	0.38%	19/5/2026	632,146	0.03%
Rentokil Initial plc	700,000	0.88%	30/5/2026	630,438	0.03%
Diageo Capital BV	707,000	1.50%	8/6/2029	627,029	0.03%
National Grid plc	700,000	3.25%	30/3/2034	622,323	0.03%
Standard Chartered plc^	700,000	0.90%	2/7/2027	618,472	0.03%
easyJet FinCo BV	764,000	1.88%	3/3/2028	618,148	0.03%
Barclays plc^	650,000	2.89%	31/1/2027	615,324	0.03%
Santander UK plc	620,000	0.10%	12/5/2024	593,176	0.03%
BP Capital Markets plc	600,000	2.97%	27/2/2026	589,491	0.03%
Reckitt Benckiser Treasury Services Nederland BV	723,000	0.75%	19/5/2030	587,476	0.03%
BAT International Finance plc	600,000	2.75%	25/3/2025	584,306	0.03%
DS Smith plc	600,000	1.38%	26/7/2024	579,354	0.03%
National Westminster Bank plc	600,000	0.50%	15/5/2024	577,342	0.03%
Vodafone Group plc	600,000	1.88%	11/9/2025	573,705	0.03%
Nationwide Building Society	600,000	1.25%	3/3/2025	571,034	0.03%
Barclays plc^	600,000	0.75%	9/6/2025	569,220	0.03%
WPP Finance 2016	600,000	1.38%	20/3/2025	567,545	0.03%
Motability Operations Group plc	600,000	0.88%	14/3/2025	567,014	0.03%
CK Hutchison Europe Finance 18 Ltd.	600,000	1.25%	13/4/2025	563,274	0.03%
GlaxoSmithKline Capital plc	550,000	4.00%	16/6/2025	563,000	0.03%
BP Capital Markets plc	600,000	2.52%	7/4/2028	561,445	0.03%
Nationwide Building Society^	600,000	1.50%	8/3/2026	560,635	0.03%
Experian Finance plc	600,000	1.38%	25/6/2026	555,724	0.03%
GSK Consumer Healthcare Capital NL BV	600,000	1.25%	29/3/2026	553,171	0.03%
Lseg Netherlands BV	600,000	0.00%	6/4/2025	553,009	0.03%
Barclays plc^	700,000	0.58%	9/8/2029	551,886	0.03%
Lloyds Banking Group plc^	600,000	3.13%	24/8/2030	548,550	0.03%
CK Hutchison Group Telecom Finance SA	600,000	0.75%	17/4/2026	538,449	0.03%
Linde Finance BV	600,000	0.25%	19/5/2027	529,627	0.03%
CK Hutchison Finance 16 Ltd.	600,000	2.00%	6/4/2028	528,113	0.03%
BP Capital Markets plc	600,000	1.64%	26/6/2029	524,623	0.03%
Heathrow Funding Ltd.	650,000	1.13%	8/10/2030	506,810	0.03%
BP Capital Markets plc	700,000	1.10%	15/11/2034	503,130	0.03%
RELX Finance BV	550,000	1.50%	13/5/2027	503,001	0.03%
Coca-Cola Europacific Partners plc	500,000	2.38%	7/5/2025	491,602	0.03%
BAT Netherlands Finance BV	500,000	2.38%	7/10/2024	487,293	0.03%
National Grid Electricity Distribution East Midlands plc	500,000	3.53%	20/9/2028	486,950	0.03%
Mondi Finance plc	500,000	1.50%	15/4/2024	486,773	0.03%
AstraZeneca plc	500,000	0.75%	12/5/2024	486,581	0.03%
GSK Capital BV	496,000	3.00%	28/11/2027	484,788	0.03%
Coca-Cola Europacific Partners plc	500,000	1.13%	26/5/2024	484,783	0.03%
BP Capital Markets plc	500,000	1.95%	3/3/2025	482,507	0.03%
Vodafone Group plc	550,000	1.88%	20/11/2029	482,147	0.03%
Sky Ltd.	500,000	2.25%	17/11/2025	480,454	0.03%
Santander UK plc	550,000	0.05%	12/1/2027	479,880	0.03%
Virgin Money UK plc^	500,000	2.88%	24/6/2025	478,837	0.03%
British Telecommunications plc	500,000	1.00%	21/11/2024	474,286	0.02%
CNH Industrial Finance Europe SA	500,000	1.75%	12/9/2025	473,047	0.02%
Vodafone International Financing DAC	500,000	3.75%	2/12/2034	470,574	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Aviva plc^	500,000	3.38%	4/12/2045	469,577	0.02%
Diageo Finance plc	500,000	1.88%	27/3/2027	469,484	0.02%
Santander UK Group Holdings plc^	500,000	3.53%	25/8/2028	467,079	0.02%
Vodafone Group plc	500,000	1.13%	20/11/2025	466,195	0.02%
HSBC Holdings plc	500,000	3.13%	7/6/2028	462,438	0.02%
Nationwide Building Society	500,000	2.00%	28/4/2027	462,017	0.02%
Unilever Finance Netherlands BV	500,000	1.13%	12/2/2027	457,225	0.02%
BP Capital Markets BV	726,000	1.47%	21/9/2041	454,090	0.02%
Unilever Finance Netherlands BV	500,000	1.75%	25/3/2030	449,497	0.02%
International Distributions Services plc	500,000	1.25%	8/10/2026	443,655	0.02%
Barclays plc^	600,000	1.11%	12/5/2032	440,577	0.02%
SELP Finance Sarl	487,000	1.50%	20/11/2025	440,476	0.02%
Unilever Finance Netherlands BV	500,000	1.38%	31/7/2029	440,310	0.02%
NatWest Group plc^	446,000	4.07%	6/9/2028	434,211	0.02%
Unilever Finance Netherlands BV	500,000	1.38%	4/9/2030	431,671	0.02%
Standard Chartered plc^	500,000	0.85%	27/1/2028	426,656	0.02%
Barclays plc^	500,000	1.13%	22/3/2031	425,241	0.02%
Tesco Corporate Treasury Services plc	550,000	0.38%	27/7/2029	424,973	0.02%
HSBC Holdings plc^	400,000	6.36%	16/11/2032	405,342	0.02%
Heathrow Funding Ltd.	433,000	1.50%	12/10/2025	402,318	0.02%
CCEP Finance Ireland DAC	600,000	1.50%	6/5/2041	396,447	0.02%
Vodafone Group plc	469,000	1.60%	29/7/2031	386,788	0.02%
Linde Finance BV	500,000	0.55%	19/5/2032	384,322	0.02%
CNH Industrial Finance Europe SA	450,000	1.63%	3/7/2029	384,033	0.02%
Lloyds Bank Corporate Markets plc	400,000	2.38%	9/4/2026	380,850	0.02%
BP Capital Markets plc	400,000	2.21%	25/9/2026	379,895	0.02%
Global Switch Finance BV	447,000	1.38%	7/10/2030	375,019	0.02%
Unilever plc	500,000	1.50%	11/6/2039	368,856	0.02%
GlaxoSmithKline Capital plc	400,000	1.00%	12/9/2026	368,022	0.02%
Diageo Finance plc	400,000	1.50%	22/10/2027	365,660	0.02%
Cadent Finance plc	460,000	0.63%	19/3/2030	360,537	0.02%
AstraZeneca plc	400,000	1.25%	12/5/2028	356,948	0.02%
HSBC Holdings plc^	400,000	0.31%	13/11/2026	356,192	0.02%
DS Smith plc	400,000	0.88%	12/9/2026	354,767	0.02%
Thames Water Utilities Finance plc	400,000	0.88%	31/1/2028	340,398	0.02%
CK Hutchison Europe Finance 18 Ltd.	400,000	2.00%	13/4/2030	335,427	0.02%
Diageo Capital BV	400,000	1.88%	8/6/2034	332,320	0.02%
Heathrow Funding Ltd.	455,000	1.88%	14/3/2034	327,095	0.02%
Vodafone Group plc	400,000	2.88%	20/11/2037	327,093	0.02%
BP Capital Markets plc	400,000	1.23%	8/5/2031	321,274	0.02%
Imperial Brands Finance Netherlands BV	450,000	1.75%	18/3/2033	314,535	0.02%
London Stock Exchange Group plc	350,000	1.75%	19/9/2029	308,019	0.02%
Rio Tinto Finance plc	300,000	2.88%	11/12/2024	300,000	0.02%
Wellcome Trust Ltd.	325,000	1.13%	21/1/2027	298,160	0.02%
Brambles Finance Ltd.	300,000	2.38%	12/6/2024	295,042	0.02%
Vodafone Group plc	350,000	1.63%	24/11/2030	294,290	0.02%
Diageo Finance plc	300,000	1.75%	23/9/2024	292,634	0.02%
Unilever Finance Netherlands BV	300,000	0.50%	29/4/2024	289,997	0.02%
NatWest Markets plc	300,000	1.00%	28/5/2024	289,243	0.02%
CNH Industrial Finance Europe SA	300,000	0.00%	1/4/2024	287,040	0.02%
Informa plc	300,000	2.13%	6/10/2025	284,810	0.02%
RELX Capital, Inc.	300,000	1.30%	12/5/2025	283,805	0.01%
CK Hutchison Finance 16 II Ltd.	300,000	0.88%	3/10/2024	283,438	0.01%
WPP Finance SA	300,000	2.25%	22/9/2026	283,346	0.01%
National Grid plc	300,000	2.18%	30/6/2026	282,879	0.01%
FIL Ltd.	321,000	2.50%	4/11/2026	281,700	0.01%
British Telecommunications plc	300,000	1.75%	10/3/2026	281,025	0.01%
Smiths Group plc	300,000	2.00%	23/2/2027	280,427	0.01%
Phoenix Group Holdings plc	300,000	4.38%	24/1/2029	279,298	0.01%
Linde Finance BV	300,000	1.00%	20/4/2028	277,276	0.01%
CNH Industrial Finance Europe SA	300,000	1.75%	25/3/2027	274,956	0.01%
Linde plc	500,000	1.00%	30/9/2051	274,093	0.01%
Vodafone Group plc	300,000	1.50%	24/7/2027	272,840	0.01%
Coca-Cola Europacific Partners plc	300,000	1.50%	8/11/2027	271,606	0.01%
BG Energy Capital plc	300,000	2.25%	21/11/2029	271,464	0.01%
British Telecommunications plc	300,000	2.13%	26/9/2028	270,299	0.01%
SSE plc	300,000	1.38%	4/9/2027	269,893	0.01%
Imperial Brands Finance plc	300,000	2.13%	12/2/2027	269,767	0.01%
Unilever Finance Netherlands BV	300,000	1.13%	29/4/2028	268,232	0.01%
NatWest Markets plc	300,000	1.38%	2/3/2027	267,899	0.01%
BAT International Finance plc	300,000	1.25%	13/3/2027	265,819	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
WPP Finance Deutschland GmbH	300,000	1.63%	23/3/2030	254,989	0.01%
RELX Finance BV	300,000	0.50%	10/3/2028	253,287	0.01%
Motability Operations Group plc	300,000	0.13%	20/7/2028	249,860	0.01%
Compass Group Finance Netherlands BV	264,000	3.00%	8/3/2030	249,603	0.01%
Standard Chartered plc^	300,000	1.20%	23/9/2031	249,004	0.01%
British Telecommunications plc	300,000	1.13%	12/9/2029	248,916	0.01%
Tritax EuroBox plc	300,000	0.95%	2/6/2026	244,296	0.01%
CCEP Finance Ireland DAC	300,000	0.50%	6/9/2029	242,248	0.01%
NatWest Group plc^	300,000	1.04%	14/9/2032	240,002	0.01%
British Telecommunications plc	250,000	2.75%	30/8/2027	236,280	0.01%
Coca-Cola Europacific Partners plc	300,000	0.70%	12/9/2031	229,998	0.01%
Vodafone Group plc	300,000	2.50%	24/5/2039	226,007	0.01%
RELX Finance BV	287,000	0.88%	10/3/2032	220,249	0.01%
Intermediate Capital Group plc	300,000	2.50%	28/1/2030	212,523	0.01%
Babcock International Group plc	246,000	1.38%	13/9/2027	204,748	0.01%
Diageo Finance plc	200,000	2.38%	20/5/2026	192,924	0.01%
Annington Funding plc	200,000	1.65%	12/7/2024	190,327	0.01%
Diageo Finance plc	200,000	1.00%	22/4/2025	189,787	0.01%
Pearson Funding plc	200,000	1.38%	6/5/2025	189,143	0.01%
CNH Industrial Finance Europe SA	200,000	1.88%	19/1/2026	188,103	0.01%
Global Switch Holdings Ltd.	200,000	2.25%	31/5/2027	186,648	0.01%
WPP Finance SA	200,000	2.38%	19/5/2027	186,479	0.01%
Mondi Finance plc	200,000	1.63%	27/4/2026	185,302	0.01%
Mitsubishi HC Capital UK plc	200,000	0.00%	29/10/2024	184,702	0.01%
Unilever Finance Netherlands BV	200,000	1.00%	14/2/2027	182,360	0.01%
SSE plc^	200,000	4.00%	Perpetual	182,012	0.01%
Informa plc	200,000	1.25%	22/4/2028	169,024	0.01%
Thames Water Utilities Finance plc	200,000	1.25%	31/1/2032	155,589	0.01%
Heathrow Funding Ltd.	200,000	1.88%	12/7/2032	155,123	0.01%
Canary Wharf Group Investment Holdings plc	200,000	1.75%	7/4/2026	153,340	0.01%
National Grid Electricity Transmission plc	200,000	0.82%	7/7/2032	148,967	0.01%
Cadent Finance plc	200,000	0.75%	11/3/2032	148,205	0.01%
CCEP Finance Ireland DAC	200,000	0.88%	6/5/2033	145,933	0.01%
Segro Capital Sarl	200,000	0.50%	22/9/2031	140,866	0.01%
BAT International Finance plc	250,000	2.00%	13/3/2045	134,523	0.01%
National Grid plc	150,000	0.16%	20/1/2028	123,365	0.01%
Linde Finance BV	100,000	1.88%	22/5/2024	99,889	0.01%
Aviva plc^	100,000	3.88%	3/7/2044	97,637	0.01%
Nationwide Building Society	100,000	3.25%	5/9/2029	93,954	0.01%
Barclays plc^	100,000	1.38%	24/1/2026	93,581	0.01%
British Telecommunications plc	100,000	3.38%	30/8/2032	92,839	0.01%
Tesco Corporate Treasury Services plc	100,000	0.88%	29/5/2026	90,442	0.00%
SSE plc	100,000	1.75%	16/4/2030	84,897	0.00%
Intermediate Capital Group plc	100,000	1.63%	17/2/2027	81,904	0.00%
Lseg Netherlands BV	100,000	0.75%	6/4/2033	75,341	0.00%
				105,066,141	5.46%
United States 10.62% (2021: 11.13%)					
JPMorgan Chase & Co.^	2,900,000	1.96%	23/3/2030	2,527,154	0.13%
JPMorgan Chase & Co.^	2,400,000	1.09%	11/3/2027	2,180,848	0.11%
Citigroup, Inc.^	2,300,000	0.50%	8/10/2027	2,001,386	0.10%
Morgan Stanley^	2,250,000	0.41%	29/10/2027	1,941,138	0.10%
Bank of America Corp.^	1,900,000	0.81%	9/5/2026	1,757,266	0.09%
Citigroup, Inc.	1,800,000	1.75%	28/1/2025	1,739,217	0.09%
Bank of America Corp.^	2,000,000	0.58%	24/8/2028	1,681,348	0.09%
Goldman Sachs Group, Inc.	1,700,000	1.38%	15/5/2024	1,664,372	0.09%
JPMorgan Chase & Co.^	1,600,000	1.64%	18/5/2028	1,436,843	0.07%
Wells Fargo & Co.	1,600,000	1.38%	26/10/2026	1,435,567	0.07%
Goldman Sachs Group, Inc.	1,400,000	3.38%	27/3/2025	1,390,856	0.07%
Verizon Communications, Inc.	1,400,000	3.25%	17/2/2026	1,380,781	0.07%
Booking Holdings, Inc.	1,400,000	0.10%	8/3/2025	1,294,691	0.07%
Morgan Stanley^	1,400,000	1.34%	23/10/2026	1,293,164	0.07%
Thermo Fisher Scientific Finance I BV	1,587,000	0.80%	18/10/2030	1,281,403	0.07%
AbbVie, Inc.	1,400,000	2.13%	1/6/2029	1,272,495	0.07%
Verizon Communications, Inc.	1,400,000	0.88%	8/4/2027	1,237,398	0.06%
Wells Fargo & Co.	1,400,000	1.00%	2/2/2027	1,227,878	0.06%
Booking Holdings, Inc.	1,200,000	4.00%	15/11/2026	1,208,989	0.06%
PepsiCo, Inc. ¹	1,382,000	0.50%	6/5/2028	1,187,996	0.06%
AT&T, Inc.	1,200,000	2.40%	15/3/2024	1,184,972	0.06%
Morgan Stanley	1,300,000	1.38%	27/10/2026	1,182,816	0.06%
Goldman Sachs Group, Inc.	1,600,000	0.75%	23/3/2032	1,158,113	0.06%
Bank of America Corp.^	1,230,000	1.95%	27/10/2026	1,154,038	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bank of America Corp.^	1,200,000	1.66%	25/4/2028	1,073,873	0.06%
Procter & Gamble Co. ¹	1,200,000	1.20%	30/10/2028	1,072,187	0.06%
Morgan Stanley^	1,450,000	1.10%	29/4/2033	1,069,504	0.06%
Morgan Stanley^	1,200,000	2.95%	7/5/2032	1,061,030	0.06%
Goldman Sachs Group, Inc.	1,137,000	1.63%	27/7/2026	1,059,034	0.06%
Wells Fargo & Co.	1,100,000	0.50%	26/4/2024	1,058,484	0.06%
Procter & Gamble Co.	950,000	4.88%	11/5/2027	1,018,251	0.05%
Goldman Sachs Group, Inc.	1,200,000	1.25%	7/2/2029	995,965	0.05%
Bank of America Corp.^	1,300,000	0.65%	26/10/2031	977,403	0.05%
Stellantis NV	1,000,000	2.00%	20/3/2025	961,527	0.05%
Athene Global Funding	1,000,000	1.24%	8/4/2024	958,588	0.05%
Exxon Mobil Corp. ¹	1,000,000	0.14%	26/6/2024	954,262	0.05%
Goldman Sachs Group, Inc.	1,000,000	1.25%	1/5/2025	950,745	0.05%
AT&T, Inc.	1,000,000	1.80%	5/9/2026	929,467	0.05%
International Business Machines Corp.	1,100,000	0.30%	11/2/2028	924,689	0.05%
Becton Dickinson Euro Finance Sarl	1,000,000	1.21%	4/6/2026	914,467	0.05%
Wells Fargo & Co.	1,000,000	1.50%	24/5/2027	888,077	0.05%
JPMorgan Chase & Co.^	1,000,000	1.81%	12/6/2029	880,635	0.05%
Molson Coors Beverage Co.	900,000	1.25%	15/7/2024	869,024	0.05%
Upjohn Finance BV	900,000	1.02%	23/6/2024	859,899	0.04%
Danaher Corp.	900,000	2.10%	30/9/2026	858,588	0.04%
Wells Fargo & Co.	910,000	2.00%	27/4/2026	846,843	0.04%
Booking Holdings, Inc.	1,000,000	0.50%	8/3/2028	839,115	0.04%
Citigroup, Inc.^	900,000	1.25%	6/7/2026	838,901	0.04%
McDonald's Corp.	1,000,000	1.60%	15/3/2031	838,367	0.04%
Coca-Cola Co. ¹	1,300,000	1.00%	9/3/2041	832,763	0.04%
Berkshire Hathaway, Inc.	900,000	2.15%	15/3/2028	829,174	0.04%
Verizon Communications, Inc.	1,000,000	1.25%	8/4/2030	823,971	0.04%
Goldman Sachs Group, Inc.	1,000,000	0.25%	26/1/2028	817,608	0.04%
Coca-Cola Co. ¹	1,000,000	0.13%	15/3/2029	817,417	0.04%
Medtronic Global Holdings SCA	900,000	0.00%	15/10/2025	817,117	0.04%
Honeywell International, Inc.	870,000	2.25%	22/2/2028	815,217	0.04%
General Motors Financial Co., Inc.	900,000	0.85%	26/2/2026	804,780	0.04%
PartnerRe Ireland Finance DAC	891,000	1.25%	15/9/2026	801,560	0.04%
Verizon Communications, Inc.	776,000	4.75%	31/10/2034	797,198	0.04%
Stellantis NV	800,000	3.88%	5/1/2026	795,084	0.04%
Goldman Sachs Group, Inc.	1,000,000	0.88%	21/1/2030	787,276	0.04%
International Business Machines Corp. ¹	1,050,000	0.65%	11/2/2032	787,121	0.04%
Ecolab, Inc.	790,000	1.00%	15/1/2024	775,541	0.04%
Comcast Corp.	900,000	0.25%	20/5/2027	773,561	0.04%
AT&T, Inc.	900,000	3.15%	4/9/2036	772,577	0.04%
International Business Machines Corp.	800,000	0.88%	31/1/2025	758,830	0.04%
AT&T, Inc.	800,000	3.55%	17/12/2032	753,353	0.04%
American Medical Systems Europe BV	800,000	0.75%	8/3/2025	750,411	0.04%
Microsoft Corp. ¹	730,000	3.13%	6/12/2028	749,530	0.04%
Utah Acquisition Sub, Inc.	772,000	2.25%	22/11/2024	745,276	0.04%
Digital Euro Finco LLC	800,000	2.50%	16/1/2026	740,833	0.04%
Apple, Inc.	800,000	0.00%	15/11/2025	735,329	0.04%
Morgan Stanley^	700,000	5.15%	25/1/2034	726,025	0.04%
Medtronic Global Holdings SCA	800,000	1.13%	7/3/2027	725,080	0.04%
Eastman Chemical Co.	800,000	1.88%	23/11/2026	722,834	0.04%
AT&T, Inc.	800,000	1.60%	19/5/2028	708,365	0.04%
DH Europe Finance II Sarl	900,000	0.75%	18/9/2031	699,418	0.04%
Booking Holdings, Inc.	758,000	1.80%	3/3/2027	698,606	0.04%
PepsiCo, Inc.	800,000	0.88%	18/7/2028	695,008	0.04%
Apple, Inc. ¹	700,000	1.38%	17/1/2024	694,443	0.04%
Philip Morris International, Inc.	700,000	2.88%	30/5/2024	690,987	0.04%
Berkshire Hathaway, Inc.	900,000	1.63%	16/3/2035	686,495	0.04%
Thermo Fisher Scientific, Inc.	800,000	0.50%	1/3/2028	684,603	0.04%
Citigroup, Inc.^	700,000	3.71%	22/9/2028	682,402	0.04%
AbbVie, Inc.	700,000	1.38%	17/5/2024	681,233	0.04%
Verizon Communications, Inc.	900,000	1.30%	18/5/2033	679,772	0.04%
Bank of America Corp.^	700,000	3.65%	31/3/2029	675,158	0.04%
Toyota Motor Credit Corp.	750,000	0.25%	16/7/2026	672,043	0.04%
Abbott Ireland Financing DAC	700,000	0.10%	19/11/2024	659,736	0.03%
Eaton Capital Unlimited Co.	700,000	0.70%	14/5/2025	653,732	0.03%
Schlumberger Finance BV	700,000	1.38%	28/10/2026	645,510	0.03%
Bank of America Corp.^	700,000	1.78%	4/5/2027	644,908	0.03%
PepsiCo, Inc.	772,000	1.13%	18/3/2031	644,681	0.03%
McDonald's Corp.	700,000	2.38%	31/5/2029	643,231	0.03%
Stellantis NV	800,000	0.75%	18/1/2029	637,922	0.03%

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Chubb INA Holdings, Inc.	800,000	1.40%	15/6/2031	636,582	0.03%
DH Europe Finance II Sarl	700,000	0.20%	18/3/2026	630,568	0.03%
American International Group, Inc.	700,000	1.88%	21/6/2027	630,143	0.03%
Thermo Fisher Scientific, Inc.	1,000,000	1.88%	1/10/2049	629,123	0.03%
Fiserv, Inc.	700,000	1.13%	1/7/2027	619,930	0.03%
Metropolitan Life Global Funding I	700,000	0.55%	16/6/2027	614,392	0.03%
Philip Morris International, Inc.	700,000	0.13%	3/8/2026	610,341	0.03%
Verizon Communications, Inc.	700,000	1.38%	2/11/2028	606,141	0.03%
Mastercard, Inc.	700,000	1.00%	22/2/2029	605,288	0.03%
Stellantis NV	600,000	4.50%	7/7/2028	598,902	0.03%
Exxon Mobil Corp.	800,000	0.84%	26/6/2032	597,932	0.03%
McDonald's Corp.	600,000	0.63%	29/1/2024	588,098	0.03%
Liberty Mutual Finance Europe DAC	600,000	1.75%	27/3/2024	583,851	0.03%
Coca-Cola Co.	600,000	0.50%	8/3/2024	582,643	0.03%
Wells Fargo & Co.^	600,000	1.34%	4/5/2025	578,640	0.03%
Citigroup, Inc.^	600,000	4.11%	22/9/2033	577,541	0.03%
Stellantis NV	600,000	2.75%	15/5/2026	574,222	0.03%
Fidelity National Information Services, Inc.	670,000	2.00%	21/5/2030	571,023	0.03%
Apple, Inc.	600,000	0.88%	24/5/2025	570,416	0.03%
Eaton Capital Unlimited Co.	700,000	0.58%	8/3/2030	563,597	0.03%
AT&T, Inc.	700,000	2.45%	15/3/2035	563,560	0.03%
Athene Global Funding	700,000	0.63%	12/1/2028	562,413	0.03%
Coca-Cola Co. ¹	700,000	1.63%	9/3/2035	560,989	0.03%
Mondelez International Holdings Netherlands BV	700,000	0.25%	9/9/2029	557,398	0.03%
Verizon Communications, Inc.	550,000	4.25%	31/10/2030	554,680	0.03%
General Motors Financial Co., Inc.	700,000	0.65%	7/9/2028	550,993	0.03%
AbbVie, Inc.	600,000	2.13%	17/11/2028	548,581	0.03%
Visa, Inc.	600,000	2.00%	15/6/2029	548,529	0.03%
Medtronic Global Holdings SCA	900,000	1.75%	2/7/2049	548,391	0.03%
International Business Machines Corp.	600,000	1.25%	29/1/2027	545,954	0.03%
International Flavors & Fragrances, Inc.	600,000	1.80%	25/9/2026	545,912	0.03%
Thermo Fisher Scientific Finance I BV	713,000	1.13%	18/10/2033	538,799	0.03%
Apple, Inc.	600,000	1.38%	24/5/2029	535,217	0.03%
American Tower Corp.	670,000	0.88%	21/5/2029	532,325	0.03%
Bank of America Corp.^	600,000	2.82%	27/4/2033	522,982	0.03%
Dow Chemical Co.	600,000	0.50%	15/3/2027	521,660	0.03%
Coca-Cola Co.	700,000	0.50%	9/3/2033	516,858	0.03%
Kraft Heinz Foods Co.	559,000	2.25%	25/5/2028	513,119	0.03%
Mondelez International, Inc.	700,000	0.75%	17/3/2033	513,040	0.03%
American Tower Corp.	600,000	0.40%	15/2/2027	511,838	0.03%
Digital Dutch Finco BV	700,000	1.25%	1/2/2031	510,799	0.03%
Booking Holdings, Inc.	500,000	4.75%	15/11/2034	506,588	0.03%
Apple, Inc.	524,000	2.00%	17/9/2027	498,775	0.03%
Thermo Fisher Scientific, Inc.	520,000	0.75%	12/9/2024	497,625	0.03%
Citigroup, Inc.	500,000	2.38%	22/5/2024	494,862	0.03%
Colgate-Palmolive Co.	600,000	0.30%	10/11/2029	493,893	0.03%
Philip Morris International, Inc.	500,000	2.75%	19/3/2025	491,072	0.03%
Nestle Finance International Ltd.	500,000	3.25%	15/1/2031	490,234	0.03%
General Electric Co.	499,000	4.13%	19/9/2035	489,960	0.03%
Thermo Fisher Scientific, Inc.	551,000	1.38%	12/9/2028	488,044	0.03%
Southern Power Co.	522,000	1.85%	20/6/2026	487,871	0.03%
Thermo Fisher Scientific, Inc.	500,000	2.00%	15/4/2025	484,265	0.03%
Nestle Finance International Ltd.	500,000	3.38%	15/11/2034	483,396	0.03%
Highland Holdings Sarl	552,000	0.32%	15/12/2026	483,096	0.03%
International Business Machines Corp.	500,000	1.13%	6/9/2024	482,056	0.03%
General Motors Financial Co., Inc.	490,000	2.20%	1/4/2024	480,273	0.03%
Berkshire Hathaway Finance Corp.	600,000	2.00%	18/3/2034	479,898	0.03%
Medtronic Global Holdings SCA	600,000	1.00%	2/7/2031	478,344	0.02%
Blackstone Holdings Finance Co. LLC	500,000	2.00%	19/5/2025	475,119	0.02%
Medtronic Global Holdings SCA	700,000	1.50%	2/7/2039	474,777	0.02%
Altria Group, Inc.	500,000	1.70%	15/6/2025	474,221	0.02%
Fidelity National Information Services, Inc.	525,000	1.50%	21/5/2027	470,281	0.02%
JPMorgan Chase & Co.	500,000	2.88%	24/5/2028	469,666	0.02%
McDonald's Corp.	500,000	2.63%	11/6/2029	465,640	0.02%
PPG Industries, Inc.	500,000	2.75%	1/6/2029	464,183	0.02%
Schlumberger Finance France SAS	500,000	1.00%	18/2/2026	463,147	0.02%
Danaher Corp.	500,000	2.50%	30/3/2030	462,370	0.02%
Medtronic Global Holdings SCA	500,000	0.25%	2/7/2025	461,908	0.02%
PPG Industries, Inc.	500,000	0.88%	3/11/2025	458,759	0.02%
McDonald's Corp.	500,000	3.00%	31/5/2034	458,391	0.02%
John Deere Cash Management Sarl	500,000	1.85%	2/4/2028	457,783	0.02%

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Eli Lilly & Co.	500,000	2.13%	3/6/2030	457,582	0.02%
Coca-Cola Co.	500,000	1.13%	9/3/2027	455,993	0.02%
International Business Machines Corp.	600,000	1.25%	9/2/2034	454,181	0.02%
AT&T, Inc.	500,000	2.35%	5/9/2029	450,804	0.02%
Thermo Fisher Scientific, Inc.	500,000	1.95%	24/7/2029	449,678	0.02%
Chubb INA Holdings, Inc.	586,000	2.50%	15/3/2038	449,443	0.02%
Berkshire Hathaway, Inc.	500,000	1.13%	16/3/2027	449,074	0.02%
Altria Group, Inc.	500,000	2.20%	15/6/2027	448,656	0.02%
Goldman Sachs Group, Inc.	500,000	2.00%	22/3/2028	447,476	0.02%
Prologis Euro Finance LLC	600,000	1.50%	8/2/2034	446,613	0.02%
Visa, Inc.	500,000	2.38%	15/6/2034	438,465	0.02%
AbbVie, Inc.	500,000	0.75%	18/11/2027	437,668	0.02%
Mondelez International Holdings Netherlands BV	500,000	0.00%	22/9/2026	434,660	0.02%
Philip Morris International, Inc.	600,000	0.80%	1/8/2031	429,591	0.02%
Amgen, Inc.	450,000	2.00%	25/2/2026	428,974	0.02%
Honeywell International, Inc. ¹	438,000	4.13%	2/11/2034	428,380	0.02%
Celanese US Holdings LLC	450,000	4.78%	19/7/2026	428,146	0.02%
JPMorgan Chase & Co. [^]	500,000	0.39%	24/2/2028	427,471	0.02%
Schlumberger Finance BV	500,000	2.00%	6/5/2032	425,990	0.02%
Wells Fargo & Co. [^]	500,000	1.74%	4/5/2030	422,700	0.02%
Thermo Fisher Scientific, Inc.	486,000	2.88%	24/7/2037	421,513	0.02%
Thermo Fisher Scientific, Inc.	448,000	1.40%	23/1/2026	419,938	0.02%
Verizon Communications, Inc.	500,000	2.88%	15/1/2038	417,240	0.02%
Johnson & Johnson	500,000	1.65%	20/5/2035	414,449	0.02%
Prologis Euro Finance LLC	500,000	1.00%	8/2/2029	413,630	0.02%
Altria Group, Inc.	500,000	3.13%	15/6/2031	412,916	0.02%
Booking Holdings, Inc.	400,000	4.50%	15/11/2031	403,570	0.02%
American Medical Systems Europe BV	500,000	1.88%	8/3/2034	399,085	0.02%
Comcast Corp.	500,000	0.25%	14/9/2029	395,996	0.02%
Linde, Inc.	400,000	1.20%	12/2/2024	394,317	0.02%
Stellantis NV	465,000	2.75%	1/4/2032	393,188	0.02%
Eli Lilly & Co.	530,000	0.50%	14/9/2033	391,703	0.02%
Johnson Controls International plc	410,000	1.38%	25/2/2025	390,770	0.02%
Southern Co. [^]	500,000	1.88%	15/9/2081	390,285	0.02%
Prologis LP	400,000	3.00%	2/6/2026	388,993	0.02%
Johnson & Johnson	400,000	0.65%	20/5/2024	388,752	0.02%
AbbVie, Inc.	400,000	1.25%	1/6/2024	388,251	0.02%
Medtronic Global Holdings SCA	400,000	3.00%	15/10/2028	386,100	0.02%
Linde, Inc.	400,000	1.63%	1/12/2025	385,405	0.02%
Medtronic Global Holdings SCA	500,000	2.25%	7/3/2039	385,119	0.02%
American Tower Corp.	500,000	0.95%	5/10/2030	381,080	0.02%
Nestle Holdings, Inc.	400,000	0.88%	18/7/2025	380,387	0.02%
Parker-Hannifin Corp.	400,000	1.13%	1/3/2025	379,725	0.02%
Morgan Stanley [^]	500,000	0.50%	7/2/2031	378,626	0.02%
Comcast Corp.	500,000	0.75%	20/2/2032	378,410	0.02%
Schlumberger Finance BV	500,000	0.50%	15/10/2031	377,582	0.02%
Illinois Tool Works, Inc.	400,000	0.25%	5/12/2024	377,318	0.02%
Verizon Communications, Inc.	400,000	0.88%	2/4/2025	376,627	0.02%
Eli Lilly & Co.	400,000	1.63%	2/6/2026	376,460	0.02%
Thermo Fisher Scientific, Inc.	400,000	0.13%	1/3/2025	372,675	0.02%
PepsiCo, Inc.	500,000	0.40%	9/10/2032	371,903	0.02%
Microsoft Corp.	400,000	2.63%	2/5/2033	371,724	0.02%
Thermo Fisher Scientific, Inc.	400,000	1.75%	15/4/2027	371,584	0.02%
Verizon Communications, Inc.	500,000	0.75%	22/3/2032	371,580	0.02%
BorgWarner, Inc.	500,000	1.00%	19/5/2031	369,629	0.02%
Becton Dickinson Euro Finance Sarl	600,000	1.34%	13/8/2041	368,513	0.02%
Utah Acquisition Sub, Inc.	400,000	3.13%	22/11/2028	365,577	0.02%
PVH Corp.	400,000	3.13%	15/12/2027	363,744	0.02%
Dover Corp.	400,000	1.25%	9/11/2026	362,113	0.02%
Verizon Communications, Inc.	450,000	0.38%	22/3/2029	362,049	0.02%
Discovery Communications LLC	400,000	1.90%	19/3/2027	361,298	0.02%
JPMorgan Chase & Co. [^]	500,000	0.60%	17/2/2033	359,965	0.02%
DXC Technology Co.	390,000	1.75%	15/1/2026	359,815	0.02%
Bristol-Myers Squibb Co.	375,000	1.00%	15/5/2025	355,382	0.02%
Liberty Mutual Group, Inc.	370,000	4.63%	2/12/2030	352,493	0.02%
American Medical Systems Europe BV	400,000	1.38%	8/3/2028	352,468	0.02%
Illinois Tool Works, Inc.	400,000	0.63%	5/12/2027	349,897	0.02%
Omnicom Finance Holdings plc	400,000	0.80%	8/7/2027	349,860	0.02%
Stellantis NV	500,000	1.25%	20/6/2033	349,448	0.02%
New York Life Global Funding	400,000	0.25%	23/1/2027	349,167	0.02%
National Grid North America, Inc.	450,000	1.05%	20/1/2031	347,408	0.02%

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Verizon Communications, Inc.	500,000	1.13%	19/9/2035	347,357	0.02%
Raytheon Technologies Corp.	400,000	2.15%	18/5/2030	344,974	0.02%
Merck & Co., Inc.	360,000	0.50%	2/11/2024	342,318	0.02%
DH Europe Finance II Sarl	400,000	0.45%	18/3/2028	340,329	0.02%
International Business Machines Corp.	400,000	1.75%	31/1/2031	340,174	0.02%
Medtronic Global Holdings SCA	400,000	1.63%	7/3/2031	340,108	0.02%
Celanese US Holdings LLC	400,000	2.13%	1/3/2027	339,482	0.02%
Athene Global Funding	400,000	0.37%	10/9/2026	337,800	0.02%
Comcast Corp.	500,000	1.25%	20/2/2040	334,155	0.02%
Philip Morris International, Inc.	400,000	3.13%	3/6/2033	333,675	0.02%
Mondelez International, Inc.	400,000	0.25%	17/3/2028	332,813	0.02%
WPC Eurobond BV	400,000	1.35%	15/4/2028	332,008	0.02%
Prologis Euro Finance LLC	400,000	0.38%	6/2/2028	331,463	0.02%
Blackstone Holdings Finance Co. LLC	400,000	1.50%	10/4/2029	330,129	0.02%
American Honda Finance Corp.	400,000	0.30%	7/7/2028	329,951	0.02%
McDonald's Corp.	400,000	0.25%	4/10/2028	329,949	0.02%
New York Life Global Funding	400,000	0.25%	4/10/2028	328,713	0.02%
International Business Machines Corp.	400,000	0.88%	9/2/2030	327,725	0.02%
GSK Consumer Healthcare Capital NL BV	400,000	2.13%	29/3/2034	326,979	0.02%
Moody's Corp.	400,000	0.95%	25/2/2030	326,854	0.02%
KKR Group Finance Co. V LLC	400,000	1.63%	22/5/2029	325,652	0.02%
Exxon Mobil Corp.	500,000	1.41%	26/6/2039	324,306	0.02%
Bank of America Corp.^	400,000	0.58%	8/8/2029	324,263	0.02%
Medtronic Global Holdings SCA	500,000	1.38%	15/10/2040	321,738	0.02%
Coca-Cola Co.	400,000	0.40%	6/5/2030	321,483	0.02%
Nasdaq, Inc.	400,000	0.88%	13/2/2030	318,239	0.02%
Blackstone Holdings Finance Co. LLC	355,000	1.00%	5/10/2026	313,581	0.02%
Thermo Fisher Scientific Finance I BV	468,000	1.63%	18/10/2041	310,749	0.02%
Baxter International, Inc.	326,000	1.30%	30/5/2025	308,039	0.02%
Morgan Stanley^	300,000	4.81%	25/10/2028	305,134	0.02%
Upjohn Finance BV	400,000	1.91%	23/6/2032	304,820	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	321,000	3.00%	15/9/2028	303,119	0.02%
Danaher Corp.	300,000	1.70%	30/3/2024	294,544	0.02%
Metropolitan Life Global Funding I	300,000	3.75%	5/12/2030	294,177	0.02%
Apple, Inc.	308,000	1.63%	10/11/2026	292,220	0.02%
GE Capital European Funding Unlimited Co.	250,000	6.03%	1/3/2038	291,026	0.02%
Coca-Cola Co.	400,000	0.38%	15/3/2033	290,081	0.02%
Equitable Financial Life Global Funding	350,000	0.60%	16/6/2028	287,838	0.02%
Emerson Electric Co.	300,000	0.38%	22/5/2024	287,234	0.02%
Procter & Gamble Co.	300,000	0.63%	30/10/2024	286,857	0.02%
FedEx Corp.	403,000	0.95%	4/5/2033	286,574	0.02%
Procter & Gamble Co.	300,000	0.50%	25/10/2024	286,013	0.01%
Prologis Euro Finance LLC	400,000	0.50%	16/2/2032	284,626	0.01%
Coca-Cola Co.	400,000	0.95%	6/5/2036	283,765	0.01%
Zimmer Biomet Holdings, Inc.	300,000	2.43%	13/12/2026	283,052	0.01%
American Tower Corp.	300,000	1.38%	4/4/2025	282,641	0.01%
McKesson Corp.	300,000	1.50%	17/11/2025	281,704	0.01%
Abbott Ireland Financing DAC	300,000	1.50%	27/9/2026	280,670	0.01%
Albemarle New Holding GmbH	300,000	1.13%	25/11/2025	278,026	0.01%
PerkinElmer, Inc.	300,000	1.88%	19/7/2026	277,477	0.01%
Amphenol Technologies Holding GmbH	300,000	2.00%	8/10/2028	276,324	0.01%
Illinois Tool Works, Inc.	300,000	3.00%	19/5/2034	274,644	0.01%
AT&T, Inc.	300,000	2.60%	17/12/2029	274,388	0.01%
Digital Intrepid Holding BV	400,000	0.63%	15/7/2031	273,739	0.01%
General Electric Co.	350,000	2.13%	17/5/2037	271,876	0.01%
Whirlpool Finance Luxembourg Sarl	300,000	1.25%	2/11/2026	271,101	0.01%
PepsiCo, Inc.	300,000	0.75%	18/3/2027	269,752	0.01%
Digital Dutch Finco BV	300,000	0.63%	15/7/2025	268,051	0.01%
Simon International Finance SCA	370,000	1.13%	19/3/2033	266,633	0.01%
Euronet Worldwide, Inc.	300,000	1.38%	22/5/2026	266,167	0.01%
Becton Dickinson & Co.	282,000	1.90%	15/12/2026	262,378	0.01%
LYB International Finance II BV	300,000	0.88%	17/9/2026	261,732	0.01%
Verizon Communications, Inc.	300,000	1.88%	26/10/2029	261,394	0.01%
Mondelez International, Inc.	400,000	1.38%	17/3/2041	259,877	0.01%
Nasdaq, Inc.	300,000	1.75%	28/3/2029	259,813	0.01%
American Tower Corp.	280,000	1.95%	22/5/2026	259,164	0.01%
Merck & Co., Inc.	272,000	1.88%	15/10/2026	258,910	0.01%
Air Products & Chemicals, Inc.	336,000	0.80%	5/5/2032	258,562	0.01%
Stellantis NV	300,000	0.63%	30/3/2027	258,391	0.01%
Air Products & Chemicals, Inc.	268,000	1.00%	12/2/2025	258,240	0.01%
DH Europe Finance II Sarl	400,000	1.80%	18/9/2049	257,490	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Dover Corp.	300,000	0.75%	4/11/2027	256,947	0.01%
Marsh & McLennan Cos, Inc.	300,000	1.98%	21/3/2030	256,350	0.01%
Coca-Cola Co.	400,000	0.80%	15/3/2040	253,363	0.01%
3M Co.	300,000	1.50%	2/6/2031	253,146	0.01%
Baxter International, Inc.	300,000	1.30%	15/5/2029	251,252	0.01%
Mondelez International Holdings Netherlands BV	400,000	1.25%	9/9/2041	250,883	0.01%
Prologis Euro Finance LLC	300,000	0.25%	10/9/2027	250,673	0.01%
AT&T, Inc.	300,000	2.05%	19/5/2032	250,552	0.01%
Citigroup, Inc.	300,000	1.25%	10/4/2029	250,523	0.01%
Medtronic Global Holdings SCA	300,000	0.38%	15/10/2028	249,683	0.01%
Stryker Corp.	300,000	0.75%	1/3/2029	249,559	0.01%
DH Europe Finance II Sarl	368,000	1.35%	18/9/2039	248,421	0.01%
AbbVie, Inc.	300,000	1.25%	18/11/2031	248,277	0.01%
Oracle Corp.	250,000	3.13%	10/7/2025	248,049	0.01%
Coca-Cola Co.	300,000	0.13%	9/3/2029	246,057	0.01%
Illinois Tool Works, Inc.	300,000	1.00%	5/6/2031	244,747	0.01%
United Parcel Service, Inc.	300,000	1.50%	15/11/2032	242,808	0.01%
Westlake Corp.	300,000	1.63%	17/7/2029	241,503	0.01%
Morgan Stanley^	300,000	0.50%	26/10/2029	240,240	0.01%
Goldman Sachs Group, Inc.	300,000	0.88%	9/5/2029	239,917	0.01%
Celanese US Holdings LLC	250,000	5.34%	19/1/2029	236,271	0.01%
AT&T, Inc.	300,000	2.60%	19/5/2038	236,217	0.01%
FedEx Corp.	300,000	1.30%	5/8/2031	236,111	0.01%
Thermo Fisher Scientific, Inc.	300,000	0.88%	1/10/2031	235,879	0.01%
Stryker Corp. ¹	300,000	1.00%	3/12/2031	232,674	0.01%
Bank of America Corp.^	300,000	0.69%	22/3/2031	231,594	0.01%
Honeywell International, Inc.	301,000	0.75%	10/3/2032	231,070	0.01%
Merck & Co., Inc.	300,000	1.38%	2/11/2036	230,383	0.01%
Dow Chemical Co.	300,000	1.13%	15/3/2032	228,039	0.01%
Public Storage	300,000	0.50%	9/9/2030	225,506	0.01%
Verizon Communications, Inc.	300,000	0.88%	19/3/2032	225,342	0.01%
John Deere Cash Management Sarl	300,000	1.65%	13/6/2039	222,489	0.01%
Public Storage	300,000	0.88%	24/1/2032	220,302	0.01%
Celanese US Holdings LLC	300,000	0.63%	10/9/2028	217,792	0.01%
Equinix, Inc.	300,000	1.00%	15/3/2033	216,863	0.01%
WPC Eurobond BV	300,000	0.95%	1/6/2030	216,833	0.01%
Omnicom Finance Holdings plc	267,000	1.40%	8/7/2031	216,712	0.01%
Merck & Co., Inc.	240,000	2.50%	15/10/2034	215,928	0.01%
Goldman Sachs Group, Inc.	300,000	1.00%	18/3/2033	215,359	0.01%
Highland Holdings Sarl	269,000	0.93%	15/12/2031	211,314	0.01%
Mondelez International, Inc.	230,000	1.63%	8/3/2027	210,618	0.01%
Digital Dutch Finco BV	300,000	1.00%	15/1/2032	209,677	0.01%
Verizon Communications, Inc.	300,000	1.85%	18/5/2040	208,727	0.01%
AT&T, Inc.	300,000	1.80%	14/9/2039	207,314	0.01%
Prologis Euro Finance LLC	300,000	1.00%	6/2/2035	205,948	0.01%
Bristol-Myers Squibb Co.	250,000	1.75%	15/5/2035	203,166	0.01%
Brown-Forman Corp.	220,000	1.20%	7/7/2026	202,036	0.01%
Thermo Fisher Scientific, Inc.	300,000	1.50%	1/10/2039	201,834	0.01%
AT&T, Inc.	200,000	3.50%	17/12/2025	201,575	0.01%
Eli Lilly & Co.	300,000	1.70%	1/11/2049	200,640	0.01%
Verizon Communications, Inc.	300,000	1.50%	19/9/2039	200,088	0.01%
McDonald's Corp.	200,000	2.38%	27/11/2024	196,660	0.01%
ManpowerGroup, Inc.	200,000	3.50%	30/6/2027	196,113	0.01%
International Business Machines Corp.	300,000	1.20%	11/2/2040	196,091	0.01%
American Honda Finance Corp.	200,000	1.95%	18/10/2024	194,658	0.01%
Procter & Gamble Co.	300,000	0.90%	4/11/2041	193,337	0.01%
PepsiCo, Inc.	200,000	0.25%	6/5/2024	192,700	0.01%
Fidelity National Information Services, Inc.	200,000	1.10%	15/7/2024	192,627	0.01%
Jefferies Financial Group, Inc.	200,000	1.00%	19/7/2024	190,859	0.01%
AbbVie, Inc.	200,000	2.63%	15/11/2028	189,548	0.01%
General Motors Financial Co., Inc.	200,000	1.69%	26/3/2025	189,184	0.01%
Philip Morris International, Inc.	300,000	1.88%	6/11/2037	188,032	0.01%
General Electric Co.	200,000	0.88%	17/5/2025	187,700	0.01%
Duke Energy Corp.	200,000	3.10%	15/6/2028	186,859	0.01%
Chubb INA Holdings, Inc.	200,000	0.30%	15/12/2024	186,489	0.01%
McKesson Corp.	200,000	1.63%	30/10/2026	184,535	0.01%
Duke Energy Corp.	200,000	3.85%	15/6/2034	184,199	0.01%
WPC Eurobond BV	200,000	2.25%	9/4/2026	184,165	0.01%
McDonald's Corp.	200,000	0.90%	15/6/2026	183,029	0.01%
AT&T, Inc.	200,000	3.38%	15/3/2034	181,281	0.01%
Illinois Tool Works, Inc.	200,000	2.13%	22/5/2030	180,288	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Berry Global, Inc.	200,000	1.50%	15/1/2027	178,009	0.01%
PACCAR Financial Europe BV	200,000	0.00%	1/3/2026	177,258	0.01%
Thermo Fisher Scientific, Inc.	200,000	2.38%	15/4/2032	177,191	0.01%
Medtronic Global Holdings SCA	300,000	1.63%	15/10/2050	177,117	0.01%
Procter & Gamble Co.	200,000	1.25%	25/10/2029	175,216	0.01%
Prologis Euro Finance LLC	200,000	1.88%	5/1/2029	175,082	0.01%
Albemarle New Holding GmbH	200,000	1.63%	25/11/2028	174,988	0.01%
Zimmer Biomet Holdings, Inc.	200,000	1.16%	15/11/2027	173,495	0.01%
Whirlpool Finance Luxembourg Sarl	200,000	1.10%	9/11/2027	172,704	0.01%
Boston Scientific Corp.	200,000	0.63%	1/12/2027	171,666	0.01%
American Tower Corp.	200,000	0.45%	15/1/2027	171,311	0.01%
Philip Morris International, Inc.	300,000	1.45%	1/8/2039	171,225	0.01%
Wabtec Transportation Netherlands BV	200,000	1.25%	3/12/2027	169,410	0.01%
Blackstone Holdings Finance Co. LLC	200,000	3.50%	1/6/2034	168,753	0.01%
Bank of America Corp. ^	200,000	1.38%	9/5/2030	166,323	0.01%
Fidelity National Information Services, Inc.	200,000	1.00%	3/12/2028	165,958	0.01%
Fiserv, Inc.	200,000	1.63%	1/7/2030	164,915	0.01%
Becton Dickinson Euro Finance Sarl	200,000	0.33%	13/8/2028	164,593	0.01%
American Tower Corp.	200,000	0.50%	15/1/2028	163,809	0.01%
PPG Industries, Inc.	170,000	1.88%	1/6/2025	162,174	0.01%
Chubb INA Holdings, Inc.	200,000	0.88%	15/12/2029	159,638	0.01%
AT&T, Inc.	200,000	0.80%	4/3/2030	159,274	0.01%
Apple, Inc.	200,000	0.50%	15/11/2031	158,324	0.01%
LYB International Finance II BV	200,000	1.63%	17/9/2031	154,547	0.01%
JPMorgan Chase & Co. ^	200,000	1.05%	4/11/2032	152,044	0.01%
Eli Lilly & Co.	300,000	1.38%	14/9/2061	151,667	0.01%
Eaton Capital Unlimited Co.	159,000	0.75%	20/9/2024	151,663	0.01%
Medtronic Global Holdings SCA	200,000	0.75%	15/10/2032	150,624	0.01%
Fidelity National Information Services, Inc.	190,000	2.95%	21/5/2039	150,222	0.01%
VF Corp.	200,000	0.63%	25/2/2032	147,878	0.01%
Digital Euro Finco LLC	175,000	1.13%	9/4/2028	141,528	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	160,000	0.38%	15/9/2027	136,476	0.01%
Dow Chemical Co.	200,000	1.88%	15/3/2040	131,414	0.01%
PepsiCo, Inc.	200,000	0.88%	16/10/2039	130,487	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	170,000	1.00%	15/9/2032	130,459	0.01%
Thermo Fisher Scientific Finance I BV	134,000	0.00%	18/11/2025	121,329	0.01%
Prologis Euro Finance LLC	200,000	1.00%	16/2/2041	113,150	0.01%
Prologis Euro Finance LLC	200,000	1.50%	10/9/2049	113,083	0.01%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	100,161	0.01%
International Business Machines Corp.	100,000	2.88%	7/11/2025	99,943	0.01%
Medtronic Global Holdings SCA	102,000	2.63%	15/10/2025	99,294	0.01%
Thermo Fisher Scientific, Inc.	100,000	3.20%	21/1/2026	99,093	0.01%
Verizon Communications, Inc.	100,000	1.63%	1/3/2024	98,019	0.01%
John Deere Cash Management Sarl	100,000	1.38%	2/4/2024	98,018	0.01%
Medtronic Global Holdings SCA	104,000	3.38%	15/10/2034	97,211	0.01%
Thermo Fisher Scientific, Inc.	100,000	3.65%	21/11/2034	96,748	0.01%
Philip Morris International, Inc.	100,000	2.88%	3/3/2026	96,665	0.01%
Metropolitan Life Global Funding I	100,000	1.75%	25/5/2025	96,180	0.01%
Toyota Motor Credit Corp.	100,000	0.63%	21/11/2024	94,919	0.01%
Medtronic Global Holdings SCA	100,000	3.13%	15/10/2031	94,364	0.01%
ManpowerGroup, Inc.	100,000	1.75%	22/6/2026	93,975	0.01%
Simon International Finance SCA	100,000	1.25%	13/5/2025	93,781	0.01%
Stryker Corp.	100,000	2.13%	30/11/2027	93,070	0.00%
Amphenol Technologies Holding GmbH	100,000	0.75%	4/5/2026	92,363	0.00%
Moody's Corp.	100,000	1.75%	9/3/2027	92,173	0.00%
Mohawk Capital Finance SA	100,000	1.75%	12/6/2027	90,081	0.00%
Digital Dutch Finco BV	115,000	1.50%	15/3/2030	89,701	0.00%
John Deere Cash Management Sarl	100,000	2.20%	2/4/2032	88,927	0.00%
Air Products & Chemicals, Inc.	100,000	0.50%	5/5/2028	85,623	0.00%
United Parcel Service, Inc.	100,000	1.00%	15/11/2028	85,398	0.00%
Mondelez International, Inc.	100,000	2.38%	6/3/2035	82,731	0.00%
VF Corp.	100,000	0.25%	25/2/2028	82,553	0.00%
Procter & Gamble Co.	100,000	1.88%	30/10/2038	82,116	0.00%
Bank of America Corp. ^	100,000	1.10%	24/5/2032	76,498	0.00%
Prologis Euro Finance LLC	100,000	0.63%	10/9/2031	73,414	0.00%
American Tower Corp.	100,000	1.25%	21/5/2033	73,325	0.00%
American Tower Corp.	100,000	1.00%	15/1/2032	73,125	0.00%
Colgate-Palmolive Co.	100,000	0.88%	12/11/2039	68,176	0.00%
				204,394,036	10.62%
Total Fixed Income				1,896,657,938	98.58%
Total Transferable Securities				1,896,657,938	98.58%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (2021: 0.00%)				
Futures (0.01%) (2021: 0.00%)				
Euro-Schatz March 2023	(111)	€(11,827,940)	126,320	0.00%
Euro-Buxl 30 Year Bond March 2023	4	€552,760	(11,800)	(0.00%)
Euro-Bund March 2023	38	€5,289,168	(237,828)	(0.01%)
			(123,308)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(123,308)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments (0.40%) (2021: 0.29%)							
Hedge Share Class Level Forward Currency Exchange Contracts (0.40%) (2021: 0.29%)							
EUR	77,149,046	GBP	(68,192,042)	HSBC Bank	4/1/2023	289,647	0.02%
EUR	77,099,563	GBP	(68,202,273)	HSBC Bank	4/1/2023	228,631	0.01%
EUR	77,080,228	GBP	(68,219,324)	Morgan Stanley	4/1/2023	190,079	0.01%
EUR	76,917,948	GBP	(68,195,453)	HSBC Bank	4/1/2023	54,704	0.00%
EUR	790,808	GBP	(689,935)	Morgan Stanley	4/1/2023	13,181	0.00%
EUR	316,115	GBP	(271,653)	Morgan Stanley	4/1/2023	9,934	0.00%
EUR	739,554	GBP	(648,729)	JPMorgan Chase Bank	4/1/2023	8,370	0.00%
EUR	394,499	GBP	(344,323)	Toronto-Dominion Bank	4/1/2023	6,412	0.00%
EUR	16,527	GBP	(14,190)	JPMorgan Chase Bank	4/1/2023	534	0.00%
EUR	74,749	GBP	(65,914)	JPMorgan Chase Bank	4/1/2023	457	0.00%
EUR	34,817	GBP	(30,732)	JPMorgan Chase Bank	4/1/2023	179	0.00%
EUR	1,719	GBP	(1,478)	JPMorgan Chase Bank	4/1/2023	53	0.00%
EUR	2,221	GBP	(1,923)	Toronto-Dominion Bank	4/1/2023	53	0.00%
EUR	633	GBP	(557)	Toronto-Dominion Bank	4/1/2023	5	0.00%
GBP	1,562	EUR	(1,758)	UBS AG	2/2/2023	—	0.00%
GBP	335	EUR	(388)	UBS AG	4/1/2023	(11)	(0.00%)
GBP	5,486	EUR	(6,199)	JPMorgan Chase Bank	4/1/2023	(16)	(0.00%)
GBP	3,752	EUR	(4,342)	BNP Paribas	4/1/2023	(113)	(0.00%)
EUR	5,440,703	GBP	(4,833,412)	JPMorgan Chase Bank	2/2/2023	(165)	(0.00%)
GBP	7,059	EUR	(8,204)	State Street Bank & Trust Co.	4/1/2023	(248)	(0.00%)
GBP	8,709	EUR	(10,146)	JPMorgan Chase Bank	4/1/2023	(330)	(0.00%)
GBP	36,526	EUR	(41,777)	JPMorgan Chase Bank	4/1/2023	(608)	(0.00%)
GBP	47,853	EUR	(55,485)	JPMorgan Chase Bank	4/1/2023	(1,550)	(0.00%)
GBP	198,767	EUR	(226,606)	JPMorgan Chase Bank	4/1/2023	(2,576)	(0.00%)
GBP	81,171	EUR	(94,811)	BNP Paribas	4/1/2023	(3,323)	(0.00%)
GBP	589,939	EUR	(686,682)	JPMorgan Chase Bank	4/1/2023	(21,761)	(0.00%)
GBP	68,195,453	EUR	(76,820,904)	HSBC Bank	2/2/2023	(54,739)	(0.00%)
GBP	1,811,294	EUR	(2,108,468)	BNP Paribas	4/1/2023	(66,954)	(0.00%)
GBP	68,219,324	EUR	(76,983,677)	Morgan Stanley	2/2/2023	(190,641)	(0.01%)
GBP	7,500,793	EUR	(8,661,614)	JPMorgan Chase Bank	4/1/2023	(207,454)	(0.01%)
GBP	68,202,273	EUR	(77,001,200)	HSBC Bank	2/2/2023	(227,358)	(0.01%)
GBP	68,192,042	EUR	(77,052,284)	HSBC Bank	2/2/2023	(289,959)	(0.02%)
GBP	88,204,416	EUR	(101,863,731)	Toronto-Dominion Bank	4/1/2023	(2,448,341)	(0.13%)
GBP	88,275,008	EUR	(101,947,727)	Morgan Stanley	4/1/2023	(2,452,773)	(0.13%)
GBP	88,107,418	EUR	(101,843,569)	BNP Paribas	4/1/2023	(2,537,506)	(0.13%)
						(7,704,187)	(0.40%)
Total OTC Financial Derivative Instruments						(7,704,187)	(0.40%)
Total Investments						1,888,830,433	98.18%

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	35,090,343	1.82%
Net Assets	1,923,920,786	100.00%

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,753,822,892	90.36%
(b)	Transferable securities dealt in on another regulated market	126,172,368	6.50%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	16,662,678	0.86%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	126,320	0.01%
(e)	Total OTC Financial Derivative Instruments	802,239	0.04%
(f)	Other assets	43,242,305	2.23%
Total Assets		1,940,828,802	100.00%

[^]Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2022	EUR (€) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,896,657,938	2,409,542,115
Financial Derivative Instruments	3,17	928,559	7,452,202
Cash	3	26,567,541	8,008,958
Unrealised Appreciation on Spot Currency Contracts		16	167
Receivables:			
Interest and Dividends		14,630,192	14,797,910
Capital Shares Issued		385,599	3,783,985
Investments Sold		1,557,688	15,974
Margin Cash Due from Broker	3	101,269	—
Total Current Assets		1,940,828,802	2,443,601,311
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	8,756,054	324,183
Bank Overdraft		—	7,069
Payables and Other Liabilities:			
Investments Purchased		7,469,899	417,278
Capital Shares Redeemed		495,980	526,828
Margin Cash Due to Broker	3	—	137,339
Management Fees Payable	12	186,083	239,905
Total Current Liabilities		16,908,016	1,652,602
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,923,920,786	2,441,948,709

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
Net Assets	1,330,628,119	1,540,757,643	1,719,532,972
Number of Shares Outstanding	6,903,184	6,778,905	7,428,839
Net Asset Value Per Share¹	192.76	227.29	231.47
Investor EUR			
Net Assets	48,557,453	80,041,559	128,961,122
Number of Shares Outstanding	269,549	376,816	596,153
Net Asset Value Per Share¹	180.14	212.42	216.32
Institutional Plus EUR Acc			
Net Assets	245,130,793	308,001,700	461,137,888
Number of Shares Outstanding	2,401,853	2,560,401	3,765,689
Net Asset Value Per Share¹	102.06	120.29	122.46
GBP Hedged Acc			
EUR (€) Equivalent	299,604,421	513,147,807	469,008,866
Net Assets	265,818,300	430,840,353	419,807,477
Number of Shares Outstanding	2,480,796	3,446,961	3,320,021
Net Asset Value Per Share¹	107.15	124.99	126.45

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		21,577,854	23,751,651
Other Income		7,500	204,145
Net Loss on Financial Instruments		(393,703,181)	(35,131,626)
Total Investment Loss		(372,117,827)	(11,175,830)
Expenses			
Management Fees	12	2,355,720	3,075,807
Transaction Fees and Commissions		3,721	6,414
Total Expenses		2,359,441	3,082,221
Finance Costs			
Interest Expense		53,928	109,528
Total Finance Costs		53,928	109,528
Net Investment Loss		(374,531,196)	(14,367,579)
Taxation	5	(22,454)	(4,032)
Net Decrease in Net Assets		(374,553,650)	(14,371,611)

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(374,553,650)	(14,371,611)
Capital Transactions		
Subscriptions	433,774,540	702,665,020
Redemptions	(577,248,813)	(1,024,985,548)
Total Capital Transactions	(143,474,273)	(322,320,528)
Total Decrease for the Year	(518,027,923)	(336,692,139)
Net Assets		
Beginning of Year	2,441,948,709	2,778,640,848
End of Year	1,923,920,786	2,441,948,709

Vanguard Eurozone Inflation-Linked Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- It was an especially tough year for global bonds. With yields rising and bond prices falling, global fixed income markets ended the year down significantly.
- Year-on-year inflation in the euro zone accelerated to more than five times the European Central Bank's target of 2% by October before beginning to trend lower. Rising government bond yields, though, put downward pressure on bond prices, including those of inflation-linked bonds.
- The fund's benchmark index returned –10.20% for the 12 months ended 31 December 2022.
- By country, Italian and Spanish inflation-linked bonds declined less than the index as a whole, while their French and German counterparts declined more.
- Euro zone inflation-linked bonds maturing in 10 or more years posted double-digit declines. By credit quality, lower-rated securities held up better than their higher-rated counterparts.

Benchmark returns in the commentary above are in euros.

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

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-10.33%	0.83%	1.98%
Benchmark	-10.20	0.94	2.15
Tracking Difference*	-0.13		
Investor EUR	-10.33%	0.81%	1.94%
Benchmark	-10.20	0.94	2.15
Tracking Difference*	-0.13		
Institutional Plus EUR Acc	-10.27%	0.90%	2.10%
Benchmark	-10.20	0.94	2.18
Tracking Difference*	-0.07		
Institutional Plus EUR Dist	—	—	-11.18%
Benchmark	—	—	-11.13
Tracking Difference*	—		-0.05

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal Euro (€)	Cost EUR (€)		Principal Euro (€)	Proceeds EUR (€)
Purchases			Sales		
Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2033	39,210,716	37,324,642	Italy Buoni Poliennali Del Tesoro 2.60% 15/9/2023	84,307,875	88,725,641
French Republic Government Bond OAT 0.10% 25/7/2031	27,216,768	30,480,057	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2023	58,798,447	62,209,497
French Republic Government Bond OAT 0.10% 25/7/2047	23,722,769	29,545,354	Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2023	37,774,898	39,346,781
Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/4/2030	24,830,417	29,529,047	French Republic Government Bond OAT 0.10% 25/7/2047	25,134,012	30,990,596
French Republic Government Bond OAT 3.15% 25/7/2032	19,268,113	27,748,827	Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/4/2030	26,113,635	30,218,131
Italy Buoni Poliennali Del Tesoro 0.40% 15/5/2030	26,131,517	27,202,884	Italy Buoni Poliennali Del Tesoro 0.40% 15/5/2030	29,349,891	30,117,627
French Republic Government Bond OAT 1.80% 25/7/2040	15,594,171	22,535,558	Spain Government Inflation Linked Bond 0.15% 30/11/2023	26,404,299	27,338,334
French Republic Government Bond OAT 0.10% 25/7/2053	17,355,597	22,123,480	French Republic Government Bond OAT 3.15% 25/7/2032	18,423,423	26,322,897
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2026	20,276,565	22,045,563	French Republic Government Bond OAT 0.70% 25/7/2030	19,520,672	22,410,086
Spain Government Inflation Linked Bond 0.70% 30/11/2033	19,840,018	21,524,765	French Republic Government Bond OAT 1.80% 25/7/2040	15,210,730	21,480,645
French Republic Government Bond OAT 1.85% 25/7/2027	17,860,811	21,117,195	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2026	18,356,076	19,736,654
French Republic Government Bond OAT 0.70% 25/7/2030	16,974,643	19,962,274	French Republic Government Bond OAT 0.25% 25/7/2024	18,352,048	19,572,473
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2046	14,109,753	18,908,389	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	16,647,456	19,465,288
French Republic Government Bond OAT 0.10% 25/7/2036	16,951,300	18,550,503	French Republic Government Bond OAT 1.85% 25/7/2027	16,382,045	19,284,795
Italy Buoni Poliennali Del Tesoro 2.60% 15/9/2023	16,820,186	18,428,144	French Republic Government Bond OAT 0.10% 25/7/2036	14,269,069	15,510,007
Spain Government Inflation Linked Bond 1.00% 30/11/2030	16,015,610	18,110,331	Spain Government Inflation Linked Bond 1.00% 30/11/2030	12,913,570	14,689,388
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2033	15,475,879	17,976,719	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	13,873,576	14,674,058
Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	14,346,507	16,968,029	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	10,825,268	13,850,451
French Republic Government Bond OAT 0.10% 25/7/2038	15,964,162	16,855,925	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2024	12,252,055	13,513,906
French Republic Government Bond OAT 0.25% 25/7/2024	15,556,163	16,795,814	Spain Government Inflation Linked Bond 0.70% 30/11/2033	12,493,540	13,280,638
Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	12,324,171	16,168,926	Italy Buoni Poliennali Del Tesoro 1.30% 15/5/2028	12,106,536	13,139,059
Spain Government Inflation Linked Bond 0.65% 30/11/2027	14,394,885	15,743,553	Spain Government Inflation Linked Bond 0.65% 30/11/2027	12,013,604	12,848,620
Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	13,056,407	13,819,530	Italy Buoni Poliennali Del Tesoro 3.10% 15/9/2026	10,872,573	12,608,331
Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	12,434,770	13,163,738	French Republic Government Bond OAT 0.10% 25/7/2031	10,576,214	11,428,862
Italy Buoni Poliennali Del Tesoro 1.30% 15/5/2028	10,553,072	11,337,393	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2046	8,673,482	11,119,381
Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2024	9,926,594	11,076,399	Spain Government Inflation Linked Bond 1.80% 30/11/2024	9,326,538	10,363,703
Italy Buoni Poliennali Del Tesoro 3.10% 15/9/2026	8,454,447	10,001,121	French Republic Government Bond OAT 0.10% 1/3/2029	9,025,514	9,884,536
Spain Government Inflation Linked Bond 1.80% 30/11/2024	8,023,647	8,965,281	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2033	7,370,876	8,525,431
Spain Government Inflation Linked Bond 0.15% 30/11/2023	8,227,500	8,778,229	Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2033	9,528,706	8,381,710
French Republic Government Bond OAT 0.10% 1/3/2029	7,622,912	8,419,850			
French Republic Government Bond OAT 0.10% 1/3/2026	6,187,711	6,674,324			
Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2023	5,646,143	5,963,753			

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

Financial Statements

Statement of Investments

31 December 2022

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.74% (2021: 99.65%)					
Fixed Income 99.74% (2021: 99.65%)					
France 39.34% (2021: 34.45%)					
French Republic Government Bond OAT	80,690,552	1.85%	25/7/2027	85,900,100	6.63%
French Republic Government Bond OAT	59,685,517	0.25%	25/7/2024	60,109,836	4.64%
French Republic Government Bond OAT	46,938,280	3.15%	25/7/2032	57,399,309	4.43%
French Republic Government Bond OAT	56,945,439	0.70%	25/7/2030	57,299,424	4.42%
French Republic Government Bond OAT	48,865,734	1.80%	25/7/2040	56,544,742	4.36%
French Republic Government Bond OAT	42,970,596	0.10%	25/7/2047	36,467,411	2.81%
French Republic Government Bond OAT	36,815,866	0.10%	1/3/2026	36,432,832	2.81%
French Republic Government Bond OAT	34,997,456	0.10%	25/7/2031	33,492,490	2.58%
French Republic Government Bond OAT	35,639,203	0.10%	25/7/2036	31,970,172	2.47%
French Republic Government Bond OAT	31,326,589	0.10%	1/3/2029	30,394,584	2.34%
French Republic Government Bond OAT	13,765,084	0.10%	25/7/2038	12,322,716	0.95%
French Republic Government Bond OAT	13,993,210	0.10%	25/7/2053	11,679,027	0.90%
				510,012,643	39.34%
Germany 15.49% (2021: 17.41%)					
Deutsche Bundesrepublik Inflation Linked Bond	73,528,127	0.50%	15/4/2030	74,466,074	5.74%
Deutsche Bundesrepublik Inflation Linked Bond	62,167,073	0.10%	15/4/2026	61,639,161	4.76%
Deutsche Bundesrepublik Inflation Linked Bond	44,171,288	0.10%	15/4/2046	43,581,740	3.36%
Deutsche Bundesrepublik Inflation Linked Bond	21,479,140	0.10%	15/4/2033	21,060,950	1.63%
				200,747,925	15.49%
Italy 30.07% (2021: 34.05%)					
Italy Buoni Poliennali Del Tesoro	51,812,222	2.35%	15/9/2035	51,186,435	3.95%
Italy Buoni Poliennali Del Tesoro	52,902,442	1.30%	15/5/2028	51,137,559	3.94%
Italy Buoni Poliennali Del Tesoro	47,152,930	2.55%	15/9/2041	47,836,756	3.69%
Italy Buoni Poliennali Del Tesoro	43,402,857	3.10%	15/9/2026	46,063,055	3.55%
Italy Buoni Poliennali Del Tesoro	43,430,433	2.35%	15/9/2024	44,751,064	3.45%
Italy Buoni Poliennali Del Tesoro	48,694,253	1.25%	15/9/2032	44,067,577	3.40%
Italy Buoni Poliennali Del Tesoro	43,784,211	0.40%	15/5/2030	38,315,288	2.96%
Italy Buoni Poliennali Del Tesoro	30,215,823	0.65%	15/5/2026	29,241,428	2.26%
Italy Buoni Poliennali Del Tesoro	32,170,240	0.10%	15/5/2033	25,116,890	1.94%
Italy Buoni Poliennali Del Tesoro	21,077,957	0.15%	15/5/2051	12,106,320	0.93%
				389,822,372	30.07%
Spain 14.84% (2021: 13.74%)					
Spain Government Inflation Linked Bond	53,592,367	1.00%	30/11/2030	53,128,876	4.10%
Spain Government Inflation Linked Bond	51,289,782	0.70%	30/11/2033	47,917,156	3.70%
Spain Government Inflation Linked Bond	46,601,691	0.65%	30/11/2027	46,048,538	3.55%
Spain Government Inflation Linked Bond	44,015,719	1.80%	30/11/2024	45,264,909	3.49%
				192,359,479	14.84%
Total Fixed Income				1,292,942,419	99.74%
Total Transferable Securities				1,292,942,419	99.74%
Total Investments				1,292,942,419	99.74%
				Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities				3,410,945	0.26%
Net Assets				1,296,353,364	100.00%
Analysis of Total Assets				Fair Value EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing			605,717,074	46.23%
(b)	Transferable securities dealt in on another regulated market			687,225,345	52.45%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market			—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market			—	0.00%
(e)	Total OTC Financial Derivative Instruments			—	0.00%
(f)	Other assets			17,259,066	1.32%
	Total Assets			1,310,201,485	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2022	EUR (€) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,292,942,419	1,544,160,843
Cash	3	756,492	1,900,375
Receivables:			
Interest and Dividends		4,330,939	4,435,848
Capital Shares Issued		595,569	6,336,977
Investments Sold		11,576,066	—
Total Current Assets		1,310,201,485	1,556,834,043
Current Liabilities			
Bank Overdraft		—	536
Payables and Other Liabilities:			
Investments Purchased		1,108,976	4,228,865
Income Distribution Payable		5,394,036	—
Capital Shares Redeemed		7,240,141	2,837,698
Management Fees Payable	12	104,968	113,329
Total Current Liabilities		13,848,121	7,180,428
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,296,353,364	1,549,653,615

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
Net Assets	597,006,247	801,482,650	490,547,455
Number of Shares Outstanding	4,684,145	5,639,107	3,673,876
Net Asset Value Per Share¹	127.45	142.13	133.52
Investor EUR			
Net Assets	40,594,959	59,024,721	30,805,525
Number of Shares Outstanding	276,720	360,800	200,442
Net Asset Value Per Share¹	146.70	163.59	153.69
Institutional Plus EUR Acc			
Net Assets	479,545,121	689,146,244	817,075,074
Number of Shares Outstanding	3,989,982	5,144,916	6,497,056
Net Asset Value Per Share¹	120.19	133.95	125.76
Institutional Plus EUR Dist²			
Net Assets	179,207,037	—	—
Number of Shares Outstanding	2,183,460	—	—
Net Asset Value Per Share¹	82.07	—	—

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

2 The share class was launched on 12 April 2022.

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		125,657,876	38,378,663
Net (Loss)/Gain on Financial Instruments		(288,679,054)	38,138,372
Total Investment (Loss)/Income		(163,021,178)	76,517,035
Expenses			
Management Fees	12	1,335,351	1,174,927
Total Expenses		1,335,351	1,174,927
Finance Costs			
Interest Expense		13,325	17,944
Distribution	6	14,597,731	—
Income Equalisation		(2,471,185)	—
Total Finance Costs		12,139,871	17,944
Net Investment (Loss)/Income		(176,496,400)	75,324,164
Net (Decrease)/Increase in Net Assets		(176,496,400)	75,324,164

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(176,496,400)	75,324,164
Capital Transactions		
Subscriptions	688,714,120	1,024,159,835
Redemptions	(765,518,181)	(888,258,438)
Reinvestments	210	—
Total Capital Transactions	(76,803,851)	135,901,397
Total (Decrease)/Increase for the Year	(253,300,251)	211,225,561
Net Assets		
Beginning of Year	1,549,653,615	1,338,428,054
End of Year	1,296,353,364	1,549,653,615

Vanguard Global Bond Index Fund

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

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Global fixed income markets had an especially tough year, with bond yields in major economies moving sharply higher across the maturity spectrum.
- The fund's benchmark, which is hedged to the US dollar, returned –12.90% for the 12 months ended 31 December 2022.
- By country, the United States, which has the largest weighting in the index, slightly underperformed the index as a whole. The United Kingdom, Belgium and Austria were among the laggards. Other index heavyweights including Japan, China and South Korea held up relatively well but still finished in negative territory.
- By sector, corporate and noncorporate bonds fared worse than government bonds and mortgage-backed securities.
- By maturity, longer-dated bonds were the laggards. By credit quality, results were mixed.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
CHF Hedged Acc	-15.49%	-2.50%	-0.48%
Benchmark	-15.39	-2.35	-0.34
Tracking Difference*	-0.10		
CHF Hedged Dist	-15.49%	—	-9.55%
Benchmark	-15.39	—	-9.28
Tracking Difference*	-0.10		
Institutional Plus CHF Hedged Acc	-15.44%	-2.45%	-1.05%
Benchmark	-15.39	-2.35	-0.96
Tracking Difference*	-0.05		
EUR Hedged Acc	-15.06%	-2.10%	-0.14%
Benchmark	-14.95	-1.96	-0.04
Tracking Difference*	-0.11		
EUR Hedged Dist	-15.06%	—	-9.19%
Benchmark	-14.95	—	-8.91
Tracking Difference*	-0.11		
Institutional Plus EUR Hedged Acc	-15.03%	-2.05%	-0.09%
Benchmark	-14.95	-1.96	-0.04
Tracking Difference*	-0.08		
GBP Hedged Acc	-14.06%	-1.12%	0.86%
Benchmark	-13.89	-0.95	1.01
Tracking Difference*	-0.17		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
GBP Hedged Dist	-14.06%	-1.12%	0.86%
Benchmark	-13.89	-0.95	1.01
Tracking Difference*	-0.17		
Institutional Plus GBP Hedged Acc	-14.01%	-1.07%	0.45%
Benchmark ²	-13.89	-0.95	0.53
Tracking Difference*	-0.12		
Institutional Plus GBP Hedged Dist	-14.02%	-1.07%	0.45%
Benchmark ²	-13.89	-0.95	0.53
Tracking Difference*	-0.13		
Institutional Plus JPY Hedged Acc	-15.55%	-2.01%	-1.87%
Benchmark ²	-15.51	-1.93	-1.78
Tracking Difference*	-0.04		
USD Hedged Acc	-13.00%	-0.10%	1.42%
Benchmark ²	-12.90	0.08	1.58
Tracking Difference*	-0.10		
USD Hedged Dist	-13.00%	—	-7.69%
Benchmark	-12.90	—	-7.40
Tracking Difference*	-0.10		
Investor USD Hedged	-13.00%	-0.12%	0.75%
Benchmark ²	-12.90	0.08	0.93
Tracking Difference*	-0.10		
Institutional Plus USD Hedged Acc	-12.96%	-0.05%	0.83%
Benchmark ²	-12.90	0.08	0.93
Tracking Difference*	-0.06		
Institutional Plus USD Hedged Dist	-12.96%	—	-0.02%
Benchmark ²	-12.90	—	0.13
Tracking Difference*	-0.06		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

1 Since-inception returns: CHF Hedged Dist, 21 January 2021; Institutional Plus CHF Hedged Acc, 2 September 2014; EUR Hedged Acc, 27 February 2014; EUR Hedged Dist, 21 January 2021; Institutional Plus EUR Hedged Acc, 27 February 2014; Institutional Plus GBP Hedged Acc and Institutional Plus GBP Hedged Dist, 2 September 2014; JPY Hedged Acc, 25 May 2018; Institutional Plus JPY Hedged Acc, 8 September 2016; USD Hedged Dist, 21 March 2021; Investor USD Hedged and Institutional Plus USD Hedged Acc, 10 March 2015; Institutional Plus USD Hedged Dist, 31 May 2018.

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/2/2032	€134,500,000	137,832,100	French Republic Government Bond OAT 0.00% 25/2/2024	€89,581,000	95,903,090
US Treasury Note 1.88% 15/2/2032	\$129,084,000	120,571,775	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/2/2032	€102,000,000	93,724,914
US Treasury Note 4.25% 30/9/2024	\$109,712,000	109,450,838	US Treasury Note 0.13% 15/8/2023	\$94,195,000	92,877,742
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2029	€95,000,000	84,356,894	US Treasury Note 2.13% 30/11/2023	\$75,440,000	73,555,781
US Treasury Note 4.25% 15/10/2025	\$79,715,000	79,300,273	US Treasury Note 1.88% 15/2/2032	\$75,989,000	69,043,271
US Treasury Note 2.13% 30/11/2023	\$75,000,000	76,356,445	US Treasury Note 2.25% 15/11/2024	\$60,000,000	61,021,094
US Treasury Note 1.38% 15/11/2031	\$79,704,000	74,886,188	Bundesschatzanweisungen 0.00% 15/9/2023	€53,725,000	52,608,752
US Treasury Note 2.88% 15/5/2032	\$71,535,000	69,540,204	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2031	€43,000,000	45,308,773
US Treasury Note 4.00% 31/10/2029	\$65,200,000	65,494,348	Bundesschatzanweisungen 0.00% 15/12/2023	€42,189,000	43,593,190
US Treasury Note 2.75% 15/5/2025	\$64,739,000	64,780,092	US Treasury Note 1.38% 15/11/2031	\$44,329,000	41,901,211
French Republic Government Bond OAT 0.00% 25/3/2024	€57,860,000	64,593,414	French Republic Government Bond OAT 0.00% 25/2/2027	€43,848,000	41,067,276
Bundesobligation 0.00% 11/4/2025	€65,000,000	62,490,503	US Treasury Note 1.13% 15/2/2031	\$48,320,000	41,031,510
US Treasury Note 2.25% 31/3/2026	\$62,000,000	61,955,039	Japan Government Bond 0.10% 20/3/2023	¥4,881,150,000	40,282,206
US Treasury Note 0.88% 30/9/2026	\$56,315,600	54,521,865	US Treasury Note 1.13% 28/2/2027	\$42,700,000	38,804,867
Bundesschatzanweisungen 0.00% 15/9/2023	€50,000,000	52,540,625	Kingdom of Belgium Government Bond 2.25% 22/6/2023	€34,300,000	37,797,089
US Treasury Note 4.13% 31/10/2027	\$50,705,000	50,418,068	US Treasury Note 0.13% 15/12/2023	\$36,073,000	34,555,398
United Kingdom Gilt 0.25% 31/1/2025	£36,149,000	45,580,483	US Treasury Note 0.13% 15/10/2023	\$35,005,000	33,536,419
Spain Government Bond 2.55% 31/10/2032	€42,306,000	45,283,441	US Treasury Note 0.13% 31/8/2023	\$34,660,000	33,520,011
US Treasury Note 2.75% 15/8/2032	\$46,991,000	43,908,134	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037	€37,223,000	33,463,573
Italy Buoni Poliennali Del Tesoro 1.10% 1/4/2027	€37,097,000	40,256,952	US Treasury Note 1.63% 15/12/2022	\$32,405,000	32,664,493

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

Financial Statements

Statement of Investments

31 December 2022

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.89% (2021: 97.96%)					
Fixed Income 98.89% (2021: 97.96%)					
Australia 2.02% (2021: 2.01%)					
Australia Government Bond	AUD21,400,000	0.25%	21/11/2024	13,685,851	0.07%
Australia Government Bond	AUD16,000,000	3.25%	21/4/2025	10,800,823	0.06%
Australia Government Bond	AUD18,000,000	1.00%	21/11/2031	9,469,462	0.05%
Australia Government Bond	AUD15,430,000	1.50%	21/6/2031	8,600,288	0.05%
Australia Government Bond	AUD15,800,000	1.00%	21/12/2030	8,554,183	0.05%
Australia Government Bond	AUD15,800,000	1.25%	21/5/2032	8,401,790	0.05%
Australia Government Bond	AUD13,200,000	0.50%	21/9/2026	7,997,113	0.04%
Australia Government Bond	AUD12,900,000	0.25%	21/11/2025	7,974,617	0.04%
Australia Government Bond	AUD10,500,000	4.25%	21/4/2026	7,275,359	0.04%
Australia Government Bond	AUD10,000,000	4.75%	21/4/2027	7,079,153	0.04%
Australia Government Bond	AUD11,200,000	2.50%	21/5/2030	6,908,202	0.04%
Australia Government Bond	AUD10,400,000	2.25%	21/5/2028	6,547,287	0.04%
Australia Government Bond	AUD10,100,000	2.75%	21/11/2028	6,479,595	0.04%
Treasury Corp. of Victoria	AUD11,500,000	1.50%	20/11/2030	6,213,161	0.03%
Treasury Corp. of Victoria	AUD11,700,000	1.50%	10/9/2031	6,118,115	0.03%
Australia Government Bond	AUD11,000,000	1.75%	21/11/2032	6,072,724	0.03%
New South Wales Treasury Corp.	AUD9,000,000	3.00%	20/5/2027	5,835,455	0.03%
Australia Government Bond	AUD8,150,000	4.50%	21/4/2033	5,734,054	0.03%
Westpac Banking Corp.	€5,000,000	1.08%	5/4/2027	4,817,047	0.03%
New South Wales Treasury Corp.	AUD8,700,000	1.50%	20/2/2032	4,494,359	0.03%
Commonwealth Bank of Australia	€4,700,000	0.75%	28/2/2028	4,366,507	0.02%
Australia Government Bond	AUD10,725,000	1.75%	21/6/2051	4,205,832	0.02%
Australia Government Bond	AUD6,605,000	2.75%	21/11/2029	4,174,889	0.02%
Ausgrid Finance Pty Ltd.	AUD6,100,000	3.75%	30/10/2024	4,053,017	0.02%
Australia Government Bond	AUD6,000,000	3.75%	21/5/2034	3,936,785	0.02%
National Australia Bank Ltd.	AUD5,800,000	4.65%	25/11/2025	3,921,273	0.02%
Australia & New Zealand Banking Group Ltd. ^	¥500,000,000	1.50%	1/9/2032	3,780,642	0.02%
Australia Government Bond	AUD5,600,000	3.25%	21/4/2029	3,676,032	0.02%
Australia Government Bond	AUD6,800,000	2.75%	21/5/2041	3,670,345	0.02%
Australia Government Bond	AUD5,700,000	3.75%	21/4/2037	3,643,741	0.02%
New South Wales Treasury Corp.	AUD5,200,000	5.00%	20/8/2024	3,588,718	0.02%
Queensland Treasury Corp.	AUD5,500,000	3.50%	21/8/2030	3,497,183	0.02%
Western Australian Treasury Corp.	AUD5,350,000	3.25%	20/7/2028	3,453,442	0.02%
Australia Government Bond	AUD5,200,000	2.75%	21/11/2027	3,379,804	0.02%
South Australian Government Financing Authority	AUD5,000,000	3.00%	20/9/2027	3,221,687	0.02%
South Australian Government Financing Authority	AUD6,500,000	2.00%	23/5/2036	3,058,470	0.02%
National Australia Bank Ltd.	AUD4,500,000	4.95%	25/11/2027	3,037,301	0.02%
NBN Co., Ltd.	AUD5,000,000	1.00%	3/12/2025	3,029,532	0.02%
Queensland Treasury Corp.	AUD5,700,000	1.50%	2/3/2032	2,956,709	0.02%
Treasury Corp. of Victoria	AUD5,000,000	1.25%	19/11/2027	2,955,126	0.02%
New South Wales Treasury Corp.	AUD5,000,000	2.00%	20/3/2031	2,790,520	0.02%
Australia Government Bond	AUD4,648,000	2.75%	21/6/2035	2,710,482	0.02%
Westpac Banking Corp.	\$2,525,000	2.00%	16/1/2025	2,379,663	0.01%
Queensland Treasury Corp.	AUD3,500,000	3.25%	21/7/2028	2,259,202	0.01%
South Australian Government Financing Authority	AUD3,500,000	2.75%	24/5/2030	2,109,511	0.01%
Toyota Finance Australia Ltd.	€2,000,000	2.00%	21/10/2024	2,081,980	0.01%
New South Wales Treasury Corp.	AUD3,200,000	3.00%	20/3/2028	2,048,078	0.01%
Australia Government Bond	AUD3,000,000	5.50%	21/4/2023	2,047,649	0.01%
New South Wales Treasury Corp.	AUD3,300,000	3.00%	20/2/2030	2,039,517	0.01%
Optus Finance Pty Ltd.	AUD3,700,000	2.50%	1/7/2030	1,993,800	0.01%
Australia Government Bond	AUD3,200,000	3.00%	21/11/2033	1,964,394	0.01%
New South Wales Treasury Corp.	AUD3,500,000	2.50%	22/11/2032	1,952,158	0.01%
Glencore Funding LLC	\$2,075,000	3.88%	27/10/2027	1,940,872	0.01%
Queensland Treasury Corp.	AUD2,800,000	4.75%	21/7/2025	1,935,089	0.01%
Treasury Corp. of Victoria	AUD2,700,000	5.50%	17/11/2026	1,924,326	0.01%
Woolworths Group Ltd.	AUD3,000,000	1.85%	20/5/2025	1,901,967	0.01%
National Housing Finance & Investment Corp.	AUD3,360,000	1.52%	27/5/2030	1,867,459	0.01%
Australia Government Bond	AUD3,460,000	3.00%	21/3/2047	1,860,647	0.01%
Queensland Treasury Corp.	AUD2,750,000	2.75%	20/8/2027	1,758,442	0.01%
AGI Finance Pty Ltd.	AUD3,000,000	2.12%	24/6/2027	1,748,859	0.01%
National Australia Bank Ltd.	€2,000,000	0.01%	6/1/2029	1,733,618	0.01%
New South Wales Treasury Corp.	AUD2,700,000	3.00%	20/4/2029	1,695,591	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BHP Billiton Finance USA Ltd.	\$1,695,000	5.00%	30/9/2043	1,645,293	0.01%
Western Australian Treasury Corp.	AUD2,400,000	3.00%	21/10/2026	1,569,311	0.01%
Optus Finance Pty Ltd.	AUD2,500,000	2.60%	24/11/2028	1,453,319	0.01%
Treasury Corp. of Victoria	AUD3,000,000	2.00%	17/9/2035	1,444,359	0.01%
Queensland Treasury Corp.	AUD3,200,000	2.25%	16/4/2040	1,429,276	0.01%
Northern Territory Treasury Corp.	AUD2,200,000	2.75%	21/4/2027	1,407,916	0.01%
Western Australian Treasury Corp.	AUD2,500,000	1.75%	22/10/2031	1,345,909	0.01%
Treasury Corp. of Victoria	AUD2,000,000	4.25%	20/12/2032	1,292,784	0.01%
National Australia Bank Ltd.	AUD1,950,000	1.65%	21/1/2025	1,245,509	0.01%
Queensland Treasury Corp.	AUD2,300,000	1.75%	21/8/2031	1,244,961	0.01%
Toyota Finance Australia Ltd.	€1,200,000	0.25%	9/4/2024	1,232,865	0.01%
National Australia Bank Ltd.	€1,300,000	1.38%	30/8/2028	1,230,511	0.01%
Victoria Power Networks Finance Pty Ltd.	AUD2,000,000	1.60%	21/4/2026	1,210,045	0.01%
Treasury Corp. of Victoria	AUD1,900,000	3.00%	20/10/2028	1,202,855	0.01%
Queensland Treasury Corp.	AUD1,700,000	5.75%	22/7/2024	1,185,452	0.01%
National Australia Bank Ltd.	€1,200,000	0.75%	30/1/2026	1,179,212	0.01%
Toyota Finance Australia Ltd.	€1,000,000	3.92%	28/6/2027	1,151,682	0.01%
Australia & New Zealand Banking Group Ltd.	AUD1,800,000	1.65%	16/1/2025	1,150,115	0.01%
NSW Electricity Networks Finance Pty Ltd.	AUD2,000,000	2.73%	23/4/2029	1,102,635	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	\$1,175,000	3.75%	23/3/2027	1,078,754	0.01%
National Australia Bank Ltd.	€1,000,000	0.25%	20/5/2024	1,026,290	0.01%
Qantas Airways Ltd.	AUD1,800,000	3.15%	27/9/2028	1,025,736	0.01%
Westpac Banking Corp.	\$1,000,000	5.46%	18/11/2027	1,021,790	0.01%
Treasury Corp. of Victoria	AUD2,000,000	2.25%	20/11/2034	1,021,727	0.01%
Westpac Banking Corp.	\$1,000,000	5.35%	18/10/2024	1,006,942	0.01%
New South Wales Treasury Corp.	AUD1,800,000	3.50%	20/11/2037	1,006,155	0.01%
Commonwealth Bank of Australia^	€1,000,000	1.94%	3/10/2029	1,005,585	0.01%
Aurizon Network Pty Ltd.	AUD2,000,000	2.90%	2/9/2030	1,005,303	0.01%
Australia Government Bond	AUD1,700,000	3.25%	21/6/2039	1,005,219	0.01%
Westpac Banking Corp.	€1,000,000	0.50%	16/1/2025	1,005,017	0.01%
Glencore Finance Europe Ltd.	€900,000	3.13%	26/3/2026	1,002,273	0.01%
National Australia Bank Ltd.	€1,000,000	2.13%	24/5/2028	989,757	0.01%
Woolworths Group Ltd.	AUD1,650,000	1.85%	15/11/2027	957,441	0.01%
Glencore Finance Europe Ltd.	€1,000,000	1.50%	15/10/2026	957,143	0.01%
Commonwealth Bank of Australia	\$1,200,000	1.88%	15/9/2031	950,716	0.01%
Stockland Trust	€1,000,000	1.63%	27/4/2026	946,283	0.01%
Macquarie Group Ltd.^	\$1,000,000	4.10%	21/6/2028	937,930	0.01%
Commonwealth Bank of Australia	AUD1,500,000	2.40%	14/1/2027	923,071	0.01%
Commonwealth Bank of Australia	\$1,200,000	2.69%	11/3/2031	922,836	0.01%
Lonsdale Finance Pty Ltd.	AUD1,500,000	2.45%	20/11/2026	908,850	0.01%
National Australia Bank Ltd.	\$1,150,000	2.33%	21/8/2030	873,438	0.01%
National Australia Bank Ltd.	£770,000	3.00%	4/9/2026	870,928	0.01%
Australia & New Zealand Banking Group Ltd.	\$850,000	4.50%	19/3/2024	838,395	0.01%
Westpac Banking Corp.	\$850,000	3.15%	16/1/2024	832,721	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	AUD1,500,000	3.76%	25/11/2031	829,718	0.01%
National Australia Bank Ltd.^	AUD1,200,000	6.32%	3/8/2032	815,337	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€900,000	1.75%	11/4/2028	809,780	0.01%
Wesfarmers Ltd.	€1,044,000	0.95%	21/10/2033	802,506	0.01%
Westpac Banking Corp.	\$1,200,000	3.13%	18/11/2041	792,510	0.01%
Macquarie Group Ltd.	€900,000	0.35%	3/3/2028	777,046	0.01%
South Australian Government Financing Authority	AUD1,200,000	3.00%	24/5/2028	763,646	0.01%
National Australia Bank Ltd.	\$1,250,000	2.65%	14/1/2041	761,184	0.01%
Macquarie Bank Ltd.	\$800,000	2.30%	22/1/2025	756,813	0.01%
Ausgrid Finance Pty Ltd.	€949,000	0.88%	7/10/2031	750,745	0.01%
Bank of Queensland Ltd.	€730,000	0.13%	4/6/2024	743,306	0.01%
Transurban Finance Co. Pty Ltd.	\$775,000	4.13%	2/2/2026	742,094	0.01%
Westpac Banking Corp.^	\$781,000	4.32%	23/11/2031	731,979	0.00%
Rio Tinto Finance USA Ltd.	\$1,100,000	2.75%	2/11/2051	729,872	0.00%
Transurban Finance Co. Pty Ltd.	€800,000	1.45%	16/5/2029	722,606	0.00%
Goodman US Finance Three LLC	\$800,000	3.70%	15/3/2028	720,898	0.00%
Westpac Banking Corp.	\$769,000	2.70%	19/8/2026	713,497	0.00%
Glencore Capital Finance DAC	€800,000	1.13%	10/3/2028	703,156	0.00%
Treasury Corp. of Victoria	AUD1,000,000	5.50%	17/12/2024	698,446	0.00%
New South Wales Treasury Corp.	AUD1,000,000	4.00%	20/5/2026	678,134	0.00%
Commonwealth Bank of Australia	AUD1,000,000	4.20%	18/8/2025	670,114	0.00%
Australia & New Zealand Banking Group Ltd.^	€725,000	0.67%	5/5/2031	656,857	0.00%
Downer Group Finance Pty Ltd.	AUD1,000,000	3.70%	29/4/2026	629,626	0.00%
Macquarie Group Ltd.^	\$660,000	5.49%	9/11/2033	622,899	0.00%
Network Finance Co. Pty Ltd.	AUD1,100,000	2.58%	3/10/2028	618,188	0.00%
National Housing Finance & Investment Corp.	AUD1,200,000	1.41%	29/6/2032	612,272	0.00%
Queensland Treasury Corp.	AUD1,200,000	1.50%	20/8/2032	612,243	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Santos Finance Ltd.	\$765,000	3.65%	29/4/2031	610,210	0.00%
Macquarie Group Ltd.^	\$600,000	5.11%	9/8/2026	597,418	0.00%
National Australia Bank Ltd.^	£600,000	1.70%	15/9/2031	591,858	0.00%
Woodside Finance Ltd.	\$600,000	3.65%	5/3/2025	575,880	0.00%
Glencore Capital Finance DAC	€700,000	0.75%	1/3/2029	573,075	0.00%
Woodside Finance Ltd.	\$605,000	3.70%	15/9/2026	565,113	0.00%
Aurizon Finance Pty Ltd.	AUD1,000,000	3.00%	9/3/2028	560,450	0.00%
Argentum Netherlands BV for Swiss Re Ltd.^	\$600,000	5.63%	15/8/2052	550,275	0.00%
Toyota Finance Australia Ltd.	€545,000	0.06%	13/1/2025	543,387	0.00%
Westpac Banking Corp.^	€600,000	0.77%	13/5/2031	542,092	0.00%
Westpac Banking Corp.^	\$575,000	2.89%	4/2/2030	527,153	0.00%
Australia & New Zealand Banking Group Ltd.	\$550,000	4.40%	19/5/2026	526,984	0.00%
Australia & New Zealand Banking Group Ltd.^	\$575,000	2.95%	22/7/2030	519,152	0.00%
Macquarie Bank Ltd.	\$525,000	3.90%	15/1/2026	506,982	0.00%
Australia & New Zealand Banking Group Ltd.	\$500,000	6.74%	8/12/2032	506,146	0.00%
Telstra Corp., Ltd.	\$525,000	3.13%	7/4/2025	501,649	0.00%
Sydney Airport Finance Co. Pty Ltd.	\$535,000	3.63%	28/4/2026	501,644	0.00%
National Australia Bank Ltd.	\$500,000	4.63%	22/11/2027	496,145	0.00%
Commonwealth Bank of Australia	\$600,000	3.78%	14/3/2032	492,991	0.00%
Commonwealth Bank of Australia	\$600,000	3.90%	12/7/2047	488,626	0.00%
Commonwealth Bank of Australia	\$650,000	4.32%	10/1/2048	487,347	0.00%
Commonwealth Bank of Australia	\$500,000	3.21%	27/5/2025	481,156	0.00%
Queensland Treasury Corp.	AUD750,000	3.25%	21/8/2029	476,161	0.00%
Commonwealth Bank of Australia	\$500,000	2.30%	14/3/2025	473,397	0.00%
Glencore Funding LLC	\$575,000	2.85%	27/4/2031	471,420	0.00%
Westpac Banking Corp.	\$500,000	1.02%	18/11/2024	465,188	0.00%
Scentre Group Trust 2^	\$550,000	5.13%	24/9/2080	461,528	0.00%
Scentre Group Trust 2^	\$505,000	4.75%	24/9/2080	454,319	0.00%
Commonwealth Bank of Australia	€520,000	0.13%	15/10/2029	441,636	0.00%
Telstra Corp., Ltd.	€500,000	1.00%	23/4/2030	440,597	0.00%
Optus Finance Pty Ltd.	AUD700,000	1.60%	1/7/2025	438,362	0.00%
Macquarie Bank Ltd.^	\$600,000	3.05%	3/3/2036	435,311	0.00%
APA Infrastructure Ltd.	€500,000	0.75%	15/3/2029	427,542	0.00%
National Housing Finance & Investment Corp.	AUD700,000	2.38%	28/3/2029	425,958	0.00%
Wesfarmers Ltd.	AUD750,000	1.94%	23/6/2028	423,889	0.00%
Westpac Banking Corp.	\$495,000	1.95%	20/11/2028	421,532	0.00%
Macquarie Group Ltd.^	\$500,000	1.94%	14/4/2028	420,892	0.00%
Pacific National Finance Pty Ltd.	AUD800,000	3.80%	8/9/2031	420,135	0.00%
Woodside Finance Ltd.	\$450,000	3.70%	15/3/2028	407,550	0.00%
CSL Finance plc	\$450,000	4.75%	27/4/2052	405,635	0.00%
Transurban Finance Co. Pty Ltd.	\$500,000	2.45%	16/3/2031	393,562	0.00%
South Australian Government Financing Authority	AUD600,000	3.00%	20/7/2026	392,933	0.00%
Rio Tinto Finance USA plc	\$450,000	4.13%	21/8/2042	388,322	0.00%
Macquarie Group Ltd.^	\$500,000	2.87%	14/1/2033	382,905	0.00%
CSL Finance plc	\$400,000	3.85%	27/4/2027	382,681	0.00%
APA Infrastructure Ltd.	£400,000	3.13%	18/7/2031	381,317	0.00%
Glencore Funding LLC	\$400,000	4.00%	27/3/2027	378,098	0.00%
APA Infrastructure Ltd.	€500,000	1.25%	15/3/2033	376,590	0.00%
CSL Finance plc	\$400,000	4.25%	27/4/2032	376,578	0.00%
Transurban Finance Co. Pty Ltd.	€400,000	1.75%	29/3/2028	376,427	0.00%
AusNet Services Holdings Pty Ltd.	AUD600,000	4.30%	30/3/2028	376,349	0.00%
Westpac Banking Corp.	\$430,000	2.65%	16/1/2030	373,273	0.00%
Toyota Finance Australia Ltd.	€408,000	0.44%	13/1/2028	371,629	0.00%
Telstra Corp., Ltd.	€400,000	1.38%	26/3/2029	369,377	0.00%
Macquarie Group Ltd.	€400,000	0.63%	3/2/2027	367,506	0.00%
South32 Treasury Ltd.	\$425,000	4.35%	14/4/2032	365,064	0.00%
CSL Finance plc	\$400,000	4.95%	27/4/2062	356,374	0.00%
Amcor Finance USA, Inc.	\$375,000	3.63%	28/4/2026	355,283	0.00%
Westpac Banking Corp.^	\$480,000	3.02%	18/11/2036	355,115	0.00%
AusNet Services Holdings Pty Ltd.	AUD550,000	4.40%	16/8/2027	352,946	0.00%
Ausgrid Finance Pty Ltd.	AUD600,000	1.81%	5/2/2027	349,938	0.00%
GAIF Bond Issuer Pty Ltd.	\$375,000	3.40%	30/9/2026	347,465	0.00%
Scentre Group Trust 1	£300,000	3.88%	16/7/2026	337,468	0.00%
Northern Territory Treasury Corp.	AUD500,000	2.75%	21/10/2024	331,138	0.00%
Queensland Treasury Corp.	AUD500,000	3.25%	21/7/2026	330,629	0.00%
Commonwealth Bank of Australia	AUD500,000	4.40%	18/8/2027	330,618	0.00%
Commonwealth Bank of Australia^	\$400,000	3.61%	12/9/2034	330,605	0.00%
Westpac Banking Corp.	\$500,000	2.96%	16/11/2040	329,695	0.00%
Northern Territory Treasury Corp.	AUD500,000	3.50%	21/4/2028	326,196	0.00%
Transurban Queensland Finance Pty Ltd.	AUD600,000	3.25%	5/8/2031	318,642	0.00%
BHP Billiton Finance Ltd.	£300,000	4.30%	25/9/2042	314,578	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
APA Infrastructure Ltd.	£400,000	2.50%	15/3/2036	312,158	0.00%
Westpac Banking Corp.	\$325,000	2.35%	19/2/2025	308,213	0.00%
BHP Billiton Finance USA Ltd.	\$350,000	4.13%	24/2/2042	305,389	0.00%
Commonwealth Bank of Australia	\$400,000	3.74%	12/9/2039	294,203	0.00%
National Australia Bank Ltd.	\$300,000	3.38%	14/1/2026	286,624	0.00%
Westpac Banking Corp.	\$290,000	3.30%	26/2/2024	285,003	0.00%
Macquarie Group Ltd.^	\$300,000	5.03%	15/1/2030	283,212	0.00%
Amcor UK Finance plc	€300,000	1.13%	23/6/2027	281,436	0.00%
QBE Insurance Group Ltd.^	\$300,000	5.88%	17/6/2046	278,850	0.00%
ElectraNet Pty Ltd.	AUD500,000	2.47%	15/12/2028	276,433	0.00%
Newcrest Finance Pty Ltd.	\$300,000	5.75%	15/11/2041	269,710	0.00%
AGI Finance Pty Ltd.	AUD500,000	1.82%	23/11/2028	268,879	0.00%
Macquarie Group Ltd.^	\$275,000	4.65%	27/3/2029	257,780	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.09%	8/12/2025	250,866	0.00%
National Australia Bank Ltd.	\$250,000	5.13%	22/11/2024	250,659	0.00%
Woolworths Group Ltd.	€298,000	0.38%	15/11/2028	249,994	0.00%
Commonwealth Bank of Australia	\$250,000	4.93%	9/12/2025	249,944	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	3.70%	16/11/2025	242,979	0.00%
Macquarie Group Ltd.^	\$265,000	3.76%	28/11/2028	242,551	0.00%
Vicinity Centres Trust	€300,000	1.13%	7/11/2029	237,284	0.00%
National Australia Bank Ltd.^	CAD345,000	3.52%	12/6/2030	236,120	0.00%
Rio Tinto Finance USA plc	\$250,000	4.75%	22/3/2042	234,550	0.00%
Wesfarmers Ltd.	AUD450,000	2.55%	23/6/2031	234,366	0.00%
Computershare US, Inc.	€300,000	1.13%	7/10/2031	234,013	0.00%
Lendlease Europe Finance plc	£300,000	3.50%	2/12/2033	231,204	0.00%
Westpac Banking Corp.	\$250,000	1.55%	30/9/2026	222,662	0.00%
Glencore Funding LLC	\$250,000	1.63%	27/4/2026	221,264	0.00%
Westpac Banking Corp.^	\$225,000	5.41%	10/8/2033	210,184	0.00%
Australia & New Zealand Banking Group Ltd.^	£204,000	1.81%	16/9/2031	202,387	0.00%
Ausgrid Finance Pty Ltd.	€200,000	1.25%	30/7/2025	199,679	0.00%
Tasmanian Public Finance Corp.	AUD300,000	3.25%	19/2/2026	198,425	0.00%
Macquarie Bank Ltd.	\$200,000	4.88%	10/6/2025	195,232	0.00%
AusNet Services Holdings Pty Ltd.	€200,000	1.50%	26/2/2027	192,029	0.00%
National Australia Bank Ltd.	AUD300,000	2.90%	25/2/2027	187,680	0.00%
APA Infrastructure Ltd.	\$200,000	4.25%	15/7/2027	186,807	0.00%
Origin Energy Finance Ltd.	€200,000	1.00%	17/9/2029	166,701	0.00%
Macquarie Bank Ltd.	\$200,000	3.62%	3/6/2030	161,968	0.00%
Suncorp-Metway Ltd.	\$150,000	3.30%	15/4/2024	146,060	0.00%
Macquarie Bank Ltd.	\$150,000	4.00%	29/7/2025	145,955	0.00%
Ausgrid Finance Pty Ltd.	\$150,000	4.35%	1/8/2028	138,580	0.00%
APA Infrastructure Ltd.	€150,000	2.00%	15/7/2030	132,233	0.00%
Rio Tinto Finance USA Ltd.	\$125,000	5.20%	2/11/2040	124,568	0.00%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	122,927	0.00%
Macquarie Group Ltd.^	CAD185,000	2.72%	21/8/2029	115,687	0.00%
Vicinity Centres Trust	£100,000	3.38%	7/4/2026	110,862	0.00%
APA Infrastructure Ltd.	\$110,000	4.20%	23/3/2025	106,075	0.00%
Aurizon Network Pty Ltd.	€100,000	2.00%	18/9/2024	103,044	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	22/3/2027	97,371	0.00%
Westpac Banking Corp.	\$115,000	4.42%	24/7/2039	95,166	0.00%
Commonwealth Bank of Australia	\$100,000	3.15%	19/9/2027	92,446	0.00%
Transurban Finance Co. Pty Ltd.	\$100,000	3.38%	22/3/2027	91,737	0.00%
Goodman US Finance Four LLC	\$100,000	4.50%	15/10/2037	82,229	0.00%
CIMIC Finance Ltd.	€100,000	1.50%	28/5/2029	79,606	0.00%
Westpac Banking Corp.^	\$90,000	4.11%	24/7/2034	77,090	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$75,000	3.25%	28/10/2025	69,893	0.00%
United Energy Distribution Pty Ltd.	AUD100,000	3.85%	23/10/2024	66,625	0.00%
DBNGP Finance Co. Pty Ltd.	AUD100,000	4.23%	28/5/2025	66,212	0.00%
Sydney Airport Finance Co. Pty Ltd.	\$35,000	3.38%	30/4/2025	33,313	0.00%
				375,540,481	2.02%
Austria 0.72% (2021: 0.76%)					
Republic of Austria Government Bond	€22,726,000	0.00%	20/4/2025	22,742,458	0.12%
Republic of Austria Government Bond	€23,000,000	0.50%	20/4/2027	22,201,108	0.12%
Republic of Austria Government Bond	€10,000,000	0.00%	15/7/2024	10,226,921	0.06%
Republic of Austria Government Bond	€7,600,000	0.75%	20/10/2026	7,534,969	0.04%
Republic of Austria Government Bond	€7,517,000	0.90%	20/2/2032	6,594,055	0.04%
Republic of Austria Government Bond	€7,221,000	1.85%	23/5/2049	5,910,727	0.03%
Republic of Austria Government Bond	€4,520,000	0.00%	20/2/2031	3,755,970	0.02%
Erste Group Bank AG	€3,700,000	2.50%	19/9/2030	3,712,543	0.02%
Republic of Austria Government Bond	€4,400,000	1.50%	20/2/2047	3,415,794	0.02%
Raiffeisen Bank International AG	€2,900,000	5.75%	27/1/2028	3,175,882	0.02%
Republic of Austria Government Bond	€3,162,000	0.50%	20/2/2029	2,903,635	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of Austria Government Bond	€4,000,000	0.75%	20/3/2051	2,413,897	0.01%
JAB Holdings BV	€2,000,000	1.63%	30/4/2025	2,030,317	0.01%
Oesterreichische Kontrollbank AG	\$2,000,000	3.63%	9/9/2027	1,948,788	0.01%
Republic of Austria Government Bond	€2,474,000	2.10%	20/9/2117	1,875,353	0.01%
Republic of Austria Government Bond	€1,400,000	3.80%	26/1/2062	1,688,691	0.01%
Republic of Austria Government Bond	€1,600,000	3.15%	20/6/2044	1,680,440	0.01%
Oesterreichische Kontrollbank AG	€1,500,000	0.50%	15/12/2025	1,613,441	0.01%
Republic of Austria Government Bond	€2,058,000	0.25%	20/10/2036	1,485,496	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€1,300,000	2.13%	13/9/2028	1,319,464	0.01%
Republic of Austria Government Bond	€1,263,000	2.40%	23/5/2034	1,250,434	0.01%
Republic of Austria Government Bond	€2,006,000	0.00%	20/10/2040	1,204,970	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€1,100,000	0.01%	18/6/2027	1,012,658	0.01%
Verbund AG	€1,400,000	0.90%	1/4/2041	927,648	0.01%
Republic of Austria Government Bond	€1,063,000	0.00%	20/2/2030	912,450	0.01%
OMV AG	€930,000	0.00%	3/7/2025	911,273	0.01%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€1,000,000	0.01%	21/1/2028	904,288	0.01%
Erste Group Bank AG	€1,000,000	0.10%	15/1/2030	851,577	0.01%
Republic of Austria Government Bond	€2,019,000	0.85%	30/6/2120	841,081	0.01%
UniCredit Bank Austria AG	€900,000	0.63%	20/3/2029	814,966	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€800,000	1.38%	14/4/2025	805,523	0.01%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€900,000	0.38%	3/9/2027	804,186	0.01%
Republic of Austria Government Bond	€670,000	4.15%	15/3/2037	787,938	0.00%
Oesterreichische Kontrollbank AG	€800,000	0.00%	8/10/2026	759,958	0.00%
Oesterreichische Kontrollbank AG	\$800,000	0.38%	17/9/2025	717,944	0.00%
OMV AG	€910,000	1.00%	3/7/2034	694,293	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€950,000	0.10%	16/7/2035	692,792	0.00%
Oesterreichische Kontrollbank AG	CHF600,000	2.88%	25/2/2030	689,415	0.00%
Republic of Austria Government Bond	€1,102,000	1.50%	2/11/2086	684,340	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€700,000	0.00%	16/7/2027	650,140	0.00%
Oesterreichische Kontrollbank AG	\$700,000	0.50%	2/2/2026	621,740	0.00%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€700,000	0.01%	2/10/2029	598,835	0.00%
Raiffeisenlandesbank Niederoesterreich-Wien AG	€700,000	0.38%	15/1/2035	518,170	0.00%
JAB Holdings BV	€500,000	1.25%	22/5/2024	515,522	0.00%
Borealis AG	€500,000	1.75%	10/12/2025	514,294	0.00%
OeBB-Infrastruktur AG	€500,000	2.25%	28/5/2029	505,606	0.00%
Erste Group Bank AG	€500,000	0.75%	5/2/2025	505,301	0.00%
JAB Holdings BV	€500,000	2.50%	25/6/2029	474,620	0.00%
Raiffeisenlandesbank Niederoesterreich-Wien AG	€400,000	0.38%	13/9/2024	405,943	0.00%
JAB Holdings BV	€400,000	1.75%	25/6/2026	396,690	0.00%
OMV AG^	€400,000	2.50%	Perpetual	380,270	0.00%
Oesterreichische Kontrollbank AG	\$400,000	1.50%	12/2/2025	375,785	0.00%
Hypo Vorarlberg Bank AG	€400,000	0.25%	21/5/2027	372,686	0.00%
CA Immobilien Anlagen AG	€400,000	0.88%	5/2/2027	336,157	0.00%
Raiffeisen Bank International AG^	€300,000	7.38%	20/12/2032	317,101	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€260,000	2.75%	11/6/2032	268,107	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€300,000	0.10%	9/7/2029	264,157	0.00%
OMV AG	€300,000	0.75%	16/6/2030	259,696	0.00%
OMV AG^	€200,000	6.25%	Perpetual	220,145	0.00%
JAB Holdings BV	\$250,000	2.20%	23/11/2030	187,383	0.00%
OMV AG^	€200,000	2.88%	Perpetual	173,889	0.00%
Republic of Austria Government Bond	€122,000	1.65%	21/10/2024	127,544	0.00%
Oesterreichische Kontrollbank AG	CHF100,000	2.63%	22/11/2024	110,169	0.00%
OeBB-Infrastruktur AG	€100,000	3.00%	24/10/2033	104,566	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€100,000	2.75%	20/6/2033	102,660	0.00%
Republic of Austria Government International Bond	CAD100,000	5.38%	1/12/2034	80,873	0.00%
OeBB-Infrastruktur AG	€50,000	3.38%	18/5/2032	54,074	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€50,000	3.38%	22/9/2025	53,621	0.00%
				133,993,427	0.72%
Belgium 1.14% (2021: 1.26%)					
Kingdom of Belgium Government Bond	€30,000,000	0.00%	22/10/2027	27,915,881	0.15%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kingdom of Belgium Government Bond	€19,500,000	0.80%	22/6/2025	19,871,135	0.11%
Kingdom of Belgium Government Bond	€21,800,000	0.10%	22/6/2030	18,796,822	0.10%
Kingdom of Belgium Government Bond	€10,550,000	0.80%	22/6/2027	10,295,284	0.06%
Kingdom of Belgium Government Bond	€10,000,000	0.50%	22/10/2024	10,257,185	0.06%
Kingdom of Belgium Government Bond	€10,000,000	0.00%	22/10/2031	8,129,060	0.04%
Kingdom of Belgium Government Bond	€6,440,000	3.75%	22/6/2045	7,205,092	0.04%
Kingdom of Belgium Government Bond	€7,000,000	0.35%	22/6/2032	5,751,397	0.03%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$6,250,000	4.90%	1/2/2046	5,719,370	0.03%
Kingdom of Belgium Government Bond	€6,300,000	1.45%	22/6/2037	5,240,306	0.03%
Kingdom of Belgium Government Bond	€7,815,000	1.40%	22/6/2053	5,204,983	0.03%
Kingdom of Belgium Government Bond	€7,626,000	0.40%	22/6/2040	4,911,734	0.03%
Kingdom of Belgium Government Bond	€4,685,000	2.75%	22/4/2039	4,554,788	0.02%
Kingdom of Belgium Government Bond	€5,719,000	1.70%	22/6/2050	4,245,055	0.02%
Euroclear Bank SA	€3,970,000	0.13%	7/7/2025	3,899,835	0.02%
Kingdom of Belgium Government Bond	€3,125,000	5.00%	28/3/2035	3,876,630	0.02%
KBC Group NV^	€3,000,000	0.13%	10/9/2026	2,875,254	0.02%
Kingdom of Belgium Government Bond	€2,753,000	1.00%	22/6/2026	2,771,250	0.02%
Kingdom of Belgium Government Bond	€2,500,000	2.25%	22/6/2057	2,107,636	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$2,225,000	4.70%	1/2/2036	2,097,669	0.01%
Belfius Bank SA	€2,000,000	0.38%	2/9/2025	1,946,777	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$1,874,000	3.65%	1/2/2026	1,805,063	0.01%
Kingdom of Belgium Government Bond	€2,047,570	1.90%	22/6/2038	1,791,305	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$1,770,000	5.45%	23/1/2039	1,764,907	0.01%
Anheuser-Busch InBev SA	€1,800,000	2.75%	17/3/2036	1,654,432	0.01%
Anheuser-Busch InBev SA	€1,700,000	1.13%	1/7/2027	1,639,709	0.01%
Anheuser-Busch InBev SA	€1,700,000	1.65%	28/3/2031	1,539,951	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$1,500,000	5.55%	23/1/2049	1,494,958	0.01%
BNP Paribas Fortis SA	€1,500,000	0.63%	4/10/2025	1,487,458	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$1,500,000	4.75%	23/1/2029	1,482,618	0.01%
Region Wallonne Belgium	€1,700,000	0.50%	8/4/2030	1,477,301	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$1,640,000	4.60%	15/4/2048	1,443,632	0.01%
Kingdom of Belgium Government Bond	€1,133,000	4.25%	28/3/2041	1,332,322	0.01%
Region Wallonne Belgium	€1,500,000	1.38%	6/4/2032	1,324,736	0.01%
Elia Transmission Belgium SA	€1,300,000	1.38%	14/1/2026	1,290,609	0.01%
FLUVIUS System Operator CVBA	€1,400,000	0.25%	14/6/2028	1,223,476	0.01%
Kingdom of Belgium Government Bond	€1,493,000	2.15%	22/6/2066	1,217,620	0.01%
KBC Group NV	€1,100,000	1.13%	25/1/2024	1,152,193	0.01%
Region Wallonne Belgium	€1,100,000	2.88%	14/1/2038	1,048,366	0.01%
Kingdom of Belgium Government Bond	€2,259,000	0.65%	22/6/2071	1,017,296	0.01%
Argenta Spaarbank NV	€1,100,000	1.00%	29/1/2027	1,005,601	0.01%
Euroclear Investments SA	€1,000,000	1.13%	7/12/2026	977,411	0.01%
AG Insurance SA^	€1,000,000	3.50%	30/6/2047	974,953	0.01%
Anheuser-Busch InBev SA	€1,000,000	1.15%	22/1/2027	971,860	0.01%
FLUVIUS System Operator CVBA	€1,200,000	0.63%	24/11/2031	958,774	0.01%
Argenta Spaarbank NV^	€900,000	5.38%	29/11/2027	956,872	0.01%
Argenta Spaarbank NV^	€1,000,000	1.00%	13/10/2026	943,719	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$975,000	4.00%	13/4/2028	930,621	0.01%
Ministeries Van de Vlaamse Gemeenschap	€1,100,000	0.30%	20/10/2031	898,778	0.01%
Anheuser-Busch InBev SA	€900,000	3.70%	2/4/2040	878,245	0.00%
Ministeries Van de Vlaamse Gemeenschap	€1,000,000	0.38%	15/4/2030	866,782	0.00%
KBC Group NV^	€800,000	1.50%	29/3/2026	804,081	0.00%
Anheuser-Busch InBev Worldwide, Inc.	AUD1,200,000	4.10%	6/9/2027	783,581	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$725,000	5.80%	23/1/2059	748,656	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$860,000	4.44%	6/10/2048	736,084	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$650,000	4.95%	15/1/2042	609,270	0.00%
Kingdom of Belgium Government Bond	€571,000	3.00%	22/6/2034	591,048	0.00%
Anheuser-Busch InBev SA	€600,000	2.88%	2/4/2032	590,778	0.00%
Region Wallonne Belgium	€800,000	1.05%	22/6/2040	552,236	0.00%
Belfius Bank SA	€600,000	0.13%	8/2/2028	533,670	0.00%
Elia Transmission Belgium SA	€600,000	0.88%	28/4/2030	513,895	0.00%
BNP Paribas Fortis SA	€500,000	0.50%	23/9/2024	508,226	0.00%
FLUVIUS System Operator CVBA	€500,000	2.88%	7/5/2029	506,957	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$550,000	4.38%	15/4/2038	494,476	0.00%
Belfius Bank SA	€500,000	0.00%	28/8/2026	469,253	0.00%
Anheuser-Busch InBev Finance, Inc.	\$500,000	4.90%	1/2/2046	458,271	0.00%
Anheuser-Busch InBev Finance, Inc.	CAD731,000	4.32%	15/5/2047	454,959	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$513,000	4.60%	1/6/2060	444,138	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$500,000	4.35%	1/6/2040	441,849	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KBC Group NV [^]	€500,000	0.13%	14/1/2029	429,022	0.00%
ING Belgium SA	€500,000	0.01%	20/2/2030	422,303	0.00%
Ministeries Van de Vlaamse Gemeenschap	€600,000	0.13%	15/10/2035	413,525	0.00%
Brussels Airport Co., SA	€400,000	1.00%	3/5/2024	408,342	0.00%
Kingdom of Belgium Government International Bond	\$500,000	1.00%	28/5/2030	397,552	0.00%
Ministeries Van de Vlaamse Gemeenschap	€600,000	1.00%	23/1/2051	349,895	0.00%
Ministeries Van de Vlaamse Gemeenschap	€400,000	1.50%	11/4/2044	292,402	0.00%
Lonza Finance International NV	€300,000	1.63%	21/4/2027	290,885	0.00%
Cofinimmo SA	€300,000	1.00%	24/1/2028	258,385	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$275,000	4.75%	15/4/2058	243,451	0.00%
VGP NV	€300,000	1.63%	17/1/2027	241,852	0.00%
Aliaxis Finance SA	€300,000	0.88%	8/11/2028	239,066	0.00%
Kingdom of Belgium Government Bond	€306,000	1.60%	22/6/2047	229,403	0.00%
Euroclear Bank SA	£200,000	1.25%	30/9/2024	225,951	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$250,000	4.50%	1/6/2050	220,937	0.00%
Elia Group SA [^]	€200,000	2.75%	Perpetual	208,015	0.00%
Groupe Bruxelles Lambert NV	€200,000	3.13%	6/9/2029	204,883	0.00%
Kingdom of Belgium Government International Bond	\$200,000	2.88%	18/9/2024	193,936	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$135,000	8.20%	15/1/2039	167,798	0.00%
Proximus SADP	€100,000	2.38%	4/4/2024	105,301	0.00%
Proximus SADP	€100,000	1.88%	1/10/2025	101,861	0.00%
				211,110,904	1.14%
Bermuda 0.01% (2021: 0.01%)					
Bermuda Government International Bond	\$1,950,000	3.72%	25/1/2027	1,875,987	0.01%
Bermuda Government International Bond	\$400,000	5.00%	15/7/2032	399,864	0.00%
Triton Container International Ltd.	\$300,000	1.15%	7/6/2024	277,594	0.00%
Triton Container International Ltd.	\$200,000	3.15%	15/6/2031	155,576	0.00%
				2,709,021	0.01%
Brazil 0.04% (2021: 0.03%)					
Suzano Austria GmbH	\$900,000	7.00%	16/3/2047	900,064	0.01%
Vale Overseas Ltd.	\$612,000	6.88%	21/11/2036	647,688	0.01%
Vale Overseas Ltd.	\$575,000	6.88%	10/11/2039	606,880	0.01%
Vale SA	\$600,000	5.63%	11/9/2042	569,455	0.01%
GUSAP III LP	\$600,000	4.25%	21/1/2030	556,406	0.00%
Vale Overseas Ltd.	\$600,000	3.75%	8/7/2030	525,502	0.00%
Vale Overseas Ltd.	\$425,000	8.25%	17/1/2034	504,430	0.00%
Suzano Austria GmbH	\$500,000	5.75%	14/7/2026	502,806	0.00%
Suzano Austria GmbH	\$500,000	6.00%	15/1/2029	498,740	0.00%
Braskem Netherlands Finance BV	\$552,000	4.50%	31/1/2030	468,932	0.00%
Braskem Netherlands Finance BV	\$448,000	4.50%	10/1/2028	404,012	0.00%
Suzano Austria GmbH	\$320,000	3.13%	15/1/2032	249,907	0.00%
Raizen Fuels Finance SA	\$200,000	5.30%	20/1/2027	194,524	0.00%
Suzano Austria GmbH	\$200,000	5.00%	15/1/2030	187,725	0.00%
Vale Overseas Ltd.	\$150,000	6.25%	10/8/2026	155,401	0.00%
Fibria Overseas Finance Ltd.	\$150,000	4.00%	14/1/2025	145,945	0.00%
				7,118,417	0.04%
Bulgaria 0.01% (2021: 0.02%)					
Bulgaria Government International Bond	€1,000,000	0.38%	23/9/2030	798,601	0.01%
Bulgaria Government International Bond	€400,000	3.13%	26/3/2035	373,544	0.00%
Bulgaria Government International Bond	€530,000	1.38%	23/9/2050	319,548	0.00%
				1,491,693	0.01%
Canada 3.92% (2021: 3.75%)					
Canadian Government Bond	CAD16,280,000	1.50%	1/6/2031	10,428,004	0.06%
Canadian Government Bond	CAD15,081,000	2.00%	1/12/2051	8,505,207	0.05%
Canadian Government Bond	CAD9,165,000	0.75%	1/2/2024	6,507,731	0.04%
Canadian Government Bond	CAD9,050,000	1.00%	1/9/2026	6,095,771	0.03%
Canadian Government Bond	CAD6,711,000	5.75%	1/6/2033	5,998,380	0.03%
Canadian Government Bond	CAD9,325,000	1.50%	1/12/2031	5,928,286	0.03%
Canadian Government Bond	CAD8,865,000	2.00%	1/6/2032	5,863,905	0.03%
Canadian Government Bond	CAD7,640,000	3.00%	1/11/2024	5,534,896	0.03%
Canadian Government Bond	CAD8,000,000	2.50%	1/12/2032	5,511,595	0.03%
Canadian Government Bond	CAD7,555,000	0.50%	1/9/2025	5,111,947	0.03%
Canadian Government Bond	CAD7,000,000	1.50%	1/5/2024	4,984,463	0.03%
Canadian Government Bond	CAD8,365,000	0.50%	1/12/2030	4,981,877	0.03%
Canadian Government Bond	CAD7,697,000	1.25%	1/6/2030	4,926,670	0.03%
Canadian Government Bond	CAD6,759,000	2.25%	1/3/2024	4,873,669	0.03%
Canada Housing Trust No 1	CAD6,695,000	2.90%	15/6/2024	4,845,421	0.03%
Canada Housing Trust No 1	CAD7,005,000	0.95%	15/6/2025	4,804,567	0.03%
Canadian Government Bond	CAD9,135,000	1.75%	1/12/2053	4,773,485	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Government Bond	CAD6,470,000	2.75%	1/8/2024	4,672,984	0.03%
Province of Ontario Canada	CAD7,185,000	3.45%	2/6/2045	4,645,539	0.03%
Province of Ontario Canada	CAD6,240,000	2.60%	2/6/2025	4,451,385	0.03%
Province of Ontario Canada	CAD5,760,000	3.50%	2/6/2024	4,200,914	0.02%
HSBC Bank Canada	€4,300,000	0.01%	14/9/2026	4,051,805	0.02%
Province of Ontario Canada	\$4,100,000	3.10%	19/5/2027	3,887,411	0.02%
CDP Financial, Inc.	€3,800,000	1.13%	6/4/2027	3,688,619	0.02%
Province of Quebec Canada	\$3,900,000	2.50%	20/4/2026	3,669,793	0.02%
Province of Ontario Canada	CAD4,670,000	4.65%	2/6/2041	3,591,372	0.02%
Canadian Government Bond	CAD5,285,000	1.25%	1/3/2027	3,568,334	0.02%
Province of Quebec Canada	CAD5,840,000	3.10%	1/12/2051	3,507,907	0.02%
Canadian Government Bond	CAD5,000,000	1.50%	1/4/2025	3,499,596	0.02%
Royal Bank of Canada	€3,563,000	1.75%	8/6/2029	3,425,964	0.02%
Province of Ontario Canada	CAD5,145,000	2.05%	2/6/2030	3,337,418	0.02%
Canada Housing Trust No 1	CAD4,680,000	1.80%	15/12/2024	3,304,180	0.02%
Province of Ontario Canada	CAD5,620,000	2.90%	2/12/2046	3,282,068	0.02%
Canadian Government Bond	CAD4,500,000	2.75%	1/9/2027	3,228,828	0.02%
Province of Quebec Canada	CAD4,375,000	3.75%	1/9/2024	3,203,382	0.02%
Canada Housing Trust No 1	CAD4,505,000	1.95%	15/12/2025	3,144,728	0.02%
Province of Ontario Canada	CAD5,415,000	2.90%	2/6/2049	3,128,238	0.02%
Canadian Government Bond	CAD4,390,000	2.25%	1/6/2025	3,126,982	0.02%
Province of Ontario Canada	CAD5,420,000	2.80%	2/6/2048	3,084,830	0.02%
Province of Ontario Canada	CAD3,950,000	4.60%	2/6/2039	3,013,370	0.02%
Province of Quebec Canada	CAD4,635,000	3.50%	1/12/2048	3,007,829	0.02%
Province of Ontario Canada	CAD3,895,000	4.70%	2/6/2037	3,006,197	0.02%
Province of Ontario Canada	CAD4,315,000	1.75%	8/9/2025	3,001,713	0.02%
Province of Ontario Canada	CAD4,190,000	2.90%	2/6/2028	2,952,698	0.02%
Province of Quebec Canada	CAD5,200,000	2.85%	1/12/2053	2,948,290	0.02%
Province of Ontario Canada	CAD4,425,000	3.50%	2/6/2043	2,902,779	0.02%
Province of Ontario Canada	\$2,940,000	3.05%	29/1/2024	2,883,962	0.02%
Province of Ontario Canada	CAD5,265,000	2.65%	2/12/2050	2,873,057	0.02%
Province of Quebec Canada	CAD4,430,000	1.90%	1/9/2030	2,832,821	0.02%
Canadian Government Bond	CAD4,220,000	0.25%	1/3/2026	2,797,880	0.02%
Province of Quebec Canada	CAD4,240,000	3.50%	1/12/2045	2,766,826	0.02%
Province of Ontario Canada	CAD3,300,000	5.60%	2/6/2035	2,765,747	0.02%
Canada Housing Trust No 1	CAD4,150,000	1.75%	15/6/2030	2,674,357	0.02%
Province of Ontario Canada	CAD3,815,000	2.70%	2/6/2029	2,627,430	0.02%
Province of Ontario Canada	CAD3,700,000	2.60%	2/6/2027	2,599,082	0.02%
Canada Housing Trust No 1	CAD3,665,000	2.65%	15/3/2028	2,573,060	0.02%
Province of Ontario Canada	CAD3,635,000	2.40%	2/6/2026	2,554,589	0.02%
Hydro-Quebec	CAD3,030,000	5.00%	15/2/2050	2,505,938	0.02%
Province of Quebec Canada	\$3,000,000	1.90%	21/4/2031	2,485,612	0.02%
Canadian Government Bond	CAD3,498,000	1.50%	1/9/2024	2,476,714	0.01%
Canada Housing Trust No 1	CAD3,400,000	3.55%	15/9/2032	2,467,851	0.01%
Province of Quebec Canada	CAD3,350,000	2.75%	1/9/2027	2,364,305	0.01%
Canadian Government Bond	CAD3,605,000	2.75%	1/12/2064	2,355,396	0.01%
Canadian Government Bond	CAD2,909,000	4.00%	1/6/2041	2,340,069	0.01%
Rogers Communications, Inc.	\$2,710,000	3.80%	15/3/2032	2,338,832	0.01%
Province of Quebec Canada	CAD3,475,000	2.30%	1/9/2029	2,329,347	0.01%
Canada Housing Trust No 1	CAD3,400,000	1.25%	15/6/2026	2,302,980	0.01%
Ontario Teachers' Finance Trust	€2,590,000	0.10%	19/5/2028	2,301,912	0.01%
Province of Quebec Canada	CAD2,815,000	5.00%	1/12/2041	2,263,584	0.01%
Province of Ontario Canada	CAD4,975,000	1.90%	2/12/2051	2,251,301	0.01%
Province of Ontario Canada	CAD3,285,000	3.75%	2/12/2053	2,235,813	0.01%
Province of Ontario Canada	CAD3,480,000	2.15%	2/6/2031	2,230,409	0.01%
Province of Quebec Canada	CAD3,120,000	2.75%	1/9/2025	2,229,484	0.01%
Province of Alberta Canada	CAD3,710,000	3.10%	1/6/2050	2,227,217	0.01%
Province of Alberta Canada	€2,200,000	0.63%	18/4/2025	2,210,662	0.01%
Province of British Columbia Canada	CAD3,335,000	2.20%	18/6/2030	2,189,058	0.01%
Province of Alberta Canada	CAD3,345,000	2.05%	1/6/2030	2,169,958	0.01%
Province of Quebec Canada	CAD2,960,000	4.25%	1/12/2043	2,166,875	0.01%
Canada Government International Bond	\$2,400,000	0.75%	19/5/2026	2,135,027	0.01%
Canadian Government Bond	CAD3,150,000	2.75%	1/12/2048	2,111,762	0.01%
Ontario Teachers' Finance Trust	€1,960,000	1.13%	15/5/2026	2,108,438	0.01%
Province of Quebec Canada	CAD2,980,000	2.75%	1/9/2028	2,080,487	0.01%
Province of Ontario Canada	€2,000,000	0.38%	14/6/2024	2,045,175	0.01%
Province of Ontario Canada	€2,500,000	0.01%	25/11/2030	2,041,525	0.01%
Canada Housing Trust No 1	CAD2,855,000	2.55%	15/3/2025	2,039,958	0.01%
Ontario Teachers' Cadillac Fairview Properties Trust	\$2,255,000	4.13%	1/2/2029	2,031,638	0.01%
Export Development Canada	€2,000,000	0.00%	27/1/2025	1,997,393	0.01%
Province of Ontario Canada	CAD3,190,000	1.35%	2/12/2030	1,937,892	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank	€1,900,000	2.55%	3/8/2027	1,892,839	0.01%
Province of Alberta Canada	CAD2,675,000	2.55%	1/6/2027	1,875,417	0.01%
Canada Housing Trust No 1	CAD2,800,000	1.10%	15/12/2026	1,866,059	0.01%
Royal Bank of Canada	\$1,950,000	2.25%	1/11/2024	1,859,466	0.01%
Toronto-Dominion Bank	€2,000,000	0.50%	18/1/2027	1,854,687	0.01%
Hydro-Quebec	CAD2,260,000	5.00%	15/2/2045	1,825,799	0.01%
Hydro-Quebec	CAD2,570,000	4.00%	15/2/2055	1,823,341	0.01%
Canada Housing Trust No 1	CAD2,605,000	2.65%	15/12/2028	1,817,588	0.01%
Toronto-Dominion Bank	\$2,050,000	0.75%	6/1/2026	1,813,782	0.01%
Province of Ontario Canada	CAD2,830,000	1.55%	1/11/2029	1,796,032	0.01%
Ontario Teachers' Finance Trust	€1,800,000	0.50%	6/5/2025	1,793,158	0.01%
Canadian Government Bond	CAD2,296,000	3.50%	1/12/2045	1,746,432	0.01%
Toronto-Dominion Bank	\$1,875,000	1.25%	13/12/2024	1,744,537	0.01%
Bank of Nova Scotia	\$1,975,000	1.19%	13/10/2026	1,728,748	0.01%
Province of Quebec Canada	CAD1,990,000	6.25%	1/6/2032	1,719,048	0.01%
Province of Quebec Canada	CAD2,440,000	2.50%	1/9/2026	1,718,215	0.01%
Bank of Montreal	\$1,755,000	3.75%	25/7/2025	1,705,905	0.01%
Province of British Columbia Canada	CAD2,760,000	1.55%	18/6/2031	1,684,435	0.01%
Province of Ontario Canada	CAD1,990,000	5.85%	8/3/2033	1,677,428	0.01%
Bank of Nova Scotia^	CAD2,425,000	3.93%	3/5/2032	1,671,500	0.01%
Province of British Columbia Canada	\$1,795,000	2.25%	2/6/2026	1,670,872	0.01%
Canada Housing Trust No 1	CAD2,675,000	1.60%	15/12/2031	1,656,649	0.01%
Royal Bank of Canada	\$1,800,000	1.15%	10/6/2025	1,649,338	0.01%
Province of Ontario Canada	€2,000,000	0.25%	9/6/2031	1,633,767	0.01%
Federation des Caisses Desjardins du Quebec	\$1,700,000	4.55%	23/8/2027	1,631,245	0.01%
Canadian Government Bond	CAD2,306,000	1.25%	1/3/2025	1,608,961	0.01%
Province of Alberta Canada	CAD2,250,000	2.90%	1/12/2028	1,577,218	0.01%
Province of Ontario Canada	CAD2,955,000	2.55%	2/12/2052	1,564,920	0.01%
Province of Alberta Canada	\$1,700,000	2.05%	17/8/2026	1,561,019	0.01%
Province of Quebec Canada	CAD1,950,000	5.00%	1/12/2038	1,556,725	0.01%
Toronto-Dominion Bank	\$1,600,000	3.77%	6/6/2025	1,552,798	0.01%
Nutrien Ltd.	\$1,800,000	4.13%	15/3/2035	1,552,198	0.01%
Province of Ontario Canada	€1,490,000	0.25%	15/12/2026	1,512,486	0.01%
Province of British Columbia Canada	CAD2,580,000	2.95%	18/6/2050	1,510,758	0.01%
Province of Alberta Canada	CAD2,400,000	3.30%	1/12/2046	1,506,903	0.01%
Ontario Teachers' Finance Trust	\$1,600,000	3.00%	13/4/2027	1,501,659	0.01%
Toronto-Dominion Bank	\$1,570,000	4.46%	8/6/2032	1,492,477	0.01%
Province of New Brunswick Canada	CAD2,155,000	2.35%	14/8/2027	1,491,334	0.01%
Toronto-Dominion Bank	\$1,500,000	4.29%	13/9/2024	1,481,651	0.01%
Province of Quebec Canada	€1,800,000	0.25%	5/5/2031	1,480,896	0.01%
Canadian Government Bond	CAD2,135,000	1.50%	1/6/2026	1,472,834	0.01%
Province of Quebec Canada	CAD2,425,000	1.50%	1/9/2031	1,465,610	0.01%
Federation des Caisses Desjardins du Quebec	\$1,500,000	4.40%	23/8/2025	1,462,472	0.01%
Toronto-Dominion Bank	\$1,500,000	4.11%	8/6/2027	1,448,531	0.01%
Toronto-Dominion Bank	\$1,460,000	4.69%	15/9/2027	1,443,340	0.01%
Bank of Nova Scotia	€1,550,000	0.01%	14/1/2027	1,440,806	0.01%
PSP Capital, Inc.	\$1,500,000	3.50%	29/6/2027	1,437,653	0.01%
Canadian Natural Resources Ltd.	\$1,700,000	2.95%	15/7/2030	1,433,600	0.01%
Province of Quebec Canada	€1,400,000	0.88%	15/1/2025	1,422,453	0.01%
Province of Ontario Canada	CAD2,080,000	1.85%	1/2/2027	1,421,251	0.01%
Manulife Financial Corp.^	\$1,555,000	4.06%	24/2/2032	1,416,818	0.01%
Canada Housing Trust No 1	CAD2,090,000	2.10%	15/9/2029	1,398,876	0.01%
Export Development Canada	\$1,425,000	3.38%	26/8/2025	1,388,356	0.01%
Canada Housing Trust No 1	CAD2,000,000	1.90%	15/9/2026	1,380,217	0.01%
CDP Financial, Inc.	\$1,505,000	0.88%	10/6/2025	1,377,909	0.01%
PSP Capital, Inc.	CAD2,100,000	2.05%	15/1/2030	1,365,821	0.01%
Canada Housing Trust No 1	CAD2,100,000	2.15%	15/12/2031	1,364,700	0.01%
Hydro-Quebec	CAD1,510,000	6.50%	15/2/2035	1,355,160	0.01%
Bank of Nova Scotia	\$1,415,000	0.70%	15/4/2024	1,336,727	0.01%
Canada Housing Trust No 1	CAD1,910,000	2.35%	15/6/2027	1,335,451	0.01%
Toronto-Dominion Bank	CAD1,855,000	4.21%	1/6/2027	1,330,425	0.01%
Bank of Nova Scotia	\$1,425,000	0.65%	31/7/2024	1,328,359	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD1,850,000	3.35%	12/3/2025	1,319,078	0.01%
Toyota Credit Canada, Inc.	CAD2,000,000	1.18%	23/2/2026	1,314,800	0.01%
Province of Ontario Canada	AUD2,000,000	3.10%	26/8/2025	1,311,217	0.01%
Hydro-Quebec	CAD1,475,000	6.00%	15/2/2040	1,307,947	0.01%
Federation des Caisses Desjardins du Quebec	€1,300,000	0.01%	24/9/2025	1,265,891	0.01%
Canadian Government Bond	CAD1,430,000	5.00%	1/6/2037	1,254,616	0.01%
CPPIB Capital, Inc.	€1,200,000	1.25%	7/12/2027	1,237,455	0.01%
Canada Housing Trust No 1	CAD1,800,000	1.55%	15/12/2026	1,222,048	0.01%
Province of Ontario Canada	CAD1,855,000	1.05%	8/9/2027	1,209,738	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nissan Canada, Inc.	CAD1,725,000	1.63%	18/3/2024	1,202,604	0.01%
Province of British Columbia Canada	CAD1,675,000	2.85%	18/6/2025	1,202,036	0.01%
Province of British Columbia Canada	CAD1,700,000	2.55%	18/6/2027	1,191,919	0.01%
Province of Ontario Canada	CAD1,850,000	2.25%	2/12/2031	1,185,626	0.01%
Toronto-Dominion Bank	€1,150,000	3.63%	13/12/2029	1,178,550	0.01%
Province of Quebec Canada	£1,000,000	1.50%	15/12/2023	1,176,647	0.01%
Province of British Columbia Canada	CAD1,590,000	4.30%	18/6/2042	1,173,825	0.01%
CPPIB Capital, Inc.	\$1,485,000	1.25%	28/1/2031	1,164,355	0.01%
Export Development Canada	€1,200,000	0.50%	25/2/2027	1,151,807	0.01%
Toronto-Dominion Bank	€1,200,000	0.86%	24/3/2027	1,150,900	0.01%
Canada Housing Trust No 1	CAD1,785,000	1.90%	15/3/2031	1,148,502	0.01%
Hydro-Quebec	CAD2,560,000	2.10%	15/2/2060	1,145,582	0.01%
Canadian Government Bond	CAD1,625,000	2.25%	1/6/2029	1,130,653	0.01%
Royal Bank of Canada	\$1,187,000	3.63%	4/5/2027	1,130,181	0.01%
Canadian Imperial Bank of Commerce	CAD1,530,000	4.95%	29/6/2027	1,129,226	0.01%
Province of Quebec Canada	£1,000,000	0.75%	13/12/2024	1,122,700	0.01%
Province of Quebec Canada	CAD1,345,000	6.00%	1/10/2029	1,114,279	0.01%
Province of Alberta Canada	CAD1,868,000	3.05%	1/12/2048	1,113,833	0.01%
Toronto-Dominion Bank	£1,000,000	2.88%	5/4/2027	1,092,044	0.01%
Province of British Columbia Canada	CAD1,895,000	2.80%	18/6/2048	1,082,804	0.01%
Bank of Montreal	\$1,150,000	1.85%	1/5/2025	1,074,181	0.01%
Province of Quebec Canada	CAD1,250,000	5.75%	1/12/2036	1,068,898	0.01%
Canada Housing Trust No 1	CAD1,725,000	1.40%	15/3/2031	1,065,276	0.01%
Province of Ontario Canada	CAD1,465,000	2.65%	5/2/2025	1,049,438	0.01%
Rogers Communications, Inc.	\$1,285,000	4.50%	15/3/2042	1,043,750	0.01%
Bank of Nova Scotia	\$1,125,000	2.70%	3/8/2026	1,041,854	0.01%
Province of Ontario Canada	CAD1,440,000	2.30%	8/9/2024	1,029,159	0.01%
Royal Bank of Canada	\$1,100,000	0.65%	29/7/2024	1,027,425	0.01%
Toronto-Dominion Bank	CAD1,475,000	2.67%	9/9/2025	1,025,163	0.01%
Province of Ontario Canada	CAD1,200,000	6.20%	2/6/2031	1,024,135	0.01%
Bank of Nova Scotia	€1,200,000	0.25%	1/11/2028	1,021,445	0.01%
Province of Alberta Canada	\$1,105,000	1.00%	20/5/2025	1,017,161	0.01%
Province of British Columbia Canada	CAD1,810,000	2.75%	18/6/2052	1,010,279	0.01%
Toronto-Dominion Bank	€980,000	0.00%	9/2/2024	1,009,071	0.01%
Canadian Pacific Railway Co.	\$1,475,000	3.10%	2/12/2051	1,005,206	0.01%
Bank of Nova Scotia	€1,000,000	0.50%	22/1/2025	1,004,520	0.01%
Province of British Columbia Canada	CAD1,605,000	3.20%	18/6/2044	1,003,799	0.01%
Canadian Government Bond	CAD1,500,000	1.00%	1/6/2027	1,002,757	0.01%
OMERS Finance Trust	€1,000,000	0.45%	13/5/2025	995,536	0.01%
CPPIB Capital, Inc.	CAD1,410,000	3.00%	15/6/2028	995,240	0.01%
Royal Bank of Canada	€1,000,000	0.63%	10/9/2025	991,638	0.01%
Bank of Montreal	€1,000,000	1.00%	5/4/2026	987,594	0.01%
Rogers Communications, Inc.	\$1,265,000	4.55%	15/3/2052	986,737	0.01%
Bank of Nova Scotia^	CAD1,390,000	2.84%	3/7/2029	983,093	0.01%
BCI QuadReal Realty	CAD1,415,000	1.68%	3/3/2025	974,541	0.01%
Toronto-Dominion Bank	\$1,000,000	3.82%	25/7/2025	972,864	0.01%
CPPIB Capital, Inc.	\$1,025,000	3.25%	15/6/2027	971,419	0.01%
Toronto-Dominion Bank	€1,000,000	3.13%	3/8/2032	970,107	0.01%
Province of Manitoba Canada	CAD1,380,000	2.60%	2/6/2027	968,196	0.01%
Hydro-Quebec	\$925,000	8.05%	7/7/2024	966,506	0.01%
Royal Bank of Canada	\$1,050,000	2.60%	24/3/2027	962,403	0.01%
Cenovus Energy, Inc.	\$1,000,000	4.25%	15/4/2027	958,128	0.01%
Export Development Canada	\$1,000,000	3.00%	25/5/2027	952,032	0.01%
Province of Quebec Canada	\$1,000,000	2.75%	12/4/2027	937,342	0.01%
AltaGas Ltd.	CAD1,330,000	3.98%	4/10/2027	931,858	0.01%
Canadian Government Bond	CAD1,125,000	9.00%	1/6/2025	928,782	0.01%
Rogers Communications, Inc.	\$1,000,000	3.20%	15/3/2027	925,123	0.01%
Province of Alberta Canada	\$1,156,000	1.30%	22/7/2030	924,762	0.01%
Canada Housing Trust No 1	CAD1,250,000	3.60%	15/12/2027	918,981	0.01%
Toronto-Dominion Bank	€1,000,000	0.10%	19/7/2027	918,840	0.01%
Allied Properties	CAD1,400,000	1.73%	12/2/2026	916,004	0.01%
Canada Housing Trust No 1	CAD1,355,000	2.45%	15/12/2031	903,211	0.01%
Bank of Nova Scotia	\$1,000,000	2.17%	9/3/2027	900,730	0.01%
Royal Bank of Canada	CAD1,315,000	2.33%	28/1/2027	877,912	0.01%
Province of Manitoba Canada	CAD1,150,000	4.65%	5/3/2040	872,116	0.01%
Toronto-Dominion Bank	CAD1,315,000	1.13%	9/12/2025	870,003	0.01%
OPB Finance Trust	CAD1,230,000	2.98%	25/1/2027	864,550	0.01%
Province of Alberta Canada	CAD1,190,000	3.10%	1/6/2024	863,415	0.01%
OMERS Finance Trust	CAD1,285,000	1.55%	21/4/2027	859,921	0.01%
Federation des Caisses Desjardins du Quebec^	CAD1,315,000	1.99%	28/5/2031	859,527	0.01%
Suncor Energy, Inc.	\$815,000	6.80%	15/5/2038	855,418	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fortis, Inc.	\$917,000	3.06%	4/10/2026	851,803	0.01%
Province of Quebec Canada	€1,000,000	0.00%	15/10/2029	850,783	0.01%
Royal Bank of Canada	CAD1,200,000	3.37%	29/9/2025	848,806	0.01%
CPPIB Capital, Inc.	£750,000	0.88%	17/12/2024	841,694	0.01%
Air Canada 2017-1 Class AA Pass Through Trust	\$994,000	3.30%	15/1/2030	840,810	0.01%
Intact Financial Corp.	\$850,000	5.46%	22/9/2032	840,562	0.01%
Province of Quebec Canada	€1,025,000	0.00%	29/10/2030	840,368	0.01%
Canadian Imperial Bank of Commerce	CAD1,250,000	2.25%	7/1/2027	831,857	0.01%
Bank of Montreal	\$880,000	0.63%	9/7/2024	822,261	0.01%
Toronto-Dominion Bank	€800,000	0.38%	25/4/2024	821,650	0.01%
Province of British Columbia Canada	CAD1,000,000	5.70%	18/6/2029	814,788	0.01%
Province of Manitoba Canada	CAD1,150,000	3.25%	5/9/2029	814,606	0.01%
Canadian Imperial Bank of Commerce	\$905,000	0.95%	23/10/2025	812,580	0.01%
CPPIB Capital, Inc.	\$875,000	2.75%	2/11/2027	808,406	0.01%
Province of Ontario Canada	CAD950,000	7.60%	2/6/2027	807,687	0.01%
TransCanada PipeLines Ltd.	\$900,000	4.75%	15/5/2038	802,198	0.01%
Canada Government International Bond	\$830,000	2.88%	28/4/2025	801,955	0.01%
Manulife Bank of Canada	CAD1,215,000	1.34%	26/2/2026	801,138	0.01%
Province of Alberta Canada	\$810,000	2.95%	23/1/2024	794,033	0.01%
Canada Housing Trust No 1	CAD1,310,000	1.10%	15/3/2031	788,653	0.01%
Bank of Montreal	CAD1,075,000	2.85%	6/3/2024	772,186	0.01%
Royal Bank of Canada	\$800,000	2.55%	16/7/2024	772,009	0.01%
Province of Newfoundland & Labrador Canada	CAD1,075,000	3.00%	2/6/2026	768,571	0.01%
Province of Quebec Canada	CAD1,000,000	4.40%	1/12/2055	767,784	0.01%
Toronto-Dominion Bank	CAD1,079,000	2.50%	2/12/2024	758,957	0.01%
Canadian Imperial Bank of Commerce [^]	CAD1,155,000	1.96%	21/4/2031	757,276	0.01%
Canadian Natural Resources Ltd.	\$860,000	4.95%	1/6/2047	752,731	0.01%
Province of New Brunswick Canada	CAD1,060,000	3.10%	14/8/2028	751,728	0.01%
Province of Manitoba Canada	CAD1,245,000	3.20%	5/3/2050	749,726	0.01%
TransCanada PipeLines Ltd.	\$755,000	5.85%	15/3/2036	745,331	0.01%
Federation des Caisses Desjardins du Quebec	CAD1,030,000	4.41%	19/5/2027	743,061	0.01%
Royal Bank of Canada	CAD1,050,000	2.61%	1/11/2024	741,730	0.01%
Province of Quebec Canada	CAD1,155,000	2.10%	27/5/2031	741,250	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD1,055,000	3.20%	24/4/2026	741,136	0.01%
Province of Alberta Canada	CAD1,000,000	4.15%	1/6/2033	739,032	0.01%
Province of Alberta Canada	CAD1,040,000	2.35%	1/6/2025	737,562	0.01%
Province of Manitoba Canada	CAD1,030,000	2.45%	2/6/2025	732,019	0.01%
Canadian Natural Resources Ltd.	CAD1,000,000	3.55%	3/6/2024	725,617	0.01%
Inter Pipeline Ltd.	CAD1,020,000	4.23%	1/6/2027	720,385	0.01%
CDP Financial, Inc.	\$800,000	1.75%	1/2/2027	716,748	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD1,125,000	3.00%	17/3/2031	716,102	0.01%
Canadian Imperial Bank of Commerce	\$800,000	1.85%	19/1/2027	713,377	0.01%
Province of Alberta Canada	CAD1,160,000	1.65%	1/6/2031	713,357	0.01%
Bank of Nova Scotia	CAD1,000,000	2.29%	28/6/2024	710,227	0.01%
Municipal Finance Authority of British Columbia	CAD1,000,000	2.50%	19/4/2026	704,561	0.01%
Province of Alberta Canada	CAD1,010,000	2.90%	20/9/2029	701,669	0.01%
Bank of Montreal	CAD1,060,000	1.55%	28/5/2026	700,745	0.01%
Province of Saskatchewan Canada	CAD985,000	2.55%	2/6/2026	695,245	0.01%
Bank of Nova Scotia	CAD1,100,000	1.40%	1/11/2027	692,068	0.01%
Canadian National Railway Co.	\$1,100,000	2.45%	1/5/2050	690,815	0.01%
Cameco Corp.	CAD1,030,000	2.95%	21/10/2027	687,663	0.01%
Enbridge, Inc.	\$825,000	4.50%	10/6/2044	684,273	0.01%
Royal Bank of Canada	CAD965,000	2.35%	2/7/2024	684,010	0.01%
Toronto-Dominion Bank	CAD1,025,000	2.26%	7/1/2027	683,160	0.01%
Ontario Teachers' Cadillac Fairview Properties Trust	\$745,000	3.88%	20/3/2027	681,848	0.01%
Province of Manitoba Canada	\$800,000	1.50%	25/10/2028	678,960	0.01%
OMERS Finance Trust	\$750,000	3.50%	19/4/2032	678,766	0.01%
Canadian Natural Resources Ltd.	\$695,000	3.90%	1/2/2025	676,007	0.01%
Province of Manitoba Canada	CAD955,000	3.00%	2/6/2028	675,779	0.01%
Alimentation Couche-Tard, Inc.	\$850,000	4.50%	26/7/2047	670,123	0.01%
Canadian Pacific Railway Co.	\$800,000	2.45%	2/12/2031	665,876	0.01%
Royal Bank of Canada	CAD965,000	1.94%	1/5/2025	664,871	0.01%
Ontario Teachers' Finance Trust	\$700,000	1.63%	12/9/2024	664,130	0.01%
Toronto-Dominion Bank	CAD960,000	1.94%	13/3/2025	663,833	0.01%
Canadian Western Bank	CAD1,000,000	1.93%	16/4/2026	663,806	0.01%
Province of British Columbia Canada	CAD830,000	4.95%	18/6/2040	661,877	0.01%
Energir, Inc.	CAD980,000	2.10%	16/4/2027	658,244	0.01%
Royal Bank of Canada [^]	CAD985,000	2.94%	3/5/2032	652,565	0.01%
Canada Housing Trust No 1	CAD940,000	2.35%	15/3/2028	650,185	0.01%
Province of Alberta Canada	CAD900,000	3.90%	1/12/2033	648,918	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Quebec Canada	\$686,000	1.50%	11/2/2025	644,279	0.01%
Brookfield Finance, Inc.	\$700,000	3.90%	25/1/2028	643,717	0.01%
Province of Saskatchewan Canada	CAD1,070,000	3.10%	2/6/2050	639,866	0.01%
National Bank of Canada	CAD950,000	2.24%	4/11/2026	634,657	0.01%
Bank of Nova Scotia^	CAD870,000	3.89%	18/1/2029	630,581	0.01%
Province of Saskatchewan Canada	CAD1,010,000	3.30%	2/6/2048	629,628	0.01%
OMERS Finance Trust	\$700,000	1.10%	26/3/2026	625,733	0.01%
Canadian Imperial Bank of Commerce	CAD905,000	2.00%	17/4/2025	624,519	0.00%
York University	CAD700,000	6.48%	7/3/2042	621,781	0.00%
Bank of Montreal	CAD870,000	2.70%	11/9/2024	619,042	0.00%
407 International, Inc.	CAD905,000	3.14%	6/3/2030	597,768	0.00%
Ontario Teachers' Finance Trust	\$700,000	0.88%	21/9/2026	610,009	0.00%
Canadian Pacific Railway Co.	\$600,000	6.13%	15/9/2115	603,554	0.00%
Bank of Montreal	CAD870,000	3.19%	1/3/2028	600,343	0.00%
Province of Alberta Canada	CAD920,000	3.45%	1/12/2043	598,192	0.00%
Province of Alberta Canada	CAD1,030,000	2.95%	1/6/2052	597,768	0.00%
Canadian Natural Resources Ltd.	\$600,000	6.50%	15/2/2037	597,721	0.00%
Toronto-Dominion Bank	\$750,000	2.00%	10/9/2031	590,409	0.00%
Province of Ontario Canada	CAD700,000	6.50%	8/3/2029	590,354	0.00%
Ontario Electricity Financial Corp.	CAD703,000	8.25%	22/6/2026	589,377	0.00%
Toronto-Dominion Bank	CAD820,000	2.85%	8/3/2024	588,984	0.00%
Province of Quebec Canada	\$575,000	7.13%	9/2/2024	588,101	0.00%
Calgary Airport Authority	CAD975,000	3.45%	7/10/2041	587,450	0.00%
Province of Nova Scotia Canada	CAD910,000	2.00%	1/9/2030	584,394	0.00%
Province of Manitoba Canada	CAD845,000	2.75%	2/6/2029	582,733	0.00%
Bank of Montreal^	\$660,000	3.80%	15/12/2032	581,517	0.00%
Granite Holdings LP	CAD990,000	2.38%	18/12/2030	580,111	0.00%
Toronto-Dominion Bank^	CAD825,000	3.11%	22/4/2030	576,806	0.00%
Province of Alberta Canada	CAD825,000	2.20%	1/6/2026	575,969	0.00%
Canadian Pacific Railway Co.	\$597,000	2.90%	1/2/2025	571,366	0.00%
Sun Life Financial, Inc.^	CAD860,000	2.58%	10/5/2032	569,372	0.00%
Province of Saskatchewan Canada	CAD1,005,000	2.75%	2/12/2046	567,768	0.00%
Province of Alberta Canada	CAD785,000	3.50%	1/6/2031	558,921	0.00%
Rogers Communications, Inc.	CAD790,000	3.10%	15/4/2025	557,163	0.00%
Province of British Columbia Canada	CAD790,000	2.30%	18/6/2026	553,371	0.00%
Province of Saskatchewan Canada	CAD780,000	3.05%	2/12/2028	550,862	0.00%
Northern Courier Pipeline LP	CAD861,852	3.37%	30/6/2042	549,978	0.00%
Bank of Nova Scotia	\$600,000	1.30%	11/6/2025	549,807	0.00%
Royal Bank of Canada^	CAD805,000	2.09%	30/6/2030	546,712	0.00%
Daimler Trucks Finance Canada, Inc.	CAD745,000	5.18%	19/9/2025	546,156	0.00%
CI Financial Corp.	CAD785,000	3.76%	26/5/2025	546,128	0.00%
Rogers Communications, Inc.	CAD750,000	4.00%	13/3/2024	545,069	0.00%
Canadian Pacific Railway Co.	\$725,000	3.00%	2/12/2041	544,806	0.00%
Bank of Montreal	CAD775,000	3.65%	1/4/2027	543,919	0.00%
Brookfield Finance, Inc.	\$600,000	4.35%	15/4/2030	543,915	0.00%
TELUS Corp.	CAD740,000	5.25%	15/11/2032	543,413	0.00%
CDP Financial, Inc.	\$550,000	3.15%	24/7/2024	536,215	0.00%
IGM Financial, Inc.	CAD775,000	3.44%	26/1/2027	536,066	0.00%
Province of Manitoba Canada	CAD855,000	3.40%	5/9/2048	535,671	0.00%
TransCanada PipeLines Ltd.	\$610,000	4.88%	15/5/2048	533,999	0.00%
Bank of Nova Scotia	CAD765,000	2.16%	3/2/2025	532,363	0.00%
H&R	CAD785,000	2.91%	2/6/2026	529,059	0.00%
Canadian Imperial Bank of Commerce	\$600,000	1.15%	8/7/2026	527,779	0.00%
Province of Newfoundland & Labrador Canada	CAD755,000	2.85%	2/6/2028	527,315	0.00%
Bank of Nova Scotia	CAD765,000	3.10%	2/2/2028	526,313	0.00%
Royal Bank of Canada^	CAD752,000	2.88%	23/12/2029	526,247	0.00%
Brookfield Corp.	\$538,000	4.00%	15/1/2025	525,541	0.00%
Canadian Imperial Bank of Commerce	CAD735,000	3.30%	26/5/2025	525,082	0.00%
Royal Bank of Canada	\$600,000	1.05%	14/9/2026	524,167	0.00%
Canadian National Railway Co.	CAD820,000	3.95%	22/9/2045	519,830	0.00%
Canadian Natural Resources Ltd.	\$500,000	6.75%	1/2/2039	517,511	0.00%
Enbridge, Inc.	CAD755,000	3.20%	8/6/2027	517,271	0.00%
City of Montreal Canada	CAD725,000	3.00%	1/9/2027	512,792	0.00%
South Coast British Columbia Transportation Authority	CAD820,000	1.60%	3/7/2030	510,631	0.00%
University of Toronto	CAD750,000	4.25%	7/12/2051	508,130	0.00%
Hydro-Quebec	CAD600,000	6.00%	15/8/2031	505,986	0.00%
TransCanada PipeLines Ltd.	\$550,000	4.63%	1/3/2034	502,313	0.00%
Brookfield Renewable Partners ULC	CAD755,000	3.38%	15/1/2030	501,980	0.00%
Province of Manitoba Canada	CAD740,000	3.80%	5/9/2053	497,469	0.00%
Province of Saskatchewan Canada	CAD700,000	2.65%	2/6/2027	492,333	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TransCanada PipeLines Ltd.	CAD755,000	3.00%	18/9/2029	491,106	0.00%
Hydro One, Inc.	CAD700,000	2.77%	24/2/2026	490,128	0.00%
Greater Toronto Airports Authority	CAD875,000	2.75%	17/10/2039	489,888	0.00%
TransCanada PipeLines Ltd.	CAD695,000	3.80%	5/4/2027	489,512	0.00%
National Bank of Canada	CAD680,000	2.98%	4/3/2024	489,130	0.00%
Province of Newfoundland & Labrador Canada	CAD820,000	3.30%	17/10/2046	488,127	0.00%
PSP Capital, Inc.	CAD680,000	3.00%	5/11/2025	487,610	0.00%
Toronto-Dominion Bank	CAD765,000	1.89%	8/3/2028	487,352	0.00%
Province of Ontario Canada	\$600,000	1.80%	14/10/2031	486,786	0.00%
Bank of Montreal	CAD695,000	2.37%	3/2/2025	485,736	0.00%
Bank of Montreal	\$500,000	3.70%	7/6/2025	485,221	0.00%
TransCanada Pipelines Ltd.	\$475,000	6.20%	15/10/2037	484,921	0.00%
Toronto-Dominion Bank	\$500,000	2.35%	8/3/2024	484,885	0.00%
OMERS Finance Trust	\$500,000	2.50%	2/5/2024	484,372	0.00%
Royal Bank of Canada	\$500,000	3.38%	14/4/2025	484,129	0.00%
Brookfield Infrastructure Finance ULC	CAD735,000	3.41%	9/10/2029	483,775	0.00%
OMERS Realty Corp.	CAD700,000	3.24%	4/10/2027	483,350	0.00%
Royal Bank of Canada	\$500,000	3.40%	9/6/2025	482,031	0.00%
Bank of Nova Scotia	\$500,000	3.45%	11/4/2025	481,838	0.00%
Cenovus Energy, Inc.	\$525,000	5.25%	15/6/2037	480,838	0.00%
Bank of Nova Scotia	\$500,000	3.19%	3/6/2025	480,748	0.00%
Dollarama, Inc.	CAD720,000	1.87%	8/7/2026	480,124	0.00%
Thomson Reuters Corp.	CAD690,000	2.24%	14/5/2025	479,169	0.00%
Canadian Imperial Bank of Commerce	\$495,000	3.30%	7/4/2025	475,054	0.00%
Province of Newfoundland & Labrador Canada	CAD925,000	2.65%	17/10/2050	475,044	0.00%
Toronto-Dominion Bank	\$500,000	0.55%	4/3/2024	474,864	0.00%
Province of Alberta Canada	\$500,000	1.88%	13/11/2024	474,823	0.00%
Province of Saskatchewan Canada	CAD685,000	3.90%	2/6/2045	473,505	0.00%
Province of Nova Scotia Canada	CAD615,000	4.70%	1/6/2041	470,820	0.00%
Canadian Imperial Bank of Commerce	\$500,000	3.45%	7/4/2027	470,021	0.00%
Fairfax Financial Holdings Ltd.	\$500,000	5.63%	16/8/2032	469,535	0.00%
CPPIB Capital, Inc.	€500,000	0.25%	6/4/2027	468,764	0.00%
Bank of Montreal	\$500,000	1.50%	10/1/2025	466,546	0.00%
Canadian National Railway Co.	\$500,000	3.85%	5/8/2032	464,571	0.00%
Canadian Imperial Bank of Commerce^	CAD655,000	2.95%	19/6/2029	464,323	0.00%
National Bank of Canada	\$500,000	2.90%	6/4/2027	463,745	0.00%
Canada Government International Bond	\$490,000	1.63%	22/1/2025	463,339	0.00%
TransCanada PipeLines Ltd.	\$500,000	1.00%	12/10/2024	463,149	0.00%
Bank of Montreal	CAD655,000	2.28%	29/7/2024	463,119	0.00%
Canadian Imperial Bank of Commerce	CAD700,000	1.70%	15/7/2026	462,691	0.00%
Toronto-Dominion Bank^	\$500,000	3.63%	15/9/2031	460,408	0.00%
Brookfield Infrastructure Finance ULC	CAD655,000	4.19%	11/9/2028	459,256	0.00%
Ontario Teachers' Finance Trust	€800,000	0.95%	24/11/2051	456,794	0.00%
Royal Bank of Canada	\$500,000	3.88%	4/5/2032	456,078	0.00%
Province of Manitoba Canada	CAD800,000	2.85%	5/9/2046	455,467	0.00%
Enbridge Gas, Inc.	CAD650,000	2.81%	1/6/2026	452,578	0.00%
Canadian Imperial Bank of Commerce	\$485,000	1.00%	18/10/2024	452,131	0.00%
Cenovus Energy, Inc.	\$500,000	5.40%	15/6/2047	451,687	0.00%
Canadian Imperial Bank of Commerce	CAD620,000	3.29%	15/1/2024	448,626	0.00%
Rogers Communications, Inc.	CAD675,000	5.25%	15/4/2052	448,312	0.00%
Province of Nova Scotia Canada	CAD700,000	1.10%	1/6/2028	447,722	0.00%
Manulife Financial Corp.	\$500,000	3.70%	16/3/2032	444,277	0.00%
Bank of Nova Scotia	\$471,000	2.20%	3/2/2025	443,659	0.00%
Municipal Finance Authority of British Columbia	CAD620,000	2.15%	3/6/2024	443,549	0.00%
Hyundai Capital Canada, Inc.	CAD675,000	2.01%	12/5/2026	442,542	0.00%
Bank of Montreal^	CAD650,000	2.08%	17/6/2030	441,895	0.00%
Bank of Montreal^	\$500,000	0.95%	22/1/2027	441,745	0.00%
CGI, Inc.	\$500,000	1.45%	14/9/2026	441,487	0.00%
Loblaws Cos Ltd.	CAD605,000	4.49%	11/12/2028	440,896	0.00%
AltaLink LP	CAD600,000	4.87%	15/11/2040	438,756	0.00%
Province of Nova Scotia Canada	CAD500,000	6.60%	1/12/2031	438,580	0.00%
Bank of Montreal	\$500,000	1.25%	15/9/2026	438,123	0.00%
Enbridge, Inc.	\$500,000	1.60%	4/10/2026	438,019	0.00%
HSBC Bank Canada	CAD655,000	1.78%	20/5/2026	437,916	0.00%
Bruce Power LP	CAD630,000	4.00%	21/6/2030	434,150	0.00%
Inter Pipeline Ltd.	CAD675,000	3.98%	25/11/2031	433,308	0.00%
Canadian Imperial Bank of Commerce	\$490,000	3.60%	7/4/2032	432,174	0.00%
Antares Holdings LP	\$500,000	3.95%	15/7/2026	429,385	0.00%
407 International, Inc.	CAD600,000	4.68%	7/10/2053	427,400	0.00%
OMERS Realty Corp.	CAD600,000	3.33%	5/6/2025	427,329	0.00%
Toronto-Dominion Bank^	CAD635,000	3.06%	26/1/2032	426,683	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TransCanada PipeLines Ltd.	CAD575,000	5.33%	12/5/2032	422,802	0.00%
TransCanada PipeLines Ltd.	\$420,000	6.10%	1/6/2040	422,336	0.00%
National Bank of Canada	CAD595,000	2.55%	12/7/2024	422,305	0.00%
Province of British Columbia Canada	CAD600,000	2.95%	18/12/2028	421,831	0.00%
TELUS Corp.	CAD645,000	3.15%	19/2/2030	420,991	0.00%
Emera US Finance LP	\$540,000	4.75%	15/6/2046	420,120	0.00%
Export Development Canada	€430,000	0.25%	7/3/2026	418,797	0.00%
Rogers Communications, Inc.	CAD600,000	3.65%	31/3/2027	417,608	0.00%
Royal Bank of Canada	\$400,000	6.00%	1/11/2027	416,526	0.00%
Royal Bank of Canada	\$425,000	4.24%	3/8/2027	414,449	0.00%
Province of British Columbia Canada	CAD510,000	4.90%	18/6/2048	413,210	0.00%
Enbridge, Inc.	CAD635,000	2.99%	3/10/2029	411,683	0.00%
Choice Properties	CAD585,000	4.18%	8/3/2028	411,237	0.00%
Bank of Nova Scotia	\$470,000	1.30%	15/9/2026	410,982	0.00%
SmartCentres	CAD600,000	3.44%	28/8/2026	410,170	0.00%
Nutrien Ltd.	\$400,000	5.95%	7/11/2025	408,838	0.00%
TransCanada PipeLines Ltd.	CAD680,000	4.35%	6/6/2046	407,725	0.00%
Royal Bank of Canada	€400,000	0.13%	23/7/2024	406,841	0.00%
Province of Saskatchewan Canada	CAD500,000	5.75%	5/3/2029	406,340	0.00%
Province of Saskatchewan Canada	CAD620,000	2.20%	2/6/2030	406,235	0.00%
CU, Inc.	CAD600,000	4.59%	24/10/2061	405,486	0.00%
Nutrien Ltd.	\$400,000	5.90%	7/11/2024	404,977	0.00%
Royal Bank of Canada	\$400,000	5.66%	25/10/2024	404,644	0.00%
Toronto-Dominion Bank	\$440,000	2.80%	10/3/2027	402,953	0.00%
Intact Financial Corp.	CAD590,000	2.85%	7/6/2027	402,887	0.00%
Great-West Lifeco, Inc.	CAD793,000	2.98%	8/7/2050	402,792	0.00%
Royal Bank of Canada	\$500,000	2.30%	3/11/2031	401,293	0.00%
Cenovus Energy, Inc.	\$500,000	2.65%	15/1/2032	398,606	0.00%
Waste Connections, Inc.	\$500,000	2.20%	15/1/2032	397,747	0.00%
City of Toronto Canada	CAD585,000	2.65%	9/11/2029	397,485	0.00%
TransCanada PipeLines Ltd.	\$500,000	2.50%	12/10/2031	397,309	0.00%
FortisBC Energy, Inc.	CAD500,000	5.90%	26/2/2035	397,279	0.00%
Aeroports de Montreal	CAD500,000	5.67%	16/10/2037	397,227	0.00%
Bank of Nova Scotia^	\$465,000	4.59%	4/5/2037	396,885	0.00%
Teck Resources Ltd.	\$400,000	6.13%	1/10/2035	395,987	0.00%
Shaw Communications, Inc.	CAD500,000	6.75%	9/11/2039	395,762	0.00%
Teck Resources Ltd.	\$400,000	6.25%	15/7/2041	391,604	0.00%
Ontario Teachers' Finance Trust	\$500,000	1.25%	27/9/2030	391,296	0.00%
Province of New Brunswick Canada	CAD600,000	3.55%	3/6/2043	390,960	0.00%
Export Development Canada	\$400,000	2.63%	21/2/2024	390,430	0.00%
Choice Properties	CAD585,000	3.53%	11/6/2029	388,896	0.00%
Canadian National Railway Co.	\$404,000	2.95%	21/11/2024	388,759	0.00%
City of Ottawa Ontario	CAD550,000	4.20%	30/7/2053	385,189	0.00%
Toyota Credit Canada, Inc.	CAD545,000	2.31%	23/10/2024	383,135	0.00%
TELUS Corp.	CAD600,000	4.70%	6/3/2048	381,630	0.00%
Fairfax Financial Holdings Ltd.	CAD530,000	4.70%	16/12/2026	381,156	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD590,000	2.20%	29/5/2028	380,887	0.00%
Province of Nova Scotia Canada	CAD515,000	4.40%	1/6/2042	380,115	0.00%
Bank of Montreal^	\$500,000	3.09%	10/1/2037	379,531	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD600,000	4.45%	27/2/2047	377,190	0.00%
Toronto-Dominion Bank	\$400,000	3.30%	20/4/2027	377,108	0.00%
Enbridge Gas, Inc.	CAD580,000	2.37%	9/8/2029	375,915	0.00%
City of Toronto Canada	CAD540,000	2.40%	7/6/2027	374,819	0.00%
Waste Connections, Inc.	\$435,000	3.20%	1/6/2032	372,358	0.00%
TELUS Corp.	CAD570,000	2.35%	27/1/2028	371,985	0.00%
TELUS Corp.	CAD515,000	3.35%	1/4/2024	371,893	0.00%
Hydro One, Inc.	CAD535,000	1.76%	28/2/2025	371,216	0.00%
Royal Bank of Canada	CAD500,000	4.93%	16/7/2025	370,864	0.00%
Canadian Imperial Bank of Commerce	CAD525,000	2.35%	28/8/2024	370,640	0.00%
Suncor Energy, Inc.	\$360,000	6.50%	15/6/2038	370,184	0.00%
407 International, Inc.	CAD540,000	2.43%	4/5/2027	369,178	0.00%
Province of Newfoundland & Labrador Canada	CAD535,000	2.85%	2/6/2029	368,867	0.00%
Enbridge, Inc.	CAD475,000	6.10%	9/11/2032	368,850	0.00%
TransCanada PipeLines Ltd.	CAD520,000	3.30%	17/7/2025	368,128	0.00%
Financement-Quebec	CAD455,000	5.25%	1/6/2034	366,746	0.00%
Province of New Brunswick Canada	CAD625,000	3.05%	14/8/2050	365,975	0.00%
Toronto-Dominion Bank	\$400,000	1.15%	12/6/2025	364,564	0.00%
Province of Manitoba Canada	CAD500,000	3.30%	2/6/2024	363,618	0.00%
Fairfax Financial Holdings Ltd.	\$400,000	4.63%	29/4/2030	363,531	0.00%
Toronto-Dominion Bank^	CAD500,000	4.86%	4/3/2031	362,722	0.00%
Honda Canada Finance, Inc.	CAD510,000	2.50%	4/6/2024	362,456	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federation des Caisses Desjardins du Quebec	€400,000	0.05%	26/11/2027	362,341	0.00%
British Columbia Ferry Services, Inc.	CAD700,000	2.79%	15/10/2049	361,007	0.00%
Metro, Inc.	CAD520,000	3.39%	6/12/2027	360,765	0.00%
Province of New Brunswick Canada	CAD470,000	4.65%	26/9/2035	359,482	0.00%
Province of Quebec Canada	CAD525,000	1.85%	13/2/2027	359,091	0.00%
Sun Life Financial, Inc. ^	CAD500,000	5.40%	29/5/2042	358,348	0.00%
Bank of Montreal ^	CAD465,000	6.53%	27/10/2032	356,866	0.00%
Province of Manitoba Canada	CAD510,000	4.05%	5/9/2045	356,277	0.00%
Pembina Pipeline Corp.	CAD500,000	3.54%	3/2/2025	355,915	0.00%
Inter Pipeline Ltd.	CAD470,000	6.38%	17/2/2033	355,819	0.00%
Province of Newfoundland & Labrador Canada	CAD560,000	3.70%	17/10/2048	355,521	0.00%
TELUS Corp.	CAD600,000	2.05%	7/10/2030	355,040	0.00%
Province of Newfoundland & Labrador Canada	CAD565,000	1.75%	2/6/2030	354,849	0.00%
Pembina Pipeline Corp.	CAD505,000	4.02%	27/3/2028	354,180	0.00%
Cenovus Energy, Inc.	CAD500,000	3.60%	10/3/2027	354,135	0.00%
BCI QuadReal Realty	CAD535,000	1.07%	4/2/2026	351,689	0.00%
Canadian Imperial Bank of Commerce ^	CAD520,000	2.01%	21/7/2030	350,920	0.00%
Brookfield Renewable Partners ULC	CAD500,000	3.63%	15/1/2027	349,545	0.00%
Suncor Energy, Inc.	\$350,000	5.95%	1/12/2034	348,279	0.00%
Hydro-Quebec	CAD520,000	2.00%	1/9/2028	347,989	0.00%
Bank of Montreal	CAD500,000	2.70%	9/12/2026	343,314	0.00%
Intact Financial Corp.	CAD580,000	1.93%	16/12/2030	343,231	0.00%
National Bank of Canada	CAD520,000	1.53%	15/6/2026	342,872	0.00%
Bank of Nova Scotia	CAD500,000	2.62%	2/12/2026	342,246	0.00%
Enbridge, Inc.	\$500,000	3.40%	1/8/2051	341,590	0.00%
Province of Quebec Canada	CAD475,000	3.65%	20/5/2032	341,484	0.00%
Bank of Montreal ^	CAD525,000	1.93%	22/7/2031	341,082	0.00%
Lower Mattagami Energy LP	CAD500,000	2.31%	21/10/2026	340,993	0.00%
Province of Manitoba Canada	CAD525,000	2.05%	2/6/2030	339,894	0.00%
Shaw Communications, Inc.	CAD465,000	4.35%	31/1/2024	338,920	0.00%
Toronto-Dominion Bank ^	CAD475,000	3.22%	25/7/2029	337,599	0.00%
Province of Saskatchewan Canada	CAD515,000	3.40%	3/2/2042	334,150	0.00%
Province of Nova Scotia Canada	CAD560,000	3.15%	1/12/2051	333,947	0.00%
TransCanada Pipelines Ltd.	CAD530,000	4.55%	15/11/2041	333,177	0.00%
SmartCentres	CAD520,000	3.53%	20/12/2029	332,899	0.00%
Suncor Energy, Inc.	CAD600,000	3.95%	4/3/2051	332,863	0.00%
Rio Tinto Alcan, Inc.	\$325,000	5.75%	1/6/2035	332,487	0.00%
Thomson Reuters Corp.	\$350,000	3.35%	15/5/2026	332,082	0.00%
Royal Bank of Canada	AUD500,000	4.50%	13/7/2027	331,737	0.00%
Regional Municipality of Peel Ontario	CAD425,000	5.10%	29/6/2040	331,656	0.00%
Royal Bank of Canada	CAD500,000	1.59%	4/5/2026	331,291	0.00%
Loblaw Cos Ltd.	CAD535,000	2.28%	7/5/2030	331,075	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	4.75%	29/9/2044	330,550	0.00%
Magna International, Inc.	\$400,000	2.45%	15/6/2030	330,153	0.00%
TELUS Corp.	CAD500,000	4.85%	5/4/2044	328,883	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD501,000	2.90%	10/9/2029	327,061	0.00%
Province of Ontario Canada	\$350,000	2.30%	15/6/2026	324,976	0.00%
City of Montreal Canada	CAD500,000	3.50%	1/12/2038	323,474	0.00%
Nutrien Ltd.	\$375,000	2.95%	13/5/2030	321,390	0.00%
Sun Life Financial, Inc. ^	CAD520,000	3.15%	18/11/2036	319,701	0.00%
FortisBC Energy, Inc.	CAD395,000	6.00%	2/10/2037	319,111	0.00%
Hydro-Quebec	CAD450,000	4.00%	15/2/2063	318,393	0.00%
Magna International, Inc.	\$325,000	3.63%	15/6/2024	317,774	0.00%
City of Montreal Canada	CAD450,000	2.75%	1/9/2026	317,743	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD460,000	2.90%	12/8/2026	317,537	0.00%
Royal Bank of Canada ^	CAD450,000	2.74%	25/7/2029	317,296	0.00%
Brookfield Corp.	CAD430,000	5.04%	8/3/2024	316,458	0.00%
Muskat Falls/Labrador Transmission Assets Funding Trust	CAD450,000	3.86%	1/12/2048	313,706	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	2.50%	14/5/2030	312,163	0.00%
City of Montreal Canada	CAD500,000	1.75%	1/9/2030	311,490	0.00%
Cenovus Energy, Inc.	\$300,000	6.75%	15/11/2039	310,752	0.00%
Enbridge Pipelines, Inc.	CAD500,000	2.82%	12/5/2031	309,488	0.00%
PSP Capital, Inc.	CAD425,000	3.29%	4/4/2024	309,078	0.00%
Toronto-Dominion Bank	\$345,000	0.75%	11/9/2025	308,633	0.00%
SSL Finance, Inc.	CAD469,643	4.10%	31/10/2045	305,774	0.00%
Hydro One, Inc.	CAD480,000	2.16%	28/2/2030	304,178	0.00%
South Coast British Columbia Transportation Authority	CAD525,000	3.15%	16/11/2048	303,803	0.00%
Ontario Power Generation, Inc.	CAD435,000	3.32%	4/10/2027	303,762	0.00%
Enbridge, Inc.	CAD375,000	6.51%	9/11/2052	302,129	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NAV Canada	CAD490,000	3.53%	23/2/2046	299,013	0.00%
Regional Municipality of York	CAD435,000	2.65%	18/4/2029	298,138	0.00%
Toronto Hydro Corp.	CAD450,000	4.08%	16/9/2044	297,125	0.00%
Barrick PD Australia Finance Pty Ltd.	\$290,000	5.95%	15/10/2039	297,120	0.00%
Province of Manitoba Canada	CAD420,000	2.55%	2/6/2026	296,432	0.00%
TransCanada PipeLines Ltd.	\$300,000	5.60%	31/3/2034	295,886	0.00%
Cenovus Energy, Inc.	CAD422,000	3.50%	7/2/2028	294,950	0.00%
Bank of Montreal	\$300,000	3.30%	5/2/2024	294,406	0.00%
Province of Quebec Canada	\$250,000	7.50%	15/9/2029	293,441	0.00%
Province of Quebec Canada	\$300,000	2.50%	9/4/2024	291,342	0.00%
EPCOR Utilities, Inc.	CAD335,000	6.65%	15/4/2038	290,852	0.00%
Province of Quebec Canada	\$300,000	2.88%	16/10/2024	290,823	0.00%
Province of Saskatchewan Canada	CAD400,000	3.20%	3/6/2024	290,555	0.00%
Thomson Reuters Corp.	\$300,000	5.85%	15/4/2040	290,511	0.00%
Province of New Brunswick Canada	CAD490,000	3.10%	14/8/2048	289,851	0.00%
Royal Bank of Canada	CAD460,000	1.83%	31/7/2028	289,291	0.00%
TransCanada PipeLines Ltd.	CAD500,000	4.18%	3/7/2048	289,176	0.00%
Enbridge Gas, Inc.	CAD500,000	3.51%	29/11/2047	288,769	0.00%
Province of British Columbia Canada	\$325,000	0.90%	20/7/2026	287,875	0.00%
TELUS Corp.	CAD400,000	3.75%	17/1/2025	287,696	0.00%
Royal Office Finance LP	CAD374,636	5.21%	12/11/2032	287,209	0.00%
Province of Saskatchewan Canada	CAD370,000	4.75%	1/6/2040	286,532	0.00%
Canadian Imperial Bank of Commerce	\$325,000	1.25%	22/6/2026	285,700	0.00%
Bank of Montreal	\$295,000	2.15%	8/3/2024	285,120	0.00%
Westcoast Energy, Inc.	CAD400,000	3.77%	8/12/2025	283,920	0.00%
Enbridge, Inc.	\$300,000	2.50%	14/2/2025	283,345	0.00%
CPPIB Capital, Inc.	CAD435,000	1.95%	30/9/2029	283,220	0.00%
Manulife Financial Corp.^	CAD455,000	2.82%	13/5/2035	283,172	0.00%
ENMAX Corp.	CAD420,000	3.88%	18/10/2029	282,458	0.00%
City of Montreal Canada	CAD400,000	3.15%	1/9/2028	282,173	0.00%
Teranet Holdings LP	CAD400,000	3.54%	11/6/2025	281,988	0.00%
Nova Scotia Power, Inc.	CAD545,000	3.31%	25/4/2050	281,982	0.00%
Labrador-Island Link Funding Trust	CAD400,000	3.85%	1/12/2053	280,550	0.00%
Province of Nova Scotia Canada	CAD450,000	3.50%	2/6/2062	280,527	0.00%
Canadian Pacific Railway Co.	\$300,000	1.35%	2/12/2024	279,916	0.00%
Canadian Natural Resources Ltd.	\$300,000	2.05%	15/7/2025	279,202	0.00%
Enbridge, Inc.	\$320,000	3.13%	15/11/2029	278,989	0.00%
Municipal Finance Authority of British Columbia	CAD425,000	2.30%	15/4/2031	275,223	0.00%
Fairfax Financial Holdings Ltd.	CAD425,000	3.95%	3/3/2031	274,457	0.00%
Province of Manitoba Canada	CAD600,000	2.05%	5/9/2052	274,359	0.00%
Canadian Pacific Railway Co.	\$265,000	5.95%	15/5/2037	274,340	0.00%
Bank of Montreal	\$300,000	2.65%	8/3/2027	274,272	0.00%
Enbridge Gas, Inc.	CAD415,000	2.90%	1/4/2030	274,116	0.00%
Muskat Falls/Labrador Transmission Assets Funding Trust	CAD385,000	3.83%	1/6/2037	273,013	0.00%
Bank of Montreal^	CAD385,000	2.88%	17/9/2029	271,332	0.00%
Province of New Brunswick Canada	CAD350,000	4.80%	26/9/2039	270,708	0.00%
Alberta Powerline LP	CAD436,017	4.07%	1/3/2054	270,413	0.00%
Province of New Brunswick Canada	CAD335,000	5.65%	27/12/2028	269,836	0.00%
Regional Municipality of York	CAD380,000	2.50%	2/6/2026	267,551	0.00%
Canadian Pacific Railway Co.	\$300,000	1.75%	2/12/2026	267,338	0.00%
Lower Mattagami Energy LP	CAD360,000	4.94%	21/9/2043	267,205	0.00%
Province of Saskatchewan Canada	CAD395,000	3.75%	5/3/2054	266,611	0.00%
Province of Manitoba Canada	CAD450,000	3.15%	5/9/2052	266,559	0.00%
Pembina Pipeline Corp.	CAD405,000	3.31%	1/2/2030	265,585	0.00%
H&R	CAD370,000	3.37%	30/1/2024	265,430	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD425,000	4.05%	22/7/2044	264,253	0.00%
Royal Bank of Canada^	CAD430,000	1.67%	28/1/2033	263,287	0.00%
Brookfield Finance, Inc.	\$400,000	3.63%	15/2/2052	261,072	0.00%
Federation des Caisses Desjardins du Quebec	CAD370,000	2.42%	4/10/2024	260,930	0.00%
Enbridge Gas, Inc.	CAD440,000	3.65%	1/4/2050	259,518	0.00%
Rogers Communications, Inc.	CAD350,000	6.11%	25/8/2040	259,373	0.00%
Province of British Columbia Canada	CAD300,000	6.35%	18/6/2031	258,843	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD485,000	3.50%	30/9/2050	257,177	0.00%
CPPIB Capital, Inc.	€350,000	0.75%	2/2/2037	255,773	0.00%
Allied Properties	CAD400,000	3.39%	15/8/2029	255,726	0.00%
Hydro One, Inc.	CAD300,000	6.93%	1/6/2032	255,024	0.00%
Brookfield Renewable Partners ULC	CAD355,000	3.75%	2/6/2025	253,920	0.00%
CU, Inc.	CAD390,000	4.09%	2/9/2044	253,250	0.00%
AltaLink LP	CAD340,000	4.92%	17/9/2043	251,574	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barrick North America Finance LLC	\$250,000	5.70%	30/5/2041	251,445	0.00%
Vancouver Airport Authority	CAD485,000	2.80%	21/9/2050	250,988	0.00%
Bank of Nova Scotia	\$250,000	5.25%	6/12/2024	250,257	0.00%
Province of Manitoba Canada	CAD395,000	2.05%	2/6/2031	250,255	0.00%
TELUS Corp.	CAD350,000	3.75%	10/3/2026	249,144	0.00%
Enbridge Pipelines, Inc.	CAD400,000	4.55%	29/9/2045	249,128	0.00%
TransCanada Pipelines Ltd.	CAD420,000	4.34%	15/10/2049	248,000	0.00%
RioCan	CAD380,000	1.97%	15/6/2026	247,986	0.00%
TELUS Corp.	CAD430,000	4.10%	5/4/2051	247,385	0.00%
Province of Newfoundland & Labrador Canada	CAD300,000	5.70%	17/10/2035	247,043	0.00%
CPPIB Capital, Inc.	AUD370,000	4.45%	1/9/2027	246,680	0.00%
Ontario Electricity Financial Corp.	CAD300,000	9.00%	26/5/2025	245,571	0.00%
Metro, Inc.	CAD390,000	4.27%	4/12/2047	245,392	0.00%
FortisAlberta, Inc.	CAD300,000	6.22%	31/10/2034	245,060	0.00%
Canadian National Railway Co.	CAD345,000	2.80%	22/9/2025	243,419	0.00%
Municipal Finance Authority of British Columbia	CAD345,000	3.05%	23/10/2028	243,346	0.00%
IGM Financial, Inc.	CAD400,000	4.12%	9/12/2047	242,894	0.00%
Province of Quebec Canada	\$300,000	1.35%	28/5/2030	242,636	0.00%
Province of Saskatchewan Canada	CAD435,000	2.80%	2/12/2052	242,516	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD380,000	3.65%	1/6/2035	241,148	0.00%
Bank of Nova Scotia	CAD340,000	2.49%	23/9/2024	240,327	0.00%
Province of New Brunswick Canada	CAD310,000	4.80%	3/6/2041	240,147	0.00%
AltaGas Ltd.	CAD380,000	2.08%	30/5/2028	239,584	0.00%
Great-West Lifeco, Inc.	CAD300,000	6.00%	16/11/2039	239,239	0.00%
Brookfield Finance, Inc.	\$250,000	4.85%	29/3/2029	238,756	0.00%
Royal Bank of Canada	\$250,000	0.43%	19/1/2024	238,605	0.00%
Nutrien Ltd.	\$250,000	3.00%	1/4/2025	238,318	0.00%
Enbridge, Inc.	\$250,000	5.50%	1/12/2046	235,449	0.00%
Enbridge Gas, Inc.	CAD400,000	3.59%	22/11/2047	235,249	0.00%
Province of Nova Scotia Canada	CAD300,000	4.90%	1/6/2035	235,052	0.00%
CU, Inc.	CAD375,000	3.81%	10/9/2042	234,239	0.00%
OMERS Finance Trust	CAD345,000	2.60%	14/5/2029	234,118	0.00%
Canadian Tire Corp., Ltd.	CAD300,000	6.57%	24/2/2034	233,803	0.00%
Royal Bank of Canada	\$250,000	1.60%	21/1/2025	233,802	0.00%
Waste Connections, Inc.	\$350,000	2.95%	15/1/2052	233,002	0.00%
Greater Toronto Airports Authority	CAD300,000	5.30%	25/2/2041	232,716	0.00%
Federation des Caisses Desjardins du Quebec	\$250,000	2.05%	10/2/2025	232,569	0.00%
Air Canada 2015-1 Class A Pass Through Trust	\$254,885	3.60%	15/3/2027	227,896	0.00%
Teranet Holdings LP	CAD325,000	5.75%	17/12/2040	226,513	0.00%
Bank of Montreal*	\$230,000	4.34%	5/10/2028	225,454	0.00%
Bruce Power LP	CAD315,000	3.00%	21/6/2024	225,387	0.00%
City of Montreal Canada	CAD340,000	2.30%	1/9/2029	225,169	0.00%
Royal Bank of Canada	\$250,000	2.05%	21/1/2027	224,783	0.00%
Canadian National Railway Co.	\$250,000	4.40%	5/8/2052	223,483	0.00%
407 International, Inc.	CAD365,000	3.67%	8/3/2049	222,013	0.00%
Bank of Montreal	\$230,000	2.50%	28/6/2024	221,429	0.00%
Enbridge, Inc.	CAD395,000	4.10%	21/9/2051	220,917	0.00%
Honda Canada Finance, Inc.	CAD350,000	1.65%	25/2/2028	220,037	0.00%
Regional Municipality of York	CAD300,000	4.00%	31/5/2032	219,855	0.00%
Canadian Government Bond	CAD250,000	8.00%	1/6/2027	219,506	0.00%
Muskat Falls/Labrador Transmission Assets Funding Trust	CAD300,000	3.63%	1/6/2029	219,189	0.00%
Federation des Caisses Desjardins du Quebec	\$250,000	1.20%	14/10/2026	219,106	0.00%
Pembina Pipeline Corp.	CAD350,000	4.75%	26/3/2048	217,552	0.00%
Suncor Energy, Inc.	\$285,000	4.00%	15/11/2047	216,648	0.00%
Labrador-Island Link Funding Trust	CAD300,000	3.76%	1/6/2033	216,595	0.00%
RioCan	CAD300,000	3.29%	12/2/2024	215,434	0.00%
City of Toronto Canada	CAD395,000	2.90%	29/4/2051	215,415	0.00%
City of Montreal Canada	CAD300,000	4.10%	1/12/2034	215,390	0.00%
ARC Resources Ltd.	CAD335,000	3.47%	10/3/2031	214,485	0.00%
Province of Prince Edward Island Canada	CAD405,000	2.65%	1/12/2051	213,364	0.00%
Shaw Communications, Inc.	CAD345,000	2.90%	9/12/2030	212,711	0.00%
Hydro One, Inc.	CAD420,000	2.71%	28/2/2050	212,143	0.00%
Shaw Communications, Inc.	CAD300,000	4.40%	2/11/2028	212,039	0.00%
Cenovus Energy, Inc.	\$300,000	3.75%	15/2/2052	211,576	0.00%
Canada Housing Trust No 1	CAD300,000	2.25%	15/12/2025	211,251	0.00%
Bruce Power LP	CAD300,000	4.01%	21/6/2029	210,154	0.00%
CU, Inc.	CAD300,000	4.54%	24/10/2041	209,668	0.00%
Toronto-Dominion Bank	\$225,000	1.45%	10/1/2025	209,631	0.00%
Toronto-Dominion Bank	CAD291,000	3.23%	24/7/2024	209,165	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Western Bank	CAD295,000	2.60%	6/9/2024	208,095	0.00%
CI Financial Corp.	\$350,000	4.10%	15/6/2051	207,782	0.00%
Manulife Finance Delaware LP*	CAD300,000	5.06%	15/12/2041	207,708	0.00%
CPPIB Capital, Inc.	£400,000	1.63%	22/10/2071	206,569	0.00%
Hydro One, Inc.	CAD340,000	3.63%	25/6/2049	206,325	0.00%
AIMCo Realty Investors LP	CAD295,000	3.37%	1/6/2027	206,191	0.00%
CCL Industries, Inc.	\$250,000	3.05%	1/6/2030	205,726	0.00%
Toronto-Dominion Bank	\$210,000	2.65%	12/6/2024	203,364	0.00%
Toronto-Dominion Bank	AUD300,000	4.50%	28/7/2025	201,895	0.00%
Bruce Power LP	CAD300,000	4.13%	21/6/2033	201,882	0.00%
Lower Mattagami Energy LP	CAD320,000	2.43%	14/5/2031	201,563	0.00%
Saputo, Inc.	CAD305,000	2.24%	16/6/2027	200,946	0.00%
Toronto-Dominion Bank	\$225,000	1.95%	12/1/2027	200,936	0.00%
Crombie	CAD275,000	4.80%	31/1/2025	199,064	0.00%
Fairfax Financial Holdings Ltd.	\$210,000	4.85%	17/4/2028	199,012	0.00%
City of Winnipeg Canada	CAD282,000	4.30%	15/11/2051	198,047	0.00%
Bank of Montreal	\$200,000	4.70%	14/9/2027	197,982	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD313,000	3.94%	31/12/2038	197,898	0.00%
Ontario Power Generation, Inc.	CAD295,000	3.22%	8/4/2030	197,433	0.00%
Bank of Montreal	\$200,000	4.25%	14/9/2024	197,280	0.00%
Bank of Nova Scotia	\$200,000	3.40%	11/2/2024	196,540	0.00%
Brookfield Finance, Inc.	\$200,000	4.00%	1/4/2024	196,529	0.00%
AltaLink LP	CAD300,000	3.99%	30/6/2042	196,208	0.00%
Dream Industrial	CAD305,000	2.06%	17/6/2027	195,051	0.00%
55 Ontario School Board Trust	CAD235,000	5.90%	2/6/2033	194,061	0.00%
Enbridge, Inc.	\$200,000	2.15%	16/2/2024	193,142	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD270,000	4.25%	1/6/2029	193,124	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD335,000	3.75%	1/6/2051	192,918	0.00%
407 International, Inc.	CAD250,000	5.75%	14/2/2036	191,785	0.00%
Province of Nova Scotia Canada	CAD300,000	3.45%	1/6/2045	191,593	0.00%
Province of Ontario Canada	CAD250,000	7.50%	7/2/2024	190,411	0.00%
TransCanada PipeLines Ltd.	\$200,000	4.25%	15/5/2028	189,979	0.00%
Pembina Pipeline Corp.	CAD300,000	4.81%	25/3/2044	189,498	0.00%
Canadian Natural Resources Ltd.	\$200,000	3.85%	1/6/2027	188,766	0.00%
Toronto-Dominion Bank	CAD300,000	1.90%	11/9/2028	188,708	0.00%
Canadian National Railway Co.	\$200,000	2.75%	1/3/2026	188,504	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD299,425	4.11%	31/3/2042	187,665	0.00%
Pembina Pipeline Corp.	CAD320,000	4.49%	10/12/2051	187,399	0.00%
Province of Ontario Canada	\$200,000	2.50%	27/4/2026	187,346	0.00%
Fair Hydro Trust	CAD275,000	3.36%	15/5/2033	185,775	0.00%
Alimentation Couche-Tard, Inc.	\$200,000	3.55%	26/7/2027	184,410	0.00%
RioCan	CAD290,000	2.83%	8/11/2028	182,840	0.00%
British Columbia Ferry Services, Inc.	CAD253,000	4.70%	23/10/2043	182,725	0.00%
Province of New Brunswick Canada	CAD250,000	3.65%	3/6/2024	182,670	0.00%
City of Toronto Canada	CAD350,000	2.15%	25/8/2040	181,980	0.00%
Suncor Energy, Inc.	CAD300,000	4.34%	13/9/2046	181,299	0.00%
Saputo, Inc.	CAD280,000	2.30%	22/6/2028	180,204	0.00%
TELUS Corp.	\$195,000	2.80%	16/2/2027	180,174	0.00%
City of Toronto Canada	CAD335,000	2.80%	22/11/2049	179,105	0.00%
Bank of Nova Scotia	\$200,000	1.95%	2/2/2027	178,074	0.00%
City of Montreal Canada	CAD285,000	2.00%	1/9/2031	176,820	0.00%
CT	CAD250,000	3.53%	9/6/2025	176,718	0.00%
Hydro One, Inc.	CAD250,000	4.59%	9/10/2043	176,537	0.00%
Plenary Properties LTAP LP	CAD216,623	6.29%	31/1/2044	174,041	0.00%
Saputo, Inc.	CAD245,000	2.88%	19/11/2024	173,594	0.00%
Alimentation Couche-Tard, Inc.	\$205,000	2.95%	25/1/2030	173,225	0.00%
Province of New Brunswick Canada	\$180,000	3.63%	24/2/2028	173,212	0.00%
Enbridge, Inc.	CAD290,000	3.10%	21/9/2033	173,190	0.00%
Nova Scotia Power, Inc.	CAD230,000	5.67%	14/11/2035	173,023	0.00%
Greater Toronto Airports Authority	CAD200,000	6.98%	15/10/2032	171,901	0.00%
Province of Newfoundland & Labrador Canada	CAD300,000	3.15%	2/12/2052	170,198	0.00%
Province of Newfoundland & Labrador Canada	CAD230,000	4.65%	17/10/2040	170,056	0.00%
Canadian Western Bank	CAD270,000	1.82%	16/12/2027	169,805	0.00%
Enbridge, Inc.	\$180,000	3.70%	15/7/2027	168,693	0.00%
Province of Nova Scotia Canada	CAD200,000	5.80%	1/6/2033	167,708	0.00%
Canadian Pacific Railway Co.	CAD200,000	6.45%	17/11/2039	167,537	0.00%
CI Financial Corp.	\$220,000	3.20%	17/12/2030	167,191	0.00%
City of Toronto Canada	CAD250,000	3.50%	2/6/2036	166,237	0.00%
Choice Properties	CAD260,000	2.98%	4/3/2030	164,348	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enbridge Pipelines, Inc.	CAD275,000	4.33%	22/2/2049	164,235	0.00%
Pembina Pipeline Corp.	CAD270,000	4.67%	28/5/2050	164,009	0.00%
FortisBC Energy, Inc.	CAD200,000	6.05%	15/2/2038	163,102	0.00%
City of Toronto Canada	CAD230,000	4.30%	1/6/2052	162,962	0.00%
Toronto-Dominion Bank	\$200,000	2.45%	12/1/2032	161,722	0.00%
Province of New Brunswick Canada	CAD240,000	3.80%	14/8/2045	161,438	0.00%
Bank of Nova Scotia	\$200,000	2.45%	2/2/2032	160,970	0.00%
Scotiabank Capital Trust [^]	CAD217,000	5.65%	31/12/2056	160,649	0.00%
CU, Inc.	CAD255,000	3.95%	23/11/2048	160,277	0.00%
Brookfield Finance, Inc.	\$200,000	2.72%	15/4/2031	160,073	0.00%
Canadian Pacific Railway Co.	\$175,000	4.80%	1/8/2045	159,221	0.00%
Ontario Power Generation, Inc.	CAD260,000	3.84%	22/6/2048	158,614	0.00%
Canadian Natural Resources Ltd.	CAD225,000	3.42%	1/12/2026	158,401	0.00%
Pembina Pipeline Corp.	CAD265,000	4.54%	3/4/2049	157,832	0.00%
bclMC Realty Corp.	CAD224,000	2.84%	3/6/2025	157,715	0.00%
Rogers Communications, Inc.	CAD200,000	6.68%	4/11/2039	157,324	0.00%
Reliance LP	CAD225,000	3.75%	15/3/2026	157,210	0.00%
Nutrien Ltd.	\$175,000	5.00%	1/4/2049	156,870	0.00%
Shaw Communications, Inc.	CAD240,000	3.30%	10/12/2029	156,534	0.00%
First Nations Finance Authority	CAD220,000	3.05%	1/6/2028	155,604	0.00%
Metro, Inc.	CAD200,000	5.97%	15/10/2035	155,585	0.00%
Alectra, Inc.	CAD200,000	5.30%	29/4/2041	154,413	0.00%
Brookfield Infrastructure Finance ULC	CAD260,000	2.86%	1/9/2032	154,069	0.00%
Hydro One, Inc.	CAD200,000	5.36%	20/5/2036	153,788	0.00%
Great-West Lifeco, Inc.	CAD220,000	3.34%	28/2/2028	152,081	0.00%
Summit Industrial Income	CAD240,000	2.44%	14/7/2028	152,026	0.00%
Brookfield Corp.	CAD200,000	5.95%	14/6/2035	151,121	0.00%
407 International, Inc.	CAD250,000	3.60%	21/5/2047	150,891	0.00%
Province of New Brunswick Canada	CAD200,000	4.55%	26/3/2037	150,632	0.00%
Enbridge Pipelines, Inc.	CAD260,000	4.20%	12/5/2051	149,923	0.00%
Canada Post Corp.	CAD200,000	4.36%	16/7/2040	149,271	0.00%
Province of British Columbia Canada	CAD180,000	5.40%	18/6/2035	148,811	0.00%
City of Montreal Canada	CAD200,000	4.25%	1/12/2032	147,695	0.00%
TMX Group Ltd.	CAD208,000	3.00%	11/12/2024	147,577	0.00%
Enbridge, Inc.	\$155,000	2.50%	15/1/2025	146,656	0.00%
Allied Properties	CAD235,000	3.12%	21/2/2030	144,997	0.00%
Suncor Energy, Inc.	\$200,000	3.75%	4/3/2051	144,846	0.00%
Manulife Financial Corp.	\$150,000	5.38%	4/3/2046	144,667	0.00%
OPB Finance Trust	CAD215,000	3.89%	4/7/2042	143,739	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD210,000	2.80%	1/6/2027	143,461	0.00%
FortisAlberta, Inc.	CAD300,000	2.63%	8/6/2051	142,802	0.00%
Fairfax Financial Holdings Ltd.	\$175,000	3.38%	3/3/2031	142,716	0.00%
Brookfield Finance LLC/Brookfield Finance, Inc.	\$225,000	3.45%	15/4/2050	142,674	0.00%
Nutrien Ltd.	\$140,000	5.88%	1/12/2036	142,251	0.00%
Province of Manitoba Canada	CAD200,000	4.10%	5/3/2041	141,724	0.00%
Labrador-Island Link Funding Trust	CAD200,000	3.86%	1/12/2045	139,507	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD210,000	4.35%	10/1/2039	139,280	0.00%
Province of New Brunswick Canada	CAD245,000	2.90%	14/8/2052	137,876	0.00%
Alimentation Couche-Tard, Inc.	\$195,000	3.80%	25/1/2050	137,518	0.00%
Enbridge, Inc.	\$180,000	4.00%	15/11/2049	137,112	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	4.15%	1/6/2033	136,335	0.00%
Rio Tinto Alcan, Inc.	\$120,000	7.25%	15/3/2031	136,125	0.00%
Cogeco Communications, Inc.	CAD220,000	2.99%	22/9/2031	134,053	0.00%
Hydro-Quebec	CAD150,000	6.50%	16/1/2035	133,841	0.00%
Canadian Natural Resources Ltd.	CAD200,000	2.50%	17/1/2028	133,621	0.00%
AIMCo Realty Investors LP	CAD205,000	2.71%	1/6/2029	133,580	0.00%
Hydro One, Inc.	CAD200,000	4.17%	6/6/2044	133,385	0.00%
Rogers Communications, Inc.	\$155,000	5.00%	15/3/2044	131,990	0.00%
Enbridge Gas, Inc.	CAD200,000	4.20%	2/6/2044	131,614	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$160,000	4.30%	29/7/2049	130,914	0.00%
City of Montreal Canada	CAD150,000	6.00%	1/6/2043	130,553	0.00%
Nutrien Ltd.	\$143,000	5.25%	15/1/2045	130,537	0.00%
Manulife Financial Corp. [^]	CAD190,000	2.24%	12/5/2030	130,210	0.00%
Power Corp. of Canada	CAD200,000	4.46%	27/7/2048	129,820	0.00%
CU, Inc.	CAD210,000	3.76%	19/11/2046	128,760	0.00%
Bank of Nova Scotia	\$130,000	4.50%	16/12/2025	127,539	0.00%
First Capital	CAD190,000	3.75%	12/7/2027	126,219	0.00%
Algonquin Power Co.	CAD210,000	2.85%	15/7/2031	126,214	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Maritime Link Financing Trust	CAD184,615	3.50%	1/12/2052	125,628	0.00%
Rogers Communications, Inc.	CAD160,000	6.56%	22/3/2041	124,342	0.00%
TCHC Issuer Trust	CAD165,000	4.88%	11/5/2037	124,175	0.00%
Hydro One, Inc.	CAD200,000	3.72%	18/11/2047	123,194	0.00%
Loblaw Cos Ltd.	CAD165,000	5.34%	13/9/2052	122,384	0.00%
Hydro-Quebec	\$100,000	8.50%	1/12/2029	122,140	0.00%
Province of Newfoundland & Labrador Canada	CAD150,000	6.15%	17/4/2028	121,888	0.00%
Algonquin Power Co.	CAD171,000	4.60%	29/1/2029	121,121	0.00%
Cameco Corp.	CAD166,000	4.19%	24/6/2024	120,070	0.00%
Capital City Link General Partnership	CAD178,060	4.39%	31/3/2046	119,988	0.00%
Enbridge, Inc.	CAD200,000	4.24%	27/8/2042	119,386	0.00%
City of Montreal Canada	CAD220,000	2.40%	1/12/2041	117,052	0.00%
Province of British Columbia Canada	CAD150,000	4.70%	18/6/2037	116,275	0.00%
CU, Inc.	CAD220,000	2.96%	7/9/2049	114,970	0.00%
Greater Toronto Airports Authority	CAD170,000	2.73%	3/4/2029	114,148	0.00%
City of Toronto Canada	CAD165,000	4.15%	10/3/2044	113,899	0.00%
Crosslinx Transit Solutions GP	CAD170,131	4.65%	30/9/2046	113,655	0.00%
Royal Bank of Canada	\$115,000	4.65%	27/1/2026	113,570	0.00%
Province of Manitoba Canada	CAD150,000	4.60%	5/3/2038	113,348	0.00%
CI Financial Corp.	CAD160,000	3.22%	22/7/2024	112,753	0.00%
Nova Scotia Power, Inc.	CAD150,000	5.61%	15/6/2040	112,248	0.00%
Ontario Power Generation, Inc.	CAD220,000	2.95%	21/2/2051	111,402	0.00%
Rogers Communications, Inc.	\$100,000	7.50%	15/8/2038	111,025	0.00%
Northwestern Hydro Acquisition Co. II LP	CAD173,000	3.88%	31/12/2036	110,732	0.00%
Capital Power Corp.	CAD152,000	4.28%	18/9/2024	109,908	0.00%
Newfoundland & Labrador Hydro	CAD175,000	3.60%	1/12/2045	109,481	0.00%
Canadian Natural Resources Ltd.	\$100,000	7.20%	15/1/2032	108,114	0.00%
Suncor Energy, Inc.	\$100,000	7.15%	1/2/2032	107,345	0.00%
Original Wempi, Inc.	CAD150,000	4.31%	13/2/2024	107,176	0.00%
Keyera Corp.	CAD160,000	3.96%	29/5/2030	106,656	0.00%
Export Development Canada	CAD150,000	1.65%	31/7/2024	106,329	0.00%
Municipal Finance Authority of British Columbia	CAD190,000	2.50%	27/9/2041	105,226	0.00%
Enbridge Gas, Inc.	CAD195,000	3.20%	15/9/2051	104,760	0.00%
Inter Pipeline Ltd.	CAD152,000	3.48%	16/12/2026	104,705	0.00%
Province of Ontario Canada	€100,000	1.88%	21/5/2024	104,604	0.00%
City of Montreal Canada	CAD165,000	3.15%	1/12/2036	104,574	0.00%
Hydro One, Inc.	CAD175,000	3.79%	31/7/2062	104,347	0.00%
SmartCentres	CAD165,000	3.65%	11/12/2030	104,122	0.00%
BCI QuadReal Realty	CAD175,000	1.75%	24/7/2030	103,436	0.00%
Gibson Energy, Inc.	CAD155,000	3.60%	17/9/2029	102,646	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD175,000	4.05%	17/3/2051	102,542	0.00%
Alectra, Inc.	CAD150,000	2.49%	17/5/2027	102,403	0.00%
Pembina Pipeline Corp.	CAD150,000	3.62%	3/4/2029	101,670	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD137,331	5.44%	31/1/2045	100,992	0.00%
City of Toronto Canada	CAD170,000	3.25%	24/6/2046	100,892	0.00%
Federation des Caisses Desjardins du Quebec^	CAD145,000	2.86%	26/5/2030	100,419	0.00%
FortisBC Energy, Inc.	CAD210,000	2.54%	13/7/2050	100,419	0.00%
Hydro One, Inc.	CAD145,000	4.39%	26/9/2041	100,273	0.00%
Brookfield Renewable Partners ULC	CAD140,000	4.25%	15/1/2029	99,372	0.00%
Shaw Communications, Inc.	CAD175,000	4.25%	9/12/2049	99,110	0.00%
407 International, Inc.	CAD160,000	3.72%	11/5/2048	98,224	0.00%
Alectra, Inc.	CAD150,000	3.96%	30/7/2042	97,725	0.00%
SEC LP & Arci Ltd.	CAD137,882	5.19%	29/8/2033	97,608	0.00%
Magna International, Inc.	\$100,000	4.15%	1/10/2025	97,564	0.00%
Enbridge, Inc.	\$100,000	3.50%	10/6/2024	97,290	0.00%
EPCOR Utilities, Inc.	CAD180,000	3.11%	8/7/2049	97,256	0.00%
Nutrien Ltd.	\$100,000	4.00%	15/12/2026	97,115	0.00%
Ontario Power Generation, Inc.	CAD165,000	3.65%	13/9/2050	96,415	0.00%
Aeroports de Montreal	CAD165,000	3.44%	26/4/2051	95,686	0.00%
City of Toronto Canada	CAD150,000	2.95%	28/4/2035	95,236	0.00%
EPCOR Utilities, Inc.	CAD160,000	3.55%	27/11/2047	94,928	0.00%
Co.-operators Financial Services Ltd.	CAD150,000	3.33%	13/5/2030	94,829	0.00%
Kinross Gold Corp.	\$100,000	4.50%	15/7/2027	94,690	0.00%
CU, Inc.	CAD175,000	3.17%	5/9/2051	94,333	0.00%
Province of Newfoundland & Labrador Canada	CAD115,000	5.60%	17/10/2033	93,806	0.00%
Keyera Corp.	CAD135,000	3.93%	21/6/2028	93,142	0.00%
Bank of Nova Scotia	\$100,000	1.45%	10/1/2025	93,069	0.00%
Greater Toronto Airports Authority	CAD150,000	3.26%	1/6/2037	92,482	0.00%
FortisAlberta, Inc.	CAD140,000	4.27%	22/9/2045	92,462	0.00%
TransCanada PipeLines Ltd.	\$100,000	4.10%	15/4/2030	91,686	0.00%
Bridging North America GP	CAD150,000	4.34%	31/8/2053	91,106	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Alberta Canada	CAD120,000	4.50%	1/12/2040	90,620	0.00%
TriSummit Utilities, Inc.	CAD130,000	3.15%	6/4/2026	90,498	0.00%
Nova Scotia Power, Inc.	CAD165,000	3.57%	5/4/2049	90,384	0.00%
Canadian Pacific Railway Co.	CAD175,000	3.05%	9/3/2050	89,311	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	3.70%	23/2/2043	89,085	0.00%
Pembina Pipeline Corp.	CAD140,000	4.75%	30/4/2043	88,071	0.00%
Newfoundland & Labrador Hydro	CAD100,000	6.65%	27/8/2031	86,521	0.00%
Toronto-Dominion Bank	\$100,000	3.20%	10/3/2032	86,177	0.00%
Brookfield Renewable Partners ULC	CAD140,000	4.29%	5/11/2049	86,063	0.00%
Hospital for Sick Children	CAD150,000	3.42%	7/12/2057	85,924	0.00%
Thomson Reuters Corp.	\$90,000	5.50%	15/8/2035	85,359	0.00%
EPCOR Utilities, Inc.	CAD165,000	2.90%	19/5/2050	85,238	0.00%
Hydro One, Inc.	CAD140,000	3.64%	5/4/2050	85,128	0.00%
First Capital	CAD125,000	3.60%	6/5/2026	85,073	0.00%
Ontario Power Generation, Inc.	CAD130,000	4.25%	18/1/2049	84,720	0.00%
Province of Saskatchewan Canada	CAD150,000	2.95%	2/6/2058	84,292	0.00%
Cordelio Amalco GP I	CAD120,237	4.09%	30/6/2034	83,189	0.00%
Westcoast Energy, Inc.	CAD129,000	4.79%	28/10/2041	82,754	0.00%
Province of New Brunswick Canada	CAD100,000	5.50%	27/1/2034	82,326	0.00%
Canadian National Railway Co.	\$75,000	6.38%	15/11/2037	82,106	0.00%
Toronto Hydro Corp.	CAD150,000	2.99%	10/12/2049	80,996	0.00%
Gibson Energy, Inc.	CAD121,000	2.85%	14/7/2027	80,916	0.00%
Clover LP	CAD114,330	4.22%	30/6/2034	80,314	0.00%
Ontario Infrastructure & Lands Corp.	CAD107,000	4.70%	1/6/2037	80,005	0.00%
City of Ottawa Ontario	CAD135,000	3.25%	10/11/2047	80,003	0.00%
NAV Canada	CAD150,000	2.92%	29/9/2051	79,662	0.00%
EPCOR Utilities, Inc.	CAD110,000	4.73%	2/9/2052	79,067	0.00%
City of Toronto Canada	CAD100,000	5.20%	1/6/2040	78,860	0.00%
TELUS Corp.	CAD140,000	3.95%	16/2/2050	78,762	0.00%
Hydro One, Inc.	CAD100,000	5.49%	16/7/2040	78,591	0.00%
CU, Inc.	CAD110,000	4.72%	9/9/2043	78,418	0.00%
Enbridge Pipelines, Inc.	CAD135,000	4.13%	9/8/2046	78,360	0.00%
Capital Power Corp.	CAD130,000	3.15%	1/10/2032	78,100	0.00%
Canadian National Railway Co.	\$105,000	3.20%	2/8/2046	77,288	0.00%
Crombie	CAD125,000	3.21%	9/10/2030	77,205	0.00%
Original Wempi, Inc.	CAD107,765	4.06%	13/2/2024	77,101	0.00%
Hydro One, Inc.	CAD120,000	3.91%	23/2/2046	76,465	0.00%
Reliance LP	CAD120,000	2.67%	1/8/2028	76,435	0.00%
City of Toronto Canada	CAD100,000	4.70%	10/6/2041	74,404	0.00%
Regional Municipality of York	CAD100,000	4.05%	1/5/2034	71,842	0.00%
City of Winnipeg Canada	CAD105,000	4.10%	1/6/2045	71,655	0.00%
Hydro One, Inc.	CAD100,000	2.97%	26/6/2025	71,014	0.00%
Toronto Hydro Corp.	CAD125,000	3.27%	18/10/2051	70,397	0.00%
City of Toronto Canada	CAD105,000	3.80%	13/12/2042	69,105	0.00%
Teck Resources Ltd.	\$72,000	6.00%	15/8/2040	69,053	0.00%
CU, Inc.	CAD100,000	4.56%	7/11/2053	68,423	0.00%
TELUS Corp.	CAD110,000	4.40%	29/1/2046	67,056	0.00%
Capital Power Corp.	CAD93,000	4.42%	8/2/2030	64,761	0.00%
Air Canada 2013-1 Class A Pass Through Trust	\$71,344	4.13%	15/5/2025	64,731	0.00%
Hydro One, Inc.	CAD75,000	7.35%	3/6/2030	63,894	0.00%
Federated Co.-Operatives Ltd.	CAD89,000	3.92%	17/6/2025	63,386	0.00%
407 International, Inc.	CAD100,000	3.98%	11/9/2052	63,290	0.00%
Province of New Brunswick Canada	CAD100,000	3.55%	3/6/2055	63,177	0.00%
First Nations Finance Authority	CAD100,000	1.71%	16/6/2030	62,853	0.00%
CCL Industries, Inc.	CAD90,000	3.86%	13/4/2028	62,601	0.00%
TriSummit Utilities, Inc.	CAD87,000	4.26%	5/12/2028	61,338	0.00%
Loblaw Cos Ltd.	CAD80,000	5.90%	18/1/2036	61,139	0.00%
Intact Financial Corp.	CAD120,000	2.95%	16/12/2050	60,381	0.00%
Power Financial Corp.	CAD72,000	6.90%	11/3/2033	59,616	0.00%
CU, Inc.	CAD100,000	3.55%	22/11/2047	58,850	0.00%
InPower BC General Partnership	CAD82,245	4.47%	31/3/2033	58,283	0.00%
City of Toronto Canada	CAD100,000	3.20%	1/8/2048	58,274	0.00%
Hydro One, Inc.	CAD90,000	4.00%	22/12/2051	57,552	0.00%
Canadian National Railway Co.	CAD100,000	3.05%	8/2/2050	53,783	0.00%
Aeroports de Montreal	CAD100,000	3.03%	21/4/2050	53,652	0.00%
Bruce Power LP	CAD80,000	4.75%	21/6/2049	53,162	0.00%
EPCOR Utilities, Inc.	CAD75,000	4.55%	28/2/2042	52,586	0.00%
British Columbia Ferry Services, Inc.	CAD70,000	5.02%	20/3/2037	52,478	0.00%
City of Ottawa Ontario	CAD90,000	3.10%	27/7/2048	51,580	0.00%
Cenovus Energy, Inc.	\$50,000	6.80%	15/9/2037	51,339	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian National Railway Co.	CAD85,000	3.60%	8/2/2049	50,974	0.00%
407 International, Inc.	CAD80,000	3.83%	11/5/2046	50,312	0.00%
Enbridge Gas, Inc.	CAD80,000	3.80%	1/6/2046	49,073	0.00%
Province of Ontario Canada	\$50,000	3.20%	16/5/2024	48,902	0.00%
City of Vancouver	CAD75,000	3.70%	18/10/2052	48,043	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD75,000	4.35%	18/12/2045	46,919	0.00%
FortisBC Energy, Inc.	CAD75,000	3.85%	7/12/2048	46,620	0.00%
Enbridge, Inc.	CAD75,000	4.57%	11/3/2044	46,567	0.00%
Rogers Communications, Inc.	\$50,000	2.90%	15/11/2026	45,674	0.00%
CCL Industries, Inc.	\$50,000	3.25%	1/10/2026	45,345	0.00%
Hydro One, Inc.	CAD80,000	3.10%	15/9/2051	43,145	0.00%
Rogers Communications, Inc.	CAD65,000	3.25%	1/5/2029	42,820	0.00%
Dollarama, Inc.	CAD65,000	2.44%	9/7/2029	41,299	0.00%
Sagen MI Canada, Inc.	CAD57,000	4.24%	1/4/2024	41,227	0.00%
EPCOR Utilities, Inc.	CAD65,000	3.95%	26/11/2048	41,156	0.00%
Atco Ltd.^	CAD58,000	5.50%	1/11/2078	40,251	0.00%
New Brunswick F-M Project Co., Inc.	CAD51,781	6.47%	30/11/2027	39,837	0.00%
Clover LP	CAD53,603	4.22%	31/3/2034	37,509	0.00%
Rio Tinto Alcan, Inc.	\$35,000	6.13%	15/12/2033	37,508	0.00%
Hydro One, Inc.	CAD60,000	2.23%	17/9/2031	36,757	0.00%
Enbridge Gas, Inc.	CAD70,000	3.01%	9/8/2049	36,615	0.00%
Enbridge, Inc.	CAD55,000	4.87%	21/11/2044	35,667	0.00%
Manulife Financial Corp.^	CAD50,000	3.05%	20/8/2029	35,425	0.00%
RioCan	CAD50,000	2.58%	12/2/2025	34,705	0.00%
TELUS Corp.	CAD50,000	2.75%	8/7/2026	34,332	0.00%
City of Greater Sudbury Canada	CAD70,000	2.42%	12/3/2050	34,009	0.00%
TransCanada Pipelines Ltd.	CAD55,000	4.33%	16/9/2047	32,781	0.00%
CGI, Inc.	CAD50,000	2.10%	18/9/2028	31,813	0.00%
Brookfield Corp.	CAD45,000	3.80%	16/3/2027	31,499	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD45,000	3.80%	21/8/2028	31,452	0.00%
Allied Properties	CAD45,000	3.11%	8/4/2027	30,095	0.00%
Canadian Natural Resources Ltd.	CAD45,000	4.85%	30/5/2047	28,966	0.00%
Enbridge Pipelines, Inc.	CAD40,000	3.52%	22/2/2029	27,262	0.00%
IGM Financial, Inc.	CAD40,000	4.56%	25/1/2047	26,099	0.00%
Barrick North America Finance LLC	\$25,000	5.75%	1/5/2043	25,248	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD35,000	3.60%	29/9/2027	24,477	0.00%
Canadian Imperial Bank of Commerce	\$25,000	2.25%	28/1/2025	23,591	0.00%
Canadian Pacific Railway Co.	CAD35,000	3.15%	13/3/2029	23,563	0.00%
TELUS Corp.	CAD35,000	3.30%	2/5/2029	23,418	0.00%
Kingston Solar LP	CAD33,048	3.57%	31/7/2035	22,038	0.00%
First Capital	CAD30,000	3.45%	1/3/2028	19,373	0.00%
407 International, Inc.	CAD35,000	2.84%	7/3/2050	17,994	0.00%
Alimentation Couche-Tard, Inc.	CAD25,000	3.60%	2/6/2025	17,900	0.00%
Fairfax Financial Holdings Ltd.	CAD25,000	4.25%	6/12/2027	17,548	0.00%
Rogers Communications, Inc.	\$25,000	3.70%	15/11/2049	17,022	0.00%
RioCan	CAD25,000	2.36%	10/3/2027	16,137	0.00%
EPCOR Utilities, Inc.	CAD9,000	6.80%	28/6/2029	7,420	0.00%
Ontario School Boards Financing Corp.	CAD3,401	5.48%	26/11/2029	2,602	0.00%
				727,602,721	3.92%
Chile 0.23% (2021: 0.15%)					
Bonos de la Tesoreria de la Republica en pesos	CLP3,650,000,000	4.50%	1/3/2026	4,163,485	0.02%
Bonos de la Tesoreria de la Republica en pesos	CLP2,065,000,000	6.00%	1/1/2043	2,685,954	0.02%
Bonos de la Tesoreria de la Republica en pesos	CLP2,000,000,000	5.00%	1/3/2035	2,338,745	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,600,000,000	4.70%	1/9/2030	1,837,375	0.01%
Cencosud SA	\$1,500,000	5.15%	12/2/2025	1,488,255	0.01%
Inversiones CMPC SA	\$1,500,000	4.75%	15/9/2024	1,480,409	0.01%
Chile Government International Bond	€1,600,000	0.10%	26/1/2027	1,461,702	0.01%
Chile Government International Bond	\$1,400,000	4.34%	7/3/2042	1,185,870	0.01%
Chile Government International Bond	\$1,200,000	3.13%	21/1/2026	1,137,510	0.01%
Chile Government International Bond	\$1,100,000	3.24%	6/2/2028	1,021,894	0.01%
Engie Energia Chile SA	\$1,050,000	4.50%	29/1/2025	1,014,746	0.01%
Corp. Nacional del Cobre de Chile	\$1,300,000	3.70%	30/1/2050	973,880	0.01%
Chile Government International Bond	€1,000,000	0.56%	21/1/2029	870,411	0.01%
Chile Government International Bond	\$1,200,000	3.10%	7/5/2041	863,397	0.01%
Chile Government International Bond	\$1,000,000	2.45%	31/1/2031	830,673	0.01%
Chile Government International Bond	€800,000	1.63%	30/1/2025	816,043	0.01%
Falabella SA	\$1,000,000	3.38%	15/1/2032	800,917	0.01%
Empresa Nacional del Petroleo	\$1,000,000	4.50%	14/9/2047	764,940	0.01%
Chile Government International Bond	€1,000,000	1.30%	26/7/2036	756,984	0.01%
Corp. Nacional del Cobre de Chile	\$800,000	3.63%	1/8/2027	752,551	0.01%
Chile Government International Bond	\$900,000	2.55%	27/7/2033	705,915	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cencosud SA	\$700,000	4.38%	17/7/2027	664,660	0.00%
Banco Santander Chile	\$700,000	2.70%	10/1/2025	664,230	0.00%
Empresa Nacional de Telecomunicaciones SA	\$668,000	4.75%	1/8/2026	649,206	0.00%
Corp. Nacional del Cobre de Chile	\$700,000	4.88%	4/11/2044	637,919	0.00%
Chile Government International Bond	€1,107,000	1.25%	22/1/2051	633,177	0.00%
Chile Government International Bond	\$1,000,000	3.10%	22/1/2061	624,017	0.00%
Corp. Nacional del Cobre de Chile	\$600,000	5.63%	18/10/2043	584,498	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP500,000,000	5.80%	1/6/2024	576,394	0.00%
Banco del Estado de Chile	\$600,000	2.70%	9/1/2025	569,001	0.00%
Corp. Nacional del Cobre de Chile	\$650,000	4.38%	5/2/2049	547,143	0.00%
Corp. Nacional del Cobre de Chile	\$500,000	6.15%	24/10/2036	523,182	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$600,000	4.70%	7/5/2050	503,422	0.00%
Chile Government International Bond	\$800,000	3.25%	21/9/2071	494,343	0.00%
Engie Energia Chile SA	\$600,000	3.40%	28/1/2030	491,068	0.00%
Celulosa Arauco y Constitucion SA	\$450,000	5.50%	2/11/2047	400,942	0.00%
Chile Government International Bond	\$500,000	4.00%	31/1/2052	387,571	0.00%
Empresa de los Ferrocarriles del Estado	\$600,000	3.07%	18/8/2050	374,548	0.00%
Celulosa Arauco y Constitucion SA	\$400,000	4.20%	29/1/2030	373,459	0.00%
Inversiones CMPC SA	\$400,000	3.85%	13/1/2030	363,635	0.00%
Corp. Nacional del Cobre de Chile	\$400,000	3.00%	30/9/2029	349,959	0.00%
Transelec SA	\$375,000	3.88%	12/1/2029	339,192	0.00%
Corp. Nacional del Cobre de Chile	\$400,000	3.15%	15/1/2051	279,582	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	4.50%	1/8/2024	196,989	0.00%
Inversiones CMPC SA	\$200,000	4.38%	4/4/2027	193,563	0.00%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	7/5/2029	191,168	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	3.88%	2/11/2027	187,576	0.00%
Chile Government International Bond	\$200,000	2.75%	31/1/2027	184,074	0.00%
Falabella SA	\$200,000	3.75%	30/10/2027	180,782	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	5.15%	29/1/2050	174,159	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$200,000	5.00%	25/1/2047	174,054	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP145,000,000	5.10%	15/7/2050	173,486	0.00%
Chile Government International Bond	\$200,000	3.50%	31/1/2034	171,021	0.00%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	22/1/2050	169,489	0.00%
Enel Americas SA	\$175,000	4.00%	25/10/2026	166,007	0.00%
Celeo Redes Operacion Chile SA	\$190,514	5.20%	22/6/2047	159,767	0.00%
Chile Government International Bond	\$200,000	3.86%	21/6/2047	156,444	0.00%
Enel Chile SA	\$150,000	4.88%	12/6/2028	146,081	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$200,000	3.69%	13/9/2061	137,210	0.00%
Enel Generacion Chile SA	\$100,000	4.25%	15/4/2024	98,244	0.00%
Colbun SA	\$100,000	3.95%	11/10/2027	93,293	0.00%
GNL Quintero SA	\$82,360	4.63%	31/7/2029	79,699	0.00%
				42,015,910	0.23%
China 1.16% (2021: 1.21%)					
China Development Bank	CNY55,000,000	3.68%	26/2/2026	8,147,844	0.05%
China Development Bank	CNY50,000,000	2.73%	11/11/2024	7,228,863	0.04%
China Development Bank	CNY40,000,000	3.43%	14/1/2027	5,878,769	0.03%
China Development Bank	CNY35,500,000	3.50%	13/8/2026	5,254,239	0.03%
China Development Bank	CNY30,000,000	3.70%	20/10/2030	4,511,982	0.03%
China Development Bank	CNY30,000,000	3.34%	14/7/2025	4,398,894	0.02%
China Government Bond	CNY30,000,000	3.01%	13/5/2028	4,381,644	0.02%
Agricultural Development Bank of China	CNY29,000,000	4.00%	12/11/2025	4,331,588	0.02%
China Government Bond	CNY30,000,000	2.47%	2/9/2024	4,325,047	0.02%
China Government Bond	CNY23,200,000	4.08%	22/10/2048	3,817,945	0.02%
China Development Bank	CNY23,400,000	3.30%	1/2/2024	3,403,463	0.02%
Export-Import Bank of China	CNY21,300,000	3.28%	11/2/2024	3,092,851	0.02%
Export-Import Bank of China	\$3,100,000	3.63%	31/7/2024	3,043,969	0.02%
Agricultural Development Bank of China	CNY20,000,000	3.79%	26/10/2030	3,023,517	0.02%
Export-Import Bank of China	CNY20,000,000	3.74%	16/11/2030	3,013,982	0.02%
China Government Bond	CNY20,200,000	3.25%	6/6/2026	2,977,923	0.02%
Agricultural Development Bank of China	CNY20,000,000	3.52%	24/5/2031	2,972,011	0.02%
China Government Bond	CNY20,000,000	3.13%	21/11/2029	2,935,055	0.02%
China Government Bond	CNY20,000,000	3.02%	22/10/2025	2,921,631	0.02%
China Government Bond	CNY20,000,000	3.19%	11/4/2024	2,912,305	0.02%
China Government Bond	CNY20,000,000	3.02%	27/5/2031	2,911,856	0.02%
China Government Bond	CNY20,000,000	2.91%	14/10/2028	2,907,620	0.02%
China Development Bank	CNY20,000,000	2.68%	13/9/2029	2,825,240	0.02%
China Government Bond	CNY18,500,000	3.39%	16/3/2050	2,699,656	0.02%
Bank of China Ltd.	\$2,600,000	5.00%	13/11/2024	2,584,263	0.02%
Tencent Holdings Ltd.	\$3,000,000	2.39%	3/6/2030	2,443,148	0.01%
China Government Bond	CNY16,000,000	2.76%	15/5/2032	2,279,108	0.01%
China Government Bond	CNY15,000,000	3.22%	6/12/2025	2,208,369	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Development Bank	CNY15,000,000	3.40%	8/1/2028	2,207,054	0.01%
Agricultural Development Bank of China	CNY14,600,000	3.75%	25/1/2029	2,190,978	0.01%
China Government Bond	CNY15,000,000	2.74%	4/8/2026	2,181,424	0.01%
State Grid Overseas Investment BVI Ltd.	\$2,000,000	4.25%	2/5/2028	1,954,728	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$2,000,000	4.25%	12/9/2028	1,941,233	0.01%
Tencent Holdings Ltd.	\$3,029,000	3.24%	3/6/2050	1,921,199	0.01%
China Cinda Finance 2017 I Ltd.	\$2,000,000	4.75%	21/2/2029	1,893,724	0.01%
Sinopec Group Overseas Development 2016 Ltd.	\$2,000,000	2.75%	29/9/2026	1,865,389	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$1,900,000	2.70%	13/5/2030	1,661,908	0.01%
China Development Bank	CNY10,000,000	3.90%	3/8/2040	1,539,211	0.01%
China Government Bond	CNY10,000,000	3.52%	25/4/2046	1,483,854	0.01%
Bluestar Finance Holdings Ltd.	\$1,505,000	3.38%	16/7/2024	1,453,403	0.01%
China Development Bank	CNY10,000,000	3.00%	17/1/2032	1,432,390	0.01%
CCCI Treasure Ltd.^	\$1,500,000	3.43%	Perpetual	1,424,971	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	\$1,400,000	2.60%	10/12/2024	1,332,849	0.01%
China Development Bank	\$1,450,000	4.00%	24/1/2037	1,309,444	0.01%
Huarong Finance II Co., Ltd.	\$1,350,000	5.50%	16/1/2025	1,285,674	0.01%
China Mengniu Dairy Co., Ltd.	\$1,400,000	1.88%	17/6/2025	1,278,113	0.01%
China Government Bond	CNY8,000,000	3.72%	12/4/2051	1,249,167	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$1,400,000	4.60%	12/9/2048	1,226,746	0.01%
CNOOC Finance 2012 Ltd.	\$1,300,000	5.00%	2/5/2042	1,173,073	0.01%
Tencent Holdings Ltd.	\$1,200,000	3.28%	11/4/2024	1,168,636	0.01%
Avi Funding Co., Ltd.	\$1,200,000	3.80%	16/9/2025	1,157,963	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.^	\$1,200,000	3.08%	Perpetual	1,114,561	0.01%
Minmetals Bounteous Finance BVI Ltd.^	\$1,100,000	3.38%	Perpetual	1,056,655	0.01%
CNAC HK Finbridge Co., Ltd.	\$1,100,000	5.13%	14/3/2028	1,055,489	0.01%
China Cinda Finance 2017 I Ltd.	\$1,100,000	4.40%	9/3/2027	1,045,158	0.01%
China Development Bank	€1,000,000	0.88%	24/1/2024	1,039,864	0.01%
China Development Bank	CNY7,000,000	3.41%	7/6/2031	1,033,468	0.01%
Industrial & Commercial Bank of China Ltd.	\$1,050,000	3.54%	8/11/2027	997,935	0.01%
Sinopec Group Overseas Development 2014 Ltd.	\$1,000,000	4.38%	10/4/2024	992,767	0.01%
Tencent Holdings Ltd.	\$1,050,000	3.60%	19/1/2028	963,907	0.01%
Sinopec Group Overseas Development 2015 Ltd.	\$1,000,000	3.25%	28/4/2025	959,571	0.01%
CMB International Leasing Management Ltd.	\$1,000,000	3.00%	3/7/2024	959,431	0.01%
BOC Aviation Ltd.	\$1,000,000	3.88%	27/4/2026	953,242	0.01%
Zhongyuan Sincere Investment Co., Ltd.	\$1,000,000	4.25%	28/6/2024	948,463	0.01%
Coastal Emerald Ltd.^	\$1,000,000	4.30%	Perpetual	946,125	0.01%
State Grid Overseas Investment 2014 Ltd.	\$950,000	4.13%	7/5/2024	939,011	0.01%
Prosus NV	\$1,200,000	3.06%	13/7/2031	935,987	0.01%
China Development Bank	CNY5,800,000	4.01%	9/1/2037	905,398	0.01%
CNOOC Petroleum North America ULC	\$875,000	6.40%	15/5/2037	898,359	0.01%
Industrial & Commercial Bank of China Ltd.	\$900,000	4.88%	21/9/2025	887,867	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$900,000	1.63%	26/1/2024	865,049	0.01%
CNOOC Finance 2015 USA LLC	\$850,000	4.38%	2/5/2028	831,796	0.01%
China Development Bank	\$850,000	3.38%	24/1/2027	819,542	0.01%
China Cinda Finance 2015 I Ltd.	\$850,000	4.25%	23/4/2025	817,066	0.01%
China Construction Bank Corp.^	\$800,000	4.25%	27/2/2029	790,626	0.01%
China Government International Bond	\$1,000,000	2.75%	3/12/2039	783,924	0.01%
China Government International Bond	\$800,000	0.40%	21/10/2023	774,521	0.01%
CITIC Ltd.	\$800,000	3.70%	14/6/2026	767,546	0.01%
CITIC Ltd.	\$800,000	3.88%	28/2/2027	765,372	0.01%
China Construction Bank Corp.^	\$825,000	2.85%	21/1/2032	765,323	0.01%
Joy Treasure Assets Holdings, Inc.	\$900,000	3.50%	24/9/2029	756,837	0.01%
State Grid Overseas Investment BVI Ltd.	\$900,000	4.00%	4/5/2047	752,145	0.01%
China Government International Bond	€950,000	1.00%	12/11/2039	733,401	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$1,000,000	3.44%	12/11/2049	713,039	0.00%
Tencent Holdings Ltd.	\$750,000	3.98%	11/4/2029	691,902	0.00%
China Merchants Finance Co., Ltd.	\$700,000	4.75%	3/8/2025	686,140	0.00%
Tencent Holdings Ltd.	\$700,000	3.80%	11/2/2025	685,334	0.00%
Minmetals Bounteous Finance BVI Ltd.	\$700,000	4.20%	27/7/2026	675,503	0.00%
GLP China Holdings Ltd.	\$775,000	4.97%	26/2/2024	673,118	0.00%
China Government International Bond	€700,000	0.13%	12/11/2026	661,607	0.00%
CNPC Global Capital Ltd.	\$800,000	2.00%	23/6/2030	659,474	0.00%
Chongqing Nan'an Urban Construction & Development Group Co., Ltd.	\$700,000	4.66%	4/6/2024	656,515	0.00%
Alibaba Group Holding Ltd.	\$700,000	3.40%	6/12/2027	645,218	0.00%
China Construction Bank Corp.	\$700,000	1.46%	22/4/2026	633,516	0.00%
Alibaba Group Holding Ltd.	\$1,000,000	3.25%	9/2/2061	601,733	0.00%
China Government International Bond	\$650,000	0.55%	21/10/2025	583,014	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Government International Bond	€700,000	0.50%	12/11/2031	566,425	0.00%
China Construction Bank Corp. ^	\$600,000	2.45%	24/6/2030	560,714	0.00%
Alibaba Group Holding Ltd.	\$725,000	4.20%	6/12/2047	556,758	0.00%
Sunny Express Enterprises Corp.	\$600,000	3.13%	23/4/2030	529,195	0.00%
Huarong Finance 2017 Co., Ltd.	\$600,000	4.75%	27/4/2027	527,877	0.00%
Alibaba Group Holding Ltd.	\$650,000	2.13%	9/2/2031	516,533	0.00%
Prosus NV	\$600,000	3.68%	21/1/2030	500,533	0.00%
Vanke Real Estate Hong Kong Co., Ltd.	\$500,000	5.35%	11/3/2024	490,416	0.00%
China Government International Bond	\$600,000	1.20%	21/10/2030	490,281	0.00%
Alibaba Group Holding Ltd.	\$600,000	4.00%	6/12/2037	488,772	0.00%
China Cinda Finance 2017 I Ltd.	\$500,000	4.10%	9/3/2024	488,567	0.00%
Charming Light Investments Ltd.	\$500,000	5.00%	3/9/2024	486,272	0.00%
Vanke Real Estate Hong Kong Co., Ltd.	\$500,000	4.20%	7/6/2024	480,052	0.00%
China Development Bank	\$500,000	3.00%	1/6/2026	479,067	0.00%
Bank of China Ltd.	\$500,000	3.50%	20/4/2027	478,849	0.00%
State Grid Overseas Investment BVI Ltd.	\$500,000	3.50%	4/5/2027	477,296	0.00%
Vanke Real Estate Hong Kong Co., Ltd.	\$550,000	3.98%	9/11/2027	477,214	0.00%
Alibaba Group Holding Ltd.	\$750,000	3.15%	9/2/2051	469,133	0.00%
Meituan	\$600,000	3.05%	28/10/2030	463,588	0.00%
Geely Automobile Holdings Ltd. ^	\$500,000	4.00%	Perpetual	461,680	0.00%
Vertex Capital Investment Ltd.	\$500,000	4.75%	3/4/2024	460,573	0.00%
BOC Aviation Ltd.	\$500,000	3.50%	18/9/2027	460,231	0.00%
Foxconn Far East Ltd.	\$500,000	3.00%	23/9/2026	457,702	0.00%
Tencent Holdings Ltd.	\$750,000	3.29%	3/6/2060	449,779	0.00%
Baidu, Inc.	\$575,000	2.38%	23/8/2031	448,468	0.00%
Huarong Finance II Co., Ltd.	\$500,000	4.63%	3/6/2026	445,844	0.00%
Haitong International Securities Group Ltd.	\$500,000	2.13%	20/5/2026	434,852	0.00%
Prosus NV	€500,000	1.54%	3/8/2028	431,075	0.00%
Huarong Finance 2017 Co., Ltd.	\$500,000	4.25%	7/11/2027	427,209	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$500,000	2.30%	8/1/2031	419,958	0.00%
Competition Team Technologies Ltd.	\$425,000	3.75%	12/3/2024	415,720	0.00%
Tencent Holdings Ltd.	\$525,000	3.93%	19/1/2038	414,887	0.00%
BOC Aviation Ltd.	\$500,000	2.63%	17/9/2030	414,394	0.00%
CNAC HK Finbridge Co., Ltd.	\$425,000	3.38%	19/6/2024	411,108	0.00%
Amipeace Ltd.	\$500,000	2.25%	22/10/2030	409,968	0.00%
Sunshine Life Insurance Corp., Ltd.	\$470,000	4.50%	20/4/2026	404,208	0.00%
Prosus NV	€500,000	1.29%	13/7/2029	403,389	0.00%
Foxconn Far East Ltd.	\$500,000	2.50%	28/10/2030	400,599	0.00%
Prosus NV	\$650,000	3.83%	8/2/2051	399,676	0.00%
Prosus NV	\$550,000	4.99%	19/1/2052	397,030	0.00%
China Huadian Overseas Development Management Co., Ltd. ^	\$400,000	4.00%	Perpetual	390,105	0.00%
China Government International Bond	\$575,000	2.50%	26/10/2051	386,153	0.00%
ENN Energy Holdings Ltd.	\$400,000	4.63%	17/5/2027	385,075	0.00%
Baidu, Inc.	\$400,000	4.88%	14/11/2028	383,565	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$400,000	3.15%	2/6/2026	380,871	0.00%
Export-Import Bank of China	\$400,000	3.25%	28/11/2027	379,979	0.00%
Huarong Finance 2019 Co., Ltd.	\$400,000	3.75%	29/5/2024	379,920	0.00%
Huarong Finance 2019 Co., Ltd.	\$500,000	3.38%	24/2/2030	379,693	0.00%
China Railway Xunjie Co., Ltd.	\$400,000	3.25%	28/7/2026	378,910	0.00%
Prosus NV	\$450,000	4.19%	19/1/2032	374,082	0.00%
China Government International Bond	\$400,000	2.63%	2/11/2027	373,698	0.00%
Shanghai Electric Group Global Investment Ltd.	\$400,000	2.65%	21/11/2024	373,496	0.00%
Chengdu Communications Investment Group Co., Ltd.	\$400,000	2.20%	1/12/2024	367,944	0.00%
Fujian Zhanglong Group Co., Ltd.	\$375,000	4.80%	20/6/2025	359,057	0.00%
Xin Yue Co., Ltd.	\$400,000	2.36%	25/1/2027	355,610	0.00%
China Government Bond	CNY2,100,000	3.73%	25/5/2070	331,563	0.00%
CNAC HK Finbridge Co., Ltd.	\$400,000	3.00%	22/9/2030	327,476	0.00%
ENN Energy Holdings Ltd.	\$400,000	2.63%	17/9/2030	322,630	0.00%
CNAC HK Finbridge Co., Ltd.	\$350,000	2.00%	22/9/2025	316,432	0.00%
BCEG HongKong Co., Ltd.	\$350,000	2.22%	2/7/2026	314,586	0.00%
Contemporary Ruiding Development Ltd.	\$400,000	2.63%	17/9/2030	313,643	0.00%
CMB International Leasing Management Ltd.	\$400,000	2.88%	4/2/2031	302,004	0.00%
Elect Global Investments Ltd. ^	\$350,000	4.10%	Perpetual	301,242	0.00%
Lenovo Group Ltd.	\$311,000	6.54%	27/7/2032	299,871	0.00%
Bocom Leasing Management Hong Kong Co., Ltd.	\$300,000	4.38%	22/1/2024	296,405	0.00%
China Southern Power Grid International Finance BVI Co., Ltd.	\$300,000	3.50%	8/5/2027	284,891	0.00%
Beijing Gas Singapore Capital Corp.	\$300,000	1.88%	18/1/2025	279,555	0.00%
China Cinda 2020 I Management Ltd.	\$300,000	2.50%	18/3/2025	278,161	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Henan Water Conservancy Investment Group Co., Ltd.	\$305,000	2.80%	18/9/2025	275,614	0.00%
Sinochem Offshore Capital Co., Ltd.	\$307,000	1.63%	29/10/2025	274,647	0.00%
Shanghai Port Group BVI Development 2 Co., Ltd.	\$300,000	1.50%	13/7/2025	272,539	0.00%
Jinan Urban Construction International Investment Co., Ltd.	\$318,000	2.40%	23/9/2026	270,830	0.00%
Alibaba Group Holding Ltd.	\$275,000	3.60%	28/11/2024	265,820	0.00%
SFG International Holdings Co., Ltd.	\$300,000	2.40%	3/6/2026	261,247	0.00%
China Great Wall International Holdings III Ltd.	\$300,000	3.88%	31/8/2027	259,511	0.00%
Baidu, Inc.	\$275,000	3.63%	6/7/2027	253,281	0.00%
SF Holding Investment Ltd.	\$300,000	2.88%	20/2/2030	252,816	0.00%
Weibo Corp.	\$250,000	3.50%	5/7/2024	242,294	0.00%
Prosus NV	\$375,000	4.03%	3/8/2050	239,120	0.00%
Sinopec Group Overseas Development 2017 Ltd.	\$250,000	3.25%	13/9/2027	234,520	0.00%
Huarong Finance II Co., Ltd.	\$250,000	5.00%	19/11/2025	230,227	0.00%
CNAC HK Finbridge Co., Ltd.	\$250,000	3.88%	19/6/2029	223,226	0.00%
State Grid Overseas Investment BVI Ltd.	€220,000	0.80%	5/8/2026	204,663	0.00%
Central Plaza Development Ltd.	\$250,000	3.85%	14/7/2025	202,458	0.00%
Central Plaza Development Ltd.	\$250,000	4.65%	19/1/2026	201,974	0.00%
Sunrise Cayman Ltd.	\$200,000	5.25%	11/3/2024	196,223	0.00%
Xi Yang Overseas Ltd.	\$200,000	4.30%	5/6/2024	194,139	0.00%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	\$200,000	4.25%	18/9/2028	193,660	0.00%
Baidu, Inc.	\$200,000	4.13%	30/6/2025	192,016	0.00%
Poly Real Estate Finance Ltd.	\$200,000	3.88%	25/3/2024	191,815	0.00%
Sinopec Group Overseas Development 2017 Ltd.	\$200,000	3.63%	12/4/2027	191,412	0.00%
State Grid Overseas Investment 2014 Ltd.	\$200,000	4.85%	7/5/2044	191,111	0.00%
Export-Import Bank of China	\$200,000	2.88%	26/4/2026	190,901	0.00%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	190,024	0.00%
Baidu, Inc.	\$200,000	4.38%	29/3/2028	188,687	0.00%
Baidu, Inc.	\$200,000	3.08%	7/4/2025	188,486	0.00%
China Resources Land Ltd.	\$206,000	4.13%	26/2/2029	188,204	0.00%
China Overseas Finance Cayman III Ltd.	\$200,000	6.38%	29/10/2043	186,805	0.00%
Wuhan Urban Construction Group Co., Ltd.	\$200,000	2.25%	9/7/2024	185,944	0.00%
CNAC HK Finbridge Co., Ltd.	\$200,000	4.13%	19/7/2027	185,284	0.00%
Henan Railway Construction & Investment Group Co., Ltd.	\$200,000	2.20%	26/1/2025	183,380	0.00%
Charming Light Investments Ltd.	\$200,000	4.38%	21/12/2027	182,441	0.00%
China Government International Bond	\$200,000	4.00%	19/10/2048	182,388	0.00%
China Great Wall International Holdings V Ltd.	\$250,000	2.38%	18/8/2030	182,354	0.00%
Alibaba Group Holding Ltd.	\$200,000	4.50%	28/11/2034	178,880	0.00%
Baidu, Inc.	\$200,000	1.72%	9/4/2026	177,061	0.00%
JD.com, Inc.	\$200,000	3.38%	14/1/2030	175,162	0.00%
Yieldking Investment Ltd.	\$200,000	2.80%	18/8/2026	174,690	0.00%
Baidu, Inc.	\$200,000	3.43%	7/4/2030	173,729	0.00%
Huarong Finance 2017 Co., Ltd.	\$250,000	4.95%	7/11/2047	172,316	0.00%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	\$200,000	2.70%	20/1/2031	168,394	0.00%
Export-Import Bank of China	\$200,000	4.00%	28/11/2047	168,322	0.00%
Bright Galaxy International Ltd.	\$200,000	3.25%	15/7/2026	166,053	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	2.15%	22/9/2030	165,441	0.00%
Sinopec Group Overseas Development 2017 Ltd.	\$200,000	4.00%	13/9/2047	160,556	0.00%
Alibaba Group Holding Ltd.	\$200,000	4.40%	6/12/2057	153,770	0.00%
Guangzhou Metro Investment Finance BVI Ltd.	\$200,000	2.31%	17/9/2030	153,061	0.00%
JD.com, Inc.	\$200,000	4.13%	14/1/2050	147,008	0.00%
Prosus NV	€200,000	1.99%	13/7/2033	144,061	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.20%	16/10/2049	136,230	0.00%
CNOOC Finance 2013 Ltd.	\$200,000	3.30%	30/9/2049	131,524	0.00%
China Government International Bond	\$200,000	2.25%	21/10/2050	127,004	0.00%
Xiaomi Best Time International Ltd.	\$200,000	4.10%	14/7/2051	115,157	0.00%
				216,039,421	1.16%
Colombia 0.10% (2021: 0.10%)					
Colombian TES	COP17,000,000,000	5.75%	3/11/2027	2,653,008	0.01%
Colombian TES	COP12,000,000,000	7.50%	26/8/2026	2,113,608	0.01%
Colombian TES	COP9,500,000,000	10.00%	24/7/2024	1,907,445	0.01%
Colombian TES	COP11,300,000,000	6.00%	28/4/2028	1,739,285	0.01%
Colombian TES	COP11,500,000,000	7.00%	30/6/2032	1,605,609	0.01%
Colombian TES	COP8,700,000,000	7.75%	18/9/2030	1,348,966	0.01%
Colombian TES	COP7,500,000,000	6.25%	26/11/2025	1,323,378	0.01%
SURA Asset Management SA	\$1,150,000	4.88%	17/4/2024	1,144,721	0.01%
Colombian TES	COP7,000,000,000	7.00%	26/3/2031	1,015,474	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Colombian TES	COP7,100,000,000	7.25%	18/10/2034	966,494	0.01%
Colombian TES	COP5,000,000,000	9.25%	28/5/2042	744,679	0.00%
Colombian TES	COP5,200,000,000	7.25%	26/10/2050	610,587	0.00%
Colombian TES	COP5,000,000,000	6.25%	9/7/2036	594,736	0.00%
SURA Asset Management SA	\$300,000	4.38%	11/4/2027	278,799	0.00%
				18,046,789	0.10%
Croatia 0.02% (2021: 0.03%)					
Croatia Government International Bond	€1,800,000	1.13%	19/6/2029	1,629,836	0.01%
Croatia Government International Bond	€1,800,000	1.13%	4/3/2033	1,470,964	0.01%
Croatia Government International Bond	\$500,000	6.00%	26/1/2024	503,234	0.00%
Croatia Government International Bond	€500,000	2.88%	22/4/2032	491,193	0.00%
Croatia Government International Bond	€450,000	1.50%	17/6/2031	397,936	0.00%
				4,493,163	0.02%
Czech Republic 0.19% (2021: 0.17%)					
Czech Republic Government Bond	CZK150,000,000	2.75%	23/7/2029	5,746,973	0.03%
Czech Republic Government Bond	CZK168,150,000	1.20%	13/3/2031	5,526,947	0.03%
Czech Republic Government Bond	CZK121,400,000	6.00%	26/2/2026	5,463,988	0.03%
Czech Republic Government Bond	CZK116,840,000	0.25%	10/2/2027	4,225,885	0.03%
Czech Republic Government Bond	CZK98,000,000	2.40%	17/9/2025	4,010,872	0.02%
Czech Republic Government Bond	CZK82,000,000	0.95%	15/5/2030	2,714,341	0.02%
Czech Republic Government Bond	CZK50,000,000	2.00%	13/10/2033	1,657,544	0.01%
Czech Republic Government Bond	CZK30,000,000	1.00%	26/6/2026	1,146,129	0.01%
CEZ A.S.	€1,000,000	0.88%	2/12/2026	915,545	0.01%
CEZ A.S.	€500,000	3.00%	5/6/2028	479,636	0.00%
EP Infrastructure A.S.	€660,000	1.82%	2/3/2031	455,660	0.00%
CPI Property Group SA	€700,000	1.75%	14/1/2030	453,858	0.00%
Czech Republic Government Bond	CZK10,800,000	4.20%	4/12/2036	438,237	0.00%
Czech Republic Government Bond	CZK14,200,000	1.50%	24/4/2040	373,446	0.00%
Czech Republic Government Bond	CZK8,000,000	5.70%	25/5/2024	353,699	0.00%
CPI Property Group SA	€300,000	2.75%	12/5/2026	251,285	0.00%
Czech Republic Government Bond	CZK5,000,000	2.50%	25/8/2028	191,544	0.00%
EP Infrastructure A.S.	€158,000	1.66%	26/4/2024	148,785	0.00%
CPI Property Group SA	£100,000	2.75%	22/1/2028	80,078	0.00%
				34,634,452	0.19%
Denmark 0.42% (2021: 0.48%)					
Denmark Government Bond	DKK120,000,000	0.00%	15/11/2031	13,540,862	0.07%
Denmark Government Bond	DKK66,800,000	0.50%	15/11/2029	8,262,038	0.05%
Denmark Government Bond	DKK45,850,000	4.50%	15/11/2039	8,153,617	0.04%
Nykredit Realkredit A/S	DKK46,053,000	2.00%	1/1/2025	6,429,159	0.04%
Danske Mortgage Bank plc	€4,700,000	0.01%	24/11/2026	4,423,293	0.02%
Denmark Government Bond	DKK31,000,000	1.75%	15/11/2025	4,330,684	0.02%
Nykredit Realkredit A/S	DKK31,815,000	1.00%	1/7/2026	4,197,498	0.02%
Denmark Government Bond	DKK23,000,000	0.50%	15/11/2027	2,970,802	0.02%
AP Moller-Maersk A/S	€2,800,000	1.75%	16/3/2026	2,799,990	0.02%
Danske Bank A/S^	€1,600,000	1.38%	12/2/2030	1,560,569	0.01%
Nykredit Realkredit A/S	€1,200,000	0.75%	20/1/2027	1,106,735	0.01%
Kommunekredit	€1,320,000	0.00%	3/3/2031	1,087,362	0.01%
Danske Bank A/S^	€1,075,000	0.50%	27/8/2025	1,075,007	0.01%
Danske Bank A/S^	€1,000,000	2.25%	14/1/2028	1,029,911	0.01%
Kommunekredit	€1,000,000	0.50%	24/1/2025	1,009,101	0.01%
Orsted A/S^	€1,200,000	2.50%	18/2/3021	983,772	0.01%
ISS Global A/S	€1,000,000	0.88%	18/6/2026	944,447	0.01%
Danske Mortgage Bank plc	€1,000,000	0.01%	14/1/2028	906,271	0.01%
Danske Bank A/S^	\$1,000,000	1.55%	10/9/2027	855,308	0.01%
Denmark Government Bond	DKK5,000,000	7.00%	10/11/2024	771,327	0.01%
Sydbank A/S^	€800,000	0.50%	10/11/2026	750,065	0.01%
Carlsberg Breweries A/S	€800,000	0.38%	30/6/2027	737,127	0.00%
Carlsberg Breweries A/S	€700,000	2.50%	28/5/2024	737,012	0.00%
Orsted A/S^	€700,000	2.25%	24/11/3017	706,771	0.00%
Orsted A/S	€700,000	2.25%	14/6/2028	692,161	0.00%
Danske Bank A/S^	\$750,000	0.98%	10/9/2025	683,548	0.00%
Orsted A/S	€656,000	2.88%	14/6/2033	636,638	0.00%
Orsted A/S	£600,000	2.50%	16/5/2033	570,126	0.00%
Danske Bank A/S	€550,000	0.63%	26/5/2025	545,057	0.00%
Danske Bank A/S^	€500,000	2.50%	21/6/2029	512,061	0.00%
Danske Bank A/S^	\$500,000	3.77%	28/3/2025	483,669	0.00%
Jyske Realkredit A/S	€500,000	0.50%	1/10/2026	480,701	0.00%
Danfoss Finance I BV	€500,000	0.13%	28/4/2026	470,516	0.00%
Orsted A/S	€500,000	1.50%	26/11/2029	460,945	0.00%
Danske Bank A/S^	\$500,000	4.30%	1/4/2028	460,804	0.00%
AP Moller-Maersk A/S	€473,000	0.75%	25/11/2031	374,955	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Danske Bank A/S	\$400,000	4.38%	12/6/2028	369,280	0.00%
Orsted A/S^	€400,000	1.75%	9/12/3019	364,745	0.00%
Danfoss Finance II BV	€400,000	0.75%	28/4/2031	318,085	0.00%
Kommunekredit	€400,000	0.88%	3/11/2036	313,351	0.00%
AP Moller-Maersk A/S	\$250,000	3.88%	28/9/2025	240,939	0.00%
AP Moller-Maersk A/S	£200,000	4.00%	4/4/2025	232,256	0.00%
Danske Bank A/S^	\$225,000	3.24%	20/12/2025	210,390	0.00%
Danske Bank A/S	\$200,000	5.38%	12/1/2024	199,096	0.00%
AP Moller-Maersk A/S	\$175,000	4.50%	20/6/2029	165,729	0.00%
Danfoss Finance I BV	€100,000	0.38%	28/10/2028	85,864	0.00%
Nykredit Realkredit A/S	DKK281,382	2.00%	1/10/2047	33,785	0.00%
Nykredit Realkredit A/S	DKK119,038	3.00%	1/10/2031	16,941	0.00%
Nordea Kredit Realkreditaktieselskab	DKK22,835	3.50%	1/10/2044	3,163	0.00%
				78,293,533	0.42%
Estonia 0.00% (2021: 0.00%)					
Luminor Bank A/S^	€800,000	0.54%	23/9/2026	740,505	0.00%
				740,505	0.00%
Finland 0.45% (2021: 0.39%)					
Finland Government Bond	€15,363,000	0.13%	15/9/2031	12,766,498	0.07%
Finland Government Bond	€11,300,000	0.75%	15/4/2031	10,011,858	0.06%
Finland Government Bond	€7,886,000	1.50%	15/9/2032	7,294,283	0.04%
Nordea Kiinnitysluottopankki OYJ	€6,500,000	1.00%	30/3/2029	6,046,467	0.03%
Finland Government Bond	€6,000,000	0.00%	15/9/2030	5,071,082	0.03%
Finland Government Bond	€4,599,000	0.50%	15/9/2029	4,170,867	0.02%
Finland Government Bond	€3,200,000	0.88%	15/9/2025	3,249,354	0.02%
OP Corporate Bank plc	€2,000,000	0.13%	1/7/2024	2,035,649	0.01%
Finland Government Bond	€1,800,000	2.00%	15/4/2024	1,902,372	0.01%
Kuntarahoitus OYJ	€1,850,000	0.63%	26/11/2026	1,795,603	0.01%
Kuntarahoitus OYJ	€1,900,000	0.00%	2/3/2031	1,571,095	0.01%
Nordea Bank Abp^	\$1,700,000	4.63%	13/9/2033	1,566,553	0.01%
OP Corporate Bank plc^	€1,600,000	1.63%	9/6/2030	1,557,096	0.01%
Nordea Bank Abp^	€1,400,000	0.63%	18/8/2031	1,283,465	0.01%
OP Corporate Bank plc	€1,500,000	0.38%	8/12/2028	1,267,111	0.01%
Kuntarahoitus OYJ	€1,100,000	0.13%	7/3/2024	1,133,893	0.01%
Sampo OYJ^	€1,240,000	2.50%	3/9/2052	988,181	0.01%
Finnvera OYJ	€1,000,000	0.50%	13/4/2026	978,050	0.01%
Nordea Bank Abp	€1,000,000	2.88%	24/8/2032	975,753	0.01%
Nordea Bank Abp	€1,000,000	0.50%	14/5/2027	937,795	0.01%
Nordea Bank Abp	\$900,000	5.38%	22/9/2027	904,082	0.01%
Finland Government Bond	€800,000	4.00%	4/7/2025	880,543	0.01%
Nordea Bank Abp	\$800,000	4.75%	22/9/2025	794,476	0.01%
Kuntarahoitus OYJ	\$850,000	0.88%	2/9/2026	749,852	0.01%
Elenia Verkko OYJ	€800,000	0.38%	6/2/2027	723,126	0.01%
Kuntarahoitus OYJ	€700,000	1.50%	17/5/2029	677,817	0.00%
Finland Government Bond	€1,000,000	0.25%	15/9/2040	643,559	0.00%
Finland Government International Bond	\$800,000	0.88%	20/5/2030	634,552	0.00%
Finnvera OYJ	\$700,000	1.13%	27/10/2026	618,157	0.00%
Finnvera OYJ	€650,000	0.38%	9/4/2029	584,394	0.00%
Finland Government Bond	€575,000	2.63%	4/7/2042	564,903	0.00%
Fortum OYJ	€550,000	1.63%	27/2/2026	543,098	0.00%
Kojamo OYJ	€600,000	1.88%	27/5/2027	540,682	0.00%
Finland Government Bond	€500,000	2.75%	4/7/2028	529,336	0.00%
OP Corporate Bank plc	€500,000	0.38%	26/2/2024	515,943	0.00%
Finnvera OYJ	\$500,000	2.38%	4/6/2025	475,769	0.00%
Finnvera OYJ	\$500,000	1.63%	23/10/2024	473,606	0.00%
Sampo OYJ^	€500,000	3.38%	23/5/2049	466,904	0.00%
UPM-Kymmene OYJ	\$425,000	7.45%	26/11/2027	450,716	0.00%
Nordea Bank Abp	\$465,000	0.63%	24/5/2024	435,431	0.00%
Nordea Bank Abp	\$500,000	1.50%	30/9/2026	434,144	0.00%
Kuntarahoitus OYJ	\$425,000	2.88%	7/3/2023	423,730	0.00%
Transmission Finance DAC	€500,000	0.38%	18/6/2028	420,403	0.00%
OP Corporate Bank plc	€400,000	0.38%	19/6/2024	406,573	0.00%
Nordea Bank Abp^	£400,000	1.63%	9/12/2032	381,409	0.00%
Kojamo OYJ	€400,000	0.88%	28/5/2029	315,238	0.00%
Nordea Bank Abp	\$350,000	0.75%	28/8/2025	312,288	0.00%
Stora Enso OYJ	€300,000	2.50%	7/6/2027	302,793	0.00%
Kuntarahoitus OYJ	€300,000	0.00%	15/11/2024	301,826	0.00%
Citycon Treasury BV	€300,000	2.50%	1/10/2024	299,560	0.00%
Kuntarahoitus OYJ	\$300,000	0.63%	20/3/2026	265,954	0.00%
Balder Finland OYJ	€300,000	1.00%	18/1/2027	237,885	0.00%
Kuntarahoitus OYJ	\$200,000	2.50%	15/11/2023	195,781	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Elisa OYJ	€100,000	1.13%	26/2/2026	98,362	0.00%
				83,205,917	0.45%
France 6.13% (2021: 6.15%)					
French Republic Government Bond OAT	€57,860,000	0.00%	25/3/2024	59,659,439	0.32%
French Republic Government Bond OAT	€51,451,000	0.00%	25/2/2027	48,951,363	0.26%
French Republic Government Bond OAT	€39,874,000	0.75%	25/11/2028	37,742,779	0.20%
French Republic Government Bond OAT	€41,085,000	0.00%	25/11/2030	34,846,077	0.19%
French Republic Government Bond OAT	€23,000,000	5.75%	25/10/2032	30,011,124	0.16%
French Republic Government Bond OAT	€30,000,000	0.75%	25/2/2028	28,837,432	0.16%
French Republic Government Bond OAT	€32,580,000	0.00%	25/11/2029	28,565,390	0.15%
French Republic Government Bond OAT	€26,929,000	0.00%	25/2/2024	27,832,580	0.15%
French Republic Government Bond OAT	€24,697,000	2.25%	25/5/2024	26,160,477	0.14%
French Republic Government Bond OAT	€22,919,000	0.00%	25/2/2025	23,014,361	0.12%
French Republic Government Bond OAT	€22,490,000	1.50%	25/5/2031	21,500,789	0.12%
French Republic Government Bond OAT	€24,235,914	1.25%	25/5/2034	21,008,858	0.11%
French Republic Government Bond OAT	€16,202,000	4.50%	25/4/2041	19,980,824	0.11%
French Republic Government Bond OAT	€16,236,000	5.50%	25/4/2029	19,921,189	0.11%
French Republic Government Bond OAT	€20,000,000	0.50%	25/5/2026	19,759,042	0.11%
French Republic Government Bond OAT	€17,475,000	0.50%	25/5/2025	17,664,387	0.10%
French Republic Government Bond OAT	€17,967,000	0.00%	25/2/2026	17,566,605	0.10%
French Republic Government Bond OAT	€20,000,000	0.00%	25/5/2032	16,077,087	0.09%
French Republic Government Bond OAT	€15,569,000	1.00%	25/5/2027	15,371,312	0.08%
French Republic Government Bond OAT	€14,500,000	1.00%	25/11/2025	14,724,328	0.08%
French Republic Government Bond OAT	€14,953,000	2.50%	25/5/2043	13,864,399	0.08%
French Republic Government Bond OAT	€11,008,000	4.75%	25/4/2035	13,450,395	0.07%
French Republic Government Bond OAT	€11,500,000	4.00%	25/10/2038	13,237,988	0.07%
French Republic Government Bond OAT	€12,280,000	3.25%	25/5/2045	12,919,264	0.07%
French Republic Government Bond OAT	€10,456,000	3.50%	25/4/2026	11,390,217	0.06%
French Republic Government Bond OAT	€9,700,000	1.75%	25/11/2024	10,145,232	0.06%
Region of Ile de France	€10,000,000	0.50%	14/6/2025	9,997,863	0.05%
Societe Generale SFH SA	€10,400,000	0.01%	2/12/2026	9,774,557	0.05%
French Republic Government Bond OAT	€7,984,000	4.00%	25/4/2055	9,574,326	0.05%
French Republic Government Bond OAT	€12,500,000	1.50%	25/5/2050	9,010,312	0.05%
Cie de Financement Foncier SA	€7,900,000	3.13%	18/5/2027	8,343,864	0.05%
French Republic Government Bond OAT	€10,102,000	0.00%	25/11/2031	8,281,154	0.05%
French Republic Government Bond OAT	€14,333,000	0.75%	25/5/2053	7,848,209	0.04%
French Republic Government Bond OAT	€7,750,000	0.00%	25/3/2025	7,770,220	0.04%
French Republic Government Bond OAT	€6,280,000	4.00%	25/4/2060	7,697,660	0.04%
French Republic Government Bond OAT	€13,176,000	0.75%	25/5/2052	7,421,471	0.04%
French Republic Government Bond OAT	€10,644,843	0.50%	25/5/2040	7,128,633	0.04%
Caisse d'Amortissement de la Dette Sociale	€5,800,000	2.88%	25/5/2027	6,098,417	0.03%
French Republic Government Bond OAT	€7,280,000	1.75%	25/5/2066	5,231,880	0.03%
Aeroports de Paris	€5,000,000	1.50%	7/4/2025	5,086,157	0.03%
UNEDIC A.S.SEO	€5,000,000	0.13%	25/11/2024	5,029,698	0.03%
HSBC SFH France SA	€4,500,000	2.50%	28/6/2028	4,582,219	0.03%
French Republic Government Bond OAT	€5,424,000	2.00%	25/5/2048	4,472,668	0.03%
Societe Generale SFH SA	€5,000,000	0.13%	2/2/2029	4,402,632	0.02%
French Republic Government Bond OAT	€5,250,000	1.25%	25/5/2036	4,355,510	0.02%
Caisse d'Amortissement de la Dette Sociale	\$5,100,000	2.13%	26/1/2032	4,288,720	0.02%
Caisse d'Amortissement de la Dette Sociale	€3,900,000	1.38%	25/11/2024	4,017,179	0.02%
Caisse Francaise de Financement Local	€4,200,000	0.01%	27/4/2029	3,636,952	0.02%
French Republic Government Bond OAT	€3,500,000	2.00%	25/11/2032	3,387,953	0.02%
Caisse Francaise de Financement Local	€4,000,000	0.01%	18/3/2031	3,246,648	0.02%
Caisse d'Amortissement de la Dette Sociale	€3,300,000	1.50%	25/5/2032	2,988,936	0.02%
Caisse d'Amortissement de la Dette Sociale	€3,000,000	1.75%	25/11/2027	2,986,399	0.02%
BPCE SA	€3,000,000	1.75%	26/4/2027	2,946,585	0.02%
Caisse Francaise de Financement Local	€3,000,000	0.63%	13/4/2026	2,933,816	0.02%
SNCF Reseau	€3,000,000	0.88%	22/1/2029	2,776,658	0.02%
Agence Francaise de Developpement EPIC	€2,800,000	0.25%	21/7/2026	2,690,486	0.02%
Pernod Ricard SA	€2,500,000	3.75%	2/11/2032	2,638,098	0.02%
Orange SA	€2,500,000	1.13%	15/7/2024	2,590,604	0.01%
SNCF Reseau	€3,500,000	0.75%	25/5/2036	2,582,128	0.01%
Agence Francaise de Developpement EPIC	€2,900,000	0.01%	25/11/2028	2,551,253	0.01%
Credit Mutuel Home Loan SFH SA	€2,500,000	0.13%	9/4/2025	2,480,179	0.01%
Aeroports de Paris	€2,700,000	1.00%	5/1/2029	2,438,175	0.01%
Region of Ile de France	€2,500,000	2.23%	19/7/2032	2,386,019	0.01%
BNP Paribas SA*	€2,200,000	2.13%	23/1/2027	2,191,552	0.01%
BNP Paribas SA	€2,172,000	1.50%	17/11/2025	2,185,867	0.01%
Societe Generale SA	€2,000,000	4.00%	16/11/2027	2,133,028	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,500,000	0.45%	19/1/2032	2,061,789	0.01%
Cie de Financement Foncier SA	€1,900,000	4.00%	24/10/2025	2,061,518	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sanofi	€2,000,000	1.00%	1/4/2025	2,040,244	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,500,000	0.13%	15/9/2031	2,031,598	0.01%
Credit Agricole Home Loan SFH SA	€2,000,000	0.38%	30/9/2024	2,029,491	0.01%
Orange SA	€2,100,000	1.25%	7/7/2027	2,025,620	0.01%
BNP Paribas SA^	€2,000,000	0.50%	15/7/2025	2,025,238	0.01%
Caisse Francaise de Financement Local	€2,000,000	0.50%	16/1/2025	2,015,732	0.01%
Societe Generale SFH SA	€2,000,000	0.50%	30/1/2025	2,013,564	0.01%
Credit Agricole SA	€2,000,000	1.00%	18/9/2025	2,006,234	0.01%
Arkea Home Loans SFH SA	€2,400,000	0.01%	4/10/2030	1,985,483	0.01%
Caisse d'Amortissement de la Dette Sociale	\$2,200,000	0.38%	23/9/2025	1,969,783	0.01%
BPCE SA^	€2,100,000	0.50%	15/9/2027	1,940,548	0.01%
Caisse d'Amortissement de la Dette Sociale	\$2,400,000	1.38%	20/1/2031	1,931,874	0.01%
Banque Federative du Credit Mutuel SA	£1,700,000	1.75%	19/12/2024	1,918,284	0.01%
Autoroutes du Sud de la France SA	€2,000,000	1.38%	27/6/2028	1,903,087	0.01%
La Banque Postale Home Loan SFH SA	€2,000,000	0.88%	7/2/2028	1,892,798	0.01%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$1,984,000	3.75%	17/9/2024	1,875,251	0.01%
Banque Federative du Credit Mutuel SA	€2,000,000	1.88%	18/6/2029	1,809,435	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	€2,159,000	0.63%	16/9/2028	1,799,300	0.01%
La Banque Postale SA^	€1,900,000	1.00%	9/2/2028	1,757,238	0.01%
Action Logement Services	€2,100,000	0.38%	5/10/2031	1,737,445	0.01%
TotalEnergies Capital International SA	\$1,750,000	3.70%	15/1/2024	1,726,673	0.01%
Cie Financiere et Industrielle des Autoroutes SA	€1,700,000	0.38%	7/2/2025	1,704,584	0.01%
Bpifrance SACA	€1,900,000	0.00%	25/5/2028	1,703,925	0.01%
BPCE SFH SA	€1,800,000	0.01%	8/11/2026	1,694,699	0.01%
Banque Federative du Credit Mutuel SA	£1,600,000	1.00%	16/7/2026	1,671,045	0.01%
Caisse Francaise de Financement Local	€2,000,000	0.01%	24/6/2030	1,666,554	0.01%
Banque Federative du Credit Mutuel SA	€1,600,000	0.13%	5/2/2024	1,651,616	0.01%
SFIL SA	€1,900,000	0.05%	4/6/2029	1,651,003	0.01%
UNEDIC A.S.SEO	€2,000,000	0.01%	25/5/2031	1,630,296	0.01%
French Republic Government Bond OAT	€4,083,000	0.50%	25/5/2072	1,617,184	0.01%
Credit Agricole SA^	€1,500,000	4.00%	12/10/2026	1,594,131	0.01%
Agence Francaise de Developpement EPIC	€2,100,000	1.13%	2/3/2037	1,592,710	0.01%
Credit Agricole SA^	€1,600,000	1.00%	22/4/2026	1,591,426	0.01%
Capgemini SE	€1,800,000	1.13%	23/6/2030	1,588,792	0.01%
TotalEnergies Capital International SA	€1,600,000	1.49%	8/4/2027	1,575,583	0.01%
Orange SA	€1,500,000	3.63%	16/11/2031	1,569,450	0.01%
Dexia Credit Local SA	€1,500,000	0.63%	3/2/2024	1,557,584	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,750,000	0.63%	18/2/2026	1,554,987	0.01%
Societe Generale SA^	\$1,660,000	2.23%	21/1/2026	1,525,949	0.01%
Banque Federative du Credit Mutuel SA	€1,500,000	3.75%	1/2/2033	1,522,894	0.01%
Bpifrance SACA	€1,500,000	2.13%	29/11/2027	1,515,896	0.01%
Worldline SA	€1,500,000	0.25%	18/9/2024	1,514,665	0.01%
BPCE SA	€1,500,000	1.00%	1/4/2025	1,506,206	0.01%
UNEDIC A.S.SEO	€2,100,000	0.50%	25/5/2036	1,502,517	0.01%
AXA SA^	€1,565,000	3.25%	28/5/2049	1,477,017	0.01%
Banque Federative du Credit Mutuel SA	€1,700,000	1.25%	3/6/2030	1,469,900	0.01%
Air Liquide Finance SA	\$1,500,000	2.25%	27/9/2023	1,468,041	0.01%
Credit Agricole SA	€1,500,000	2.50%	29/8/2029	1,462,180	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€1,500,000	3.38%	24/9/2028	1,460,107	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	€1,551,000	0.13%	16/9/2025	1,458,212	0.01%
Danone SA	€1,500,000	0.00%	1/12/2025	1,456,613	0.01%
Electricite de France SA	£1,200,000	6.13%	2/6/2034	1,449,517	0.01%
French Republic Government Bond OAT	€2,313,000	0.50%	25/6/2044	1,425,121	0.01%
TotalEnergies SE^	€1,400,000	1.75%	Perpetual	1,409,239	0.01%
BPCE SA	\$1,500,000	2.38%	14/1/2025	1,397,405	0.01%
Sanofi	€1,400,000	1.00%	21/3/2026	1,394,181	0.01%
Agence France Locale	€1,500,000	0.00%	20/9/2027	1,372,531	0.01%
Societe Generale SA^	€1,500,000	1.13%	30/6/2031	1,367,666	0.01%
French Republic Government Bond OAT	€1,577,000	1.75%	25/6/2039	1,365,242	0.01%
BNP Paribas SA	£1,600,000	1.25%	13/7/2031	1,363,826	0.01%
BPCE SFH SA	€1,500,000	0.01%	10/11/2027	1,362,619	0.01%
AXA SA^	€1,390,000	4.25%	10/3/2043	1,351,913	0.01%
Credit Mutuel Arkea SA	€1,300,000	1.25%	31/5/2024	1,344,305	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,700,000	1.00%	21/10/2030	1,332,982	0.01%
Credit Agricole Assurances SA	€1,700,000	1.50%	6/10/2031	1,327,699	0.01%
BPCE SA	€1,300,000	0.63%	26/9/2024	1,319,117	0.01%
Aeroports de Paris	€1,300,000	2.13%	2/10/2026	1,307,501	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Societe Generale SA^	€1,500,000	0.50%	12/6/2029	1,282,193	0.01%
Unibail-Rodamco-Westfield SE	€1,400,000	0.63%	4/5/2027	1,268,128	0.01%
Icade Sante SACA	€1,600,000	0.88%	4/11/2029	1,254,178	0.01%
Banque Federative du Credit Mutuel SA	€1,200,000	3.13%	14/9/2027	1,245,529	0.01%
BPCE SA	€1,200,000	4.00%	29/11/2032	1,244,725	0.01%
Societe Du Grand Paris EPIC	€1,800,000	0.30%	2/9/2036	1,215,265	0.01%
Banque Federative du Credit Mutuel SA	€1,200,000	0.75%	17/7/2025	1,192,705	0.01%
Banque Federative du Credit Mutuel SA	€1,500,000	1.13%	19/11/2031	1,188,871	0.01%
BNP Paribas SA^	€1,200,000	2.75%	25/7/2028	1,185,267	0.01%
Credit Mutuel Home Loan SFH SA	€1,200,000	0.63%	2/2/2026	1,178,955	0.01%
Caisse de Refinancement de l'Habitat SA	€1,300,000	0.01%	7/2/2028	1,174,505	0.01%
Air Liquide Finance SA	€1,400,000	0.38%	27/5/2031	1,165,528	0.01%
UNEDIC A.S.SEO	€1,600,000	0.10%	25/5/2034	1,165,095	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,300,000	1.25%	28/10/2026	1,156,647	0.01%
Engie SA	€1,200,000	1.75%	27/3/2028	1,155,644	0.01%
BNP Paribas SA	€1,300,000	2.10%	7/4/2032	1,142,482	0.01%
Agence Francaise de Developpement EPIC	€1,100,000	1.38%	17/9/2024	1,137,469	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,200,000	0.38%	27/5/2024	1,127,501	0.01%
Agence Francaise de Developpement EPIC	€1,400,000	0.13%	29/9/2031	1,123,650	0.01%
Electricite de France SA	€1,000,000	5.50%	17/10/2041	1,120,360	0.01%
Banque Federative du Credit Mutuel SA	€1,300,000	0.25%	19/7/2028	1,115,400	0.01%
Societe Generale SA	\$1,150,000	2.63%	22/1/2025	1,081,367	0.01%
BNP Paribas SA	\$1,100,000	3.80%	10/1/2024	1,081,104	0.01%
Bpifrance SACA	€1,000,000	2.50%	25/5/2024	1,057,576	0.01%
Schneider Electric SE	€1,000,000	3.50%	9/11/2032	1,050,107	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€1,000,000	1.13%	11/2/2027	1,049,777	0.01%
Banque Federative du Credit Mutuel SA	€1,200,000	0.63%	3/11/2028	1,044,297	0.01%
BPCE SA	€1,000,000	0.88%	31/1/2024	1,039,380	0.01%
Credit Agricole Assurances SA^	€1,000,000	4.25%	Perpetual	1,037,855	0.01%
Credit Mutuel Arkea SA	€1,300,000	0.88%	25/10/2031	1,033,729	0.01%
Credit Agricole Home Loan SFH SA	€1,000,000	0.25%	23/2/2024	1,031,845	0.01%
Arkea Home Loans SFH SA	€1,000,000	0.38%	4/3/2024	1,031,712	0.01%
Arkema SA	€1,100,000	0.13%	14/10/2026	1,031,336	0.01%
Pernod Ricard SA	€1,000,000	1.13%	7/4/2025	1,013,703	0.01%
Societe Generale SA^	\$1,160,000	2.80%	19/1/2028	1,013,299	0.01%
Legrand France SA	\$936,000	8.50%	15/2/2025	1,009,972	0.01%
Cie de Financement Foncier SA	€1,000,000	0.38%	11/12/2024	1,008,269	0.01%
Credit Agricole SA^	\$1,100,000	1.91%	16/6/2026	1,002,951	0.01%
Bpifrance SACA	€1,000,000	0.50%	25/5/2025	1,000,819	0.01%
Orange SA	€1,000,000	1.00%	12/9/2025	1,000,043	0.01%
Bpifrance SACA	€1,000,000	0.13%	25/3/2025	996,736	0.01%
MMB SCF SACA	€1,000,000	0.75%	31/10/2025	992,065	0.01%
Credit Agricole Public Sector SCF SA	€1,000,000	0.50%	10/10/2025	987,979	0.01%
BNP Paribas SA	\$1,025,000	3.38%	9/1/2025	987,661	0.01%
Unibail-Rodamco-Westfield SE	€1,000,000	1.13%	15/9/2025	981,819	0.01%
Societe Generale SFH SA	€1,000,000	0.50%	28/1/2026	979,789	0.01%
BPCE SA	\$1,000,000	4.75%	19/7/2027	976,366	0.01%
Banque Federative du Credit Mutuel SA	€1,100,000	0.25%	29/6/2028	972,125	0.01%
Electricite de France SA	€900,000	4.63%	26/4/2030	969,205	0.01%
SNCF Reseau	€1,200,000	1.50%	29/5/2037	963,351	0.01%
BPCE SA^	\$1,000,000	5.75%	19/7/2033	953,978	0.01%
Cie de Financement Foncier SA	€1,000,000	0.23%	14/9/2026	952,501	0.01%
Alstom SA	€1,000,000	0.25%	14/10/2026	949,940	0.01%
La Poste SA	€1,000,000	0.63%	21/10/2026	948,554	0.01%
Sanofi	€1,000,000	1.25%	6/4/2029	945,139	0.01%
Unibail-Rodamco-Westfield SE	€1,100,000	0.75%	25/10/2028	938,666	0.01%
Dexia Credit Local SA	€1,000,000	0.01%	22/1/2027	937,646	0.01%
Credit Agricole Home Loan SFH SA	€1,000,000	0.88%	11/8/2028	932,883	0.01%
AXA SA^	€1,170,000	1.88%	10/7/2042	929,376	0.01%
Credit Mutuel Home Loan SFH SA	€1,000,000	1.00%	30/1/2029	929,074	0.01%
Airbus SE	€1,000,000	1.63%	9/6/2030	929,022	0.01%
Sanofi	€1,000,000	0.88%	21/3/2029	926,753	0.01%
Air Liquide Finance SA	\$1,000,000	2.50%	27/9/2026	922,468	0.01%
AXA Home Loan SFH SA	€1,000,000	0.05%	5/7/2027	922,183	0.01%
Dexia Credit Local SA	€900,000	0.00%	29/5/2024	917,963	0.01%
Credit Agricole SA	\$1,015,000	2.02%	11/1/2027	914,018	0.01%
AXA SA	€854,000	3.75%	12/10/2030	912,552	0.01%
Electricite de France SA	£800,000	5.50%	27/3/2037	910,365	0.01%
AXA SA^	£800,000	5.63%	16/1/2054	901,765	0.01%
Credit Agricole Home Loan SFH SA	€1,000,000	1.38%	3/2/2032	900,335	0.01%
SNCF Reseau	€1,000,000	1.88%	30/3/2034	895,615	0.01%

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Dexia Credit Local SA	\$1,000,000	1.13%	9/4/2026	894,926	0.01%
Orange SA	€1,000,000	1.63%	7/4/2032	894,815	0.01%
Caisse d'Amortissement de la Dette Sociale	€1,100,000	0.00%	25/5/2031	892,888	0.01%
Electricite de France SA	€1,200,000	1.00%	29/11/2033	886,278	0.01%
UNEDIC A.S.SEO	€1,000,000	0.00%	25/11/2028	885,668	0.01%
Caisse Francaise de Financement Local	€1,500,000	0.50%	1/10/2046	885,552	0.01%
BNP Paribas SA^	\$1,075,000	3.05%	13/1/2031	885,526	0.01%
Credit Agricole Public Sector SCF SA	€1,000,000	0.01%	13/9/2028	885,053	0.01%
La Poste SA	€900,000	3.13%	14/3/2033	879,477	0.01%
APRR SA	€1,000,000	0.13%	18/1/2029	869,865	0.01%
Credit Mutuel Arkea SA	€1,000,000	0.38%	3/10/2028	866,809	0.01%
Societe Generale SA	\$900,000	4.75%	24/11/2025	866,185	0.01%
TotalEnergies SE^	€1,000,000	1.63%	Perpetual	865,607	0.01%
Credit Agricole SA	\$890,000	4.38%	17/3/2025	859,198	0.01%
Orange SA	\$700,000	9.00%	1/3/2031	856,286	0.01%
RCI Banque SA	€807,000	4.13%	1/12/2025	855,009	0.01%
Sanofi	€1,000,000	1.25%	21/3/2034	850,728	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€1,000,000	0.38%	11/2/2031	849,862	0.01%
EssilorLuxottica SA	€1,000,000	0.75%	27/11/2031	847,801	0.01%
BNP Paribas SA^	€1,000,000	0.88%	11/7/2030	846,454	0.01%
Engie SA	€1,200,000	1.00%	26/10/2036	837,877	0.01%
Orange SA	£800,000	3.25%	15/1/2032	834,411	0.01%
Veolia Environnement SA	€800,000	0.89%	14/1/2024	833,912	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€800,000	0.00%	11/2/2024	829,889	0.01%
UNEDIC A.S.SEO	€1,000,000	0.00%	19/11/2030	828,802	0.01%
TotalEnergies Capital International SA	€800,000	0.63%	4/10/2024	815,098	0.01%
BNP Paribas SA^	\$850,000	2.82%	19/11/2025	804,067	0.01%
Banque Federative du Credit Mutuel SA^	€800,000	3.88%	16/6/2032	801,294	0.01%
BPCE SA	€800,000	0.63%	28/4/2025	797,020	0.01%
Schneider Electric SE	€800,000	1.50%	15/1/2028	779,129	0.01%
Banque Federative du Credit Mutuel SA	€800,000	0.75%	8/6/2026	771,023	0.01%
Societe Generale SA	\$945,000	3.00%	22/1/2030	770,295	0.01%
Societe Generale SA^	\$1,000,000	2.89%	9/6/2032	769,761	0.01%
BPCE SA	\$850,000	3.50%	23/10/2027	762,824	0.01%
Societe Du Grand Paris EPIC	€1,400,000	1.00%	26/11/2051	759,537	0.01%
Aeroports de Paris	€900,000	1.50%	2/7/2032	754,736	0.01%
Aeroports de Paris	€700,000	3.13%	11/6/2024	746,645	0.01%
Banque Federative du Credit Mutuel SA	€700,000	4.00%	21/11/2029	746,071	0.01%
Caisse de Refinancement de l'Habitat SA	€800,000	0.13%	30/4/2027	745,309	0.01%
BNP Paribas SA^	\$950,000	2.87%	19/4/2032	743,381	0.01%
Alstom SA	€800,000	0.13%	27/7/2027	739,625	0.01%
Societe Generale SA	€800,000	0.75%	25/1/2027	738,133	0.00%
Agence Francaise de Developpement EPIC	€1,000,000	0.50%	31/5/2035	731,443	0.00%
Credit Mutuel Arkea SA	€700,000	3.38%	19/9/2027	725,230	0.00%
Dexia Credit Local SA	€800,000	0.00%	21/1/2028	725,079	0.00%
Orange SA^	€800,000	1.75%	Perpetual	718,566	0.00%
Danone SA	€700,000	0.71%	3/11/2024	716,773	0.00%
Banque Federative du Credit Mutuel SA	€700,000	1.00%	23/5/2025	703,083	0.00%
UNEDIC A.S.SEO	€800,000	0.25%	25/11/2029	699,210	0.00%
Caisse Centrale du Credit Immobilier de France SA	€700,000	0.05%	25/3/2025	696,696	0.00%
Electricite de France SA	\$1,000,000	4.50%	4/12/2069	695,042	0.00%
Caisse d'Amortissement de la Dette Sociale	\$705,000	3.38%	20/3/2024	692,594	0.00%
TotalEnergies Capital International SA	€900,000	1.54%	31/5/2039	691,683	0.00%
Societe Du Grand Paris EPIC	€1,600,000	1.00%	18/2/2070	691,453	0.00%
AXA SA^	€700,000	3.38%	6/7/2047	690,959	0.00%
Societe Generale SA^	\$875,000	3.34%	21/1/2033	687,266	0.00%
Bpifrance SACA	€800,000	0.25%	29/3/2030	686,780	0.00%
Bpifrance SACA	€800,000	0.05%	26/9/2029	685,746	0.00%
Arkema SA	€700,000	1.50%	20/4/2027	682,757	0.00%
Vinci SA	€700,000	1.63%	18/1/2029	675,436	0.00%
BPCE SA^	\$900,000	2.28%	20/1/2032	675,123	0.00%
Regie Autonome des Transports Parisiens	€700,000	0.88%	25/5/2027	674,724	0.00%
Engie SA	€800,000	0.38%	26/10/2029	673,566	0.00%
Region of Ile de France	€800,000	0.10%	2/7/2030	671,494	0.00%
Bouygues SA	€800,000	0.50%	11/2/2030	669,877	0.00%
BNP Paribas SA	\$700,000	4.40%	14/8/2028	661,046	0.00%
La Banque Postale Home Loan SFH SA	€900,000	0.25%	12/2/2035	659,976	0.00%
BNP Paribas SA	€620,000	2.38%	20/5/2024	654,209	0.00%
APRR SA	€700,000	1.50%	25/1/2030	647,502	0.00%
Airbus SE	€800,000	2.38%	9/6/2040	642,333	0.00%
BNP Paribas SA^	\$726,000	2.59%	20/1/2028	638,804	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UNEDIC A.S.SEO	€700,000	0.50%	20/3/2029	634,604	0.00%
Electricite de France SA	€600,000	4.38%	12/10/2029	629,268	0.00%
SNCF Reseau	£500,000	5.25%	31/1/2035	616,447	0.00%
Dexia Credit Local SA	\$650,000	1.63%	16/10/2024	614,893	0.00%
Agence Francaise de Developpement EPIC	€700,000	0.25%	29/6/2029	612,547	0.00%
SFIL SA	€600,000	0.00%	24/5/2024	612,048	0.00%
Credit Agricole SA	€700,000	0.38%	20/4/2028	611,432	0.00%
Cie de Saint-Gobain	€600,000	2.38%	4/10/2027	606,848	0.00%
Carrefour SA	€600,000	2.63%	15/12/2027	604,809	0.00%
Electricite de France SA	\$625,000	3.63%	13/10/2025	600,799	0.00%
BPCE SA	AUD1,000,000	4.50%	26/4/2028	595,070	0.00%
Credit Agricole SA	€600,000	1.25%	14/4/2026	593,296	0.00%
Engie SA^	€600,000	1.63%	Perpetual	586,166	0.00%
UNEDIC A.S.SEO	€600,000	1.25%	21/10/2027	585,986	0.00%
Orange SA	€600,000	0.88%	3/2/2027	576,585	0.00%
Dassault Systemes SE	€600,000	0.13%	16/9/2026	569,219	0.00%
Carrefour SA	€600,000	1.00%	17/5/2027	566,537	0.00%
EssilorLuxottica SA	€600,000	0.50%	5/6/2028	554,376	0.00%
Electricite de France SA	\$675,000	5.00%	21/9/2048	547,051	0.00%
Klepierre SA	€700,000	0.63%	1/7/2030	543,483	0.00%
Bouygues SA	€500,000	4.63%	7/6/2032	541,920	0.00%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama^	€500,000	6.38%	Perpetual	541,629	0.00%
Autoroutes du Sud de la France SA	€600,000	1.38%	21/2/2031	541,024	0.00%
ALD SA	€500,000	4.00%	5/7/2027	533,438	0.00%
TotalEnergies SE^	€700,000	2.13%	Perpetual	532,951	0.00%
BNP Paribas SA^	€600,000	0.50%	1/9/2028	531,845	0.00%
SNCF Reseau	€500,000	2.63%	29/12/2025	525,753	0.00%
Agence Francaise de Developpement EPIC	€600,000	0.88%	25/5/2031	525,048	0.00%
Societe Generale SA	€500,000	1.25%	15/2/2024	520,974	0.00%
RTE Reseau de Transport d'Electricite SADR	€500,000	1.63%	8/10/2024	517,687	0.00%
BPCE SFH SA	€500,000	0.38%	21/2/2024	516,782	0.00%
Cie de Saint-Gobain	€500,000	0.63%	15/3/2024	516,111	0.00%
BNP Paribas SA^	\$700,000	2.59%	12/8/2035	513,279	0.00%
BNP Paribas Home Loan SFH SA	€500,000	0.88%	14/11/2024	510,084	0.00%
Unibail-Rodamco-Westfield SE	€500,000	2.13%	9/4/2025	509,672	0.00%
Cie de Financement Foncier SA	€500,000	0.50%	4/9/2024	509,281	0.00%
BPCE SA	€600,000	0.63%	15/1/2030	508,578	0.00%
Cie de Financement Foncier SA	€500,000	0.75%	21/1/2025	506,100	0.00%
Societe Generale SA	€500,000	1.13%	23/1/2025	505,069	0.00%
Sodexo SA	€500,000	1.13%	22/5/2025	505,065	0.00%
Air Liquide Finance SA	€500,000	2.88%	16/9/2032	504,406	0.00%
Credit Mutuel Arkea SA^	€500,000	1.88%	25/10/2029	503,513	0.00%
Teleperformance	€500,000	3.75%	24/6/2029	503,015	0.00%
ELO SACA	€500,000	2.88%	29/1/2026	501,043	0.00%
Capgemini SE	€500,000	0.63%	23/6/2025	498,093	0.00%
Carrefour SA	€500,000	1.88%	30/10/2026	497,788	0.00%
Airbus SE	€500,000	1.38%	9/6/2026	497,760	0.00%
Pernod Ricard SA	\$500,000	5.50%	15/1/2042	497,084	0.00%
BNP Paribas SA	\$510,000	4.38%	28/9/2025	496,624	0.00%
Orange SA	\$500,000	5.50%	6/2/2044	492,507	0.00%
Banque Federative du Credit Mutuel SA	\$500,000	4.52%	13/7/2025	491,253	0.00%
Autoroutes du Sud de la France SA	€500,000	2.75%	2/9/2032	490,640	0.00%
SCOR SE^	€500,000	3.00%	8/6/2046	489,601	0.00%
BNP Paribas SA^	€500,000	0.50%	4/6/2026	489,480	0.00%
Societe Du Grand Paris EPIC	€600,000	1.13%	25/5/2034	489,393	0.00%
Societe Generale SA	\$500,000	4.35%	13/6/2025	488,902	0.00%
Banque Federative du Credit Mutuel SA	\$500,000	4.75%	13/7/2027	487,581	0.00%
Societe Du Grand Paris EPIC	€600,000	0.30%	25/11/2031	487,301	0.00%
Societe Generale SA	\$500,000	4.68%	15/6/2027	487,241	0.00%
Schneider Electric SE	€500,000	1.00%	9/4/2027	483,330	0.00%
BPCE SA	€600,000	1.00%	14/1/2032	482,857	0.00%
Terega SA	€600,000	0.88%	17/9/2030	482,816	0.00%
Credit Mutuel Arkea SA	€500,000	3.38%	11/3/2031	482,611	0.00%
BPCE SA	€500,000	0.38%	2/2/2026	482,053	0.00%
Credit Agricole SA	\$500,000	3.25%	4/10/2024	481,811	0.00%
Engie SA	€700,000	1.38%	21/6/2039	481,610	0.00%
Societe Generale SA	\$500,000	4.25%	14/4/2025	480,017	0.00%
Societe Nationale SNCF SA	€1,100,000	1.00%	19/1/2061	479,416	0.00%
Unibail-Rodamco-Westfield SE	€600,000	1.38%	4/12/2031	478,700	0.00%
Sanofi	€500,000	1.13%	5/4/2028	478,118	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pernod Ricard SA	\$500,000	3.25%	8/6/2026	475,211	0.00%
La Banque Postale SA	€600,000	0.75%	23/6/2031	475,118	0.00%
Societe Du Grand Paris EPIC	€500,000	1.13%	22/10/2028	474,137	0.00%
Airbus SE	\$580,000	3.95%	10/4/2047	473,009	0.00%
Capgemini SE	€500,000	2.38%	15/4/2032	469,820	0.00%
Eutelsat SA	€500,000	2.00%	2/10/2025	467,239	0.00%
AXA Bank Europe SCF	€500,000	0.01%	22/1/2027	466,350	0.00%
BPCE SA	\$500,000	1.63%	14/1/2025	464,694	0.00%
Thales SA	€500,000	0.25%	29/1/2027	463,265	0.00%
Westfield America Management Ltd.	£500,000	2.63%	30/3/2029	461,357	0.00%
BNP Paribas SA^	\$500,000	2.22%	9/6/2026	460,668	0.00%
Banque Federative du Credit Mutuel SA	€500,000	1.75%	15/3/2029	460,366	0.00%
SNCF Reseau	€500,000	1.13%	25/5/2030	457,870	0.00%
Engie SA	€500,000	0.00%	4/3/2027	456,492	0.00%
La Poste SA	€500,000	0.38%	17/9/2027	456,165	0.00%
Credit Agricole SA	\$555,000	3.25%	14/1/2030	454,598	0.00%
RTE Reseau de Transport d'Electricite SADIR	€800,000	1.13%	9/9/2049	450,940	0.00%
Electricite de France SA	£400,000	6.00%	23/1/2114	446,193	0.00%
RTE Reseau de Transport d'Electricite SADIR	€500,000	1.50%	27/9/2030	445,657	0.00%
Airbus SE	€500,000	1.38%	13/5/2031	444,534	0.00%
ICADE	€600,000	0.63%	18/1/2031	443,489	0.00%
MMS USA Holdings, Inc.	€500,000	1.75%	13/6/2031	441,269	0.00%
Societe Du Grand Paris EPIC	€1,100,000	0.70%	15/10/2060	440,747	0.00%
BPCE SA^	\$600,000	3.12%	19/10/2032	437,421	0.00%
Unibail-Rodamco-Westfield SE	€700,000	1.75%	1/7/2049	437,349	0.00%
Credit Agricole SA^	\$500,000	4.00%	10/1/2033	435,639	0.00%
Suez SACA	€400,000	5.00%	3/11/2032	435,468	0.00%
Teleperformance	€500,000	0.25%	26/11/2027	434,321	0.00%
Orano SA	€400,000	5.38%	15/5/2027	432,145	0.00%
Covivio	€500,000	1.13%	17/9/2031	427,581	0.00%
Carrefour SA	€400,000	4.13%	12/10/2028	427,081	0.00%
APRR SA	€400,000	0.00%	20/1/2023	426,545	0.00%
Engie SA^	€500,000	1.50%	Perpetual	422,509	0.00%
Societe Generale SA	€500,000	1.25%	12/6/2030	422,177	0.00%
Safran SA	€500,000	0.75%	17/3/2031	418,028	0.00%
BNP Paribas SA	€500,000	1.63%	2/7/2031	417,972	0.00%
LVMH Moet Hennessy Louis Vuitton SE	€400,000	0.75%	26/5/2024	416,002	0.00%
Holding d'Infrastructures de Transport SASU	€500,000	1.48%	18/1/2031	415,867	0.00%
Orange SA^	€500,000	1.38%	Perpetual	415,607	0.00%
EssilorLuxottica SA	€400,000	0.25%	5/1/2024	415,430	0.00%
La Poste SA	€600,000	0.63%	18/1/2036	412,917	0.00%
Vinci SA	€400,000	3.38%	17/10/2032	411,532	0.00%
Banque Federative du Credit Mutuel SA	€400,000	3.63%	14/9/2032	409,480	0.00%
TotalEnergies Capital International SA	€400,000	1.38%	19/3/2025	408,742	0.00%
Credit Agricole Home Loan SFH SA	€500,000	1.50%	28/9/2038	408,724	0.00%
Electricite de France SA	\$500,000	4.88%	21/9/2038	408,431	0.00%
BNP Paribas SA^	\$518,000	3.13%	20/1/2033	408,394	0.00%
Sanofi	€400,000	0.88%	6/4/2025	407,576	0.00%
Edenred	€400,000	1.88%	6/3/2026	407,447	0.00%
RTE Reseau de Transport d'Electricite SADIR	€600,000	1.13%	8/7/2040	406,918	0.00%
Electricite de France SA	\$460,000	6.00%	22/1/2114	405,981	0.00%
Electricite de France SA	\$500,000	4.88%	22/1/2044	404,057	0.00%
La Poste SA	€400,000	1.13%	4/6/2025	402,686	0.00%
Societe Nationale SNCF SA	€800,000	0.88%	28/2/2051	401,526	0.00%
Banque Federative du Credit Mutuel SA	€400,000	2.63%	31/3/2027	399,679	0.00%
TotalEnergies SE^	€400,000	3.37%	Perpetual	398,816	0.00%
Agence Francaise de Developpement EPIC	€400,000	0.00%	25/3/2025	397,682	0.00%
Sodexo, Inc.	\$500,000	2.72%	16/4/2031	395,641	0.00%
MMS USA Holdings, Inc.	€400,000	0.63%	13/6/2025	394,970	0.00%
Credit Agricole SA^	€400,000	1.88%	22/4/2027	394,607	0.00%
UNEDIC A.S.SEO	€400,000	0.63%	3/3/2026	394,172	0.00%
ELO SACA	€400,000	3.25%	23/7/2027	392,437	0.00%
Klepierre SA	€500,000	1.63%	13/12/2032	389,543	0.00%
Engie SA	£350,000	5.00%	1/10/2060	387,395	0.00%
Orange SA	€500,000	0.50%	4/9/2032	386,903	0.00%
Cie de Saint-Gobain	€400,000	1.88%	21/9/2028	384,968	0.00%
Bouygues SA	€400,000	2.25%	29/6/2029	383,707	0.00%
Safran SA	€400,000	0.13%	16/3/2026	382,500	0.00%
BNP Paribas SA	\$400,000	4.38%	12/5/2026	382,394	0.00%
SNCF Reseau	€350,000	4.50%	30/1/2024	378,691	0.00%
Caisse d'Amortissement de la Dette Sociale	€400,000	0.00%	25/11/2026	377,389	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNP Paribas SA^	€400,000	2.50%	31/3/2032	377,293	0.00%
TotalEnergies Capital International SA	\$425,000	2.83%	10/1/2030	375,647	0.00%
Cie de Saint-Gobain	€400,000	2.63%	10/8/2032	373,628	0.00%
Credit Agricole SA	\$600,000	2.81%	11/1/2041	373,178	0.00%
Societe Du Grand Paris EPIC	€500,000	1.63%	8/4/2042	372,665	0.00%
Societe Fonciere Lyonnaise SA	€400,000	1.50%	5/6/2027	371,102	0.00%
Veolia Environnement SA^	€400,000	1.63%	Perpetual	367,806	0.00%
TotalEnergies Capital International SA	€400,000	0.70%	31/5/2028	367,540	0.00%
RCI Banque SA	€350,000	4.88%	21/9/2028	365,684	0.00%
Orange SA	€400,000	1.38%	16/1/2030	364,685	0.00%
Credit Mutuel Arkea SA^	€400,000	1.25%	11/6/2029	362,191	0.00%
Bouygues SA	€400,000	3.25%	30/6/2037	360,523	0.00%
Covivio	€400,000	1.63%	23/6/2030	355,317	0.00%
AXA SA	€376,000	1.13%	15/5/2028	355,028	0.00%
BNP Paribas SA^	\$400,000	4.38%	1/3/2033	354,469	0.00%
Societe Du Grand Paris EPIC	€600,000	0.88%	10/5/2046	354,214	0.00%
SFIL SA	€400,000	0.00%	23/11/2028	353,489	0.00%
Sodexo, Inc.	\$400,000	1.63%	16/4/2026	352,565	0.00%
Vinci SA	€400,000	0.00%	27/11/2028	351,833	0.00%
JCDecaux SE	€400,000	1.63%	7/2/2030	340,972	0.00%
Electricite de France SA	\$400,000	4.75%	13/10/2035	340,446	0.00%
Orange SA	€400,000	0.13%	16/9/2029	339,871	0.00%
BPCE SA	£300,000	5.25%	16/4/2029	338,701	0.00%
BNP Paribas SA	\$350,000	4.63%	13/3/2027	333,813	0.00%
Bouygues SA	€300,000	5.38%	30/6/2042	327,765	0.00%
BPCE SA^	\$500,000	3.58%	19/10/2042	326,622	0.00%
BNP Paribas SA^	\$400,000	2.16%	15/9/2029	326,339	0.00%
Engie SA	€400,000	0.50%	24/10/2030	325,815	0.00%
Covivio Hotels SACA	€400,000	1.00%	27/7/2029	324,481	0.00%
Banque Federative du Credit Mutuel SA	£300,000	1.25%	5/12/2025	323,650	0.00%
Westfield America Management Ltd.	£300,000	2.13%	30/3/2025	322,930	0.00%
Electricite de France SA	€500,000	2.00%	9/12/2049	318,225	0.00%
Electricite de France SA	€300,000	4.75%	12/10/2034	315,909	0.00%
Electricite de France SA	€300,000	3.88%	12/1/2027	314,686	0.00%
TotalEnergies Capital International SA	€300,000	2.50%	25/3/2026	312,843	0.00%
Sodexo SA	€300,000	0.50%	17/1/2024	311,917	0.00%
BNP Paribas SA^	CAD500,000	2.54%	13/7/2029	310,208	0.00%
BNP Paribas SA	\$500,000	2.82%	26/1/2041	310,198	0.00%
BNP Paribas SA^	£300,000	2.00%	24/5/2031	307,535	0.00%
Air Liquide Finance SA	€300,000	1.00%	2/4/2025	304,781	0.00%
Cie de Saint-Gobain	€300,000	1.00%	17/3/2025	302,551	0.00%
Kering SA	€300,000	1.25%	10/5/2026	300,818	0.00%
Wendel SE	€400,000	1.38%	18/1/2034	292,721	0.00%
AXA SA^	£250,000	5.45%	Perpetual	292,286	0.00%
TDF Infrastructure SASU	€300,000	2.50%	7/4/2026	291,976	0.00%
Region of Ile de France	€300,000	0.63%	23/4/2027	287,005	0.00%
Orange SA	€300,000	2.38%	18/5/2032	286,553	0.00%
Banque Federative du Credit Mutuel SA	\$300,000	0.65%	27/2/2024	284,058	0.00%
Dexia Credit Local SA	\$300,000	0.50%	16/7/2024	280,686	0.00%
TotalEnergies Capital International SA	\$300,000	3.46%	19/2/2029	278,526	0.00%
TotalEnergies Capital International SA	£300,000	1.41%	3/9/2031	276,956	0.00%
Vinci SA	\$300,000	3.75%	10/4/2029	275,391	0.00%
Arkema SA^	€300,000	1.50%	Perpetual	270,271	0.00%
BPCE SA	AUD400,000	5.20%	29/9/2025	269,635	0.00%
APRR SA	€300,000	1.63%	13/1/2032	269,612	0.00%
TotalEnergies Capital International SA	\$280,000	2.43%	10/1/2025	267,476	0.00%
Terega SASU	€300,000	0.63%	27/2/2028	264,063	0.00%
Holding d'Infrastructures de Transport SASU	€300,000	1.63%	18/9/2029	262,065	0.00%
APRR SA	€300,000	1.50%	17/1/2033	261,913	0.00%
Dassault Systemes SE	€300,000	0.38%	16/9/2029	261,762	0.00%
Societe Generale SA	\$400,000	3.63%	1/3/2041	259,575	0.00%
Electricite de France SA	\$250,000	6.95%	26/1/2039	258,371	0.00%
Electricite de France SA	\$325,000	5.25%	13/10/2055	257,761	0.00%
Credit Agricole Assurances SA	€300,000	2.00%	17/7/2030	253,567	0.00%
Cie Generale des Etablissements Michelin SCA	€400,000	0.63%	2/11/2040	250,940	0.00%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	29/6/2032	250,117	0.00%
Orange SA	£200,000	5.38%	22/11/2050	245,004	0.00%
Mercialys SA	€300,000	2.50%	28/2/2029	243,799	0.00%
GELF Bond Issuer I SA	€300,000	1.13%	18/7/2029	241,988	0.00%
Sanofi	\$250,000	3.63%	19/6/2028	238,665	0.00%
TotalEnergies SE^	€300,000	3.25%	Perpetual	236,157	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cie Generale des Etablissements Michelin SCA	€300,000	0.25%	2/11/2032	235,721	0.00%
BPCE SA	\$250,000	3.38%	2/12/2026	234,432	0.00%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	28/4/2036	232,798	0.00%
SNCF Reseau	£200,000	4.83%	25/3/2060	232,546	0.00%
Gecina SA	€300,000	0.88%	25/1/2033	232,400	0.00%
BPCE SA	\$250,000	4.63%	12/9/2028	232,101	0.00%
Unibail-Rodamco-Westfield SE	€250,000	1.50%	22/2/2028	228,510	0.00%
Orange SA	€300,000	0.63%	16/12/2033	225,731	0.00%
Orange SA	€300,000	0.75%	29/6/2034	224,707	0.00%
TotalEnergies Capital International SA	£200,000	1.75%	7/7/2025	224,688	0.00%
TotalEnergies Capital International SA	\$300,000	2.99%	29/6/2041	223,934	0.00%
TotalEnergies Capital International SA	€300,000	1.62%	18/5/2040	222,531	0.00%
Orange SA^	€200,000	5.25%	Perpetual	214,787	0.00%
BPCE SA	\$250,000	2.70%	1/10/2029	209,171	0.00%
Imerys SA	€200,000	2.00%	10/12/2024	207,315	0.00%
Veolia Environnement SA^	€200,000	2.88%	Perpetual	207,135	0.00%
Terega SA	€200,000	2.20%	5/8/2025	205,415	0.00%
Capgemini SE	€200,000	1.00%	18/10/2024	204,319	0.00%
RTE Reseau de Transport d'Electricite SADIR	€200,000	1.63%	27/11/2025	201,318	0.00%
TotalEnergies SE^	€200,000	2.63%	Perpetual	199,776	0.00%
Societe Generale SA	\$200,000	5.00%	17/1/2024	197,131	0.00%
BPCE SA	\$200,000	5.15%	21/7/2024	196,124	0.00%
Orange SA	€200,000	2.00%	15/1/2029	194,994	0.00%
Orange SA	\$200,000	5.38%	13/1/2042	193,697	0.00%
Capgemini SE	€200,000	1.75%	18/4/2028	193,503	0.00%
BPCE SA	\$200,000	4.50%	15/3/2025	192,117	0.00%
Region of Ile de France	€200,000	1.38%	14/3/2029	190,803	0.00%
AXA SA^	\$200,000	5.13%	17/1/2047	190,771	0.00%
Banque Federative du Credit Mutuel SA	\$200,000	2.38%	21/11/2024	189,109	0.00%
Engie SA	€200,000	1.38%	22/6/2028	187,562	0.00%
Veolia Environnement SA	€200,000	1.63%	17/9/2030	181,765	0.00%
La Mondiale SAM^	\$200,000	4.80%	18/1/2048	174,092	0.00%
Agence Francaise de Developpement EPIC	€200,000	0.50%	25/5/2030	173,802	0.00%
In'li SA	€200,000	1.13%	2/7/2029	171,146	0.00%
La Banque Postale SA^	€200,000	0.75%	2/8/2032	170,766	0.00%
Air Liquide Finance SA	\$200,000	2.25%	10/9/2029	169,957	0.00%
Societe Generale SA	\$200,000	5.63%	24/11/2045	164,519	0.00%
Societe Nationale SNCF SA	€150,000	4.63%	2/2/2024	162,233	0.00%
Legrand SA	€200,000	0.38%	6/10/2031	161,382	0.00%
Electricite de France SA	\$200,000	4.95%	13/10/2045	160,581	0.00%
Gecina SA	€200,000	1.63%	29/5/2034	159,966	0.00%
Altarea SCA	€200,000	1.75%	16/1/2030	157,525	0.00%
ICADE	€200,000	1.00%	19/1/2030	156,875	0.00%
Aeroports de Paris	€200,000	2.13%	11/10/2038	155,850	0.00%
Imerys SA	€200,000	1.00%	15/7/2031	147,058	0.00%
TotalEnergies Capital SA	\$150,000	3.88%	11/10/2028	145,004	0.00%
Ile-de-France Mobilites	€200,000	0.20%	16/11/2035	138,204	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$200,000	4.75%	17/9/2044	138,107	0.00%
Engie SA	£100,000	7.00%	30/10/2028	129,707	0.00%
WEA Finance LLC	\$145,000	2.88%	15/1/2027	124,420	0.00%
SNCF Reseau	€100,000	4.25%	7/10/2026	110,552	0.00%
Electricite de France SA	€100,000	4.00%	12/11/2025	107,572	0.00%
WEA Finance LLC	\$125,000	4.13%	20/9/2028	107,370	0.00%
TotalEnergies Capital International SA	€100,000	2.88%	19/11/2025	105,713	0.00%
Schneider Electric SE	€100,000	3.25%	9/11/2027	105,495	0.00%
UNEDIC A.S.SEO	€100,000	2.38%	25/5/2024	105,480	0.00%
Agence Francaise de Developpement EPIC	€100,000	2.25%	27/5/2025	104,268	0.00%
Air Liquide Finance SA	€100,000	0.75%	13/6/2024	104,041	0.00%
Region of Ile de France	€100,000	2.38%	24/4/2026	103,792	0.00%
Agence Francaise de Developpement EPIC	€100,000	2.25%	28/5/2026	103,129	0.00%
Carmila SA	€100,000	2.38%	16/9/2024	102,735	0.00%
RTE Reseau de Transport d'Electricite SADIR	€100,000	2.75%	20/6/2029	99,800	0.00%
Wendel SE	€100,000	2.50%	9/2/2027	99,597	0.00%
AXA SA^	\$100,000	6.38%	Perpetual	98,558	0.00%
Legrand SA	€100,000	1.88%	16/12/2027	97,698	0.00%
RTE Reseau de Transport d'Electricite SADIR	€100,000	1.00%	19/10/2026	96,252	0.00%
ICADE	€100,000	1.13%	17/11/2025	95,920	0.00%
Gecina SA	€100,000	1.38%	26/1/2028	94,691	0.00%
Credit Mutuel Arkea SA	€100,000	0.88%	7/5/2027	93,776	0.00%
BPCE SA^	\$100,000	1.65%	6/10/2026	88,892	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TotalEnergies Capital International SA	\$125,000	3.39%	29/6/2060	87,823	0.00%
Eutelsat SA	€100,000	2.25%	13/7/2027	87,733	0.00%
BNP Paribas SA^	\$100,000	1.32%	13/1/2027	87,396	0.00%
SANEF SA	€100,000	0.95%	19/10/2028	87,095	0.00%
WEA Finance LLC	\$125,000	4.63%	20/9/2048	84,440	0.00%
RTE Reseau de Transport d'Electricite SADIR	€100,000	2.00%	18/4/2036	83,244	0.00%
TDF Infrastructure SASU	€100,000	1.75%	1/12/2029	80,730	0.00%
Unibail-Rodamco-Westfield SE	€100,000	2.25%	14/5/2038	76,895	0.00%
Unibail-Rodamco-Westfield SE	€100,000	0.88%	29/3/2032	74,564	0.00%
Action Logement Services	€100,000	0.50%	30/10/2034	74,353	0.00%
Electricite de France SA	€50,000	4.63%	11/9/2024	54,390	0.00%
Credit Agricole SA^	\$50,000	1.25%	26/1/2027	43,791	0.00%
				1,139,514,161	6.13%
Germany 5.40% (2021: 5.77%)					
Bundesrepublik Deutschland Bundesanleihe	€95,000,000	0.00%	15/8/2029	86,020,693	0.46%
Bundesrepublik Deutschland Bundesanleihe	€70,700,000	0.00%	15/11/2027	66,859,078	0.36%
Bundesschatzanweisung	€65,465,000	0.00%	11/4/2025	65,955,287	0.36%
Bundesrepublik Deutschland Bundesanleihe	€44,783,000	0.00%	15/5/2036	33,698,169	0.18%
KFW	€30,203,000	1.25%	30/6/2027	29,818,794	0.16%
Bundesrepublik Deutschland Bundesanleihe	€27,550,000	2.50%	4/7/2044	29,041,524	0.16%
Bundesrepublik Deutschland Bundesanleihe	€32,500,000	0.00%	15/2/2032	27,620,987	0.15%
Bundesschatzanweisung	€16,000,000	0.00%	5/4/2024	16,551,399	0.09%
Bundesrepublik Deutschland Bundesanleihe	€12,600,000	2.50%	15/8/2046	13,344,047	0.07%
Bundesrepublik Deutschland Bundesanleihe	€16,200,000	1.25%	15/8/2048	13,224,545	0.07%
Hamburg Commercial Bank AG	€12,900,000	2.00%	20/7/2027	12,993,806	0.07%
Bundesrepublik Deutschland Bundesanleihe	€11,950,000	0.50%	15/2/2028	11,534,275	0.06%
Bundesschatzanweisung	€12,000,000	0.00%	16/4/2027	11,492,815	0.06%
Bundesschatzanweisungen	€9,948,410	0.40%	13/9/2024	10,221,275	0.06%
Bundesschatzanweisung	€10,000,000	0.00%	18/10/2024	10,192,946	0.06%
Aareal Bank AG	€11,100,000	0.01%	15/9/2028	9,856,928	0.05%
KFW	\$11,000,000	1.00%	1/10/2026	9,770,782	0.05%
State of North Rhine-Westphalia Germany	€10,000,000	0.25%	13/3/2026	9,764,152	0.05%
KFW	€10,000,000	1.38%	7/6/2032	9,156,946	0.05%
Bundesrepublik Deutschland Bundesanleihe	€16,200,000	0.00%	15/8/2050	8,843,887	0.05%
Bundesrepublik Deutschland Bundesanleihe	€6,965,000	5.63%	4/1/2028	8,497,678	0.05%
Bundesrepublik Deutschland Bundesanleihe	€9,044,893	1.80%	15/8/2053	8,172,310	0.04%
Bundesrepublik Deutschland Bundesanleihe	€8,000,000	0.50%	15/2/2026	8,022,556	0.04%
KFW	€7,600,000	0.13%	30/6/2025	7,574,105	0.04%
Bundesrepublik Deutschland Bundesanleihe	€9,605,691	0.00%	15/5/2035	7,425,543	0.04%
Bundesschatzanweisungen	€6,764,000	0.20%	14/6/2024	6,971,109	0.04%
KFW	€7,000,000	0.00%	15/12/2027	6,434,215	0.04%
Bundesrepublik Deutschland Bundesanleihe	€6,000,000	1.00%	15/8/2025	6,151,845	0.03%
Deutsche Bank AG	€5,900,000	2.25%	20/9/2027	6,018,357	0.03%
Aareal Bank AG	€5,900,000	2.38%	14/9/2029	5,947,573	0.03%
Deutsche Pfandbriefbank AG	€5,800,000	1.00%	13/4/2026	5,758,658	0.03%
KFW	\$5,501,000	2.50%	20/11/2024	5,292,428	0.03%
KFW	€4,700,000	0.00%	4/7/2024	4,803,232	0.03%
Aareal Bank AG	€5,000,000	0.01%	3/8/2026	4,752,119	0.03%
KFW	€5,000,000	0.50%	15/9/2027	4,746,314	0.03%
KFW	€5,000,000	0.00%	30/4/2027	4,688,782	0.03%
NRW Bank	€4,600,000	1.63%	3/8/2032	4,302,150	0.02%
Bundesrepublik Deutschland Bundesanleihe	€4,331,000	0.25%	15/2/2027	4,217,880	0.02%
KFW	€4,000,000	0.00%	2/4/2024	4,122,390	0.02%
State of Schleswig-Holstein Germany	€3,900,000	2.38%	22/9/2032	3,899,666	0.02%
Deutsche Bahn Finance GmbH	AUD5,720,000	3.50%	27/9/2024	3,800,274	0.02%
State of Saxony-Anhalt	€4,000,000	0.01%	9/11/2026	3,798,425	0.02%
KFW	€4,000,000	0.63%	7/1/2028	3,790,099	0.02%
DZ HYP AG	€4,000,000	0.01%	26/10/2026	3,777,239	0.02%
KFW	\$4,000,000	0.38%	18/7/2025	3,618,001	0.02%
Landwirtschaftliche Rentenbank	\$3,504,000	2.00%	13/1/2025	3,335,823	0.02%
State of North Rhine-Westphalia Germany	€3,800,000	0.20%	9/4/2030	3,297,980	0.02%
Bundesrepublik Deutschland Bundesanleihe	€2,393,856	4.75%	4/7/2040	3,293,925	0.02%
Landwirtschaftliche Rentenbank	€3,400,000	0.00%	28/9/2026	3,242,408	0.02%
State of Hesse	€3,100,000	1.75%	5/7/2027	3,127,492	0.02%
Landesbank Baden-Wuerttemberg	€3,000,000	0.38%	24/5/2024	3,061,805	0.02%
KFW	€3,400,000	0.00%	15/6/2029	2,984,620	0.02%
State of North Rhine-Westphalia Germany	€3,000,000	0.50%	16/4/2026	2,947,243	0.02%
State of North Rhine-Westphalia Germany	€4,350,000	0.60%	4/6/2041	2,944,217	0.02%
Deutsche Pfandbriefbank AG	€3,100,000	0.01%	25/8/2026	2,941,848	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	€3,000,000	0.38%	13/4/2026	2,926,702	0.02%

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KFW	€3,000,000	0.00%	15/6/2026	2,893,386	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	AUD4,204,000	4.25%	7/8/2025	2,839,197	0.02%
KFW	\$3,000,000	2.88%	3/4/2028	2,821,407	0.02%
Landwirtschaftliche Rentenbank	€3,020,000	0.00%	19/7/2028	2,726,058	0.02%
Landwirtschaftliche Rentenbank	€3,000,000	0.00%	13/12/2028	2,674,575	0.02%
State of Lower Saxony	€3,125,000	0.01%	10/1/2031	2,608,420	0.01%
Deutsche Bank AG^	€2,500,000	5.63%	19/5/2031	2,600,673	0.01%
Landwirtschaftliche Rentenbank	€2,500,000	0.38%	22/1/2024	2,598,144	0.01%
ING-DiBa AG	€2,900,000	0.01%	7/10/2028	2,576,823	0.01%
Bundesrepublik Deutschland Bundesanleihe	€3,000,000	1.00%	15/5/2038	2,538,363	0.01%
BMW US Capital LLC	\$2,650,000	0.80%	1/4/2024	2,513,138	0.01%
Landwirtschaftliche Rentenbank	£2,000,000	1.13%	15/12/2023	2,345,846	0.01%
Land Berlin	€2,500,000	1.63%	2/8/2032	2,335,648	0.01%
KFW	\$2,500,000	0.63%	22/1/2026	2,237,942	0.01%
KFW	€3,000,000	0.38%	20/5/2036	2,228,265	0.01%
State of Lower Saxony	€2,365,000	0.00%	11/2/2027	2,226,948	0.01%
Siemens Financieringsmaatschappij NV	€2,300,000	0.38%	5/6/2026	2,219,060	0.01%
Gemeinsame Deutsche Bundeslaender	€2,100,000	0.50%	5/2/2025	2,123,233	0.01%
State of North Rhine-Westphalia Germany	€2,200,000	0.95%	13/3/2028	2,110,074	0.01%
Volkswagen Financial Services AG	€2,000,000	3.00%	6/4/2025	2,084,804	0.01%
Volkswagen Leasing GmbH	€2,500,000	0.50%	12/1/2029	2,070,676	0.01%
Gemeinsame Deutsche Bundeslaender	€2,000,000	0.25%	18/3/2024	2,064,514	0.01%
Deutsche Pfandbriefbank AG	€2,000,000	0.50%	22/5/2024	2,054,165	0.01%
Norddeutsche Landesbank-Girozentrale	€2,000,000	0.38%	9/10/2024	2,026,683	0.01%
State of Hesse	€2,000,000	0.00%	15/9/2024	2,022,168	0.01%
Landwirtschaftliche Rentenbank	€2,000,000	0.50%	6/3/2025	2,020,375	0.01%
Free & Hanseatic City of Hamburg	€2,000,000	0.25%	20/1/2025	2,012,467	0.01%
Land Berlin	€2,000,000	0.00%	11/12/2024	2,010,477	0.01%
Gemeinsame Deutsche Bundeslaender	€2,000,000	0.38%	17/4/2025	2,006,599	0.01%
State of North Rhine-Westphalia Germany	€2,000,000	0.00%	5/5/2025	1,987,709	0.01%
KFW	€2,000,000	0.25%	15/9/2025	1,987,286	0.01%
Deutsche Bank AG^	\$2,250,000	2.13%	24/11/2026	1,984,738	0.01%
State of Schleswig-Holstein Germany	€1,970,000	0.01%	16/7/2025	1,944,881	0.01%
Landwirtschaftliche Rentenbank	€2,000,000	0.63%	18/5/2027	1,922,959	0.01%
KFW	€1,910,000	0.00%	18/2/2025	1,916,813	0.01%
KFW	\$2,000,000	0.25%	8/3/2024	1,896,172	0.01%
Commerzbank AG	€2,000,000	0.13%	15/12/2026	1,890,067	0.01%
NRW Bank	€2,000,000	0.63%	4/1/2028	1,889,205	0.01%
Deutsche Post AG	€2,000,000	0.75%	20/5/2029	1,845,661	0.01%
Landwirtschaftliche Rentenbank	€2,000,000	0.50%	28/2/2029	1,831,464	0.01%
Landwirtschaftliche Rentenbank	€1,960,000	0.00%	22/9/2027	1,812,164	0.01%
Norddeutsche Landesbank-Girozentrale	€1,900,000	0.01%	23/9/2026	1,800,081	0.01%
Volkswagen Group of America Finance LLC	\$2,000,000	1.25%	24/11/2025	1,784,929	0.01%
Mercedes-Benz International Finance BV	€1,755,000	1.38%	26/6/2026	1,757,472	0.01%
Free State of Saxony	€2,000,000	0.01%	5/11/2029	1,732,211	0.01%
Land Baden-Wuerttemberg	€2,000,000	0.01%	7/3/2031	1,662,886	0.01%
KFW	£1,500,000	1.38%	15/12/2025	1,659,896	0.01%
KFW	£1,600,000	0.13%	30/12/2026	1,632,449	0.01%
Land Baden-Wuerttemberg	€1,900,000	0.01%	2/9/2030	1,605,172	0.01%
Bayer AG	€1,600,000	0.05%	12/1/2025	1,590,731	0.01%
UniCredit Bank AG	€1,600,000	0.63%	20/11/2025	1,584,292	0.01%
Berlin Hyp AG	€1,700,000	0.01%	24/1/2028	1,545,260	0.01%
Land Berlin	€2,000,000	0.63%	25/8/2036	1,517,922	0.01%
State of Schleswig-Holstein Germany	€1,500,000	0.05%	4/11/2024	1,513,147	0.01%
Volkswagen Financial Services AG	€1,500,000	3.38%	6/4/2028	1,497,489	0.01%
State of Lower Saxony	€1,500,000	0.40%	27/10/2025	1,485,738	0.01%
NRW Bank	€1,625,000	0.00%	22/9/2028	1,451,220	0.01%
Mercedes-Benz Finance North America LLC	\$1,700,000	2.63%	10/3/2030	1,434,330	0.01%
Vantage Towers AG	€1,400,000	0.00%	31/3/2025	1,423,718	0.01%
Deutsche Bank AG^	€1,500,000	4.00%	24/6/2032	1,415,483	0.01%
Deutsche Kreditbank AG	€1,500,000	0.88%	2/10/2028	1,406,049	0.01%
Landesbank Baden-Wuerttemberg	€1,490,000	0.01%	16/7/2027	1,378,233	0.01%
State of Hesse	€1,400,000	1.75%	12/7/2029	1,378,095	0.01%
Deutsche Telekom International Finance BV	\$1,143,000	8.75%	15/6/2030	1,348,615	0.01%
KFW	€1,610,000	0.00%	10/1/2031	1,339,419	0.01%
Landesbank Baden-Wuerttemberg	€1,600,000	0.38%	7/5/2029	1,324,278	0.01%
Investitionsbank Berlin	€1,300,000	0.01%	30/7/2024	1,320,089	0.01%
KFW	\$1,375,000	1.25%	31/1/2025	1,287,143	0.01%
Deutsche Bank AG^	\$1,485,000	2.31%	16/11/2027	1,261,616	0.01%
RWE AG	€1,300,000	2.75%	24/5/2030	1,259,986	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Siemens Financieringsmaatschappij NV	€1,400,000	0.25%	20/2/2029	1,241,789	0.01%
Deutsche Bank AG	€1,400,000	0.01%	2/10/2029	1,203,307	0.01%
BMW Canada, Inc.	CAD1,750,000	0.99%	14/1/2025	1,188,930	0.01%
Mercedes-Benz Finance North America LLC	\$1,250,000	0.75%	1/3/2024	1,187,499	0.01%
Volkswagen Financial Services AG	€1,185,000	0.25%	31/1/2025	1,172,620	0.01%
Siemens Financieringsmaatschappij NV	\$1,310,000	4.40%	27/5/2045	1,168,608	0.01%
Vonovia Finance BV	€1,300,000	1.50%	14/1/2028	1,167,888	0.01%
State of North Rhine-Westphalia Germany	€2,150,000	0.50%	15/1/2052	1,166,736	0.01%
EnBW International Finance BV	€1,300,000	0.13%	1/3/2028	1,163,420	0.01%
Allianz SE [^]	€1,400,000	1.30%	25/9/2049	1,162,033	0.01%
Vonovia SE	€1,100,000	4.75%	23/5/2027	1,158,359	0.01%
SAP SE	€1,300,000	0.38%	18/5/2029	1,155,568	0.01%
Deutsche Telekom International Finance BV	\$1,268,000	4.75%	21/6/2038	1,146,016	0.01%
Mercedes-Benz Group AG	€1,300,000	0.75%	8/2/2030	1,146,009	0.01%
HeidelbergCement Finance Luxembourg SA	€1,200,000	1.13%	1/12/2027	1,129,860	0.01%
Volkswagen Bank GmbH	€1,100,000	1.25%	10/6/2024	1,127,961	0.01%
Landwirtschaftliche Rentenbank	£1,010,000	1.38%	8/9/2025	1,125,477	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	£1,000,000	0.38%	9/12/2024	1,115,527	0.01%
KFW	€1,100,000	0.01%	31/3/2025	1,099,935	0.01%
Volkswagen Financial Services AG KFW	€1,400,000	0.38%	12/2/2030	1,098,435	0.01%
Deutsche Bank AG [^]	\$1,175,000	0.50%	20/9/2024	1,095,566	0.01%
Landwirtschaftliche Rentenbank	€1,100,000	1.00%	19/11/2025	1,095,441	0.01%
Volkswagen International Finance NV [^]	\$1,200,000	0.50%	27/5/2025	1,093,638	0.01%
E.ON SE	€1,100,000	3.50%	Perpetual	1,086,314	0.01%
Volkswagen International Finance NV	€1,200,000	1.63%	29/3/2031	1,072,238	0.01%
KFW	€1,000,000	0.88%	16/1/2023	1,066,813	0.01%
Free State of Saxony	€1,000,000	0.88%	15/9/2026	1,062,536	0.01%
Mercedes-Benz International Finance BV	€1,500,000	0.01%	17/12/2035	1,060,273	0.01%
Deutsche Bahn Finance GmbH	€1,000,000	2.63%	7/4/2025	1,053,696	0.01%
Bayer US Finance II LLC	€1,100,000	1.00%	17/12/2027	1,049,672	0.01%
State of Lower Saxony	\$1,200,000	4.88%	25/6/2048	1,037,403	0.01%
Deutsche Bahn Finance GmbH	€1,000,000	0.25%	6/2/2024	1,035,819	0.01%
Deutsche Telekom International Finance BV	€1,000,000	0.00%	14/2/2024	1,030,994	0.01%
BASF SE	€900,000	2.50%	10/10/2025	1,027,837	0.01%
State of Hesse	€1,000,000	0.88%	22/5/2025	1,027,261	0.01%
Vonovia SE	€1,000,000	0.13%	20/6/2024	1,022,637	0.01%
Eurogrid GmbH	€1,200,000	2.38%	25/3/2032	1,016,760	0.01%
Mercedes-Benz International Finance BV	€1,300,000	0.74%	21/4/2033	1,007,893	0.01%
EnBW International Finance BV	€1,000,000	1.00%	11/11/2025	1,002,376	0.01%
HOWOGE Wohnungs-baugesellschaft mbH	€1,000,000	0.63%	17/4/2025	1,000,934	0.01%
State of North Rhine-Westphalia Germany	€1,300,000	1.13%	1/11/2033	998,623	0.01%
Landwirtschaftliche Rentenbank	€1,300,000	1.95%	26/9/2078	996,640	0.01%
Landesbank Hessen-Thuringen Girozentrale	€1,000,000	0.25%	29/8/2025	991,695	0.01%
KFW	€1,000,000	0.50%	25/9/2025	991,356	0.01%
State of North Rhine-Westphalia Germany	€1,000,000	0.38%	9/3/2026	984,511	0.01%
UniCredit Bank AG	€1,280,000	2.15%	21/3/2119	975,603	0.01%
Volkswagen Financial Services AG	€1,000,000	0.50%	4/5/2026	975,410	0.01%
Bayerische Landesbodenkreditanstalt	€1,100,000	0.88%	31/1/2028	970,859	0.01%
Deutsche Bank AG	€1,000,000	0.63%	23/11/2026	969,155	0.01%
KFW	\$1,014,000	4.10%	13/1/2026	968,911	0.01%
Bayer AG	€950,000	0.63%	15/1/2025	968,286	0.01%
Wurth Finance International BV	€1,100,000	1.13%	6/1/2030	965,109	0.01%
BMW Finance NV	€1,000,000	2.13%	23/8/2030	959,207	0.01%
State of Lower Saxony	€953,000	0.50%	22/2/2025	958,857	0.01%
KFW	€1,000,000	0.00%	10/7/2026	958,207	0.01%
Volkswagen International Finance NV [^]	\$1,000,000	1.38%	5/8/2024	949,497	0.01%
State of Lower Saxony	€1,000,000	3.88%	Perpetual	944,810	0.01%
Deutsche Bank AG	€1,000,000	0.13%	8/4/2027	942,684	0.01%
State of North Rhine-Westphalia Germany	€1,000,000	1.63%	20/1/2027	939,821	0.01%
Deutsche Bahn Finance GmbH	€1,300,000	1.75%	11/7/2068	939,770	0.01%
Volkswagen Financial Services NV	€1,000,000	1.13%	18/12/2028	939,243	0.01%
UniCredit Bank AG	€1,000,000	1.38%	14/9/2028	933,318	0.01%
E.ON International Finance BV	€1,000,000	0.88%	11/1/2029	929,306	0.01%
Norddeutsche Landesbank-Girozentrale	€1,000,000	1.50%	31/7/2029	920,358	0.01%
Commerzbank AG	€1,000,000	0.75%	5/3/2029	919,603	0.01%
Gemeinsame Deutsche Bundeslaender	€1,000,000	0.38%	1/9/2027	917,621	0.01%
State of Brandenburg	€1,050,000	0.00%	25/9/2029	912,165	0.01%
State of North Rhine-Westphalia Germany	€1,000,000	0.01%	26/6/2028	904,097	0.01%
Mercedes-Benz Finance North America LLC	€1,300,000	0.75%	16/8/2041	901,850	0.01%
	\$925,000	2.70%	14/6/2024	893,247	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aroundtown SA	€1,100,000	1.50%	28/5/2026	891,547	0.01%
Land Berlin	€1,000,000	1.30%	13/6/2033	890,169	0.01%
Deutsche Telekom International Finance BV	€900,000	1.38%	30/1/2027	890,061	0.01%
State of Hesse	€1,000,000	1.30%	10/10/2033	886,755	0.01%
UniCredit Bank AG	€950,000	0.01%	19/11/2027	867,711	0.01%
Land Berlin	€1,000,000	0.10%	18/1/2030	866,856	0.01%
Wintershall Dea Finance BV	€1,000,000	1.33%	25/9/2028	864,169	0.01%
Deutsche Bahn Finance GmbH	€1,200,000	0.63%	15/4/2036	860,274	0.01%
Mercedes-Benz Group AG	€1,000,000	1.13%	6/11/2031	860,183	0.01%
E.ON SE	€840,000	0.88%	8/1/2025	852,678	0.01%
Volkswagen Leasing GmbH	€900,000	0.25%	12/1/2026	847,537	0.01%
State of Lower Saxony	€1,000,000	0.01%	13/8/2030	845,693	0.01%
Daimler Trucks Finance North America LLC	\$1,000,000	2.38%	14/12/2028	842,359	0.01%
KfW	€1,000,000	0.00%	17/9/2030	842,065	0.01%
NRW Bank	€938,000	0.38%	16/5/2029	841,992	0.01%
LANXESS AG	€942,000	0.00%	8/9/2027	841,980	0.01%
Volkswagen Bank GmbH	€800,000	1.88%	31/1/2024	836,723	0.01%
Deutsche Bahn Finance GmbH	€769,000	3.88%	13/10/2042	828,035	0.01%
Vonovia Finance BV	€900,000	0.63%	9/7/2026	827,427	0.01%
Talanx AG^	€900,000	2.25%	5/12/2047	822,026	0.01%
Bertelsmann SE & Co. KGaA	€900,000	1.50%	15/5/2030	818,594	0.01%
Siemens Financieringsmaatschappij NV	€1,000,000	0.50%	20/2/2032	816,462	0.01%
Hannover Rueck SE^	€1,000,000	1.13%	9/10/2039	814,612	0.01%
State of North Rhine-Westphalia Germany	€1,140,000	0.00%	12/10/2035	805,505	0.01%
RWE AG	€910,000	0.50%	26/11/2028	803,734	0.01%
Mercedes-Benz Group AG	€1,000,000	1.13%	8/8/2034	801,837	0.01%
Deutsche Boerse AG	€900,000	1.50%	4/4/2032	798,312	0.01%
Landwirtschaftliche Rentenbank	€1,300,000	0.01%	26/11/2040	795,669	0.01%
Niedersachsen Invest GmbH	€800,000	0.00%	16/7/2025	785,573	0.01%
Volkswagen Financial Services AG	€780,000	2.25%	16/10/2026	780,196	0.01%
Volkswagen International Finance NV	€800,000	4.13%	16/11/2038	775,658	0.01%
State of Lower Saxony	€750,000	0.01%	15/4/2024	769,919	0.01%
SAP SE	€800,000	0.13%	18/5/2026	769,563	0.01%
alstria office-AG	€900,000	0.50%	26/9/2025	768,171	0.01%
State of North Rhine-Westphalia Germany	€1,000,000	1.75%	26/10/2057	766,681	0.01%
Free & Hanseatic City of Hamburg	€900,000	0.01%	3/6/2030	765,592	0.01%
E.ON International Finance BV	£600,000	6.38%	7/6/2032	764,714	0.01%
Bayer US Finance II LLC	\$775,000	5.50%	15/8/2025	763,635	0.00%
State of Saarland	€1,230,000	0.05%	5/11/2040	757,140	0.00%
Deutsche Telekom AG	€800,000	0.50%	5/7/2027	756,113	0.00%
State of Hesse	€900,000	0.00%	8/11/2030	755,165	0.00%
KfW	€800,000	0.75%	28/6/2028	754,477	0.00%
Fresenius SE & Co. KGaA	€800,000	2.88%	15/2/2029	754,307	0.00%
BASF SE	€800,000	0.25%	5/6/2027	750,693	0.00%
RWE AG	€720,000	2.50%	24/8/2025	746,565	0.00%
Siemens Financieringsmaatschappij NV	€900,000	1.25%	25/2/2035	734,742	0.00%
RWE AG	€966,000	1.00%	26/11/2033	734,559	0.00%
Siemens Financieringsmaatschappij NV	\$750,000	3.13%	16/3/2024	732,781	0.00%
Free State of Bavaria	€1,000,000	0.01%	18/1/2035	732,258	0.00%
Land Thuringen	€1,500,000	0.13%	13/1/2051	729,336	0.00%
Bundesrepublik Deutschland Bundesanleihe	€552,330	4.75%	4/7/2034	714,967	0.00%
Santander Consumer Bank AG	€700,000	0.25%	15/10/2024	699,950	0.00%
State of Brandenburg	€1,200,000	0.60%	13/10/2051	696,191	0.00%
Siemens Financieringsmaatschappij NV	\$800,000	4.20%	16/3/2047	695,761	0.00%
Volkswagen Bank GmbH	€700,000	2.50%	31/7/2026	695,658	0.00%
HOWOGE Wohnungs-baugesellschaft mbH	€800,000	0.63%	1/11/2028	690,865	0.00%
Deutsche Bank AG^	€700,000	3.25%	24/5/2028	688,879	0.00%
E.ON International Finance BV	£550,000	6.25%	3/6/2030	688,779	0.00%
KfW	AUD1,000,000	4.00%	27/2/2025	677,146	0.00%
Siemens Financieringsmaatschappij NV	£600,000	1.00%	20/2/2025	670,558	0.00%
KfW	€800,000	1.25%	4/7/2036	668,704	0.00%
Vonovia Finance BV	€1,000,000	1.13%	14/9/2034	667,124	0.00%
Fresenius Finance Ireland plc	€700,000	0.00%	1/10/2025	666,051	0.00%
State of North Rhine-Westphalia Germany	€1,600,000	0.95%	10/1/2121	663,808	0.00%
BMW US Capital LLC	\$800,000	2.55%	1/4/2031	661,196	0.00%
Deutsche Bahn Finance GmbH	£590,000	1.88%	13/2/2026	658,239	0.00%
State of Brandenburg	€850,000	0.38%	29/1/2035	652,900	0.00%
Siemens Financieringsmaatschappij NV	€626,000	0.30%	28/2/2024	647,404	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€700,000	1.88%	29/6/2080	642,351	0.00%
Landwirtschaftliche Rentenbank	€667,000	1.90%	12/7/2032	641,076	0.00%
Landwirtschaftliche Rentenbank	\$800,000	0.88%	3/9/2030	629,929	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Berlin Hyp AG	€750,000	0.01%	2/9/2030	627,291	0.00%
Vonovia SE	€800,000	0.63%	14/12/2029	624,947	0.00%
Muenchener Hypothekenbank eG	€1,000,000	0.01%	19/10/2039	617,538	0.00%
SAP SE	€600,000	0.75%	10/12/2024	614,272	0.00%
Volkswagen Financial Services AG	€600,000	1.50%	1/10/2024	613,126	0.00%
Traton Finance Luxembourg SA	€600,000	0.00%	14/6/2024	603,490	0.00%
Vonovia SE	€600,000	0.00%	16/9/2024	597,656	0.00%
State of Saxony-Anhalt	€1,050,000	0.50%	24/3/2051	595,668	0.00%
Vonovia SE	€1,000,000	1.50%	14/6/2041	587,138	0.00%
State of North Rhine-Westphalia Germany	€700,000	1.25%	12/5/2036	583,654	0.00%
Siemens Financieringsmaatschappij NV	\$640,000	2.35%	15/10/2026	583,440	0.00%
Aroundtown SA	€700,000	0.63%	9/7/2025	581,794	0.00%
Siemens Financieringsmaatschappij NV	\$600,000	3.25%	27/5/2025	579,064	0.00%
State of North Rhine-Westphalia Germany	€1,080,000	1.38%	15/1/2120	575,457	0.00%
BMW Finance NV	€600,000	0.38%	14/1/2027	571,167	0.00%
Mercedes-Benz International Finance BV	£500,000	1.63%	11/11/2024	568,873	0.00%
Volkswagen International Finance NV^	€600,000	4.63%	Perpetual	567,064	0.00%
KFW	£500,000	1.13%	4/7/2025	556,919	0.00%
E.ON International Finance BV	£500,000	4.75%	31/1/2034	554,852	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€700,000	1.38%	31/8/2081	553,187	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD805,000	1.65%	22/9/2025	542,454	0.00%
State of Brandenburg	€1,000,000	0.30%	4/10/2049	535,803	0.00%
Covestro AG	€500,000	4.75%	15/11/2028	534,021	0.00%
Siemens Financieringsmaatschappij NV	\$600,000	1.20%	11/3/2026	533,941	0.00%
KFW	€700,000	0.88%	4/7/2039	526,880	0.00%
KFW	CAD700,000	5.05%	4/2/2025	524,453	0.00%
Amprion GmbH	€500,000	3.45%	22/9/2027	522,994	0.00%
Wintershall Dea Finance BV	€500,000	0.45%	25/9/2023	520,381	0.00%
E.ON SE	€500,000	0.00%	18/12/2023	519,652	0.00%
Volkswagen International Finance NV	€600,000	0.88%	22/9/2028	518,537	0.00%
State of North Rhine-Westphalia Germany	€925,000	1.45%	19/1/2122	518,019	0.00%
Bertelsmann SE & Co. KGaA	€500,000	3.50%	29/5/2029	517,796	0.00%
Volkswagen International Finance NV	€500,000	4.38%	15/5/2030	517,400	0.00%
Niedersachsen Invest GmbH	€700,000	0.25%	16/7/2035	517,389	0.00%
Volkswagen Leasing GmbH	€500,000	1.13%	4/4/2024	515,699	0.00%
Deutsche Bahn Finance GmbH	€500,000	2.75%	19/3/2029	513,535	0.00%
Deutsche Bahn Finance GmbH	£500,000	0.38%	3/12/2026	513,191	0.00%
Land Berlin	€700,000	0.13%	4/6/2035	510,591	0.00%
Bayer AG	€500,000	0.38%	6/7/2024	509,896	0.00%
State of Lower Saxony	€500,000	0.63%	20/1/2025	507,233	0.00%
State of Rhineland-Palatinate	€500,000	0.50%	21/1/2025	506,052	0.00%
Siemens Financieringsmaatschappij NV	€500,000	2.75%	9/9/2030	505,991	0.00%
E.ON International Finance BV	€500,000	1.63%	30/5/2026	503,389	0.00%
Deutsche Telekom AG	€600,000	2.25%	29/3/2039	500,574	0.00%
Land Berlin	€500,000	0.25%	22/4/2025	499,842	0.00%
Deutsche Bank AG	€500,000	0.63%	21/8/2025	497,990	0.00%
State of Rhineland-Palatinate	€500,000	0.75%	19/1/2026	497,403	0.00%
Allianz Finance II BV	€500,000	0.88%	15/1/2026	495,234	0.00%
Land Berlin	€500,000	0.63%	20/3/2026	493,825	0.00%
Merck Financial Services GmbH	€500,000	0.13%	16/7/2025	493,482	0.00%
Aroundtown SA	€700,000	0.38%	15/4/2027	493,377	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€500,000	1.13%	5/11/2079	492,467	0.00%
Deutsche Telekom AG	€494,000	0.88%	25/3/2026	490,390	0.00%
Deutsche Post AG	€500,000	1.63%	5/12/2028	489,828	0.00%
Volkswagen Financial Services AG	€500,000	0.00%	12/2/2025	489,512	0.00%
Vonovia SE	€600,000	0.25%	1/9/2028	488,924	0.00%
EWE AG	€680,000	0.38%	22/10/2032	488,329	0.00%
Traton Finance Luxembourg SA	€500,000	0.13%	24/3/2025	486,247	0.00%
Bayer US Finance II LLC	\$500,000	4.25%	15/12/2025	485,548	0.00%
SAP SE	€500,000	1.25%	10/3/2028	482,955	0.00%
Deutsche Bank AG^	\$600,000	3.55%	18/9/2031	481,747	0.00%
Vonovia Finance BV	€500,000	1.50%	22/3/2026	480,777	0.00%
Vonovia Finance BV	€600,000	1.00%	9/7/2030	478,564	0.00%
State of Lower Saxony	€650,000	0.05%	9/3/2035	473,383	0.00%
BMW Finance NV	€480,000	0.75%	13/7/2026	469,790	0.00%
Deutsche Telekom AG	\$650,000	3.63%	21/1/2050	468,732	0.00%
E.ON SE	€500,000	1.63%	22/5/2029	467,083	0.00%
Bayer US Finance II LLC	\$500,000	2.85%	15/4/2025	466,250	0.00%
HeidelbergCement AG	€455,000	1.50%	7/2/2025	465,162	0.00%
SAP SE	€500,000	1.63%	10/3/2031	463,466	0.00%
State of Hesse	€500,000	0.00%	22/9/2027	462,516	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
EEW Energy from Waste GmbH	€500,000	0.36%	30/6/2026	459,225	0.00%
Deutsche Bahn Finance GmbH	€500,000	0.63%	26/9/2028	458,251	0.00%
Deutsche Telekom International Finance BV	\$475,000	4.38%	21/6/2028	455,859	0.00%
Volkswagen International Finance NV [^]	€500,000	3.75%	Perpetual	453,189	0.00%
Traton Finance Luxembourg SA	€600,000	1.25%	24/3/2033	448,997	0.00%
Landwirtschaftliche Rentenbank	\$500,000	0.88%	30/3/2026	447,525	0.00%
Landwirtschaftliche Rentenbank	AUD700,000	3.25%	12/4/2028	446,688	0.00%
Volkswagen International Finance NV	£400,000	3.38%	16/11/2026	439,751	0.00%
Land Baden-Wuerttemberg	€550,000	0.01%	9/7/2032	438,052	0.00%
Siemens Financieringsmaatschappij NV	€500,000	0.13%	5/9/2029	437,778	0.00%
Volkswagen International Finance NV [^]	€500,000	4.38%	Perpetual	435,971	0.00%
Hannover Rueck SE [^]	€400,000	5.88%	26/8/2043	435,167	0.00%
HOCHTIEF AG	€500,000	0.50%	3/9/2027	434,357	0.00%
Free State of Bavaria	€500,000	0.15%	3/4/2030	432,636	0.00%
State of North Rhine-Westphalia Germany	€500,000	0.00%	26/11/2029	431,955	0.00%
BMW US Capital LLC	\$460,000	2.80%	11/4/2026	430,255	0.00%
Grand City Properties SA	€600,000	0.13%	11/1/2028	427,978	0.00%
EnBW Energie Baden-Wuerttemberg AG [^]	€500,000	1.63%	5/8/2079	426,900	0.00%
EnBW International Finance BV	€400,000	3.63%	22/11/2026	426,698	0.00%
Volkswagen International Finance NV	€400,000	4.13%	15/11/2025	425,018	0.00%
Covestro AG	€500,000	1.38%	12/6/2030	424,920	0.00%
Siemens Financieringsmaatschappij NV	\$450,000	3.40%	16/3/2027	423,976	0.00%
Allianz Finance II BV	€500,000	0.50%	14/1/2031	421,120	0.00%
Amprion GmbH	€400,000	3.97%	22/9/2032	419,407	0.00%
Eurogrid GmbH	€500,000	1.11%	15/5/2032	418,606	0.00%
Vonovia SE	€400,000	5.00%	23/11/2030	418,229	0.00%
State of Bremen	€500,000	1.50%	12/11/2038	416,509	0.00%
Gemeinsame Deutsche Bundeslaender	€400,000	1.13%	30/9/2024	412,612	0.00%
Deutsche Bank AG	€400,000	0.25%	8/3/2024	412,310	0.00%
Volkswagen International Finance NV	€400,000	3.75%	28/9/2027	410,939	0.00%
Sparkasse KoelnBonn	€400,000	1.13%	14/10/2024	410,893	0.00%
Land Berlin	€500,000	1.38%	27/8/2038	410,035	0.00%
Deutsche Telekom International Finance BV	€300,000	7.50%	24/1/2033	405,481	0.00%
State of North Rhine-Westphalia Germany	€500,000	1.65%	16/5/2047	403,250	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	5.25%	29/11/2027	402,551	0.00%
Fresenius Medical Care AG & Co. KGaA	€400,000	1.50%	11/7/2025	402,476	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	5.38%	26/11/2025	402,444	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	5.50%	27/11/2024	402,326	0.00%
E.ON SE	€400,000	1.00%	7/10/2025	401,469	0.00%
Free & Hanseatic City of Hamburg	€485,000	1.45%	5/11/2038	401,461	0.00%
Aroundtown SA	€500,000	2.00%	2/11/2026	401,250	0.00%
Land Baden-Wuerttemberg	€400,000	0.63%	27/1/2026	396,562	0.00%
HOWOGE Wohnungs-baugesellschaft mbH	€400,000	0.00%	1/11/2024	394,704	0.00%
Land Berlin	€740,000	0.35%	9/9/2050	392,890	0.00%
State of Hesse	€500,000	0.75%	4/8/2036	388,036	0.00%
Clearstream Banking AG	€400,000	0.00%	1/12/2025	385,712	0.00%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	383,552	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	€400,000	3.25%	26/5/2049	381,651	0.00%
Deutsche Pfandbriefbank AG	\$400,000	0.50%	19/1/2024	381,133	0.00%
KFW	£300,000	4.88%	15/3/2037	381,090	0.00%
Merck KGaA [^]	€400,000	1.63%	9/9/2080	378,802	0.00%
Vonovia SE	€400,000	0.00%	1/12/2025	373,954	0.00%
Volkswagen Group of America Finance LLC	\$400,000	3.20%	26/9/2026	370,674	0.00%
Volkswagen Leasing GmbH	€400,000	0.38%	20/7/2026	369,158	0.00%
Deutsche Bank AG [^]	\$500,000	3.73%	14/1/2032	368,240	0.00%
Mercedes-Benz Finance North America LLC	\$450,000	2.45%	2/3/2031	367,890	0.00%
Wirtschafts- und Infrastrukturbank Hessen	€350,000	1.75%	15/4/2024	366,851	0.00%
Vier Gas Transport GmbH	€400,000	1.50%	25/9/2028	366,605	0.00%
NRW Bank	\$400,000	0.63%	19/5/2025	365,431	0.00%
Bayer AG	€500,000	1.00%	12/1/2036	357,548	0.00%
Deutsche Bank AG [^]	\$418,000	2.55%	7/1/2028	355,868	0.00%
Infineon Technologies AG	€400,000	2.00%	24/6/2032	353,541	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	3.10%	15/8/2029	353,036	0.00%
Aroundtown SA	£467,000	3.00%	16/10/2029	352,075	0.00%
KFW	€400,000	1.13%	9/5/2033	351,531	0.00%
Volkswagen Group of America Finance LLC	\$400,000	3.75%	13/5/2030	351,528	0.00%
FMS Wertmanagement	€400,000	0.38%	29/4/2030	351,047	0.00%
VW Credit Canada, Inc.	CAD525,000	2.45%	10/12/2026	348,498	0.00%
State of North Rhine-Westphalia Germany	€500,000	1.00%	16/10/2046	346,922	0.00%
Volkswagen Financial Services NV	£300,000	1.63%	10/2/2024	345,676	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Grand City Properties SA	€400,000	1.38%	3/8/2026	342,865	0.00%
Deutsche Bahn Finance GmbH	€650,000	0.63%	8/12/2050	338,271	0.00%
EnBW International Finance BV	€400,000	1.88%	31/10/2033	338,249	0.00%
Fresenius Medical Care US Finance III, Inc.	\$400,000	3.75%	15/6/2029	338,168	0.00%
Mercedes-Benz Group AG	€425,000	0.75%	11/3/2033	337,768	0.00%
Volkswagen Group of America Finance LLC	\$350,000	3.35%	13/5/2025	334,574	0.00%
Bayer AG	€400,000	1.38%	6/7/2032	334,011	0.00%
Deutsche Bank AG^	\$400,000	4.88%	1/12/2032	333,993	0.00%
BASF SE	€400,000	1.45%	13/12/2032	331,038	0.00%
Aroundtown SA^	£590,000	4.75%	Perpetual	328,758	0.00%
Volkswagen Leasing GmbH	€400,000	0.63%	19/7/2029	327,432	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€400,000	1.25%	26/5/2041	319,118	0.00%
HeidelbergCement AG	€300,000	2.25%	3/6/2024	314,951	0.00%
KFW	€350,000	0.00%	15/9/2028	313,953	0.00%
LEG Immobilien SE	€300,000	1.25%	23/1/2024	308,813	0.00%
KFW	\$540,000	0.00%	18/4/2036	308,580	0.00%
Fresenius SE & Co. KGaA	€300,000	1.88%	15/2/2025	306,653	0.00%
State of Hesse	€300,000	0.50%	17/2/2025	303,113	0.00%
Volkswagen Leasing GmbH	€300,000	1.38%	20/1/2025	302,816	0.00%
Merck KGaA^	€300,000	1.63%	25/6/2079	301,487	0.00%
Landwirtschaftliche Rentenbank	\$325,000	2.50%	15/11/2027	300,916	0.00%
Vonovia Finance BV	€300,000	1.80%	29/6/2025	299,723	0.00%
Deutsche Bahn Finance GmbH	€400,000	0.75%	16/7/2035	298,781	0.00%
Adidas AG	€400,000	0.63%	10/9/2035	298,820	0.00%
Deutsche Bahn Finance GmbH^	€300,000	0.95%	Perpetual	290,731	0.00%
Deutsche Telekom International Finance BV	\$300,000	3.60%	19/1/2027	283,966	0.00%
Eurogrid GmbH	€300,000	1.50%	18/4/2028	283,472	0.00%
adidas AG	€300,000	0.00%	5/10/2028	266,785	0.00%
Fresenius Medical Care US Finance III, Inc.	\$300,000	1.88%	1/12/2026	253,682	0.00%
DZ HYP AG	€305,000	0.01%	15/11/2030	252,959	0.00%
Siemens Financieringsmaatschappij NV	€300,000	1.75%	28/2/2039	252,116	0.00%
Deutsche Telekom AG	€300,000	1.38%	5/7/2034	245,297	0.00%
E.ON SE	€300,000	0.63%	7/11/2031	240,249	0.00%
Siemens Financieringsmaatschappij NV	\$250,000	0.65%	11/3/2024	237,519	0.00%
Siemens Financieringsmaatschappij NV	€300,000	0.50%	5/9/2034	229,723	0.00%
E.ON SE	€300,000	0.88%	18/10/2034	226,534	0.00%
Covestro AG	€230,000	0.88%	3/2/2026	224,215	0.00%
KFW	\$250,000	1.75%	14/9/2029	216,090	0.00%
EnBW International Finance BV	€200,000	4.05%	22/11/2029	211,743	0.00%
LEG Immobilien SE	€300,000	1.00%	19/11/2032	211,347	0.00%
Vier Gas Transport GmbH	€200,000	4.00%	26/9/2027	210,650	0.00%
Gemeinsame Deutsche Bundeslaender	€200,000	1.75%	14/5/2024	209,586	0.00%
Siemens Financieringsmaatschappij NV	€200,000	2.25%	10/3/2025	208,950	0.00%
Free & Hanseatic City of Hamburg	€400,000	0.20%	3/9/2049	207,394	0.00%
Deutsche Telekom International Finance BV	£200,000	2.25%	13/4/2029	206,731	0.00%
Eurogrid GmbH	€200,000	3.28%	5/9/2031	203,769	0.00%
Bayerische Landesbodenkreditanstalt	€200,000	0.75%	28/5/2025	201,142	0.00%
Deutsche Bahn Finance GmbH	€232,000	1.63%	16/8/2033	200,599	0.00%
VW Credit Canada, Inc.	CAD295,000	1.50%	23/9/2025	196,722	0.00%
Vonovia SE	€400,000	1.63%	1/9/2051	194,681	0.00%
Mercedes-Benz Finance North America LLC	\$200,000	3.25%	1/8/2024	193,960	0.00%
Deutsche Telekom International Finance BV	€200,000	2.00%	1/12/2029	192,261	0.00%
Volkswagen Group of America Finance LLC	\$200,000	2.85%	26/9/2024	191,332	0.00%
Merck KGaA^	€200,000	2.88%	25/6/2079	189,944	0.00%
Bayer US Finance II LLC	\$200,000	5.88%	15/4/2038	187,515	0.00%
Landwirtschaftliche Rentenbank	\$200,000	1.75%	27/7/2026	182,990	0.00%
Bayer US Finance II LLC	\$225,000	4.40%	15/7/2044	177,409	0.00%
LEG Immobilien SE	€200,000	0.88%	28/11/2027	176,589	0.00%
KFW	\$175,000	2.00%	2/5/2025	165,676	0.00%
Vier Gas Transport GmbH	€200,000	0.13%	10/9/2029	161,258	0.00%
State of Bremen	€280,000	0.40%	20/8/2049	154,566	0.00%
Aroundtown SA	\$200,000	5.38%	21/3/2029	148,536	0.00%
Deutsche Bahn Finance GmbH	€250,000	1.13%	29/5/2051	146,989	0.00%
Deutsche Telekom International Finance BV	£100,000	8.88%	27/11/2028	143,444	0.00%
Landwirtschaftliche Rentenbank	\$150,000	2.38%	10/6/2025	142,923	0.00%
BMW US Capital LLC	\$150,000	3.75%	12/4/2028	141,630	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	3.45%	6/1/2027	140,881	0.00%
Bayer US Finance II LLC	\$175,000	4.70%	15/7/2064	139,296	0.00%
Deutsche Telekom AG	€200,000	1.75%	9/12/2049	137,238	0.00%
KFW	£100,000	6.00%	7/12/2028	131,367	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Siemens Financieringsmaatschappij NV	\$125,000	6.13%	17/8/2026	129,439	0.00%
BMW US Capital LLC	\$125,000	3.30%	6/4/2027	116,772	0.00%
Siemens Financieringsmaatschappij NV	£100,000	2.75%	10/9/2025	115,463	0.00%
Deutsche Bahn Finance GmbH	£100,000	3.13%	24/7/2026	114,973	0.00%
Aroundtown SA [^]	€300,000	2.13%	Perpetual	113,402	0.00%
Siemens Financieringsmaatschappij NV	\$150,000	3.30%	15/9/2046	111,893	0.00%
State of Bremen	€100,000	1.88%	18/3/2024	105,233	0.00%
Bertelsmann SE & Co. KGaA	€100,000	1.75%	14/10/2024	103,787	0.00%
Eurogrid GmbH	€100,000	1.88%	10/6/2025	102,475	0.00%
State of North Rhine-Westphalia Germany	€100,000	1.00%	16/1/2025	102,232	0.00%
LANXESS AG	€100,000	1.13%	16/5/2025	100,937	0.00%
Free & Hanseatic City of Hamburg	€100,000	0.38%	1/4/2025	100,375	0.00%
State of North Rhine-Westphalia Germany	€100,000	1.63%	24/10/2030	95,646	0.00%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	93,392	0.00%
Bayer US Finance II LLC	\$125,000	3.95%	15/4/2045	90,465	0.00%
Landwirtschaftliche Rentenbank	€100,000	0.63%	20/2/2030	90,030	0.00%
Bayer US Finance II LLC	\$100,000	4.20%	15/7/2034	86,324	0.00%
E.ON International Finance BV	€80,000	3.00%	17/1/2024	85,881	0.00%
Deutsche Wohnen SE	€100,000	1.50%	30/4/2030	82,976	0.00%
Deutsche Telekom AG	£78,000	3.13%	6/2/2034	78,856	0.00%
Aroundtown SA [^]	€200,000	1.63%	Perpetual	70,294	0.00%
KFW	£50,000	5.75%	7/6/2032	67,433	0.00%
E.ON International Finance BV	£50,000	6.75%	27/1/2039	65,625	0.00%
Aroundtown SA	CAD75,000	4.63%	18/9/2025	53,610	0.00%
State of Lower Saxony	€50,000	2.13%	16/1/2024	52,895	0.00%
Free & Hanseatic City of Hamburg	€50,000	1.88%	27/2/2024	52,662	0.00%
State of North Rhine-Westphalia Germany	€50,000	1.88%	15/3/2024	52,629	0.00%
Land Berlin	€50,000	1.63%	3/6/2024	52,284	0.00%
State of North Rhine-Westphalia Germany	€50,000	2.00%	15/10/2025	51,789	0.00%
E.ON International Finance BV	\$50,000	6.65%	30/4/2038	50,735	0.00%
Mercedes-Benz Finance North America LLC	\$50,000	3.30%	19/5/2025	48,055	0.00%
BMW US Capital LLC	\$25,000	4.15%	9/4/2030	23,792	0.00%
VW Credit Canada, Inc.	CAD25,000	2.85%	26/9/2024	17,692	0.00%
				1,002,346,141	5.40%
Guernsey 0.00% (2021: 0.00%)					
States of Guernsey Bond	£100,000	3.38%	12/12/2046	95,797	0.00%
				95,797	0.00%
Hong Kong 0.10% (2021: 0.09%)					
Hong Kong Government Bond Programme	HKD13,000,000	1.25%	29/6/2027	1,494,595	0.01%
Hong Kong Government Bond Programme	HKD10,350,000	2.13%	16/7/2030	1,190,668	0.01%
Hong Kong Government International Bond	\$1,800,000	2.38%	2/2/2051	1,114,287	0.01%
CLP Power Hong Kong Financing Ltd.	\$1,200,000	2.13%	30/6/2030	967,295	0.01%
AIA Group Ltd.	\$1,000,000	3.20%	11/3/2025	958,704	0.01%
CK Hutchison Group Telecom Finance SA	€1,000,000	1.13%	17/10/2028	884,328	0.01%
Bank of Communications Hong Kong Ltd. [^]	\$900,000	2.30%	8/7/2031	809,501	0.01%
Haitong International Securities Group Ltd.	\$800,000	3.38%	19/7/2024	763,317	0.01%
MTR Corp., Ltd.	\$900,000	1.63%	19/8/2030	717,901	0.01%
AIA Group Ltd.	\$1,000,000	3.20%	16/9/2040	717,449	0.01%
HKT Capital No 5 Ltd.	\$800,000	3.25%	30/9/2029	691,218	0.00%
Hongkong Electric Finance Ltd.	\$700,000	2.25%	9/6/2030	565,489	0.00%
HPHT Finance 21 Ltd.	\$625,000	2.00%	19/3/2026	564,923	0.00%
Hong Kong Government Bond Programme	HKD5,000,000	2.02%	7/3/2034	535,344	0.00%
Hong Kong Government Bond Programme	HKD4,000,000	1.97%	17/1/2029	464,274	0.00%
Sun Hung Kai Properties Capital Market Ltd.	\$550,000	2.75%	13/5/2030	462,260	0.00%
JMH Co., Ltd.	\$550,000	2.50%	9/4/2031	445,717	0.00%
Airport Authority	\$600,000	3.25%	12/1/2052	428,281	0.00%
AIA Group Ltd.	\$500,000	4.50%	16/3/2046	426,783	0.00%
AIA Group Ltd.	\$425,000	3.60%	9/4/2029	388,236	0.00%
Airport Authority	\$550,000	2.63%	4/2/2051	348,074	0.00%
Link Finance Cayman 2009 Ltd.	\$300,000	3.60%	3/9/2024	292,539	0.00%
HKT Capital No 4 Ltd.	\$300,000	3.00%	14/7/2026	277,144	0.00%
Airport Authority	\$300,000	1.75%	12/1/2027	270,347	0.00%
Airport Authority	\$300,000	2.50%	12/1/2032	247,639	0.00%
Bank of East Asia Ltd. [^]	\$270,000	4.00%	29/5/2030	247,530	0.00%
Hutchison Whampoa Finance UK plc	£200,000	5.63%	24/11/2026	242,302	0.00%
Yuexiu MTN Co., Ltd.	\$300,000	2.65%	2/2/2026	239,659	0.00%
Airport Authority	\$300,000	3.50%	12/1/2062	216,644	0.00%
AIA Group Ltd.	\$200,000	5.63%	25/10/2027	203,804	0.00%
AIA Group Ltd.	\$200,000	3.38%	7/4/2030	177,814	0.00%
Nan Fung Treasury Ltd.	\$200,000	3.88%	3/10/2027	176,601	0.00%
China Ping An Insurance Overseas Holdings Ltd.	\$225,000	2.85%	12/8/2031	171,853	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Swire Pacific Financing HK Ltd.	\$200,000	2.88%	30/1/2030	170,606	0.00%
Hong Kong Government International Bond	\$200,000	1.75%	24/11/2031	162,478	0.00%
Castle Peak Power Finance Co., Ltd.	\$200,000	2.20%	22/6/2030	161,982	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	2.25%	15/7/2031	156,694	0.00%
				18,354,280	0.10%
Hungary 0.11% (2021: 0.13%)					
Hungary Government Bond	HUF1,400,000,000	4.75%	24/11/2032	2,702,055	0.01%
Hungary Government Bond	HUF1,157,000,000	1.00%	26/11/2025	2,359,503	0.01%
Hungary Government Bond	HUF1,000,000,000	1.50%	22/4/2026	2,000,265	0.01%
Hungary Government Bond	HUF1,000,000,000	3.00%	21/8/2030	1,798,518	0.01%
MFB Magyar Fejlesztési Bank Zrt	€1,790,000	1.38%	24/6/2025	1,728,086	0.01%
Hungary Government Bond	HUF582,570,000	5.50%	24/6/2025	1,356,985	0.01%
Hungary Government International Bond	\$1,100,000	5.25%	16/6/2029	1,053,102	0.01%
Hungary Government International Bond	€1,000,000	4.25%	16/6/2031	961,744	0.01%
Hungary Government International Bond	€1,000,000	1.13%	28/4/2026	951,574	0.01%
Hungary Government Bond	HUF600,000,000	2.25%	20/4/2033	925,200	0.01%
Hungary Government International Bond	€1,150,000	0.13%	21/9/2028	905,361	0.01%
Hungary Government International Bond	€667,000	5.00%	22/2/2027	706,199	0.00%
Hungary Government Bond	HUF396,000,000	3.00%	27/10/2038	557,849	0.00%
Hungary Government International Bond	\$470,000	7.63%	29/3/2041	512,246	0.00%
Hungary Government International Bond	\$500,000	5.38%	25/3/2024	499,520	0.00%
Hungary Government International Bond	\$825,000	3.13%	21/9/2051	497,590	0.00%
Hungary Government International Bond	\$500,000	5.50%	16/6/2034	469,213	0.00%
Hungary Government International Bond	€600,000	1.50%	17/11/2050	317,029	0.00%
MVM Energetika Zrt	€400,000	0.88%	18/11/2027	302,057	0.00%
Hungary Government International Bond	\$325,000	2.13%	22/9/2031	240,371	0.00%
Hungary Government Bond	HUF90,000,000	6.00%	24/11/2023	225,104	0.00%
				21,069,571	0.11%
India 0.09% (2021: 0.09%)					
Export-Import Bank of India	\$5,685,000	3.88%	1/2/2028	5,272,187	0.03%
Bharti Airtel International Netherlands BV	\$1,550,000	5.35%	20/5/2024	1,541,416	0.01%
Adani Ports & Special Economic Zone Ltd.	\$1,200,000	3.38%	24/7/2024	1,137,760	0.01%
Power Finance Corp., Ltd.	\$1,250,000	3.95%	23/4/2030	1,095,817	0.01%
Adani Transmission Step-One Ltd.	\$1,100,000	4.00%	3/8/2026	979,943	0.01%
ICICI Bank Ltd.	\$950,000	4.00%	18/3/2026	906,426	0.01%
Reliance Industries Ltd.	\$750,000	3.67%	30/11/2027	694,040	0.01%
NTPC Ltd.	\$500,000	4.38%	26/11/2024	487,335	0.00%
Reliance Industries Ltd.	\$550,000	4.88%	10/2/2045	466,998	0.00%
UPL Corp., Ltd.	\$500,000	4.50%	8/3/2028	424,343	0.00%
Reliance Industries Ltd.	\$500,000	2.88%	12/1/2032	405,671	0.00%
Reliance Industries Ltd.	\$500,000	3.63%	12/1/2052	331,638	0.00%
Reliance Industries Ltd.	\$500,000	3.75%	12/1/2062	322,715	0.00%
State Bank of India	\$300,000	4.88%	17/4/2024	297,283	0.00%
Adani Ports & Special Economic Zone Ltd.	\$300,000	4.38%	3/7/2029	252,034	0.00%
Summit Digitel Infrastructure Ltd.	\$300,000	2.88%	12/8/2031	229,238	0.00%
Adani Ports & Special Economic Zone Ltd.	\$300,000	3.10%	2/2/2031	220,057	0.00%
Power Finance Corp., Ltd.	\$200,000	3.75%	18/6/2024	193,979	0.00%
Export-Import Bank of India	\$200,000	3.38%	5/8/2026	187,281	0.00%
Indian Railway Finance Corp., Ltd.	\$200,000	2.80%	10/2/2031	163,625	0.00%
Adani Electricity Mumbai Ltd.	\$200,000	3.95%	12/2/2030	151,652	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	5.00%	2/8/2041	142,421	0.00%
				15,903,859	0.09%
Indonesia 0.78% (2021: 0.71%)					
Indonesia Treasury Bond	IDR160,000,000,000	6.50%	15/6/2025	10,366,372	0.06%
Indonesia Treasury Bond	IDR128,000,000,000	8.25%	15/5/2029	8,863,919	0.05%
Indonesia Treasury Bond	IDR117,473,000,000	8.38%	15/3/2034	8,284,050	0.05%
Indonesia Treasury Bond	IDR120,000,000,000	7.00%	15/9/2030	7,781,299	0.04%
Indonesia Treasury Bond	IDR90,700,000,000	8.38%	15/4/2039	6,467,331	0.04%
Indonesia Treasury Bond	IDR99,160,000,000	6.13%	15/5/2028	6,231,326	0.03%
Indonesia Treasury Bond	IDR95,000,000,000	5.50%	15/4/2026	5,980,000	0.03%
Indonesia Treasury Bond	IDR79,454,000,000	6.63%	15/5/2033	4,969,031	0.03%
Indonesia Treasury Bond	IDR69,647,000,000	8.38%	15/3/2024	4,617,771	0.03%
Indonesia Treasury Bond	IDR65,869,000,000	7.00%	15/5/2027	4,339,145	0.02%
Indonesia Treasury Bond	IDR63,000,000,000	8.13%	15/5/2024	4,177,520	0.02%
Indonesia Treasury Bond	IDR63,643,000,000	7.13%	15/6/2042	4,097,417	0.02%
Indonesia Treasury Bond	IDR50,000,000,000	8.25%	15/5/2036	3,506,893	0.02%
Indonesia Treasury Bond	IDR50,000,000,000	8.38%	15/9/2026	3,428,761	0.02%
Indonesia Treasury Bond	IDR45,000,000,000	7.50%	15/5/2038	2,972,117	0.02%
Indonesia Treasury Bond	IDR35,000,000,000	7.50%	15/8/2032	2,325,747	0.01%
Indonesia Government International Bond	\$2,500,000	3.40%	18/9/2029	2,303,445	0.01%
Indonesia Treasury Bond	IDR33,000,000,000	7.38%	15/5/2048	2,138,097	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Indonesia Treasury Bond	IDR30,000,000,000	7.50%	15/6/2035	1,988,079	0.01%
Pertamina Persero PT	\$2,250,000	3.10%	21/1/2030	1,957,043	0.01%
Indonesia Treasury Bond	IDR26,937,000,000	8.75%	15/5/2031	1,919,193	0.01%
Indonesia Treasury Bond	IDR25,000,000,000	9.50%	15/5/2041	1,888,773	0.01%
Indonesia Treasury Bond	IDR30,000,000,000	5.13%	15/4/2027	1,852,288	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$1,925,000	4.13%	15/5/2027	1,821,453	0.01%
Indonesia Government International Bond	\$1,700,000	5.13%	15/1/2045	1,647,709	0.01%
Indonesia Government International Bond	\$1,600,000	4.75%	8/1/2026	1,601,916	0.01%
Indonesia Treasury Bond	IDR22,658,000,000	7.50%	15/4/2040	1,499,668	0.01%
Indonesia Government International Bond	€1,470,000	1.45%	18/9/2026	1,427,578	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$1,250,000	4.33%	28/5/2025	1,244,798	0.01%
Indonesia Government International Bond	\$1,175,000	5.88%	15/1/2024	1,186,821	0.01%
Bank Mandiri Persero Tbk PT	\$1,200,000	3.75%	11/4/2024	1,174,488	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$1,000,000	4.40%	1/3/2028	987,760	0.01%
Indonesia Asahan Aluminium Persero PT	\$1,000,000	4.75%	15/5/2025	979,838	0.01%
Indonesia Government International Bond	\$800,000	6.75%	15/1/2044	897,848	0.01%
Indonesia Government International Bond	\$900,000	4.13%	15/1/2025	889,328	0.01%
Minejesa Capital BV	\$1,000,000	4.63%	10/8/2030	880,570	0.01%
Indonesia Government International Bond	\$750,000	6.63%	17/2/2037	850,303	0.01%
Indonesia Government International Bond	\$1,000,000	4.45%	15/4/2070	839,742	0.01%
Indonesia Government International Bond	\$834,000	5.35%	11/2/2049	814,265	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$800,000	3.75%	1/3/2023	797,967	0.01%
Indonesia Government International Bond	\$750,000	4.75%	11/2/2029	751,232	0.01%
Indonesia Government International Bond	\$700,000	5.95%	8/1/2046	735,701	0.01%
Indonesia Government International Bond	\$800,000	4.75%	18/7/2047	729,600	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$850,000	2.55%	9/6/2031	721,413	0.01%
Indonesia Government International Bond	\$850,000	4.20%	15/10/2050	702,974	0.01%
Pertamina Persero PT	\$700,000	5.63%	20/5/2043	640,910	0.00%
Indonesia Government International Bond	€660,000	0.90%	14/2/2027	619,357	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$750,000	3.00%	30/6/2030	616,362	0.00%
Sarana Multi Infrastruktur Persero PT	\$700,000	2.05%	11/5/2026	605,402	0.00%
Indonesia Government International Bond	\$700,000	4.35%	11/1/2048	603,319	0.00%
Bank Rakyat Indonesia Persero Tbk PT	\$615,000	3.95%	28/3/2024	602,015	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$600,000	6.25%	25/1/2049	567,363	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$675,000	3.40%	9/6/2031	558,701	0.00%
Indonesia Government International Bond	\$750,000	3.50%	14/2/2050	557,671	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$700,000	3.80%	23/6/2050	544,084	0.00%
Indonesia Government International Bond	\$700,000	3.70%	30/10/2049	541,606	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$600,000	2.80%	23/6/2030	526,935	0.00%
Indonesia Government International Bond	\$425,000	7.75%	17/1/2038	510,348	0.00%
Indonesia Asahan Aluminium Persero PT	\$500,000	6.53%	15/11/2028	507,206	0.00%
Indonesia Government International Bond	\$500,000	5.25%	17/1/2042	491,137	0.00%
Indonesia Government International Bond	\$500,000	3.85%	18/7/2027	482,589	0.00%
Indonesia Asahan Aluminium Persero PT	\$500,000	5.45%	15/5/2030	476,253	0.00%
Pertamina Persero PT	\$600,000	4.18%	21/1/2050	459,895	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$500,000	3.88%	17/7/2029	443,601	0.00%
Indonesia Government International Bond	\$500,000	1.85%	12/3/2031	406,213	0.00%
Pertamina Persero PT	\$400,000	6.45%	30/5/2044	399,219	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$400,000	4.35%	10/9/2024	398,016	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$500,000	4.88%	17/7/2049	393,355	0.00%
Indonesia Government International Bond	\$425,000	3.55%	31/3/2032	386,328	0.00%
Pelabuhan Indonesia Persero PT	\$400,000	4.25%	5/5/2025	385,942	0.00%
Freeport Indonesia PT	\$400,000	5.32%	14/4/2032	367,770	0.00%
Freeport Indonesia PT	\$400,000	6.20%	14/4/2052	349,173	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$450,000	4.75%	9/6/2051	329,561	0.00%
Indonesia Treasury Bond	IDR5,000,000,000	6.38%	15/4/2032	309,352	0.00%
Indonesia Government International Bond	€300,000	1.75%	24/4/2025	305,748	0.00%
Indonesia Treasury Bond	IDR5,000,000,000	6.88%	15/8/2051	305,028	0.00%
Indonesia Government International Bond	€390,000	1.10%	12/3/2033	304,029	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$300,000	4.55%	29/3/2026	299,812	0.00%
Pertamina Persero PT	\$300,000	6.50%	7/11/2048	299,146	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$300,000	4.70%	6/6/2032	296,522	0.00%
Indonesia Government International Bond	\$300,000	4.35%	8/1/2027	296,326	0.00%
Freeport Indonesia PT	\$300,000	4.76%	14/4/2027	288,139	0.00%
Pertamina Persero PT	\$400,000	4.15%	25/2/2060	285,711	0.00%
Minejesa Capital BV	\$350,000	5.63%	10/8/2037	270,897	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pertamina Persero PT	\$233,000	6.50%	27/5/2041	234,763	0.00%
Indonesia Government International Bond	\$200,000	5.45%	20/9/2052	197,856	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	5.45%	21/5/2028	197,129	0.00%
Pelabuhan Indonesia Persero PT	\$200,000	4.88%	1/10/2024	196,936	0.00%
Indonesia Government International Bond	\$200,000	4.10%	24/4/2028	196,554	0.00%
Indonesia Government International Bond	\$200,000	3.50%	11/1/2028	190,020	0.00%
Pertamina Persero PT	\$200,000	6.00%	3/5/2042	189,761	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	6.15%	21/5/2048	188,221	0.00%
Pelabuhan Indonesia Persero PT	\$200,000	5.38%	5/5/2045	182,617	0.00%
Tower Bersama Infrastructure Tbk PT	\$200,000	2.75%	20/1/2026	180,585	0.00%
Tower Bersama Infrastructure Tbk PT	\$200,000	2.80%	2/5/2027	174,196	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	5.25%	24/10/2042	169,484	0.00%
Indonesia Government International Bond	\$125,000	8.50%	12/10/2035	158,432	0.00%
LLPL Capital Pte Ltd.	\$170,640	6.88%	4/2/2039	148,787	0.00%
				145,274,971	0.78%
Ireland 0.41% (2021: 0.47%)					
Ireland Government Bond	€15,000,000	1.10%	15/5/2029	14,331,399	0.08%
Ireland Government Bond	€12,506,703	0.55%	22/4/2041	8,297,457	0.05%
Ireland Government Bond	€9,000,000	0.35%	18/10/2032	7,421,030	0.04%
Ireland Government Bond	€3,000,000	0.20%	15/5/2027	2,861,031	0.02%
Ireland Government Bond	€3,579,000	0.40%	15/5/2035	2,720,535	0.02%
Ireland Government Bond	€3,402,000	1.50%	15/5/2050	2,489,636	0.01%
CRH SMW Finance DAC	€2,000,000	1.25%	5/11/2026	1,949,408	0.01%
Ireland Government Bond	€2,000,000	1.30%	15/5/2033	1,787,195	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,975,000	2.45%	29/10/2026	1,727,247	0.01%
Ireland Government Bond	€2,081,000	0.00%	18/10/2031	1,706,536	0.01%
Avolon Holdings Funding Ltd.	\$2,008,000	2.53%	18/11/2027	1,621,086	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,850,000	3.00%	29/10/2028	1,552,689	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,825,000	3.30%	30/1/2032	1,425,896	0.01%
DAA Finance plc	€1,220,000	1.55%	7/6/2028	1,141,226	0.01%
ESB Finance DAC	€1,300,000	1.88%	21/7/2035	1,096,406	0.01%
Bank of Ireland Group plc	\$1,100,000	4.50%	25/11/2023	1,084,741	0.01%
Kerry Group Financial Services Unltd Co.	€1,170,000	0.88%	1/12/2031	951,590	0.01%
Linde plc	€1,000,000	0.00%	30/9/2026	937,563	0.01%
ESB Finance DAC	€1,000,000	1.13%	11/6/2030	881,968	0.01%
Avolon Holdings Funding Ltd.	\$1,000,000	2.13%	21/2/2026	862,105	0.01%
Dell Bank International DAC	€895,000	0.50%	27/10/2026	826,356	0.01%
Bank of Ireland Group plc^	€800,000	1.00%	25/11/2025	798,753	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$850,000	3.65%	21/7/2027	770,065	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$850,000	3.88%	23/1/2028	766,893	0.01%
CRH America Finance, Inc.	\$800,000	3.95%	4/4/2028	750,251	0.01%
Smurfit Kappa Treasury ULC	€1,000,000	1.00%	22/9/2033	746,170	0.00%
Ireland Government Bond	€720,000	1.00%	15/5/2026	730,711	0.00%
Bank of Ireland Mortgage Bank	€700,000	0.63%	14/3/2025	703,401	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$677,000	4.45%	3/4/2026	649,057	0.00%
CRH America Finance, Inc.	\$650,000	3.40%	9/5/2027	603,957	0.00%
Avolon Holdings Funding Ltd.	\$625,000	4.38%	1/5/2026	570,208	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$700,000	3.40%	29/10/2033	532,407	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$750,000	3.85%	29/10/2041	529,766	0.00%
GAS Networks Ireland	€500,000	0.13%	4/12/2024	498,123	0.00%
Bank of Ireland Group plc^	\$500,000	6.25%	16/9/2026	497,828	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	2.88%	14/8/2024	473,062	0.00%
Ryanair DAC	€473,000	0.88%	25/5/2026	450,897	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	1.75%	30/1/2026	440,661	0.00%
Kerry Group Financial Services Unltd Co.	€500,000	0.63%	20/9/2029	428,330	0.00%
Linde plc	€500,000	1.63%	31/3/2035	427,880	0.00%
Ireland Government Bond	€485,611	1.70%	15/5/2037	426,609	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	1.65%	29/10/2024	415,549	0.00%
Smurfit Kappa Acquisitions ULC	€400,000	2.88%	15/1/2026	413,746	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AIB Group plc	€400,000	1.25%	28/5/2024	411,216	0.00%
CRH America Finance, Inc.	\$473,000	4.40%	9/5/2047	389,911	0.00%
Park Aerospace Holdings Ltd.	\$350,000	4.50%	15/3/2023	349,124	0.00%
ESB Finance DAC	€428,000	1.00%	19/7/2034	329,735	0.00%
Avolon Holdings Funding Ltd.	\$335,000	2.88%	15/2/2025	309,507	0.00%
ESB Finance DAC	€300,000	2.13%	8/6/2027	296,668	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$275,000	4.88%	16/1/2024	272,378	0.00%
ESB Finance DAC	€300,000	2.13%	5/11/2033	265,440	0.00%
DXC Capital Funding DAC	€300,000	0.45%	15/9/2027	263,698	0.00%
DXC Capital Funding DAC	€300,000	0.95%	15/9/2031	241,515	0.00%
Ireland Government Bond	€266,908	2.00%	18/2/2045	226,053	0.00%
Park Aerospace Holdings Ltd.	\$224,000	5.50%	15/2/2024	221,244	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$225,000	4.63%	15/10/2027	209,458	0.00%
Kerry Group Financial Services Unltd Co.	\$200,000	3.20%	9/4/2023	198,026	0.00%
GAS Networks Ireland	€200,000	1.38%	5/12/2026	195,850	0.00%
Avolon Holdings Funding Ltd.	\$200,000	3.95%	1/7/2024	191,695	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	6.50%	15/7/2025	152,379	0.00%
Avolon Holdings Funding Ltd.	\$150,000	3.25%	15/2/2027	128,781	0.00%
CRH America Finance, Inc.	\$150,000	4.50%	4/4/2048	123,757	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$125,000	4.45%	1/10/2025	120,328	0.00%
ESB Finance DAC	€100,000	3.49%	12/1/2024	107,001	0.00%
Experian Europe DAC	€100,000	1.56%	16/5/2031	87,936	0.00%
				75,389,124	0.41%
Isle of Man 0.00% (2021: 0.01%)					
Isle of Man Government International Bond	£1,500,000	1.63%	14/9/2051	901,469	0.00%
				901,469	0.00%
Israel 0.23% (2021: 0.24%)					
Israel Government Bond-Fixed	ILS27,000,000	0.50%	30/4/2025	7,137,989	0.04%
Israel Government Bond-Fixed	ILS23,100,000	1.00%	31/3/2030	5,500,606	0.03%
Israel Government Bond-Fixed	ILS17,740,000	3.75%	31/3/2047	5,171,170	0.03%
Israel Government Bond-Fixed	ILS12,000,000	2.00%	31/3/2027	3,227,890	0.02%
Israel Government Bond-Fixed	ILS10,500,000	1.75%	31/8/2025	2,847,042	0.02%
Israel Government Bond-Fixed	ILS8,000,000	0.40%	31/10/2024	2,137,847	0.01%
Israel Government Bond-Fixed	ILS7,200,000	2.25%	28/9/2028	1,900,685	0.01%
Israel Government International Bond	€2,000,000	0.63%	18/1/2032	1,664,970	0.01%
State of Israel	\$2,000,000	3.80%	13/5/2060	1,566,325	0.01%
Israel Government Bond-Fixed	ILS5,000,000	4.25%	31/3/2023	1,464,081	0.01%
Israel Government International Bond	\$1,515,000	2.88%	16/3/2026	1,440,092	0.01%
Israel Government International Bond	€1,210,000	1.50%	18/1/2027	1,196,228	0.01%
State of Israel	\$1,100,000	2.50%	15/1/2030	983,364	0.01%
State of Israel	\$1,200,000	3.38%	15/1/2050	918,799	0.01%
Israel Electric Corp., Ltd.	\$700,000	5.00%	12/11/2024	692,325	0.00%
Israel Electric Corp., Ltd.	\$600,000	4.25%	14/8/2028	565,801	0.00%
Israel Government Bond-Fixed	ILS2,470,000	1.50%	31/5/2037	536,534	0.00%
Israel Government Bond-Fixed	ILS2,300,000	2.80%	29/11/2052	532,727	0.00%
Israel Government Bond-Fixed	ILS1,300,000	5.50%	31/1/2042	475,575	0.00%
Israel Government Bond-Fixed	ILS1,500,000	6.25%	30/10/2026	467,409	0.00%
Israel Government International Bond	\$500,000	4.50%	30/1/2043	465,365	0.00%
Israel Government International Bond	\$500,000	4.50%	3/4/2120	436,939	0.00%
Israel Government International Bond	€450,000	2.50%	16/1/2049	378,671	0.00%
Israel Government International Bond	\$400,000	3.88%	3/7/2050	335,355	0.00%
ICL Group Ltd.	\$300,000	6.38%	31/5/2038	296,002	0.00%
Israel Government International Bond	\$250,000	4.13%	17/1/2048	219,470	0.00%
				42,559,261	0.23%
Italy 3.66% (2021: 3.94%)					
Italy Buoni Poliennali Del Tesoro	€79,921,000	1.85%	1/7/2025	81,975,054	0.44%
Italy Buoni Poliennali Del Tesoro	€51,729,000	0.00%	30/1/2024	53,438,505	0.29%
Italy Buoni Poliennali Del Tesoro	€37,097,000	1.10%	1/4/2027	35,490,299	0.19%
Italy Buoni Poliennali Del Tesoro	€40,000,000	0.90%	1/4/2031	32,464,810	0.18%
Italy Buoni Poliennali Del Tesoro	€33,130,000	0.50%	15/7/2028	29,186,636	0.16%
Italy Buoni Poliennali Del Tesoro	€31,380,000	3.25%	1/3/2038	27,817,703	0.15%
Italy Buoni Poliennali Del Tesoro	€31,374,000	0.25%	15/3/2028	27,632,576	0.15%
Italy Buoni Poliennali Del Tesoro	€25,786,000	1.65%	1/12/2030	22,528,887	0.12%
Italy Buoni Poliennali Del Tesoro	€16,527,000	3.75%	1/9/2024	17,788,088	0.10%
Italy Buoni Poliennali Del Tesoro	€21,162,000	0.95%	1/12/2031	16,794,955	0.09%
Italy Buoni Poliennali Del Tesoro	€16,538,000	0.00%	15/8/2024	16,774,779	0.09%
Italy Buoni Poliennali Del Tesoro	€24,268,000	1.80%	1/3/2041	16,624,705	0.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	€17,341,000	2.50%	1/12/2032	15,403,236	0.08%
Italy Buoni Poliennali Del Tesoro	€14,437,000	1.75%	30/5/2024	15,084,098	0.08%
Italy Buoni Poliennali Del Tesoro	€17,388,000	2.15%	1/9/2052	11,070,383	0.06%
Italy Buoni Poliennali Del Tesoro	€9,999,000	2.10%	15/7/2026	10,118,453	0.06%
Italy Buoni Poliennali Del Tesoro	€9,669,000	0.00%	15/1/2024	10,001,389	0.05%
Italy Buoni Poliennali Del Tesoro	€10,500,000	0.95%	15/9/2027	9,839,059	0.05%
Italy Buoni Poliennali Del Tesoro	€12,000,000	0.95%	1/6/2032	9,368,089	0.05%
Italy Buoni Poliennali Del Tesoro	€8,683,000	1.75%	1/7/2024	9,070,724	0.05%
Italy Buoni Poliennali Del Tesoro	€8,989,000	4.00%	30/4/2035	8,871,075	0.05%
Italy Buoni Poliennali Del Tesoro	€8,698,000	3.00%	1/8/2029	8,664,772	0.05%
Italy Buoni Poliennali Del Tesoro	€8,320,000	2.80%	15/6/2029	8,167,119	0.04%
Italy Buoni Poliennali Del Tesoro	€7,488,000	3.50%	15/1/2026	7,944,849	0.04%
Italy Buoni Poliennali Del Tesoro	€12,791,000	1.50%	30/4/2045	7,623,785	0.04%
Italy Buoni Poliennali Del Tesoro	€7,535,000	0.00%	1/8/2026	7,057,932	0.04%
Italy Buoni Poliennali Del Tesoro	€6,530,000	4.75%	1/9/2044	6,884,930	0.04%
Italy Buoni Poliennali Del Tesoro	€6,655,000	1.45%	15/11/2024	6,878,784	0.04%
Italy Buoni Poliennali Del Tesoro	€6,350,000	3.50%	1/3/2030	6,481,871	0.04%
Italy Buoni Poliennali Del Tesoro	€8,961,000	2.80%	1/3/2067	6,334,427	0.03%
Italy Buoni Poliennali Del Tesoro	€7,092,000	0.95%	1/8/2030	5,921,438	0.03%
Italy Buoni Poliennali Del Tesoro	€5,720,000	1.20%	15/8/2025	5,751,982	0.03%
Italy Buoni Poliennali Del Tesoro	€6,000,000	1.35%	1/4/2030	5,244,103	0.03%
Italy Buoni Poliennali Del Tesoro	€4,918,000	3.85%	15/12/2029	5,097,041	0.03%
Italy Buoni Poliennali Del Tesoro	€5,383,000	3.35%	1/3/2035	4,956,290	0.03%
Italy Buoni Poliennali Del Tesoro	€5,667,000	2.95%	1/9/2038	4,860,489	0.03%
Italy Buoni Poliennali Del Tesoro	€4,859,000	3.85%	1/9/2049	4,479,227	0.02%
Italy Buoni Poliennali Del Tesoro	€5,181,000	3.10%	1/3/2040	4,420,634	0.02%
Cassa Depositi e Prestiti SpA	€4,100,000	3.50%	19/9/2027	4,228,758	0.02%
Italy Buoni Poliennali Del Tesoro	€6,204,000	0.95%	1/3/2037	4,098,530	0.02%
Italy Buoni Poliennali Del Tesoro	€3,803,000	2.65%	1/12/2027	3,828,092	0.02%
Italy Buoni Poliennali Del Tesoro	€3,423,000	4.40%	1/5/2033	3,541,002	0.02%
Italy Buoni Poliennali Del Tesoro	€5,013,000	2.45%	1/9/2050	3,515,980	0.02%
Eni SpA	€3,000,000	1.25%	18/5/2026	2,949,890	0.02%
Intesa Sanpaolo SpA	\$2,650,000	3.25%	23/9/2024	2,511,703	0.01%
Italy Buoni Poliennali Del Tesoro	€2,846,000	3.25%	1/9/2046	2,402,409	0.01%
Republic of Italy Government International Bond	\$2,487,000	1.25%	17/2/2026	2,161,740	0.01%
Italy Buoni Poliennali Del Tesoro	€1,832,000	4.00%	1/2/2037	1,815,789	0.01%
Italy Buoni Poliennali Del Tesoro	€2,200,000	0.60%	1/8/2031	1,712,403	0.01%
Enel Finance International NV	€1,700,000	0.00%	28/5/2026	1,599,298	0.01%
UniCredit SpA^	€1,500,000	1.25%	25/6/2025	1,532,335	0.01%
Enel Finance International NV	€1,490,000	1.00%	20/10/2027	1,469,815	0.01%
Enel Finance International NV	\$1,625,000	3.50%	6/4/2028	1,429,555	0.01%
Italy Buoni Poliennali Del Tesoro	€1,529,000	2.45%	1/9/2033	1,322,945	0.01%
UniCredit SpA^	€1,250,000	2.20%	22/7/2027	1,207,063	0.01%
Republic of Italy Government International Bond	\$1,800,000	3.88%	6/5/2051	1,190,670	0.01%
Assicurazioni Generali SpA	€1,000,000	5.80%	6/7/2032	1,134,280	0.01%
Enel Finance International NV	€1,240,000	0.00%	17/6/2027	1,117,939	0.01%
2i Rete Gas SpA	€1,100,000	2.20%	11/9/2025	1,115,598	0.01%
Mediobanca Banca di Credito Finanziario SpA	€1,000,000	1.13%	12/8/2024	1,027,772	0.01%
Banco di Desio e della Brianza SpA	€1,000,000	0.88%	12/9/2024	1,021,613	0.01%
Intesa Sanpaolo SpA	\$1,000,000	7.00%	21/11/2025	1,021,373	0.01%
Intesa Sanpaolo SpA	€1,100,000	2.50%	15/1/2030	1,021,028	0.01%
Intesa Sanpaolo SpA	€1,000,000	0.50%	15/7/2024	1,020,987	0.01%
Intesa Sanpaolo SpA^	\$1,000,000	8.25%	21/11/2033	1,014,791	0.01%
UniCredit SpA^	€1,030,000	1.25%	16/6/2026	1,013,917	0.01%
ENI SpA	€1,000,000	1.00%	14/3/2025	1,010,365	0.01%
Intesa Sanpaolo SpA	€1,000,000	1.00%	25/9/2025	1,001,004	0.01%
Enel SpA^	€1,300,000	1.88%	Perpetual	988,831	0.01%
Mediobanca Banca di Credito Finanziario SpA	€1,000,000	0.88%	15/1/2026	968,698	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€900,000	4.63%	7/2/2029	948,553	0.01%
Intesa Sanpaolo SpA	€1,050,000	0.75%	16/3/2028	930,516	0.01%
UniCredit SpA	€1,200,000	0.85%	19/1/2031	925,804	0.01%
Credit Agricole Italia SpA	€1,000,000	0.25%	17/1/2028	905,780	0.01%
Intesa Sanpaolo SpA	€1,000,000	1.75%	4/7/2029	894,722	0.01%
UniCredit SpA^	€970,000	0.93%	18/1/2028	886,424	0.01%
Intesa Sanpaolo SpA	€850,000	2.13%	26/5/2025	868,721	0.01%
Autostrade per l'Italia SpA	€1,000,000	2.00%	15/1/2030	845,733	0.01%
Cassa Depositi e Prestiti SpA	€1,000,000	0.75%	30/6/2029	842,035	0.01%
Eni SpA	€1,000,000	0.63%	23/1/2030	833,878	0.01%
Enel Finance International NV	€1,000,000	0.88%	17/1/2031	820,331	0.01%
Cassa Depositi e Prestiti SpA	€800,000	2.13%	21/3/2026	806,099	0.01%
Enel SpA^	€920,000	1.38%	Perpetual	775,777	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of Italy Government International Bond	£600,000	6.00%	4/8/2028	726,717	0.00%
UniCredit SpA	€750,000	0.38%	31/10/2026	711,653	0.00%
Snam SpA	€803,000	0.75%	20/6/2029	697,715	0.00%
UniCredit SpA^	€700,000	1.20%	20/1/2026	691,875	0.00%
UniCredit SpA	€700,000	0.50%	9/4/2025	690,946	0.00%
Snam SpA	€700,000	0.00%	15/8/2025	677,750	0.00%
Banca Monte dei Paschi di Siena SpA	€700,000	0.88%	8/10/2026	663,879	0.00%
Republic of Italy Government International Bond	\$700,000	0.88%	6/5/2024	654,911	0.00%
Republic of Italy Government International Bond	\$650,000	5.38%	15/6/2033	621,692	0.00%
Eni SpA^	€700,000	3.38%	Perpetual	619,622	0.00%
Enel Finance International NV	\$700,000	1.38%	12/7/2026	606,455	0.00%
Iren SpA	€600,000	0.88%	4/11/2024	605,647	0.00%
Enel Finance International NV	\$650,000	6.00%	7/10/2039	604,380	0.00%
Enel Finance International NV	\$670,000	5.00%	15/6/2032	604,342	0.00%
Assicurazioni Generali SpA	€690,000	2.43%	14/7/2031	602,405	0.00%
Hera SpA	€620,000	2.50%	25/5/2029	598,689	0.00%
Republic of Italy Government International Bond	\$800,000	4.00%	17/10/2049	566,393	0.00%
Enel SpA^	€600,000	2.25%	Perpetual	548,282	0.00%
Eni SpA	\$600,000	5.70%	1/10/2040	547,536	0.00%
ENI SpA	€600,000	2.00%	18/5/2031	539,916	0.00%
Republic of Italy Government International Bond	\$650,000	2.88%	17/10/2029	539,091	0.00%
Enel Finance International NV	\$675,000	1.88%	12/7/2028	536,385	0.00%
Enel Finance International NV	€500,000	3.88%	9/3/2029	526,570	0.00%
Enel SpA^	€500,000	3.50%	Perpetual	505,253	0.00%
Mediobanca Banca di Credito Finanziario SpA	€500,000	1.38%	10/11/2025	502,779	0.00%
FCA Bank SpA	€500,000	0.50%	13/9/2024	502,369	0.00%
Intesa Sanpaolo SpA	€470,000	1.00%	4/7/2024	481,953	0.00%
Enel SpA	£400,000	5.75%	22/6/2037	473,320	0.00%
ASTM SpA	€612,000	2.38%	25/11/2033	469,692	0.00%
Mediobanca Banca di Credito Finanziario SpA	€500,000	1.25%	24/11/2029	460,474	0.00%
UniCredit SpA^	\$600,000	3.13%	3/6/2032	453,520	0.00%
Autostrade per l'Italia SpA	€500,000	1.63%	25/1/2028	441,437	0.00%
Enel Finance International NV	\$600,000	2.25%	12/7/2031	439,631	0.00%
Enel Finance International NV	\$550,000	4.75%	25/5/2047	434,117	0.00%
Enel Finance International NV	£400,000	2.88%	11/4/2029	412,255	0.00%
Enel Finance International NV	£350,000	5.75%	14/9/2040	410,145	0.00%
ERG SpA	€400,000	1.88%	11/4/2025	410,051	0.00%
Enel Finance International NV	€500,000	0.50%	17/6/2030	407,285	0.00%
Iren SpA	€400,000	1.95%	19/9/2025	406,708	0.00%
Enel Finance International NV	€500,000	1.25%	17/1/2035	371,395	0.00%
ASTM SpA	€400,000	1.00%	25/11/2026	365,220	0.00%
ENI SpA^	€400,000	2.00%	Perpetual	355,005	0.00%
Enel Finance International NV	€400,000	0.38%	28/5/2029	338,600	0.00%
ASTM SpA	€400,000	1.50%	25/1/2030	329,206	0.00%
ENI SpA^	€400,000	2.75%	Perpetual	328,517	0.00%
Intesa Sanpaolo SpA	€340,000	1.00%	19/11/2026	322,573	0.00%
Credit Agricole Italia SpA	€500,000	1.00%	17/1/2045	318,963	0.00%
Enel Finance International NV	€300,000	1.13%	16/9/2026	294,426	0.00%
Enel Finance International NV	€300,000	0.25%	17/11/2025	291,069	0.00%
Enel Finance International NV	\$300,000	2.65%	10/9/2024	286,941	0.00%
Enel Finance International NV	€400,000	0.88%	17/6/2036	271,874	0.00%
Assicurazioni Generali SpA	€300,000	2.12%	1/10/2030	264,195	0.00%
Enel Finance International NV	\$220,000	4.63%	15/6/2027	208,440	0.00%
Enel Finance International NV	\$200,000	4.25%	15/6/2025	194,102	0.00%
Eni SpA^	€200,000	2.63%	Perpetual	192,970	0.00%
Enel SpA^	€200,000	3.38%	Perpetual	192,746	0.00%
Republic of Italy Government International Bond	\$200,000	2.38%	17/10/2024	188,389	0.00%
Eni SpA	\$200,000	4.25%	9/5/2029	185,234	0.00%
Enel Finance International NV	\$220,000	5.50%	15/6/2052	184,516	0.00%
A2A SpA	€200,000	1.50%	16/3/2028	184,453	0.00%
Intesa Sanpaolo SpA	\$200,000	3.88%	14/7/2027	179,417	0.00%
Eni SpA	€100,000	3.75%	12/9/2025	108,232	0.00%
Eni SpA	€100,000	1.75%	18/1/2024	105,335	0.00%
Eni SpA	€100,000	1.50%	2/2/2026	99,968	0.00%
				679,949,348	3.66%
Japan 8.56% (2021: 8.98%)					
Japan Government Bond	¥3,200,000,000	0.10%	20/6/2031	23,446,090	0.13%
Japan Government Bond	¥2,600,000,000	0.01%	20/12/2026	19,589,122	0.11%
Japan Government Bond	¥2,655,000,000	0.10%	20/9/2031	19,444,756	0.11%
Japan Government Bond	¥2,450,000,000	0.01%	20/6/2027	18,398,170	0.10%
Japan Government Bond	¥2,400,000,000	0.01%	1/1/2025	18,176,846	0.10%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥2,293,700,000	0.01%	20/9/2026	17,306,704	0.09%
Japan Government Bond	¥2,085,100,000	0.10%	20/6/2028	15,631,080	0.08%
Japan Government Bond	¥2,354,000,000	0.40%	20/6/2040	15,589,175	0.08%
Japan Government Bond	¥2,000,000,000	0.01%	1/6/2024	15,154,694	0.08%
Japan Government Bond	¥2,000,000,000	0.01%	20/3/2026	15,128,685	0.08%
Japan Government Bond	¥2,268,000,000	0.40%	20/9/2040	14,950,167	0.08%
Japan Government Bond	¥1,950,000,000	0.01%	20/3/2027	14,667,761	0.08%
Japan Government Bond	¥1,960,000,000	0.10%	20/6/2030	14,454,357	0.08%
Japan Government Bond	¥1,941,000,000	0.10%	20/12/2030	14,256,002	0.08%
Japan Government Bond	¥2,102,000,000	0.40%	20/3/2040	13,983,697	0.08%
Japan Government Bond	¥1,830,000,000	0.01%	20/6/2026	13,828,669	0.08%
Japan Government Bond	¥2,056,300,000	0.50%	20/3/2041	13,696,917	0.07%
Japan Government Bond	¥1,675,000,000	1.40%	20/9/2034	13,621,373	0.07%
Japan Government Bond	¥1,552,950,000	1.70%	20/6/2033	13,071,325	0.07%
Japan Government Bond	¥1,745,000,000	0.10%	20/3/2031	12,798,065	0.07%
Japan Government Bond	¥1,920,000,000	0.40%	20/6/2041	12,511,213	0.07%
Japan Government Bond	¥1,690,000,000	0.10%	20/3/2030	12,487,039	0.07%
Japan Government Bond	¥1,607,000,000	0.10%	20/3/2028	12,063,172	0.07%
Japan Government Bond	¥1,640,000,000	1.10%	20/9/2042	12,029,942	0.07%
Japan Government Bond	¥1,566,700,000	0.10%	20/9/2028	11,724,401	0.06%
Japan Government Bond	¥1,376,100,000	2.00%	20/9/2041	11,715,475	0.06%
Japan Government Bond	¥1,395,000,000	1.50%	20/6/2034	11,474,712	0.06%
Japan Government Bond	¥1,500,000,000	0.10%	20/6/2024	11,381,199	0.06%
Japan Government Bond	¥1,470,000,000	0.10%	20/12/2025	11,152,583	0.06%
Japan Government Bond	¥1,300,000,000	1.70%	20/3/2032	10,911,008	0.06%
Japan Government Bond	¥1,440,000,000	0.10%	20/9/2027	10,847,553	0.06%
Japan Government Bond	¥1,375,000,000	0.50%	20/9/2024	10,504,166	0.06%
Japan Government Bond	¥1,255,000,000	1.50%	20/3/2034	10,336,842	0.06%
Japan Government Bond	¥1,560,600,000	0.30%	20/9/2039	10,285,201	0.06%
Japan Government Bond	¥1,194,850,000	2.00%	20/9/2040	10,176,080	0.06%
Japan Government Bond	¥1,530,000,000	0.50%	20/12/2041	10,114,385	0.06%
Japan Government Bond	¥1,310,000,000	1.00%	20/12/2035	10,086,430	0.06%
Japan Government Bond	¥1,432,000,000	0.50%	20/6/2038	9,979,444	0.05%
Japan Government Bond	¥1,430,000,000	0.80%	20/3/2042	9,974,041	0.05%
Japan Government Bond	¥1,387,400,000	0.70%	20/9/2038	9,924,990	0.05%
Japan Government Bond	¥1,177,750,000	1.80%	20/9/2031	9,901,046	0.05%
Japan Government Bond	¥1,300,000,000	0.01%	1/3/2024	9,854,104	0.05%
Japan Government Bond	¥1,300,000,000	0.01%	1/2/2024	9,852,371	0.05%
Japan Government Bond	¥1,227,650,000	1.30%	20/6/2035	9,836,907	0.05%
Japan Government Bond	¥1,285,000,000	0.10%	20/6/2025	9,749,654	0.05%
Japan Government Bond	¥1,155,000,000	1.90%	20/9/2042	9,686,232	0.05%
Japan Government Bond	¥1,360,000,000	0.90%	20/6/2042	9,652,010	0.05%
Japan Government Bond	¥1,213,650,000	1.20%	20/12/2034	9,639,019	0.05%
Japan Government Bond	¥1,417,000,000	0.30%	20/6/2039	9,391,558	0.05%
Japan Government Bond	¥1,390,750,000	0.50%	20/12/2040	9,287,864	0.05%
Japan Government Bond	¥1,205,000,000	0.10%	20/3/2027	9,099,703	0.05%
Japan Government Bond	¥1,302,450,000	0.50%	20/12/2038	8,993,755	0.05%
Japan Government Bond	¥1,060,300,000	1.70%	20/9/2032	8,936,308	0.05%
Japan Government Bond	¥1,024,550,000	2.00%	20/3/2042	8,731,194	0.05%
Japan Government Bond	¥1,120,000,000	0.01%	1/7/2024	8,485,079	0.05%
Japan Government Bond	¥1,165,000,000	0.60%	20/9/2037	8,351,379	0.05%
Japan Government Bond	¥1,100,000,000	0.01%	1/9/2024	8,332,687	0.05%
Japan Government Bond	¥1,220,000,000	0.40%	20/3/2039	8,264,523	0.05%
Japan Government Bond	¥1,355,000,000	0.70%	20/6/2051	8,243,301	0.05%
Japan Government Bond	¥1,165,000,000	0.20%	20/6/2036	8,040,338	0.04%
Japan Government Bond	¥1,440,000,000	0.70%	20/3/2061	8,019,799	0.04%
Major Joint Local Government Bond	¥1,100,000,000	0.13%	25/10/2030	8,005,275	0.04%
Japan Government Bond	¥1,050,000,000	0.01%	1/8/2024	7,956,116	0.04%
Japan Government Bond	¥1,090,000,000	0.60%	20/12/2036	7,889,924	0.04%
Japan Government Bond	¥1,102,000,000	1.30%	20/6/2052	7,836,104	0.04%
Japan Government Bond	¥1,493,000,000	0.50%	20/3/2060	7,774,905	0.04%
Japan Government Bond	¥1,180,000,000	1.00%	20/3/2052	7,742,837	0.04%
Japan Government Bond	¥970,000,000	1.20%	20/9/2035	7,670,367	0.04%
Japan Government Bond	¥1,010,000,000	0.10%	20/3/2024	7,662,429	0.04%
Japan Government Bond	¥1,000,000,000	0.30%	20/12/2024	7,616,913	0.04%
Japan Government Bond	¥990,000,000	0.10%	20/3/2025	7,512,190	0.04%
Japan Government Bond	¥1,225,000,000	0.70%	20/12/2051	7,432,008	0.04%
Japan Government Bond	¥1,120,000,000	0.50%	20/9/2041	7,424,994	0.04%
Japan Government Bond	¥1,020,000,000	1.40%	20/9/2052	7,396,735	0.04%
Japan Government Bond	¥1,198,150,000	0.70%	20/9/2051	7,269,275	0.04%
Japan Government Bond	¥800,150,000	2.40%	20/9/2038	7,202,289	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥861,000,000	1.50%	20/3/2033	7,124,032	0.04%
Japan Government Bond	¥960,000,000	0.10%	20/9/2030	7,064,986	0.04%
Japan Government Bond	¥1,155,000,000	0.70%	20/12/2050	7,061,973	0.04%
Japan Government Bond	¥980,000,000	0.60%	20/6/2037	7,052,035	0.04%
Japan Government Bond	¥1,070,000,000	0.30%	20/12/2039	7,026,478	0.04%
Japan Government Bond	¥1,150,000,000	1.00%	20/3/2062	6,986,795	0.04%
Japan Government Bond	¥936,300,000	0.10%	20/9/2029	6,953,000	0.04%
Japan Government Bond	¥1,160,000,000	0.60%	20/6/2050	6,942,070	0.04%
Japan Government Bond	¥910,000,000	0.01%	1/4/2024	6,896,616	0.04%
Japan Government Bond	¥905,400,000	0.10%	20/9/2024	6,869,836	0.04%
Japan Government Bond	¥935,000,000	0.70%	20/3/2037	6,843,467	0.04%
Japan Government Bond	¥1,145,000,000	0.60%	20/9/2050	6,828,195	0.04%
Japan Government Bond	¥885,000,000	0.10%	20/9/2025	6,715,227	0.04%
Japan Government Bond	¥935,000,000	0.50%	20/9/2036	6,699,122	0.04%
Japan Government Bond	¥943,000,000	0.50%	20/3/2038	6,601,210	0.04%
Japan Government Bond	¥1,044,500,000	0.70%	20/6/2048	6,601,199	0.04%
Japan Government Bond	¥1,070,000,000	0.90%	20/3/2057	6,575,852	0.04%
Japan Government Bond	¥780,000,000	1.70%	20/9/2033	6,560,984	0.04%
Japan Government Bond	¥917,300,000	0.60%	20/12/2037	6,547,660	0.04%
Japan Government Bond	¥825,000,000	1.20%	20/3/2035	6,547,280	0.04%
Japan Government Bond	¥1,055,000,000	0.70%	20/3/2051	6,434,470	0.04%
Japan Government Bond	¥857,000,000	0.10%	20/12/2029	6,352,794	0.03%
Japan Government Bond	¥779,200,000	1.70%	20/3/2044	6,305,937	0.03%
Japan Government Bond	¥750,000,000	1.60%	20/12/2033	6,244,469	0.03%
Japan Government Bond	¥816,000,000	0.40%	20/6/2025	6,237,711	0.03%
Japan Government Bond	¥820,000,000	0.20%	20/6/2032	6,087,799	0.03%
Japan Government Bond	¥800,000,000	0.01%	1/5/2024	6,062,359	0.03%
Japan Government Bond	¥785,000,000	0.10%	20/12/2024	5,956,570	0.03%
Japan Government Bond	¥900,000,000	0.80%	20/3/2048	5,846,472	0.03%
Japan Government Bond	¥690,600,000	1.70%	20/12/2032	5,817,250	0.03%
Japan Government Bond	¥663,700,000	2.20%	20/3/2041	5,809,038	0.03%
Japan Government Bond	¥1,100,450,000	0.50%	20/3/2059	5,785,527	0.03%
Japan Government Bond	¥966,000,000	0.80%	20/3/2058	5,710,408	0.03%
Japan Expressway Holding & Debt Repayment Agency	¥680,000,000	2.42%	20/6/2028	5,689,762	0.03%
Japan Government Bond	¥640,000,000	2.30%	20/3/2039	5,689,609	0.03%
Japan Government Bond	¥896,950,000	0.70%	20/12/2048	5,625,224	0.03%
Japan Government Bond	¥750,000,000	0.10%	20/3/2029	5,593,246	0.03%
Japan Government Bond	¥664,000,000	1.60%	20/3/2033	5,542,676	0.03%
Major Joint Local Government Bond	¥750,000,000	0.20%	25/4/2031	5,468,806	0.03%
Japan Government Bond	¥733,600,000	0.10%	20/6/2029	5,460,293	0.03%
Japan Government Bond	¥700,000,000	0.60%	20/6/2024	5,349,955	0.03%
Japan Government Bond	¥700,000,000	0.01%	1/11/2024	5,302,722	0.03%
Japan Government Bond	¥625,000,000	1.80%	20/3/2043	5,158,378	0.03%
Japan Government Bond	¥892,500,000	0.40%	20/12/2049	5,140,666	0.03%
Japan Government Bond	¥588,200,000	1.80%	20/12/2031	4,960,425	0.03%
Japan Expressway Holding & Debt Repayment Agency	¥600,000,000	2.34%	20/10/2027	4,959,325	0.03%
Japan Government Bond	¥650,000,000	0.10%	20/12/2026	4,915,107	0.03%
Japan Government Bond	¥850,000,000	0.40%	20/6/2049	4,873,084	0.03%
Major Joint Local Government Bond	¥640,000,000	0.06%	23/10/2026	4,816,857	0.03%
Japan Government Bond	¥835,000,000	0.40%	20/3/2050	4,797,280	0.03%
Japan Government Bond	¥587,200,000	1.50%	20/3/2045	4,558,318	0.03%
Japan Government Bond	¥600,000,000	0.10%	20/9/2026	4,542,926	0.03%
Japan Government Bond	¥550,000,000	1.80%	20/9/2043	4,534,289	0.03%
Japan Government Bond	¥596,650,000	0.10%	20/3/2026	4,526,142	0.03%
Japan Government Bond	¥600,000,000	0.10%	20/6/2027	4,524,580	0.03%
Japan Government Bond	¥786,150,000	0.40%	20/9/2049	4,491,551	0.02%
Japan Government Bond	¥725,000,000	0.50%	20/9/2046	4,472,375	0.02%
Japan Government Bond	¥746,400,000	0.50%	20/3/2049	4,423,977	0.02%
Japan Government Bond	¥545,000,000	1.70%	20/9/2044	4,397,852	0.02%
Japan Government Bond	¥519,500,000	1.70%	20/12/2031	4,346,888	0.02%
Japan Government Bond	¥505,600,000	1.90%	20/6/2043	4,239,780	0.02%
Japan Government Bond	¥650,000,000	0.80%	20/12/2047	4,239,131	0.02%
Japan Government Bond	¥590,000,000	1.40%	20/3/2055	4,232,748	0.02%
Japan Government Bond	¥505,050,000	2.00%	20/3/2052	4,207,666	0.02%
Japan Government Bond	¥455,500,000	2.50%	20/3/2038	4,155,305	0.02%
Japan Government Bond	¥580,000,000	0.40%	20/3/2036	4,128,651	0.02%
Japan Government Bond	¥610,000,000	0.80%	20/3/2046	4,067,121	0.02%
Japan Government Bond	¥605,000,000	0.80%	20/3/2047	3,982,025	0.02%
Japan Government Bond	¥606,000,000	0.80%	20/9/2047	3,964,109	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥600,000,000	0.80%	20/6/2047	3,936,658	0.02%
Japan Government Bond	¥471,650,000	2.10%	20/12/2027	3,898,183	0.02%
Major Joint Local Government Bond	¥520,000,000	0.21%	23/6/2028	3,891,736	0.02%
Sumitomo Mitsui Financial Group, Inc.	¥500,000,000	0.85%	12/9/2024	3,801,091	0.02%
Deposit Insurance Corp. of Japan	¥500,000,000	0.10%	6/8/2024	3,791,847	0.02%
Japan Finance Corp.	¥500,000,000	0.00%	31/7/2024	3,775,885	0.02%
Japan Government Bond	¥413,000,000	2.50%	20/9/2037	3,765,776	0.02%
Japan Government Bond	¥510,000,000	0.10%	20/12/2031	3,737,788	0.02%
Japan Government Bond	¥464,000,000	2.00%	20/9/2025	3,701,214	0.02%
Japan Government Bond	¥455,150,000	1.90%	20/3/2053	3,697,904	0.02%
Japan Government Bond	¥438,550,000	1.60%	20/6/2032	3,660,536	0.02%
Japan Government Bond	¥700,000,000	0.40%	20/3/2056	3,650,250	0.02%
Japan Government Bond	¥479,000,000	0.10%	20/12/2027	3,602,435	0.02%
Japan Government Bond	¥470,000,000	0.60%	20/3/2024	3,587,468	0.02%
Japan Government Bond	¥420,000,000	1.90%	20/6/2031	3,548,340	0.02%
Japan Government Bond	¥416,900,000	1.90%	20/12/2028	3,445,171	0.02%
Japan Government Bond	¥400,000,000	2.20%	20/3/2031	3,443,478	0.02%
Japan Government Bond	¥450,000,000	1.40%	20/12/2045	3,408,446	0.02%
Japan Government Bond	¥540,000,000	0.60%	20/12/2046	3,400,793	0.02%
Japan Government Bond	¥512,900,000	0.90%	20/9/2048	3,391,922	0.02%
Japan Government Bond	¥430,000,000	1.70%	20/3/2054	3,337,741	0.02%
Japan Government Bond	¥411,000,000	1.70%	20/12/2043	3,328,351	0.02%
Japan Government Bond	¥553,000,000	0.30%	20/6/2046	3,259,055	0.02%
Japan Government Bond	¥386,500,000	1.90%	20/3/2031	3,256,503	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥400,000,000	1.34%	31/10/2034	3,185,788	0.02%
Japan Government Bond	¥400,000,000	1.60%	20/6/2045	3,157,798	0.02%
Japan Government Bond	¥400,000,000	2.00%	20/12/2024	3,147,776	0.02%
Japan Government Bond	¥368,650,000	2.10%	20/9/2028	3,073,680	0.02%
Japan Government Bond	¥357,000,000	2.10%	20/12/2030	3,042,438	0.02%
Japan Government Bond	¥364,000,000	1.90%	20/3/2029	3,018,762	0.02%
Japan Government Bond	¥320,000,000	2.40%	20/3/2037	2,887,341	0.02%
Japan Government Bond	¥345,500,000	1.70%	20/6/2044	2,792,862	0.02%
Nomura Holdings, Inc.	\$3,450,000	2.68%	16/7/2030	2,760,203	0.02%
Japan Government Bond	¥299,100,000	2.40%	20/3/2048	2,701,813	0.02%
Japan Government Bond	¥314,000,000	2.40%	20/3/2028	2,639,715	0.01%
Japan Government Bond	¥300,000,000	1.70%	20/9/2031	2,503,154	0.01%
Japan Government Bond	¥295,300,000	2.10%	20/9/2029	2,489,898	0.01%
Japan Government Bond	¥325,000,000	0.30%	20/12/2025	2,480,221	0.01%
Major Joint Local Government Bond	¥330,000,000	0.20%	25/5/2028	2,470,428	0.01%
Japan Government Bond	¥278,000,000	2.30%	20/3/2040	2,468,886	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$2,670,000	2.76%	13/9/2026	2,442,365	0.01%
Major Joint Local Government Bond	¥320,000,000	0.22%	25/10/2027	2,410,185	0.01%
Japan Government Bond	¥284,000,000	2.10%	20/6/2029	2,387,133	0.01%
Japan Government Bond	¥260,000,000	2.40%	20/3/2034	2,333,349	0.01%
Japan Government Bond	¥300,000,000	1.50%	20/12/2044	2,332,401	0.01%
Japan Government Bond	¥275,000,000	1.80%	20/6/2031	2,306,706	0.01%
Japan Government Bond	¥261,000,000	2.20%	20/3/2050	2,294,464	0.01%
Tokyo Metropolitan Government	¥300,000,000	0.44%	19/3/2025	2,288,578	0.01%
Japan Government Bond	¥268,000,000	2.00%	20/6/2030	2,258,039	0.01%
Japan Finance Organization for Municipalities	¥300,000,000	0.20%	15/2/2028	2,253,361	0.01%
Mizuho Financial Group, Inc.	¥300,000,000	0.65%	26/1/2027	2,248,869	0.01%
Japan Government Bond	¥258,450,000	2.20%	20/3/2051	2,242,967	0.01%
Japan Government Bond	¥295,000,000	0.10%	20/6/2026	2,236,338	0.01%
Takeda Pharmaceutical Co., Ltd.	€2,200,000	2.25%	21/11/2026	2,227,809	0.01%
Japan Government Bond	¥262,000,000	2.20%	20/12/2029	2,226,393	0.01%
Japan Government Bond	¥244,150,000	2.50%	20/9/2035	2,217,844	0.01%
Japan Government Bond	¥270,000,000	1.60%	20/6/2030	2,215,247	0.01%
East Nippon Expressway Co., Ltd.	¥300,000,000	0.14%	31/7/2029	2,197,165	0.01%
Nissan Motor Co., Ltd.	\$2,550,000	4.81%	17/9/2030	2,165,800	0.01%
Japan Government Bond	¥248,750,000	2.30%	20/6/2028	2,088,234	0.01%
Japan Government Bond	¥255,750,000	2.10%	20/12/2026	2,086,859	0.01%
Nissan Motor Co., Ltd.	\$2,155,000	4.35%	17/9/2027	1,953,098	0.01%
Japan Government Bond	¥250,000,000	0.40%	20/9/2025	1,912,154	0.01%
Major Joint Local Government Bond	¥250,000,000	0.46%	25/12/2024	1,907,457	0.01%
Major Joint Local Government Bond	¥250,000,000	0.45%	25/2/2025	1,907,449	0.01%
Japan International Cooperation Agency	\$2,000,000	3.25%	25/5/2027	1,888,268	0.01%
Japan Bank for International Cooperation	\$2,200,000	2.00%	17/10/2029	1,864,940	0.01%
Japan Government Bond	¥211,150,000	2.20%	20/9/2039	1,851,485	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥240,000,000	0.32%	30/1/2026	1,828,690	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥209,850,000	2.10%	20/12/2029	1,772,320	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥300,000,000	0.42%	28/12/2049	1,716,789	0.01%
Takeda Pharmaceutical Co., Ltd.	\$2,100,000	2.05%	31/3/2030	1,713,834	0.01%
Japan Government Bond	¥203,000,000	2.10%	20/3/2029	1,702,233	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,950,000	3.04%	16/7/2029	1,691,652	0.01%
Japan Government Bond	¥200,800,000	1.90%	20/9/2030	1,684,352	0.01%
Japan Government Bond	¥196,050,000	1.70%	20/6/2032	1,650,259	0.01%
Japan Government Bond	¥190,000,000	1.80%	20/3/2032	1,606,640	0.01%
Japan Government Bond	¥186,300,000	2.10%	20/3/2030	1,577,007	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	1.08%	27/4/2035	1,542,462	0.01%
Kyushu Electric Power Co., Inc.	¥200,000,000	1.02%	24/5/2024	1,531,926	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.50%	29/11/2024	1,528,242	0.01%
Mitsubishi UFJ Financial Group, Inc.	€1,500,000	3.56%	15/6/2032	1,526,110	0.01%
Japan Finance Organization for Municipalities	¥200,000,000	0.32%	19/1/2026	1,523,883	0.01%
Japan Government Bond	¥180,000,000	2.00%	20/12/2030	1,523,604	0.01%
Major Joint Local Government Bond	¥200,000,000	0.55%	25/9/2024	1,523,539	0.01%
Major Joint Local Government Bond	¥200,000,000	0.25%	25/2/2027	1,512,496	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.14%	30/4/2027	1,506,065	0.01%
Major Joint Local Government Bond	¥200,000,000	0.18%	25/4/2028	1,496,230	0.01%
East Nippon Expressway Co., Ltd.	¥200,000,000	0.22%	31/1/2030	1,467,990	0.01%
NTT Finance Corp.	¥200,000,000	0.38%	20/9/2030	1,461,776	0.01%
Japan Government Bond	¥163,850,000	2.20%	20/3/2049	1,425,704	0.01%
Japan Bank for International Cooperation	\$1,480,000	2.88%	14/4/2025	1,420,879	0.01%
Tokyo Metropolitan Government	¥180,000,000	1.29%	20/6/2035	1,416,805	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$1,550,000	3.20%	18/7/2029	1,357,312	0.01%
Development Bank of Japan, Inc.	\$1,600,000	1.88%	28/8/2029	1,353,046	0.01%
Nippon Life Insurance Co. ^	\$1,550,000	3.40%	23/1/2050	1,314,474	0.01%
Mizuho Financial Group, Inc.	\$1,400,000	3.48%	12/4/2026	1,310,322	0.01%
Japan Government Bond	¥170,000,000	1.40%	20/9/2045	1,290,123	0.01%
Japan Government Bond	¥150,000,000	1.80%	20/12/2032	1,275,151	0.01%
Japan Government Bond	¥150,000,000	2.20%	20/6/2029	1,268,010	0.01%
Japan Government Bond	¥150,000,000	1.50%	20/6/2032	1,240,972	0.01%
Japan Government Bond	¥166,000,000	0.10%	20/12/2028	1,240,453	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$1,280,000	2.80%	18/7/2024	1,231,275	0.01%
Japan Government Bond	¥137,000,000	2.10%	20/12/2028	1,145,398	0.01%
East Japan Railway Co.	£1,180,000	1.16%	15/9/2028	1,144,927	0.01%
Development Bank of Japan, Inc.	\$1,200,000	3.25%	28/4/2027	1,137,418	0.01%
Takeda Pharmaceutical Co., Ltd.	\$1,650,000	3.18%	9/7/2050	1,128,615	0.01%
Nissan Motor Co., Ltd.	€1,120,000	2.65%	17/3/2026	1,107,231	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.30%	30/9/2049	1,095,399	0.01%
Sumitomo Life Insurance Co. ^	\$1,175,000	4.00%	14/9/2077	1,076,419	0.01%
Nomura Holdings, Inc.	\$1,125,000	2.65%	16/1/2025	1,062,531	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,110,000	2.35%	15/1/2025	1,050,083	0.01%
Japan Government Bond	¥123,000,000	2.20%	20/3/2030	1,047,299	0.01%
Japan Finance Organization for Municipalities	\$1,100,000	2.38%	13/2/2025	1,044,215	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$1,100,000	0.85%	25/3/2024	1,040,437	0.01%
Japan Government Bond	¥123,450,000	1.60%	20/3/2032	1,027,929	0.01%
Mitsubishi UFJ Financial Group, Inc.	€1,000,000	0.34%	19/7/2024	1,018,584	0.01%
Japan Government Bond	¥120,000,000	2.00%	20/3/2031	1,018,251	0.01%
Mizuho Financial Group, Inc.	€1,000,000	0.12%	6/9/2024	1,008,896	0.01%
Development Bank of Japan, Inc.	€1,000,000	0.01%	15/10/2024	1,003,553	0.01%
Japan Government Bond	¥118,000,000	1.80%	20/6/2030	980,956	0.01%
Mizuho Financial Group, Inc.	€1,000,000	1.63%	8/4/2027	965,690	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	0.51%	12/1/2024	951,475	0.01%
Japan Government Bond	¥113,850,000	2.20%	20/3/2028	948,321	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	3.94%	19/7/2028	940,360	0.01%
Takeda Pharmaceutical Co., Ltd.	€1,000,000	0.75%	9/7/2027	935,553	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$950,000	2.53%	13/9/2023	931,121	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$965,000	5.13%	20/7/2033	922,563	0.01%
NTT Finance Corp.	€1,100,000	0.34%	3/3/2030	921,275	0.01%
Japan Bank for International Cooperation	\$1,000,000	2.75%	16/11/2027	919,682	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$930,000	5.02%	20/7/2028	907,849	0.01%
Japan Government Bond	¥101,000,000	2.40%	20/12/2034	907,433	0.01%
Japan Bank for International Cooperation	\$1,000,000	0.63%	15/7/2025	902,338	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$900,000	4.79%	18/7/2025	890,276	0.01%
Japan Government Bond	¥109,000,000	2.00%	20/3/2027	888,710	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NTT Finance Corp.	\$1,000,000	1.16%	3/4/2026	885,022	0.01%
East Japan Railway Co.	€1,000,000	1.85%	13/4/2033	884,155	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$1,000,000	2.34%	19/1/2028	881,165	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,045,000	2.75%	15/1/2030	876,507	0.01%
NTT Finance Corp.	€900,000	0.08%	13/12/2025	869,389	0.01%
Sumitomo Mitsui Banking Corp.	€1,000,000	0.41%	7/11/2029	857,590	0.01%
Mizuho Financial Group, Inc.	€1,000,000	0.80%	15/4/2030	843,008	0.01%
JT International Financial Services BV	€1,000,000	1.00%	26/11/2029	835,962	0.01%
Japan Government Bond	¥100,000,000	1.80%	20/9/2030	833,171	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	1.43%	31/7/2034	804,759	0.01%
Development Bank of Japan, Inc.	¥100,000,000	2.30%	19/3/2026	804,183	0.01%
Japan Government Bond	¥89,650,000	2.30%	20/12/2036	800,075	0.01%
Mizuho Financial Group, Inc.	€900,000	2.10%	8/4/2032	799,450	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$1,000,000	2.85%	19/1/2033	796,142	0.01%
NTT Finance Corp.	€800,000	0.01%	3/3/2025	791,677	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$1,000,000	2.05%	17/7/2030	789,077	0.01%
Toyota Motor Finance Netherlands BV	£660,000	4.63%	8/6/2026	786,217	0.01%
Nissan Motor Co., Ltd.	\$800,000	3.04%	15/9/2023	781,726	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥102,000,000	0.38%	26/12/2025	778,441	0.00%
Japan Government Bond	¥100,000,000	1.90%	20/3/2024	775,183	0.00%
Japan Government Bond	¥100,000,000	0.50%	20/12/2024	764,779	0.00%
Major Joint Local Government Bond	¥100,000,000	0.50%	25/8/2025	764,694	0.00%
Tokyo Metropolitan Government	¥100,000,000	0.48%	19/9/2025	764,270	0.00%
Japan Government Bond	¥100,000,000	0.40%	20/3/2025	763,769	0.00%
Major Joint Local Government Bond	¥100,000,000	0.51%	25/11/2024	763,579	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.41%	28/2/2025	763,072	0.00%
Major Joint Local Government Bond	¥100,000,000	0.69%	25/4/2024	762,377	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.66%	29/2/2024	762,148	0.00%
Tokyo Metropolitan Government	¥100,000,000	0.64%	19/3/2024	761,246	0.00%
Panasonic Holdings Corp.	¥100,000,000	0.47%	18/9/2026	758,036	0.00%
Japan Bank for International Cooperation	\$800,000	2.13%	10/2/2025	757,750	0.00%
NTT Finance Corp.	¥100,000,000	0.18%	19/12/2025	753,109	0.00%
Fast Retailing Co., Ltd.	¥100,000,000	0.41%	6/6/2028	747,569	0.00%
Japan Bank for International Cooperation	\$800,000	2.88%	21/7/2027	744,313	0.00%
Mizuho Financial Group, Inc.^	\$800,000	4.25%	11/9/2029	738,212	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$800,000	2.80%	10/3/2027	727,927	0.00%
Nissan Motor Co., Ltd.	€773,000	3.20%	17/9/2028	721,503	0.00%
Takeda Pharmaceutical Co., Ltd.	€800,000	1.00%	9/7/2029	715,289	0.00%
Daiichi Sankyo Co., Ltd.	¥100,000,000	0.81%	25/7/2036	708,242	0.00%
Asahi Group Holdings Ltd.	€712,000	1.15%	19/9/2025	706,690	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$740,000	2.45%	27/9/2024	703,555	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.63%	30/9/2038	697,175	0.00%
Kyushu Electric Power Co., Inc.	¥90,000,000	1.06%	23/2/2024	688,712	0.00%
Japan Government Bond	¥75,650,000	2.90%	20/11/2030	680,252	0.00%
Nissan Motor Co., Ltd.	\$725,000	3.52%	17/9/2025	674,148	0.00%
Kansai Electric Power Co., Inc.	¥90,000,000	0.49%	23/7/2027	672,976	0.00%
Development Bank of Japan, Inc.	\$750,000	0.50%	27/8/2025	671,577	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$730,000	1.47%	8/7/2025	665,226	0.00%
Development Bank of Japan, Inc.	€650,000	2.13%	1/9/2026	662,320	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$700,000	3.96%	2/3/2028	661,191	0.00%
Dai-ichi Life Insurance Co., Ltd.^	\$700,000	4.00%	Perpetual	654,587	0.00%
Mizuho Financial Group, Inc.^	\$800,000	2.20%	10/7/2031	624,810	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$800,000	2.31%	20/7/2032	616,854	0.00%
Mizuho Financial Group, Inc.	€600,000	0.96%	16/10/2024	611,107	0.00%
Mitsubishi HC Capital, Inc.	\$600,000	5.08%	15/9/2027	589,285	0.00%
Japan Government Bond	¥74,000,000	2.40%	20/6/2024	580,285	0.00%
Development Bank of Japan, Inc.	\$600,000	0.50%	4/3/2024	569,581	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$600,000	2.55%	10/3/2025	565,847	0.00%
Japan Bank for International Cooperation	\$600,000	3.50%	31/10/2028	565,462	0.00%
Nippon Life Insurance Co.^	\$700,000	2.75%	21/1/2051	562,433	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	3.36%	12/7/2027	553,742	0.00%
Japan Government Bond	¥68,000,000	2.10%	20/9/2025	543,808	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥70,000,000	0.45%	31/3/2025	534,764	0.00%
Takeda Pharmaceutical Co., Ltd.	€700,000	2.00%	9/7/2040	526,131	0.00%
Mizuho Financial Group, Inc.^	\$600,000	3.15%	16/7/2030	513,070	0.00%
Mizuho Financial Group, Inc.	\$550,000	2.84%	13/9/2026	499,970	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Takeda Pharmaceutical Co., Ltd.	\$500,000	5.00%	26/11/2028	496,352	0.00%
Mizuho Financial Group Cayman 3 Ltd.	\$500,000	4.60%	27/3/2024	491,683	0.00%
Dai-ichi Life Insurance Co., Ltd.^	\$500,000	5.10%	Perpetual	487,147	0.00%
Japan Bank for International Cooperation	\$500,000	3.00%	29/5/2024	486,511	0.00%
Japan Government Bond	¥58,100,000	2.30%	20/6/2027	481,038	0.00%
Nippon Life Insurance Co.^	\$500,000	4.70%	20/1/2046	480,826	0.00%
JT International Financial Services BV^	€500,000	2.38%	7/4/2081	475,379	0.00%
Honda Motor Co., Ltd.	\$500,000	2.27%	10/3/2025	473,458	0.00%
Mizuho Financial Group, Inc.	\$500,000	4.02%	5/3/2028	471,284	0.00%
Takeda Pharmaceutical Co., Ltd.	\$700,000	3.38%	9/7/2060	470,793	0.00%
Sumitomo Mitsui Financial Group, Inc.	€460,000	0.93%	11/10/2024	470,046	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$475,000	3.41%	7/3/2024	464,483	0.00%
Central Japan Railway Co.	\$550,000	4.25%	24/11/2045	464,062	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	3.01%	19/10/2026	463,383	0.00%
Japan Government Bond	¥58,000,000	2.10%	20/6/2025	461,626	0.00%
Nippon Life Insurance Co.^	\$500,000	4.00%	19/9/2047	457,977	0.00%
Meiji Yasuda Life Insurance Co.^	\$450,000	5.20%	20/10/2045	435,906	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	1.40%	17/9/2026	433,749	0.00%
Honda Motor Co., Ltd.	\$500,000	2.97%	10/3/2032	429,293	0.00%
Mizuho Financial Group, Inc.^	\$450,000	2.84%	16/7/2025	428,797	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥56,000,000	0.75%	31/1/2024	427,085	0.00%
NTT Finance Corp.	\$450,000	0.58%	1/3/2024	426,813	0.00%
Honda Motor Co., Ltd.	\$465,000	2.53%	10/3/2027	425,597	0.00%
JT International Financial Services BV	\$400,000	6.88%	24/10/2032	424,313	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$475,000	2.17%	14/1/2027	420,747	0.00%
Japan Bank for International Cooperation	\$450,000	3.25%	20/7/2028	420,534	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥50,000,000	2.37%	20/9/2028	418,425	0.00%
American Honda Finance Corp.	€400,000	0.75%	17/1/2024	415,970	0.00%
Marubeni Corp.	\$425,000	3.56%	26/4/2024	413,176	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	1.90%	17/9/2028	413,112	0.00%
Japan Government Bond	¥49,000,000	2.20%	20/9/2028	410,664	0.00%
Japan Government Bond	¥50,000,000	2.30%	20/9/2026	409,457	0.00%
Sumitomo Mitsui Banking Corp.	\$425,000	2.44%	18/6/2024	407,331	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	2.93%	17/9/2041	401,149	0.00%
Japan Bank for International Cooperation	\$500,000	1.25%	21/1/2031	389,778	0.00%
Japan International Cooperation Agency	\$500,000	1.00%	22/7/2030	383,337	0.00%
Japan Finance Organization for Municipalities	¥50,000,000	0.69%	28/6/2024	381,224	0.00%
Development Bank of Japan, Inc.	\$400,000	1.75%	28/8/2024	380,146	0.00%
West Nippon Expressway Co., Ltd.	¥50,000,000	0.17%	22/5/2026	377,134	0.00%
Japan Bank for International Cooperation	\$400,000	2.88%	1/6/2027	372,354	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$400,000	3.74%	7/3/2029	369,103	0.00%
Asahi Group Holdings Ltd.	€400,000	0.34%	19/4/2027	365,943	0.00%
Japan Government Bond	¥44,000,000	2.10%	20/9/2027	362,636	0.00%
JT International Financial Services BV^	€400,000	2.88%	7/10/2083	359,390	0.00%
Asahi Group Holdings Ltd.	€359,000	0.16%	23/10/2024	359,226	0.00%
NTT Finance Corp.	\$425,000	1.59%	3/4/2028	356,839	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$460,000	2.22%	17/9/2031	354,676	0.00%
Nomura Holdings, Inc.	\$400,000	2.33%	22/1/2027	350,643	0.00%
Japan Government Bond	¥38,650,000	2.30%	20/3/2035	343,785	0.00%
Panasonic Holdings Corp.	\$355,000	2.68%	19/7/2024	339,988	0.00%
NTT Finance Corp.	\$425,000	2.07%	3/4/2031	339,826	0.00%
East Japan Railway Co.	£300,000	4.50%	25/1/2036	335,955	0.00%
Mizuho Financial Group, Inc.^	\$400,000	2.59%	25/5/2031	322,800	0.00%
ORIX Corp.	\$400,000	2.25%	9/3/2031	314,933	0.00%
Japan Bank for International Cooperation	\$360,000	2.13%	16/2/2029	312,148	0.00%
Development Bank of Japan, Inc.	\$400,000	1.25%	28/1/2031	310,936	0.00%
Toyota Motor Corp.	\$325,000	3.67%	20/7/2028	308,365	0.00%
Japan Government Bond	¥38,800,000	1.90%	20/3/2025	306,085	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$350,000	4.29%	26/7/2038	303,246	0.00%
Japan Government Bond	¥36,000,000	2.10%	20/6/2028	299,286	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$325,000	3.29%	25/7/2027	298,988	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	3.85%	1/3/2026	286,783	0.00%
Mizuho Financial Group, Inc.^	\$375,000	1.98%	8/9/2031	286,234	0.00%
Toyota Motor Corp.	\$300,000	0.68%	25/3/2024	284,727	0.00%
Japan Bank for International Cooperation	\$300,000	1.75%	17/10/2024	283,659	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	4.31%	16/10/2028	282,041	0.00%
ORIX Corp.	\$300,000	3.70%	18/7/2027	280,820	0.00%
Japan Government Bond	¥30,450,000	2.50%	20/6/2034	275,908	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	2.63%	14/7/2026	274,768	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Norinchukin Bank	\$280,000	5.07%	14/9/2032	273,746	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$275,000	5.06%	12/9/2025	273,249	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$350,000	2.49%	13/10/2032	272,710	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$275,000	5.35%	13/9/2028	272,472	0.00%
JT International Financial Services BV	£300,000	2.75%	28/9/2033	271,752	0.00%
Toyota Motor Corp.	\$300,000	1.34%	25/3/2026	269,001	0.00%
Development Bank of Japan, Inc.	\$300,000	1.25%	20/10/2026	264,399	0.00%
Japan Government Bond	¥32,000,000	2.10%	20/3/2027	261,887	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$280,000	3.54%	17/1/2028	259,826	0.00%
Mizuho Financial Group, Inc.^	\$250,000	3.92%	11/9/2024	245,948	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	3.78%	2/3/2025	243,318	0.00%
Sumitomo Mitsui Banking Corp.	\$250,000	3.40%	11/7/2024	242,710	0.00%
Development Bank of Japan, Inc.	\$250,000	2.88%	19/9/2024	241,654	0.00%
Sumitomo Mitsui Banking Corp.	\$250,000	3.65%	23/7/2025	240,270	0.00%
Development Bank of Japan, Inc.	\$300,000	1.75%	20/10/2031	239,750	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	4.05%	11/9/2028	234,372	0.00%
Development Bank of Japan, Inc.	\$250,000	3.25%	6/9/2028	233,348	0.00%
Panasonic Holdings Corp.	\$260,000	3.11%	19/7/2029	229,643	0.00%
Major Joint Local Government Bond	¥30,000,000	0.21%	25/3/2027	226,457	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	1.71%	12/1/2031	225,644	0.00%
Japan Government Bond	¥25,150,000	2.20%	20/5/2031	217,061	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$225,000	1.41%	17/7/2025	204,336	0.00%
Mitsui Fudosan Co., Ltd.	\$200,000	2.95%	23/1/2023	199,753	0.00%
Japan Government Bond	¥24,000,000	2.20%	20/9/2027	198,649	0.00%
Mitsubishi HC Capital, Inc.	\$200,000	3.56%	28/2/2024	195,482	0.00%
SMBC Aviation Capital Finance DAC	\$200,000	3.55%	15/4/2024	193,484	0.00%
Japan Bank for International Cooperation	\$200,000	2.50%	23/5/2024	193,464	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$225,000	3.20%	17/9/2029	193,276	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.78%	9/3/2026	192,804	0.00%
Japan Bank for International Cooperation	\$200,000	2.50%	28/5/2025	189,853	0.00%
Mitsui Fudosan Co., Ltd.	\$200,000	3.95%	24/1/2029	189,415	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.68%	22/2/2027	189,383	0.00%
Japan Bank for International Cooperation	\$200,000	0.50%	15/4/2024	188,852	0.00%
Development Bank of Japan, Inc.	\$200,000	1.75%	18/2/2025	187,853	0.00%
Japan Government Bond	¥20,000,000	2.50%	20/3/2036	182,070	0.00%
MUFG Bank Ltd.	\$200,000	4.70%	10/3/2044	178,110	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	0.95%	12/1/2026	176,238	0.00%
Japan Government Bond	¥21,000,000	2.00%	20/12/2025	168,268	0.00%
Nomura Holdings, Inc.	\$200,000	2.17%	14/7/2028	165,336	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.75%	18/7/2039	161,966	0.00%
Japan International Cooperation Agency	\$200,000	1.75%	28/4/2031	160,908	0.00%
Osaka Prefecture	¥20,000,000	1.45%	26/9/2034	160,593	0.00%
Nomura Holdings, Inc.	\$200,000	2.61%	14/7/2031	154,304	0.00%
Tokyo Metropolitan Government	¥20,000,000	0.44%	19/12/2025	152,767	0.00%
Toyota Motor Corp.	\$155,000	2.36%	2/7/2024	149,231	0.00%
Japan Bank for International Cooperation	\$150,000	3.25%	20/7/2023	148,548	0.00%
Japan Government Bond	¥18,000,000	2.10%	20/6/2027	147,819	0.00%
Tokyo Metropolitan Government	¥19,500,000	0.08%	18/9/2026	146,920	0.00%
Major Joint Local Government Bond	¥18,900,000	0.51%	25/9/2025	144,588	0.00%
Takeda Pharmaceutical Co., Ltd.	\$175,000	3.03%	9/7/2040	128,401	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$150,000	4.15%	7/3/2039	127,744	0.00%
Japan Government Bond	¥16,000,000	2.10%	20/12/2024	126,152	0.00%
Mizuho Financial Group, Inc.^	\$150,000	2.87%	13/9/2030	125,223	0.00%
Japan Government Bond	¥14,000,000	2.10%	20/3/2026	113,010	0.00%
Japan Government Bond	¥11,000,000	2.50%	20/9/2036	100,190	0.00%
Japan Government Bond	¥12,000,000	2.30%	20/3/2026	97,431	0.00%
Mizuho Bank Ltd.	\$100,000	3.60%	25/9/2024	96,779	0.00%
Japan Government Bond	¥12,000,000	2.20%	20/6/2024	93,844	0.00%
Kansai Electric Power Co., Inc.	¥12,000,000	0.47%	25/5/2027	89,986	0.00%
Japan Government Bond	¥10,000,000	2.30%	20/12/2035	89,103	0.00%
Japan Government Bond	¥10,000,000	2.30%	20/6/2035	88,957	0.00%
NTT Finance Corp.	€100,000	0.40%	13/12/2028	88,000	0.00%
Japan Government Bond	¥11,000,000	2.00%	20/3/2025	86,961	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$100,000	1.54%	20/7/2027	86,823	0.00%
Japan Finance Organization for Municipalities	¥10,000,000	2.29%	25/4/2028	82,997	0.00%
Japan Government Bond	¥10,000,000	2.20%	20/3/2024	77,805	0.00%
Tokyo Metropolitan Government	¥10,000,000	0.69%	19/3/2024	76,176	0.00%
Japan Finance Organization for Municipalities	¥10,000,000	0.15%	16/2/2026	75,780	0.00%
Major Joint Local Government Bond	¥10,000,000	0.18%	25/1/2027	75,457	0.00%
Kyushu Electric Power Co., Inc.	¥10,000,000	0.43%	25/5/2029	73,144	0.00%
Japan Government Bond	¥9,000,000	2.10%	20/3/2025	71,296	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥8,000,000	1.90%	20/6/2025	63,385	0.00%
Japan Government Bond	¥7,000,000	2.00%	20/6/2025	55,592	0.00%
ORIX Corp.	\$50,000	3.25%	4/12/2024	48,112	0.00%
Mizuho Financial Group, Inc.^	\$50,000	2.56%	13/9/2025	47,205	0.00%
Japan Government Bond	¥5,000,000	2.10%	20/3/2024	38,851	0.00%
				1,590,830,204	8.56%
Jersey 0.00% (2021: 0.00%)					
Jersey International Bond	£600,000	2.88%	6/5/2052	494,280	0.00%
				494,280	0.00%
Kazakhstan 0.03% (2021: 0.04%)					
Kazakhstan Government International Bond	\$2,150,000	5.13%	21/7/2025	2,225,002	0.01%
KazMunayGas National Co. JSC	\$1,000,000	6.38%	24/10/2048	825,696	0.01%
KazMunayGas National Co. JSC	\$800,000	4.75%	19/4/2027	736,504	0.01%
Kazakhstan Government International Bond	\$500,000	6.50%	21/7/2045	520,540	0.00%
Kazakhstan Government International Bond	\$500,000	3.88%	14/10/2024	502,105	0.00%
KazMunayGas National Co. JSC	\$600,000	5.75%	19/4/2047	465,068	0.00%
KazMunayGas National Co. JSC	\$200,000	4.75%	24/4/2025	193,367	0.00%
Kazakhstan Government International Bond	\$200,000	4.88%	14/10/2044	179,458	0.00%
KazMunayGas National Co. JSC	\$200,000	5.38%	24/4/2030	179,225	0.00%
				5,826,965	0.03%
Kuwait 0.02% (2021: 0.03%)					
Kuwait International Government Bond	\$1,630,000	3.50%	20/3/2027	1,584,117	0.01%
MEGlobal Canada ULC	\$800,000	5.00%	18/5/2025	785,828	0.01%
NBK Tier 1 Financing 2 Ltd.^	\$700,000	4.50%	Perpetual	643,050	0.00%
MEGlobal Canada ULC	\$550,000	5.88%	18/5/2030	553,490	0.00%
NBK SPC Ltd.^	\$425,000	1.63%	15/9/2027	375,474	0.00%
				3,941,959	0.02%
Latvia 0.00% (2021: 0.00%)					
Latvia Government International Bond	€100,000	2.88%	30/4/2024	106,153	0.00%
				106,153	0.00%
Lithuania 0.01% (2021: 0.01%)					
Lithuania Government International Bond	€1,660,000	0.75%	15/7/2051	893,593	0.01%
Lithuania Government International Bond	€500,000	1.25%	22/10/2025	504,308	0.00%
Lithuania Government International Bond	€200,000	2.13%	29/10/2026	205,664	0.00%
				1,603,565	0.01%
Luxembourg 0.08% (2021: 0.07%)					
JAB Holdings BV	€1,200,000	4.75%	29/6/2032	1,286,978	0.01%
ArcelorMittal SA	€1,161,000	4.88%	26/9/2026	1,238,757	0.01%
ArcelorMittal SA	€1,000,000	1.00%	19/5/2023	1,057,953	0.01%
Bevco Lux Sarl	€1,291,000	1.00%	16/1/2030	1,031,171	0.01%
Blackstone Property Partners Europe Holdings Sarl	€1,000,000	3.63%	29/10/2029	864,205	0.01%
ArcelorMittal SA	€700,000	1.75%	19/11/2025	703,618	0.01%
Logicor Financing Sarl	€700,000	2.25%	13/5/2025	681,715	0.01%
Prologis International Funding II SA	€600,000	3.63%	7/3/2030	602,523	0.01%
Eurofins Scientific SE	€700,000	0.88%	19/5/2031	560,758	0.00%
Logicor Financing Sarl	€600,000	1.50%	13/7/2026	540,685	0.00%
Logicor Financing Sarl	£500,000	2.75%	15/1/2030	457,461	0.00%
Acef Holding SCA	€600,000	1.25%	26/4/2030	444,290	0.00%
Czech Gas Networks Investments Sarl	€500,000	1.00%	16/7/2027	443,349	0.00%
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	€500,000	0.50%	27/1/2028	411,605	0.00%
ArcelorMittal SA	\$400,000	6.55%	29/11/2027	403,164	0.00%
ArcelorMittal SA	\$400,000	6.80%	29/11/2032	398,776	0.00%
SELP Finance Sarl	€400,000	3.75%	10/8/2027	395,851	0.00%
AXA Logistics Europe Master SCA	€400,000	0.38%	15/11/2026	353,375	0.00%
Prologis International Funding II SA	€360,000	2.38%	14/11/2030	325,298	0.00%
Blackstone Property Partners Europe Holdings Sarl	€400,000	1.00%	4/5/2028	310,687	0.00%
Prologis International Funding II SA	€425,000	0.75%	23/3/2033	301,094	0.00%
ArcelorMittal SA	\$285,000	7.00%	15/10/2039	286,504	0.00%
Logicor Financing Sarl	€400,000	0.88%	14/1/2031	275,509	0.00%
Logicor Financing Sarl	€300,000	0.63%	17/11/2025	273,124	0.00%
SES SA	€300,000	0.88%	4/11/2027	266,121	0.00%
SES GLOBAL Americas Holdings, Inc.	\$325,000	5.30%	25/3/2044	246,124	0.00%
Blackstone Property Partners Europe Holdings Sarl	€300,000	1.75%	12/3/2029	234,189	0.00%
Blackstone Property Partners Europe Holdings Sarl	€200,000	2.00%	15/2/2024	202,705	0.00%
ArcelorMittal SA	\$200,000	6.75%	1/3/2041	194,394	0.00%
ArcelorMittal SA	\$200,000	4.25%	16/7/2029	178,659	0.00%
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	€200,000	0.90%	12/10/2029	155,056	0.00%
Prologis International Funding II SA	€175,000	1.63%	17/6/2032	140,716	0.00%
ArcelorMittal SA	\$140,000	4.55%	11/3/2026	135,825	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Logicor Financing Sarl	€200,000	2.00%	17/1/2034	134,501	0.00%
Prologis International Funding II SA	€125,000	1.88%	17/4/2025	126,477	0.00%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.25%	26/4/2027	83,153	0.00%
				15,746,370	0.08%
Malaysia 0.47% (2021: 0.44%)					
Malaysia Government Bond	MYR37,000,000	3.88%	14/3/2025	8,438,089	0.05%
Malaysia Government Bond	MYR30,000,000	4.50%	30/4/2029	6,994,945	0.04%
Malaysia Government Bond	MYR27,500,000	3.89%	15/8/2029	6,190,027	0.03%
Malaysia Government Bond	MYR21,000,000	3.73%	15/6/2028	4,715,449	0.03%
Malaysia Government Bond	MYR18,568,000	4.89%	8/6/2038	4,499,348	0.02%
Malaysia Government Bond	MYR17,500,000	3.90%	30/11/2026	3,983,248	0.02%
Malaysia Government Bond	MYR18,800,000	3.76%	22/5/2040	3,968,059	0.02%
Malaysia Government Bond	MYR14,500,000	3.84%	15/4/2033	3,202,179	0.02%
Malaysia Government Bond	MYR14,000,000	3.90%	16/11/2027	3,183,733	0.02%
Malaysia Government Bond	MYR14,000,000	4.25%	31/5/2035	3,178,999	0.02%
Malaysia Government Bond	MYR13,400,000	4.70%	15/10/2042	3,168,566	0.02%
Malaysia Government Bond	MYR13,500,000	4.23%	30/6/2031	3,106,488	0.02%
Malaysia Government Bond	MYR13,400,000	3.83%	5/7/2034	2,945,629	0.02%
Malaysia Government Bond	MYR11,116,000	4.64%	7/11/2033	2,629,673	0.01%
Malaysia Government Bond	MYR12,500,000	4.07%	15/6/2050	2,594,992	0.01%
Malaysia Government Bond	MYR10,000,000	4.76%	7/4/2037	2,387,076	0.01%
Malaysia Government Bond	MYR10,000,000	3.80%	17/8/2023	2,277,518	0.01%
Malaysia Government Bond	MYR8,640,000	4.92%	6/7/2048	2,049,533	0.01%
Petronas Capital Ltd.	\$2,150,000	3.50%	21/4/2030	1,964,836	0.01%
Malaysia Government Bond	MYR8,500,000	3.96%	15/9/2025	1,944,012	0.01%
Malaysia Government Bond	MYR7,500,000	2.63%	15/4/2031	1,533,369	0.01%
Malaysia Government Bond	MYR4,500,000	4.18%	15/7/2024	1,031,463	0.01%
RHB Bank Bhd	\$1,000,000	3.77%	19/2/2024	981,787	0.01%
Petronas Capital Ltd.	\$1,100,000	4.55%	21/4/2050	979,675	0.01%
Malaysia Government Bond	MYR4,000,000	4.74%	15/3/2046	933,164	0.01%
Malaysia Government Bond	MYR4,000,000	3.91%	15/7/2026	911,323	0.01%
Petronas Capital Ltd.	\$1,000,000	2.48%	28/1/2032	824,627	0.01%
Petronas Capital Ltd.	\$800,000	3.50%	18/3/2025	776,345	0.00%
Malaysia Government Bond	MYR3,000,000	4.50%	15/4/2030	700,900	0.00%
Malaysia Sovereign Sukuk Bhd	\$700,000	4.24%	22/4/2045	637,772	0.00%
TNB Global Ventures Capital Bhd	\$600,000	3.24%	19/10/2026	554,304	0.00%
Petronas Capital Ltd.	\$600,000	4.50%	18/3/2045	534,935	0.00%
Malaysia Government Bond	MYR1,930,000	4.94%	30/9/2043	462,576	0.00%
Petronas Capital Ltd.	\$500,000	4.80%	21/4/2060	455,383	0.00%
Gohl Capital Ltd.	\$500,000	4.25%	24/1/2027	445,517	0.00%
Malaysia Sovereign Sukuk Bhd	\$450,000	3.04%	22/4/2025	435,127	0.00%
Malaysia Wakala Sukuk Bhd	\$500,000	2.07%	28/4/2031	423,787	0.00%
Genm Capital Labuan Ltd.	\$400,000	3.88%	19/4/2031	303,172	0.00%
Axiata Spv5 Labuan Ltd.	\$400,000	3.06%	19/8/2050	262,112	0.00%
Malaysia Sukuk Global Bhd	\$250,000	3.18%	27/4/2026	241,927	0.00%
Malaysia Government Bond	MYR1,000,000	5.25%	15/9/2028	241,437	0.00%
Misc Capital Two Labuan Ltd.	\$250,000	3.75%	6/4/2027	228,427	0.00%
Petroliam Nasional Bhd	\$150,000	7.63%	15/10/2026	164,557	0.00%
				87,486,085	0.47%
Mexico 0.60% (2021: 0.55%)					
Mexican Bonos	MXN175,000,000	5.75%	5/3/2026	8,116,695	0.05%
Mexican Bonos	MXN164,000,000	7.75%	29/5/2031	7,768,086	0.04%
Mexican Bonos	MXN157,500,000	7.50%	3/6/2027	7,610,378	0.04%
Mexican Bonos	MXN132,500,000	8.00%	5/9/2024	6,578,950	0.04%
Mexican Bonos	MXN122,500,000	8.50%	31/5/2029	6,107,661	0.03%
Mexican Bonos	MXN108,500,000	10.00%	5/12/2024	5,579,050	0.03%
Mexican Bonos	MXN112,500,000	7.75%	13/11/2042	5,039,495	0.03%
Mexican Bonos	MXN87,200,000	8.50%	18/11/2038	4,236,015	0.02%
Mexican Bonos	MXN90,000,000	8.00%	7/11/2047	4,118,907	0.02%
Mexican Bonos	MXN52,500,000	10.00%	20/11/2036	2,882,266	0.02%
Mexican Bonos	MXN58,500,000	5.50%	4/3/2027	2,619,903	0.02%
Mexico Government International Bond	\$3,200,000	4.28%	14/8/2041	2,474,195	0.01%
Mexico Government International Bond	\$2,800,000	3.25%	16/4/2030	2,441,820	0.01%
Mexico Government International Bond	\$1,900,000	4.15%	28/3/2027	1,852,350	0.01%
Mexico Government International Bond	\$1,850,000	4.50%	22/4/2029	1,765,423	0.01%
Alfa SAB de CV	\$1,600,000	5.25%	25/3/2024	1,587,677	0.01%
Mexican Bonos	MXN29,000,000	7.75%	23/11/2034	1,343,711	0.01%
Mexico Government International Bond	\$2,100,000	3.77%	24/5/2061	1,333,974	0.01%
Mexico Government International Bond	€1,610,000	1.45%	25/10/2033	1,217,751	0.01%
Mexico Government International Bond	\$1,500,000	4.75%	8/3/2044	1,211,678	0.01%
Mexico Government International Bond	\$1,175,000	6.05%	11/1/2040	1,139,659	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico Government International Bond	\$1,200,000	3.75%	11/1/2028	1,134,359	0.01%
Banco Nacional de Comercio Exterior SNC	\$1,150,000	4.38%	14/10/2025	1,108,287	0.01%
BBVA Bancomer SA	\$1,100,000	4.38%	10/4/2024	1,084,617	0.01%
America Movil SAB de CV	\$1,000,000	4.70%	21/7/2032	956,719	0.01%
Mexico Government International Bond	\$1,300,000	4.40%	12/2/2052	956,212	0.01%
Fomento Economico Mexicano SAB de CV	\$1,350,000	3.50%	16/1/2050	945,387	0.01%
Mexico Government International Bond	\$1,200,000	4.60%	10/2/2048	928,755	0.01%
Mexico Government International Bond	\$1,100,000	5.75%	12/10/2110	927,242	0.01%
America Movil SAB de CV	\$875,000	6.13%	30/3/2040	904,312	0.01%
Southern Copper Corp.	\$875,000	5.88%	23/4/2045	896,787	0.01%
Mexico Government International Bond	\$950,000	4.88%	19/5/2033	873,383	0.01%
Mexico City Airport Trust	\$1,000,000	5.50%	31/7/2047	771,573	0.01%
Mexico Government International Bond	€1,000,000	2.25%	12/8/2036	757,154	0.01%
Mexico Government International Bond	\$940,000	4.60%	23/1/2046	731,114	0.01%
Mexico City Airport Trust	\$748,000	4.25%	31/10/2026	713,411	0.01%
Mexico Government International Bond	€895,000	2.88%	8/4/2039	694,724	0.01%
Grupo Bimbo SAB de CV	\$700,000	3.88%	27/6/2024	685,661	0.00%
Grupo Televisa SAB	\$800,000	5.00%	13/5/2045	685,420	0.00%
Mexico Government International Bond	\$900,000	4.35%	15/1/2047	674,683	0.00%
Comision Federal de Electricidad	\$800,000	3.35%	9/2/2031	627,125	0.00%
Mexico Government International Bond	\$1,000,000	3.75%	19/4/2071	624,806	0.00%
Grupo Bimbo SAB de CV	\$725,000	4.70%	10/11/2047	616,250	0.00%
Mexico Government International Bond	€1,043,000	2.13%	25/10/2051	609,966	0.00%
America Movil SAB de CV	\$700,000	4.38%	22/4/2049	597,993	0.00%
Mexico Government International Bond	\$600,000	3.90%	27/4/2025	591,786	0.00%
Industrias Penoles SAB de CV	\$600,000	5.65%	12/9/2049	562,120	0.00%
Comision Federal de Electricidad	\$600,000	4.75%	23/2/2027	562,035	0.00%
Coca-Cola Femsa SAB de CV	\$600,000	2.75%	22/1/2030	521,034	0.00%
Trust Fibra Uno	\$600,000	4.87%	15/1/2030	519,149	0.00%
Alpek SAB de CV	\$600,000	3.25%	25/2/2031	502,738	0.00%
Industrias Penoles SAB de CV	\$600,000	4.75%	6/8/2050	496,081	0.00%
Trust Fibra Uno	\$500,000	5.25%	15/12/2024	492,893	0.00%
Southern Copper Corp.	\$500,000	5.25%	8/11/2042	479,207	0.00%
Mexico Government International Bond	\$600,000	4.50%	31/1/2050	456,615	0.00%
Mexico Government International Bond	\$500,000	5.55%	21/1/2045	448,692	0.00%
Grupo Televisa SAB	\$500,000	5.25%	24/5/2049	442,896	0.00%
America Movil SAB de CV	\$500,000	2.88%	7/5/2030	428,435	0.00%
Southern Copper Corp.	\$350,000	7.50%	27/7/2035	405,566	0.00%
Mexico Government International Bond	\$500,000	2.66%	24/5/2031	402,878	0.00%
FEL Energy VI Sarl	\$461,975	5.75%	1/12/2040	395,573	0.00%
Coca-Cola Femsa SAB de CV	\$500,000	1.85%	1/9/2032	379,265	0.00%
America Movil SAB de CV	\$350,000	6.38%	1/3/2035	373,222	0.00%
Mexico Government International Bond	£400,000	5.63%	19/3/2114	357,555	0.00%
Trust Fibra Uno	\$400,000	6.39%	15/1/2050	325,051	0.00%
Infraestructura Energetica Nova SAPI de CV	\$400,000	4.75%	15/1/2051	303,146	0.00%
Trust Fibra Uno	\$300,000	5.25%	30/1/2026	290,658	0.00%
Infraestructura Energetica Nova SAPI de CV	\$325,000	3.75%	14/1/2028	290,006	0.00%
America Movil SAB de CV	\$300,000	3.63%	22/4/2029	273,180	0.00%
Orbia Advance Corp. SAB de CV	\$300,000	5.88%	17/9/2044	260,412	0.00%
America Movil SAB de CV	£250,000	4.38%	7/8/2041	253,830	0.00%
Infraestructura Energetica Nova SAPI de CV	\$325,000	4.88%	14/1/2048	248,379	0.00%
Orbia Advance Corp. SAB de CV	\$300,000	5.50%	15/1/2048	245,012	0.00%
America Movil SAB de CV	\$275,000	4.38%	16/7/2042	236,045	0.00%
Grupo Bimbo SAB de CV	\$300,000	4.00%	6/9/2049	228,802	0.00%
America Movil SAB de CV	€200,000	1.50%	10/3/2024	208,381	0.00%
Banco Inbursa SA Institucion De Banca Multiple					
Grupo Financiero Inbursa	\$200,000	4.13%	6/6/2024	195,875	0.00%
Grupo Televisa SAB	\$200,000	4.63%	30/1/2026	195,756	0.00%
Orbia Advance Corp. SAB de CV	\$200,000	6.75%	19/9/2042	194,380	0.00%
Mexico Government International Bond	\$200,000	4.75%	27/4/2032	187,429	0.00%
Mexico Government International Bond	\$200,000	5.00%	27/4/2051	162,734	0.00%
Comision Federal de Electricidad	\$200,000	5.75%	14/2/2042	162,296	0.00%
Comision Federal de Electricidad	\$200,000	6.13%	16/6/2045	162,236	0.00%
America Movil SAB de CV	\$150,000	6.13%	15/11/2037	156,957	0.00%
Fermaca Enterprises S de RL de CV	\$156,965	6.38%	30/3/2038	147,795	0.00%
Coca-Cola Femsa SAB de CV	\$150,000	5.25%	26/11/2043	143,714	0.00%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	113,660	0.00%
Southern Copper Corp.	\$100,000	3.88%	23/4/2025	97,103	0.00%
Mexico Government International Bond	\$75,000	7.50%	8/4/2033	83,949	0.00%
America Movil SAB de CV	£50,000	5.75%	28/6/2030	60,882	0.00%
Grupo Televisa SAB	\$50,000	8.50%	11/3/2032	58,706	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico Government International Bond	\$50,000	6.75%	27/9/2034	52,302	0.00%
Grupo Televisa SAB	\$50,000	6.63%	15/1/2040	51,530	0.00%
				110,739,530	0.60%
Netherlands 1.49% (2021: 1.57%)					
Netherlands Government Bond	€20,232,000	0.00%	15/1/2027	19,368,696	0.11%
Netherlands Government Bond	€18,500,000	0.25%	15/7/2025	18,580,669	0.10%
Netherlands Government Bond	€9,870,000	3.75%	15/1/2042	11,837,406	0.06%
Netherlands Government Bond	€10,550,000	2.50%	15/1/2033	10,865,382	0.06%
Netherlands Government Bond	€11,400,000	0.00%	15/7/2030	9,860,572	0.05%
Netherlands Government Bond	€10,000,000	0.50%	15/7/2032	8,574,743	0.05%
Nederlandse Waterschapsbank NV	€5,300,000	2.75%	9/11/2027	5,558,713	0.03%
Netherlands Government Bond	€7,625,000	0.50%	15/1/2040	5,555,949	0.03%
Netherlands Government Bond	€10,400,000	0.00%	15/1/2052	5,315,362	0.03%
Netherlands Government Bond	€5,774,000	0.00%	15/7/2031	4,850,420	0.03%
Netherlands Government Bond	€3,925,000	4.00%	15/1/2037	4,678,754	0.03%
Netherlands Government Bond	€4,500,000	0.00%	15/1/2024	4,675,136	0.03%
Netherlands Government Bond	€4,018,000	2.00%	15/7/2024	4,242,155	0.02%
de Volksbank NV	€3,700,000	0.25%	22/6/2026	3,427,181	0.02%
ING Groep NV^	€3,000,000	5.25%	14/11/2033	3,336,151	0.02%
Netherlands Government Bond	€2,600,000	2.75%	15/1/2047	2,769,097	0.02%
de Volksbank NV	€4,400,000	0.38%	16/9/2041	2,737,481	0.02%
BNG Bank NV	£2,450,000	0.38%	15/12/2025	2,619,341	0.02%
BNG Bank NV	€3,100,000	0.13%	19/4/2033	2,414,357	0.01%
Netherlands Government Bond	€2,600,000	0.25%	15/7/2029	2,362,441	0.01%
TenneT Holding BV	€2,500,000	0.13%	9/12/2027	2,250,477	0.01%
Nederlandse Waterschapsbank NV	€3,850,000	0.38%	28/9/2046	2,237,595	0.01%
Netherlands Government Bond	€2,244,000	0.50%	15/7/2026	2,220,796	0.01%
Netherlands Government Bond	€3,033,000	0.00%	15/1/2038	2,106,974	0.01%
Nationale-Nederlanden Bank NV	€2,000,000	0.25%	27/2/2024	2,061,977	0.01%
Heineken NV	€2,000,000	1.63%	30/3/2025	2,048,561	0.01%
BNG Bank NV	\$2,250,000	0.50%	24/11/2025	2,010,644	0.01%
BNG Bank NV	€2,700,000	0.13%	9/7/2035	1,958,473	0.01%
NIBC Bank NV	€2,000,000	0.88%	8/7/2025	1,931,590	0.01%
Cooperatieve Rabobank UA	£1,700,000	1.25%	14/1/2025	1,888,479	0.01%
Nederlandse Waterschapsbank NV	€2,700,000	0.75%	4/10/2041	1,860,984	0.01%
Cooperatieve Rabobank UA	€2,000,000	0.88%	1/2/2029	1,857,315	0.01%
ING Groep NV^	€1,600,000	1.63%	26/9/2029	1,597,808	0.01%
NXP BV/NXP Funding LLC	\$1,585,000	4.88%	1/3/2024	1,572,275	0.01%
ING Groep NV	€1,400,000	2.13%	10/1/2026	1,420,401	0.01%
ING Groep NV^	\$1,500,000	4.25%	28/3/2033	1,325,783	0.01%
JDE Peet's NV	€1,400,000	0.00%	16/1/2026	1,324,890	0.01%
NIBC Bank NV	€1,500,000	0.88%	24/6/2027	1,323,503	0.01%
Shell International Finance BV	\$1,405,000	4.13%	11/5/2035	1,301,102	0.01%
Stedin Holding NV	€1,372,000	0.00%	16/11/2026	1,273,782	0.01%
Shell International Finance BV	€1,400,000	0.13%	8/11/2027	1,271,563	0.01%
ING Groep NV^	€1,300,000	1.25%	16/2/2027	1,258,400	0.01%
Shell International Finance BV	\$1,430,000	4.38%	11/5/2045	1,252,672	0.01%
BNG Bank NV	€1,500,000	0.00%	20/1/2031	1,240,398	0.01%
Aegon Bank NV	€1,200,000	0.38%	21/11/2024	1,210,370	0.01%
Cooperatieve Rabobank UA^	\$1,250,000	4.66%	22/8/2028	1,199,401	0.01%
BNG Bank NV	€1,500,000	0.01%	5/10/2032	1,175,879	0.01%
Cooperatieve Rabobank UA^	AUD1,700,000	7.07%	26/10/2032	1,172,529	0.01%
Cooperatieve Rabobank UA	£1,000,000	5.25%	14/9/2027	1,160,080	0.01%
Cooperatieve Rabobank UA	\$1,190,000	3.38%	21/5/2025	1,153,820	0.01%
Cooperatieve Rabobank UA^	\$1,300,000	1.00%	24/9/2026	1,150,610	0.01%
TenneT Holding BV	€1,072,000	3.88%	28/10/2028	1,146,415	0.01%
Cooperatieve Rabobank UA	CHF1,000,000	3.13%	15/9/2026	1,119,387	0.01%
Shell International Finance BV	\$1,350,000	4.00%	10/5/2046	1,112,034	0.01%
TenneT Holding BV	€1,000,000	4.25%	28/4/2032	1,085,843	0.01%
Cooperatieve Rabobank UA^	€1,000,000	4.63%	27/1/2028	1,078,386	0.01%
ASR Nederland NV^	€977,000	7.00%	7/12/2043	1,041,229	0.01%
Cooperatieve Rabobank UA^	£1,000,000	1.88%	12/7/2028	1,021,742	0.01%
ABN AMRO Bank NV	€1,200,000	0.50%	23/9/2029	1,011,746	0.01%
JDE Peet's NV	€1,000,000	0.24%	16/1/2025	991,663	0.01%
BNG Bank NV	€1,000,000	0.50%	26/11/2025	991,407	0.01%
Shell International Finance BV	€1,000,000	1.63%	20/1/2027	991,113	0.01%
ING Groep NV^	€1,000,000	0.13%	29/11/2025	988,644	0.01%
Nationale-Nederlanden Bank NV	€1,000,000	0.38%	26/2/2025	988,460	0.01%
ABN AMRO Bank NV	€1,300,000	0.38%	14/1/2035	978,766	0.01%
ABN AMRO Bank NV	€1,000,000	3.00%	1/6/2032	963,099	0.01%
Cooperatieve Rabobank UA^	\$1,000,000	4.00%	10/4/2029	954,300	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Viterra Finance BV	€1,006,000	0.38%	24/9/2025	954,230	0.01%
Cooperatieve Rabobank UA	\$1,000,000	3.75%	21/7/2026	941,776	0.01%
Koninklijke Philips NV	€1,000,000	2.13%	5/11/2029	920,746	0.01%
Cooperatieve Rabobank UA^	\$1,000,000	1.34%	24/6/2026	899,248	0.01%
Shell International Finance BV	\$1,235,000	3.25%	6/4/2050	896,152	0.01%
Koninklijke Philips NV	€1,000,000	2.63%	5/5/2033	892,657	0.01%
BNG Bank NV	€1,080,000	0.25%	12/1/2032	887,966	0.01%
Koninklijke Philips NV	€900,000	1.88%	5/5/2027	874,330	0.01%
Stedin Holding NV	€1,000,000	0.50%	14/11/2029	858,685	0.01%
Toyota Motor Finance Netherlands BV	€872,000	0.00%	27/10/2025	846,241	0.01%
Cooperatieve Rabobank UA^	€900,000	0.88%	5/5/2028	833,003	0.01%
Cooperatieve Rabobank UA	€800,000	0.63%	27/2/2024	829,326	0.01%
BNG Bank NV	€1,000,000	1.50%	15/7/2039	824,740	0.01%
Siemens Financieringsmaatschappij NV	\$1,000,000	2.15%	11/3/2031	813,959	0.01%
Nederlandse Gasunie NV	€1,000,000	0.38%	3/10/2031	791,654	0.01%
Cooperatieve Rabobank UA	€800,000	1.38%	3/2/2027	788,394	0.01%
Cooperatieve Rabobank UA^	\$900,000	1.11%	24/2/2027	783,775	0.01%
BNG Bank NV	\$800,000	2.63%	27/2/2024	779,731	0.01%
Cooperatieve Rabobank UA	\$765,000	5.25%	24/5/2041	774,201	0.01%
TenneT Holding BV	€900,000	0.88%	3/6/2030	773,928	0.01%
Cooperatieve Rabobank UA	€1,000,000	1.00%	19/1/2034	773,770	0.01%
TenneT Holding BV	€700,000	4.50%	28/10/2034	773,563	0.01%
NIBC Bank NV	€800,000	0.50%	19/3/2027	758,968	0.01%
Nederlandse Waterschapsbank NV	\$800,000	1.75%	15/1/2025	756,876	0.01%
BNG Bank NV	\$800,000	2.38%	16/3/2026	750,661	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$800,000	4.30%	18/6/2029	741,501	0.01%
ABN AMRO Bank NV^	\$860,000	1.54%	16/6/2027	739,878	0.01%
Shell International Finance BV	\$715,000	5.50%	25/3/2040	730,652	0.00%
Royal Schiphol Group NV	€800,000	0.38%	8/9/2027	723,417	0.00%
Shell International Finance BV	€700,000	1.88%	15/9/2025	717,867	0.00%
ASML Holding NV	€800,000	0.63%	7/5/2029	717,212	0.00%
ING Groep NV^	€700,000	0.10%	3/9/2025	698,406	0.00%
JDE Peet's NV	€800,000	0.50%	16/1/2029	678,916	0.00%
Shell International Finance BV	\$785,000	2.38%	7/11/2029	678,805	0.00%
Daimler Truck International Finance BV	€700,000	1.63%	6/4/2027	675,541	0.00%
Cooperatieve Rabobank UA	€800,000	1.13%	7/5/2031	673,708	0.00%
Enel Finance International NV	\$620,000	7.75%	14/10/2052	669,895	0.00%
NIBC Bank NV	€700,000	1.00%	11/9/2028	655,527	0.00%
ABN AMRO Bank NV	\$675,000	4.75%	28/7/2025	654,908	0.00%
Shell International Finance BV	\$920,000	3.13%	7/11/2049	650,231	0.00%
Koninklijke Philips NV	€700,000	1.38%	2/5/2028	645,332	0.00%
Royal Schiphol Group NV	€660,000	0.00%	22/4/2025	643,933	0.00%
Cooperatieve Rabobank UA^	\$750,000	3.76%	6/4/2033	640,633	0.00%
ABN AMRO Bank NV	€1,000,000	0.40%	17/9/2041	635,955	0.00%
Nationale-Nederlanden Bank NV	€900,000	0.05%	24/9/2035	631,036	0.00%
Euronext NV	€665,000	0.13%	17/5/2026	623,492	0.00%
Nederlandse Waterschapsbank NV	AUD1,000,000	3.30%	2/5/2029	621,545	0.00%
NN Group NV^	€600,000	4.63%	13/1/2048	616,826	0.00%
Daimler Truck International Finance BV	€600,000	1.25%	6/4/2025	605,803	0.00%
Nederlandse Waterschapsbank NV	€630,000	1.13%	15/3/2024	602,989	0.00%
Koninklijke KPN NV	£500,000	5.75%	17/9/2029	602,855	0.00%
de Volksbank NV	€600,000	0.01%	16/9/2024	602,193	0.00%
TenneT Holding BV	€800,000	0.88%	16/6/2035	590,734	0.00%
ABN AMRO Bank NV^	\$600,000	4.40%	27/3/2028	588,318	0.00%
BNG Bank NV	\$600,000	1.50%	16/10/2024	567,360	0.00%
TenneT Holding BV	€500,000	4.75%	28/10/2042	561,899	0.00%
Shell International Finance BV	€600,000	1.88%	7/4/2032	549,090	0.00%
Nederlandse Waterschapsbank NV	€750,000	0.00%	2/10/2034	547,787	0.00%
ING Groep NV	€500,000	1.00%	20/9/2023	525,991	0.00%
ABN AMRO Bank NV	€600,000	1.38%	10/1/2034	524,487	0.00%
Shell International Finance BV	€800,000	0.88%	8/11/2039	522,885	0.00%
Akzo Nobel NV	€500,000	1.75%	7/11/2024	522,849	0.00%
Shell International Finance BV	€500,000	1.13%	7/4/2024	520,459	0.00%
Nationale-Nederlanden Bank NV	€600,000	0.50%	21/9/2028	517,252	0.00%
Enel Finance International NV	\$475,000	7.50%	14/10/2032	504,783	0.00%
TenneT Holding BV	€500,000	1.63%	17/11/2026	495,941	0.00%
GSK Capital BV	€484,000	3.13%	28/11/2032	491,373	0.00%
Nederlandse Gasunie NV	€500,000	1.00%	11/5/2026	489,912	0.00%
ABN AMRO Bank NV^	\$600,000	2.47%	13/12/2029	486,251	0.00%
JAB Holdings BV	€600,000	1.00%	14/7/2031	484,901	0.00%
Van Lanschot Kempen NV	€500,000	0.88%	15/2/2027	482,382	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Koninklijke Philips NV	€500,000	0.50%	22/5/2026	476,697	0.00%
Aegon Bank NV	€500,000	0.75%	27/6/2027	476,061	0.00%
EXOR NV	€500,000	1.75%	18/1/2028	474,505	0.00%
ING Groep NV^	€500,000	1.00%	13/11/2030	469,966	0.00%
ING Groep NV^	\$500,000	4.02%	28/3/2028	466,963	0.00%
Cooperatieve Rabobank UA^	\$500,000	3.65%	6/4/2028	461,812	0.00%
JDE Peet's NV	€600,000	1.13%	16/6/2033	460,962	0.00%
ABN AMRO Bank NV	€466,000	0.50%	15/4/2026	455,473	0.00%
Akzo Nobel NV	€500,000	2.00%	28/3/2032	450,957	0.00%
Cooperatieve Rabobank UA	\$500,000	5.25%	4/8/2045	450,833	0.00%
ING Groep NV	£400,000	3.00%	18/2/2026	447,625	0.00%
ABN AMRO Bank NV	€500,000	1.00%	13/4/2031	445,829	0.00%
ASML Holding NV	€500,000	0.25%	25/2/2030	426,332	0.00%
EXOR NV	€535,000	0.88%	19/1/2031	426,253	0.00%
Viterra Finance BV	€500,000	1.00%	24/9/2028	426,246	0.00%
CTP NV	€500,000	0.63%	27/9/2026	408,785	0.00%
JDE Peet's NV	\$475,000	1.38%	15/1/2027	401,225	0.00%
Koninklijke DSM NV	€500,000	0.63%	23/6/2032	400,266	0.00%
Koninklijke KPN NV	€400,000	0.63%	9/4/2025	399,452	0.00%
Nederlandse Waterschapsbank NV	\$500,000	1.00%	28/5/2030	398,137	0.00%
BNG Bank NV	\$500,000	1.00%	3/6/2030	395,616	0.00%
Koninklijke Ahold Delhaize NV	€400,000	1.13%	19/3/2026	394,565	0.00%
Achmea Bank NV	€400,000	0.01%	16/6/2025	393,422	0.00%
TenneT Holding BV	€400,000	1.00%	13/6/2026	391,921	0.00%
JDE Peet's NV	\$425,000	0.80%	24/9/2024	388,595	0.00%
Koninklijke KPN NV	€500,000	0.88%	14/12/2032	387,690	0.00%
NN Group NV	€400,000	1.63%	1/6/2027	385,482	0.00%
Koninklijke DSM NV	€400,000	0.75%	28/9/2026	383,262	0.00%
Vesteda Finance BV	€400,000	1.50%	24/5/2027	381,472	0.00%
Shell International Finance BV	\$400,000	2.88%	10/5/2026	376,939	0.00%
Aegon NV	£300,000	6.13%	15/12/2031	373,584	0.00%
Heineken NV	€400,000	1.50%	3/10/2029	373,192	0.00%
ING Groep NV	\$400,000	4.05%	9/4/2029	368,351	0.00%
Akzo Nobel NV	€400,000	1.63%	14/4/2030	364,686	0.00%
Shell International Finance BV	\$400,000	4.55%	12/8/2043	361,545	0.00%
Shell International Finance BV	£400,000	1.00%	10/12/2030	361,140	0.00%
Aegon NV^	\$400,000	5.50%	11/4/2048	360,094	0.00%
ING Groep NV^	\$400,000	1.40%	1/7/2026	359,252	0.00%
Wolters Kluwer NV	€400,000	0.25%	30/3/2028	355,619	0.00%
CTP NV	€500,000	1.25%	21/6/2029	352,677	0.00%
Viterra Finance BV	\$400,000	5.25%	21/4/2032	350,627	0.00%
Euronext NV	€390,000	1.13%	12/6/2029	345,037	0.00%
NIBC Bank NV	€400,000	0.01%	15/10/2029	341,314	0.00%
Shell International Finance BV	\$350,000	2.00%	7/11/2024	332,822	0.00%
Shell International Finance BV	€400,000	0.50%	8/11/2031	325,125	0.00%
Cooperatieve Rabobank UA	\$330,000	4.38%	4/8/2025	322,001	0.00%
Enexis Holding NV	€400,000	0.63%	17/6/2032	320,760	0.00%
ING Groep NV^	\$400,000	2.73%	1/4/2032	317,844	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$400,000	2.65%	15/2/2032	312,873	0.00%
Coloplast Finance BV	€309,000	2.25%	19/5/2027	309,027	0.00%
Heineken NV	\$325,000	3.50%	29/1/2028	307,152	0.00%
BNG Bank NV	€300,000	1.00%	12/1/2026	300,724	0.00%
BNG Bank NV	€300,000	0.25%	7/5/2025	299,437	0.00%
JDE Peet's NV	\$400,000	2.25%	24/9/2031	298,127	0.00%
Stedin Holding NV	€300,000	0.88%	24/10/2025	296,250	0.00%
Shell International Finance BV	£500,000	1.75%	10/9/2052	295,949	0.00%
Koninklijke Ahold Delhaize NV	€300,000	0.25%	26/6/2025	295,866	0.00%
Heineken NV	€300,000	1.38%	29/1/2027	294,082	0.00%
EDP Finance BV	€300,000	1.88%	21/9/2029	281,268	0.00%
ASR Nederland NV^	€300,000	3.38%	2/5/2049	274,073	0.00%
Shell International Finance BV	€300,000	0.75%	15/8/2028	273,681	0.00%
Shell International Finance BV	\$300,000	2.75%	6/4/2030	263,677	0.00%
Shell International Finance BV	\$270,000	3.25%	11/5/2025	261,692	0.00%
Euronext NV	€400,000	1.50%	17/5/2041	260,162	0.00%
TenneT Holding BV	€300,000	2.75%	17/5/2042	258,205	0.00%
Nederlandse Waterschapsbank NV	€300,000	0.05%	28/1/2030	257,965	0.00%
Royal Schiphol Group NV	€327,000	0.88%	8/9/2032	257,250	0.00%
ING Groep NV	\$255,000	3.55%	9/4/2024	249,525	0.00%
Cooperatieve Rabobank UA	\$250,000	1.38%	10/1/2025	233,957	0.00%
Heineken NV	€300,000	1.75%	7/5/2040	229,719	0.00%
Heineken NV	\$275,000	4.35%	29/3/2047	222,638	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA	£200,000	4.63%	23/5/2029	219,546	0.00%
Viterra Finance BV	\$250,000	2.00%	21/4/2026	215,966	0.00%
Royal Schiphol Group NV	€275,000	0.75%	22/4/2033	208,691	0.00%
NIBC Bank NV	€200,000	2.00%	9/4/2024	207,784	0.00%
Shell International Finance BV	\$300,000	3.00%	26/11/2051	204,188	0.00%
Universal Music Group NV	€200,000	3.75%	30/6/2032	201,864	0.00%
Wolters Kluwer NV	€190,000	3.00%	23/9/2026	198,271	0.00%
Coloplast Finance BV	€200,000	2.75%	19/5/2030	196,606	0.00%
Alliander NV [^]	€200,000	1.63%	Perpetual	195,288	0.00%
UPP Bond 1 Issuer plc	£170,152	4.90%	28/2/2040	193,365	0.00%
ING Groep NV	\$200,000	3.95%	29/3/2027	188,658	0.00%
Viterra Finance BV	\$250,000	3.20%	21/4/2031	187,704	0.00%
Cooperatieve Rabobank UA	\$190,000	3.88%	22/8/2024	186,710	0.00%
Nederlandse Waterschapsbank NV	\$200,000	0.50%	2/12/2025	178,500	0.00%
Royal Schiphol Group NV	€200,000	1.50%	5/11/2030	175,895	0.00%
Vesteda Finance BV	€200,000	0.75%	18/10/2031	154,299	0.00%
NXP BV/NXP Funding LLC	\$150,000	5.55%	1/12/2028	150,251	0.00%
ASML Holding NV	€150,000	1.63%	28/5/2027	149,003	0.00%
JAB Holdings BV	\$250,000	3.75%	28/5/2051	147,824	0.00%
Shell International Finance BV	\$200,000	2.88%	26/11/2041	145,590	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.13%	15/2/2042	134,792	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.25%	30/11/2051	124,876	0.00%
NXP BV/NXP Funding LLC	\$125,000	5.35%	1/3/2026	124,087	0.00%
Nederlandse Waterschapsbank NV	€100,000	3.25%	9/3/2027	107,060	0.00%
Wolters Kluwer NV	€100,000	2.50%	13/5/2024	105,645	0.00%
Heineken NV	€100,000	1.50%	7/12/2024	102,695	0.00%
Universal Music Group NV	€100,000	3.00%	30/6/2027	102,402	0.00%
Enexis Holding NV	€100,000	0.88%	28/4/2026	98,165	0.00%
ING Groep NV	\$70,000	4.63%	6/1/2026	68,293	0.00%
Koninklijke Ahold Delhaize NV	\$66,000	5.70%	1/10/2040	65,649	0.00%
Heineken NV	\$45,000	4.00%	1/10/2042	35,421	0.00%
Shell International Finance BV	\$15,000	6.38%	15/12/2038	16,554	0.00%
				277,659,615	1.49%
New Zealand 0.30% (2021: 0.27%)					
ASB Finance Ltd.	€6,000,000	0.25%	21/5/2031	4,892,415	0.03%
New Zealand Government Bond	NZD8,000,000	0.50%	15/5/2024	4,755,340	0.03%
New Zealand Government Bond	NZD7,903,000	3.50%	14/4/2033	4,593,939	0.03%
International Bank for Reconstruction & Development	NZD7,000,000	4.25%	29/7/2027	4,254,255	0.02%
New Zealand Government Bond	NZD7,200,000	3.00%	20/4/2029	4,184,516	0.02%
New Zealand Government Bond	NZD7,000,000	0.50%	15/5/2026	3,856,362	0.02%
New Zealand Government Bond	NZD6,450,000	2.75%	15/4/2037	3,278,205	0.02%
BNZ International Funding Ltd.	€3,100,000	0.50%	3/7/2024	3,165,959	0.02%
New Zealand Government Bond	NZD5,000,000	4.50%	15/4/2027	3,152,560	0.02%
New Zealand Government Bond	NZD4,500,000	2.75%	15/4/2025	2,715,967	0.01%
New Zealand Local Government Funding Agency Bond	NZD5,000,000	1.50%	20/4/2029	2,526,209	0.01%
Auckland Council	€2,400,000	0.25%	17/11/2031	1,933,743	0.01%
New Zealand Government Bond	NZD3,400,000	0.25%	15/5/2028	1,720,519	0.01%
Westpac Securities NZ Ltd.	CHF1,500,000	0.38%	5/2/2024	1,593,671	0.01%
Westpac Securities NZ Ltd.	€1,000,000	0.30%	25/6/2024	1,021,263	0.01%
ASB Bank Ltd.	NZD1,600,000	5.93%	16/11/2026	1,017,856	0.01%
Auckland Council	€1,000,000	1.00%	19/1/2027	974,794	0.01%
Auckland Council	€1,000,000	0.13%	26/9/2029	860,115	0.01%
New Zealand Government Bond	NZD1,970,000	1.75%	15/5/2041	798,596	0.00%
New Zealand Government Bond	NZD1,200,000	2.75%	15/5/2051	543,595	0.00%
New Zealand Government Bond	NZD954,000	1.50%	15/5/2031	480,017	0.00%
Chorus Ltd.	€500,000	0.88%	5/12/2026	473,339	0.00%
ASB Bank Ltd. [^]	\$500,000	5.28%	17/6/2032	470,458	0.00%
Air New Zealand Ltd.	AUD700,000	5.70%	25/5/2026	466,262	0.00%
Bank of New Zealand	\$500,000	2.29%	27/1/2027	445,570	0.00%
ASB Bank Ltd.	\$500,000	1.63%	22/10/2026	438,371	0.00%
Bank of New Zealand	\$500,000	2.87%	27/1/2032	412,190	0.00%
ASB Bank Ltd.	\$400,000	5.40%	29/11/2027	400,380	0.00%
ASB Bank Ltd.	\$300,000	2.38%	22/10/2031	234,438	0.00%
Bank of New Zealand	\$250,000	2.00%	21/2/2025	233,481	0.00%
ANZ New Zealand Int'l Ltd.	\$250,000	2.55%	13/2/2030	206,717	0.00%
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	17/7/2027	185,609	0.00%
Housing New Zealand Ltd.	NZD100,000	2.25%	5/10/2026	57,015	0.00%
				56,343,726	0.30%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Norway 0.39% (2021: 0.41%)					
SpareBank 1 Boligkreditt A.S.	€5,500,000	1.00%	30/1/2029	5,105,630	0.03%
DNB Bank A.S.A [^]	£4,000,000	4.00%	17/8/2027	4,554,767	0.03%
Norway Government Bond	NOK50,000,000	1.38%	19/8/2030	4,458,323	0.02%
Sparebanken Vest Boligkreditt A.S.	€4,000,000	0.01%	24/11/2025	3,882,937	0.02%
Norway Government Bond	NOK37,000,000	2.00%	26/4/2028	3,554,132	0.02%
Norway Government Bond	NOK31,229,000	1.75%	6/9/2029	2,904,958	0.02%
Kommunalbanken A.S.	€2,750,000	0.05%	24/10/2029	2,369,154	0.01%
Eika Boligkreditt A.S.	€1,900,000	0.50%	28/8/2025	1,882,854	0.01%
Norway Government Bond	NOK18,000,000	3.00%	14/3/2024	1,823,785	0.01%
Equinor A.S.A	\$1,855,000	2.65%	15/1/2024	1,810,267	0.01%
Equinor A.S.A	\$1,400,000	7.25%	23/9/2027	1,552,732	0.01%
SpareBank 1 Boligkreditt A.S.	€1,500,000	0.13%	14/5/2026	1,439,140	0.01%
SR-Boligkreditt A.S.	€1,500,000	0.01%	26/6/2027	1,381,185	0.01%
DNB Bank A.S.A [^]	£1,200,000	2.63%	10/6/2026	1,360,343	0.01%
DNB Bank A.S.A [^]	€1,300,000	3.13%	21/9/2027	1,354,774	0.01%
DNB Bank A.S.A [^]	€1,500,000	0.25%	23/2/2029	1,314,021	0.01%
DNB Bank A.S.A [^]	€1,250,000	4.63%	28/2/2033	1,312,623	0.01%
DNB Bank A.S.A [^]	\$1,200,000	5.90%	9/10/2026	1,201,251	0.01%
Equinor A.S.A	\$1,100,000	3.63%	10/9/2028	1,042,559	0.01%
SR-Boligkreditt A.S.	€1,000,000	0.75%	17/10/2025	994,462	0.01%
Kommunalbanken A.S.	€1,000,000	0.63%	20/4/2026	979,245	0.01%
Norway Government Bond	NOK10,000,000	1.50%	19/2/2026	967,446	0.01%
Telenor A.S.A	€1,000,000	0.75%	31/5/2026	965,608	0.01%
Kommunalbanken A.S.	\$1,000,000	2.50%	27/9/2024	963,094	0.01%
Kommunalbanken A.S.	\$1,000,000	2.00%	19/6/2024	961,173	0.01%
SpareBank 1 SR-Bank A.S.A	€1,000,000	0.25%	9/11/2026	923,824	0.01%
Telenor A.S.A	€1,000,000	0.25%	14/2/2028	892,996	0.01%
Statnett SF	€1,000,000	1.25%	26/4/2030	889,465	0.01%
Equinor A.S.A	\$900,000	3.25%	10/11/2024	877,515	0.01%
Aker BP A.S.A	€1,000,000	1.13%	12/5/2029	860,512	0.01%
SpareBank 1 Boligkreditt A.S.	€1,000,000	0.13%	5/11/2029	856,243	0.01%
Equinor A.S.A	€1,000,000	1.63%	9/11/2036	816,814	0.00%
Equinor A.S.A	\$825,000	5.10%	17/8/2040	810,508	0.00%
SpareBank 1 Boligkreditt A.S.	£670,000	1.75%	18/12/2023	787,525	0.00%
Sparebanken Vest Boligkreditt A.S.	€800,000	0.01%	28/6/2027	736,933	0.00%
Santander Consumer Bank A.S.	€700,000	0.13%	25/2/2025	686,949	0.00%
Kommunalbanken A.S.	AUD1,000,000	4.25%	16/7/2025	677,092	0.00%
Variable Energi A.S.A	\$650,000	8.00%	15/11/2032	670,086	0.00%
Kommunalbanken A.S.	\$630,000	2.75%	5/2/2024	615,908	0.00%
Norway Government Bond	NOK6,000,000	1.75%	17/2/2027	578,166	0.00%
DNB Bank A.S.A [^]	\$650,000	1.13%	16/9/2026	573,988	0.00%
Equinor A.S.A	\$596,000	1.75%	22/1/2026	545,093	0.00%
Kommunalbanken A.S.	\$600,000	0.50%	13/1/2026	533,271	0.00%
Aker BP A.S.A	\$550,000	3.00%	15/1/2025	521,159	0.00%
DNB Bank A.S.A [^]	\$500,000	2.97%	28/3/2025	482,440	0.00%
Aker BP A.S.A	\$500,000	2.88%	15/1/2026	462,135	0.00%
DNB Bank A.S.A [^]	\$500,000	0.86%	30/9/2025	459,504	0.00%
Telenor A.S.A	€500,000	1.13%	31/5/2029	453,311	0.00%
Equinor A.S.A	\$550,000	3.70%	6/4/2050	438,871	0.00%
SR-Boligkreditt A.S.	€450,000	0.01%	8/10/2026	424,621	0.00%
DNB Bank A.S.A [^]	\$500,000	1.61%	30/3/2028	422,859	0.00%
Yara International A.S.A	\$500,000	3.15%	4/6/2030	401,417	0.00%
Kommunalbanken A.S.	\$500,000	1.13%	14/6/2030	400,231	0.00%
Yara International A.S.A	\$400,000	4.75%	1/6/2028	369,740	0.00%
Kommunalbanken A.S.	\$400,000	1.50%	20/1/2027	358,584	0.00%
Aker BP A.S.A	\$400,000	3.75%	15/1/2030	351,913	0.00%
Telenor A.S.A	€450,000	0.88%	14/2/2035	335,629	0.00%
Santander Consumer Bank A.S.	€300,000	0.13%	11/9/2024	300,590	0.00%
Storebrand Livsforsikring A.S. [^]	€400,000	1.88%	30/9/2051	298,908	0.00%
Equinor A.S.A	\$400,000	3.25%	18/11/2049	292,163	0.00%
Equinor A.S.A	\$348,000	3.95%	15/5/2043	291,246	0.00%
Kommunalbanken A.S.	\$300,000	0.50%	21/10/2024	278,180	0.00%
Equinor A.S.A	£200,000	6.88%	11/3/2031	272,705	0.00%
Equinor A.S.A	\$300,000	3.13%	6/4/2030	269,743	0.00%
Equinor A.S.A	€200,000	2.88%	10/9/2025	212,657	0.00%
Kommunalbanken A.S.	\$200,000	2.13%	11/2/2025	190,343	0.00%
Equinor A.S.A	£100,000	4.25%	10/4/2041	106,773	0.00%
Equinor A.S.A	\$100,000	3.70%	1/3/2024	98,603	0.00%
Statkraft A.S.	€100,000	1.50%	26/3/2030	92,055	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Equinor A.S.A	\$50,000	4.80%	8/11/2043	46,988	0.00%
				72,102,719	0.39%
Panama 0.05% (2021: 0.06%)					
Panama Government International Bond	\$2,500,000	3.87%	23/7/2060	1,617,629	0.01%
Panama Government International Bond	\$1,228,000	3.75%	16/3/2025	1,187,670	0.01%
Panama Government International Bond	\$1,400,000	4.50%	1/4/2056	1,028,632	0.01%
Panama Government International Bond	\$1,000,000	3.30%	19/1/2033	813,165	0.01%
AES Panama Generation Holdings SRL	\$900,000	4.38%	31/5/2030	780,498	0.01%
Panama Government International Bond	\$1,000,000	2.25%	29/9/2032	741,758	0.00%
Banco Latinoamericano de Comercio Exterior SA	\$800,000	2.38%	14/9/2025	730,399	0.00%
Panama Government International Bond	\$1,000,000	4.30%	29/4/2053	727,599	0.00%
Panama Government International Bond	\$500,000	9.38%	1/4/2029	594,770	0.00%
Panama Government International Bond	\$729,000	4.50%	16/4/2050	550,910	0.00%
Panama Government International Bond	\$400,000	3.16%	23/1/2030	344,216	0.00%
Panama Government International Bond	\$300,000	6.70%	26/1/2036	314,035	0.00%
Panama Government International Bond	\$245,000	8.88%	30/9/2027	282,602	0.00%
Panama Government International Bond	\$200,000	6.40%	14/2/2035	203,473	0.00%
Empresa de Transmision Electrica SA	\$200,000	5.13%	2/5/2049	162,886	0.00%
Panama Government International Bond	\$110,000	3.88%	17/3/2028	103,906	0.00%
				10,184,148	0.05%
Peru 0.14% (2021: 0.14%)					
Peru Government Bond	PEN15,300,000	6.35%	12/8/2028	3,816,495	0.02%
Peruvian Government International Bond	\$2,900,000	2.78%	23/1/2031	2,408,030	0.01%
Peru Government Bond	PEN6,000,000	5.94%	12/2/2029	1,443,536	0.01%
Peruvian Government International Bond	\$1,800,000	3.00%	15/1/2034	1,422,793	0.01%
Peru Government Bond	PEN5,000,000	6.95%	12/8/2031	1,237,956	0.01%
Peru Government Bond	PEN4,500,000	8.20%	12/8/2026	1,235,338	0.01%
Peru Government Bond	PEN5,125,000	6.15%	12/8/2032	1,183,845	0.01%
Peru Government Bond	PEN4,900,000	6.90%	12/8/2037	1,154,986	0.01%
Peruvian Government International Bond	\$1,100,000	5.63%	18/11/2050	1,091,455	0.01%
Fondo MIVIVIENDA SA	\$1,000,000	4.63%	12/4/2027	944,316	0.01%
Kallpa Generacion SA	\$1,000,000	4.13%	16/8/2027	918,138	0.01%
Peru Government Bond	PEN4,200,000	5.40%	12/8/2034	883,802	0.01%
Peru Government Bond	PEN3,500,000	5.35%	12/8/2040	685,855	0.01%
Peru Government Bond	PEN2,500,000	5.70%	12/8/2024	646,316	0.00%
Peruvian Government International Bond	\$1,000,000	3.23%	28/7/2121	585,681	0.00%
Corp. Financiera de Desarrollo SA	\$600,000	4.75%	15/7/2025	580,348	0.00%
Peruvian Government International Bond	€730,000	1.95%	17/11/2036	536,234	0.00%
Corp. Financiera de Desarrollo SA	\$600,000	2.40%	28/9/2027	501,383	0.00%
Banco de Credito del Peru SA^	\$500,000	3.13%	1/7/2030	454,206	0.00%
Peruvian Government International Bond	€610,000	1.25%	11/3/2033	453,461	0.00%
Peruvian Government International Bond	\$363,000	8.75%	21/11/2033	443,410	0.00%
Peruvian Government International Bond	\$500,000	3.30%	11/3/2041	364,964	0.00%
Banco de Credito del Peru SA^	\$400,000	3.25%	30/9/2031	352,157	0.00%
Peru Government Bond	PEN1,500,000	6.85%	12/2/2042	347,399	0.00%
Peruvian Government International Bond	€300,000	2.75%	30/1/2026	303,421	0.00%
Peruvian Government International Bond	\$250,000	4.13%	25/8/2027	240,130	0.00%
Peruvian Government International Bond	\$350,000	3.60%	15/1/2072	228,756	0.00%
Peruvian Government International Bond	\$300,000	3.55%	10/3/2051	214,234	0.00%
Banco de Credito del Peru SA	\$200,000	2.70%	11/1/2025	189,148	0.00%
Peruvian Government International Bond	\$200,000	2.39%	23/1/2026	184,562	0.00%
Peru Government Bond	PEN800,000	6.71%	12/2/2055	182,929	0.00%
Peruvian Government International Bond	\$200,000	2.84%	20/6/2030	169,547	0.00%
Peruvian Government International Bond	\$100,000	6.55%	14/3/2037	105,750	0.00%
Lima Metro Line 2 Finance Ltd.	\$106,449	5.88%	5/7/2034	103,297	0.00%
				25,613,878	0.14%
Philippines 0.10% (2021: 0.10%)					
Philippine Government International Bond	\$1,825,000	7.75%	14/1/2031	2,179,360	0.01%
Philippine Government International Bond	\$1,400,000	3.70%	1/3/2041	1,141,179	0.01%
Philippine Government International Bond	\$950,000	9.50%	21/10/2024	1,033,354	0.01%
Philippine Government International Bond	\$970,000	5.50%	30/3/2026	994,829	0.01%
Philippine Government International Bond	\$1,000,000	4.20%	21/1/2024	991,340	0.01%
Philippine National Bank	\$1,000,000	3.28%	27/9/2024	941,129	0.01%
Philippine Government International Bond	\$800,000	6.38%	23/10/2034	886,381	0.01%
Philippine Government International Bond	€880,000	0.88%	17/5/2027	826,639	0.01%
Philippine Government International Bond	\$800,000	5.17%	13/10/2027	817,270	0.01%
Philippine Government International Bond	\$700,000	6.38%	15/1/2032	779,609	0.01%
Philippine Government International Bond	\$600,000	9.50%	2/2/2030	763,513	0.00%
Philippine Government International Bond	\$1,000,000	3.20%	6/7/2046	730,013	0.00%
Philippine Government International Bond	€850,000	1.20%	28/4/2033	698,670	0.00%
Philippine Government International Bond	\$950,000	2.95%	5/5/2045	685,242	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Philippine Government International Bond	\$550,000	5.95%	13/10/2047	588,876	0.00%
Philippine Government International Bond	\$550,000	5.61%	13/4/2033	580,581	0.00%
Philippine Government International Bond	€555,000	0.25%	28/4/2025	548,836	0.00%
Philippine Government International Bond	\$500,000	5.00%	13/1/2037	486,287	0.00%
Philippine Government International Bond	\$500,000	3.95%	20/1/2040	423,355	0.00%
Power Sector Assets & Liabilities Management Corp.	\$400,000	7.39%	2/12/2024	412,874	0.00%
Philippine Government International Bond	\$500,000	3.70%	2/2/2042	405,889	0.00%
Philippine Government International Bond	\$400,000	3.00%	1/2/2028	371,689	0.00%
Rizal Commercial Banking Corp.	\$300,000	3.00%	11/9/2024	283,417	0.00%
Philippine Government International Bond	\$200,000	1.95%	6/1/2032	163,157	0.00%
PLDT, Inc.	\$200,000	3.45%	23/6/2050	133,902	0.00%
Philippine Government International Bond	\$100,000	10.63%	16/3/2025	113,025	0.00%
				17,980,416	0.10%
Poland 0.25% (2021: 0.20%)					
Republic of Poland Government Bond	PLN50,000,000	1.75%	25/4/2032	7,487,819	0.04%
Republic of Poland Government Bond	PLN27,300,000	3.75%	25/5/2027	5,506,633	0.03%
Republic of Poland Government Bond	PLN27,750,000	2.75%	25/10/2029	4,973,704	0.03%
Republic of Poland Government Bond	PLN18,500,000	2.50%	25/7/2027	3,517,302	0.02%
Republic of Poland Government Bond	PLN14,000,000	3.25%	25/7/2025	2,931,493	0.02%
Republic of Poland Government Bond	PLN15,905,000	0.25%	25/10/2026	2,840,587	0.02%
Republic of Poland Government Bond	PLN13,000,000	2.25%	25/10/2024	2,746,022	0.01%
Republic of Poland Government Bond	PLN11,000,000	2.75%	25/4/2028	2,062,274	0.01%
Bank Gospodarstwa Krajowego	€1,500,000	4.00%	8/9/2027	1,569,360	0.01%
Bank Gospodarstwa Krajowego	€2,000,000	0.50%	8/7/2031	1,497,229	0.01%
Republic of Poland Government International Bond	€1,500,000	1.13%	7/8/2026	1,493,362	0.01%
Republic of Poland Government International Bond	€1,400,000	0.00%	10/2/2025	1,393,879	0.01%
Republic of Poland Government Bond	PLN7,600,000	1.25%	25/10/2030	1,164,343	0.01%
Republic of Poland Government International Bond	€1,080,000	2.75%	25/5/2032	1,060,877	0.01%
Republic of Poland Government Bond	PLN5,027,000	2.50%	25/7/2026	990,298	0.01%
Republic of Poland Government International Bond	€1,000,000	2.38%	18/1/2036	897,745	0.00%
Republic of Poland Government Bond	PLN3,500,000	2.50%	25/4/2024	758,864	0.00%
Republic of Poland Government Bond	PLN4,700,000	4.00%	25/4/2047	720,120	0.00%
Republic of Poland Government International Bond	\$600,000	5.50%	16/11/2027	616,364	0.00%
Republic of Poland Government International Bond	\$400,000	3.25%	6/4/2026	383,531	0.00%
Republic of Poland Government International Bond	€300,000	3.00%	15/1/2024	319,790	0.00%
Republic of Poland Government International Bond	\$300,000	5.75%	16/11/2032	319,084	0.00%
ORLEN Capital AB	€300,000	2.50%	7/6/2023	316,776	0.00%
Republic of Poland Government International Bond	€300,000	2.00%	8/3/2049	223,142	0.00%
				45,790,598	0.25%
Portugal 0.30% (2021: 0.30%)					
Portugal Obrigaçoes do Tesouro OT	€9,470,000	1.95%	15/6/2029	9,409,386	0.05%
Portugal Obrigaçoes do Tesouro OT	€7,000,000	5.65%	15/2/2024	7,703,177	0.04%
Portugal Obrigaçoes do Tesouro OT	€6,310,000	0.70%	15/10/2027	6,066,639	0.03%
Portugal Obrigaçoes do Tesouro OT	€7,791,000	0.90%	12/10/2035	5,989,156	0.03%
Portugal Obrigaçoes do Tesouro OT	€6,000,000	2.25%	18/4/2034	5,600,394	0.03%
Portugal Obrigaçoes do Tesouro OT	€3,400,000	4.10%	15/2/2045	3,762,762	0.02%
Portugal Obrigaçoes do Tesouro OT	€2,765,000	2.88%	21/7/2026	2,949,282	0.02%
Portugal Obrigaçoes do Tesouro OT	€3,500,000	1.15%	11/4/2042	2,366,189	0.01%
EDP Finance BV	\$1,650,000	3.63%	15/7/2024	1,594,536	0.01%
Banco Santander Totta SA	€1,500,000	0.88%	25/4/2024	1,549,088	0.01%
EDP Finance BV	€1,400,000	2.00%	22/4/2025	1,439,428	0.01%
Portugal Government International Bond	\$1,435,000	5.13%	15/10/2024	1,435,508	0.01%
EDP Finance BV	€1,000,000	1.63%	26/1/2026	1,000,214	0.01%
EDP Finance BV	€800,000	8.63%	4/1/2024	997,956	0.01%
EDP Finance BV	\$1,000,000	1.71%	24/1/2028	828,457	0.01%
Portugal Obrigaçoes do Tesouro OT	€613,000	4.13%	14/4/2027	684,765	0.00%
Banco Santander Totta SA	€500,000	1.25%	26/9/2027	484,223	0.00%
EDP Finance BV	€400,000	3.88%	11/3/2030	419,975	0.00%
EDP-Energias de Portugal SA	€400,000	1.63%	15/4/2027	389,985	0.00%
EDP Finance BV	€300,000	0.38%	16/9/2026	282,449	0.00%
Brisa-Concessao Rodoviaria SA	€200,000	2.38%	10/5/2027	202,977	0.00%
Brisa-Concessao Rodoviaria SA	€100,000	1.88%	30/4/2025	102,096	0.00%
				55,258,642	0.30%
Qatar 0.13% (2021: 0.15%)					
Qatar Government International Bond	\$3,500,000	4.82%	14/3/2049	3,401,097	0.02%
Qatar Government International Bond	\$2,650,000	4.00%	14/3/2029	2,605,998	0.01%
Qatar Government International Bond	\$1,700,000	5.10%	23/4/2048	1,707,262	0.01%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	\$1,359,881	5.84%	30/9/2027	1,366,601	0.01%
Qatar Government International Bond	\$1,300,000	4.50%	23/4/2028	1,307,907	0.01%
Qatar Government International Bond	\$1,150,000	5.75%	20/1/2042	1,254,222	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Qatar Government International Bond	\$1,225,000	3.75%	16/4/2030	1,185,106	0.01%
QatarEnergy Trading LLC	\$1,600,000	3.30%	12/7/2051	1,178,412	0.01%
QatarEnergy Trading LLC	\$1,400,000	2.25%	12/7/2031	1,160,664	0.01%
Qatar Government International Bond	\$1,200,000	4.40%	16/4/2050	1,096,905	0.01%
QatarEnergy Trading LLC	\$1,400,000	3.13%	12/7/2041	1,074,679	0.01%
Qatar Government International Bond	\$1,075,000	3.25%	2/6/2026	1,034,111	0.01%
QIIB Senior Sukuk Ltd.	\$1,000,000	4.26%	5/3/2024	985,653	0.00%
QIB Sukuk Ltd.	\$1,000,000	3.98%	26/3/2024	982,511	0.00%
Nakilat, Inc.	\$644,058	6.07%	31/12/2033	664,028	0.00%
Qatar Government International Bond	\$600,000	3.38%	14/3/2024	587,985	0.00%
QatarEnergy Trading LLC	\$600,000	1.38%	12/9/2026	532,631	0.00%
Ooredoo International Finance Ltd.	\$500,000	3.75%	22/6/2026	483,653	0.00%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	\$411,500	6.33%	30/9/2027	416,414	0.00%
Ooredoo International Finance Ltd.	\$400,000	2.63%	8/4/2031	344,056	0.00%
Qatar Government International Bond	\$200,000	9.75%	15/6/2030	267,553	0.00%
Qatar Government International Bond	\$250,000	4.63%	2/6/2046	236,106	0.00%
Ooredoo International Finance Ltd.	\$200,000	3.88%	31/1/2028	193,304	0.00%
ABQ Finance Ltd.	\$200,000	1.88%	8/9/2025	182,016	0.00%
				24,248,874	0.13%
Romania 0.11% (2021: 0.07%)					
Romania Government Bond	RON25,000,000	4.75%	11/10/2034	3,935,921	0.02%
Romania Government Bond	RON5,520,000	5.80%	26/7/2027	1,104,412	0.01%
Romanian Government International Bond	€1,550,000	2.00%	14/4/2033	1,059,651	0.01%
Romanian Government International Bond	€1,000,000	2.00%	8/12/2026	956,524	0.01%
Romanian Government International Bond	€900,000	2.13%	7/3/2028	801,792	0.01%
Romanian Government International Bond	€1,070,000	1.75%	13/7/2030	794,638	0.01%
Romanian Government International Bond	\$1,000,000	5.13%	15/6/2048	794,626	0.01%
Romanian Government International Bond	€1,000,000	3.88%	29/10/2035	784,862	0.01%
Romanian Government International Bond	€1,000,000	4.13%	11/3/2039	760,949	0.01%
Romanian Government International Bond	€900,000	3.75%	7/2/2034	715,974	0.01%
Romanian Government International Bond	€750,000	2.88%	26/5/2028	691,787	0.00%
Romanian Government International Bond	€585,000	2.75%	29/10/2025	601,065	0.00%
Romanian Government International Bond	€1,000,000	2.75%	14/4/2041	597,954	0.00%
Romanian Government International Bond	€500,000	2.38%	19/4/2027	476,353	0.00%
NE Property BV	€500,000	1.88%	9/10/2026	447,525	0.00%
Romanian Government International Bond	€500,000	2.88%	11/3/2029	440,480	0.00%
Romanian Government International Bond	\$450,000	5.25%	25/11/2027	432,576	0.00%
Romanian Government International Bond	€720,000	2.88%	13/4/2042	429,486	0.00%
Romanian Government International Bond	€500,000	2.50%	8/2/2030	411,775	0.00%
Romanian Government International Bond	€470,000	3.62%	26/5/2030	409,575	0.00%
Romanian Government International Bond	\$500,000	3.63%	27/3/2032	398,457	0.00%
Romanian Government International Bond	\$500,000	3.00%	14/2/2031	393,440	0.00%
Romanian Government International Bond	\$396,000	6.13%	22/1/2044	363,586	0.00%
Romanian Government International Bond	€470,000	4.63%	3/4/2049	362,770	0.00%
Romanian Government International Bond	€445,000	2.12%	16/7/2031	327,996	0.00%
Romanian Government International Bond	\$350,000	6.00%	25/5/2034	327,084	0.00%
Romanian Government International Bond	€440,000	2.00%	28/1/2032	313,402	0.00%
Romanian Government International Bond	€400,000	3.38%	28/1/2050	245,394	0.00%
Romanian Government International Bond	\$200,000	4.00%	14/2/2051	132,755	0.00%
				19,512,809	0.11%
Russia 0.00% (2021: 0.40%)					
Vnesheconombank Via VEB Finance plc	\$500,000	6.80%	22/11/2025	26,826	0.00%
				26,826	0.00%
Saudi Arabia 0.27% (2021: 0.26%)					
Saudi Government International Bond	\$5,200,000	5.50%	25/10/2032	5,482,221	0.03%
Saudi Government International Bond	€4,280,000	0.00%	3/3/2024	4,379,004	0.02%
Saudi Government International Bond	\$3,650,000	3.63%	4/3/2028	3,483,442	0.02%
Saudi Government International Bond	\$3,250,000	4.38%	16/4/2029	3,209,197	0.02%
Saudi Arabian Oil Co.	\$3,000,000	3.50%	16/4/2029	2,754,213	0.02%
Saudi Government International Bond	\$2,550,000	4.63%	4/10/2047	2,277,718	0.01%
Saudi Government International Bond	\$2,100,000	5.25%	16/1/2050	2,057,902	0.01%
Saudi Government International Bond	\$1,800,000	4.50%	26/10/2046	1,593,859	0.01%
SA Global Sukuk Ltd.	\$1,800,000	2.69%	17/6/2031	1,538,391	0.01%
Saudi Government International Bond	\$1,600,000	5.00%	17/4/2049	1,505,285	0.01%
KSA Sukuk Ltd.	\$1,500,000	4.30%	19/1/2029	1,478,359	0.01%
Saudi Government International Bond	\$1,450,000	4.50%	17/4/2030	1,437,348	0.01%
Saudi Government International Bond	\$1,450,000	2.90%	22/10/2025	1,387,702	0.01%
Saudi Government International Bond	€1,500,000	0.63%	3/3/2030	1,312,187	0.01%
Saudi Government International Bond	\$1,400,000	4.50%	22/4/2060	1,241,482	0.01%
Saudi Arabian Oil Co.	\$1,250,000	4.25%	16/4/2039	1,113,812	0.01%
Saudi Arabian Oil Co.	\$1,250,000	4.38%	16/4/2049	1,073,022	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Saudi Government International Bond	\$1,250,000	2.25%	2/2/2033	1,013,650	0.01%
Saudi Electricity Global Sukuk Co. 4	\$1,000,000	4.72%	27/9/2028	1,009,435	0.01%
Saudi Electricity Global Sukuk Co. 3	\$1,020,000	4.00%	8/4/2024	1,005,201	0.01%
Saudi Government International Bond	\$800,000	4.00%	17/4/2025	789,186	0.01%
Saudi Arabian Oil Co.	\$1,000,000	3.50%	24/11/2070	677,124	0.00%
EIG Pearl Holdings Sarl	\$800,000	3.55%	31/8/2036	671,968	0.00%
Saudi Arabian Oil Co.	\$900,000	3.25%	24/11/2050	630,399	0.00%
Saudi Electricity Global Sukuk Co. 4	\$600,000	4.22%	27/1/2024	593,696	0.00%
Riyad Sukuk Ltd.^	\$625,000	3.17%	25/2/2030	590,604	0.00%
SA Global Sukuk Ltd.	\$600,000	0.95%	17/6/2024	564,086	0.00%
Saudi Government International Bond	\$500,000	3.25%	22/10/2030	456,384	0.00%
Saudi Electricity Global Sukuk Co. 2	\$425,000	5.06%	8/4/2043	414,636	0.00%
Saudi Government International Bond	€520,000	2.00%	9/7/2039	411,525	0.00%
Motiva Enterprises LLC	\$400,000	6.85%	15/1/2040	401,013	0.00%
Saudi Electricity Global Sukuk Co. 3	\$380,000	5.50%	8/4/2044	393,474	0.00%
EIG Pearl Holdings Sarl	\$500,000	4.39%	30/11/2046	383,774	0.00%
SNB Funding Ltd.	\$400,000	2.75%	2/10/2024	382,076	0.00%
Saudi Government International Bond	\$375,000	2.75%	3/2/2032	326,991	0.00%
KSA Sukuk Ltd.	\$300,000	3.63%	20/4/2027	290,042	0.00%
Saudi Telecom Co.	\$300,000	3.89%	13/5/2029	285,098	0.00%
Arab National Bank^	\$300,000	3.33%	28/10/2030	282,146	0.00%
Saudi Government International Bond	\$350,000	3.45%	2/2/2061	250,417	0.00%
Saudi Government International Bond	\$300,000	3.75%	21/1/2055	236,113	0.00%
SA Global Sukuk Ltd.	\$250,000	1.60%	17/6/2026	223,458	0.00%
SABIC Capital II BV	\$200,000	4.50%	10/10/2028	196,962	0.00%
Saudi Arabian Oil Co.	\$200,000	2.88%	16/4/2024	194,106	0.00%
SABIC Capital I BV	\$200,000	3.00%	14/9/2050	147,798	0.00%
				50,146,506	0.27%
Singapore 0.34% (2021: 0.29%)					
Singapore Government Bond	SGD7,500,000	0.50%	1/11/2025	5,228,078	0.03%
Singapore Government Bond	SGD6,400,000	2.63%	1/5/2028	4,686,500	0.03%
Singapore Government Bond	SGD6,200,000	2.13%	1/6/2026	4,516,342	0.03%
Singapore Government Bond	SGD6,000,000	2.00%	1/2/2024	4,415,228	0.02%
Singapore Government Bond	SGD4,300,000	2.88%	1/9/2030	3,154,759	0.02%
Singapore Government Bond	SGD3,840,000	2.75%	1/3/2046	2,961,508	0.02%
Singapore Government Bond	SGD4,170,000	2.25%	1/8/2036	2,827,111	0.02%
Singapore Government Bond	SGD3,350,000	2.75%	1/4/2042	2,556,731	0.01%
Singapore Government Bond	SGD3,200,000	3.50%	1/3/2027	2,446,642	0.01%
Singapore Government Bond	SGD3,200,000	2.88%	1/7/2029	2,361,855	0.01%
Singapore Government Bond	SGD3,000,000	3.38%	1/9/2033	2,291,991	0.01%
Housing & Development Board	SGD3,000,000	3.10%	24/7/2024	2,211,669	0.01%
Singapore Government Bond	SGD2,700,000	3.00%	1/9/2024	2,009,549	0.01%
Oversea-Chinese Banking Corp., Ltd.	€2,000,000	0.63%	18/4/2025	2,003,166	0.01%
Temasek Financial I Ltd.	\$2,750,000	2.25%	6/4/2051	1,720,442	0.01%
Singapore Government Bond	SGD2,500,000	1.63%	1/7/2031	1,660,192	0.01%
Singapore Government Bond	SGD2,500,000	1.88%	1/3/2050	1,615,229	0.01%
Housing & Development Board	SGD2,000,000	2.55%	4/7/2031	1,340,580	0.01%
Housing & Development Board	SGD1,750,000	2.04%	16/9/2026	1,225,291	0.01%
Housing & Development Board	SGD1,750,000	1.87%	21/7/2033	1,067,445	0.01%
DBS Group Holdings Ltd.	\$1,200,000	1.19%	15/3/2027	1,033,568	0.01%
Singapore Government Bond	SGD1,450,000	2.38%	1/7/2039	1,001,212	0.01%
United Overseas Bank Ltd.^	\$1,000,000	3.86%	7/10/2032	919,408	0.01%
Temasek Financial I Ltd.	€1,000,000	0.50%	20/11/2031	798,008	0.01%
United Overseas Bank Ltd.	\$825,000	3.06%	7/4/2025	790,843	0.00%
Singapore Government Bond	SGD966,000	3.00%	1/8/2072	779,123	0.00%
Singapore Government Bond	SGD1,000,000	1.25%	1/11/2026	704,442	0.00%
Housing & Development Board	SGD1,000,000	2.60%	30/10/2029	690,444	0.00%
Temasek Financial I Ltd.	\$750,000	1.00%	6/10/2030	580,195	0.00%
GLP Pte Ltd.	\$700,000	3.88%	4/6/2025	571,941	0.00%
DBS Group Holdings Ltd.^	SGD750,000	3.98%	Perpetual	545,964	0.00%
Temasek Financial I Ltd.	\$340,000	3.63%	1/8/2028	325,020	0.00%
Housing & Development Board	SGD500,000	2.32%	18/9/2034	314,639	0.00%
DBS Bank Ltd.	\$300,000	2.38%	17/3/2027	272,963	0.00%
Oversea-Chinese Banking Corp., Ltd.^	\$300,000	1.83%	10/9/2030	269,982	0.00%
United Overseas Bank Ltd.^	\$225,000	1.75%	16/3/2031	198,818	0.00%
United Overseas Bank Ltd.^	\$200,000	3.75%	15/4/2029	194,785	0.00%
SP PowerAssets Ltd.	\$200,000	3.25%	24/11/2025	191,492	0.00%
United Overseas Bank Ltd.	\$200,000	1.25%	14/4/2026	179,370	0.00%
United Overseas Bank Ltd.^	\$200,000	2.00%	14/10/2031	174,400	0.00%
BOC Aviation Ltd.	\$200,000	3.00%	11/9/2029	173,148	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Temasek Financial I Ltd.	\$125,000	5.38%	23/11/2039	133,092	0.00%
				63,143,165	0.34%
Slovakia 0.10% (2021: 0.14%)					
Slovakia Government Bond	€3,885,000	0.25%	14/5/2025	3,859,917	0.02%
Slovakia Government Bond	€4,456,000	1.00%	14/5/2032	3,783,502	0.02%
Slovakia Government Bond	€3,536,000	1.00%	12/6/2028	3,316,456	0.02%
Vseobecna Uverova Banka A.S.	€2,900,000	0.01%	24/3/2026	2,760,101	0.02%
Slovakia Government Bond	€3,420,000	0.38%	21/4/2036	2,313,038	0.01%
Slovakia Government Bond	€1,422,000	2.25%	12/6/2068	1,075,548	0.01%
Slovakia Government Bond	€1,040,000	1.88%	9/3/2037	862,015	0.00%
SPP-Distribucia A.S.	€1,000,000	1.00%	9/6/2031	698,083	0.00%
Slovakia Government Bond	€800,000	2.00%	17/10/2047	603,998	0.00%
Granvia A.S.	€75,695	4.78%	30/9/2039	82,676	0.00%
				19,355,334	0.10%
Slovenia 0.06% (2021: 0.07%)					
Slovenia Government Bond	€3,890,000	1.19%	14/3/2029	3,632,375	0.02%
Slovenia Government Bond	€2,700,000	1.75%	3/11/2040	2,000,730	0.01%
Slovenia Government Bond	€2,110,000	0.00%	12/2/2031	1,660,609	0.01%
Slovenia Government Bond	€1,830,000	0.28%	14/1/2030	1,534,825	0.01%
Slovenia Government Bond	€500,000	1.25%	22/3/2027	494,985	0.01%
Slovenia Government Bond	€950,000	0.49%	20/10/2050	434,225	0.00%
Slovenia Government Bond	€700,000	0.69%	3/3/2081	241,578	0.00%
Slovenia Government Bond	€150,000	4.63%	9/9/2024	166,397	0.00%
Slovenia Government Bond	€200,000	1.50%	25/3/2035	162,270	0.00%
Slovenia Government Bond	€50,000	5.13%	30/3/2026	57,281	0.00%
				10,385,275	0.06%
South Africa 0.02% (2021: 0.02%)					
Anglo American Capital plc	\$725,000	2.63%	10/9/2030	590,283	0.01%
Anglo American Capital plc	\$600,000	4.75%	10/4/2027	578,881	0.01%
Anglo American Capital plc	\$600,000	2.88%	17/3/2031	491,383	0.00%
Anglo American Capital plc	\$500,000	3.63%	11/9/2024	483,626	0.00%
Anglo American Capital plc	\$300,000	4.75%	16/3/2052	249,488	0.00%
Anglo American Capital plc	€220,000	1.63%	18/9/2025	221,501	0.00%
Anglo American Capital plc	\$200,000	3.95%	10/9/2050	147,538	0.00%
				2,762,700	0.02%
South Korea 1.51% (2021: 1.58%)					
Korea Treasury Bond	KRW25,000,000,000	1.38%	10/9/2024	19,094,634	0.10%
Korea Treasury Bond	KRW20,171,990,000	2.00%	10/6/2031	13,897,288	0.08%
Korea Treasury Bond	KRW18,000,000,000	1.25%	10/3/2026	13,208,040	0.07%
Korea Treasury Bond	KRW19,808,480,000	1.88%	10/3/2051	10,811,050	0.06%
Korea Treasury Bond	KRW19,290,000,000	1.50%	10/3/2050	9,632,782	0.05%
Korea Treasury Bond	KRW11,400,000,000	3.38%	10/6/2032	8,739,878	0.05%
Korea Treasury Bond	KRW12,000,000,000	1.50%	10/12/2030	8,006,799	0.04%
Korea Treasury Bond	KRW10,600,000,000	1.13%	10/9/2025	7,849,295	0.04%
Korea Treasury Bond	KRW10,000,000,000	1.88%	10/3/2024	7,788,763	0.04%
Korea Treasury Bond	KRW10,000,000,000	1.50%	10/3/2025	7,589,132	0.04%
Korea Treasury Bond	KRW9,500,000,000	1.50%	10/12/2026	6,891,173	0.04%
Korea Treasury Bond	KRW11,580,000,000	2.00%	10/3/2049	6,636,803	0.04%
Korea Treasury Bond	KRW8,440,000,000	1.75%	10/9/2026	6,239,135	0.03%
Korea Treasury Bond	KRW8,225,000,000	2.38%	10/12/2027	6,094,963	0.03%
Korea Treasury Bond	KRW8,605,000,000	2.63%	10/3/2048	5,683,569	0.03%
Korea Treasury Bond	KRW7,850,000,000	1.88%	10/6/2029	5,545,632	0.03%
Korea Treasury Bond	KRW7,250,000,000	1.38%	10/6/2030	4,837,384	0.03%
Korea Treasury Bond	KRW7,200,000,000	2.25%	10/9/2037	4,782,794	0.03%
Korea Treasury Bond	KRW6,400,330,000	2.63%	10/6/2028	4,779,211	0.03%
Korea Treasury Bond	KRW6,000,000,000	2.38%	10/3/2027	4,516,779	0.03%
Korea Treasury Bond	KRW6,950,000,000	2.50%	10/3/2052	4,362,815	0.02%
Korea Treasury Bond	KRW6,100,000,000	3.00%	10/12/2042	4,347,359	0.02%
Korea Treasury Bond	KRW6,300,000,000	1.38%	10/12/2029	4,259,831	0.02%
Korea Treasury Bond	KRW7,000,000,000	1.50%	10/9/2036	4,237,605	0.02%
Korea Treasury Bond	KRW5,500,000,000	2.25%	10/6/2025	4,210,469	0.02%
Korea Treasury Bond	KRW7,000,000,000	2.13%	10/3/2047	4,197,882	0.02%
Korea Treasury Bond	KRW6,000,000,000	2.75%	10/12/2044	4,070,972	0.02%
Kookmin Bank	€4,100,000	0.05%	15/7/2025	4,008,107	0.02%
Korea Treasury Bond	KRW5,700,000,000	2.38%	10/9/2038	3,822,144	0.02%
Korea Treasury Bond	KRW5,000,000,000	1.13%	10/6/2024	3,811,578	0.02%
Korea Treasury Bond	KRW5,000,000,000	2.25%	10/12/2025	3,792,940	0.02%
Korea Treasury Bond	KRW5,300,000,000	2.63%	10/9/2035	3,735,782	0.02%
Korea Treasury Bond	KRW4,300,000,000	3.00%	10/9/2024	3,388,284	0.02%
Korea Treasury Bond	KRW4,500,000,000	2.13%	10/6/2027	3,321,277	0.02%
Korea Treasury Bond	KRW5,400,000,000	2.00%	10/3/2046	3,181,807	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea Treasury Bond	KRW3,900,000,000	2.38%	10/12/2028	2,860,545	0.02%
Korea Treasury Bond	KRW3,000,000,000	5.50%	10/12/2029	2,614,651	0.02%
Korea Treasury Bond	KRW4,500,000,000	1.50%	10/9/2040	2,574,181	0.02%
Korea Treasury Bond	KRW2,850,000,000	3.75%	10/12/2033	2,249,167	0.01%
Korea Treasury Bond	KRW3,600,000,000	1.88%	10/9/2041	2,166,280	0.01%
Korea Housing Finance Corp.	€2,000,000	0.01%	5/2/2025	1,976,996	0.01%
Korea Housing Finance Corp.	€2,000,000	0.01%	7/7/2025	1,946,933	0.01%
Korea International Bond	€1,960,000	0.00%	16/9/2025	1,904,428	0.01%
Korea Gas Corp.	\$1,700,000	2.25%	18/7/2026	1,542,982	0.01%
Export-Import Bank of Korea	€1,500,000	0.38%	26/3/2024	1,541,220	0.01%
Korea Treasury Bond	KRW2,000,000,000	1.88%	10/6/2026	1,485,416	0.01%
Korea Treasury Bond	KRW1,800,000,000	4.00%	10/12/2031	1,448,993	0.01%
Korea Treasury Bond	KRW2,578,000,000	2.00%	10/9/2068	1,295,188	0.01%
Korea Treasury Bond	KRW2,300,000,000	1.13%	10/9/2039	1,244,665	0.01%
Korea Treasury Bond	KRW1,600,000,000	3.13%	10/9/2052	1,150,527	0.01%
Korea Treasury Bond	KRW1,200,000,000	5.50%	10/3/2028	1,038,893	0.01%
Korea International Bond	\$1,100,000	2.75%	19/1/2027	1,033,737	0.01%
POSCO	\$1,000,000	2.75%	15/7/2024	956,570	0.01%
Shinhan Bank Co., Ltd.	\$1,000,000	4.50%	26/3/2028	922,346	0.01%
Kookmin Bank	\$1,000,000	1.75%	4/5/2025	920,535	0.01%
Export-Import Bank of Korea	\$1,200,000	1.25%	21/9/2030	920,513	0.01%
KT Corp.	\$1,000,000	2.50%	18/7/2026	910,620	0.01%
Korea Treasury Bond	KRW2,100,000,000	1.63%	10/9/2070	902,993	0.01%
Korea Treasury Bond	KRW1,000,000,000	4.75%	10/12/2030	845,919	0.01%
Korea Development Bank	\$1,000,000	1.63%	19/1/2031	785,868	0.01%
Korea National Oil Corp.	\$850,000	1.25%	7/4/2026	750,872	0.01%
Export-Import Bank of Korea	\$750,000	4.00%	14/1/2024	742,696	0.01%
Korea International Bond	\$750,000	4.13%	10/6/2044	690,115	0.01%
Export-Import Bank of Korea	\$700,000	2.88%	21/1/2025	670,987	0.01%
Korea Development Bank	€630,000	0.00%	10/7/2024	638,455	0.00%
Korea Development Bank	\$700,000	1.38%	25/4/2027	605,268	0.00%
Hyundai Capital America	\$600,000	0.80%	8/1/2024	571,307	0.00%
Korea National Oil Corp.	\$700,000	2.38%	7/4/2031	569,527	0.00%
Hyundai Capital America	\$600,000	1.30%	8/1/2026	525,338	0.00%
Hyundai Capital America	\$550,000	0.88%	14/6/2024	513,376	0.00%
Hyundai Capital America	\$500,000	6.38%	8/4/2030	507,093	0.00%
Korea Development Bank	\$500,000	3.25%	19/2/2024	490,759	0.00%
Korea International Bond	\$550,000	3.88%	20/9/2048	479,494	0.00%
Hyundai Capital America	\$550,000	1.50%	15/6/2026	478,221	0.00%
Export-Import Bank of Korea	\$500,000	3.25%	10/11/2025	475,459	0.00%
SK Hynix, Inc.	\$500,000	3.00%	17/9/2024	473,307	0.00%
Export-Import Bank of Korea	\$500,000	1.88%	12/2/2025	468,485	0.00%
Export-Import Bank of Korea	\$500,000	2.63%	26/5/2026	466,336	0.00%
Korea Development Bank	\$500,000	0.75%	25/1/2025	458,457	0.00%
Korea Housing Finance Corp.	€420,000	0.75%	30/10/2023	439,039	0.00%
Shinhan Financial Group Co., Ltd. [^]	\$500,000	2.88%	Perpetual	428,029	0.00%
Hyundai Capital America	\$500,000	1.80%	10/1/2028	409,616	0.00%
Hyundai Capital America	\$500,000	2.00%	15/6/2028	408,360	0.00%
Korea Development Bank	\$500,000	2.00%	25/10/2031	397,899	0.00%
Kookmin Bank	\$500,000	2.50%	4/11/2030	395,675	0.00%
SK Hynix, Inc.	\$500,000	2.38%	19/1/2031	367,173	0.00%
Korea International Bond	\$400,000	2.50%	19/6/2029	360,106	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$400,000	1.75%	15/4/2026	353,992	0.00%
Export-Import Bank of Korea	\$400,000	1.75%	19/10/2028	333,828	0.00%
Korea Development Bank	\$300,000	3.75%	22/1/2024	296,304	0.00%
Woori Bank	\$300,000	4.75%	30/4/2024	295,082	0.00%
Korea National Oil Corp.	\$300,000	3.38%	27/3/2027	279,262	0.00%
Korea East-West Power Co., Ltd.	\$275,000	3.88%	19/7/2023	273,124	0.00%
Industrial Bank of Korea	\$300,000	1.04%	22/6/2025	271,139	0.00%
SK Telecom Co., Ltd.	\$250,000	3.75%	16/4/2023	248,871	0.00%
Export-Import Bank of Korea	\$350,000	2.50%	29/6/2041	243,491	0.00%
Korea Gas Corp.	\$200,000	6.25%	20/1/2042	224,136	0.00%
Hyundai Capital America	\$230,000	3.00%	10/2/2027	206,288	0.00%
Korea International Bond	\$200,000	5.63%	3/11/2025	203,385	0.00%
Export-Import Bank of Korea	\$200,000	4.00%	15/9/2024	196,642	0.00%
Export-Import Bank of Korea	\$200,000	4.25%	15/9/2027	195,145	0.00%
Hana Bank	\$200,000	4.38%	30/9/2024	194,954	0.00%
Export-Import Bank of Korea	\$200,000	4.50%	15/9/2032	194,789	0.00%
Hana Bank	\$200,000	4.25%	14/10/2024	194,372	0.00%
Korea Gas Corp.	\$200,000	3.50%	21/7/2025	191,372	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea Development Bank	\$200,000	2.13%	1/10/2024	190,417	0.00%
Woori Bank	\$200,000	5.13%	6/8/2028	188,949	0.00%
POSCO	\$200,000	2.50%	17/1/2025	186,836	0.00%
Shinhan Financial Group Co., Ltd.^	\$200,000	3.34%	5/2/2030	186,276	0.00%
Hana Bank	\$200,000	3.25%	30/3/2027	184,180	0.00%
Korea East-West Power Co., Ltd.	\$200,000	1.75%	6/5/2025	183,941	0.00%
Korea Gas Corp.	\$200,000	3.13%	20/7/2027	183,149	0.00%
Shinhan Bank Co., Ltd.	\$200,000	3.75%	20/9/2027	181,129	0.00%
Kookmin Bank	\$200,000	2.38%	15/2/2027	179,342	0.00%
Export-Import Bank of Korea	\$200,000	1.63%	18/1/2027	176,308	0.00%
Korea Gas Corp.	\$200,000	2.88%	16/7/2029	175,128	0.00%
Korea International Bond	\$200,000	1.75%	15/10/2031	163,775	0.00%
Export-Import Bank of Korea	\$200,000	2.13%	18/1/2032	160,198	0.00%
Hyundai Capital America	\$170,000	2.65%	10/2/2025	159,767	0.00%
SK Telecom Co., Ltd.	\$150,000	6.63%	20/7/2027	157,951	0.00%
Export-Import Bank of Korea	\$200,000	1.38%	9/2/2031	152,721	0.00%
Hyundai Capital America	\$150,000	4.13%	8/6/2023	149,042	0.00%
Hyundai Capital America	\$160,000	3.50%	2/11/2026	146,872	0.00%
Hyundai Capital America	\$100,000	2.75%	27/9/2026	89,373	0.00%
				279,987,101	1.51%
Spain 2.60% (2021: 2.76%)					
Spain Government Bond	€71,367,000	0.00%	31/5/2024	73,152,540	0.39%
Spain Government Bond	€62,264,000	0.00%	31/1/2026	60,543,324	0.33%
Spain Government Bond	€34,306,000	2.55%	31/10/2032	33,400,995	0.18%
Spain Government Bond	€34,496,000	0.00%	31/1/2028	31,375,461	0.17%
Spain Government Bond	€27,245,000	0.85%	30/7/2037	19,261,895	0.10%
Spain Government Bond	€22,664,000	0.70%	30/4/2032	18,784,945	0.10%
Spain Government Bond	€17,597,000	0.80%	30/7/2029	16,020,959	0.09%
Spain Government Bond	€15,400,000	1.40%	30/4/2028	15,004,616	0.08%
Spain Government Bond	€15,485,000	0.80%	30/7/2027	14,896,100	0.08%
Spain Government Bond	€19,572,000	1.20%	31/10/2040	13,630,506	0.07%
Spain Government Bond	€9,363,000	1.50%	30/4/2027	9,362,861	0.05%
Spain Government Bond	€9,565,000	2.90%	31/10/2046	8,725,112	0.05%
Spain Government Bond	€8,561,000	0.00%	31/1/2027	8,054,410	0.04%
Spain Government Bond	€6,346,000	5.15%	31/10/2044	8,012,546	0.04%
Spain Government Bond	€8,100,000	1.45%	30/4/2029	7,768,261	0.04%
Spain Government Bond	€8,700,000	0.10%	30/4/2031	7,070,495	0.04%
Spain Government Bond	€10,292,000	1.90%	31/10/2052	6,988,330	0.04%
Spain Government Bond	€8,107,000	0.50%	31/10/2031	6,705,423	0.04%
Spain Government Bond	€4,400,000	4.70%	30/7/2041	5,206,475	0.03%
Spain Government Bond	€4,770,000	0.00%	31/5/2025	4,736,820	0.03%
Spain Government Bond	€4,571,000	1.95%	30/4/2026	4,714,065	0.03%
Spain Government Bond	€4,008,000	5.15%	31/10/2028	4,701,246	0.03%
Spain Government Bond	€4,304,000	3.45%	30/7/2066	4,058,145	0.02%
Banco Santander SA	¥400,000,000	0.46%	5/12/2024	3,002,947	0.02%
Spain Government Bond	€3,020,000	1.40%	30/7/2028	2,929,321	0.02%
Spain Government Bond	€5,268,000	1.00%	31/10/2050	2,908,560	0.02%
Telefonica Emisiones SA	€2,800,000	1.20%	21/8/2027	2,663,058	0.01%
Spain Government Bond	€2,444,000	3.45%	30/7/2043	2,402,163	0.01%
Programa Cedulas TDA Fondo de Titulizacion de Activos	€2,100,000	4.25%	10/4/2031	2,351,938	0.01%
Telefonica Emisiones SA	€2,200,000	1.07%	5/2/2024	2,296,739	0.01%
Banco Bilbao Vizcaya Argentaria SA	€2,200,000	3.38%	20/9/2027	2,278,531	0.01%
Spain Government Bond	€4,483,000	1.45%	31/10/2071	2,188,333	0.01%
Santander Consumer Finance SA	€2,200,000	0.50%	14/1/2027	2,046,118	0.01%
Santander Consumer Finance SA	€2,000,000	0.38%	17/1/2025	1,997,480	0.01%
Autonomous Community of Andalusia Spain	€2,400,000	0.50%	30/4/2031	1,974,657	0.01%
Bankinter SA	€2,000,000	1.25%	7/2/2028	1,909,832	0.01%
Instituto de Credito Oficial	€2,000,000	0.00%	30/4/2027	1,856,338	0.01%
Telefonica Emisiones SA	\$1,900,000	4.10%	8/3/2027	1,800,845	0.01%
Spain Government Bond	€1,539,000	4.20%	31/1/2037	1,712,151	0.01%
CaixaBank SA	€1,600,000	0.63%	1/10/2024	1,617,195	0.01%
Unicaja Banco SA^	€1,500,000	4.50%	30/6/2025	1,591,135	0.01%
Banco de Sabadell SA	€1,600,000	0.13%	10/2/2028	1,438,184	0.01%
Banco Bilbao Vizcaya Argentaria SA	€1,500,000	0.50%	14/1/2027	1,396,404	0.01%
Banco Santander SA	€1,500,000	0.50%	4/2/2027	1,383,706	0.01%
Autonomous Community of Madrid Spain	€1,650,000	0.42%	30/4/2031	1,352,162	0.01%
CaixaBank SA	€1,300,000	1.13%	17/5/2024	1,344,054	0.01%
Abertis Infraestructuras SA	€1,500,000	1.13%	26/3/2028	1,333,523	0.01%
Banco Santander SA	CHF1,400,000	0.31%	9/6/2028	1,327,302	0.01%
Autonomous Community of Madrid Spain	€1,500,000	0.42%	30/4/2030	1,278,022	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Autonomous Community of Madrid Spain	€1,300,000	1.77%	30/4/2028	1,273,246	0.01%
Telefonica Emisiones SA	€1,300,000	2.59%	25/5/2031	1,251,126	0.01%
Banco Santander SA	€1,400,000	0.88%	9/5/2031	1,206,005	0.01%
Basque Government	€1,500,000	0.45%	30/4/2032	1,198,994	0.01%
Telefonica Emisiones SA	€1,000,000	5.45%	8/10/2029	1,191,306	0.01%
Spain Government Bond	€1,367,000	1.85%	30/7/2035	1,181,173	0.01%
Banco de Sabadell SA^	€1,100,000	5.13%	10/11/2028	1,175,792	0.01%
Telefonica Emisiones SA	€1,100,000	1.46%	13/4/2026	1,094,089	0.01%
Banco Santander SA	€1,200,000	0.25%	10/7/2029	1,038,049	0.01%
Deutsche Bank SA Espanola	€1,000,000	0.50%	11/3/2024	1,031,297	0.01%
Adif-Alta Velocidad	€1,000,000	0.95%	30/4/2027	962,114	0.01%
Instituto de Credito Oficial	€1,000,000	0.00%	30/4/2026	961,827	0.01%
Spain Government Bond	€1,043,000	1.25%	31/10/2030	951,894	0.01%
CaixaBank SA	€1,000,000	1.00%	17/1/2028	945,420	0.01%
Banco de Sabadell SA	€900,000	1.63%	7/3/2024	934,299	0.01%
Spain Government Bond	€1,425,000	1.00%	30/7/2042	924,301	0.01%
Autonomous Community of Madrid Spain	€900,000	2.15%	30/4/2027	915,004	0.01%
Autonomous Community of Madrid Spain	€1,000,000	1.72%	30/4/2032	893,763	0.01%
Banco Santander SA	\$1,000,000	1.85%	25/3/2026	887,905	0.01%
Basque Government	€1,000,000	0.85%	30/4/2030	885,749	0.01%
Fondo De Titulacion Del Deficit Del Sistema Electrico FTA	€900,000	0.01%	17/9/2025	884,244	0.01%
Iberdrola Finanzas SA	€1,000,000	1.38%	11/3/2032	879,262	0.01%
Telefonica Emisiones SA	€1,000,000	1.81%	21/5/2032	872,302	0.01%
Merlin Properties Socimi SA	€900,000	2.38%	13/7/2027	859,249	0.01%
Banco Santander SA	\$1,000,000	2.96%	25/3/2031	802,045	0.00%
Autonomous Community of Madrid Spain	€769,000	1.00%	30/9/2024	790,833	0.00%
Banco Santander SA	€900,000	0.20%	11/2/2028	790,830	0.00%
Telefonica Emisiones SA	\$925,000	5.21%	8/3/2047	746,755	0.00%
Iberdrola International BV^	€900,000	1.83%	Perpetual	731,975	0.00%
Banco Santander SA	€900,000	0.10%	27/2/2032	703,042	0.00%
Banco Santander SA	€700,000	0.30%	4/10/2026	656,356	0.00%
Abertis Infraestructuras SA	€700,000	2.25%	29/3/2029	642,663	0.00%
Adif Alta Velocidad	€800,000	0.55%	31/10/2031	642,063	0.00%
Iberdrola International BV^	€700,000	1.45%	Perpetual	633,379	0.00%
Red Electrica Corp. SA	€600,000	0.88%	14/4/2025	603,427	0.00%
Telefonica Emisiones SA	€700,000	0.66%	3/2/2030	599,593	0.00%
Telefonica Emisiones SA	\$775,000	4.90%	6/3/2048	597,881	0.00%
Banco Santander SA	\$780,000	2.75%	3/12/2030	597,236	0.00%
Banco Santander SA	\$600,000	5.15%	18/8/2025	594,207	0.00%
Banco Santander SA	\$600,000	3.50%	24/3/2025	578,871	0.00%
Naturgy Finance BV	€600,000	1.38%	19/1/2027	577,799	0.00%
Banco Santander SA^	\$600,000	4.18%	24/3/2028	556,073	0.00%
Telefonica Europe BV	\$490,000	8.25%	15/9/2030	546,875	0.00%
Spain Government Bond	€626,000	2.70%	31/10/2048	541,013	0.00%
Iberdrola Finanzas SA	€500,000	3.13%	22/11/2028	522,906	0.00%
Iberdrola Finanzas SA^	€600,000	1.58%	Perpetual	520,782	0.00%
Santander Consumer Finance SA	€500,000	0.38%	27/6/2024	509,517	0.00%
Bankinter SA	€500,000	1.00%	5/2/2025	505,758	0.00%
Redexis Gas Finance BV	€500,000	1.88%	28/5/2025	504,124	0.00%
Kutxabank SA	€500,000	1.25%	22/9/2025	503,197	0.00%
Banco Santander SA	€500,000	1.38%	5/1/2026	494,725	0.00%
Inmobiliaria Colonial Socimi SA	€600,000	0.75%	22/6/2029	491,219	0.00%
Banco Santander SA	\$495,000	5.29%	18/8/2027	482,906	0.00%
Banco de Sabadell SA^	€500,000	1.13%	11/3/2027	476,451	0.00%
FCC Servicios Medio Ambiente Holding SAU	€500,000	1.66%	4/12/2026	473,744	0.00%
Repsol International Finance BV	€400,000	0.13%	5/10/2024	402,163	0.00%
Banco de Sabadell SA^	€400,000	0.63%	7/11/2025	396,745	0.00%
Iberdrola International BV^	€400,000	1.87%	Perpetual	379,507	0.00%
Telefonica Emisiones SA	€400,000	1.79%	12/3/2029	379,220	0.00%
Merlin Properties Socimi SA	€500,000	1.88%	4/12/2034	369,305	0.00%
Red Electrica Financiaciones SAU	€400,000	0.38%	24/7/2028	365,672	0.00%
Banco Santander SA	\$400,000	3.31%	27/6/2029	349,644	0.00%
Telefonica Emisiones SA	\$410,000	5.52%	1/3/2049	342,782	0.00%
Banco Santander SA	\$340,000	5.18%	19/11/2025	335,700	0.00%
Ferrovial Emisiones SA	€400,000	0.54%	12/11/2028	335,063	0.00%
Adif-Alta Velocidad	€300,000	1.88%	28/1/2025	310,772	0.00%
Autonomous Community of Madrid Spain	€300,000	1.83%	30/4/2025	310,281	0.00%
Banco Bilbao Vizcaya Argentaria SA	€300,000	0.75%	4/6/2025	300,609	0.00%
Telefonica Emisiones SA	\$375,000	4.67%	6/3/2038	297,700	0.00%
Telefonica Emisiones SA	\$275,000	7.05%	20/6/2036	284,091	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Abertis Infraestructuras SA	£200,000	3.38%	27/11/2026	217,961	0.00%
Santander Consumer Finance SA	€200,000	1.00%	27/2/2024	207,667	0.00%
Enagas Financiaciones SA	€200,000	1.25%	6/2/2025	203,290	0.00%
Canal de Isabel II Gestion SA	€200,000	1.68%	26/2/2025	202,679	0.00%
Red Electrica Financiaciones SAU	€200,000	1.00%	21/4/2026	197,432	0.00%
Prosegur Cash SA	€200,000	1.38%	4/2/2026	195,085	0.00%
Banco Santander SA	\$200,000	2.75%	28/5/2025	187,252	0.00%
Iberdrola Finanzas SA	£150,000	7.38%	29/1/2024	184,587	0.00%
Banco Santander SA	\$190,000	2.71%	27/6/2024	182,386	0.00%
NorteGas Energia Distribucion SA	€200,000	0.91%	22/1/2031	154,207	0.00%
Autonomous Community of Madrid Spain	€100,000	4.30%	15/9/2026	110,329	0.00%
Banco Santander SA	\$105,000	3.80%	23/2/2028	95,289	0.00%
NorteGas Energia Distribucion SA	€100,000	2.07%	28/9/2027	94,564	0.00%
Autonomous Community of Madrid Spain	€50,000	4.13%	21/5/2024	54,024	0.00%
Iberdrola International BV	\$50,000	6.75%	15/7/2036	53,098	0.00%
Banco Santander SA	\$15,000	3.49%	28/5/2030	12,664	0.00%
				482,884,651	2.60%
Supranational 2.72% (2021: 2.58%)					
European Investment Bank	\$15,688,000	0.38%	26/3/2026	13,842,607	0.07%
European Union	€12,737,000	2.00%	4/10/2027	12,947,918	0.07%
European Financial Stability Facility	€11,100,000	0.00%	19/4/2024	11,409,837	0.06%
European Investment Bank	£10,377,000	0.88%	15/5/2026	11,179,464	0.06%
European Financial Stability Facility	€8,150,000	3.38%	3/4/2037	8,749,264	0.05%
European Union	€9,320,000	0.00%	2/6/2028	8,446,726	0.05%
European Stability Mechanism	€8,224,000	1.00%	23/9/2025	8,335,133	0.05%
European Union	€12,142,913	0.45%	4/7/2041	7,775,765	0.04%
Asian Development Bank	AUD10,000,000	3.70%	17/6/2025	6,716,058	0.04%
European Union	€7,600,000	0.00%	4/7/2031	6,243,166	0.03%
European Union	€5,438,063	0.80%	4/7/2025	5,505,462	0.03%
European Union	€5,429,000	1.63%	4/12/2029	5,262,432	0.03%
European Union	€5,128,000	0.50%	4/4/2025	5,187,927	0.03%
European Investment Bank	\$5,436,000	1.63%	14/3/2025	5,123,012	0.03%
European Union	€5,095,000	2.75%	4/12/2037	5,019,585	0.03%
European Investment Bank	€5,000,000	0.38%	16/7/2025	5,000,368	0.03%
European Investment Bank	€5,000,000	0.50%	15/1/2027	4,830,866	0.03%
European Union	€4,451,000	3.38%	4/11/2042	4,738,323	0.03%
European Union	€6,450,000	0.20%	4/6/2036	4,590,924	0.03%
African Development Bank	€4,380,000	2.25%	14/9/2029	4,411,230	0.02%
European Union	€4,547,000	2.50%	4/10/2052	4,172,585	0.02%
European Financial Stability Facility	€4,000,000	1.50%	15/12/2025	4,095,979	0.02%
European Investment Bank	€4,000,000	0.25%	14/10/2024	4,072,440	0.02%
Asian Development Bank	€4,231,000	1.95%	22/7/2032	4,044,308	0.02%
European Investment Bank	€4,000,000	0.88%	14/1/2028	3,850,352	0.02%
European Financial Stability Facility	€4,000,000	0.00%	20/7/2026	3,844,718	0.02%
European Union	€3,783,000	3.00%	4/3/2053	3,823,926	0.02%
International Bank for Reconstruction & Development	\$4,208,000	0.88%	15/7/2026	3,741,158	0.02%
European Stability Mechanism	€3,600,000	0.13%	22/4/2024	3,704,256	0.02%
European Stability Mechanism	€4,100,000	1.20%	23/5/2033	3,597,357	0.02%
European Union	€4,000,000	0.00%	4/10/2028	3,586,241	0.02%
European Investment Bank	€3,459,000	2.25%	15/3/2030	3,493,701	0.02%
European Investment Bank	€4,000,000	0.05%	15/11/2029	3,479,104	0.02%
European Union	€3,900,000	1.00%	6/7/2032	3,419,971	0.02%
Asian Development Bank	\$3,524,000	2.00%	22/1/2025	3,353,918	0.02%
European Investment Bank	\$3,265,000	3.25%	29/1/2024	3,212,019	0.02%
International Bank for Reconstruction & Development	\$3,500,000	0.63%	22/4/2025	3,210,801	0.02%
European Investment Bank	€3,350,000	0.00%	17/6/2027	3,128,804	0.02%
International Finance Corp.	AUD5,000,000	3.15%	26/6/2029	3,091,991	0.02%
European Investment Bank	€3,000,000	0.05%	24/5/2024	3,074,702	0.02%
Inter-American Development Bank	\$3,166,000	2.13%	15/1/2025	3,021,835	0.02%
Corp. Andina de Fomento	€3,000,000	1.13%	13/2/2025	3,015,509	0.02%
Asian Development Bank	\$3,200,000	3.13%	27/4/2032	2,967,227	0.02%
European Investment Bank	\$3,120,000	1.88%	10/2/2025	2,959,911	0.02%
European Financial Stability Facility	€3,000,000	0.63%	16/10/2026	2,932,770	0.02%
European Investment Bank	\$3,200,000	0.63%	25/7/2025	2,914,052	0.02%
European Investment Bank	€3,150,000	0.13%	20/6/2029	2,789,701	0.02%
European Investment Bank	€3,000,000	0.63%	22/1/2029	2,772,472	0.02%
Asian Development Bank	\$2,945,000	0.38%	11/6/2024	2,769,068	0.02%
African Development Bank	\$3,000,000	0.88%	23/3/2026	2,683,803	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Bank for Reconstruction & Development	€3,000,000	0.25%	21/5/2029	2,672,845	0.01%
European Union	€3,039,000	0.00%	4/7/2029	2,665,855	0.01%
European Stability Mechanism	€3,180,000	0.01%	15/10/2031	2,585,123	0.01%
International Bank for Reconstruction & Development	\$2,700,000	2.50%	29/7/2025	2,577,581	0.01%
European Financial Stability Facility	€2,675,000	0.95%	14/2/2028	2,570,245	0.01%
European Stability Mechanism	€2,950,000	0.01%	4/3/2030	2,526,179	0.01%
Council Of Europe Development Bank	€2,700,000	0.00%	9/4/2027	2,525,723	0.01%
International Bank for Reconstruction & Development	€2,950,000	0.00%	21/2/2030	2,521,160	0.01%
European Financial Stability Facility	€2,850,000	0.05%	17/10/2029	2,481,817	0.01%
European Investment Bank	€2,500,000	2.75%	15/3/2040	2,478,091	0.01%
International Bank for Reconstruction & Development	\$3,000,000	1.63%	3/11/2031	2,461,855	0.01%
International Bank for Reconstruction & Development	\$2,650,000	0.38%	28/7/2025	2,395,258	0.01%
European Financial Stability Facility	€2,965,000	0.88%	10/4/2035	2,392,963	0.01%
Inter-American Development Bank	\$2,400,000	2.63%	16/1/2024	2,346,050	0.01%
Asian Development Bank	£2,000,000	2.50%	19/12/2024	2,322,613	0.01%
European Investment Bank	€2,500,000	1.50%	15/6/2032	2,308,838	0.01%
European Union	€2,250,000	2.75%	4/2/2033	2,297,663	0.01%
European Stability Mechanism	€2,500,000	0.50%	5/3/2029	2,281,266	0.01%
European Financial Stability Facility	€2,800,000	1.45%	5/9/2040	2,261,905	0.01%
European Stability Mechanism	€2,380,000	0.00%	15/12/2026	2,258,444	0.01%
International Development Association	£2,000,000	0.75%	12/12/2024	2,247,718	0.01%
European Investment Bank	£1,950,000	1.38%	7/3/2025	2,203,546	0.01%
International Bank for Reconstruction & Development	\$2,225,000	3.63%	21/9/2029	2,156,831	0.01%
Inter-American Development Bank	\$2,325,000	2.00%	2/6/2026	2,151,964	0.01%
European Investment Bank	€3,000,000	0.20%	17/3/2036	2,149,310	0.01%
International Bank for Reconstruction & Development	\$2,200,000	2.50%	19/3/2024	2,141,327	0.01%
International Finance Corp.	£2,000,000	0.88%	15/9/2026	2,128,237	0.01%
Inter-American Development Bank	£2,000,000	0.50%	15/9/2026	2,095,973	0.01%
European Financial Stability Facility	€2,495,000	0.00%	20/1/2031	2,077,930	0.01%
Nordic Investment Bank	£2,000,000	0.13%	15/12/2026	2,045,615	0.01%
International Bank for Reconstruction & Development	£2,000,000	1.25%	13/12/2028	2,034,140	0.01%
European Investment Bank	€2,500,000	1.13%	15/9/2036	2,032,841	0.01%
Corp. Andina de Fomento	CHF2,000,000	0.50%	26/2/2026	2,031,196	0.01%
Asian Development Bank	\$2,250,000	1.50%	20/1/2027	2,025,031	0.01%
European Stability Mechanism	€2,000,000	0.00%	14/3/2025	2,000,227	0.01%
European Financial Stability Facility	€2,300,000	0.13%	18/3/2030	1,987,982	0.01%
Inter-American Development Bank	\$2,200,000	1.50%	13/1/2027	1,980,947	0.01%
European Financial Stability Facility	€2,000,000	0.00%	15/10/2025	1,967,895	0.01%
European Investment Bank	€2,000,000	0.00%	13/3/2026	1,943,219	0.01%
Corp. Andina de Fomento	€2,040,000	0.25%	4/2/2026	1,933,157	0.01%
Corp. Andina de Fomento	AUD2,900,000	4.50%	5/6/2025	1,922,936	0.01%
International Bank for Reconstruction & Development	\$2,000,000	1.50%	28/8/2024	1,901,041	0.01%
European Stability Mechanism	€2,000,000	0.75%	5/9/2028	1,878,080	0.01%
European Union	€2,570,000	0.25%	22/4/2036	1,858,091	0.01%
European Investment Bank	€3,125,000	0.01%	15/5/2041	1,847,741	0.01%
International Bank for Reconstruction & Development	\$2,000,000	0.75%	11/3/2025	1,847,650	0.01%
European Investment Bank	CHF1,500,000	3.13%	30/6/2036	1,836,606	0.01%
European Bank for Reconstruction & Development	\$2,000,000	0.50%	19/5/2025	1,824,132	0.01%
Asian Development Bank	\$2,000,000	0.38%	3/9/2025	1,799,643	0.01%
Nordic Investment Bank	£1,880,000	0.00%	25/9/2026	1,789,039	0.01%
New Development Bank	\$2,000,000	0.63%	29/9/2025	1,763,294	0.01%
European Financial Stability Facility	€1,800,000	0.75%	3/5/2027	1,747,617	0.01%
European Union	€1,800,000	2.63%	4/2/2048	1,716,112	0.01%
International Bank for Reconstruction & Development	\$1,800,000	1.63%	15/1/2025	1,701,893	0.01%
International Bank for Reconstruction & Development	€1,800,000	0.00%	15/1/2027	1,696,576	0.01%
European Investment Bank	€1,745,000	0.10%	15/10/2026	1,672,086	0.01%
African Development Bank	€1,700,000	0.50%	22/3/2027	1,625,962	0.01%
International Finance Corp.	\$1,735,000	2.13%	7/4/2026	1,617,367	0.01%
European Financial Stability Facility	€2,180,000	1.20%	17/2/2045	1,605,211	0.01%
Asian Development Bank	\$1,700,000	0.63%	29/4/2025	1,558,660	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Investment Bank	£1,500,000	0.13%	14/12/2026	1,535,988	0.01%
International Development Association	€1,710,000	1.75%	5/5/2037	1,515,988	0.01%
African Development Bank	€1,500,000	0.25%	21/11/2024	1,513,456	0.01%
European Investment Bank	€1,700,000	1.00%	14/4/2032	1,502,722	0.01%
European Stability Mechanism	€1,460,000	0.00%	16/12/2024	1,470,420	0.01%
European Investment Bank	¥177,500,000	2.15%	18/1/2027	1,448,085	0.01%
European Union	€1,941,353	0.40%	4/2/2037	1,392,067	0.01%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	€1,880,000	0.15%	10/10/2034	1,388,435	0.01%
Asian Development Bank	\$1,415,000	2.88%	6/5/2025	1,366,447	0.01%
Inter-American Development Bank	\$1,500,000	0.63%	15/7/2025	1,365,834	0.01%
European Union	€1,525,000	1.25%	4/4/2033	1,352,968	0.01%
European Investment Bank	€1,600,000	0.00%	9/9/2030	1,350,713	0.01%
European Investment Bank	€1,000,000	5.63%	7/6/2032	1,338,402	0.01%
Asian Development Bank	\$1,400,000	0.63%	8/10/2024	1,305,929	0.01%
Asian Development Bank	\$1,410,000	2.50%	2/11/2027	1,305,413	0.01%
International Development Association	£1,300,000	0.38%	22/9/2027	1,305,156	0.01%
International Bank for Reconstruction & Development	\$1,500,000	1.38%	20/4/2028	1,301,920	0.01%
European Stability Mechanism	€1,330,000	1.00%	23/6/2027	1,298,513	0.01%
International Bank for Reconstruction & Development	CAD1,900,000	1.80%	19/1/2027	1,295,700	0.01%
European Financial Stability Facility	€1,385,000	0.00%	13/10/2027	1,279,615	0.01%
Inter-American Development Bank	\$1,353,000	1.75%	14/3/2025	1,277,475	0.01%
International Bank for Reconstruction & Development	\$1,500,000	1.13%	13/9/2028	1,271,027	0.01%
Inter-American Development Bank	\$1,360,000	2.38%	7/7/2027	1,258,852	0.01%
European Financial Stability Facility	€1,200,000	1.75%	27/6/2024	1,257,732	0.01%
International Bank for Reconstruction & Development	\$1,300,000	3.13%	20/11/2025	1,256,478	0.01%
International Bank for Reconstruction & Development	\$1,300,000	2.50%	25/11/2024	1,251,069	0.01%
European Investment Bank	€1,498,000	0.00%	14/1/2031	1,247,667	0.01%
Asian Development Bank	\$1,400,000	0.50%	4/2/2026	1,244,945	0.01%
European Financial Stability Facility	€1,400,000	1.25%	24/5/2033	1,238,673	0.01%
European Investment Bank	€1,500,000	1.75%	15/9/2045	1,238,338	0.01%
Nordic Investment Bank	€1,200,000	0.13%	10/6/2024	1,225,587	0.01%
International Bank for Reconstruction & Development	\$1,500,000	1.25%	10/2/2031	1,211,169	0.01%
European Investment Bank	£1,150,000	0.75%	22/7/2027	1,184,915	0.01%
Nordic Investment Bank	£1,000,000	1.13%	15/12/2023	1,172,779	0.01%
International Bank for Reconstruction & Development	NZD2,000,000	2.88%	30/11/2026	1,160,427	0.01%
European Investment Bank	\$1,200,000	2.75%	15/8/2025	1,153,225	0.01%
European Union	€1,950,000	0.45%	2/5/2046	1,140,317	0.01%
European Financial Stability Facility	€1,485,000	1.38%	31/5/2047	1,113,145	0.01%
International Finance Corp.	£964,000	1.38%	7/3/2025	1,088,246	0.01%
International Bank for Reconstruction & Development	€1,200,000	0.01%	24/4/2028	1,086,478	0.01%
European Investment Bank	\$1,100,000	2.63%	15/3/2024	1,072,711	0.01%
Inter-American Development Bank	\$1,200,000	2.25%	18/6/2029	1,070,697	0.01%
Asian Infrastructure Investment Bank	£1,000,000	1.13%	15/9/2026	1,069,838	0.01%
European Investment Bank	£1,000,000	1.00%	21/9/2026	1,068,899	0.01%
European Investment Bank	\$1,100,000	2.25%	24/6/2024	1,062,356	0.01%
European Investment Bank	€1,000,000	2.13%	15/1/2024	1,058,531	0.01%
European Investment Bank	€1,100,000	0.38%	15/9/2027	1,040,848	0.01%
European Investment Bank	\$1,150,000	1.38%	15/3/2027	1,028,581	0.01%
European Investment Bank	€1,000,000	0.38%	14/4/2026	981,010	0.01%
Asian Development Bank	CAD1,400,000	1.63%	28/1/2025	979,952	0.01%
Inter-American Development Bank	\$1,000,000	3.25%	1/7/2024	979,301	0.01%
European Investment Bank	AUD1,500,000	1.70%	15/11/2024	974,746	0.01%
European Financial Stability Facility	€1,000,000	0.88%	26/7/2027	970,574	0.01%
Asian Development Bank	\$975,000	2.63%	30/1/2024	952,534	0.01%
Asian Development Bank	\$1,000,000	1.50%	18/10/2024	946,624	0.01%
European Union	€1,500,000	0.75%	4/1/2047	944,423	0.01%
Inter-American Development Bank	\$950,000	3.00%	21/2/2024	931,101	0.01%
European Investment Bank	AUD1,500,000	1.80%	19/1/2027	922,470	0.01%
Asian Development Bank	NZD1,500,000	3.50%	30/5/2024	922,148	0.01%
European Financial Stability Facility	€1,100,000	2.00%	28/2/2056	909,603	0.01%
Asian Infrastructure Investment Bank	\$1,025,000	0.50%	27/1/2026	906,337	0.01%
International Finance Corp.	\$1,000,000	0.38%	16/7/2025	905,136	0.01%
Nordic Investment Bank	\$1,000,000	0.38%	11/9/2025	898,973	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Inter-American Development Bank	\$950,000	3.13%	18/9/2028	897,717	0.01%
European Union	€1,785,000	0.30%	4/11/2050	896,291	0.01%
International Bank for Reconstruction & Development	\$1,050,000	0.75%	24/11/2027	892,242	0.01%
European Stability Mechanism	€1,000,000	1.13%	3/5/2032	891,568	0.01%
African Development Bank	\$1,000,000	0.88%	22/7/2026	885,693	0.01%
Eurofirma Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	€845,000	0.25%	9/2/2024	872,586	0.01%
European Investment Bank	\$900,000	3.25%	15/11/2027	865,463	0.01%
European Investment Bank	SEK10,000,000	1.38%	12/5/2028	863,718	0.01%
European Financial Stability Facility	€760,000	3.88%	30/3/2032	855,726	0.01%
European Investment Bank	€920,000	0.00%	15/11/2027	850,610	0.00%
Inter-American Development Bank	\$1,000,000	0.63%	16/9/2027	848,860	0.00%
Banque Ouest Africaine de Developpement	\$1,000,000	4.70%	22/10/2031	847,536	0.00%
International Bank for Reconstruction & Development	\$970,000	1.75%	23/10/2029	834,163	0.00%
European Investment Bank	€958,000	0.05%	16/1/2030	829,176	0.00%
International Bank for Reconstruction & Development	€964,000	1.20%	8/8/2034	827,383	0.00%
Asian Infrastructure Investment Bank	\$850,000	2.25%	16/5/2024	820,924	0.00%
European Financial Stability Facility	€1,000,000	1.80%	10/7/2048	808,208	0.00%
European Financial Stability Facility	€1,355,000	0.70%	20/1/2050	800,751	0.00%
International Bank for Reconstruction & Development	\$1,000,000	0.88%	14/5/2030	795,322	0.00%
International Bank for Reconstruction & Development	\$1,000,000	0.75%	26/8/2030	779,627	0.00%
European Investment Bank	€1,000,000	1.50%	15/11/2047	769,582	0.00%
European Union	€1,000,000	0.88%	11/3/2037	765,488	0.00%
European Investment Bank	€1,000,000	1.50%	16/10/2048	759,380	0.00%
Africa Finance Corp.	\$800,000	4.38%	17/4/2026	750,757	0.00%
Inter-American Development Bank	\$800,000	0.50%	23/9/2024	745,764	0.00%
European Investment Bank	€1,000,000	1.00%	14/11/2042	719,004	0.00%
European Union	€995,000	0.00%	4/7/2035	709,101	0.00%
European Investment Bank	€800,000	1.13%	15/11/2032	706,675	0.00%
International Bank for Reconstruction & Development	\$800,000	2.50%	29/3/2032	704,303	0.00%
International Bank for Reconstruction & Development	\$700,000	2.25%	28/3/2024	678,969	0.00%
European Investment Bank	€690,000	0.00%	22/12/2026	654,589	0.00%
Corp. Andina de Fomento	\$620,000	5.25%	21/11/2025	618,415	0.00%
European Union	€1,062,000	0.70%	6/7/2051	607,054	0.00%
Corp. Andina de Fomento	€600,000	1.63%	3/6/2025	604,986	0.00%
African Development Bank	\$600,000	4.38%	3/11/2027	602,936	0.00%
European Investment Bank	€840,000	0.01%	15/11/2035	591,373	0.00%
European Investment Bank	€590,000	0.00%	25/3/2025	589,220	0.00%
Council Of Europe Development Bank	€550,000	1.75%	24/4/2024	576,112	0.00%
Inter-American Development Bank	£500,000	1.38%	15/12/2024	568,409	0.00%
European Stability Mechanism	\$600,000	1.38%	11/9/2024	567,976	0.00%
European Financial Stability Facility	€1,000,000	0.70%	17/1/2053	563,532	0.00%
Inter-American Development Bank	\$700,000	1.13%	13/1/2031	559,153	0.00%
Corp. Andina de Fomento	\$600,000	1.25%	26/10/2024	557,295	0.00%
Asian Development Bank	£500,000	1.13%	15/12/2025	549,158	0.00%
International Bank for Reconstruction & Development	CAD770,000	1.80%	26/7/2024	546,936	0.00%
International Development Association	\$600,000	0.88%	28/4/2026	534,650	0.00%
European Investment Bank	\$500,000	4.88%	15/2/2036	532,759	0.00%
European Financial Stability Facility	€500,000	2.13%	19/2/2024	528,829	0.00%
Arab Petroleum Investments Corp.	\$500,000	4.13%	18/9/2023	495,325	0.00%
European Stability Mechanism	€500,000	0.50%	2/3/2026	493,725	0.00%
Council Of Europe Development Bank	\$500,000	2.50%	27/2/2024	487,134	0.00%
Asian Infrastructure Investment Bank	\$500,000	3.38%	29/6/2025	485,752	0.00%
European Investment Bank	\$500,000	2.50%	15/10/2024	482,816	0.00%
International Finance Corp.	\$500,000	1.38%	16/10/2024	472,562	0.00%
Asian Development Bank	\$480,000	3.13%	26/9/2028	454,531	0.00%
Asian Infrastructure Investment Bank	\$500,000	0.50%	28/5/2025	454,129	0.00%
European Investment Bank	€500,000	1.00%	14/3/2031	452,255	0.00%
European Investment Bank	€450,000	2.63%	15/3/2035	448,224	0.00%
Asian Development Bank	€515,000	0.00%	24/10/2029	445,704	0.00%
European Bank for Reconstruction & Development	\$500,000	0.50%	28/1/2026	444,916	0.00%
European Investment Bank	€1,000,000	0.05%	27/1/2051	444,839	0.00%
International Finance Corp.	CAD650,000	1.85%	28/1/2027	443,886	0.00%
European Investment Bank	€600,000	0.50%	13/11/2037	432,786	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Asian Development Bank	\$500,000	1.88%	24/1/2030	430,641	0.00%
Inter-American Development Bank	\$500,000	1.13%	20/7/2028	424,504	0.00%
European Union	€427,000	0.00%	4/11/2025	420,100	0.00%
European Investment Bank	€400,000	3.00%	14/10/2033	417,439	0.00%
European Investment Bank	€400,000	2.75%	13/9/2030	416,759	0.00%
European Stability Mechanism	€600,000	0.88%	18/7/2042	416,122	0.00%
European Union	€500,000	1.13%	4/4/2036	412,668	0.00%
Asian Development Bank	\$500,000	1.50%	4/3/2031	410,568	0.00%
European Investment Bank	£350,000	3.88%	8/6/2037	400,469	0.00%
European Bank for Reconstruction & Development	\$420,000	1.63%	27/9/2024	399,152	0.00%
International Bank for Reconstruction & Development	CAD610,000	0.88%	28/9/2027	394,760	0.00%
International Bank for Reconstruction & Development	CAD555,000	1.90%	16/1/2025	390,917	0.00%
International Finance Corp.	\$500,000	0.75%	27/8/2030	390,430	0.00%
African Development Bank	€400,000	0.13%	7/10/2026	381,430	0.00%
International Bank for Reconstruction & Development	CAD555,000	0.75%	2/7/2025	377,437	0.00%
Council Of Europe Development Bank	\$400,000	1.38%	27/2/2025	374,765	0.00%
African Export-Import Bank	\$400,000	3.99%	21/9/2029	346,848	0.00%
European Union	€465,193	1.25%	4/2/2043	345,403	0.00%
Asian Development Bank	\$400,000	1.75%	19/9/2029	344,266	0.00%
Inter-American Development Bank	AUD500,000	4.75%	27/8/2024	342,520	0.00%
International Bank for Reconstruction & Development	AUD500,000	2.20%	27/2/2024	332,500	0.00%
International Bank for Reconstruction & Development	AUD500,000	3.00%	19/10/2026	324,227	0.00%
Nordic Investment Bank	\$350,000	0.50%	21/1/2026	311,566	0.00%
Asian Development Bank	\$360,000	1.25%	9/6/2028	308,856	0.00%
European Financial Stability Facility	€300,000	0.40%	17/2/2025	303,134	0.00%
Nordic Investment Bank	\$300,000	2.25%	21/5/2024	290,062	0.00%
European Investment Bank	\$300,000	2.13%	13/4/2026	280,303	0.00%
Nordic Investment Bank	\$300,000	0.38%	20/9/2024	279,203	0.00%
Asian Development Bank	\$300,000	2.00%	24/4/2026	278,471	0.00%
International Bank for Reconstruction & Development	€700,000	0.20%	21/1/2061	278,208	0.00%
European Investment Bank	\$350,000	0.75%	23/9/2030	274,079	0.00%
European Stability Mechanism	\$300,000	0.38%	10/9/2025	269,479	0.00%
International Development Association	\$300,000	0.38%	23/9/2025	269,231	0.00%
Council Of Europe Development Bank	\$285,000	0.38%	10/6/2024	268,021	0.00%
Inter-American Development Bank	CAD375,000	1.70%	10/10/2024	264,574	0.00%
Council Of Europe Development Bank	\$300,000	0.88%	22/9/2026	264,562	0.00%
European Investment Bank	£200,000	6.00%	7/12/2028	262,701	0.00%
European Investment Bank	£200,000	4.63%	12/10/2054	253,102	0.00%
European Union	€316,000	1.13%	4/6/2037	252,872	0.00%
European Union	€247,000	0.00%	6/7/2026	237,467	0.00%
International Development Association	\$300,000	1.00%	3/12/2030	236,164	0.00%
International Finance Corp.	£200,000	1.25%	15/12/2023	234,889	0.00%
European Investment Bank	\$250,000	2.38%	24/5/2027	232,525	0.00%
European Investment Bank	\$270,000	0.63%	21/10/2027	229,160	0.00%
Asian Development Bank	\$225,000	2.75%	19/1/2028	210,312	0.00%
European Investment Bank	AUD300,000	4.75%	7/8/2024	205,736	0.00%
African Export-Import Bank	\$200,000	4.13%	20/6/2024	194,401	0.00%
Africa Finance Corp.	\$200,000	3.88%	13/4/2024	193,964	0.00%
Inter-American Development Bank	CAD255,000	4.40%	26/1/2026	190,192	0.00%
Asian Development Bank	\$200,000	2.63%	12/1/2027	188,411	0.00%
European Bank for Reconstruction & Development	\$200,000	1.50%	13/2/2025	188,208	0.00%
Banque Ouest Africaine de Developpement	\$200,000	5.00%	27/7/2027	187,306	0.00%
Corp. Andina de Fomento	\$200,000	2.25%	8/2/2027	179,354	0.00%
Arab Petroleum Investments Corp.	\$200,000	1.48%	6/10/2026	176,573	0.00%
Council Of Europe Development Bank	\$180,000	3.00%	16/6/2025	174,155	0.00%
Inter-American Development Bank	CAD265,000	0.88%	27/8/2027	171,670	0.00%
Asian Development Bank	CAD208,000	4.65%	16/2/2027	158,432	0.00%
European Financial Stability Facility	€150,000	3.00%	4/9/2034	155,943	0.00%
International Finance Corp.	CAD200,000	1.38%	13/9/2024	140,728	0.00%
Inter-American Development Bank	\$150,000	2.00%	23/7/2026	138,550	0.00%
Inter-American Development Bank	CAD175,000	0.75%	15/10/2025	118,004	0.00%
European Union	€136,000	0.00%	4/10/2030	114,596	0.00%
European Investment Bank	€100,000	3.63%	14/3/2042	111,529	0.00%
European Union	€100,000	3.38%	4/4/2038	108,025	0.00%
Asian Development Bank	\$110,000	2.38%	10/8/2027	101,757	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	CAD100,000	4.55%	30/3/2027	75,377	0.00%
European Investment Bank	\$75,000	1.63%	9/10/2029	64,241	0.00%
International Bank for Reconstruction & Development	CAD90,000	1.95%	20/9/2029	59,288	0.00%
Inter-American Development Bank	\$50,000	3.88%	28/10/2041	46,248	0.00%
Asian Development Bank	\$40,000	2.13%	19/3/2025	38,059	0.00%
				505,554,917	2.72%
Sweden 0.70% (2021: 0.78%)					
Sveriges Sakerstallda Obligationer AB	SEK158,000,000	0.50%	11/6/2025	14,103,372	0.08%
Swedbank Hypotek AB	SEK110,200,000	1.00%	18/9/2024	10,149,364	0.06%
Stadshypotek AB	SEK100,000,000	0.50%	1/6/2026	8,656,469	0.05%
Sweden Government Bond	SEK57,500,000	0.75%	12/11/2029	4,928,806	0.03%
Skandinaviska Enskilda Banken AB	SEK50,000,000	1.00%	18/12/2024	4,574,525	0.03%
Kommuninvest I Sverige AB	SEK48,000,000	3.00%	1/9/2025	4,543,274	0.03%
Nordea Hypotek AB	SEK50,000,000	1.00%	17/9/2025	4,484,455	0.03%
Skandinaviska Enskilda Banken AB	SEK50,000,000	0.50%	16/12/2026	4,249,866	0.02%
Lansforsakringar Hypotek AB	SEK35,100,000	1.00%	15/9/2027	2,983,162	0.02%
Kommuninvest I Sverige AB	SEK29,550,000	0.75%	4/2/2026	2,611,500	0.02%
Swedbank AB^	£2,000,000	7.27%	15/11/2032	2,433,960	0.01%
Stadshypotek AB	SEK26,000,000	1.00%	3/9/2025	2,334,894	0.01%
Svensk Exportkredit AB	\$2,400,000	0.63%	14/5/2025	2,189,992	0.01%
SBAB Bank AB	€2,000,000	1.88%	10/12/2025	2,035,366	0.01%
Swedbank AB^	€2,150,000	0.30%	20/5/2027	2,004,064	0.01%
Sveriges Sakerstallda Obligationer AB	€2,000,000	0.63%	30/10/2025	1,980,098	0.01%
Lansforsakringar Hypotek AB	€2,000,000	0.63%	29/1/2026	1,966,263	0.01%
Svenska Handelsbanken AB	\$2,000,000	3.95%	10/6/2027	1,914,786	0.01%
Nordea Hypotek AB	SEK20,000,000	1.00%	18/9/2024	1,841,754	0.01%
Sweden Government Bond	SEK29,280,000	1.38%	23/6/2071	1,601,086	0.01%
Kommuninvest I Sverige AB	SEK18,000,000	1.00%	12/11/2026	1,573,262	0.01%
Sweden Government Bond	SEK22,000,000	0.50%	24/11/2045	1,464,362	0.01%
Kommuninvest I Sverige AB	\$1,500,000	2.75%	1/3/2025	1,445,172	0.01%
Sweden Government Bond	SEK12,000,000	3.50%	30/3/2039	1,345,424	0.01%
Svensk Exportkredit AB	£1,150,000	0.13%	15/12/2025	1,220,276	0.01%
Stadshypotek AB	SEK12,000,000	1.50%	3/12/2024	1,109,786	0.01%
Skandinaviska Enskilda Banken AB	€1,000,000	4.00%	9/11/2026	1,069,350	0.01%
Volvo Treasury AB	€1,000,000	0.00%	9/5/2024	1,019,793	0.01%
Svenska Handelsbanken AB	€1,000,000	0.13%	18/6/2024	1,017,496	0.01%
Investor AB	€1,000,000	2.75%	10/6/2032	979,685	0.01%
Stadshypotek AB	€1,000,000	0.38%	13/3/2026	973,007	0.01%
Swedbank Hypotek AB	€980,000	0.05%	28/5/2025	967,057	0.01%
Swedbank AB	\$900,000	5.34%	20/9/2027	893,630	0.01%
Sagax Euro NL BV	€1,200,000	1.00%	17/5/2029	893,473	0.01%
Telia Co. AB	€1,100,000	0.13%	27/11/2030	880,088	0.01%
Stadshypotek AB	SEK10,000,000	2.00%	1/9/2028	877,083	0.01%
Skandinaviska Enskilda Banken AB^	€833,000	1.38%	31/10/2028	864,938	0.01%
Vattenfall AB	€800,000	3.25%	18/4/2024	849,178	0.01%
Kommuninvest I Sverige AB	\$900,000	0.38%	19/6/2024	844,498	0.01%
Vattenfall AB	€990,000	0.13%	12/2/2029	842,363	0.01%
Sweden Government Bond	SEK8,000,000	2.50%	12/5/2025	762,591	0.01%
Skandinaviska Enskilda Banken AB	€700,000	1.75%	11/11/2026	697,555	0.01%
Heimstaden Bostad Treasury BV	€800,000	1.38%	3/3/2027	684,669	0.01%
Svenska Handelsbanken AB	\$700,000	3.65%	10/6/2025	677,600	0.00%
Essity Capital BV	€650,000	3.00%	21/9/2026	675,459	0.00%
Svenska Handelsbanken AB	€700,000	0.05%	3/9/2026	649,649	0.00%
Skandinaviska Enskilda Banken AB	€700,000	0.38%	11/2/2027	647,645	0.00%
Fastighets AB Balder	€700,000	1.88%	14/3/2025	632,237	0.00%
Svenska Handelsbanken AB^	€600,000	1.63%	5/3/2029	615,539	0.00%
Svenska Handelsbanken AB	€702,000	0.05%	6/9/2028	608,682	0.00%
Kommuninvest I Sverige AB	SEK7,500,000	0.88%	16/5/2029	607,326	0.00%
Heimstaden Bostad Treasury BV	€700,000	1.00%	13/4/2028	558,710	0.00%
Kommuninvest I Sverige AB	\$600,000	0.50%	29/11/2024	554,631	0.00%
Svenska Handelsbanken AB	€600,000	1.38%	23/2/2029	543,981	0.00%
Akelius Residential Property AB	€528,000	1.13%	14/3/2024	536,061	0.00%
Akelius Residential Property Financing BV	€700,000	0.75%	22/2/2030	534,338	0.00%
Securitas AB	€500,000	1.13%	20/2/2024	518,233	0.00%
Tele2 AB	€500,000	1.13%	15/5/2024	514,420	0.00%
Swedbank AB	€500,000	0.75%	5/5/2025	498,518	0.00%
Svenska Handelsbanken AB	€500,000	2.63%	5/9/2029	497,989	0.00%
Balder Finland OYJ	€700,000	1.00%	20/1/2029	497,482	0.00%
Skandinaviska Enskilda Banken AB	\$500,000	3.70%	9/6/2025	483,861	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Samhallsbyggnadsbolaget i Norden AB	€600,000	1.13%	4/9/2026	473,728	0.00%
Svenska Handelsbanken AB	\$500,000	0.55%	11/6/2024	468,499	0.00%
Svensk Exportkredit AB	\$500,000	0.38%	30/7/2024	467,079	0.00%
Skandinaviska Enskilda Banken AB	\$500,000	0.65%	9/9/2024	462,497	0.00%
Skandinaviska Enskilda Banken AB [^]	€500,000	0.75%	3/11/2031	451,710	0.00%
Svenska Handelsbanken AB [^]	\$500,000	1.42%	11/6/2027	438,079	0.00%
Skandinaviska Enskilda Banken AB	\$500,000	1.20%	9/9/2026	435,099	0.00%
Sveriges Sakerstallda Obligationer AB	€500,000	1.25%	19/4/2033	433,677	0.00%
Akelius Residential Property Financing BV	€500,000	1.13%	11/1/2029	410,987	0.00%
Volvo Treasury AB	€400,000	1.63%	18/9/2025	403,657	0.00%
Swedbank AB	€400,000	2.10%	25/5/2027	397,202	0.00%
Svenska Handelsbanken AB	€390,000	1.00%	15/4/2025	394,696	0.00%
Vattenfall AB	€400,000	0.05%	15/10/2025	386,397	0.00%
Vattenfall AB	€400,000	0.50%	24/6/2026	382,854	0.00%
Sweden Government Bond	SEK4,000,000	2.25%	1/6/2032	381,087	0.00%
Kommuninvest I Sverige AB	\$400,000	0.38%	16/2/2024	380,421	0.00%
Telia Co. AB [^]	€400,000	2.75%	30/6/2083	374,791	0.00%
Alfa Laval Treasury International AB	€400,000	1.38%	18/2/2029	363,910	0.00%
Kommuninvest I Sverige AB	\$400,000	0.63%	15/9/2025	361,270	0.00%
Atlas Copco AB	€370,000	0.63%	30/8/2026	357,371	0.00%
Telia Co. AB	€400,000	2.13%	20/2/2034	354,025	0.00%
Essity AB	€400,000	0.50%	3/2/2030	332,924	0.00%
Svensk Exportkredit AB	\$318,000	4.63%	28/11/2025	318,343	0.00%
Securitas AB	€300,000	1.25%	6/3/2025	299,571	0.00%
Swedbank AB [^]	€300,000	3.63%	23/8/2032	295,176	0.00%
Kommuninvest I Sverige AB	\$280,000	4.63%	7/8/2024	278,966	0.00%
Svensk Exportkredit AB	\$300,000	2.25%	22/3/2027	275,873	0.00%
Heimstaden Bostad AB	€300,000	1.13%	21/1/2026	267,238	0.00%
Akelius Residential Property Financing BV	€300,000	1.00%	17/1/2028	257,372	0.00%
Telia Co. AB	€300,000	1.63%	23/2/2035	247,195	0.00%
Akelius Residential Property AB	£200,000	2.38%	15/8/2025	217,628	0.00%
SBB Treasury OYJ	€300,000	0.75%	14/12/2028	204,155	0.00%
SBB Treasury OYJ	€300,000	1.13%	26/11/2029	203,489	0.00%
Essity AB	€250,000	0.25%	8/2/2031	194,653	0.00%
Tele2 AB	€200,000	2.13%	15/5/2028	192,215	0.00%
Swedbank AB	\$200,000	0.85%	18/3/2024	189,678	0.00%
Heimstaden Bostad Treasury BV	€200,000	0.25%	13/10/2024	188,685	0.00%
Svensk Exportkredit AB	\$200,000	0.63%	7/10/2024	186,113	0.00%
Heimstaden Bostad Treasury BV	€200,000	0.63%	24/7/2025	180,615	0.00%
SKF AB	€176,000	3.13%	14/9/2028	177,712	0.00%
Tele2 AB	€200,000	0.75%	23/3/2031	161,779	0.00%
Kommuninvest I Sverige AB	€165,000	0.88%	1/9/2029	152,105	0.00%
Vattenfall AB	£100,000	6.88%	15/4/2039	138,707	0.00%
				129,253,381	0.70%
Switzerland 1.01% (2021: 0.90%)					
Swiss Confederation Government Bond	CHF32,300,000	1.25%	28/5/2026	34,745,333	0.19%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF7,400,000	0.00%	19/7/2030	6,840,665	0.04%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF6,000,000	0.13%	19/12/2031	5,419,389	0.03%
Credit Suisse AG	€5,003,000	2.13%	31/5/2024	5,067,985	0.03%
Swiss Confederation Government Bond	CHF4,000,000	1.25%	11/6/2024	4,324,346	0.02%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF4,000,000	0.13%	12/3/2024	4,247,427	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,900,000	0.75%	28/11/2034	3,570,714	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,980,000	0.38%	12/5/2027	3,016,685	0.02%
Credit Suisse Group AG [^]	€2,800,000	7.75%	1/3/2029	2,969,113	0.02%
Swiss Confederation Government Bond	CHF2,425,000	4.00%	8/4/2028	2,953,289	0.02%
Credit Suisse Group AG [^]	€3,100,000	2.13%	13/10/2026	2,812,302	0.02%
Zuercher Kantonalbank	CHF2,500,000	0.13%	13/5/2026	2,547,115	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,500,000	0.70%	4/3/2039	2,136,773	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	1.88%	15/9/2031	2,118,485	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.50%	15/6/2029	1,962,599	0.01%
Swiss Confederation Government Bond	CHF2,000,000	0.50%	27/6/2032	1,956,756	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.13%	6/9/2028	1,946,189	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,000,000	0.63%	1/11/2030	1,932,604	0.01%
Swiss Confederation Government Bond	CHF1,615,000	2.50%	8/3/2036	1,918,233	0.01%
UBS Group AG	CHF2,000,000	0.44%	9/11/2028	1,899,611	0.01%
UBS Group AG	\$2,000,000	4.25%	23/3/2028	1,872,317	0.01%
Swiss Confederation Government Bond	CHF1,700,000	0.00%	22/6/2029	1,666,618	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.25%	14/10/2036	1,656,197	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,400,000	1.00%	21/5/2024	1,499,836	0.01%
Credit Suisse Group AG	\$1,800,000	4.28%	9/1/2028	1,497,924	0.01%
Credit Suisse Group AG	\$1,550,000	3.75%	26/3/2025	1,399,742	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,500,000	0.50%	5/10/2035	1,311,080	0.01%
Zurich Finance Ireland Designated Activity Co. ^	£1,200,000	5.13%	23/11/2052	1,310,484	0.01%
Roche Holdings, Inc.	\$1,500,000	1.93%	13/12/2028	1,284,249	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,600,000	0.50%	17/6/2041	1,278,174	0.01%
Swiss Confederation Government Bond	CHF1,200,000	1.50%	30/4/2042	1,268,808	0.01%
Lunar Funding V for Swisscom AG	€1,300,000	1.13%	12/10/2026	1,267,238	0.01%
Credit Suisse Schweiz AG	CHF1,200,000	0.00%	31/7/2025	1,211,009	0.01%
UBS Group AG ^	\$1,200,000	4.49%	5/8/2025	1,180,585	0.01%
Glencore Finance Europe Ltd.	€1,100,000	1.88%	13/9/2023	1,162,414	0.01%
UBS Group AG ^	\$1,200,000	4.70%	5/8/2027	1,162,039	0.01%
Swiss Confederation Government Bond	CHF700,000	4.00%	6/1/2049	1,141,445	0.01%
Swiss Re Finance Luxembourg SA ^	\$1,200,000	5.00%	2/4/2049	1,105,515	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. ^	€1,100,000	3.50%	1/10/2046	1,105,395	0.01%
Credit Suisse Group AG ^	\$1,200,000	6.44%	11/8/2028	1,093,028	0.01%
Canton of Vaud	CHF1,000,000	2.00%	24/10/2033	1,079,480	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	1.50%	15/12/2025	1,072,099	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,000,000	1.38%	19/3/2027	1,058,704	0.01%
Swiss Confederation Government Bond	CHF1,147,000	0.00%	26/6/2034	1,028,648	0.01%
Canton of Basel-Landschaft	CHF1,000,000	1.38%	29/9/2034	1,006,109	0.01%
Credit Suisse Group AG ^	\$1,250,000	3.87%	12/1/2029	999,223	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,000,000	0.63%	16/7/2029	987,765	0.01%
Nestle Finance International Ltd.	€1,000,000	0.00%	14/6/2026	959,791	0.01%
Credit Suisse Group AG ^	\$1,000,000	6.37%	15/7/2026	938,897	0.01%
Credit Suisse AG	\$1,000,000	0.50%	2/2/2024	928,306	0.01%
Credit Suisse Group AG ^	£1,000,000	2.25%	9/6/2028	926,104	0.01%
Credit Suisse Group AG ^	\$1,300,000	3.09%	14/5/2032	902,673	0.01%
Swiss Confederation Government Bond	CHF700,000	2.00%	25/6/2064	876,502	0.01%
UBS Group AG ^	€1,000,000	0.25%	5/11/2028	871,097	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	0.63%	23/1/2037	870,173	0.01%
Credit Suisse Group AG	\$931,000	4.55%	17/4/2026	828,314	0.01%
Credit Suisse AG	€900,000	0.25%	5/1/2026	816,224	0.01%
Swiss Confederation Government Bond	CHF700,000	3.25%	27/6/2027	815,877	0.01%
UBS Group AG ^	\$1,050,000	2.75%	11/2/2033	812,247	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF800,000	1.50%	2/8/2033	808,358	0.01%
UBS AG	€1,000,000	0.50%	31/3/2031	808,092	0.01%
Novartis Finance SA	€800,000	1.13%	30/9/2027	771,045	0.01%
UBS Group AG ^	\$800,000	4.75%	12/5/2028	766,423	0.01%
Roche Holdings, Inc.	\$1,175,000	2.61%	13/12/2051	765,321	0.01%
UBS Group AG ^	€800,000	0.25%	3/11/2026	759,051	0.01%
Roche Holdings, Inc.	\$770,000	3.35%	30/9/2024	751,129	0.01%
Holcim Finance Luxembourg SA	€800,000	0.50%	29/11/2026	749,627	0.01%
Roche Holdings, Inc.	\$775,000	3.00%	10/11/2025	739,724	0.01%
Argentum Netherlands BV for Swiss Life AG ^	€700,000	4.38%	Perpetual	724,663	0.01%
Nestle Finance International Ltd.	€900,000	0.38%	12/5/2032	722,970	0.00%
UBS Group AG	\$750,000	4.13%	15/4/2026	720,739	0.00%
Credit Suisse Group AG ^	\$900,000	4.19%	1/4/2031	702,044	0.00%
UBS Group AG ^	\$800,000	1.49%	10/8/2027	688,114	0.00%
Helvetia Europe SA ^	€820,000	2.75%	30/9/2041	677,395	0.00%
Zurich Finance Ireland Designated Activity Co.	€900,000	1.63%	17/6/2039	669,796	0.00%
Basellandschaftliche Kantonalbank	CHF700,000	0.38%	13/5/2030	664,741	0.00%
Argentum Netherlands BV for Givaudan SA	€700,000	2.00%	17/9/2030	662,163	0.00%
Novartis Capital Corp.	\$705,000	4.40%	6/5/2044	654,690	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Argentum Netherlands BV for Zurich Insurance Co., Ltd.^	€700,000	2.75%	19/2/2049	644,527	0.00%
Glencore Finance Canada Ltd.	\$715,000	5.55%	25/10/2042	637,602	0.00%
UBS Group AG^	€600,000	1.00%	21/3/2025	616,076	0.00%
Roche Holdings, Inc.	\$750,000	2.08%	13/12/2031	608,567	0.00%
Canton of Zurich	CHF600,000	1.25%	3/12/2032	606,759	0.00%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	596,822	0.00%
Tyco Electronics Group SA	€600,000	0.00%	14/2/2025	594,201	0.00%
UBS Group AG^	\$600,000	4.49%	12/5/2026	585,505	0.00%
Credit Suisse Group AG	€1,000,000	0.63%	18/1/2033	585,317	0.00%
Swiss Confederation Government Bond	CHF750,000	0.50%	30/5/2058	585,276	0.00%
Tyco Electronics Group SA	€700,000	0.00%	16/2/2029	582,342	0.00%
Holcim Finance Luxembourg SA	€700,000	0.50%	3/9/2030	561,658	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF700,000	0.38%	8/7/2039	561,639	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF600,000	1.00%	25/1/2036	558,157	0.00%
UBS Group AG^	\$600,000	4.99%	5/8/2033	555,463	0.00%
Novartis Finance SA	€600,000	1.38%	14/8/2030	553,041	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF580,000	0.00%	26/10/2029	545,331	0.00%
Swiss Confederation Government Bond	CHF500,000	1.50%	24/7/2025	542,809	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF500,000	1.63%	31/10/2024	539,887	0.00%
Nestle Finance International Ltd.	€600,000	1.25%	29/3/2031	538,729	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF600,000	0.50%	30/3/2034	538,282	0.00%
Credit Suisse Group AG^	£500,000	2.13%	12/9/2025	535,899	0.00%
Credit Suisse Group AG^	\$600,000	6.54%	12/8/2033	527,087	0.00%
Nestle Finance International Ltd.	€500,000	0.00%	12/11/2024	505,952	0.00%
Swiss Re Finance UK plc^	€600,000	2.71%	4/6/2052	497,403	0.00%
Glencore Funding LLC	\$500,000	4.63%	29/4/2024	493,687	0.00%
Credit Suisse Group AG	\$710,000	4.88%	15/5/2045	488,220	0.00%
Nestle Finance International Ltd.	€500,000	0.88%	29/3/2027	486,139	0.00%
Credit Suisse Group AG^	€500,000	1.25%	17/7/2025	478,819	0.00%
UBS AG	\$500,000	0.70%	9/8/2024	465,136	0.00%
Swiss Confederation Government Bond	CHF350,000	3.50%	8/4/2033	444,830	0.00%
Alcon Finance Corp.	\$500,000	3.00%	23/9/2029	434,084	0.00%
Canton of Geneva Switzerland	CHF420,000	1.50%	5/3/2032	433,465	0.00%
Credit Suisse Group AG^	\$500,000	2.19%	5/6/2026	427,153	0.00%
Novartis Capital Corp.	\$500,000	2.20%	14/8/2030	424,978	0.00%
Novartis Capital Corp.	\$500,000	3.70%	21/9/2042	420,680	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF475,000	0.75%	18/10/2038	411,859	0.00%
Swiss Confederation Government Bond	CHF400,000	1.25%	27/6/2037	409,553	0.00%
Adecco International Financial Services BV^	€500,000	1.00%	21/3/2082	408,488	0.00%
Tyco Electronics Group SA	\$440,000	3.13%	15/8/2027	405,936	0.00%
Alcon Finance Corp.	\$400,000	5.75%	6/12/2052	405,777	0.00%
UBS Group AG^	\$600,000	3.18%	11/2/2043	405,764	0.00%
Alcon Finance Corp.	\$400,000	5.38%	6/12/2032	403,660	0.00%
Novartis Capital Corp.	\$440,000	2.00%	14/2/2027	400,571	0.00%
Roche Holdings, Inc.	\$425,000	2.63%	15/5/2026	397,127	0.00%
Nestle Finance International Ltd.	€400,000	0.00%	3/12/2025	391,323	0.00%
Holcim Finance Luxembourg SA	€400,000	2.25%	26/5/2028	388,409	0.00%
Credit Suisse Group AG^	€500,000	2.88%	2/4/2032	385,781	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF410,000	0.00%	26/2/2030	382,542	0.00%
Richemont International Holding SA	€500,000	1.63%	26/5/2040	382,292	0.00%
Richemont International Holding SA	€450,000	2.00%	26/3/2038	376,065	0.00%
UBS Group AG^	\$500,000	2.10%	11/2/2032	375,800	0.00%
Richemont International Holding SA	€400,000	0.75%	26/5/2028	374,346	0.00%
UBS AG	\$400,000	1.38%	13/1/2025	371,207	0.00%
Roche Holdings, Inc.	\$425,000	4.00%	28/11/2044	369,250	0.00%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG^	€367,000	3.38%	29/9/2047	354,068	0.00%
Coca-Cola HBC Finance BV	€400,000	1.63%	14/5/2031	353,094	0.00%
UBS Group AG^	\$400,000	1.36%	30/1/2027	350,452	0.00%
Swiss Confederation Government Bond	CHF300,000	2.25%	22/6/2031	341,720	0.00%
Credit Suisse AG	\$350,000	3.63%	9/9/2024	326,662	0.00%
Holcim Finance US LLC	\$350,000	3.50%	22/9/2026	325,930	0.00%
Novartis Capital Corp.	\$345,000	1.75%	14/2/2025	325,428	0.00%
Sika Capital BV	€350,000	1.50%	29/4/2031	308,904	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Adecco International Financial Services BV	€355,000	0.13%	21/9/2028	308,093	0.00%
Novartis Capital Corp.	\$420,000	2.75%	14/8/2050	292,225	0.00%
Credit Suisse Group AG^	€300,000	3.25%	2/4/2026	287,296	0.00%
Adecco International Financial Services BV	€356,000	0.50%	21/9/2031	287,122	0.00%
Roche Holdings, Inc.	\$300,000	0.45%	5/3/2024	284,704	0.00%
Holcim Sterling Finance Netherlands BV	£300,000	3.00%	12/5/2032	283,736	0.00%
Firmenich Productions Participations SAS	€300,000	1.75%	30/4/2030	280,353	0.00%
Cloverie plc for Zurich Insurance Co., Ltd.	€300,000	1.50%	15/12/2028	278,416	0.00%
Roche Holdings, Inc.	\$300,000	0.99%	5/3/2026	267,374	0.00%
Swiss Confederation Government Bond	CHF320,000	0.50%	24/5/2055	257,795	0.00%
Credit Suisse Group AG^	€300,000	1.00%	24/6/2027	250,990	0.00%
Holcim Sterling Finance Netherlands BV	£300,000	2.25%	4/4/2034	247,116	0.00%
Novartis Capital Corp.	\$275,000	4.00%	20/11/2045	242,740	0.00%
Tyco Electronics Group SA	\$235,000	3.70%	15/2/2026	226,257	0.00%
Glencore Funding LLC	\$225,000	4.88%	12/3/2029	215,685	0.00%
Alcon Finance Corp.	\$250,000	2.60%	27/5/2030	212,252	0.00%
Barry Callebaut Services NV	€200,000	2.38%	24/5/2024	210,389	0.00%
Coca-Cola HBC Finance BV	€200,000	1.88%	11/11/2024	206,919	0.00%
Glencore Funding LLC	\$200,000	4.00%	16/4/2025	193,413	0.00%
Alcon Finance Corp.	\$200,000	2.75%	23/9/2026	183,174	0.00%
Roche Holdings, Inc.	\$200,000	2.38%	28/1/2027	183,042	0.00%
Holcim Finance US LLC	\$200,000	4.75%	22/9/2046	163,493	0.00%
Holcim Finance Luxembourg SA	€200,000	0.63%	19/1/2033	149,102	0.00%
Novartis Capital Corp.	\$150,000	3.40%	6/5/2024	146,984	0.00%
Nestle Finance International Ltd.	€222,000	0.38%	3/12/2040	137,617	0.00%
Novartis Capital Corp.	\$135,000	3.00%	20/11/2025	129,454	0.00%
UBS Group AG	\$100,000	4.13%	24/9/2025	97,330	0.00%
Holcim Finance Luxembourg SA	€100,000	0.50%	23/4/2031	79,093	0.00%
				187,879,722	1.01%
Taiwan 0.03% (2021: 0.02%)					
TSMC Global Ltd.	\$2,000,000	1.38%	28/9/2030	1,534,740	0.01%
TSMC Global Ltd.	\$1,200,000	2.25%	23/4/2031	973,921	0.01%
TSMC Global Ltd.	\$700,000	1.75%	23/4/2028	593,069	0.01%
TSMC Arizona Corp.	\$525,000	1.75%	25/10/2026	466,017	0.00%
TSMC Arizona Corp.	\$525,000	2.50%	25/10/2031	431,324	0.00%
TSMC Arizona Corp.	\$425,000	3.13%	25/10/2041	325,356	0.00%
TSMC Arizona Corp.	\$425,000	3.25%	25/10/2051	308,800	0.00%
TSMC Arizona Corp.	\$300,000	4.50%	22/4/2052	270,419	0.00%
TSMC Arizona Corp.	\$200,000	4.25%	22/4/2032	192,662	0.00%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	191,850	0.00%
TSMC Arizona Corp.	\$200,000	4.13%	22/4/2029	190,104	0.00%
				5,478,262	0.03%
Tanzania 0.00% (2021: 0.00%)					
AngloGold Ashanti Holdings plc	\$250,000	3.75%	1/10/2030	218,313	0.00%
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	175,345	0.00%
				393,658	0.00%
Thailand 0.38% (2021: 0.35%)					
Thailand Government Bond	THB200,000,000	0.95%	17/6/2025	5,672,932	0.03%
Thailand Government Bond	THB192,450,000	3.30%	17/6/2038	5,604,698	0.03%
Thailand Government Bond	THB130,000,000	2.65%	17/6/2028	3,878,384	0.02%
Thailand Government Bond	THB140,000,000	1.60%	17/12/2029	3,870,445	0.02%
Thailand Government Bond	THB120,000,000	3.65%	20/6/2031	3,772,991	0.02%
Thailand Government Bond	THB130,000,000	0.75%	17/6/2024	3,714,104	0.02%
Thailand Government Bond	THB123,000,000	1.45%	17/12/2024	3,539,095	0.02%
Thailand Government Bond	THB110,000,000	2.88%	17/12/2028	3,317,542	0.02%
Thailand Government Bond	THB95,000,000	3.40%	17/6/2036	2,845,969	0.02%
Thailand Government Bond	THB100,000,000	2.00%	17/12/2031	2,779,386	0.02%
Thailand Government Bond	THB110,000,000	1.59%	17/12/2035	2,701,653	0.02%
Thailand Government Bond	THB80,000,000	3.85%	12/12/2025	2,450,714	0.01%
Thailand Government Bond	THB94,000,000	3.60%	17/6/2067	2,358,474	0.01%
Thailand Government Bond	THB70,000,000	4.88%	22/6/2029	2,334,128	0.01%
Thailand Government Bond	THB90,500,000	2.88%	17/6/2046	2,304,630	0.01%
Thailand Government Bond	THB110,000,000	1.88%	17/6/2049	2,188,652	0.01%
Thailand Government Bond	THB65,000,000	3.78%	25/6/2032	2,061,663	0.01%
Thailand Government Bond	THB80,000,000	2.00%	17/6/2042	1,865,700	0.01%
Siam Commercial Bank PCL	\$1,800,000	3.90%	11/2/2024	1,775,073	0.01%
Thailand Government Bond	THB55,000,000	3.58%	17/12/2027	1,709,236	0.01%
Thailand Government Bond	THB60,000,000	1.00%	17/6/2027	1,667,574	0.01%
Thailand Government Bond	THB50,285,000	4.00%	17/6/2066	1,388,727	0.01%
Thailand Government Bond	THB34,400,000	4.68%	29/6/2044	1,182,867	0.01%
PTTEP Canada International Finance Ltd.	\$800,000	6.35%	12/6/2042	813,060	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Thaioil Treasury Center Co., Ltd.	\$900,000	5.38%	20/11/2048	717,741	0.01%
Thailand Government Bond	THB20,000,000	5.67%	13/3/2028	682,268	0.00%
Thailand Government Bond	THB19,000,000	4.26%	12/12/2037	595,434	0.00%
GC Treasury Center Co., Ltd.	\$500,000	2.98%	18/3/2031	402,701	0.00%
Thailand Government Bond	THB12,000,000	4.85%	17/6/2061	392,792	0.00%
Thailand Government Bond	THB20,000,000	2.50%	17/6/2071	358,426	0.00%
GC Treasury Center Co., Ltd.	\$500,000	4.30%	18/3/2051	345,929	0.00%
Bangkok Bank PCL^	\$425,000	3.47%	23/9/2036	339,278	0.00%
PTT Treasury Center Co., Ltd.	\$400,000	4.50%	25/10/2042	320,330	0.00%
Thailand Government Bond	THB10,000,000	3.80%	14/6/2041	308,711	0.00%
Thailand Government Bond	THB10,000,000	1.60%	17/6/2035	249,205	0.00%
Thaioil Treasury Center Co., Ltd.	\$200,000	4.63%	20/11/2028	185,792	0.00%
GC Treasury Center Co., Ltd.	\$200,000	5.20%	30/3/2052	159,290	0.00%
				70,855,594	0.38%
United Arab Emirates 0.24% (2021: 0.26%)					
Abu Dhabi Government International Bond	\$3,700,000	3.13%	16/4/2030	3,436,419	0.02%
Abu Dhabi Government International Bond	\$3,400,000	3.13%	3/5/2026	3,260,945	0.02%
Emirates NBD Bank PJSC	AUD5,000,000	3.05%	26/2/2030	2,865,184	0.02%
Fab Sukuk Co., Ltd.	\$2,400,000	3.88%	22/1/2024	2,363,164	0.01%
Abu Dhabi Government International Bond	\$2,700,000	3.88%	16/4/2050	2,282,691	0.01%
Emirates NBD Bank PJSC	\$2,000,000	2.63%	18/2/2025	1,896,310	0.01%
Abu Dhabi Crude Oil Pipeline LLC	\$1,900,000	3.65%	2/11/2029	1,778,318	0.01%
Abu Dhabi Government International Bond	\$1,800,000	2.50%	16/4/2025	1,721,670	0.01%
MDGH GMTN RSC Ltd.	\$1,500,000	5.50%	28/4/2033	1,586,985	0.01%
Abu Dhabi Government International Bond	\$1,300,000	2.13%	30/9/2024	1,243,377	0.01%
MDGH GMTN RSC Ltd.	\$1,500,000	3.70%	7/11/2049	1,242,331	0.01%
Abu Dhabi Government International Bond	\$1,500,000	3.13%	30/9/2049	1,110,262	0.01%
DP World Crescent Ltd.	\$1,100,000	3.75%	30/1/2030	1,012,486	0.01%
DP World Ltd.	£900,000	4.25%	25/9/2030	1,006,637	0.01%
Abu Dhabi National Energy Co. PJSC	\$1,000,000	4.38%	23/4/2025	992,125	0.01%
Mashreqbank PSC	\$1,000,000	4.25%	26/2/2024	980,724	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$1,200,000	2.63%	31/3/2036	965,668	0.01%
Abu Dhabi National Energy Co. PJSC	\$1,000,000	4.00%	3/10/2049	865,503	0.01%
Abu Dhabi Government International Bond	\$800,000	3.13%	11/10/2027	762,737	0.01%
Aldar Sukuk No 2 Ltd.	\$800,000	3.88%	22/10/2029	733,817	0.01%
MAF Sukuk Ltd.	\$750,000	4.64%	14/5/2029	729,821	0.01%
Abu Dhabi Government International Bond	\$800,000	4.13%	11/10/2047	705,105	0.00%
Galaxy Pipeline Assets Bidco Ltd.	\$869,877	2.94%	30/9/2040	700,350	0.00%
Emirates Telecommunications Group Co. PJSC	€800,000	0.88%	17/5/2033	629,041	0.00%
Abu Dhabi Government International Bond	\$700,000	2.50%	30/9/2029	627,340	0.00%
Abu Dhabi National Energy Co. PJSC	\$600,000	4.88%	23/4/2030	617,657	0.00%
United Arab Emirates International Bond	\$800,000	3.25%	19/10/2061	591,819	0.00%
Galaxy Pipeline Assets Bidco Ltd.	\$670,379	2.16%	31/3/2034	569,731	0.00%
DP World Ltd.	\$600,000	4.70%	30/9/2049	504,771	0.00%
United Arab Emirates International Bond	\$500,000	4.95%	7/7/2052	499,480	0.00%
Emirates Telecommunications Group Co. PJSC	\$500,000	3.50%	18/6/2024	489,698	0.00%
RAK Capital	\$500,000	3.09%	31/3/2025	481,569	0.00%
First Abu Dhabi Bank PJSC^	\$500,000	4.50%	Perpetual	478,893	0.00%
DAE Funding LLC	\$500,000	1.55%	1/8/2024	465,909	0.00%
DAE Funding LLC	\$500,000	3.38%	20/3/2028	442,747	0.00%
DP World Ltd.	\$400,000	6.85%	2/7/2037	424,908	0.00%
Abu Dhabi Crude Oil Pipeline LLC	\$450,000	4.60%	2/11/2047	413,713	0.00%
MDGH GMTN RSC Ltd.	\$500,000	3.40%	7/6/2051	391,093	0.00%
Galaxy Pipeline Assets Bidco Ltd.	\$500,000	3.25%	30/9/2040	386,532	0.00%
Abu Dhabi Government International Bond	\$600,000	2.70%	2/9/2070	373,525	0.00%
United Arab Emirates International Bond	\$400,000	2.00%	19/10/2031	335,721	0.00%
BOS Funding Ltd.	\$350,000	4.00%	18/9/2024	333,357	0.00%
United Arab Emirates International Bond	\$400,000	2.88%	19/10/2041	307,415	0.00%
DP World Ltd.	\$300,000	5.63%	25/9/2048	281,599	0.00%
Abu Dhabi National Energy Co. PJSC	\$200,000	4.38%	22/6/2026	199,533	0.00%
DP World Crescent Ltd.	\$200,000	4.85%	26/9/2028	197,571	0.00%
MAF Global Securities Ltd.	\$200,000	4.75%	7/5/2024	197,315	0.00%
Emirates Telecommunications Group Co. PJSC	€190,000	0.38%	17/5/2028	170,771	0.00%
Emirates Telecommunications Group Co. PJSC	€100,000	2.75%	18/6/2026	104,030	0.00%
				44,758,367	0.24%
United Kingdom 3.71% (2021: 4.29%)					
United Kingdom Gilt	£48,062,000	0.25%	31/1/2025	53,745,573	0.29%
United Kingdom Gilt	£33,287,000	0.50%	31/1/2029	33,172,059	0.18%
United Kingdom Gilt	£29,300,000	0.25%	31/7/2031	26,442,388	0.14%
United Kingdom Gilt	£22,653,000	0.13%	31/1/2024	26,255,406	0.14%
United Kingdom Gilt	£24,501,000	1.25%	22/10/2041	18,756,880	0.10%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Kingdom Gilt	£16,881,448	1.75%	7/9/2037	15,311,811	0.08%
United Kingdom Gilt	£17,050,000	1.50%	22/7/2047	12,531,359	0.07%
United Kingdom Gilt	£11,900,000	0.13%	31/1/2028	12,018,077	0.07%
United Kingdom Gilt	£17,172,000	0.88%	31/1/2046	10,961,375	0.06%
United Kingdom Gilt	£11,664,000	1.63%	22/10/2054	8,295,848	0.05%
United Kingdom Gilt	£11,804,000	1.50%	31/7/2053	8,146,647	0.05%
Clydesdale Bank plc	€8,000,000	2.50%	22/6/2027	8,137,144	0.05%
United Kingdom Gilt	£8,512,000	1.00%	31/1/2032	8,115,201	0.05%
Yorkshire Building Society	€8,800,000	0.01%	16/11/2028	7,650,452	0.04%
United Kingdom Gilt	£9,528,000	1.13%	31/1/2039	7,564,102	0.04%
United Kingdom Gilt	£5,950,000	4.25%	7/3/2036	7,401,444	0.04%
United Kingdom Gilt	£5,847,000	4.25%	7/12/2046	7,252,003	0.04%
United Kingdom Gilt	£9,500,000	1.75%	22/7/2057	6,993,823	0.04%
United Kingdom Gilt	£5,545,000	4.25%	7/12/2040	6,836,132	0.04%
United Kingdom Gilt	£8,073,000	0.63%	31/7/2035	6,548,530	0.04%
United Kingdom Gilt	£5,039,843	4.25%	7/12/2055	6,481,892	0.04%
United Kingdom Gilt	£5,000,000	3.75%	29/1/2038	5,822,905	0.03%
United Kingdom Gilt	£7,260,000	1.75%	22/1/2049	5,593,347	0.03%
United Kingdom Gilt	£4,711,000	0.38%	22/10/2026	5,019,645	0.03%
United Kingdom Gilt	£4,200,000	3.75%	22/7/2052	4,876,299	0.03%
United Kingdom Gilt	£3,800,000	4.50%	7/12/2042	4,857,616	0.03%
Barclays plc	\$5,022,000	3.65%	16/3/2025	4,820,319	0.03%
Santander UK plc	€4,300,000	1.13%	12/3/2027	4,173,456	0.02%
United Kingdom Gilt	£3,785,000	3.25%	22/1/2044	4,046,863	0.02%
Heathrow Funding Ltd.	€4,066,000	1.50%	12/10/2025	4,031,949	0.02%
United Kingdom Gilt	£9,137,000	0.50%	22/10/2061	3,927,884	0.02%
HSBC Holdings plc^	\$4,013,000	2.10%	4/6/2026	3,658,074	0.02%
United Kingdom Gilt	£3,000,000	4.13%	29/1/2027	3,654,099	0.02%
NatWest Group plc^	€3,000,000	1.75%	2/3/2026	3,012,192	0.02%
NatWest Markets plc	\$3,100,000	3.48%	22/3/2025	2,967,268	0.02%
AstraZeneca plc	€3,000,000	1.25%	12/5/2028	2,857,142	0.02%
Juturna European Loan Conduit No 16 plc	£2,224,914	5.06%	10/8/2033	2,646,012	0.02%
United Kingdom Gilt	£2,300,000	3.50%	22/1/2045	2,549,280	0.02%
United Kingdom Gilt	£4,760,000	1.13%	22/10/2073	2,516,553	0.02%
United Kingdom Gilt	£3,700,000	1.63%	22/10/2071	2,473,090	0.01%
United Kingdom Gilt	£2,109,000	3.50%	22/7/2068	2,431,135	0.01%
Lloyds Banking Group plc	\$2,600,000	4.55%	16/8/2028	2,430,855	0.01%
Barclays plc^	\$2,300,000	7.39%	2/11/2028	2,392,319	0.01%
Lloyds Banking Group plc^	¥300,000,000	0.82%	30/5/2025	2,263,452	0.01%
HSBC Holdings plc^	\$2,125,000	7.39%	3/11/2028	2,230,247	0.01%
Santander UK Group Holdings plc^	£2,000,000	2.92%	8/5/2026	2,222,687	0.01%
HSBC Holdings plc^	\$2,300,000	4.76%	9/6/2028	2,177,933	0.01%
HSBC Holdings plc^	\$2,200,000	4.18%	9/12/2025	2,135,596	0.01%
Vodafone Group plc	€2,200,000	1.50%	24/7/2027	2,135,386	0.01%
Vodafone Group plc	€2,000,000	2.20%	25/8/2026	2,028,655	0.01%
United Kingdom Gilt	£3,699,952	0.63%	22/10/2050	1,988,102	0.01%
Standard Chartered plc^	\$1,800,000	7.77%	16/11/2028	1,907,385	0.01%
Barclays plc^	€1,800,000	5.26%	29/1/2034	1,893,152	0.01%
Standard Chartered plc^	\$2,000,000	1.82%	23/11/2025	1,828,201	0.01%
Reckitt Benckiser Treasury Services plc	\$1,925,000	3.00%	26/6/2027	1,787,790	0.01%
HSBC Holdings plc^	\$1,625,000	8.11%	3/11/2033	1,722,087	0.01%
AA Bond Co., Ltd.	£1,500,000	4.88%	31/7/2024	1,708,085	0.01%
HSBC Holdings plc	\$2,000,000	5.25%	14/3/2044	1,693,835	0.01%
Vodafone Group plc	€1,700,000	1.13%	20/11/2025	1,691,660	0.01%
HSBC Holdings plc^	\$1,625,000	7.34%	3/11/2026	1,690,089	0.01%
HSBC Holdings plc^	£1,600,000	3.00%	22/7/2028	1,676,429	0.01%
NatWest Markets plc	AUD2,500,000	5.05%	12/8/2025	1,672,674	0.01%
United Kingdom Gilt	£1,850,000	2.50%	22/7/2065	1,669,500	0.01%
BAT Capital Corp.	£1,500,000	2.13%	15/8/2025	1,646,596	0.01%
Santander UK plc	£1,330,000	5.25%	16/2/2029	1,632,335	0.01%
HSBC Holdings plc	\$1,683,000	4.30%	8/3/2026	1,628,575	0.01%
Barclays plc^	€1,900,000	0.58%	9/8/2029	1,598,714	0.01%
Lloyds Banking Group plc	\$1,694,000	3.75%	11/1/2027	1,576,458	0.01%
Vodafone Group plc	\$2,025,000	4.25%	17/9/2050	1,564,296	0.01%
HSBC Holdings plc	\$1,600,000	6.50%	2/5/2036	1,548,818	0.01%
Cadent Finance plc	€1,500,000	0.63%	22/9/2024	1,515,637	0.01%
BP Capital Markets plc	€1,500,000	2.52%	7/4/2028	1,498,006	0.01%
Southern Gas Networks plc	£1,300,000	2.50%	3/2/2025	1,484,018	0.01%
Standard Chartered plc^	\$2,000,000	3.27%	18/2/2036	1,479,196	0.01%
HSBC Holdings plc^	€1,400,000	3.02%	15/6/2027	1,422,323	0.01%
CNH Industrial Finance Europe SA	€1,400,000	1.75%	12/9/2025	1,413,607	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Kingdom Gilt	£1,137,000	4.25%	7/12/2027	1,405,270	0.01%
Lloyds Banking Group plc	\$1,435,000	4.58%	10/12/2025	1,385,878	0.01%
BAT Capital Corp.	\$1,454,000	3.22%	6/9/2026	1,343,067	0.01%
Clydesdale Bank plc	€1,400,000	0.01%	22/9/2026	1,310,741	0.01%
Nationwide Building Society^	€1,300,000	2.00%	25/7/2029	1,307,490	0.01%
BAE Systems Finance, Inc.	\$1,185,000	7.50%	1/7/2027	1,280,001	0.01%
Nationwide Building Society	\$1,400,000	4.00%	14/9/2026	1,278,626	0.01%
Lloyds Banking Group plc^	€1,300,000	3.13%	24/8/2030	1,268,453	0.01%
HSBC Holdings plc^	€1,450,000	0.64%	24/9/2029	1,244,446	0.01%
South Eastern Power Networks plc	£1,000,000	5.63%	30/9/2030	1,227,359	0.01%
Barclays plc^	\$1,225,000	5.30%	9/8/2026	1,216,583	0.01%
Bank of Scotland plc	£1,000,000	4.88%	20/12/2024	1,204,809	0.01%
HSBC Holdings plc^	£1,110,000	2.26%	13/11/2026	1,203,870	0.01%
Anglian Water Services Financing plc	£1,000,000	4.50%	22/2/2026	1,185,433	0.01%
BAT Capital Corp.	\$1,200,000	4.70%	2/4/2027	1,152,584	0.01%
Standard Chartered plc^	\$1,235,000	2.82%	30/1/2026	1,148,890	0.01%
Places for People Homes Ltd.	£1,056,000	3.63%	22/11/2028	1,146,940	0.01%
Rothsay Life plc	£1,050,000	3.38%	12/7/2026	1,137,154	0.01%
National Grid Electricity Distribution East Midlands plc	€1,094,000	3.53%	20/9/2028	1,137,098	0.01%
GlaxoSmithKline Capital plc	€1,200,000	1.75%	21/5/2030	1,135,369	0.01%
United Kingdom Gilt	£897,335	4.00%	22/1/2060	1,130,475	0.01%
Standard Chartered plc^	\$1,200,000	1.21%	23/3/2025	1,125,861	0.01%
Unilever Finance Netherlands BV	€1,100,000	1.25%	25/3/2025	1,123,998	0.01%
Barclays plc^	€1,230,000	0.88%	28/1/2028	1,120,937	0.01%
Nationwide Building Society	\$1,250,000	1.00%	28/8/2025	1,110,736	0.01%
NatWest Markets plc	£900,000	6.38%	8/11/2027	1,107,836	0.01%
Tesco Corporate Treasury Services plc	£1,120,000	1.88%	2/11/2028	1,099,575	0.01%
Barclays plc	£1,000,000	3.00%	8/5/2026	1,091,666	0.01%
GlaxoSmithKline Capital plc	\$1,175,000	3.38%	1/6/2029	1,084,065	0.01%
HSBC Holdings plc^	\$1,250,000	2.25%	22/11/2027	1,082,830	0.01%
Santander UK plc	£870,000	5.75%	2/3/2026	1,079,576	0.01%
AstraZeneca plc	\$1,200,000	4.38%	17/8/2048	1,076,162	0.01%
Diageo Finance plc	£1,000,000	2.38%	8/6/2028	1,075,844	0.01%
BP Capital Markets plc	€1,000,000	2.97%	27/2/2026	1,048,557	0.01%
BP Capital Markets plc	€1,000,000	1.88%	7/4/2024	1,047,948	0.01%
Reynolds American, Inc.	\$1,225,000	5.85%	15/8/2045	1,045,794	0.01%
Prs Finance plc	£1,000,000	2.00%	23/1/2029	1,044,585	0.01%
Lloyds Banking Group plc^	£1,030,000	1.99%	15/12/2031	1,038,047	0.01%
Santander UK Group Holdings plc^	€1,000,000	0.39%	28/2/2025	1,018,208	0.01%
WPP Finance 2016	€1,000,000	1.38%	20/3/2025	1,009,520	0.01%
BP Capital Markets plc^	€1,100,000	3.63%	Perpetual	1,007,963	0.01%
Lloyds Banking Group plc^	\$950,000	7.95%	15/11/2033	1,006,811	0.01%
Virgin Money UK plc^	£900,000	4.00%	25/9/2026	1,005,386	0.01%
Santander UK plc	€1,000,000	0.50%	10/1/2025	1,005,011	0.01%
Channel Link Enterprises Finance plc^	£1,000,000	3.04%	30/6/2050	1,001,157	0.01%
GlaxoSmithKline Capital plc	£1,000,000	1.25%	12/10/2028	998,404	0.01%
NatWest Group plc^	£1,000,000	2.11%	28/11/2031	997,544	0.01%
HSBC Holdings plc^	£800,000	8.20%	16/11/2034	996,876	0.01%
AstraZeneca plc	\$1,118,000	0.70%	8/4/2026	983,706	0.01%
National Grid plc	€1,120,000	0.16%	20/1/2028	983,071	0.01%
Nationwide Building Society	€1,000,000	0.25%	22/7/2025	981,521	0.01%
BP Capital Markets plc	\$1,025,000	3.72%	28/11/2028	970,576	0.01%
BAT Capital Corp.	\$1,000,000	2.79%	6/9/2024	957,590	0.01%
HSBC Holdings plc^	\$1,250,000	2.87%	22/11/2032	957,218	0.01%
BAT Capital Corp.	\$1,050,000	3.56%	15/8/2027	956,116	0.01%
easyJet FinCo BV	€1,104,000	1.88%	3/3/2028	953,311	0.01%
Yorkshire Building Society	€930,000	0.13%	8/5/2024	949,290	0.01%
CK Hutchison International 21 Ltd.	\$1,300,000	3.13%	15/4/2041	947,460	0.01%
DS Smith plc	€1,000,000	0.88%	12/9/2026	946,563	0.01%
NatWest Group plc^	\$1,000,000	4.89%	18/5/2029	942,643	0.01%
Reckitt Benckiser Treasury Services plc	\$975,000	2.75%	26/6/2024	941,329	0.01%
Land Securities Capital Markets plc	£900,000	2.40%	8/2/2029	937,232	0.01%
Santander UK Group Holdings plc^	\$1,000,000	1.09%	15/3/2025	935,950	0.01%
Wessex Water Services Finance plc	£1,000,000	1.50%	17/9/2029	933,202	0.01%
Diageo Finance plc	£1,000,000	2.75%	8/6/2038	922,931	0.01%
HSBC Holdings plc^	\$1,000,000	4.04%	13/3/2028	922,298	0.01%
Standard Chartered plc	\$950,000	4.05%	12/4/2026	910,232	0.01%
HSBC Holdings plc^	\$1,000,000	1.65%	18/4/2026	902,963	0.01%
Tesco Property Finance 2 plc	£768,503	6.05%	13/10/2039	896,625	0.01%
BP Capital Markets plc^	€900,000	3.25%	Perpetual	882,280	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barclays plc [^]	£700,000	8.41%	14/11/2032	869,191	0.01%
Pension Insurance Corp. plc	£700,000	8.00%	23/11/2026	868,455	0.01%
Nationwide Building Society	€1,000,000	0.25%	14/9/2028	855,538	0.01%
Bank of England Euro Note	\$900,000	0.25%	8/3/2024	854,020	0.01%
Karbon Homes Ltd.	£940,000	3.38%	15/11/2047	853,752	0.01%
London & Quadrant Housing Trust	£800,000	2.63%	28/2/2028	847,631	0.01%
NatWest Group plc [^]	€1,000,000	0.67%	14/9/2029	846,820	0.01%
Barclays plc [^]	\$800,000	7.44%	2/11/2033	842,208	0.01%
BAT Netherlands Finance BV	€800,000	2.38%	7/10/2024	832,102	0.01%
Coca-Cola Europacific Partners plc	€800,000	1.13%	26/5/2024	827,816	0.01%
BP Capital Markets plc	€800,000	1.95%	3/3/2025	823,929	0.01%
Linde Finance BV	€1,000,000	0.55%	19/5/2032	820,336	0.01%
AstraZeneca plc	\$725,000	6.45%	15/9/2037	818,279	0.01%
National Grid Electricity Distribution East Midlands plc	€773,000	3.95%	20/9/2032	808,335	0.01%
Southern Water Services Finance Ltd.	£650,000	6.64%	31/3/2026	805,728	0.01%
Nationwide Building Society	€800,000	3.25%	5/9/2029	802,179	0.01%
Unilever plc	€1,000,000	1.50%	11/6/2039	787,323	0.01%
Barclays plc [^]	€1,000,000	1.11%	12/5/2032	783,676	0.01%
Barclays plc [^]	\$800,000	5.50%	9/8/2028	777,837	0.01%
HSBC Holdings plc [^]	\$825,000	2.63%	7/11/2025	777,097	0.01%
BP Capital Markets plc	€800,000	2.82%	7/4/2032	773,225	0.01%
CK Hutchison Finance 16 Ltd.	€800,000	2.00%	6/4/2028	751,504	0.01%
United Kingdom Gilt	£550,000	6.00%	7/12/2028	741,989	0.01%
HSBC Holdings plc	\$775,000	4.95%	31/3/2030	740,250	0.01%
Notting Hill Genesis	£900,000	3.25%	12/10/2048	735,293	0.01%
Santander UK Group Holdings plc [^]	\$835,000	1.53%	21/8/2026	735,071	0.01%
Yorkshire Building Society	€750,000	0.63%	21/9/2025	725,820	0.01%
Barclays plc [^]	\$755,000	5.75%	9/8/2033	714,653	0.01%
Santander UK Group Holdings plc [^]	\$800,000	3.82%	3/11/2028	713,415	0.01%
Babcock International Group plc	£700,000	1.88%	5/10/2026	710,138	0.01%
Diageo Finance plc	€700,000	1.00%	22/4/2025	708,925	0.01%
Barclays plc [^]	€700,000	2.89%	31/1/2027	707,221	0.01%
Skipton Building Society	€700,000	0.01%	22/9/2024	704,226	0.01%
Leeds Building Society	£700,000	1.38%	6/10/2027	701,458	0.01%
Barclays plc	AUD1,250,000	4.00%	26/6/2029	700,037	0.01%
Compass Group Finance Netherlands BV	€692,000	3.00%	8/3/2030	698,262	0.01%
Heathrow Funding Ltd.	£700,000	2.75%	13/10/2029	695,958	0.01%
DWR Cymru Financing UK plc	£800,000	2.38%	31/3/2034	694,913	0.01%
BUPA Finance plc	£600,000	2.00%	5/4/2024	693,673	0.01%
Virgin Money UK plc [^]	£625,000	3.38%	24/4/2026	693,434	0.01%
BAT Capital Corp.	\$975,000	4.54%	15/8/2047	693,042	0.01%
National Grid plc	€800,000	0.25%	1/9/2028	691,563	0.01%
Barclays plc [^]	\$900,000	3.56%	23/9/2035	689,771	0.01%
HSBC Holdings plc [^]	\$900,000	2.36%	18/8/2031	689,458	0.01%
Motability Operations Group plc	€700,000	0.38%	3/1/2026	679,753	0.01%
Nationwide Building Society	£600,000	3.00%	6/5/2026	676,187	0.01%
Legal & General Group plc [^]	£600,000	5.13%	14/11/2048	671,598	0.01%
Imperial Brands Finance plc	\$700,000	3.13%	26/7/2024	670,593	0.01%
Santander UK Group Holdings plc [^]	€800,000	0.60%	13/9/2029	663,073	0.01%
Santander UK plc	€710,000	0.05%	12/1/2027	661,142	0.01%
NatWest Group plc [^]	\$700,000	5.08%	27/1/2030	658,618	0.01%
Barclays plc [^]	\$675,000	3.93%	7/5/2025	654,450	0.01%
Santander UK plc	€640,000	0.10%	12/5/2024	653,488	0.01%
Barclays plc [^]	CAD1,000,000	2.17%	23/6/2027	646,032	0.01%
Vodafone Group plc	\$700,000	5.00%	30/5/2038	643,234	0.01%
Diageo Capital plc	\$750,000	2.38%	24/10/2029	640,782	0.01%
BP Capital Markets plc [^]	£600,000	4.25%	Perpetual	635,374	0.01%
NatWest Group plc [^]	£600,000	3.62%	29/3/2029	631,046	0.00%
Lloyds Banking Group plc	AUD1,000,000	4.25%	22/11/2027	617,137	0.00%
CNH Industrial Finance Europe SA	€600,000	0.00%	1/4/2024	612,686	0.00%
GlaxoSmithKline Capital plc	\$625,000	3.00%	1/6/2024	608,097	0.00%
BAT International Finance plc	€700,000	2.25%	16/1/2030	605,816	0.00%
Standard Chartered plc	\$665,000	5.70%	26/3/2044	603,853	0.00%
BAT Capital Corp.	\$825,000	4.76%	6/9/2049	599,107	0.00%
Diageo Capital plc	\$750,000	2.13%	29/4/2032	596,782	0.00%
Lseg Netherlands BV	€600,000	0.00%	6/4/2025	590,199	0.00%
NatWest Group plc [^]	\$800,000	3.03%	28/11/2035	590,188	0.00%
AstraZeneca plc	\$1,000,000	2.13%	6/8/2050	588,844	0.00%
National Grid Gas plc	£750,000	1.13%	14/1/2033	587,751	0.00%
Diageo Finance plc	€600,000	1.50%	22/10/2027	585,376	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc^	\$625,000	5.40%	11/8/2033	580,579	0.00%
Thames Water Utilities Finance plc	£500,000	1.88%	24/1/2024	580,443	0.00%
Peabody Capital No 2 plc	£700,000	3.25%	14/9/2048	578,682	0.00%
LSEGA Financing plc	\$700,000	2.50%	6/4/2031	578,516	0.00%
Severn Trent Utilities Finance plc	£511,000	4.63%	30/11/2034	577,035	0.00%
Rentokil Initial plc	€600,000	0.88%	30/5/2026	576,716	0.00%
Canary Wharf Group Investment Holdings plc	€700,000	1.75%	7/4/2026	572,781	0.00%
National Grid plc	€600,000	3.25%	30/3/2034	569,292	0.00%
Gatwick Funding Ltd.	£579,000	2.50%	15/4/2030	557,706	0.00%
Narragansett Electric Co.	\$595,000	3.92%	1/8/2028	556,970	0.00%
BP Capital Markets BV	€826,000	1.47%	21/9/2041	551,381	0.00%
Santander UK Group Holdings plc^	\$650,000	1.67%	14/6/2027	551,189	0.00%
BAT Capital Corp.	\$600,000	4.91%	2/4/2030	549,914	0.00%
BAT International Finance plc	£566,000	2.25%	26/6/2028	549,551	0.00%
CK Hutchison International 17 II Ltd.	\$550,000	2.75%	29/3/2023	547,045	0.00%
Thames Water Utilities Finance plc	€600,000	0.88%	31/1/2028	544,935	0.00%
Diageo Finance plc	£500,000	1.75%	12/10/2026	544,862	0.00%
Reynolds American, Inc.	\$600,000	5.70%	15/8/2035	542,826	0.00%
Legal & General Group plc^	£500,000	5.50%	27/6/2064	537,873	0.00%
Heathrow Funding Ltd.	CAD810,000	3.78%	4/9/2030	535,130	0.00%
Barclays plc	\$580,000	4.84%	9/5/2028	534,504	0.00%
Motability Operations Group plc	€600,000	0.13%	20/7/2028	533,327	0.00%
Diageo Capital BV	€600,000	1.88%	8/6/2034	532,003	0.00%
Yorkshire Water Finance plc	£500,000	1.75%	26/11/2026	528,543	0.00%
HSBC Holdings plc^	\$545,000	5.21%	11/8/2028	524,840	0.00%
WHG Treasury plc	£500,000	4.25%	6/10/2045	523,405	0.00%
Logicor 2019-1 UK plc	£500,000	1.88%	17/11/2026	523,304	0.00%
Barclays plc^	\$500,000	7.33%	2/11/2026	518,392	0.00%
BP Capital Markets plc	€600,000	1.23%	8/5/2031	514,320	0.00%
BUPA Finance plc	£500,000	1.75%	14/6/2027	513,278	0.00%
DWR Cymru Financing UK plc	£600,000	1.38%	31/3/2033	513,033	0.00%
Sky Ltd.	€500,000	2.25%	17/11/2025	512,764	0.00%
Sky Ltd.	€500,000	2.50%	15/9/2026	512,208	0.00%
Leeds Building Society	£500,000	0.50%	3/7/2024	510,720	0.00%
CK Hutchison Group Telecom Finance SA	£500,000	2.00%	17/10/2027	510,513	0.00%
British Telecommunications plc	£600,000	3.25%	8/11/2029	509,974	0.00%
GSK Capital BV	€486,000	3.00%	28/11/2027	506,959	0.00%
Barclays plc^	€500,000	0.75%	9/6/2025	506,250	0.00%
Aptiv plc	€500,000	1.50%	10/3/2025	505,883	0.00%
Vodafone Group plc	\$600,000	4.88%	19/6/2049	504,802	0.00%
SSE plc	€500,000	1.25%	16/4/2025	504,333	0.00%
CK Hutchison Finance 16 II Ltd.	€500,000	0.88%	3/10/2024	504,165	0.00%
Vodafone International Financing DAC	€500,000	3.75%	2/12/2034	502,221	0.00%
Lloyds Bank plc	€500,000	0.63%	26/3/2025	501,321	0.00%
NatWest Group plc^	€500,000	0.75%	15/11/2025	499,039	0.00%
SSE plc	€500,000	0.88%	6/9/2025	496,025	0.00%
Unilever Capital Corp.	\$505,000	3.25%	7/3/2024	495,949	0.00%
Vodafone Group plc	\$500,000	3.75%	16/1/2024	493,726	0.00%
Vodafone Group plc	€600,000	3.38%	8/8/2049	493,499	0.00%
AstraZeneca plc	\$510,000	3.38%	16/11/2025	492,914	0.00%
GSK Consumer Healthcare Capital NL BV	€500,000	1.25%	29/3/2026	491,977	0.00%
London Stock Exchange Group plc	€500,000	1.75%	6/12/2027	490,484	0.00%
Affordable Housing Finance plc	£525,000	2.89%	11/8/2043	487,865	0.00%
Clarion Funding plc	£600,000	3.13%	19/4/2048	485,557	0.00%
Unilever Capital Corp.	\$500,000	2.60%	5/5/2024	485,131	0.00%
Imperial Brands Finance Netherlands BV	€650,000	1.75%	18/3/2033	484,882	0.00%
Coca-Cola Europacific Partners plc	€500,000	1.50%	8/11/2027	483,119	0.00%
BAT Capital Corp.	\$500,000	3.22%	15/8/2024	482,082	0.00%
Nationwide Building Society	\$500,000	0.55%	22/1/2024	475,698	0.00%
Annington Funding plc	£500,000	3.69%	12/7/2034	472,531	0.00%
Ashtead Capital, Inc.	\$550,000	1.50%	12/8/2026	469,009	0.00%
Unilever Capital Corp.	\$500,000	0.63%	12/8/2024	468,055	0.00%
London & Quadrant Housing Trust	£400,000	5.49%	15/6/2042	467,062	0.00%
Global Switch Finance BV	€519,000	1.38%	7/10/2030	464,707	0.00%
Legal & General Group plc^	\$500,000	5.25%	21/3/2047	464,452	0.00%
BAT International Finance plc	\$500,000	4.45%	16/3/2028	462,797	0.00%
Lloyds Banking Group plc^	\$500,000	3.75%	18/3/2028	460,997	0.00%
THFC Funding No 3 plc	£400,000	5.20%	11/10/2043	458,342	0.00%
United Utilities Water Finance plc	£400,000	2.00%	14/2/2025	453,683	0.00%
AstraZeneca plc	\$500,000	4.38%	16/11/2045	450,699	0.00%
RELX Finance BV	€500,000	0.50%	10/3/2028	450,535	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barclays plc	\$500,000	5.25%	17/8/2045	449,965	0.00%
BAT Capital Corp.	\$570,000	5.28%	2/4/2050	449,167	0.00%
Vodafone Group plc	€500,000	1.63%	24/11/2030	448,688	0.00%
Blend Funding plc	£500,000	3.46%	21/9/2047	447,812	0.00%
Heathrow Funding Ltd.	£461,000	2.63%	16/3/2028	445,889	0.00%
Unilever Finance Netherlands BV	€500,000	1.63%	12/2/2033	444,645	0.00%
Cadent Finance plc	£600,000	2.75%	22/9/2046	443,692	0.00%
Prudential plc	\$500,000	3.63%	24/3/2032	442,706	0.00%
BAT International Finance plc	\$460,000	3.95%	15/6/2025	441,918	0.00%
UK Municipal Bonds Agency Finance Co. Designated Activity Co.	£800,000	1.63%	26/8/2060	441,553	0.00%
New England Power Co.	\$575,000	3.80%	5/12/2047	440,909	0.00%
NatWest Group plc^	\$475,000	3.75%	1/11/2029	440,716	0.00%
Segro plc	£500,000	2.88%	11/10/2037	439,718	0.00%
United Utilities Water Finance plc	£600,000	1.88%	3/6/2042	439,104	0.00%
South Eastern Power Networks plc	£340,000	6.38%	12/11/2031	439,031	0.00%
Connect Plus M25 Issuer plc	£446,520	2.61%	31/3/2039	435,429	0.00%
Barclays plc	\$450,000	4.38%	12/1/2026	434,213	0.00%
NatWest Markets plc	\$500,000	1.60%	29/9/2026	434,071	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€500,000	0.75%	19/5/2030	433,599	0.00%
Motability Operations Group plc	£500,000	2.38%	3/7/2039	432,574	0.00%
BAT Capital Corp.	\$400,000	7.75%	19/10/2032	430,412	0.00%
Aviva plc^	£400,000	4.38%	12/9/2049	425,404	0.00%
Scottish Hydro Electric Transmission plc	£500,000	2.25%	27/9/2035	424,746	0.00%
BUPA Finance plc	£371,000	5.00%	8/12/2026	424,443	0.00%
CSL Finance plc	\$450,000	4.05%	27/4/2029	424,400	0.00%
HSBC Holdings plc^	\$450,000	3.00%	10/3/2026	422,918	0.00%
South Eastern Power Networks plc	£500,000	1.75%	30/9/2034	420,270	0.00%
Eastern Power Networks plc	£500,000	1.88%	1/6/2035	418,485	0.00%
Yorkshire Water Finance plc	£500,000	2.75%	18/4/2041	418,251	0.00%
HSBC Holdings plc^	\$500,000	2.01%	22/9/2028	417,284	0.00%
Clarion Funding plc	£400,000	2.63%	18/1/2029	416,853	0.00%
Unilever Capital Corp.	\$385,000	5.90%	15/11/2032	415,887	0.00%
Mondi Finance plc	€400,000	1.50%	15/4/2024	415,607	0.00%
Global Switch Holdings Ltd.	€400,000	1.50%	31/1/2024	414,259	0.00%
SELP Finance Sarl	€427,000	1.50%	20/11/2025	412,180	0.00%
Diageo Capital plc	\$400,000	5.30%	24/10/2027	409,355	0.00%
Paragon Treasury plc	£500,000	2.00%	7/5/2036	409,319	0.00%
Nationwide Building Society^	\$450,000	4.30%	8/3/2029	404,236	0.00%
Diageo Capital plc	\$400,000	5.20%	24/10/2025	404,206	0.00%
HSBC Holdings plc^	\$500,000	2.21%	17/8/2029	403,835	0.00%
Lloyds Banking Group plc	\$550,000	4.34%	9/1/2048	402,827	0.00%
Martlet Homes Ltd.	£500,000	3.00%	9/5/2052	400,585	0.00%
Standard Chartered plc	\$475,000	5.30%	9/1/2043	400,462	0.00%
Eversholt Funding plc	£321,429	6.70%	22/2/2035	398,160	0.00%
DS Smith plc	£400,000	2.88%	26/7/2029	397,231	0.00%
NatWest Group plc^	\$395,000	5.52%	30/9/2028	391,113	0.00%
NatWest Group plc^	\$400,000	4.27%	22/3/2025	390,665	0.00%
BAT Capital Corp.	\$500,000	2.73%	25/3/2031	389,946	0.00%
AstraZeneca plc	\$550,000	3.00%	28/5/2051	388,438	0.00%
Centrica plc	£300,000	7.00%	19/9/2033	387,310	0.00%
BAE Systems plc	\$500,000	1.90%	15/2/2031	387,145	0.00%
National Grid Electricity Distribution South Wales plc	£500,000	1.63%	7/10/2035	386,903	0.00%
Santander UK Group Holdings plc^	\$500,000	2.90%	15/3/2032	386,415	0.00%
Ashtead Capital, Inc.	\$500,000	2.45%	12/8/2031	386,104	0.00%
Tesco Corporate Treasury Services plc	€400,000	0.88%	29/5/2026	386,095	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€400,000	0.38%	19/5/2026	385,519	0.00%
Manchester Airport Group Funding plc	£500,000	2.88%	30/9/2044	384,578	0.00%
nVent Finance Sarl	\$500,000	2.75%	15/11/2031	382,447	0.00%
Barclays plc^	\$500,000	2.67%	10/3/2032	382,194	0.00%
Imperial Brands Finance plc	\$400,000	4.25%	21/7/2025	381,868	0.00%
Smith & Nephew plc	\$485,000	2.03%	14/10/2030	380,693	0.00%
Wellcome Trust Ltd.	£565,000	2.52%	7/2/2118	380,615	0.00%
HSBC Holdings plc^	€400,000	0.31%	13/11/2026	380,146	0.00%
Standard Chartered plc	\$400,000	4.30%	19/2/2027	377,996	0.00%
Royalty Pharma plc	\$500,000	2.15%	2/9/2031	377,607	0.00%
Reckitt Benckiser Treasury Services plc	£400,000	1.75%	19/5/2032	376,108	0.00%
Barclays plc^	\$405,000	5.09%	20/6/2030	373,451	0.00%
Thames Water Utilities Finance plc	£500,000	2.38%	22/4/2040	373,248	0.00%
Sage Group plc	£400,000	2.88%	8/2/2034	370,383	0.00%

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Platform HG Financing plc	£500,000	1.93%	15/9/2041	370,191	0.00%
BAT Capital Corp.	\$475,000	4.39%	15/8/2037	369,386	0.00%
Imperial Brands Finance plc	\$400,000	3.50%	26/7/2026	366,561	0.00%
CNH Industrial Finance Europe SA	€400,000	1.63%	3/7/2029	364,320	0.00%
Gatwick Funding Ltd.	£300,000	6.13%	2/3/2026	363,978	0.00%
HSBC Holdings plc	\$375,000	4.25%	18/8/2025	361,043	0.00%
HSBC Holdings plc^	\$375,000	4.29%	12/9/2026	359,814	0.00%
CK Hutchison International 21 Ltd.	\$400,000	1.50%	15/4/2026	358,857	0.00%
Babcock International Group plc	€400,000	1.38%	13/9/2027	355,314	0.00%
Astrazeneca Finance LLC	\$375,000	0.70%	28/5/2024	353,731	0.00%
3i Group plc	£400,000	3.75%	5/6/2040	352,810	0.00%
Vodafone Group plc	€400,000	1.60%	29/7/2031	352,068	0.00%
Heathrow Funding Ltd.	CAD540,000	3.66%	13/1/2031	350,878	0.00%
Just Group plc^	£300,000	7.00%	15/4/2031	348,752	0.00%
United Kingdom Gilt	£346,000	0.88%	22/10/2029	348,531	0.00%
Diageo Finance plc	£400,000	1.25%	28/3/2033	347,877	0.00%
HSBC Holdings plc^	\$400,000	4.76%	29/3/2033	346,129	0.00%
Optivo Finance plc	£300,000	5.25%	13/3/2043	344,853	0.00%
CCEP Finance Ireland DAC	€400,000	0.50%	6/9/2029	344,718	0.00%
UNITE USAF II plc	£300,000	3.92%	30/6/2025	343,992	0.00%
Wessex Water Services Finance plc	£476,000	1.25%	12/1/2036	342,761	0.00%
LSEGA Financing plc	\$400,000	2.00%	6/4/2028	340,665	0.00%
Heathrow Funding Ltd.	£275,000	6.45%	10/12/2031	340,389	0.00%
Next Group plc	£300,000	3.00%	26/8/2025	339,174	0.00%
Sovereign Housing Capital plc	£300,000	4.77%	1/6/2043	338,128	0.00%
Greensquareaccord Ltd.	£300,000	5.25%	30/11/2047	335,243	0.00%
Hutchison Whampoa International 03/33 Ltd.	\$285,000	7.45%	24/11/2033	331,779	0.00%
Tesco Corporate Treasury Services plc	€400,000	0.38%	27/7/2029	329,857	0.00%
NatWest Group plc^	£300,000	3.13%	28/3/2027	329,444	0.00%
Yorkshire Water Finance plc	£300,000	3.63%	1/8/2029	328,977	0.00%
CK Hutchison International 21 Ltd.	\$400,000	2.50%	15/4/2031	328,058	0.00%
BAE Systems plc	\$500,000	3.00%	15/9/2050	328,008	0.00%
Vodafone Group plc	£300,000	5.13%	2/12/2052	327,775	0.00%
Clarion Funding plc	£400,000	1.88%	22/1/2035	326,423	0.00%
GSK Consumer Healthcare Capital UK plc	£300,000	2.88%	29/10/2028	323,142	0.00%
BAT International Finance plc	£300,000	6.00%	24/11/2034	323,118	0.00%
BAT Capital Corp.	\$375,000	3.46%	6/9/2029	320,748	0.00%
British Airways 2019-1 Class AA Pass Through Trust	\$374,042	3.30%	15/12/2032	317,674	0.00%
Together Housing Finance plc	£300,000	4.50%	17/12/2042	317,487	0.00%
National Grid Electricity Transmission plc	£300,000	1.38%	16/9/2026	315,795	0.00%
Brambles Finance Ltd.	€300,000	2.38%	12/6/2024	314,884	0.00%
Leeds Building Society^	£300,000	1.50%	16/3/2027	313,099	0.00%
CCEP Finance Ireland DAC	€400,000	0.88%	6/5/2033	311,494	0.00%
Barclays plc	\$320,000	5.20%	12/5/2026	310,980	0.00%
Westfield Stratford City Finance No 2 plc	£300,000	1.64%	4/8/2026	310,865	0.00%
Prudential plc	£260,000	6.13%	19/12/2031	309,282	0.00%
HSBC Holdings plc^	\$400,000	2.80%	24/5/2032	308,770	0.00%
London Stock Exchange Group plc	€300,000	0.88%	19/9/2024	307,522	0.00%
Northern Powergrid Northeast plc	£500,000	1.88%	16/6/2062	304,802	0.00%
Network Rail Infrastructure Finance plc	£250,000	4.38%	9/12/2030	304,403	0.00%
Motability Operations Group plc	€300,000	0.88%	14/3/2025	302,573	0.00%
Unilever Capital Corp.	\$465,000	2.63%	12/8/2051	302,461	0.00%
Unilever Capital Corp.	\$310,000	3.38%	22/3/2025	301,755	0.00%
Annington Funding plc	£300,000	3.18%	12/7/2029	299,721	0.00%
National Grid Electricity Transmission plc	€300,000	0.19%	20/1/2025	298,933	0.00%
National Express Group plc	£300,000	2.38%	20/11/2028	298,302	0.00%
Imperial Brands Finance plc	\$300,000	6.13%	27/7/2027	297,886	0.00%
Standard Chartered plc	\$300,000	5.20%	26/1/2024	297,024	0.00%
Experian Finance plc	€300,000	1.38%	25/6/2026	296,548	0.00%
Bank of England Euro Note	\$300,000	0.50%	28/4/2023	296,091	0.00%
CNH Industrial Finance Europe SA	€300,000	1.75%	25/3/2027	293,446	0.00%
Hutchison Whampoa International 14 Ltd.	\$300,000	3.63%	31/10/2024	291,356	0.00%
Santander UK plc	\$300,000	2.88%	18/6/2024	289,377	0.00%
HSBC Holdings plc	\$300,000	6.50%	15/9/2037	288,843	0.00%
Motability Operations Group plc	£400,000	1.50%	20/1/2041	287,543	0.00%
HSBC Holdings plc	\$300,000	3.90%	25/5/2026	286,130	0.00%
International Distributions Services plc	€300,000	1.25%	8/10/2026	284,095	0.00%
CK Hutchison International 17 Ltd.	\$300,000	3.50%	5/4/2027	282,902	0.00%
CK Hutchison International 16 Ltd.	\$300,000	2.75%	3/10/2026	277,085	0.00%
ENW Finance plc	£300,000	1.42%	30/7/2030	275,283	0.00%
SSE plc	£200,000	8.38%	20/11/2028	274,466	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
WPP Finance Deutschland GmbH	€300,000	1.63%	23/3/2030	272,137	0.00%
Experian Finance plc	\$295,000	4.25%	1/2/2029	271,238	0.00%
Informa plc	€300,000	1.25%	22/4/2028	270,586	0.00%
National Grid Electricity Distribution East Midlands plc	£300,000	1.75%	9/9/2031	270,436	0.00%
Lloyds Banking Group plc^	\$300,000	3.57%	7/11/2028	269,794	0.00%
Reynolds American, Inc.	\$275,000	4.45%	12/6/2025	269,115	0.00%
Lloyds Banking Group plc^	\$275,000	4.72%	11/8/2026	268,636	0.00%
CK Hutchison Europe Finance 18 Ltd.	€300,000	2.00%	13/4/2030	268,488	0.00%
Tritax Big Box plc	£250,000	2.63%	14/12/2026	267,934	0.00%
Astrazeneca Finance LLC	\$300,000	1.20%	28/5/2026	267,296	0.00%
AstraZeneca plc	€300,000	0.38%	3/6/2029	263,821	0.00%
Citizen Treasury plc	£300,000	3.25%	20/10/2048	262,015	0.00%
Nationwide Building Society^	\$300,000	3.96%	18/7/2030	261,874	0.00%
Vodafone Group plc	€300,000	2.88%	20/11/2037	261,817	0.00%
NatWest Group plc^	\$250,000	7.47%	10/11/2026	260,319	0.00%
Annington Funding plc	£300,000	2.31%	6/10/2032	259,859	0.00%
Vodafone Group plc	\$325,000	4.38%	19/2/2043	259,315	0.00%
Astrazeneca Finance LLC	\$300,000	1.75%	28/5/2028	257,664	0.00%
BG Energy Capital plc	\$275,000	5.13%	15/10/2041	257,250	0.00%
Barclays plc^	\$375,000	3.81%	10/3/2042	253,702	0.00%
Vodafone Group plc	£200,000	5.90%	26/11/2032	253,688	0.00%
GlaxoSmithKline Capital plc	£300,000	1.63%	12/5/2035	252,813	0.00%
CK Hutchison International 20 Ltd.	\$300,000	2.50%	8/5/2030	251,304	0.00%
Astrazeneca Finance LLC	\$300,000	2.25%	28/5/2031	249,662	0.00%
Gatwick Funding Ltd.	£300,000	3.13%	28/9/2039	247,325	0.00%
Affinity Water Finance 2004 plc	£200,000	5.88%	13/7/2026	246,272	0.00%
HSBC Holdings plc^	\$280,000	3.97%	22/5/2030	244,713	0.00%
British Airways 2020-1 Class A Pass Through Trust	\$268,601	4.25%	15/11/2032	243,255	0.00%
British Telecommunications plc	\$250,000	5.13%	4/12/2028	242,261	0.00%
BG Energy Capital plc	€250,000	2.25%	21/11/2029	241,434	0.00%
National Grid Electricity Distribution South West plc	£200,000	5.75%	23/3/2040	240,654	0.00%
HSBC Capital Funding Dollar 1 LP^	\$200,000	10.18%	Perpetual	240,219	0.00%
Standard Chartered plc	\$250,000	3.20%	17/4/2025	239,801	0.00%
Clydesdale Bank plc	£200,000	4.63%	8/6/2026	239,717	0.00%
Standard Chartered plc^	\$275,000	2.61%	12/1/2028	238,642	0.00%
Diageo Capital plc	\$250,000	2.13%	24/10/2024	237,222	0.00%
Manchester Airport Group Funding plc	£200,000	4.13%	2/4/2024	237,025	0.00%
HSBC Holdings plc	\$225,000	6.10%	14/1/2042	234,969	0.00%
Ashtead Capital, Inc.	\$250,000	4.38%	15/8/2027	234,088	0.00%
Heathrow Funding Ltd.	£200,000	5.88%	13/5/2041	234,041	0.00%
London Stock Exchange Group plc	€249,000	1.75%	19/9/2029	233,870	0.00%
M&G plc^	£200,000	3.88%	20/7/2049	231,902	0.00%
London & Quadrant Housing Trust	£300,000	3.13%	28/2/2053	231,138	0.00%
Lloyds Banking Group plc	\$235,000	3.90%	12/3/2024	230,650	0.00%
Diageo Capital plc	\$250,000	1.38%	29/9/2025	229,349	0.00%
AA Bond Co., Ltd.	£200,000	6.27%	31/7/2025	228,139	0.00%
Orbit Capital plc	£300,000	2.00%	24/11/2038	227,387	0.00%
Accent Capital plc	\$300,000	2.63%	18/7/2049	226,952	0.00%
National Grid Electricity Transmission plc	£300,000	2.00%	16/9/2038	226,571	0.00%
Mead Johnson Nutrition Co.	\$250,000	4.60%	1/6/2044	224,316	0.00%
Motability Operations Group plc	£225,000	2.38%	14/3/2032	223,930	0.00%
Tritax Big Box plc	£225,000	3.13%	14/12/2031	222,118	0.00%
Centrica plc	£200,000	4.38%	13/3/2029	221,861	0.00%
Northern Gas Networks Finance plc	£200,000	4.88%	15/11/2035	221,817	0.00%
HSBC Holdings plc	£200,000	6.00%	29/3/2040	219,681	0.00%
Crh Finance UK plc	£200,000	4.13%	2/12/2029	218,696	0.00%
Thames Water Utilities Finance plc	£200,000	3.50%	25/2/2028	218,577	0.00%
RAC Bond Co. plc	£200,000	4.87%	6/5/2026	218,096	0.00%
Prudential plc	\$250,000	3.13%	14/4/2030	217,613	0.00%
Informa plc	£200,000	3.13%	5/7/2026	217,315	0.00%
Affordable Housing Finance plc	£200,000	3.80%	20/5/2042	215,333	0.00%
National Grid Gas plc	£350,000	1.63%	14/1/2043	214,881	0.00%
Church Commissioners for England	£200,000	3.25%	14/7/2032	214,794	0.00%
National Grid Electricity Transmission plc	CAD340,000	2.30%	22/6/2029	213,731	0.00%
M&G plc^	£200,000	6.34%	19/12/2063	213,081	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£300,000	2.35%	27/6/2078	213,053	0.00%
Myriad Capital plc	£200,000	4.75%	20/12/2043	212,585	0.00%
Pearson Funding plc	£200,000	3.75%	4/6/2030	212,438	0.00%
Next Group plc	£200,000	3.63%	18/5/2028	211,766	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northumbrian Water Finance plc	£200,000	1.63%	11/10/2026	211,033	0.00%
National Grid plc	€250,000	0.55%	18/9/2029	210,210	0.00%
AA Bond Co., Ltd.	£200,000	5.50%	31/7/2027	208,092	0.00%
Urenco Finance NV	€200,000	2.38%	2/12/2024	207,449	0.00%
BAT Capital Corp.	\$250,000	5.65%	16/3/2052	207,195	0.00%
RELX Finance BV	€200,000	0.00%	18/3/2024	205,120	0.00%
Assura Financing plc	£230,000	1.50%	15/9/2030	203,977	0.00%
University of Oxford	£300,000	2.54%	8/12/2117	203,170	0.00%
RELX Capital, Inc.	€200,000	1.30%	12/5/2025	201,927	0.00%
BAT International Finance plc	€350,000	2.00%	13/3/2045	200,998	0.00%
CNH Industrial Finance Europe SA	€200,000	1.88%	19/1/2026	200,753	0.00%
Segro plc	£200,000	2.38%	11/10/2029	199,799	0.00%
Santander UK plc	\$200,000	1.63%	12/2/2023	199,361	0.00%
Electricity North West Ltd.	£150,000	8.88%	25/3/2026	199,352	0.00%
Thames Water Utilities Finance plc	£200,000	4.63%	4/6/2046	199,248	0.00%
Grainger plc	£200,000	3.38%	24/4/2028	198,571	0.00%
Yorkshire Housing Finance plc	£200,000	4.13%	31/10/2044	197,817	0.00%
AstraZeneca plc	\$250,000	1.38%	6/8/2030	197,569	0.00%
Mead Johnson Nutrition Co.	\$200,000	4.13%	15/11/2025	195,868	0.00%
M&G plc^	\$200,000	6.50%	20/10/2048	195,593	0.00%
Lloyds Banking Group plc	\$200,000	4.50%	4/11/2024	195,322	0.00%
Barclays plc^	\$250,000	2.65%	24/6/2031	195,165	0.00%
Segro Capital Sarl	€200,000	1.25%	23/3/2026	194,998	0.00%
Church Commissioners for England	£200,000	3.63%	14/7/2052	194,395	0.00%
Barclays plc	\$225,000	4.95%	10/1/2047	194,388	0.00%
Standard Chartered plc^	\$200,000	3.79%	21/5/2025	193,225	0.00%
Vodafone Group plc	\$225,000	5.13%	19/6/2059	192,576	0.00%
Nationwide Building Society	\$200,000	3.90%	21/7/2025	192,231	0.00%
RELX Capital, Inc.	\$200,000	4.75%	20/5/2032	191,807	0.00%
GSK Consumer Healthcare Capital UK plc	£200,000	3.38%	29/3/2038	190,653	0.00%
Metropolitan Funding plc	£200,000	4.13%	5/4/2048	190,575	0.00%
Thames Water Utilities Finance plc	£150,000	6.75%	16/11/2028	190,143	0.00%
CK Hutchison International 17 II Ltd.	\$205,000	3.25%	29/9/2027	189,871	0.00%
Santander UK plc	\$200,000	3.21%	12/6/2026	188,952	0.00%
BP Capital Markets plc	\$200,000	3.28%	19/9/2027	187,948	0.00%
Vodafone Group plc	€200,000	1.88%	20/11/2029	187,117	0.00%
Barclays plc	\$200,000	4.34%	10/1/2028	185,841	0.00%
Vodafone Group plc	£250,000	3.00%	12/8/2056	183,370	0.00%
United Utilities Water Finance plc	£200,000	2.00%	3/7/2033	181,378	0.00%
National Westminster Bank plc	£150,000	5.13%	13/1/2024	181,149	0.00%
Southern Gas Networks plc	£200,000	3.10%	15/9/2036	180,280	0.00%
Wales & West Utilities Finance plc	£200,000	3.00%	3/8/2038	178,614	0.00%
SP Manweb plc	£150,000	4.88%	20/9/2027	178,180	0.00%
Standard Chartered plc^	\$200,000	4.31%	21/5/2030	177,845	0.00%
Diageo Investment Corp.	\$150,000	7.45%	15/4/2035	177,783	0.00%
Orbit Capital plc	£200,000	3.50%	24/3/2045	177,031	0.00%
Beazley Insurance DAC	\$200,000	5.50%	10/9/2029	176,980	0.00%
Land Securities Capital Markets plc	£200,000	2.63%	22/9/2037	176,707	0.00%
Standard Chartered plc^	\$200,000	4.87%	15/3/2033	175,711	0.00%
National Grid Gas plc	£200,000	1.38%	7/2/2031	175,684	0.00%
Incommunities Treasury plc	£200,000	3.25%	21/3/2049	174,210	0.00%
Hexagon Housing Association Ltd.	£200,000	3.63%	22/4/2048	173,871	0.00%
GlaxoSmithKline Capital, Inc.	\$200,000	4.20%	18/3/2043	173,426	0.00%
Eversholt Funding plc	£200,000	3.53%	7/8/2042	172,868	0.00%
CK Hutchison International 19 II Ltd.	\$200,000	2.75%	6/9/2029	172,228	0.00%
Imperial Brands Finance plc	\$200,000	3.88%	26/7/2029	170,853	0.00%
Derwent London plc	£200,000	1.88%	17/11/2031	169,363	0.00%
Segro plc	£150,000	5.13%	6/12/2041	169,172	0.00%
Unilever Capital Corp.	\$175,000	3.10%	30/7/2025	168,344	0.00%
Experian Finance plc	\$200,000	2.75%	8/3/2030	164,846	0.00%
Diageo Capital plc	\$200,000	2.00%	29/4/2030	164,689	0.00%
Diageo Capital plc	\$200,000	3.88%	29/4/2043	164,658	0.00%
RELX Finance BV	€200,000	0.88%	10/3/2032	163,805	0.00%
AA Bond Co., Ltd.	£181,000	3.25%	31/7/2028	162,176	0.00%
Aviva plc^	£130,000	6.88%	20/5/2058	160,636	0.00%
HSBC Holdings plc^	\$200,000	2.85%	4/6/2031	159,857	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£150,000	3.75%	17/10/2052	159,216	0.00%
Vodafone Group plc	\$150,000	6.25%	30/11/2032	156,781	0.00%
Unilever Capital Corp.	\$200,000	1.38%	14/9/2030	156,016	0.00%
GlaxoSmithKline Capital, Inc.	\$150,000	5.38%	15/4/2034	154,859	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Severn Trent Utilities Finance plc	£160,000	2.63%	22/2/2033	153,571	0.00%
New England Power Co.	\$250,000	2.81%	6/10/2050	152,810	0.00%
Sovereign Housing Capital plc	£200,000	2.38%	4/11/2048	145,207	0.00%
WPP Finance 2013	£200,000	2.88%	14/9/2046	143,710	0.00%
BP Capital Markets plc	CAD200,000	3.47%	15/5/2025	143,473	0.00%
Wales & West Utilities Finance plc	£200,000	1.88%	28/5/2041	143,185	0.00%
London Power Networks plc	£137,000	2.63%	1/3/2029	142,471	0.00%
AstraZeneca plc	\$150,000	3.13%	12/6/2027	141,117	0.00%
CK Hutchison International 19 II Ltd.	\$200,000	3.38%	6/9/2049	140,835	0.00%
Lloyds Banking Group plc	CAD200,000	3.50%	3/2/2025	140,365	0.00%
Greene King Finance plc	£138,261	4.06%	15/3/2035	140,185	0.00%
RELX Capital, Inc.	\$150,000	4.00%	18/3/2029	138,991	0.00%
Northern Powergrid Yorkshire plc	£200,000	2.25%	9/10/2059	135,780	0.00%
Heathrow Funding Ltd.	CAD200,000	3.40%	8/3/2028	135,719	0.00%
Niagara Mohawk Power Corp.	\$175,000	4.12%	28/11/2042	135,487	0.00%
THFC Funding No 2 plc	£100,000	6.35%	8/7/2039	130,852	0.00%
Lloyds Bank plc	£100,000	6.00%	8/2/2029	127,157	0.00%
Nationwide Building Society	£100,000	5.63%	28/1/2026	123,576	0.00%
HSBC Bank Capital Funding Sterling 1 LP^	£100,000	5.84%	Perpetual	122,156	0.00%
National Grid Electricity Distribution West Midlands plc	£100,000	5.75%	16/4/2032	121,712	0.00%
Lloyds Bank plc	£100,000	5.13%	7/3/2025	120,880	0.00%
BAE Systems Holdings, Inc.	\$125,000	3.85%	15/12/2025	120,527	0.00%
Lloyds Bank plc	£100,000	4.88%	30/3/2027	120,266	0.00%
RL Finance Bonds No 2 plc^	£100,000	6.13%	30/11/2043	120,009	0.00%
LCR Finance plc	£100,000	4.50%	7/12/2038	119,866	0.00%
BAE Systems Holdings, Inc.	\$135,000	4.75%	7/10/2044	119,842	0.00%
HSBC Holdings plc	£100,000	5.75%	20/12/2027	118,452	0.00%
CNH Industrial NV	\$125,000	3.85%	15/11/2027	117,590	0.00%
Flagship Finance plc	£200,000	1.88%	14/7/2061	116,932	0.00%
Anglian Water Services Financing plc	£100,000	4.50%	5/10/2027	116,748	0.00%
Northern Powergrid Yorkshire plc	£100,000	5.13%	4/5/2035	116,719	0.00%
Sky Ltd.	£100,000	4.00%	26/11/2029	114,065	0.00%
Circle Anglia Social Housing plc	£100,000	5.20%	2/3/2044	113,120	0.00%
Severn Trent Utilities Finance plc	£100,000	4.88%	24/1/2042	112,994	0.00%
Northumbrian Water Finance plc	£100,000	5.13%	23/1/2042	112,639	0.00%
BAT International Finance plc	£100,000	4.00%	4/9/2026	112,259	0.00%
BPHA Finance plc	£100,000	4.82%	11/4/2044	112,030	0.00%
Compass Group plc	£100,000	2.00%	5/9/2025	111,943	0.00%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	111,933	0.00%
Aviva plc^	£100,000	5.13%	4/6/2050	108,800	0.00%
EMH Treasury plc	£100,000	4.50%	29/1/2044	107,072	0.00%
Gatwick Funding Ltd.	£100,000	4.63%	27/3/2034	106,286	0.00%
Motability Operations Group plc	£100,000	3.63%	10/3/2036	105,671	0.00%
Bazalgette Finance plc	£100,000	2.38%	29/11/2027	105,503	0.00%
Diageo Capital plc	\$100,000	5.88%	30/9/2036	105,493	0.00%
Peabody Capital No 2 plc	£100,000	4.63%	12/12/2053	105,396	0.00%
M&G plc^	£100,000	5.56%	20/7/2055	103,291	0.00%
Compass Group plc	£100,000	2.00%	3/7/2029	101,495	0.00%
Notting Hill Genesis	£100,000	4.38%	20/2/2054	100,175	0.00%
Severn Trent Utilities Finance plc	£100,000	2.75%	5/12/2031	99,608	0.00%
HSBC Holdings plc	\$100,000	6.80%	1/6/2038	99,222	0.00%
Bazalgette Finance plc	£100,000	2.75%	10/3/2034	93,906	0.00%
Aspire Defence Finance plc	£81,915	4.67%	31/3/2040	93,193	0.00%
Morhomes plc	£100,000	3.40%	19/2/2038	93,155	0.00%
Centrica plc	£100,000	4.25%	12/9/2044	92,892	0.00%
DWR Cymru Financing UK plc	£100,000	2.50%	31/3/2036	90,801	0.00%
BAT Capital Corp.	\$130,000	3.73%	25/9/2040	88,344	0.00%
London & Quadrant Housing Trust	£100,000	3.75%	27/10/2049	88,331	0.00%
Heathrow Funding Ltd.	£100,000	1.50%	11/2/2030	86,775	0.00%
AstraZeneca plc	\$100,000	4.00%	18/9/2042	86,471	0.00%
Southern Housing Group Ltd.	£100,000	3.50%	19/10/2047	86,111	0.00%
Cadent Finance plc	£100,000	3.13%	21/3/2040	85,488	0.00%
Vodafone Group plc	\$85,000	4.13%	30/5/2025	83,664	0.00%
Wods Transmission plc	£75,558	3.45%	24/8/2034	82,709	0.00%
Cadent Finance plc	£100,000	2.63%	22/9/2038	81,576	0.00%
CK Hutchison International 20 Ltd.	\$115,000	3.38%	8/5/2050	81,023	0.00%
Arqiva Financing plc	£70,003	4.88%	31/12/2032	79,837	0.00%
Motability Operations Group plc	£100,000	2.13%	18/1/2042	79,279	0.00%
Greater Gabbard OFTO plc	£69,816	4.14%	29/11/2032	79,003	0.00%
nVent Finance Sarl	\$85,000	4.55%	15/4/2028	78,457	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Gwyny Mor OFTO plc	£71,665	2.78%	17/2/2034	74,102	0.00%
Sanctuary Capital plc	£100,000	2.38%	14/4/2050	69,810	0.00%
Annington Funding plc	£100,000	2.92%	6/10/2051	68,624	0.00%
GlaxoSmithKline Capital plc	£53,000	5.25%	19/12/2033	66,489	0.00%
LCR Finance plc	£50,000	5.10%	7/3/2051	65,827	0.00%
Sky Ltd.	£50,000	6.00%	21/5/2027	63,010	0.00%
Network Rail Infrastructure Finance plc	£50,000	4.75%	29/11/2035	61,377	0.00%
LCR Finance plc	£50,000	4.50%	7/12/2028	60,952	0.00%
Network Rail Infrastructure Finance plc	£50,000	4.75%	22/1/2024	60,447	0.00%
Southern Gas Networks plc	£50,000	4.88%	21/3/2029	58,797	0.00%
Hyde Housing Association Ltd.	£100,000	1.75%	18/8/2055	57,518	0.00%
Broadgate Financing plc	£50,000	5.00%	5/10/2031	57,322	0.00%
Diageo Investment Corp.	\$60,000	4.25%	11/5/2042	52,723	0.00%
Mead Johnson Nutrition Co.	\$50,000	5.90%	1/11/2039	51,975	0.00%
Legal & General Finance plc	£40,000	5.88%	11/12/2031	51,090	0.00%
Santander UK plc	\$50,000	4.00%	13/3/2024	49,398	0.00%
Heathrow Funding Ltd.	CAD25,000	3.25%	21/5/2025	17,583	0.00%
				688,484,123	3.71%
United States 44.80% (2021: 41.86%)					
US Treasury Note ¹	\$106,495,000	4.25%	30/9/2024	105,941,725	0.57%
US Treasury Note ¹	\$72,215,000	4.25%	15/10/2025	72,169,866	0.39%
US Treasury Note ¹	\$58,209,100	1.13%	28/2/2025	54,339,105	0.29%
US Treasury Note	\$51,280,000	2.25%	31/3/2026	48,323,388	0.26%
US Treasury Note ¹	\$52,560,000	0.50%	31/3/2025	48,281,288	0.26%
US Treasury Note ¹	\$59,171,000	1.38%	15/11/2031	48,187,383	0.26%
US Treasury Note ¹	\$56,242,000	1.63%	15/5/2031	47,322,370	0.26%
US Treasury Note ¹	\$53,095,000	1.88%	15/2/2032	45,031,197	0.24%
US Treasury Note ¹	\$44,709,900	2.88%	15/8/2028	42,100,658	0.23%
US Treasury Note	\$49,473,000	1.00%	31/7/2028	42,055,915	0.23%
US Treasury Note ¹	\$51,154,000	0.88%	15/11/2030	40,891,229	0.22%
US Treasury Note	\$45,387,000	1.25%	15/8/2031	36,848,571	0.20%
US Treasury Note ¹	\$37,423,000	2.75%	30/6/2025	36,045,951	0.20%
US Treasury Note	\$39,014,000	2.88%	15/5/2032	35,966,031	0.20%
US Treasury Note	\$40,630,000	0.63%	30/11/2027	34,510,106	0.19%
US Treasury Note ¹	\$43,620,700	0.63%	15/8/2030	34,330,854	0.19%
US Treasury Note	\$36,311,000	0.38%	15/7/2024	34,014,613	0.18%
US Treasury Note ¹	\$33,857,000	4.00%	31/10/2029	33,872,870	0.18%
US Treasury Note	\$35,027,000	2.13%	30/11/2024	33,526,038	0.18%
US Treasury Note ¹	\$32,804,000	4.13%	31/10/2027	32,927,015	0.18%
US Treasury Note	\$33,752,000	2.75%	15/5/2025	32,544,311	0.18%
US Treasury Note ¹	\$35,353,000	0.38%	31/1/2026	31,455,884	0.17%
US Treasury Note	\$31,905,000	2.50%	31/1/2024	31,150,995	0.17%
US Treasury Note	\$32,786,000	0.25%	15/3/2024	31,087,788	0.17%
US Treasury Note	\$34,387,000	0.25%	31/8/2025	30,929,495	0.17%
US Treasury Note	\$29,716,000	4.13%	15/11/2032	30,310,320	0.16%
US Treasury Note ¹	\$31,549,000	1.75%	31/12/2024	29,946,902	0.16%
US Treasury Note ¹	\$34,069,000	1.25%	30/4/2028	29,565,504	0.16%
US Treasury Note	\$30,435,000	2.38%	15/8/2024	29,365,020	0.16%
US Treasury Note	\$34,135,000	0.63%	31/12/2027	28,924,079	0.16%
US Treasury Note	\$30,025,000	2.88%	30/11/2025	28,896,717	0.16%
US Treasury Note	\$31,740,600	0.88%	30/9/2026	28,184,661	0.15%
Uniform Mortgage Backed Securities	\$34,312,229	2.00%	1/12/2050	28,136,732	0.15%
US Treasury Note	\$28,441,000	2.75%	15/2/2024	27,816,631	0.15%
US Treasury Note	\$29,213,000	1.50%	30/11/2024	27,634,813	0.15%
US Treasury Note	\$28,505,000	0.13%	15/1/2024	27,173,282	0.15%
US Treasury Note	\$28,000,000	2.00%	15/8/2025	26,433,750	0.14%
US Treasury Note	\$30,017,500	1.13%	29/2/2028	25,988,589	0.14%
US Treasury Note	\$27,500,000	1.63%	15/2/2026	25,441,797	0.14%
US Treasury Note	\$31,994,000	0.63%	15/5/2030	25,320,252	0.14%
US Treasury Note	\$28,087,000	1.13%	31/10/2026	25,118,116	0.14%
US Treasury Note	\$28,655,000	1.25%	31/3/2028	24,914,179	0.14%
US Treasury Note	\$26,190,000	0.13%	15/2/2024	24,881,523	0.14%
US Treasury Note	\$27,270,000	1.50%	15/8/2026	24,862,570	0.14%
US Treasury Note	\$26,625,000	0.75%	15/11/2024	24,849,653	0.14%
US Treasury Note	\$26,186,000	0.63%	15/10/2024	24,451,178	0.13%
US Treasury Note	\$26,711,000	1.63%	31/10/2026	24,375,874	0.13%
US Treasury Note	\$25,995,000	2.88%	30/4/2029	24,345,942	0.13%
US Treasury Note	\$26,927,000	0.75%	30/4/2026	24,074,421	0.13%
US Treasury Note	\$27,110,000	0.50%	30/4/2027	23,342,134	0.13%
US Treasury Note	\$27,360,500	1.50%	15/2/2030	23,307,726	0.13%
US Treasury Note	\$25,303,000	1.63%	30/9/2026	23,150,268	0.13%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$25,150,000	1.63%	15/5/2026	23,149,789	0.13%
US Treasury Note	\$24,373,000	0.38%	15/4/2024	23,058,191	0.13%
US Treasury Note ¹	\$25,737,000	0.75%	31/5/2026	22,956,198	0.13%
US Treasury Note ¹	\$25,242,000	1.75%	31/1/2029	22,181,408	0.12%
US Treasury Note	\$23,430,000	2.88%	15/5/2028	22,113,893	0.12%
US Treasury Note	\$23,849,000	0.25%	31/5/2025	21,644,831	0.12%
US Treasury Note	\$23,560,500	0.38%	30/4/2025	21,508,160	0.12%
US Treasury Note	\$23,180,000	2.63%	15/2/2029	21,434,256	0.12%
US Treasury Note	\$22,422,000	1.00%	15/12/2024	20,980,336	0.11%
US Treasury Note	\$24,230,000	1.25%	30/9/2028	20,813,192	0.11%
US Treasury Bond	\$28,442,000	2.38%	15/5/2051	20,504,904	0.11%
US Treasury Note	\$21,724,000	0.25%	15/6/2024	20,385,768	0.11%
US Treasury Note	\$22,708,000	0.25%	31/10/2025	20,309,468	0.11%
US Treasury Note ¹	\$22,610,000	1.25%	30/11/2026	20,285,409	0.11%
US Treasury Note	\$21,200,000	3.13%	15/11/2028	20,212,875	0.11%
US Treasury Note	\$22,615,000	0.38%	31/12/2025	20,210,390	0.11%
US Treasury Note	\$22,220,500	1.50%	31/1/2027	20,060,945	0.11%
US Treasury Bond	\$31,401,000	1.88%	15/11/2051	19,988,699	0.11%
US Treasury Note	\$22,128,000	0.25%	31/7/2025	19,963,605	0.11%
Uniform Mortgage Backed Securities	\$23,513,086	2.50%	1/1/2052	19,943,520	0.11%
US Treasury Note	\$23,426,000	0.75%	31/1/2028	19,924,911	0.11%
US Treasury Note	\$21,758,000	0.25%	30/6/2025	19,707,988	0.11%
US Treasury Note ¹	\$23,998,000	1.13%	15/2/2031	19,562,120	0.11%
US Treasury Note	\$22,735,000	1.13%	31/8/2028	19,418,887	0.11%
US Treasury Note	\$20,560,000	0.38%	15/9/2024	19,158,547	0.10%
US Treasury Bond	\$26,766,000	1.88%	15/2/2041	18,936,945	0.10%
US Treasury Note	\$19,650,000	2.25%	15/11/2024	18,870,141	0.10%
US Treasury Bond	\$29,440,000	1.88%	15/2/2051	18,809,400	0.10%
Uniform Mortgage Backed Securities	\$23,017,519	2.00%	1/5/2051	18,800,767	0.10%
US Treasury Note	\$19,496,000	1.50%	29/2/2024	18,789,270	0.10%
US Treasury Note	\$21,259,000	0.63%	31/7/2026	18,780,998	0.10%
US Treasury Note	\$22,140,000	0.50%	31/10/2027	18,727,327	0.10%
US Treasury Note	\$20,831,000	0.50%	28/2/2026	18,565,629	0.10%
US Treasury Note ¹	\$19,629,000	0.25%	15/5/2024	18,471,963	0.10%
Uniform Mortgage Backed Securities	\$21,547,034	2.50%	1/11/2051	18,343,414	0.10%
US Treasury Note	\$18,225,000	4.13%	30/9/2027	18,293,344	0.10%
US Treasury Bond	\$22,048,000	3.00%	15/8/2052	18,279,170	0.10%
Uniform Mortgage Backed Securities	\$21,803,820	2.00%	1/12/2051	17,772,149	0.10%
US Treasury Note	\$20,465,000	1.25%	30/6/2028	17,692,632	0.10%
US Treasury Bond	\$23,493,000	2.25%	15/5/2041	17,663,799	0.10%
US Treasury Note	\$20,220,000	1.25%	31/5/2028	17,509,256	0.10%
US Treasury Note	\$18,709,000	1.13%	15/1/2025	17,507,531	0.10%
US Treasury Note	\$17,375,000	4.50%	15/11/2025	17,484,951	0.10%
US Treasury Bond	\$20,933,000	3.00%	15/2/2049	17,331,870	0.09%
US Treasury Note	\$18,232,600	1.50%	30/9/2024	17,313,136	0.09%
US Treasury Bond	\$24,693,000	2.25%	15/2/2052	17,258,092	0.09%
US Treasury Note	\$18,955,000	2.38%	15/5/2029	17,229,799	0.09%
US Treasury Bond	\$17,054,000	4.00%	15/11/2052	17,147,264	0.09%
US Treasury Note	\$19,335,000	1.88%	28/2/2029	17,122,049	0.09%
Uniform Mortgage Backed Securities	\$20,856,962	2.00%	1/11/2050	17,082,263	0.09%
US Treasury Note	\$19,897,000	0.50%	31/8/2027	16,931,103	0.09%
US Treasury Note	\$17,969,000	2.75%	15/2/2028	16,893,668	0.09%
Uniform Mortgage Backed Securities	\$20,584,985	2.00%	1/1/2051	16,854,919	0.09%
US Treasury Note	\$18,814,000	1.25%	31/12/2026	16,847,349	0.09%
US Treasury Note	\$17,440,000	3.25%	30/6/2029	16,687,900	0.09%
US Treasury Bond	\$19,694,000	3.13%	15/8/2044	16,669,125	0.09%
US Treasury Bond	\$25,111,000	2.00%	15/8/2051	16,526,177	0.09%
US Treasury Note	\$19,010,000	1.38%	31/10/2028	16,415,432	0.09%
US Treasury Bond	\$23,531,000	1.75%	15/8/2041	16,129,765	0.09%
US Treasury Note	\$17,375,000	2.75%	15/8/2032	15,816,680	0.09%
US Treasury Bond	\$24,135,300	1.38%	15/11/2040	15,706,801	0.09%
US Treasury Bond	\$17,700,000	3.38%	15/11/2048	15,689,391	0.09%
US Treasury Note	\$16,735,000	2.75%	31/5/2029	15,546,554	0.09%
US Treasury Note	\$17,581,500	1.63%	15/8/2029	15,251,951	0.08%
US Treasury Note	\$15,905,000	2.63%	31/12/2025	15,207,914	0.08%
US Treasury Bond	\$25,081,000	1.63%	15/11/2050	15,013,330	0.08%
US Treasury Bond	\$18,554,000	2.88%	15/5/2052	14,941,768	0.08%
Uniform Mortgage Backed Securities	\$17,385,904	2.50%	1/10/2050	14,910,819	0.08%
US Treasury Bond	\$19,389,000	2.38%	15/2/2042	14,814,408	0.08%
Uniform Mortgage Backed Securities	\$17,388,764	2.50%	1/9/2051	14,784,069	0.08%
US Treasury Note	\$16,476,000	0.75%	31/3/2026	14,771,764	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Bond	\$23,679,000	1.13%	15/8/2040	14,747,577	0.08%
US Treasury Note	\$15,331,000	2.13%	30/9/2024	14,709,376	0.08%
Uniform Mortgage Backed Securities	\$17,317,387	2.50%	1/2/2052	14,663,837	0.08%
Uniform Mortgage Backed Securities	\$17,016,358	2.50%	1/5/2051	14,448,440	0.08%
Uniform Mortgage Backed Securities	\$17,606,190	2.00%	1/10/2050	14,430,731	0.08%
US Treasury Bond	\$25,655,000	1.38%	15/8/2050	14,350,766	0.08%
US Treasury Note	\$15,355,000	2.25%	15/2/2027	14,284,948	0.08%
US Treasury Note	\$15,025,000	1.50%	15/2/2025	14,141,108	0.08%
US Treasury Note	\$14,615,000	2.75%	31/7/2027	13,829,444	0.08%
US Treasury Note	\$14,314,000	2.63%	31/3/2025	13,791,763	0.08%
US Treasury Note	\$14,320,000	2.50%	31/1/2025	13,774,050	0.08%
Uniform Mortgage Backed Securities	\$16,816,362	2.00%	1/7/2051	13,744,149	0.08%
US Treasury Bond	\$16,592,700	3.00%	15/8/2048	13,688,978	0.08%
Uniform Mortgage Backed Securities	\$16,048,586	2.50%	1/3/2052	13,612,527	0.07%
US Treasury Note	\$13,500,000	3.88%	31/12/2029	13,420,118	0.07%
US Treasury Note	\$15,760,000	0.38%	30/9/2027	13,288,881	0.07%
US Treasury Note	\$14,180,000	0.38%	15/8/2024	13,246,114	0.07%
US Treasury Bond	\$16,340,000	2.88%	15/5/2049	13,207,316	0.07%
US Treasury Note	\$14,715,000	0.88%	30/6/2026	13,156,130	0.07%
Uniform Mortgage Backed Securities	\$13,640,069	4.50%	1/7/2052	13,132,730	0.07%
US Treasury Note	\$14,400,000	1.63%	30/11/2026	13,129,875	0.07%
US Treasury Note	\$13,889,000	2.63%	31/5/2027	13,092,553	0.07%
Uniform Mortgage Backed Securities	\$15,985,058	2.00%	1/10/2051	13,034,618	0.07%
Uniform Mortgage Backed Securities	\$15,356,957	2.50%	1/12/2051	13,029,393	0.07%
US Treasury Bond	\$19,503,100	2.00%	15/2/2050	12,948,230	0.07%
Uniform Mortgage Backed Securities	\$15,779,280	2.00%	1/6/2051	12,886,833	0.07%
Uniform Mortgage Backed Securities	\$15,686,521	2.00%	1/2/2051	12,842,118	0.07%
Uniform Mortgage Backed Securities	\$15,671,312	2.00%	1/4/2051	12,820,317	0.07%
US Treasury Bond ¹	\$16,942,000	2.50%	15/2/2045	12,796,504	0.07%
US Treasury Bond ¹	\$23,510,100	1.25%	15/5/2050	12,717,495	0.07%
US Treasury Note	\$14,560,000	1.50%	30/11/2028	12,642,175	0.07%
Uniform Mortgage Backed Securities	\$13,244,343	4.00%	1/6/2052	12,425,030	0.07%
US Treasury Bond	\$17,541,000	2.25%	15/8/2049	12,402,035	0.07%
US Treasury Note	\$12,630,000	2.25%	31/1/2024	12,297,969	0.07%
US Treasury Bond	\$14,898,000	3.00%	15/2/2048	12,272,228	0.07%
Uniform Mortgage Backed Securities	\$14,300,447	2.50%	1/8/2051	12,138,053	0.07%
Uniform Mortgage Backed Securities	\$14,842,386	2.00%	1/3/2051	12,135,950	0.07%
US Treasury Note	\$14,010,000	0.50%	31/5/2027	12,012,481	0.07%
US Treasury Note	\$13,418,000	0.38%	30/11/2025	12,007,013	0.07%
US Treasury Bond	\$16,382,000	2.38%	15/11/2049	11,917,905	0.07%
Uniform Mortgage Backed Securities	\$14,015,302	2.50%	1/6/2051	11,905,643	0.07%
US Treasury Note	\$12,945,000	1.88%	28/2/2027	11,854,788	0.07%
US Treasury Note	\$12,262,300	2.88%	31/7/2025	11,845,573	0.07%
US Treasury Note	\$12,750,000	2.25%	15/11/2027	11,747,930	0.06%
Uniform Mortgage Backed Securities	\$12,814,822	3.50%	1/5/2052	11,692,315	0.06%
Uniform Mortgage Backed Securities	\$13,989,968	2.00%	1/11/2051	11,403,370	0.06%
US Treasury Note	\$11,952,000	1.50%	31/10/2024	11,322,653	0.06%
US Treasury Bond	\$12,633,000	3.38%	15/8/2042	11,296,665	0.06%
US Treasury Bond	\$12,865,000	3.25%	15/5/2042	11,293,058	0.06%
US Treasury Note	\$11,685,000	2.25%	31/10/2024	11,221,252	0.06%
US Treasury Bond ¹	\$10,530,000	4.50%	15/5/2038	11,197,997	0.06%
US Treasury Note	\$13,190,000	0.38%	31/7/2027	11,189,860	0.06%
Uniform Mortgage Backed Securities	\$13,474,585	2.00%	1/1/2052	11,032,498	0.06%
US Treasury Bond	\$11,823,000	3.63%	15/2/2044	10,867,923	0.06%
US Treasury Note	\$11,415,000	2.25%	15/11/2025	10,805,011	0.06%
US Treasury Bond	\$17,225,000	1.13%	15/5/2040	10,797,922	0.06%
Uniform Mortgage Backed Securities	\$12,510,324	2.50%	1/2/2051	10,720,310	0.06%
Uniform Mortgage Backed Securities	\$10,804,497	5.00%	1/8/2052	10,648,703	0.06%
US Treasury Bond	\$13,000,000	2.88%	15/5/2043	10,633,594	0.06%
US Treasury Note	\$11,084,000	1.75%	30/6/2024	10,620,290	0.06%
US Treasury Bond	\$14,806,000	2.00%	15/11/2041	10,590,917	0.06%
Uniform Mortgage Backed Securities	\$12,869,295	2.00%	1/9/2050	10,558,338	0.06%
US Treasury Bond	\$12,845,000	3.00%	15/2/2047	10,554,977	0.06%
US Treasury Bond	\$12,500,000	3.13%	15/5/2048	10,550,781	0.06%
US Treasury Note	\$10,947,000	2.38%	30/4/2026	10,340,639	0.06%
Uniform Mortgage Backed Securities	\$11,197,978	2.00%	1/2/2036	9,987,070	0.06%
US Treasury Note	\$10,265,000	3.00%	15/7/2025	9,942,615	0.06%
US Treasury Note	\$10,174,000	2.75%	28/2/2025	9,830,628	0.05%
US Treasury Note	\$10,105,000	2.00%	15/2/2025	9,613,960	0.05%
Uniform Mortgage Backed Securities	\$11,678,457	2.00%	1/7/2050	9,584,031	0.05%
US Treasury Note	\$10,525,000	2.38%	31/3/2029	9,580,217	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Bond	\$12,000,000	2.75%	15/11/2047	9,414,375	0.05%
US Treasury Bond	\$9,977,500	3.63%	15/8/2043	9,191,772	0.05%
US Treasury Note	\$9,763,000	1.38%	31/1/2025	9,174,169	0.05%
Uniform Mortgage Backed Securities	\$9,505,004	4.50%	1/8/2052	9,152,245	0.05%
US Treasury Note	\$9,455,000	2.88%	31/5/2025	9,139,587	0.05%
US Treasury Note	\$9,935,000	1.75%	31/12/2026	9,094,406	0.05%
US Treasury Note	\$9,400,000	2.00%	30/4/2024	9,071,000	0.05%
Uniform Mortgage Backed Securities	\$9,160,008	5.00%	1/9/2052	9,066,219	0.05%
US Treasury Note	\$9,320,000	2.13%	29/2/2024	9,045,497	0.05%
Uniform Mortgage Backed Securities	\$11,016,596	2.00%	1/8/2050	9,044,884	0.05%
US Treasury Note	\$9,527,000	3.13%	31/8/2029	9,044,696	0.05%
Uniform Mortgage Backed Securities	\$9,540,801	4.00%	1/7/2052	9,011,416	0.05%
US Treasury Bond	\$12,675,000	2.25%	15/8/2046	9,011,133	0.05%
Uniform Mortgage Backed Securities	\$10,309,004	2.50%	1/11/2050	8,831,546	0.05%
US Treasury Bond	\$9,400,000	3.75%	15/11/2043	8,822,781	0.05%
US Treasury Note	\$9,006,000	3.13%	15/8/2025	8,744,263	0.05%
US Treasury Note	\$9,350,000	2.25%	15/8/2027	8,648,020	0.05%
US Treasury Bond	\$10,042,000	3.13%	15/2/2043	8,576,496	0.05%
US Treasury Note	\$9,240,000	2.63%	31/7/2029	8,510,906	0.05%
US Treasury Note	\$8,725,000	2.38%	29/2/2024	8,495,628	0.05%
US Treasury Note	\$9,930,000	0.50%	30/6/2027	8,494,029	0.05%
Government National Mortgage Association	\$8,826,908	4.00%	20/10/2052	8,342,051	0.05%
Uniform Mortgage Backed Securities	\$9,239,611	3.00%	1/11/2046	8,295,081	0.05%
US Treasury Note	\$8,620,000	2.00%	30/6/2024	8,287,995	0.05%
Uniform Mortgage Backed Securities	\$9,749,690	2.50%	1/10/2051	8,276,111	0.05%
US Treasury Bond	\$8,385,000	4.00%	15/11/2042	8,215,990	0.05%
US Treasury Bond	\$9,800,000	3.00%	15/11/2044	8,111,031	0.05%
US Treasury Bond ¹	\$10,700,000	2.50%	15/2/2046	8,031,688	0.04%
US Treasury Bond	\$9,945,000	2.75%	15/11/2042	7,985,524	0.04%
Uniform Mortgage Backed Securities	\$9,059,881	3.00%	1/4/2052	7,953,687	0.04%
Uniform Mortgage Backed Securities	\$10,154,089	1.50%	1/11/2050	7,825,852	0.04%
US Treasury Bond	\$8,740,000	3.38%	15/5/2044	7,717,147	0.04%
Government National Mortgage Association	\$8,724,737	2.50%	20/4/2051	7,579,505	0.04%
US Treasury Note	\$8,718,000	0.63%	31/3/2027	7,564,227	0.04%
Government National Mortgage Association	\$8,945,642	2.00%	20/3/2051	7,518,174	0.04%
Uniform Mortgage Backed Securities	\$9,226,640	2.00%	1/2/2052	7,512,187	0.04%
Uniform Mortgage Backed Securities	\$7,992,749	4.00%	1/8/2052	7,491,940	0.04%
Uniform Mortgage Backed Securities	\$7,317,000	5.50%	1/1/2053	7,336,767	0.04%
US Treasury Bond	\$9,685,000	2.50%	15/5/2046	7,256,184	0.04%
Uniform Mortgage Backed Securities	\$8,457,220	2.50%	1/4/2051	7,182,055	0.04%
Uniform Mortgage Backed Securities	\$8,522,027	2.00%	1/11/2041	7,171,692	0.04%
US Treasury Note	\$7,376,000	2.25%	30/4/2024	7,140,602	0.04%
US Treasury Bond	\$8,561,000	3.00%	15/11/2045	7,062,825	0.04%
Uniform Mortgage Backed Securities	\$8,213,274	2.50%	1/1/2051	7,017,584	0.04%
US Treasury Bond	\$8,500,000	3.00%	15/5/2047	6,983,281	0.04%
US Treasury Bond	\$6,230,000	5.00%	15/5/2037	6,962,025	0.04%
US Treasury Note	\$7,230,000	3.13%	31/8/2027	6,954,921	0.04%
Uniform Mortgage Backed Securities	\$7,777,817	2.00%	1/1/2036	6,935,778	0.04%
Uniform Mortgage Backed Securities	\$7,840,974	3.00%	1/7/2051	6,925,501	0.04%
Government National Mortgage Association	\$7,929,486	2.50%	20/6/2051	6,883,732	0.04%
US Treasury Note	\$7,137,000	2.75%	31/8/2025	6,860,999	0.04%
Uniform Mortgage Backed Securities	\$7,997,558	2.50%	1/8/2050	6,847,659	0.04%
Uniform Mortgage Backed Securities	\$7,932,561	2.50%	1/7/2050	6,786,456	0.04%
Uniform Mortgage Backed Securities	\$7,712,143	3.00%	1/7/2052	6,767,500	0.04%
US Treasury Note ¹	\$6,735,000	4.50%	30/11/2024	6,735,526	0.04%
Uniform Mortgage Backed Securities	\$6,699,461	5.50%	1/11/2052	6,721,711	0.04%
Uniform Mortgage Backed Securities	\$7,103,942	3.00%	1/2/2048	6,444,504	0.04%
Government National Mortgage Association	\$7,602,533	2.00%	20/12/2050	6,402,567	0.04%
US Treasury Note	\$6,602,600	3.00%	31/10/2025	6,377,699	0.04%
Government National Mortgage Association	\$7,263,903	2.50%	20/8/2050	6,323,968	0.04%
US Treasury Note	\$7,184,000	1.75%	15/11/2029	6,268,040	0.04%
Government National Mortgage Association	\$6,293,540	5.00%	20/10/2052	6,230,001	0.04%
US Treasury Bond ¹	\$5,950,000	4.38%	15/11/2039	6,213,102	0.04%
US Treasury Note	\$6,380,000	3.25%	30/6/2027	6,170,158	0.03%
Government National Mortgage Association	\$7,293,005	2.00%	20/1/2051	6,141,894	0.03%
US Treasury Bond	\$7,600,000	2.88%	15/8/2045	6,134,625	0.03%
US Treasury Note	\$6,253,000	2.50%	30/4/2024	6,072,738	0.03%
US Treasury Bond	\$7,200,000	3.00%	15/5/2042	6,059,250	0.03%
Government National Mortgage Association	\$7,212,712	2.00%	20/1/2052	6,033,520	0.03%
Federal National Mortgage Association	\$7,000,000	0.75%	8/10/2027	6,007,809	0.03%
US Treasury Bond	\$7,650,000	2.75%	15/8/2047	6,001,664	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$6,736,304	3.00%	1/12/2051	5,990,606	0.03%
US Treasury Note	\$6,185,000	2.13%	31/7/2024	5,948,714	0.03%
Uniform Mortgage Backed Securities	\$6,987,075	2.50%	1/7/2051	5,941,122	0.03%
Uniform Mortgage Backed Securities	\$7,684,254	1.50%	1/1/2051	5,922,296	0.03%
Uniform Mortgage Backed Securities	\$6,117,915	4.50%	1/6/2052	5,898,487	0.03%
Government National Mortgage Association	\$7,007,924	2.00%	20/4/2051	5,887,491	0.03%
US Treasury Bond	\$7,275,000	2.75%	15/8/2042	5,859,785	0.03%
Uniform Mortgage Backed Securities	\$6,545,539	3.00%	1/3/2052	5,841,031	0.03%
US Treasury Bond	\$6,671,000	3.13%	15/2/2042	5,751,653	0.03%
Uniform Mortgage Backed Securities	\$7,039,080	2.00%	1/8/2051	5,744,289	0.03%
Government National Mortgage Association	\$6,427,841	2.50%	20/12/2050	5,596,091	0.03%
Uniform Mortgage Backed Securities	\$6,259,934	2.00%	1/5/2036	5,579,303	0.03%
Uniform Mortgage Backed Securities	\$6,329,577	3.00%	1/6/2052	5,554,281	0.03%
Uniform Mortgage Backed Securities	\$6,108,359	3.50%	1/6/2052	5,544,830	0.03%
Uniform Mortgage Backed Securities	\$6,761,302	2.00%	1/3/2052	5,502,550	0.03%
JPMorgan Chase & Co.^	\$5,669,000	3.96%	29/1/2027	5,411,766	0.03%
Uniform Mortgage Backed Securities	\$6,343,282	2.50%	1/4/2052	5,370,571	0.03%
US Treasury Bond	\$5,199,000	4.25%	15/5/2039	5,359,032	0.03%
Government National Mortgage Association	\$6,370,147	2.00%	20/7/2051	5,345,764	0.03%
Uniform Mortgage Backed Securities	\$6,011,316	3.00%	1/6/2051	5,309,225	0.03%
US Treasury Bond ¹	\$5,000,000	4.50%	15/8/2039	5,304,688	0.03%
Uniform Mortgage Backed Securities	\$6,111,663	2.50%	1/5/2050	5,226,977	0.03%
Uniform Mortgage Backed Securities	\$5,236,000	5.00%	1/1/2053	5,157,895	0.03%
Government National Mortgage Association	\$6,128,463	2.00%	20/11/2051	5,135,355	0.03%
US Treasury Note	\$5,205,000	2.50%	15/5/2024	5,049,867	0.03%
Uniform Mortgage Backed Securities	\$5,628,216	2.00%	1/1/2037	5,016,795	0.03%
Uniform Mortgage Backed Securities	\$5,317,955	3.50%	1/7/2047	4,965,354	0.03%
Uniform Mortgage Backed Securities	\$6,395,127	1.50%	1/2/2051	4,928,771	0.03%
Federal National Mortgage Association	\$5,138,000	1.75%	2/7/2024	4,918,464	0.03%
Uniform Mortgage Backed Securities	\$6,325,402	1.50%	1/3/2051	4,878,730	0.03%
Federal Home Loan Banks	\$5,000,000	3.00%	8/7/2024	4,876,929	0.03%
US Treasury Bond	\$4,975,000	3.88%	15/8/2040	4,856,844	0.03%
Uniform Mortgage Backed Securities	\$5,502,183	3.00%	1/9/2051	4,851,973	0.03%
US Treasury Note	\$5,432,400	1.13%	28/2/2027	4,829,743	0.03%
US Treasury Bond	\$4,425,000	4.63%	15/2/2040	4,759,641	0.03%
Government National Mortgage Association	\$5,658,525	2.00%	20/8/2051	4,746,826	0.03%
Uniform Mortgage Backed Securities	\$5,285,686	3.00%	1/5/2050	4,708,499	0.03%
Federal Home Loan Mortgage Corp.	\$5,000,000	1.50%	12/2/2025	4,706,364	0.03%
US Treasury Note	\$4,873,000	2.00%	31/5/2024	4,693,689	0.03%
Government National Mortgage Association	\$5,394,813	2.50%	20/7/2051	4,675,647	0.03%
Uniform Mortgage Backed Securities	\$5,178,474	2.00%	1/6/2036	4,615,437	0.03%
US Treasury Note	\$4,747,000	2.25%	31/3/2024	4,604,590	0.03%
Uniform Mortgage Backed Securities	\$5,458,797	2.00%	1/5/2041	4,601,544	0.03%
Government National Mortgage Association	\$5,491,590	2.00%	20/12/2051	4,599,986	0.03%
Uniform Mortgage Backed Securities	\$5,124,788	3.00%	1/10/2049	4,556,753	0.03%
Federal Home Loan Mortgage Corp.	\$5,300,000	2.07%	25/1/2030	4,521,558	0.03%
Government National Mortgage Association	\$5,195,742	2.50%	20/3/2051	4,515,344	0.03%
Uniform Mortgage Backed Securities	\$4,682,320	4.50%	1/11/2052	4,509,393	0.03%
Federal Home Loan Mortgage Corp.	\$5,000,000	0.38%	23/9/2025	4,499,909	0.03%
Uniform Mortgage Backed Securities	\$4,862,863	3.50%	1/6/2046	4,497,184	0.03%
Uniform Mortgage Backed Securities	\$4,512,830	5.00%	1/11/2052	4,461,306	0.03%
Uniform Mortgage Backed Securities	\$5,014,299	3.00%	1/9/2050	4,457,442	0.03%
Capital One NA^	\$4,750,000	2.28%	28/1/2026	4,441,861	0.03%
Goldman Sachs Group, Inc.^	£4,000,000	1.00%	16/12/2025	4,423,875	0.03%
US Treasury Bond	\$4,125,900	4.50%	15/2/2036	4,404,398	0.03%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$4,700,000	3.72%	15/12/2049	4,402,391	0.03%
Uniform Mortgage Backed Securities	\$4,742,359	3.50%	1/6/2049	4,379,116	0.03%
Toyota Motor Credit Corp.	\$4,275,000	5.40%	10/11/2025	4,340,923	0.03%
Government National Mortgage Association	\$4,430,711	4.50%	20/10/2052	4,293,439	0.02%
Uniform Mortgage Backed Securities	\$4,776,536	2.00%	1/2/2037	4,257,170	0.02%
Government National Mortgage Association	\$4,768,347	3.00%	20/4/2052	4,250,138	0.02%
US Treasury Bond	\$5,125,000	3.00%	15/5/2045	4,233,730	0.02%
Government National Mortgage Association	\$5,033,933	2.00%	20/2/2051	4,232,221	0.02%
US Treasury Bond	\$3,865,000	4.75%	15/2/2041	4,208,623	0.02%
Dell International LLC/EMC Corp.	\$4,100,000	6.02%	15/6/2026	4,185,630	0.02%
Apple, Inc.	\$4,477,000	2.45%	4/8/2026	4,157,091	0.02%
Uniform Mortgage Backed Securities	\$4,678,017	3.00%	1/12/2049	4,153,650	0.02%
Bank of America Corp.^	\$4,200,000	4.83%	22/7/2026	4,152,919	0.02%
Goldman Sachs Group, Inc.	€3,973,000	1.38%	15/5/2024	4,151,321	0.02%
Uniform Mortgage Backed Securities	\$4,628,748	2.00%	1/4/2037	4,117,818	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$4,375,000	2.13%	31/5/2026	4,092,676	0.02%
JPMorgan Chase & Co.	\$4,085,000	3.13%	23/1/2025	3,943,084	0.02%
Uniform Mortgage Backed Securities	\$5,101,090	1.50%	1/5/2051	3,933,395	0.02%
Citigroup Commercial Mortgage Trust 2018	\$4,200,000	4.01%	10/3/2051	3,933,206	0.02%
Government National Mortgage Association	\$4,277,198	3.50%	20/3/2052	3,921,340	0.02%
Costco Wholesale Corp.	\$4,149,000	3.00%	18/5/2027	3,906,715	0.02%
US Treasury Note	\$4,031,000	2.13%	31/3/2024	3,904,559	0.02%
Government National Mortgage Association	\$4,342,934	3.00%	20/8/2050	3,897,710	0.02%
Government National Mortgage Association	\$4,586,273	2.00%	20/11/2050	3,862,386	0.02%
Government National Mortgage Association	\$4,600,496	2.00%	20/6/2051	3,862,115	0.02%
Government National Mortgage Association	\$3,946,520	4.50%	20/9/2052	3,830,418	0.02%
Uniform Mortgage Backed Securities	\$4,373,870	1.50%	1/12/2036	3,791,420	0.02%
Government National Mortgage Association	\$3,740,313	5.50%	20/10/2052	3,759,049	0.02%
Uniform Mortgage Backed Securities	\$4,858,255	1.50%	1/10/2050	3,744,236	0.02%
Government National Mortgage Association	\$4,316,773	2.50%	20/12/2051	3,735,684	0.02%
State of California	\$3,075,000	7.50%	1/4/2034	3,730,737	0.02%
Shire Acquisitions Investments Ireland DAC	\$3,966,000	3.20%	23/9/2026	3,728,270	0.02%
Uniform Mortgage Backed Securities	\$4,287,048	1.50%	1/12/2035	3,722,263	0.02%
US Treasury Note	\$3,900,000	2.13%	15/5/2025	3,706,523	0.02%
Uniform Mortgage Backed Securities	\$3,996,981	3.50%	1/7/2049	3,681,046	0.02%
Morgan Stanley^	\$4,000,000	0.86%	21/10/2025	3,676,765	0.02%
Uniform Mortgage Backed Securities	\$4,123,887	3.00%	1/9/2049	3,662,666	0.02%
Government National Mortgage Association	\$4,216,026	2.50%	20/1/2052	3,648,328	0.02%
Morgan Stanley^	\$3,802,000	2.72%	22/7/2025	3,637,162	0.02%
Uniform Mortgage Backed Securities	\$3,812,821	4.00%	1/3/2049	3,633,314	0.02%
Uniform Mortgage Backed Securities	\$4,058,616	3.00%	1/11/2049	3,623,849	0.02%
Uniform Mortgage Backed Securities	\$4,662,715	1.50%	1/6/2051	3,595,123	0.02%
Government National Mortgage Association	\$4,158,027	2.50%	20/3/2052	3,591,525	0.02%
US Treasury Note	\$3,615,000	3.88%	30/9/2029	3,589,017	0.02%
Uniform Mortgage Backed Securities	\$3,752,882	4.00%	1/7/2049	3,583,596	0.02%
Morgan Stanley^	\$4,275,000	2.70%	22/1/2031	3,537,900	0.02%
Wells Fargo & Co.	\$3,762,000	3.00%	22/4/2026	3,519,949	0.02%
Uniform Mortgage Backed Securities	\$4,258,155	2.00%	1/9/2051	3,473,474	0.02%
Uniform Mortgage Backed Securities	\$3,746,331	3.50%	1/1/2048	3,463,959	0.02%
Uniform Mortgage Backed Securities	\$3,965,607	1.50%	1/1/2037	3,437,524	0.02%
Government National Mortgage Association	\$3,961,493	2.50%	20/11/2051	3,432,913	0.02%
Uniform Mortgage Backed Securities	\$3,938,596	1.50%	1/9/2036	3,414,110	0.02%
Uniform Mortgage Backed Securities	\$3,451,665	4.50%	1/5/2048	3,404,081	0.02%
Uniform Mortgage Backed Securities	\$4,004,255	2.00%	1/10/2041	3,384,514	0.02%
Government National Mortgage Association	\$4,041,550	2.00%	20/2/2052	3,376,055	0.02%
US Treasury Note	\$3,515,000	0.88%	31/1/2024	3,372,066	0.02%
US Treasury Bond ¹	\$3,086,000	6.13%	15/11/2027	3,362,535	0.02%
Wells Fargo & Co.^	\$3,550,000	4.48%	4/4/2031	3,327,168	0.02%
Government National Mortgage Association	\$3,723,117	3.00%	20/8/2051	3,324,978	0.02%
Uniform Mortgage Backed Securities	\$3,853,176	2.50%	1/9/2050	3,290,280	0.02%
Uniform Mortgage Backed Securities	\$3,312,183	4.50%	1/5/2047	3,271,041	0.02%
Uniform Mortgage Backed Securities	\$3,652,235	2.00%	1/8/2035	3,256,854	0.02%
Uniform Mortgage Backed Securities	\$3,864,147	2.00%	1/2/2041	3,255,752	0.02%
Uniform Mortgage Backed Securities	\$3,726,414	1.50%	1/6/2036	3,230,180	0.02%
Uniform Mortgage Backed Securities	\$3,616,515	3.00%	1/3/2050	3,227,184	0.02%
Uniform Mortgage Backed Securities	\$3,465,665	3.50%	1/11/2048	3,215,892	0.02%
Government National Mortgage Association	\$3,316,941	4.50%	20/6/2052	3,214,175	0.02%
Government National Mortgage Association	\$3,244,455	5.00%	20/11/2052	3,211,699	0.02%
Comcast Corp.	\$3,450,000	3.15%	15/2/2028	3,188,299	0.02%
Federal Home Loan Mortgage Corp.	\$3,444,044	3.50%	1/4/2047	3,187,505	0.02%
US Treasury Bond ¹	\$3,000,000	5.25%	15/11/2028	3,176,250	0.02%
Uniform Mortgage Backed Securities	\$3,436,943	3.50%	1/2/2051	3,157,377	0.02%
Boeing Co.	\$3,358,000	3.10%	1/5/2026	3,157,055	0.02%
Government National Mortgage Association	\$3,634,423	2.50%	20/9/2051	3,147,977	0.02%
Federal National Mortgage Association	\$3,500,000	0.50%	7/11/2025	3,145,784	0.02%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$3,150,203	6.50%	20/6/2027	3,138,694	0.02%
Uniform Mortgage Backed Securities	\$3,388,500	3.50%	1/5/2050	3,130,632	0.02%
US Treasury Bond	\$2,850,000	4.75%	15/2/2037	3,115,852	0.02%
Uniform Mortgage Backed Securities	\$3,356,461	3.50%	1/4/2048	3,101,395	0.02%
Government National Mortgage Association	\$3,422,881	3.00%	20/8/2046	3,098,042	0.02%
Government National Mortgage Association	\$3,570,503	2.50%	20/8/2051	3,093,190	0.02%
Uniform Mortgage Backed Securities	\$3,809,306	1.50%	1/10/2041	3,085,454	0.02%
GS Mortgage Securities Trust 2013^	\$3,105,000	4.04%	10/7/2046	3,077,761	0.02%
Uniform Mortgage Backed Securities	\$3,219,912	4.00%	1/3/2050	3,070,734	0.02%
Athene Global Funding	€3,000,000	1.24%	8/4/2024	3,069,158	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Warnermedia Holdings, Inc.	\$3,400,000	3.76%	15/3/2027	3,068,647	0.02%
Uniform Mortgage Backed Securities	\$3,759,164	1.50%	1/9/2041	3,044,816	0.02%
Transcontinental Gas Pipe Line Co. LLC	\$2,848,000	7.85%	1/2/2026	3,037,302	0.02%
State of Illinois	\$3,175,000	5.10%	1/6/2033	3,036,235	0.02%
Uniform Mortgage Backed Securities	\$3,496,021	1.50%	1/1/2036	3,035,459	0.02%
Bank of America Corp.^	\$3,275,000	3.97%	5/3/2029	3,023,090	0.02%
US Treasury Bond	\$2,937,000	4.25%	15/11/2040	3,003,541	0.02%
Apple, Inc.	\$3,250,000	1.13%	11/5/2025	2,994,788	0.02%
Government National Mortgage Association	\$3,114,451	4.00%	20/6/2048	2,989,993	0.02%
Government National Mortgage Association	\$2,960,000	5.50%	1/1/2053	2,973,646	0.02%
Uniform Mortgage Backed Securities	\$3,080,163	4.00%	1/6/2048	2,956,470	0.02%
Federal Home Loan Banks	\$3,300,000	1.25%	21/12/2026	2,945,636	0.02%
US Treasury Note	\$3,175,000	1.88%	30/6/2026	2,944,813	0.02%
Uniform Mortgage Backed Securities	\$3,308,782	3.00%	1/2/2050	2,943,463	0.02%
Uniform Mortgage Backed Securities	\$3,815,620	1.50%	1/12/2050	2,940,664	0.02%
Uniform Mortgage Backed Securities	\$3,048,230	4.50%	1/10/2052	2,939,080	0.02%
Federal Home Loan Banks	\$3,000,000	3.13%	14/6/2024	2,928,941	0.02%
Uniform Mortgage Backed Securities	\$3,597,840	2.00%	1/4/2052	2,928,083	0.02%
State of California	\$2,400,000	7.35%	1/11/2039	2,925,861	0.02%
Walmart, Inc.	\$3,032,000	3.05%	8/7/2026	2,912,466	0.02%
Workday, Inc.	\$3,300,000	3.80%	1/4/2032	2,912,299	0.02%
Government National Mortgage Association	\$3,438,331	2.00%	20/10/2051	2,882,220	0.02%
Uniform Mortgage Backed Securities	\$3,327,441	2.50%	1/12/2049	2,851,367	0.02%
Government National Mortgage Association	\$3,280,941	2.50%	20/5/2051	2,849,261	0.02%
American Express Co.	\$3,000,000	2.25%	4/3/2025	2,834,170	0.02%
US Treasury Bond	\$2,700,000	4.38%	15/2/2038	2,832,891	0.02%
Uniform Mortgage Backed Securities	\$2,940,551	4.00%	1/2/2047	2,825,846	0.02%
US Treasury Bond	\$3,000,000	3.50%	15/2/2039	2,821,875	0.02%
Wells Fargo & Co.^	\$3,030,000	2.19%	30/4/2026	2,820,167	0.02%
Uniform Mortgage Backed Securities	\$2,804,627	5.00%	1/6/2049	2,815,617	0.02%
US Treasury Bond	\$3,500,000	2.88%	15/11/2046	2,814,766	0.02%
Uniform Mortgage Backed Securities	\$3,153,745	2.00%	1/7/2036	2,810,850	0.02%
Government National Mortgage Association	\$3,123,411	3.00%	20/6/2050	2,804,173	0.02%
Uniform Mortgage Backed Securities	\$3,278,404	2.50%	1/6/2050	2,802,528	0.02%
Goldman Sachs Group, Inc.	\$2,905,000	3.50%	1/4/2025	2,796,638	0.02%
Uniform Mortgage Backed Securities	\$3,213,337	1.50%	1/3/2036	2,785,416	0.02%
Morgan Stanley^	\$3,000,000	2.19%	28/4/2026	2,784,007	0.02%
Uniform Mortgage Backed Securities	\$3,125,778	3.00%	1/5/2052	2,769,388	0.02%
Uniform Mortgage Backed Securities	\$2,948,710	3.50%	1/8/2043	2,757,667	0.02%
Wells Fargo & Co.^	\$3,100,000	5.01%	4/4/2051	2,757,508	0.02%
Uniform Mortgage Backed Securities	\$3,023,310	3.50%	1/3/2052	2,750,329	0.02%
Uniform Mortgage Backed Securities	\$2,916,709	3.00%	1/7/2034	2,749,453	0.02%
Bank of America Corp.^	\$3,028,000	3.42%	20/12/2028	2,746,492	0.02%
US Treasury Note	\$2,757,000	3.88%	30/11/2027	2,742,138	0.02%
Uniform Mortgage Backed Securities	\$2,981,133	2.50%	1/4/2037	2,732,345	0.02%
AbbVie, Inc.	\$3,250,000	4.25%	21/11/2049	2,731,843	0.02%
Fiserv, Inc.	\$2,809,000	3.85%	1/6/2025	2,726,248	0.02%
Uniform Mortgage Backed Securities	\$3,230,815	2.00%	1/11/2040	2,723,639	0.02%
Uniform Mortgage Backed Securities	\$3,344,039	1.50%	1/11/2041	2,708,578	0.02%
Goldman Sachs Group, Inc.	\$2,799,000	3.50%	23/1/2025	2,708,253	0.02%
Uniform Mortgage Backed Securities	\$3,115,420	2.50%	1/3/2042	2,708,055	0.02%
Federal Home Loan Mortgage Corp.	\$2,998,669	3.00%	1/12/2046	2,694,081	0.02%
Uniform Mortgage Backed Securities	\$3,196,314	2.00%	1/6/2041	2,693,604	0.02%
Sabine Pass Liquefaction LLC	\$2,900,000	4.50%	15/5/2030	2,693,424	0.02%
Government National Mortgage Association	\$2,984,355	3.00%	20/9/2049	2,686,450	0.02%
Warnermedia Holdings, Inc.	\$3,650,000	5.14%	15/3/2052	2,680,137	0.02%
Verizon Communications, Inc.	\$3,425,000	1.75%	20/1/2031	2,652,938	0.02%
Uniform Mortgage Backed Securities	\$2,791,828	3.00%	1/12/2032	2,644,053	0.02%
Government National Mortgage Association	\$2,854,309	3.50%	20/11/2051	2,632,276	0.02%
Uniform Mortgage Backed Securities	\$2,858,374	2.50%	1/8/2035	2,627,064	0.02%
Morgan Stanley^	\$3,000,000	1.51%	20/7/2027	2,605,361	0.02%
Uniform Mortgage Backed Securities	\$2,777,952	4.00%	1/12/2052	2,603,923	0.02%
Bank of America Corp.^	\$3,025,000	3.19%	23/7/2030	2,603,434	0.02%
Government National Mortgage Association	\$2,630,000	5.00%	1/1/2053	2,602,964	0.02%
Uniform Mortgage Backed Securities	\$2,637,903	5.00%	1/12/2052	2,598,614	0.02%
Bank of America Corp.^	€2,500,000	1.38%	7/2/2025	2,597,084	0.02%
Microsoft Corp.	\$2,648,000	2.88%	6/2/2024	2,596,505	0.02%
Federal Home Loan Mortgage Corp.	\$2,766,704	3.50%	1/10/2045	2,591,837	0.02%
Chubb INA Holdings, Inc.	€2,752,000	1.55%	15/3/2028	2,591,559	0.02%
Government National Mortgage Association	\$2,904,217	3.00%	20/11/2051	2,591,222	0.02%
Citigroup, Inc.^	\$2,500,000	6.27%	17/11/2033	2,579,864	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$3,047,607	2.00%	1/7/2041	2,567,574	0.02%
Uniform Mortgage Backed Securities	\$2,886,300	3.00%	1/5/2051	2,556,663	0.02%
Morgan Stanley [^]	\$2,900,000	0.99%	10/12/2026	2,545,049	0.02%
Uniform Mortgage Backed Securities	\$2,659,065	4.00%	1/6/2047	2,542,395	0.02%
Uniform Mortgage Backed Securities	\$2,848,579	2.00%	1/10/2035	2,539,957	0.02%
Uniform Mortgage Backed Securities	\$2,912,338	2.50%	1/4/2042	2,531,485	0.02%
DXC Technology Co.	\$3,000,000	2.38%	15/9/2028	2,522,617	0.02%
Federal National Mortgage Association	\$2,586,000	2.50%	5/2/2024	2,521,282	0.02%
Morgan Stanley Capital I Trust 2017	\$2,725,000	3.59%	15/12/2050	2,512,193	0.02%
Government National Mortgage Association	\$2,618,274	4.00%	20/5/2049	2,511,982	0.02%
COR3 Commercial Mortgage Trust 2018	\$2,650,000	4.23%	10/5/2051	2,509,799	0.02%
Comcast Corp.	\$2,900,000	2.65%	1/2/2030	2,503,891	0.02%
HP, Inc.	\$2,950,000	3.40%	17/6/2030	2,496,343	0.02%
Uniform Mortgage Backed Securities	\$2,786,016	3.00%	1/1/2050	2,473,999	0.01%
US Treasury Note	\$2,794,000	0.75%	31/8/2026	2,473,781	0.01%
Bank of America Corp. [^]	€3,000,000	0.69%	22/3/2031	2,471,688	0.01%
Uniform Mortgage Backed Securities	\$2,765,217	2.00%	1/3/2036	2,465,267	0.01%
Uniform Mortgage Backed Securities	\$2,457,745	5.50%	1/12/2052	2,464,478	0.01%
Citigroup, Inc.	\$2,550,000	3.70%	12/1/2026	2,453,573	0.01%
Government National Mortgage Association	\$2,494,053	4.50%	20/4/2049	2,447,822	0.01%
Upjohn Finance BV	€2,400,000	1.02%	23/6/2024	2,447,271	0.01%
Federal National Mortgage Association	\$2,590,000	1.63%	7/1/2025	2,446,570	0.01%
Guardian Life Global Funding	\$2,400,000	5.55%	28/10/2027	2,443,755	0.01%
Uniform Mortgage Backed Securities	\$2,637,829	2.50%	1/2/2035	2,440,328	0.01%
US Bancorp [^]	\$2,490,000	4.55%	22/7/2028	2,439,419	0.01%
JPMorgan Chase & Co. [^]	\$3,000,000	2.96%	25/1/2033	2,438,811	0.01%
Global Payments, Inc.	\$2,750,000	2.15%	15/1/2027	2,401,620	0.01%
Government National Mortgage Association	\$2,778,176	2.50%	20/4/2052	2,398,910	0.01%
AbbVie, Inc.	\$2,530,000	3.20%	14/5/2026	2,394,667	0.01%
Morgan Stanley [^]	€2,600,000	0.41%	29/10/2027	2,393,941	0.01%
AbbVie, Inc.	\$2,650,000	3.20%	21/11/2029	2,389,313	0.01%
Government National Mortgage Association	\$2,556,600	3.50%	20/9/2047	2,385,262	0.01%
Federal National Mortgage Association	\$3,000,000	0.88%	5/8/2030	2,383,653	0.01%
Federal Farm Credit Banks Funding Corp.	\$2,445,000	2.63%	16/5/2024	2,378,238	0.01%
Uniform Mortgage Backed Securities	\$2,890,144	2.00%	1/5/2050	2,373,616	0.01%
Pfizer, Inc.	\$2,500,000	3.00%	15/12/2026	2,369,695	0.01%
AbbVie, Inc.	\$2,728,000	4.40%	6/11/2042	2,368,890	0.01%
Uniform Mortgage Backed Securities	\$2,806,670	2.00%	1/12/2041	2,361,311	0.01%
Uniform Mortgage Backed Securities	\$2,630,728	3.00%	1/2/2049	2,361,147	0.01%
Citigroup, Inc.	¥300,000,000	2.40%	31/10/2025	2,356,622	0.01%
TWDC Enterprises 18 Corp.	\$2,590,000	1.85%	30/7/2026	2,342,712	0.01%
Citigroup, Inc.	\$2,450,000	4.45%	29/9/2027	2,340,206	0.01%
Uniform Mortgage Backed Securities	\$2,624,026	3.00%	1/8/2050	2,334,442	0.01%
Uniform Mortgage Backed Securities	\$2,647,594	3.00%	1/11/2051	2,331,752	0.01%
Bank of America Corp. [^]	€2,900,000	0.65%	26/10/2031	2,326,989	0.01%
Government National Mortgage Association	\$2,594,630	3.00%	20/7/2051	2,317,890	0.01%
Uniform Mortgage Backed Securities	\$2,670,454	1.50%	1/2/2037	2,314,841	0.01%
AT&T, Inc.	\$3,325,000	3.80%	1/12/2057	2,304,518	0.01%
Government National Mortgage Association	\$2,436,506	4.00%	20/11/2052	2,302,670	0.01%
Citigroup, Inc. [^]	\$2,500,000	4.41%	31/3/2031	2,297,978	0.01%
Boeing Co.	\$2,525,000	2.20%	4/2/2026	2,295,027	0.01%
Goldman Sachs Group, Inc.	\$2,150,000	6.75%	1/10/2037	2,289,860	0.01%
Uniform Mortgage Backed Securities	\$2,563,235	2.00%	1/9/2035	2,285,745	0.01%
Wells Fargo & Co. [^]	\$2,410,000	2.41%	30/10/2025	2,282,241	0.01%
T-Mobile USA, Inc.	\$2,500,000	3.88%	15/4/2030	2,269,314	0.01%
WRKCo, Inc.	\$2,300,000	4.65%	15/3/2026	2,263,743	0.01%
Citigroup, Inc. [^]	\$2,500,000	3.07%	24/2/2028	2,255,793	0.01%
Berkshire Hathaway, Inc.	¥300,000,000	0.17%	13/9/2024	2,255,629	0.01%
Cintas Corp. No 2	\$2,340,000	3.70%	1/4/2027	2,253,700	0.01%
Uniform Mortgage Backed Securities	\$2,535,378	3.00%	1/4/2050	2,251,919	0.01%
Uniform Mortgage Backed Securities	\$2,291,482	4.50%	1/2/2048	2,245,766	0.01%
Federal Home Loan Mortgage Corp.	\$2,495,883	3.00%	1/1/2047	2,242,366	0.01%
Exxon Mobil Corp.	\$2,320,000	2.99%	19/3/2025	2,236,400	0.01%
Uniform Mortgage Backed Securities	\$2,518,110	3.00%	1/6/2050	2,235,679	0.01%
Coca-Cola Co.	\$2,405,000	3.45%	25/3/2030	2,234,142	0.01%
JPMorgan Chase & Co. [^]	\$2,400,000	4.59%	26/4/2033	2,221,951	0.01%
Verizon Communications, Inc.	\$2,304,000	4.33%	21/9/2028	2,217,793	0.01%
Santander Holdings USA, Inc.	\$2,387,000	3.24%	5/10/2026	2,210,194	0.01%
US Treasury Bond	\$2,325,000	3.75%	15/8/2041	2,209,840	0.01%
Uniform Mortgage Backed Securities	\$2,454,563	3.00%	1/4/2046	2,204,312	0.01%
Government National Mortgage Association	\$2,378,374	3.50%	15/9/2049	2,198,200	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
T-Mobile USA, Inc.	\$2,600,000	2.40%	15/3/2029	2,193,048	0.01%
Uniform Mortgage Backed Securities	\$2,454,965	2.00%	1/12/2036	2,188,039	0.01%
JPMorgan Chase & Co. ^	\$2,300,000	4.91%	25/7/2033	2,187,992	0.01%
American Tower Corp.	\$2,500,000	1.45%	15/9/2026	2,180,853	0.01%
Wells Fargo & Co. ^	\$2,300,000	4.90%	25/7/2033	2,178,123	0.01%
Bank of America Corp. ^	\$2,700,000	2.97%	4/2/2033	2,177,051	0.01%
Government National Mortgage Association	\$2,404,934	3.00%	20/12/2046	2,176,700	0.01%
Uniform Mortgage Backed Securities	\$2,279,120	4.00%	1/9/2049	2,175,910	0.01%
Southwest Airlines Co.	\$2,200,000	5.13%	15/6/2027	2,174,954	0.01%
Government National Mortgage Association	\$2,414,685	3.00%	20/11/2049	2,171,633	0.01%
Berkshire Hathaway Finance Corp.	\$2,500,000	2.88%	15/3/2032	2,168,654	0.01%
Government National Mortgage Association	\$2,484,989	2.50%	20/9/2050	2,163,436	0.01%
Tennessee Valley Authority	\$2,078,000	5.25%	15/9/2039	2,157,828	0.01%
BANK 2018	\$2,300,000	3.97%	15/9/2060	2,153,183	0.01%
Uniform Mortgage Backed Securities	\$2,293,754	2.50%	1/11/2031	2,137,012	0.01%
Bank of America Corp.	\$2,170,000	4.20%	26/8/2024	2,136,482	0.01%
Uniform Mortgage Backed Securities	\$2,220,908	4.00%	1/10/2048	2,123,590	0.01%
Athene Global Funding	\$2,300,000	1.72%	7/1/2025	2,119,827	0.01%
Government National Mortgage Association	\$2,260,357	3.50%	20/7/2046	2,118,468	0.01%
Federal Home Loan Mortgage Corp.	\$2,175,000	3.14%	25/10/2024	2,114,494	0.01%
US Treasury Note	\$2,208,800	1.88%	31/8/2024	2,112,165	0.01%
Citigroup, Inc.	\$2,142,000	4.60%	9/3/2026	2,107,716	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	\$2,275,000	3.45%	15/9/2050	2,093,951	0.01%
Uniform Mortgage Backed Securities	\$2,173,000	4.50%	1/1/2053	2,091,630	0.01%
Uniform Mortgage Backed Securities	\$2,247,689	3.50%	1/7/2048	2,079,973	0.01%
AbbVie, Inc.	€2,000,000	1.25%	1/6/2024	2,071,803	0.01%
Uniform Mortgage Backed Securities	\$2,276,798	3.00%	1/1/2046	2,070,686	0.01%
Government National Mortgage Association	\$2,089,882	5.00%	20/9/2052	2,068,783	0.01%
Bank of America Corp. ^	\$2,000,000	6.20%	10/11/2028	2,058,869	0.01%
National Rural Utilities Cooperative Finance Corp.	\$2,105,000	2.95%	7/2/2024	2,057,343	0.01%
Oracle Corp.	\$2,245,000	2.80%	1/4/2027	2,047,730	0.01%
Government National Mortgage Association	\$2,110,000	4.50%	1/1/2053	2,044,674	0.01%
Bank of America Corp. ^	\$2,500,000	2.59%	29/4/2031	2,039,373	0.01%
Government National Mortgage Association	\$2,342,142	2.50%	20/4/2050	2,039,073	0.01%
CVS Health Corp.	\$2,250,000	5.05%	25/3/2048	2,031,005	0.01%
Government National Mortgage Association	\$2,335,954	2.50%	20/2/2051	2,030,777	0.01%
Microsoft Corp.	\$2,285,000	3.45%	8/8/2036	2,027,770	0.01%
BP Capital Markets America, Inc.	\$2,105,000	3.41%	11/2/2026	2,023,230	0.01%
Government National Mortgage Association	\$2,268,169	3.00%	20/1/2052	2,022,459	0.01%
Thermo Fisher Scientific, Inc.	\$2,500,000	2.00%	15/10/2031	2,022,305	0.01%
Skyworks Solutions, Inc.	\$2,580,000	3.00%	1/6/2031	2,020,952	0.01%
Apple, Inc.	\$2,200,000	2.05%	11/9/2026	2,009,769	0.01%
Government National Mortgage Association	\$2,160,519	3.50%	20/10/2049	2,008,188	0.01%
Morgan Stanley ^	€2,484,000	0.50%	7/2/2031	2,007,511	0.01%
Uniform Mortgage Backed Securities	\$2,105,961	4.00%	1/9/2048	2,007,468	0.01%
Uniform Mortgage Backed Securities	\$2,076,925	4.00%	1/11/2045	1,997,676	0.01%
JPMorgan Chase & Co. ^	€2,150,000	0.39%	24/2/2028	1,961,737	0.01%
Wells Fargo & Co. ^	\$2,100,000	2.16%	11/2/2026	1,959,649	0.01%
Citigroup, Inc. ^	\$2,022,000	4.66%	24/5/2028	1,955,049	0.01%
Uniform Mortgage Backed Securities	\$2,156,646	3.00%	1/7/2043	1,953,037	0.01%
Uniform Mortgage Backed Securities	\$2,052,801	4.00%	1/10/2050	1,944,467	0.01%
AbbVie, Inc.	\$2,075,000	4.55%	15/3/2035	1,939,771	0.01%
Government National Mortgage Association	\$2,223,856	2.50%	20/1/2051	1,936,093	0.01%
Johnson & Johnson	\$2,175,000	3.63%	3/3/2037	1,935,637	0.01%
Government National Mortgage Association	\$2,151,674	3.00%	20/12/2049	1,935,097	0.01%
Government National Mortgage Association	\$2,151,109	3.00%	20/4/2050	1,931,912	0.01%
Uniform Mortgage Backed Securities	\$2,195,141	3.00%	1/1/2052	1,931,472	0.01%
Goldman Sachs Group, Inc. ^	\$2,170,000	2.64%	24/2/2028	1,930,717	0.01%
Federal Home Loan Mortgage Corp.	\$2,064,396	3.50%	1/3/2046	1,923,938	0.01%
Government National Mortgage Association	\$2,032,650	4.00%	20/4/2052	1,920,998	0.01%
Virginia Electric & Power Co.	\$2,050,000	2.95%	15/11/2026	1,915,661	0.01%
Apple, Inc.	\$2,200,000	3.85%	4/5/2043	1,911,457	0.01%
JPMorgan Chase & Co. ^	\$2,000,000	4.32%	26/4/2028	1,906,621	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$2,000,000	3.73%	15/5/2048	1,906,619	0.01%
Uniform Mortgage Backed Securities	\$2,191,993	1.50%	1/11/2035	1,903,192	0.01%
CVS Health Corp.	\$2,075,000	4.78%	25/3/2038	1,901,262	0.01%
Bank of America Corp. ^	\$2,375,000	2.69%	22/4/2032	1,900,172	0.01%
American Express Co. ^	\$2,000,000	4.42%	3/8/2033	1,895,693	0.01%
NRG Energy, Inc.	\$2,150,000	4.45%	15/6/2029	1,895,187	0.01%
Uniform Mortgage Backed Securities	\$2,029,891	2.50%	1/12/2031	1,891,181	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$1,926,306	4.50%	1/6/2047	1,888,879	0.01%
JPMorgan Chase & Co.^	\$2,000,000	4.57%	14/6/2030	1,888,533	0.01%
Fifth Third Bancorp	\$1,910,000	3.65%	25/1/2024	1,881,888	0.01%
T-Mobile USA, Inc.	\$2,100,000	1.50%	15/2/2026	1,881,685	0.01%
JPMorgan Chase & Co.^	\$2,350,000	2.58%	22/4/2032	1,880,094	0.01%
Morgan Stanley^	\$2,000,000	4.89%	20/7/2033	1,878,360	0.01%
Uniform Mortgage Backed Securities	\$2,109,271	3.00%	1/7/2050	1,874,465	0.01%
Government National Mortgage Association	\$2,064,324	3.00%	20/9/2046	1,868,415	0.01%
Federal National Mortgage Association	\$2,025,000	1.88%	24/9/2026	1,866,720	0.01%
Federal National Mortgage Association	\$1,820,000	6.50%	1/1/2053	1,863,917	0.01%
Uniform Mortgage Backed Securities	\$1,979,743	3.00%	1/8/2035	1,863,497	0.01%
Government National Mortgage Association	\$2,089,908	3.00%	20/8/2052	1,862,201	0.01%
Government National Mortgage Association	\$1,920,000	4.50%	20/12/2052	1,860,514	0.01%
Walt Disney Co.	\$1,920,000	3.35%	24/3/2025	1,859,807	0.01%
Uniform Mortgage Backed Securities	\$1,830,000	6.00%	1/1/2053	1,857,908	0.01%
Government National Mortgage Association	\$1,830,000	6.00%	1/1/2053	1,857,834	0.01%
Boston Properties LP	\$2,000,000	4.50%	1/12/2028	1,857,009	0.01%
Uniform Mortgage Backed Securities	\$1,956,041	4.00%	1/2/2051	1,852,813	0.01%
Government National Mortgage Association	\$1,960,000	4.00%	20/12/2052	1,852,338	0.01%
Federal Home Loan Mortgage Corp.	\$1,900,000	3.24%	25/9/2024	1,849,909	0.01%
Raytheon Technologies Corp.	\$1,939,000	3.50%	15/3/2027	1,847,405	0.01%
Federal National Mortgage Association	\$1,940,000	1.63%	15/10/2024	1,843,114	0.01%
Uniform Mortgage Backed Securities	\$1,844,329	5.00%	1/10/2049	1,841,400	0.01%
Uniform Mortgage Backed Securities	\$2,071,124	3.00%	1/12/2050	1,838,402	0.01%
US Treasury Note	\$1,940,000	1.25%	31/8/2024	1,836,331	0.01%
BP Capital Markets America, Inc.	\$1,935,000	3.12%	4/5/2026	1,835,057	0.01%
Centene Corp.	\$2,000,000	4.63%	15/12/2029	1,833,898	0.01%
Uniform Mortgage Backed Securities	\$1,905,235	4.00%	1/8/2051	1,828,288	0.01%
GSK Consumer Healthcare Capital US LLC	\$2,075,000	3.63%	24/3/2032	1,828,145	0.01%
Uniform Mortgage Backed Securities	\$1,904,580	4.00%	1/4/2050	1,827,659	0.01%
AT&T, Inc.	\$2,703,000	3.55%	15/9/2055	1,825,656	0.01%
Uniform Mortgage Backed Securities	\$1,926,502	4.00%	1/7/2052	1,825,175	0.01%
Bank of America Corp.^	\$2,695,000	2.68%	19/6/2041	1,820,806	0.01%
Uniform Mortgage Backed Securities	\$2,159,420	2.00%	1/12/2040	1,819,909	0.01%
American Express Co.	\$1,945,000	3.30%	3/5/2027	1,819,516	0.01%
Government National Mortgage Association	\$1,979,323	3.50%	20/6/2052	1,814,645	0.01%
Boeing Co.	\$1,950,000	5.81%	1/5/2050	1,814,281	0.01%
Uniform Mortgage Backed Securities	\$1,974,720	2.50%	1/7/2035	1,814,210	0.01%
Uniform Mortgage Backed Securities	\$1,947,526	2.50%	1/11/2032	1,811,808	0.01%
Mastercard, Inc.	\$2,005,000	2.95%	1/6/2029	1,810,196	0.01%
Federal Home Loan Mortgage Corp.	\$2,000,000	0.38%	21/7/2025	1,809,834	0.01%
Uniform Mortgage Backed Securities	\$2,035,458	3.00%	1/10/2050	1,805,986	0.01%
Federal National Mortgage Association	\$2,000,000	0.38%	25/8/2025	1,804,493	0.01%
JPMorgan Chase & Co.^	\$2,300,000	3.96%	15/11/2048	1,800,592	0.01%
U.S. Treasury Note	\$1,795,000	4.25%	31/12/2024	1,789,080	0.01%
Uniform Mortgage Backed Securities	\$1,946,864	2.50%	1/9/2035	1,788,644	0.01%
Verizon Communications, Inc.	\$2,000,000	0.85%	20/11/2025	1,786,302	0.01%
AT&T, Inc.	\$2,525,000	3.65%	1/6/2051	1,785,826	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$1,900,000	3.43%	15/3/2059	1,783,308	0.01%
Government National Mortgage Association	\$1,835,551	4.50%	20/11/2052	1,778,682	0.01%
Morgan Stanley^	€1,800,000	1.34%	23/10/2026	1,774,452	0.01%
CMS Energy Corp.	\$1,950,000	4.88%	1/3/2044	1,774,384	0.01%
JPMorgan Chase & Co.^	\$1,900,000	0.97%	23/6/2025	1,771,697	0.01%
Philip Morris International, Inc.	\$1,838,000	3.38%	11/8/2025	1,764,954	0.01%
Wells Fargo & Co.	€1,500,000	2.13%	20/12/2023	1,758,973	0.01%
Uniform Mortgage Backed Securities	\$1,973,169	3.00%	1/2/2051	1,756,359	0.01%
Truist Financial Corp.	\$1,900,000	3.88%	19/3/2029	1,746,586	0.01%
Exxon Mobil Corp.	\$2,000,000	2.61%	15/10/2030	1,746,070	0.01%
Sabine Pass Liquefaction LLC	\$1,725,000	5.88%	30/6/2026	1,745,461	0.01%
Fidelity National Information Services, Inc.	€1,825,000	1.50%	21/5/2027	1,744,725	0.01%
Government National Mortgage Association	\$1,891,647	2.50%	20/5/2036	1,732,024	0.01%
JPMorgan Chase & Co.^	\$2,000,000	1.47%	22/9/2027	1,728,717	0.01%
Uniform Mortgage Backed Securities	\$1,747,336	4.50%	1/2/2047	1,728,592	0.01%
Merck & Co., Inc.	\$1,803,000	2.75%	10/2/2025	1,728,428	0.01%
T-Mobile USA, Inc.	\$2,625,000	3.60%	15/11/2060	1,726,947	0.01%
Bank of America Corp.^	\$1,900,000	3.97%	7/2/2030	1,725,916	0.01%
Uniform Mortgage Backed Securities	\$1,955,418	3.00%	1/8/2051	1,723,583	0.01%
AT&T, Inc.	€1,550,000	2.90%	4/12/2026	1,720,956	0.01%
Bank of America Corp.^	\$1,800,000	3.38%	2/4/2026	1,718,597	0.01%
Charles Schwab Corp.	\$1,955,000	2.00%	20/3/2028	1,715,910	0.01%
Verizon Communications, Inc.	\$2,275,000	3.40%	22/3/2041	1,713,204	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Bond	\$1,979,000	3.13%	15/11/2041	1,710,598	0.01%
Uniform Mortgage Backed Securities	\$1,960,558	2.50%	1/9/2041	1,704,758	0.01%
Uniform Mortgage Backed Securities	\$1,898,591	3.00%	1/11/2048	1,704,024	0.01%
Eli Lilly & Co.	€2,153,000	0.50%	14/9/2033	1,698,208	0.01%
Uniform Mortgage Backed Securities	\$1,904,823	2.00%	1/9/2036	1,697,717	0.01%
Comcast Corp.	\$1,800,000	3.30%	1/4/2027	1,696,898	0.01%
Government National Mortgage Association	\$1,895,502	3.00%	20/10/2051	1,691,746	0.01%
Microsoft Corp.	\$1,976,000	3.70%	8/8/2046	1,687,888	0.01%
Centene Corp.	\$2,000,000	2.45%	15/7/2028	1,687,464	0.01%
Allied World Assurance Co. Holdings Ltd.	\$1,765,000	4.35%	29/10/2025	1,683,195	0.01%
Applied Materials, Inc.	\$1,720,000	3.90%	1/10/2025	1,682,867	0.01%
Government National Mortgage Association	\$1,857,312	3.00%	20/11/2047	1,680,852	0.01%
Teledyne Technologies, Inc.	\$2,050,000	2.75%	1/4/2031	1,679,339	0.01%
Amazon.com, Inc.	\$2,090,000	1.50%	3/6/2030	1,679,126	0.01%
Oracle Corp.	\$2,460,000	3.60%	1/4/2050	1,678,246	0.01%
Goldman Sachs Group, Inc.^	\$1,800,000	3.62%	15/3/2028	1,671,269	0.01%
JPMorgan Chase & Co.^	\$2,000,000	2.07%	1/6/2029	1,670,218	0.01%
JPMorgan Chase & Co.	€1,600,000	0.63%	25/1/2024	1,669,035	0.01%
Oracle Corp.	\$1,855,000	1.65%	25/3/2026	1,662,411	0.01%
Government National Mortgage Association	\$1,835,562	3.00%	20/2/2048	1,661,168	0.01%
Uniform Mortgage Backed Securities	\$1,943,561	2.50%	1/12/2050	1,660,899	0.01%
Morgan Stanley^	€1,500,000	5.15%	25/1/2034	1,660,393	0.01%
American Tower Corp.	\$2,000,000	1.50%	31/1/2028	1,656,662	0.01%
CSAIL 2018-CX12 Commercial Mortgage Trust^	\$1,750,000	4.22%	15/8/2051	1,652,900	0.01%
PNC Bank NA	\$1,750,000	4.05%	26/7/2028	1,649,911	0.01%
Elevance Health, Inc.	\$1,750,000	3.65%	1/12/2027	1,649,821	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$1,725,000	5.75%	1/4/2033	1,648,026	0.01%
AT&T, Inc.	\$1,825,000	1.70%	25/3/2026	1,647,194	0.01%
Burlington Northern Santa Fe LLC	\$1,740,000	3.25%	15/6/2027	1,646,178	0.01%
Goldman Sachs Group, Inc.	€1,587,000	4.00%	21/9/2029	1,640,992	0.01%
Uniform Mortgage Backed Securities	\$1,719,622	4.00%	1/10/2047	1,640,603	0.01%
Eastman Chemical Co.	€1,700,000	1.88%	23/11/2026	1,639,320	0.01%
American Express Co.	\$1,680,000	3.63%	5/12/2024	1,636,773	0.01%
Boeing Co.	\$1,654,000	5.04%	1/5/2027	1,636,711	0.01%
JPMorgan Chase & Co.^	\$2,000,000	2.52%	22/4/2031	1,636,250	0.01%
Northrop Grumman Corp.	\$1,700,000	4.40%	1/5/2030	1,635,533	0.01%
T-Mobile USA, Inc.	\$2,000,000	2.55%	15/2/2031	1,629,853	0.01%
Kinder Morgan, Inc.	\$2,100,000	2.00%	15/2/2031	1,628,620	0.01%
Broadcom, Inc.	\$2,041,000	3.47%	15/4/2034	1,618,206	0.01%
US Treasury Note	\$1,800,000	0.25%	30/9/2025	1,616,063	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	\$1,650,000	4.08%	15/2/2047	1,613,464	0.01%
Federal Home Loan Mortgage Corp.	\$1,675,000	3.77%	25/12/2028	1,612,048	0.01%
Fiserv, Inc.	\$1,715,000	3.20%	1/7/2026	1,606,515	0.01%
JPMorgan Chase & Co.^	\$1,950,000	2.96%	13/5/2031	1,605,521	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$1,676,798	3.41%	15/9/2058	1,601,254	0.01%
Oracle Corp.	\$1,875,000	2.95%	1/4/2030	1,600,504	0.01%
JPMorgan Chase & Co.^	€1,650,000	1.09%	11/3/2027	1,600,163	0.01%
QUALCOMM, Inc.	\$1,885,000	1.30%	20/5/2028	1,596,297	0.01%
Federal Home Loan Mortgage Corp.	\$1,722,648	3.50%	1/2/2048	1,594,057	0.01%
Goldman Sachs Group, Inc.^	\$2,000,000	2.62%	22/4/2032	1,593,834	0.01%
Verizon Communications, Inc.	\$1,700,000	4.50%	10/8/2033	1,593,276	0.01%
JPMorgan Chase & Co.^	\$1,750,000	3.51%	23/1/2029	1,587,257	0.01%
Northern Trust Corp.	\$1,500,000	6.13%	2/11/2032	1,585,683	0.01%
Federal Home Loan Mortgage Corp.^	\$1,650,000	3.78%	25/10/2028	1,585,025	0.01%
Federal Home Loan Mortgage Corp.	\$1,741,846	3.00%	1/3/2043	1,581,942	0.01%
JPMorgan Chase & Co.^	€1,700,000	1.96%	23/3/2030	1,581,062	0.01%
Microsoft Corp.	\$1,640,000	2.70%	12/2/2025	1,577,472	0.01%
Federal Home Loan Mortgage Corp.	\$1,925,000	1.56%	25/4/2030	1,575,145	0.01%
Uniform Mortgage Backed Securities	\$1,704,914	3.50%	1/4/2050	1,575,011	0.01%
Uniform Mortgage Backed Securities	\$1,813,767	1.50%	1/5/2036	1,572,205	0.01%
Federal Home Loan Mortgage Corp.	\$1,875,000	2.35%	25/3/2032	1,571,448	0.01%
Bank of America Corp.	\$1,700,000	3.25%	21/10/2027	1,571,220	0.01%
JPMorgan Chase & Co.	\$1,655,000	3.30%	1/4/2026	1,571,045	0.01%
Comcast Corp.	\$2,503,000	2.94%	1/11/2056	1,569,946	0.01%
Uniform Mortgage Backed Securities	\$1,628,420	3.50%	1/9/2034	1,569,429	0.01%
Bank of America Corp.^	\$2,000,000	2.57%	20/10/2032	1,568,910	0.01%
Lowe's Cos, Inc.	\$1,675,000	2.50%	15/4/2026	1,563,115	0.01%
Booking Holdings, Inc.	\$1,630,000	3.60%	1/6/2026	1,561,791	0.01%
Uniform Mortgage Backed Securities	\$1,626,518	4.00%	1/4/2049	1,555,561	0.01%
Humana, Inc.	\$1,500,000	5.88%	1/3/2033	1,554,324	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$1,742,459	2.00%	1/12/2035	1,553,708	0.01%
Federal Home Loan Mortgage Corp.	\$1,674,965	3.50%	1/12/2047	1,553,062	0.01%
Dell International LLC/EMC Corp.	\$1,525,000	6.20%	15/7/2030	1,552,732	0.01%
Broadcom, Inc.	\$2,150,000	3.19%	15/11/2036	1,551,739	0.01%
Amazon.com, Inc.	\$1,750,000	1.00%	12/5/2026	1,551,222	0.01%
Bristol-Myers Squibb Co.	\$1,900,000	3.55%	15/3/2042	1,545,097	0.01%
Aflac, Inc.	\$1,725,000	4.75%	15/1/2049	1,539,509	0.01%
Government National Mortgage Association	\$1,723,164	3.00%	20/9/2051	1,538,414	0.01%
Becton Dickinson & Co.	\$1,625,000	3.70%	6/6/2027	1,537,173	0.01%
JPMorgan Chase & Co. ^	€1,600,000	1.64%	18/5/2028	1,533,470	0.01%
Humana, Inc.	\$1,500,000	5.75%	1/3/2028	1,532,868	0.01%
AbbVie, Inc.	\$1,600,000	2.60%	21/11/2024	1,531,877	0.01%
Exxon Mobil Corp.	\$2,020,000	3.45%	15/4/2051	1,531,136	0.01%
Uniform Mortgage Backed Securities	\$1,639,860	3.50%	1/2/2046	1,529,073	0.01%
General Motors Financial Co., Inc.	\$1,500,000	6.05%	10/10/2025	1,526,275	0.01%
Procter & Gamble Co.	€1,500,000	0.50%	25/10/2024	1,526,235	0.01%
Altria Group, Inc.	\$2,025,000	4.50%	2/5/2043	1,523,791	0.01%
Federal Home Loan Mortgage Corp.	\$1,641,180	3.50%	1/9/2047	1,518,933	0.01%
Verizon Communications, Inc.	\$2,250,000	2.65%	20/11/2040	1,518,786	0.01%
Uniform Mortgage Backed Securities	\$1,640,528	3.50%	1/12/2047	1,516,875	0.01%
Duke Energy Florida LLC	\$1,800,000	4.20%	15/7/2048	1,515,133	0.01%
Uniform Mortgage Backed Securities	\$1,796,184	2.00%	1/9/2040	1,514,764	0.01%
Uniform Mortgage Backed Securities	\$1,801,189	2.00%	1/2/2042	1,514,518	0.01%
Charles Schwab Corp.	\$1,599,000	3.30%	1/4/2027	1,514,330	0.01%
Cigna Corp.	\$2,000,000	3.20%	15/3/2040	1,512,909	0.01%
Blackstone Holdings Finance Co. LLC	\$1,500,000	6.20%	22/4/2033	1,512,427	0.01%
Uniform Mortgage Backed Securities	\$1,633,122	3.50%	1/11/2047	1,510,025	0.01%
Verizon Communications, Inc.	€1,600,000	0.88%	8/4/2027	1,509,272	0.01%
Government National Mortgage Association	\$1,636,070	3.50%	20/9/2052	1,499,950	0.01%
Uniform Mortgage Backed Securities	\$1,614,902	3.50%	1/3/2048	1,495,017	0.01%
Lowe's Cos, Inc.	\$1,800,000	1.30%	15/4/2028	1,494,860	0.01%
MetLife, Inc.	\$1,500,000	4.37%	15/9/2023	1,493,415	0.01%
Bristol-Myers Squibb Co.	\$1,690,000	4.35%	15/11/2047	1,493,248	0.01%
Cigna Corp.	\$1,660,000	4.80%	15/7/2046	1,492,377	0.01%
Uniform Mortgage Backed Securities	\$1,530,000	4.00%	1/1/2038	1,491,640	0.01%
Thermo Fisher Scientific, Inc.	€1,500,000	0.13%	1/3/2025	1,491,514	0.01%
AbbVie, Inc.	\$1,600,000	2.95%	21/11/2026	1,490,959	0.01%
Uniform Mortgage Backed Securities	\$1,563,940	4.00%	1/5/2049	1,489,493	0.01%
Equifax, Inc.	\$1,920,000	2.35%	15/9/2031	1,488,626	0.01%
Uniform Mortgage Backed Securities	\$1,713,246	1.50%	1/8/2035	1,487,562	0.01%
Uniform Mortgage Backed Securities	\$1,763,941	2.00%	1/9/2041	1,485,257	0.01%
Federal Home Loan Mortgage Corp.	\$1,585,295	3.50%	1/8/2046	1,483,339	0.01%
Microsoft Corp.	\$2,225,000	2.53%	1/6/2050	1,482,757	0.01%
Boston Properties LP	\$1,435,000	6.75%	1/12/2027	1,481,938	0.01%
Government National Mortgage Association	\$1,657,174	3.00%	20/6/2051	1,480,883	0.01%
Government National Mortgage Association	\$1,655,861	3.00%	20/5/2051	1,480,171	0.01%
Kinder Morgan Energy Partners LP	\$1,498,000	4.15%	1/2/2024	1,478,556	0.01%
Carrier Global Corp.	\$1,949,000	3.38%	5/4/2040	1,476,621	0.01%
JPMorgan Chase & Co. ^	\$1,500,000	5.72%	14/9/2033	1,473,984	0.01%
Alphabet, Inc.	\$1,635,000	0.45%	15/8/2025	1,473,214	0.01%
JPMorgan Chase & Co. ^	\$1,575,000	3.78%	1/2/2028	1,473,184	0.01%
Metropolitan Life Global Funding I	€1,500,000	0.63%	8/12/2027	1,472,004	0.01%
AbbVie, Inc.	\$1,510,000	3.80%	15/3/2025	1,471,983	0.01%
McDonald's Corp.	€1,500,000	2.38%	31/5/2029	1,471,047	0.01%
Caterpillar, Inc.	\$1,500,000	3.40%	15/5/2024	1,470,860	0.01%
AutoZone, Inc.	\$1,900,000	1.65%	15/1/2031	1,470,688	0.01%
Public Service Co. of Colorado	\$1,350,000	6.25%	1/9/2037	1,470,578	0.01%
Bank of America Corp. ^	\$1,568,000	3.82%	20/1/2028	1,463,807	0.01%
Boeing Co.	\$1,500,000	5.15%	1/5/2030	1,462,902	0.01%
Uniform Mortgage Backed Securities	\$1,704,757	2.50%	1/1/2050	1,460,843	0.01%
Prudential Financial, Inc. ^	\$1,500,000	6.00%	1/9/2052	1,458,203	0.01%
US Treasury Bond	\$1,400,000	4.38%	15/5/2040	1,457,750	0.01%
Government National Mortgage Association	\$1,561,110	3.50%	20/8/2047	1,456,487	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,990,000	4.80%	1/3/2050	1,456,140	0.01%
Uniform Mortgage Backed Securities	\$1,433,592	6.00%	1/10/2052	1,455,604	0.01%
TJX Cos, Inc.	\$1,589,000	2.25%	15/9/2026	1,454,055	0.01%
AbbVie, Inc.	\$1,500,000	3.60%	14/5/2025	1,453,949	0.01%
CenterPoint Energy Houston Electric LLC	\$1,620,000	4.50%	1/4/2044	1,453,859	0.01%
Medtronic Global Holdings SCA	€1,500,000	0.00%	15/10/2025	1,453,447	0.01%
Benchmark 2018-B8 Mortgage Trust	\$1,525,000	4.23%	15/1/2052	1,451,224	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$1,497,003	4.50%	20/7/2052	1,450,623	0.01%
HP, Inc.	\$1,550,000	2.20%	17/6/2025	1,450,593	0.01%
Federal National Mortgage Association	\$1,577,111	2.94%	25/6/2029	1,450,395	0.01%
BP Capital Markets America, Inc.	\$2,265,000	2.77%	10/11/2050	1,447,159	0.01%
Uniform Mortgage Backed Securities	\$1,576,772	2.50%	1/1/2037	1,446,305	0.01%
Warnermedia Holdings, Inc.	\$1,880,000	5.05%	15/3/2042	1,445,722	0.01%
Government National Mortgage Association	\$1,575,683	3.50%	20/4/2052	1,444,587	0.01%
McDonald's Corp.	\$1,491,000	3.30%	1/7/2025	1,442,184	0.01%
Uniform Mortgage Backed Securities	\$1,599,494	3.00%	1/5/2042	1,431,816	0.01%
Berkshire Hathaway, Inc.	¥200,000,000	0.44%	13/9/2029	1,430,557	0.01%
PepsiCo, Inc.	\$1,500,000	2.25%	19/3/2025	1,427,482	0.01%
John Deere Capital Corp.	\$1,825,000	1.45%	15/1/2031	1,424,404	0.01%
Elevance Health, Inc.	\$1,466,000	3.35%	1/12/2024	1,422,978	0.01%
High Street Funding Trust I	\$1,525,000	4.11%	15/2/2028	1,422,938	0.01%
Boeing Co.	\$1,575,000	2.80%	1/3/2027	1,421,204	0.01%
Government National Mortgage Association	\$1,588,853	3.00%	20/4/2051	1,420,715	0.01%
Goldman Sachs Group, Inc. ^	\$1,525,000	4.22%	1/5/2029	1,420,408	0.01%
Bank of America Corp.	\$1,450,000	4.00%	22/1/2025	1,419,279	0.01%
Uniform Mortgage Backed Securities	\$1,539,906	3.50%	1/8/2049	1,418,958	0.01%
Thermo Fisher Scientific Finance I BV	€2,000,000	1.63%	18/10/2041	1,417,295	0.01%
Federal Home Loan Mortgage Corp.	\$1,484,378	4.00%	1/9/2048	1,416,335	0.01%
JPMorgan Chase & Co. ^	£1,300,000	0.99%	28/4/2026	1,413,953	0.01%
Uniform Mortgage Backed Securities	\$1,573,184	3.00%	1/7/2046	1,412,092	0.01%
Federal Home Loan Mortgage Corp.	\$1,200,000	6.75%	15/3/2031	1,411,949	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,425,000	4.50%	1/2/2024	1,407,809	0.01%
Uniform Mortgage Backed Securities	\$1,506,239	3.50%	1/7/2046	1,407,466	0.01%
Bristol-Myers Squibb Co.	\$1,800,000	3.90%	15/3/2062	1,405,685	0.01%
Government National Mortgage Association	\$1,563,935	3.00%	20/2/2050	1,405,647	0.01%
Federal National Mortgage Association	\$1,500,000	2.47%	25/4/2026	1,405,388	0.01%
Federal National Mortgage Association	\$1,600,000	2.44%	25/10/2029	1,404,895	0.01%
Southwest Airlines Co.	\$1,400,000	5.25%	4/5/2025	1,404,762	0.01%
Bank of New York Mellon Corp. ^	\$1,500,000	4.29%	13/6/2033	1,402,771	0.01%
Bank of America Corp. ^	\$1,600,000	1.73%	22/7/2027	1,402,455	0.01%
PNC Financial Services Group, Inc.	\$1,501,000	3.15%	19/5/2027	1,402,112	0.01%
Uniform Mortgage Backed Securities	\$1,568,889	2.00%	1/10/2036	1,398,300	0.01%
Federal Home Loan Mortgage Corp.	\$1,424,677	4.50%	1/7/2048	1,396,264	0.01%
Federal Home Loan Mortgage Corp.	\$1,450,000	2.67%	25/12/2024	1,396,126	0.01%
Wells Fargo & Co. ^	\$1,640,000	2.88%	30/10/2030	1,394,314	0.01%
Dow Chemical Co.	\$1,685,000	4.38%	15/11/2042	1,393,167	0.01%
Port Authority of New York & New Jersey	\$1,325,000	5.65%	1/11/2040	1,393,103	0.01%
Citigroup, Inc. ^	€1,400,000	1.25%	6/7/2026	1,392,716	0.01%
Uniform Mortgage Backed Securities	\$1,625,600	2.50%	1/4/2050	1,390,643	0.01%
Sammons Financial Group, Inc.	\$1,500,000	4.45%	12/5/2027	1,389,799	0.01%
Uniform Mortgage Backed Securities	\$1,455,899	4.00%	1/8/2047	1,389,014	0.01%
Verizon Communications, Inc.	\$1,554,000	4.27%	15/1/2036	1,388,869	0.01%
Qorvo, Inc.	\$1,500,000	1.75%	15/12/2024	1,383,953	0.01%
AT&T, Inc.	\$1,798,000	2.55%	1/12/2033	1,382,661	0.01%
Uniform Mortgage Backed Securities	\$1,548,850	2.00%	1/11/2036	1,380,973	0.01%
Federal Home Loan Mortgage Corp.	\$1,535,676	3.00%	1/9/2046	1,379,691	0.01%
Uniform Mortgage Backed Securities	\$1,396,699	4.50%	1/1/2049	1,373,790	0.01%
Government National Mortgage Association	\$1,471,693	3.50%	20/3/2047	1,373,063	0.01%
Hess Corp.	\$1,450,000	5.60%	15/2/2041	1,372,953	0.01%
T-Mobile USA, Inc.	\$1,600,000	4.38%	15/4/2040	1,372,748	0.01%
Uniform Mortgage Backed Securities	\$1,431,197	4.00%	1/4/2047	1,369,754	0.01%
Constellation Brands, Inc.	\$1,725,000	2.25%	1/8/2031	1,369,217	0.01%
Wells Fargo & Co. ^	\$1,475,000	3.53%	24/3/2028	1,367,440	0.01%
Federal Home Loan Mortgage Corp.	\$1,466,050	2.50%	1/12/2031	1,367,169	0.01%
Federal National Mortgage Association ^	\$1,725,000	1.46%	25/2/2031	1,366,451	0.01%
Federal Home Loan Mortgage Corp.	\$1,400,000	3.93%	25/6/2028	1,363,973	0.01%
Fiserv, Inc.	\$1,513,000	3.50%	1/7/2029	1,363,407	0.01%
PepsiCo, Inc.	\$1,540,000	2.75%	19/3/2030	1,362,686	0.01%
John Deere Capital Corp.	\$1,475,000	2.25%	14/9/2026	1,361,062	0.01%
Federal Farm Credit Banks Funding Corp.	\$1,405,000	2.63%	10/6/2024	1,360,699	0.01%
NextEra Energy Capital Holdings, Inc.	\$1,650,000	2.25%	1/6/2030	1,358,076	0.01%
Cox Communications, Inc.	\$1,450,000	3.35%	15/9/2026	1,354,124	0.01%
Uniform Mortgage Backed Securities	\$1,419,410	4.00%	1/8/2048	1,353,025	0.01%
CCRE25 Commercial Mortgage Trust 2015	\$1,416,173	3.51%	10/8/2048	1,351,500	0.01%
Leland Stanford Junior University	\$1,625,000	3.65%	1/5/2048	1,349,663	0.01%
Federal Home Loan Mortgage Corp.	\$1,499,911	3.00%	1/2/2047	1,347,558	0.01%
Uniform Mortgage Backed Securities	\$1,284,442	6.00%	1/7/2040	1,346,278	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$1,548,056	2.50%	1/2/2042	1,346,061	0.01%
Uniform Mortgage Backed Securities	\$1,385,874	3.50%	1/6/2034	1,343,028	0.01%
Nestle Holdings, Inc.	\$1,500,000	3.90%	24/9/2038	1,342,100	0.01%
Bank of America Corp.^	\$1,402,000	3.37%	23/1/2026	1,337,394	0.01%
Linde, Inc.	€1,300,000	1.63%	1/12/2025	1,336,802	0.01%
Government National Mortgage Association	\$1,501,925	3.00%	20/5/2052	1,336,081	0.01%
T-Mobile USA, Inc.	\$1,615,000	4.50%	15/4/2050	1,333,504	0.01%
Verizon Communications, Inc.	AUD2,000,000	4.05%	17/2/2025	1,332,266	0.01%
Verizon Communications, Inc.	\$1,900,000	3.70%	22/3/2061	1,331,782	0.01%
Corning, Inc.	\$1,500,000	4.75%	15/3/2042	1,331,308	0.01%
Truist Bank	\$1,414,000	3.30%	15/5/2026	1,330,038	0.01%
Uniform Mortgage Backed Securities	\$1,549,124	2.50%	1/10/2049	1,327,485	0.01%
Uniform Mortgage Backed Securities	\$1,433,583	3.50%	1/5/2047	1,326,963	0.01%
Federal Home Loan Mortgage Corp.	\$1,500,000	2.43%	25/8/2029	1,323,618	0.01%
Government National Mortgage Association	\$1,518,311	2.50%	20/10/2050	1,321,844	0.01%
Morgan Stanley^	€1,400,000	2.95%	7/5/2032	1,321,115	0.01%
Uniform Mortgage Backed Securities	\$1,437,010	3.50%	1/9/2049	1,320,275	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$1,500,000	1.20%	15/11/2025	1,320,107	0.01%
Amazon.com, Inc.	\$1,575,000	3.95%	13/4/2052	1,319,461	0.01%
Uniform Mortgage Backed Securities	\$1,515,973	1.50%	1/2/2036	1,316,234	0.01%
MPLX LP	\$1,473,000	1.75%	1/3/2026	1,314,917	0.01%
Cheniere Energy Partners LP	\$1,535,000	4.00%	1/3/2031	1,314,777	0.01%
Government National Mortgage Association	\$1,336,539	4.50%	20/8/2048	1,311,764	0.01%
New York Life Global Funding	€1,260,000	1.50%	15/7/2027	1,311,302	0.01%
Apple, Inc.	\$1,625,000	3.45%	9/2/2045	1,307,781	0.01%
Pacific Gas & Electric Co.	\$2,075,000	3.50%	1/8/2050	1,306,055	0.01%
MPLX LP	\$1,380,000	4.25%	1/12/2027	1,303,497	0.01%
Gilead Sciences, Inc.	\$1,350,000	3.65%	1/3/2026	1,303,125	0.01%
UnitedHealth Group, Inc.	\$1,585,000	3.50%	15/8/2039	1,299,814	0.01%
Uniform Mortgage Backed Securities	\$1,457,739	3.00%	1/7/2049	1,296,701	0.01%
Uniform Mortgage Backed Securities	\$1,411,412	2.50%	1/4/2036	1,296,685	0.01%
Digital Euro Finco LLC	€1,500,000	1.13%	9/4/2028	1,294,679	0.01%
Schlumberger Investment SA	\$1,510,000	2.65%	26/6/2030	1,294,457	0.01%
Conagra Brands, Inc.	\$1,313,000	4.60%	1/11/2025	1,291,707	0.01%
Merck & Co., Inc.	\$1,500,000	1.90%	10/12/2028	1,290,933	0.01%
Government National Mortgage Association	\$1,615,171	1.50%	20/3/2051	1,290,522	0.01%
Uniform Mortgage Backed Securities	\$1,398,540	3.50%	1/10/2049	1,289,760	0.01%
Morgan Stanley	\$1,325,000	4.35%	8/9/2026	1,287,874	0.01%
Uniform Mortgage Backed Securities	\$1,402,937	2.50%	1/6/2036	1,286,917	0.01%
Microsoft Corp.	\$1,991,000	2.68%	1/6/2060	1,286,702	0.01%
Citigroup, Inc.^	\$1,500,000	3.79%	17/3/2033	1,286,482	0.01%
Government National Mortgage Association	\$1,442,277	3.00%	20/12/2051	1,286,437	0.01%
Citigroup, Inc.	\$1,475,000	4.65%	23/7/2048	1,282,494	0.01%
Apple, Inc.	CAD1,796,000	2.51%	19/8/2024	1,280,319	0.01%
Goldman Sachs Group, Inc.	€1,500,000	0.88%	9/5/2029	1,280,258	0.01%
ConocoPhillips Co.	\$1,475,000	4.30%	15/11/2044	1,277,453	0.01%
Mondelez International Holdings Netherlands BV	€1,500,000	0.25%	9/9/2029	1,274,750	0.01%
Wells Fargo & Co.^	\$1,515,000	3.35%	2/3/2033	1,273,995	0.01%
Uniform Mortgage Backed Securities	\$1,361,268	3.50%	1/4/2042	1,273,594	0.01%
Verizon Communications, Inc.	€1,300,000	3.38%	27/10/2036	1,271,502	0.01%
JPMorgan Chase & Co.^	\$1,750,000	3.11%	22/4/2041	1,270,364	0.01%
Uniform Mortgage Backed Securities	\$1,504,242	2.00%	1/10/2040	1,268,346	0.01%
Uniform Mortgage Backed Securities	\$1,343,285	3.00%	1/5/2034	1,266,257	0.01%
Morgan Stanley^	\$1,425,000	2.48%	21/1/2028	1,265,886	0.01%
Cheniere Corpus Christi Holdings LLC	\$1,395,000	3.70%	15/11/2029	1,264,647	0.01%
Uniform Mortgage Backed Securities	\$1,364,069	3.50%	1/11/2045	1,263,340	0.01%
Diamondback Energy, Inc.	\$1,440,000	3.50%	1/12/2029	1,263,320	0.01%
AbbVie, Inc.	\$1,475,000	4.05%	21/11/2039	1,263,219	0.01%
Healthpeak Properties, Inc.	\$1,500,000	2.13%	1/12/2028	1,261,242	0.01%
Intercontinental Exchange, Inc.	\$1,675,000	1.85%	15/9/2032	1,260,287	0.01%
JPMorgan Chase & Co.^	\$1,500,000	2.74%	15/10/2030	1,259,657	0.01%
ONEOK, Inc.	\$1,242,000	5.85%	15/1/2026	1,259,241	0.01%
Home Depot, Inc.	\$1,175,000	5.88%	16/12/2036	1,257,243	0.01%
Morgan Stanley^	\$1,700,000	3.22%	22/4/2042	1,255,951	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$1,325,000	3.88%	15/1/2027	1,254,373	0.01%
Government National Mortgage Association	\$1,306,299	4.00%	20/8/2048	1,254,097	0.01%
McDonald's Corp.	\$1,500,000	2.13%	1/3/2030	1,253,179	0.01%
Comcast Corp.	\$1,299,000	3.38%	15/8/2025	1,253,001	0.01%
Verizon Communications, Inc.	\$1,750,000	3.55%	22/3/2051	1,252,741	0.01%
T-Mobile USA, Inc.	\$1,300,000	3.50%	15/4/2025	1,251,483	0.01%
Bank of America Corp.^	\$1,350,000	3.71%	24/4/2028	1,251,095	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,380,000	6.48%	23/10/2045	1,250,633	0.01%
Federal Home Loan Mortgage Corp.	\$1,300,000	3.41%	25/12/2026	1,247,821	0.01%
United Parcel Service, Inc.	\$1,500,000	3.63%	1/10/2042	1,247,567	0.01%
Pacific Gas & Electric Co.	\$1,600,000	2.50%	1/2/2031	1,243,977	0.01%
Boeing Co.	\$1,300,000	1.43%	4/2/2024	1,243,563	0.01%
CVS Health Corp.	\$1,370,000	3.75%	1/4/2030	1,243,350	0.01%
Athene Global Funding	€1,450,000	0.63%	12/1/2028	1,243,344	0.01%
Abbott Laboratories	\$1,270,000	4.90%	30/11/2046	1,242,641	0.01%
Uniform Mortgage Backed Securities	\$1,343,534	3.50%	1/9/2047	1,242,268	0.01%
Bank of New York Mellon Corp.	\$1,349,000	2.45%	17/8/2026	1,241,109	0.01%
Morgan Stanley^	\$1,475,000	3.97%	22/7/2038	1,238,525	0.01%
Nestle Finance International Ltd.	€1,200,000	3.38%	15/11/2034	1,238,170	0.01%
Tyco Electronics Group SA	\$1,500,000	2.50%	4/2/2032	1,235,973	0.01%
AT&T, Inc.	\$1,314,000	4.30%	15/2/2030	1,235,662	0.01%
JPMorgan Chase & Co.^	\$1,400,000	1.58%	22/4/2027	1,232,206	0.01%
MidAmerican Energy Co.	\$1,175,000	5.80%	15/10/2036	1,231,029	0.01%
CVS Health Corp.	\$1,271,000	4.30%	25/3/2028	1,229,382	0.01%
Government National Mortgage Association	\$1,318,302	3.50%	20/4/2049	1,228,227	0.01%
Federal Home Loan Mortgage Corp.	\$1,326,022	3.50%	1/7/2047	1,227,250	0.01%
Morgan Stanley	\$1,441,000	4.30%	27/1/2045	1,225,048	0.01%
VMware, Inc.	\$1,500,000	1.80%	15/8/2028	1,224,629	0.01%
PepsiCo, Inc.	\$1,525,000	3.45%	6/10/2046	1,224,147	0.01%
International Business Machines Corp.	\$1,500,000	1.95%	15/5/2030	1,222,489	0.01%
Uniform Mortgage Backed Securities	\$1,260,793	4.00%	1/11/2043	1,220,951	0.01%
Lam Research Corp.	\$1,500,000	1.90%	15/6/2030	1,220,142	0.01%
Federal Home Loan Mortgage Corp.	\$1,278,258	4.00%	1/10/2048	1,219,664	0.01%
Government National Mortgage Association	\$1,446,522	2.00%	20/8/2050	1,218,207	0.01%
Mastercard, Inc.	\$1,500,000	1.90%	15/3/2031	1,218,199	0.01%
Federal Farm Credit Banks Funding Corp.	\$1,225,000	4.25%	26/9/2024	1,217,300	0.01%
Ventas Canada Finance Ltd.	CAD1,710,000	2.80%	12/4/2024	1,215,595	0.01%
Federal Home Loan Mortgage Corp.	\$1,348,009	3.00%	1/9/2045	1,211,754	0.01%
JPMorgan Chase & Co.^	\$1,295,000	4.49%	24/3/2031	1,211,055	0.01%
Oracle Corp.	\$1,575,000	4.38%	15/5/2055	1,209,435	0.01%
CVS Health Corp.	\$1,325,000	5.13%	20/7/2045	1,207,311	0.01%
Government National Mortgage Association	\$1,297,909	3.50%	20/5/2049	1,207,274	0.01%
JPMB Commercial Mortgage Securities Trust 2018	\$1,275,000	4.21%	15/6/2051	1,205,034	0.01%
Walmart, Inc.	\$1,650,000	2.50%	22/9/2041	1,204,957	0.01%
Oracle Corp.	\$1,250,000	2.95%	15/11/2024	1,202,910	0.01%
Goldman Sachs Group, Inc.^	\$1,475,000	3.10%	24/2/2033	1,202,775	0.01%
Verizon Communications, Inc.	€1,400,000	0.38%	22/3/2029	1,202,122	0.01%
Government National Mortgage Association	\$1,275,526	3.00%	20/5/2032	1,200,056	0.01%
AvalonBay Communities, Inc.	\$1,525,000	2.05%	15/1/2032	1,199,132	0.01%
Uniform Mortgage Backed Securities	\$1,305,499	3.50%	1/6/2050	1,198,773	0.01%
Raytheon Technologies Corp.	\$1,250,000	4.13%	16/11/2028	1,197,911	0.01%
Bank of America Corp.	\$1,025,000	7.75%	14/5/2038	1,195,696	0.01%
Uniform Mortgage Backed Securities	\$1,280,798	3.50%	1/11/2046	1,195,280	0.01%
Uniform Mortgage Backed Securities	\$1,275,065	3.50%	1/8/2042	1,192,943	0.01%
Amazon.com, Inc.	\$1,200,000	4.70%	1/12/2032	1,192,201	0.01%
Federal Home Loan Mortgage Corp.	\$1,287,493	3.50%	1/1/2048	1,191,591	0.01%
Verizon Communications, Inc.	€1,500,000	0.75%	22/3/2032	1,189,706	0.01%
Goldman Sachs Group, Inc.	\$1,215,000	4.25%	21/10/2025	1,188,446	0.01%
Amazon.com, Inc.	\$1,300,000	0.80%	3/6/2025	1,188,167	0.01%
Entergy Corp.	\$1,275,000	2.95%	1/9/2026	1,186,773	0.01%
Marathon Petroleum Corp.	\$1,190,000	5.13%	15/12/2026	1,185,345	0.01%
Wells Fargo & Co.	\$1,225,000	4.10%	3/6/2026	1,183,613	0.01%
Athene Global Funding	€1,200,000	1.75%	24/11/2027	1,183,364	0.01%
Verizon Communications, Inc.	\$1,280,000	2.63%	15/8/2026	1,182,374	0.01%
Government National Mortgage Association	\$1,231,901	4.00%	20/7/2051	1,181,890	0.01%
Uniform Mortgage Backed Securities	\$1,322,033	2.00%	1/11/2034	1,181,520	0.01%
Centene Corp.	\$1,500,000	2.63%	1/8/2031	1,178,175	0.01%
CD 2016-CD2 Mortgage Trust^	\$1,265,000	3.53%	10/11/2049	1,178,051	0.01%
Parker-Hannifin Corp.	\$1,260,000	3.25%	1/3/2027	1,177,912	0.01%
Federal Home Loan Mortgage Corp.	\$1,243,118	2.86%	25/5/2026	1,177,801	0.01%
AT&T, Inc.	\$1,500,000	2.25%	1/2/2032	1,176,133	0.01%
Equinix, Inc.	\$1,350,000	3.20%	18/11/2029	1,174,960	0.01%
Commonwealth Edison Co.	\$1,400,000	2.20%	1/3/2030	1,173,422	0.01%
Federal National Mortgage Association^	\$1,239,273	3.06%	25/5/2027	1,173,140	0.01%
Brandywine Operating Partnership LP	\$1,390,000	3.95%	15/11/2027	1,168,964	0.01%
Merck & Co., Inc.	\$1,825,000	2.45%	24/6/2050	1,167,186	0.01%
Federal National Mortgage Association^	\$1,219,740	3.58%	25/8/2028	1,167,098	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.^	\$1,200,000	3.85%	25/5/2028	1,166,593	0.01%
Intel Corp.	\$1,360,000	2.45%	15/11/2029	1,166,542	0.01%
Federal Farm Credit Banks Funding Corp.	\$1,200,000	2.63%	3/5/2024	1,164,917	0.01%
Broadcom, Inc.	\$1,220,000	4.75%	15/4/2029	1,163,525	0.01%
Bank of America Corp.^	\$1,215,000	4.38%	27/4/2028	1,161,652	0.01%
Uniform Mortgage Backed Securities	\$1,255,042	3.50%	1/5/2049	1,160,446	0.01%
Bank of New York Mellon Corp.	\$1,500,000	1.80%	28/7/2031	1,160,170	0.01%
MPLX LP	\$1,305,000	5.50%	15/2/2049	1,154,356	0.01%
Citigroup, Inc.^	\$1,220,000	3.11%	8/4/2026	1,153,924	0.01%
Uniform Mortgage Backed Securities	\$1,327,051	2.50%	1/8/2041	1,153,900	0.01%
Comcast Corp.	\$1,783,000	2.89%	1/11/2051	1,153,897	0.01%
BP Capital Markets America, Inc.	\$1,235,000	3.02%	16/1/2027	1,151,459	0.01%
Athene Holding Ltd.	\$1,250,000	4.13%	12/1/2028	1,149,425	0.01%
Apple, Inc.	\$1,230,000	2.90%	12/9/2027	1,148,602	0.01%
Alabama Power Co.	\$1,475,000	1.45%	15/9/2030	1,148,581	0.01%
Federal Farm Credit Banks Funding Corp.	\$1,150,000	4.50%	18/11/2024	1,147,452	0.01%
Warnermedia Holdings, Inc.	\$1,390,000	4.28%	15/3/2032	1,146,078	0.01%
Exxon Mobil Corp.	\$1,200,000	3.04%	1/3/2026	1,145,665	0.01%
US Treasury Note	\$1,194,000	1.75%	31/7/2024	1,141,949	0.01%
Morgan Stanley^	\$1,300,000	1.59%	4/5/2027	1,141,240	0.01%
Broadcom, Inc.	\$1,211,000	3.46%	15/9/2026	1,139,918	0.01%
American Tower Corp.	€1,400,000	0.95%	5/10/2030	1,138,781	0.01%
Upjohn Finance BV	€1,400,000	1.91%	23/6/2032	1,138,616	0.01%
Comcast Corp.	\$1,225,000	4.40%	15/8/2035	1,137,820	0.01%
Wells Fargo Commercial Mortgage Trust 2018	\$1,200,000	4.30%	15/1/2052	1,137,306	0.01%
Government National Mortgage Association	\$1,252,373	3.00%	20/4/2043	1,137,253	0.01%
US Bank NA	\$1,200,000	2.05%	21/1/2025	1,136,427	0.01%
Phillips 66	\$1,235,000	4.88%	15/11/2044	1,134,567	0.01%
Federal Home Loan Banks	\$1,180,000	3.25%	16/11/2028	1,133,156	0.01%
General Electric Co.	\$1,112,000	5.88%	14/1/2038	1,132,881	0.01%
General Motors Financial Co., Inc.	\$1,150,000	5.25%	1/3/2026	1,132,495	0.01%
Wells Fargo & Co.^	€1,100,000	1.34%	4/5/2025	1,132,182	0.01%
Bank of America Corp.^	\$1,465,000	3.95%	23/1/2049	1,131,685	0.01%
NiSource, Inc.	\$1,200,000	3.49%	15/5/2027	1,131,071	0.01%
AT&T, Inc.	\$1,669,000	3.65%	15/9/2059	1,129,855	0.01%
Oracle Corp.	\$1,227,000	2.65%	15/7/2026	1,128,242	0.01%
Morgan Stanley	\$1,145,000	3.88%	29/4/2024	1,127,542	0.01%
Altria Group, Inc.	\$1,150,000	4.40%	14/2/2026	1,127,277	0.01%
GS Mortgage Securities Trust 2015	\$1,180,000	3.76%	10/7/2048	1,125,049	0.01%
Paramount Global	\$1,260,000	4.95%	15/1/2031	1,123,799	0.01%
Microsoft Corp.	\$1,577,000	2.92%	17/3/2052	1,123,586	0.01%
Federal National Mortgage Association	\$1,200,000	2.13%	24/4/2026	1,123,214	0.01%
ConocoPhillips	\$1,050,000	5.90%	15/10/2032	1,121,745	0.01%
VMware, Inc.	\$1,160,000	4.65%	15/5/2027	1,120,673	0.01%
CSAIL 2015-C4 Commercial Mortgage Trust	\$1,175,000	3.81%	15/11/2048	1,120,259	0.01%
Morgan Stanley^	€1,100,000	2.10%	8/5/2026	1,118,643	0.01%
HCA, Inc.	\$1,225,000	4.13%	15/6/2029	1,118,306	0.01%
Bristol-Myers Squibb Co.	\$1,150,000	2.90%	26/7/2024	1,117,416	0.01%
GS Mortgage Securities Trust 2017	\$1,213,000	3.43%	10/8/2050	1,116,174	0.01%
Athene Global Funding	€1,230,000	0.83%	8/1/2027	1,114,869	0.01%
MidAmerican Energy Co.	\$1,139,000	3.50%	15/10/2024	1,112,223	0.01%
Mastercard, Inc.	€1,200,000	1.00%	22/2/2029	1,107,417	0.01%
Wells Fargo Bank NA	\$1,100,000	5.85%	1/2/2037	1,106,511	0.01%
Uniform Mortgage Backed Securities	\$1,202,830	3.50%	1/9/2050	1,105,133	0.01%
Morgan Stanley	\$1,170,000	3.63%	20/1/2027	1,104,505	0.01%
Nasdaq, Inc.	€1,300,000	0.88%	13/2/2030	1,103,831	0.01%
Walmart, Inc.	\$1,125,000	3.30%	22/4/2024	1,102,636	0.01%
7-Eleven, Inc.	\$1,260,000	0.95%	10/2/2026	1,102,415	0.01%
Boeing Co.	\$1,200,000	5.93%	1/5/2060	1,101,926	0.01%
Uniform Mortgage Backed Securities	\$1,306,437	2.00%	1/1/2042	1,098,850	0.01%
Comcast Corp.	\$1,500,000	3.45%	1/2/2050	1,094,155	0.01%
Oracle Corp.	\$1,160,000	2.50%	1/4/2025	1,093,778	0.01%
Goldman Sachs Group, Inc.^	\$1,175,000	3.69%	5/6/2028	1,091,537	0.01%
Tennessee Valley Authority	\$1,025,000	5.38%	1/4/2056	1,090,018	0.01%
Air Products & Chemicals, Inc.	\$1,300,000	2.05%	15/5/2030	1,088,463	0.01%
Microsoft Corp.	\$1,562,000	3.04%	17/3/2062	1,088,029	0.01%
AvalonBay Communities, Inc.	\$1,100,000	5.00%	15/2/2033	1,085,149	0.01%
Wells Fargo & Co.^	€1,200,000	1.74%	4/5/2030	1,082,703	0.01%
Kraft Heinz Foods Co.	\$1,325,000	4.38%	1/6/2046	1,082,315	0.01%
Jefferies Group LLC	\$1,100,000	4.85%	15/1/2027	1,081,204	0.01%
Oracle Corp.	\$1,460,000	3.65%	25/3/2041	1,079,389	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Elevance Health, Inc.	\$1,000,000	6.10%	15/10/2052	1,076,980	0.01%
General Motors Financial Co., Inc.	\$1,150,000	2.75%	20/6/2025	1,076,956	0.01%
DuPont de Nemours, Inc.	\$1,125,000	5.42%	15/11/2048	1,074,105	0.01%
Broadcom, Inc.	\$1,500,000	3.50%	15/2/2041	1,073,872	0.01%
Government National Mortgage Association	\$1,118,252	4.00%	20/9/2048	1,073,565	0.01%
Visa, Inc.	€1,100,000	2.00%	15/6/2029	1,073,265	0.01%
Thermo Fisher Scientific Finance I BV	€1,245,000	0.80%	18/10/2030	1,072,864	0.01%
Morgan Stanley^	\$1,400,000	2.24%	21/7/2032	1,072,639	0.01%
Uniform Mortgage Backed Securities	\$1,166,799	3.50%	1/3/2050	1,071,984	0.01%
Salesforce, Inc.	\$1,500,000	2.70%	15/7/2041	1,071,845	0.01%
Government National Mortgage Association	\$1,185,815	3.00%	20/8/2049	1,067,774	0.01%
Raytheon Technologies Corp.	\$1,091,000	3.95%	16/8/2025	1,066,409	0.01%
Wells Fargo & Co.	\$1,100,000	5.61%	15/1/2044	1,066,378	0.01%
Stellantis NV	€1,000,000	4.50%	7/7/2028	1,065,297	0.01%
Truist Bank	\$1,090,000	3.20%	1/4/2024	1,064,945	0.01%
AT&T, Inc.	\$1,525,000	3.85%	1/6/2060	1,064,497	0.01%
Uniform Mortgage Backed Securities	\$1,073,536	4.50%	1/5/2041	1,062,729	0.01%
Comcast Corp.	\$1,150,000	4.60%	15/10/2038	1,062,316	0.01%
Uniform Mortgage Backed Securities	\$1,155,307	3.50%	1/12/2049	1,061,470	0.01%
Chubb Corp.	\$1,000,000	6.00%	11/5/2037	1,061,055	0.01%
Morgan Stanley	\$1,085,000	4.00%	23/7/2025	1,060,268	0.01%
JPMorgan Chase & Co.	\$978,000	6.40%	15/5/2038	1,059,526	0.01%
National Grid North America, Inc.	€1,100,000	0.41%	20/1/2026	1,057,103	0.01%
Pacific Gas & Electric Co.	\$1,350,000	4.50%	1/7/2040	1,056,767	0.01%
Enterprise Products Operating LLC	\$1,200,000	3.13%	31/7/2029	1,056,450	0.01%
AT&T, Inc.	\$1,551,000	3.50%	15/9/2053	1,055,253	0.01%
Nestle Finance International Ltd.	€1,000,000	3.00%	15/3/2028	1,053,260	0.01%
MetLife, Inc.	\$900,000	9.25%	8/4/2038	1,050,809	0.01%
Uniform Mortgage Backed Securities	\$1,170,772	3.00%	1/12/2046	1,050,796	0.01%
Government National Mortgage Association	\$1,125,771	3.50%	20/7/2047	1,050,324	0.01%
Global Payments, Inc.	\$1,230,000	3.20%	15/8/2029	1,049,941	0.01%
Uniform Mortgage Backed Securities	\$1,294,814	1.50%	1/6/2041	1,048,774	0.01%
Citigroup, Inc.	\$1,130,000	3.20%	21/10/2026	1,047,469	0.01%
Costco Wholesale Corp.	\$1,325,000	1.75%	20/4/2032	1,047,329	0.01%
Metropolitan Life Global Funding I	€1,000,000	3.75%	5/12/2030	1,046,536	0.01%
ManpowerGroup, Inc.	€1,000,000	3.50%	30/6/2027	1,046,509	0.01%
Nestle Finance International Ltd.	€1,000,000	3.25%	15/1/2031	1,046,404	0.01%
Morgan Stanley^	\$1,000,000	6.34%	18/10/2033	1,046,186	0.01%
Intel Corp.	\$1,389,000	3.73%	8/12/2047	1,044,853	0.01%
Goldman Sachs Group, Inc.	\$1,083,000	3.75%	25/2/2026	1,043,721	0.01%
Home Depot, Inc.	\$1,400,000	3.35%	15/4/2050	1,043,260	0.01%
Federal Home Loan Mortgage Corp.	\$1,095,000	3.24%	25/4/2027	1,042,521	0.01%
Home Depot, Inc.	\$1,150,000	2.95%	15/6/2029	1,040,628	0.01%
Citigroup, Inc.^	€1,000,000	3.71%	22/9/2028	1,040,419	0.01%
Marriott International, Inc.	\$1,250,000	3.50%	15/10/2032	1,039,024	0.01%
Amazon.com, Inc.	\$1,100,000	0.45%	12/5/2024	1,037,694	0.01%
Thermo Fisher Scientific Finance I BV	€1,071,000	0.00%	18/11/2025	1,034,940	0.01%
UnitedHealth Group, Inc.	\$1,075,000	2.38%	15/8/2024	1,034,837	0.01%
Verizon Communications, Inc.	\$1,125,000	4.81%	15/3/2039	1,034,812	0.01%
State Street Corp.^	\$1,000,000	5.82%	4/11/2028	1,033,017	0.01%
Uniform Mortgage Backed Securities	\$1,040,527	5.00%	1/10/2052	1,032,600	0.01%
Ally Financial, Inc.	\$1,000,000	8.00%	1/11/2031	1,031,496	0.01%
Morgan Stanley^	\$1,000,000	6.30%	18/10/2028	1,030,800	0.01%
Keurig Dr Pepper, Inc.	\$1,085,000	0.75%	15/3/2024	1,030,481	0.01%
PPL Capital Funding, Inc.	\$1,100,000	3.10%	15/5/2026	1,029,376	0.01%
Home Depot, Inc.	\$1,123,000	2.13%	15/9/2026	1,028,296	0.01%
State Street Corp.^	\$1,000,000	5.75%	4/11/2026	1,027,177	0.01%
Wells Fargo & Co.	€1,000,000	0.50%	26/4/2024	1,026,970	0.01%
AT&T, Inc.	\$1,079,000	4.35%	1/3/2029	1,026,866	0.01%
US Treasury Bond	\$900,000	6.25%	15/5/2030	1,025,719	0.01%
HCA, Inc.	\$1,025,000	5.38%	1/2/2025	1,023,895	0.01%
VMware, Inc.	\$1,100,000	4.70%	15/5/2030	1,023,348	0.01%
Morgan Stanley^	\$1,000,000	6.14%	16/10/2026	1,022,675	0.01%
Berry Global, Inc.	\$1,145,000	1.57%	15/1/2026	1,022,379	0.01%
Cisco Systems, Inc.	\$980,000	5.50%	15/1/2040	1,022,152	0.01%
Paramount Global	\$1,250,000	4.20%	19/5/2032	1,021,967	0.01%
Morgan Stanley^	\$1,400,000	2.48%	16/9/2036	1,021,207	0.01%
Abbott Laboratories	\$1,200,000	1.15%	30/1/2028	1,020,518	0.01%
Johnson & Johnson	\$1,210,000	3.70%	1/3/2046	1,019,619	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$1,067,636	3.79%	15/9/2048	1,019,276	0.01%
Wells Fargo & Co.^	\$1,100,000	3.58%	22/5/2028	1,018,927	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Exxon Mobil Corp.	€1,000,000	0.14%	26/6/2024	1,018,437	0.01%
Amazon.com, Inc.	\$1,605,000	2.50%	3/6/2050	1,018,392	0.01%
Danaher Corp.	€1,000,000	2.10%	30/9/2026	1,018,142	0.01%
Verizon Communications, Inc.	€1,100,000	1.38%	2/11/2028	1,016,563	0.01%
Bank of America Corp.^	€1,010,000	1.95%	27/10/2026	1,011,352	0.01%
Ecolab, Inc.	\$1,325,000	1.30%	30/1/2031	1,010,878	0.01%
Citigroup, Inc.^	\$1,250,000	3.06%	25/1/2033	1,009,316	0.01%
Uniform Mortgage Backed Securities	\$1,095,955	3.00%	1/9/2037	1,008,705	0.01%
US Bank NA	\$1,044,000	2.80%	27/1/2025	1,006,027	0.01%
Bristol-Myers Squibb Co.	\$1,275,000	1.45%	13/11/2030	1,005,584	0.01%
Williams Cos, Inc.	\$1,100,000	5.40%	4/3/2044	1,003,589	0.01%
Federal Home Loan Mortgage Corp.	\$1,150,000	1.34%	25/9/2027	1,003,406	0.01%
General Electric Co.	€1,075,000	1.50%	17/5/2029	1,003,026	0.01%
Uniform Mortgage Backed Securities	\$1,062,764	3.00%	1/8/2034	1,001,786	0.01%
Apple, Inc.	\$1,500,000	2.65%	8/2/2051	1,000,968	0.01%
Bank of America Corp.^	\$1,025,000	3.84%	25/4/2025	1,000,540	0.01%
AT&T, Inc.	\$1,100,000	4.50%	15/5/2035	1,000,468	0.01%
Valero Energy Corp.	\$1,325,000	4.00%	1/6/2052	999,650	0.01%
Mondelez International Holdings Netherlands BV	\$1,150,000	1.25%	24/9/2026	999,482	0.01%
Uniform Mortgage Backed Securities	\$999,069	5.00%	1/2/2049	998,585	0.01%
Citigroup, Inc.^	€1,000,000	1.50%	24/7/2026	998,437	0.01%
Verizon Communications, Inc.	\$1,150,000	2.10%	22/3/2028	997,617	0.01%
Charles Schwab Corp.	\$1,145,000	2.75%	1/10/2029	996,944	0.01%
Comcast Corp.	\$1,095,000	2.35%	15/1/2027	996,477	0.01%
Baxter International, Inc.	\$1,250,000	2.54%	1/2/2032	995,624	0.01%
Mylan, Inc.	\$1,075,000	4.55%	15/4/2028	995,624	0.01%
LYB International Finance III LLC	\$1,400,000	3.38%	1/10/2040	994,303	0.01%
Amazon.com, Inc.	\$1,150,000	4.05%	22/8/2047	994,216	0.01%
Spectra Energy Partners LP	\$1,000,000	4.75%	15/3/2024	993,617	0.01%
KeyBank NA^	\$1,000,000	0.42%	3/1/2024	993,527	0.01%
Highland Holdings Sarl	€1,063,000	0.32%	15/12/2026	992,874	0.01%
Government National Mortgage Association	\$1,063,244	3.50%	20/12/2047	991,988	0.01%
Bank of America Corp.^	\$1,100,000	1.32%	19/6/2026	990,848	0.01%
Pfizer, Inc.	\$1,050,000	3.45%	15/3/2029	989,203	0.01%
MetLife, Inc.	\$1,017,000	3.60%	13/11/2025	988,722	0.01%
Digital Euro Finco LLC	€1,000,000	2.50%	16/1/2026	988,318	0.01%
Verizon Communications, Inc.	€900,000	4.75%	31/10/2034	986,764	0.01%
Uniform Mortgage Backed Securities	\$1,137,317	1.50%	1/4/2036	985,884	0.01%
Uniform Mortgage Backed Securities	\$1,006,071	4.50%	1/12/2048	985,026	0.01%
Cigna Corp.	\$1,175,000	2.40%	15/3/2030	984,594	0.01%
United Parcel Service, Inc.	\$1,000,000	4.45%	1/4/2030	983,838	0.01%
UnitedHealth Group, Inc.	\$1,015,000	4.63%	15/7/2035	983,551	0.01%
Apple, Inc.	\$1,000,000	3.45%	6/5/2024	982,947	0.01%
Metropolitan Life Global Funding I	CAD1,490,000	3.39%	9/4/2030	982,920	0.01%
Southern Co.	\$1,125,000	4.25%	1/7/2036	982,846	0.01%
Amazon.com, Inc.	\$1,200,000	2.10%	12/5/2031	982,114	0.01%
Citigroup, Inc.^	\$1,050,000	3.89%	10/1/2028	981,355	0.01%
McDonald's Corp.	\$1,025,000	3.80%	1/4/2028	980,602	0.01%
Uniform Mortgage Backed Securities	\$1,082,712	3.00%	1/12/2047	980,310	0.01%
Verizon Communications, Inc.	\$1,250,000	4.00%	22/3/2050	980,050	0.01%
Federal Farm Credit Banks Funding Corp.	\$1,000,000	3.38%	26/8/2024	979,430	0.01%
Goldman Sachs Group, Inc.^	\$1,075,000	3.81%	23/4/2029	978,025	0.01%
Bank of New York Mellon Corp.	\$1,000,000	3.95%	18/11/2025	977,621	0.01%
AbbVie, Inc.	\$1,050,000	4.50%	14/5/2035	977,499	0.01%
CSX Corp.	\$1,000,000	3.40%	1/8/2024	976,664	0.01%
Government National Mortgage Association	\$1,077,828	3.00%	20/6/2046	975,539	0.01%
Kinder Morgan Energy Partners LP	\$1,075,000	5.50%	1/3/2044	975,468	0.01%
Constellation Brands, Inc.	\$1,025,000	3.70%	6/12/2026	975,421	0.01%
Citigroup, Inc.^	\$1,070,000	3.52%	27/10/2028	974,527	0.01%
Microsoft Corp.	\$1,075,000	3.50%	12/2/2035	973,997	0.01%
Intel Corp.	\$1,000,000	3.40%	25/3/2025	973,581	0.01%
Bristol-Myers Squibb Co.	\$1,125,000	4.25%	26/10/2049	973,003	0.01%
Wells Fargo Commercial Mortgage Trust 2014	\$1,000,000	3.82%	15/8/2050	971,272	0.01%
GS Mortgage Securities Trust 2014	\$1,000,000	3.93%	10/9/2047	970,141	0.01%
Wells Fargo & Co.^	\$1,100,000	2.39%	2/6/2028	970,108	0.01%
Citigroup, Inc.^	\$1,000,000	3.35%	24/4/2025	969,466	0.01%
Federal Home Loan Mortgage Corp.^	\$1,000,000	3.16%	25/5/2025	968,596	0.01%
General Motors Co.	\$1,045,000	6.25%	2/10/2043	968,320	0.01%
CenterPoint Energy Houston Electric LLC	\$1,000,000	4.45%	1/10/2032	967,012	0.01%
Activision Blizzard, Inc.	\$1,100,000	4.50%	15/6/2047	965,135	0.01%
Coca-Cola Co.	\$1,325,000	2.50%	1/6/2040	964,891	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Discovery Communications LLC	€1,000,000	1.90%	19/3/2027	963,987	0.01%
Citigroup, Inc. ^	\$1,000,000	5.32%	26/3/2041	963,486	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	\$1,004,426	3.80%	15/8/2048	962,756	0.01%
Spectra Energy Partners LP	\$1,000,000	3.50%	15/3/2025	961,986	0.01%
Marsh & McLennan Cos, Inc.	\$1,045,000	4.75%	15/3/2039	961,917	0.01%
Uniform Mortgage Backed Securities	\$1,062,073	3.00%	1/1/2047	961,877	0.01%
Tennessee Valley Authority	\$1,050,000	0.75%	15/5/2025	961,813	0.01%
Amgen, Inc.	\$1,111,000	4.66%	15/6/2051	961,387	0.01%
Federal Home Loan Mortgage Corp.	\$976,069	3.00%	25/1/2024	959,120	0.01%
Uniform Mortgage Backed Securities	\$1,103,893	1.50%	1/7/2036	956,911	0.01%
Uniform Mortgage Backed Securities	\$1,019,897	3.50%	1/8/2046	955,583	0.01%
Discover Financial Services	\$992,000	3.75%	4/3/2025	955,336	0.01%
Fifth Third Bank NA	\$1,059,000	2.25%	1/2/2027	955,130	0.01%
Federal Home Loan Banks	\$1,000,000	3.25%	9/6/2028	954,491	0.01%
Nestle Holdings, Inc.	\$1,000,000	0.38%	15/1/2024	954,468	0.01%
Eaton Capital Unlimited Co.	€1,000,000	0.13%	8/3/2026	952,991	0.01%
Salesforce, Inc.	\$1,430,000	2.90%	15/7/2051	952,403	0.01%
Federal Home Loan Mortgage Corp.	\$1,000,000	3.22%	25/3/2027	952,332	0.01%
Boeing Co.	\$1,000,000	5.71%	1/5/2040	952,014	0.01%
Athene Global Funding	\$1,000,000	0.95%	8/1/2024	951,825	0.01%
Uniform Mortgage Backed Securities	\$1,050,548	3.00%	1/9/2042	951,550	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$1,000,000	3.81%	15/12/2048	951,254	0.01%
Tennessee Valley Authority	\$1,000,000	2.88%	1/2/2027	950,982	0.01%
Exelon Corp.	\$1,000,000	3.40%	15/4/2026	950,358	0.01%
Federal Home Loan Banks	\$950,000	4.50%	3/10/2024	949,991	0.01%
Federal Farm Credit Banks Funding Corp.	\$1,000,000	0.25%	26/2/2024	949,391	0.01%
Metropolitan Life Global Funding I	\$1,000,000	4.30%	25/8/2029	947,488	0.01%
Medtronic, Inc.	\$999,000	4.38%	15/3/2035	947,461	0.01%
Otis Worldwide Corp.	\$1,285,000	3.11%	15/2/2040	947,140	0.01%
Equitable Holdings, Inc.	\$995,000	4.35%	20/4/2028	946,972	0.01%
Northwestern Mutual Global Funding	\$1,000,000	0.60%	25/3/2024	946,865	0.01%
Oracle Corp.	\$1,200,000	3.80%	15/11/2037	946,657	0.01%
GS Mortgage Securities Trust 2017	\$1,025,000	3.43%	10/5/2050	945,992	0.01%
Union Pacific Corp.	\$974,000	3.25%	15/1/2025	945,774	0.01%
JPMorgan Chase & Co.	\$965,000	3.88%	10/9/2024	943,949	0.01%
Federal Home Loan Mortgage Corp.	\$969,966	4.00%	1/8/2044	941,766	0.01%
Benchmark 2018-B7 Mortgage Trust^	\$975,000	4.51%	15/5/2053	941,449	0.01%
Xcel Energy, Inc.	\$1,100,000	2.60%	1/12/2029	939,535	0.01%
Fiserv, Inc.	\$1,155,000	4.40%	1/7/2049	939,357	0.01%
ERAC USA Finance LLC	\$995,000	5.63%	15/3/2042	939,084	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$1,080,000	3.55%	15/12/2029	938,616	0.01%
Thermo Fisher Scientific, Inc.	\$1,000,000	1.22%	18/10/2024	938,505	0.01%
Berkshire Hathaway, Inc.	\$1,000,000	4.50%	11/2/2043	938,294	0.01%
Mississippi Power Co.	\$1,000,000	3.95%	30/3/2028	938,215	0.01%
Procter & Gamble Co.	\$1,000,000	2.80%	25/3/2027	938,124	0.01%
Goldman Sachs Group, Inc.	\$900,000	6.25%	1/2/2041	937,959	0.01%
International Paper Co.	\$1,125,000	4.35%	15/8/2048	937,804	0.01%
Lowe's Cos, Inc.	\$1,200,000	1.70%	15/10/2030	937,359	0.01%
Mastercard, Inc.	\$1,150,000	3.65%	1/6/2049	937,121	0.01%
Hyatt Hotels Corp.	\$1,000,000	1.80%	1/10/2024	936,981	0.01%
Citigroup, Inc. ^	\$1,000,000	0.98%	1/5/2025	936,127	0.01%
Comerica, Inc.	\$1,000,000	4.00%	1/2/2029	935,923	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$950,000	5.75%	1/6/2028	935,486	0.01%
Bunge Ltd. Finance Corp.	\$1,000,000	3.75%	25/9/2027	935,167	0.01%
Benchmark 2018-B6 Mortgage Trust	\$1,000,000	4.00%	10/10/2051	934,582	0.01%
Gilead Sciences, Inc.	\$950,000	3.70%	1/4/2024	934,407	0.01%
Raymond James Financial, Inc.	\$970,000	4.65%	1/4/2030	933,644	0.01%
Omnicom Group, Inc.	\$1,130,000	2.45%	30/4/2030	932,955	0.01%
Discovery Communications LLC	\$955,000	3.80%	13/3/2024	932,854	0.01%
Wells Fargo Commercial Mortgage Trust 2017	\$1,011,000	3.45%	15/7/2050	932,661	0.01%
O'Reilly Automotive, Inc.	\$1,205,000	1.75%	15/3/2031	932,055	0.01%
Eaton Corp.	\$1,000,000	4.15%	15/3/2033	931,672	0.01%
Morgan Stanley ^	\$1,500,000	2.80%	25/1/2052	931,527	0.01%
Crown Castle, Inc.	\$1,425,000	3.25%	15/1/2051	930,870	0.01%
Walt Disney Co.	\$1,000,000	3.80%	22/3/2030	930,687	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$1,000,000	3.60%	15/5/2050	929,179	0.01%
Principal Financial Group, Inc.	\$1,000,000	3.10%	15/11/2026	928,514	0.01%
Federal Farm Credit Banks Funding Corp.	\$950,000	3.25%	17/6/2024	928,425	0.01%
Abbott Ireland Financing DAC	€1,000,000	0.38%	19/11/2027	928,275	0.01%
Upjohn Finance BV	€1,000,000	1.36%	23/6/2027	927,563	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Credit Corp.	£900,000	0.75%	19/11/2026	927,496	0.01%
Molson Coors Beverage Co.	€900,000	1.25%	15/7/2024	927,465	0.01%
Discover Financial Services	\$957,000	4.50%	30/1/2026	927,350	0.01%
CenterPoint Energy Houston Electric LLC	\$970,000	4.85%	1/10/2052	925,684	0.01%
JPMorgan Chase & Co. ^	\$1,000,000	1.56%	10/12/2025	925,272	0.01%
Morgan Stanley Capital I Trust 2017	\$1,000,000	3.53%	15/6/2050	925,135	0.01%
Northrop Grumman Corp.	\$1,000,000	3.25%	15/1/2028	924,845	0.01%
Freeport-McMoRan, Inc.	\$1,025,000	5.45%	15/3/2043	923,761	0.01%
UBS Commercial Mortgage Trust 2017	\$1,000,000	3.46%	15/6/2050	923,121	0.01%
Verizon Communications, Inc.	\$1,164,000	2.36%	15/3/2032	923,102	0.01%
Boeing Co.	\$1,023,000	2.25%	15/6/2026	923,051	0.01%
Walmart, Inc.	£700,000	5.63%	27/3/2034	922,543	0.01%
Kraft Heinz Foods Co.	\$1,000,000	5.20%	15/7/2045	921,463	0.01%
Time Warner Cable Enterprises LLC	\$825,000	8.38%	15/7/2033	920,774	0.01%
CSAIL 2017-C8 Commercial Mortgage Trust	\$1,000,000	3.39%	15/6/2050	919,623	0.01%
Uniform Mortgage Backed Securities	\$1,013,029	3.00%	1/11/2042	919,396	0.01%
Federal Home Loan Mortgage Corp.	\$955,881	4.00%	1/1/2046	919,382	0.01%
Bank of America Corp. ^	\$1,250,000	3.31%	22/4/2042	919,174	0.01%
Time Warner Cable LLC	\$1,250,000	4.50%	15/9/2042	918,768	0.01%
Dell International LLC/EMC Corp.	\$1,485,000	3.45%	15/12/2051	918,653	0.01%
Wyeth LLC	\$850,000	5.95%	1/4/2037	918,626	0.01%
Honeywell International, Inc.	\$900,000	5.00%	15/2/2033	917,523	0.01%
Federal National Mortgage Association	\$1,000,000	0.63%	22/4/2025	916,991	0.01%
Federal Home Loan Banks	\$1,000,000	0.50%	14/4/2025	916,875	0.01%
Halliburton Co.	\$990,000	4.85%	15/11/2035	916,715	0.01%
US Treasury Note	\$919,000	4.38%	31/10/2024	916,344	0.01%
Verizon Communications, Inc.	\$1,071,000	4.52%	15/9/2048	916,252	0.01%
Bank of America Corp. ^	\$1,200,000	1.92%	24/10/2031	915,969	0.01%
Morgan Stanley ^	\$995,000	1.16%	21/10/2025	915,528	0.01%
Weyerhaeuser Co.	\$1,000,000	4.00%	15/11/2029	915,171	0.01%
Federal National Mortgage Association	\$975,000	3.61%	25/2/2031	914,518	0.01%
Amazon.com, Inc.	\$1,275,000	3.10%	12/5/2051	913,637	0.01%
GE HealthCare Technologies, Inc.	\$900,000	5.65%	15/11/2027	913,202	0.01%
CNH Industrial Capital LLC	\$925,000	4.20%	15/1/2024	912,243	0.01%
Government National Mortgage Association	\$1,007,524	3.00%	20/12/2047	911,801	0.01%
US Treasury Note	\$935,000	3.00%	31/7/2024	911,771	0.01%
Hasbro, Inc.	\$950,000	3.00%	19/11/2024	911,430	0.01%
New York Life Global Funding	\$990,000	2.35%	14/7/2026	911,329	0.01%
American Express Co.	\$1,000,000	2.55%	4/3/2027	910,657	0.01%
Government National Mortgage Association	\$927,129	4.50%	20/2/2049	909,943	0.01%
Keurig Dr Pepper, Inc.	\$1,000,000	4.05%	15/4/2032	909,929	0.01%
Oracle Corp.	\$1,360,000	3.85%	1/4/2060	909,880	0.01%
Federal National Mortgage Association	\$1,000,000	0.50%	17/6/2025	909,714	0.01%
Uniform Mortgage Backed Securities	\$989,731	2.50%	1/11/2035	909,286	0.01%
Schlumberger Finance BV	€1,000,000	2.00%	6/5/2032	909,276	0.01%
Uniform Mortgage Backed Securities	\$1,066,534	2.50%	1/3/2051	909,076	0.01%
Discover Bank	\$986,000	3.45%	27/7/2026	908,190	0.01%
Brixmor Operating Partnership LP	\$946,000	3.85%	1/2/2025	908,159	0.01%
Intel Corp.	\$1,000,000	4.60%	25/3/2040	907,916	0.01%
Johnson & Johnson	\$1,025,000	3.55%	1/3/2036	907,547	0.01%
Uniform Mortgage Backed Securities	\$987,838	3.50%	1/5/2051	906,567	0.01%
Pacific Gas & Electric Co.	\$1,000,000	4.55%	1/7/2030	906,506	0.01%
DTE Energy Co.	\$1,000,000	1.05%	1/6/2025	906,028	0.01%
GE HealthCare Technologies, Inc.	\$900,000	5.60%	15/11/2025	905,442	0.01%
Fifth Third Bank NA	\$946,000	3.85%	15/3/2026	903,078	0.01%
Exxon Mobil Corp.	€1,000,000	0.52%	26/6/2028	903,068	0.01%
Federal Home Loan Banks	\$925,000	2.50%	13/2/2024	902,088	0.01%
Apple, Inc.	\$950,000	3.20%	11/5/2027	901,769	0.01%
Government National Mortgage Association	\$960,716	3.50%	15/8/2043	901,075	0.01%
Amgen, Inc.	\$1,400,000	3.00%	15/1/2052	899,854	0.01%
International Business Machines Corp.	\$1,045,000	4.15%	15/5/2039	899,728	0.01%
Government National Mortgage Association	\$956,815	3.50%	20/5/2046	896,753	0.01%
Williams Cos, Inc.	\$920,000	3.90%	15/1/2025	896,500	0.01%
Broadcom, Inc.	\$1,000,000	4.15%	15/11/2030	895,876	0.01%
Albemarle Corp.	\$980,000	5.65%	1/6/2052	894,454	0.01%
Wells Fargo & Co. ^	\$1,250,000	3.07%	30/4/2041	893,609	0.01%
Uniform Mortgage Backed Securities	\$969,460	3.00%	1/9/2036	892,997	0.01%
Federal Home Loan Mortgage Corp.	\$1,000,000	1.55%	25/1/2027	892,180	0.01%
KLA Corp.	\$925,000	5.25%	15/7/2062	891,706	0.01%
Comcast Corp.	£900,000	1.50%	20/2/2029	890,413	0.01%
Uniform Mortgage Backed Securities	\$1,098,395	1.50%	1/3/2041	889,692	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
New York Life Global Funding	\$1,000,000	0.85%	15/1/2026	888,843	0.01%
Walmart, Inc.	\$915,000	2.85%	8/7/2024	888,465	0.01%
AT&T, Inc.	\$1,050,000	1.65%	1/2/2028	888,338	0.01%
Apple, Inc.	\$912,000	2.85%	11/5/2024	888,251	0.01%
Government National Mortgage Association	\$977,892	3.00%	20/1/2043	888,247	0.01%
Franklin Resources, Inc.	\$1,155,000	1.60%	30/10/2030	888,011	0.01%
KeyBank NA	\$923,000	3.30%	1/6/2025	887,885	0.01%
Coterra Energy, Inc.	\$950,000	3.90%	15/5/2027	887,843	0.01%
Comcast Corp.	\$1,500,000	2.45%	15/8/2052	886,696	0.01%
Federal Home Loan Mortgage Corp.	\$1,175,000	2.18%	25/8/2036	886,669	0.01%
Goldman Sachs Group, Inc.^	\$1,300,000	2.91%	21/7/2042	886,310	0.01%
McKesson Corp.	€900,000	1.63%	30/10/2026	886,252	0.01%
Duke Energy Florida LLC	\$1,035,000	2.50%	1/12/2029	886,050	0.01%
Federal Home Loan Mortgage Corp.	\$1,000,000	2.54%	25/10/2029	885,840	0.01%
Goldman Sachs Group, Inc.	€1,000,000	1.25%	7/2/2029	885,786	0.01%
Goldman Sachs Group, Inc.^	\$1,080,000	4.02%	31/10/2038	885,778	0.01%
Citigroup, Inc.^	\$1,070,000	3.88%	24/1/2039	885,526	0.01%
Amgen, Inc.	\$1,060,000	4.40%	1/5/2045	885,519	0.01%
McDonald's Corp.	\$910,000	3.70%	30/1/2026	885,456	0.01%
Citigroup Commercial Mortgage Trust 2015	\$931,786	3.52%	10/9/2058	885,312	0.01%
CNA Financial Corp.	\$900,000	3.95%	15/5/2024	884,509	0.01%
DTE Electric Co.	\$1,225,000	3.25%	1/4/2051	884,043	0.01%
Mastercard, Inc.	\$900,000	3.38%	1/4/2024	883,651	0.01%
Broadcom, Inc.	\$1,000,000	4.30%	15/11/2032	882,844	0.01%
Bank of America Corp.^	\$930,000	5.02%	22/7/2033	882,366	0.01%
Uniform Mortgage Backed Securities	\$925,452	4.00%	1/7/2048	882,169	0.01%
Marsh & McLennan Cos, Inc.	\$900,000	3.50%	3/6/2024	881,272	0.01%
Securian Financial Group, Inc.	\$1,090,000	4.80%	15/4/2048	880,963	0.01%
Government National Mortgage Association	\$980,243	3.00%	20/5/2050	880,205	0.01%
Chubb Corp.	\$790,000	6.50%	15/5/2038	879,413	0.01%
Government National Mortgage Association	\$970,207	3.00%	20/1/2047	878,132	0.01%
Goldman Sachs Group, Inc.	\$1,000,000	4.75%	21/10/2045	877,981	0.01%
Uniform Mortgage Backed Securities	\$953,331	2.50%	1/9/2034	877,470	0.01%
Government National Mortgage Association	\$1,041,057	2.00%	20/9/2050	876,739	0.01%
Government National Mortgage Association	\$912,094	4.00%	20/12/2047	876,256	0.01%
Uniform Mortgage Backed Securities	\$1,038,487	2.00%	1/3/2041	875,862	0.01%
Federal Home Loan Mortgage Corp.^	\$950,000	3.50%	25/7/2032	875,209	0.01%
Union Pacific Corp.	\$969,000	2.15%	5/2/2027	875,147	0.01%
Uniform Mortgage Backed Securities	\$925,227	4.00%	1/10/2052	875,111	0.01%
UBS3 Commercial Mortgage Trust 2014	\$900,000	3.82%	10/6/2047	875,036	0.01%
JPMorgan Chase & Co.^	\$900,000	3.22%	1/3/2025	874,731	0.01%
Federal Home Loan Mortgage Corp.^	\$900,000	3.92%	25/9/2028	874,675	0.01%
Thermo Fisher Scientific, Inc.	€1,300,000	1.88%	1/10/2049	872,862	0.01%
Kraft Heinz Foods Co.	\$1,000,000	4.88%	1/10/2049	872,670	0.01%
Intel Corp.	\$1,000,000	4.75%	25/3/2050	871,985	0.01%
Government National Mortgage Association	\$937,657	3.50%	20/7/2049	871,926	0.01%
Berkshire Hathaway Finance Corp.	\$800,000	5.75%	15/1/2040	871,859	0.01%
Federal National Mortgage Association	\$982,138	2.47%	25/8/2029	871,802	0.01%
Gilead Sciences, Inc.	\$945,000	4.80%	1/4/2044	871,730	0.01%
Altria Group, Inc.	\$950,000	5.80%	14/2/2039	871,265	0.01%
Amazon.com, Inc.	\$925,000	3.15%	22/8/2027	870,887	0.01%
Uniform Mortgage Backed Securities	\$1,073,995	1.50%	1/7/2041	869,906	0.01%
Uniform Mortgage Backed Securities	\$939,263	3.50%	1/9/2045	869,903	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$905,000	3.60%	15/4/2026	868,981	0.01%
Duke Energy Carolinas LLC	\$1,050,000	4.00%	30/9/2042	867,945	0.01%
Mars, Inc.	\$1,000,000	0.88%	16/7/2026	867,866	0.01%
Berkshire Hathaway Energy Co.	\$825,000	6.13%	1/4/2036	866,701	0.01%
Texas Instruments, Inc.	\$980,000	3.88%	15/3/2039	864,733	0.01%
Tennessee Valley Authority	\$1,100,000	1.50%	15/9/2031	863,515	0.01%
Goldman Sachs Group, Inc.^	\$1,000,000	4.41%	23/4/2039	862,258	0.01%
Federal National Mortgage Association^	\$1,100,000	1.25%	25/1/2031	861,014	0.01%
Ally Financial, Inc.	\$1,100,000	2.20%	2/11/2028	860,502	0.01%
HCA, Inc.	\$1,000,000	3.50%	1/9/2030	860,405	0.01%
Teachers Insurance & Annuity Association of America	\$940,000	4.90%	15/9/2044	859,963	0.01%
Duke Energy Carolinas LLC	\$1,000,000	2.45%	15/8/2029	859,626	0.01%
Royalty Pharma plc	\$1,100,000	2.20%	2/9/2030	859,504	0.01%
Federal Home Loan Mortgage Corp.	\$1,000,000	1.66%	25/8/2028	859,185	0.01%
Truist Bank	\$873,000	4.05%	3/11/2025	858,836	0.01%
Home Depot, Inc.	\$925,000	2.80%	14/9/2027	858,045	0.01%
Chevron USA, Inc.	\$1,000,000	1.02%	12/8/2027	857,925	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$1,112,849	1.50%	1/9/2051	857,648	0.01%
International Business Machines Corp.	\$900,000	3.30%	15/5/2026	856,666	0.01%
Equitable Holdings, Inc.	\$975,000	5.00%	20/4/2048	856,006	0.01%
John Deere Capital Corp.	\$878,000	3.45%	13/3/2025	855,263	0.01%
NBCUniversal Media LLC	\$975,000	4.45%	15/1/2043	855,236	0.01%
VICI Properties LP	\$900,000	4.75%	15/2/2028	854,961	0.01%
Burlington Northern Santa Fe LLC	\$1,000,000	4.15%	1/4/2045	854,891	0.01%
Benchmark 2018-B4 Mortgage Trust [^]	\$900,000	4.12%	15/7/2051	854,800	0.01%
Cigna Corp.	\$875,000	3.50%	15/6/2024	854,483	0.01%
Aon Corp.	\$1,000,000	2.80%	15/5/2030	853,827	0.01%
Verizon Communications, Inc.	\$1,391,000	2.99%	30/10/2056	853,659	0.01%
Mastercard, Inc.	\$1,200,000	2.95%	15/3/2051	853,108	0.01%
Toyota Motor Credit Corp.	\$1,000,000	1.15%	13/8/2027	852,562	0.01%
Goldman Sachs Group, Inc.	\$965,000	4.80%	8/7/2044	852,516	0.01%
MPLX LP	\$1,000,000	5.20%	1/12/2047	852,187	0.01%
Stellantis NV	€1,000,000	0.75%	18/1/2029	851,028	0.01%
International Business Machines Corp.	\$1,025,000	4.25%	15/5/2049	850,721	0.01%
Uniform Mortgage Backed Securities	\$879,733	3.50%	1/7/2033	850,325	0.01%
Uniform Mortgage Backed Securities	\$926,282	2.50%	1/8/2036	849,695	0.01%
HCA, Inc.	\$955,000	5.50%	15/6/2047	849,549	0.01%
Uniform Mortgage Backed Securities	\$884,056	3.00%	1/7/2030	848,789	0.01%
Bank of America Corp. [^]	\$905,000	0.98%	22/4/2025	848,241	0.01%
Exelon Corp.	\$1,000,000	4.45%	15/4/2046	848,044	0.01%
American Tower Corp.	€1,000,000	0.88%	21/5/2029	847,947	0.01%
Government National Mortgage Association	\$903,027	3.50%	20/9/2045	847,838	0.01%
Apple, Inc.	\$1,000,000	1.40%	5/8/2028	847,331	0.01%
PNC Bank NA	\$878,000	3.25%	1/6/2025	846,188	0.01%
ConocoPhillips Co.	\$1,060,000	4.03%	15/3/2062	846,124	0.01%
HCA, Inc.	\$1,000,000	3.63%	15/3/2032	845,826	0.01%
Target Corp.	\$965,000	4.00%	1/7/2042	844,866	0.01%
Union Pacific Corp.	\$1,087,000	3.84%	20/3/2060	843,856	0.01%
Regions Financial Corp.	\$900,000	2.25%	18/5/2025	841,743	0.01%
Uniform Mortgage Backed Securities	\$875,217	4.00%	1/2/2049	841,735	0.01%
Bank of America Corp. [^]	\$1,000,000	2.09%	14/6/2029	841,168	0.01%
Uniform Mortgage Backed Securities	\$937,141	3.00%	1/8/2046	841,105	0.01%
Xilinx, Inc.	\$1,000,000	2.38%	1/6/2030	840,775	0.01%
Oracle Corp.	\$844,000	6.13%	8/7/2039	840,364	0.01%
Baxter International, Inc.	\$1,100,000	1.73%	1/4/2031	840,204	0.01%
Home Depot, Inc.	\$1,050,000	1.88%	15/9/2031	839,693	0.01%
JPMorgan Chase & Co.	\$900,000	2.95%	1/10/2026	839,592	0.01%
BANK 2018	\$900,000	3.95%	15/8/2061	839,289	0.01%
General Motors Co.	\$900,000	5.60%	15/10/2032	839,287	0.01%
Coca-Cola Co.	\$1,000,000	2.25%	5/1/2032	838,006	0.01%
Goldman Sachs Group, Inc.	\$865,000	3.75%	22/5/2025	837,364	0.01%
Pfizer, Inc.	\$690,000	7.20%	15/3/2039	836,918	0.01%
Government National Mortgage Association	\$897,931	3.50%	20/2/2049	836,579	0.01%
JPMorgan Chase & Co.	\$900,000	3.63%	1/12/2027	835,703	0.01%
Athene Holding Ltd.	\$829,000	6.15%	3/4/2030	835,321	0.01%
Uniform Mortgage Backed Securities	\$909,078	2.50%	1/10/2035	835,192	0.01%
DR Horton, Inc.	\$897,000	2.60%	15/10/2025	834,387	0.01%
McDonald's Corp.	\$900,000	4.88%	9/12/2045	834,304	0.01%
Government National Mortgage Association	\$893,976	3.50%	20/10/2047	834,064	0.01%
Berkshire Hathaway Finance Corp.	\$1,000,000	1.85%	12/3/2030	833,687	0.01%
Southern California Edison Co.	\$800,000	6.00%	15/1/2034	833,498	0.01%
NIKE, Inc.	\$1,025,000	3.25%	27/3/2040	832,470	0.01%
AT&T, Inc.	\$1,000,000	2.75%	1/6/2031	830,354	0.01%
Honeywell International, Inc.	€830,000	2.25%	22/2/2028	830,038	0.01%
John Deere Financial, Inc.	CAD1,305,000	1.34%	8/9/2027	829,582	0.01%
Federal Home Loan Mortgage Corp.	\$914,909	3.00%	1/1/2043	829,555	0.01%
PNC Financial Services Group, Inc.	\$896,000	2.60%	23/7/2026	829,515	0.01%
NRG Energy, Inc.	\$1,000,000	2.45%	2/12/2027	829,430	0.01%
Bank of America Corp. [^]	\$1,050,000	4.08%	20/3/2051	829,299	0.01%
Coca-Cola Co.	€800,000	0.50%	8/3/2024	829,101	0.01%
Nevada Power Co.	\$880,000	3.70%	1/5/2029	828,523	0.01%
Walt Disney Co.	\$1,250,000	2.75%	1/9/2049	828,381	0.01%
Equinix, Inc.	\$1,000,000	1.55%	15/3/2028	827,881	0.01%
Enterprise Products Operating LLC	\$970,000	2.80%	31/1/2030	826,388	0.01%
UnitedHealth Group, Inc.	\$750,000	6.05%	15/2/2063	825,861	0.01%
Indiana Michigan Power Co.	\$875,000	3.85%	15/5/2028	824,745	0.01%
Carrier Global Corp.	\$1,000,000	2.70%	15/2/2031	824,631	0.01%
Pacific Life Global Funding II	\$1,000,000	1.45%	20/1/2028	824,299	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State Street Corp.^	\$875,000	4.42%	13/5/2033	824,249	0.01%
Government National Mortgage Association	\$839,623	4.50%	20/9/2048	824,059	0.01%
Warnermedia Holdings, Inc.	\$950,000	4.05%	15/3/2029	823,372	0.01%
Quanta Services, Inc.	\$1,000,000	2.90%	1/10/2030	823,352	0.01%
Verizon Communications, Inc.	\$1,000,000	2.55%	21/3/2031	822,997	0.01%
Bank of America Corp.^	\$1,000,000	4.33%	15/3/2050	822,500	0.01%
CVS Health Corp.	\$1,050,000	1.88%	28/2/2031	822,333	0.01%
Uniform Mortgage Backed Securities	\$907,187	3.00%	1/5/2043	821,544	0.01%
Home Depot, Inc.	\$1,050,000	3.63%	15/4/2052	820,678	0.01%
Procter & Gamble Co.	\$1,045,000	1.20%	29/10/2030	820,418	0.01%
Amgen, Inc.	\$970,000	2.45%	21/2/2030	818,517	0.01%
Energy Transfer LP	\$1,000,000	5.00%	15/5/2044	817,986	0.01%
Tennessee Valley Authority	\$700,000	7.13%	1/5/2030	816,898	0.01%
Citigroup, Inc.^	\$885,000	4.08%	23/4/2029	816,142	0.01%
Federal Home Loan Mortgage Corp.	\$881,915	3.50%	1/6/2048	815,796	0.01%
UnitedHealth Group, Inc.	\$750,000	5.88%	15/2/2053	814,306	0.01%
Visa, Inc.	\$1,075,000	2.70%	15/4/2040	814,214	0.01%
Apple, Inc.	\$850,000	3.35%	9/2/2027	813,695	0.01%
AbbVie, Inc.	\$900,000	4.30%	14/5/2036	813,583	0.01%
Raytheon Technologies Corp.	\$895,000	4.45%	16/11/2038	813,560	0.01%
Union Pacific Corp.	\$825,000	3.65%	15/2/2024	813,048	0.01%
Oracle Corp.	\$980,000	2.88%	25/3/2031	813,039	0.01%
Norfolk Southern Corp.	\$950,000	3.00%	15/3/2032	812,936	0.01%
Home Depot, Inc.	\$883,000	2.50%	15/4/2027	812,186	0.01%
Pacific Gas & Electric Co.	\$1,035,000	4.95%	1/7/2050	810,877	0.01%
Uniform Mortgage Backed Securities	\$924,000	3.00%	1/1/2053	810,206	0.01%
Home Depot, Inc.	\$850,000	3.00%	1/4/2026	808,936	0.01%
Citigroup, Inc.^	\$1,000,000	2.57%	3/6/2031	808,862	0.01%
Caterpillar, Inc.	\$950,000	3.80%	15/8/2042	808,485	0.01%
Rochester Gas & Electric Corp.	\$880,000	3.10%	1/6/2027	808,135	0.01%
Federal Home Loan Mortgage Corp.	\$850,000	3.56%	25/1/2029	807,894	0.01%
Goldman Sachs Group, Inc.	\$900,000	3.80%	15/3/2030	807,663	0.01%
Athene Global Funding	\$1,000,000	1.99%	19/8/2028	807,520	0.01%
Comcast Corp.	\$1,013,000	4.00%	1/11/2049	806,905	0.01%
Halliburton Co.	\$910,000	5.00%	15/11/2045	806,791	0.01%
Walt Disney Co.	\$1,000,000	3.50%	13/5/2040	806,436	0.01%
CVS Health Corp.	\$1,175,000	2.70%	21/8/2040	804,908	0.01%
Athene Global Funding	€893,000	0.37%	10/9/2026	804,854	0.01%
Simon Property Group LP	\$1,000,000	2.65%	1/2/2032	804,260	0.01%
Federal Home Loan Mortgage Corp.	\$820,539	4.50%	1/1/2049	804,175	0.01%
Wells Fargo & Co.	€1,000,000	0.63%	14/8/2030	803,692	0.01%
Charles Schwab Corp.	\$845,000	0.75%	18/3/2024	803,183	0.01%
Mastercard, Inc.	\$850,000	2.95%	21/11/2026	802,044	0.01%
Discovery Communications LLC	£700,000	2.50%	20/9/2024	799,799	0.01%
Apple, Inc.	\$1,000,000	1.70%	5/8/2031	799,727	0.01%
Thermo Fisher Scientific, Inc.	\$1,085,000	2.80%	15/10/2041	799,589	0.01%
Humana, Inc.	\$815,000	3.85%	1/10/2024	798,925	0.01%
Uniform Mortgage Backed Securities	\$882,963	3.00%	1/2/2047	798,452	0.01%
Starbucks Corp.	\$1,100,000	3.50%	15/11/2050	798,014	0.01%
Federal Home Loan Mortgage Corp.	\$854,341	3.50%	1/12/2044	797,409	0.01%
Uniform Mortgage Backed Securities	\$803,891	4.50%	1/4/2041	795,836	0.01%
Energy Transfer LP	\$821,000	4.05%	15/3/2025	795,533	0.01%
Boston Properties LP	\$1,100,000	2.45%	1/10/2033	795,482	0.01%
Uniform Mortgage Backed Securities	\$853,792	3.50%	1/1/2049	795,334	0.01%
CenterPoint Energy, Inc.	\$925,000	2.95%	1/3/2030	795,139	0.01%
Citigroup Commercial Mortgage Trust 2016	\$850,000	3.31%	10/4/2049	794,468	0.01%
Uniform Mortgage Backed Securities	\$913,378	2.50%	1/1/2041	794,221	0.01%
Government National Mortgage Association	\$845,792	3.50%	20/7/2045	794,102	0.01%
AT&T, Inc.	€800,000	1.80%	5/9/2026	793,579	0.01%
Goldman Sachs Group, Inc.^	\$825,000	3.27%	29/9/2025	793,364	0.01%
Oracle Corp.	\$1,100,000	3.95%	25/3/2051	792,541	0.01%
WFRBS Commercial Mortgage Trust 2014	\$825,000	3.63%	15/11/2047	792,380	0.01%
Valero Energy Corp.	\$820,000	4.35%	1/6/2028	791,956	0.01%
President & Fellows of Harvard College	\$800,000	4.88%	15/10/2040	791,387	0.01%
CVS Health Corp.	\$810,000	3.88%	20/7/2025	790,819	0.01%
Federal Home Loan Mortgage Corp.	\$833,195	3.00%	1/11/2030	790,147	0.01%
Goldman Sachs Group, Inc.^	\$1,000,000	2.65%	21/10/2032	789,321	0.01%
Teachers Insurance & Annuity Association of America	\$955,000	4.27%	15/5/2047	789,213	0.01%
Government National Mortgage Association	\$871,898	3.00%	20/3/2046	789,153	0.01%
Fox Corp.	\$880,000	5.58%	25/1/2049	788,841	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eli Lilly & Co.	\$1,250,000	2.25%	15/5/2050	787,678	0.01%
Santander Holdings USA, Inc.	\$805,000	4.50%	17/7/2025	787,418	0.01%
Broadcom, Inc.	\$1,000,000	2.45%	15/2/2031	787,291	0.01%
Crown Castle, Inc.	\$1,000,000	2.10%	1/4/2031	787,048	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$1,025,000	3.00%	15/5/2032	786,325	0.01%
Oracle Corp.	\$1,070,000	4.00%	15/7/2046	785,802	0.01%
Protective Life Global Funding	\$825,000	3.22%	28/3/2025	785,352	0.01%
Pioneer Natural Resources Co.	\$1,000,000	1.90%	15/8/2030	784,685	0.01%
NIKE, Inc.	\$850,000	2.38%	1/11/2026	784,673	0.01%
General Motors Co.	\$800,000	6.60%	1/4/2036	784,552	0.01%
Progress Energy, Inc.	\$775,000	6.00%	1/12/2039	784,312	0.01%
BP Capital Markets America, Inc.	\$1,050,000	3.06%	17/6/2041	783,064	0.01%
Morgan Stanley^	\$1,000,000	2.51%	20/10/2032	781,586	0.01%
Crown Castle, Inc.	\$800,000	4.45%	15/2/2026	781,351	0.01%
American Honda Finance Corp.	\$800,000	2.90%	16/2/2024	781,131	0.01%
Activision Blizzard, Inc.	\$1,000,000	1.35%	15/9/2030	781,067	0.01%
Automatic Data Processing, Inc.	\$1,000,000	1.25%	1/9/2030	780,993	0.01%
Becton Dickinson Euro Finance Sarl	€800,000	1.21%	4/6/2026	780,772	0.01%
Colonial Enterprises, Inc.	\$900,000	3.25%	15/5/2030	780,032	0.01%
Philip Morris International, Inc.	\$925,000	4.50%	20/3/2042	779,866	0.01%
Bank of America Corp.^	\$800,000	3.46%	15/3/2025	779,397	0.01%
Berkshire Hathaway Finance Corp.	\$850,000	4.40%	15/5/2042	779,201	0.01%
Discover Financial Services	\$800,000	3.95%	6/11/2024	778,914	0.01%
Ovintiv, Inc.	\$770,000	6.50%	15/8/2034	778,800	0.01%
Trustees of Princeton University	\$1,150,000	2.52%	1/7/2050	777,261	0.01%
UnitedHealth Group, Inc.	\$1,145,000	3.13%	15/5/2060	776,432	0.01%
UnitedHealth Group, Inc.	\$900,000	4.25%	15/4/2047	776,034	0.01%
AT&T, Inc.	\$841,000	4.90%	15/8/2037	774,466	0.01%
Morgan Stanley Capital I Trust 2016	\$824,000	3.33%	15/3/2049	774,250	0.01%
ERAC USA Finance LLC	\$945,000	4.50%	15/2/2045	773,648	0.01%
Bayer US Finance LLC	\$800,000	3.38%	8/10/2024	772,709	0.01%
MassMutual Global Funding II	\$800,000	2.75%	22/6/2024	772,373	0.01%
Uniform Mortgage Backed Securities	\$900,981	2.50%	1/11/2049	772,073	0.01%
Pfizer, Inc.	\$875,000	3.90%	15/3/2039	772,031	0.01%
Uniform Mortgage Backed Securities	\$809,199	4.00%	1/4/2048	772,024	0.01%
Coca-Cola Co.	€900,000	0.40%	6/5/2030	771,981	0.01%
Constellation Energy Generation LLC	\$800,000	5.75%	1/10/2041	769,938	0.01%
Roper Technologies, Inc.	\$1,000,000	1.75%	15/2/2031	769,839	0.01%
Global Payments, Inc.	\$817,000	2.65%	15/2/2025	769,291	0.01%
Walt Disney Co.	\$800,000	3.70%	23/3/2027	769,237	0.01%
UnitedHealth Group, Inc.	\$830,000	4.75%	15/5/2052	769,180	0.01%
S&P Global, Inc.	\$1,000,000	1.25%	15/8/2030	769,092	0.01%
Simon International Finance SCA	€1,000,000	1.13%	19/3/2033	769,092	0.01%
Uniform Mortgage Backed Securities	\$766,054	5.00%	1/3/2049	769,053	0.01%
Cigna Corp.	\$825,000	4.80%	15/8/2038	768,796	0.01%
American International Group, Inc.	€800,000	1.88%	21/6/2027	768,594	0.01%
Progressive Corp.	\$955,000	3.95%	26/3/2050	768,370	0.01%
Toyota Motor Credit Corp.	\$750,000	5.45%	10/11/2027	767,728	0.01%
Uniform Mortgage Backed Securities	\$804,629	4.00%	1/9/2047	767,664	0.01%
Government National Mortgage Association	\$816,109	3.50%	20/1/2046	766,233	0.01%
Comcast Corp.	\$1,045,000	3.40%	15/7/2046	766,092	0.01%
Philip Morris International, Inc.	\$950,000	4.25%	10/11/2044	765,378	0.01%
US Treasury Note	\$781,000	3.25%	31/8/2024	764,709	0.01%
Caterpillar, Inc.	\$1,000,000	3.25%	9/4/2050	764,300	0.01%
Bank of America Corp.	\$750,000	6.11%	29/1/2037	763,549	0.01%
Enterprise Products Operating LLC^	\$990,000	5.38%	15/2/2078	762,755	0.01%
General Dynamics Corp.	\$800,000	3.75%	15/5/2028	762,565	0.01%
Goldman Sachs Group, Inc.^	\$1,000,000	1.99%	27/1/2032	761,231	0.01%
Uniform Mortgage Backed Securities	\$847,558	3.00%	1/9/2046	761,051	0.01%
Morgan Stanley^	\$800,000	4.21%	20/4/2028	759,875	0.01%
Prologis Euro Finance LLC	€1,000,000	0.50%	16/2/2032	759,417	0.01%
Prudential Financial, Inc.	\$850,000	4.60%	15/5/2044	759,351	0.01%
Prologis LP	\$1,000,000	1.25%	15/10/2030	759,057	0.01%
Federal Home Loan Mortgage Corp.	\$810,093	2.50%	1/12/2030	759,017	0.01%
State of California	\$625,000	7.30%	1/10/2039	758,395	0.01%
Federal Home Loan Mortgage Corp.	\$1,000,000	1.94%	25/2/2035	758,116	0.01%
Federal Home Loan Mortgage Corp.	\$850,000	2.65%	25/11/2029	757,384	0.01%
Goldman Sachs Group, Inc.^	\$875,000	1.54%	10/9/2027	755,915	0.01%
Brixmor Operating Partnership LP	\$795,000	4.13%	15/6/2026	755,587	0.01%
Celanese US Holdings LLC	\$765,000	6.17%	15/7/2027	755,514	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mars, Inc.	\$1,000,000	1.63%	16/7/2032	754,280	0.01%
Uniform Mortgage Backed Securities	\$855,910	3.00%	1/10/2051	754,167	0.01%
United Parcel Service, Inc.	\$782,000	2.80%	15/11/2024	754,078	0.01%
Georgia Power Co.	\$800,000	5.13%	15/5/2052	753,876	0.01%
Enstar Group Ltd.	\$825,000	4.95%	1/6/2029	753,662	0.01%
Uniform Mortgage Backed Securities	\$779,184	4.00%	1/2/2041	753,245	0.01%
Air Lease Corp.	\$900,000	3.00%	1/2/2030	752,952	0.01%
Amazon.com, Inc.	\$750,000	4.70%	29/11/2024	749,669	0.01%
PG&E Wildfire Recovery Funding LLC	\$800,000	4.26%	1/6/2036	749,560	0.01%
CVS Health Corp.	\$900,000	4.13%	1/4/2040	749,110	0.01%
Walt Disney Co.	CAD1,090,000	3.06%	30/3/2027	748,231	0.01%
Evergy, Inc.	\$865,000	2.90%	15/9/2029	747,775	0.01%
Utah Acquisition Sub, Inc.	\$800,000	3.95%	15/6/2026	747,670	0.01%
Omnicom Finance Holdings plc	€800,000	0.80%	8/7/2027	746,777	0.01%
Georgia-Pacific LLC	\$900,000	2.30%	30/4/2030	746,704	0.01%
AT&T, Inc.	\$875,000	4.75%	15/5/2046	746,685	0.01%
Evergy Missouri West, Inc.	\$750,000	5.15%	15/12/2027	746,582	0.01%
Government National Mortgage Association	\$821,664	3.00%	20/12/2042	746,340	0.01%
Government National Mortgage Association	\$829,970	3.00%	20/1/2050	746,198	0.01%
Goldman Sachs Group, Inc.^	CAD1,050,000	3.31%	31/10/2025	745,928	0.01%
Burlington Northern Santa Fe LLC	\$775,000	3.00%	1/4/2025	745,435	0.01%
Alexandria Real Estate Equities, Inc.	\$1,000,000	1.88%	1/2/2033	745,058	0.01%
Baxter International, Inc.	\$800,000	1.32%	29/11/2024	744,811	0.01%
Old Republic International Corp.	\$750,000	4.88%	1/10/2024	743,824	0.01%
JPMorgan Chase & Co.^	\$895,000	3.88%	24/7/2038	743,219	0.01%
Keurig Dr Pepper, Inc.	\$875,000	4.50%	15/11/2045	743,195	0.01%
Federal Home Loan Mortgage Corp.	\$767,907	4.00%	1/1/2047	742,895	0.01%
Federal Home Loan Mortgage Corp.	\$850,000	1.60%	25/12/2027	742,567	0.01%
Dow Chemical Co.	€800,000	0.50%	15/3/2027	742,323	0.01%
Amgen, Inc.	\$950,000	2.00%	15/1/2032	740,635	0.01%
Kraft Heinz Foods Co.	\$775,000	3.88%	15/5/2027	740,467	0.01%
Uniform Mortgage Backed Securities	\$813,507	3.50%	1/2/2052	740,026	0.01%
FedEx Corp.	\$800,000	3.40%	15/2/2028	739,792	0.01%
HCA, Inc.	\$925,000	4.38%	15/3/2042	739,246	0.01%
Uniform Mortgage Backed Securities	\$852,976	2.50%	1/7/2049	738,426	0.01%
Bank of America Corp.^	\$800,000	1.53%	6/12/2025	737,995	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,000,000	2.30%	1/2/2032	737,960	0.01%
Discover Bank	\$771,000	4.25%	13/3/2026	737,449	0.01%
Pfizer, Inc.	\$850,000	4.00%	15/3/2049	737,359	0.01%
Amazon.com, Inc.	\$850,000	4.25%	22/8/2057	737,195	0.01%
Paramount Global	\$820,000	2.90%	15/1/2027	736,077	0.01%
PepsiCo, Inc.	€917,000	0.75%	14/10/2033	735,618	0.01%
United Parcel Service, Inc.	€700,000	0.38%	15/11/2023	732,994	0.01%
Berkshire Hathaway, Inc.	€900,000	1.63%	16/3/2035	732,662	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$750,000	6.38%	23/10/2035	732,453	0.01%
Burlington Northern Santa Fe LLC	\$1,000,000	3.30%	15/9/2051	732,448	0.01%
Paramount Global	\$1,058,000	4.38%	15/3/2043	731,053	0.01%
Visa, Inc.	\$775,000	4.15%	14/12/2035	730,681	0.01%
PayPal Holdings, Inc.	\$800,000	5.05%	1/6/2052	730,131	0.01%
State Board of Administration Finance Corp.	\$800,000	1.26%	1/7/2025	730,089	0.01%
Corning, Inc.	¥100,000,000	0.99%	10/8/2027	728,863	0.01%
General Motors Financial Co., Inc.	\$750,000	4.00%	15/1/2025	728,156	0.01%
GSK Consumer Healthcare Capital US LLC	\$750,000	3.02%	24/3/2024	727,655	0.01%
Uniform Mortgage Backed Securities	\$739,647	4.50%	1/8/2049	727,095	0.01%
State of California	\$575,000	7.55%	1/4/2039	726,409	0.01%
Digital Euro Finco LLC	€700,000	2.63%	15/4/2024	724,688	0.01%
Uniform Mortgage Backed Securities	\$759,273	4.00%	1/12/2047	724,391	0.01%
Ares Capital Corp.	\$750,000	4.20%	10/6/2024	724,131	0.01%
Morgan Stanley^	\$725,000	5.60%	24/3/2051	724,109	0.01%
International Business Machines Corp.	\$1,000,000	2.85%	15/5/2040	724,067	0.01%
Uniform Mortgage Backed Securities	\$768,352	3.00%	1/7/2033	723,587	0.01%
Newmont Corp.	\$900,000	2.25%	1/10/2030	723,517	0.01%
Citigroup, Inc.	\$775,000	4.13%	25/7/2028	722,542	0.01%
Nuveen LLC	\$775,000	4.00%	1/11/2028	722,299	0.01%
Government National Mortgage Association	\$810,181	3.00%	20/9/2052	722,133	0.01%
Aon Corp.	\$750,000	4.50%	15/12/2028	722,128	0.01%
Government National Mortgage Association	\$742,703	4.00%	20/10/2043	722,123	0.01%
Uniform Mortgage Backed Securities	\$771,684	3.50%	1/7/2043	721,610	0.01%
Apple, Inc.	\$1,085,000	2.65%	11/5/2050	721,547	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Banks	\$800,000	0.38%	4/9/2025	721,319	0.01%
John Deere Capital Corp.	\$750,000	0.90%	10/1/2024	720,991	0.01%
CSX Corp.	\$1,000,000	3.35%	15/9/2049	720,486	0.01%
Government National Mortgage Association	\$774,926	3.50%	20/2/2050	720,080	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$735,000	4.65%	15/10/2025	719,688	0.01%
HP, Inc.	\$765,000	5.50%	15/1/2033	719,582	0.01%
Aflac, Inc.	\$795,000	3.60%	1/4/2030	719,300	0.01%
American Water Capital Corp.	\$780,000	2.95%	1/9/2027	719,286	0.01%
Pacific LifeCorp	\$750,000	5.40%	15/9/2052	719,086	0.01%
Government National Mortgage Association	\$773,002	3.50%	20/9/2049	718,501	0.01%
Walmart, Inc.	\$985,000	2.95%	24/9/2049	718,458	0.01%
Walt Disney Co.	\$935,000	3.80%	13/5/2060	718,370	0.01%
American Honda Finance Corp.	£700,000	1.50%	19/10/2027	717,855	0.01%
McDonald's Corp.	£700,000	3.75%	31/5/2038	717,656	0.01%
Uniform Mortgage Backed Securities	\$804,146	2.00%	1/7/2035	717,089	0.01%
Northrop Grumman Corp.	\$725,000	5.25%	1/5/2050	717,073	0.01%
Wells Fargo Commercial Mortgage Trust 2018	\$750,000	4.44%	15/9/2061	717,070	0.01%
Bank of America Corp.	\$750,000	3.50%	19/4/2026	716,167	0.01%
Government National Mortgage Association	\$760,556	3.50%	20/10/2042	715,679	0.01%
DuPont de Nemours, Inc.	\$725,000	4.73%	15/11/2028	715,348	0.01%
Energy Transfer LP	\$740,000	4.95%	15/6/2028	714,766	0.01%
Bank of America Corp. ^	\$775,000	3.59%	21/7/2028	713,750	0.01%
Comcast Corp.	€1,000,000	1.25%	20/2/2040	713,254	0.01%
Duke Energy Progress LLC	\$850,000	4.20%	15/8/2045	713,029	0.01%
Lockheed Martin Corp.	\$840,000	4.09%	15/9/2052	711,527	0.01%
UnitedHealth Group, Inc.	\$750,000	3.38%	15/4/2027	711,448	0.01%
PacifiCorp	\$700,000	5.75%	1/4/2037	711,174	0.01%
US Bancorp	\$752,000	3.10%	27/4/2026	710,914	0.01%
Realty Income Corp.	\$727,000	3.88%	15/4/2025	710,848	0.01%
JPMorgan Chase & Co.	\$735,000	4.13%	15/12/2026	710,767	0.01%
Oncor Electric Delivery Co. LLC	\$1,000,000	3.10%	15/9/2049	710,552	0.01%
Nestle Holdings, Inc.	€700,000	0.88%	18/7/2025	710,445	0.01%
Ferguson Finance plc	\$750,000	4.25%	20/4/2027	709,563	0.01%
Oracle Corp.	\$940,000	4.13%	15/5/2045	709,559	0.01%
Southern California Edison Co.	\$965,000	3.65%	1/2/2050	709,311	0.01%
Uniform Mortgage Backed Securities	\$689,096	5.50%	1/6/2038	709,230	0.01%
Parker-Hannifin Corp.	€700,000	1.13%	1/3/2025	709,208	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$900,000	5.38%	1/5/2047	709,154	0.01%
Uniform Mortgage Backed Securities	\$747,554	3.00%	1/12/2030	708,218	0.01%
Coca-Cola Co.	\$800,000	1.45%	1/6/2027	706,546	0.01%
7-Eleven, Inc.	\$850,000	1.30%	10/2/2028	706,385	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$780,000	3.75%	15/2/2028	706,368	0.01%
Puget Energy, Inc.	\$740,000	3.65%	15/5/2025	706,257	0.01%
Bank of New York Mellon Corp.	\$732,000	3.00%	24/2/2025	705,717	0.01%
Stellantis NV	€782,000	2.75%	1/4/2032	705,699	0.01%
Voya Financial, Inc.	\$760,000	5.70%	15/7/2043	705,548	0.01%
Uniform Mortgage Backed Securities	\$691,085	5.50%	1/5/2044	705,480	0.01%
Oracle Corp.	\$955,000	3.60%	1/4/2040	705,196	0.01%
Schlumberger Holdings Corp.	\$750,000	4.30%	1/5/2029	704,346	0.01%
Virginia Electric & Power Co.	\$800,000	4.63%	15/5/2052	703,999	0.01%
Federal Home Loan Mortgage Corp.	\$737,107	2.50%	1/4/2027	702,780	0.01%
Government National Mortgage Association	\$745,941	3.50%	20/4/2043	701,867	0.01%
Abbott Laboratories	\$725,000	2.95%	15/3/2025	700,313	0.01%
Aviation Capital Group LLC	\$800,000	3.50%	1/11/2027	700,025	0.01%
Verisk Analytics, Inc.	\$750,000	4.13%	15/3/2029	699,699	0.01%
Uniform Mortgage Backed Securities	\$762,612	2.50%	1/5/2036	699,557	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$850,000	5.75%	1/4/2048	699,038	0.01%
GSK Consumer Healthcare Capital US LLC	\$750,000	3.38%	24/3/2027	698,794	0.01%
UBS Commercial Mortgage Trust 2018	\$740,000	4.34%	15/12/2051	697,918	0.01%
General Mills, Inc.	\$870,000	2.25%	14/10/2031	697,734	0.01%
Government National Mortgage Association	\$743,097	3.50%	20/3/2046	697,683	0.01%
Goldman Sachs Group, Inc. ^	\$900,000	2.38%	21/7/2032	697,675	0.01%
UnitedHealth Group, Inc.	\$800,000	4.25%	15/6/2048	697,613	0.01%
Exelon Corp.	\$800,000	3.35%	15/3/2032	697,503	0.01%
NVIDIA Corp.	\$860,000	3.50%	1/4/2040	696,729	0.01%
Bank of America Corp.	\$720,000	4.25%	22/10/2026	696,150	0.01%
Goldman Sachs Group, Inc.	€901,000	0.75%	23/3/2032	696,020	0.01%
Thermo Fisher Scientific Finance I BV	€863,000	1.13%	18/10/2033	696,008	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sierra Pacific Power Co.	\$750,000	2.60%	1/5/2026	695,567	0.01%
Constellation Brands, Inc.	\$700,000	4.75%	15/11/2024	695,438	0.01%
Constellation Brands, Inc.	\$697,000	4.75%	1/12/2025	695,263	0.01%
Uniform Mortgage Backed Securities	\$750,668	3.50%	1/8/2045	695,235	0.01%
Dominion Energy, Inc.	\$650,000	7.00%	15/6/2038	694,732	0.01%
Federal Home Loan Mortgage Corp.	\$717,576	4.00%	1/12/2045	694,375	0.01%
Elevance Health, Inc.	\$712,000	3.50%	15/8/2024	694,250	0.01%
Equitable Financial Life Global Funding	\$750,000	1.10%	12/11/2024	693,804	0.01%
Verizon Communications, Inc.	\$1,100,000	2.88%	20/11/2050	693,767	0.01%
Goldman Sachs Group, Inc.^	\$725,000	4.48%	23/8/2028	693,473	0.01%
Government National Mortgage Association	\$718,958	4.00%	20/4/2046	693,397	0.01%
Federal National Mortgage Association	\$875,000	1.27%	25/7/2030	692,939	0.01%
United Parcel Service, Inc.	\$625,000	6.20%	15/1/2038	692,268	0.01%
Stanley Black & Decker, Inc.	\$725,000	4.25%	15/11/2028	692,134	0.01%
Uniform Mortgage Backed Securities	\$742,040	3.50%	1/5/2046	691,820	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	\$720,000	3.37%	15/11/2047	691,766	0.01%
Brighthouse Financial Global Funding	\$750,000	1.75%	13/1/2025	690,467	0.01%
Lam Research Corp.	\$1,050,000	3.13%	15/6/2060	690,385	0.01%
7-Eleven, Inc.	\$725,000	0.80%	10/2/2024	689,659	0.01%
Discovery Communications LLC	\$835,000	3.63%	15/5/2030	689,160	0.01%
Uniform Mortgage Backed Securities	\$714,573	3.00%	1/10/2026	688,957	0.01%
Verizon Communications, Inc.	\$1,150,000	3.00%	20/11/2060	688,941	0.01%
Uniform Mortgage Backed Securities	\$791,715	2.50%	1/6/2041	688,398	0.01%
Chevron USA, Inc.	\$700,000	3.90%	15/11/2024	688,199	0.01%
Walmart, Inc.	\$785,000	2.38%	24/9/2029	687,907	0.01%
Oracle Corp.	\$825,000	3.90%	15/5/2035	687,523	0.01%
Devon Energy Corp.	\$680,000	5.88%	15/6/2028	687,034	0.01%
Southern California Edison Co.	\$875,000	4.00%	1/4/2047	687,027	0.01%
Vistra Operations Co. LLC	\$715,000	3.55%	15/7/2024	686,147	0.01%
McDonald's Corp.	€700,000	3.00%	31/5/2034	684,904	0.01%
Uniform Mortgage Backed Securities	\$688,160	5.00%	1/5/2049	684,885	0.01%
Sherwin-Williams Co.	\$995,000	3.30%	15/5/2050	684,294	0.01%
Aptiv plc/Aptiv Corp.	\$725,000	2.40%	18/2/2025	683,731	0.01%
Government National Mortgage Association	\$725,920	3.50%	20/12/2041	683,055	0.01%
Uniform Mortgage Backed Securities	\$756,206	3.00%	1/9/2048	683,024	0.01%
Oracle Corp.	\$700,000	3.40%	8/7/2024	682,750	0.01%
Uniform Mortgage Backed Securities	\$715,382	4.00%	1/7/2047	682,516	0.01%
JPMorgan Chase & Co.^	\$900,000	1.76%	19/11/2031	682,479	0.01%
Federal Home Loan Mortgage Corp.^	\$700,000	4.06%	25/10/2028	682,155	0.01%
Interstate Power & Light Co.	\$706,000	3.25%	1/12/2024	682,027	0.01%
Molson Coors Beverage Co.	\$875,000	4.20%	15/7/2046	681,946	0.01%
Virginia Electric & Power Co.	\$715,000	3.15%	15/1/2026	681,871	0.01%
International Business Machines Corp.	\$700,000	3.00%	15/5/2024	681,438	0.01%
Government National Mortgage Association	\$752,708	3.00%	20/10/2046	681,274	0.01%
Target Corp.	\$750,000	1.95%	15/1/2027	681,235	0.01%
FMR LLC	\$665,000	6.45%	15/11/2039	681,086	0.01%
Valero Energy Corp.	\$635,000	6.63%	15/6/2037	678,864	0.01%
Citigroup, Inc.^	\$750,000	3.98%	20/3/2030	677,269	0.01%
Uniform Mortgage Backed Securities	\$684,116	4.50%	1/11/2042	677,140	0.01%
Oklahoma Gas & Electric Co.	\$900,000	3.85%	15/8/2047	677,058	0.01%
Lockheed Martin Corp.	\$697,000	3.55%	15/1/2026	677,023	0.01%
Lam Research Corp.	\$1,000,000	2.88%	15/6/2050	676,887	0.01%
Time Warner Cable LLC	\$710,000	6.75%	15/6/2039	676,310	0.01%
Federal Home Loan Mortgage Corp.	\$780,000	2.25%	25/1/2030	675,777	0.01%
Government National Mortgage Association	\$724,308	3.50%	20/11/2047	675,766	0.01%
Morgan Stanley^	\$735,000	3.59%	22/7/2028	675,571	0.01%
JPMorgan Chase & Co.^	\$725,000	4.20%	23/7/2029	675,293	0.01%
State of Texas	\$640,000	5.52%	1/4/2039	675,197	0.01%
General Motors Financial Co., Inc.	\$700,000	3.50%	7/11/2024	675,155	0.01%
MetLife, Inc.	\$685,000	4.55%	23/3/2030	674,586	0.01%
UnitedHealth Group, Inc.	\$925,000	2.75%	15/5/2040	673,878	0.01%
American Tower Corp.	\$850,000	2.10%	15/6/2030	673,848	0.01%
CVS Health Corp.	\$690,000	3.38%	12/8/2024	673,240	0.01%
Federal Home Loan Mortgage Corp.	\$690,699	2.95%	25/7/2024	673,163	0.01%
Merck & Co., Inc.	\$1,000,000	2.75%	10/12/2051	673,038	0.01%
KKR Group Finance Co. III LLC	\$770,000	5.13%	1/6/2044	672,537	0.01%
Berkshire Hathaway Finance Corp.	\$750,000	4.25%	15/1/2049	672,365	0.01%
AT&T, Inc.	€800,000	2.60%	19/5/2038	672,275	0.01%
Burlington Northern Santa Fe LLC	\$700,000	4.95%	15/9/2041	671,906	0.01%
Comcast Corp.	\$775,000	3.90%	1/3/2038	671,903	0.01%
Uniform Mortgage Backed Securities	\$720,156	2.50%	1/10/2031	671,846	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	\$745,000	5.15%	15/11/2046	671,818	0.01%
HP, Inc.	\$700,000	6.00%	15/9/2041	671,057	0.01%
Lowe's Cos, Inc.	\$700,000	4.50%	15/4/2030	670,793	0.01%
Berkshire Hathaway Energy Co.	\$775,000	4.45%	15/1/2049	670,538	0.01%
Parker-Hannifin Corp.	\$750,000	3.25%	14/6/2029	670,446	0.01%
Altria Group, Inc.	€700,000	2.20%	15/6/2027	670,360	0.01%
Wells Fargo & Co.	\$800,000	4.75%	7/12/2046	670,251	0.01%
Burlington Northern Santa Fe LLC	\$800,000	4.05%	15/6/2048	669,422	0.01%
Westinghouse Air Brake Technologies Corp.	\$680,000	4.40%	15/3/2024	668,873	0.01%
Uniform Mortgage Backed Securities	\$737,452	3.00%	1/12/2042	668,831	0.01%
Government National Mortgage Association	\$743,210	3.00%	20/3/2050	667,592	0.01%
United Airlines 2016-1 Class AA Pass Through Trust	\$754,574	3.10%	7/7/2028	667,038	0.01%
Massachusetts Mutual Life Insurance Co.^	\$760,000	5.08%	15/2/2069	666,590	0.01%
American Tower Corp.	\$725,000	3.13%	15/1/2027	665,346	0.01%
Ascension Health	\$775,000	2.53%	15/11/2029	663,959	0.01%
Uniform Mortgage Backed Securities	\$697,389	2.50%	1/7/2028	663,675	0.01%
Fox Corp.	\$730,000	5.48%	25/1/2039	663,667	0.01%
Exxon Mobil Corp.	\$775,000	4.11%	1/3/2046	662,823	0.01%
Home Depot, Inc.	\$1,000,000	2.75%	15/9/2051	662,100	0.01%
Walt Disney Co.	\$700,000	3.38%	15/11/2026	661,982	0.01%
Nestle Holdings, Inc.	\$1,000,000	2.63%	14/9/2051	661,940	0.01%
Ryder System, Inc.	\$750,000	1.75%	1/9/2026	661,745	0.01%
FedEx Corp.	\$720,000	5.25%	15/5/2050	661,621	0.01%
HCA, Inc.	\$1,025,000	3.50%	15/7/2051	661,599	0.01%
Sysco Corp.	\$638,000	5.95%	1/4/2030	661,578	0.01%
Uniform Mortgage Backed Securities	\$693,218	4.00%	1/1/2048	661,371	0.01%
Lockheed Martin Corp.	\$710,000	4.70%	15/5/2046	661,365	0.01%
Federal National Mortgage Association^	\$710,367	2.55%	25/12/2026	661,126	0.01%
Federal Home Loan Mortgage Corp.	\$900,000	1.72%	25/7/2035	660,577	0.01%
Uniform Mortgage Backed Securities	\$811,000	2.00%	1/1/2053	659,959	0.01%
3M Co.	\$750,000	3.05%	15/4/2030	659,896	0.01%
BANK 2017	\$725,000	3.78%	15/5/2050	659,429	0.01%
Federal Farm Credit Banks Funding Corp.	\$675,000	3.10%	28/6/2024	659,293	0.01%
Equitable Financial Life Global Funding	€750,000	0.60%	16/6/2028	658,275	0.01%
Uniform Mortgage Backed Securities	\$702,825	3.50%	1/2/2041	657,516	0.01%
Uniform Mortgage Backed Securities	\$713,197	3.50%	1/1/2050	657,078	0.01%
QUALCOMM, Inc.	\$700,000	4.80%	20/5/2045	656,793	0.01%
Owl Rock Capital Corp.	\$750,000	3.40%	15/7/2026	656,685	0.01%
Boeing Co.	\$750,000	3.63%	1/2/2031	656,427	0.01%
Berkshire Hathaway Energy Co.	\$669,000	3.50%	1/2/2025	656,278	0.01%
Citigroup, Inc.^	\$700,000	4.91%	24/5/2033	656,232	0.01%
Government National Mortgage Association	\$680,366	4.00%	20/12/2045	656,178	0.01%
Sherwin-Williams Co.	\$675,000	3.13%	1/6/2024	655,909	0.01%
Federal Home Loan Banks	\$675,000	2.13%	28/2/2024	655,727	0.01%
Capital One Financial Corp.	\$700,000	3.80%	31/1/2028	655,710	0.01%
Mid-America Apartments LP	\$670,000	3.75%	15/6/2024	655,374	0.01%
Government National Mortgage Association	\$729,480	3.00%	20/3/2051	654,133	0.01%
PepsiCo, Inc.	\$800,000	1.63%	1/5/2030	652,827	0.01%
Government National Mortgage Association	\$693,376	3.50%	20/5/2042	652,463	0.01%
Sempra Energy	\$795,000	3.80%	1/2/2038	651,778	0.01%
Government National Mortgage Association	\$693,844	3.50%	20/3/2045	651,440	0.01%
T-Mobile USA, Inc.	\$715,000	2.25%	15/2/2026	651,167	0.01%
Guardian Life Global Funding	\$775,000	1.25%	19/11/2027	650,955	0.01%
Government National Mortgage Association	\$694,055	3.50%	20/6/2046	650,487	0.01%
Oracle Corp.	\$750,000	2.30%	25/3/2028	650,370	0.01%
Bank of America Corp.^	\$800,000	2.50%	13/2/2031	649,925	0.01%
Florida Power & Light Co.	\$750,000	4.13%	1/2/2042	649,587	0.01%
ONEOK, Inc.	\$800,000	4.95%	13/7/2047	649,346	0.01%
Meta Platforms, Inc.	\$695,000	3.50%	15/8/2027	648,812	0.01%
Apple, Inc.	\$750,000	2.20%	11/9/2029	647,924	0.01%
Uniform Mortgage Backed Securities	\$700,442	3.50%	1/12/2046	647,744	0.01%
Kraft Heinz Foods Co.	\$675,000	5.50%	1/6/2050	647,702	0.01%
Berkshire Hathaway, Inc.	\$675,000	3.13%	15/3/2026	647,651	0.01%
Federal Home Loan Mortgage Corp.	\$699,144	3.50%	1/10/2047	647,066	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,000,000	3.50%	1/3/2042	646,103	0.01%
Carrier Global Corp.	\$685,000	2.24%	15/2/2025	645,970	0.01%
New York Life Global Funding	CAD1,000,000	2.00%	17/4/2028	645,927	0.01%
Uniform Mortgage Backed Securities	\$836,913	1.50%	1/8/2051	645,013	0.01%
Danaher Corp.	\$725,000	4.38%	15/9/2045	644,926	0.01%
Verizon Communications, Inc.	€800,000	1.30%	18/5/2033	644,877	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tyson Foods, Inc.	\$655,000	3.95%	15/8/2024	644,430	0.01%
American Municipal Power, Inc.	\$620,000	5.94%	15/2/2047	644,368	0.01%
Uniform Mortgage Backed Securities	\$675,182	4.00%	1/5/2047	644,159	0.01%
United Parcel Service, Inc.	\$725,000	4.25%	15/3/2049	644,017	0.01%
Block Financial LLC	\$735,000	3.88%	15/8/2030	643,760	0.01%
Verizon Communications, Inc.	\$700,000	4.40%	1/11/2034	643,557	0.01%
GE HealthCare Technologies, Inc.	\$600,000	6.38%	22/11/2052	643,327	0.01%
Starbucks Corp.	\$675,000	4.00%	15/11/2028	643,159	0.01%
Energy Transfer LP	\$700,000	5.80%	15/6/2038	643,113	0.01%
Amgen, Inc.	\$800,000	4.20%	22/2/2052	642,292	0.01%
Nestle Holdings, Inc.	\$675,000	3.63%	24/9/2028	642,152	0.01%
Government National Mortgage Association	\$709,041	3.00%	20/10/2045	641,788	0.01%
S&P Global, Inc.	\$686,000	2.95%	22/1/2027	641,772	0.01%
Apple, Inc.	\$1,000,000	2.80%	8/2/2061	641,650	0.01%
Wells Fargo & Co.	\$760,000	4.65%	4/11/2044	641,426	0.01%
Uniform Mortgage Backed Securities	\$699,021	2.50%	1/7/2036	641,220	0.01%
Oracle Corp.	\$675,000	2.95%	15/5/2025	640,975	0.01%
Government National Mortgage Association	\$707,997	3.00%	20/5/2046	640,807	0.01%
Gilead Sciences, Inc.	\$725,000	4.00%	1/9/2036	638,973	0.01%
Home Depot, Inc.	\$800,000	3.30%	15/4/2040	638,295	0.01%
Emerson Electric Co.	\$750,000	2.00%	21/12/2028	638,052	0.01%
eBay, Inc.	\$675,000	3.60%	5/6/2027	637,738	0.01%
Caterpillar, Inc.	\$840,000	3.25%	19/9/2049	637,318	0.01%
Federal Home Loan Mortgage Corp.	\$717,072	3.00%	1/5/2049	637,219	0.01%
Gilead Sciences, Inc.	\$750,000	1.20%	1/10/2027	636,974	0.01%
Federal Home Loan Mortgage Corp.	\$775,000	1.91%	25/5/2031	636,703	0.01%
Consolidated Edison Co. of New York, Inc.	\$650,000	5.50%	1/12/2039	636,365	0.01%
Thermo Fisher Scientific, Inc.	\$750,000	1.75%	15/10/2028	636,014	0.01%
American National Group, Inc.	\$675,000	6.14%	13/6/2032	635,854	0.01%
Citigroup, Inc. ^	\$775,000	2.67%	29/1/2031	635,832	0.01%
Uniform Mortgage Backed Securities	\$647,828	4.50%	1/11/2048	634,277	0.01%
Bay Area Toll Authority	\$550,000	6.26%	1/4/2049	633,228	0.01%
Uniform Mortgage Backed Securities	\$688,639	2.50%	1/12/2035	632,674	0.01%
Metropolitan Life Global Funding I	\$675,000	3.45%	18/12/2026	631,846	0.01%
Government National Mortgage Association	\$702,929	3.00%	20/7/2050	630,975	0.01%
New Jersey Turnpike Authority	\$525,000	7.10%	1/1/2041	630,937	0.01%
Blackstone Holdings Finance Co. LLC	€700,000	3.50%	1/6/2034	630,357	0.01%
Spectra Energy Partners LP	\$675,000	3.38%	15/10/2026	630,021	0.01%
Willis North America, Inc.	\$750,000	5.05%	15/9/2048	629,997	0.01%
Raytheon Technologies Corp.	\$700,000	4.50%	1/6/2042	629,959	0.01%
FedEx Corp.	€830,000	0.95%	4/5/2033	629,907	0.01%
Uniform Mortgage Backed Securities	\$642,061	4.50%	1/6/2048	628,630	0.01%
Laboratory Corp. of America Holdings	\$664,000	2.30%	1/12/2024	628,482	0.01%
International Business Machines Corp.	€700,000	0.30%	11/2/2028	628,011	0.01%
Ameriprise Financial, Inc.	\$644,000	3.70%	15/10/2024	627,750	0.01%
Federal Home Loan Banks	\$660,000	1.50%	15/8/2024	627,528	0.01%
Federal Home Loan Mortgage Corp.	\$691,046	3.00%	1/11/2042	627,377	0.01%
Molson Coors Beverage Co.	\$675,000	3.00%	15/7/2026	626,765	0.01%
Lowe's Cos, Inc.	\$650,000	5.63%	15/4/2053	626,458	0.01%
Toyota Motor Credit Corp.	\$675,000	3.05%	11/1/2028	624,983	0.01%
Uniform Mortgage Backed Securities	\$678,887	3.00%	1/6/2037	624,828	0.01%
Honeywell International, Inc.	€598,000	4.13%	2/11/2034	624,197	0.01%
American Tower Corp.	\$641,000	3.38%	15/5/2024	623,893	0.01%
Uniform Mortgage Backed Securities	\$718,505	1.50%	1/10/2035	623,859	0.01%
Government National Mortgage Association	\$661,789	3.50%	20/7/2042	622,739	0.01%
Uniform Mortgage Backed Securities	\$649,757	4.00%	1/3/2047	622,351	0.01%
Mondelez International, Inc.	\$685,000	2.63%	17/3/2027	622,084	0.01%
Bank of America Corp. ^	\$700,000	2.55%	4/2/2028	621,661	0.01%
Union Pacific Corp.	\$850,000	3.25%	5/2/2050	621,635	0.01%
Visa, Inc.	\$1,050,000	2.00%	15/8/2050	621,476	0.01%
Johnson & Johnson	\$650,000	4.50%	5/12/2043	621,331	0.01%
Meta Platforms, Inc.	\$700,000	3.85%	15/8/2032	620,630	0.01%
Amgen, Inc.	\$840,000	3.15%	21/2/2040	620,305	0.01%
WPC Eurobond BV	€700,000	1.35%	15/4/2028	620,087	0.01%
Citigroup, Inc.	\$625,000	5.88%	22/2/2033	619,666	0.01%
Uniform Mortgage Backed Securities	\$697,581	3.00%	1/8/2049	619,387	0.01%
Altria Group, Inc.	\$700,000	5.38%	31/1/2044	619,360	0.01%
Uniform Mortgage Backed Securities	\$632,287	4.50%	1/8/2048	619,061	0.01%
BBCMS Mortgage Trust 2018	\$650,000	4.31%	15/12/2051	618,701	0.01%
General Dynamics Corp.	\$680,000	2.63%	15/11/2027	618,170	0.00%
Fox Corp.	\$625,000	4.03%	25/1/2024	617,527	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brooklyn Union Gas Co.	\$825,000	4.27%	15/3/2048	617,222	0.00%
Uniform Mortgage Backed Securities	\$695,539	3.00%	1/1/2051	617,126	0.00%
General Motors Co.	\$750,000	5.40%	1/4/2048	616,942	0.00%
Lazard Group LLC	\$665,000	3.63%	1/3/2027	616,161	0.00%
Metropolitan Life Global Funding I	€600,000	1.75%	25/5/2025	615,891	0.00%
Uniform Mortgage Backed Securities	\$589,338	6.00%	1/4/2039	615,225	0.00%
CVS Health Corp.	\$725,000	1.30%	21/8/2027	614,971	0.00%
LYB International Finance III LLC	\$687,000	1.25%	1/10/2025	614,132	0.00%
AT&T, Inc.	\$760,000	4.35%	15/6/2045	613,959	0.00%
Philip Morris International, Inc.	\$600,000	5.75%	17/11/2032	613,700	0.00%
Federal Home Loan Mortgage Corp.	\$665,943	3.00%	1/9/2037	613,581	0.00%
Northwestern Mutual Life Insurance Co.	\$600,000	6.06%	30/3/2040	613,074	0.00%
Sysco Corp.	\$575,000	6.60%	1/4/2040	612,722	0.00%
Cargill, Inc.	\$775,000	2.13%	10/11/2031	612,599	0.00%
Apple, Inc.	\$1,000,000	2.55%	20/8/2060	612,023	0.00%
Applied Materials, Inc.	\$750,000	1.75%	1/6/2030	611,464	0.00%
Enterprise Products Operating LLC	\$775,000	4.20%	31/1/2050	610,761	0.00%
Athene Global Funding	CAD910,000	2.10%	24/9/2025	610,339	0.00%
Activision Blizzard, Inc.	\$640,000	3.40%	15/9/2026	609,401	0.00%
Sempra Energy	\$600,000	6.00%	15/10/2039	609,091	0.00%
Energy Transfer LP	\$675,000	6.00%	15/6/2048	608,864	0.00%
Amazon.com, Inc.	\$875,000	3.25%	12/5/2061	608,505	0.00%
Uniform Mortgage Backed Securities	\$677,485	3.00%	1/1/2048	608,018	0.00%
Raytheon Technologies Corp.	\$750,000	2.38%	15/3/2032	608,015	0.00%
Macquarie Group Ltd.^	\$700,000	4.44%	21/6/2033	607,838	0.00%
Amazon.com, Inc.	\$685,000	3.88%	22/8/2037	607,573	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$945,000	4.40%	1/12/2061	607,176	0.00%
Wells Fargo & Co.^	\$625,000	3.91%	25/4/2026	607,026	0.00%
Citigroup, Inc.	\$705,000	4.65%	30/7/2045	606,903	0.00%
Uniform Mortgage Backed Securities	\$656,083	3.50%	1/2/2048	606,632	0.00%
CommonSpirit Health	\$700,000	3.35%	1/10/2029	606,569	0.00%
Emerson Electric Co.	\$750,000	2.20%	21/12/2031	606,272	0.00%
Federal National Mortgage Association^	\$750,000	1.49%	25/5/2030	606,088	0.00%
Uniform Mortgage Backed Securities	\$657,975	3.00%	1/1/2037	606,076	0.00%
Federal Home Loan Mortgage Corp.	\$750,000	1.62%	25/12/2030	605,872	0.00%
Coca-Cola Co.	€800,000	0.95%	6/5/2036	605,696	0.00%
Massachusetts Mutual Life Insurance Co.	\$913,000	3.73%	15/10/2070	605,688	0.00%
Philip Morris International, Inc.	\$600,000	5.13%	17/11/2027	605,684	0.00%
PepsiCo, Inc.	\$750,000	1.95%	21/10/2031	605,377	0.00%
General Motors Co.	\$625,000	6.75%	1/4/2046	605,227	0.00%
Hershey Co.	\$703,000	2.45%	15/11/2029	604,796	0.00%
Uniform Mortgage Backed Securities	\$643,705	3.00%	1/9/2032	604,161	0.00%
PNC Bank NA	\$629,000	2.95%	23/2/2025	603,814	0.00%
Uniform Mortgage Backed Securities	\$658,010	2.50%	1/9/2036	603,580	0.00%
Kimberly-Clark Corp.	\$750,000	2.00%	2/11/2031	603,065	0.00%
Pfizer, Inc.	\$750,000	1.75%	18/8/2031	603,025	0.00%
Uniform Mortgage Backed Securities	\$671,841	3.00%	1/3/2048	602,981	0.00%
Marvell Technology, Inc.	\$750,000	2.95%	15/4/2031	602,400	0.00%
Berkshire Hathaway Energy Co.	\$650,000	3.25%	15/4/2028	602,295	0.00%
Thermo Fisher Scientific, Inc.	\$683,000	2.60%	1/10/2029	602,085	0.00%
Sherwin-Williams Co.	\$618,000	3.95%	15/1/2026	602,006	0.00%
Walt Disney Co.	\$785,000	3.60%	13/1/2051	601,951	0.00%
Sysco Corp.	\$750,000	2.45%	14/12/2031	601,906	0.00%
Federal Home Loan Mortgage Corp.	\$621,954	4.00%	1/9/2040	601,805	0.00%
Amgen, Inc.	\$675,000	4.88%	1/3/2053	601,079	0.00%
JPMorgan Chase & Co.^	\$690,000	1.04%	4/2/2027	600,831	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€660,000	0.38%	15/9/2027	600,825	0.00%
Federal Home Loan Mortgage Corp.	\$750,000	1.37%	25/6/2030	600,253	0.00%
Air Lease Corp.	\$600,000	5.85%	15/12/2027	600,193	0.00%
Walmart, Inc.	\$570,000	5.25%	1/9/2035	599,614	0.00%
BP Capital Markets America, Inc.	\$900,000	3.00%	17/3/2052	599,302	0.00%
Steel Dynamics, Inc.	\$700,000	3.25%	15/1/2031	599,297	0.00%
Altria Group, Inc.	\$625,000	4.80%	14/2/2029	599,252	0.00%
PNC Financial Services Group, Inc.	\$705,000	2.55%	22/1/2030	599,095	0.00%
American International Group, Inc.	\$688,000	3.88%	15/1/2035	597,958	0.00%
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	\$540,000	6.90%	1/12/2040	597,111	0.00%
Comcast Corp.	\$663,000	4.70%	15/10/2048	596,991	0.00%
Government National Mortgage Association	\$642,042	3.50%	20/8/2049	596,947	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Service Co. of Oklahoma	\$750,000	2.20%	15/8/2031	596,510	0.00%
Ryder System, Inc.	\$600,000	3.75%	9/6/2023	595,617	0.00%
Burlington Northern Santa Fe LLC	\$730,000	3.90%	1/8/2046	595,430	0.00%
Benchmark 2018-B5 Mortgage Trust	\$625,000	4.21%	15/7/2051	595,420	0.00%
Gilead Sciences, Inc.	\$750,000	1.65%	1/10/2030	594,767	0.00%
Lowe's Cos, Inc.	\$800,000	3.70%	15/4/2046	594,560	0.00%
Amgen, Inc.	\$850,000	3.38%	21/2/2050	594,469	0.00%
3M Co.	\$700,000	2.38%	26/8/2029	594,155	0.00%
Uniform Mortgage Backed Securities	\$615,362	4.00%	1/9/2043	593,877	0.00%
US Treasury Bond	\$559,000	7.63%	15/2/2025	593,719	0.00%
Ares Capital Corp.	\$700,000	2.15%	15/7/2026	593,704	0.00%
Federal Home Loan Mortgage Corp.	\$654,565	3.00%	1/7/2043	593,362	0.00%
Uniform Mortgage Backed Securities	\$604,922	4.50%	1/4/2048	592,268	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,025,000	3.85%	1/4/2061	592,210	0.00%
Uniform Mortgage Backed Securities	\$647,897	3.00%	1/9/2040	591,883	0.00%
Southwestern Electric Power Co.	\$775,000	3.90%	1/4/2045	591,595	0.00%
Government National Mortgage Association	\$615,417	4.00%	20/11/2047	591,236	0.00%
Uniform Mortgage Backed Securities	\$607,789	3.50%	1/11/2031	589,559	0.00%
Synchrony Financial	\$600,000	4.38%	19/3/2024	589,066	0.00%
Amazon.com, Inc.	\$620,000	3.30%	13/4/2027	588,858	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$700,000	5.38%	1/4/2038	588,197	0.00%
Fidelity National Information Services, Inc.	\$600,000	2.25%	3/12/2029	588,162	0.00%
Northwestern Mutual Global Funding	\$600,000	4.00%	1/7/2025	588,013	0.00%
New York State Dormitory Authority	\$755,000	3.14%	1/7/2043	586,742	0.00%
Federal Home Loan Mortgage Corp.	\$614,187	4.00%	1/8/2047	586,530	0.00%
Wisconsin Power & Light Co.	\$640,000	3.95%	1/9/2032	586,401	0.00%
PPG Industries, Inc.	\$700,000	2.55%	15/6/2030	586,271	0.00%
Utah Acquisition Sub, Inc.	€569,000	2.25%	22/11/2024	586,244	0.00%
John Deere Financial, Inc.	CAD835,000	2.41%	14/1/2025	585,664	0.00%
Federal Home Loan Mortgage Corp.	\$625,349	3.50%	1/1/2044	585,644	0.00%
QUALCOMM, Inc.	\$675,000	4.30%	20/5/2047	585,368	0.00%
Medtronic Global Holdings SCA	€900,000	1.75%	2/7/2049	585,271	0.00%
Chubb INA Holdings, Inc.	\$695,000	4.15%	13/3/2043	584,953	0.00%
Amazon.com, Inc.	\$625,000	3.45%	13/4/2029	584,864	0.00%
Northwestern Mutual Global Funding	\$600,000	4.35%	15/9/2027	584,495	0.00%
Affiliated Managers Group, Inc.	\$700,000	3.30%	15/6/2030	584,365	0.00%
Raytheon Technologies Corp.	\$750,000	3.75%	1/11/2046	584,009	0.00%
United Airlines 2020-1 Class A Pass Through Trust	\$592,788	5.88%	15/10/2027	583,914	0.00%
Aetna, Inc.	\$600,000	3.50%	15/11/2024	583,366	0.00%
Old Republic International Corp.	\$615,000	3.88%	26/8/2026	582,926	0.00%
Lincoln National Corp.	\$606,000	3.35%	9/3/2025	582,746	0.00%
Southern California Edison Co.	\$670,000	2.85%	1/8/2029	582,364	0.00%
AT&T, Inc.	\$650,000	4.85%	1/3/2039	581,848	0.00%
Capital One Financial Corp.^	\$600,000	4.93%	10/5/2028	581,199	0.00%
DH Europe Finance II Sarl	€700,000	0.75%	18/9/2031	580,575	0.00%
Walmart, Inc.	\$600,000	3.70%	26/6/2028	580,279	0.00%
Uniform Mortgage Backed Securities	\$612,474	3.00%	1/2/2034	579,961	0.00%
Bristol-Myers Squibb Co.	\$650,000	4.13%	15/6/2039	579,492	0.00%
VICI Properties LP	\$625,000	5.13%	15/5/2032	579,356	0.00%
Alexandria Real Estate Equities, Inc.	\$593,000	4.30%	15/1/2026	579,076	0.00%
Mondelez International, Inc.	\$600,000	2.13%	17/3/2024	578,671	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$625,000	3.49%	15/7/2050	578,246	0.00%
Duke Energy Florida LLC	\$725,000	1.75%	15/6/2030	577,675	0.00%
Michigan State Building Authority	\$800,000	2.71%	15/10/2040	577,555	0.00%
Apple, Inc.	\$625,000	4.38%	13/5/2045	577,393	0.00%
Caterpillar Financial Services Corp.	\$600,000	0.95%	10/1/2024	576,896	0.00%
Government National Mortgage Association	\$613,598	3.50%	20/10/2045	576,098	0.00%
PepsiCo, Inc.	\$825,000	2.75%	21/10/2051	575,907	0.00%
Wells Fargo & Co.	CAD800,000	3.18%	8/2/2024	575,868	0.00%
MetLife, Inc.	\$600,000	5.00%	15/7/2052	575,739	0.00%
TWDC Enterprises 18 Corp.	\$600,000	3.15%	17/9/2025	575,230	0.00%
Uniform Mortgage Backed Securities	\$613,982	3.50%	1/5/2042	574,875	0.00%
Bank of America Corp.^	\$600,000	1.84%	4/2/2025	574,753	0.00%
Kinder Morgan Energy Partners LP	\$584,000	4.25%	1/9/2024	574,573	0.00%
Citigroup, Inc.^	\$625,000	3.67%	24/7/2028	574,019	0.00%
New York Life Global Funding	\$750,000	1.20%	7/8/2030	574,015	0.00%
Verizon Communications, Inc.	£600,000	1.88%	19/9/2030	573,482	0.00%
National Rural Utilities Cooperative Finance Corp.	\$602,000	3.25%	1/11/2025	573,460	0.00%
Amazon.com, Inc.	\$625,000	3.60%	13/4/2032	573,299	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Costco Wholesale Corp.	\$700,000	1.60%	20/4/2030	572,747	0.00%
American Honda Finance Corp.	\$600,000	2.15%	10/9/2024	572,678	0.00%
Federal Home Loan Mortgage Corp.	\$590,600	4.00%	1/7/2044	572,147	0.00%
CNO Global Funding	\$675,000	2.65%	6/1/2029	572,012	0.00%
Duke Energy Indiana LLC	\$735,000	3.75%	15/5/2046	571,765	0.00%
Government National Mortgage Association	\$582,390	4.50%	20/1/2050	571,594	0.00%
Bank of America Corp. ^	CAD825,000	3.62%	16/3/2028	571,592	0.00%
Apple, Inc.	\$670,000	3.85%	4/8/2046	570,531	0.00%
Citigroup, Inc. ^	\$600,000	3.29%	17/3/2026	570,402	0.00%
UnitedHealth Group, Inc.	\$600,000	4.20%	15/5/2032	570,280	0.00%
International Flavors & Fragrances, Inc.	\$800,000	3.27%	15/11/2040	570,200	0.00%
Walgreens Boots Alliance, Inc.	\$600,000	3.45%	1/6/2026	570,090	0.00%
Government National Mortgage Association	\$614,638	3.50%	20/12/2050	569,866	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$600,000	5.40%	15/8/2041	569,507	0.00%
Verizon Communications, Inc.	€800,000	1.50%	19/9/2039	569,450	0.00%
Home Depot, Inc.	\$575,000	3.75%	15/2/2024	569,269	0.00%
CBRE Services, Inc.	\$575,000	4.88%	1/3/2026	569,025	0.00%
Apple, Inc.	\$600,000	4.45%	6/5/2044	569,018	0.00%
Air Lease Corp.	\$610,000	2.30%	1/2/2025	568,703	0.00%
Euronet Worldwide, Inc.	€600,000	1.38%	22/5/2026	568,134	0.00%
Kellogg Co.	\$700,000	2.10%	1/6/2030	567,682	0.00%
Uniform Mortgage Backed Securities	\$605,350	3.00%	1/9/2033	567,421	0.00%
Comcast Corp.	\$707,000	3.97%	1/11/2047	567,212	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$600,000	4.18%	15/6/2051	567,096	0.00%
US Treasury Note	\$586,000	2.88%	30/4/2025	567,092	0.00%
AT&T, Inc.	€600,000	1.60%	19/5/2028	567,002	0.00%
Uniform Mortgage Backed Securities	\$615,804	2.50%	1/7/2034	566,801	0.00%
Pilgrim's Pride Corp.	\$725,000	3.50%	1/3/2032	566,702	0.00%
Federal National Mortgage Association ^	\$600,000	3.63%	25/8/2030	565,885	0.00%
Albemarle Corp.	\$600,000	5.05%	1/6/2032	565,455	0.00%
FedEx Corp.	\$700,000	2.40%	15/5/2031	565,034	0.00%
Apple, Inc.	€556,000	2.00%	17/9/2027	564,826	0.00%
T-Mobile USA, Inc.	\$800,000	3.00%	15/2/2041	564,753	0.00%
Enterprise Products Operating LLC	\$625,000	5.10%	15/2/2045	564,629	0.00%
Campbell Soup Co.	\$590,000	4.15%	15/3/2028	564,965	0.00%
Bank of America Corp.	\$575,000	4.45%	3/3/2026	563,348	0.00%
Government National Mortgage Association	\$599,667	3.50%	20/4/2045	563,018	0.00%
Amazon.com, Inc.	\$570,000	4.95%	5/12/2044	563,007	0.00%
Federal Home Loan Mortgage Corp.	\$608,063	3.50%	1/6/2046	562,881	0.00%
JPMorgan Chase & Co. ^	\$730,000	3.90%	23/1/2049	562,582	0.00%
Federal Home Loan Mortgage Corp.	\$626,208	3.00%	1/2/2048	562,558	0.00%
Campbell Soup Co.	\$575,000	3.95%	15/3/2025	561,715	0.00%
Reliance Standard Life Global Funding II	\$650,000	1.51%	28/9/2026	561,712	0.00%
KeyCorp	\$575,000	4.15%	29/10/2025	561,265	0.00%
Bank of America Corp. ^	\$675,000	4.08%	23/4/2040	561,254	0.00%
Citigroup, Inc.	\$580,000	3.30%	27/4/2025	561,103	0.00%
Marriott International, Inc.	\$600,000	3.13%	15/6/2026	560,887	0.00%
Fiserv, Inc.	£500,000	2.25%	1/7/2025	560,635	0.00%
Meta Platforms, Inc.	\$700,000	4.65%	15/8/2062	560,572	0.00%
Louisville Gas & Electric Co.	\$586,000	3.30%	1/10/2025	560,539	0.00%
Entergy Louisiana LLC	\$557,000	5.59%	1/10/2024	560,501	0.00%
Government National Mortgage Association	\$595,521	3.50%	20/5/2043	560,336	0.00%
JPMorgan Chase & Co. ^	\$595,000	2.30%	15/10/2025	560,101	0.00%
Pacific Gas & Electric Co.	\$825,000	3.30%	1/8/2040	559,484	0.00%
Merck & Co., Inc.	\$600,000	3.40%	7/3/2029	558,811	0.00%
Exelon Corp.	\$600,000	4.05%	15/4/2030	558,806	0.00%
Wells Fargo & Co.	\$600,000	5.38%	2/11/2043	558,385	0.00%
Estee Lauder Cos, Inc.	\$650,000	2.38%	1/12/2029	558,095	0.00%
Verizon Communications, Inc.	\$615,000	4.86%	21/8/2046	557,082	0.00%
Freemport-McMoRan, Inc.	\$600,000	4.13%	1/3/2028	557,035	0.00%
Lowe's Cos, Inc.	\$625,000	3.75%	1/4/2032	557,028	0.00%
Mastercard, Inc.	\$650,000	3.95%	26/2/2048	556,784	0.00%
US Bancorp	\$600,000	1.45%	12/5/2025	556,774	0.00%
New Jersey Transportation Trust Fund Authority	\$675,000	4.08%	15/6/2039	556,553	0.00%
Uniform Mortgage Backed Securities	\$583,856	2.50%	1/12/2027	556,121	0.00%
JPMorgan Chase & Co. ^	\$600,000	4.01%	23/4/2029	555,794	0.00%
JPMorgan Chase & Co. ^	\$700,000	4.03%	24/7/2048	555,616	0.00%
Appalachian Power Co.	\$675,000	4.45%	1/6/2045	555,128	0.00%
Wells Fargo & Co.	\$600,000	3.00%	23/10/2026	554,599	0.00%
Southern Power Co.	€556,000	1.85%	20/6/2026	554,594	0.00%
MetLife, Inc.	\$612,000	4.72%	15/12/2044	554,319	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Illinois Tool Works, Inc.	\$650,000	3.90%	1/9/2042	554,017	0.00%
UnitedHealth Group, Inc.	\$625,000	4.25%	15/3/2043	553,931	0.00%
Berkshire Hathaway, Inc.	¥100,000,000	1.11%	13/9/2049	553,536	0.00%
AutoNation, Inc.	\$570,000	4.50%	1/10/2025	553,342	0.00%
Energy Transfer LP	\$685,000	5.00%	15/5/2050	553,010	0.00%
Uniform Mortgage Backed Securities	\$583,896	3.00%	1/7/2032	552,900	0.00%
Goldman Sachs Group, Inc.	\$560,000	4.00%	3/3/2024	552,883	0.00%
Eversource Energy	\$585,000	4.25%	1/4/2029	552,832	0.00%
Target Corp.	\$590,000	2.50%	15/4/2026	552,729	0.00%
Union Pacific Corp.	\$650,000	3.38%	1/2/2035	551,969	0.00%
Prudential Financial, Inc.	\$650,000	4.35%	25/2/2050	551,754	0.00%
Uniform Mortgage Backed Securities	\$608,466	3.00%	1/8/2043	551,299	0.00%
Boston Scientific Corp.	\$590,000	1.90%	1/6/2025	551,026	0.00%
T-Mobile USA, Inc.	\$700,000	2.25%	15/11/2031	550,478	0.00%
US Treasury Note	\$580,000	2.75%	30/4/2027	549,731	0.00%
Discovery Communications LLC	\$725,000	5.30%	15/5/2049	549,518	0.00%
Duke Energy Corp.	\$625,000	4.80%	15/12/2045	549,159	0.00%
Exelon Corp.	\$625,000	4.70%	15/4/2050	549,003	0.00%
Virginia Electric & Power Co.	\$625,000	4.65%	15/8/2043	548,775	0.00%
NVIDIA Corp.	\$725,000	3.50%	1/4/2050	548,649	0.00%
Uniform Mortgage Backed Securities	\$676,775	1.50%	1/12/2041	548,183	0.00%
ONEOK, Inc.	\$580,000	4.55%	15/7/2028	548,084	0.00%
Walt Disney Co.	\$575,000	1.75%	30/8/2024	547,622	0.00%
Government National Mortgage Association	\$586,724	3.50%	20/1/2048	547,403	0.00%
Merck & Co., Inc.	\$560,000	2.90%	7/3/2024	547,362	0.00%
Federal Home Loan Mortgage Corp.	\$553,381	4.50%	1/8/2048	547,291	0.00%
Morgan Stanley	\$549,000	5.00%	24/11/2025	547,223	0.00%
Principal Life Global Funding II	\$600,000	1.25%	23/6/2025	546,639	0.00%
Halliburton Co.	\$515,000	6.70%	15/9/2038	546,504	0.00%
Enterprise Products Operating LLC	\$500,000	6.88%	1/3/2033	546,403	0.00%
DuPont de Nemours, Inc.	\$555,000	4.49%	15/11/2025	546,148	0.00%
Analog Devices, Inc.	\$675,000	2.10%	1/10/2031	546,078	0.00%
Nestle Holdings, Inc.	CAD845,000	2.19%	26/1/2029	545,836	0.00%
Uniform Mortgage Backed Securities	\$581,050	3.00%	1/11/2032	545,780	0.00%
Federal Home Loan Mortgage Corp.	\$584,724	2.50%	1/1/2032	545,286	0.00%
JPMorgan Chase & Co.^	\$750,000	3.16%	22/4/2042	545,264	0.00%
UnitedHealth Group, Inc.	\$800,000	2.90%	15/5/2050	545,237	0.00%
Government National Mortgage Association	\$555,376	4.50%	20/7/2048	545,081	0.00%
Government National Mortgage Association	\$585,916	3.50%	20/7/2051	542,693	0.00%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/ Sprint Spectrum Co. III LLC	\$550,000	5.15%	20/3/2028	542,654	0.00%
Verizon Communications, Inc.	\$550,000	5.25%	16/3/2037	542,548	0.00%
ERP Operating LP	\$650,000	2.50%	15/2/2030	542,434	0.00%
Dell International LLC/EMC Corp.	\$550,000	4.90%	1/10/2026	541,825	0.00%
MPLX LP	\$559,000	4.00%	15/2/2025	541,681	0.00%
PepsiCo, Inc.	\$650,000	3.50%	19/3/2040	540,118	0.00%
AmerisourceBergen Corp.	\$650,000	4.30%	15/12/2047	540,033	0.00%
Goldman Sachs Group, Inc.^	\$750,000	3.21%	22/4/2042	539,837	0.00%
Paramount Global	\$700,000	5.25%	1/4/2044	539,371	0.00%
Morgan Stanley	CAD750,000	3.00%	7/2/2024	539,126	0.00%
QUALCOMM, Inc.	\$555,000	4.65%	20/5/2035	538,349	0.00%
Liberty Mutual Group, Inc.	\$600,000	5.50%	15/6/2052	538,260	0.00%
CNO Global Funding	\$580,000	1.65%	6/1/2025	537,827	0.00%
Freeport-McMoRan, Inc.	\$575,000	4.63%	1/8/2030	537,473	0.00%
Bank of America Corp.	\$585,000	5.00%	21/1/2044	537,278	0.00%
Oracle Corp.	\$585,000	5.38%	15/7/2040	537,106	0.00%
TWDC Enterprises 18 Corp.	CAD755,000	2.76%	7/10/2024	536,536	0.00%
National Grid North America, Inc.	€650,000	1.05%	20/1/2031	535,558	0.00%
Prologis Euro Finance LLC	€600,000	0.25%	10/9/2027	535,062	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$700,000	5.13%	1/7/2049	534,146	0.00%
Alphabet, Inc.	\$900,000	2.05%	15/8/2050	533,979	0.00%
Mondelez International Holdings Netherlands BV	€575,000	0.00%	22/9/2026	533,474	0.00%
AES Corp.	\$605,000	3.95%	15/7/2030	533,362	0.00%
Cox Communications, Inc.	\$575,000	3.50%	15/8/2027	533,248	0.00%
Federal National Mortgage Association^	\$675,000	1.67%	25/10/2031	533,230	0.00%
JPMorgan Chase & Co.^	CAD820,000	1.90%	5/3/2028	533,127	0.00%
Florida Power & Light Co.	\$500,000	5.96%	1/4/2039	533,125	0.00%
Medtronic Global Holdings SCA	€600,000	0.38%	15/10/2028	532,948	0.00%
Government National Mortgage Association	\$570,719	3.50%	20/3/2048	532,471	0.00%
Federal Home Loan Mortgage Corp.	\$550,335	4.00%	1/2/2041	532,446	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prudential Financial, Inc.	\$700,000	3.70%	13/3/2051	532,328	0.00%
Basin Electric Power Cooperative	\$700,000	4.75%	26/4/2047	531,391	0.00%
Becton Dickinson & Co.	\$597,000	4.69%	15/12/2044	531,245	0.00%
Uniform Mortgage Backed Securities	\$574,317	3.50%	1/10/2047	531,029	0.00%
Lowe's Cos, Inc.	\$675,000	4.05%	3/5/2047	529,987	0.00%
Textron, Inc.	\$550,000	4.00%	15/3/2026	529,552	0.00%
Mid-America Apartments LP	\$560,000	3.95%	15/3/2029	529,309	0.00%
Citigroup, Inc.	£500,000	1.75%	23/10/2026	529,270	0.00%
Morgan Stanley^	\$700,000	1.93%	28/4/2032	528,879	0.00%
Altria Group, Inc.	€600,000	3.13%	15/6/2031	528,822	0.00%
Welltower, Inc.	\$540,000	3.63%	15/3/2024	528,388	0.00%
Altria Group, Inc.	\$700,000	2.45%	4/2/2032	527,912	0.00%
PG&E Wildfire Recovery Funding LLC	\$600,000	4.45%	1/12/2047	527,834	0.00%
Home Depot, Inc.	\$550,000	4.88%	15/2/2044	527,561	0.00%
Government National Mortgage Association	\$565,251	3.50%	20/2/2048	527,369	0.00%
Booking Holdings, Inc.	\$545,000	4.63%	13/4/2030	527,355	0.00%
Athene Global Funding	\$550,000	2.51%	8/3/2024	527,248	0.00%
Sun Communities Operating LP	\$600,000	4.20%	15/4/2032	527,208	0.00%
Enterprise Products Operating LLC	\$600,000	4.85%	15/3/2044	526,941	0.00%
AT&T, Inc.	\$625,000	4.65%	1/6/2044	526,554	0.00%
Emerson Electric Co.	\$650,000	1.95%	15/10/2030	526,305	0.00%
Cigna Corp.	\$538,000	4.13%	15/11/2025	526,084	0.00%
Uniform Mortgage Backed Securities	\$534,328	4.50%	1/4/2049	526,062	0.00%
Fortune Brands Innovations, Inc.	\$541,000	4.00%	15/6/2025	526,000	0.00%
Kroger Co.	\$675,000	3.95%	15/1/2050	525,986	0.00%
Costco Wholesale Corp.	\$600,000	1.38%	20/6/2027	525,959	0.00%
Corebridge Financial, Inc.	\$600,000	3.90%	5/4/2032	525,540	0.00%
GS Mortgage Securities Trust 2016^	\$565,000	3.44%	10/11/2049	525,142	0.00%
Government National Mortgage Association	\$538,185	4.00%	20/2/2041	524,931	0.00%
Emerson Electric Co.	\$600,000	1.80%	15/10/2027	524,291	0.00%
Uniform Mortgage Backed Securities	\$556,339	3.00%	1/7/2035	524,234	0.00%
Union Pacific Corp.	\$710,000	3.80%	6/4/2071	524,159	0.00%
Bank of America Corp.^	\$620,000	4.44%	20/1/2048	523,883	0.00%
Amgen, Inc.	\$600,000	3.35%	22/2/2032	523,558	0.00%
Lowe's Cos, Inc.	\$600,000	4.65%	15/4/2042	523,373	0.00%
Federal Home Loan Mortgage Corp.	\$559,117	3.50%	1/9/2043	523,343	0.00%
Boeing Co.	\$525,000	4.51%	1/5/2023	523,278	0.00%
Thermo Fisher Scientific, Inc.	\$600,000	4.10%	15/8/2047	523,165	0.00%
Exxon Mobil Corp.	\$565,000	2.28%	16/8/2026	523,102	0.00%
Capital One Financial Corp.	\$542,000	3.30%	30/10/2024	523,098	0.00%
Illinois Tool Works, Inc.	€600,000	1.00%	5/6/2031	522,413	0.00%
Government National Mortgage Association	\$544,403	4.00%	20/6/2049	522,302	0.00%
Connecticut Light & Power Co.	\$625,000	4.00%	1/4/2048	522,124	0.00%
Goldman Sachs Group, Inc.	€500,000	2.13%	30/9/2024	521,970	0.00%
US Treasury Note	\$605,000	1.38%	31/12/2028	521,529	0.00%
Uniform Mortgage Backed Securities	\$567,624	2.50%	1/5/2035	521,485	0.00%
Uniform Mortgage Backed Securities	\$573,900	3.00%	1/1/2043	520,613	0.00%
PartnerRe Ireland Finance DAC	€542,000	1.25%	15/9/2026	520,384	0.00%
Public Service Electric & Gas Co.	\$500,000	5.80%	1/5/2037	520,195	0.00%
Federal Home Loan Mortgage Corp.	\$650,000	1.41%	25/8/2030	520,185	0.00%
Bank of New York Mellon Corp.^	\$500,000	5.83%	25/10/2033	520,098	0.00%
US Bancorp^	\$500,000	5.85%	21/10/2033	519,350	0.00%
Goldman Sachs Group, Inc.	£500,000	3.13%	25/7/2029	519,310	0.00%
Verisk Analytics, Inc.	\$750,000	3.63%	15/5/2050	519,288	0.00%
Federal Home Loan Mortgage Corp.	\$523,810	4.50%	1/8/2040	519,139	0.00%
Midwest Connector Capital Co. LLC	\$575,000	4.63%	1/4/2029	518,804	0.00%
Energy Transfer LP	\$525,000	6.50%	1/2/2042	518,708	0.00%
Air Lease Corp.	\$550,000	3.38%	1/7/2025	518,696	0.00%
Uniform Mortgage Backed Securities	\$564,087	2.50%	1/6/2035	518,236	0.00%
EQT Corp.	\$500,000	7.00%	1/2/2030	517,947	0.00%
BANK 2018^	\$540,000	4.41%	15/11/2061	517,215	0.00%
Amgen, Inc.	\$575,000	2.20%	21/2/2027	516,851	0.00%
Bank of New York Mellon Corp.^	\$500,000	5.80%	25/10/2028	516,332	0.00%
Government National Mortgage Association	\$528,763	4.00%	20/12/2040	515,741	0.00%
Harley-Davidson Financial Services, Inc.	\$550,000	3.35%	8/6/2025	515,327	0.00%
L3Harris Technologies, Inc.	\$575,000	5.05%	27/4/2045	515,234	0.00%
UnitedHealth Group, Inc.	\$600,000	4.20%	15/1/2047	515,183	0.00%
Estee Lauder Cos, Inc.	\$600,000	4.15%	15/3/2047	514,648	0.00%
KeyBank NA	\$500,000	5.85%	15/11/2027	514,586	0.00%
Johnson & Johnson	\$534,000	2.63%	15/1/2025	514,430	0.00%
Oracle Corp.	\$700,000	4.00%	15/11/2047	513,895	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chevron Corp.	\$600,000	2.24%	11/5/2030	513,692	0.00%
NextEra Energy Capital Holdings, Inc.	\$600,000	1.90%	15/6/2028	513,469	0.00%
Federal Home Loan Mortgage Corp.	\$553,983	3.50%	1/5/2046	512,820	0.00%
Caterpillar Financial Services Corp.	\$575,000	0.90%	2/3/2026	512,771	0.00%
Government National Mortgage Association	\$549,535	3.50%	20/5/2047	512,707	0.00%
Elevance Health, Inc.	\$500,000	5.50%	15/10/2032	511,789	0.00%
Federal National Mortgage Association	\$549,672	2.29%	25/6/2026	511,565	0.00%
Oracle Corp.	\$625,000	3.85%	15/7/2036	511,281	0.00%
Chubb INA Holdings, Inc.	€600,000	0.88%	15/12/2029	511,121	0.00%
Baker Hughes Holdings LLC	\$550,000	5.13%	15/9/2040	510,935	0.00%
Merck & Co., Inc.	\$575,000	1.70%	10/6/2027	510,667	0.00%
Discovery Communications LLC	\$575,000	3.95%	20/3/2028	510,273	0.00%
Federal Home Loan Mortgage Corp.^	\$525,000	3.90%	25/8/2028	510,045	0.00%
UnitedHealth Group, Inc.	\$535,000	3.45%	15/1/2027	509,823	0.00%
US Bancorp^	\$500,000	5.73%	21/10/2026	509,573	0.00%
Chubb INA Holdings, Inc.	€600,000	1.40%	15/6/2031	509,544	0.00%
Philip Morris International, Inc.	\$500,000	5.63%	17/11/2029	509,225	0.00%
Burlington Northern Santa Fe LLC	\$565,000	4.40%	15/3/2042	509,136	0.00%
State Street Corp.	\$522,000	3.30%	16/12/2024	509,077	0.00%
Uniform Mortgage Backed Securities	\$537,285	3.00%	1/9/2030	509,013	0.00%
Uniform Mortgage Backed Securities	\$518,054	4.50%	1/9/2049	508,602	0.00%
FedEx Corp. 2020-1 Class AA Pass Through Trust	\$625,138	1.88%	20/2/2034	508,309	0.00%
Midwest Connector Capital Co. LLC	\$525,000	3.90%	1/4/2024	508,260	0.00%
State Street Corp.	\$635,000	2.20%	3/3/2031	507,627	0.00%
CSX Corp.	\$550,000	2.60%	1/11/2026	507,521	0.00%
Energy Transfer LP	\$500,000	5.95%	1/12/2025	507,452	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$600,000	4.45%	1/8/2042	507,193	0.00%
Southern California Edison Co.	\$500,000	6.05%	15/3/2039	507,095	0.00%
Kroger Co.	\$550,000	5.15%	1/8/2043	506,923	0.00%
Newmont Corp.	\$500,000	5.88%	1/4/2035	506,743	0.00%
Uniform Mortgage Backed Securities	\$549,569	3.00%	1/12/2036	506,221	0.00%
American Tower Corp.	\$550,000	3.95%	15/3/2029	505,457	0.00%
Bank of America Corp.	\$590,000	4.75%	21/4/2045	505,208	0.00%
Magellan Midstream Partners LP	\$670,000	4.20%	3/10/2047	505,127	0.00%
Becton Dickinson & Co.	\$517,000	3.36%	6/6/2024	504,366	0.00%
Entergy Louisiana LLC	\$500,000	5.40%	1/11/2024	504,340	0.00%
Walt Disney Co.	\$550,000	1.75%	13/1/2026	503,892	0.00%
NiSource, Inc.	\$570,000	4.80%	15/2/2044	503,268	0.00%
CME Group, Inc.	\$600,000	2.65%	15/3/2032	503,166	0.00%
Wells Fargo & Co.	\$525,000	3.00%	19/2/2025	503,130	0.00%
Bank of America Corp.^	\$525,000	3.09%	1/10/2025	502,984	0.00%
Ameriprise Financial, Inc.	\$541,000	2.88%	15/9/2026	502,887	0.00%
Duke Energy Florida LLC	\$625,000	3.85%	15/11/2042	502,581	0.00%
Uniform Mortgage Backed Securities	\$596,332	2.00%	1/8/2041	502,254	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$825,000	3.70%	1/4/2051	502,221	0.00%
Aetna, Inc.	\$650,000	3.88%	15/8/2047	502,158	0.00%
University of Chicago	\$750,000	2.55%	1/4/2050	502,005	0.00%
Huntington National Bank^	\$500,000	5.70%	18/11/2025	501,519	0.00%
National Rural Utilities Cooperative Finance Corp.	\$600,000	4.40%	1/11/2048	501,468	0.00%
Citigroup, Inc.^	\$500,000	5.61%	29/9/2026	501,380	0.00%
Uniform Mortgage Backed Securities	\$558,483	3.00%	1/10/2046	501,305	0.00%
Apple, Inc.	\$750,000	2.70%	5/8/2051	500,860	0.00%
Philip Morris International, Inc.	\$500,000	5.13%	15/11/2024	500,426	0.00%
Jefferies Financial Group, Inc.	\$560,000	4.15%	23/1/2030	500,378	0.00%
Goldman Sachs Group, Inc.	\$510,000	3.85%	8/7/2024	500,330	0.00%
Berkshire Hathaway Energy Co.	\$600,000	4.25%	15/10/2050	500,195	0.00%
Amazon.com, Inc.	\$500,000	4.80%	5/12/2034	500,144	0.00%
JPMorgan Chase & Co.^	\$500,000	5.55%	15/12/2025	500,031	0.00%
Chevron USA, Inc.	\$545,000	3.25%	15/10/2029	500,000	0.00%
Waste Management, Inc.	\$575,000	4.15%	15/7/2049	499,917	0.00%
Comcast Corp.	\$621,000	4.05%	1/11/2052	499,637	0.00%
CSX Corp.	\$550,000	4.75%	15/11/2048	499,630	0.00%
Amazon.com, Inc.	\$500,000	4.60%	1/12/2025	499,379	0.00%
Warnermedia Holdings, Inc.	\$525,000	3.64%	15/3/2025	499,359	0.00%
PulteGroup, Inc.	\$500,000	6.38%	15/5/2033	498,848	0.00%
Boston Gas Co.	\$580,000	3.00%	1/8/2029	498,814	0.00%
Amazon.com, Inc.	\$500,000	4.55%	1/12/2027	498,550	0.00%
Commonwealth Edison Co.	\$700,000	3.20%	15/11/2049	498,197	0.00%
Microsoft Corp.	\$525,000	4.10%	6/2/2037	497,934	0.00%
Boardwalk Pipelines LP	\$600,000	3.60%	1/9/2032	497,668	0.00%

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Government National Mortgage Association	\$549,739	3.00%	20/7/2047	497,509	0.00%
Texas Health Resources	\$875,000	2.33%	15/11/2050	497,353	0.00%
Government National Mortgage Association	\$515,640	4.00%	20/10/2045	497,308	0.00%
AT&T, Inc.	\$522,000	4.10%	15/2/2028	496,952	0.00%
Citizens Financial Group, Inc.^	\$543,000	4.30%	11/2/2031	496,941	0.00%
CD 2018-CD7 Mortgage Trust	\$525,000	4.28%	15/8/2051	496,770	0.00%
Verisk Analytics, Inc.	\$530,000	5.50%	15/6/2045	496,757	0.00%
Gilead Sciences, Inc.	\$600,000	4.15%	1/3/2047	496,749	0.00%
Citigroup, Inc.	\$600,000	4.75%	18/5/2046	496,356	0.00%
Amazon.com, Inc.	\$500,000	4.65%	1/12/2029	496,223	0.00%
Stellantis Finance US, Inc.	\$500,000	5.63%	12/1/2028	496,116	0.00%
Citigroup, Inc.	\$550,000	5.30%	6/5/2044	495,627	0.00%
Blackstone Private Credit Fund	\$500,000	7.05%	29/9/2025	495,490	0.00%
Federal National Mortgage Association	\$528,743	2.49%	25/5/2026	495,415	0.00%
Lennar Corp.	\$500,000	4.75%	30/5/2025	495,373	0.00%
San Diego Gas & Electric Co.	\$550,000	4.50%	15/8/2040	495,126	0.00%
Citigroup Commercial Mortgage Trust 2013^	\$500,000	4.37%	10/9/2046	494,792	0.00%
ITC Holdings Corp.	\$500,000	4.95%	22/9/2027	493,958	0.00%
Home Depot, Inc.	\$500,000	4.00%	15/9/2025	493,720	0.00%
Government National Mortgage Association	\$547,711	3.00%	20/7/2049	493,646	0.00%
Kinder Morgan Energy Partners LP	\$500,000	4.30%	1/5/2024	493,642	0.00%
Freeport-McMoRan, Inc.	\$500,000	4.55%	14/11/2024	493,599	0.00%
Realty Income Corp.	£500,000	1.13%	13/7/2027	493,541	0.00%
Bank of America Corp.^	€500,000	0.81%	9/5/2026	493,537	0.00%
Booking Holdings, Inc.	€500,000	0.10%	8/3/2025	493,486	0.00%
Lennar Corp.	\$500,000	4.50%	30/4/2024	493,337	0.00%
Lowe's Cos, Inc.	\$500,000	4.40%	8/9/2025	493,334	0.00%
Liberty Mutual Group, Inc.	\$750,000	3.95%	15/5/2060	493,243	0.00%
University of California	\$600,000	4.77%	15/5/2115	493,224	0.00%
Government National Mortgage Association	\$524,499	3.50%	20/10/2044	493,009	0.00%
Nestle Holdings, Inc.	\$500,000	4.00%	12/9/2025	492,956	0.00%
JPMorgan Chase & Co.	\$550,000	4.95%	1/6/2045	492,727	0.00%
MPLX LP	\$600,000	4.95%	14/3/2052	492,699	0.00%
Marathon Petroleum Corp.	\$500,000	4.70%	1/5/2025	492,684	0.00%
Walmart, Inc.	\$500,000	3.90%	9/9/2025	492,671	0.00%
DXC Technology Co.	€500,000	1.75%	15/1/2026	492,323	0.00%
Devon Energy Corp.	\$580,000	4.75%	15/5/2042	492,288	0.00%
UnitedHealth Group, Inc.	\$475,000	5.35%	15/2/2033	491,983	0.00%
PayPal Holdings, Inc.	\$565,000	2.85%	1/10/2029	491,971	0.00%
Toyota Motor Credit Corp.	\$500,000	3.35%	8/1/2024	491,950	0.00%
LC21 Commercial Mortgage Trust 2015	\$515,000	3.71%	10/7/2048	491,938	0.00%
Home Depot, Inc.	\$595,000	3.90%	15/6/2047	491,749	0.00%
US Bancorp	\$500,000	3.38%	5/2/2024	491,405	0.00%
L3Harris Technologies, Inc.	\$500,000	3.95%	28/5/2024	491,198	0.00%
Dollar General Corp.	\$500,000	4.63%	1/11/2027	491,083	0.00%
John Deere Capital Corp.	\$500,000	4.15%	15/9/2027	490,900	0.00%
University of California	\$500,000	4.60%	15/5/2031	490,837	0.00%
NextEra Energy Capital Holdings, Inc.	\$520,000	3.55%	1/5/2027	490,424	0.00%
Marriott International, Inc.	\$525,000	4.63%	15/6/2030	490,308	0.00%
Mondelez International Holdings Netherlands BV	\$500,000	4.25%	15/9/2025	490,194	0.00%
Target Corp.	\$500,000	3.50%	1/7/2024	490,166	0.00%
AT&T, Inc.	\$550,000	2.30%	1/6/2027	490,123	0.00%
Huntington National Bank^	\$500,000	4.01%	16/5/2025	489,727	0.00%
Lowe's Cos, Inc.	\$625,000	4.45%	1/4/2062	489,373	0.00%
Metropolitan Life Global Funding I	\$500,000	4.05%	25/8/2025	489,210	0.00%
Parker-Hannifin Corp.	\$500,000	3.65%	15/6/2024	489,187	0.00%
Apple, Inc.	\$750,000	2.85%	5/8/2061	488,763	0.00%
JPMorgan Chase & Co.	\$500,000	5.63%	16/8/2043	488,688	0.00%
Nestle Holdings, Inc.	\$500,000	4.30%	1/10/2032	488,495	0.00%
Nestle Holdings, Inc.	\$500,000	4.13%	1/10/2027	488,454	0.00%
FedEx Corp.	\$600,000	4.55%	1/4/2046	488,415	0.00%
Crown Castle, Inc.	\$575,000	4.75%	15/5/2047	488,387	0.00%
Nestle Holdings, Inc.	\$500,000	4.25%	1/10/2029	488,071	0.00%
PACCAR Financial Corp.	\$500,000	3.15%	13/6/2024	488,027	0.00%
Burlington Northern Santa Fe LLC	\$550,000	4.38%	1/9/2042	488,017	0.00%
AbbVie, Inc.	€500,000	2.13%	17/11/2028	487,895	0.00%
Sempra Energy	\$525,000	3.40%	1/2/2028	487,828	0.00%
Home Depot, Inc.	\$450,000	5.95%	1/4/2041	487,783	0.00%
Northrop Grumman Corp.	\$500,000	5.15%	1/5/2040	487,703	0.00%
Morgan Stanley^	\$500,000	3.62%	17/4/2025	487,699	0.00%
Comcast Corp.	\$540,000	4.65%	15/7/2042	487,616	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Invesco Finance plc	\$525,000	5.38%	30/11/2043	487,582	0.00%
Visa, Inc.	\$505,000	3.15%	14/12/2025	487,054	0.00%
VICI Properties LP	\$500,000	4.38%	15/5/2025	486,946	0.00%
Williams Cos, Inc.	\$600,000	2.60%	15/3/2031	486,835	0.00%
Metropolitan Life Global Funding I	€474,000	0.38%	9/4/2024	486,647	0.00%
Verizon Communications, Inc.	CAD779,000	2.50%	16/5/2030	486,563	0.00%
Williams Cos, Inc.	\$475,000	6.30%	15/4/2040	486,497	0.00%
New York Life Global Funding	\$500,000	3.15%	6/6/2024	486,414	0.00%
UnitedHealth Group, Inc.	\$475,000	5.25%	15/2/2028	486,271	0.00%
Highland Holdings Sarl	€580,000	0.93%	15/12/2031	486,261	0.00%
New York Life Global Funding	\$525,000	0.90%	29/10/2024	486,210	0.00%
Intel Corp.	\$600,000	4.10%	11/5/2047	486,145	0.00%
Parker-Hannifin Corp.	\$500,000	4.25%	15/9/2027	485,860	0.00%
Florida Gas Transmission Co. LLC	\$500,000	4.35%	15/7/2025	485,841	0.00%
Mondelez International Holdings Netherlands BV	\$525,000	0.75%	24/9/2024	485,754	0.00%
Wells Fargo & Co.	CAD730,000	2.49%	18/2/2027	485,570	0.00%
International Flavors & Fragrances, Inc.	€500,000	1.80%	25/9/2026	485,521	0.00%
Welltower, Inc.	\$575,000	3.10%	15/1/2030	485,497	0.00%
John Deere Capital Corp.	\$500,000	4.35%	15/9/2032	485,496	0.00%
Becton Dickinson & Co.	\$550,000	4.67%	6/6/2047	485,122	0.00%
NVIDIA Corp.	\$650,000	3.70%	1/4/2060	483,887	0.00%
ERAC USA Finance LLC	\$500,000	3.85%	15/11/2024	483,843	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	\$500,000	3.92%	15/10/2047	483,832	0.00%
Precision Castparts Corp.	\$500,000	3.25%	15/6/2025	483,797	0.00%
Intercontinental Exchange, Inc.	\$500,000	4.35%	15/6/2029	483,719	0.00%
Federal Home Loan Mortgage Corp.^	\$500,000	3.28%	25/6/2025	483,642	0.00%
UBS5 Commercial Mortgage Trust 2014	\$500,000	3.84%	10/9/2047	483,530	0.00%
Constellation Brands, Inc.	\$500,000	4.65%	15/11/2028	483,409	0.00%
EQT Corp.	\$525,000	3.13%	15/5/2026	483,361	0.00%
Federal Home Loan Mortgage Corp.	\$509,925	3.00%	1/1/2033	483,314	0.00%
Met Tower Global Funding	\$500,000	3.70%	13/6/2025	483,150	0.00%
Home Depot, Inc.	\$500,000	4.95%	15/9/2052	483,103	0.00%
Take-Two Interactive Software, Inc.	\$495,000	3.30%	28/3/2024	483,103	0.00%
Uniform Mortgage Backed Securities	\$496,301	3.50%	1/9/2029	482,657	0.00%
Government National Mortgage Association	\$481,550	5.00%	20/4/2049	482,420	0.00%
Fiserv, Inc.	\$500,000	2.75%	1/7/2024	482,261	0.00%
FS KKR Capital Corp.	\$543,000	3.40%	15/1/2026	482,217	0.00%
Huntington National Bank^	\$500,000	4.55%	17/5/2028	482,023	0.00%
AmerisourceBergen Corp.	\$500,000	3.25%	1/3/2025	481,845	0.00%
Uniform Mortgage Backed Securities	\$515,026	3.50%	1/3/2041	481,824	0.00%
Federal Home Loan Mortgage Corp.	\$519,709	3.50%	1/12/2045	481,801	0.00%
Aircastle Ltd.	\$500,000	5.25%	11/8/2025	481,403	0.00%
American Electric Power Co., Inc.	\$500,000	2.03%	15/3/2024	481,392	0.00%
Boeing Co.	\$500,000	1.95%	1/2/2024	481,317	0.00%
PECO Energy Co.	\$501,000	3.15%	15/10/2025	481,244	0.00%
Parker-Hannifin Corp.	\$500,000	4.50%	15/9/2029	480,839	0.00%
Intel Corp.	\$500,000	3.75%	5/8/2027	480,766	0.00%
DH Europe Finance II Sarl	€500,000	0.20%	18/3/2026	480,695	0.00%
Government National Mortgage Association	\$528,719	3.00%	20/7/2043	480,118	0.00%
Government National Mortgage Association	\$489,044	4.50%	20/4/2048	479,951	0.00%
Dollar Tree, Inc.	\$500,000	4.20%	15/5/2028	479,742	0.00%
Puget Sound Energy, Inc.	\$590,000	4.30%	20/5/2045	479,674	0.00%
Apple, Inc.	\$585,000	1.65%	11/5/2030	479,563	0.00%
UnitedHealth Group, Inc.	\$500,000	3.85%	15/6/2028	479,373	0.00%
GA Global Funding Trust	\$500,000	3.85%	11/4/2025	479,206	0.00%
Uniform Mortgage Backed Securities	\$503,292	2.50%	1/4/2028	478,962	0.00%
Government National Mortgage Association	\$529,119	3.00%	20/8/2045	478,932	0.00%
Willis North America, Inc.	\$495,000	4.65%	15/6/2027	478,704	0.00%
Dominion Energy South Carolina, Inc.	\$515,000	5.10%	1/6/2065	478,333	0.00%
Toyota Motor Credit Corp.	€500,000	0.25%	16/7/2026	478,159	0.00%
Federal Farm Credit Banks Funding Corp.	\$500,000	2.51%	1/4/2025	478,002	0.00%
Public Service Co. of Colorado	\$600,000	1.88%	15/6/2031	477,712	0.00%
Lowe's Cos, Inc.	\$495,000	5.80%	15/9/2062	477,305	0.00%
General Motors Financial Co., Inc.	€500,000	0.85%	26/2/2026	477,167	0.00%
Targa Resources Corp.	\$600,000	4.95%	15/4/2052	476,956	0.00%
Florida Power & Light Co.	\$700,000	2.88%	4/12/2051	476,673	0.00%
Honeywell International, Inc.	\$475,000	4.85%	1/11/2024	476,661	0.00%
Trustage Financial Group, Inc.	\$550,000	4.63%	15/4/2032	476,618	0.00%
Government National Mortgage Association	\$506,886	3.50%	20/5/2045	475,908	0.00%
Amgen, Inc.	\$553,000	4.56%	15/6/2048	475,877	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup Commercial Mortgage Trust 2018 Government National Mortgage Association	\$500,000	4.41%	10/11/2051	475,836	0.00%
Walmart, Inc.	\$420,000	6.20%	15/4/2038	475,599	0.00%
Southern California Edison Co.	\$500,000	1.10%	1/4/2024	475,370	0.00%
Microchip Technology, Inc.	\$500,000	0.97%	15/2/2024	475,356	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$500,000	6.50%	1/12/2052	475,349	0.00%
Federal National Mortgage Association	\$510,299	2.15%	25/10/2029	475,097	0.00%
Micron Technology, Inc.	\$500,000	4.19%	15/2/2027	475,043	0.00%
Oglethorpe Power Corp.	\$525,000	5.38%	1/11/2040	475,015	0.00%
Prudential Financial, Inc.	\$605,000	3.94%	7/12/2049	474,936	0.00%
Fifth Third Bancorp [^]	\$500,000	4.06%	25/4/2028	474,911	0.00%
Huntington Bancshares, Inc. [^]	\$500,000	5.02%	17/5/2033	474,843	0.00%
CVS Health Corp.	\$500,000	4.88%	20/7/2035	474,542	0.00%
Uniform Mortgage Backed Securities	\$515,065	2.50%	1/12/2034	474,075	0.00%
Estee Lauder Cos, Inc.	\$500,000	3.15%	15/3/2027	473,758	0.00%
Baxter International, Inc.	\$725,000	3.13%	1/12/2051	473,563	0.00%
Amcor Finance USA, Inc.	\$500,000	4.50%	15/5/2028	473,295	0.00%
Government National Mortgage Association	\$490,450	4.00%	20/9/2045	473,014	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$500,000	5.13%	1/2/2028	472,976	0.00%
PACCAR Financial Europe BV	€500,000	0.00%	1/3/2026	472,945	0.00%
Uniform Mortgage Backed Securities	\$514,531	3.50%	1/2/2050	472,736	0.00%
SVB Financial Group [^]	\$500,000	4.35%	29/4/2028	472,452	0.00%
Wells Fargo & Co. [^]	\$555,000	4.61%	25/4/2053	471,941	0.00%
Nationwide Mutual Insurance Co.	\$630,000	4.35%	30/4/2050	471,846	0.00%
JPMorgan Chase & Co. [^]	\$500,000	0.56%	16/2/2025	471,613	0.00%
T-Mobile USA, Inc.	\$500,000	3.75%	15/4/2027	471,426	0.00%
Hartford Financial Services Group, Inc.	\$475,000	5.95%	15/10/2036	471,320	0.00%
Federal Home Loan Mortgage Corp.	\$511,075	3.00%	1/11/2036	471,260	0.00%
American International Group, Inc.	\$500,000	2.50%	30/6/2025	471,047	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$500,000	4.75%	20/10/2028	470,955	0.00%
General Motors Co.	\$500,000	4.20%	1/10/2027	470,783	0.00%
VICI Properties LP	\$500,000	4.95%	15/2/2030	470,722	0.00%
Enterprise Products Operating LLC	\$484,000	3.75%	15/2/2025	470,662	0.00%
Federal Home Loan Mortgage Corp.	\$501,663	3.50%	1/1/2045	470,593	0.00%
Uniform Mortgage Backed Securities	\$471,604	4.50%	1/4/2045	470,488	0.00%
Bank of America Corp. [^]	\$550,000	4.24%	24/4/2038	470,450	0.00%
Caterpillar Financial Services Corp.	\$550,000	1.10%	14/9/2027	470,202	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	5.05%	30/3/2029	470,142	0.00%
Cigna Corp.	\$488,000	3.25%	15/4/2025	470,053	0.00%
New York Life Global Funding	\$500,000	3.25%	7/4/2027	469,923	0.00%
EQT Corp.	\$500,000	5.00%	15/1/2029	469,844	0.00%
Walt Disney Co.	\$500,000	4.95%	15/10/2045	469,747	0.00%
Burlington Northern Santa Fe LLC	\$525,000	4.45%	15/3/2043	469,616	0.00%
Lockheed Martin Corp.	\$500,000	3.90%	15/6/2032	469,600	0.00%
WW Grainger, Inc.	\$500,000	1.85%	15/2/2025	469,331	0.00%
American International Group, Inc.	\$543,000	4.50%	16/7/2044	469,303	0.00%
Intel Corp.	\$500,000	3.90%	25/3/2030	469,122	0.00%
International Business Machines Corp.	\$565,000	4.00%	20/6/2042	468,891	0.00%
Security Benefit Global Funding	\$500,000	1.25%	17/5/2024	468,787	0.00%
PacifiCorp	\$650,000	3.30%	15/3/2051	468,567	0.00%
Discover Bank	\$500,000	4.65%	13/9/2028	468,531	0.00%
John Deere Capital Corp.	\$525,000	1.70%	11/1/2027	468,470	0.00%
Guardian Life Global Funding	\$500,000	3.25%	29/3/2027	468,416	0.00%
Toyota Motor Credit Corp.	\$500,000	1.45%	13/1/2025	468,334	0.00%
John Deere Capital Corp.	\$500,000	1.25%	10/1/2025	468,269	0.00%
Aptiv plc/Aptiv Corp.	\$570,000	3.25%	1/3/2032	468,136	0.00%
Constellation Brands, Inc.	\$500,000	3.50%	9/5/2027	468,022	0.00%
Federal Home Loan Mortgage Corp. [^]	\$500,000	3.29%	25/3/2029	467,999	0.00%
Intercontinental Exchange, Inc.	\$750,000	3.00%	15/9/2060	467,859	0.00%
Southern California Edison Co.	\$500,000	0.98%	1/8/2024	467,816	0.00%
Verizon Communications, Inc.	\$499,000	4.02%	3/12/2029	466,990	0.00%
PulteGroup, Inc.	\$465,000	5.50%	1/3/2026	466,954	0.00%
GE HealthCare Technologies, Inc.	\$450,000	5.91%	22/11/2032	466,896	0.00%
Black Hills Corp.	\$500,000	1.04%	23/8/2024	466,681	0.00%
Home Depot, Inc.	\$525,000	3.25%	15/4/2032	466,679	0.00%
American Express Co.	\$495,000	3.13%	20/5/2026	466,609	0.00%
Chubb INA Holdings, Inc.	€500,000	0.88%	15/6/2027	466,587	0.00%
PACCAR Financial Corp.	\$500,000	0.90%	8/11/2024	466,565	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Textron, Inc.	\$500,000	3.65%	15/3/2027	466,515	0.00%
Federal Home Loan Banks	\$500,000	1.00%	20/12/2024	466,253	0.00%
Duke Energy Carolinas LLC	\$600,000	3.75%	1/6/2045	466,203	0.00%
BANK 2017	\$500,000	3.63%	15/5/2050	466,105	0.00%
New York Life Global Funding	€500,000	0.25%	23/1/2027	465,810	0.00%
Union Electric Co.	\$500,000	2.95%	15/6/2027	465,720	0.00%
Texas Instruments, Inc.	\$500,000	2.90%	3/11/2027	465,716	0.00%
Global Payments, Inc.	\$500,000	1.50%	15/11/2024	465,242	0.00%
Aflac, Inc.	\$500,000	2.88%	15/10/2026	464,918	0.00%
Digital Realty Trust LP	\$500,000	3.70%	15/8/2027	464,728	0.00%
Energy Transfer LP	\$515,000	4.15%	15/9/2029	464,630	0.00%
Elevance Health, Inc.	\$500,000	4.10%	15/5/2032	464,512	0.00%
Boeing Co.	\$500,000	2.75%	1/2/2026	464,308	0.00%
Florida Power & Light Co.	\$550,000	3.99%	1/3/2049	464,186	0.00%
Amgen, Inc.	\$500,000	4.20%	1/3/2033	463,983	0.00%
Intercontinental Exchange, Inc.	\$500,000	4.95%	15/6/2052	463,946	0.00%
Federal National Mortgage Association^	\$488,014	3.74%	25/9/2030	463,918	0.00%
Energy Transfer LP	\$490,000	6.05%	1/6/2041	463,878	0.00%
PerkinElmer, Inc.	\$500,000	0.85%	15/9/2024	463,788	0.00%
CD 2017-CD4 Mortgage Trust^	\$500,000	3.51%	10/5/2050	463,735	0.00%
Kinder Morgan, Inc.	\$500,000	4.80%	1/2/2033	463,707	0.00%
Amgen, Inc.	\$500,000	3.20%	2/11/2027	463,696	0.00%
Bank of America Corp.^	\$500,000	2.02%	13/2/2026	463,607	0.00%
Metropolitan Life Global Funding I	\$600,000	1.55%	7/1/2031	463,550	0.00%
Mondelez International, Inc.	\$500,000	1.50%	4/5/2025	463,442	0.00%
BANK 2017	\$499,000	3.52%	15/7/2060	463,219	0.00%
Realty Income Corp.	\$500,000	3.00%	15/1/2027	463,000	0.00%
Wells Fargo & Co.	CAD650,000	3.87%	21/5/2025	462,835	0.00%
Lowe's Cos, Inc.	\$500,000	5.00%	15/4/2040	462,772	0.00%
Uniform Mortgage Backed Securities	\$480,700	4.00%	1/9/2044	462,311	0.00%
Federal Home Loan Mortgage Corp.	\$456,876	5.00%	1/8/2044	462,105	0.00%
John Deere Capital Corp.	\$495,000	0.63%	10/9/2024	462,040	0.00%
Uniform Mortgage Backed Securities	\$479,683	3.00%	1/1/2027	462,001	0.00%
Virginia Electric & Power Co.	\$525,000	2.88%	15/7/2029	461,982	0.00%
Bank of America Corp.^	\$600,000	2.30%	21/7/2032	461,913	0.00%
Alexandria Real Estate Equities, Inc.	\$600,000	2.00%	18/5/2032	461,674	0.00%
NetApp, Inc.	\$500,000	1.88%	22/6/2025	460,786	0.00%
PepsiCo, Inc.	£416,000	3.20%	22/7/2029	460,717	0.00%
Citigroup, Inc.^	\$500,000	1.28%	3/11/2025	460,616	0.00%
Coca-Cola Co.	\$500,000	4.20%	25/3/2050	460,587	0.00%
Energy Transfer LP	\$475,000	5.25%	15/4/2029	460,514	0.00%
Cheniere Corpus Christi Holdings LLC	\$465,000	5.13%	30/6/2027	460,189	0.00%
Kimco Realty Corp.	\$500,000	4.60%	1/2/2033	460,010	0.00%
Burlington Northern Santa Fe LLC	\$500,000	4.70%	1/9/2045	459,891	0.00%
Blackstone Secured Lending Fund	\$525,000	2.75%	16/9/2026	459,776	0.00%
CFCRE Commercial Mortgage Trust 2017	\$500,000	3.57%	15/6/2050	459,762	0.00%
Norfolk Southern Corp.	\$500,000	4.84%	1/10/2041	459,742	0.00%
Stellantis NV	€500,000	0.63%	30/3/2027	459,613	0.00%
Lincoln National Corp.	\$500,000	3.80%	1/3/2028	459,553	0.00%
Phillips 66 Co.	\$490,000	3.55%	1/10/2026	459,478	0.00%
HSBC Bank USA NA	\$425,000	7.00%	15/1/2039	458,892	0.00%
Comcast Corp.	€500,000	0.25%	20/5/2027	458,657	0.00%
Progressive Corp.	\$500,000	2.50%	15/3/2027	458,595	0.00%
Philip Morris International, Inc.	€600,000	0.80%	1/8/2031	458,480	0.00%
Protective Life Global Funding	\$550,000	1.90%	6/7/2028	458,248	0.00%
Welltower, Inc.	\$500,000	4.13%	15/3/2029	458,232	0.00%
PNC Financial Services Group, Inc.	\$500,000	3.45%	23/4/2029	458,179	0.00%
Boeing Co.	\$650,000	3.90%	1/5/2049	458,173	0.00%
AT&T, Inc.	€500,000	3.15%	4/9/2036	458,074	0.00%
Fifth Third Bancorp^	\$500,000	4.34%	25/4/2033	457,964	0.00%
Aon Corp./Aon Global Holdings plc	\$500,000	2.85%	28/5/2027	457,775	0.00%
PerkinElmer, Inc.	\$525,000	3.30%	15/9/2029	457,729	0.00%
Parker-Hannifin Corp.	\$475,000	2.70%	14/6/2024	457,683	0.00%
Wells Fargo & Co.	\$475,000	4.30%	22/7/2027	457,481	0.00%
Federal Home Loan Mortgage Corp.^	\$463,175	3.06%	25/11/2023	457,340	0.00%
CSX Corp.	\$500,000	4.75%	30/5/2042	457,042	0.00%
Federal Farm Credit Banks Funding Corp.	\$460,000	4.25%	20/12/2024	456,981	0.00%
Government National Mortgage Association	\$475,905	4.00%	20/5/2048	456,887	0.00%
Georgia-Pacific LLC	\$500,000	1.75%	30/9/2025	456,793	0.00%
S&P Global, Inc.	\$500,000	2.45%	1/3/2027	456,745	0.00%
Goldman Sachs Group, Inc.	\$505,000	5.15%	22/5/2045	456,738	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Owl Rock Technology Finance Corp.	\$500,000	4.75%	15/12/2025	456,534	0.00%
NSTAR Electric Co.	\$500,000	4.55%	1/6/2052	456,461	0.00%
Marsh & McLennan Cos, Inc.	\$470,000	3.50%	10/3/2025	456,305	0.00%
International Business Machines Corp.	\$475,000	3.45%	19/2/2026	456,254	0.00%
Uniform Mortgage Backed Securities	\$478,755	2.50%	1/1/2029	455,627	0.00%
Eastman Chemical Co.	\$550,000	4.65%	15/10/2044	455,505	0.00%
Honeywell International, Inc.	\$492,000	1.35%	1/6/2025	455,160	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	4.63%	1/12/2029	454,955	0.00%
HCA, Inc.	\$500,000	3.13%	15/3/2027	454,823	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	3.75%	15/2/2027	454,594	0.00%
Tyson Foods, Inc.	\$475,000	4.88%	15/8/2034	454,576	0.00%
Sutter Health	\$500,000	1.32%	15/8/2025	454,449	0.00%
Energy Transfer LP	\$490,000	6.13%	15/12/2045	454,381	0.00%
Cigna Corp.	\$500,000	4.90%	15/12/2048	453,892	0.00%
Government National Mortgage Association	\$486,464	3.50%	20/6/2047	453,863	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$475,000	5.00%	15/1/2028	453,684	0.00%
PNC Financial Services Group, Inc.^	\$490,000	4.63%	6/6/2033	453,628	0.00%
BANK 2017^	\$499,000	3.74%	15/7/2060	453,551	0.00%
Federal Home Loan Mortgage Corp.	\$483,827	3.50%	1/7/2042	453,108	0.00%
State Board of Administration Finance Corp.	\$525,000	1.71%	1/7/2027	453,067	0.00%
Massachusetts Institute of Technology	\$625,000	3.89%	1/7/2116	452,951	0.00%
Dominion Energy, Inc.	\$450,000	5.95%	15/6/2035	452,514	0.00%
Goldman Sachs Group, Inc.^	\$500,000	0.86%	12/2/2026	452,201	0.00%
Reliance Steel & Aluminum Co.	\$500,000	1.30%	15/8/2025	452,086	0.00%
Gilead Sciences, Inc.	\$500,000	4.75%	1/3/2046	452,061	0.00%
American Honda Finance Corp.	\$500,000	1.00%	10/9/2025	451,901	0.00%
TWDC Enterprises 18 Corp.	\$400,000	7.00%	1/3/2032	451,895	0.00%
Boston Gas Co.	\$500,000	3.15%	1/8/2027	451,415	0.00%
CD 2017-CD4 Mortgage Trust	\$500,000	3.75%	10/5/2050	451,400	0.00%
Uniform Mortgage Backed Securities	\$518,616	2.50%	1/5/2040	450,960	0.00%
Dick's Sporting Goods, Inc.	\$575,000	3.15%	15/1/2032	450,893	0.00%
Uniform Mortgage Backed Securities	\$506,925	3.00%	1/4/2048	450,825	0.00%
Intercontinental Exchange, Inc.	\$470,000	4.60%	15/3/2033	450,800	0.00%
Caterpillar Financial Services Corp.	\$500,000	1.70%	8/1/2027	450,787	0.00%
ONEOK, Inc.	\$600,000	4.50%	15/3/2050	450,159	0.00%
Bristol-Myers Squibb Co.	\$500,000	0.75%	13/11/2025	449,972	0.00%
BorgWarner, Inc.	\$505,000	2.65%	1/7/2027	449,915	0.00%
Celanese US Holdings LLC	\$450,000	5.90%	5/7/2024	449,762	0.00%
Morgan Stanley^	\$600,000	1.79%	13/2/2032	449,730	0.00%
Federal Home Loan Mortgage Corp.	\$464,594	3.50%	1/6/2033	449,484	0.00%
Verizon Communications, Inc.	\$500,000	1.45%	20/3/2026	449,401	0.00%
Uniform Mortgage Backed Securities	\$485,150	3.50%	1/12/2045	449,324	0.00%
QUALCOMM, Inc.	\$582,000	1.65%	20/5/2032	449,128	0.00%
Progressive Corp.	\$500,000	3.20%	26/3/2030	449,125	0.00%
CRH America, Inc.	\$465,000	3.88%	18/5/2025	448,829	0.00%
General Motors Financial Co., Inc.	\$500,000	4.30%	6/4/2029	448,828	0.00%
Bank of America Corp.^	€500,000	0.58%	24/8/2028	448,605	0.00%
Intel Corp.	\$710,000	3.20%	12/8/2061	448,458	0.00%
Bank of New York Mellon Corp.	\$500,000	3.30%	23/8/2029	448,328	0.00%
Pricoa Global Funding I	\$500,000	0.80%	1/9/2025	448,231	0.00%
ConocoPhillips	\$485,000	4.88%	1/10/2047	448,106	0.00%
Waste Management, Inc.	\$500,000	0.75%	15/11/2025	447,680	0.00%
Royalty Pharma plc	\$500,000	1.20%	2/9/2025	447,629	0.00%
Stellantis NV	€600,000	1.25%	20/6/2033	447,539	0.00%
Federal National Mortgage Association	\$504,038	2.52%	25/8/2029	447,533	0.00%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	\$550,000	4.88%	15/4/2045	447,243	0.00%
Uniform Mortgage Backed Securities	\$485,429	3.00%	1/10/2036	447,140	0.00%
Cameron LNG LLC	\$550,000	3.30%	15/1/2035	447,061	0.00%
Baxter International, Inc.	€500,000	1.30%	15/5/2029	446,915	0.00%
Harley-Davidson Financial Services, Inc.	\$500,000	3.05%	14/2/2027	446,819	0.00%
Starbucks Corp.	\$500,000	2.00%	12/3/2027	446,774	0.00%
Marsh & McLennan Cos, Inc.	\$400,000	6.25%	1/11/2052	446,630	0.00%
Zoetis, Inc.	\$550,000	2.00%	15/5/2030	446,560	0.00%
Government National Mortgage Association	\$445,371	5.00%	20/5/2049	446,176	0.00%
Crown Castle, Inc.	\$490,000	2.90%	15/3/2027	446,041	0.00%
Northern Natural Gas Co.	\$560,000	4.30%	15/1/2049	446,004	0.00%
Republic Services, Inc.	\$500,000	0.88%	15/11/2025	445,948	0.00%
Uniform Mortgage Backed Securities	\$460,113	4.00%	1/7/2042	445,859	0.00%
Uniform Mortgage Backed Securities	\$544,301	2.00%	1/12/2045	445,840	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$481,580	3.50%	1/11/2047	445,708	0.00%
Metropolitan Transportation Authority	\$500,000	5.18%	15/11/2049	445,701	0.00%
F&G Global Funding	\$500,000	1.75%	30/6/2026	445,687	0.00%
Oncor Electric Delivery Co. LLC	\$500,000	0.55%	1/10/2025	445,630	0.00%
Citigroup, Inc.	€500,000	1.25%	10/4/2029	445,618	0.00%
NRG Energy, Inc.	\$500,000	2.00%	2/12/2025	445,586	0.00%
Bank of America Corp. ^	\$500,000	1.20%	24/10/2026	445,382	0.00%
PG&E Wildfire Recovery Funding LLC	\$469,084	3.59%	1/6/2030	445,309	0.00%
Oncor Electric Delivery Co. LLC	\$550,000	3.80%	1/6/2049	445,251	0.00%
Verizon Communications, Inc.	€600,000	1.13%	19/9/2035	444,861	0.00%
McKesson Corp.	\$500,000	0.90%	3/12/2025	444,789	0.00%
Paramount Global	\$500,000	4.20%	1/6/2029	444,671	0.00%
Charles Schwab Corp.	\$500,000	1.15%	13/5/2026	444,490	0.00%
Elevance Health, Inc.	\$468,000	2.38%	15/1/2025	444,300	0.00%
BAT Capital Corp.	\$500,000	4.74%	16/3/2032	443,980	0.00%
Truist Financial Corp. ^	\$500,000	1.27%	2/3/2027	443,871	0.00%
Uniform Mortgage Backed Securities	\$489,908	3.00%	1/3/2042	443,742	0.00%
PPG Industries, Inc.	€447,000	2.75%	1/6/2029	442,887	0.00%
Fidelity National Information Services, Inc.	€500,000	1.00%	3/12/2028	442,798	0.00%
AT&T, Inc.	€600,000	1.80%	14/9/2039	442,511	0.00%
Digital Realty Trust LP	\$495,000	3.60%	1/7/2029	442,481	0.00%
VICI Properties LP	\$500,000	5.63%	15/5/2052	442,224	0.00%
Federal Home Loan Mortgage Corp.	\$447,135	4.50%	1/10/2048	442,214	0.00%
Uniform Mortgage Backed Securities	\$481,310	2.50%	1/3/2035	442,203	0.00%
Prologis Euro Finance LLC	€500,000	0.38%	6/2/2028	442,192	0.00%
Pacific Gas & Electric Co.	\$500,000	3.30%	1/12/2027	442,079	0.00%
Zimmer Biomet Holdings, Inc.	\$475,000	1.45%	22/11/2024	442,069	0.00%
Government National Mortgage Association	\$469,274	3.50%	20/6/2042	441,584	0.00%
Apple, Inc.	\$529,000	3.75%	12/9/2047	441,569	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$700,000	3.90%	1/6/2052	441,505	0.00%
Prologis Euro Finance LLC	€500,000	1.00%	8/2/2029	441,446	0.00%
Ameren Corp.	\$500,000	3.50%	15/1/2031	441,381	0.00%
Kinder Morgan, Inc.	\$500,000	1.75%	15/11/2026	441,178	0.00%
Verizon Communications, Inc.	\$500,000	3.15%	22/3/2030	440,504	0.00%
PacifiCorp	\$440,000	5.35%	1/12/2053	440,151	0.00%
Ameren Corp.	\$500,000	1.95%	15/3/2027	440,012	0.00%
SVB Financial Group ^	\$500,000	4.57%	29/4/2033	439,926	0.00%
Ameren Corp.	\$460,000	2.50%	15/9/2024	439,508	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.- Obligor, Inc.	\$475,000	3.34%	15/12/2027	439,456	0.00%
Elevance Health, Inc.	\$510,000	4.38%	1/12/2047	439,209	0.00%
Caterpillar Financial Services Corp.	\$450,000	3.65%	12/8/2025	438,977	0.00%
Federal Home Loan Mortgage Corp.	\$450,000	3.90%	25/4/2028	438,867	0.00%
Consolidated Edison Co. of New York, Inc.	\$500,000	4.65%	1/12/2048	438,647	0.00%
Duke Energy Corp.	\$475,000	3.15%	15/8/2027	438,507	0.00%
Pfizer, Inc.	\$500,000	2.63%	1/4/2030	438,419	0.00%
Electronic Arts, Inc.	\$440,000	4.80%	1/3/2026	438,416	0.00%
Boston Scientific Corp.	\$511,000	2.65%	1/6/2030	438,400	0.00%
SVB Financial Group	\$500,000	1.80%	28/10/2026	438,377	0.00%
Niagara Mohawk Power Corp.	\$475,000	4.28%	15/12/2028	438,366	0.00%
Government National Mortgage Association	\$487,088	3.00%	15/12/2045	438,279	0.00%
Apple, Inc.	\$455,000	2.75%	13/1/2025	438,253	0.00%
Government National Mortgage Association	\$438,648	4.50%	20/8/2040	438,251	0.00%
HCA, Inc.	\$500,000	3.38%	15/3/2029	438,193	0.00%
HSBC USA, Inc.	\$450,000	3.50%	23/6/2024	438,073	0.00%
Celanese US Holdings LLC	\$450,000	6.33%	15/7/2029	438,000	0.00%
Constellation Brands, Inc.	\$450,000	4.35%	9/5/2027	437,924	0.00%
Markel Corp.	\$475,000	3.50%	1/11/2027	437,841	0.00%
Government National Mortgage Association	\$455,662	4.00%	20/5/2047	437,758	0.00%
Adobe, Inc.	\$450,000	3.25%	1/2/2025	437,266	0.00%
AutoZone, Inc.	\$450,000	4.75%	1/8/2032	437,143	0.00%
Federal Home Loan Mortgage Corp.	\$490,911	3.00%	1/6/2048	436,760	0.00%
Wells Fargo & Co.	\$505,000	4.90%	17/11/2045	436,620	0.00%
Alexandria Real Estate Equities, Inc.	\$500,000	3.38%	15/8/2031	436,585	0.00%
Dow Chemical Co.	\$400,000	6.90%	15/5/2053	436,348	0.00%
Bristol-Myers Squibb Co.	\$500,000	2.95%	15/3/2032	436,195	0.00%
AEP Transmission Co. LLC	\$465,000	3.10%	1/12/2026	436,037	0.00%
Government National Mortgage Association	\$481,716	3.00%	20/7/2045	436,025	0.00%
Florida Power & Light Co.	\$525,000	3.95%	1/3/2048	435,961	0.00%
Wells Fargo & Co.	\$545,000	4.40%	14/6/2046	435,464	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Trans-Allegheny Interstate Line Co.	\$450,000	3.85%	1/6/2025	435,108	0.00%
Kaiser Foundation Hospitals	\$600,000	2.81%	1/6/2041	434,997	0.00%
Southwestern Public Service Co.	\$445,000	3.30%	15/6/2024	434,906	0.00%
DXC Technology Co.	\$500,000	1.80%	15/9/2026	434,843	0.00%
Government National Mortgage Association	\$467,277	3.50%	20/3/2050	434,205	0.00%
Equitable Financial Life Global Funding	\$500,000	1.30%	12/7/2026	434,130	0.00%
General Motors Financial Co., Inc.	\$500,000	1.50%	10/6/2026	434,014	0.00%
Continental Resources, Inc.	\$500,000	2.27%	15/11/2026	433,611	0.00%
Discovery Communications LLC	\$500,000	4.13%	15/5/2029	433,609	0.00%
Constellation Energy Generation LLC	\$450,000	5.60%	15/6/2042	433,537	0.00%
Procter & Gamble Co.	\$400,000	5.55%	5/3/2037	432,976	0.00%
Brighthouse Financial, Inc.	\$455,000	5.63%	15/5/2030	432,900	0.00%
CSX Corp.	\$400,000	6.22%	30/4/2040	432,803	0.00%
Federal Home Loan Mortgage Corp.	\$515,000	2.80%	25/8/2034	432,652	0.00%
Broadcom, Inc.	\$620,000	3.75%	15/2/2051	432,526	0.00%
Commonwealth Edison Co.	\$525,000	4.00%	1/3/2048	432,431	0.00%
Mars, Inc.	\$525,000	3.95%	1/4/2049	432,287	0.00%
University of California	\$500,000	1.32%	15/5/2027	432,260	0.00%
Uniform Mortgage Backed Securities	\$446,725	4.00%	1/1/2041	432,057	0.00%
Lockheed Martin Corp.	\$400,000	5.90%	15/11/2063	432,047	0.00%
Humana, Inc.	\$500,000	1.35%	3/2/2027	431,782	0.00%
VMware, Inc.	\$495,000	1.40%	15/8/2026	431,147	0.00%
Extra Space Storage LP	\$480,000	3.90%	1/4/2029	430,882	0.00%
Booking Holdings, Inc.	€400,000	4.50%	15/11/2031	430,710	0.00%
Essex Portfolio LP	\$545,000	2.65%	15/3/2032	430,709	0.00%
Walmart, Inc.	\$485,000	4.00%	11/4/2043	430,693	0.00%
WRKCo, Inc.	\$450,000	3.00%	15/9/2024	430,077	0.00%
Caterpillar Financial Services Corp.	\$450,000	3.60%	12/8/2027	429,834	0.00%
Federal Home Loan Mortgage Corp.	\$463,179	3.50%	1/3/2048	429,662	0.00%
AT&T, Inc.	€500,000	2.45%	15/3/2035	429,614	0.00%
Blackstone Holdings Finance Co. LLC	\$530,000	2.50%	10/1/2030	429,566	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$475,000	4.88%	1/2/2031	429,187	0.00%
Union Electric Co.	\$675,000	2.63%	15/3/2051	429,129	0.00%
Nucor Corp.	\$400,000	6.40%	1/12/2037	429,054	0.00%
Union Pacific Corp.	\$506,000	3.60%	15/9/2037	428,849	0.00%
Norfolk Southern Corp.	\$450,000	3.80%	1/8/2028	428,742	0.00%
Exxon Mobil Corp.	\$490,000	2.44%	16/8/2029	428,632	0.00%
Uniform Mortgage Backed Securities	\$454,207	3.00%	1/4/2033	428,533	0.00%
Capital One Financial Corp.^	\$500,000	3.27%	1/3/2030	428,456	0.00%
Walmart, Inc.	\$625,000	2.65%	22/9/2051	428,081	0.00%
HCA, Inc.	\$500,000	5.25%	15/6/2049	428,012	0.00%
Toyota Motor Credit Corp.	\$455,000	1.80%	13/2/2025	427,808	0.00%
Federal Home Loan Mortgage Corp.	\$475,662	3.00%	1/2/2046	427,583	0.00%
Energy Transfer LP	\$485,000	3.75%	15/5/2030	427,557	0.00%
Berkshire Hathaway Finance Corp.	£500,000	2.38%	19/6/2039	427,152	0.00%
Citigroup, Inc.	\$435,000	4.40%	10/6/2025	426,987	0.00%
AT&T, Inc.	£400,000	4.88%	1/6/2044	426,874	0.00%
Federal Home Loan Mortgage Corp.	\$457,677	2.50%	1/2/2032	426,808	0.00%
BANK 2018^	\$450,000	4.23%	15/9/2060	426,796	0.00%
Uniform Mortgage Backed Securities	\$448,042	2.50%	1/8/2027	426,759	0.00%
CF Industries, Inc.	\$500,000	4.95%	1/6/2043	426,743	0.00%
S&P Global, Inc.	\$500,000	2.90%	1/3/2032	426,606	0.00%
Morgan Stanley	\$500,000	4.38%	22/1/2047	426,254	0.00%
Eaton Corp.	\$500,000	4.15%	2/11/2042	426,221	0.00%
Welltower, Inc.	\$500,000	3.85%	15/6/2032	426,207	0.00%
Tucson Electric Power Co.	\$500,000	3.25%	15/5/2032	425,824	0.00%
Uniform Mortgage Backed Securities	\$454,863	3.50%	1/12/2041	425,554	0.00%
Uniform Mortgage Backed Securities	\$441,508	4.00%	1/12/2041	425,496	0.00%
Republic Services, Inc.	\$615,000	3.05%	1/3/2050	425,366	0.00%
UnitedHealth Group, Inc.	\$450,000	4.75%	15/7/2045	425,304	0.00%
eBay, Inc.	\$500,000	2.70%	11/3/2030	425,293	0.00%
Valero Energy Corp.	\$600,000	3.65%	1/12/2051	424,973	0.00%
Intel Corp.	\$500,000	1.60%	12/8/2028	424,834	0.00%
Enterprise Products Operating LLC	\$500,000	4.95%	15/10/2054	424,815	0.00%
Time Warner Cable LLC	\$425,000	7.30%	1/7/2038	424,766	0.00%
Uniform Mortgage Backed Securities	\$524,084	1.50%	1/1/2041	424,508	0.00%
Expedia Group, Inc.	\$500,000	3.25%	15/2/2030	424,338	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$450,000	4.15%	15/8/2051	424,271	0.00%
Lockheed Martin Corp.	\$400,000	5.70%	15/11/2054	424,195	0.00%
Ares Capital Corp.	\$500,000	2.88%	15/6/2027	424,160	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.	\$550,000	3.90%	1/5/2045	424,117	0.00%
Roper Technologies, Inc.	\$500,000	1.40%	15/9/2027	424,004	0.00%
Goldman Sachs Group, Inc.^	\$575,000	3.44%	24/2/2043	423,710	0.00%
Government National Mortgage Association	\$440,843	4.00%	20/9/2047	423,522	0.00%
WEC Energy Group, Inc.	\$500,000	2.20%	15/12/2028	423,364	0.00%
Bank of New York Mellon Corp.	\$450,000	3.25%	16/5/2027	423,337	0.00%
Martin Marietta Materials, Inc.	\$625,000	3.20%	15/7/2051	423,242	0.00%
Entergy Corp.	\$500,000	1.90%	15/6/2028	423,187	0.00%
Packaging Corp. of America	\$435,000	3.65%	15/9/2024	423,110	0.00%
Pfizer, Inc.	£300,000	6.50%	3/6/2038	423,095	0.00%
Exxon Mobil Corp.	\$550,000	3.00%	16/8/2039	423,071	0.00%
Alabama Power Co.	\$550,000	3.70%	1/12/2047	423,018	0.00%
UBS Commercial Mortgage Trust 2018^	\$450,000	4.24%	15/6/2051	422,911	0.00%
Broadcom, Inc.	\$500,000	1.95%	15/2/2028	422,630	0.00%
Bank of America Corp.^	\$450,000	3.56%	23/4/2027	421,653	0.00%
Blackstone Private Credit Fund	\$500,000	3.25%	15/3/2027	421,365	0.00%
Uniform Mortgage Backed Securities	\$416,459	5.00%	1/12/2043	421,288	0.00%
Celanese US Holdings LLC	\$500,000	1.40%	5/8/2026	421,208	0.00%
Simon Property Group LP	\$450,000	3.25%	30/11/2026	421,116	0.00%
Progressive Corp.	\$500,000	4.13%	15/4/2047	420,975	0.00%
Federal Home Loan Mortgage Corp.	\$451,109	2.50%	1/8/2031	420,683	0.00%
Government National Mortgage Association	\$446,996	3.50%	20/1/2043	420,620	0.00%
Coca-Cola Co.	\$625,000	2.75%	1/6/2060	420,611	0.00%
Truist Financial Corp.^	\$500,000	1.89%	7/6/2029	420,128	0.00%
Fidelity National Information Services, Inc.	£406,000	3.36%	21/5/2031	419,917	0.00%
AEP Transmission Co. LLC	\$605,000	3.15%	15/9/2049	419,753	0.00%
Walt Disney Co.	\$500,000	2.00%	1/9/2029	419,752	0.00%
Dollar General Corp.	\$425,000	4.25%	20/9/2024	419,475	0.00%
CSAIL 2018-CX11 Commercial Mortgage Trust^	\$450,000	4.03%	15/4/2051	419,439	0.00%
Government National Mortgage Association	\$463,313	3.00%	20/10/2047	419,295	0.00%
MPLX LP	\$450,000	4.00%	15/3/2028	419,160	0.00%
Apple, Inc.	\$440,000	1.80%	11/9/2024	419,047	0.00%
Bank of New York Mellon Corp.^	\$425,000	4.41%	24/7/2026	418,866	0.00%
Charles Schwab Corp.	\$425,000	3.55%	1/2/2024	418,812	0.00%
International Business Machines Corp.	€600,000	1.20%	11/2/2040	418,556	0.00%
General Motors Financial Co., Inc.	€400,000	2.20%	1/4/2024	418,425	0.00%
Procter & Gamble Co.	\$486,000	3.55%	25/3/2040	418,324	0.00%
Crown Castle, Inc.	\$450,000	3.80%	15/2/2028	418,281	0.00%
Oncor Electric Delivery Co. LLC	\$480,000	2.75%	15/5/2030	418,222	0.00%
McDonald's Corp.	\$500,000	4.20%	1/4/2050	418,145	0.00%
Enterprise Products Operating LLC	\$400,000	6.45%	1/9/2040	418,069	0.00%
Adobe, Inc.	\$490,000	2.30%	1/2/2030	417,956	0.00%
Capital One Financial Corp.^	\$450,000	5.27%	10/5/2033	417,932	0.00%
Amgen, Inc.	\$500,000	1.65%	15/8/2028	417,743	0.00%
Goldman Sachs Group, Inc.	\$400,000	6.45%	1/5/2036	417,371	0.00%
Altria Group, Inc.	\$625,000	3.88%	16/9/2046	417,160	0.00%
Simon Property Group LP	\$450,000	3.38%	1/12/2027	417,057	0.00%
Nissan Motor Acceptance Co. LLC	\$425,000	3.88%	21/9/2023	416,889	0.00%
Federal Home Loan Mortgage Corp.	\$451,581	3.00%	1/2/2037	416,400	0.00%
Union Pacific Corp.	\$525,000	2.89%	6/4/2036	416,215	0.00%
Union Pacific Corp.	\$650,000	2.97%	16/9/2062	415,988	0.00%
Flowserve Corp.	\$500,000	3.50%	1/10/2030	415,950	0.00%
eBay, Inc.	\$400,000	6.30%	22/11/2032	415,939	0.00%
Brixmor Operating Partnership LP	\$500,000	2.25%	1/4/2028	415,825	0.00%
Mondelez International Holdings Netherlands BV	€500,000	0.88%	1/10/2031	415,771	0.00%
Sabra Health Care LP	\$500,000	3.90%	15/10/2029	415,767	0.00%
GATX Corp.	\$500,000	3.50%	1/6/2032	415,260	0.00%
Sammons Financial Group, Inc.	\$500,000	4.75%	8/4/2032	415,137	0.00%
Zoetis, Inc.	\$400,000	5.60%	16/11/2032	415,024	0.00%
Uniform Mortgage Backed Securities	\$429,133	4.00%	1/12/2040	414,936	0.00%
John Deere Capital Corp.	\$450,000	2.80%	8/9/2027	414,712	0.00%
PerkinElmer, Inc.	\$500,000	1.90%	15/9/2028	414,586	0.00%
Goldman Sachs Group, Inc.^	\$475,000	1.95%	21/10/2027	414,542	0.00%
Government National Mortgage Association	\$440,490	3.50%	20/7/2043	414,465	0.00%
Newmont Corp.	\$450,000	4.88%	15/3/2042	414,414	0.00%
Blackstone Private Credit Fund	\$500,000	2.63%	15/12/2026	414,091	0.00%
Berkshire Hathaway Energy Co.	\$400,000	5.95%	15/5/2037	413,868	0.00%
UDR, Inc.	\$535,000	3.10%	1/11/2034	413,842	0.00%
UnitedHealth Group, Inc.	\$500,000	2.00%	15/5/2030	413,821	0.00%
Moody's Corp.	\$600,000	3.25%	20/5/2050	413,591	0.00%
Bank of America Corp.^	\$500,000	3.85%	8/3/2037	413,552	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lockheed Martin Corp.	\$400,000	5.25%	15/1/2033	413,539	0.00%
Athene Global Funding	\$500,000	2.72%	7/1/2029	413,489	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$450,000	4.20%	15/3/2028	413,402	0.00%
Invitation Homes Operating Partnership LP	\$500,000	2.30%	15/11/2028	413,198	0.00%
Stellantis Finance US, Inc.	\$480,000	1.71%	29/1/2027	413,023	0.00%
Visa, Inc.	\$500,000	3.65%	15/9/2047	412,838	0.00%
PECO Energy Co.	\$625,000	2.80%	15/6/2050	412,596	0.00%
Host Hotels & Resorts LP	\$500,000	3.50%	15/9/2030	412,456	0.00%
Huntington Ingalls Industries, Inc.	\$500,000	2.04%	16/8/2028	412,234	0.00%
MidAmerican Energy Co.	\$440,000	4.80%	15/9/2043	412,192	0.00%
Fifth Third Bancorp [^]	\$400,000	6.36%	27/10/2028	411,826	0.00%
eBay, Inc.	\$400,000	5.95%	22/11/2027	411,540	0.00%
CommonSpirit Health	\$500,000	2.78%	1/10/2030	411,220	0.00%
Bain Capital Specialty Finance, Inc.	\$500,000	2.55%	13/10/2026	411,199	0.00%
Federal Home Loan Mortgage Corp.	\$440,895	2.50%	1/11/2031	411,158	0.00%
United Parcel Service, Inc.	\$500,000	3.75%	15/11/2047	410,262	0.00%
Salesforce, Inc.	\$480,000	1.50%	15/7/2028	410,116	0.00%
Raytheon Technologies Corp.	\$600,000	3.03%	15/3/2052	410,055	0.00%
Raytheon Technologies Corp.	\$500,000	4.05%	4/5/2047	410,013	0.00%
Atmos Energy Corp.	\$500,000	4.13%	15/3/2049	409,999	0.00%
Lockheed Martin Corp.	\$400,000	5.10%	15/11/2027	409,678	0.00%
Government National Mortgage Association	\$486,406	2.00%	20/10/2050	409,632	0.00%
CoStar Group, Inc.	\$500,000	2.80%	15/7/2030	409,628	0.00%
BANK 2017	\$450,000	3.18%	15/9/2060	409,272	0.00%
Marsh & McLennan Cos, Inc.	\$495,000	4.20%	1/3/2048	409,183	0.00%
eBay, Inc.	\$400,000	5.90%	22/11/2025	409,047	0.00%
Marsh & McLennan Cos, Inc.	\$500,000	2.25%	15/11/2030	408,971	0.00%
Corebridge Financial, Inc.	\$500,000	4.35%	5/4/2042	408,907	0.00%
Federal National Mortgage Association [^]	\$434,979	2.76%	25/2/2027	408,796	0.00%
Agilent Technologies, Inc.	\$505,000	2.30%	12/3/2031	408,639	0.00%
Brown & Brown, Inc.	\$500,000	4.95%	17/3/2052	408,612	0.00%
Merck & Co., Inc.	\$500,000	2.15%	10/12/2031	408,574	0.00%
Government National Mortgage Association	\$401,201	5.00%	20/7/2040	408,519	0.00%
State Board of Administration Finance Corp.	\$500,000	2.15%	1/7/2030	408,491	0.00%
Continental Resources, Inc.	\$550,000	2.88%	1/4/2032	408,381	0.00%
Federal National Mortgage Association	\$350,000	6.63%	15/11/2030	408,264	0.00%
Morgan Stanley [^]	\$415,000	4.68%	17/7/2026	408,258	0.00%
Travelers Cos, Inc.	\$500,000	4.10%	4/3/2049	408,123	0.00%
Intercontinental Exchange, Inc.	\$500,000	2.10%	15/6/2030	408,039	0.00%
Zoetis, Inc.	\$400,000	5.40%	14/11/2025	408,025	0.00%
Kaiser Foundation Hospitals	\$600,000	3.00%	1/6/2051	408,018	0.00%
TD SYNEX Corp.	\$480,000	1.75%	9/8/2026	407,987	0.00%
Spirit Realty LP	\$550,000	2.70%	15/2/2032	407,815	0.00%
Ecolab, Inc.	\$400,000	5.25%	15/1/2028	407,715	0.00%
Owl Rock Technology Finance Corp.	\$500,000	2.50%	15/1/2027	407,682	0.00%
Federal Home Loan Mortgage Corp.	\$453,122	3.00%	1/10/2045	407,321	0.00%
Raytheon Technologies Corp.	\$450,000	4.63%	16/11/2048	407,266	0.00%
Alexandria Real Estate Equities, Inc.	\$500,000	2.95%	15/3/2034	407,077	0.00%
Lockheed Martin Corp.	\$375,000	6.15%	1/9/2036	406,752	0.00%
Thermo Fisher Scientific, Inc.	\$400,000	4.95%	21/11/2032	406,720	0.00%
Amgen, Inc.	\$440,000	2.60%	19/8/2026	406,676	0.00%
Vornado Realty LP	\$480,000	2.15%	1/6/2026	406,618	0.00%
University of Michigan	\$500,000	4.45%	1/4/2122	406,322	0.00%
Honeywell International, Inc.	\$400,000	4.95%	15/2/2028	406,302	0.00%
Government National Mortgage Association	\$431,124	3.50%	20/8/2042	405,685	0.00%
Coca-Cola Co.	\$600,000	0.80%	15/3/2040	405,602	0.00%
Uniform Mortgage Backed Securities	\$412,721	4.00%	1/5/2033	405,491	0.00%
Amdocs Ltd.	\$500,000	2.54%	15/6/2030	405,465	0.00%
Illumina, Inc.	\$400,000	5.75%	13/12/2027	405,266	0.00%
PNC Financial Services Group, Inc. [^]	\$500,000	2.31%	23/4/2032	404,869	0.00%
McDonald's Corp.	\$425,000	3.50%	1/3/2027	404,722	0.00%
Kinder Morgan Energy Partners LP	\$400,000	6.50%	1/2/2037	404,663	0.00%
Virginia Electric & Power Co.	\$500,000	2.40%	30/3/2032	404,369	0.00%
Citizens Bank NA [^]	\$400,000	6.06%	24/10/2025	404,182	0.00%
UBS Commercial Mortgage Trust 2018	\$425,000	4.33%	15/10/2051	404,155	0.00%
Federal National Mortgage Corp. [^]	\$500,000	1.94%	25/1/2032	403,901	0.00%
Fifth Third Bank NA [^]	\$400,000	5.85%	27/10/2025	403,731	0.00%
New Jersey Economic Development Authority	\$375,000	7.43%	15/2/2029	403,463	0.00%
MasTec, Inc.	\$450,000	4.50%	15/8/2028	403,389	0.00%
Illumina, Inc.	\$400,000	5.80%	12/12/2025	403,100	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$400,000	5.88%	15/11/2027	403,005	0.00%
Dell International LLC/EMC Corp.	\$600,000	3.38%	15/12/2041	402,967	0.00%
Mastercard, Inc.	\$500,000	2.00%	18/11/2031	402,967	0.00%
Lockheed Martin Corp.	\$400,000	4.95%	15/10/2025	402,952	0.00%
Brown & Brown, Inc.	\$465,000	4.20%	17/3/2032	402,912	0.00%
Merck & Co., Inc.	\$625,000	2.90%	10/12/2061	402,800	0.00%
Illinois Tool Works, Inc.	€400,000	0.25%	5/12/2024	402,692	0.00%
UBS Commercial Mortgage Trust 2018	\$425,000	4.30%	15/8/2051	402,661	0.00%
Otis Worldwide Corp.	\$430,000	2.06%	5/4/2025	402,641	0.00%
CNH Industrial Capital LLC	\$400,000	5.45%	14/10/2025	402,635	0.00%
Government National Mortgage Association	\$412,697	4.00%	20/11/2040	402,534	0.00%
Virginia Electric & Power Co.	\$500,000	2.30%	15/11/2031	402,529	0.00%
Philip Morris International, Inc.	\$400,000	5.00%	17/11/2025	402,046	0.00%
Thermo Fisher Scientific, Inc.	\$400,000	4.80%	21/11/2027	401,999	0.00%
BlackRock, Inc.	\$500,000	2.10%	25/2/2032	401,771	0.00%
Mondelez International Holdings Netherlands BV	€600,000	1.25%	9/9/2041	401,632	0.00%
Johnson & Johnson	\$425,000	2.95%	3/3/2027	401,601	0.00%
CME Group, Inc.	\$390,000	5.30%	15/9/2043	401,564	0.00%
Apollo Management Holdings LP	\$425,000	4.40%	27/5/2026	401,438	0.00%
Broadcom, Inc.	\$500,000	3.42%	15/4/2033	401,341	0.00%
GE HealthCare Technologies, Inc.	\$400,000	5.55%	15/11/2024	401,283	0.00%
Amgen, Inc.	\$500,000	4.40%	22/2/2062	401,109	0.00%
Vulcan Materials Co.	\$455,000	3.50%	1/6/2030	401,084	0.00%
Amazon.com, Inc.	\$485,000	4.10%	13/4/2062	400,877	0.00%
Bay Area Toll Authority	\$600,000	3.13%	1/4/2055	400,811	0.00%
7-Eleven, Inc.	\$525,000	1.80%	10/2/2031	400,753	0.00%
Caterpillar Financial Services Corp.	\$400,000	4.90%	17/1/2025	400,645	0.00%
OhioHealth Corp.	\$500,000	2.30%	15/11/2031	400,570	0.00%
Linde, Inc.	\$400,000	4.70%	5/12/2025	400,513	0.00%
Public Service Enterprise Group, Inc.	\$500,000	2.45%	15/11/2031	400,489	0.00%
Salesforce, Inc.	\$500,000	1.95%	15/7/2031	400,336	0.00%
Bank of America Corp. ^	\$500,000	2.65%	11/3/2032	400,320	0.00%
Linde, Inc.	\$400,000	4.80%	5/12/2024	400,139	0.00%
Uniform Mortgage Backed Securities	\$434,430	2.50%	1/11/2034	399,860	0.00%
Uniform Mortgage Backed Securities	\$404,935	4.50%	1/10/2048	399,767	0.00%
American Airlines 2021-1 Class A Pass Through Trust	\$500,000	2.88%	11/7/2034	399,543	0.00%
Universal Health Services, Inc.	\$500,000	2.65%	15/10/2030	399,397	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$475,000	4.00%	15/1/2032	399,315	0.00%
EQT Corp.	\$400,000	5.68%	1/10/2025	399,276	0.00%
Southern Co. Gas Capital Corp.	\$500,000	4.40%	30/5/2047	399,265	0.00%
MPLX LP	\$475,000	4.50%	15/4/2038	399,230	0.00%
Sherwin-Williams Co.	\$475,000	4.50%	1/6/2047	399,193	0.00%
Federal National Mortgage Association ^	\$500,000	1.74%	25/10/2031	399,116	0.00%
Steel Dynamics, Inc.	\$400,000	5.00%	15/12/2026	399,028	0.00%
Southern Co.	\$400,000	5.11%	1/8/2027	398,997	0.00%
Duke Energy Corp.	€400,000	3.10%	15/6/2028	398,851	0.00%
Weyerhaeuser Co.	\$360,000	7.38%	15/3/2032	398,781	0.00%
Honeywell International, Inc.	\$482,000	1.95%	1/6/2030	398,704	0.00%
Corebridge Financial, Inc.	\$500,000	4.40%	5/4/2052	398,618	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$500,000	1.75%	15/9/2030	398,481	0.00%
Newmont Corp.	\$500,000	2.60%	15/7/2032	398,393	0.00%
Welltower, Inc.	\$500,000	2.80%	1/6/2031	398,335	0.00%
Elevance Health, Inc.	\$480,000	2.25%	15/5/2030	398,270	0.00%
Uniform Mortgage Backed Securities	\$413,604	4.00%	1/10/2045	398,225	0.00%
General Motors Financial Co., Inc.	£400,000	1.55%	30/7/2027	398,202	0.00%
Stryker Corp.	\$415,000	3.50%	15/3/2026	398,158	0.00%
Federal Home Loan Mortgage Corp.	\$443,119	3.00%	1/3/2047	398,109	0.00%
MassMutual Global Funding II	\$500,000	2.15%	9/3/2031	397,945	0.00%
AbbVie, Inc.	\$445,000	4.63%	1/10/2042	397,925	0.00%
Bristol-Myers Squibb Co.	\$630,000	2.55%	13/11/2050	397,900	0.00%
Travelers Cos, Inc.	\$450,000	4.60%	1/8/2043	397,799	0.00%
Dollar General Corp.	\$400,000	5.50%	1/11/2052	397,771	0.00%
EQT Corp.	\$400,000	5.70%	1/4/2028	397,770	0.00%
Omega Healthcare Investors, Inc.	\$425,000	4.50%	1/4/2027	397,642	0.00%
Federal Home Loan Mortgage Corp.	\$410,493	4.00%	1/2/2045	397,261	0.00%
American Honda Finance Corp.	\$500,000	1.80%	13/1/2031	396,897	0.00%
Medtronic Global Holdings SCA	€410,000	1.13%	7/3/2027	396,594	0.00%
Intel Corp.	\$500,000	2.00%	12/8/2031	396,536	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bunge Ltd. Finance Corp.	\$435,000	1.63%	17/8/2025	396,510	0.00%
Ovintiv, Inc.	\$400,000	6.50%	1/2/2038	396,510	0.00%
Kaiser Foundation Hospitals	\$550,000	3.27%	1/11/2049	396,032	0.00%
Uniform Mortgage Backed Securities	\$428,030	3.50%	1/4/2046	395,842	0.00%
Schlumberger Finance France SAS	€400,000	1.00%	18/2/2026	395,435	0.00%
Niagara Mohawk Power Corp.	\$500,000	1.96%	27/6/2030	395,397	0.00%
Toyota Motor Credit Corp.	\$500,000	1.90%	12/9/2031	395,386	0.00%
Interpublic Group of Cos, Inc.	\$500,000	2.40%	1/3/2031	395,245	0.00%
Elevance Health, Inc.	\$525,000	3.60%	15/3/2051	395,243	0.00%
Entergy Louisiana LLC	\$485,000	4.20%	1/4/2050	394,989	0.00%
Southern Co.	\$400,000	4.48%	1/8/2024	394,981	0.00%
Whirlpool Corp.	\$500,000	2.40%	15/5/2031	394,636	0.00%
Uniform Mortgage Backed Securities	\$415,576	3.50%	1/12/2037	394,556	0.00%
McDonald's Corp.	\$450,000	4.45%	1/9/2048	394,493	0.00%
Huntington Bancshares, Inc.^	\$415,000	4.44%	4/8/2028	394,435	0.00%
Federal Home Loan Mortgage Corp.	\$338,000	6.25%	15/7/2032	394,142	0.00%
Adventist Health System	\$400,000	5.43%	1/3/2032	394,109	0.00%
Banner Health	\$500,000	1.90%	1/1/2031	394,055	0.00%
John Deere Capital Corp.	\$400,000	4.05%	8/9/2025	394,014	0.00%
Coca-Cola Co.	€500,000	0.50%	9/3/2033	394,012	0.00%
Globe Life, Inc.	\$500,000	2.15%	15/8/2030	393,745	0.00%
Prologis LP	\$500,000	1.75%	1/2/2031	393,718	0.00%
DTE Energy Co.	\$400,000	4.22%	1/11/2024	393,613	0.00%
PepsiCo, Inc.	\$500,000	1.40%	25/2/2031	393,579	0.00%
Starbucks Corp.	\$455,000	4.50%	15/11/2048	393,373	0.00%
Government National Mortgage Association	\$432,880	3.00%	20/6/2042	393,197	0.00%
East Ohio Gas Co.	\$500,000	2.00%	15/6/2030	392,882	0.00%
Johnson & Johnson	\$435,000	0.55%	1/9/2025	392,882	0.00%
Air Lease Corp.	CAD565,000	2.63%	5/12/2024	392,768	0.00%
State of Wisconsin	\$450,000	3.95%	1/5/2036	392,750	0.00%
Amgen, Inc.	\$400,000	3.63%	22/5/2024	392,624	0.00%
Alphabet, Inc.	\$500,000	1.10%	15/8/2030	392,568	0.00%
Sabine Pass Liquefaction LLC	\$400,000	5.00%	15/3/2027	392,398	0.00%
Apple, Inc.	€400,000	0.00%	15/11/2025	392,390	0.00%
Cardinal Health, Inc.	\$404,000	3.08%	15/6/2024	392,288	0.00%
Government National Mortgage Association	\$431,676	3.00%	20/8/2042	392,104	0.00%
Raytheon Technologies Corp.	\$500,000	1.90%	1/9/2031	392,080	0.00%
KLA Corp.	\$400,000	4.65%	15/7/2032	391,927	0.00%
JPMDB Commercial Mortgage Securities Trust 2018	\$425,000	4.42%	15/6/2051	391,706	0.00%
Uniform Mortgage Backed Securities	\$428,621	3.00%	1/11/2039	391,569	0.00%
Federal Home Loan Mortgage Corp.	\$406,504	4.00%	1/8/2045	390,982	0.00%
Comision Federal de Electricidad	\$600,000	4.68%	9/2/2051	390,916	0.00%
Bank of America Corp.^	\$400,000	4.95%	22/7/2028	390,897	0.00%
Baylor Scott & White Holdings	\$500,000	1.78%	15/11/2030	390,655	0.00%
Nestle Holdings, Inc.	\$500,000	1.25%	15/9/2030	390,431	0.00%
Blackstone Secured Lending Fund	\$500,000	2.85%	30/9/2028	390,267	0.00%
QUALCOMM, Inc.	\$410,000	3.25%	20/5/2027	390,240	0.00%
Government National Mortgage Association	\$430,417	3.00%	20/12/2044	390,228	0.00%
Coca-Cola Co.	\$465,000	1.00%	15/3/2028	389,575	0.00%
LYB International Finance III LLC	\$525,000	4.20%	1/5/2050	389,408	0.00%
American Tower Corp.	\$500,000	2.30%	15/9/2031	389,295	0.00%
Simon Property Group LP	\$500,000	2.25%	15/1/2032	389,198	0.00%
CDW LLC/CDW Finance Corp.	\$400,000	4.13%	1/5/2025	389,019	0.00%
Walmart, Inc.	\$435,000	4.05%	29/6/2048	388,907	0.00%
Pfizer, Inc.	\$425,000	0.80%	28/5/2025	388,881	0.00%
Uniform Mortgage Backed Securities	\$406,015	4.00%	1/1/2049	388,677	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$420,564	3.31%	15/2/2050	388,455	0.00%
Chubb INA Holdings, Inc.	\$500,000	1.38%	15/9/2030	388,380	0.00%
Federal Farm Credit Banks Funding Corp.	\$390,000	4.25%	30/9/2025	388,260	0.00%
Citigroup, Inc.^	\$500,000	2.52%	3/11/2032	388,210	0.00%
AT&T, Inc.	\$520,000	3.50%	1/6/2041	388,086	0.00%
US Bancorp	\$500,000	1.38%	22/7/2030	388,063	0.00%
Masco Corp.	\$500,000	2.00%	1/10/2030	388,051	0.00%
Carrier Global Corp.	\$430,000	2.49%	15/2/2027	387,872	0.00%
Government National Mortgage Association	\$412,839	3.50%	20/12/2045	387,608	0.00%
Uniform Mortgage Backed Securities	\$416,451	3.00%	1/4/2035	387,570	0.00%
ConocoPhillips Co.	\$400,000	2.13%	8/3/2024	387,448	0.00%
Home Depot, Inc.	\$500,000	1.38%	15/3/2031	387,258	0.00%
Regeneron Pharmaceuticals, Inc.	\$500,000	1.75%	15/9/2030	387,117	0.00%
Reliance Steel & Aluminum Co.	\$490,000	2.15%	15/8/2030	387,107	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
WRKCo, Inc.	\$400,000	3.75%	15/3/2025	387,005	0.00%
Uniform Mortgage Backed Securities	\$412,965	3.50%	1/1/2043	386,803	0.00%
AbbVie, Inc.	\$400,000	4.25%	14/11/2028	386,764	0.00%
McDonald's Corp.	\$400,000	3.38%	26/5/2025	386,764	0.00%
Marriott International, Inc.	\$400,000	3.75%	15/3/2025	386,696	0.00%
Edison International	\$400,000	3.55%	15/11/2024	386,285	0.00%
Southern Co.	\$410,000	3.25%	1/7/2026	386,220	0.00%
Uniform Mortgage Backed Securities	\$399,962	4.00%	1/2/2042	386,205	0.00%
Federal Home Loan Mortgage Corp.	\$398,079	4.00%	1/9/2041	386,080	0.00%
Huntington Ingalls Industries, Inc.	\$425,000	3.48%	1/12/2027	385,865	0.00%
Kroger Co.	\$500,000	1.70%	15/1/2031	385,657	0.00%
Merck & Co., Inc.	€380,000	0.50%	2/11/2024	385,635	0.00%
Citibank Credit Card Issuance Trust	\$400,000	3.96%	13/10/2030	385,351	0.00%
Stellantis Finance US, Inc.	\$505,000	2.69%	15/9/2031	385,331	0.00%
PayPal Holdings, Inc.	\$400,000	3.90%	1/6/2027	385,236	0.00%
Take-Two Interactive Software, Inc.	\$400,000	3.55%	14/4/2025	385,212	0.00%
JetBlue 2020-1 Class A Pass Through Trust	\$434,563	4.00%	15/11/2032	384,791	0.00%
Federal Home Loan Banks	\$350,000	5.50%	15/7/2036	384,782	0.00%
Pfizer, Inc.	\$435,000	4.13%	15/12/2046	384,747	0.00%
Western Union Co.	\$403,000	2.85%	10/1/2025	384,736	0.00%
AEP Texas, Inc.	\$400,000	5.25%	15/5/2052	384,693	0.00%
Whirlpool Corp.	\$395,000	4.75%	26/2/2029	384,574	0.00%
Fortinet, Inc.	\$500,000	2.20%	15/3/2031	384,470	0.00%
General Motors Financial Co., Inc.	\$500,000	2.70%	10/6/2031	384,468	0.00%
Piedmont Healthcare, Inc.	\$500,000	2.04%	1/1/2032	384,324	0.00%
Alabama Power Co.	\$400,000	3.75%	1/9/2027	384,200	0.00%
Jefferies Group LLC	\$500,000	2.63%	15/10/2031	384,074	0.00%
Republic Services, Inc.	\$500,000	1.45%	15/2/2031	383,980	0.00%
Yale-New Haven Health Services Corp.	\$650,000	2.50%	1/7/2050	383,769	0.00%
Kraft Heinz Foods Co.	\$350,000	7.13%	1/8/2039	383,763	0.00%
Federal Farm Credit Banks Funding Corp.	\$400,000	0.90%	18/1/2024	383,742	0.00%
Mondelez International, Inc.	\$505,000	1.88%	15/10/2032	383,693	0.00%
Federal Home Loan Mortgage Corp.^	\$400,000	3.35%	25/11/2026	383,594	0.00%
Duke Energy Indiana LLC	\$550,000	3.25%	1/10/2049	383,570	0.00%
Uniform Mortgage Backed Securities	\$377,750	6.00%	1/11/2052	383,553	0.00%
CDW LLC/CDW Finance Corp.	\$450,000	3.25%	15/2/2029	383,512	0.00%
Athene Global Funding	\$500,000	2.55%	19/11/2030	383,429	0.00%
Home Depot, Inc.	\$440,000	4.25%	1/4/2046	383,104	0.00%
Federal Home Loan Mortgage Corp.	\$400,000	3.69%	25/1/2029	382,909	0.00%
Simon Property Group LP	\$410,000	3.38%	15/6/2027	382,652	0.00%
Lockheed Martin Corp.	\$450,000	4.15%	15/6/2053	382,540	0.00%
Union Pacific Corp.	\$525,000	3.75%	5/2/2070	382,385	0.00%
Realty Income Corp.	\$400,000	3.95%	15/8/2027	382,250	0.00%
American International Group, Inc.^	\$400,000	5.75%	1/4/2048	382,247	0.00%
Tapestry, Inc.	\$490,000	3.05%	15/3/2032	382,199	0.00%
Berkshire Hathaway Finance Corp.	£500,000	2.63%	19/6/2059	382,078	0.00%
American Express Co.	\$400,000	4.05%	3/5/2029	382,055	0.00%
Government National Mortgage Association	\$410,705	3.50%	20/6/2049	381,970	0.00%
Federal Home Loan Mortgage Corp.	\$363,664	6.00%	1/11/2038	381,861	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$475,000	2.25%	15/1/2029	381,787	0.00%
Regions Financial Corp.	\$450,000	1.80%	12/8/2028	381,779	0.00%
Cleveland Electric Illuminating Co.	\$380,000	5.50%	15/8/2024	381,649	0.00%
Uniform Mortgage Backed Securities	\$407,856	3.50%	1/10/2042	381,588	0.00%
Procter & Gamble Co.	€400,000	1.20%	30/10/2028	381,430	0.00%
Consumers Energy Co.	\$500,000	3.50%	1/8/2051	381,377	0.00%
Stewart Information Services Corp.	\$500,000	3.60%	15/11/2031	381,241	0.00%
Autodesk, Inc.	\$475,000	2.40%	15/12/2031	380,954	0.00%
Dollar General Corp.	\$425,000	3.50%	3/4/2030	380,899	0.00%
Federal Home Loan Mortgage Corp.	\$475,000	1.50%	25/10/2030	380,820	0.00%
Federal Home Loan Mortgage Corp.	\$399,092	4.00%	1/8/2048	380,798	0.00%
NiSource, Inc.	\$500,000	1.70%	15/2/2031	380,794	0.00%
Government National Mortgage Association	\$381,088	4.50%	20/3/2041	380,645	0.00%
FedEx Corp.	\$400,000	3.25%	1/4/2026	380,421	0.00%
Port Authority of New York & New Jersey	\$400,000	4.93%	1/10/2051	380,379	0.00%
Boardwalk Pipelines LP	\$375,000	5.95%	1/6/2026	380,375	0.00%
ConocoPhillips Co.	\$400,000	2.40%	7/3/2025	380,283	0.00%
Uniform Mortgage Backed Securities	\$433,340	2.50%	1/1/2042	379,844	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$395,000	4.50%	15/12/2026	379,774	0.00%
Port Authority of New York & New Jersey	\$435,000	4.46%	1/10/2062	379,524	0.00%
Mastercard, Inc.	\$400,000	2.00%	3/3/2025	379,026	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Xcel Energy, Inc.	\$350,000	6.50%	1/7/2036	378,853	0.00%
LXP Industrial Trust	\$500,000	2.38%	1/10/2031	378,751	0.00%
Marathon Petroleum Corp.	\$450,000	5.00%	15/9/2054	378,630	0.00%
Ohio State University	\$450,000	4.80%	1/6/2111	378,139	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital KeyCorp	\$575,000	3.50%	1/6/2041	378,131	0.00%
International Business Machines Corp.	\$425,000	2.25%	6/4/2027	377,898	0.00%
Federal Home Loan Mortgage Corp.	\$430,000	1.70%	15/5/2027	377,835	0.00%
Uniform Mortgage Backed Securities	\$389,894	4.00%	1/6/2048	377,786	0.00%
Morgan Stanley [^]	\$405,199	2.50%	1/8/2033	377,510	0.00%
Cboe Global Markets, Inc.	\$405,000	0.79%	30/5/2025	377,366	0.00%
Public Service Co. of Colorado	\$485,000	1.63%	15/12/2030	377,338	0.00%
Medtronic Global Holdings SCA	\$475,000	3.80%	15/6/2047	377,178	0.00%
Duke Energy Progress LLC	€363,000	2.63%	15/10/2025	377,133	0.00%
Government National Mortgage Association	\$500,000	3.60%	15/9/2047	376,813	0.00%
BP Capital Markets America, Inc.	\$377,247	4.50%	20/2/2041	376,809	0.00%
Brighthouse Financial Global Funding	\$450,000	2.72%	12/1/2032	376,699	0.00%
Bank of America Corp.	\$400,000	1.00%	12/4/2024	376,198	0.00%
Franciscan Missionaries of Our Lady Health System, Inc.	\$381,000	4.00%	1/4/2024	376,196	0.00%
Zimmer Biomet Holdings, Inc.	\$500,000	3.91%	1/7/2049	376,189	0.00%
Goldman Sachs Group, Inc.	\$465,000	2.60%	24/11/2031	375,865	0.00%
Uniform Mortgage Backed Securities	\$400,000	3.50%	16/11/2026	375,768	0.00%
Waste Management, Inc.	\$453,640	2.00%	1/6/2050	375,635	0.00%
Micron Technology, Inc.	\$450,000	1.15%	15/3/2028	375,330	0.00%
New York State Dormitory Authority	\$500,000	2.70%	15/4/2032	375,102	0.00%
Broadcom, Inc.	\$500,000	2.20%	15/3/2034	374,821	0.00%
Uniform Mortgage Backed Securities	\$500,000	2.60%	15/2/2033	374,797	0.00%
Broadstone Net Lease LLC	\$365,623	5.50%	1/4/2036	374,656	0.00%
CSX Corp.	\$500,000	2.60%	15/9/2031	374,630	0.00%
Energy Transfer LP	\$475,000	4.25%	1/11/2066	374,508	0.00%
Pacific Gas & Electric Co.	\$440,000	5.40%	1/10/2047	374,502	0.00%
American Tower Corp.	\$500,000	4.20%	1/6/2041	374,414	0.00%
Athene Global Funding	\$400,000	3.38%	15/10/2026	374,319	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$400,000	1.00%	16/4/2024	374,310	0.00%
Corporate Office Properties LP	\$400,000	3.40%	1/12/2026	374,294	0.00%
Federal Home Loan Mortgage Corp.	\$500,000	2.75%	15/4/2031	374,290	0.00%
Ferguson Finance plc	\$391,833	4.00%	1/6/2047	374,188	0.00%
Kansas Development Finance Authority	\$400,000	4.50%	24/10/2028	374,095	0.00%
Citizens Financial Group, Inc.	\$400,000	4.93%	15/4/2045	374,022	0.00%
Federal Home Loan Mortgage Corp.	\$465,000	2.50%	6/2/2030	373,942	0.00%
Uniform Mortgage Backed Securities	\$450,000	2.02%	25/3/2031	373,829	0.00%
JPMorgan Chase & Co. [^]	\$398,744	3.00%	1/1/2033	373,798	0.00%
Energy Transfer LP	\$455,000	4.26%	22/2/2048	373,730	0.00%
Illinois Tool Works, Inc.	\$400,000	6.25%	15/4/2049	373,555	0.00%
Government National Mortgage Association	€400,000	0.63%	5/12/2027	373,428	0.00%
GE Capital European Funding Unlimited Co.	\$397,544	3.50%	20/8/2045	373,248	0.00%
Corebridge Financial, Inc.	€300,000	6.03%	1/3/2038	372,717	0.00%
Texas Transportation Commission State Highway Fund	\$400,000	3.65%	5/4/2027	372,623	0.00%
Eversource Energy	\$365,000	5.18%	1/4/2030	372,566	0.00%
ACE Capital Trust II	\$387,000	3.15%	15/1/2025	372,516	0.00%
Charles Schwab Corp.	\$300,000	9.70%	1/4/2030	372,101	0.00%
DCP Midstream Operating LP	\$420,000	0.90%	11/3/2026	372,054	0.00%
Government National Mortgage Association	\$400,000	5.60%	1/4/2044	371,903	0.00%
Coca-Cola Co.	\$468,213	1.50%	20/12/2051	371,730	0.00%
United Parcel Service, Inc.	\$475,000	1.38%	15/3/2031	371,712	0.00%
Brixmor Operating Partnership LP	\$400,000	2.40%	15/11/2026	371,700	0.00%
Xylem, Inc.	\$416,000	4.13%	15/5/2029	371,690	0.00%
Aetna, Inc.	\$450,000	4.38%	1/11/2046	371,550	0.00%
Marathon Petroleum Corp.	\$420,000	4.75%	15/3/2044	371,536	0.00%
Kinder Morgan Energy Partners LP	\$360,000	6.50%	1/3/2041	371,442	0.00%
Vornado Realty LP	\$350,000	6.95%	15/1/2038	371,434	0.00%
Uniform Mortgage Backed Securities	\$500,000	3.40%	1/6/2031	371,002	0.00%
Kraft Heinz Foods Co.	\$428,424	2.50%	1/10/2046	370,898	0.00%
Uniform Mortgage Backed Securities	\$350,000	6.50%	9/2/2040	370,621	0.00%
Activision Blizzard, Inc.	\$372,181	5.00%	1/3/2050	370,410	0.00%
DTE Electric Co.	\$600,000	2.50%	15/9/2050	370,363	0.00%
National Securities Clearing Corp.	\$450,000	3.95%	1/3/2049	370,338	0.00%
	\$400,000	1.50%	23/4/2025	370,321	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
3M Co.	\$400,000	2.88%	15/10/2027	370,146	0.00%
US Treasury Note	\$400,000	1.88%	31/7/2026	369,969	0.00%
Board of Regents of the University of Texas System	\$375,000	4.79%	15/8/2046	369,767	0.00%
Brooklyn Union Gas Co.	\$395,000	3.41%	10/3/2026	369,631	0.00%
Clorox Co.	\$400,000	3.10%	1/10/2027	369,556	0.00%
NextEra Energy Capital Holdings, Inc.^	\$450,000	4.80%	1/12/2077	369,460	0.00%
Uniform Mortgage Backed Securities	\$389,952	4.00%	1/5/2050	369,359	0.00%
Continental Resources, Inc.	\$500,000	4.90%	1/6/2044	368,668	0.00%
Whirlpool Finance Luxembourg Sarl	€400,000	1.10%	9/11/2027	368,636	0.00%
Bank of America Corp.^	\$500,000	2.48%	21/9/2036	368,607	0.00%
Broadcom, Inc.	\$395,000	4.11%	15/9/2028	368,540	0.00%
AbbVie, Inc.	\$400,000	4.88%	14/11/2048	368,326	0.00%
Government National Mortgage Association	\$375,251	4.50%	20/5/2049	368,295	0.00%
Cigna Corp.	\$450,000	2.38%	15/3/2031	368,060	0.00%
Federal Home Loan Mortgage Corp.	\$380,302	4.00%	1/1/2041	367,982	0.00%
Analog Devices, Inc.	\$500,000	2.80%	1/10/2041	367,886	0.00%
Simon Property Group LP	\$440,000	2.45%	13/9/2029	367,812	0.00%
Arthur J Gallagher & Co.	\$525,000	3.50%	20/5/2051	367,712	0.00%
Virginia Electric & Power Co.	\$280,000	8.88%	15/11/2038	367,370	0.00%
CFCRE Commercial Mortgage Trust 2016^	\$400,000	3.22%	10/11/2049	367,250	0.00%
Federal Home Loan Mortgage Corp.	\$397,033	3.50%	1/1/2049	367,229	0.00%
Duke Energy Corp.^	\$500,000	3.25%	15/1/2082	367,145	0.00%
Kroger Co.	\$325,000	7.50%	1/4/2031	366,609	0.00%
Kinder Morgan, Inc.	\$400,000	5.55%	1/6/2045	366,511	0.00%
Boston Scientific Corp.	€400,000	0.63%	1/12/2027	366,421	0.00%
Home Depot, Inc.	\$400,000	4.50%	6/12/2048	366,298	0.00%
Ares Capital Corp.	\$500,000	3.20%	15/11/2031	366,206	0.00%
Uniform Mortgage Backed Securities	\$364,649	5.00%	1/7/2035	366,174	0.00%
Physicians Realty LP	\$400,000	3.95%	15/1/2028	365,930	0.00%
Invitation Homes Operating Partnership LP	\$500,000	2.70%	15/1/2034	365,891	0.00%
United Parcel Service, Inc.	\$475,000	3.40%	15/11/2046	365,793	0.00%
Banner Health	\$500,000	2.91%	1/1/2042	365,662	0.00%
Air Products & Chemicals, Inc.	€400,000	0.50%	5/5/2028	365,525	0.00%
Tanger Properties LP	\$400,000	3.13%	1/9/2026	365,395	0.00%
ERP Operating LP	\$470,000	1.85%	1/8/2031	365,379	0.00%
Air Lease Corp.	\$390,000	4.63%	1/10/2028	365,280	0.00%
Republic Services, Inc.	\$475,000	1.75%	15/2/2032	365,142	0.00%
NextEra Energy Capital Holdings, Inc.^	\$400,000	5.65%	1/5/2079	364,664	0.00%
Raytheon Technologies Corp.	\$425,000	4.35%	15/4/2047	364,604	0.00%
Aptiv plc	\$615,000	3.10%	1/12/2051	364,558	0.00%
Federal Home Loan Mortgage Corp.	\$385,000	3.12%	25/6/2027	364,427	0.00%
Corebridge Financial, Inc.	\$400,000	3.85%	5/4/2029	364,403	0.00%
Apple, Inc.	\$510,000	2.95%	11/9/2049	364,179	0.00%
PerkinElmer, Inc.	\$465,000	2.25%	15/9/2031	364,094	0.00%
Omega Healthcare Investors, Inc.	\$470,000	3.38%	1/2/2031	363,398	0.00%
Uniform Mortgage Backed Securities	\$392,612	3.50%	1/6/2047	363,283	0.00%
Florida Power & Light Co.	\$500,000	3.15%	1/10/2049	363,213	0.00%
JB Hunt Transport Services, Inc.	\$375,000	3.88%	1/3/2026	363,130	0.00%
Government National Mortgage Association	\$389,595	3.50%	20/8/2048	362,975	0.00%
Prudential Financial, Inc.^	\$400,000	4.50%	15/9/2047	362,958	0.00%
Government National Mortgage Association	\$377,938	4.00%	20/7/2049	362,595	0.00%
Uniform Mortgage Backed Securities	\$447,579	1.50%	1/5/2041	362,536	0.00%
East Ohio Gas Co.	\$400,000	1.30%	15/6/2025	362,495	0.00%
Keurig Dr Pepper, Inc.	\$450,000	2.25%	15/3/2031	362,370	0.00%
Celanese US Holdings LLC	€400,000	2.13%	1/3/2027	362,312	0.00%
Kimberly-Clark Corp.	\$500,000	3.20%	30/7/2046	361,634	0.00%
Integris Baptist Medical Center, Inc.	\$500,000	3.88%	15/8/2050	360,469	0.00%
Nationwide Financial Services, Inc.	\$515,000	3.90%	30/11/2049	360,456	0.00%
DH Europe Finance II Sarl	€500,000	1.35%	18/9/2039	360,227	0.00%
Amgen, Inc.	\$375,000	3.13%	1/5/2025	360,085	0.00%
Exxon Mobil Corp.	\$400,000	4.23%	19/3/2040	360,022	0.00%
GSK Consumer Healthcare Capital US LLC	\$400,000	3.38%	24/3/2029	359,870	0.00%
Procter & Gamble Co.	\$431,000	3.60%	25/3/2050	359,641	0.00%
Uniform Mortgage Backed Securities	\$349,101	5.50%	1/11/2039	359,386	0.00%
San Diego Gas & Electric Co.	\$500,000	3.32%	15/4/2050	359,253	0.00%
AutoNation, Inc.	\$500,000	2.40%	1/8/2031	359,200	0.00%
Procter & Gamble Co.	\$400,000	0.55%	29/10/2025	358,908	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$505,000	4.38%	2/2/2052	357,965	0.00%
Bayer US Finance II LLC	\$465,000	4.65%	15/11/2043	357,885	0.00%
Baltimore Gas & Electric Co.	\$400,000	4.55%	1/6/2052	357,763	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
FedEx Corp.	\$450,000	4.40%	15/1/2047	357,706	0.00%
Government National Mortgage Association	\$393,893	3.00%	20/10/2044	357,685	0.00%
Santander Holdings USA, Inc.	\$375,000	4.40%	13/7/2027	357,639	0.00%
Zoetis, Inc.	\$395,000	4.70%	1/2/2043	357,476	0.00%
Federal Home Loan Mortgage Corp.	\$375,906	3.50%	1/10/2035	357,087	0.00%
Comcast Corp.	\$625,000	2.65%	15/8/2062	356,560	0.00%
Southwestern Public Service Co.	\$425,000	4.40%	15/11/2048	356,536	0.00%
Sonoco Products Co.	\$415,000	3.13%	1/5/2030	356,346	0.00%
Cheniere Corpus Christi Holdings LLC	\$350,000	7.00%	30/6/2024	356,193	0.00%
Salesforce, Inc.	\$550,000	3.05%	15/7/2061	356,122	0.00%
WP Carey, Inc.	\$480,000	2.25%	1/4/2033	355,980	0.00%
Federal Home Loan Mortgage Corp.	\$375,000	3.19%	25/7/2027	355,719	0.00%
Baxter International, Inc.	\$400,000	1.92%	1/2/2027	355,230	0.00%
Baptist Healthcare System Obligated Group	\$500,000	3.54%	15/8/2050	355,166	0.00%
AvalonBay Communities, Inc.	\$425,000	1.90%	1/12/2028	355,049	0.00%
Apple, Inc.	\$425,000	3.75%	13/11/2047	354,869	0.00%
Public Service Co. of Colorado	\$550,000	2.70%	15/1/2051	354,756	0.00%
OhioHealth Corp.	\$500,000	2.83%	15/11/2041	354,536	0.00%
Government National Mortgage Association	\$354,918	4.50%	20/8/2041	354,505	0.00%
American Express Co.	\$400,000	1.65%	4/11/2026	354,498	0.00%
Deere & Co.	\$400,000	3.90%	9/6/2042	354,480	0.00%
Raytheon Technologies Corp.	\$425,000	4.15%	15/5/2045	354,379	0.00%
Allstate Corp.	\$400,000	4.50%	15/6/2043	354,362	0.00%
Walt Disney Co.	\$385,000	4.75%	15/9/2044	354,185	0.00%
Tanger Properties LP	\$490,000	2.75%	1/9/2031	353,875	0.00%
Apple, Inc.	\$500,000	2.38%	8/2/2041	353,785	0.00%
Bank of America Corp. ^	CAD545,000	2.60%	4/4/2029	353,728	0.00%
Merck & Co., Inc.	\$430,000	3.60%	15/9/2042	353,553	0.00%
Bank of America Corp. ^	CAD495,000	2.93%	25/4/2025	353,506	0.00%
Dell International LLC/EMC Corp.	\$308,000	8.35%	15/7/2046	353,318	0.00%
Citigroup, Inc. ^	\$405,000	1.12%	28/1/2027	353,115	0.00%
Kraft Heinz Foods Co.	\$325,000	6.88%	26/1/2039	353,100	0.00%
Government National Mortgage Association	\$388,808	3.00%	20/8/2043	353,068	0.00%
Johnson & Johnson	\$375,000	2.45%	1/3/2026	352,609	0.00%
Duke Energy Florida LLC	\$320,000	6.40%	15/6/2038	352,470	0.00%
Dominion Energy, Inc.	\$400,000	3.38%	1/4/2030	352,412	0.00%
Fidelity National Financial, Inc.	\$465,000	2.45%	15/3/2031	352,343	0.00%
S&P Global, Inc.	\$400,000	2.70%	1/3/2029	351,929	0.00%
NOV, Inc.	\$400,000	3.60%	1/12/2029	351,826	0.00%
Capital One Financial Corp. ^	\$375,000	2.64%	3/3/2026	351,601	0.00%
Aon Global Ltd.	\$360,000	3.50%	14/6/2024	351,565	0.00%
Duke Energy Corp.	\$380,000	2.65%	1/9/2026	351,065	0.00%
Federal Home Loan Mortgage Corp.	\$368,428	2.50%	1/9/2028	350,944	0.00%
Xcel Energy, Inc.	\$400,000	1.75%	15/3/2027	350,846	0.00%
Martin Marietta Materials, Inc.	\$425,000	2.50%	15/3/2030	350,749	0.00%
Virginia Electric & Power Co.	\$370,000	3.50%	15/3/2027	350,476	0.00%
Sixth Street Specialty Lending, Inc.	\$400,000	2.50%	1/8/2026	350,276	0.00%
Coca-Cola Co.	€400,000	0.13%	9/3/2029	350,139	0.00%
Arch Capital Group Ltd.	\$500,000	3.64%	30/6/2050	350,096	0.00%
Government National Mortgage Association	\$351,826	4.50%	20/11/2044	349,854	0.00%
Merck & Co., Inc.	\$425,000	3.70%	10/2/2045	349,695	0.00%
Fortinet, Inc.	\$400,000	1.00%	15/3/2026	349,693	0.00%
American Tower Corp.	€400,000	0.50%	15/1/2028	349,651	0.00%
New York Life Global Funding	\$375,000	1.45%	14/1/2025	349,531	0.00%
Take-Two Interactive Software, Inc.	\$395,000	4.00%	14/4/2032	349,414	0.00%
Diamondback Energy, Inc.	\$375,000	3.25%	1/12/2026	349,341	0.00%
General Motors Co.	\$400,000	5.95%	1/4/2049	349,293	0.00%
Cheniere Corpus Christi Holdings LLC	\$450,000	2.74%	31/12/2039	349,215	0.00%
GSK Consumer Healthcare Capital NL BV	€400,000	2.13%	29/3/2034	348,968	0.00%
Moody's Corp.	€400,000	0.95%	25/2/2030	348,835	0.00%
Exxon Mobil Corp.	\$485,000	3.10%	16/8/2049	348,494	0.00%
Intel Corp.	\$500,000	2.80%	12/8/2041	348,455	0.00%
Brixmor Operating Partnership LP	\$455,000	2.50%	16/8/2031	348,378	0.00%
Uniform Mortgage Backed Securities	\$362,875	4.00%	1/7/2046	348,274	0.00%
Sutter Health	\$500,000	3.36%	15/8/2050	347,983	0.00%
Union Electric Co.	\$425,000	3.90%	15/9/2042	347,968	0.00%
Eversource Energy	\$400,000	3.38%	1/3/2032	347,836	0.00%
KKR Group Finance Co. V LLC	€400,000	1.63%	22/5/2029	347,552	0.00%
Burlington Northern Santa Fe LLC	\$500,000	3.05%	15/2/2051	347,415	0.00%
Humana, Inc.	\$380,000	3.70%	23/3/2029	347,104	0.00%
Amgen, Inc.	\$500,000	2.80%	15/8/2041	347,058	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$397,718	2.50%	1/1/2040	346,916	0.00%
Realty Income Corp.	\$400,000	3.25%	15/1/2031	346,897	0.00%
Phillips 66	\$500,000	3.30%	15/3/2052	346,877	0.00%
Uniform Mortgage Backed Securities	\$370,749	3.50%	1/11/2042	346,870	0.00%
Uniform Mortgage Backed Securities	\$394,064	3.00%	1/2/2052	346,605	0.00%
Port Authority of New York & New Jersey	\$500,000	3.14%	15/2/2051	346,403	0.00%
Government National Mortgage Association	\$360,531	4.00%	20/7/2047	346,365	0.00%
Athene Global Funding	\$450,000	2.67%	7/6/2031	346,207	0.00%
Government National Mortgage Association	\$367,866	3.50%	20/9/2042	346,159	0.00%
Exxon Mobil Corp.	€500,000	1.41%	26/6/2039	346,115	0.00%
Government National Mortgage Association	\$358,766	4.00%	20/3/2046	346,011	0.00%
TWDC Enterprises 18 Corp.	\$400,000	4.13%	1/6/2044	345,594	0.00%
Comcast Corp.	\$300,000	7.05%	15/3/2033	345,314	0.00%
Bank of New York Mellon Corp.	\$350,000	3.65%	4/2/2024	344,722	0.00%
Uniform Mortgage Backed Securities	\$342,863	5.00%	1/6/2035	344,473	0.00%
Kilroy Realty LP	\$500,000	2.65%	15/11/2033	344,015	0.00%
Energy Transfer LP	\$365,000	2.90%	15/5/2025	343,907	0.00%
Altria Group, Inc.	\$350,000	3.80%	14/2/2024	343,833	0.00%
Deere & Co.	\$300,000	7.13%	3/3/2031	343,832	0.00%
Discovery Communications LLC	\$500,000	4.65%	15/5/2050	343,826	0.00%
Archer-Daniels-Midland Co.	\$400,000	2.90%	1/3/2032	343,822	0.00%
American Express Co.	\$350,000	3.40%	22/2/2024	343,764	0.00%
MetLife, Inc.	\$350,000	3.60%	10/4/2024	343,759	0.00%
Travelers Cos, Inc.	\$550,000	2.55%	27/4/2050	343,510	0.00%
Medtronic Global Holdings SCA	€500,000	1.38%	15/10/2040	343,375	0.00%
Bristol-Myers Squibb Co.	\$500,000	2.35%	13/11/2040	343,202	0.00%
Federal Home Loan Mortgage Corp.	\$352,408	3.50%	1/12/2029	343,026	0.00%
Starbucks Corp.	\$400,000	4.45%	15/8/2049	343,017	0.00%
Federal Home Loan Mortgage Corp.	\$360,009	2.50%	1/5/2028	342,944	0.00%
Ryder System, Inc.	\$350,000	3.65%	18/3/2024	342,901	0.00%
Comcast Corp.	\$350,000	3.95%	15/10/2025	342,644	0.00%
Federal Home Loan Mortgage Corp.	\$361,357	3.00%	1/9/2032	342,499	0.00%
Pacific Gas & Electric Co.	\$400,000	2.10%	1/8/2027	342,494	0.00%
Medtronic Global Holdings SCA	€340,000	3.13%	15/10/2031	342,414	0.00%
Pfizer, Inc.	\$350,000	2.95%	15/3/2024	342,078	0.00%
Government National Mortgage Association	\$361,944	4.00%	20/8/2052	342,062	0.00%
Applied Materials, Inc.	\$500,000	2.75%	1/6/2050	341,475	0.00%
Intercontinental Exchange, Inc.	\$510,000	3.00%	15/6/2050	341,306	0.00%
Government National Mortgage Association	\$355,366	4.00%	20/11/2049	340,939	0.00%
Toyota Motor Credit Corp.	\$350,000	2.90%	17/4/2024	340,784	0.00%
Comcast Corp.	£400,000	1.88%	20/2/2036	340,686	0.00%
MetLife, Inc.	\$350,000	6.40%	15/12/2036	340,383	0.00%
Alleghany Corp.	\$480,000	3.25%	15/8/2051	340,378	0.00%
Government National Mortgage Association	\$375,951	3.00%	15/11/2042	340,293	0.00%
New Jersey Turnpike Authority	\$275,000	7.41%	1/1/2040	340,099	0.00%
Constellation Brands, Inc.	\$400,000	2.88%	1/5/2030	339,979	0.00%
Target Corp.	\$400,000	2.35%	15/2/2030	339,888	0.00%
University of California	\$400,000	4.86%	15/5/2112	339,562	0.00%
Federal Home Loan Mortgage Corp.	\$365,534	3.50%	1/3/2045	339,556	0.00%
T-Mobile USA, Inc.	\$400,000	2.63%	15/2/2029	339,509	0.00%
Piedmont Healthcare, Inc.	\$500,000	2.72%	1/1/2042	339,423	0.00%
Discovery Communications LLC	\$350,000	4.90%	11/3/2026	339,357	0.00%
Xcel Energy, Inc.	\$425,000	2.35%	15/11/2031	339,181	0.00%
Lockheed Martin Corp.	\$500,000	2.80%	15/6/2050	338,917	0.00%
Stryker Corp.	\$350,000	3.38%	1/11/2025	338,537	0.00%
Campbell Soup Co.	\$500,000	3.13%	24/4/2050	338,465	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$380,000	3.37%	15/10/2049	338,377	0.00%
Interpublic Group of Cos, Inc.	\$480,000	3.38%	1/3/2041	338,327	0.00%
Analog Devices, Inc.	\$500,000	2.95%	1/10/2051	338,164	0.00%
Corporate Office Properties LP	\$480,000	2.90%	1/12/2033	338,140	0.00%
Comcast Corp.	€400,000	0.25%	14/9/2029	338,101	0.00%
Berkshire Hathaway Finance Corp.	\$375,000	4.30%	15/5/2043	338,078	0.00%
HCA, Inc.	\$340,000	5.25%	15/4/2025	337,946	0.00%
Pacific LifeCorp	\$375,000	5.13%	30/1/2043	337,816	0.00%
Church & Dwight Co., Inc.	\$360,000	5.00%	15/6/2052	337,663	0.00%
ERP Operating LP	\$400,000	4.50%	1/6/2045	337,502	0.00%
Mount Sinai Hospitals Group, Inc.	\$500,000	3.39%	1/7/2050	337,480	0.00%
Uniform Mortgage Backed Securities	\$371,302	3.00%	1/10/2042	337,463	0.00%
Caterpillar Financial Services Corp.	\$375,000	0.80%	13/11/2025	336,975	0.00%
Pentair Finance Sarl	\$340,000	5.90%	15/7/2032	336,930	0.00%
Duke University	\$500,000	2.83%	1/10/2055	336,838	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal National Mortgage Association [^]	\$425,000	1.32%	25/10/2030	336,648	0.00%
Federal Home Loan Mortgage Corp.	\$371,259	3.00%	1/9/2042	336,624	0.00%
Catholic Health Services of Long Island Obligated Group	\$500,000	3.37%	1/7/2050	336,622	0.00%
Salesforce, Inc.	\$350,000	3.70%	11/4/2028	336,450	0.00%
Kentucky Utilities Co.	\$475,000	3.30%	1/6/2050	335,968	0.00%
Arrow Electronics, Inc.	\$349,000	3.25%	8/9/2024	335,896	0.00%
Norfolk Southern Corp.	\$500,000	3.05%	15/5/2050	335,621	0.00%
Enbridge Energy Partners LP	\$300,000	7.38%	15/10/2045	335,591	0.00%
Elevance Health, Inc.	\$350,000	4.10%	1/3/2028	335,469	0.00%
Citizens Bank NA	\$350,000	3.75%	18/2/2026	335,461	0.00%
Keurig Dr Pepper, Inc.	\$400,000	4.50%	15/4/2052	335,184	0.00%
Southern California Edison Co.	\$400,000	2.75%	1/2/2032	335,135	0.00%
LYB International Finance III LLC	\$500,000	3.63%	1/4/2051	335,118	0.00%
United Parcel Service, Inc.	CAD470,000	2.13%	21/5/2024	334,686	0.00%
Elevance Health, Inc.	\$375,000	4.65%	15/8/2044	334,556	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$350,000	3.76%	10/8/2048	334,411	0.00%
Municipal Electric Authority of Georgia	\$312,000	6.64%	1/4/2057	334,334	0.00%
Fidelity National Information Services, Inc.	\$425,000	2.25%	1/3/2031	334,312	0.00%
Enterprise Products Operating LLC	\$325,000	6.13%	15/10/2039	334,175	0.00%
Enterprise Products Operating LLC	\$500,000	3.30%	15/2/2053	333,908	0.00%
Government National Mortgage Association	\$359,599	3.50%	20/8/2050	333,516	0.00%
Elevance Health, Inc.	\$350,000	5.10%	15/1/2044	333,427	0.00%
Government National Mortgage Association	\$327,425	5.00%	20/8/2040	333,398	0.00%
NYU Langone Hospitals	\$500,000	3.38%	1/7/2055	333,374	0.00%
Duke Energy Indiana LLC	\$325,000	6.12%	15/10/2035	333,219	0.00%
KKR Group Finance Co. X LLC	\$525,000	3.25%	15/12/2051	333,145	0.00%
Kinder Morgan Energy Partners LP	\$340,000	5.80%	15/3/2035	332,864	0.00%
Federal Home Loan Mortgage Corp.	\$379,140	2.50%	1/2/2043	332,769	0.00%
Government National Mortgage Association	\$332,825	4.50%	20/5/2040	332,524	0.00%
Vistra Operations Co. LLC	\$365,000	3.70%	30/1/2027	332,244	0.00%
General Motors Financial Co., Inc.	\$350,000	2.90%	26/2/2025	332,185	0.00%
Procter & Gamble Co.	\$350,000	2.70%	2/2/2026	332,120	0.00%
Gilead Sciences, Inc.	\$350,000	4.60%	1/9/2035	331,844	0.00%
Municipal Electric Authority of Georgia	\$312,000	6.66%	1/4/2057	331,748	0.00%
Virginia Electric & Power Co.	\$500,000	2.95%	15/11/2051	331,335	0.00%
American International Group, Inc.	\$375,000	3.40%	30/6/2030	330,865	0.00%
Reliance Standard Life Global Funding II	\$350,000	2.50%	30/10/2024	330,603	0.00%
Tennessee Valley Authority	\$300,000	5.88%	1/4/2036	330,563	0.00%
Booking Holdings, Inc.	€336,000	1.80%	3/3/2027	330,498	0.00%
Federal Home Loan Mortgage Corp.	\$400,000	2.10%	25/9/2031	330,497	0.00%
Government National Mortgage Association	\$342,670	4.00%	20/8/2045	330,487	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$350,000	5.30%	15/1/2029	330,436	0.00%
Capital One Financial Corp.	\$350,000	3.75%	28/7/2026	330,419	0.00%
Newmont Corp.	\$350,000	5.45%	9/6/2044	330,360	0.00%
US Bancorp [^]	\$400,000	2.68%	27/1/2033	330,271	0.00%
Comcast Corp.	\$400,000	3.75%	1/4/2040	330,265	0.00%
BP Capital Markets America, Inc.	\$500,000	2.94%	4/6/2051	330,114	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$290,000	6.55%	15/5/2048	330,049	0.00%
Hormel Foods Corp.	\$350,000	0.65%	3/6/2024	330,045	0.00%
Enterprise Products Operating LLC	\$500,000	3.20%	15/2/2052	329,962	0.00%
Baylor Scott & White Holdings	\$500,000	2.84%	15/11/2050	329,912	0.00%
Duke Energy Progress LLC	\$350,000	3.70%	1/9/2028	329,440	0.00%
Corning, Inc.	\$350,000	5.35%	15/11/2048	329,414	0.00%
John Deere Capital Corp.	\$370,000	0.70%	15/1/2026	329,246	0.00%
Eli Lilly & Co.	£451,000	1.63%	14/9/2043	329,221	0.00%
ONEOK Partners LP	\$325,000	6.85%	15/10/2037	329,197	0.00%
Federal Home Loan Mortgage Corp. [^]	\$337,599	3.99%	25/1/2025	328,943	0.00%
Ford Foundation	\$520,000	2.42%	1/6/2050	328,890	0.00%
Paramount Global	\$450,000	4.95%	19/5/2050	328,564	0.00%
Coca-Cola Co.	\$500,000	2.50%	15/3/2051	328,563	0.00%
Consolidated Edison Co. of New York, Inc.	\$325,000	5.85%	15/3/2036	328,365	0.00%
Progressive Corp.	\$300,000	6.63%	1/3/2029	327,688	0.00%
Jackson Financial, Inc.	\$425,000	3.13%	23/11/2031	327,620	0.00%
Vontier Corp.	\$450,000	2.95%	1/4/2031	327,216	0.00%
American Express Co.	\$340,000	2.50%	30/7/2024	327,180	0.00%
UBS Commercial Mortgage Trust 2018	\$350,000	3.98%	15/2/2051	327,066	0.00%
AmerisourceBergen Corp.	\$350,000	3.45%	15/12/2027	326,973	0.00%
Federal Home Loan Mortgage Corp.	\$352,351	3.50%	1/11/2045	326,650	0.00%
Phillips 66	\$350,000	4.65%	15/11/2034	326,619	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Trimble, Inc.	\$340,000	4.90%	15/6/2028	326,437	0.00%
Raytheon Technologies Corp.	\$500,000	2.82%	1/9/2051	326,103	0.00%
Atmos Energy Corp.	\$500,000	2.85%	15/2/2052	325,988	0.00%
Banner Health	\$500,000	2.91%	1/1/2051	325,953	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$352,173	2.81%	15/11/2059	325,910	0.00%
HF Sinclair Corp.	\$325,000	5.88%	1/4/2026	325,846	0.00%
Energy Transfer LP	\$325,000	5.88%	15/1/2024	325,825	0.00%
Uniform Mortgage Backed Securities	\$319,459	5.50%	1/4/2034	325,775	0.00%
Dick's Sporting Goods, Inc.	\$500,000	4.10%	15/1/2052	325,613	0.00%
Unum Group	\$475,000	4.13%	15/6/2051	325,576	0.00%
Boeing Co.	\$485,000	3.95%	1/8/2059	325,558	0.00%
Brunswick Corp.	\$450,000	5.10%	1/4/2052	325,387	0.00%
Virginia Electric & Power Co.	\$400,000	4.00%	15/1/2043	325,232	0.00%
Discovery Communications LLC	\$435,000	5.20%	20/9/2047	325,002	0.00%
Intel Corp.	\$500,000	3.05%	12/8/2051	324,978	0.00%
MetLife Capital Trust IV	\$300,000	7.88%	15/12/2037	324,759	0.00%
Sonoco Products Co.	\$400,000	2.85%	1/2/2032	324,757	0.00%
Ascension Health	\$425,000	3.11%	15/11/2039	324,644	0.00%
Caterpillar, Inc.	\$400,000	1.90%	12/3/2031	324,621	0.00%
Consolidated Edison Co. of New York, Inc.	\$450,000	3.70%	15/11/2059	324,444	0.00%
Aon Corp.	\$350,000	3.75%	2/5/2029	323,973	0.00%
Uniform Mortgage Backed Securities	\$338,918	4.00%	1/11/2048	323,853	0.00%
Zoetis, Inc.	\$350,000	3.00%	12/9/2027	323,586	0.00%
Gilead Sciences, Inc.	\$500,000	2.80%	1/10/2050	323,578	0.00%
Emerson Electric Co.	\$500,000	2.80%	21/12/2051	323,466	0.00%
Blackstone Holdings Finance Co. LLC	\$500,000	3.20%	30/1/2052	323,198	0.00%
Piedmont Natural Gas Co., Inc.	\$475,000	3.35%	1/6/2050	323,130	0.00%
Laboratory Corp. of America Holdings	\$375,000	2.95%	1/12/2029	322,449	0.00%
Royalty Pharma plc	\$500,000	3.55%	2/9/2050	322,447	0.00%
Keysight Technologies, Inc.	\$327,000	4.55%	30/10/2024	322,420	0.00%
Union Pacific Corp.	\$375,000	2.80%	14/2/2032	322,287	0.00%
Dominion Energy South Carolina, Inc.	\$400,000	2.30%	1/12/2031	322,186	0.00%
Government National Mortgage Association	\$333,982	4.00%	20/3/2047	322,042	0.00%
Global Payments, Inc.	\$450,000	4.15%	15/8/2049	321,469	0.00%
Home Depot, Inc.	\$450,000	3.13%	15/12/2049	321,428	0.00%
Jersey Central Power & Light Co.	\$400,000	2.75%	1/3/2032	321,230	0.00%
Children's Hospital of Philadelphia	\$500,000	2.70%	1/7/2050	321,139	0.00%
Comcast Corp.	\$340,000	3.30%	1/2/2027	320,932	0.00%
PPG Industries, Inc.	€315,000	1.88%	1/6/2025	320,708	0.00%
Laboratory Corp. of America Holdings	\$331,000	3.60%	1/2/2025	320,459	0.00%
University of Southern California	\$330,000	5.25%	1/10/2111	320,322	0.00%
Baxter International, Inc.	\$375,000	2.27%	1/12/2028	320,082	0.00%
Uniform Mortgage Backed Securities	\$368,104	2.50%	1/8/2040	320,082	0.00%
International Business Machines Corp.	\$325,000	3.63%	12/2/2024	320,077	0.00%
Consolidated Edison Co. of New York, Inc.	\$400,000	3.95%	1/3/2043	319,674	0.00%
Aon Global Ltd.	\$375,000	4.60%	14/6/2044	319,647	0.00%
Government National Mortgage Association	\$318,876	5.00%	20/7/2048	319,644	0.00%
Virginia Electric & Power Co.	\$325,000	3.45%	15/2/2024	319,577	0.00%
Southern Power Co.	\$375,000	4.95%	15/12/2046	319,556	0.00%
Uniform Mortgage Backed Securities	\$326,149	4.50%	1/4/2047	319,480	0.00%
Simon Property Group LP	\$365,000	1.38%	15/1/2027	319,046	0.00%
Paramount Global	\$300,000	7.88%	30/7/2030	318,983	0.00%
Federal Home Loan Mortgage Corp.	\$340,534	3.50%	1/4/2043	318,913	0.00%
Wells Fargo & Co. ^	\$325,000	4.54%	15/8/2026	318,781	0.00%
Exxon Mobil Corp.	\$325,000	3.18%	15/3/2024	318,771	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$325,000	4.91%	23/7/2025	318,728	0.00%
Arrow Electronics, Inc.	\$350,000	3.88%	12/1/2028	318,612	0.00%
Government National Mortgage Association	\$338,475	3.50%	20/12/2042	318,503	0.00%
Elevance Health, Inc.	\$350,000	4.63%	15/5/2042	318,372	0.00%
Virginia Electric & Power Co.	\$300,000	6.35%	30/11/2037	318,183	0.00%
Uniform Mortgage Backed Securities	\$340,840	2.50%	1/8/2031	317,559	0.00%
Owens Corning	\$350,000	3.95%	15/8/2029	317,204	0.00%
Raytheon Technologies Corp.	\$300,000	6.05%	1/6/2036	317,158	0.00%
JPMorgan Chase & Co.	\$290,000	7.63%	15/10/2026	317,095	0.00%
Rockefeller Foundation	\$500,000	2.49%	1/10/2050	316,973	0.00%
Amazon.com, Inc.	\$325,000	2.73%	13/4/2024	316,755	0.00%
Metropolitan Transportation Authority	\$300,000	6.67%	15/11/2039	316,501	0.00%
Bank of America Corp. ^	\$345,000	4.57%	27/4/2033	316,105	0.00%
Uniform Mortgage Backed Securities	\$340,413	3.50%	1/7/2045	316,022	0.00%
Verizon Communications, Inc.	\$326,000	3.38%	15/2/2025	316,013	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blackstone Holdings Finance Co. LLC	\$430,000	2.00%	30/1/2032	315,910	0.00%
Federal Home Loan Mortgage Corp.	\$335,341	3.00%	1/11/2032	315,806	0.00%
Owl Rock Capital Corp.	\$336,000	4.00%	30/3/2025	315,785	0.00%
Cummins, Inc.	\$350,000	0.75%	1/9/2025	315,681	0.00%
Linde, Inc.	€300,000	1.20%	12/2/2024	315,626	0.00%
BorgWarner, Inc.	€400,000	1.00%	19/5/2031	315,590	0.00%
Government National Mortgage Association	\$326,857	4.00%	20/1/2045	315,581	0.00%
Chicago O'Hare International Airport	\$350,000	4.57%	1/1/2054	315,515	0.00%
Bank of America Corp.^	\$500,000	2.97%	21/7/2052	315,473	0.00%
Uniform Mortgage Backed Securities	\$309,090	5.50%	1/5/2034	315,201	0.00%
Oracle Corp.	\$300,000	6.25%	9/11/2032	315,014	0.00%
Community Health Network, Inc.	\$500,000	3.10%	1/5/2050	315,007	0.00%
Cardinal Health, Inc.	\$325,000	3.75%	15/9/2025	314,766	0.00%
Seattle Children's Hospital	\$500,000	2.72%	1/10/2050	314,755	0.00%
Federal Home Loan Mortgage Corp.	\$349,648	3.00%	1/11/2046	314,133	0.00%
Uniform Mortgage Backed Securities	\$335,449	3.50%	1/7/2042	314,094	0.00%
Federal Home Loan Mortgage Corp.	\$324,573	4.00%	1/12/2040	314,058	0.00%
General Motors Financial Co., Inc.	\$325,000	3.80%	7/4/2025	313,938	0.00%
McDonald's Corp.	€300,000	0.63%	29/1/2024	313,824	0.00%
Toyota Motor Credit Corp.	\$350,000	0.80%	16/10/2025	313,763	0.00%
Government National Mortgage Association	\$333,416	3.50%	20/3/2043	313,716	0.00%
Mayo Clinic	\$475,000	3.20%	15/11/2061	313,565	0.00%
Federal Home Loan Mortgage Corp.^	\$375,000	2.24%	25/10/2031	313,496	0.00%
Duquesne Light Holdings, Inc.	\$400,000	2.78%	7/1/2032	313,325	0.00%
Uniform Mortgage Backed Securities	\$329,300	4.00%	1/8/2050	313,224	0.00%
Chevron USA, Inc.	\$500,000	2.34%	12/8/2050	313,109	0.00%
Uniform Mortgage Backed Securities	\$337,996	3.50%	1/10/2045	313,037	0.00%
Los Angeles Unified School District	\$300,000	5.75%	1/7/2034	312,870	0.00%
AvalonBay Communities, Inc.	\$325,000	3.45%	1/6/2025	312,849	0.00%
Archer-Daniels-Midland Co.	\$305,000	5.38%	15/9/2035	312,475	0.00%
American Airlines 2016-3 Class AA Pass Through Trust	\$361,076	3.00%	15/10/2028	312,342	0.00%
Berkshire Hathaway, Inc.	€300,000	1.30%	15/3/2024	312,297	0.00%
Kimberly-Clark Corp.	\$325,000	3.05%	15/8/2025	312,257	0.00%
JPMorgan Chase & Co.	\$340,000	4.85%	1/2/2044	312,247	0.00%
Fidelity National Information Services, Inc.	€370,000	2.95%	21/5/2039	312,212	0.00%
Los Angeles Community College District	\$250,000	6.75%	1/8/2049	311,887	0.00%
Oracle Corp.	\$300,000	6.15%	9/11/2029	311,887	0.00%
Zoetis, Inc.	\$460,000	3.00%	15/5/2050	311,732	0.00%
Government National Mortgage Association	\$340,000	3.50%	20/12/2052	311,712	0.00%
Waste Connections, Inc.	\$366,000	2.60%	1/2/2030	311,700	0.00%
Massachusetts Mutual Life Insurance Co.	\$375,000	4.90%	1/4/2077	311,620	0.00%
Energy Transfer LP	\$350,000	4.90%	15/3/2035	311,604	0.00%
Liberty Mutual Finance Europe DAC	€300,000	1.75%	27/3/2024	311,557	0.00%
American Water Capital Corp.	\$400,000	3.75%	1/9/2047	311,542	0.00%
Masco Corp.	\$500,000	3.13%	15/2/2051	311,263	0.00%
Uniform Mortgage Backed Securities	\$332,606	3.50%	1/6/2044	311,175	0.00%
Johnson & Johnson	€300,000	0.65%	20/5/2024	311,171	0.00%
Hess Corp.	\$325,000	4.30%	1/4/2027	311,036	0.00%
Franklin Resources, Inc.	\$500,000	2.95%	12/8/2051	310,952	0.00%
Merck & Co., Inc.	\$445,000	2.35%	24/6/2040	310,461	0.00%
Primerica, Inc.	\$380,000	2.80%	19/11/2031	310,454	0.00%
Federal Home Loan Mortgage Corp.	\$313,339	4.50%	1/2/2041	310,452	0.00%
Uniform Mortgage Backed Securities	\$337,748	2.50%	1/2/2036	310,295	0.00%
Children's Hospital	\$500,000	2.93%	15/7/2050	310,284	0.00%
Celanese US Holdings LLC	\$325,000	6.38%	15/7/2032	310,270	0.00%
Merck & Co., Inc.	\$350,000	0.75%	24/2/2026	310,195	0.00%
Morgan Stanley	\$320,000	3.88%	27/1/2026	309,897	0.00%
Goldman Sachs Group, Inc.	\$325,000	3.85%	26/1/2027	309,446	0.00%
Federal Home Loan Mortgage Corp.^	\$316,747	3.06%	25/8/2024	309,314	0.00%
Federal Home Loan Mortgage Corp.	\$321,240	4.00%	1/5/2044	309,250	0.00%
Uniform Mortgage Backed Securities	\$330,333	3.00%	1/6/2033	309,106	0.00%
American Tower Corp.	\$500,000	2.95%	15/1/2051	309,033	0.00%
Federal Home Loan Mortgage Corp.	\$311,541	4.50%	1/9/2040	308,763	0.00%
Realty Income Corp.	\$350,000	4.65%	15/3/2047	308,205	0.00%
Federal Home Loan Mortgage Corp.	\$333,207	3.50%	1/10/2048	308,194	0.00%
Toll Brothers Finance Corp.	\$325,000	4.88%	15/3/2027	308,075	0.00%
Avery Dennison Corp.	\$375,000	2.65%	30/4/2030	308,068	0.00%
Sharp HealthCare	\$500,000	2.68%	1/8/2050	307,905	0.00%
Global Payments, Inc.	\$375,000	2.90%	15/5/2030	307,722	0.00%
Warnermedia Holdings, Inc.	\$420,000	5.39%	15/3/2062	307,673	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Beth Israel Lahey Health, Inc.	\$500,000	3.08%	1/7/2051	307,447	0.00%
Virginia Electric & Power Co.	\$400,000	3.80%	15/9/2047	307,432	0.00%
Fidelity National Information Services, Inc.	\$350,000	1.15%	1/3/2026	307,147	0.00%
Citigroup, Inc. ^	\$365,000	2.98%	5/11/2030	306,809	0.00%
Duke Energy Carolinas LLC	\$435,000	3.20%	15/8/2049	306,802	0.00%
MetLife, Inc.	\$330,000	4.88%	13/11/2043	306,706	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	1.76%	25/3/2028	306,680	0.00%
Oracle Corp.	\$300,000	5.80%	10/11/2025	306,440	0.00%
Nasdaq, Inc.	\$400,000	3.95%	7/3/2052	306,129	0.00%
Danaher Corp.	\$460,000	2.80%	10/12/2051	306,042	0.00%
Trane Technologies Luxembourg Finance SA	\$325,000	3.50%	21/3/2026	305,894	0.00%
Coca-Cola Co.	\$455,000	2.60%	1/6/2050	305,824	0.00%
Wells Fargo Commercial Mortgage Trust 2018^	\$325,000	4.01%	15/3/2051	305,740	0.00%
General Motors Financial Co., Inc.	\$350,000	2.70%	20/8/2027	305,642	0.00%
US Bancorp	\$325,000	3.15%	27/4/2027	305,492	0.00%
Consolidated Edison Co. of New York, Inc.	\$365,000	4.50%	15/5/2058	305,307	0.00%
UBS Commercial Mortgage Trust 2018^	\$325,000	4.12%	15/3/2051	305,018	0.00%
Northwestern Mutual Life Insurance Co.	\$440,000	3.63%	30/9/2059	304,801	0.00%
Dow Chemical Co.	\$325,000	5.55%	30/11/2048	304,645	0.00%
Celanese US Holdings LLC	€300,000	4.78%	19/7/2026	304,626	0.00%
Philip Morris International, Inc.	€500,000	1.45%	1/8/2039	304,567	0.00%
Crown Castle, Inc.	\$315,000	3.20%	1/9/2024	304,414	0.00%
Norfolk Southern Corp.	\$355,000	4.45%	15/6/2045	304,048	0.00%
George Washington University	\$360,000	4.30%	15/9/2044	304,001	0.00%
New York City Transitional Finance Authority Future Tax Secured Revenue	\$300,000	5.51%	1/8/2037	303,518	0.00%
General Motors Co.	\$350,000	5.15%	1/4/2038	303,105	0.00%
Government National Mortgage Association	\$337,723	3.00%	20/9/2050	303,101	0.00%
Pfizer, Inc.	\$445,000	2.70%	28/5/2050	302,933	0.00%
Extra Space Storage LP	\$400,000	2.35%	15/3/2032	302,881	0.00%
Uniform Mortgage Backed Securities	\$317,182	4.00%	1/2/2048	302,611	0.00%
Home Depot, Inc.	\$500,000	2.38%	15/3/2051	302,566	0.00%
Baxter International, Inc.	€300,000	1.30%	30/5/2025	302,535	0.00%
CSAIL 2016-C7 Commercial Mortgage Trust	\$325,000	3.50%	15/11/2049	301,969	0.00%
Cheniere Corpus Christi Holdings LLC	\$300,000	5.88%	31/3/2025	301,698	0.00%
Connecticut Light & Power Co.	\$350,000	4.30%	15/4/2044	301,052	0.00%
Federal National Mortgage Association^	\$314,687	3.55%	25/9/2028	300,920	0.00%
Fortune Brands Innovations, Inc.	\$400,000	4.50%	25/3/2052	300,827	0.00%
PacifiCorp	\$350,000	2.70%	15/9/2030	300,740	0.00%
Commonwealth of Massachusetts	\$425,000	2.81%	1/9/2043	300,705	0.00%
Procter & Gamble Co.	\$330,000	3.00%	25/3/2030	300,672	0.00%
Halliburton Co.	\$350,000	2.92%	1/3/2030	300,587	0.00%
Federal Home Loan Mortgage Corp.	\$331,269	3.00%	1/10/2042	300,479	0.00%
Apple, Inc.	\$325,000	4.25%	9/2/2047	300,381	0.00%
Physicians Realty LP	\$385,000	2.63%	1/11/2031	300,155	0.00%
UnitedHealth Group, Inc.	\$375,000	3.75%	15/10/2047	299,682	0.00%
Regeneron Pharmaceuticals, Inc.	\$480,000	2.80%	15/9/2050	299,180	0.00%
3M Co.	\$325,000	3.38%	1/3/2029	298,970	0.00%
Government National Mortgage Association	\$343,233	2.50%	20/10/2049	298,862	0.00%
Federal Home Loan Mortgage Corp.	\$322,699	3.50%	1/10/2046	298,721	0.00%
Chubb INA Holdings, Inc.	€300,000	0.30%	15/12/2024	298,546	0.00%
Kentucky Utilities Co.	\$315,000	5.13%	1/11/2040	298,396	0.00%
Digital Dutch Finco BV	€400,000	1.00%	15/1/2032	298,371	0.00%
Texas Instruments, Inc.	\$335,000	4.15%	15/5/2048	298,011	0.00%
Federal Home Loan Mortgage Corp.	\$331,646	3.00%	1/6/2046	297,959	0.00%
JPMorgan Chase & Co. ^	\$305,000	4.85%	25/7/2028	297,766	0.00%
eBay, Inc.	\$375,000	4.00%	15/7/2042	297,513	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	2.48%	25/1/2032	297,370	0.00%
Medtronic Global Holdings SCA	€298,000	3.38%	15/10/2034	297,281	0.00%
Federal Home Loan Mortgage Corp.	\$370,000	1.35%	25/5/2030	297,230	0.00%
Philip Morris International, Inc.	\$307,000	3.25%	10/11/2024	296,849	0.00%
Government National Mortgage Association	\$307,026	4.00%	20/3/2045	296,434	0.00%
Kroger Co.	\$300,000	4.00%	1/2/2024	296,352	0.00%
Intel Corp.	\$435,000	3.25%	15/11/2049	296,283	0.00%
State of Mississippi	\$290,000	5.25%	1/11/2034	295,948	0.00%
Johnson & Johnson	\$350,000	3.75%	3/3/2047	295,945	0.00%
Amphenol Technologies Holding GmbH	€300,000	0.75%	4/5/2026	295,724	0.00%
W R Berkley Corp.	\$500,000	3.15%	30/9/2061	295,695	0.00%
Marriott International, Inc.	\$365,000	2.85%	15/4/2031	295,684	0.00%
Federal Home Loan Mortgage Corp.	\$309,877	4.00%	1/11/2048	295,672	0.00%
Equinix, Inc.	\$310,000	2.63%	18/11/2024	295,522	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Metropolitan Life Global Funding I	\$300,000	3.60%	11/1/2024	295,463	0.00%
American Transmission Systems, Inc.	\$325,000	5.00%	1/9/2044	295,416	0.00%
Federal Home Loan Mortgage Corp.	\$375,000	2.44%	25/2/2036	295,081	0.00%
Duke Energy Corp.	€300,000	3.85%	15/6/2034	294,879	0.00%
Sempra Energy	\$375,000	4.00%	1/2/2048	294,832	0.00%
Government National Mortgage Association	\$313,822	3.50%	20/6/2045	294,643	0.00%
Amazon.com, Inc.	\$305,000	3.00%	13/4/2025	294,634	0.00%
Omega Healthcare Investors, Inc.	\$300,000	5.25%	15/1/2026	294,389	0.00%
Federal Home Loan Mortgage Corp.	\$300,215	4.50%	1/6/2047	294,364	0.00%
Allstate Corp.	\$310,000	3.28%	15/12/2026	294,235	0.00%
Lennar Corp.	\$305,000	4.75%	29/11/2027	293,277	0.00%
National Retail Properties, Inc.	\$480,000	3.00%	15/4/2052	292,764	0.00%
Dollar General Corp.	\$300,000	4.15%	1/11/2025	292,711	0.00%
NIKE, Inc.	\$375,000	3.38%	1/11/2046	292,518	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$495,000	3.95%	30/6/2062	292,442	0.00%
NextEra Energy Capital Holdings, Inc.	\$300,000	2.94%	21/3/2024	292,199	0.00%
7-Eleven, Inc.	\$475,000	2.80%	10/2/2051	292,105	0.00%
Uniform Mortgage Backed Securities	\$294,929	4.50%	1/8/2040	292,012	0.00%
Uniform Mortgage Backed Securities	\$322,270	3.00%	1/4/2043	291,847	0.00%
Nucor Corp.	\$470,000	2.98%	15/12/2055	291,823	0.00%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$295,313	4.74%	20/3/2025	291,542	0.00%
PNC Financial Services Group, Inc.	\$295,000	3.90%	29/4/2024	291,516	0.00%
Exxon Mobil Corp.	\$370,000	3.57%	6/3/2045	291,354	0.00%
Nationwide Mutual Insurance Co.	\$225,000	9.38%	15/8/2039	291,322	0.00%
Uniform Mortgage Backed Securities	\$310,946	3.50%	1/12/2044	291,049	0.00%
PayPal Holdings, Inc.	\$315,000	2.65%	1/10/2026	290,956	0.00%
Carlyle Finance LLC	\$325,000	5.65%	15/9/2048	290,406	0.00%
Government National Mortgage Association	\$309,309	3.50%	20/11/2045	290,405	0.00%
AmerisourceBergen Corp.	\$350,000	2.70%	15/3/2031	290,353	0.00%
Federal National Mortgage Association	\$350,000	1.78%	25/5/2030	290,337	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	\$395,000	2.63%	15/11/2031	290,223	0.00%
Principal Financial Group, Inc.	\$300,000	3.40%	15/5/2025	290,177	0.00%
GS Mortgage Securities Trust 2017	\$324,000	3.66%	10/8/2050	290,085	0.00%
Federal Home Loan Mortgage Corp.	\$308,343	3.50%	1/4/2042	290,035	0.00%
Time Warner Cable LLC	£300,000	5.25%	15/7/2042	289,862	0.00%
Dover Corp.	€300,000	1.25%	9/11/2026	289,849	0.00%
Allstate Corp.	\$350,000	4.20%	15/12/2046	289,655	0.00%
XLIT Ltd.	\$305,000	5.50%	31/3/2045	289,641	0.00%
Hormel Foods Corp.	\$355,000	1.80%	11/6/2030	289,465	0.00%
Boeing Co.	\$400,000	3.50%	1/3/2039	289,414	0.00%
Duke Energy Corp.	\$300,000	4.30%	15/3/2028	289,361	0.00%
Government National Mortgage Association	\$300,950	4.00%	20/8/2047	289,125	0.00%
Best Buy Co., Inc.	\$300,000	4.45%	1/10/2028	289,068	0.00%
Uniform Mortgage Backed Securities	\$282,988	5.50%	1/2/2035	288,801	0.00%
US Bancorp	\$300,000	2.40%	30/7/2024	288,528	0.00%
Prudential Financial, Inc.^	\$300,000	5.20%	15/3/2044	288,499	0.00%
Uniform Mortgage Backed Securities	\$291,282	4.50%	1/9/2042	288,401	0.00%
City of Houston TX	\$275,000	6.29%	1/3/2032	288,165	0.00%
Federal Home Loan Mortgage Corp.^	\$300,000	3.43%	25/1/2027	288,141	0.00%
American Water Capital Corp.	\$300,000	4.45%	1/6/2032	287,823	0.00%
Verizon Communications, Inc.	£300,000	3.13%	2/11/2035	287,725	0.00%
Kraft Heinz Foods Co.	\$300,000	5.00%	15/7/2035	287,695	0.00%
North Texas Tollway Authority	\$240,000	6.72%	1/1/2049	287,584	0.00%
Corebridge Financial, Inc.	\$300,000	3.50%	4/4/2025	287,557	0.00%
Kinder Morgan, Inc.	\$300,000	4.30%	1/3/2028	287,527	0.00%
Home Depot, Inc.	\$300,000	2.70%	15/4/2025	287,479	0.00%
Florida Power & Light Co.	\$300,000	2.85%	1/4/2025	287,459	0.00%
Exxon Mobil Corp.	\$325,000	4.33%	19/3/2050	287,422	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$300,000	3.35%	1/9/2024	287,261	0.00%
Nationwide Financial Services, Inc.	\$300,000	6.75%	15/5/2037	287,241	0.00%
Uniform Mortgage Backed Securities	\$298,801	4.00%	1/3/2046	287,109	0.00%
AT&T, Inc.	CAD450,000	4.85%	25/5/2047	287,015	0.00%
General Motors Financial of Canada Ltd.	CAD430,000	3.15%	8/2/2027	286,997	0.00%
Wisconsin Public Service Corp.	\$325,000	4.75%	1/11/2044	286,943	0.00%
General Motors Co.	\$300,000	5.40%	15/10/2029	286,906	0.00%
Quest Diagnostics, Inc.	\$300,000	4.20%	30/6/2029	286,848	0.00%
Wachovia Corp.	\$295,000	5.50%	1/8/2035	286,833	0.00%
Benchmark 2018-B6 Mortgage Trust	\$300,000	4.26%	10/10/2051	286,649	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Jackson Financial, Inc.	\$450,000	4.00%	23/11/2051	286,629	0.00%
UnitedHealth Group, Inc.	\$300,000	3.10%	15/3/2026	286,491	0.00%
Elevance Health, Inc.	\$325,000	4.55%	1/3/2048	286,490	0.00%
Uniform Mortgage Backed Securities	\$295,542	4.00%	1/5/2044	286,389	0.00%
Aon Corp./Aon Global Holdings plc	\$370,000	3.90%	28/2/2052	286,371	0.00%
Comcast Corp.	\$310,000	4.20%	15/8/2034	286,371	0.00%
Government National Mortgage Association	\$315,235	3.00%	20/5/2043	286,258	0.00%
Intel Corp.	\$300,000	4.00%	5/8/2029	286,085	0.00%
Kroger Co.	\$300,000	5.40%	15/7/2040	285,991	0.00%
Home Depot, Inc.	\$320,000	4.40%	15/3/2045	285,866	0.00%
NOV, Inc.	\$410,000	3.95%	1/12/2042	285,730	0.00%
Southern California Edison Co.	\$400,000	3.45%	1/2/2052	285,556	0.00%
American Equity Investment Life Holding Co.	\$300,000	5.00%	15/6/2027	285,494	0.00%
PepsiCo, Inc.	\$300,000	2.85%	24/2/2026	285,338	0.00%
Federal Home Loan Mortgage Corp.	\$320,000	2.60%	25/9/2029	285,071	0.00%
Citigroup, Inc.	£200,000	6.80%	25/6/2038	284,924	0.00%
Bank of America Corp. ^	\$400,000	3.48%	13/3/2052	284,787	0.00%
Southwestern Electric Power Co.	\$300,000	4.10%	15/9/2028	284,746	0.00%
Federal Home Loan Mortgage Corp.	\$325,000	2.03%	25/9/2028	284,740	0.00%
Uniform Mortgage Backed Securities	\$327,112	2.50%	1/6/2040	284,441	0.00%
Cigna Corp.	\$300,000	0.61%	15/3/2024	284,399	0.00%
STERIS Irish FinCo UnLtd Co.	\$350,000	2.70%	15/3/2031	284,358	0.00%
VMware, Inc.	\$290,000	4.50%	15/5/2025	284,343	0.00%
Oncor Electric Delivery Co. LLC	\$245,000	7.25%	15/1/2033	284,331	0.00%
Government National Mortgage Association	\$302,449	3.50%	20/12/2044	284,291	0.00%
Alphabet, Inc.	\$500,000	2.25%	15/8/2060	284,172	0.00%
MPLX LP	\$350,000	2.65%	15/8/2030	283,965	0.00%
Tennessee Valley Authority	\$250,000	6.15%	15/1/2038	283,774	0.00%
CF Industries, Inc.	\$300,000	5.15%	15/3/2034	283,503	0.00%
Government National Mortgage Association	\$322,626	2.50%	20/12/2046	283,453	0.00%
Citigroup Commercial Mortgage Trust 2016	\$300,000	3.62%	10/2/2049	283,425	0.00%
UBS Commercial Mortgage Trust 2018	\$300,000	4.45%	15/12/2051	283,411	0.00%
Altria Group, Inc.	\$400,000	4.45%	6/5/2050	283,349	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	2.67%	25/3/2026	283,272	0.00%
Union Pacific Corp.	\$375,000	3.50%	14/2/2053	283,248	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$300,000	4.15%	1/2/2033	283,240	0.00%
Essex Portfolio LP	\$350,000	4.50%	15/3/2048	283,230	0.00%
BlackRock, Inc.	\$350,000	1.90%	28/1/2031	283,206	0.00%
Sabra Health Care LP	\$380,000	3.20%	1/12/2031	283,143	0.00%
International Paper Co.	\$325,000	4.80%	15/6/2044	283,105	0.00%
Uniform Mortgage Backed Securities	\$296,553	4.00%	1/11/2047	282,930	0.00%
VF Corp.	\$340,000	2.95%	23/4/2030	282,836	0.00%
Invesco Finance plc	\$285,000	4.00%	30/1/2024	282,722	0.00%
Benchmark 2018-B2 Mortgage Trust ^	\$300,000	3.88%	15/2/2051	282,644	0.00%
ONEOK, Inc.	\$300,000	4.00%	13/7/2027	282,579	0.00%
Bristol-Myers Squibb Co.	\$311,000	4.55%	20/2/2048	282,521	0.00%
Apple, Inc.	\$285,000	4.50%	23/2/2036	282,347	0.00%
Charles Schwab Corp.	\$300,000	3.20%	2/3/2027	282,209	0.00%
Ford Credit Floorplan Master Owner Trust A	\$300,000	4.06%	15/11/2030	282,137	0.00%
New York & Presbyterian Hospital	\$500,000	2.61%	1/8/2060	282,108	0.00%
Analog Devices, Inc.	\$300,000	3.45%	15/6/2027	282,074	0.00%
McDonald's Corp.	\$325,000	4.45%	1/3/2047	281,781	0.00%
Pacific Gas & Electric Co.	\$325,000	3.00%	15/6/2028	281,724	0.00%
Philip Morris International, Inc.	\$300,000	2.75%	25/2/2026	281,574	0.00%
ITC Holdings Corp.	\$315,000	5.30%	1/7/2043	281,541	0.00%
Dow Chemical Co.	\$350,000	2.10%	15/11/2030	281,411	0.00%
RPM International, Inc.	\$375,000	4.25%	15/1/2048	281,326	0.00%
State of California	\$300,000	4.60%	1/4/2038	281,326	0.00%
Federal Home Loan Mortgage Corp.	\$310,000	3.54%	25/3/2034	281,299	0.00%
Ares Capital Corp.	\$350,000	2.88%	15/6/2028	281,147	0.00%
Citadel LP	\$300,000	4.88%	15/1/2027	281,093	0.00%
Arizona Public Service Co.	\$400,000	3.75%	15/5/2046	280,810	0.00%
Uniform Mortgage Backed Securities	\$276,040	5.50%	1/2/2049	280,732	0.00%
Metropolitan Life Global Funding I	\$300,000	0.55%	7/6/2024	280,612	0.00%
Workday, Inc.	\$300,000	3.50%	1/4/2027	280,596	0.00%
American Honda Finance Corp.	\$300,000	0.55%	12/7/2024	280,515	0.00%
Dow Chemical Co.	€400,000	1.88%	15/3/2040	280,503	0.00%
Mosaic Co.	\$300,000	5.63%	15/11/2043	280,379	0.00%
Home Depot, Inc.	\$300,000	2.88%	15/4/2027	280,179	0.00%
Kraft Heinz Foods Co.	\$300,000	4.25%	1/3/2031	280,057	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$279,548	5.00%	20/3/2049	280,053	0.00%
Morgan Stanley	\$300,000	3.13%	27/7/2026	279,864	0.00%
Uniform Mortgage Backed Securities	\$296,710	3.00%	1/6/2035	279,696	0.00%
Lowe's Cos, Inc.	\$300,000	3.10%	3/5/2027	279,552	0.00%
Ecolab, Inc.	\$500,000	2.13%	15/8/2050	279,509	0.00%
AEP Texas, Inc.	\$395,000	3.45%	15/5/2051	279,423	0.00%
Uniform Mortgage Backed Securities	\$288,422	4.00%	1/6/2038	279,405	0.00%
Uniform Mortgage Backed Securities	\$287,902	4.00%	1/10/2044	279,349	0.00%
Comcast Corp.	€300,000	0.00%	14/9/2026	279,307	0.00%
Oracle Corp.	\$400,000	4.10%	25/3/2061	279,306	0.00%
Merck & Co., Inc.	\$350,000	1.45%	24/6/2030	279,290	0.00%
Ameren Illinois Co.	\$300,000	3.85%	1/9/2032	279,259	0.00%
Uniform Mortgage Backed Securities	\$299,311	3.00%	1/1/2035	279,169	0.00%
Federal Home Loan Mortgage Corp.	\$310,294	3.00%	1/4/2047	278,930	0.00%
Uniform Mortgage Backed Securities	\$298,021	3.50%	1/3/2045	278,915	0.00%
Realty Income Corp.	\$325,000	2.20%	15/6/2028	278,635	0.00%
PepsiCo, Inc.	€400,000	0.88%	16/10/2039	278,525	0.00%
General Motors Financial Co., Inc.	£250,000	2.35%	3/9/2025	278,160	0.00%
Jackson National Life Global Funding	\$300,000	1.75%	12/1/2025	278,131	0.00%
TTX Co.	\$350,000	3.90%	1/2/2045	278,098	0.00%
Marathon Oil Corp.	\$325,000	5.20%	1/6/2045	278,041	0.00%
Life Storage LP	\$300,000	3.88%	15/12/2027	277,824	0.00%
CCRE24 Commercial Mortgage Trust 2015	\$291,000	3.70%	10/8/2048	277,380	0.00%
Quest Diagnostics, Inc.	\$290,000	3.45%	1/6/2026	277,303	0.00%
Federal Home Loan Mortgage Corp.	\$288,307	4.00%	1/9/2045	277,299	0.00%
Nasdaq, Inc.	€300,000	1.75%	28/3/2029	277,285	0.00%
Southern California Gas Co.	\$300,000	2.95%	15/4/2027	277,207	0.00%
Mondelez International, Inc.	\$325,000	3.00%	17/3/2032	277,115	0.00%
Air Products & Chemicals, Inc.	€337,000	0.80%	5/5/2032	276,772	0.00%
Thermo Fisher Scientific, Inc.	\$275,000	5.30%	1/2/2044	276,758	0.00%
BANK 2017	\$300,000	3.39%	15/6/2060	276,755	0.00%
JM Smucker Co.	\$310,000	4.25%	15/3/2035	276,674	0.00%
CenterPoint Energy Resources Corp.	\$275,000	5.85%	15/1/2041	276,614	0.00%
Federal Home Loan Mortgage Corp.	\$290,343	2.50%	1/7/2028	276,565	0.00%
Becton Dickinson & Co.	\$350,000	1.96%	11/2/2031	276,529	0.00%
JPMorgan Chase & Co.^	\$300,000	3.54%	1/5/2028	276,382	0.00%
Elevance Health, Inc.	\$305,000	4.65%	15/1/2043	276,172	0.00%
Government National Mortgage Association	\$293,742	3.50%	20/2/2045	276,107	0.00%
Cargill, Inc.	\$400,000	3.13%	25/5/2051	275,867	0.00%
Federal Home Loan Mortgage Corp.	\$299,170	3.00%	1/9/2036	275,863	0.00%
Uniform Mortgage Backed Securities	\$290,704	3.00%	1/4/2032	275,715	0.00%
Exelon Corp.	\$300,000	2.75%	15/3/2027	275,617	0.00%
Uniform Mortgage Backed Securities	\$298,034	3.50%	1/8/2048	275,611	0.00%
Bristol-Myers Squibb Co.	\$300,000	4.63%	15/5/2044	275,602	0.00%
MetLife, Inc.	\$325,000	4.13%	13/8/2042	275,591	0.00%
Kroger Co.	\$300,000	2.65%	15/10/2026	275,428	0.00%
Visa, Inc.	\$325,000	2.05%	15/4/2030	275,392	0.00%
DBJPM 17-C6 Mortgage Trust	\$300,000	3.33%	10/6/2050	275,285	0.00%
PepsiCo, Inc.	€300,000	0.50%	6/5/2028	275,229	0.00%
Southern Co.^	\$340,000	3.75%	15/9/2051	275,207	0.00%
Private Export Funding Corp.	\$325,000	1.40%	15/7/2028	275,086	0.00%
LyondellBasell Industries NV	\$350,000	4.63%	26/2/2055	275,018	0.00%
Amgen, Inc.	\$300,000	4.95%	1/10/2041	274,956	0.00%
Vontier Corp.	\$325,000	1.80%	1/4/2026	274,938	0.00%
Pharmacia LLC	\$250,000	6.60%	1/12/2028	274,928	0.00%
Essential Utilities, Inc.	\$400,000	3.35%	15/4/2050	274,808	0.00%
Government National Mortgage Association	\$284,925	4.00%	20/6/2045	274,795	0.00%
Federal National Mortgage Association	\$300,000	2.98%	25/8/2029	274,702	0.00%
Waste Connections, Inc.	\$300,000	3.50%	1/5/2029	274,592	0.00%
Comcast Corp.	\$250,000	6.45%	15/3/2037	274,526	0.00%
BANK 2017	\$300,000	3.75%	15/9/2060	274,338	0.00%
Uniform Mortgage Backed Securities	\$295,444	3.00%	1/12/2035	274,311	0.00%
Omega Healthcare Investors, Inc.	\$282,000	4.50%	15/1/2025	274,159	0.00%
Thermo Fisher Scientific, Inc.	€300,000	0.50%	1/3/2028	273,991	0.00%
Federal National Mortgage Association^	\$279,519	3.06%	25/6/2024	273,909	0.00%
Government National Mortgage Association	\$291,724	3.50%	20/2/2046	273,895	0.00%
Verizon Communications, Inc.	\$300,000	5.01%	21/8/2054	273,861	0.00%
Ferguson Finance plc	\$300,000	4.65%	20/4/2032	273,780	0.00%
American Financial Group, Inc.	\$279,000	5.25%	2/4/2030	273,669	0.00%
McDonald's Corp.	\$350,000	3.63%	1/5/2043	273,548	0.00%
Kirby Corp.	\$300,000	4.20%	1/3/2028	273,411	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
City of New York NY	\$250,000	6.27%	1/12/2037	273,271	0.00%
Comcast Corp.	\$350,000	3.25%	1/11/2039	273,205	0.00%
Entergy Louisiana LLC	\$300,000	2.40%	1/10/2026	272,881	0.00%
Boston Scientific Corp.	\$302,000	4.70%	1/3/2049	272,682	0.00%
NextEra Energy Capital Holdings, Inc.	\$315,000	2.75%	1/11/2029	272,581	0.00%
DH Europe Finance II Sarl	€300,000	0.45%	18/3/2028	272,412	0.00%
Metropolitan Life Global Funding I	\$300,000	3.00%	19/9/2027	272,390	0.00%
Discovery Communications LLC	\$300,000	6.35%	1/6/2040	272,370	0.00%
Sysco Corp.	\$250,000	6.60%	1/4/2050	272,325	0.00%
Piedmont Operating Partnership LP	\$275,000	3.40%	1/6/2023	272,313	0.00%
Federal Home Loan Mortgage Corp.	\$290,691	3.50%	1/7/2043	272,092	0.00%
Public Service Enterprise Group, Inc.	\$350,000	1.60%	15/8/2030	271,910	0.00%
Atmos Energy Corp.	\$325,000	4.15%	15/1/2043	271,683	0.00%
General Motors Financial Co., Inc.	\$280,000	4.30%	13/7/2025	271,640	0.00%
Uniform Mortgage Backed Securities	\$280,994	4.00%	1/9/2040	271,633	0.00%
Government National Mortgage Association	\$271,893	4.50%	20/4/2041	271,577	0.00%
Moody's Corp.	\$300,000	4.88%	17/12/2048	271,432	0.00%
Wells Fargo Bank NA	\$250,000	6.60%	15/1/2038	271,222	0.00%
PepsiCo, Inc.	£252,000	3.55%	22/7/2034	271,101	0.00%
Athene Global Funding	\$290,000	2.50%	14/1/2025	271,051	0.00%
Cargill, Inc.	\$350,000	1.70%	2/2/2031	271,025	0.00%
Uniform Mortgage Backed Securities	\$292,569	3.50%	1/1/2046	270,964	0.00%
Alabama Power Co.	\$325,000	4.30%	2/1/2046	270,756	0.00%
Entergy Louisiana LLC	\$300,000	4.75%	15/9/2052	270,538	0.00%
Federal Home Loan Mortgage Corp.^	\$300,000	3.12%	25/10/2031	270,378	0.00%
Federal National Mortgage Association^	\$278,454	3.16%	25/11/2027	270,333	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€330,000	1.00%	15/9/2032	270,275	0.00%
Parker-Hannifin Corp.	\$300,000	4.20%	21/11/2034	269,713	0.00%
Chevron Corp.	\$300,000	2.00%	11/5/2027	269,605	0.00%
Government National Mortgage Association	\$306,844	2.50%	20/11/2046	269,587	0.00%
Duke Energy Corp.	\$300,000	3.40%	15/6/2029	269,173	0.00%
United Airlines 2020-1 Class B Pass Through Trust	\$285,750	4.88%	15/1/2026	268,998	0.00%
Southwestern Electric Power Co.	\$300,000	1.65%	15/3/2026	268,838	0.00%
Government National Mortgage Association	\$297,052	3.00%	20/3/2048	268,829	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	3.70%	25/5/2025	268,293	0.00%
QUALCOMM, Inc.	\$275,000	2.90%	20/5/2024	268,278	0.00%
PeaceHealth Obligated Group	\$325,000	4.79%	15/11/2048	268,133	0.00%
Northwell Healthcare, Inc.	\$375,000	3.81%	1/11/2049	268,030	0.00%
CubeSmart LP	\$350,000	2.50%	15/2/2032	268,020	0.00%
Blackstone Holdings Finance Co. LLC	\$345,000	2.55%	30/3/2032	267,977	0.00%
Synchrony Financial	\$300,000	3.95%	1/12/2027	267,800	0.00%
Uniform Mortgage Backed Securities	\$281,137	2.50%	1/10/2027	267,782	0.00%
Texas Eastern Transmission LP	\$330,000	4.15%	15/1/2048	267,476	0.00%
Xilinx, Inc.	\$275,000	2.95%	1/6/2024	267,324	0.00%
Goldman Sachs Group, Inc.^	CAD425,000	2.01%	28/2/2029	267,316	0.00%
AES Corp.	\$300,000	1.38%	15/1/2026	267,308	0.00%
Omnicom Capital Holdings plc	£300,000	2.25%	22/11/2033	267,286	0.00%
Pfizer, Inc.	\$325,000	1.70%	28/5/2030	267,255	0.00%
Agilent Technologies, Inc.	\$330,000	2.10%	4/6/2030	266,713	0.00%
T-Mobile USA, Inc.	\$400,000	3.30%	15/2/2051	266,614	0.00%
Consolidated Edison Co. of New York, Inc.	\$250,000	6.30%	15/8/2037	265,921	0.00%
Los Angeles Department of Water & Power	\$250,000	5.72%	1/7/2039	265,902	0.00%
Federal Home Loan Mortgage Corp.^	\$271,647	3.60%	25/2/2025	265,891	0.00%
Uniform Mortgage Backed Securities	\$253,567	6.00%	1/9/2037	265,659	0.00%
Jersey Central Power & Light Co.	\$275,000	4.30%	15/1/2026	265,429	0.00%
Coca-Cola Co.	\$325,000	1.65%	1/6/2030	265,363	0.00%
Guardian Life Global Funding	\$300,000	1.25%	13/5/2026	265,246	0.00%
TTX Co.	\$275,000	3.60%	15/1/2025	265,201	0.00%
New York Life Global Funding	\$300,000	1.15%	9/6/2026	265,016	0.00%
Amphenol Corp.	\$310,000	2.80%	15/2/2030	264,977	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	3.60%	25/1/2028	264,884	0.00%
Federal Home Loan Mortgage Corp.	\$325,000	1.48%	25/4/2030	264,679	0.00%
GA Global Funding Trust	\$300,000	2.25%	6/1/2027	264,556	0.00%
Uniform Mortgage Backed Securities	\$266,588	4.50%	1/2/2045	264,312	0.00%
Toll Brothers Finance Corp.	\$310,000	3.80%	1/11/2029	264,296	0.00%
Brighthouse Financial Global Funding	\$300,000	1.55%	24/5/2026	264,165	0.00%
Uniform Mortgage Backed Securities	\$266,828	4.50%	1/6/2041	264,139	0.00%
American Honda Finance Corp.	€300,000	0.30%	7/7/2028	264,105	0.00%
Fiserv, Inc.	€300,000	1.63%	1/7/2030	264,008	0.00%
Commonwealth Edison Co.	\$325,000	4.00%	1/3/2049	263,960	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern California Gas Co.	\$310,000	2.55%	1/2/2030	263,891	0.00%
MidAmerican Energy Co.	\$300,000	4.40%	15/10/2044	263,868	0.00%
Berkshire Hathaway Energy Co.	\$300,000	4.60%	1/5/2053	263,791	0.00%
Uniform Mortgage Backed Securities	\$274,262	4.00%	1/11/2044	263,770	0.00%
US Bancorp	\$300,000	3.00%	30/7/2029	263,420	0.00%
California State University	\$400,000	2.94%	1/11/2052	263,315	0.00%
PepsiCo, Inc.	\$300,000	4.00%	5/3/2042	263,133	0.00%
Cox Communications, Inc.	\$325,000	4.50%	30/6/2043	263,087	0.00%
HP, Inc.	\$300,000	1.45%	17/6/2026	263,052	0.00%
Uniform Mortgage Backed Securities	\$274,689	3.50%	1/4/2032	262,979	0.00%
Procter & Gamble Co.	€300,000	1.88%	30/10/2038	262,914	0.00%
Federal National Mortgage Corp.^	\$325,000	1.94%	25/12/2031	262,880	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	\$250,000	5.81%	1/2/2041	262,865	0.00%
Home Depot, Inc.	\$300,000	4.20%	1/4/2043	262,674	0.00%
Los Angeles Unified School District	\$235,000	6.76%	1/7/2034	262,601	0.00%
Nevada Power Co.	\$245,000	5.90%	1/5/2053	262,405	0.00%
Consolidated Edison Co. of New York, Inc.	\$250,000	6.20%	15/6/2036	262,382	0.00%
Federal Home Loan Mortgage Corp.^	\$300,000	2.05%	25/11/2028	262,379	0.00%
Duke Energy Carolinas LLC	\$250,000	6.00%	15/1/2038	262,272	0.00%
Norfolk Southern Corp.	\$300,000	4.55%	1/6/2053	262,136	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$300,000	1.70%	15/6/2026	262,008	0.00%
Uniform Mortgage Backed Securities	\$271,707	4.00%	1/3/2042	261,938	0.00%
Government National Mortgage Association BANK 2018^	\$272,593	4.00%	20/4/2047	261,882	0.00%
Verizon Communications, Inc.	\$275,000	4.22%	15/8/2061	261,458	0.00%
Crown Castle, Inc.	\$325,000	4.13%	15/8/2046	261,412	0.00%
Toyota Motor Credit Corp.	\$275,000	3.70%	15/6/2026	261,372	0.00%
Government National Mortgage Association	\$300,000	1.90%	6/4/2028	261,201	0.00%
Benchmark 2018-B3 Mortgage Trust	\$270,442	4.00%	20/8/2044	261,112	0.00%
Uniform Mortgage Backed Securities	\$275,000	4.03%	10/4/2051	260,774	0.00%
Uniform Mortgage Backed Securities	\$270,586	4.00%	1/6/2044	260,752	0.00%
Uniform Mortgage Backed Securities	\$283,710	3.50%	1/11/2049	260,666	0.00%
United Parcel Service, Inc.	\$250,000	5.30%	1/4/2050	260,621	0.00%
Federal Home Loan Mortgage Corp.^	\$275,000	3.19%	25/9/2027	260,530	0.00%
CMS Energy Corp.^	\$300,000	4.75%	1/6/2050	260,374	0.00%
PacifiCorp	\$250,000	6.00%	15/1/2039	260,352	0.00%
Meta Platforms, Inc.	\$325,000	4.45%	15/8/2052	260,178	0.00%
Federal Home Loan Mortgage Corp.	\$273,037	3.50%	1/7/2034	260,156	0.00%
Markel Corp.	\$300,000	3.35%	17/9/2029	260,153	0.00%
Colgate-Palmolive Co.	€300,000	1.38%	6/3/2034	259,977	0.00%
Government National Mortgage Association	\$259,933	4.50%	20/7/2041	259,630	0.00%
Mid-America Apartments LP	\$300,000	1.10%	15/9/2026	259,529	0.00%
American Water Capital Corp.	\$300,000	2.80%	1/5/2030	259,471	0.00%
Lockheed Martin Corp.	\$300,000	4.07%	15/12/2042	259,145	0.00%
EPR Properties	\$300,000	4.50%	1/6/2027	258,845	0.00%
Uniform Mortgage Backed Securities	\$276,025	3.50%	1/12/2042	258,836	0.00%
Federal National Mortgage Association^	\$300,000	2.29%	25/5/2030	258,674	0.00%
Wells Fargo Commercial Mortgage Trust 2017^	\$286,000	3.67%	15/7/2050	258,668	0.00%
Federal Home Loan Mortgage Corp.	\$271,252	2.50%	1/6/2028	258,404	0.00%
Arch Capital Finance LLC	\$300,000	5.03%	15/12/2046	258,285	0.00%
Targa Resources Corp.	\$300,000	4.20%	1/2/2033	258,283	0.00%
Uniform Mortgage Backed Securities	\$282,581	2.50%	1/11/2036	258,245	0.00%
Nissan Motor Acceptance Co. LLC	\$300,000	2.00%	9/3/2026	258,235	0.00%
UnitedHealth Group, Inc.	\$250,000	5.30%	15/2/2030	258,192	0.00%
Amgen, Inc.	\$275,000	1.90%	21/2/2025	258,056	0.00%
Sherwin-Williams Co.	\$275,000	3.45%	1/6/2027	258,030	0.00%
Uniform Mortgage Backed Securities	\$266,312	4.00%	1/7/2040	257,882	0.00%
American Express Co.	\$300,000	4.05%	3/12/2042	257,850	0.00%
Federal Home Loan Mortgage Corp.	\$275,339	3.50%	1/1/2042	257,847	0.00%
Vulcan Materials Co.	\$300,000	4.70%	1/3/2048	257,742	0.00%
Government National Mortgage Association	\$274,133	3.50%	20/8/2044	257,674	0.00%
Honeywell International, Inc.	\$250,000	5.38%	1/3/2041	257,641	0.00%
Federal Home Loan Banks	\$265,000	2.75%	28/6/2024	257,495	0.00%
Dow Chemical Co.	\$275,000	5.25%	15/11/2041	257,450	0.00%
Uniform Mortgage Backed Securities	\$268,849	3.50%	1/2/2032	257,398	0.00%
Citigroup, Inc.	\$257,000	6.13%	25/8/2036	257,356	0.00%
Commonwealth Edison Co.	\$400,000	2.75%	1/9/2051	257,327	0.00%
Cameron LNG LLC	\$325,000	3.70%	15/1/2039	257,257	0.00%
Massachusetts School Building Authority	\$325,000	3.40%	15/10/2040	257,190	0.00%
Intel Corp.	\$275,000	4.15%	5/8/2032	257,151	0.00%
Norfolk Southern Corp.	\$300,000	2.55%	1/11/2029	257,123	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hershey Co.	\$270,000	2.05%	15/11/2024	256,996	0.00%
Packaging Corp. of America	\$400,000	3.05%	1/10/2051	256,858	0.00%
Tyson Foods, Inc.	\$300,000	4.55%	2/6/2047	256,800	0.00%
California State University	\$400,000	2.72%	1/11/2052	256,743	0.00%
Union Pacific Corp.	\$300,000	2.40%	5/2/2030	256,711	0.00%
VMware, Inc.	\$275,000	3.90%	21/8/2027	256,636	0.00%
Delta Air Lines 2019-1 Class AA Pass Through Trust	\$265,000	3.20%	25/4/2024	256,554	0.00%
Bank of America NA	\$250,000	6.00%	15/10/2036	256,314	0.00%
Comcast Corp.	\$245,000	5.65%	15/6/2035	256,251	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$270,000	3.18%	15/4/2050	256,251	0.00%
State of California	\$200,000	7.60%	1/11/2040	256,148	0.00%
BANK 2018	\$275,000	3.69%	15/2/2061	256,052	0.00%
Ecolab, Inc.	\$425,000	2.75%	18/8/2055	256,029	0.00%
S&P Global, Inc.	\$465,000	2.30%	15/8/2060	255,910	0.00%
CubeSmart LP	\$310,000	2.25%	15/12/2028	255,752	0.00%
Exelon Corp.	\$275,000	5.10%	15/6/2045	255,454	0.00%
Burlington Northern Santa Fe LLC	\$300,000	4.15%	15/12/2048	255,434	0.00%
Commonwealth Edison Co.	\$275,000	2.55%	15/6/2026	255,420	0.00%
Medtronic Global Holdings SCA	€300,000	1.00%	2/7/2031	255,256	0.00%
Alexandria Real Estate Equities, Inc.	\$400,000	3.00%	18/5/2051	255,241	0.00%
New York & Presbyterian Hospital	\$365,000	3.95%	1/8/2119	255,234	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$300,000	4.00%	15/1/2031	255,151	0.00%
ONEOK, Inc.	\$295,000	3.40%	1/9/2029	255,045	0.00%
Federal National Mortgage Association [^]	\$269,970	2.96%	25/2/2027	254,945	0.00%
WEC Energy Group, Inc.	\$300,000	1.38%	15/10/2027	254,918	0.00%
Golub Capital BDC, Inc.	\$300,000	2.50%	24/8/2026	254,881	0.00%
Boston Scientific Corp.	\$284,000	4.55%	1/3/2039	254,823	0.00%
Uniform Mortgage Backed Securities	\$267,030	4.00%	1/3/2048	254,762	0.00%
Uniform Mortgage Backed Securities	\$255,411	5.00%	1/2/2050	254,748	0.00%
General Motors Financial Co., Inc.	\$275,000	1.20%	15/10/2024	254,738	0.00%
T-Mobile USA, Inc.	\$375,000	3.40%	15/10/2052	254,666	0.00%
Federal Home Loan Mortgage Corp.	\$265,717	3.50%	1/5/2032	254,621	0.00%
Boeing Co.	\$335,000	3.25%	1/2/2035	254,422	0.00%
Marathon Petroleum Corp.	\$320,000	4.50%	1/4/2048	254,373	0.00%
Government National Mortgage Association	\$260,735	4.00%	20/1/2041	254,314	0.00%
Aon Global Ltd.	\$295,000	4.75%	15/5/2045	254,112	0.00%
Arthur J Gallagher & Co.	\$400,000	3.05%	9/3/2052	253,999	0.00%
Benchmark 2018-B8 Mortgage Trust [^]	\$275,000	4.53%	15/1/2052	253,954	0.00%
BANK 2017	\$275,000	3.44%	15/9/2060	253,768	0.00%
ITC Holdings Corp.	\$300,000	2.95%	14/5/2030	253,711	0.00%
Citigroup, Inc.	CAD355,000	4.09%	9/6/2025	253,554	0.00%
Northwestern Mutual Global Funding	\$300,000	1.70%	1/6/2028	253,437	0.00%
Owens Corning	\$325,000	4.40%	30/1/2048	253,221	0.00%
Valero Energy Corp.	\$225,000	7.50%	15/4/2032	253,172	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$275,000	4.28%	1/2/2036	253,143	0.00%
State of Connecticut	\$240,000	5.85%	15/3/2032	253,070	0.00%
Eergy Kansas Central, Inc.	\$275,000	2.55%	1/7/2026	252,940	0.00%
Bank of America Corp.	\$250,000	5.88%	7/2/2042	252,896	0.00%
CGMS Commercial Mortgage Trust 2017	\$275,000	3.46%	15/8/2050	252,793	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$275,000	3.40%	15/11/2026	252,385	0.00%
Dow Chemical Co.	\$350,000	3.60%	15/11/2050	252,318	0.00%
Elevance Health, Inc.	\$280,000	1.50%	15/3/2026	251,620	0.00%
Federal Home Loan Mortgage Corp.	\$280,028	3.00%	1/5/2046	251,584	0.00%
Manufacturers & Traders Trust Co.	\$250,000	5.40%	21/11/2025	251,580	0.00%
KLA Corp.	\$260,000	4.10%	15/3/2029	251,576	0.00%
Omega Healthcare Investors, Inc.	\$306,000	3.63%	1/10/2029	251,507	0.00%
Federal Home Loan Mortgage Corp.	\$277,382	3.00%	1/4/2043	251,447	0.00%
Essential Utilities, Inc.	\$300,000	2.70%	15/4/2030	251,389	0.00%
Smithfield Foods, Inc.	\$350,000	2.63%	13/9/2031	251,295	0.00%
Federal Realty Investment Trust	\$320,000	4.50%	1/12/2044	251,260	0.00%
Lear Corp.	\$305,000	5.25%	15/5/2049	251,220	0.00%
ONEOK Partners LP	\$250,000	6.65%	1/10/2036	251,018	0.00%
Florida Power & Light Co.	\$300,000	2.45%	3/2/2032	250,789	0.00%
Truist Financial Corp.	\$260,000	2.85%	26/10/2024	250,778	0.00%
American Airlines 2016-2 Class AA Pass Through Trust	\$287,800	3.20%	15/6/2028	250,774	0.00%
Duke Energy Carolinas LLC	\$300,000	2.55%	15/4/2031	250,729	0.00%
Federal Home Loan Mortgage Corp.	\$255,631	4.50%	1/4/2047	250,649	0.00%
Port Authority of New York & New Jersey	\$250,000	5.31%	1/8/2046	250,346	0.00%
Colonial Pipeline Co.	\$260,000	3.75%	1/10/2025	250,141	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Crown Castle, Inc.	\$275,000	1.35%	15/7/2025	250,030	0.00%
New York Life Insurance Co.	\$300,000	4.45%	15/5/2069	249,994	0.00%
UnitedHealth Group, Inc.	\$300,000	2.30%	15/5/2031	249,913	0.00%
DTE Electric Co.	\$300,000	4.00%	1/4/2043	249,887	0.00%
Eli Lilly & Co.	€350,000	1.70%	1/11/2049	249,821	0.00%
Bank of New York Mellon^	\$250,000	5.22%	21/11/2025	249,791	0.00%
Uniform Mortgage Backed Securities	\$267,043	3.50%	1/6/2043	249,715	0.00%
Broadridge Financial Solutions, Inc.	\$295,000	2.90%	1/12/2029	249,624	0.00%
Federal Home Loan Mortgage Corp.	\$267,534	3.50%	1/6/2045	249,587	0.00%
Government National Mortgage Association	\$265,178	3.50%	20/10/2041	249,519	0.00%
Uniform Mortgage Backed Securities	\$262,277	4.00%	1/8/2049	249,473	0.00%
General Motors Financial Co., Inc.	\$250,000	5.10%	17/1/2024	249,278	0.00%
Marathon Oil Corp.	\$250,000	6.60%	1/10/2037	249,113	0.00%
Federal Home Loan Mortgage Corp.	\$241,728	5.50%	1/11/2038	249,112	0.00%
Prudential Financial, Inc.	\$260,000	3.88%	27/3/2028	249,000	0.00%
Trane Technologies Luxembourg Finance SA	\$270,000	3.80%	21/3/2029	248,876	0.00%
Government National Mortgage Association	\$265,256	3.50%	15/1/2042	248,820	0.00%
Federal Home Loan Mortgage Corp.	\$262,282	3.00%	1/10/2030	248,730	0.00%
Diamondback Energy, Inc.	\$300,000	3.13%	24/3/2031	248,658	0.00%
Magellan Midstream Partners LP	\$250,000	5.00%	1/3/2026	248,642	0.00%
Government National Mortgage Association	\$265,034	3.50%	20/1/2047	248,397	0.00%
Kinder Morgan Energy Partners LP	\$250,000	6.38%	1/3/2041	248,356	0.00%
Kansas City Southern	\$275,000	4.95%	15/8/2045	248,336	0.00%
JPMBB Commercial Mortgage Securities Trust 2013	\$250,000	3.66%	15/7/2045	248,300	0.00%
Bristol-Myers Squibb Co.	\$325,000	3.25%	1/8/2042	248,190	0.00%
Uniform Mortgage Backed Securities	\$271,173	2.00%	1/11/2031	247,877	0.00%
Coca-Cola Co.	\$300,000	2.00%	5/3/2031	247,516	0.00%
LYB International Finance II BV	€300,000	1.63%	17/9/2031	247,411	0.00%
Uniform Mortgage Backed Securities	\$267,047	3.50%	1/3/2046	247,327	0.00%
Autodesk, Inc.	\$250,000	4.38%	15/6/2025	247,262	0.00%
Amazon.com, Inc.	\$285,000	1.20%	3/6/2027	247,004	0.00%
CF Industries, Inc.	\$275,000	5.38%	15/3/2044	246,738	0.00%
Bacardi Ltd.	\$275,000	5.30%	15/5/2048	246,637	0.00%
Columbia Pipeline Group, Inc.	\$250,000	4.50%	1/6/2025	246,490	0.00%
Metropolitan Transportation Authority	\$250,000	5.87%	15/11/2039	246,454	0.00%
Southern Co. Gas Capital Corp.	\$300,000	4.40%	1/6/2043	246,320	0.00%
American Water Capital Corp.	\$270,000	3.45%	1/6/2029	246,311	0.00%
Consolidated Edison Co. of New York, Inc.	\$300,000	2.40%	15/6/2031	246,095	0.00%
Merck & Co., Inc.	€300,000	1.38%	2/11/2036	245,876	0.00%
JPMBB Commercial Mortgage Securities Trust 2013	\$250,000	4.20%	15/1/2047	245,832	0.00%
Honeywell International, Inc.	€300,000	0.75%	10/3/2032	245,790	0.00%
Duke Energy Corp.	\$350,000	3.50%	15/6/2051	245,698	0.00%
Teachers Insurance & Annuity Association of America	\$350,000	3.30%	15/5/2050	245,600	0.00%
Camden Property Trust	\$285,000	2.80%	15/5/2030	245,424	0.00%
Federal Farm Credit Banks Funding Corp.	\$263,000	0.88%	18/11/2024	245,384	0.00%
Walt Disney Co.	\$225,000	6.20%	15/12/2034	245,304	0.00%
Federal Farm Credit Banks Funding Corp.	\$260,000	1.75%	14/2/2025	245,240	0.00%
Metropolitan Transportation Authority	\$200,000	7.34%	15/11/2039	244,910	0.00%
Uniform Mortgage Backed Securities	\$255,742	3.50%	1/5/2032	244,840	0.00%
Dominion Energy, Inc.	\$250,000	5.25%	1/8/2033	244,809	0.00%
Truist Financial Corp.	\$250,000	4.00%	1/5/2025	244,748	0.00%
Golub Capital BDC, Inc.	\$300,000	2.05%	15/2/2027	244,590	0.00%
US Bancorp	\$250,000	3.95%	17/11/2025	244,544	0.00%
KeyBank NA	\$250,000	4.15%	8/8/2025	244,473	0.00%
Georgia-Pacific LLC	\$200,000	8.88%	15/5/2031	244,466	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	3.30%	25/7/2024	244,399	0.00%
Georgia Power Co.	\$285,000	4.30%	15/3/2042	244,297	0.00%
Toyota Motor Credit Corp.	\$290,000	2.15%	13/2/2030	244,188	0.00%
General Motors Co.	\$250,000	4.00%	1/4/2025	244,178	0.00%
Humana, Inc.	\$250,000	4.88%	1/4/2030	243,937	0.00%
Hasbro, Inc.	\$250,000	6.35%	15/3/2040	243,845	0.00%
American Tower Corp.	\$250,000	4.40%	15/2/2026	243,804	0.00%
Timken Co.	\$250,000	3.88%	1/9/2024	243,731	0.00%
Huntington Bancshares, Inc.	\$250,000	4.00%	15/5/2025	243,730	0.00%
Atlantic City Electric Co.	\$300,000	2.30%	15/3/2031	243,593	0.00%
Lowe's Cos, Inc.	\$290,000	1.70%	15/9/2028	243,591	0.00%
Bank of America Corp.	\$250,000	3.95%	21/4/2025	243,546	0.00%
General Dynamics Corp.	\$250,000	3.50%	15/5/2025	243,537	0.00%
Marathon Petroleum Corp.	\$250,000	3.63%	15/9/2024	243,418	0.00%
Kinder Morgan, Inc.	\$260,000	5.30%	1/12/2034	243,373	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Costco Wholesale Corp.	\$250,000	2.75%	18/5/2024	243,368	0.00%
Uniform Mortgage Backed Securities	\$280,204	1.50%	1/7/2035	243,285	0.00%
Verisk Analytics, Inc.	\$250,000	4.00%	15/6/2025	243,228	0.00%
Oncor Electric Delivery Co. LLC	\$245,000	5.25%	30/9/2040	243,122	0.00%
QUALCOMM, Inc.	\$250,000	3.45%	20/5/2025	243,107	0.00%
City of San Francisco CA Public Utilities Commission Water Revenue	\$200,000	6.95%	1/11/2050	243,021	0.00%
Burlington Northern Santa Fe LLC	\$250,000	3.65%	1/9/2025	242,946	0.00%
Texas Private Activity Bond Surface Transportation Corp.	\$325,000	3.92%	31/12/2049	242,747	0.00%
Intel Corp.	\$275,000	5.05%	5/8/2062	242,657	0.00%
Florida Gas Transmission Co. LLC	\$300,000	2.55%	1/7/2030	242,625	0.00%
Leggett & Platt, Inc.	\$250,000	3.80%	15/11/2024	242,503	0.00%
Laboratory Corp. of America Holdings	\$250,000	3.25%	1/9/2024	242,277	0.00%
Lowe's Cos, Inc.	\$250,000	3.13%	15/9/2024	242,271	0.00%
Federal Home Loan Mortgage Corp.	\$251,498	4.00%	1/1/2045	242,111	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€240,000	3.00%	15/9/2028	241,872	0.00%
Parker-Hannifin Corp.	\$250,000	3.30%	21/11/2024	241,803	0.00%
Duke Energy Progress LLC	\$300,000	4.00%	1/4/2052	241,747	0.00%
General Mills, Inc.	\$250,000	4.20%	17/4/2028	241,630	0.00%
Prologis Euro Finance LLC	€400,000	1.00%	16/2/2041	241,518	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	1.55%	25/10/2030	241,365	0.00%
Chubb INA Holdings, Inc.	\$250,000	3.15%	15/3/2025	241,351	0.00%
Uniform Mortgage Backed Securities	\$243,806	4.50%	1/8/2041	241,320	0.00%
Government National Mortgage Association	\$266,333	3.00%	20/11/2046	241,310	0.00%
McDonald's Corp.	\$275,000	2.63%	1/9/2029	241,288	0.00%
Exelon Corp.	\$300,000	4.10%	15/3/2052	241,281	0.00%
Citizens Bank NA*	\$250,000	4.58%	9/8/2028	241,196	0.00%
Lockheed Martin Corp.	\$294,000	3.80%	1/3/2045	240,931	0.00%
CVS Health Corp.	\$300,000	4.25%	1/4/2050	240,875	0.00%
Capital One Financial Corp.	\$250,000	3.20%	5/2/2025	240,731	0.00%
Citigroup Commercial Mortgage Trust 2014	\$250,000	3.64%	10/10/2047	240,703	0.00%
JPMorgan Chase & Co.	\$250,000	4.25%	1/10/2027	240,491	0.00%
Wells Fargo & Co.	\$250,000	3.55%	29/9/2025	240,485	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	1.52%	25/11/2030	240,453	0.00%
Aetna, Inc.	\$225,000	6.75%	15/12/2037	240,352	0.00%
Synchrony Financial	\$250,000	4.50%	23/7/2025	240,262	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	\$250,000	3.53%	15/12/2047	240,225	0.00%
Expedia Group, Inc.	\$250,000	4.63%	1/8/2027	239,968	0.00%
Crown Castle, Inc.	\$300,000	2.25%	15/1/2031	239,906	0.00%
Flex Ltd.	\$255,000	4.88%	15/6/2029	239,780	0.00%
Federal Home Loan Mortgage Corp.	\$248,592	3.00%	1/8/2029	239,763	0.00%
Devon Energy Corp.	\$210,000	7.95%	15/4/2032	239,728	0.00%
Republic Services, Inc.	\$250,000	3.20%	15/3/2025	239,707	0.00%
Republic Services, Inc.	\$250,000	2.50%	15/8/2024	239,636	0.00%
Uniform Mortgage Backed Securities	\$248,609	4.00%	1/3/2041	239,593	0.00%
Commonwealth of Massachusetts	\$250,000	4.11%	15/7/2031	239,518	0.00%
PepsiCo, Inc.	\$250,000	2.75%	30/4/2025	239,428	0.00%
Entergy Louisiana LLC	\$300,000	2.35%	15/6/2032	238,723	0.00%
Government National Mortgage Association	\$247,157	4.00%	20/10/2044	238,630	0.00%
Dominion Energy, Inc.	\$300,000	2.25%	15/8/2031	238,307	0.00%
Ross Stores, Inc.	\$240,000	4.60%	15/4/2025	238,189	0.00%
Lockheed Martin Corp.	\$250,000	4.50%	15/5/2036	238,164	0.00%
PepsiCo, Inc.	€300,000	0.40%	9/10/2032	238,148	0.00%
Federal Home Loan Mortgage Corp.	\$247,583	4.00%	1/2/2046	238,129	0.00%
Pricoa Global Funding I	\$250,000	2.40%	23/9/2024	238,050	0.00%
Interstate Power & Light Co.	\$250,000	4.10%	26/9/2028	237,979	0.00%
Pioneer Natural Resources Co.	\$300,000	2.15%	15/1/2031	237,932	0.00%
AES Corp.	\$300,000	2.45%	15/1/2031	237,791	0.00%
Equinix, Inc.	\$375,000	3.00%	15/7/2050	237,596	0.00%
Government National Mortgage Association	\$252,515	3.50%	20/9/2043	237,595	0.00%
Evergy, Inc.	\$250,000	2.45%	15/9/2024	237,531	0.00%
General Motors Financial Co., Inc.	\$250,000	1.05%	8/3/2024	237,422	0.00%
GA Global Funding Trust	\$300,000	2.90%	6/1/2032	237,410	0.00%
VeriSign, Inc.	\$290,000	2.70%	15/6/2031	237,250	0.00%
Boeing Co.	\$225,000	6.88%	15/3/2039	237,237	0.00%
State of California	\$250,000	4.50%	1/4/2033	237,111	0.00%
Laboratory Corp. of America Holdings	\$250,000	3.60%	1/9/2027	237,004	0.00%
Digital Realty Trust LP	\$250,000	4.45%	15/7/2028	236,971	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup Commercial Mortgage Trust 2016	\$250,000	3.35%	10/2/2049	236,925	0.00%
Truist Bank	\$250,000	3.80%	30/10/2026	236,925	0.00%
Adobe, Inc.	\$260,000	2.15%	1/2/2027	236,905	0.00%
WEC Energy Group, Inc.	\$250,000	0.80%	15/3/2024	236,893	0.00%
Ralph Lauren Corp.	\$275,000	2.95%	15/6/2030	236,887	0.00%
Colgate-Palmolive Co.	\$250,000	3.10%	15/8/2027	236,816	0.00%
Teledyne Technologies, Inc.	\$250,000	0.95%	1/4/2024	236,771	0.00%
Santander Holdings USA, Inc.^	\$275,000	2.49%	6/1/2028	236,585	0.00%
University of California	\$300,000	1.61%	15/5/2030	236,473	0.00%
Uniform Mortgage Backed Securities	\$233,697	5.00%	1/10/2041	236,351	0.00%
Federal National Mortgage Association	\$200,000	7.13%	15/1/2030	236,340	0.00%
Government National Mortgage Association	\$251,399	3.50%	20/11/2044	236,306	0.00%
Duke Energy Florida LLC	\$250,000	3.20%	15/1/2027	236,296	0.00%
Virginia Electric & Power Co.	\$250,000	3.80%	1/4/2028	236,053	0.00%
Kimberly-Clark Corp.	\$250,000	2.75%	15/2/2026	236,046	0.00%
Ameren Illinois Co.	\$300,000	1.55%	15/11/2030	236,037	0.00%
Flex Intermediate Holdco LLC	\$300,000	3.36%	30/6/2031	236,037	0.00%
Uniform Mortgage Backed Securities	\$240,930	4.50%	1/11/2047	236,003	0.00%
State Street Corp.^	\$250,000	4.14%	3/12/2029	235,975	0.00%
Metropolitan Water Reclamation District of Greater Chicago	\$225,000	5.72%	1/12/2038	235,926	0.00%
Uniform Mortgage Backed Securities	\$271,217	2.50%	1/10/2040	235,835	0.00%
Crown Castle, Inc.	\$310,000	4.00%	15/11/2049	235,816	0.00%
Government National Mortgage Association	\$245,670	4.00%	15/8/2048	235,734	0.00%
General Motors Financial Co., Inc.	\$250,000	4.00%	6/10/2026	235,568	0.00%
CenterPoint Energy Houston Electric LLC	\$250,000	3.00%	1/2/2027	235,522	0.00%
Southern California Gas Co.	\$300,000	3.75%	15/9/2042	235,454	0.00%
International Business Machines Corp.	\$250,000	3.30%	27/1/2027	235,423	0.00%
Enterprise Products Operating LLC	\$280,000	4.45%	15/2/2043	235,322	0.00%
New York Life Global Funding	\$250,000	2.00%	22/1/2025	235,311	0.00%
Westinghouse Air Brake Technologies Corp.	\$250,000	3.20%	15/6/2025	235,162	0.00%
Public Storage	€300,000	0.88%	24/1/2032	235,117	0.00%
Toyota Motor Credit Corp.	\$250,000	3.65%	8/1/2029	234,997	0.00%
Kennametal, Inc.	\$250,000	4.63%	15/6/2028	234,835	0.00%
Aflac, Inc.	\$265,000	1.13%	15/3/2026	234,704	0.00%
Kimberly-Clark Corp.	\$340,000	2.88%	7/2/2050	234,627	0.00%
Cigna Corp.	\$250,000	3.40%	1/3/2027	234,610	0.00%
Bank of New York Mellon Corp.^	\$250,000	3.44%	7/2/2028	234,609	0.00%
Energy Transfer LP	\$275,000	5.35%	15/5/2045	234,380	0.00%
Ingredion, Inc.	\$250,000	3.20%	1/10/2026	234,124	0.00%
Government National Mortgage Association	\$240,718	4.00%	20/1/2044	234,048	0.00%
Protective Life Corp.	\$250,000	4.30%	30/9/2028	233,964	0.00%
Federal Home Loan Mortgage Corp.	\$252,530	3.50%	1/12/2046	233,766	0.00%
S&P Global, Inc.	\$300,000	3.70%	1/3/2052	233,739	0.00%
CCRE22 Commercial Mortgage Trust 2015^	\$250,000	3.60%	10/3/2048	233,680	0.00%
Digital Dutch Finco BV	€300,000	1.25%	1/2/2031	233,636	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	3.75%	25/4/2033	233,614	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	\$250,000	3.69%	15/3/2050	233,611	0.00%
Devon Energy Corp.	\$250,000	5.60%	15/7/2041	233,569	0.00%
Host Hotels & Resorts LP	\$305,000	2.90%	15/12/2031	233,494	0.00%
Charles Schwab Corp.	\$300,000	1.65%	11/3/2031	233,345	0.00%
HCA, Inc.	\$300,000	2.38%	15/7/2031	232,959	0.00%
L3Harris Technologies, Inc.	\$250,000	4.85%	27/4/2035	232,900	0.00%
Uniform Mortgage Backed Securities	\$249,150	3.50%	1/10/2044	232,856	0.00%
Nucor Corp.	\$250,000	2.00%	1/6/2025	232,842	0.00%
GATX Corp.	\$250,000	3.25%	15/9/2026	232,756	0.00%
Enterprise Products Operating LLC	\$320,000	3.95%	31/1/2060	232,698	0.00%
Fidelity National Financial, Inc.	\$245,000	4.50%	15/8/2028	232,628	0.00%
Columbia Pipeline Group, Inc.	\$240,000	5.80%	1/6/2045	232,549	0.00%
Government National Mortgage Association	\$256,907	3.00%	20/1/2046	232,539	0.00%
Coca-Cola Co.	€300,000	0.38%	15/3/2033	232,192	0.00%
Berkshire Hathaway Energy Co.	\$300,000	1.65%	15/5/2031	232,093	0.00%
General Motors Financial Co., Inc.	\$275,000	2.40%	10/4/2028	232,077	0.00%
Intercontinental Exchange, Inc.	\$250,000	3.10%	15/9/2027	232,036	0.00%
Western Digital Corp.	\$300,000	2.85%	1/2/2029	232,020	0.00%
Southwest Airlines Co.	\$280,000	2.63%	10/2/2030	231,722	0.00%
Realty Income Corp.	\$265,000	3.10%	15/12/2029	231,481	0.00%
Federal Home Loan Mortgage Corp.	\$249,608	3.50%	1/4/2045	231,401	0.00%
Providence St Joseph Health Obligated Group	\$275,000	2.53%	1/10/2029	231,365	0.00%
FMR LLC	\$250,000	4.95%	1/2/2033	231,324	0.00%
Prcoa Global Funding I	\$250,000	1.15%	6/12/2024	231,234	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Utah Acquisition Sub, Inc.	\$305,000	5.25%	15/6/2046	231,104	0.00%
Ventas Realty LP	\$250,000	4.00%	1/3/2028	231,098	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	2.86%	25/10/2034	231,073	0.00%
United Airlines 2012-1 Class A Pass Through Trust	\$239,590	4.15%	11/4/2024	231,021	0.00%
Walt Disney Co.	\$215,000	6.15%	1/3/2037	231,017	0.00%
American Homes 4 Rent LP	\$300,000	2.38%	15/7/2031	230,727	0.00%
Bio-Rad Laboratories, Inc.	\$250,000	3.30%	15/3/2027	230,647	0.00%
Genuine Parts Co.	\$300,000	1.88%	1/11/2030	230,343	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	2.36%	25/10/2036	230,318	0.00%
CSAIL 2017-CX9 Commercial Mortgage Trust	\$250,000	3.45%	15/9/2050	230,217	0.00%
Uniform Mortgage Backed Securities	\$234,852	4.50%	1/1/2048	230,049	0.00%
Yale University	\$250,000	0.87%	15/4/2025	230,035	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$250,000	3.47%	15/11/2050	230,028	0.00%
Sysco Corp.	\$275,000	4.50%	1/4/2046	230,000	0.00%
CDW LLC/CDW Finance Corp.	\$250,000	4.25%	1/4/2028	229,970	0.00%
PayPal Holdings, Inc.	\$240,000	2.40%	1/10/2024	229,912	0.00%
Uniform Mortgage Backed Securities	\$225,415	5.50%	1/12/2032	229,801	0.00%
Uniform Mortgage Backed Securities	\$272,483	2.00%	1/4/2041	229,797	0.00%
Metropolitan Life Global Funding I	CAD360,000	1.95%	20/3/2028	229,698	0.00%
Westlake Corp.	\$304,000	4.38%	15/11/2047	229,608	0.00%
Citigroup Commercial Mortgage Trust 2016	\$250,000	2.65%	10/7/2049	229,393	0.00%
Uniform Mortgage Backed Securities	\$244,529	3.50%	1/6/2042	229,156	0.00%
Government National Mortgage Association	\$237,642	4.00%	20/1/2047	229,147	0.00%
Federal National Mortgage Association [^]	\$241,933	3.06%	25/6/2027	229,074	0.00%
Omnicom Group, Inc.	\$280,000	2.60%	1/8/2031	228,933	0.00%
Ascension Health	\$275,000	3.95%	15/11/2046	228,771	0.00%
American Honda Finance Corp.	\$250,000	1.20%	8/7/2025	228,660	0.00%
Wells Fargo & Co.	€230,000	2.00%	27/4/2026	228,431	0.00%
Federal Home Loan Mortgage Corp.	\$239,386	2.50%	1/8/2027	228,238	0.00%
Government National Mortgage Association	\$224,168	5.00%	20/9/2039	228,205	0.00%
Mohawk Industries, Inc.	\$265,000	3.63%	15/5/2030	228,202	0.00%
Government National Mortgage Association	\$243,357	3.50%	20/4/2046	228,081	0.00%
Duke Energy Corp.	\$300,000	3.95%	15/8/2047	227,980	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$250,000	3.33%	15/12/2050	227,902	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	1.50%	1/6/2025	227,837	0.00%
Uniform Mortgage Backed Securities	\$243,942	3.50%	1/1/2045	227,709	0.00%
Government National Mortgage Association	\$260,757	2.50%	20/2/2043	227,693	0.00%
Uniform Mortgage Backed Securities	\$232,449	4.50%	1/2/2049	227,586	0.00%
San Diego Gas & Electric Co.	\$290,000	3.75%	1/6/2047	227,341	0.00%
Federal Home Loan Mortgage Corp.	\$239,772	3.00%	1/2/2031	227,290	0.00%
American Water Capital Corp.	\$275,000	4.15%	1/6/2049	227,267	0.00%
Fidelity National Information Services, Inc.	\$240,000	0.60%	1/3/2024	227,248	0.00%
American Honda Finance Corp.	\$250,000	2.35%	8/1/2027	227,190	0.00%
University of California	\$250,000	0.88%	15/5/2025	227,088	0.00%
US Treasury Note	\$235,000	2.88%	15/6/2025	227,069	0.00%
Government National Mortgage Association	\$235,124	4.00%	20/12/2044	227,013	0.00%
Conagra Brands, Inc.	\$200,000	8.25%	15/9/2030	226,991	0.00%
Southwestern Public Service Co.	\$300,000	3.70%	15/8/2047	226,945	0.00%
Amgen, Inc.	£200,000	4.00%	13/9/2029	226,925	0.00%
Uniform Mortgage Backed Securities	\$239,004	3.50%	1/10/2035	226,836	0.00%
UnitedHealth Group, Inc.	\$200,000	6.63%	15/11/2037	226,628	0.00%
JM Smucker Co.	\$245,000	3.38%	15/12/2027	226,601	0.00%
National Retail Properties, Inc.	\$250,000	3.50%	15/10/2027	226,540	0.00%
Federal Home Loan Mortgage Corp.	\$238,976	3.00%	1/3/2031	226,536	0.00%
Viatis, Inc.	\$250,000	1.65%	22/6/2025	226,485	0.00%
Uniform Mortgage Backed Securities	\$237,027	3.50%	1/11/2033	226,466	0.00%
Government National Mortgage Association	\$249,303	3.00%	20/11/2042	226,449	0.00%
Government National Mortgage Association	\$227,099	4.50%	20/10/2043	226,398	0.00%
Air Lease Corp.	\$250,000	3.63%	1/12/2027	226,275	0.00%
Humana, Inc.	\$250,000	4.95%	1/10/2044	226,110	0.00%
Duke Energy Carolinas LLC	\$265,000	2.45%	1/2/2030	226,033	0.00%
Federal Home Loan Mortgage Corp.	\$233,328	3.50%	1/2/2033	226,033	0.00%
UnitedHealth Group, Inc.	\$300,000	3.05%	15/5/2041	226,027	0.00%
Southern Co. Gas Capital Corp.	\$300,000	3.95%	1/10/2046	225,807	0.00%
Southern Power Co.	\$250,000	5.15%	15/9/2041	225,614	0.00%
Constellation Brands, Inc.	\$300,000	3.75%	1/5/2050	225,432	0.00%
Uniform Mortgage Backed Securities	\$240,050	3.50%	1/1/2042	225,407	0.00%
Johnson Controls International plc	\$247,000	5.13%	14/9/2045	225,296	0.00%
Jefferies Financial Group, Inc.	\$300,000	2.75%	15/10/2032	225,272	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	1.52%	25/3/2030	225,255	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Banks	\$225,000	4.88%	14/6/2024	225,153	0.00%
International Business Machines Corp.	\$245,000	3.50%	15/5/2029	225,107	0.00%
Trane Technologies Luxembourg Finance SA	\$275,000	4.50%	21/3/2049	225,084	0.00%
CommonSpirit Health	\$250,000	1.55%	1/10/2025	224,987	0.00%
Uniform Mortgage Backed Securities	\$236,254	2.50%	1/11/2028	224,841	0.00%
Roper Technologies, Inc.	\$250,000	1.00%	15/9/2025	224,414	0.00%
Uniform Mortgage Backed Securities	\$223,644	5.00%	1/11/2033	224,372	0.00%
3M Co.	\$300,000	3.63%	15/10/2047	224,263	0.00%
Amgen, Inc.	\$275,000	2.30%	25/2/2031	223,983	0.00%
JPMorgan Chase & Co. ^	\$325,000	3.33%	22/4/2052	223,878	0.00%
Federal Home Loan Mortgage Corp.	\$231,953	3.00%	1/5/2027	223,827	0.00%
SC Johnson & Son, Inc.	\$250,000	4.75%	15/10/2046	223,794	0.00%
Pfizer, Inc.	\$250,000	4.20%	15/9/2048	223,763	0.00%
JPMorgan Chase & Co. ^	\$250,000	3.70%	6/5/2030	223,739	0.00%
CVS Health Corp.	\$250,000	3.25%	15/8/2029	223,661	0.00%
Uniform Mortgage Backed Securities	\$232,609	4.00%	1/1/2046	223,507	0.00%
NVIDIA Corp.	\$235,000	3.20%	16/9/2026	223,384	0.00%
Regency Centers LP	\$290,000	4.40%	1/2/2047	223,306	0.00%
Uniform Mortgage Backed Securities	\$234,405	2.50%	1/9/2027	223,270	0.00%
Federal Home Loan Mortgage Corp.	\$228,758	3.37%	25/7/2025	223,230	0.00%
Uniform Mortgage Backed Securities	\$256,249	2.50%	1/7/2041	222,809	0.00%
CenterPoint Energy Houston Electric LLC	\$255,000	4.25%	1/2/2049	222,440	0.00%
Uniform Mortgage Backed Securities	\$226,077	4.50%	1/4/2046	222,437	0.00%
Federal Home Loan Mortgage Corp.	\$249,052	2.71%	25/4/2055	222,409	0.00%
Altria Group, Inc.	\$300,000	4.25%	9/8/2042	222,233	0.00%
PG&E Wildfire Recovery Funding LLC	\$250,000	4.67%	1/12/2051	222,114	0.00%
Federal Home Loan Mortgage Corp.	\$236,908	3.50%	1/8/2042	221,866	0.00%
Phillips 66 Co.	\$255,000	4.68%	15/2/2045	221,752	0.00%
Bunge Ltd. Finance Corp.	\$270,000	2.75%	14/5/2031	221,639	0.00%
Enterprise Products Operating LLC	\$250,000	4.85%	15/8/2042	221,537	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$225,000	5.25%	1/6/2025	221,536	0.00%
Molson Coors Beverage Co.	\$250,000	5.00%	1/5/2042	221,446	0.00%
Intel Corp.	\$355,000	3.10%	15/2/2060	221,405	0.00%
Trustees of the University of Pennsylvania	\$350,000	2.40%	1/10/2050	221,236	0.00%
Uniform Mortgage Backed Securities	\$219,954	5.00%	1/2/2036	221,195	0.00%
Duke Energy Carolinas LLC	\$300,000	3.45%	15/4/2051	221,021	0.00%
Uniform Mortgage Backed Securities	\$233,270	4.00%	1/7/2050	220,960	0.00%
Southern California Edison Co.	\$250,000	4.88%	1/3/2049	220,914	0.00%
FedEx Corp.	\$248,000	5.10%	15/1/2044	220,793	0.00%
Uniform Mortgage Backed Securities	\$236,007	3.50%	1/12/2040	220,793	0.00%
PepsiCo, Inc.	\$250,000	2.63%	29/7/2029	220,782	0.00%
LYB International Finance III LLC	\$295,000	4.20%	15/10/2049	220,641	0.00%
Wells Fargo & Co. ^	\$224,000	1.65%	2/6/2024	220,438	0.00%
San Diego County Water Authority	\$200,000	6.14%	1/5/2049	220,371	0.00%
Southern California Gas Co.	\$200,000	6.35%	15/11/2052	220,331	0.00%
Pennsylvania State University	\$300,000	2.79%	1/9/2043	220,193	0.00%
Paramount Global	\$265,000	5.85%	1/9/2043	219,965	0.00%
Synchrony Financial	\$225,000	4.25%	15/8/2024	219,906	0.00%
Government National Mortgage Association	\$228,637	4.00%	20/6/2047	219,653	0.00%
Southern Co. Gas Capital Corp.	\$235,000	3.25%	15/6/2026	219,621	0.00%
Duke Energy Corp.	\$300,000	3.30%	15/6/2041	219,526	0.00%
Parker-Hannifin Corp.	\$275,000	4.10%	1/3/2047	219,428	0.00%
Abbott Laboratories	\$200,000	6.00%	1/4/2039	219,367	0.00%
Federal Home Loan Mortgage Corp.	\$226,082	4.00%	1/7/2038	219,205	0.00%
Williams Cos, Inc.	\$200,000	7.50%	15/1/2031	219,103	0.00%
Constellation Brands, Inc.	\$250,000	3.15%	1/8/2029	219,073	0.00%
Uniform Mortgage Backed Securities	\$227,453	3.00%	1/2/2027	218,970	0.00%
Federal Home Loan Mortgage Corp.	\$227,142	3.00%	1/1/2027	218,959	0.00%
PPL Electric Utilities Corp.	\$240,000	4.75%	15/7/2043	218,891	0.00%
Verizon Communications, Inc.	CAD375,000	4.05%	22/3/2051	218,639	0.00%
HP, Inc.	\$225,000	4.75%	15/1/2028	218,537	0.00%
Uniform Mortgage Backed Securities	\$223,344	4.50%	1/7/2049	218,454	0.00%
Philip Morris International, Inc.	\$225,000	2.88%	1/5/2024	218,414	0.00%
Business Development Corp.	\$250,000	3.25%	30/3/2026	218,358	0.00%
Intercontinental Exchange, Inc.	\$230,000	5.20%	15/6/2062	218,327	0.00%
Stanley Black & Decker, Inc.	\$250,000	4.85%	15/11/2048	218,264	0.00%
Chevron Corp.	\$300,000	3.08%	11/5/2050	218,179	0.00%
Thomas Jefferson University	\$300,000	3.85%	1/11/2057	218,080	0.00%
Magellan Midstream Partners LP	\$250,000	3.25%	1/6/2030	218,036	0.00%
Government National Mortgage Association	\$218,683	4.50%	20/3/2044	218,008	0.00%
Evergy Kansas Central, Inc.	\$300,000	3.45%	15/4/2050	217,996	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
W R Berkley Corp.	\$250,000	4.75%	1/8/2044	217,972	0.00%
Gilead Sciences, Inc.	\$225,000	3.50%	1/2/2025	217,964	0.00%
Global Payments, Inc.	\$250,000	1.20%	1/3/2026	217,940	0.00%
Citibank Credit Card Issuance Trust	\$200,000	6.15%	15/6/2039	217,881	0.00%
McDonald's Corp.	\$200,000	6.30%	1/3/2038	217,827	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	1.77%	25/5/2028	217,794	0.00%
Uniform Mortgage Backed Securities	\$223,559	3.50%	1/7/2026	217,751	0.00%
Government National Mortgage Association	\$233,320	3.50%	20/5/2048	217,684	0.00%
Public Service Enterprise Group, Inc.	\$225,000	2.88%	15/6/2024	217,530	0.00%
Uniform Mortgage Backed Securities	\$217,260	5.00%	1/12/2048	217,501	0.00%
Novant Health, Inc.	\$325,000	3.32%	1/11/2061	217,477	0.00%
Sysco Corp.	\$235,000	3.25%	15/7/2027	217,475	0.00%
Uniform Mortgage Backed Securities	\$219,586	4.50%	1/6/2039	217,455	0.00%
UnitedHealth Group, Inc.	\$275,000	3.70%	15/8/2049	217,455	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$250,000	3.80%	15/9/2030	217,348	0.00%
Massachusetts Institute of Technology	\$250,000	4.68%	1/7/2114	217,196	0.00%
DTE Electric Co.	\$250,000	1.90%	1/4/2028	217,115	0.00%
Consolidated Edison Co. of New York, Inc.	\$200,000	6.15%	15/11/2052	216,803	0.00%
DCP Midstream Operating LP	\$263,000	3.25%	15/2/2032	216,571	0.00%
Boeing Co.	\$225,000	5.88%	15/2/2040	216,375	0.00%
McDonald's Corp.	\$225,000	4.70%	9/12/2035	216,359	0.00%
Booking Holdings, Inc.	€200,000	4.75%	15/11/2034	216,263	0.00%
UnitedHealth Group, Inc.	\$300,000	3.25%	15/5/2051	216,221	0.00%
Southern California Edison Co.	\$250,000	4.65%	1/10/2043	216,171	0.00%
Quest Diagnostics, Inc.	\$250,000	2.95%	30/6/2030	216,145	0.00%
Huntington Bancshares, Inc.	\$225,000	2.63%	6/8/2024	216,066	0.00%
National Rural Utilities Cooperative Finance Corp.	\$260,000	2.40%	15/3/2030	215,980	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.- Obligor, Inc.	\$275,000	4.08%	15/12/2047	215,818	0.00%
Consolidated Edison Co. of New York, Inc.	\$300,000	3.60%	15/6/2061	215,761	0.00%
Western Digital Corp.	\$300,000	3.10%	1/2/2032	215,724	0.00%
Federal Home Loan Mortgage Corp.	\$233,258	3.00%	1/7/2035	215,653	0.00%
Chubb INA Holdings, Inc.	\$225,000	3.35%	3/5/2026	215,618	0.00%
Uniform Mortgage Backed Securities	\$230,003	3.00%	1/8/2032	215,614	0.00%
Workday, Inc.	\$235,000	3.70%	1/4/2029	215,567	0.00%
Becton Dickinson & Co.	\$221,000	3.73%	15/12/2024	215,467	0.00%
Uniform Mortgage Backed Securities	\$235,849	3.00%	1/10/2039	215,459	0.00%
Devon Energy Corp.	\$250,000	5.00%	15/6/2045	215,164	0.00%
Public Service Co. of Colorado	\$300,000	3.20%	1/3/2050	215,010	0.00%
BP Capital Markets America, Inc.	\$225,000	3.94%	21/9/2028	214,989	0.00%
University of California	\$225,000	3.06%	1/7/2025	214,914	0.00%
Uniform Mortgage Backed Securities	\$233,762	3.50%	1/7/2050	214,775	0.00%
Bristol-Myers Squibb Co.	\$225,000	3.45%	15/11/2027	214,737	0.00%
Public Storage	\$250,000	1.85%	1/5/2028	214,729	0.00%
CME Group, Inc.	\$222,000	3.00%	15/3/2025	214,713	0.00%
Prologis LP	\$225,000	4.00%	15/9/2028	214,659	0.00%
State Street Corp. ^	\$225,000	2.35%	1/11/2025	214,637	0.00%
Uniform Mortgage Backed Securities	\$224,595	4.00%	1/1/2050	214,634	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$275,000	4.90%	15/2/2045	214,630	0.00%
Berkshire Hathaway Energy Co.	\$225,000	5.15%	15/11/2043	214,577	0.00%
Comcast Corp.	\$225,000	3.15%	1/3/2026	214,373	0.00%
Federal Home Loan Mortgage Corp.	\$238,391	3.00%	1/7/2045	214,295	0.00%
DH Europe Finance II Sarl	\$225,000	2.20%	15/11/2024	214,229	0.00%
GXO Logistics, Inc.	\$250,000	1.65%	15/7/2026	214,196	0.00%
Oaktree Specialty Lending Corp.	\$250,000	2.70%	15/1/2027	214,181	0.00%
Ally Financial, Inc.	\$210,000	7.10%	15/11/2027	214,100	0.00%
Duke Energy Florida LLC	\$200,000	5.95%	15/11/2052	214,046	0.00%
Simon Property Group LP	\$225,000	2.00%	13/9/2024	213,942	0.00%
Exelon Corp.	\$210,000	5.63%	15/6/2035	213,940	0.00%
William Marsh Rice University	\$260,000	3.57%	15/5/2045	213,887	0.00%
Discover Bank	\$225,000	2.45%	12/9/2024	213,779	0.00%
Viatis, Inc.	\$250,000	2.30%	22/6/2027	213,642	0.00%
Government National Mortgage Association	\$213,696	4.50%	20/9/2041	213,448	0.00%
Allstate Corp. ^	\$220,000	6.50%	15/5/2057	213,444	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$225,000	4.21%	15/5/2051	213,179	0.00%
Government National Mortgage Association	\$220,699	4.00%	20/7/2044	213,085	0.00%
3M Co.	\$225,000	2.00%	14/2/2025	213,052	0.00%
Amazon.com, Inc.	\$350,000	2.70%	3/6/2060	213,027	0.00%
Colgate-Palmolive Co.	\$220,000	3.10%	15/8/2025	212,931	0.00%
American International Group, Inc.	\$250,000	4.38%	30/6/2050	212,876	0.00%
Morgan Stanley ^	CAD325,000	1.78%	4/8/2027	212,449	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nucor Corp.	\$250,000	2.70%	1/6/2030	212,289	0.00%
Omega Healthcare Investors, Inc.	\$230,000	4.75%	15/1/2028	211,990	0.00%
Honeywell International, Inc.	\$200,000	5.70%	15/3/2036	211,911	0.00%
Willis North America, Inc.	\$225,000	4.50%	15/9/2028	211,863	0.00%
Southern California Edison Co.	\$200,000	5.95%	1/11/2032	211,782	0.00%
Federal Home Loan Mortgage Corp.	\$220,066	4.00%	1/10/2045	211,663	0.00%
Thermo Fisher Scientific, Inc.	€200,000	3.20%	21/1/2026	211,515	0.00%
New Jersey Transportation Trust Fund Authority	\$210,000	5.75%	15/12/2028	211,392	0.00%
Essex Portfolio LP	\$250,000	3.00%	15/1/2030	211,362	0.00%
Trustees of the University of Pennsylvania	\$250,000	4.67%	1/9/2112	211,240	0.00%
Loews Corp.	\$260,000	4.13%	15/5/2043	211,170	0.00%
KLA Corp.	\$225,000	4.95%	15/7/2052	211,169	0.00%
Northwestern Mutual Life Insurance Co.	\$300,000	3.45%	30/3/2051	210,964	0.00%
Apple, Inc.	CHF200,000	0.38%	25/11/2024	210,919	0.00%
Amgen, Inc.	\$225,000	4.05%	18/8/2029	210,822	0.00%
Celanese US Holdings LLC	€209,000	5.34%	19/1/2029	210,806	0.00%
UBS Commercial Mortgage Trust 2018	\$225,000	4.31%	15/5/2051	210,534	0.00%
Kimco Realty Corp.	\$225,000	3.80%	1/4/2027	210,368	0.00%
Otis Worldwide Corp.	\$250,000	2.57%	15/2/2030	210,181	0.00%
UDR, Inc.	\$225,000	3.50%	1/7/2027	209,906	0.00%
Republic Services, Inc.	\$225,000	3.38%	15/11/2027	209,904	0.00%
Allstate Corp.	\$200,000	5.95%	1/4/2036	209,830	0.00%
Crown Castle, Inc.	\$240,000	3.30%	1/7/2030	209,672	0.00%
Toyota Motor Credit Corp.	\$225,000	0.63%	13/9/2024	209,453	0.00%
Essex Portfolio LP	\$230,000	4.00%	1/3/2029	209,366	0.00%
Aon Corp.	\$200,000	8.21%	1/1/2027	209,313	0.00%
Uniform Mortgage Backed Securities	\$203,976	5.50%	1/10/2035	209,016	0.00%
American Electric Power Co., Inc.	\$200,000	5.95%	1/11/2032	208,969	0.00%
John Deere Capital Corp.	\$225,000	3.45%	7/3/2029	208,917	0.00%
Healthpeak Properties, Inc.	\$250,000	2.88%	15/1/2031	208,904	0.00%
Hasbro, Inc.	\$235,000	3.90%	19/11/2029	208,898	0.00%
Massachusetts Institute of Technology	\$200,000	5.60%	1/7/2111	208,865	0.00%
Fifth Third Bancorp	\$220,000	2.38%	28/1/2025	208,646	0.00%
Prospect Capital Corp.	\$250,000	3.36%	15/11/2026	208,521	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	2.25%	25/1/2032	208,108	0.00%
Enstar Group Ltd.	\$285,000	3.10%	1/9/2031	208,101	0.00%
Federal Home Loan Mortgage Corp.	\$222,151	3.50%	1/1/2041	208,033	0.00%
Fidelity National Information Services, Inc.	\$250,000	1.65%	1/3/2028	207,872	0.00%
Lazard Group LLC	\$225,000	4.38%	11/3/2029	207,844	0.00%
El du Pont de Nemours & Co.	\$225,000	1.70%	15/7/2025	207,789	0.00%
DH Europe Finance II Sarl	\$275,000	3.40%	15/11/2049	207,639	0.00%
Paramount Global	\$211,000	4.75%	15/5/2025	207,638	0.00%
Verizon Communications, Inc.	\$300,000	2.85%	3/9/2041	207,611	0.00%
Energy Transfer LP	\$250,000	5.15%	15/3/2045	207,547	0.00%
Hill City Funding Trust	\$300,000	4.05%	15/8/2041	207,526	0.00%
Oncor Electric Delivery Co. LLC	\$200,000	5.75%	15/3/2029	207,422	0.00%
PacifiCorp	\$225,000	3.50%	15/6/2029	207,318	0.00%
John Deere Financial, Inc.	CAD290,000	2.46%	4/4/2024	207,255	0.00%
Pfizer, Inc.	\$285,000	2.55%	28/5/2040	207,164	0.00%
Alabama Power Co.	\$300,000	3.13%	15/7/2051	207,155	0.00%
National Rural Utilities Cooperative Finance Corp.	\$225,000	3.70%	15/3/2029	207,027	0.00%
Goldman Sachs Capital I	\$200,000	6.35%	15/2/2034	206,966	0.00%
Hackensack Meridian Health, Inc.	\$300,000	2.68%	1/9/2041	206,953	0.00%
Smithfield Foods, Inc.	\$225,000	4.25%	1/2/2027	206,947	0.00%
Uniform Mortgage Backed Securities	\$211,258	4.50%	1/3/2048	206,938	0.00%
Inova Health System Foundation	\$250,000	4.07%	15/5/2052	206,907	0.00%
Boeing Co.	\$300,000	3.75%	1/2/2050	206,790	0.00%
Uniform Mortgage Backed Securities	\$237,755	2.50%	1/4/2041	206,729	0.00%
Southern California Edison Co.	\$200,000	5.85%	1/11/2027	206,510	0.00%
AbbVie, Inc.	\$225,000	4.85%	15/6/2044	206,071	0.00%
Public Service Enterprise Group, Inc.	\$200,000	5.85%	15/11/2027	206,024	0.00%
AT&T, Inc.	\$250,000	4.30%	15/12/2042	205,993	0.00%
Government National Mortgage Association	\$212,019	4.00%	15/7/2041	205,968	0.00%
Philip Morris International, Inc.	\$250,000	4.38%	15/11/2041	205,946	0.00%
Commonwealth of Massachusetts	\$200,000	5.46%	1/12/2039	205,860	0.00%
American Electric Power Co., Inc.	\$200,000	5.75%	1/11/2027	205,825	0.00%
Stryker Corp.	\$225,000	1.15%	15/6/2025	205,824	0.00%
Stanley Black & Decker, Inc.	\$250,000	2.30%	15/3/2030	205,722	0.00%
Ryder System, Inc.	\$210,000	4.63%	1/6/2025	205,701	0.00%
Pfizer, Inc.	\$225,000	4.00%	15/12/2036	205,493	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	2.02%	25/8/2031	205,482	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$207,632	4.50%	1/3/2047	205,426	0.00%
Tampa Electric Co.	\$250,000	4.35%	15/5/2044	205,301	0.00%
Indiana Michigan Power Co.	\$300,000	3.25%	1/5/2051	205,250	0.00%
Hubbell, Inc.	\$225,000	3.15%	15/8/2027	205,174	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$215,000	4.40%	1/7/2027	204,941	0.00%
Zions Bancorp NA	\$250,000	3.25%	29/10/2029	204,872	0.00%
SVB Financial Group	\$250,000	3.13%	5/6/2030	204,758	0.00%
Commonwealth Edison Co.	\$225,000	4.70%	15/1/2044	204,608	0.00%
Johnson & Johnson	\$250,000	3.50%	15/1/2048	204,513	0.00%
United Parcel Service, Inc.	€200,000	1.63%	15/11/2025	204,303	0.00%
Bristol-Myers Squibb Co.	\$214,000	3.20%	15/6/2026	204,264	0.00%
Cargill, Inc.	\$225,000	3.25%	23/5/2029	204,137	0.00%
Public Storage	\$250,000	2.30%	1/5/2031	204,061	0.00%
Automatic Data Processing, Inc.	\$235,000	1.70%	15/5/2028	204,022	0.00%
Bacardi Ltd.	\$225,000	5.15%	15/5/2038	204,020	0.00%
ONEOK, Inc.	\$200,000	7.15%	15/1/2051	203,945	0.00%
San Diego Gas & Electric Co.	\$300,000	2.95%	15/8/2051	203,937	0.00%
Brixmor Operating Partnership LP	\$210,000	3.65%	15/6/2024	203,868	0.00%
Uniform Mortgage Backed Securities	\$202,437	5.00%	1/3/2036	203,580	0.00%
Stryker Corp.	\$250,000	1.95%	15/6/2030	203,439	0.00%
Government National Mortgage Association	\$207,278	4.50%	20/12/2048	203,436	0.00%
McDonald's Corp.	\$255,000	3.70%	15/2/2042	203,326	0.00%
Ally Financial, Inc.	\$205,000	5.13%	30/9/2024	203,262	0.00%
Government National Mortgage Association	\$199,654	5.00%	20/1/2040	203,249	0.00%
Leidos, Inc.	\$225,000	4.38%	15/5/2030	203,137	0.00%
Federal National Mortgage Association [^]	\$215,765	2.99%	25/12/2027	203,086	0.00%
Realty Income Corp.	\$250,000	2.85%	15/12/2032	203,068	0.00%
Federal Home Loan Mortgage Corp.	\$207,102	4.50%	1/6/2048	202,972	0.00%
AT&T, Inc.	€150,000	7.00%	30/4/2040	202,824	0.00%
Philip Morris International, Inc.	\$225,000	3.38%	15/8/2029	202,793	0.00%
Uniform Mortgage Backed Securities	\$215,008	3.00%	1/3/2035	202,599	0.00%
WEC Energy Group, Inc.	\$200,000	5.15%	1/10/2027	202,456	0.00%
UnitedHealth Group, Inc.	\$200,000	5.15%	15/10/2025	202,415	0.00%
Uniform Mortgage Backed Securities	\$212,283	4.00%	1/12/2048	202,355	0.00%
AbbVie, Inc.	€200,000	2.63%	15/11/2028	202,295	0.00%
Mass General Brigham, Inc.	\$300,000	3.34%	1/7/2060	202,024	0.00%
Essex Portfolio LP	\$215,000	3.38%	15/4/2026	201,960	0.00%
Texas Instruments, Inc.	\$245,000	1.75%	4/5/2030	201,660	0.00%
eBay, Inc.	\$245,000	2.60%	10/5/2031	201,561	0.00%
Discovery Communications LLC	\$250,000	5.00%	20/9/2037	201,541	0.00%
National Retail Properties, Inc.	\$300,000	3.50%	15/4/2051	201,525	0.00%
Raymond James Financial, Inc.	\$225,000	4.95%	15/7/2046	201,518	0.00%
Sherwin-Williams Co.	\$230,000	2.95%	15/8/2029	201,493	0.00%
PNC Financial Services Group, Inc. [^]	\$200,000	5.35%	2/12/2028	201,492	0.00%
Southern Co.	\$200,000	5.15%	6/10/2025	201,462	0.00%
Uniform Mortgage Backed Securities	\$216,216	2.50%	1/2/2032	201,442	0.00%
Digital Realty Trust LP	\$200,000	5.55%	15/1/2028	201,349	0.00%
UnitedHealth Group, Inc.	\$200,000	5.00%	15/10/2024	201,267	0.00%
Linde, Inc.	\$210,000	2.65%	5/2/2025	201,161	0.00%
CSX Corp.	\$200,000	5.50%	15/4/2041	200,924	0.00%
Government National Mortgage Association	\$208,939	4.00%	20/4/2048	200,590	0.00%
JPMorgan Chase & Co.	\$200,000	5.60%	15/7/2041	200,429	0.00%
Uniform Mortgage Backed Securities	\$205,736	3.50%	1/1/2026	200,425	0.00%
Duquesne Light Holdings, Inc.	\$225,000	3.62%	1/8/2027	200,400	0.00%
Texas Instruments, Inc.	\$200,000	4.60%	15/2/2028	200,389	0.00%
Chevron USA, Inc.	\$200,000	5.25%	15/11/2043	200,383	0.00%
UnitedHealth Group, Inc.	\$225,000	2.88%	15/8/2029	200,367	0.00%
SC Johnson & Son, Inc.	\$250,000	4.00%	15/5/2043	200,352	0.00%
General Motors Co.	\$245,000	5.20%	1/4/2045	200,325	0.00%
WEC Energy Group, Inc.	\$200,000	5.00%	27/9/2025	200,324	0.00%
NRG Energy, Inc.	\$208,000	3.75%	15/6/2024	200,312	0.00%
Government National Mortgage Association	\$212,832	3.50%	20/11/2041	200,264	0.00%
Uniform Mortgage Backed Securities	\$217,407	3.00%	1/3/2037	200,259	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	2.20%	1/6/2030	200,132	0.00%
Honeywell International, Inc.	\$225,000	2.70%	15/8/2029	199,925	0.00%
Southern California Edison Co.	\$250,000	4.13%	1/3/2048	199,724	0.00%
Sabine Pass Liquefaction LLC	\$200,000	5.90%	15/9/2037	199,605	0.00%
Uniform Mortgage Backed Securities	\$207,191	3.00%	1/12/2026	199,582	0.00%
Duke Energy Corp.	\$200,000	5.00%	8/12/2025	199,556	0.00%
Emerson Electric Co.	€200,000	1.25%	15/10/2025	199,504	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Motorola Solutions, Inc.	\$250,000	2.75%	24/5/2031	199,500	0.00%
Eli Lilly & Co.	\$325,000	2.50%	15/9/2060	199,381	0.00%
Invitation Homes Operating Partnership LP	\$270,000	2.00%	15/8/2031	199,280	0.00%
Hubbell, Inc.	\$250,000	2.30%	15/3/2031	199,080	0.00%
KeySpan Gas East Corp.	\$300,000	3.59%	18/1/2052	198,976	0.00%
WakeMed	\$300,000	3.29%	1/10/2052	198,931	0.00%
Duke Energy Corp.	\$200,000	5.00%	8/12/2027	198,917	0.00%
Johns Hopkins University	\$200,000	4.71%	1/7/2032	198,911	0.00%
Federal National Mortgage Association	\$205,000	2.63%	6/9/2024	198,871	0.00%
Devon Energy Corp.	\$213,000	4.50%	15/1/2030	198,739	0.00%
Wells Fargo & Co.	\$200,000	4.48%	16/1/2024	198,727	0.00%
National Rural Utilities Cooperative Finance Corp.	\$200,000	4.80%	15/3/2028	198,719	0.00%
Goldman Sachs Group, Inc.^	\$225,000	1.09%	9/12/2026	198,640	0.00%
LYB International Finance III LLC	\$250,000	2.25%	1/10/2030	198,623	0.00%
Evergny Metro, Inc.	\$250,000	4.20%	15/3/2048	198,611	0.00%
TC PipeLines LP	\$210,000	3.90%	25/5/2027	198,484	0.00%
International Paper Co.	\$210,000	5.00%	15/9/2035	198,482	0.00%
KeyBank NA	\$215,000	4.90%	8/8/2032	198,371	0.00%
Western Union Co.	\$200,000	6.20%	17/11/2036	198,293	0.00%
Lincoln National Corp.	\$240,000	3.05%	15/1/2030	198,201	0.00%
Energy Transfer LP	\$200,000	5.55%	15/2/2028	198,174	0.00%
Ovintiv Exploration, Inc.	\$200,000	5.38%	1/1/2026	198,102	0.00%
Uniform Mortgage Backed Securities	\$206,854	3.50%	1/6/2032	198,036	0.00%
Virginia Electric & Power Co.	\$250,000	4.00%	15/11/2046	197,961	0.00%
Aviation Capital Group LLC	\$200,000	3.88%	1/5/2023	197,913	0.00%
Atmos Energy Corp.	\$200,000	5.50%	15/6/2041	197,857	0.00%
Farmers Exchange Capital III^	\$215,000	5.45%	15/10/2054	197,807	0.00%
Federal National Mortgage Association^	\$250,000	1.39%	25/11/2030	197,800	0.00%
NextEra Energy Capital Holdings, Inc.	\$200,000	4.45%	20/6/2025	197,778	0.00%
Merck & Co., Inc.	\$175,000	6.50%	1/12/2033	197,757	0.00%
NextEra Energy Capital Holdings, Inc.	\$200,000	4.20%	20/6/2024	197,721	0.00%
S&P Global, Inc.	\$200,000	4.75%	1/8/2028	197,702	0.00%
Uniform Mortgage Backed Securities	\$199,605	4.50%	1/12/2039	197,668	0.00%
PepsiCo, Inc.	\$200,000	3.60%	1/3/2024	197,606	0.00%
Hormel Foods Corp.	\$285,000	3.05%	3/6/2051	197,604	0.00%
Equitable Financial Life Global Funding	\$200,000	0.50%	6/4/2023	197,580	0.00%
Welltower, Inc.	£200,000	4.50%	1/12/2034	197,521	0.00%
PacifiCorp	\$300,000	2.90%	15/6/2052	197,448	0.00%
Sherwin-Williams Co.	\$200,000	4.05%	8/8/2024	197,436	0.00%
Lowe's Cos, Inc.	\$290,000	2.80%	15/9/2041	197,409	0.00%
Apollo Management Holdings LP	\$210,000	4.87%	15/2/2029	197,358	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$200,000	6.65%	15/1/2037	197,258	0.00%
Uniform Mortgage Backed Securities	\$201,333	4.50%	1/7/2047	197,216	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$200,000	5.38%	15/4/2026	197,211	0.00%
Enterprise Products Operating LLC	\$225,000	4.90%	15/5/2046	197,146	0.00%
Apple, Inc.	CHF200,000	0.75%	25/2/2030	197,126	0.00%
Amphenol Corp.	\$210,000	2.05%	1/3/2025	197,098	0.00%
General Mills, Inc.	\$200,000	3.65%	15/2/2024	197,012	0.00%
CSX Corp.	\$250,000	3.80%	1/11/2046	196,952	0.00%
BlackRock, Inc.	\$200,000	3.50%	18/3/2024	196,870	0.00%
Fifth Third Bank NA	\$200,000	3.95%	28/7/2025	196,761	0.00%
Cummins, Inc.	\$250,000	1.50%	1/9/2030	196,755	0.00%
Becton Dickinson Euro Finance Sarl	€300,000	1.34%	13/8/2041	196,648	0.00%
Sherwin-Williams Co.	\$200,000	4.25%	8/8/2025	196,595	0.00%
CNA Financial Corp.	\$215,000	3.90%	1/5/2029	196,573	0.00%
Southern Co.	\$235,000	4.40%	1/7/2046	196,546	0.00%
Wisconsin Electric Power Co.	\$200,000	4.75%	30/9/2032	196,520	0.00%
Virginia Electric & Power Co.	\$225,000	4.60%	1/12/2048	196,456	0.00%
Hyatt Hotels Corp.	\$200,000	4.85%	15/3/2026	196,285	0.00%
Dell International LLC/EMC Corp.	\$200,000	4.00%	15/7/2024	196,284	0.00%
Cantor Fitzgerald LP	\$200,000	4.88%	1/5/2024	196,200	0.00%
Energy Transfer LP	\$200,000	5.75%	15/2/2033	196,180	0.00%
Bank of America Corp.^	\$210,000	4.27%	23/7/2029	196,153	0.00%
Federal Home Loan Mortgage Corp.	\$209,496	3.50%	1/10/2043	196,092	0.00%
Tampa Electric Co.	\$200,000	3.88%	12/7/2024	195,963	0.00%
Carlisle Cos, Inc.	\$210,000	3.75%	1/12/2027	195,906	0.00%
Union Pacific Corp.	\$200,000	3.15%	1/3/2024	195,881	0.00%
HCA, Inc.	\$250,000	4.63%	15/3/2052	195,786	0.00%
Southern California Edison Co.	\$245,000	4.05%	15/3/2042	195,639	0.00%
Nucor Corp.	\$200,000	3.95%	23/5/2025	195,636	0.00%
MassMutual Global Funding II	\$200,000	4.15%	26/8/2025	195,601	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dover Corp.	\$225,000	2.95%	4/11/2029	195,570	0.00%
Albemarle Corp.	\$200,000	4.65%	1/6/2027	195,564	0.00%
Aptiv plc/Aptiv Corp.	\$270,000	4.15%	1/5/2052	195,547	0.00%
Extra Space Storage LP	\$250,000	2.55%	1/6/2031	195,438	0.00%
Northern Trust Corp.	\$200,000	4.00%	10/5/2027	195,395	0.00%
McDonald's Corp.	€200,000	0.90%	15/6/2026	195,338	0.00%
Federal National Mortgage Association	\$201,657	2.53%	25/9/2024	195,239	0.00%
Abbott Laboratories	\$175,000	6.15%	30/11/2037	195,206	0.00%
Walgreens Boots Alliance, Inc.	\$200,000	3.80%	18/11/2024	195,063	0.00%
Ally Financial, Inc.	\$200,000	3.88%	21/5/2024	194,944	0.00%
ONE Gas, Inc.	\$225,000	4.66%	1/2/2044	194,887	0.00%
American Tower Corp.	\$230,000	2.90%	15/1/2030	194,851	0.00%
Uniform Mortgage Backed Securities	\$191,477	5.50%	1/6/2049	194,726	0.00%
Willis North America, Inc.	\$200,000	3.60%	15/5/2024	194,636	0.00%
Nucor Corp.	\$200,000	4.30%	23/5/2027	194,619	0.00%
Federal Home Loan Mortgage Corp.	\$190,002	5.50%	1/6/2035	194,531	0.00%
Bank of New York Mellon Corp.	\$200,000	3.25%	11/9/2024	194,526	0.00%
Uniform Mortgage Backed Securities	\$205,430	3.00%	1/11/2033	194,524	0.00%
Essential Utilities, Inc.	\$240,000	4.28%	1/5/2049	194,457	0.00%
Global Payments, Inc.	\$200,000	4.95%	15/8/2027	194,438	0.00%
Alabama Power Co.	\$250,000	3.75%	1/3/2045	194,431	0.00%
S&P Global, Inc.	\$250,000	3.90%	1/3/2062	194,320	0.00%
Diamondback Energy, Inc.	\$200,000	6.25%	15/3/2053	194,242	0.00%
Walt Disney Co.	\$200,000	3.70%	15/10/2025	194,104	0.00%
Government National Mortgage Association	\$202,042	4.00%	20/1/2048	194,103	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.- Obligor, Inc.	\$220,000	3.14%	7/11/2029	194,100	0.00%
Dallas Area Rapid Transit	\$200,000	5.02%	1/12/2048	194,081	0.00%
Cargill, Inc.	\$200,000	3.50%	22/4/2025	193,995	0.00%
Dell International LLC/EMC Corp.	\$173,000	8.10%	15/7/2036	193,972	0.00%
Allegion plc	\$225,000	3.50%	1/10/2029	193,941	0.00%
Santander Holdings USA, Inc. ^	\$200,000	4.26%	9/6/2025	193,825	0.00%
Uniform Mortgage Backed Securities	\$201,349	3.50%	1/7/2029	193,822	0.00%
O'Reilly Automotive, Inc.	\$200,000	4.70%	15/6/2032	193,755	0.00%
Bank of America Corp.	£150,000	7.00%	31/7/2028	193,715	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	3.21%	25/3/2025	193,410	0.00%
Autodesk, Inc.	\$225,000	2.85%	15/1/2030	193,358	0.00%
Walmart, Inc.	\$235,000	3.63%	15/12/2047	193,349	0.00%
JobsOhio Beverage System	\$250,000	2.83%	1/1/2038	193,318	0.00%
Verizon Communications, Inc.	£200,000	1.13%	3/11/2028	193,214	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.65%	25/2/2028	192,962	0.00%
Hashemite Kingdom of Jordan Government AID Bond	\$200,000	3.00%	30/6/2025	192,753	0.00%
Federal Home Loan Mortgage Corp.	\$211,798	3.00%	1/2/2043	192,704	0.00%
National Retail Properties, Inc.	\$200,000	4.00%	15/11/2025	192,688	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.95%	25/11/2030	192,441	0.00%
Sherwin-Williams Co.	\$200,000	3.45%	1/8/2025	192,393	0.00%
Walmart, Inc.	\$200,000	2.65%	15/12/2024	192,381	0.00%
PC1 Commercial Mortgage Trust 2015	\$200,000	3.90%	10/7/2050	192,296	0.00%
Tractor Supply Co.	\$250,000	1.75%	1/11/2030	192,046	0.00%
Dominion Energy, Inc.	\$200,000	3.30%	15/3/2025	192,042	0.00%
Energy Transfer LP	\$200,000	4.95%	15/5/2028	192,034	0.00%
Sempra Energy	\$200,000	3.30%	1/4/2025	191,990	0.00%
Uniform Mortgage Backed Securities	\$220,778	2.50%	1/2/2041	191,968	0.00%
Phillips 66 Co.	\$220,000	3.15%	15/12/2029	191,889	0.00%
Uniform Mortgage Backed Securities	\$191,135	5.00%	1/1/2049	191,884	0.00%
Simon Property Group LP	\$200,000	3.50%	1/9/2025	191,811	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.90%	25/12/2030	191,798	0.00%
Rexford Industrial Realty LP	\$250,000	2.15%	1/9/2031	191,626	0.00%
Mars, Inc.	\$215,000	3.20%	1/4/2030	191,579	0.00%
Boeing Co.	\$200,000	2.85%	30/10/2024	191,418	0.00%
Fox Corp.	\$200,000	3.05%	7/4/2025	191,384	0.00%
Warnermedia Holdings, Inc.	\$200,000	3.79%	15/3/2025	191,224	0.00%
Hackensack Meridian Health, Inc.	\$300,000	2.88%	1/9/2050	191,163	0.00%
Kroger Co.	\$200,000	5.40%	15/1/2049	191,147	0.00%
John Deere Capital Corp.	\$195,000	3.35%	12/6/2024	191,068	0.00%
American Electric Power Co., Inc.	\$200,000	4.30%	1/12/2028	191,032	0.00%
Cisco Systems, Inc.	\$200,000	2.95%	28/2/2026	191,009	0.00%
Expedia Group, Inc.	\$208,000	3.80%	15/2/2028	190,957	0.00%
Uniform Mortgage Backed Securities	\$220,558	2.50%	1/4/2048	190,939	0.00%
NiSource, Inc.	\$195,000	5.65%	1/2/2045	190,932	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DBGS 2018-C1 Mortgage Trust	\$200,000	4.47%	15/10/2051	190,925	0.00%
DTE Energy Co.	\$200,000	2.53%	1/10/2024	190,910	0.00%
Dow Chemical Co.	\$225,000	4.80%	15/5/2049	190,904	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.- Obligor, Inc.	\$200,000	4.49%	1/5/2030	190,894	0.00%
DTE Electric Co.	\$225,000	2.63%	1/3/2031	190,888	0.00%
Prologis LP	\$213,000	2.13%	15/4/2027	190,888	0.00%
American Tower Corp.	\$200,000	2.95%	15/1/2025	190,825	0.00%
Oklahoma Development Finance Authority	\$200,000	3.88%	1/5/2037	190,733	0.00%
Global Payments, Inc.	\$200,000	5.40%	15/8/2032	190,676	0.00%
Caterpillar, Inc.	\$200,000	4.75%	15/5/2064	190,664	0.00%
Uniform Mortgage Backed Securities	\$194,851	4.50%	1/6/2049	190,585	0.00%
Williams Cos, Inc.	\$200,000	5.75%	24/6/2044	190,584	0.00%
Federal Home Loan Mortgage Corp.^	\$200,000	3.12%	25/9/2026	190,476	0.00%
Dover Corp.	\$200,000	3.15%	15/11/2025	190,418	0.00%
PACCAR Financial Corp.	\$200,000	0.35%	2/2/2024	190,326	0.00%
McDonald's Corp.	\$250,000	3.63%	1/9/2049	190,277	0.00%
Uniform Mortgage Backed Securities	\$207,286	3.50%	1/11/2050	190,265	0.00%
KeyCorp	\$200,000	4.10%	30/4/2028	190,155	0.00%
Cargill, Inc.	\$200,000	0.40%	2/2/2024	190,085	0.00%
CCRE26 Commercial Mortgage Trust 2015	\$200,000	3.63%	10/10/2048	190,052	0.00%
Commonwealth of Massachusetts	\$200,000	3.77%	15/7/2029	189,994	0.00%
John Deere Cash Management SARL	€200,000	2.20%	2/4/2032	189,814	0.00%
Cameron LNG LLC	\$225,000	2.90%	15/7/2031	189,800	0.00%
Safehold Operating Partnership LP	\$250,000	2.85%	15/1/2032	189,798	0.00%
First Republic Bank	\$250,000	4.38%	1/8/2046	189,790	0.00%
State Street Corp.^	\$225,000	3.03%	1/11/2034	189,666	0.00%
Time Warner Cable LLC	\$200,000	6.55%	1/5/2037	189,660	0.00%
Mid-America Apartments LP	\$200,000	3.60%	1/6/2027	189,575	0.00%
KeyCorp	\$225,000	2.55%	1/10/2029	189,542	0.00%
Consumers Energy Co.	\$200,000	3.80%	15/11/2028	189,540	0.00%
Willis-Knighton Medical Center	\$300,000	3.07%	1/3/2051	189,476	0.00%
Prologis LP	\$245,000	1.63%	15/3/2031	189,400	0.00%
Prudential Financial, Inc.	\$175,000	6.63%	21/6/2040	189,381	0.00%
NiSource, Inc.	\$200,000	5.25%	15/2/2043	189,326	0.00%
Otis Worldwide Corp.	\$270,000	3.36%	15/2/2050	189,293	0.00%
Uniform Mortgage Backed Securities	\$199,830	4.00%	1/6/2050	189,280	0.00%
National Fuel Gas Co.	\$200,000	4.75%	1/9/2028	189,275	0.00%
AES Corp.	\$200,000	3.30%	15/7/2025	189,211	0.00%
CenterPoint Energy Houston Electric LLC	\$230,000	3.95%	1/3/2048	189,194	0.00%
Government National Mortgage Association	\$201,198	3.50%	20/1/2045	189,119	0.00%
Energy Transfer LP	\$200,000	3.90%	15/7/2026	189,116	0.00%
Uniform Mortgage Backed Securities	\$198,528	2.50%	1/3/2027	189,098	0.00%
Medtronic Global Holdings SCA	€300,000	1.63%	15/10/2050	189,028	0.00%
Uniform Mortgage Backed Securities	\$194,693	4.00%	1/11/2040	188,930	0.00%
Uniform Mortgage Backed Securities	\$187,732	5.00%	1/10/2035	188,792	0.00%
American Express Co.	\$195,000	3.00%	30/10/2024	188,763	0.00%
Kite Realty Group LP	\$205,000	4.00%	1/10/2026	188,639	0.00%
Federal Home Loan Mortgage Corp.	\$201,888	2.50%	1/10/2031	188,271	0.00%
Essential Utilities, Inc.	\$200,000	5.30%	1/5/2052	188,230	0.00%
WP Carey, Inc.	\$190,000	4.60%	1/4/2024	188,208	0.00%
Altria Group, Inc.	\$200,000	2.35%	6/5/2025	188,133	0.00%
Uniform Mortgage Backed Securities	\$208,503	2.50%	1/2/2033	188,126	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	\$220,707	2.88%	7/10/2028	188,079	0.00%
Welltower, Inc.	\$193,000	4.00%	1/6/2025	188,068	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$200,000	4.00%	15/3/2028	188,029	0.00%
Freeport-McMoRan, Inc.	\$200,000	5.40%	14/11/2034	188,011	0.00%
Westlake Corp.	\$200,000	3.60%	15/8/2026	187,983	0.00%
Ally Financial, Inc.	\$200,000	4.75%	9/6/2027	187,892	0.00%
Lowe's Cos, Inc.	\$200,000	3.35%	1/4/2027	187,887	0.00%
SITE Centers Corp.	\$200,000	4.70%	1/6/2027	187,877	0.00%
Starbucks Corp.	\$200,000	3.50%	1/3/2028	187,790	0.00%
Public Service Co. of Colorado	\$200,000	4.10%	1/6/2032	187,736	0.00%
WRKCo, Inc.	\$195,000	4.90%	15/3/2029	187,675	0.00%
Xylem, Inc.	\$200,000	3.25%	1/11/2026	187,587	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	2.57%	25/7/2026	187,563	0.00%
Uniform Mortgage Backed Securities	\$194,722	3.00%	1/3/2030	187,547	0.00%
Federal Home Loan Mortgage Corp.	\$201,080	3.50%	1/4/2046	187,464	0.00%
Tyson Foods, Inc.	\$200,000	3.55%	2/6/2027	187,243	0.00%
Appalachian Power Co.	\$200,000	4.50%	1/8/2032	187,172	0.00%
Alabama Power Co.	\$180,000	6.00%	1/3/2039	187,158	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Moody's Corp.	\$200,000	4.25%	8/8/2032	187,040	0.00%
Federal National Mortgage Association	\$215,749	2.21%	25/1/2030	186,995	0.00%
Georgia Power Co.	\$250,000	3.70%	30/1/2050	186,956	0.00%
Amcor Flexibles North America, Inc.	\$230,000	2.69%	25/5/2031	186,890	0.00%
Micron Technology, Inc.	\$300,000	3.48%	1/11/2051	186,879	0.00%
Federal National Mortgage Association^	\$195,221	2.80%	25/5/2025	186,858	0.00%
Ecolab, Inc.	\$200,000	3.25%	1/12/2027	186,758	0.00%
Israel Government AID Bond	\$175,000	5.50%	18/9/2033	186,740	0.00%
Federal Home Loan Mortgage Corp.^	\$225,000	2.15%	25/10/2031	186,735	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$200,000	3.72%	15/3/2050	186,655	0.00%
Waste Management, Inc.	\$200,000	3.15%	15/11/2027	186,651	0.00%
Energy Transfer LP	\$190,000	4.25%	1/4/2024	186,562	0.00%
Montefiore Obligated Group	\$250,000	5.25%	1/11/2048	186,545	0.00%
Bunge Ltd. Finance Corp.	\$200,000	3.25%	15/8/2026	186,530	0.00%
Caterpillar Financial Services Corp.	\$200,000	0.60%	13/9/2024	186,478	0.00%
Presbyterian Healthcare Services	\$200,000	4.88%	1/8/2052	186,418	0.00%
CMS Energy Corp.	\$200,000	3.00%	15/5/2026	186,354	0.00%
GATX Corp.	\$250,000	1.90%	1/6/2031	186,253	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$200,000	3.64%	15/3/2050	186,224	0.00%
United Parcel Service, Inc.	\$200,000	3.40%	15/3/2029	186,083	0.00%
Ecolab, Inc.	\$200,000	2.70%	1/11/2026	185,990	0.00%
Uniform Mortgage Backed Securities	\$193,229	3.50%	1/7/2028	185,987	0.00%
Crown Castle, Inc.	\$200,000	3.65%	1/9/2027	185,974	0.00%
STERIS Irish FinCo UnLtd Co.	\$260,000	3.75%	15/3/2051	185,741	0.00%
Charles Schwab Corp.	\$205,000	3.25%	22/5/2029	185,704	0.00%
Healthcare Realty Holdings LP	\$200,000	3.75%	1/7/2027	185,694	0.00%
Uniform Mortgage Backed Securities	\$213,543	2.50%	1/4/2040	185,685	0.00%
CNA Financial Corp.	\$200,000	3.45%	15/8/2027	185,595	0.00%
Alabama Federal Aid Highway Finance Authority	\$250,000	2.65%	1/9/2037	185,539	0.00%
Principal Financial Group, Inc.	\$200,000	3.70%	15/5/2029	185,447	0.00%
PepsiCo, Inc.	€300,000	1.05%	9/10/2050	185,425	0.00%
Uniform Mortgage Backed Securities	\$193,430	3.50%	1/12/2031	185,191	0.00%
Puget Sound Energy, Inc.	\$185,000	5.76%	1/10/2039	185,101	0.00%
Atmos Energy Corp.	\$225,000	4.13%	15/10/2044	185,091	0.00%
Union Electric Co.	\$200,000	3.50%	15/3/2029	185,072	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$200,000	4.13%	15/5/2032	185,067	0.00%
Ventas Realty LP	\$200,000	3.25%	15/10/2026	185,035	0.00%
Uniform Mortgage Backed Securities	\$204,284	3.00%	1/11/2043	185,033	0.00%
Philip Morris International, Inc.	\$200,000	1.50%	1/5/2025	185,009	0.00%
Highwoods Realty LP	\$200,000	3.88%	1/3/2027	184,881	0.00%
Protective Life Global Funding	\$200,000	1.65%	13/1/2025	184,866	0.00%
Regency Centers LP	\$200,000	4.13%	15/3/2028	184,863	0.00%
Brunswick Corp.	\$200,000	0.85%	18/8/2024	184,810	0.00%
Federal Home Loan Mortgage Corp.	\$196,099	3.00%	1/10/2032	184,776	0.00%
Dominion Energy, Inc.	\$200,000	2.85%	15/8/2026	184,728	0.00%
American International Group, Inc.	\$175,000	6.25%	1/5/2036	184,653	0.00%
Honeywell International, Inc.	\$200,000	2.50%	1/11/2026	184,632	0.00%
Air Lease Corp.	\$200,000	0.80%	18/8/2024	184,377	0.00%
Citigroup Commercial Mortgage Trust 2017	\$200,000	3.21%	12/10/2050	184,354	0.00%
Packaging Corp. of America	\$200,000	3.40%	15/12/2027	184,261	0.00%
Alleghany Corp.	\$200,000	4.90%	15/9/2044	184,201	0.00%
Duke Energy Progress LLC	\$200,000	3.45%	15/3/2029	184,185	0.00%
Entergy Arkansas LLC	\$300,000	2.65%	15/6/2051	184,083	0.00%
UBS Commercial Mortgage Trust 2017	\$200,000	3.43%	15/8/2050	184,007	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$200,000	3.42%	15/9/2050	183,996	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$190,000	3.60%	1/11/2024	183,993	0.00%
New York Life Global Funding	\$200,000	3.00%	10/1/2028	183,962	0.00%
Agree LP	\$200,000	4.80%	1/10/2032	183,925	0.00%
PayPal Holdings, Inc.	\$224,000	2.30%	1/6/2030	183,884	0.00%
Citigroup Commercial Mortgage Trust 2017	\$200,000	3.47%	12/10/2050	183,861	0.00%
Trustees of Princeton University	\$200,000	4.20%	1/3/2052	183,856	0.00%
Commonwealth Financing Authority	\$225,000	3.81%	1/6/2041	183,846	0.00%
Lowe's Cos, Inc.	\$220,000	4.55%	5/4/2049	183,834	0.00%
Oklahoma Development Finance Authority	\$200,000	4.71%	1/5/2052	183,763	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$200,000	3.10%	15/11/2049	183,661	0.00%
Duke Energy Corp.	\$225,000	2.55%	15/6/2031	183,618	0.00%
Ameriprise Financial, Inc.	\$190,000	4.50%	13/5/2032	183,591	0.00%
Uniform Mortgage Backed Securities	\$188,508	4.50%	1/5/2050	183,349	0.00%
Southwest Gas Corp.	\$300,000	3.18%	15/8/2051	183,274	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$200,000	3.46%	25/11/2032	183,270	0.00%
GE Capital UK Funding Unlimited Co.	£150,000	5.88%	18/1/2033	183,195	0.00%
Berkshire Hathaway Energy Co.	\$200,000	3.70%	15/7/2030	183,088	0.00%
Federal Home Loan Mortgage Corp.	\$185,618	4.50%	1/9/2046	183,072	0.00%
Government National Mortgage Association	\$197,100	3.50%	20/7/2050	183,070	0.00%
Government National Mortgage Association	\$203,423	3.00%	15/8/2045	183,039	0.00%
Dover Corp.	€200,000	0.75%	4/11/2027	182,818	0.00%
US Treasury Note	\$190,000	2.63%	15/4/2025	182,816	0.00%
Colgate-Palmolive Co.	\$205,000	4.00%	15/8/2045	182,768	0.00%
Equinix, Inc.	\$200,000	2.90%	18/11/2026	182,701	0.00%
HP, Inc.	\$200,000	3.00%	17/6/2027	182,678	0.00%
Raytheon Technologies Corp.	\$200,000	4.70%	15/12/2041	182,583	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016	\$200,000	2.87%	15/8/2049	182,566	0.00%
Marsh & McLennan Cos, Inc.	\$185,000	3.88%	15/3/2024	182,432	0.00%
Comcast Corp.	\$225,000	3.20%	15/7/2036	182,419	0.00%
Assured Guaranty US Holdings, Inc.	\$280,000	3.60%	15/9/2051	182,412	0.00%
Uniform Mortgage Backed Securities	\$198,149	2.50%	1/8/2034	182,379	0.00%
Government National Mortgage Association	\$193,789	3.50%	20/8/2043	182,339	0.00%
Eaton Corp.	\$200,000	4.70%	23/8/2052	182,323	0.00%
Eastern Energy Gas Holdings LLC	\$188,000	3.60%	15/12/2024	182,280	0.00%
Uniform Mortgage Backed Securities	\$189,003	3.00%	1/6/2027	182,196	0.00%
Kimberly-Clark Corp.	\$200,000	3.20%	25/4/2029	182,178	0.00%
New Jersey Transportation Trust Fund Authority	\$170,000	6.56%	15/12/2040	182,166	0.00%
Intel Corp.	\$195,000	2.60%	19/5/2026	182,010	0.00%
Mars, Inc.	\$215,000	3.88%	1/4/2039	181,951	0.00%
Energy Transfer LP	\$225,000	4.95%	15/1/2043	181,866	0.00%
Kilroy Realty LP	\$200,000	4.75%	15/12/2028	181,809	0.00%
Global Payments, Inc.	\$200,000	5.95%	15/8/2052	181,741	0.00%
Textron, Inc.	\$200,000	3.38%	1/3/2028	181,548	0.00%
Federal Home Loan Mortgage Corp.	\$195,792	3.50%	1/5/2045	181,510	0.00%
MassMutual Global Funding II	\$200,000	2.35%	14/1/2027	181,392	0.00%
Mars, Inc.	\$225,000	4.13%	1/4/2054	181,314	0.00%
Crown Castle, Inc.	\$225,000	2.50%	15/7/2031	181,216	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$200,000	3.85%	15/5/2050	181,198	0.00%
Equinix, Inc.	\$200,000	1.25%	15/7/2025	181,159	0.00%
Government National Mortgage Association	\$185,761	4.00%	20/11/2041	181,066	0.00%
Ryder System, Inc.	\$200,000	2.85%	1/3/2027	181,062	0.00%
Prologis Euro Finance LLC	€300,000	1.50%	10/9/2049	181,032	0.00%
Southwestern Public Service Co.	\$250,000	3.40%	15/8/2046	181,000	0.00%
Mars, Inc.	\$300,000	2.45%	16/7/2050	180,971	0.00%
NiSource, Inc.	\$215,000	4.38%	15/5/2047	180,858	0.00%
PECO Energy Co.	\$200,000	4.60%	15/5/2052	180,849	0.00%
Government National Mortgage Association	\$192,815	3.50%	20/9/2046	180,711	0.00%
Southern Co.	\$200,000	3.70%	30/4/2030	180,678	0.00%
Uniform Mortgage Backed Securities	\$182,330	4.50%	1/4/2039	180,561	0.00%
American Tower Corp.	\$200,000	1.30%	15/9/2025	180,533	0.00%
UBS Commercial Mortgage Trust 2017	\$200,000	3.72%	15/6/2050	180,512	0.00%
EPR Properties	\$250,000	3.60%	15/11/2031	180,501	0.00%
Blackstone Holdings Finance Co. LLC	\$200,000	3.15%	2/10/2027	180,390	0.00%
Northwell Healthcare, Inc.	\$225,000	4.26%	1/11/2047	180,127	0.00%
Federal National Mortgage Association^	\$193,030	2.45%	25/9/2026	180,102	0.00%
United Airlines 2014-2 Class A Pass Through Trust	\$197,579	3.75%	3/9/2026	179,975	0.00%
Public Service Electric & Gas Co.	\$210,000	2.45%	15/1/2030	179,953	0.00%
Oncor Electric Delivery Co. LLC	\$185,000	4.95%	15/9/2052	179,943	0.00%
Federal National Mortgage Association	\$150,000	7.25%	15/5/2030	179,928	0.00%
Oklahoma Development Finance Authority	\$200,000	4.38%	1/11/2045	179,911	0.00%
Crown Castle, Inc.	\$200,000	5.20%	15/2/2049	179,733	0.00%
Uniform Mortgage Backed Securities	\$183,607	4.50%	1/1/2050	179,587	0.00%
Otis Worldwide Corp.	\$200,000	2.29%	5/4/2027	179,582	0.00%
Government National Mortgage Association	\$192,547	3.50%	20/10/2048	179,391	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.- Obligor, Inc.	\$200,000	2.06%	15/12/2026	179,253	0.00%
Public Service Co. of Colorado	\$200,000	4.50%	1/6/2052	179,151	0.00%
Allegion US Holding Co., Inc.	\$185,000	5.41%	1/7/2032	179,047	0.00%
Cox Communications, Inc.	\$225,000	2.60%	15/6/2031	179,010	0.00%
Uniform Mortgage Backed Securities	\$185,888	4.00%	1/1/2045	178,904	0.00%
Virginia Electric & Power Co.	\$300,000	2.45%	15/12/2050	178,840	0.00%
Federal Home Loan Mortgage Corp.	\$198,866	3.00%	1/12/2045	178,765	0.00%
Massachusetts Electric Co.	\$245,000	4.00%	15/8/2046	178,615	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nationwide Children's Hospital, Inc.	\$200,000	4.56%	1/11/2052	178,520	0.00%
Duke Energy Corp.	\$225,000	4.20%	15/6/2049	178,505	0.00%
Uniform Mortgage Backed Securities	\$184,326	4.00%	1/12/2039	178,491	0.00%
Alexandria Real Estate Equities, Inc.	\$190,000	3.95%	15/1/2028	178,480	0.00%
Alameda County Joint Powers Authority	\$150,000	7.05%	1/12/2044	178,381	0.00%
Kinder Morgan Energy Partners LP	\$175,000	6.50%	1/9/2039	178,333	0.00%
Federal National Mortgage Association^	\$191,463	2.37%	25/7/2026	178,238	0.00%
Dominion Energy, Inc.	\$200,000	1.45%	15/4/2026	178,219	0.00%
Public Storage	\$200,000	1.50%	9/11/2026	178,197	0.00%
McDonald's Corp.	\$200,000	4.60%	26/5/2045	178,061	0.00%
Bank of New York Mellon Corp.	\$200,000	3.00%	30/10/2028	178,014	0.00%
International Business Machines Corp.	\$175,000	5.60%	30/11/2039	177,874	0.00%
American Tower Corp.	\$200,000	1.60%	15/4/2026	177,865	0.00%
Kilroy Realty LP	\$250,000	2.50%	15/11/2032	177,845	0.00%
American Tower Corp.	\$250,000	3.70%	15/10/2049	177,749	0.00%
CenterPoint Energy, Inc.	\$200,000	1.45%	1/6/2026	177,682	0.00%
University of Virginia	\$300,000	3.23%	1/9/2119	177,640	0.00%
Johnson Controls International plc	\$183,000	3.90%	14/2/2026	177,623	0.00%
AEP Transmission Co. LLC	\$200,000	4.50%	15/6/2052	177,581	0.00%
Entergy Mississippi LLC	\$200,000	2.85%	1/6/2028	177,560	0.00%
eBay, Inc.	\$200,000	1.40%	10/5/2026	177,496	0.00%
John Deere Capital Corp.	\$200,000	1.05%	17/6/2026	177,490	0.00%
Cigna Corp.	\$171,000	6.13%	15/11/2041	177,458	0.00%
PPG Industries, Inc.	\$200,000	1.20%	15/3/2026	177,297	0.00%
Federal Farm Credit Banks Funding Corp.	\$190,000	1.13%	6/1/2025	177,290	0.00%
Tennessee Valley Authority	\$200,000	4.25%	15/9/2052	177,249	0.00%
Washington University	\$225,000	4.35%	15/4/2122	177,172	0.00%
Kaiser Foundation Hospitals	\$190,000	3.15%	1/5/2027	177,156	0.00%
Eli Lilly & Co.	€300,000	1.13%	14/9/2051	177,138	0.00%
Federal Home Loan Mortgage Corp.	\$184,338	3.50%	1/4/2032	177,130	0.00%
Uniform Mortgage Backed Securities	\$181,009	4.50%	1/5/2049	177,046	0.00%
Toyota Motor Credit Corp.	\$200,000	1.13%	18/6/2026	176,961	0.00%
CNH Industrial Capital LLC	\$200,000	1.45%	15/7/2026	176,819	0.00%
Texas Instruments, Inc.	\$200,000	1.13%	15/9/2026	176,645	0.00%
Berkshire Hathaway Finance Corp.	\$200,000	4.20%	15/8/2048	176,635	0.00%
Uniform Mortgage Backed Securities	\$174,648	5.00%	1/8/2040	176,606	0.00%
Caterpillar Financial Services Corp.	\$200,000	1.15%	14/9/2026	176,590	0.00%
Uniform Mortgage Backed Securities	\$203,266	1.50%	1/9/2035	176,491	0.00%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	176,340	0.00%
MassMutual Global Funding II	\$200,000	1.20%	16/7/2026	176,326	0.00%
Israel Government AID Bond	\$175,000	5.50%	26/4/2024	176,304	0.00%
CSX Corp.	\$290,000	2.50%	15/5/2051	176,093	0.00%
Skyworks Solutions, Inc.	\$200,000	1.80%	1/6/2026	176,055	0.00%
Highmark, Inc.	\$200,000	1.45%	10/5/2026	176,005	0.00%
Federal National Mortgage Association^	\$189,410	2.47%	25/12/2026	175,891	0.00%
Equinix, Inc.	\$200,000	1.45%	15/5/2026	175,839	0.00%
Government National Mortgage Association	\$176,376	4.50%	20/3/2045	175,831	0.00%
Federal National Mortgage Association^	\$186,527	2.96%	25/9/2027	175,796	0.00%
Merck & Co., Inc.	\$200,000	3.90%	7/3/2039	175,706	0.00%
McCormick & Co., Inc.	\$200,000	0.90%	15/2/2026	175,600	0.00%
Essex Portfolio LP	\$182,000	3.50%	1/4/2025	175,588	0.00%
Uniform Mortgage Backed Securities	\$181,630	3.50%	1/6/2033	175,559	0.00%
Valero Energy Corp.	\$200,000	2.15%	15/9/2027	175,450	0.00%
Baptist Health South Florida Obligated Group	\$300,000	3.12%	15/11/2071	175,422	0.00%
Uniform Mortgage Backed Securities	\$179,137	4.50%	1/7/2048	175,389	0.00%
Jabil, Inc.	\$200,000	3.60%	15/1/2030	175,326	0.00%
Western Union Co.	\$200,000	1.35%	15/3/2026	175,239	0.00%
Devon Energy Corp.	\$175,000	5.25%	15/9/2024	175,002	0.00%
Federal National Mortgage Association^	\$200,000	2.33%	25/11/2029	174,896	0.00%
Air Lease Corp.	\$200,000	2.20%	15/1/2027	174,614	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	\$250,000	2.91%	1/2/2048	174,378	0.00%
Raymond James Financial, Inc.	\$240,000	3.75%	1/4/2051	174,373	0.00%
Travelers Cos, Inc.	\$215,000	4.00%	30/5/2047	174,314	0.00%
Uniform Mortgage Backed Securities	\$181,329	4.00%	1/12/2045	174,233	0.00%
PepsiCo, Inc.	\$220,000	3.38%	29/7/2049	174,172	0.00%
Take-Two Interactive Software, Inc.	\$185,000	3.70%	14/4/2027	174,143	0.00%
Cargill, Inc.	\$200,000	4.38%	22/4/2052	174,014	0.00%
Government National Mortgage Association	\$185,396	3.50%	15/10/2043	173,887	0.00%
Federal National Mortgage Association^	\$184,593	3.06%	25/3/2028	173,857	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.85%	1/6/2050	173,807	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transcontinental Gas Pipe Line Co. LLC	\$200,000	3.25%	15/5/2030	173,735	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	3.20%	1/6/2050	173,733	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$200,000	4.56%	15/5/2053	173,560	0.00%
Keysight Technologies, Inc.	\$200,000	3.00%	30/10/2029	173,494	0.00%
Omnicom Finance Holdings plc	€200,000	1.40%	8/7/2031	173,248	0.00%
Burlington Northern Santa Fe LLC	\$225,000	3.55%	15/2/2050	173,206	0.00%
Fidelity National Information Services, Inc.	\$250,000	3.10%	1/3/2041	173,133	0.00%
Oregon State University	\$250,000	3.42%	1/3/2060	173,103	0.00%
CenterPoint Energy Houston Electric LLC	\$200,000	3.00%	1/3/2032	172,948	0.00%
Hormel Foods Corp.	\$200,000	1.70%	3/6/2028	172,847	0.00%
National Health Investors, Inc.	\$240,000	3.00%	1/2/2031	172,817	0.00%
L3Harris Technologies, Inc.	\$225,000	1.80%	15/1/2031	172,755	0.00%
MetLife, Inc.	\$165,000	5.70%	15/6/2035	172,730	0.00%
Martin Marietta Materials, Inc.	\$175,000	4.25%	2/7/2024	172,720	0.00%
Eastern Gas Transmission & Storage, Inc.	\$200,000	4.80%	1/11/2043	172,672	0.00%
Alliant Energy Finance LLC	\$200,000	3.60%	1/3/2032	172,460	0.00%
Grand Parkway Transportation Corp.	\$170,000	5.18%	1/10/2042	172,448	0.00%
Fox Corp.	\$195,000	3.50%	8/4/2030	172,443	0.00%
Uniform Mortgage Backed Securities	\$173,165	4.50%	1/9/2043	172,424	0.00%
Bain Capital Specialty Finance, Inc.	\$200,000	2.95%	10/3/2026	172,388	0.00%
California State University	\$250,000	2.90%	1/11/2051	172,291	0.00%
Government National Mortgage Association	\$183,060	3.50%	20/2/2043	172,258	0.00%
NIKE, Inc.	\$200,000	3.88%	1/11/2045	172,089	0.00%
Duke Energy Carolinas LLC	\$165,000	6.10%	1/6/2037	172,070	0.00%
Federal Home Loan Mortgage Corp.	\$166,717	5.50%	1/1/2039	171,793	0.00%
Government National Mortgage Association	\$171,955	4.50%	20/10/2041	171,755	0.00%
Analog Devices, Inc.	\$180,000	3.50%	5/12/2026	171,728	0.00%
Methodist Hospital	\$275,000	2.71%	1/12/2050	171,619	0.00%
PECO Energy Co.	\$250,000	3.00%	15/9/2049	171,602	0.00%
Boston Scientific Corp.	\$175,000	3.45%	1/3/2024	171,589	0.00%
Virginia Electric & Power Co.	\$200,000	4.45%	15/2/2044	171,466	0.00%
Manufacturers & Traders Trust Co.	\$179,000	2.90%	6/2/2025	171,425	0.00%
Equinix, Inc.	\$200,000	1.80%	15/7/2027	171,334	0.00%
Philip Morris International, Inc.	\$225,000	3.88%	21/8/2042	171,155	0.00%
Uniform Mortgage Backed Securities	\$163,292	6.00%	1/5/2038	171,140	0.00%
Elevance Health, Inc.	\$195,000	2.88%	15/9/2029	171,039	0.00%
Uniform Mortgage Backed Securities	\$188,790	3.00%	1/2/2043	170,999	0.00%
Amgen, Inc.	\$283,000	2.77%	1/9/2053	170,954	0.00%
Consolidated Edison Co. of New York, Inc.	\$200,000	4.63%	1/12/2054	170,937	0.00%
Enterprise Products Operating LLC	\$235,000	3.70%	31/1/2051	170,912	0.00%
Johnson & Johnson	\$200,000	3.40%	15/1/2038	170,660	0.00%
Aon Global Ltd.	\$175,000	3.88%	15/12/2025	170,603	0.00%
Berry Global, Inc.	\$200,000	1.65%	15/1/2027	170,527	0.00%
Puget Energy, Inc.	\$200,000	2.38%	15/6/2028	170,525	0.00%
Government National Mortgage Association	\$189,397	3.00%	20/10/2049	170,438	0.00%
General Motors Financial Co., Inc.	\$175,000	4.35%	9/4/2025	170,437	0.00%
Black Hills Corp.	\$240,000	3.88%	15/10/2049	170,420	0.00%
Global Payments, Inc.	\$175,000	4.80%	1/4/2026	170,343	0.00%
Wisconsin Electric Power Co.	\$200,000	1.70%	15/6/2028	170,286	0.00%
Mosaic Co.	\$180,000	4.05%	15/11/2027	169,975	0.00%
Kaiser Foundation Hospitals	\$200,000	4.15%	1/5/2047	169,796	0.00%
American Water Capital Corp.	\$195,000	4.30%	1/12/2042	169,647	0.00%
M&T Bank Corp.^	\$175,000	4.55%	16/8/2028	169,420	0.00%
FedEx Corp.	\$200,000	4.75%	15/11/2045	169,406	0.00%
Atmos Energy Corp.	\$200,000	4.30%	1/10/2048	169,361	0.00%
Nestle Holdings, Inc.	\$200,000	1.00%	15/9/2027	169,281	0.00%
Federal Home Loan Mortgage Corp.	\$180,301	3.00%	1/4/2033	168,872	0.00%
Nasdaq, Inc.	\$250,000	3.25%	28/4/2050	168,682	0.00%
Government National Mortgage Association	\$175,625	4.00%	20/5/2050	168,495	0.00%
Ameren Illinois Co.	\$200,000	4.15%	15/3/2046	168,488	0.00%
Federal Home Loan Mortgage Corp.	\$185,834	3.00%	1/8/2043	168,458	0.00%
Entergy Corp.	\$200,000	2.80%	15/6/2030	168,342	0.00%
Southern Co.	\$200,000	1.75%	15/3/2028	168,336	0.00%
University of Southern California	\$215,000	3.03%	1/10/2039	168,318	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$180,000	3.57%	15/2/2050	168,317	0.00%
Federal Home Loan Mortgage Corp.	\$179,694	3.50%	1/6/2042	168,285	0.00%
Lockheed Martin Corp.	\$200,000	4.30%	15/6/2062	168,244	0.00%
Fortive Corp.	\$180,000	3.15%	15/6/2026	168,204	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Athene Global Funding	\$200,000	2.50%	24/3/2028	167,968	0.00%
Government National Mortgage Association	\$178,476	3.00%	20/5/2034	167,916	0.00%
Union Pacific Corp.	\$200,000	2.38%	20/5/2031	167,899	0.00%
Assurant, Inc.	\$175,000	4.90%	27/3/2028	167,884	0.00%
TJX Cos, Inc.	\$180,000	3.88%	15/4/2030	167,805	0.00%
Uniform Mortgage Backed Securities	\$173,546	3.50%	1/10/2033	167,745	0.00%
Indiana Michigan Power Co.	\$200,000	4.55%	15/3/2046	167,628	0.00%
Xcel Energy, Inc.	\$175,000	4.00%	15/6/2028	167,628	0.00%
Republic Services, Inc.	\$200,000	2.30%	1/3/2030	167,439	0.00%
Federal Home Loan Mortgage Corp.	\$173,480	3.00%	1/12/2026	167,344	0.00%
George Washington University	\$200,000	4.13%	15/9/2048	167,340	0.00%
Fifth Third Bancorp	\$175,000	3.95%	14/3/2028	167,216	0.00%
Uniform Mortgage Backed Securities	\$186,188	3.00%	1/5/2048	167,109	0.00%
CSAIL 2015-C3 Commercial Mortgage Trust	\$175,000	3.72%	15/8/2048	167,061	0.00%
Halliburton Co.	\$200,000	4.50%	15/11/2041	166,859	0.00%
Essex Portfolio LP	\$200,000	1.70%	1/3/2028	166,816	0.00%
Uniform Mortgage Backed Securities	\$174,986	2.50%	1/11/2027	166,673	0.00%
Ryder System, Inc.	\$175,000	2.50%	1/9/2024	166,629	0.00%
PepsiCo, Inc.	\$175,000	4.45%	14/4/2046	166,557	0.00%
New York & Presbyterian Hospital	\$200,000	4.02%	1/8/2045	166,512	0.00%
Charles Schwab Corp.	\$175,000	4.00%	1/2/2029	166,490	0.00%
MedStar Health, Inc.	\$230,000	3.63%	15/8/2049	166,453	0.00%
General Motors Financial Co., Inc.	\$200,000	2.40%	15/10/2028	166,387	0.00%
Memorial Sloan-Kettering Cancer Center	\$250,000	2.96%	1/1/2050	166,362	0.00%
Simon Property Group LP	\$175,000	3.30%	15/1/2026	166,362	0.00%
New York City Municipal Water Finance Authority	\$155,000	5.75%	15/6/2041	166,356	0.00%
Alabama Power Co.	\$200,000	4.15%	15/8/2044	166,309	0.00%
Novant Health, Inc.	\$225,000	2.64%	1/11/2036	166,167	0.00%
Public Storage	\$195,000	1.95%	9/11/2028	166,115	0.00%
Government National Mortgage Association	\$170,492	4.00%	20/5/2042	166,098	0.00%
Pennsylvania Turnpike Commission	\$165,000	5.51%	1/12/2045	165,912	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	1.64%	25/1/2030	165,871	0.00%
California Institute of Technology	\$200,000	4.70%	1/11/2111	165,856	0.00%
Northern States Power Co.	\$200,000	2.25%	1/4/2031	165,833	0.00%
Uniform Mortgage Backed Securities	\$179,055	3.50%	1/10/2046	165,833	0.00%
Laboratory Corp. of America Holdings	\$200,000	2.70%	1/6/2031	165,713	0.00%
Lowe's Cos, Inc.	\$200,000	2.63%	1/4/2031	165,699	0.00%
Pernod Ricard International Finance LLC	\$200,000	1.25%	1/4/2028	165,554	0.00%
Stryker Corp.	€200,000	1.00%	3/12/2031	165,547	0.00%
Intel Corp.	\$170,000	2.88%	11/5/2024	165,546	0.00%
Kimco Realty Corp.	\$180,000	2.80%	1/10/2026	165,416	0.00%
Piedmont Natural Gas Co., Inc.	\$180,000	3.50%	1/6/2029	165,341	0.00%
PacifiCorp	\$200,000	4.10%	1/2/2042	165,252	0.00%
New York City Municipal Water Finance Authority	\$150,000	5.95%	15/6/2042	165,213	0.00%
Physicians Realty LP	\$175,000	4.30%	15/3/2027	165,120	0.00%
Owl Rock Capital Corp.	\$200,000	2.63%	15/1/2027	165,092	0.00%
Ventas Realty LP	\$175,000	3.85%	1/4/2027	164,899	0.00%
CenterPoint Energy, Inc.	\$200,000	2.65%	1/6/2031	164,824	0.00%
Southern California Edison Co.	\$200,000	2.50%	1/6/2031	164,816	0.00%
Enbridge Energy Partners LP	\$150,000	7.50%	15/4/2038	164,799	0.00%
Emory University	\$200,000	2.14%	1/9/2030	164,707	0.00%
Federal Home Loan Mortgage Corp.	\$166,026	4.50%	1/5/2041	164,495	0.00%
Federal Home Loan Mortgage Corp.	\$169,914	4.00%	1/7/2040	164,432	0.00%
Berkshire Hathaway Energy Co.	\$250,000	2.85%	15/5/2051	164,408	0.00%
Permanent University Fund - Texas A&M University System	\$200,000	3.66%	1/7/2047	164,401	0.00%
Uniform Mortgage Backed Securities	\$169,791	3.50%	1/5/2035	164,333	0.00%
Dominion Energy, Inc.^	\$175,000	5.75%	1/10/2054	164,310	0.00%
US Treasury Note	\$175,000	2.50%	31/3/2027	164,268	0.00%
Welltower, Inc.	\$175,000	4.25%	15/4/2028	164,245	0.00%
Public Service Co. of New Hampshire	\$200,000	2.20%	15/6/2031	164,123	0.00%
Government National Mortgage Association	\$167,055	4.50%	20/5/2048	163,949	0.00%
Realty Income Corp.	\$165,000	4.63%	1/11/2025	163,654	0.00%
McCormick & Co., Inc.	\$200,000	4.20%	15/8/2047	163,519	0.00%
Enterprise Products Operating LLC^	\$200,000	5.25%	16/8/2077	163,493	0.00%
Agree LP	\$200,000	2.00%	15/6/2028	163,435	0.00%
Piedmont Natural Gas Co., Inc.	\$200,000	2.50%	15/3/2031	163,328	0.00%
Air Lease Corp.	\$200,000	2.10%	1/9/2028	163,237	0.00%
National Rural Utilities Cooperative Finance Corp.	\$195,000	4.30%	15/3/2049	163,230	0.00%
Uniform Mortgage Backed Securities	\$167,709	4.00%	1/1/2044	163,173	0.00%
Valero Energy Corp.	\$200,000	2.80%	1/12/2031	163,152	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Los Angeles Community College District	\$200,000	1.81%	1/8/2030	163,104	0.00%
FMC Corp.	\$175,000	3.20%	1/10/2026	163,062	0.00%
Federal Home Loan Mortgage Corp.	\$175,000	3.79%	25/1/2034	162,941	0.00%
BP Capital Markets America, Inc.	\$240,000	3.00%	24/2/2050	162,817	0.00%
American Tower Corp.	\$200,000	2.70%	15/4/2031	162,667	0.00%
Target Corp.	\$175,000	3.38%	15/4/2029	162,511	0.00%
Blackstone Holdings Finance Co. LLC	\$215,000	4.00%	2/10/2047	162,447	0.00%
AvalonBay Communities, Inc.	\$175,000	3.35%	15/5/2027	162,421	0.00%
Government National Mortgage Association	\$174,057	3.50%	20/4/2047	162,392	0.00%
Union Electric Co.	\$200,000	3.90%	1/4/2052	162,344	0.00%
Citigroup, Inc.	\$150,000	6.68%	13/9/2043	162,304	0.00%
Baltimore Gas & Electric Co.	\$200,000	2.25%	15/6/2031	162,241	0.00%
Apollo Management Holdings LP	\$200,000	2.65%	5/6/2030	162,225	0.00%
Nissan Motor Acceptance Co. LLC	\$200,000	2.75%	9/3/2028	162,145	0.00%
Lazard Group LLC	\$175,000	4.50%	19/9/2028	162,053	0.00%
Tampa Electric Co.	\$200,000	2.40%	15/3/2031	161,982	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	6.83%	23/10/2055	161,928	0.00%
Marsh & McLennan Cos, Inc.	\$200,000	2.38%	15/12/2031	161,859	0.00%
Blackstone Holdings Finance Co. LLC	\$200,000	4.45%	15/7/2045	161,815	0.00%
Uniform Mortgage Backed Securities	\$168,924	3.50%	1/3/2032	161,723	0.00%
Government National Mortgage Association	\$166,471	4.00%	15/10/2041	161,719	0.00%
Teledyne FLIR LLC	\$200,000	2.50%	1/8/2030	161,709	0.00%
Duke Energy Florida LLC	\$150,000	6.35%	15/9/2037	161,661	0.00%
Zoetis, Inc.	\$200,000	3.95%	12/9/2047	161,417	0.00%
Simon Property Group LP	\$200,000	4.25%	30/11/2046	161,294	0.00%
Enterprise Products Operating LLC	\$200,000	4.25%	15/2/2048	161,276	0.00%
Mars, Inc.	\$200,000	4.20%	1/4/2059	161,161	0.00%
Atmos Energy Corp.	\$220,000	3.38%	15/9/2049	160,882	0.00%
State of Oregon Department of Transportation	\$150,000	5.83%	15/11/2034	160,665	0.00%
Walmart, Inc.	\$175,000	3.95%	28/6/2038	160,640	0.00%
Adobe, Inc.	\$170,000	1.90%	1/2/2025	160,601	0.00%
Uniform Mortgage Backed Securities	\$178,818	3.00%	1/11/2045	160,587	0.00%
Linde, Inc.	\$200,000	3.55%	7/11/2042	160,551	0.00%
Public Storage	€200,000	0.50%	9/9/2030	160,447	0.00%
Federal Home Loan Mortgage Corp.	\$161,842	4.50%	1/12/2040	160,428	0.00%
Cedars-Sinai Health System	\$200,000	2.29%	15/8/2031	160,339	0.00%
Federal Home Loan Mortgage Corp.	\$169,052	3.00%	1/12/2030	160,318	0.00%
Ecolab, Inc.	\$200,000	2.13%	1/2/2032	160,274	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$169,364	3.27%	15/1/2049	160,224	0.00%
American Water Capital Corp.	\$195,000	2.30%	1/6/2031	160,202	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	\$199,018	2.70%	1/5/2032	160,168	0.00%
CSX Corp.	\$150,000	6.15%	1/5/2037	160,081	0.00%
Uniform Mortgage Backed Securities	\$162,889	4.00%	1/3/2035	160,035	0.00%
Motorola Solutions, Inc.	\$165,000	4.60%	23/2/2028	159,967	0.00%
International Business Machines Corp.	\$150,000	5.88%	29/11/2032	159,861	0.00%
Yale University	\$200,000	1.48%	15/4/2030	159,799	0.00%
Archer-Daniels-Midland Co.	\$175,000	4.50%	15/3/2049	159,691	0.00%
Florida Power & Light Co.	\$150,000	5.95%	1/2/2038	159,571	0.00%
Air Lease Corp.	\$200,000	2.88%	15/1/2032	159,541	0.00%
Lazard Group LLC	\$165,000	3.75%	13/2/2025	159,393	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.49%	1/6/2036	159,379	0.00%
Sempra Global	\$200,000	3.25%	15/1/2032	159,351	0.00%
Uniform Mortgage Backed Securities	\$169,979	3.50%	1/11/2044	159,296	0.00%
Government National Mortgage Association	\$159,429	4.50%	20/9/2040	159,285	0.00%
Clorox Co.	\$200,000	1.80%	15/5/2030	159,170	0.00%
AEP Transmission Co. LLC	\$250,000	2.75%	15/8/2051	159,159	0.00%
Oglethorpe Power Corp.	\$200,000	4.50%	1/4/2047	159,108	0.00%
Government National Mortgage Association	\$175,112	3.00%	20/2/2043	159,059	0.00%
Abbott Laboratories	\$200,000	1.40%	30/6/2030	159,055	0.00%
BayCare Health System, Inc.	\$200,000	3.83%	15/11/2050	159,037	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	2.75%	1/6/2034	158,767	0.00%
Pfizer, Inc.	\$175,000	4.10%	15/9/2038	158,685	0.00%
Leidos, Inc.	\$165,000	3.63%	15/5/2025	158,578	0.00%
GATX Corp.	\$175,000	3.50%	15/3/2028	158,475	0.00%
Western & Southern Life Insurance Co.	\$175,000	5.15%	15/1/2049	158,289	0.00%
Duke Energy Progress LLC	\$200,000	2.00%	15/8/2031	158,285	0.00%
Commonwealth Edison Co.	\$185,000	4.35%	15/11/2045	158,256	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$200,000	2.00%	16/9/2031	158,177	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Service Co. of Colorado	\$200,000	3.60%	15/9/2042	158,101	0.00%
Federal National Mortgage Association^	\$200,000	1.71%	25/11/2031	158,094	0.00%
CBRE Services, Inc.	\$200,000	2.50%	1/4/2031	158,073	0.00%
Union Electric Co.	\$200,000	2.15%	15/3/2032	157,974	0.00%
Cox Communications, Inc.	\$164,000	3.15%	15/8/2024	157,888	0.00%
Prudential Financial, Inc.^	\$175,000	5.13%	1/3/2052	157,857	0.00%
Entergy Louisiana LLC	\$175,000	4.00%	15/3/2033	157,758	0.00%
Uniform Mortgage Backed Securities	\$168,595	3.50%	1/9/2044	157,693	0.00%
Golden State Tobacco Securitization Corp.	\$175,000	3.00%	1/6/2046	157,664	0.00%
Lear Corp.	\$175,000	4.25%	15/5/2029	157,578	0.00%
Athene Global Funding	\$175,000	2.95%	12/11/2026	157,562	0.00%
Providence St Joseph Health Obligated Group	\$200,000	3.93%	1/10/2048	157,344	0.00%
Highmark, Inc.	\$200,000	2.55%	10/5/2031	157,115	0.00%
National Fuel Gas Co.	\$200,000	2.95%	1/3/2031	156,943	0.00%
Athene Global Funding	\$165,000	2.75%	25/6/2024	156,905	0.00%
Union Pacific Corp.	\$200,000	3.20%	20/5/2041	156,902	0.00%
Dominion Energy, Inc.	\$200,000	4.05%	15/9/2042	156,849	0.00%
Federal Home Loan Mortgage Corp.	\$165,096	3.50%	1/9/2035	156,831	0.00%
Uniform Mortgage Backed Securities	\$162,893	4.00%	1/12/2042	156,821	0.00%
Uniform Mortgage Backed Securities	\$164,627	4.00%	1/2/2050	156,590	0.00%
Ecolab, Inc.	\$250,000	2.70%	15/12/2051	156,565	0.00%
Markel Corp.	\$200,000	4.30%	1/11/2047	156,537	0.00%
UnitedHealth Group, Inc.	\$175,000	1.15%	15/5/2026	156,483	0.00%
Federal National Mortgage Association^	\$166,945	2.91%	25/1/2028	156,395	0.00%
Los Angeles Community College District	\$200,000	2.11%	1/8/2032	156,346	0.00%
Cox Communications, Inc.	\$225,000	3.60%	15/6/2051	156,321	0.00%
Consumers Energy Co.	\$215,000	3.25%	15/8/2046	156,252	0.00%
NiSource, Inc.	\$200,000	3.95%	30/3/2048	156,191	0.00%
Waste Management, Inc.	\$200,000	1.50%	15/3/2031	156,119	0.00%
Federal Home Loan Mortgage Corp.	\$157,551	4.50%	1/3/2041	156,098	0.00%
American Water Capital Corp.	\$200,000	4.00%	1/12/2046	156,090	0.00%
Cummins, Inc.	\$250,000	2.60%	1/9/2050	155,991	0.00%
Federal Home Loan Mortgage Corp.	\$163,560	2.50%	1/10/2027	155,943	0.00%
Government National Mortgage Association	\$171,445	3.00%	20/9/2043	155,686	0.00%
Dayton Power & Light Co.	\$200,000	3.95%	15/6/2049	155,561	0.00%
Principal Financial Group, Inc.	\$190,000	2.13%	15/6/2030	155,248	0.00%
Huntsman International LLC	\$200,000	2.95%	15/6/2031	155,247	0.00%
Uniform Mortgage Backed Securities	\$201,255	1.50%	1/7/2051	155,166	0.00%
Federal Home Loan Mortgage Corp.	\$162,355	4.00%	1/7/2047	155,044	0.00%
eBay, Inc.	\$215,000	3.65%	10/5/2051	155,030	0.00%
Liberty Mutual Group, Inc.	\$220,000	3.95%	15/10/2050	154,950	0.00%
Federal Home Loan Mortgage Corp.	\$164,817	2.00%	1/1/2029	154,943	0.00%
Kimco Realty Corp.	\$200,000	4.45%	1/9/2047	154,881	0.00%
Magellan Midstream Partners LP	\$210,000	3.95%	1/3/2050	154,731	0.00%
FedEx Corp.	\$200,000	4.10%	1/2/2045	154,694	0.00%
Uniform Mortgage Backed Securities	\$159,054	4.00%	1/10/2033	154,560	0.00%
Trinity Health Corp.	\$225,000	2.63%	1/12/2040	154,485	0.00%
Uniform Mortgage Backed Securities	\$159,008	3.50%	1/10/2026	154,483	0.00%
AHS Hospital Corp.	\$250,000	2.78%	1/7/2051	154,173	0.00%
Uniform Mortgage Backed Securities	\$155,641	4.50%	1/9/2039	154,130	0.00%
Pacific Life Insurance Co.^	\$200,000	4.30%	24/10/2067	154,087	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.71%	1/6/2041	154,081	0.00%
American Water Capital Corp.	\$215,000	3.25%	1/6/2051	154,010	0.00%
Corporate Office Properties LP	\$200,000	2.00%	15/1/2029	153,967	0.00%
Microsoft Corp.	\$165,000	2.40%	8/8/2026	153,922	0.00%
American International Group, Inc.	\$159,000	3.90%	1/4/2026	153,803	0.00%
Entergy Mississippi LLC	\$200,000	3.85%	1/6/2049	153,743	0.00%
Equifax, Inc.	\$165,000	2.60%	15/12/2025	153,706	0.00%
Kraft Heinz Foods Co.	\$175,000	4.63%	1/10/2039	153,631	0.00%
Uniform Mortgage Backed Securities	\$156,813	4.50%	1/3/2049	153,441	0.00%
S&P Global, Inc.	\$210,000	3.25%	1/12/2049	153,414	0.00%
AEP Transmission Co. LLC	\$200,000	3.65%	1/4/2050	153,359	0.00%
AmFam Holdings, Inc.	\$200,000	2.81%	11/3/2031	153,324	0.00%
Kimco Realty Corp.	\$200,000	2.25%	1/12/2031	153,278	0.00%
Universal Health Services, Inc.	\$200,000	2.65%	15/1/2032	153,269	0.00%
Boston Properties LP	\$185,000	3.25%	30/1/2031	153,255	0.00%
Uniform Mortgage Backed Securities	\$172,671	3.00%	1/11/2050	153,205	0.00%
Devon Energy Corp.	\$135,000	7.88%	30/9/2031	153,137	0.00%
Dow Chemical Co.	\$116,000	9.40%	15/5/2039	153,114	0.00%
Government National Mortgage Association	\$163,316	3.50%	20/11/2046	153,064	0.00%
Bay Area Toll Authority	\$125,000	6.91%	1/10/2050	153,056	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wyeth LLC	\$135,000	6.50%	1/2/2034	153,017	0.00%
Nasdaq, Inc.	\$200,000	1.65%	15/1/2031	153,006	0.00%
Diamondback Energy, Inc.	\$200,000	4.40%	24/3/2051	152,935	0.00%
Great Lakes Water Authority Sewage Disposal System Revenue	\$200,000	3.06%	1/7/2039	152,888	0.00%
Uniform Mortgage Backed Securities	\$164,812	3.50%	1/4/2045	152,642	0.00%
Alcon Finance Corp.	\$200,000	3.80%	23/9/2049	152,631	0.00%
Government National Mortgage Association	\$152,550	4.50%	20/11/2039	152,413	0.00%
Uniform Mortgage Backed Securities	\$157,131	4.00%	1/7/2037	152,217	0.00%
City of New York NY	\$150,000	5.26%	1/10/2052	152,070	0.00%
Federal Home Loan Mortgage Corp.	\$153,412	4.50%	1/7/2040	152,044	0.00%
Illumina, Inc.	\$190,000	2.55%	23/3/2031	152,042	0.00%
Tucson Electric Power Co.	\$200,000	4.00%	15/6/2050	152,035	0.00%
Rayonier LP	\$190,000	2.75%	17/5/2031	152,024	0.00%
CCRE24 Commercial Mortgage Trust 2015	\$159,017	3.43%	10/8/2048	151,918	0.00%
Fortune Brands Innovations, Inc.	\$175,000	4.00%	25/3/2032	151,884	0.00%
Brunswick Corp.	\$180,000	4.40%	15/9/2032	151,664	0.00%
Weyerhaeuser Co.	\$200,000	4.00%	9/3/2052	151,601	0.00%
Mars, Inc.	\$175,000	3.60%	1/4/2034	151,563	0.00%
Western Union Co.	\$200,000	2.75%	15/3/2031	151,322	0.00%
Uniform Mortgage Backed Securities	\$154,477	4.50%	1/7/2050	151,022	0.00%
Uniform Mortgage Backed Securities	\$171,980	2.50%	1/1/2043	150,789	0.00%
Agree LP	\$200,000	2.60%	15/6/2033	150,660	0.00%
Aptiv plc	\$175,000	5.40%	15/3/2049	150,612	0.00%
IDEX Corp.	\$175,000	3.00%	1/5/2030	150,584	0.00%
Edison International	\$150,000	5.75%	15/6/2027	150,503	0.00%
Lear Corp.	\$200,000	2.60%	15/1/2032	150,482	0.00%
ManpowerGroup, Inc.	€150,000	1.75%	22/6/2026	150,442	0.00%
Government National Mortgage Association	\$166,212	3.00%	20/2/2047	150,438	0.00%
Walt Disney Co.	\$150,000	5.40%	1/10/2043	150,420	0.00%
Uniform Mortgage Backed Securities	\$150,519	5.00%	1/11/2048	150,399	0.00%
Federal Home Loan Mortgage Corp.	\$165,539	3.00%	1/12/2042	150,368	0.00%
County of Miami-Dade FL Aviation Revenue	\$175,000	4.28%	1/10/2041	150,259	0.00%
Uniform Mortgage Backed Securities	\$147,124	5.50%	1/11/2034	150,188	0.00%
VF Corp.	\$160,000	2.40%	23/4/2025	150,150	0.00%
Government National Mortgage Association	\$159,966	3.50%	15/9/2041	150,054	0.00%
Advocate Health & Hospitals Corp.	\$225,000	3.01%	15/6/2050	149,865	0.00%
FMC Corp.	\$170,000	3.45%	1/10/2029	149,828	0.00%
Air Products & Chemicals, Inc.	\$200,000	2.70%	15/5/2040	149,745	0.00%
New York Life Insurance Co.	\$145,000	5.88%	15/5/2033	149,737	0.00%
Sherwin-Williams Co.	\$200,000	3.80%	15/8/2049	149,721	0.00%
Federal Home Loan Mortgage Corp.	\$172,064	1.71%	25/7/2028	149,510	0.00%
Moody's Corp.	\$150,000	4.88%	15/2/2024	149,499	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.29%	1/6/2042	149,419	0.00%
Uniform Mortgage Backed Securities	\$149,510	5.00%	1/8/2048	149,391	0.00%
Pacific Gas & Electric Co.	\$200,000	4.45%	15/4/2042	149,348	0.00%
Public Storage	\$185,000	2.25%	9/11/2031	149,183	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	4.21%	1/6/2050	149,118	0.00%
DCP Midstream Operating LP	\$150,000	5.63%	15/7/2027	149,028	0.00%
Union Pacific Corp.	\$200,000	3.85%	14/2/2072	148,903	0.00%
Cleveland Electric Illuminating Co.	\$150,000	5.95%	15/12/2036	148,814	0.00%
Uniform Mortgage Backed Securities	\$155,786	4.00%	1/5/2046	148,731	0.00%
Uniform Mortgage Backed Securities	\$142,236	6.00%	1/3/2034	148,650	0.00%
Welltower, Inc.	\$150,000	4.50%	15/1/2024	148,565	0.00%
CenterPoint Energy Houston Electric LLC	\$200,000	3.35%	1/4/2051	148,487	0.00%
CSX Corp.	\$175,000	4.65%	1/3/2068	148,474	0.00%
Diamondback Energy, Inc.	\$200,000	4.25%	15/3/2052	148,420	0.00%
AmerisourceBergen Corp.	\$175,000	2.80%	15/5/2030	148,409	0.00%
Conoco Funding Co.	\$130,000	7.25%	15/10/2031	148,381	0.00%
Guardian Life Insurance Co. of America	\$175,000	4.88%	19/6/2064	148,276	0.00%
GXO Logistics, Inc.	\$200,000	2.65%	15/7/2031	148,250	0.00%
Uniform Mortgage Backed Securities	\$152,125	4.50%	1/6/2050	148,135	0.00%
Dominion Energy, Inc.	\$200,000	3.30%	15/4/2041	148,043	0.00%
Ford Foundation	\$250,000	2.82%	1/6/2070	148,026	0.00%
Johnson & Johnson	\$150,000	4.38%	5/12/2033	147,907	0.00%
Michigan State University	\$200,000	4.17%	15/8/2122	147,731	0.00%
Uniform Mortgage Backed Securities	\$151,661	4.00%	1/8/2031	147,690	0.00%
Citizens Financial Group, Inc.	\$200,000	2.64%	30/9/2032	147,670	0.00%
Commonwealth Edison Co.	\$195,000	3.65%	15/6/2046	147,652	0.00%
Waste Management, Inc.	\$200,000	2.95%	1/6/2041	147,647	0.00%
American Water Capital Corp.	\$150,000	3.85%	1/3/2024	147,641	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AbbVie, Inc.	\$150,000	3.85%	15/6/2024	147,637	0.00%
UnitedHealth Group, Inc.	\$150,000	3.50%	15/2/2024	147,621	0.00%
Federal Home Loan Mortgage Corp.	\$158,159	3.50%	1/11/2044	147,619	0.00%
Colgate-Palmolive Co.	\$150,000	3.25%	15/3/2024	147,615	0.00%
Constellation Brands, Inc.	\$150,000	4.40%	15/11/2025	147,487	0.00%
Health & Educational Facilities Authority of the State of Missouri	\$195,000	3.65%	15/8/2057	147,301	0.00%
Lincoln National Corp.	\$150,000	6.30%	9/10/2037	147,217	0.00%
3M Co.	\$150,000	3.25%	14/2/2024	147,207	0.00%
General Motors Financial Co., Inc.	\$175,000	3.60%	21/6/2030	147,132	0.00%
American University	\$190,000	3.67%	1/4/2049	147,035	0.00%
Brunswick Corp.	\$200,000	2.40%	18/8/2031	146,918	0.00%
Southern California Edison Co.	\$200,000	3.65%	1/6/2051	146,853	0.00%
Marriott International, Inc.	\$150,000	3.60%	15/4/2024	146,816	0.00%
Uniform Mortgage Backed Securities	\$157,206	3.50%	1/4/2047	146,760	0.00%
Appalachian Power Co.	\$200,000	3.70%	1/5/2050	146,721	0.00%
Campbell Soup Co.	\$165,000	4.80%	15/3/2048	146,697	0.00%
CenterPoint Energy Houston Electric LLC	\$190,000	3.60%	1/3/2052	146,692	0.00%
American Water Capital Corp.	\$175,000	4.20%	1/9/2048	146,672	0.00%
Altria Group, Inc.	\$225,000	4.00%	4/2/2061	146,642	0.00%
Intercontinental Exchange, Inc.	\$175,000	4.25%	21/9/2048	146,543	0.00%
Prologis Euro Finance LLC	€200,000	1.00%	6/2/2035	146,532	0.00%
UnitedHealth Group, Inc.	\$150,000	3.70%	15/12/2025	146,516	0.00%
Stryker Corp.	\$150,000	3.38%	15/5/2024	146,392	0.00%
Corning, Inc.	\$200,000	3.90%	15/11/2049	146,354	0.00%
First American Financial Corp.	\$200,000	2.40%	15/8/2031	146,220	0.00%
John Deere Capital Corp.	\$150,000	2.60%	7/3/2024	146,143	0.00%
Booking Holdings, Inc.	\$150,000	3.65%	15/3/2025	146,100	0.00%
ConocoPhillips Co.	\$150,000	3.35%	15/11/2024	145,964	0.00%
DTE Energy Co.	\$164,000	3.40%	15/6/2029	145,863	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	3.85%	25/6/2028	145,763	0.00%
Expedia Group, Inc.	\$181,000	2.95%	15/3/2031	145,730	0.00%
Protective Life Global Funding	\$150,000	3.10%	15/4/2024	145,584	0.00%
Kilroy Realty LP	\$150,000	4.38%	1/10/2025	145,463	0.00%
SVB Financial Group	\$200,000	1.80%	2/2/2031	145,341	0.00%
John Deere Capital Corp.	\$150,000	3.40%	11/9/2025	145,263	0.00%
Federal Home Loan Mortgage Corp.	\$155,021	2.50%	1/10/2030	145,247	0.00%
FS KKR Capital Corp.	\$150,000	4.63%	15/7/2024	145,196	0.00%
JM Smucker Co.	\$150,000	3.50%	15/3/2025	145,167	0.00%
Essential Properties LP	\$200,000	2.95%	15/7/2031	145,030	0.00%
Texas Transportation Commission	\$200,000	2.56%	1/4/2042	145,020	0.00%
Celanese US Holdings LLC	\$150,000	3.50%	8/5/2024	144,960	0.00%
City of Hope	\$175,000	4.38%	15/8/2048	144,956	0.00%
Appalachian Power Co.	\$150,000	3.40%	1/6/2025	144,943	0.00%
SVB Financial Group	\$151,000	3.50%	29/1/2025	144,927	0.00%
Massachusetts Water Resources Authority	\$200,000	2.82%	1/8/2041	144,911	0.00%
Appalachian Power Co.	\$175,000	4.50%	1/3/2049	144,883	0.00%
Chevron USA, Inc.	\$150,000	3.85%	15/1/2028	144,833	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$150,000	3.45%	1/7/2024	144,787	0.00%
Hartford Financial Services Group, Inc.	\$200,000	3.60%	19/8/2049	144,752	0.00%
Pfizer, Inc.	£165,000	2.74%	15/6/2043	144,738	0.00%
Air Lease Corp.	\$170,000	3.25%	1/10/2029	144,697	0.00%
Government National Mortgage Association	\$159,319	3.00%	20/6/2043	144,674	0.00%
Simon Property Group LP	\$170,000	1.75%	1/2/2028	144,614	0.00%
American Honda Finance Corp.	\$150,000	2.40%	27/6/2024	144,567	0.00%
Ochsner LSU Health System of North Louisiana	\$200,000	2.51%	15/5/2031	144,518	0.00%
Government National Mortgage Association	\$145,175	4.50%	15/4/2040	144,421	0.00%
Avnet, Inc.	\$150,000	4.63%	15/4/2026	144,309	0.00%
American Airlines 2019-1 Class AA Pass Through Trust	\$172,886	3.15%	15/2/2032	144,308	0.00%
Entergy Arkansas LLC	\$150,000	3.50%	1/4/2026	144,200	0.00%
Dover Corp.	\$150,000	5.38%	1/3/2041	144,184	0.00%
Commonwealth Edison Co.	\$180,000	3.85%	15/3/2052	144,144	0.00%
AutoZone, Inc.	\$150,000	3.25%	15/4/2025	144,100	0.00%
Uniform Mortgage Backed Securities	\$149,257	3.00%	1/3/2027	143,881	0.00%
CommonSpirit Health	\$150,000	2.76%	1/10/2024	143,845	0.00%
Government National Mortgage Association	\$144,462	4.50%	15/8/2039	143,705	0.00%
Humana, Inc.	\$150,000	3.95%	15/3/2027	143,703	0.00%
Uniform Mortgage Backed Securities	\$146,246	4.50%	1/10/2046	143,678	0.00%
Kilroy Realty LP	\$150,000	3.45%	15/12/2024	143,619	0.00%
Federal Home Loan Mortgage Corp.	\$152,972	3.00%	1/3/2033	143,543	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cboe Global Markets, Inc.	\$150,000	3.65%	12/1/2027	143,521	0.00%
FedEx Corp.	\$200,000	3.25%	15/5/2041	143,487	0.00%
Government National Mortgage Association	\$158,429	3.00%	20/6/2045	143,402	0.00%
Citigroup, Inc. ^	\$175,000	4.28%	24/4/2048	143,400	0.00%
American International Group, Inc.	\$145,000	4.13%	15/2/2024	143,380	0.00%
Flex Intermediate Holdco LLC	\$200,000	4.32%	30/12/2039	143,303	0.00%
DC1 Commercial Mortgage Trust 2015	\$150,000	3.35%	10/2/2048	143,257	0.00%
AmerisourceBergen Corp.	\$175,000	4.25%	1/3/2045	143,249	0.00%
Arizona Public Service Co.	\$150,000	3.15%	15/5/2025	143,216	0.00%
Equifax, Inc.	\$150,000	2.60%	1/12/2024	143,084	0.00%
Dollar General Corp.	\$150,000	4.13%	1/5/2028	143,016	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	2.85%	25/1/2026	142,993	0.00%
BANK 2018^	\$150,000	4.26%	15/5/2061	142,986	0.00%
Stanley Black & Decker, Inc.	\$150,000	3.40%	1/3/2026	142,914	0.00%
CenterPoint Energy Resources Corp.	\$150,000	4.00%	1/4/2028	142,865	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	3.35%	25/1/2028	142,841	0.00%
Bank of America Corp. ^	CAD200,000	3.41%	20/9/2025	142,809	0.00%
Kansas City Southern	\$200,000	3.50%	1/5/2050	142,754	0.00%
DR Horton, Inc.	\$150,000	2.50%	15/10/2024	142,733	0.00%
General Motors Financial Co., Inc.	\$150,000	4.35%	17/1/2027	142,724	0.00%
Southern California Edison Co.	\$150,000	4.20%	1/3/2029	142,697	0.00%
Energy Transfer LP	\$150,000	4.40%	15/3/2027	142,687	0.00%
Valero Energy Corp.	\$160,000	4.90%	15/3/2045	142,642	0.00%
Steel Dynamics, Inc.	\$150,000	2.80%	15/12/2024	142,636	0.00%
Oshkosh Corp.	\$150,000	4.60%	15/5/2028	142,540	0.00%
Tennessee Gas Pipeline Co. LLC	\$170,000	2.90%	1/3/2030	142,508	0.00%
Stryker Corp.	\$150,000	3.65%	7/3/2028	142,484	0.00%
Cottage Health Obligated Group	\$200,000	3.30%	1/11/2049	142,459	0.00%
GS Mortgage Securities Trust 2015	\$150,000	3.38%	10/5/2050	142,381	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	2.75%	25/1/2026	142,306	0.00%
Host Hotels & Resorts LP	\$170,000	3.38%	15/12/2029	142,264	0.00%
Estee Lauder Cos, Inc.	\$150,000	2.00%	1/12/2024	142,252	0.00%
Verizon Communications, Inc.	\$183,000	1.68%	30/10/2030	142,226	0.00%
TWDC Enterprises 18 Corp.	\$165,000	4.13%	1/12/2041	142,103	0.00%
Xylem, Inc.	\$175,000	2.25%	30/1/2031	142,096	0.00%
Eastman Chemical Co.	\$150,000	4.50%	1/12/2028	142,070	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	\$173,176	2.75%	15/5/2032	142,021	0.00%
Dallas Fort Worth International Airport	\$200,000	2.84%	1/11/2046	142,019	0.00%
Uniform Mortgage Backed Securities	\$139,258	5.50%	1/11/2033	142,012	0.00%
Burlington Northern Santa Fe LLC	\$150,000	4.90%	1/4/2044	141,978	0.00%
Crane Holdings Co.	\$200,000	4.20%	15/3/2048	141,919	0.00%
Raytheon Technologies Corp.	\$133,000	6.13%	15/7/2038	141,885	0.00%
Phillips 66	\$150,000	3.90%	15/3/2028	141,753	0.00%
SSM Health Care Corp.	\$150,000	3.82%	1/6/2027	141,629	0.00%
American Homes 4 Rent LP	\$225,000	3.38%	15/7/2051	141,612	0.00%
Duke Energy Carolinas LLC	\$150,000	2.95%	1/12/2026	141,414	0.00%
PG&E Energy Recovery Funding LLC	\$200,000	2.82%	15/7/2046	141,407	0.00%
Union Electric Co.	\$200,000	3.25%	1/10/2049	141,316	0.00%
Sysco Corp.	\$170,000	2.40%	15/2/2030	141,292	0.00%
Aircastle Ltd.	\$150,000	4.25%	15/6/2026	141,221	0.00%
Pacific Gas & Electric Co.	\$200,000	4.25%	15/3/2046	141,204	0.00%
Coterra Energy, Inc.	\$150,000	4.38%	15/3/2029	140,972	0.00%
Government National Mortgage Association	\$145,994	4.00%	20/2/2045	140,957	0.00%
Duke Energy Carolinas LLC	\$175,000	3.95%	15/3/2048	140,951	0.00%
State of California	\$145,000	3.38%	1/4/2025	140,888	0.00%
MidAmerican Energy Co.	\$150,000	3.65%	15/4/2029	140,653	0.00%
Owens Corning	\$150,000	3.40%	15/8/2026	140,634	0.00%
Federal Home Loan Mortgage Corp.	\$143,475	4.50%	1/9/2048	140,613	0.00%
Tampa Electric Co.	\$200,000	3.45%	15/3/2051	140,611	0.00%
CSX Corp.	\$150,000	3.25%	1/6/2027	140,527	0.00%
Federal Home Loan Mortgage Corp.	\$148,210	3.00%	1/5/2031	140,494	0.00%
Cleveland Electric Illuminating Co.	\$150,000	4.55%	15/11/2030	140,449	0.00%
Public Service Co. of Colorado	\$175,000	1.90%	15/1/2031	140,315	0.00%
Uniform Mortgage Backed Securities	\$138,804	5.00%	1/1/2039	140,109	0.00%
University of Pittsburgh-of the Commonwealth System of Higher Education	\$225,000	3.56%	15/9/2119	140,080	0.00%
Nasdaq, Inc.	\$145,000	3.85%	30/6/2026	139,955	0.00%
Rockwell Automation, Inc.	\$150,000	3.50%	1/3/2029	139,896	0.00%
University of Notre Dame du Lac	\$175,000	3.44%	15/2/2045	139,865	0.00%
Government National Mortgage Association	\$149,095	3.50%	15/2/2042	139,839	0.00%
Eaton Corp.	\$150,000	3.10%	15/9/2027	139,708	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Ohio, Inc.	\$150,000	3.65%	1/2/2029	139,696	0.00%
Port Authority of New York & New Jersey	\$150,000	4.81%	15/10/2065	139,667	0.00%
Federal Home Loan Mortgage Corp.	\$154,505	2.50%	1/3/2037	139,493	0.00%
Martin Marietta Materials, Inc.	\$150,000	3.45%	1/6/2027	139,492	0.00%
Sabal Trail Transmission LLC	\$155,000	4.68%	1/5/2038	139,398	0.00%
Case Western Reserve University	\$150,000	5.41%	1/6/2122	139,336	0.00%
Norfolk Southern Corp.	\$200,000	4.10%	15/5/2121	139,335	0.00%
Government National Mortgage Association	\$139,389	4.50%	20/1/2040	139,264	0.00%
Amcor Flexibles North America, Inc.	\$150,000	3.10%	15/9/2026	139,239	0.00%
Michigan Finance Authority	\$175,000	3.38%	1/12/2040	139,215	0.00%
AXIS Specialty Finance plc	\$150,000	4.00%	6/12/2027	139,202	0.00%
National Retail Properties, Inc.	\$150,000	4.30%	15/10/2028	139,161	0.00%
Government National Mortgage Association	\$143,130	4.00%	15/1/2041	139,043	0.00%
Wells Fargo Commercial Mortgage Trust 2017 BANK 2017	\$150,000	3.58%	15/10/2050	138,869	0.00%
Johnson & Johnson	\$125,000	3.54%	15/11/2054	138,787	0.00%
Constellation Brands, Inc.	\$150,000	5.85%	15/7/2038	138,776	0.00%
Sempra Energy	\$150,000	3.60%	15/2/2028	138,767	0.00%
Equifax, Inc.	\$150,000	3.25%	15/6/2027	138,703	0.00%
Government National Mortgage Association	\$165,000	3.10%	15/5/2030	138,691	0.00%
UBS Commercial Mortgage Trust 2017	\$153,180	3.00%	20/7/2046	138,643	0.00%
Medtronic, Inc.	\$150,000	3.68%	15/12/2050	138,585	0.00%
UBS Commercial Mortgage Trust 2017	\$149,000	4.63%	15/3/2045	138,515	0.00%
BP Capital Markets America, Inc.	\$150,000	3.49%	15/8/2050	138,324	0.00%
BANK 2017	\$200,000	3.38%	8/2/2061	138,279	0.00%
Eaton Corp.	\$150,000	3.49%	15/11/2050	138,251	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	4.00%	2/11/2032	138,206	0.00%
UBS Commercial Mortgage Trust 2017	\$147,461	4.00%	1/11/2030	138,163	0.00%
Southwest Airlines Co.	\$150,000	2.50%	15/10/2050	138,105	0.00%
Pfizer, Inc.	\$150,000	3.56%	15/11/2026	137,985	0.00%
Charlotte-Mecklenburg Hospital Authority	\$150,000	4.30%	15/6/2043	137,960	0.00%
Government National Mortgage Association	\$200,000	3.20%	15/1/2051	137,921	0.00%
Markel Corp.	\$144,049	3.50%	20/5/2032	137,905	0.00%
Government National Mortgage Association	\$205,000	3.45%	7/5/2052	137,897	0.00%
Procter & Gamble Co.	\$152,205	3.00%	20/11/2045	137,768	0.00%
Union Pacific Corp.	\$169,000	3.50%	25/10/2047	137,663	0.00%
CSAIL 2017-CX10 Commercial Mortgage Trust [†]	\$175,000	3.95%	15/8/2059	137,528	0.00%
General Dynamics Corp.	\$150,000	3.46%	15/11/2050	137,485	0.00%
Texas Transportation Commission	\$150,000	2.13%	15/8/2026	137,450	0.00%
Reinsurance Group of America, Inc.	\$200,000	2.47%	1/10/2044	137,446	0.00%
Norfolk Southern Corp.	\$150,000	3.90%	15/5/2029	137,372	0.00%
Benchmark 2018-B2 Mortgage Trust [^]	\$206,000	3.16%	15/5/2055	137,198	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	4.08%	15/2/2051	137,023	0.00%
Federal Home Loan Mortgage Corp.	\$138,126	4.50%	1/11/2039	136,919	0.00%
GS Mortgage Securities Trust 2016	\$148,026	3.50%	1/8/2048	136,914	0.00%
Northern States Power Co.	\$150,000	2.85%	10/10/2049	136,791	0.00%
Pennsylvania State University	\$175,000	3.40%	15/8/2042	136,741	0.00%
Public Service Electric & Gas Co.	\$200,000	2.84%	1/9/2050	136,732	0.00%
Government National Mortgage Association	\$200,000	3.00%	1/3/2051	136,509	0.00%
United Airlines 2019-1 Class AA Pass Through Trust	\$141,275	4.00%	20/9/2044	136,401	0.00%
Uniform Mortgage Backed Securities	\$154,641	4.15%	25/8/2031	136,297	0.00%
Avangrid, Inc.	\$151,866	3.00%	1/9/2047	136,294	0.00%
Uniform Mortgage Backed Securities	\$150,000	3.80%	1/6/2029	136,274	0.00%
Allegion US Holding Co., Inc.	\$137,517	4.50%	1/1/2040	136,182	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	3.55%	1/10/2027	136,091	0.00%
Government National Mortgage Association	\$175,000	2.80%	1/4/2031	136,062	0.00%
Colgate-Palmolive Co.	\$150,261	3.00%	20/4/2046	136,001	0.00%
Travelers Cos, Inc.	\$150,000	3.25%	15/8/2032	135,719	0.00%
Eastern Gas Transmission & Storage, Inc.	\$125,000	6.25%	15/6/2037	135,686	0.00%
Boston Properties LP	\$165,000	4.60%	15/12/2044	135,563	0.00%
KKR Group Finance Co. VI LLC	\$150,000	2.75%	1/10/2026	135,271	0.00%
PartnerRe Finance B LLC	\$150,000	2.75%	1/10/2026	135,271	0.00%
Trustees of Princeton University	\$150,000	3.75%	1/7/2029	135,082	0.00%
Bank of America Corp. [^]	\$150,000	3.70%	2/7/2029	135,035	0.00%
Benchmark 2018-B4 Mortgage Trust [^]	\$125,000	5.70%	1/3/2039	134,990	0.00%
Federal Home Loan Mortgage Corp.	CAD190,000	3.52%	24/3/2026	134,964	0.00%
Kinder Morgan Energy Partners LP	\$150,000	4.31%	15/7/2051	134,865	0.00%
Georgetown University	\$137,891	2.91%	25/4/2024	134,844	0.00%
Northern States Power Co.	\$150,000	5.40%	1/9/2044	134,827	0.00%
Federal Home Loan Mortgage Corp.	\$154,000	5.22%	1/10/2118	134,801	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	6.20%	1/7/2037	134,761	0.00%
Federal Home Loan Mortgage Corp.	\$160,000	1.87%	25/1/2030	134,708	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brooklyn Union Gas Co.	\$150,000	3.87%	4/3/2029	134,662	0.00%
NiSource, Inc.	\$155,000	2.95%	1/9/2029	134,641	0.00%
Vistra Operations Co. LLC	\$150,000	4.30%	15/7/2029	134,641	0.00%
Federal Home Loan Mortgage Corp.	\$130,538	5.50%	1/1/2040	134,526	0.00%
AvalonBay Communities, Inc.	\$150,000	3.30%	1/6/2029	134,427	0.00%
University of California	\$200,000	3.07%	15/5/2051	134,421	0.00%
Government National Mortgage Association	\$131,904	5.00%	15/3/2039	134,397	0.00%
Deutsche Bank AG	€154,938	0.00%	15/10/2026	134,396	0.00%
UBS Commercial Mortgage Trust 2018	\$144,829	3.72%	15/2/2051	134,317	0.00%
Federal Home Loan Mortgage Corp.	\$144,884	3.50%	1/1/2046	134,316	0.00%
Government National Mortgage Association	\$136,752	4.50%	20/1/2049	134,217	0.00%
Juniper Networks, Inc.	\$150,000	1.20%	10/12/2025	134,153	0.00%
CD 2017-CD3 Mortgage Trust	\$144,000	3.63%	10/2/2050	134,130	0.00%
Burlington Northern Santa Fe LLC	\$200,000	2.88%	15/6/2052	134,076	0.00%
Old Republic International Corp.	\$195,000	3.85%	11/6/2051	134,058	0.00%
Mount Sinai Hospitals Group, Inc.	\$180,000	3.74%	1/7/2049	133,910	0.00%
Uniform Mortgage Backed Securities	\$141,007	3.50%	1/3/2037	133,875	0.00%
Camden Property Trust	\$150,000	3.15%	1/7/2029	133,866	0.00%
KeySpan Gas East Corp.	\$150,000	2.74%	15/8/2026	133,842	0.00%
Government National Mortgage Association	\$131,343	5.00%	20/9/2041	133,771	0.00%
Ameren Illinois Co.	\$200,000	2.90%	15/6/2051	133,737	0.00%
HCA, Inc.	\$150,000	5.13%	15/6/2039	133,711	0.00%
Government National Mortgage Association	\$148,560	3.00%	15/3/2045	133,673	0.00%
Alabama Power Co.	\$185,000	3.45%	1/10/2049	133,637	0.00%
Realty Income Corp.	\$150,000	3.25%	15/6/2029	133,607	0.00%
Air Products & Chemicals, Inc.	\$150,000	1.85%	15/5/2027	133,604	0.00%
Estee Lauder Cos, Inc.	\$150,000	4.38%	15/6/2045	133,533	0.00%
Eastern Energy Gas Holdings LLC	\$140,000	2.50%	15/11/2024	133,490	0.00%
Federal Home Loan Mortgage Corp.	\$136,053	4.50%	1/3/2048	133,401	0.00%
MetLife, Inc.	\$120,000	6.38%	15/6/2034	133,311	0.00%
Uniform Mortgage Backed Securities	\$145,574	2.00%	1/1/2032	133,089	0.00%
Uniform Mortgage Backed Securities	\$136,802	3.50%	1/6/2031	133,007	0.00%
Norfolk Southern Corp.	\$150,000	4.65%	15/1/2046	132,798	0.00%
Florida Power & Light Co.	\$130,000	5.65%	1/2/2037	132,656	0.00%
AvalonBay Communities, Inc.	\$145,000	3.20%	15/1/2028	132,573	0.00%
Government National Mortgage Association	\$132,636	4.50%	20/2/2039	132,518	0.00%
Uniform Mortgage Backed Securities	\$139,147	3.50%	1/7/2034	132,455	0.00%
Cargill, Inc.	\$145,000	4.76%	23/11/2045	132,409	0.00%
Sales Tax Securitization Corp.	\$150,000	4.79%	1/1/2048	132,399	0.00%
Consumers Energy Co.	\$150,000	4.35%	15/4/2049	132,190	0.00%
Energy Transfer LP	\$140,000	4.20%	15/4/2027	132,135	0.00%
F&G Global Funding	\$150,000	2.30%	11/4/2027	132,126	0.00%
Arrow Electronics, Inc.	\$137,000	4.00%	1/4/2025	132,122	0.00%
Government National Mortgage Association	\$131,936	4.50%	20/5/2041	131,783	0.00%
Duke Energy Progress LLC	\$200,000	2.90%	15/8/2051	131,763	0.00%
Spectra Energy Partners LP	\$160,000	4.50%	15/3/2045	131,580	0.00%
ERAC USA Finance LLC	\$125,000	6.70%	1/6/2034	131,558	0.00%
HF Sinclair Corp.	\$150,000	4.50%	1/10/2030	131,333	0.00%
Westlake Corp.	\$200,000	2.88%	15/8/2041	131,333	0.00%
Uniform Mortgage Backed Securities	\$140,893	2.50%	1/5/2032	131,265	0.00%
Precision Castparts Corp.	\$150,000	4.38%	15/6/2045	131,201	0.00%
Jersey Central Power & Light Co.	\$133,000	4.70%	1/4/2024	131,177	0.00%
Colonial Pipeline Co.	\$165,000	4.25%	15/4/2048	131,161	0.00%
FedEx Corp.	\$150,000	4.95%	17/10/2048	131,149	0.00%
Massachusetts School Building Authority	\$125,000	5.72%	15/8/2039	131,094	0.00%
Mylan, Inc.	\$175,000	5.20%	15/4/2048	131,027	0.00%
Rady Children's Hospital-San Diego	\$200,000	3.15%	15/8/2051	130,957	0.00%
Mondelez International, Inc.	CAD184,000	3.25%	7/3/2025	130,950	0.00%
Government National Mortgage Association	\$131,607	4.50%	20/5/2045	130,869	0.00%
Metropolitan Life Global Funding I	\$150,000	2.95%	9/4/2030	130,825	0.00%
Government National Mortgage Association	\$135,599	4.00%	20/7/2045	130,778	0.00%
ERP Operating LP	\$150,000	3.00%	1/7/2029	130,664	0.00%
Uniform Mortgage Backed Securities	\$129,047	5.00%	1/7/2041	130,512	0.00%
Oklahoma Gas & Electric Co.	\$150,000	3.25%	1/4/2030	130,331	0.00%
Federal Home Loan Mortgage Corp.	\$135,301	4.00%	1/6/2044	130,251	0.00%
Uniform Mortgage Backed Securities	\$135,215	4.00%	1/7/2044	130,042	0.00%
Tennessee Valley Authority	\$150,000	4.25%	15/9/2065	129,919	0.00%
Uniform Mortgage Backed Securities	\$144,685	3.00%	1/12/2048	129,859	0.00%
Government National Mortgage Association	\$133,574	4.00%	15/4/2043	129,760	0.00%
Federal Home Loan Mortgage Corp.	\$134,315	3.00%	1/6/2029	129,545	0.00%
Commonwealth Financing Authority	\$150,000	3.86%	1/6/2038	129,328	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$175,000	1.86%	25/10/2035	129,259	0.00%
State of California	\$150,000	1.70%	1/2/2028	129,005	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$138,000	3.70%	1/6/2028	128,991	0.00%
Government National Mortgage Association	\$137,064	3.50%	20/3/2042	128,976	0.00%
Uniform Mortgage Backed Securities	\$124,349	6.00%	1/12/2032	128,940	0.00%
Yale University	\$200,000	2.40%	15/4/2050	128,937	0.00%
PacifiCorp	\$125,000	6.10%	1/8/2036	128,865	0.00%
Bon Secours Mercy Health, Inc.	\$145,000	3.46%	1/6/2030	128,811	0.00%
Uniform Mortgage Backed Securities	\$132,239	3.50%	1/2/2026	128,804	0.00%
Rockwell Automation, Inc.	\$150,000	4.20%	1/3/2049	128,777	0.00%
Marsh & McLennan Cos, Inc.	\$200,000	2.90%	15/12/2051	128,735	0.00%
Sabal Trail Transmission LLC	\$150,000	4.83%	1/5/2048	128,692	0.00%
Government National Mortgage Association	\$132,004	4.00%	20/4/2042	128,603	0.00%
ONE Gas, Inc.	\$134,000	1.10%	11/3/2024	128,512	0.00%
Paramount Global	\$144,000	3.70%	1/6/2028	128,464	0.00%
Uniform Mortgage Backed Securities	\$134,764	2.50%	1/1/2028	128,362	0.00%
American Municipal Power, Inc.	\$100,000	8.08%	15/2/2050	128,309	0.00%
Hartford Financial Services Group, Inc.	\$150,000	2.80%	19/8/2029	128,294	0.00%
Uniform Mortgage Backed Securities	\$126,835	5.00%	1/7/2040	128,257	0.00%
Prologis LP	\$150,000	4.38%	15/9/2048	128,218	0.00%
Kilroy Realty LP	\$160,000	3.05%	15/2/2030	128,148	0.00%
Federal Home Loan Mortgage Corp.	\$139,991	2.00%	1/12/2031	128,104	0.00%
General Motors Financial Co., Inc.	\$140,000	3.85%	5/1/2028	128,064	0.00%
Mississippi Power Co.	\$200,000	3.10%	30/7/2051	127,834	0.00%
American Tower Corp.	\$200,000	3.10%	15/6/2050	127,739	0.00%
Dominion Energy, Inc.	\$150,000	4.60%	15/3/2049	127,682	0.00%
Uniform Mortgage Backed Securities	\$140,892	3.00%	1/8/2042	127,615	0.00%
Southern Power Co.	\$130,000	4.15%	1/12/2025	127,608	0.00%
FedEx Corp.	\$150,000	3.90%	1/2/2035	127,540	0.00%
Federal National Mortgage Association^	\$137,254	2.41%	25/10/2026	127,519	0.00%
Camden Property Trust	\$135,000	4.10%	15/10/2028	127,488	0.00%
Walmart, Inc.	\$100,000	5.25%	28/9/2035	127,458	0.00%
Claremont McKenna College	\$200,000	3.78%	1/1/2122	127,368	0.00%
Uniform Mortgage Backed Securities	\$133,514	3.50%	1/3/2038	127,329	0.00%
Ameren Corp.	\$150,000	1.75%	15/3/2028	127,235	0.00%
Brighthouse Financial, Inc.	\$200,000	3.85%	22/12/2051	127,059	0.00%
Dollar Tree, Inc.	\$130,000	4.00%	15/5/2025	126,960	0.00%
Uniform Mortgage Backed Securities	\$138,957	3.00%	1/6/2040	126,944	0.00%
KLA Corp.	\$175,000	3.30%	1/3/2050	126,872	0.00%
Vornado Realty LP	\$135,000	3.50%	15/1/2025	126,829	0.00%
Lear Corp.	\$150,000	3.50%	30/5/2030	126,723	0.00%
Uniform Mortgage Backed Securities	\$129,371	4.50%	1/9/2048	126,665	0.00%
Government National Mortgage Association	\$139,466	3.00%	20/8/2044	126,646	0.00%
Archer-Daniels-Midland Co.	\$190,000	2.70%	15/9/2051	126,512	0.00%
Uniform Mortgage Backed Securities	\$140,937	3.00%	1/4/2047	126,495	0.00%
Government National Mortgage Association	\$129,665	4.00%	20/10/2040	126,472	0.00%
Children's Hospital Corp.	\$150,000	4.12%	1/1/2047	126,373	0.00%
Rockwell Automation, Inc.	\$160,000	1.75%	15/8/2031	126,200	0.00%
Consumers Energy Co.	\$200,000	2.65%	15/8/2052	126,127	0.00%
Uniform Mortgage Backed Securities	\$129,267	4.00%	1/10/2030	126,028	0.00%
Nevada Power Co.	\$150,000	2.40%	1/5/2030	125,956	0.00%
Charles Schwab Corp.	\$130,000	3.45%	13/2/2026	125,801	0.00%
ONEOK, Inc.	\$150,000	5.20%	15/7/2048	125,690	0.00%
Johns Hopkins University	\$150,000	4.08%	1/7/2053	125,669	0.00%
Government National Mortgage Association	\$133,619	3.50%	20/7/2044	125,597	0.00%
Eli Lilly & Co.	\$134,000	3.38%	15/3/2029	125,546	0.00%
Southern California Edison Co.	\$130,000	5.35%	15/7/2035	125,483	0.00%
Advocate Health & Hospitals Corp.	\$175,000	3.39%	15/10/2049	125,464	0.00%
Indiana University Health, Inc. Obligated Group	\$200,000	2.85%	1/11/2051	125,456	0.00%
Uniform Mortgage Backed Securities	\$126,665	4.50%	1/2/2040	125,436	0.00%
Uniform Mortgage Backed Securities	\$119,970	6.00%	1/8/2034	125,400	0.00%
Connecticut Light & Power Co.	\$150,000	4.15%	1/6/2045	125,382	0.00%
Government National Mortgage Association	\$127,715	4.50%	20/12/2047	125,341	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$150,000	4.60%	15/3/2048	125,210	0.00%
Federal Home Loan Mortgage Corp.	\$133,511	3.50%	1/3/2042	125,202	0.00%
Grand Parkway Transportation Corp.	\$175,000	3.24%	1/10/2052	125,111	0.00%
Dominion Energy South Carolina, Inc.	\$140,000	4.60%	15/6/2043	124,778	0.00%
Uniform Mortgage Backed Securities	\$130,594	3.50%	1/9/2033	124,775	0.00%
Government National Mortgage Association	\$125,367	4.50%	15/3/2041	124,716	0.00%
New Jersey Transportation Trust Fund Authority	\$155,000	4.13%	15/6/2042	124,667	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CenterPoint Energy Houston Electric LLC	\$150,000	2.35%	1/4/2031	124,582	0.00%
Johnson Controls International plc	\$150,000	4.50%	15/2/2047	124,314	0.00%
Westlake Corp.	\$200,000	3.13%	15/8/2051	124,247	0.00%
Consumers Energy Co.	\$150,000	3.95%	15/5/2043	124,158	0.00%
Government National Mortgage Association	\$121,903	5.00%	20/10/2039	124,098	0.00%
Uniform Mortgage Backed Securities	\$123,675	5.00%	1/8/2033	124,078	0.00%
Federal Home Loan Mortgage Corp.	\$128,715	4.00%	1/10/2044	123,911	0.00%
Federal Home Loan Mortgage Corp.^	\$125,000	3.53%	25/10/2023	123,876	0.00%
Federal Home Loan Mortgage Corp.	\$124,862	4.50%	1/5/2039	123,772	0.00%
Duke Energy Ohio, Inc.	\$150,000	4.30%	1/2/2049	123,608	0.00%
Athene Holding Ltd.	\$200,000	3.45%	15/5/2052	123,477	0.00%
Transatlantic Holdings, Inc.	\$100,000	8.00%	30/11/2039	123,425	0.00%
Smithfield Foods, Inc.	\$135,000	5.20%	1/4/2029	123,386	0.00%
IHC Health Services, Inc.	\$150,000	4.13%	15/5/2048	123,335	0.00%
Consolidated Edison Co. of New York, Inc.	\$125,000	5.30%	1/3/2035	123,015	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.39%	25/3/2024	122,918	0.00%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	\$100,000	7.46%	1/10/2046	122,891	0.00%
Arizona Public Service Co.	\$150,000	4.50%	1/4/2042	122,824	0.00%
Amgen, Inc.	£100,000	5.50%	7/12/2026	122,779	0.00%
Pfizer, Inc.	\$125,000	3.40%	15/5/2024	122,702	0.00%
Duke Energy Ohio, Inc.	\$150,000	2.13%	1/6/2030	122,701	0.00%
Government National Mortgage Association	\$120,456	5.00%	20/7/2039	122,625	0.00%
Chicago O'Hare International Airport	\$110,000	6.40%	1/1/2040	122,560	0.00%
Emerson Electric Co.	\$125,000	5.25%	15/11/2039	122,507	0.00%
New York State Thruway Authority	\$150,000	2.90%	1/1/2035	122,418	0.00%
Keysight Technologies, Inc.	\$125,000	4.60%	6/4/2027	122,334	0.00%
Ohio Power Co.	\$150,000	4.15%	1/4/2048	122,130	0.00%
Air Products & Chemicals, Inc.	\$125,000	3.35%	31/7/2024	122,124	0.00%
Everyg Kansas Central, Inc.	\$150,000	4.25%	1/12/2045	122,121	0.00%
Charles Schwab Corp.	\$125,000	3.85%	21/5/2025	122,062	0.00%
United Airlines 2015-1 Class AA Pass Through Trust	\$137,141	3.45%	1/12/2027	122,049	0.00%
Travelers Cos, Inc.	\$150,000	4.05%	7/3/2048	122,021	0.00%
Applied Materials, Inc.	\$135,000	4.35%	1/4/2047	121,952	0.00%
Government National Mortgage Association	\$125,106	4.00%	20/10/2041	121,944	0.00%
Southern California Edison Co.	\$125,000	5.63%	1/2/2036	121,941	0.00%
Dominion Energy, Inc.	\$125,000	3.90%	1/10/2025	121,843	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$150,000	5.15%	1/6/2042	121,757	0.00%
Government National Mortgage Association	\$124,761	4.00%	20/3/2041	121,608	0.00%
National Retail Properties, Inc.	\$150,000	2.50%	15/4/2030	121,514	0.00%
Caterpillar Financial Services Corp.	\$125,000	2.85%	17/5/2024	121,507	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2014	\$125,000	3.80%	15/7/2047	121,490	0.00%
BGC Partners, Inc.	\$127,000	3.75%	1/10/2024	121,410	0.00%
T-Mobile USA, Inc.	\$150,000	2.70%	15/3/2032	121,396	0.00%
Hess Corp.	\$125,000	3.50%	15/7/2024	121,327	0.00%
Paramount Global	\$125,000	6.88%	30/4/2036	121,321	0.00%
Federal Realty Investment Trust	\$140,000	3.20%	15/6/2029	121,209	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$160,000	4.70%	15/6/2044	121,091	0.00%
Duke Energy Progress LLC	\$200,000	2.50%	15/8/2050	121,050	0.00%
Whirlpool Corp.	\$150,000	4.60%	15/5/2050	120,992	0.00%
Boeing Co.	\$125,000	2.80%	1/3/2024	120,982	0.00%
Southern California Edison Co.	\$125,000	5.50%	15/3/2040	120,955	0.00%
Federal Home Loan Mortgage Corp.^	\$125,000	3.33%	25/8/2025	120,767	0.00%
Government National Mortgage Association	\$118,543	5.00%	20/11/2041	120,706	0.00%
Federal Home Loan Mortgage Corp.	\$129,307	3.50%	1/7/2044	120,690	0.00%
Florida Power & Light Co.	\$125,000	3.13%	1/12/2025	120,647	0.00%
Lear Corp.	\$200,000	3.55%	15/1/2052	120,626	0.00%
UPMC	\$125,000	3.60%	3/4/2025	120,574	0.00%
Government National Mortgage Association	\$120,639	4.50%	20/10/2040	120,530	0.00%
Oglethorpe Power Corp.	\$125,000	5.95%	1/11/2039	120,517	0.00%
Kimberly-Clark Corp.	\$125,000	3.95%	1/11/2028	120,516	0.00%
CCRE20 Commercial Mortgage Trust 2014	\$125,000	3.59%	10/11/2047	120,395	0.00%
Sysco Corp.	\$175,000	3.30%	15/2/2050	120,366	0.00%
ERP Operating LP	\$125,000	3.38%	1/6/2025	120,198	0.00%
Uniform Mortgage Backed Securities	\$133,235	2.50%	1/12/2036	120,170	0.00%
CSX Corp.	\$125,000	4.25%	15/3/2029	120,061	0.00%
DTE Electric Co.	\$175,000	2.95%	1/3/2050	120,048	0.00%
Constellation Brands, Inc.	\$150,000	4.10%	15/2/2048	120,007	0.00%
Children's Health System of Texas	\$200,000	2.51%	15/8/2050	119,987	0.00%
Rockwell Automation, Inc.	\$200,000	2.80%	15/8/2061	119,894	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$120,499	4.50%	15/3/2040	119,873	0.00%
Nature Conservancy	\$150,000	3.96%	1/3/2052	119,840	0.00%
Avangrid, Inc.	\$125,000	3.15%	1/12/2024	119,819	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$125,000	3.49%	15/1/2048	119,714	0.00%
Federal Home Loan Mortgage Corp.	\$129,098	3.50%	1/9/2045	119,681	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.44%	25/12/2027	119,623	0.00%
University of Virginia	\$200,000	2.26%	1/9/2050	119,595	0.00%
California State University	\$175,000	2.98%	1/11/2051	119,491	0.00%
Uniform Mortgage Backed Securities	\$121,169	4.50%	1/3/2034	119,421	0.00%
Clorox Co.	\$125,000	3.90%	15/5/2028	119,398	0.00%
Arch Capital Finance LLC	\$125,000	4.01%	15/12/2026	119,393	0.00%
BANK 2018	\$122,337	4.13%	15/9/2060	119,386	0.00%
FMC Corp.	\$150,000	4.50%	1/10/2049	119,366	0.00%
S&P Global, Inc.	\$125,000	4.25%	1/5/2029	119,292	0.00%
Johnson & Johnson	\$125,000	4.50%	1/9/2040	119,287	0.00%
Verizon Communications, Inc.	£100,000	4.07%	18/6/2024	119,236	0.00%
CSX Corp.	\$125,000	3.80%	1/3/2028	119,202	0.00%
Citigroup Commercial Mortgage Trust 2015	\$125,000	3.78%	10/9/2058	119,184	0.00%
Uniform Mortgage Backed Securities	\$128,873	3.50%	1/6/2048	119,079	0.00%
Northern Trust Corp.	\$125,000	3.65%	3/8/2028	118,961	0.00%
Federal National Mortgage Corp.^	\$150,000	1.53%	25/9/2031	118,898	0.00%
CenterPoint Energy Houston Electric LLC	\$150,000	3.55%	1/8/2042	118,887	0.00%
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	\$115,000	5.74%	1/6/2039	118,873	0.00%
CR28 Commercial Mortgage Trust 2016	\$125,000	3.76%	10/2/2049	118,806	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.24%	25/8/2027	118,780	0.00%
Air Lease Corp.	\$125,000	3.25%	1/3/2025	118,701	0.00%
Duke Energy Florida LLC	\$125,000	3.80%	15/7/2028	118,691	0.00%
Williams Cos, Inc.	\$120,000	4.55%	24/6/2024	118,670	0.00%
Government National Mortgage Association	\$125,908	3.50%	20/1/2042	118,473	0.00%
Government National Mortgage Association	\$118,796	4.50%	20/6/2045	118,429	0.00%
Uniform Mortgage Backed Securities	\$118,410	5.00%	1/9/2048	118,316	0.00%
Morgan Stanley	\$125,000	3.95%	23/4/2027	118,280	0.00%
Government National Mortgage Association	\$121,296	4.00%	20/6/2042	118,170	0.00%
BANK 2018^	\$125,000	4.05%	15/3/2061	118,110	0.00%
Air Products & Chemicals, Inc.	\$170,000	2.80%	15/5/2050	118,093	0.00%
Nucor Corp.	\$125,000	3.95%	1/5/2028	118,081	0.00%
Westlake Corp.	\$200,000	3.38%	15/8/2061	118,048	0.00%
Puget Sound Energy, Inc.	\$115,000	6.27%	15/3/2037	117,949	0.00%
Bay Area Toll Authority	\$135,000	2.57%	1/4/2031	117,878	0.00%
Entergy Texas, Inc.	\$135,000	4.50%	30/3/2039	117,858	0.00%
Flowers Foods, Inc.	\$125,000	3.50%	1/10/2026	117,711	0.00%
Bank of America Corp.^	\$190,000	2.83%	24/10/2051	117,606	0.00%
Mid-Atlantic Interstate Transmission LLC	\$125,000	4.10%	15/5/2028	117,594	0.00%
Uniform Mortgage Backed Securities	\$118,629	4.50%	1/8/2047	117,561	0.00%
Toyota Motor Credit Corp.	\$125,000	3.20%	11/1/2027	117,555	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$125,000	4.20%	1/4/2027	117,377	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	2.53%	25/5/2026	117,243	0.00%
Mid-America Apartments LP	\$150,000	1.70%	15/2/2031	117,216	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	2.65%	25/8/2026	117,179	0.00%
Nissan Motor Acceptance Co. LLC	\$125,000	1.05%	8/3/2024	117,120	0.00%
Broadridge Financial Solutions, Inc.	\$125,000	3.40%	27/6/2026	117,111	0.00%
BBCMS Mortgage Trust 2017	\$125,000	3.67%	15/2/2050	117,107	0.00%
Autodesk, Inc.	\$125,000	3.50%	15/6/2027	117,054	0.00%
KLA Corp.	\$125,000	5.00%	15/3/2049	116,917	0.00%
Essential Utilities, Inc.	\$130,000	3.57%	1/5/2029	116,870	0.00%
Target Corp.	\$100,000	7.00%	15/1/2038	116,846	0.00%
Fidelity National Financial, Inc.	\$200,000	3.20%	17/9/2051	116,845	0.00%
AEP Texas, Inc.	\$165,000	3.45%	15/1/2050	116,837	0.00%
Los Angeles Department of Water & Power	\$100,000	6.60%	1/7/2050	116,797	0.00%
Allstate Corp.	\$150,000	3.85%	10/8/2049	116,781	0.00%
Prologis LP	\$125,000	3.38%	15/12/2027	116,770	0.00%
Benchmark 2018-B1 Mortgage Trust^	\$125,000	3.67%	15/1/2051	116,735	0.00%
GS Mortgage Securities Trust 2017	\$125,000	3.67%	10/3/2050	116,731	0.00%
Corning, Inc.	\$150,000	4.38%	15/11/2057	116,727	0.00%
Keurig Dr Pepper, Inc.	\$125,000	3.43%	15/6/2027	116,671	0.00%
Government National Mortgage Association	\$119,664	4.00%	20/9/2041	116,640	0.00%
Globe Life, Inc.	\$120,000	4.55%	15/9/2028	116,618	0.00%
WRKCo, Inc.	\$125,000	4.00%	15/3/2028	116,598	0.00%
Booking Holdings, Inc.	\$125,000	3.55%	15/3/2028	116,543	0.00%
Golden State Tobacco Securitization Corp.	\$150,000	3.12%	1/6/2038	116,537	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Marriott International, Inc.	\$125,000	4.00%	15/4/2028	116,467	0.00%
Norfolk Southern Corp.	\$125,000	3.15%	1/6/2027	116,438	0.00%
Jabil, Inc.	\$125,000	3.95%	12/1/2028	116,428	0.00%
Uniform Mortgage Backed Securities	\$122,566	3.50%	1/11/2037	116,366	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.47%	25/3/2031	116,234	0.00%
General Motors Co.	\$135,000	5.00%	1/4/2035	116,182	0.00%
Uniform Mortgage Backed Securities	\$124,699	2.50%	1/9/2032	116,182	0.00%
Caterpillar Financial Services Corp.	\$125,000	1.45%	15/5/2025	116,118	0.00%
Jefferies Financial Group, Inc.	\$115,000	6.25%	15/1/2036	115,971	0.00%
Government National Mortgage Association	\$119,119	4.00%	20/11/2043	115,818	0.00%
JPMorgan Chase & Co.	\$100,000	8.75%	1/9/2030	115,807	0.00%
Sabal Trail Transmission LLC	\$125,000	4.25%	1/5/2028	115,746	0.00%
Intel Corp.	\$125,000	4.00%	15/12/2032	115,691	0.00%
Masco Corp.	\$125,000	3.50%	15/11/2027	115,626	0.00%
Georgia Power Co.	\$125,000	3.25%	30/3/2027	115,567	0.00%
International Flavors & Fragrances, Inc.	\$148,000	4.38%	1/6/2047	115,552	0.00%
Oncor Electric Delivery Co. LLC	\$145,000	3.70%	15/5/2050	115,405	0.00%
Commonwealth Financing Authority	\$165,000	2.99%	1/6/2042	115,371	0.00%
Public Service Co. of Colorado	\$140,000	4.05%	15/9/2049	115,368	0.00%
Bank of America Corp.^	\$150,000	1.90%	23/7/2031	115,327	0.00%
Brooklyn Union Gas Co.	\$150,000	4.49%	4/3/2049	115,300	0.00%
Government National Mortgage Association	\$115,673	4.50%	15/7/2040	115,072	0.00%
Uniform Mortgage Backed Securities	\$121,205	3.00%	1/10/2030	114,827	0.00%
Uniform Mortgage Backed Securities	\$115,881	4.50%	1/11/2040	114,735	0.00%
Southern Co. Gas Capital Corp.	\$150,000	1.75%	15/1/2031	114,633	0.00%
Uniform Mortgage Backed Securities	\$119,722	3.50%	1/1/2032	114,622	0.00%
Uniform Mortgage Backed Securities	\$124,736	2.50%	1/1/2036	114,599	0.00%
Markel Corp.	\$150,000	4.15%	17/9/2050	114,591	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$125,000	2.94%	15/10/2049	114,491	0.00%
Hershey Co.	\$125,000	0.90%	1/6/2025	114,297	0.00%
Cleveland Electric Illuminating Co.	\$125,000	3.50%	1/4/2028	114,255	0.00%
Wisconsin Power & Light Co.	\$155,000	3.65%	1/4/2050	114,248	0.00%
General Motors Financial Co., Inc.	£100,000	2.25%	6/9/2024	114,246	0.00%
Uniform Mortgage Backed Securities	\$123,457	3.50%	1/3/2047	114,169	0.00%
Alexandria Real Estate Equities, Inc.	\$150,000	4.00%	1/2/2050	114,135	0.00%
Juniper Networks, Inc.	\$150,000	2.00%	10/12/2030	114,024	0.00%
Snap-on, Inc.	\$160,000	3.10%	1/5/2050	114,023	0.00%
American International Group, Inc.	\$120,000	4.20%	1/4/2028	113,889	0.00%
NextEra Energy Capital Holdings, Inc.	\$125,000	3.50%	1/4/2029	113,727	0.00%
Federal Home Loan Mortgage Corp.	\$114,630	4.50%	1/9/2038	113,598	0.00%
Emerson Electric Co.	\$175,000	2.75%	15/10/2050	113,554	0.00%
San Diego Gas & Electric Co.	\$135,000	4.15%	15/5/2048	113,525	0.00%
Government National Mortgage Association	\$122,517	3.50%	15/4/2048	113,387	0.00%
Georgia Power Co.	\$125,000	4.75%	1/9/2040	113,231	0.00%
Simon Property Group LP	\$105,000	6.75%	1/2/2040	113,153	0.00%
Stanley Black & Decker, Inc.	\$120,000	5.20%	1/9/2040	113,152	0.00%
Magellan Midstream Partners LP	\$150,000	4.25%	15/9/2046	113,129	0.00%
Eastern Gas Transmission & Storage, Inc.	\$130,000	3.00%	15/11/2029	112,490	0.00%
Paramount Global	\$125,000	5.50%	15/5/2033	112,481	0.00%
Walmart, Inc.	\$105,000	5.63%	1/4/2040	112,480	0.00%
AEP Texas, Inc.	\$120,000	3.95%	1/6/2028	112,468	0.00%
City of Atlanta GA Water & Wastewater Revenue	\$150,000	2.26%	1/11/2035	112,456	0.00%
Spirit Realty LP	\$135,000	3.40%	15/1/2030	112,362	0.00%
Public Service Electric & Gas Co.	\$200,000	2.05%	1/8/2050	111,761	0.00%
Welltower, Inc.	£100,000	4.80%	20/11/2028	111,396	0.00%
Packaging Corp. of America	\$145,000	4.05%	15/12/2049	111,334	0.00%
Sales Tax Securitization Corp.	\$150,000	3.24%	1/1/2042	111,314	0.00%
Discovery Communications LLC	\$150,000	4.88%	1/4/2043	111,243	0.00%
Johnson & Johnson	\$100,000	5.95%	15/8/2037	111,242	0.00%
CRH America, Inc.	\$125,000	5.13%	18/5/2045	111,229	0.00%
Duke Energy Ohio, Inc.	\$150,000	3.70%	15/6/2046	111,060	0.00%
Target Corp.	\$100,000	6.50%	15/10/2037	110,967	0.00%
Cadence Design Systems, Inc.	\$112,000	4.38%	15/10/2024	110,933	0.00%
Ohio Power Co.	\$140,000	4.00%	1/6/2049	110,870	0.00%
BlackRock, Inc.	\$120,000	3.25%	30/4/2029	110,868	0.00%
American Water Capital Corp.	\$150,000	3.45%	1/5/2050	110,742	0.00%
AXIS Specialty Finance LLC^	\$135,000	4.90%	15/1/2040	110,715	0.00%
Kaiser Foundation Hospitals	\$115,000	4.88%	1/4/2042	110,453	0.00%
Marriott International, Inc.	\$115,000	4.65%	1/12/2028	110,343	0.00%
Government National Mortgage Association	\$114,947	4.00%	15/6/2048	110,298	0.00%
Nasdaq, Inc.	\$170,000	2.50%	21/12/2040	110,287	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$116,382	3.00%	1/3/2031	110,223	0.00%
Boston Properties LP	\$115,000	3.20%	15/1/2025	110,209	0.00%
Leggett & Platt, Inc.	\$120,000	3.50%	15/11/2027	110,179	0.00%
Dallas Area Rapid Transit	\$100,000	6.00%	1/12/2044	110,151	0.00%
Cleco Corporate Holdings LLC	\$130,000	4.97%	1/5/2046	109,981	0.00%
PPG Industries, Inc.	\$115,000	2.40%	15/8/2024	109,963	0.00%
Ameren Corp.	\$115,000	3.65%	15/2/2026	109,944	0.00%
Kinder Morgan Energy Partners LP	\$100,000	7.50%	15/11/2040	109,943	0.00%
Dominion Energy South Carolina, Inc.	\$100,000	6.63%	1/2/2032	109,850	0.00%
Consolidated Edison Co. of New York, Inc.	\$100,000	6.75%	1/4/2038	109,651	0.00%
Constellation Brands, Inc.	\$130,000	4.50%	9/5/2047	109,550	0.00%
Brown-Forman Corp.	\$112,000	3.50%	15/4/2025	109,369	0.00%
Morgan Stanley^	\$125,000	3.62%	1/4/2031	109,351	0.00%
Delmarva Power & Light Co.	\$135,000	4.15%	15/5/2045	109,248	0.00%
ONEOK Partners LP	\$115,000	6.13%	1/2/2041	109,149	0.00%
Federal National Mortgage Association^	\$118,751	3.07%	25/2/2030	109,131	0.00%
Boston Scientific Corp.	\$100,000	6.75%	15/11/2035	109,087	0.00%
NSTAR Electric Co.	\$120,000	3.25%	15/5/2029	109,016	0.00%
Trinity Health Corp.	\$130,000	4.13%	1/12/2045	108,937	0.00%
McDonald's Corp.	\$100,000	6.30%	15/10/2037	108,724	0.00%
Ingredion, Inc.	\$150,000	3.90%	1/6/2050	108,608	0.00%
Precision Castparts Corp.	\$130,000	3.90%	15/1/2043	108,559	0.00%
Interstate Power & Light Co.	\$150,000	3.70%	15/9/2046	108,515	0.00%
Dallas Convention Center Hotel Development Corp.	\$100,000	7.09%	1/1/2042	108,509	0.00%
New York State Electric & Gas Corp.	\$115,000	3.25%	1/12/2026	108,477	0.00%
Federal National Mortgage Association^	\$115,322	3.03%	25/3/2028	108,472	0.00%
Uniform Mortgage Backed Securities	\$112,451	3.00%	1/4/2027	108,401	0.00%
Unum Group	\$120,000	4.00%	15/6/2029	108,323	0.00%
District of Columbia Water & Sewer Authority	\$125,000	4.81%	1/10/2114	108,151	0.00%
Uniform Mortgage Backed Securities	\$103,188	6.00%	1/11/2037	108,148	0.00%
Darden Restaurants, Inc.	\$140,000	4.55%	15/2/2048	108,091	0.00%
FS KKR Capital Corp.	\$115,000	4.13%	1/2/2025	108,074	0.00%
Piedmont Natural Gas Co., Inc.	\$150,000	3.64%	1/11/2046	108,045	0.00%
Uniform Mortgage Backed Securities	\$104,968	5.50%	1/9/2041	108,035	0.00%
Uniform Mortgage Backed Securities	\$106,793	5.00%	1/7/2039	107,894	0.00%
Government National Mortgage Association	\$111,951	4.00%	15/7/2045	107,788	0.00%
Florida Power & Light Co.	\$125,000	4.05%	1/6/2042	107,691	0.00%
Regional Transportation District Sales Tax Revenue	\$100,000	5.84%	1/11/2050	107,685	0.00%
Brown-Forman Corp.	£100,000	2.60%	7/7/2028	107,646	0.00%
Public Service Electric & Gas Co.	\$135,000	3.85%	1/5/2049	107,633	0.00%
Government National Mortgage Association	\$105,490	5.00%	15/4/2039	107,575	0.00%
Booking Holdings, Inc.	€120,000	0.50%	8/3/2028	107,465	0.00%
Massachusetts School Building Authority	\$150,000	2.95%	15/5/2043	107,358	0.00%
County of Cook IL	\$100,000	6.23%	15/11/2034	107,277	0.00%
Sysco Canada, Inc.	CAD150,000	3.65%	25/4/2025	107,128	0.00%
Uniform Mortgage Backed Securities	\$110,559	4.00%	1/1/2042	107,045	0.00%
Wyeth LLC	\$100,000	6.00%	15/2/2036	106,926	0.00%
Federal Home Loan Mortgage Corp.	\$118,852	3.00%	1/8/2045	106,838	0.00%
Verizon Communications, Inc.	£108,000	2.50%	8/4/2031	106,756	0.00%
Illinois State Toll Highway Authority	\$100,000	6.18%	1/1/2034	106,666	0.00%
Government National Mortgage Association	\$110,567	4.00%	20/11/2045	106,636	0.00%
Uniform Mortgage Backed Securities	\$109,286	3.50%	1/11/2025	106,552	0.00%
UnitedHealth Group, Inc.	\$115,000	2.95%	15/10/2027	106,473	0.00%
Aetna, Inc.	\$100,000	6.63%	15/6/2036	106,457	0.00%
Florida Power & Light Co.	\$125,000	4.13%	1/6/2048	106,391	0.00%
American Water Capital Corp.	\$125,000	4.30%	1/9/2045	106,349	0.00%
San Diego County Regional Transportation Commission	\$100,000	5.91%	1/4/2048	106,343	0.00%
Federal Home Loan Mortgage Corp.	\$109,983	4.00%	1/10/2043	105,935	0.00%
Ingredion, Inc.	\$125,000	2.90%	1/6/2030	105,891	0.00%
Republic Services, Inc.	\$100,000	6.20%	1/3/2040	105,848	0.00%
Energy Transfer LP	\$125,000	5.30%	1/4/2044	105,822	0.00%
Walmart, Inc.	\$105,000	5.00%	25/10/2040	105,581	0.00%
Kroger Co.	\$125,000	4.45%	1/2/2047	105,577	0.00%
Ventas Realty LP	\$125,000	3.00%	15/1/2030	105,352	0.00%
Walt Disney Co.	\$115,000	4.75%	15/11/2046	105,237	0.00%
South Carolina Public Service Authority	\$100,000	6.45%	1/1/2050	105,204	0.00%
Markel Corp.	\$120,000	5.00%	20/5/2049	105,144	0.00%
Lowe's Cos, Inc.	\$150,000	3.50%	1/4/2051	105,089	0.00%
Government National Mortgage Association	\$114,690	2.50%	20/10/2035	105,073	0.00%
PPL Electric Utilities Corp.	\$125,000	4.13%	15/6/2044	105,070	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Municipal Power, Inc.	\$100,000	6.27%	15/2/2050	105,064	0.00%
Washington Gas Light Co.	\$140,000	3.80%	15/9/2046	105,044	0.00%
Federal National Mortgage Association [^]	\$110,834	3.30%	25/6/2028	105,031	0.00%
Waste Management of Canada Corp.	CAD155,000	2.60%	23/9/2026	104,951	0.00%
Royalty Pharma plc	\$150,000	3.30%	2/9/2040	104,920	0.00%
Air Lease Corp.	\$115,000	3.63%	1/4/2027	104,873	0.00%
Humana, Inc.	\$120,000	4.63%	1/12/2042	104,867	0.00%
Westlake Corp.	\$125,000	5.00%	15/8/2046	104,798	0.00%
Molson Coors International LP	CAD150,000	3.44%	15/7/2026	104,641	0.00%
Uniform Mortgage Backed Securities	\$107,750	4.00%	1/12/2043	104,413	0.00%
Mass General Brigham, Inc.	\$150,000	3.19%	1/7/2049	104,355	0.00%
UBS Commercial Mortgage Trust 2017	\$113,878	3.30%	15/10/2050	104,298	0.00%
Southwestern Public Service Co.	\$150,000	3.15%	1/5/2050	104,285	0.00%
Atmos Energy Corp.	\$120,000	2.63%	15/9/2029	104,222	0.00%
Hackensack Meridian Health, Inc.	\$125,000	4.21%	1/7/2048	104,199	0.00%
Michigan Finance Authority	\$125,000	3.08%	1/12/2034	103,770	0.00%
Commonwealth of Massachusetts Transportation Fund Revenue	\$100,000	5.73%	1/6/2040	103,690	0.00%
Uniform Mortgage Backed Securities	\$106,474	4.00%	1/11/2031	103,686	0.00%
Prologis LP	\$155,000	3.00%	15/4/2050	103,617	0.00%
DENTSPLY SIRONA, Inc.	\$125,000	3.25%	1/6/2030	103,531	0.00%
Lincoln National Corp.	\$100,000	7.00%	15/6/2040	103,530	0.00%
Brooklyn Union Gas Co.	\$130,000	4.50%	10/3/2046	103,468	0.00%
Virginia Electric & Power Co.	\$100,000	6.00%	15/5/2037	103,452	0.00%
Uniform Mortgage Backed Securities	\$109,084	3.00%	1/8/2030	103,344	0.00%
Prudential Financial, Inc.	\$100,000	5.70%	14/12/2036	103,194	0.00%
Los Angeles Unified School District	\$100,000	5.76%	1/7/2029	103,037	0.00%
Southern California Edison Co.	\$100,000	6.65%	1/4/2029	103,035	0.00%
Advocate Health & Hospitals Corp.	\$125,000	2.21%	15/6/2030	102,967	0.00%
McDonald's Corp.	\$100,000	5.70%	1/2/2039	102,965	0.00%
State of Oregon	\$100,000	5.89%	1/6/2027	102,963	0.00%
Welltower, Inc.	\$125,000	4.95%	1/9/2048	102,906	0.00%
Government National Mortgage Association	\$102,602	5.00%	20/9/2048	102,788	0.00%
Rutgers The State University of New Jersey	\$100,000	5.67%	1/5/2040	102,660	0.00%
Goldman Sachs Group, Inc.	\$100,000	5.95%	15/1/2027	102,650	0.00%
Evergy Kansas Central, Inc.	\$110,000	3.10%	1/4/2027	102,545	0.00%
Uniform Mortgage Backed Securities	\$97,759	6.00%	1/5/2041	102,458	0.00%
City of New York NY	\$100,000	5.52%	1/10/2037	102,432	0.00%
Federal Home Loan Mortgage Corp.	\$97,713	6.00%	1/5/2037	102,382	0.00%
Government National Mortgage Association	\$105,990	4.00%	20/11/2044	102,334	0.00%
Voya Financial, Inc.	\$125,000	4.80%	15/6/2046	101,937	0.00%
Federal Home Loan Mortgage Corp.	\$100,484	5.00%	1/3/2040	101,681	0.00%
Federal Home Loan Mortgage Corp.	\$107,182	3.00%	1/1/2031	101,645	0.00%
Fox Corp.	\$105,000	4.71%	25/1/2029	101,635	0.00%
Uniform Mortgage Backed Securities	\$106,404	4.00%	1/1/2047	101,585	0.00%
City of Tucson AZ	\$150,000	2.86%	1/7/2047	101,516	0.00%
Norfolk Southern Corp.	\$125,000	4.10%	15/5/2049	101,482	0.00%
Uniform Mortgage Backed Securities	\$105,547	4.00%	1/2/2046	101,417	0.00%
Federal Home Loan Mortgage Corp.	\$104,817	3.50%	1/10/2033	101,408	0.00%
Indiana Michigan Power Co.	\$125,000	4.25%	15/8/2048	101,384	0.00%
University of Southern California	\$150,000	2.95%	1/10/2051	101,361	0.00%
State of Illinois	\$100,000	6.63%	1/2/2035	101,335	0.00%
GATX Corp.	\$106,000	3.25%	30/3/2025	101,102	0.00%
Applied Materials, Inc.	\$100,000	5.10%	1/10/2035	101,033	0.00%
Government National Mortgage Association	\$100,774	5.00%	20/5/2048	101,016	0.00%
Sutter Health	\$125,000	4.09%	15/8/2048	100,967	0.00%
New York State Urban Development Corp.	\$110,000	3.90%	15/3/2033	100,816	0.00%
Federal Home Loan Mortgage Corp.	\$108,918	3.50%	1/5/2047	100,805	0.00%
Oncor Electric Delivery Co. LLC	\$125,000	3.75%	1/4/2045	100,769	0.00%
Federal Home Loan Mortgage Corp.	\$104,145	3.50%	1/9/2033	100,758	0.00%
Hartford Financial Services Group, Inc.	\$100,000	6.10%	1/10/2041	100,640	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$115,000	4.00%	15/1/2030	100,616	0.00%
Kimberly-Clark Corp.	\$100,000	5.30%	1/3/2041	100,566	0.00%
Union Electric Co.	\$125,000	4.00%	1/4/2048	100,515	0.00%
Southern California Gas Co.	\$125,000	4.13%	1/6/2048	100,462	0.00%
Energy Transfer LP	\$100,000	6.63%	15/10/2036	100,430	0.00%
Uniform Mortgage Backed Securities	\$102,859	4.00%	1/12/2031	100,165	0.00%
Legg Mason, Inc.	\$100,000	4.75%	15/3/2026	100,128	0.00%
State of Washington	\$100,000	5.14%	1/8/2040	100,087	0.00%
Public Service Electric & Gas Co.	\$125,000	3.65%	1/9/2042	100,038	0.00%
Berkshire Hathaway Energy Co.	\$115,000	4.50%	1/2/2045	100,024	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Block Financial LLC	\$100,000	5.25%	1/10/2025	99,639	0.00%
Uniform Mortgage Backed Securities	\$102,684	4.00%	1/12/2035	99,598	0.00%
Realty Income Corp.	\$100,000	4.88%	1/6/2026	99,533	0.00%
Stanford Health Care	\$125,000	3.80%	15/11/2048	99,441	0.00%
Port Authority of New York & New Jersey	\$150,000	3.18%	15/7/2060	99,363	0.00%
Ameren Illinois Co.	\$125,000	3.70%	1/12/2047	99,360	0.00%
Charles Schwab Corp.	\$102,000	3.63%	1/4/2025	99,332	0.00%
Private Export Funding Corp.	\$105,000	1.75%	15/11/2024	99,126	0.00%
AT&T, Inc.	CAD150,000	5.10%	25/11/2048	98,961	0.00%
Trimble, Inc.	\$100,000	4.75%	1/12/2024	98,939	0.00%
Vulcan Materials Co.	\$100,000	4.50%	1/4/2025	98,931	0.00%
MPLX LP	\$100,000	4.88%	1/6/2025	98,848	0.00%
Allina Health System	\$125,000	3.89%	15/4/2049	98,799	0.00%
Edison International	\$100,000	4.95%	15/4/2025	98,738	0.00%
Government National Mortgage Association	\$102,345	4.00%	20/5/2045	98,706	0.00%
Uniform Mortgage Backed Securities	\$98,273	5.00%	1/9/2033	98,593	0.00%
Bank of America Corp. ^	CAD150,000	1.98%	15/9/2027	98,582	0.00%
Howard University	\$125,000	5.21%	1/10/2052	98,571	0.00%
Government National Mortgage Association	\$102,197	4.00%	20/5/2046	98,564	0.00%
S&P Global, Inc.	\$115,000	2.50%	1/12/2029	98,377	0.00%
Boeing Co.	\$100,000	1.88%	15/6/2023	98,320	0.00%
JPMorgan Chase & Co.	\$100,000	5.40%	6/1/2042	98,300	0.00%
Dominion Energy South Carolina, Inc.	\$100,000	5.45%	1/2/2041	98,276	0.00%
Southern Co. Gas Capital Corp.	\$100,000	5.15%	15/9/2032	98,239	0.00%
Uniform Mortgage Backed Securities	\$99,233	4.50%	1/6/2044	98,167	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2013	\$100,000	4.04%	15/11/2046	98,149	0.00%
Carlyle Holdings II Finance LLC	\$110,000	5.63%	30/3/2043	98,128	0.00%
Government National Mortgage Association	\$96,253	5.00%	20/6/2040	98,009	0.00%
LC15 Commercial Mortgage Trust 2014	\$100,000	4.01%	10/4/2047	97,967	0.00%
Walt Disney Co.	\$100,000	3.70%	15/9/2024	97,952	0.00%
Federal Home Loan Mortgage Corp.	\$96,746	5.00%	1/4/2040	97,939	0.00%
Uniform Mortgage Backed Securities	\$104,621	2.50%	1/1/2032	97,924	0.00%
Lowe's Cos, Inc.	\$125,000	4.25%	15/9/2044	97,917	0.00%
Oncor Electric Delivery Co. LLC	\$100,000	4.55%	15/9/2032	97,877	0.00%
JPMorgan Chase & Co.	\$100,000	3.90%	15/7/2025	97,849	0.00%
Tennessee Valley Authority	\$100,000	4.88%	15/1/2048	97,846	0.00%
Chevron Corp.	\$100,000	2.90%	3/3/2024	97,762	0.00%
Commonwealth Edison Co.	\$125,000	3.75%	15/8/2047	97,694	0.00%
Eli Lilly & Co.	€100,000	2.13%	3/6/2030	97,671	0.00%
PepsiCo, Inc.	\$100,000	3.50%	17/7/2025	97,636	0.00%
Salt River Project Agricultural Improvement & Power District	\$100,000	4.84%	1/1/2041	97,534	0.00%
WP Carey, Inc.	\$100,000	4.00%	1/2/2025	97,520	0.00%
Mass General Brigham, Inc.	\$125,000	3.77%	1/7/2048	97,424	0.00%
Morgan Stanley Domestic Holdings, Inc.	\$100,000	4.50%	20/6/2028	97,390	0.00%
eBay, Inc.	\$100,000	3.45%	1/8/2024	97,366	0.00%
Kellogg Co.	\$100,000	4.30%	15/5/2028	97,223	0.00%
Ventas Realty LP	\$100,000	3.50%	15/4/2024	97,217	0.00%
Federal Home Loan Mortgage Corp.	\$99,123	4.50%	1/8/2047	97,191	0.00%
Realty Income Corp.	\$100,000	4.13%	15/10/2026	97,167	0.00%
Duke Energy Florida LLC	\$135,000	3.40%	1/10/2046	97,164	0.00%
Caterpillar Financial Services Corp.	\$100,000	3.25%	1/12/2024	97,158	0.00%
Wells Fargo & Co.	\$100,000	3.30%	9/9/2024	97,147	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.17%	25/10/2024	97,125	0.00%
Guardian Life Global Funding	\$100,000	2.90%	6/5/2024	97,109	0.00%
Valero Energy Partners LP	\$100,000	4.50%	15/3/2028	97,041	0.00%
Marsh & McLennan Cos, Inc.	\$100,000	3.75%	14/3/2026	96,998	0.00%
NiSource, Inc.	\$96,000	5.95%	15/6/2041	96,978	0.00%
Toyota Motor Credit Corp.	\$100,000	3.40%	14/4/2025	96,972	0.00%
CF Industries, Inc.	\$100,000	4.50%	1/12/2026	96,969	0.00%
Roper Technologies, Inc.	\$100,000	3.85%	15/12/2025	96,950	0.00%
IPALCO Enterprises, Inc.	\$100,000	3.70%	1/9/2024	96,949	0.00%
Government National Mortgage Association	\$99,786	4.00%	15/10/2040	96,936	0.00%
Automatic Data Processing, Inc.	\$100,000	3.38%	15/9/2025	96,915	0.00%
LC17 Commercial Mortgage Trust 2014	\$100,000	3.92%	10/10/2047	96,848	0.00%
Oncor Electric Delivery Co. LLC	\$100,000	2.75%	1/6/2024	96,823	0.00%
Port Authority of New York & New Jersey	\$100,000	4.96%	1/8/2046	96,811	0.00%
Phillips 66 Co.	\$100,000	3.61%	15/2/2025	96,805	0.00%
Prudential Financial, Inc. ^	\$100,000	5.38%	15/5/2045	96,801	0.00%
Connecticut Light & Power Co.	\$120,000	2.05%	1/7/2031	96,762	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$103,758	3.50%	20/12/2048	96,668	0.00%
Aircastle Ltd.	\$100,000	4.13%	1/5/2024	96,656	0.00%
Duke Energy Carolinas LLC	\$125,000	3.70%	1/12/2047	96,467	0.00%
Trane Technologies Global Holding Co., Ltd.	\$125,000	4.30%	21/2/2048	96,459	0.00%
Whirlpool Finance Luxembourg Sarl	€100,000	1.25%	2/11/2026	96,444	0.00%
Eversource Energy	\$100,000	2.90%	1/10/2024	96,431	0.00%
Dominion Energy, Inc.	\$100,000	3.07%	15/8/2024	96,359	0.00%
MetLife, Inc.	\$100,000	3.00%	1/3/2025	96,310	0.00%
JobsOhio Beverage System	\$100,000	4.53%	1/1/2035	96,280	0.00%
Campbell Soup Co.	\$100,000	3.30%	19/3/2025	96,249	0.00%
O'Reilly Automotive, Inc.	\$100,000	3.55%	15/3/2026	96,207	0.00%
Lowe's Cos, Inc.	\$150,000	3.00%	15/10/2050	96,188	0.00%
Unum Group	\$135,000	4.50%	15/12/2049	96,157	0.00%
Affiliated Managers Group, Inc.	\$100,000	3.50%	1/8/2025	96,078	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	4.70%	1/7/2030	96,074	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.15%	25/11/2025	96,063	0.00%
Keurig Dr Pepper, Inc.	\$100,000	3.40%	15/11/2025	96,060	0.00%
Lowe's Cos, Inc.	\$100,000	3.38%	15/9/2025	96,038	0.00%
Kroger Co.	\$125,000	3.88%	15/10/2046	96,036	0.00%
CenterPoint Energy, Inc.	\$100,000	2.50%	1/9/2024	95,939	0.00%
Jackson National Life Global Funding	\$100,000	3.88%	11/6/2025	95,874	0.00%
Evergy Metro, Inc.	\$100,000	5.30%	1/10/2041	95,840	0.00%
ONEOK, Inc.	\$100,000	2.75%	1/9/2024	95,796	0.00%
Prologis LP	\$110,000	2.88%	15/11/2029	95,702	0.00%
Uniform Mortgage Backed Securities	\$99,508	4.00%	1/12/2044	95,701	0.00%
West Virginia United Health System Obligated Group	\$150,000	3.13%	1/6/2050	95,695	0.00%
AHS Hospital Corp.	\$100,000	5.02%	1/7/2045	95,638	0.00%
ERAC USA Finance LLC	\$100,000	3.80%	1/11/2025	95,630	0.00%
Prologis LP	\$100,000	4.38%	1/2/2029	95,581	0.00%
L3Harris Technologies, Inc.	\$100,000	3.85%	15/12/2026	95,547	0.00%
JPMBB Commercial Mortgage Securities Trust 2015	\$100,000	3.82%	15/7/2048	95,530	0.00%
American Financial Group, Inc.	\$120,000	4.50%	15/6/2047	95,496	0.00%
Marathon Oil Corp.	\$100,000	4.40%	15/7/2027	95,493	0.00%
Blackstone Holdings Finance Co. LLC	\$140,000	3.50%	10/9/2049	95,485	0.00%
AutoZone, Inc.	\$100,000	3.75%	1/6/2027	95,431	0.00%
Northwestern University	\$100,000	4.64%	1/12/2044	95,406	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$100,000	3.64%	15/6/2048	95,369	0.00%
Corning, Inc.	\$110,000	5.45%	15/11/2079	95,368	0.00%
PACCAR Financial Corp.	\$100,000	2.15%	15/8/2024	95,345	0.00%
Citigroup Commercial Mortgage Trust 2015	\$100,000	3.14%	10/2/2048	95,315	0.00%
Citigroup Commercial Mortgage Trust 2015	\$100,000	3.55%	10/11/2048	95,269	0.00%
Williams Cos, Inc.	\$100,000	5.80%	15/11/2043	95,227	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$100,000	3.66%	15/9/2058	95,215	0.00%
Apple, Inc.	€100,000	1.38%	24/5/2029	95,202	0.00%
Ameren Illinois Co.	\$100,000	3.80%	15/5/2028	95,195	0.00%
LC23 Commercial Mortgage Trust 2015	\$100,000	3.77%	10/10/2048	95,195	0.00%
Uniform Mortgage Backed Securities	\$92,864	5.50%	1/5/2036	95,158	0.00%
Uniform Mortgage Backed Securities	\$97,276	4.50%	1/3/2050	95,147	0.00%
Federal National Mortgage Association^	\$97,379	2.54%	25/7/2024	95,131	0.00%
Federal Home Loan Mortgage Corp.^	\$100,000	3.99%	25/8/2033	95,085	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.29%	25/11/2027	95,035	0.00%
CHRISTUS Health	\$100,000	4.34%	1/7/2028	95,027	0.00%
Federal National Mortgage Association^	\$102,131	3.10%	25/4/2029	95,012	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.75%	25/11/2032	95,003	0.00%
Federal Home Loan Mortgage Corp.	\$97,347	3.50%	1/11/2025	95,000	0.00%
Federal National Mortgage Association^	\$100,000	3.36%	25/7/2028	94,988	0.00%
Mondelez International, Inc.	\$150,000	2.63%	4/9/2050	94,961	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$100,000	3.64%	15/10/2048	94,952	0.00%
Marvell Technology, Inc.	\$100,000	4.88%	22/6/2028	94,947	0.00%
GATX Corp.	\$100,000	4.55%	7/11/2028	94,854	0.00%
Morgan Stanley Domestic Holdings, Inc.	\$100,000	3.80%	24/8/2027	94,852	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$100,000	3.54%	15/5/2048	94,829	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.72%	25/1/2031	94,707	0.00%
Union Pacific Corp.	\$100,000	2.75%	1/3/2026	94,623	0.00%
Prologis LP	\$100,000	3.88%	15/9/2028	94,591	0.00%
Wisconsin Electric Power Co.	\$100,000	2.05%	15/12/2024	94,585	0.00%
Snap-on, Inc.	\$100,000	3.25%	1/3/2027	94,578	0.00%
American Homes 4 Rent LP	\$100,000	4.90%	15/2/2029	94,572	0.00%
Dallas Fort Worth International Airport	\$125,000	3.09%	1/11/2040	94,558	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fiserv, Inc.	€100,000	1.13%	1/7/2027	94,517	0.00%
Kroger Co.	\$100,000	3.70%	1/8/2027	94,497	0.00%
Uniform Mortgage Backed Securities	\$102,135	3.50%	1/1/2047	94,451	0.00%
Sysco Corp.	\$100,000	3.30%	15/7/2026	94,444	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	2.70%	1/11/2024	94,382	0.00%
Cummins, Inc.	\$100,000	4.88%	1/10/2043	94,281	0.00%
Williams Cos, Inc.	\$100,000	3.75%	15/6/2027	94,256	0.00%
Cleco Corporate Holdings LLC	\$100,000	3.74%	1/5/2026	94,254	0.00%
International Flavors & Fragrances, Inc.	\$100,000	4.45%	26/9/2028	94,169	0.00%
ERP Operating LP	\$100,000	4.15%	1/12/2028	94,081	0.00%
PACCAR Financial Corp.	\$100,000	1.80%	6/2/2025	94,048	0.00%
NSTAR Electric Co.	\$100,000	3.20%	15/5/2027	93,993	0.00%
Federal Home Loan Mortgage Corp.	\$91,153	5.50%	1/6/2041	93,923	0.00%
Northrop Grumman Corp.	\$100,000	3.20%	1/2/2027	93,903	0.00%
Uniform Mortgage Backed Securities	\$100,363	3.50%	1/10/2041	93,896	0.00%
Baltimore Gas & Electric Co.	\$125,000	3.50%	15/8/2046	93,893	0.00%
Expedia Group, Inc.	\$95,000	5.00%	15/2/2026	93,784	0.00%
Oklahoma Gas & Electric Co.	\$100,000	3.80%	15/8/2028	93,781	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.42%	25/4/2032	93,693	0.00%
MidAmerican Energy Co.	\$100,000	3.10%	1/5/2027	93,685	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	3.64%	15/12/2059	93,584	0.00%
Whirlpool Corp.	\$95,000	4.00%	1/3/2024	93,578	0.00%
GATX Corp.	\$100,000	3.85%	30/3/2027	93,520	0.00%
Energy Transfer LP	\$100,000	4.00%	1/10/2027	93,497	0.00%
Public Service Electric & Gas Co.	\$100,000	3.00%	15/5/2027	93,425	0.00%
Uniform Mortgage Backed Securities	\$96,391	4.00%	1/3/2044	93,404	0.00%
Realty Income Corp.	\$100,000	3.65%	15/1/2028	93,372	0.00%
Atmos Energy Corp.	\$100,000	3.00%	15/6/2027	93,339	0.00%
Federal Home Loan Mortgage Corp.	\$96,582	4.00%	1/5/2042	93,291	0.00%
Government National Mortgage Association	\$96,727	4.00%	20/2/2047	93,269	0.00%
RPM International, Inc.	\$100,000	3.75%	15/3/2027	93,229	0.00%
Westinghouse Air Brake Technologies Corp.	\$100,000	3.45%	15/11/2026	93,220	0.00%
Duke Energy Corp.	\$125,000	3.75%	1/9/2046	93,138	0.00%
Eaton Vance Corp.	\$100,000	3.50%	6/4/2027	93,111	0.00%
Dallas Fort Worth International Airport	\$125,000	3.14%	1/11/2045	93,062	0.00%
Global Payments, Inc.	\$100,000	4.45%	1/6/2028	93,037	0.00%
Port Authority of New York & New Jersey	\$140,000	3.29%	1/8/2069	92,919	0.00%
Martin Marietta Materials, Inc.	\$100,000	3.50%	15/12/2027	92,830	0.00%
Duke University Health System, Inc.	\$115,000	3.92%	1/6/2047	92,822	0.00%
ERAC USA Finance LLC	\$100,000	3.30%	1/12/2026	92,751	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.40%	7/2/2028	92,710	0.00%
Paramount Global	\$125,000	4.85%	1/7/2042	92,622	0.00%
RPM International, Inc.	\$100,000	4.55%	1/3/2029	92,472	0.00%
National Fuel Gas Co.	\$100,000	3.95%	15/9/2027	92,464	0.00%
Northrop Grumman Corp.	\$100,000	4.75%	1/6/2043	92,439	0.00%
Kellogg Co.	\$108,000	4.50%	1/4/2046	92,431	0.00%
Baxter International, Inc.	\$100,000	2.60%	15/8/2026	92,423	0.00%
CubeSmart LP	\$100,000	4.38%	15/2/2029	92,400	0.00%
Black Hills Corp.	\$100,000	3.15%	15/1/2027	92,351	0.00%
Brown & Brown, Inc.	\$100,000	4.50%	15/3/2029	92,330	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$100,000	3.54%	15/11/2052	92,324	0.00%
Federal Home Loan Mortgage Corp.	\$92,269	5.00%	1/8/2048	92,295	0.00%
Baltimore Gas & Electric Co.	\$100,000	2.40%	15/8/2026	92,277	0.00%
WRKCo, Inc.	\$100,000	3.90%	1/6/2028	92,221	0.00%
BANK 2018 [^]	\$100,000	4.48%	15/9/2060	91,981	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$100,000	3.32%	15/10/2050	91,959	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	\$100,000	3.14%	15/12/2049	91,916	0.00%
Hubbell, Inc.	\$100,000	3.50%	15/2/2028	91,904	0.00%
Oracle Corp.	\$100,000	3.25%	15/11/2027	91,878	0.00%
American Electric Power Co., Inc.	\$100,000	3.20%	13/11/2027	91,849	0.00%
Hershey Co.	\$100,000	2.30%	15/8/2026	91,833	0.00%
UBS Commercial Mortgage Trust 2017	\$100,000	3.47%	15/11/2050	91,828	0.00%
County of Miami-Dade FL Water & Sewer System Revenue	\$115,000	3.49%	1/10/2042	91,795	0.00%
Uniform Mortgage Backed Securities	\$98,216	3.50%	1/7/2044	91,779	0.00%
BP Capital Markets America, Inc.	\$100,000	3.63%	6/4/2030	91,737	0.00%
Uniform Mortgage Backed Securities	\$92,718	4.50%	1/1/2044	91,706	0.00%
Government National Mortgage Association	\$99,181	3.50%	15/6/2049	91,667	0.00%
Roper Technologies, Inc.	\$95,000	4.20%	15/9/2028	91,646	0.00%
Government National Mortgage Association	\$94,990	4.00%	20/1/2046	91,613	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cigna Corp.	\$100,000	3.05%	15/10/2027	91,589	0.00%
Altria Group, Inc.	\$100,000	2.63%	16/9/2026	91,584	0.00%
Government National Mortgage Association	\$91,851	4.50%	20/2/2044	91,567	0.00%
Tanger Properties LP	\$100,000	3.88%	15/7/2027	91,561	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	2.92%	15/11/2049	91,560	0.00%
UBS Commercial Mortgage Trust 2018^	\$100,000	4.22%	15/2/2051	91,497	0.00%
UBS Commercial Mortgage Trust 2017^	\$100,000	4.06%	15/12/2050	91,469	0.00%
Hershey Co.	\$95,000	3.20%	21/8/2025	91,460	0.00%
Brown-Forman Corp.	\$100,000	4.50%	15/7/2045	91,426	0.00%
Nevada Power Co.	\$135,000	3.13%	1/8/2050	91,422	0.00%
Massachusetts Institute of Technology	\$125,000	2.99%	1/7/2050	91,303	0.00%
Federal Home Loan Mortgage Corp.	\$94,078	4.00%	1/6/2042	91,253	0.00%
RWJ Barnabas Health, Inc.	\$125,000	3.48%	1/7/2049	91,161	0.00%
GS Mortgage Securities Trust 2017	\$100,000	3.21%	10/11/2050	91,151	0.00%
Uniform Mortgage Backed Securities	\$94,119	4.00%	1/8/2039	91,139	0.00%
Caterpillar, Inc.	\$100,000	4.30%	15/5/2044	91,124	0.00%
NYU Langone Hospitals	\$110,000	4.37%	1/7/2047	91,096	0.00%
Interstate Power & Light Co.	\$100,000	3.60%	1/4/2029	91,082	0.00%
Texas Eastern Transmission LP	\$100,000	3.50%	15/1/2028	91,056	0.00%
FactSet Research Systems, Inc.	\$100,000	2.90%	1/3/2027	91,053	0.00%
Ryder System, Inc.	\$100,000	2.90%	1/12/2026	91,050	0.00%
Uniform Mortgage Backed Securities	\$90,743	5.00%	1/3/2034	91,044	0.00%
Philip Morris International, Inc.	\$100,000	3.13%	2/3/2028	90,963	0.00%
Kroger Co.	\$100,000	5.00%	15/4/2042	90,957	0.00%
Southern Co. ^	\$100,000	4.00%	15/1/2051	90,925	0.00%
WW Grainger, Inc.	\$100,000	4.60%	15/6/2045	90,909	0.00%
Black Hills Corp.	\$95,000	3.95%	15/1/2026	90,873	0.00%
Trustees of Boston University	\$110,000	4.06%	1/10/2048	90,760	0.00%
Bacardi Ltd.	\$100,000	2.75%	15/7/2026	90,708	0.00%
Uniform Mortgage Backed Securities	\$94,054	3.00%	1/5/2027	90,667	0.00%
Dallas Fort Worth International Airport	\$100,000	4.51%	1/11/2051	90,649	0.00%
Federal Home Loan Mortgage Corp.	\$91,868	2.45%	25/8/2023	90,646	0.00%
Textron, Inc.	\$100,000	3.90%	17/9/2029	90,582	0.00%
Federal National Mortgage Association^	\$96,949	2.51%	25/9/2026	90,558	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$100,000	3.70%	15/9/2050	90,556	0.00%
Government National Mortgage Association	\$96,329	3.50%	20/4/2044	90,546	0.00%
Motorola Solutions, Inc.	\$100,000	5.50%	1/9/2044	90,498	0.00%
Massachusetts Institute of Technology	\$100,000	3.96%	1/7/2038	90,403	0.00%
Uniform Mortgage Backed Securities	\$103,624	2.50%	1/12/2039	90,388	0.00%
Benchmark 2018-B6 Mortgage Trust	\$100,000	4.44%	10/10/2051	90,285	0.00%
GS Mortgage Securities Trust 2017	\$100,000	3.64%	10/5/2050	90,275	0.00%
Lennox International, Inc.	\$100,000	1.35%	1/8/2025	90,254	0.00%
Xylem, Inc.	\$105,000	1.95%	30/1/2028	90,219	0.00%
Bank of America Corp.	\$100,000	4.88%	1/4/2044	90,204	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$100,000	3.74%	15/7/2050	90,194	0.00%
Boston Properties LP	\$95,000	3.65%	1/2/2026	90,184	0.00%
State of California	\$100,000	3.05%	1/4/2029	90,143	0.00%
Highwoods Realty LP	\$100,000	4.13%	15/3/2028	90,045	0.00%
Pennsylvania Electric Co.	\$100,000	3.60%	1/6/2029	90,022	0.00%
BANK 2017	\$100,000	3.62%	15/6/2060	89,976	0.00%
Uniform Mortgage Backed Securities	\$94,762	3.50%	1/6/2038	89,938	0.00%
WP Carey, Inc.	\$100,000	3.85%	15/7/2029	89,909	0.00%
Federal Home Loan Mortgage Corp.	\$90,248	4.50%	1/2/2046	89,690	0.00%
Oncor Electric Delivery Co. LLC	\$88,000	5.35%	1/10/2052	89,660	0.00%
Federal Home Loan Mortgage Corp.	\$95,715	3.50%	1/11/2041	89,635	0.00%
DBJPM 17-C6 Mortgage Trust^	\$100,000	3.56%	10/6/2050	89,599	0.00%
Memorial Health Services	\$125,000	3.45%	1/11/2049	89,458	0.00%
Uniform Mortgage Backed Securities	\$90,205	4.50%	1/2/2041	89,298	0.00%
Connecticut Light & Power Co.	\$95,000	3.20%	15/3/2027	89,295	0.00%
NYU Langone Hospitals	\$100,000	4.78%	1/7/2044	89,236	0.00%
Black Hills Corp.	\$105,000	3.05%	15/10/2029	89,174	0.00%
Pioneer Natural Resources Co.	\$100,000	1.13%	15/1/2026	89,114	0.00%
Duke Energy Florida Project Finance LLC	\$98,965	2.54%	1/9/2029	89,113	0.00%
Uniform Mortgage Backed Securities	\$92,409	3.00%	1/6/2030	89,042	0.00%
Liberty Mutual Group, Inc.	\$95,000	4.57%	1/2/2029	89,041	0.00%
Philip Morris International, Inc.	€100,000	3.13%	3/6/2033	89,029	0.00%
Government National Mortgage Association	\$89,065	4.50%	20/6/2040	88,984	0.00%
Owens Corning	\$100,000	3.88%	1/6/2030	88,954	0.00%
National Securities Clearing Corp.	\$100,000	0.75%	7/12/2025	88,707	0.00%
Michigan Strategic Fund	\$125,000	3.23%	1/9/2047	88,645	0.00%
Oshkosh Corp.	\$105,000	3.10%	1/3/2030	88,638	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	3.42%	15/11/2059	88,585	0.00%
Laboratory Corp. of America Holdings	\$100,000	1.55%	1/6/2026	88,553	0.00%
Ohio Turnpike & Infrastructure Commission	\$125,000	3.22%	15/2/2048	88,375	0.00%
Federal Home Loan Mortgage Corp.	\$91,253	3.02%	25/1/2025	88,327	0.00%
Uniform Mortgage Backed Securities	\$89,204	4.50%	1/1/2042	88,294	0.00%
Black Hills Corp.	\$100,000	4.35%	1/5/2033	88,245	0.00%
District of Columbia	\$85,000	5.59%	1/12/2034	88,135	0.00%
Healthcare Realty Holdings LP	\$105,000	3.10%	15/2/2030	88,080	0.00%
Hartford HealthCare Corp.	\$125,000	3.45%	1/7/2054	88,071	0.00%
Uniform Mortgage Backed Securities	\$90,684	3.50%	1/9/2026	88,070	0.00%
Whirlpool Corp.	\$112,500	4.50%	1/6/2046	88,041	0.00%
Trustees of Boston College	\$125,000	3.13%	1/7/2052	87,804	0.00%
Uniform Mortgage Backed Securities	\$90,163	4.00%	1/1/2032	87,802	0.00%
Sysco Corp.	\$100,000	4.85%	1/10/2045	87,385	0.00%
San Jose Redevelopment Agency Successor Agency	\$100,000	3.38%	1/8/2034	87,256	0.00%
OhioHealth Corp.	\$125,000	3.04%	15/11/2050	87,231	0.00%
Federal Home Loan Mortgage Corp.	\$91,833	3.00%	1/8/2031	87,052	0.00%
Banner Health	\$125,000	3.18%	1/1/2050	86,982	0.00%
County of Riverside CA	\$100,000	3.82%	15/2/2038	86,971	0.00%
Zoetis, Inc.	\$100,000	4.45%	20/8/2048	86,967	0.00%
Markel Corp.	\$100,000	5.00%	5/4/2046	86,929	0.00%
Uniform Mortgage Backed Securities	\$89,861	3.50%	1/7/2035	86,858	0.00%
Federal National Mortgage Association	\$100,000	2.35%	25/2/2031	86,798	0.00%
PPL Electric Utilities Corp.	\$105,000	4.15%	1/10/2045	86,782	0.00%
RPM International, Inc.	\$100,000	5.25%	1/6/2045	86,684	0.00%
Sixth Street Specialty Lending, Inc.	\$90,000	3.88%	1/11/2024	86,667	0.00%
Federal Home Loan Mortgage Corp. ^	\$100,000	2.12%	25/4/2055	86,611	0.00%
Aetna, Inc.	\$100,000	4.50%	15/5/2042	86,594	0.00%
Uniform Mortgage Backed Securities	\$89,111	4.00%	1/6/2034	86,553	0.00%
Highwoods Realty LP	\$100,000	4.20%	15/4/2029	86,531	0.00%
Federal National Mortgage Association	\$100,000	2.58%	25/9/2031	86,390	0.00%
Kroger Co.	\$100,000	4.65%	15/1/2048	86,341	0.00%
Norfolk Southern Corp.	\$120,000	3.40%	1/11/2049	86,178	0.00%
Burlington Resources LLC	\$75,000	7.40%	1/12/2031	86,167	0.00%
Valmont Industries, Inc.	\$100,000	5.00%	1/10/2044	86,162	0.00%
Uniform Mortgage Backed Securities	\$89,355	3.00%	1/11/2027	86,136	0.00%
Bay Area Toll Authority	\$70,000	7.04%	1/4/2050	86,019	0.00%
Nationwide Financial Services, Inc.	\$100,000	5.30%	18/11/2044	85,970	0.00%
Wells Fargo & Co.	CAD125,000	2.98%	19/5/2026	85,957	0.00%
Stanley Black & Decker, Inc. ^	\$100,000	4.00%	15/3/2060	85,953	0.00%
Federal Home Loan Mortgage Corp.	\$89,061	3.00%	1/3/2027	85,941	0.00%
Westchester County Local Development Corp.	\$125,000	3.85%	1/11/2050	85,759	0.00%
Government National Mortgage Association	\$86,105	4.50%	15/5/2040	85,658	0.00%
Entergy Louisiana LLC	\$100,000	3.05%	1/6/2031	85,622	0.00%
Uniform Mortgage Backed Securities	\$91,121	2.00%	1/11/2027	85,585	0.00%
Interpublic Group of Cos, Inc.	\$87,000	4.20%	15/4/2024	85,390	0.00%
Waste Connections, Inc.	\$125,000	3.05%	1/4/2050	85,306	0.00%
Georgia Power Co.	\$100,000	2.65%	15/9/2029	85,263	0.00%
Newmont Corp.	\$100,000	2.80%	1/10/2029	85,220	0.00%
Williams Cos, Inc.	\$100,000	4.85%	1/3/2048	85,199	0.00%
PECO Energy Co.	\$100,000	4.15%	1/10/2044	85,154	0.00%
Federal National Mortgage Association ^	\$88,967	2.92%	25/10/2025	85,092	0.00%
Adventist Health System	\$100,000	2.95%	1/3/2029	85,070	0.00%
Hudson Pacific Properties LP	\$100,000	3.95%	1/11/2027	85,057	0.00%
CSX Corp.	\$100,000	4.50%	1/8/2054	85,029	0.00%
Hasbro, Inc.	\$100,000	5.10%	15/5/2044	85,026	0.00%
Baltimore Gas & Electric Co.	\$120,000	3.20%	15/9/2049	84,959	0.00%
Florida Power & Light Co.	\$100,000	4.05%	1/10/2044	84,908	0.00%
Travelers Cos, Inc.	\$100,000	4.30%	25/8/2045	84,848	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	4.85%	15/4/2049	84,763	0.00%
Federal Home Loan Mortgage Corp.	\$83,780	5.00%	1/7/2041	84,739	0.00%
Uniform Mortgage Backed Securities	\$87,600	3.50%	1/3/2035	84,672	0.00%
Kentucky Utilities Co.	\$100,000	4.38%	1/10/2045	84,625	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	3.35%	1/11/2029	84,477	0.00%
Mondelez International, Inc.	\$98,000	2.75%	13/4/2030	84,453	0.00%
Fidelity National Financial, Inc.	\$100,000	3.40%	15/6/2030	84,427	0.00%
State of California	\$90,000	3.50%	1/4/2028	84,414	0.00%
Principal Life Global Funding II	\$100,000	2.50%	16/9/2029	84,387	0.00%
Snap-on, Inc.	\$100,000	4.10%	1/3/2048	84,360	0.00%
University of Chicago	\$100,000	4.00%	1/10/2053	84,319	0.00%
Commonwealth of Massachusetts	\$125,000	2.90%	1/9/2049	84,252	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Starbucks Corp.	\$100,000	4.30%	15/6/2045	84,232	0.00%
Federal Home Loan Mortgage Corp.	\$91,103	3.00%	1/6/2035	84,227	0.00%
WFRBS Commercial Mortgage Trust 2014	\$86,912	3.41%	15/8/2047	84,214	0.00%
Federal Home Loan Mortgage Corp.	\$90,974	3.50%	1/8/2047	84,197	0.00%
Baltimore Gas & Electric Co.	\$100,000	4.25%	15/9/2048	84,106	0.00%
Mayo Clinic	\$100,000	4.13%	15/11/2052	84,077	0.00%
CommonSpirit Health	\$100,000	4.35%	1/11/2042	84,057	0.00%
Brighthouse Financial, Inc.	\$114,000	4.70%	22/6/2047	84,018	0.00%
Mastercard, Inc.	\$100,000	3.80%	21/11/2046	83,883	0.00%
Consumers Energy Co.	\$120,000	3.10%	15/8/2050	83,871	0.00%
Georgetown University	\$101,000	4.32%	1/4/2049	83,848	0.00%
Fifth Third Bancorp^	\$95,000	1.71%	1/11/2027	83,843	0.00%
Public Service Electric & Gas Co.	\$100,000	3.95%	1/5/2042	83,805	0.00%
Healthcare Realty Holdings LP	\$90,000	3.50%	1/8/2026	83,777	0.00%
Federal National Mortgage Association	\$75,000	6.25%	15/5/2029	83,744	0.00%
Government National Mortgage Association	\$85,298	4.50%	15/9/2047	83,708	0.00%
Avista Corp.	\$100,000	4.35%	1/6/2048	83,676	0.00%
Vulcan Materials Co.	\$100,000	4.50%	15/6/2047	83,579	0.00%
Nationwide Mutual Insurance Co.	\$100,000	4.95%	22/4/2044	83,556	0.00%
Camden Property Trust	\$120,000	3.35%	1/11/2049	83,538	0.00%
UDR, Inc.	\$100,000	3.00%	15/8/2031	83,465	0.00%
Dignity Health	\$100,000	4.50%	1/11/2042	83,435	0.00%
Advocate Health & Hospitals Corp.	\$100,000	4.27%	15/8/2048	83,420	0.00%
Brown & Brown, Inc.	\$85,000	4.20%	15/9/2024	83,409	0.00%
Federal Home Loan Mortgage Corp.	\$89,019	3.00%	1/8/2033	83,376	0.00%
Federal Home Loan Mortgage Corp.	\$87,451	3.50%	1/10/2034	83,325	0.00%
Banner Health	\$100,000	2.34%	1/1/2030	83,296	0.00%
Federal Home Loan Mortgage Corp.	\$87,377	2.50%	1/11/2028	83,230	0.00%
Ventas Realty LP	\$100,000	4.88%	15/4/2049	83,196	0.00%
Kansas City Southern	\$100,000	4.30%	15/5/2043	83,138	0.00%
Dow Chemical Co.	\$100,000	4.63%	1/10/2044	83,105	0.00%
BANK 2017^	\$100,000	4.10%	15/11/2050	83,057	0.00%
CubeSmart LP	\$100,000	3.00%	15/2/2030	83,040	0.00%
Everyg Kansas Central, Inc.	\$100,000	4.13%	1/3/2042	83,035	0.00%
AmerisourceBergen Corp.	\$85,000	3.40%	15/5/2024	82,991	0.00%
Federal Home Loan Mortgage Corp.	\$85,132	4.00%	1/10/2031	82,983	0.00%
AvalonBay Communities, Inc.	\$100,000	2.30%	1/3/2030	82,970	0.00%
Home Depot, Inc.	\$100,000	0.90%	15/3/2028	82,956	0.00%
National Retail Properties, Inc.	\$100,000	4.80%	15/10/2048	82,909	0.00%
ONE Gas, Inc.	\$100,000	4.50%	1/11/2048	82,852	0.00%
Tennessee Valley Authority	\$100,000	3.50%	15/12/2042	82,840	0.00%
Trustees of the University of Pennsylvania	\$125,000	3.61%	15/2/2119	82,772	0.00%
Realty Income Corp.	\$100,000	1.75%	13/7/2033	82,753	0.00%
Keurig Dr Pepper, Inc.	\$100,000	4.42%	15/12/2046	82,747	0.00%
Uniform Mortgage Backed Securities	\$86,109	4.00%	1/8/2046	82,708	0.00%
Federal Home Loan Mortgage Corp.	\$85,732	4.00%	1/2/2042	82,704	0.00%
US Treasury Bond	\$78,000	6.88%	15/8/2025	82,631	0.00%
Cardinal Health, Inc.	\$100,000	4.60%	15/3/2043	82,609	0.00%
Southern California Gas Co.	\$100,000	4.30%	15/1/2049	82,597	0.00%
Federal Home Loan Mortgage Corp.	\$86,480	4.00%	1/12/2047	82,586	0.00%
City of Los Angeles Department of Airports Customer Facility Charge Revenue	\$100,000	4.24%	15/5/2048	82,555	0.00%
Indiana University Health, Inc. Obligated Group	\$100,000	3.97%	1/11/2048	82,548	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	4.20%	1/7/2055	82,540	0.00%
Government National Mortgage Association	\$82,735	4.50%	20/4/2044	82,480	0.00%
Federal Home Loan Mortgage Corp.	\$85,007	3.59%	25/10/2027	82,449	0.00%
Federal Home Loan Mortgage Corp.	\$88,905	3.50%	1/8/2045	82,421	0.00%
Everyg Kansas Central, Inc.	\$100,000	4.10%	1/4/2043	82,395	0.00%
Guardian Life Insurance Co. of America	\$100,000	4.85%	24/1/2077	82,299	0.00%
Uniform Mortgage Backed Securities	\$78,714	6.00%	1/4/2035	82,252	0.00%
Sysco Corp.	\$85,000	3.75%	1/10/2025	82,232	0.00%
Cargill, Inc.	\$100,000	2.13%	23/4/2030	82,167	0.00%
Government National Mortgage Association	\$88,226	3.50%	20/1/2050	81,982	0.00%
University of Michigan	\$115,000	2.44%	1/4/2040	81,979	0.00%
Lockheed Martin Corp.	\$100,000	1.85%	15/6/2030	81,959	0.00%
CME Group, Inc.	\$85,000	3.75%	15/6/2028	81,940	0.00%
Public Service Electric & Gas Co.	\$90,000	3.20%	15/5/2029	81,635	0.00%
PPL Electric Utilities Corp.	\$100,000	3.95%	1/6/2047	81,471	0.00%
MetLife, Inc.	\$90,000	4.60%	13/5/2046	81,440	0.00%
Archer-Daniels-Midland Co.	\$100,000	3.75%	15/9/2047	81,362	0.00%
Mid-America Apartments LP	\$95,000	2.75%	15/3/2030	81,284	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ONE Gas, Inc.	\$100,000	2.00%	15/5/2030	81,146	0.00%
RWJ Barnabas Health, Inc.	\$100,000	3.95%	1/7/2046	81,091	0.00%
Discovery Communications LLC	\$85,000	3.95%	15/6/2025	81,078	0.00%
Philip Morris International, Inc.	\$100,000	2.10%	1/5/2030	80,967	0.00%
Texas Instruments, Inc.	\$100,000	1.90%	15/9/2031	80,922	0.00%
Kroger Co.	\$100,000	2.20%	1/5/2030	80,916	0.00%
Martin Marietta Materials, Inc.	\$100,000	4.25%	15/12/2047	80,901	0.00%
Mars, Inc.	\$100,000	3.95%	1/4/2044	80,879	0.00%
PacifiCorp	\$75,000	6.35%	15/7/2038	80,734	0.00%
RenaissanceRe Holdings Ltd.	\$90,000	3.60%	15/4/2029	80,704	0.00%
Boeing Co.	\$90,000	3.45%	1/11/2028	80,692	0.00%
Florida Power & Light Co.	\$100,000	3.70%	1/12/2047	80,672	0.00%
CenterPoint Energy Resources Corp.	\$100,000	4.10%	1/9/2047	80,452	0.00%
Federal Home Loan Mortgage Corp.	\$99,239	2.01%	25/7/2035	80,417	0.00%
Regency Centers LP	\$100,000	4.65%	15/3/2049	80,360	0.00%
University of California	\$75,000	5.95%	15/5/2045	80,261	0.00%
Hershey Co.	\$100,000	1.70%	1/6/2030	80,182	0.00%
Cabot Corp.	\$90,000	4.00%	1/7/2029	80,164	0.00%
Dallas Fort Worth International Airport	\$100,000	2.99%	1/11/2038	80,012	0.00%
Welltower, Inc.	\$100,000	2.75%	15/1/2031	79,949	0.00%
Farmers Insurance Exchange [^]	\$100,000	4.75%	1/11/2057	79,932	0.00%
State of California	\$100,000	1.75%	1/11/2030	79,875	0.00%
Paramount Global	\$90,000	3.38%	15/2/2028	79,837	0.00%
AXIS Specialty Finance LLC	\$90,000	3.90%	15/7/2029	79,821	0.00%
Uniform Mortgage Backed Securities	\$82,408	3.50%	1/2/2033	79,759	0.00%
Federal National Mortgage Association [^]	\$100,000	1.47%	25/11/2030	79,700	0.00%
Federal National Mortgage Association [^]	\$100,000	1.60%	25/4/2031	79,685	0.00%
Johns Hopkins Health System Corp.	\$100,000	3.84%	15/5/2046	79,626	0.00%
Uniform Mortgage Backed Securities	\$82,032	4.00%	1/10/2041	79,355	0.00%
Zimmer Biomet Holdings, Inc.	\$100,000	4.45%	15/8/2045	79,215	0.00%
Philip Morris International, Inc.	\$100,000	4.13%	4/3/2043	79,068	0.00%
Agilent Technologies, Inc.	\$85,000	3.05%	22/9/2026	79,002	0.00%
Sales Tax Securitization Corp.	\$100,000	3.59%	1/1/2043	78,932	0.00%
Government National Mortgage Association	\$84,130	3.50%	15/3/2042	78,907	0.00%
Principal Life Global Funding II	\$85,000	3.00%	18/4/2026	78,904	0.00%
Board of Regents of the University of Texas System	\$125,000	2.44%	15/8/2049	78,880	0.00%
DTE Electric Co.	\$100,000	3.75%	15/8/2047	78,840	0.00%
Masco Corp.	\$100,000	4.50%	15/5/2047	78,830	0.00%
SCE Recovery Funding LLC	\$100,000	2.94%	15/11/2042	78,826	0.00%
Dominion Energy South Carolina, Inc.	\$75,000	6.05%	15/1/2038	78,656	0.00%
Consumers Energy Co.	\$100,000	3.75%	15/2/2050	78,617	0.00%
Cargill, Inc.	\$100,000	3.88%	23/5/2049	78,604	0.00%
WW Grainger, Inc.	\$100,000	3.75%	15/5/2046	78,510	0.00%
AEP Transmission Co. LLC	\$100,000	3.80%	15/6/2049	78,329	0.00%
Spirit Realty LP	\$90,000	4.00%	15/7/2029	78,249	0.00%
Hyatt Hotels Corp.	\$85,000	4.38%	15/9/2028	78,132	0.00%
Uniform Mortgage Backed Securities	\$81,062	3.50%	1/3/2034	78,125	0.00%
Government National Mortgage Association	\$79,397	4.50%	20/10/2047	78,040	0.00%
Hanover Insurance Group, Inc.	\$80,000	4.50%	15/4/2026	77,958	0.00%
Southern California Gas Co.	\$100,000	3.95%	15/2/2050	77,840	0.00%
AEP Transmission Co. LLC	\$100,000	3.75%	1/12/2047	77,664	0.00%
Raytheon Technologies Corp.	\$110,000	3.13%	1/7/2050	77,489	0.00%
Toledo Edison Co.	\$75,000	6.15%	15/5/2037	77,453	0.00%
Board of Regents of the University of Texas System	\$100,000	3.35%	15/8/2047	77,430	0.00%
Interstate Power & Light Co.	\$75,000	6.25%	15/7/2039	77,395	0.00%
Consolidated Edison Co. of New York, Inc.	\$100,000	3.88%	15/6/2047	77,350	0.00%
Uniform Mortgage Backed Securities	\$82,711	3.50%	1/1/2044	77,344	0.00%
Government National Mortgage Association	\$79,389	4.00%	20/3/2042	77,343	0.00%
Government National Mortgage Association	\$85,385	3.00%	15/7/2043	77,285	0.00%
Cigna Corp.	\$100,000	3.88%	15/10/2047	77,184	0.00%
BorgWarner, Inc.	\$100,000	4.38%	15/3/2045	77,169	0.00%
Government National Mortgage Association	\$79,917	4.00%	20/6/2044	77,159	0.00%
University of Notre Dame du Lac	\$100,000	3.39%	15/2/2048	76,907	0.00%
Northwestern Mutual Life Insurance Co.	\$100,000	3.85%	30/9/2047	76,648	0.00%
Uniform Mortgage Backed Securities	\$75,093	5.50%	1/2/2033	76,554	0.00%
Federal Home Loan Mortgage Corp.	\$84,415	3.00%	1/9/2043	76,522	0.00%
Duke Energy Progress LLC	\$100,000	3.70%	15/10/2046	76,519	0.00%
DTE Energy Co.	\$90,000	2.95%	1/3/2030	76,514	0.00%
Starbucks Corp.	\$100,000	3.75%	1/12/2047	76,476	0.00%
Verizon Communications, Inc.	\$100,000	1.88%	3/11/2038	76,475	0.00%
Federal Home Loan Mortgage Corp.	\$79,507	4.00%	1/11/2045	76,472	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
President & Fellows of Harvard College	\$100,000	3.15%	15/7/2046	76,469	0.00%
Federal National Mortgage Association^	\$100,000	1.63%	25/3/2033	76,429	0.00%
Arizona Public Service Co.	\$100,000	4.25%	1/3/2049	76,290	0.00%
Uniform Mortgage Backed Securities	\$79,042	3.00%	1/1/2031	76,183	0.00%
Zoetis, Inc.	\$80,000	3.90%	20/8/2028	76,055	0.00%
Boardwalk Pipelines LP	\$80,000	4.45%	15/7/2027	76,034	0.00%
Realty Income Corp.	£100,000	2.50%	14/1/2042	75,680	0.00%
Principal Life Global Funding II	\$80,000	2.25%	21/11/2024	75,641	0.00%
Regency Centers LP	\$90,000	2.95%	15/9/2029	75,460	0.00%
BNSF Funding Trust I^	\$80,000	6.61%	15/12/2055	75,457	0.00%
Hershey Co.	\$115,000	2.65%	1/6/2050	75,415	0.00%
Government National Mortgage Association	\$79,999	3.00%	20/7/2030	75,348	0.00%
American Assets Trust LP	\$95,000	3.38%	1/2/2031	75,274	0.00%
Uniform Mortgage Backed Securities	\$75,940	4.50%	1/6/2040	75,188	0.00%
Government National Mortgage Association	\$80,166	3.00%	20/6/2035	75,183	0.00%
Lincoln National Corp.	\$100,000	4.35%	1/3/2048	75,036	0.00%
Federal Home Loan Mortgage Corp.	\$81,048	3.00%	1/9/2035	74,931	0.00%
Federal Home Loan Mortgage Corp.	\$89,111	1.34%	25/9/2030	74,831	0.00%
Regency Centers LP	\$80,000	3.60%	1/2/2027	74,772	0.00%
Altria Group, Inc.	\$80,000	6.20%	14/2/2059	74,687	0.00%
BorgWarner, Inc.	\$38,000	3.38%	15/3/2025	74,668	0.00%
State Public School Building Authority	\$75,000	5.00%	15/9/2027	74,504	0.00%
Apollo Management Holdings LP	\$85,000	5.00%	15/3/2048	74,431	0.00%
Fifth Third Bancorp	\$75,000	4.30%	16/1/2024	74,284	0.00%
Federal Home Loan Mortgage Corp.	\$74,704	4.50%	1/10/2039	74,051	0.00%
Government National Mortgage Association	\$72,713	5.00%	20/2/2040	74,022	0.00%
Dow Chemical Co.	\$75,000	4.80%	30/11/2028	73,937	0.00%
Government National Mortgage Association	\$77,054	3.00%	20/2/2027	73,871	0.00%
Citigroup, Inc.	\$75,000	3.75%	16/6/2024	73,778	0.00%
Government National Mortgage Association	\$75,055	4.50%	20/9/2047	73,660	0.00%
RenaissanceRe Finance, Inc.	\$76,000	3.70%	1/4/2025	73,621	0.00%
Uniform Mortgage Backed Securities	\$77,508	3.50%	1/8/2037	73,573	0.00%
Federal Home Loan Mortgage Corp.	\$74,220	4.50%	1/9/2044	73,542	0.00%
Uniform Mortgage Backed Securities	\$78,567	2.50%	1/7/2030	73,538	0.00%
Southern California Edison Co.	\$75,000	5.55%	15/1/2037	73,521	0.00%
Permanent University Fund - Texas A&M University System	\$100,000	3.10%	1/7/2049	73,477	0.00%
LC6 Commercial Mortgage Trust 2013^	\$75,000	4.24%	10/1/2046	73,468	0.00%
Government National Mortgage Association	\$71,962	5.00%	20/2/2043	73,258	0.00%
North Texas Tollway Authority	\$100,000	3.01%	1/1/2043	73,231	0.00%
Government National Mortgage Association	\$75,094	4.00%	20/12/2041	73,196	0.00%
Assurant, Inc.	\$74,000	4.20%	27/9/2023	73,143	0.00%
American Tower Corp.	\$75,000	4.00%	1/6/2025	73,021	0.00%
Union Pacific Corp.	\$100,000	3.35%	15/8/2046	72,813	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	3.06%	25/12/2024	72,664	0.00%
Blackstone Holdings Finance Co. LLC	\$100,000	1.60%	30/3/2031	72,632	0.00%
Tampa Electric Co.	\$100,000	3.63%	15/6/2050	72,613	0.00%
NetApp, Inc.	\$75,000	3.30%	29/9/2024	72,608	0.00%
State of Louisiana Gasoline & Fuels Tax Revenue	\$100,000	2.95%	1/5/2041	72,572	0.00%
Federal Home Loan Mortgage Corp.	\$75,977	4.00%	1/5/2048	72,495	0.00%
BHSH System Obligated Group	\$100,000	3.49%	15/7/2049	72,430	0.00%
Federal Home Loan Mortgage Corp.^	\$75,000	3.99%	25/5/2033	72,344	0.00%
Quest Diagnostics, Inc.	\$75,000	3.50%	30/3/2025	72,333	0.00%
Iowa Health System	\$100,000	3.67%	15/2/2050	72,309	0.00%
SITE Centers Corp.	\$75,000	3.90%	15/8/2024	72,228	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$75,000	4.45%	29/1/2026	72,106	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	3.01%	25/7/2025	72,066	0.00%
Oncor Electric Delivery Co. LLC	\$75,000	2.95%	1/4/2025	71,979	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$100,000	4.30%	31/1/2043	71,942	0.00%
Huntsman International LLC	\$80,000	4.50%	1/5/2029	71,885	0.00%
Ameriprise Financial, Inc.	\$75,000	3.00%	2/4/2025	71,854	0.00%
CCRE15 Commercial Mortgage Trust 2014^	\$75,000	4.67%	10/2/2047	71,780	0.00%
Hershey Co.	\$100,000	3.13%	15/11/2049	71,776	0.00%
Potomac Electric Power Co.	\$85,000	4.15%	15/3/2043	71,773	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$75,000	3.84%	15/9/2058	71,615	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$75,000	3.25%	15/2/2048	71,510	0.00%
Government National Mortgage Association	\$72,714	4.50%	20/5/2047	71,471	0.00%
Public Service Co. of Colorado	\$75,000	3.70%	15/6/2028	71,439	0.00%
Federal Home Loan Mortgage Corp.^	\$75,000	3.30%	25/11/2027	71,354	0.00%
John Deere Capital Corp.	\$80,000	2.80%	18/7/2029	71,239	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMBB Commercial Mortgage Securities Trust 2015	\$75,000	3.23%	15/10/2048	71,234	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$75,000	3.53%	15/10/2048	71,066	0.00%
Bon Secours Mercy Health, Inc.	\$75,000	4.30%	1/7/2028	71,032	0.00%
Baxalta, Inc.	\$75,000	5.25%	23/6/2045	70,995	0.00%
Government National Mortgage Association	\$72,781	4.00%	20/8/2040	70,989	0.00%
CSAIL 2015-C1 Commercial Mortgage Trust	\$75,000	3.51%	15/4/2050	70,967	0.00%
Intercontinental Exchange, Inc.	\$75,000	3.75%	21/9/2028	70,961	0.00%
Federal Home Loan Mortgage Corp.	\$73,174	4.00%	1/10/2040	70,825	0.00%
Adventist Health System	\$100,000	3.63%	1/3/2049	70,774	0.00%
Federal Home Loan Mortgage Corp.	\$73,363	3.00%	1/5/2029	70,757	0.00%
Healthpeak Properties, Inc.	\$75,000	3.25%	15/7/2026	70,739	0.00%
Maryland Health & Higher Educational Facilities Authority	\$100,000	3.05%	1/7/2040	70,595	0.00%
University of Chicago	\$100,000	3.00%	1/10/2052	70,540	0.00%
National Rural Utilities Cooperative Finance Corp.	\$75,000	3.90%	1/11/2028	70,431	0.00%
LifeStorage LP	\$75,000	3.50%	1/7/2026	70,411	0.00%
Enbridge Energy Partners LP	\$75,000	5.50%	15/9/2040	70,193	0.00%
State of Wisconsin	\$75,000	3.15%	1/5/2027	70,174	0.00%
Federal Home Loan Mortgage Corp.	\$75,884	3.00%	1/12/2035	70,156	0.00%
Government National Mortgage Association	\$73,553	2.50%	20/2/2028	70,104	0.00%
Church & Dwight Co., Inc.	\$75,000	3.15%	1/8/2027	70,072	0.00%
Advocate Health & Hospitals Corp.	\$75,000	3.83%	15/8/2028	70,047	0.00%
National Grid USA	\$75,000	5.80%	1/4/2035	69,908	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	\$75,000	3.14%	15/6/2049	69,734	0.00%
Public Service Co. of New Hampshire	\$90,000	3.60%	1/7/2049	69,657	0.00%
AutoZone, Inc.	\$75,000	3.75%	18/4/2029	69,456	0.00%
Air Lease Corp.	\$75,000	2.88%	15/1/2026	69,445	0.00%
Uniform Mortgage Backed Securities	\$74,016	3.50%	1/6/2045	69,364	0.00%
Federal Home Loan Mortgage Corp.	\$71,123	3.50%	1/2/2026	69,342	0.00%
Uniform Mortgage Backed Securities	\$66,267	6.00%	1/3/2036	69,315	0.00%
Government National Mortgage Association	\$68,380	5.00%	15/11/2034	69,290	0.00%
Southwest Gas Corp.	\$100,000	3.80%	29/9/2046	69,236	0.00%
Entergy Louisiana LLC	\$75,000	3.12%	1/9/2027	69,213	0.00%
Phillips 66 Co.	\$75,000	3.75%	1/3/2028	69,188	0.00%
Wisconsin Power & Light Co.	\$75,000	3.05%	15/10/2027	69,142	0.00%
UBS Commercial Mortgage Trust 2018^	\$75,000	4.59%	15/10/2051	69,123	0.00%
JPMBB Commercial Mortgage Securities Trust 2013	\$70,000	4.13%	15/11/2045	69,071	0.00%
Uniform Mortgage Backed Securities	\$71,233	4.00%	1/12/2038	69,006	0.00%
BANK 2017	\$75,000	3.25%	15/7/2060	68,969	0.00%
UDR, Inc.	\$75,000	2.95%	1/9/2026	68,942	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	3.13%	15/11/2027	68,909	0.00%
Southwestern Public Service Co.	\$90,000	3.75%	15/6/2049	68,900	0.00%
Commonwealth of Massachusetts	\$100,000	2.51%	1/7/2041	68,860	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	\$75,000	3.41%	15/10/2050	68,761	0.00%
Federal Home Loan Mortgage Corp.	\$69,525	4.50%	1/4/2044	68,756	0.00%
Uniform Mortgage Backed Securities	\$74,693	2.50%	1/1/2035	68,749	0.00%
Southwest Gas Corp.	\$75,000	3.70%	1/4/2028	68,747	0.00%
Ventas Realty LP	\$75,000	5.70%	30/9/2043	68,742	0.00%
Sutter Health	\$75,000	3.70%	15/8/2028	68,718	0.00%
3M Co.	\$100,000	3.13%	19/9/2046	68,689	0.00%
Uniform Mortgage Backed Securities	\$70,728	4.00%	1/2/2045	68,677	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$75,000	3.28%	15/11/2052	68,661	0.00%
Federal Home Loan Mortgage Corp.	\$68,028	5.00%	1/3/2038	68,626	0.00%
Ameren Illinois Co.	\$95,000	3.25%	15/3/2050	68,586	0.00%
City of Philadelphia PA Water & Wastewater Revenue	\$100,000	2.93%	1/7/2045	68,535	0.00%
Uniform Mortgage Backed Securities	\$68,500	5.00%	1/10/2048	68,445	0.00%
Government National Mortgage Association	\$67,231	5.00%	20/5/2039	68,441	0.00%
Northern Trust Corp.^	\$75,000	3.38%	8/5/2032	68,284	0.00%
Corning, Inc.	\$75,000	4.70%	15/3/2037	68,106	0.00%
Government National Mortgage Association	\$67,940	5.00%	20/6/2048	68,104	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	3.08%	25/1/2031	68,012	0.00%
Uniform Mortgage Backed Securities	\$72,428	3.50%	1/3/2042	67,763	0.00%
UBS Commercial Mortgage Trust 2018	\$68,295	4.21%	15/10/2051	67,380	0.00%
UBS Commercial Mortgage Trust 2017^	\$75,000	3.74%	15/8/2050	67,288	0.00%
VW Grainger, Inc.	\$80,000	4.20%	15/5/2047	67,254	0.00%
Emory University	\$100,000	2.97%	1/9/2050	67,215	0.00%
Cardinal Health, Inc.	\$69,000	3.50%	15/11/2024	66,887	0.00%
Spirit Realty LP	\$75,000	3.20%	15/1/2027	66,663	0.00%

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Loews Corp.	\$65,000	6.00%	1/2/2035	66,534	0.00%
State of Texas	\$85,000	3.21%	1/4/2044	66,490	0.00%
Guardian Life Insurance Co. of America	\$100,000	3.70%	22/1/2070	66,485	0.00%
Maryland Health & Higher Educational Facilities Authority	\$100,000	3.20%	1/7/2050	66,450	0.00%
Uniform Mortgage Backed Securities	\$73,426	2.50%	1/2/2037	66,227	0.00%
Federal National Mortgage Association^	\$69,660	3.09%	25/4/2027	66,158	0.00%
Rutgers The State University of New Jersey	\$100,000	3.92%	1/5/2119	66,154	0.00%
Uniform Mortgage Backed Securities	\$69,006	3.50%	1/8/2032	66,065	0.00%
Government National Mortgage Association	\$68,251	4.00%	15/6/2046	65,713	0.00%
Uniform Mortgage Backed Securities	\$73,082	3.00%	1/10/2045	65,631	0.00%
Southwestern Public Service Co.	\$75,000	4.50%	15/8/2041	65,601	0.00%
Federal Home Loan Mortgage Corp.	\$67,874	3.00%	1/10/2026	65,501	0.00%
Federal Home Loan Mortgage Corp.	\$67,496	4.00%	1/11/2040	65,337	0.00%
Federal Home Loan Mortgage Corp.	\$68,528	2.50%	1/9/2027	65,336	0.00%
Government National Mortgage Association	\$72,165	3.00%	20/3/2045	65,320	0.00%
Uniform Mortgage Backed Securities	\$68,619	3.50%	1/1/2035	65,319	0.00%
Baxalta, Inc.	\$67,000	4.00%	23/6/2025	65,262	0.00%
University of Michigan	\$100,000	2.56%	1/4/2050	65,129	0.00%
BANK 2017	\$69,329	3.28%	15/11/2054	65,081	0.00%
Federal Home Loan Mortgage Corp.	\$67,567	4.00%	1/4/2044	65,080	0.00%
Entergy Texas, Inc.	\$90,000	3.55%	30/9/2049	65,069	0.00%
Arizona Public Service Co.	\$95,000	3.50%	1/12/2049	64,862	0.00%
Owl Rock Capital Corp.	\$70,000	3.75%	22/7/2025	64,816	0.00%
Commonwealth Edison Co.	\$70,000	2.95%	15/8/2027	64,788	0.00%
Consolidated Edison Co. of New York, Inc.	\$80,000	4.30%	1/12/2056	64,739	0.00%
Sales Tax Securitization Corp.	\$85,000	3.82%	1/1/2048	64,686	0.00%
Uniform Mortgage Backed Securities	\$66,911	4.00%	1/11/2046	64,671	0.00%
Goldman Sachs Group, Inc.	\$50,000	7.25%	10/4/2028	64,660	0.00%
United Airlines 2016-1 Class A Pass Through Trust	\$77,298	3.45%	7/7/2028	64,619	0.00%
Federal Home Loan Mortgage Corp.	\$62,603	5.50%	1/7/2037	64,506	0.00%
Parker-Hannifin Corp.	\$75,000	4.45%	21/11/2044	64,459	0.00%
Cleveland Clinic Foundation	\$75,000	4.86%	1/1/2114	64,414	0.00%
Kinder Morgan Energy Partners LP	\$75,000	5.00%	15/8/2042	64,374	0.00%
Valmont Industries, Inc.	\$75,000	5.25%	1/10/2054	64,306	0.00%
Uniform Mortgage Backed Securities	\$63,141	5.50%	1/1/2049	64,219	0.00%
Southern California Edison Co.	\$100,000	2.95%	1/2/2051	64,109	0.00%
Hudson Pacific Properties LP	\$75,000	4.65%	1/4/2029	64,001	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$70,000	3.75%	15/2/2050	64,000	0.00%
Colgate-Palmolive Co.	\$75,000	3.70%	1/8/2047	63,955	0.00%
Government National Mortgage Association	\$62,770	5.00%	20/11/2039	63,900	0.00%
Federal Home Loan Mortgage Corp.	\$65,541	4.00%	1/11/2041	63,831	0.00%
Federal National Mortgage Association	\$66,087	2.59%	25/12/2024	63,775	0.00%
Uniform Mortgage Backed Securities	\$62,388	5.50%	1/9/2034	63,687	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	\$71,438	3.58%	15/1/2028	63,675	0.00%
Alexandria Real Estate Equities, Inc.	\$75,000	2.75%	15/12/2029	63,568	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2013	\$75,000	3.50%	15/4/2046	63,501	0.00%
Uniform Mortgage Backed Securities	\$67,803	2.50%	1/6/2030	63,462	0.00%
Uniform Mortgage Backed Securities	\$62,541	5.00%	1/12/2039	63,215	0.00%
Government National Mortgage Association	\$65,385	4.00%	20/9/2046	63,048	0.00%
Government National Mortgage Association	\$64,381	4.00%	20/6/2041	62,753	0.00%
Uniform Mortgage Backed Securities	\$63,051	5.00%	1/4/2049	62,751	0.00%
Government National Mortgage Association	\$67,412	2.50%	20/9/2031	62,739	0.00%
Government National Mortgage Association	\$61,457	5.00%	15/7/2040	62,729	0.00%
Uniform Mortgage Backed Securities	\$63,366	4.50%	1/1/2045	62,674	0.00%
Johnson Controls International plc	\$64,000	3.63%	2/7/2024	62,630	0.00%
Uniform Mortgage Backed Securities	\$65,453	3.50%	1/2/2034	62,536	0.00%
Honeywell International, Inc.	\$75,000	3.81%	21/11/2047	62,450	0.00%
Government National Mortgage Association	\$62,841	4.50%	20/3/2047	62,440	0.00%
Federal National Mortgage Association	\$64,661	2.62%	25/12/2024	62,415	0.00%
Public Service Co. of Colorado	\$75,000	4.10%	15/6/2048	62,286	0.00%
Boeing Co.	\$90,000	3.85%	1/11/2048	62,209	0.00%
Government National Mortgage Association	\$62,485	4.50%	20/1/2045	62,134	0.00%
California State University	\$75,000	3.90%	1/11/2047	62,101	0.00%
University of Southern California	\$75,000	3.84%	1/10/2047	62,100	0.00%
Government National Mortgage Association	\$65,813	3.00%	20/12/2029	62,003	0.00%
AEP Transmission Co. LLC	\$75,000	4.25%	15/9/2048	61,968	0.00%
Uniform Mortgage Backed Securities	\$60,024	5.50%	1/2/2037	61,735	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$64,009	4.00%	1/8/2041	61,687	0.00%
Wisconsin Electric Power Co.	\$75,000	4.30%	15/10/2048	61,552	0.00%
Government National Mortgage Association	\$60,287	5.50%	20/1/2049	61,526	0.00%
AvalonBay Communities, Inc.	\$75,000	4.35%	15/4/2048	61,487	0.00%
Los Angeles County Public Works Financing Authority	\$50,000	7.62%	1/8/2040	61,301	0.00%
Gulf Power Co.	\$65,000	3.30%	30/5/2027	61,278	0.00%
Uniform Mortgage Backed Securities	\$59,875	5.50%	1/6/2033	61,059	0.00%
Oncor Electric Delivery Co. LLC	\$75,000	3.80%	30/9/2047	61,041	0.00%
Hudson Pacific Properties LP	\$80,000	3.25%	15/1/2030	61,028	0.00%
UBS Commercial Mortgage Trust 2017^	\$68,000	3.84%	15/10/2050	61,002	0.00%
Eaton Corp.	\$75,000	3.92%	15/9/2047	60,838	0.00%
Kimco Realty Corp.	\$80,000	4.25%	1/4/2045	60,742	0.00%
Children's Hospital Corp.	\$100,000	2.59%	1/2/2050	60,735	0.00%
Principal Financial Group, Inc.	\$75,000	4.30%	15/11/2046	60,575	0.00%
Mount Sinai Hospitals Group, Inc.	\$75,000	3.98%	1/7/2048	60,508	0.00%
Uniform Mortgage Backed Securities	\$62,084	3.50%	1/12/2025	60,501	0.00%
Indianapolis Power & Light Co.	\$75,000	4.05%	1/5/2046	60,468	0.00%
Johnson Controls International plc	\$72,000	4.95%	2/7/2064	60,218	0.00%
Federal National Mortgage Association	\$63,785	2.58%	25/3/2026	60,142	0.00%
Federal Home Loan Mortgage Corp.	\$59,695	5.00%	1/8/2035	60,098	0.00%
Uniform Mortgage Backed Securities	\$60,595	4.50%	1/3/2046	60,094	0.00%
Union Pacific Corp.	\$75,000	3.80%	1/10/2051	60,065	0.00%
Boeing Co.	\$75,000	3.60%	1/5/2034	59,849	0.00%
ITC Holdings Corp.	\$65,000	3.35%	15/11/2027	59,795	0.00%
Government National Mortgage Association	\$59,534	4.50%	20/7/2040	59,480	0.00%
New York State Thruway Authority	\$75,000	3.50%	1/1/2042	59,434	0.00%
Amphenol Corp.	\$75,000	2.20%	15/9/2031	59,424	0.00%
Boardwalk Pipelines LP	\$60,000	4.95%	15/12/2024	59,333	0.00%
Orlando Health Obligated Group	\$75,000	4.09%	1/10/2048	59,207	0.00%
Church & Dwight Co., Inc.	\$75,000	3.95%	1/8/2047	59,116	0.00%
University of Southern California	\$100,000	3.23%	1/10/2120	59,107	0.00%
MultiCare Health System	\$100,000	2.80%	15/8/2050	59,039	0.00%
Willis North America, Inc.	\$70,000	2.95%	15/9/2029	58,868	0.00%
Permanent University Fund - University of Texas System	\$75,000	3.38%	1/7/2047	58,847	0.00%
Government National Mortgage Association	\$60,153	4.00%	20/7/2041	58,633	0.00%
Northern States Power Co.	\$75,000	3.60%	15/5/2046	58,327	0.00%
Uniform Mortgage Backed Securities	\$59,790	3.50%	1/10/2025	58,323	0.00%
Uniform Mortgage Backed Securities	\$59,896	3.50%	1/12/2029	58,250	0.00%
Dartmouth-Hitchcock Health	\$75,000	4.18%	1/8/2048	58,184	0.00%
Government National Mortgage Association	\$59,721	4.00%	20/7/2043	58,182	0.00%
Northwestern University	\$75,000	3.66%	1/12/2057	58,094	0.00%
Trinity Acquisition plc	\$60,000	4.40%	15/3/2026	58,087	0.00%
Arch Capital Group US, Inc.	\$65,000	5.14%	1/11/2043	58,043	0.00%
Uniform Mortgage Backed Securities	\$57,296	5.00%	1/5/2040	57,938	0.00%
Baltimore Gas & Electric Co.	\$75,000	3.75%	15/8/2047	57,920	0.00%
Georgetown University	\$90,000	2.94%	1/4/2050	57,768	0.00%
Morgan Stanley Capital I Trust 2016	\$65,000	3.28%	15/11/2049	57,736	0.00%
Government National Mortgage Association	\$63,612	3.00%	20/2/2045	57,673	0.00%
Federal National Mortgage Association	\$60,765	2.70%	25/2/2026	57,548	0.00%
Uniform Mortgage Backed Securities	\$56,209	5.50%	1/8/2037	57,379	0.00%
Public Service Electric & Gas Co.	\$75,000	3.60%	1/12/2047	57,376	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	4.00%	15/11/2057	57,302	0.00%
Foothill-Eastern Transportation Corridor Agency	\$75,000	4.09%	15/1/2049	57,277	0.00%
Northwell Healthcare, Inc.	\$75,000	3.98%	1/11/2046	57,229	0.00%
Government National Mortgage Association	\$52,781	6.50%	20/10/2038	56,571	0.00%
Federal Home Loan Mortgage Corp.	\$57,030	4.50%	1/3/2042	56,504	0.00%
Uniform Mortgage Backed Securities	\$58,264	4.00%	1/9/2038	56,442	0.00%
Uniform Mortgage Backed Securities	\$56,994	4.50%	1/8/2044	56,372	0.00%
American International Group, Inc.	\$60,000	4.25%	15/3/2029	56,140	0.00%
Government National Mortgage Association	\$57,506	4.00%	20/9/2040	56,089	0.00%
Motorola Solutions, Inc.	\$57,000	4.00%	1/9/2024	55,960	0.00%
Government National Mortgage Association	\$56,953	4.50%	20/11/2047	55,894	0.00%
Pacific Gas & Electric Co.	\$60,000	3.15%	1/1/2026	55,789	0.00%
Federal Home Loan Mortgage Corp.	\$60,203	3.50%	1/11/2048	55,684	0.00%
Eversource Energy	\$60,000	3.30%	15/1/2028	55,346	0.00%
Burlington Northern Santa Fe LLC	\$65,000	4.13%	15/6/2047	55,287	0.00%
Federal Home Loan Mortgage Corp.	\$56,070	4.50%	1/5/2028	55,232	0.00%
Federal Home Loan Mortgage Corp.	\$57,597	4.00%	1/10/2046	55,040	0.00%
Uniform Mortgage Backed Securities	\$58,540	3.00%	1/10/2032	54,878	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Storage	\$60,000	3.39%	1/5/2029	54,836	0.00%
Federal Home Loan Mortgage Corp.	\$52,371	6.00%	1/7/2033	54,725	0.00%
Federal Home Loan Mortgage Corp.	\$53,101	5.50%	1/12/2039	54,723	0.00%
Federal Home Loan Mortgage Corp.	\$55,705	3.50%	1/10/2025	54,382	0.00%
Government National Mortgage Association	\$53,405	5.00%	20/5/2040	54,379	0.00%
East Bay Municipal Utility District Water System Revenue	\$50,000	5.87%	1/6/2040	54,337	0.00%
Uniform Mortgage Backed Securities	\$56,234	3.00%	1/12/2028	54,200	0.00%
Uniform Mortgage Backed Securities	\$54,678	4.50%	1/3/2040	54,137	0.00%
Uniform Mortgage Backed Securities	\$54,092	5.00%	1/12/2049	53,834	0.00%
Government National Mortgage Association	\$61,145	2.50%	20/9/2046	53,721	0.00%
Pacific Gas & Electric Co.	\$75,000	4.30%	15/3/2045	53,652	0.00%
Uniform Mortgage Backed Securities	\$51,068	6.00%	1/2/2034	53,371	0.00%
US Treasury Note	\$55,000	2.50%	31/5/2024	53,344	0.00%
Federal Home Loan Mortgage Corp.	\$55,454	4.00%	1/4/2045	53,337	0.00%
US Treasury Note	\$57,000	2.38%	15/5/2027	53,126	0.00%
Government National Mortgage Association	\$56,564	3.50%	15/11/2041	53,059	0.00%
LYB International Finance BV	\$60,000	5.25%	15/7/2043	52,921	0.00%
University of Nebraska Facilities Corp.	\$75,000	3.04%	1/10/2049	52,832	0.00%
Tennessee Valley Authority	\$50,000	5.50%	15/6/2038	52,667	0.00%
Dallas County Hospital District	\$50,000	5.62%	15/8/2044	52,628	0.00%
Federal Home Loan Mortgage Corp.	\$54,774	3.50%	1/9/2032	52,486	0.00%
Uniform Mortgage Backed Securities	\$53,881	4.50%	1/4/2050	52,467	0.00%
GATX Corp.	\$55,000	4.70%	1/4/2029	52,413	0.00%
Tampa Electric Co.	\$65,000	4.30%	15/6/2048	52,298	0.00%
Uniform Mortgage Backed Securities	\$53,750	3.50%	1/10/2031	52,259	0.00%
Uniform Mortgage Backed Securities	\$52,717	4.50%	1/9/2041	52,179	0.00%
Federal Home Loan Mortgage Corp.	\$50,926	5.50%	1/2/2034	51,989	0.00%
Uniform Mortgage Backed Securities	\$51,401	5.00%	1/6/2040	51,977	0.00%
Oncor Electric Delivery Co. LLC	\$52,000	5.30%	1/6/2042	51,866	0.00%
Uniform Mortgage Backed Securities	\$55,308	3.00%	1/6/2032	51,848	0.00%
Comcast Corp.	\$55,000	4.25%	15/1/2033	51,827	0.00%
Federal Home Loan Mortgage Corp.	\$53,354	3.00%	1/10/2028	51,473	0.00%
Uniform Mortgage Backed Securities	\$53,370	3.00%	1/2/2029	51,440	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$52,897	3.57%	15/9/2058	51,382	0.00%
Government National Mortgage Association	\$52,045	4.50%	20/7/2047	51,155	0.00%
Uniform Mortgage Backed Securities	\$56,241	3.00%	1/2/2044	50,941	0.00%
Ventas Realty LP	\$53,000	3.50%	1/2/2025	50,927	0.00%
Amazon.com, Inc.	\$50,000	5.20%	3/12/2025	50,922	0.00%
Federal Home Loan Mortgage Corp.	\$50,069	5.00%	1/5/2040	50,686	0.00%
Government National Mortgage Association	\$53,769	3.50%	20/2/2044	50,592	0.00%
Uniform Mortgage Backed Securities	\$54,966	3.00%	1/1/2040	50,217	0.00%
Energy Transfer LP	\$60,000	5.30%	15/4/2047	50,198	0.00%
Government National Mortgage Association	\$53,827	3.50%	15/3/2045	50,125	0.00%
Raytheon Technologies Corp.	\$50,000	5.40%	1/5/2035	50,028	0.00%
Welltower, Inc.	\$50,000	6.50%	15/3/2041	49,973	0.00%
Citigroup Commercial Mortgage Trust 2018	\$50,000	3.79%	10/3/2051	49,800	0.00%
Allstate Corp.	\$50,000	5.35%	1/6/2033	49,789	0.00%
Public Service Electric & Gas Co.	\$70,000	3.15%	1/1/2050	49,477	0.00%
Rutgers The State University of New Jersey	\$65,000	3.27%	1/5/2043	49,472	0.00%
HCA, Inc.	\$50,000	5.25%	15/6/2026	49,415	0.00%
Janus Henderson US Holdings, Inc.	\$50,000	4.88%	1/8/2025	49,188	0.00%
DTE Electric Co.	\$50,000	3.65%	15/3/2024	49,173	0.00%
EOG Resources, Inc.	\$50,000	4.15%	15/1/2026	49,068	0.00%
Puget Sound Energy, Inc.	\$50,000	5.64%	15/4/2041	49,016	0.00%
Uniform Mortgage Backed Securities	\$51,603	3.50%	1/12/2035	48,976	0.00%
GS Mortgage Securities Trust 2013	\$50,000	4.24%	10/8/2046	48,907	0.00%
Jefferies Financial Group, Inc.	\$50,000	6.50%	20/1/2043	48,824	0.00%
AutoZone, Inc.	\$50,000	3.13%	18/4/2024	48,690	0.00%
Nuveen Finance LLC	\$50,000	4.13%	1/11/2024	48,684	0.00%
Harman International Industries, Inc.	\$50,000	4.15%	15/5/2025	48,637	0.00%
Whirlpool Corp.	\$50,000	3.70%	1/5/2025	48,600	0.00%
Coca-Cola Consolidated, Inc.	\$50,000	3.80%	25/11/2025	48,573	0.00%
Biogen, Inc.	\$50,000	4.05%	15/9/2025	48,551	0.00%
Texas Instruments, Inc.	\$50,000	2.63%	15/5/2024	48,542	0.00%
Home Depot, Inc.	\$50,000	3.35%	15/9/2025	48,516	0.00%
Norfolk Southern Corp.	\$50,000	3.65%	1/8/2025	48,460	0.00%
Federal Home Loan Mortgage Corp.	\$50,780	4.00%	1/7/2048	48,452	0.00%
Carlisle Cos, Inc.	\$50,000	3.50%	1/12/2024	48,336	0.00%
WFRBS Commercial Mortgage Trust 2014	\$50,000	3.75%	15/9/2057	48,283	0.00%
Citigroup, Inc.	\$50,000	4.30%	20/11/2026	48,258	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Private Export Funding Corp.	\$50,000	3.25%	15/6/2025	48,146	0.00%
Zimmer Biomet Holdings, Inc.	\$50,000	5.75%	30/11/2039	48,140	0.00%
Federal Home Loan Mortgage Corp.	\$48,552	4.50%	1/3/2039	48,128	0.00%
UBS6 Commercial Mortgage Trust 2014	\$50,000	3.64%	10/12/2047	48,116	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$50,000	3.67%	15/11/2047	48,115	0.00%
Truist Bank	\$50,000	3.63%	16/9/2025	48,082	0.00%
Government National Mortgage Association	\$47,224	5.00%	20/5/2042	48,074	0.00%
Host Hotels & Resorts LP	\$50,000	4.00%	15/6/2025	48,060	0.00%
GS Mortgage Securities Trust 2014	\$50,000	3.63%	10/11/2047	48,039	0.00%
Citigroup Commercial Mortgage Trust 2018	\$52,582	3.96%	10/6/2051	47,981	0.00%
California Institute of Technology	\$75,000	3.65%	1/9/2119	47,922	0.00%
Public Service Electric & Gas Co.	\$50,000	3.00%	15/5/2025	47,910	0.00%
Federal Home Loan Mortgage Corp.	\$49,557	3.00%	1/11/2026	47,827	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	3.00%	25/12/2025	47,808	0.00%
Exelon Corp.	\$50,000	4.95%	15/6/2035	47,794	0.00%
CCRE23 Commercial Mortgage Trust 2015	\$50,000	3.50%	10/5/2048	47,757	0.00%
Tyson Foods, Inc.	\$50,000	4.35%	1/3/2029	47,738	0.00%
Government National Mortgage Association BANK 2018	\$52,671	3.00%	20/9/2045	47,675	0.00%
Government National Mortgage Association	\$50,000	3.64%	15/2/2061	47,645	0.00%
LC19 Commercial Mortgage Trust 2015	\$46,877	5.00%	15/9/2039	47,630	0.00%
Wells Fargo & Co.	\$50,000	3.18%	10/2/2048	47,619	0.00%
Hubbell, Inc.	\$50,000	5.95%	15/12/2036	47,566	0.00%
FedEx Corp.	\$50,000	3.35%	1/3/2026	47,555	0.00%
Keurig Dr Pepper, Inc.	\$50,000	4.90%	15/1/2034	47,506	0.00%
Uniform Mortgage Backed Securities	\$48,000	4.42%	25/5/2025	47,501	0.00%
Vulcan Materials Co.	\$51,950	2.00%	1/8/2031	47,487	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$50,000	3.90%	1/4/2027	47,479	0.00%
AEP Transmission Co. LLC	\$60,000	3.31%	15/4/2048	47,433	0.00%
Government National Mortgage Association	\$47,597	4.00%	1/12/2046	47,379	0.00%
Uniform Mortgage Backed Securities	\$47,597	4.50%	15/7/2039	47,348	0.00%
Georgia Power Co.	\$49,238	4.00%	1/9/2045	47,312	0.00%
CSAIL 2015-C2 Commercial Mortgage Trust	\$50,000	3.25%	1/4/2026	47,300	0.00%
Newmont Corp.	\$50,000	3.50%	15/6/2057	47,271	0.00%
AutoZone, Inc.	\$45,000	6.25%	1/10/2039	47,213	0.00%
Oncor Electric Delivery Co. LLC	\$50,000	3.13%	21/4/2026	47,198	0.00%
Uniform Mortgage Backed Securities	\$50,000	3.70%	15/11/2028	47,179	0.00%
Government National Mortgage Association	\$49,014	4.00%	1/8/2043	47,165	0.00%
Federal Home Loan Mortgage Corp.	\$48,979	4.00%	15/5/2046	47,158	0.00%
Coca-Cola Co.	\$49,581	3.50%	1/5/2037	47,118	0.00%
American Tower Corp.	\$50,000	2.90%	25/5/2027	47,090	0.00%
Appalachian Power Co.	\$50,000	2.40%	15/3/2025	47,038	0.00%
Aptiv plc	\$50,000	3.30%	1/6/2027	47,038	0.00%
Tennessee Valley Authority	\$50,000	4.35%	15/3/2029	46,990	0.00%
Southern California Edison Co.	\$50,000	4.63%	15/9/2060	46,862	0.00%
Providence St Joseph Health Obligated Group	\$50,000	3.65%	1/3/2028	46,686	0.00%
AvalonBay Communities, Inc.	\$50,000	2.75%	1/10/2026	46,680	0.00%
Northrop Grumman Corp.	\$50,000	2.95%	11/5/2026	46,542	0.00%
Tyson Foods, Inc.	\$40,000	7.75%	15/2/2031	46,415	0.00%
Citigroup Commercial Mortgage Trust 2018	\$50,000	5.15%	15/8/2044	46,391	0.00%
Marathon Oil Corp.	\$50,000	3.74%	10/3/2051	46,381	0.00%
CMS Energy Corp.	\$45,000	6.80%	15/3/2032	46,330	0.00%
Marathon Petroleum Corp.	\$50,000	3.45%	15/8/2027	46,309	0.00%
Caterpillar Financial Services Corp.	\$50,000	3.80%	1/4/2028	46,215	0.00%
ERP Operating LP	\$50,000	2.40%	9/8/2026	46,188	0.00%
Eli Lilly & Co.	\$50,000	3.50%	1/3/2028	46,107	0.00%
CD 2017-CD6 Mortgage Trust	\$48,000	2.75%	1/6/2025	45,912	0.00%
Southwestern Electric Power Co.	\$50,000	3.46%	13/11/2050	45,908	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	2.75%	1/10/2026	45,846	0.00%
GS Mortgage Securities Trust 2017^	\$48,857	3.50%	1/2/2042	45,753	0.00%
Uniform Mortgage Backed Securities	\$50,000	3.83%	10/3/2050	45,749	0.00%
Federal Home Loan Mortgage Corp.	\$44,611	5.50%	1/12/2035	45,713	0.00%
Weyerhaeuser Co.	\$49,062	2.50%	1/3/2032	45,691	0.00%
SC Johnson & Son, Inc.	\$50,000	4.00%	15/4/2030	45,621	0.00%
Wells Fargo Commercial Mortgage Trust 2018^	\$50,000	4.80%	1/9/2040	45,571	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.15%	15/3/2051	45,434	0.00%
Uniform Mortgage Backed Securities	\$47,738	3.50%	1/6/2036	45,351	0.00%
Arizona Public Service Co.	\$46,903	4.00%	1/10/2040	45,341	0.00%
Benchmark 2018-B1 Mortgage Trust^	\$50,000	2.95%	15/9/2027	45,340	0.00%
BANK 2018^	\$50,000	3.88%	15/1/2051	45,293	0.00%
	\$50,000	3.90%	15/2/2061	45,281	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$44,260	5.50%	1/12/2034	45,231	0.00%
Wells Fargo Commercial Mortgage Trust 2017 [^]	\$50,000	3.85%	15/10/2050	45,225	0.00%
JPMDDB Commercial Mortgage Securities Trust 2017 [^]	\$50,000	3.71%	15/10/2050	45,175	0.00%
CGMS Commercial Mortgage Trust 2017 [^]	\$50,000	3.71%	15/8/2050	45,063	0.00%
BANK 2018 [^]	\$50,000	4.35%	15/5/2061	45,052	0.00%
Government National Mortgage Association	\$47,833	3.50%	20/10/2043	45,007	0.00%
UBS Commercial Mortgage Trust 2017 [^]	\$50,000	3.74%	15/8/2050	44,906	0.00%
Citigroup Commercial Mortgage Trust 2017	\$50,000	3.76%	12/10/2050	44,862	0.00%
Uniform Mortgage Backed Securities	\$44,532	5.00%	1/5/2035	44,783	0.00%
Puget Energy, Inc.	\$50,000	4.10%	15/6/2030	44,734	0.00%
Life Storage LP	\$50,000	4.00%	15/6/2029	44,703	0.00%
Uniform Mortgage Backed Securities	\$45,158	4.50%	1/7/2041	44,698	0.00%
Federal Home Loan Mortgage Corp.	\$45,445	4.50%	1/5/2046	44,690	0.00%
Narragansett Electric Co.	\$50,000	3.40%	9/4/2030	44,626	0.00%
UnitedHealth Group, Inc.	\$50,000	4.45%	15/12/2048	44,585	0.00%
Government National Mortgage Association	\$45,909	4.00%	20/7/2046	44,268	0.00%
US Treasury Note	\$45,000	3.50%	15/9/2025	44,107	0.00%
Federal Home Loan Mortgage Corp.	\$43,450	5.00%	1/2/2041	43,992	0.00%
Michigan State University	\$50,000	4.50%	15/8/2048	43,990	0.00%
Host Hotels & Resorts LP	\$45,000	3.88%	1/4/2024	43,953	0.00%
Kilroy Realty LP	\$50,000	4.25%	15/8/2029	43,855	0.00%
Uniform Mortgage Backed Securities	\$45,221	3.50%	1/8/2031	43,823	0.00%
Federal Home Loan Mortgage Corp.	\$42,397	5.50%	1/12/2036	43,656	0.00%
El Paso Electric Co.	\$50,000	5.00%	1/12/2044	43,583	0.00%
California Institute of Technology	\$50,000	4.32%	1/8/2045	43,570	0.00%
UDR, Inc.	\$50,000	3.20%	15/1/2030	43,379	0.00%
Federal Home Loan Mortgage Corp.	\$45,190	3.50%	1/8/2032	43,303	0.00%
Texas Instruments, Inc.	\$50,000	2.25%	4/9/2029	43,232	0.00%
American Honda Finance Corp.	\$50,000	2.00%	24/3/2028	43,193	0.00%
Federal National Mortgage Association	\$43,618	2.50%	25/9/2026	43,067	0.00%
Hackensack Meridian Health, Inc.	\$50,000	4.50%	1/7/2057	42,790	0.00%
Uniform Mortgage Backed Securities	\$43,320	4.50%	1/3/2029	42,747	0.00%
Federal Home Loan Mortgage Corp.	\$42,885	4.50%	1/2/2039	42,511	0.00%
Uniform Mortgage Backed Securities	\$43,615	4.00%	1/6/2031	42,473	0.00%
Federal National Mortgage Association [^]	\$43,670	2.90%	25/1/2025	42,277	0.00%
Trane Technologies Luxembourg Finance SA	\$50,000	4.65%	1/11/2044	42,064	0.00%
Uniform Mortgage Backed Securities	\$45,296	3.50%	1/9/2046	41,888	0.00%
Boston Gas Co.	\$50,000	4.49%	15/2/2042	41,864	0.00%
Principal Financial Group, Inc.	\$50,000	4.63%	15/9/2042	41,805	0.00%
Port Authority of New York & New Jersey	\$50,000	4.03%	1/9/2048	41,744	0.00%
Government National Mortgage Association	\$43,514	3.00%	20/5/2027	41,645	0.00%
CCRE8 Commercial Mortgage Trust 2013 [^]	\$41,544	3.61%	10/6/2046	41,242	0.00%
Uniform Mortgage Backed Securities	\$41,776	4.50%	1/10/2033	41,173	0.00%
Government National Mortgage Association	\$40,312	5.00%	15/4/2041	41,094	0.00%
Trillium Windpower LP	CAD54,663	5.80%	15/2/2033	41,028	0.00%
Federal Home Loan Mortgage Corp.	\$41,974	4.00%	1/3/2031	40,914	0.00%
Northern States Power Co.	\$50,000	4.00%	15/8/2045	40,858	0.00%
Federal Home Loan Mortgage Corp.	\$41,940	3.50%	1/9/2029	40,823	0.00%
Uniform Mortgage Backed Securities	\$42,394	4.00%	1/5/2042	40,814	0.00%
Tampa Electric Co.	\$50,000	4.10%	15/6/2042	40,751	0.00%
Uniform Mortgage Backed Securities	\$43,562	3.50%	1/2/2045	40,745	0.00%
Consumers Energy Co.	\$50,000	3.95%	15/7/2047	40,729	0.00%
Government National Mortgage Association	\$40,760	4.50%	20/6/2041	40,712	0.00%
Government National Mortgage Association	\$41,419	4.50%	15/1/2046	40,648	0.00%
Federal Home Loan Mortgage Corp.	\$40,003	5.00%	1/3/2041	40,502	0.00%
FS KKR Capital Corp.	\$50,000	3.13%	12/10/2028	40,443	0.00%
Government National Mortgage Association	\$44,621	3.00%	15/9/2042	40,389	0.00%
Government National Mortgage Association	\$39,485	5.00%	20/2/2044	40,215	0.00%
New York & Presbyterian Hospital	\$50,000	4.06%	1/8/2056	40,171	0.00%
Federal Home Loan Mortgage Corp.	\$44,216	3.00%	1/10/2043	40,082	0.00%
Federal Home Loan Mortgage Corp.	\$43,307	3.00%	1/4/2035	40,039	0.00%
Oklahoma Gas & Electric Co.	\$50,000	4.15%	1/4/2047	39,956	0.00%
Prudential Financial, Inc.	\$50,000	3.91%	7/12/2047	39,923	0.00%
Uniform Mortgage Backed Securities	\$41,468	4.00%	1/8/2045	39,845	0.00%
Uniform Mortgage Backed Securities	\$42,564	3.50%	1/10/2043	39,802	0.00%
Uniform Mortgage Backed Securities	\$40,773	4.00%	1/4/2031	39,706	0.00%
Uniform Mortgage Backed Securities	\$40,325	4.00%	1/11/2033	39,618	0.00%
Benchmark 2018-B2 Mortgage Trust	\$39,883	3.66%	15/2/2051	39,602	0.00%
Federal Home Loan Mortgage Corp.	\$37,745	6.00%	1/5/2040	39,600	0.00%
Uniform Mortgage Backed Securities	\$41,699	3.50%	1/6/2037	39,589	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$47,343	1.00%	25/8/2030	39,534	0.00%
Uniform Mortgage Backed Securities	\$42,152	2.50%	1/12/2030	39,454	0.00%
Uniform Mortgage Backed Securities	\$37,582	6.00%	1/11/2034	39,288	0.00%
John Sevier Combined Cycle Generation LLC	\$41,648	4.63%	15/1/2042	39,231	0.00%
Federal Home Loan Mortgage Corp.	\$38,208	5.50%	1/9/2035	39,196	0.00%
Uniform Mortgage Backed Securities	\$41,385	3.00%	1/12/2031	39,194	0.00%
Energy Transfer LP	\$40,000	3.90%	15/5/2024	38,980	0.00%
Uniform Mortgage Backed Securities	\$40,047	3.50%	1/12/2028	38,948	0.00%
JobsOhio Beverage System	\$40,000	3.99%	1/1/2029	38,896	0.00%
Fortive Corp.	\$50,000	4.30%	15/6/2046	38,853	0.00%
MidAmerican Energy Co.	\$45,000	4.25%	15/7/2049	38,653	0.00%
Packaging Corp. of America	\$45,000	3.00%	15/12/2029	38,542	0.00%
Federal Home Loan Mortgage Corp.	\$38,771	4.50%	1/7/2041	38,414	0.00%
Uniform Mortgage Backed Securities	\$39,351	3.50%	1/4/2027	38,324	0.00%
Aflac, Inc.	\$50,000	4.00%	15/10/2046	38,301	0.00%
Mutual of Omaha Insurance Co.^	\$40,000	4.30%	15/7/2054	38,268	0.00%
Black Hills Corp.	\$50,000	4.20%	15/9/2046	38,068	0.00%
Uniform Mortgage Backed Securities	\$36,300	6.00%	1/11/2035	37,937	0.00%
Aptiv plc	\$50,000	4.40%	1/10/2046	37,816	0.00%
Government National Mortgage Association	\$37,808	4.50%	20/7/2039	37,774	0.00%
Uniform Mortgage Backed Securities	\$39,294	4.00%	1/9/2046	37,756	0.00%
Sammons Financial Group, Inc.	\$50,000	3.35%	16/4/2031	37,733	0.00%
Federal Home Loan Mortgage Corp.	\$37,183	5.00%	1/10/2041	37,644	0.00%
SITE Centers Corp.	\$40,000	4.25%	1/2/2026	37,643	0.00%
Government National Mortgage Association	\$39,258	3.00%	20/6/2027	37,572	0.00%
Government National Mortgage Association	\$39,346	2.50%	20/6/2028	37,501	0.00%
Uniform Mortgage Backed Securities	\$36,689	5.50%	1/7/2033	37,415	0.00%
Teachers Insurance & Annuity Association of America	\$34,000	6.85%	16/12/2039	37,378	0.00%
Hershey Co.	\$50,000	3.38%	15/8/2046	37,205	0.00%
Uniform Mortgage Backed Securities	\$39,822	3.50%	1/8/2044	37,132	0.00%
Government National Mortgage Association	\$38,397	4.00%	20/6/2046	37,025	0.00%
Indiana Michigan Power Co.	\$50,000	3.75%	1/7/2047	36,991	0.00%
Uniform Mortgage Backed Securities	\$37,393	4.50%	1/10/2044	36,990	0.00%
University of Virginia	\$50,000	4.18%	1/9/2117	36,895	0.00%
Federal Home Loan Mortgage Corp.	\$32,000	6.75%	15/9/2029	36,773	0.00%
Uniform Mortgage Backed Securities	\$35,014	6.00%	1/6/2036	36,648	0.00%
Federal Home Loan Mortgage Corp.	\$36,407	5.00%	1/7/2035	36,600	0.00%
American Honda Finance Corp.	\$40,000	2.30%	9/9/2026	36,569	0.00%
Federal Home Loan Mortgage Corp.	\$35,715	5.00%	1/9/2039	36,124	0.00%
Southwest Gas Corp.	\$50,000	4.15%	1/6/2049	36,064	0.00%
Federal Home Loan Mortgage Corp.	\$37,424	3.50%	1/1/2032	35,861	0.00%
Baxter International, Inc.	\$50,000	3.50%	15/8/2046	35,739	0.00%
Federal Home Loan Mortgage Corp.	\$37,497	2.50%	1/9/2030	35,133	0.00%
US Treasury Note	\$35,000	3.88%	30/11/2029	34,765	0.00%
Federal Home Loan Mortgage Corp.	\$35,348	4.00%	1/12/2033	34,759	0.00%
Cox Communications, Inc.	\$42,000	4.70%	15/12/2042	34,643	0.00%
Federal Home Loan Mortgage Corp.	\$33,452	5.50%	1/8/2038	34,474	0.00%
Government National Mortgage Association	\$33,961	5.00%	15/3/2035	34,430	0.00%
Government National Mortgage Association	\$37,295	3.00%	20/9/2044	33,813	0.00%
Uniform Mortgage Backed Securities	\$34,015	4.50%	1/12/2043	33,784	0.00%
Federal Home Loan Mortgage Corp.	\$33,514	5.00%	1/4/2035	33,741	0.00%
Government National Mortgage Association	\$33,614	4.50%	20/4/2040	33,583	0.00%
Government National Mortgage Association	\$36,908	3.00%	15/5/2043	33,407	0.00%
New York Life Insurance Co.	\$30,000	6.75%	15/11/2039	33,406	0.00%
Government National Mortgage Association	\$36,857	3.00%	15/12/2042	33,361	0.00%
Uniform Mortgage Backed Securities	\$35,221	3.00%	1/4/2031	33,357	0.00%
Boeing Co.	\$50,000	3.65%	1/3/2047	33,313	0.00%
Uniform Mortgage Backed Securities	\$36,942	3.00%	1/8/2045	33,176	0.00%
Uniform Mortgage Backed Securities	\$34,008	4.00%	1/7/2031	33,118	0.00%
Federal National Mortgage Association	\$34,190	2.72%	25/10/2024	33,114	0.00%
Government National Mortgage Association	\$35,029	3.00%	20/7/2029	33,001	0.00%
Federal Home Loan Mortgage Corp.	\$34,294	4.00%	1/4/2047	32,750	0.00%
Government National Mortgage Association	\$33,558	4.00%	20/8/2042	32,693	0.00%
Dow Chemical Co.	\$33,000	4.55%	30/11/2025	32,609	0.00%
Government National Mortgage Association	\$33,501	4.00%	15/12/2040	32,544	0.00%
General Motors Financial of Canada Ltd.	CAD50,000	1.75%	15/4/2026	32,541	0.00%
Boeing Co.	\$50,000	3.38%	15/6/2046	32,443	0.00%
Government National Mortgage Association	\$33,247	4.50%	15/9/2034	32,325	0.00%
Federal Home Loan Mortgage Corp.	\$31,289	5.50%	1/11/2037	32,240	0.00%
Federal Home Loan Mortgage Corp.	\$33,578	3.50%	1/2/2034	32,113	0.00%

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McDonald's Corp.	CAD45,000	3.13%	4/3/2025	32,076	0.00%
Federal Home Loan Mortgage Corp.	\$31,105	5.50%	1/12/2038	31,909	0.00%
East Ohio Gas Co.	\$50,000	3.00%	15/6/2050	31,777	0.00%
Delta Air Lines 2015-1 Class AA Pass Through Trust	\$34,765	3.63%	30/7/2027	31,771	0.00%
Federal Home Loan Mortgage Corp.	\$30,344	6.00%	1/3/2033	31,707	0.00%
Uniform Mortgage Backed Securities	\$32,331	4.50%	1/10/2047	31,669	0.00%
Government National Mortgage Association	\$30,891	5.00%	15/2/2039	31,516	0.00%
Uniform Mortgage Backed Securities	\$30,832	5.50%	1/2/2034	31,442	0.00%
Federal Home Loan Mortgage Corp.	\$29,997	6.00%	1/12/2036	31,430	0.00%
Federal Home Loan Mortgage Corp.	\$31,303	5.00%	1/11/2048	31,311	0.00%
Government National Mortgage Association	\$31,343	4.50%	20/6/2042	31,307	0.00%
Uniform Mortgage Backed Securities	\$30,611	5.50%	1/1/2035	31,248	0.00%
Uniform Mortgage Backed Securities	\$32,361	3.00%	1/7/2029	31,182	0.00%
Government National Mortgage Association	\$31,289	4.50%	15/4/2039	31,125	0.00%
Federal Home Loan Mortgage Corp.	\$33,223	3.50%	1/9/2042	31,114	0.00%
Federal Home Loan Mortgage Corp.	\$31,385	4.50%	1/5/2044	31,038	0.00%
Tennessee Valley Authority	\$32,000	2.88%	15/9/2024	31,005	0.00%
California Endowment	\$50,000	2.50%	1/4/2051	30,963	0.00%
Owens Corning	\$29,000	7.00%	1/12/2036	30,933	0.00%
Uniform Mortgage Backed Securities	\$29,587	6.00%	1/3/2033	30,884	0.00%
Uniform Mortgage Backed Securities	\$33,103	2.50%	1/6/2031	30,841	0.00%
Uniform Mortgage Backed Securities	\$31,986	4.00%	1/11/2041	30,826	0.00%
Uniform Mortgage Backed Securities	\$31,980	3.00%	1/1/2030	30,815	0.00%
Citigroup, Inc.	\$25,000	8.13%	15/7/2039	30,729	0.00%
GE Capital Canada Funding Co.	CAD40,000	5.73%	22/10/2037	30,485	0.00%
Government National Mortgage Association	\$29,853	5.00%	15/8/2038	30,458	0.00%
Federal Home Loan Mortgage Corp.	\$30,705	4.50%	1/4/2041	30,422	0.00%
Uniform Mortgage Backed Securities	\$33,300	3.00%	1/9/2045	29,905	0.00%
Uniform Mortgage Backed Securities	\$30,121	4.50%	1/3/2041	29,814	0.00%
Federal Home Loan Mortgage Corp.	\$31,232	2.50%	1/5/2027	29,778	0.00%
Daimler Trucks Finance Canada, Inc.	CAD45,000	2.46%	15/12/2026	29,747	0.00%
Government National Mortgage Association	\$29,838	4.50%	15/2/2039	29,682	0.00%
Blackstone Holdings Finance Co. LLC	\$50,000	2.85%	5/8/2051	29,493	0.00%
Marsh & McLennan Cos, Inc.	\$35,000	4.35%	30/1/2047	29,448	0.00%
Federal Home Loan Mortgage Corp.	\$29,993	4.50%	1/3/2047	29,409	0.00%
Federal Home Loan Mortgage Corp.	\$29,637	4.50%	1/6/2039	29,378	0.00%
Air Lease Corp.	\$30,000	4.25%	15/9/2024	29,376	0.00%
Government National Mortgage Association	\$28,722	5.00%	15/4/2040	29,316	0.00%
AEP Texas, Inc.	\$40,000	3.80%	1/10/2047	29,118	0.00%
Alexandria Real Estate Equities, Inc.	\$30,000	3.45%	30/4/2025	29,031	0.00%
Kinder Morgan Energy Partners LP	\$35,000	4.70%	1/11/2042	28,993	0.00%
Federal Home Loan Mortgage Corp.	\$28,130	5.50%	1/5/2040	28,989	0.00%
Government National Mortgage Association	\$30,049	4.00%	15/9/2044	28,939	0.00%
Government National Mortgage Association	\$28,366	5.00%	20/7/2044	28,890	0.00%
Uniform Mortgage Backed Securities	\$29,527	4.00%	1/5/2031	28,754	0.00%
CD 2017-CD3 Mortgage Trust	\$31,000	3.83%	10/2/2050	28,179	0.00%
Walt Disney Co.	\$25,000	6.65%	15/11/2037	28,142	0.00%
Uniform Mortgage Backed Securities	\$28,932	3.50%	1/10/2028	28,138	0.00%
Uniform Mortgage Backed Securities	\$28,508	4.00%	1/7/2025	27,990	0.00%
Uniform Mortgage Backed Securities	\$28,929	4.00%	1/8/2040	27,965	0.00%
Government National Mortgage Association	\$30,646	3.00%	15/10/2042	27,739	0.00%
Daimler Trucks Finance Canada, Inc.	CAD40,000	2.14%	13/12/2024	27,664	0.00%
Uniform Mortgage Backed Securities	\$26,975	5.50%	1/10/2033	27,508	0.00%
Uniform Mortgage Backed Securities	\$29,405	3.50%	1/2/2044	27,497	0.00%
New York City Municipal Water Finance Authority	\$25,000	5.88%	15/6/2044	27,410	0.00%
ERAC USA Finance LLC	\$25,000	7.00%	15/10/2037	27,239	0.00%
Government National Mortgage Association	\$28,039	4.00%	15/8/2039	27,237	0.00%
Government National Mortgage Association	\$26,594	5.00%	20/9/2040	27,079	0.00%
Federal Home Loan Mortgage Corp.	\$27,774	3.50%	1/5/2026	27,050	0.00%
Benchmark 2018-B3 Mortgage Trust	\$27,029	3.85%	10/4/2051	26,886	0.00%
Federal Home Loan Mortgage Corp.	\$26,987	4.50%	1/3/2044	26,688	0.00%
Federal Home Loan Mortgage Corp.	\$26,357	5.00%	1/9/2038	26,659	0.00%
Spirit Airlines Pass Through Trust 2015-1A	\$30,576	4.10%	1/4/2028	26,644	0.00%
Government National Mortgage Association	\$28,450	3.50%	20/10/2050	26,440	0.00%
Federal Home Loan Mortgage Corp.	\$27,072	3.50%	1/6/2026	26,367	0.00%
Federal Home Loan Mortgage Corp.	\$25,797	5.50%	1/1/2035	26,363	0.00%
Deere & Co.	\$29,000	3.10%	15/4/2030	25,998	0.00%
Federal National Mortgage Association^	\$26,329	3.10%	25/7/2024	25,741	0.00%
Federal Home Loan Mortgage Corp.	\$25,461	5.00%	1/11/2038	25,729	0.00%
Gilead Sciences, Inc.	\$25,000	5.65%	1/12/2041	25,568	0.00%
Federal Home Loan Mortgage Corp.	\$25,725	4.50%	1/12/2039	25,501	0.00%

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Federal Home Loan Mortgage Corp.	\$25,936	4.00%	1/2/2026	25,425	0.00%
Uniform Mortgage Backed Securities	\$24,121	6.00%	1/11/2038	25,280	0.00%
Government National Mortgage Association	\$26,034	2.50%	20/6/2027	24,943	0.00%
Federal Home Loan Mortgage Corp.	\$25,170	4.50%	1/8/2041	24,938	0.00%
Hartford Financial Services Group, Inc.	\$30,000	4.40%	15/3/2048	24,874	0.00%
Federal Home Loan Mortgage Corp.	\$25,000	3.49%	25/1/2024	24,681	0.00%
Owl Rock Capital Corp.	\$25,000	5.25%	15/4/2024	24,670	0.00%
First American Financial Corp.	\$25,000	4.60%	15/11/2024	24,608	0.00%
Quest Diagnostics, Inc.	\$26,000	5.75%	30/1/2040	24,422	0.00%
Uniform Mortgage Backed Securities	\$25,041	3.50%	1/8/2026	24,343	0.00%
L3Harris Technologies, Inc.	\$25,000	3.83%	27/4/2025	24,298	0.00%
Federal Home Loan Mortgage Corp.	\$26,147	3.50%	1/9/2046	24,204	0.00%
Monongahela Power Co.	\$25,000	5.40%	15/12/2043	24,091	0.00%
Government National Mortgage Association	\$24,175	4.50%	15/5/2041	24,053	0.00%
Private Export Funding Corp.	\$25,000	2.45%	15/7/2024	24,012	0.00%
Xcel Energy, Inc.	\$25,000	3.30%	1/6/2025	23,990	0.00%
Uniform Mortgage Backed Securities	\$24,198	4.50%	1/4/2031	23,896	0.00%
Uniform Mortgage Backed Securities	\$24,154	4.50%	1/9/2034	23,805	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$25,000	4.07%	15/11/2047	23,740	0.00%
Southern California Gas Co.	\$25,000	5.13%	15/11/2040	23,678	0.00%
Government National Mortgage Association	\$24,683	3.50%	20/7/2026	23,650	0.00%
PayPal Holdings, Inc.	\$25,000	1.65%	1/6/2025	23,181	0.00%
Uniform Mortgage Backed Securities	\$23,532	4.00%	1/8/2025	23,086	0.00%
UnitedHealth Group, Inc.	\$25,000	4.63%	15/11/2041	22,998	0.00%
Uniform Mortgage Backed Securities	\$23,298	4.50%	1/9/2035	22,977	0.00%
Federal Home Loan Mortgage Corp.	\$22,870	5.00%	1/8/2033	22,970	0.00%
McDonald's Corp.	\$25,000	1.45%	1/9/2025	22,951	0.00%
Federal Home Loan Mortgage Corp.	\$24,315	2.00%	1/8/2028	22,859	0.00%
Uniform Mortgage Backed Securities	\$24,318	3.50%	1/5/2045	22,522	0.00%
Unum Group	\$25,000	5.75%	15/8/2042	22,462	0.00%
BANK 2017	\$25,000	3.73%	15/11/2050	22,429	0.00%
Federal Home Loan Mortgage Corp.	\$23,388	2.50%	1/3/2028	22,278	0.00%
Healthpeak Properties, Inc.	\$25,000	3.50%	15/7/2029	22,239	0.00%
Cox Communications, Inc.	\$25,000	4.80%	1/2/2035	22,175	0.00%
International Flavors & Fragrances, Inc.	\$25,000	1.23%	1/10/2025	22,104	0.00%
Children's Hospital Medical Center	\$25,000	4.27%	15/5/2044	21,987	0.00%
Government National Mortgage Association	\$21,542	5.00%	15/9/2035	21,897	0.00%
Uniform Mortgage Backed Securities	\$20,949	6.00%	1/4/2033	21,867	0.00%
Paramount Global	\$25,000	5.90%	15/10/2040	21,835	0.00%
Kinder Morgan Energy Partners LP	\$20,000	7.40%	15/3/2031	21,699	0.00%
Federal Home Loan Mortgage Corp.	\$23,112	2.50%	1/4/2033	21,441	0.00%
Texas Health Resources	\$25,000	4.33%	15/11/2055	21,219	0.00%
ConocoPhillips	\$20,000	5.90%	15/5/2038	21,113	0.00%
Uniform Mortgage Backed Securities	\$21,264	4.50%	1/5/2040	21,054	0.00%
Uniform Mortgage Backed Securities	\$20,882	5.00%	1/1/2038	21,000	0.00%
Government National Mortgage Association	\$20,512	5.00%	15/5/2040	20,935	0.00%
Federal Home Loan Mortgage Corp.	\$19,943	6.00%	1/1/2038	20,925	0.00%
Louisville Gas & Electric Co.	\$25,000	4.25%	1/4/2049	20,880	0.00%
Federal Home Loan Mortgage Corp.	\$20,757	5.00%	1/9/2035	20,872	0.00%
Norfolk Southern Corp.	\$25,000	4.15%	28/2/2048	20,796	0.00%
Starbucks Corp.	\$25,000	2.25%	12/3/2030	20,767	0.00%
Federal Home Loan Mortgage Corp.	\$24,253	0.86%	25/5/2030	20,582	0.00%
Federal Home Loan Mortgage Corp.	\$21,546	2.50%	1/11/2027	20,542	0.00%
Uniform Mortgage Backed Securities	\$19,531	6.00%	1/1/2037	20,442	0.00%
Mississippi Power Co.	\$25,000	4.25%	15/3/2042	20,324	0.00%
Uniform Mortgage Backed Securities	\$20,021	5.00%	1/9/2041	20,249	0.00%
Uniform Mortgage Backed Securities	\$19,306	6.00%	1/6/2040	20,234	0.00%
Uniform Mortgage Backed Securities	\$20,271	5.00%	1/7/2049	20,174	0.00%
Uniform Mortgage Backed Securities	\$19,550	5.50%	1/3/2038	20,122	0.00%
Uniform Mortgage Backed Securities	\$20,379	4.50%	1/2/2050	19,933	0.00%
Mass General Brigham, Inc.	\$25,000	4.12%	1/7/2055	19,852	0.00%
Government National Mortgage Association	\$19,862	4.50%	20/11/2040	19,844	0.00%
Uniform Mortgage Backed Securities	\$20,276	4.00%	1/5/2026	19,844	0.00%
United Airlines 2013-1 Class A Pass Through Trust	\$21,109	4.30%	15/8/2025	19,458	0.00%
CD 2017-CD3 Mortgage Trust	\$20,152	3.45%	10/2/2050	19,287	0.00%
Union Electric Co.	\$25,000	3.65%	15/4/2045	19,210	0.00%
Federal Home Loan Mortgage Corp.	\$19,354	4.50%	1/10/2024	19,133	0.00%
Government National Mortgage Association	\$19,608	4.00%	15/2/2042	19,013	0.00%
Federal Home Loan Mortgage Corp.	\$18,601	5.50%	1/5/2033	18,989	0.00%
Uniform Mortgage Backed Securities	\$19,224	4.50%	1/9/2033	18,946	0.00%
Federal Home Loan Mortgage Corp.	\$18,107	6.00%	1/10/2033	18,944	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$18,438	5.50%	1/11/2036	18,894	0.00%
Government National Mortgage Association	\$19,528	3.50%	20/10/2026	18,711	0.00%
Uniform Mortgage Backed Securities	\$19,228	3.50%	1/12/2026	18,666	0.00%
Federal Home Loan Mortgage Corp.	\$18,829	4.50%	1/6/2041	18,655	0.00%
Government National Mortgage Association	\$19,858	3.50%	15/7/2042	18,625	0.00%
Uniform Mortgage Backed Securities	\$18,292	5.00%	1/4/2041	18,500	0.00%
AT&T, Inc.	CAD25,000	4.00%	25/11/2025	17,968	0.00%
Government National Mortgage Association	\$17,581	5.00%	20/4/2042	17,897	0.00%
Uniform Mortgage Backed Securities	\$18,964	3.50%	1/7/2039	17,737	0.00%
Uniform Mortgage Backed Securities	\$17,189	5.50%	1/7/2040	17,693	0.00%
Georgia-Pacific LLC	\$20,000	0.95%	15/5/2026	17,556	0.00%
Uniform Mortgage Backed Securities	\$17,716	4.50%	1/7/2029	17,495	0.00%
Uniform Mortgage Backed Securities	\$17,798	3.50%	1/9/2025	17,370	0.00%
Uniform Mortgage Backed Securities	\$18,495	3.50%	1/11/2041	17,344	0.00%
Uniform Mortgage Backed Securities	\$17,132	5.00%	1/12/2033	17,188	0.00%
Federal Home Loan Mortgage Corp.	\$17,231	4.50%	1/6/2038	17,009	0.00%
New York State Electric & Gas Corp.	\$25,000	3.30%	15/9/2049	16,884	0.00%
Government National Mortgage Association	\$16,451	5.00%	15/3/2036	16,722	0.00%
Boeing Co.	\$25,000	3.63%	1/3/2048	16,616	0.00%
Federal Home Loan Mortgage Corp.	\$16,850	3.50%	1/9/2025	16,451	0.00%
Federal Home Loan Mortgage Corp.	\$16,516	4.50%	1/5/2040	16,369	0.00%
Morgan Stanley	\$15,000	6.38%	24/7/2042	16,342	0.00%
Government National Mortgage Association	\$17,210	3.00%	20/10/2029	16,214	0.00%
Federal Home Loan Mortgage Corp.	\$16,503	3.50%	1/3/2026	16,083	0.00%
Government National Mortgage Association	\$16,010	4.50%	20/6/2039	15,996	0.00%
Uniform Mortgage Backed Securities	\$16,759	2.50%	1/9/2028	15,963	0.00%
Uniform Mortgage Backed Securities	\$16,098	4.50%	1/9/2040	15,939	0.00%
Uniform Mortgage Backed Securities	\$16,011	4.50%	1/6/2030	15,811	0.00%
Halliburton Co.	\$16,000	3.80%	15/11/2025	15,560	0.00%
FedEx Corp.	\$20,000	3.88%	1/8/2042	15,246	0.00%
Federal Home Loan Mortgage Corp.	\$15,128	5.00%	1/10/2033	15,194	0.00%
Southern California Edison Co.	\$15,000	5.95%	1/2/2038	15,148	0.00%
Tennessee Valley Authority	\$14,000	6.75%	1/11/2025	14,867	0.00%
Federal National Mortgage Association^	\$14,852	2.49%	25/3/2023	14,852	0.00%
Uniform Mortgage Backed Securities	\$14,763	5.00%	1/6/2034	14,825	0.00%
Uniform Mortgage Backed Securities	\$14,079	6.00%	1/8/2038	14,766	0.00%
Mid-America Apartments LP	\$15,000	4.00%	15/11/2025	14,575	0.00%
TWDC Enterprises 18 Corp.	\$18,000	3.70%	1/12/2042	14,569	0.00%
American Water Capital Corp.	\$15,000	3.40%	1/3/2025	14,538	0.00%
Government National Mortgage Association	\$14,814	4.50%	15/8/2033	14,403	0.00%
Virginia Electric & Power Co.	\$20,000	3.30%	1/12/2049	14,348	0.00%
Federal Home Loan Mortgage Corp.	\$14,123	5.00%	1/1/2041	14,297	0.00%
US Treasury Note	\$15,000	1.75%	15/3/2025	14,173	0.00%
Uniform Mortgage Backed Securities	\$13,485	6.00%	1/12/2036	14,114	0.00%
Uniform Mortgage Backed Securities	\$15,180	3.50%	1/1/2051	13,947	0.00%
Uniform Mortgage Backed Securities	\$13,854	5.00%	1/5/2036	13,932	0.00%
Uniform Mortgage Backed Securities	\$13,432	5.00%	1/7/2033	13,475	0.00%
Government National Mortgage Association	\$13,142	5.00%	15/9/2040	13,412	0.00%
Federal Home Loan Mortgage Corp.	\$13,812	4.00%	1/3/2041	13,324	0.00%
Oncor Electric Delivery Co. LLC	\$15,000	4.10%	15/11/2048	12,740	0.00%
Government National Mortgage Association	\$12,549	5.00%	15/3/2034	12,708	0.00%
Uniform Mortgage Backed Securities	\$12,023	6.00%	1/3/2037	12,585	0.00%
Federal Home Loan Mortgage Corp.	\$12,509	4.50%	1/4/2039	12,399	0.00%
Federal Home Loan Mortgage Corp.	\$11,981	5.50%	1/4/2038	12,345	0.00%
Government National Mortgage Association	\$11,543	6.50%	20/12/2037	12,323	0.00%
Government National Mortgage Association	\$11,404	6.50%	20/11/2038	12,227	0.00%
Federal Home Loan Mortgage Corp.	\$12,359	4.50%	1/3/2045	12,222	0.00%
Government National Mortgage Association	\$12,190	4.50%	15/1/2040	12,127	0.00%
Federal Home Loan Mortgage Corp.	\$12,900	3.50%	1/10/2042	12,081	0.00%
Government National Mortgage Association	\$12,319	3.50%	20/12/2025	11,992	0.00%
Federal Home Loan Mortgage Corp.	\$13,015	3.50%	1/3/2049	11,971	0.00%
Federal Home Loan Mortgage Corp.	\$11,976	3.50%	1/12/2025	11,684	0.00%
Uniform Mortgage Backed Securities	\$11,546	5.00%	1/3/2038	11,665	0.00%
Uniform Mortgage Backed Securities	\$10,696	7.00%	1/4/2037	11,608	0.00%
Federal Home Loan Mortgage Corp.	\$11,176	5.50%	1/8/2037	11,515	0.00%
Federal Home Loan Mortgage Corp.	\$10,960	6.00%	1/2/2033	11,452	0.00%
Government National Mortgage Association	\$11,774	3.50%	15/5/2026	11,281	0.00%
ConocoPhillips	\$10,000	6.50%	1/2/2039	11,243	0.00%
Uniform Mortgage Backed Securities	\$11,441	3.00%	1/7/2027	11,029	0.00%
Federal Home Loan Mortgage Corp.	\$10,603	5.50%	1/5/2038	10,927	0.00%
Burlington Northern Santa Fe LLC	\$10,000	5.75%	1/5/2040	10,466	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$10,655	4.00%	15/11/2039	10,351	0.00%
Government National Mortgage Association	\$10,355	4.50%	15/10/2039	10,301	0.00%
Government National Mortgage Association	\$9,786	6.50%	15/7/2035	10,293	0.00%
Federal Home Loan Mortgage Corp.	\$9,836	6.00%	1/1/2032	10,207	0.00%
Federal Home Loan Mortgage Corp.	\$9,690	6.00%	1/1/2033	10,125	0.00%
Uniform Mortgage Backed Securities	\$10,441	3.00%	1/1/2026	10,114	0.00%
Uniform Mortgage Backed Securities	\$10,175	4.50%	1/8/2046	10,053	0.00%
Conagra Brands, Inc.	\$10,000	4.30%	1/5/2024	9,858	0.00%
Uniform Mortgage Backed Securities	\$9,353	6.00%	1/9/2036	9,790	0.00%
Amphenol Corp.	\$10,000	3.20%	1/4/2024	9,773	0.00%
Federal Home Loan Mortgage Corp.	\$9,568	5.50%	1/12/2032	9,765	0.00%
Intel Corp.	\$10,000	3.70%	29/7/2025	9,762	0.00%
CD 2018-CD7 Mortgage Trust	\$10,000	4.21%	15/8/2051	9,613	0.00%
Timken Co.	\$10,000	4.50%	15/12/2028	9,508	0.00%
Voya Financial, Inc.	\$10,000	3.65%	15/6/2026	9,483	0.00%
Uniform Mortgage Backed Securities	\$9,201	5.50%	1/3/2036	9,428	0.00%
Federal Home Loan Mortgage Corp.	\$9,476	4.50%	1/4/2035	9,354	0.00%
Ares Capital Corp.	\$10,000	3.25%	15/7/2025	9,199	0.00%
Uniform Mortgage Backed Securities	\$8,749	5.50%	1/5/2038	9,006	0.00%
Uniform Mortgage Backed Securities	\$8,833	5.00%	1/7/2036	8,899	0.00%
Federal Home Loan Mortgage Corp.	\$8,753	5.00%	1/10/2035	8,812	0.00%
Government National Mortgage Association	\$8,807	4.50%	15/6/2040	8,760	0.00%
Federal Home Loan Mortgage Corp.	\$8,703	4.50%	1/10/2033	8,586	0.00%
Federal Home Loan Mortgage Corp.	\$8,310	5.50%	1/6/2038	8,564	0.00%
Government National Mortgage Association	\$8,109	6.50%	15/9/2032	8,476	0.00%
O'Reilly Automotive, Inc.	\$9,000	4.20%	1/4/2030	8,474	0.00%
Uniform Mortgage Backed Securities	\$7,968	6.00%	1/1/2036	8,334	0.00%
Federal Home Loan Mortgage Corp.	\$8,312	5.50%	1/1/2028	8,326	0.00%
Government National Mortgage Association	\$8,660	3.50%	15/2/2026	8,298	0.00%
Uniform Mortgage Backed Securities	\$7,821	6.00%	1/2/2037	8,186	0.00%
Federal Home Loan Mortgage Corp.	\$7,933	5.50%	1/2/2036	8,138	0.00%
Government National Mortgage Association	\$8,239	3.00%	15/2/2026	7,972	0.00%
Government National Mortgage Association	\$8,221	4.00%	15/8/2044	7,917	0.00%
Federal Home Loan Mortgage Corp.	\$7,831	5.00%	1/1/2034	7,866	0.00%
Uniform Mortgage Backed Securities	\$7,867	5.00%	1/9/2025	7,791	0.00%
Federal Home Loan Mortgage Corp.	\$7,362	6.00%	1/4/2039	7,726	0.00%
Government National Mortgage Association	\$7,297	6.50%	15/2/2032	7,632	0.00%
Uniform Mortgage Backed Securities	\$7,022	7.00%	1/7/2032	7,443	0.00%
Uniform Mortgage Backed Securities	\$7,605	3.00%	1/11/2026	7,332	0.00%
Federal Home Loan Mortgage Corp.	\$7,493	4.00%	1/7/2039	7,263	0.00%
Government National Mortgage Association	\$7,262	4.00%	15/4/2039	7,055	0.00%
Federal Home Loan Mortgage Corp.	\$7,015	5.50%	1/6/2028	7,051	0.00%
Federal Home Loan Mortgage Corp.	\$7,097	4.50%	1/9/2039	7,035	0.00%
Federal Home Loan Mortgage Corp.	\$7,233	3.00%	1/6/2031	6,857	0.00%
Federal Home Loan Mortgage Corp.	\$6,467	6.00%	1/8/2037	6,785	0.00%
Federal Home Loan Mortgage Corp.	\$6,382	6.00%	1/12/2037	6,696	0.00%
JPMorgan Chase & Co. ^	\$10,000	3.11%	22/4/2051	6,644	0.00%
Federal Home Loan Mortgage Corp.	\$6,216	7.00%	1/4/2032	6,599	0.00%
Uniform Mortgage Backed Securities	\$6,278	6.00%	1/10/2035	6,567	0.00%
Federal Home Loan Mortgage Corp.	\$6,556	4.50%	1/4/2040	6,498	0.00%
Government National Mortgage Association	\$6,510	4.00%	15/1/2025	6,406	0.00%
Uniform Mortgage Backed Securities	\$5,700	7.00%	1/8/2037	6,202	0.00%
Federal Home Loan Mortgage Corp.	\$5,738	6.00%	1/1/2036	6,009	0.00%
Federal Home Loan Mortgage Corp.	\$5,731	5.50%	1/2/2039	5,906	0.00%
Government National Mortgage Association	\$5,753	5.00%	15/6/2039	5,873	0.00%
Federal Home Loan Mortgage Corp.	\$5,907	4.00%	1/12/2026	5,809	0.00%
Uniform Mortgage Backed Securities	\$5,408	7.00%	1/9/2035	5,806	0.00%
Uniform Mortgage Backed Securities	\$5,644	5.50%	1/1/2033	5,754	0.00%
Federal Home Loan Mortgage Corp.	\$5,551	6.00%	1/7/2029	5,698	0.00%
Government National Mortgage Association	\$5,884	3.00%	15/1/2026	5,697	0.00%
Government National Mortgage Association	\$6,047	3.50%	15/10/2047	5,603	0.00%
Federal Home Loan Mortgage Corp.	\$5,240	7.00%	1/6/2032	5,532	0.00%
Federal Home Loan Mortgage Corp.	\$5,600	4.50%	1/7/2025	5,527	0.00%
Uniform Mortgage Backed Securities	\$4,962	6.00%	1/10/2037	5,201	0.00%
Federal Home Loan Mortgage Corp.	\$5,274	4.00%	1/11/2024	5,194	0.00%
Uniform Mortgage Backed Securities	\$5,140	4.50%	1/8/2039	5,090	0.00%
Government National Mortgage Association	\$4,685	6.50%	20/9/2036	4,992	0.00%
Walmart, Inc.	\$5,000	3.55%	26/6/2025	4,893	0.00%
Uniform Mortgage Backed Securities	\$4,754	5.50%	1/7/2035	4,872	0.00%
Federal Home Loan Mortgage Corp.	\$4,542	5.50%	1/7/2038	4,681	0.00%
Government National Mortgage Association	\$4,678	4.00%	15/9/2025	4,590	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$4,265	7.00%	20/11/2038	4,589	0.00%
Government National Mortgage Association	\$4,506	5.00%	15/3/2040	4,588	0.00%
Uniform Mortgage Backed Securities	\$4,130	7.00%	1/9/2031	4,365	0.00%
Uniform Mortgage Backed Securities	\$4,411	4.00%	1/5/2025	4,333	0.00%
Johnson Controls International plc	\$5,000	4.63%	2/7/2044	4,320	0.00%
Federal Home Loan Mortgage Corp.	\$3,985	6.00%	1/6/2037	4,181	0.00%
Prologis LP	\$5,000	2.25%	15/4/2030	4,174	0.00%
Raytheon Technologies Corp.	\$5,000	2.25%	1/7/2030	4,160	0.00%
Federal Home Loan Mortgage Corp.	\$4,089	5.00%	1/2/2037	4,125	0.00%
Federal Home Loan Mortgage Corp.	\$3,984	6.00%	1/3/2029	4,090	0.00%
Government National Mortgage Association	\$3,842	6.50%	20/1/2036	4,077	0.00%
Norfolk Southern Corp.	\$5,000	4.05%	15/8/2052	4,026	0.00%
Government National Mortgage Association	\$3,945	4.00%	20/9/2025	3,867	0.00%
Becton Dickinson & Co.	\$5,000	3.79%	20/5/2050	3,845	0.00%
Uniform Mortgage Backed Securities	\$3,476	6.00%	1/1/2038	3,643	0.00%
Federal Home Loan Mortgage Corp.	\$3,601	5.00%	1/2/2038	3,642	0.00%
Government National Mortgage Association	\$3,321	6.50%	20/12/2035	3,540	0.00%
Uniform Mortgage Backed Securities	\$3,478	4.00%	1/8/2026	3,409	0.00%
Federal Home Loan Mortgage Corp.	\$3,477	4.00%	1/9/2033	3,346	0.00%
Federal Home Loan Mortgage Corp.	\$3,231	4.00%	1/5/2025	3,175	0.00%
Federal Home Loan Mortgage Corp.	\$3,164	4.00%	1/8/2025	3,108	0.00%
Federal Home Loan Mortgage Corp.	\$2,961	6.00%	1/5/2033	3,064	0.00%
Federal Home Loan Mortgage Corp.	\$2,835	5.50%	1/6/2033	2,893	0.00%
Federal Home Loan Mortgage Corp.	\$2,809	5.50%	1/8/2035	2,882	0.00%
Federal Home Loan Mortgage Corp.	\$2,885	4.50%	1/11/2040	2,859	0.00%
Federal Home Loan Mortgage Corp.	\$2,724	6.00%	1/10/2036	2,855	0.00%
Government National Mortgage Association	\$2,961	3.50%	15/12/2042	2,777	0.00%
Government National Mortgage Association	\$2,574	6.50%	15/5/2034	2,706	0.00%
Uniform Mortgage Backed Securities	\$2,601	3.50%	1/3/2024	2,566	0.00%
Federal Home Loan Mortgage Corp.	\$2,465	5.00%	1/3/2035	2,481	0.00%
Uniform Mortgage Backed Securities	\$2,401	5.00%	1/12/2032	2,407	0.00%
Uniform Mortgage Backed Securities	\$2,287	6.00%	1/7/2038	2,399	0.00%
Uniform Mortgage Backed Securities	\$2,380	5.00%	1/8/2034	2,390	0.00%
Federal Home Loan Mortgage Corp.	\$2,196	7.00%	1/1/2034	2,351	0.00%
Government National Mortgage Association	\$2,071	4.00%	20/2/2026	2,044	0.00%
Federal Home Loan Mortgage Corp.	\$2,031	5.00%	1/5/2024	2,016	0.00%
Government National Mortgage Association	\$1,879	6.50%	20/8/2037	2,009	0.00%
Government National Mortgage Association	\$1,895	6.50%	15/1/2033	1,986	0.00%
Federal Home Loan Mortgage Corp.	\$2,007	4.50%	1/1/2025	1,984	0.00%
Federal Home Loan Mortgage Corp.	\$1,959	5.00%	1/11/2039	1,982	0.00%
Federal Home Loan Mortgage Corp.	\$1,850	6.00%	1/11/2037	1,941	0.00%
Government National Mortgage Association	\$1,881	4.50%	15/11/2040	1,871	0.00%
Uniform Mortgage Backed Securities	\$1,891	4.50%	1/8/2035	1,865	0.00%
Federal Home Loan Mortgage Corp.	\$1,882	4.00%	1/6/2025	1,849	0.00%
Federal Home Loan Mortgage Corp.	\$1,690	7.00%	1/2/2037	1,770	0.00%
Federal Home Loan Mortgage Corp.	\$1,610	6.00%	1/12/2032	1,682	0.00%
Uniform Mortgage Backed Securities	\$1,579	6.00%	1/2/2036	1,652	0.00%
Federal Home Loan Mortgage Corp.	\$1,586	5.50%	1/10/2025	1,582	0.00%
Uniform Mortgage Backed Securities	\$1,548	5.00%	1/6/2030	1,538	0.00%
Uniform Mortgage Backed Securities	\$1,413	7.00%	1/4/2036	1,536	0.00%
Uniform Mortgage Backed Securities	\$1,531	4.00%	1/6/2024	1,510	0.00%
Government National Mortgage Association	\$1,277	7.00%	20/8/2038	1,380	0.00%
Government National Mortgage Association	\$1,372	4.50%	15/9/2045	1,347	0.00%
Uniform Mortgage Backed Securities	\$1,232	6.00%	1/9/2035	1,288	0.00%
Government National Mortgage Association	\$1,294	4.50%	15/10/2024	1,280	0.00%
Federal Home Loan Mortgage Corp.	\$1,215	6.00%	1/10/2038	1,276	0.00%
Federal Home Loan Mortgage Corp.	\$1,126	7.00%	1/1/2028	1,159	0.00%
Uniform Mortgage Backed Securities	\$1,162	4.00%	1/6/2026	1,137	0.00%
Federal Home Loan Mortgage Corp.	\$959	4.00%	1/1/2025	945	0.00%
Uniform Mortgage Backed Securities	\$887	7.00%	1/4/2035	928	0.00%
Uniform Mortgage Backed Securities	\$877	5.50%	1/5/2025	872	0.00%
Government National Mortgage Association	\$709	6.50%	15/12/2038	756	0.00%
Uniform Mortgage Backed Securities	\$702	5.50%	1/2/2038	722	0.00%
Government National Mortgage Association	\$682	6.50%	15/10/2038	721	0.00%
Uniform Mortgage Backed Securities	\$705	5.50%	1/11/2024	701	0.00%
Government National Mortgage Association	\$651	6.50%	15/11/2032	700	0.00%
Federal Home Loan Mortgage Corp.	\$674	5.50%	1/2/2024	671	0.00%
Uniform Mortgage Backed Securities	\$628	5.50%	1/10/2039	646	0.00%
Federal Home Loan Mortgage Corp.	\$608	5.00%	1/11/2023	604	0.00%
Uniform Mortgage Backed Securities	\$604	4.50%	1/4/2023	601	0.00%
Federal Home Loan Mortgage Corp.	\$566	4.50%	1/9/2024	560	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$517	4.50%	1/12/2024	511	0.00%
Government National Mortgage Association	\$475	6.50%	15/1/2032	493	0.00%
Federal Home Loan Mortgage Corp.	\$468	5.00%	1/4/2024	465	0.00%
Uniform Mortgage Backed Securities	\$434	4.50%	1/10/2023	431	0.00%
Federal Home Loan Mortgage Corp.	\$352	4.50%	1/11/2024	348	0.00%
Federal Home Loan Mortgage Corp.	\$276	4.50%	1/3/2023	275	0.00%
Federal Home Loan Mortgage Corp.	\$240	4.00%	1/10/2025	237	0.00%
Federal Home Loan Mortgage Corp.	\$233	4.00%	1/6/2024	230	0.00%
Federal Home Loan Mortgage Corp.	\$219	4.50%	1/7/2024	216	0.00%
Federal Home Loan Mortgage Corp.	\$151	4.50%	1/5/2023	150	0.00%
Uniform Mortgage Backed Securities	\$126	5.50%	1/7/2024	125	0.00%
Uniform Mortgage Backed Securities	\$99	4.00%	1/4/2024	98	0.00%
Uniform Mortgage Backed Securities	\$97	5.00%	1/11/2023	96	0.00%
Uniform Mortgage Backed Securities	\$74	5.00%	1/11/2035	74	0.00%
Federal Home Loan Mortgage Corp.	\$72	5.00%	1/7/2025	71	0.00%
Uniform Mortgage Backed Securities	\$71	4.50%	1/6/2024	70	0.00%
Federal Home Loan Mortgage Corp.	\$57	6.00%	1/1/2024	57	0.00%
Federal Home Loan Mortgage Corp.	\$24	4.50%	1/2/2024	24	0.00%
Government National Mortgage Association	\$(1,100,000)	2.50%	1/1/2053	(950,123)	(0.00%)
Uniform Mortgage Backed Securities	\$(1,650,000)	4.00%	1/1/2053	(1,546,670)	(0.01%)
Government National Mortgage Association	\$(2,080,000)	3.00%	1/1/2053	(1,848,305)	(0.01%)
Uniform Mortgage Backed Securities	\$(3,390,000)	3.50%	1/1/2053	(3,077,276)	(0.01%)
Uniform Mortgage Backed Securities	\$(3,520,000)	2.50%	1/1/2038	(3,222,542)	(0.02%)
Government National Mortgage Association	\$(3,860,000)	2.00%	1/1/2053	(3,225,879)	(0.02%)
Uniform Mortgage Backed Securities	\$(3,970,000)	2.00%	1/1/2038	(3,531,962)	(0.02%)
Uniform Mortgage Backed Securities	\$(9,347,000)	2.50%	1/1/2053	(7,905,730)	(0.04%)
				8,321,697,691	44.80%
Uruguay 0.03% (2021: 0.03%)					
Uruguay Government International Bond	\$1,700,000	4.98%	20/4/2055	1,629,571	0.01%
Uruguay Government International Bond	\$975,000	5.10%	18/6/2050	957,906	0.01%
Uruguay Government International Bond	\$725,000	7.63%	21/3/2036	919,128	0.01%
Uruguay Government International Bond	\$724,468	5.75%	28/10/2034	785,082	0.00%
Uruguay Government International Bond	\$575,000	4.38%	27/10/2027	580,879	0.00%
Uruguay Government International Bond	\$520,190	4.38%	23/1/2031	516,958	0.00%
Uruguay Government International Bond	\$300,000	4.13%	20/11/2045	276,874	0.00%
				5,666,398	0.03%
Total Fixed Income				18,368,578,543	98.89%
Total Transferable Securities				18,368,578,543	98.89%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (2021: 0.00%)				
Futures (0.01%) (2021: (0.00%))				
Euro-Bobl March 2023	(64)	€(7,672,050)	281,807	0.00%
Euro-Buxl 30 Year Bond March 2023	22	€2,982,514	(7,720)	(0.00%)
JPY 10-Year Bond March 2023	6	¥889,500,600	(126,876)	(0.00%)
Euro-Schatz March 2023	266	€28,353,724	(332,986)	(0.00%)
Long Gilt March 2023	160	£16,857,432	(1,050,652)	(0.00%)
Euro-Bund March 2023	132	€18,674,040	(1,203,089)	(0.01%)
			(2,439,516)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(2,439,516)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	
OTC Financial Derivative Instruments (0.17%) (2021: 1.04%)							
Forward Currency Exchange Contracts (1.31%) (2021: (0.21%))							
JPY	43,523,387,811	USD	(326,458,054)	Royal Bank of Canada	5/1/2023	3,446,830	0.02%
USD	37,165,932	ILS	(127,245,000)	JPMorgan Chase Bank	4/1/2023	1,103,866	0.01%
KRW	141,586,692,250	USD	(111,091,952)	HSBC Bank	3/1/2023	878,544	0.00%
KRW	32,484,400,000	USD	(24,825,678)	HSBC Bank	3/1/2023	863,843	0.00%
EUR	148,000,000	USD	(157,208,708)	Toronto-Dominion Bank	4/1/2023	744,222	0.00%
KRW	32,812,530,000	USD	(25,211,318)	State Street Bank & Trust Co.	3/1/2023	737,698	0.00%
KRW	26,282,840,000	USD	(20,178,764)	State Street Bank & Trust Co.	3/1/2023	606,400	0.00%
KRW	30,750,920,000	USD	(23,742,217)	HSBC Bank	3/1/2023	576,422	0.00%
EUR	148,000,000	USD	(157,425,380)	UBS AG	4/1/2023	527,550	0.00%
EUR	74,000,000	USD	(78,514,000)	Toronto-Dominion Bank	4/1/2023	462,465	0.00%
USD	535,186,500	EUR	(500,000,000)	State Street Bank & Trust Co.	2/2/2023	433,433	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	535,186,500	EUR	(500,000,000)	State Street Bank & Trust Co.	2/2/2023	433,433	0.00%
KRW	28,811,240,000	USD	(22,393,316)	State Street Bank & Trust Co.	3/1/2023	391,374	0.00%
USD	326,143,777	JPY	(42,809,730,048)	Toronto-Dominion Bank	2/2/2023	376,555	0.00%
EUR	60,000,000	USD	(63,660,000)	Toronto-Dominion Bank	4/1/2023	374,972	0.00%
EUR	60,000,000	USD	(63,660,000)	Toronto-Dominion Bank	4/1/2023	374,972	0.00%
EUR	74,000,000	USD	(78,610,200)	UBS AG	4/1/2023	366,265	0.00%
EUR	74,000,000	USD	(78,651,640)	Morgan Stanley	4/1/2023	324,825	0.00%
EUR	74,000,000	USD	(78,684,792)	UBS AG	4/1/2023	291,673	0.00%
EUR	20,000,000	USD	(21,056,480)	JPMorgan Chase Bank	4/1/2023	288,511	0.00%
KRW	35,396,670,000	USD	(27,766,450)	State Street Bank & Trust Co.	3/1/2023	226,172	0.00%
EUR	20,000,000	USD	(21,135,620)	BNP Paribas	4/1/2023	209,371	0.00%
USD	325,836,524	JPY	(42,794,749,960)	Toronto-Dominion Bank	2/2/2023	183,295	0.00%
EUR	40,751,257	USD	(43,318,586)	Bank of America	4/1/2023	173,174	0.00%
KRW	13,000,000,000	USD	(10,128,555)	State Street Bank & Trust Co.	2/2/2023	158,839	0.00%
USD	16,375,279	JPY	(2,132,490,312)	Toronto-Dominion Bank	2/2/2023	147,766	0.00%
USD	8,146,080	ILS	(28,186,250)	JPMorgan Chase Bank	2/2/2023	147,648	0.00%
USD	20,627,986	SEK	(213,067,500)	Toronto-Dominion Bank	2/2/2023	142,501	0.00%
USD	7,487,648	COP	(35,889,793,920)	State Street Bank & Trust Co.	3/2/2023	128,500	0.00%
CNY	209,810,000	USD	(30,058,739)	HSBC Bank	4/1/2023	122,368	0.00%
EUR	74,000,000	USD	(78,854,400)	Toronto-Dominion Bank	4/1/2023	122,065	0.00%
KRW	3,306,870,199	USD	(2,508,378)	BNP Paribas	3/1/2023	106,782	0.00%
SEK	191,760,750	USD	(18,306,516)	Bank of America	4/1/2023	97,511	0.00%
MYR	61,160,000	USD	(13,793,415)	BNP Paribas	4/1/2023	90,808	0.00%
MYR	62,160,000	USD	(14,026,220)	Standard Chartered Bank	4/1/2023	85,017	0.00%
CNY	188,480,000	USD	(27,029,973)	HSBC Bank	4/1/2023	82,820	0.00%
EUR	25,000,000	USD	(26,600,000)	Morgan Stanley	4/1/2023	81,238	0.00%
EUR	25,000,000	USD	(26,603,925)	UBS AG	4/1/2023	77,313	0.00%
CNY	154,206,000	USD	(22,105,218)	HSBC Bank	4/1/2023	77,270	0.00%
EUR	25,000,000	USD	(26,605,000)	HSBC Bank	4/1/2023	76,238	0.00%
EUR	25,000,000	USD	(26,605,000)	HSBC Bank	4/1/2023	76,238	0.00%
EUR	25,000,000	USD	(26,605,000)	HSBC Bank	4/1/2023	76,238	0.00%
MYR	56,630,000	USD	(12,787,019)	BNP Paribas	4/1/2023	68,826	0.00%
MYR	61,180,000	USD	(13,822,734)	BNP Paribas	4/1/2023	66,029	0.00%
USD	3,745,387	COP	(17,944,896,960)	State Street Bank & Trust Co.	3/2/2023	65,813	0.00%
EUR	25,000,000	USD	(26,617,500)	HSBC Bank	4/1/2023	63,738	0.00%
CZK	186,342,500	USD	(8,171,125)	UBS AG	4/1/2023	62,460	0.00%
IDR	241,828,470,000	USD	(15,472,071)	Standard Chartered Bank	3/1/2023	62,117	0.00%
THB	530,370,000	USD	(15,253,667)	BNP Paribas	4/1/2023	59,456	0.00%
MYR	52,094,542	USD	(11,773,486)	BNP Paribas	4/1/2023	52,744	0.00%
USD	325,689,047	JPY	(42,792,609,580)	HSBC Bank	2/2/2023	52,105	0.00%
IDR	379,187,040,000	USD	(24,306,862)	Standard Chartered Bank	3/1/2023	50,745	0.00%
DKK	88,422,500	USD	(12,639,516)	UBS AG	4/1/2023	50,554	0.00%
MYR	52,090,000	USD	(11,777,074)	BNP Paribas	4/1/2023	48,124	0.00%
THB	244,290,000	USD	(7,005,615)	Standard Chartered Bank	4/1/2023	47,655	0.00%
USD	68,210,974	MXN	(1,336,195,000)	State Street Bank & Trust Co.	2/2/2023	46,826	0.00%
CLP	3,819,665,371	USD	(4,436,313)	State Street Bank & Trust Co.	5/1/2023	46,682	0.00%
PLN	35,178,750	USD	(7,974,328)	BNP Paribas	4/1/2023	45,905	0.00%
IDR	290,194,160,000	USD	(18,596,229)	Standard Chartered Bank	3/1/2023	44,796	0.00%
THB	261,640,000	USD	(7,509,759)	Standard Chartered Bank	4/1/2023	44,449	0.00%
USD	9,294,310	COP	(44,862,242,400)	UBS AG	5/1/2023	44,103	0.00%
JPY	2,050,840,263	USD	(15,501,438)	Toronto-Dominion Bank	5/1/2023	43,818	0.00%
CNY	146,860,000	USD	(21,085,427)	HSBC Bank	4/1/2023	40,341	0.00%
CZK	167,708,250	USD	(7,370,171)	UBS AG	4/1/2023	40,055	0.00%
CLP	2,008,725,259	USD	(2,318,206)	State Street Bank & Trust Co.	5/1/2023	39,358	0.00%
EUR	5,000,000	USD	(5,297,000)	State Street Bank & Trust Co.	4/1/2023	39,248	0.00%
DKK	79,580,250	USD	(11,382,510)	BNP Paribas	4/1/2023	38,552	0.00%
THB	329,790,000	USD	(9,484,901)	Standard Chartered Bank	4/1/2023	36,970	0.00%
CNY	77,710,000	USD	(11,142,816)	HSBC Bank	4/1/2023	35,744	0.00%
IDR	150,954,100,000	USD	(9,667,249)	HSBC Bank	3/1/2023	29,497	0.00%
USD	537,342,791	CAD	(728,035,000)	Toronto-Dominion Bank	4/1/2023	27,760	0.00%
HUF	1,014,000,000	USD	(2,675,885)	BNP Paribas	4/1/2023	26,553	0.00%
PLN	39,087,500	USD	(8,885,744)	UBS AG	4/1/2023	25,627	0.00%
USD	8,422,426	ILS	(29,595,563)	BNP Paribas	2/2/2023	24,072	0.00%
USD	8,422,426	ILS	(29,595,562)	BNP Paribas	2/2/2023	24,072	0.00%
USD	8,651,534	CZK	(195,659,625)	BNP Paribas	2/2/2023	22,127	0.00%
IDR	162,508,730,000	USD	(10,417,226)	Standard Chartered Bank	3/1/2023	21,748	0.00%
JPY	21,075,657,313	USD	(159,730,625)	JPMorgan Chase Bank	5/1/2023	21,698	0.00%
IDR	149,444,560,000	USD	(9,579,779)	HSBC Bank	3/1/2023	20,000	0.00%
USD	1,558,952	MXN	(30,000,000)	UBS AG	4/1/2023	19,484	0.00%
JPY	2,117,530,581	USD	(16,031,296)	Toronto-Dominion Bank	5/1/2023	19,469	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	67,046,592	MXN	(1,306,195,000)	State Street Bank & Trust Co.	4/1/2023	18,407	0.00%
HUF	1,003,860,000	USD	(2,657,331)	BNP Paribas	4/1/2023	18,083	0.00%
USD	9,266,857	COP	(44,862,242,400)	State Street Bank & Trust Co.	5/1/2023	16,649	0.00%
IDR	135,423,940,000	USD	(8,683,805)	Standard Chartered Bank	3/1/2023	15,340	0.00%
CZK	14,300,000	USD	(618,094)	JPMorgan Chase Bank	4/1/2023	13,754	0.00%
USD	5,395,902	HUF	(2,038,140,000)	BNP Paribas	2/2/2023	13,329	0.00%
THB	60,000,000	USD	(1,725,626)	Standard Chartered Bank	2/2/2023	12,294	0.00%
USD	8,641,637	CZK	(195,659,625)	BNP Paribas	2/2/2023	12,231	0.00%
USD	9,345,030	PLN	(41,041,875)	BNP Paribas	2/2/2023	12,032	0.00%
COP	35,889,793,920	USD	(7,389,293)	Toronto-Dominion Bank	5/1/2023	10,873	0.00%
USD	1,855,713	CAD	(2,500,000)	JPMorgan Chase Bank	4/1/2023	10,627	0.00%
CLP	3,819,665,370	USD	(4,472,676)	State Street Bank & Trust Co.	5/1/2023	10,319	0.00%
THB	333,820,000	USD	(9,631,275)	Standard Chartered Bank	4/1/2023	6,952	0.00%
USD	7,984,249	PEN	(30,530,173)	Citibank NA	3/2/2023	6,155	0.00%
THB	371,504,883	USD	(10,721,642)	BNP Paribas	4/1/2023	4,643	0.00%
THB	371,500,000	USD	(10,721,501)	BNP Paribas	4/1/2023	4,643	0.00%
USD	4,876,421	HKD	(38,000,000)	HSBC Bank	2/2/2023	4,622	0.00%
JPY	1,200,000,000	USD	(9,128,064)	JPMorgan Chase Bank	2/2/2023	3,520	0.00%
USD	7,201,699	ILS	(25,367,625)	BNP Paribas	2/2/2023	3,110	0.00%
PEN	30,530,173	USD	(8,002,667)	State Street Bank & Trust Co.	5/1/2023	2,308	0.00%
JPY	2,000,000,000	USD	(15,157,980)	UBS AG	5/1/2023	1,910	0.00%
THB	26,500,000	USD	(765,675)	Standard Chartered Bank	2/2/2023	1,906	0.00%
USD	27,308,611	CAD	(37,000,000)	Toronto-Dominion Bank	4/1/2023	1,330	0.00%
USD	7,979,033	PEN	(30,530,173)	State Street Bank & Trust Co.	3/2/2023	938	0.00%
GBP	20,000,000	USD	(24,077,840)	Toronto-Dominion Bank	2/2/2023	559	0.00%
NZD	64,415,000	USD	(40,739,267)	JPMorgan Chase Bank	5/1/2023	532	0.00%
USD	1,760,981	RON	(8,175,000)	BNP Paribas	2/2/2023	440	0.00%
USD	1,760,757	RON	(8,175,000)	BNP Paribas	2/2/2023	217	0.00%
USD	1,173,838	RON	(5,450,000)	BNP Paribas	2/2/2023	144	0.00%
USD	4,868,063	HKD	(38,000,000)	HSBC Bank	4/1/2023	(642)	(0.00%)
THB	99,141,407	USD	(2,873,273)	BNP Paribas	2/2/2023	(1,610)	(0.00%)
USD	10,758,761	THB	(371,500,000)	BNP Paribas	2/2/2023	(1,856)	(0.00%)
USD	40,755,757	NZD	(64,415,000)	JPMorgan Chase Bank	2/2/2023	(2,086)	(0.00%)
PEN	30,530,173	USD	(8,007,914)	Citibank NA	5/1/2023	(2,940)	(0.00%)
USD	3,623,807	NOK	(35,682,500)	BNP Paribas	2/2/2023	(2,978)	(0.00%)
USD	9,666,136	THB	(333,820,000)	Standard Chartered Bank	2/2/2023	(3,068)	(0.00%)
USD	10,757,656	THB	(371,504,883)	BNP Paribas	2/2/2023	(3,103)	(0.00%)
ILS	25,367,625	USD	(7,194,448)	BNP Paribas	4/1/2023	(5,097)	(0.00%)
USD	7,353,562	COP	(35,889,793,920)	Toronto-Dominion Bank	3/2/2023	(5,587)	(0.00%)
USD	566,541,824	CAD	(767,535,000)	Toronto-Dominion Bank	2/2/2023	(7,527)	(0.00%)
USD	10,871,420	NOK	(107,047,500)	BNP Paribas	2/2/2023	(8,934)	(0.00%)
USD	128,331,000	EUR	(120,000,000)	Bank of America	2/2/2023	(9,736)	(0.00%)
USD	4,458,840	CLP	(3,819,665,370)	State Street Bank & Trust Co.	3/2/2023	(10,983)	(0.00%)
USD	53,675,222	SGD	(71,965,000)	BNP Paribas	2/2/2023	(11,612)	(0.00%)
USD	9,319,777	PLN	(41,041,875)	BNP Paribas	2/2/2023	(13,220)	(0.00%)
USD	213,885,000	EUR	(200,000,000)	Bank of America	2/2/2023	(16,227)	(0.00%)
USD	8,679,075	IDR	(135,423,940,000)	Standard Chartered Bank	2/2/2023	(17,107)	(0.00%)
USD	2,633,283	HUF	(1,003,860,000)	BNP Paribas	2/2/2023	(17,835)	(0.00%)
USD	21,490,339	SEK	(223,720,875)	Barclays Bank plc	2/2/2023	(19,420)	(0.00%)
USD	4,348,327	SEK	(45,513,500)	Barclays Bank plc	4/1/2023	(19,781)	(0.00%)
USD	9,575,974	IDR	(149,444,560,000)	HSBC Bank	2/2/2023	(20,536)	(0.00%)
USD	8,864,987	PLN	(39,087,500)	UBS AG	2/2/2023	(23,582)	(0.00%)
USD	10,411,553	IDR	(162,508,730,000)	Standard Chartered Bank	2/2/2023	(23,865)	(0.00%)
USD	16,089,668	JPY	(2,117,530,581)	Toronto-Dominion Bank	2/2/2023	(24,007)	(0.00%)
SEK	58,000,000	USD	(5,590,756)	State Street Bank & Trust Co.	4/1/2023	(24,271)	(0.00%)
USD	2,651,334	HUF	(1,014,000,000)	BNP Paribas	2/2/2023	(26,563)	(0.00%)
USD	9,663,598	IDR	(150,954,100,000)	HSBC Bank	2/2/2023	(29,845)	(0.00%)
USD	9,522,008	THB	(329,790,000)	Standard Chartered Bank	2/2/2023	(30,465)	(0.00%)
USD	330,923,625	AUD	(487,405,000)	State Street Bank & Trust Co.	2/2/2023	(33,370)	(0.00%)
USD	438,734,819	EUR	(410,253,772)	Toronto-Dominion Bank	2/2/2023	(34,106)	(0.00%)
USD	21,474,249	SEK	(223,720,875)	Bank of America	2/2/2023	(35,510)	(0.00%)
USD	4,432,966	CLP	(3,819,665,371)	State Street Bank & Trust Co.	3/2/2023	(36,857)	(0.00%)
USD	11,167,075	CNY	(77,710,000)	HSBC Bank	2/2/2023	(38,432)	(0.00%)
USD	7,358,045	CZK	(167,708,250)	UBS AG	2/2/2023	(38,589)	(0.00%)
USD	7,036,894	THB	(244,290,000)	Standard Chartered Bank	2/2/2023	(39,044)	(0.00%)
USD	7,539,080	THB	(261,640,000)	Standard Chartered Bank	2/2/2023	(39,407)	(0.00%)
USD	11,408,324	DKK	(79,580,250)	BNP Paribas	2/2/2023	(40,032)	(0.00%)
USD	2,308,349	CLP	(2,008,725,259)	State Street Bank & Trust Co.	3/2/2023	(42,288)	(0.00%)
USD	7,955,411	PLN	(35,178,750)	BNP Paribas	2/2/2023	(44,301)	(0.00%)
USD	127,339,058	CHF	(117,455,000)	UBS AG	2/2/2023	(44,607)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	11,793,820	MYR	(52,090,000)	BNP Paribas	3/2/2023	(47,642)	(0.00%)
USD	21,128,199	CNY	(146,860,000)	HSBC Bank	2/2/2023	(48,493)	(0.00%)
USD	15,557,648	JPY	(2,050,840,263)	Toronto-Dominion Bank	2/2/2023	(48,536)	(0.00%)
USD	18,586,106	IDR	(290,194,160,000)	Standard Chartered Bank	2/2/2023	(48,570)	(0.00%)
USD	26,663,879	DKK	(185,687,250)	BNP Paribas	2/2/2023	(48,953)	(0.00%)
USD	15,312,238	THB	(530,370,000)	BNP Paribas	2/2/2023	(50,099)	(0.00%)
USD	12,668,036	DKK	(88,422,500)	UBS AG	2/2/2023	(52,360)	(0.00%)
USD	11,789,739	MYR	(52,094,542)	BNP Paribas	3/2/2023	(52,756)	(0.00%)
USD	3,823,817	THB	(134,286,337)	HSBC Bank	4/1/2023	(53,369)	(0.00%)
USD	632,473,414	GBP	(525,390,000)	Toronto-Dominion Bank	2/2/2023	(54,096)	(0.00%)
USD	24,293,625	IDR	(379,187,040,000)	Standard Chartered Bank	2/2/2023	(55,685)	(0.00%)
USD	2,291,408	RON	(10,900,000)	Barclays Bank plc	4/1/2023	(59,731)	(0.00%)
USD	2,291,408	RON	(10,900,000)	Barclays Bank plc	4/1/2023	(59,731)	(0.00%)
USD	160,317,486	JPY	(21,075,657,313)	JPMorgan Chase Bank	2/2/2023	(60,969)	(0.00%)
USD	8,156,104	CZK	(186,342,500)	UBS AG	2/2/2023	(62,379)	(0.00%)
COP	17,944,896,960	USD	(3,764,400)	State Street Bank & Trust Co.	5/1/2023	(64,318)	(0.00%)
USD	5,271,035	EUR	(5,000,000)	JPMorgan Chase Bank	4/1/2023	(65,213)	(0.00%)
USD	26,672,425	EUR	(25,000,000)	HSBC Bank	2/2/2023	(65,228)	(0.00%)
USD	15,463,661	IDR	(241,828,470,000)	Standard Chartered Bank	2/2/2023	(65,235)	(0.00%)
USD	13,842,124	MYR	(61,180,000)	BNP Paribas	3/2/2023	(65,741)	(0.00%)
USD	12,804,714	MYR	(56,630,000)	BNP Paribas	3/2/2023	(68,813)	(0.00%)
USD	1,069,431,300	EUR	(1,000,000,000)	State Street Bank & Trust Co.	2/2/2023	(74,834)	(0.00%)
USD	7,928,885	PEN	(30,530,173)	Standard Chartered Bank	5/1/2023	(76,089)	(0.00%)
USD	26,659,850	EUR	(25,000,000)	HSBC Bank	2/2/2023	(77,803)	(0.00%)
USD	26,659,850	EUR	(25,000,000)	HSBC Bank	2/2/2023	(77,803)	(0.00%)
USD	26,659,850	EUR	(25,000,000)	HSBC Bank	2/2/2023	(77,803)	(0.00%)
USD	26,658,675	EUR	(25,000,000)	UBS AG	2/2/2023	(78,978)	(0.00%)
USD	26,655,175	EUR	(25,000,000)	Morgan Stanley	2/2/2023	(82,478)	(0.00%)
USD	22,151,261	CNY	(154,206,000)	HSBC Bank	2/2/2023	(84,699)	(0.00%)
USD	14,045,871	MYR	(62,160,000)	Standard Chartered Bank	3/2/2023	(84,774)	(0.00%)
USD	13,812,666	MYR	(61,160,000)	BNP Paribas	3/2/2023	(90,652)	(0.00%)
USD	3,648,969	CNY	(26,000,000)	Standard Chartered Bank	4/1/2023	(91,123)	(0.00%)
USD	27,086,297	CNY	(188,480,000)	HSBC Bank	2/2/2023	(91,851)	(0.00%)
USD	7,118,769	MYR	(31,770,000)	BNP Paribas	4/1/2023	(93,489)	(0.00%)
USD	18,337,545	SEK	(191,760,750)	Bank of America	2/2/2023	(99,391)	(0.00%)
GBP	5,000,000	USD	(6,116,040)	State Street Bank & Trust Co.	4/1/2023	(101,538)	(0.00%)
USD	7,899,139	PEN	(30,530,173)	Citibank NA	5/1/2023	(105,836)	(0.00%)
COP	35,889,793,920	USD	(7,524,066)	State Street Bank & Trust Co.	5/1/2023	(123,900)	(0.00%)
USD	79,017,570	EUR	(74,000,000)	Toronto-Dominion Bank	2/2/2023	(125,884)	(0.00%)
USD	11,602,937	AUD	(17,300,000)	JPMorgan Chase Bank	4/1/2023	(129,058)	(0.00%)
USD	30,122,393	CNY	(209,810,000)	HSBC Bank	2/2/2023	(131,466)	(0.00%)
JPY	42,792,609,580	USD	(324,506,025)	HSBC Bank	5/1/2023	(140,399)	(0.00%)
SEK	213,067,500	USD	(20,592,201)	Toronto-Dominion Bank	4/1/2023	(143,283)	(0.00%)
ILS	28,186,250	USD	(8,132,213)	JPMorgan Chase Bank	4/1/2023	(144,045)	(0.00%)
JPY	2,132,490,312	USD	(16,315,917)	Toronto-Dominion Bank	5/1/2023	(151,757)	(0.00%)
ILS	14,500,000	USD	(4,269,038)	State Street Bank & Trust Co.	4/1/2023	(159,643)	(0.00%)
USD	14,383,887	IDR	(226,431,150,000)	Standard Chartered Bank	3/1/2023	(161,233)	(0.00%)
USD	14,317,240	NOK	(142,730,000)	Barclays Bank plc	4/1/2023	(171,644)	(0.00%)
EUR	148,000,000	USD	(158,460,092)	BNP Paribas	2/2/2023	(173,185)	(0.00%)
USD	43,408,361	EUR	(40,751,257)	Bank of America	2/2/2023	(175,358)	(0.00%)
USD	15,277,639	IDR	(240,583,100,000)	Standard Chartered Bank	3/1/2023	(176,550)	(0.00%)
USD	15,349,544	IDR	(241,786,010,000)	HSBC Bank	3/1/2023	(181,917)	(0.00%)
USD	15,349,544	IDR	(241,786,010,000)	HSBC Bank	3/1/2023	(181,917)	(0.00%)
USD	15,493,511	MYR	(69,060,000)	BNP Paribas	4/1/2023	(184,128)	(0.00%)
USD	15,115,361	IDR	(238,177,270,000)	Standard Chartered Bank	3/1/2023	(184,287)	(0.00%)
USD	14,187,130	MYR	(63,320,000)	Standard Chartered Bank	4/1/2023	(187,444)	(0.00%)
USD	13,396,872	THB	(471,428,546)	Standard Chartered Bank	4/1/2023	(214,462)	(0.00%)
USD	20,383,647	IDR	(320,777,460,000)	Standard Chartered Bank	3/1/2023	(221,939)	(0.00%)
USD	27,786,066	KRW	(35,396,670,000)	State Street Bank & Trust Co.	2/2/2023	(224,662)	(0.00%)
USD	10,876,075	THB	(385,720,000)	Standard Chartered Bank	4/1/2023	(260,636)	(0.00%)
JPY	42,794,749,960	USD	(324,645,349)	Toronto-Dominion Bank	5/1/2023	(263,499)	(0.00%)
USD	11,062,349	THB	(392,470,000)	BNP Paribas	4/1/2023	(269,252)	(0.00%)
USD	9,690,244	THB	(345,370,000)	BNP Paribas	4/1/2023	(281,461)	(0.00%)
USD	5,371,969	CLP	(4,824,028,000)	Standard Chartered Bank	5/1/2023	(289,808)	(0.00%)
USD	33,150,249	GBP	(27,800,000)	State Street Bank & Trust Co.	4/1/2023	(290,383)	(0.00%)
USD	6,683,073	KRW	(8,818,315,140)	State Street Bank & Trust Co.	3/1/2023	(290,683)	(0.00%)
USD	78,847,592	EUR	(74,000,000)	UBS AG	2/2/2023	(295,862)	(0.00%)
USD	10,308,844	THB	(367,350,000)	Standard Chartered Bank	4/1/2023	(297,479)	(0.00%)
USD	14,131,754	MYR	(63,570,000)	BNP Paribas	4/1/2023	(299,574)	(0.00%)
USD	41,190,650	SEK	(432,378,250)	UBS AG	4/1/2023	(306,375)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	9,683,454	THB	(346,290,000)	BNP Paribas	4/1/2023	(314,814)	(0.00%)
USD	78,815,920	EUR	(74,000,000)	Morgan Stanley	2/2/2023	(327,534)	(0.00%)
USD	7,643,339	KRW	(10,085,385,846)	State Street Bank & Trust Co.	3/1/2023	(332,451)	(0.00%)
USD	26,356,154	MYR	(117,594,542)	BNP Paribas	4/1/2023	(339,543)	(0.00%)
USD	5,304,861	CLP	(4,824,028,000)	State Street Bank & Trust Co.	5/1/2023	(356,916)	(0.00%)
USD	534,388,500	EUR	(500,000,000)	HSBC Bank	2/2/2023	(364,567)	(0.00%)
USD	534,388,500	EUR	(500,000,000)	HSBC Bank	2/2/2023	(364,567)	(0.00%)
USD	78,773,740	EUR	(74,000,000)	UBS AG	2/2/2023	(369,714)	(0.00%)
USD	63,792,780	EUR	(60,000,000)	Toronto-Dominion Bank	2/2/2023	(377,588)	(0.00%)
USD	63,792,720	EUR	(60,000,000)	Toronto-Dominion Bank	2/2/2023	(377,648)	(0.00%)
USD	41,112,318	SEK	(432,378,250)	Barclays Bank plc	4/1/2023	(384,707)	(0.00%)
USD	22,409,863	KRW	(28,811,240,000)	State Street Bank & Trust Co.	2/2/2023	(389,565)	(0.00%)
JPY	42,809,730,048	USD	(324,956,202)	Toronto-Dominion Bank	5/1/2023	(460,804)	(0.00%)
USD	78,677,762	EUR	(74,000,000)	Toronto-Dominion Bank	2/2/2023	(465,692)	(0.00%)
USD	17,857,550	JPY	(2,423,043,509)	Bank of America	5/1/2023	(508,986)	(0.00%)
USD	157,750,980	EUR	(148,000,000)	UBS AG	2/2/2023	(535,928)	(0.00%)
USD	17,698,373	JPY	(2,409,500,680)	JPMorgan Chase Bank	5/1/2023	(565,510)	(0.00%)
USD	10,242,217	HUF	(4,056,000,000)	BNP Paribas	4/1/2023	(567,536)	(0.00%)
USD	23,758,727	KRW	(30,750,920,000)	HSBC Bank	2/2/2023	(575,643)	(0.00%)
USD	17,222,615	PLN	(78,175,000)	BNP Paribas	4/1/2023	(600,126)	(0.00%)
USD	17,222,615	PLN	(78,175,000)	BNP Paribas	4/1/2023	(600,126)	(0.00%)
USD	20,192,717	KRW	(26,282,840,000)	State Street Bank & Trust Co.	2/2/2023	(605,892)	(0.00%)
USD	10,546,181	KRW	(14,126,610,000)	Standard Chartered Bank	3/1/2023	(625,515)	(0.00%)
USD	18,547,148	JPY	(2,533,785,785)	Citibank NA	5/1/2023	(658,809)	(0.00%)
USD	18,490,228	JPY	(2,528,773,529)	Brown Brothers Harriman & Co.	5/1/2023	(677,736)	(0.00%)
USD	40,029,800	NZD	(64,415,000)	JPMorgan Chase Bank	5/1/2023	(709,999)	(0.00%)
USD	25,236,525	KRW	(32,812,530,000)	State Street Bank & Trust Co.	2/2/2023	(729,275)	(0.00%)
USD	157,535,788	EUR	(148,000,000)	Toronto-Dominion Bank	2/2/2023	(751,120)	(0.00%)
USD	24,846,566	KRW	(32,484,400,000)	HSBC Bank	2/2/2023	(859,573)	(0.01%)
USD	111,169,583	KRW	(141,586,692,250)	HSBC Bank	2/2/2023	(873,339)	(0.01%)
USD	35,297,270	CNY	(251,606,000)	Standard Chartered Bank	4/1/2023	(896,179)	(0.01%)
USD	35,280,261	CNY	(251,610,000)	HSBC Bank	4/1/2023	(913,764)	(0.01%)
USD	34,707,781	CNY	(247,850,000)	HSBC Bank	4/1/2023	(945,369)	(0.01%)
USD	52,600,323	SGD	(71,965,000)	HSBC Bank	4/1/2023	(1,056,850)	(0.01%)
USD	62,155,580	EUR	(59,245,444)	Bank of America	4/1/2023	(1,074,092)	(0.01%)
USD	62,228,326	EUR	(59,343,066)	Bank of America	4/1/2023	(1,105,533)	(0.01%)
USD	23,608,438	KRW	(31,252,850,000)	BNP Paribas	3/1/2023	(1,107,141)	(0.01%)
USD	24,335,922	KRW	(32,177,930,000)	State Street Bank & Trust Co.	3/1/2023	(1,111,235)	(0.01%)
USD	25,417,425	KRW	(33,753,070,000)	HSBC Bank	3/1/2023	(1,275,394)	(0.01%)
USD	49,476,821	DKK	(353,690,000)	Bank of America	4/1/2023	(1,283,457)	(0.01%)
USD	32,271,796	CZK	(759,670,000)	UBS AG	4/1/2023	(1,294,394)	(0.01%)
USD	28,710,023	KRW	(38,141,840,000)	JPMorgan Chase Bank	3/1/2023	(1,453,551)	(0.01%)
USD	26,403,888	KRW	(35,316,520,000)	State Street Bank & Trust Co.	3/1/2023	(1,525,349)	(0.01%)
USD	30,145,523	KRW	(40,048,930,000)	JPMorgan Chase Bank	3/1/2023	(1,526,229)	(0.01%)
USD	28,966,230	KRW	(38,762,030,000)	Standard Chartered Bank	3/1/2023	(1,687,807)	(0.01%)
USD	36,959,137	KRW	(48,948,681,463)	JPMorgan Chase Bank	3/1/2023	(1,750,773)	(0.01%)
USD	73,126,277	JPY	(10,034,596,084)	HSBC Bank	5/1/2023	(2,935,410)	(0.02%)
USD	123,845,424	CHF	(117,455,000)	Toronto-Dominion Bank	4/1/2023	(3,105,506)	(0.02%)
USD	315,302,714	AUD	(470,105,000)	JPMorgan Chase Bank	4/1/2023	(3,498,995)	(0.02%)
USD	327,632,982	JPY	(43,523,387,811)	Royal Bank of Canada	2/2/2023	(3,564,929)	(0.02%)
USD	352,680,920	EUR	(334,411,993)	Toronto-Dominion Bank	4/1/2023	(4,220,121)	(0.02%)
USD	599,319,477	GBP	(502,590,000)	HSBC Bank	4/1/2023	(5,246,252)	(0.03%)
USD	206,529,200	EUR	(200,000,000)	State Street Bank & Trust Co.	4/1/2023	(6,920,705)	(0.04%)
USD	520,123,000	EUR	(500,000,000)	HSBC Bank	4/1/2023	(13,501,764)	(0.07%)
USD	519,982,500	EUR	(500,000,000)	Toronto-Dominion Bank	4/1/2023	(13,642,264)	(0.07%)
USD	519,982,500	EUR	(500,000,000)	Toronto-Dominion Bank	4/1/2023	(13,642,264)	(0.07%)
USD	519,780,500	EUR	(500,000,000)	Toronto-Dominion Bank	4/1/2023	(13,844,264)	(0.08%)
USD	519,415,000	EUR	(500,000,000)	Toronto-Dominion Bank	4/1/2023	(14,209,764)	(0.08%)
USD	324,952,058	JPY	(44,837,339,888)	UBS AG	5/1/2023	(14,912,511)	(0.08%)
USD	324,764,252	JPY	(44,841,824,070)	Bank of America	5/1/2023	(15,134,307)	(0.08%)
USD	324,648,412	JPY	(44,853,034,975)	Bank of America	5/1/2023	(15,335,126)	(0.08%)
USD	324,206,009	JPY	(44,835,097,348)	JPMorgan Chase Bank	5/1/2023	(15,641,562)	(0.08%)
USD	613,404,714	EUR	(594,004,526)	Toronto-Dominion Bank	4/1/2023	(20,546,336)	(0.11%)
USD	1,032,650,800	EUR	(1,000,000,000)	State Street Bank & Trust Co.	4/1/2023	(34,598,727)	(0.19%)
						(242,330,192)	(1.31%)
Hedge Share Class Level Forward Currency Exchange Contracts 1.14% (2021: 1.24%)							
EUR	1,210,936,341	USD	(1,250,486,733)	HSBC Bank	4/1/2023	41,884,505	0.23%
GBP	3,097,936,194	USD	(3,694,171,190)	HSBC Bank	4/1/2023	32,337,601	0.17%
CHF	1,193,335,699	USD	(1,258,262,019)	UBS AG	4/1/2023	31,551,750	0.17%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	2,197,745,486	USD	(2,620,727,978)	Toronto-Dominion Bank	4/1/2023	22,941,020	0.12%
EUR	629,392,444	USD	(649,948,401)	Toronto-Dominion Bank	4/1/2023	21,770,387	0.12%
EUR	451,487,884	USD	(466,231,672)	State Street Bank & Trust Co.	4/1/2023	15,618,558	0.08%
JPY	34,775,281,855	JPY	(250,354,250)	JPMorgan Chase Bank	5/1/2023	13,240,473	0.07%
GBP	558,278,900	USD	(666,490,099)	Standard Chartered Bank	4/1/2023	5,063,832	0.03%
GBP	310,000,000	USD	(369,661,050)	State Street Bank & Trust Co.	4/1/2023	3,238,084	0.02%
GBP	558,278,900	USD	(668,341,910)	Toronto-Dominion Bank	4/1/2023	3,212,021	0.02%
USD	681,244,320	GBP	(564,000,000)	Morgan Stanley	4/1/2023	2,808,475	0.02%
GBP	558,278,900	USD	(668,776,810)	Toronto-Dominion Bank	4/1/2023	2,777,121	0.02%
GBP	263,090,628	USD	(313,719,262)	Toronto-Dominion Bank	4/1/2023	2,752,568	0.02%
GBP	558,278,900	USD	(669,150,298)	HSBC Bank	4/1/2023	2,403,633	0.01%
USD	680,776,200	GBP	(564,000,000)	Morgan Stanley	4/1/2023	2,340,355	0.01%
USD	680,296,800	GBP	(564,000,000)	Toronto-Dominion Bank	4/1/2023	1,860,956	0.01%
EUR	53,197,882	USD	(54,936,655)	JPMorgan Chase Bank	4/1/2023	1,838,760	0.01%
CHF	65,000,000	USD	(68,537,133)	BNP Paribas	4/1/2023	1,717,947	0.01%
USD	431,633,482	GBP	(357,629,259)	Morgan Stanley	4/1/2023	1,441,091	0.01%
GBP	558,278,900	USD	(670,129,519)	Toronto-Dominion Bank	4/1/2023	1,424,412	0.01%
GBP	393,541,813	USD	(472,197,047)	Standard Chartered Bank	4/1/2023	1,194,570	0.01%
USD	679,620,000	GBP	(564,000,000)	Toronto-Dominion Bank	4/1/2023	1,184,156	0.01%
USD	679,507,200	GBP	(564,000,000)	HSBC Bank	4/1/2023	1,071,356	0.01%
USD	679,411,320	GBP	(564,000,000)	Morgan Stanley	4/1/2023	975,475	0.01%
USD	679,281,600	GBP	(564,000,000)	Royal Bank of Canada	4/1/2023	845,755	0.00%
CHF	30,000,000	USD	(31,631,722)	Toronto-Dominion Bank	4/1/2023	793,699	0.00%
GBP	70,000,000	USD	(83,472,760)	BNP Paribas	4/1/2023	730,270	0.00%
CHF	27,390,073	USD	(28,880,327)	JPMorgan Chase Bank	4/1/2023	724,162	0.00%
USD	41,207,322	GBP	(33,687,911)	State Street Bank & Trust Co.	4/1/2023	684,119	0.00%
USD	37,091,767	GBP	(30,332,882)	BNP Paribas	4/1/2023	604,330	0.00%
GBP	558,278,900	USD	(670,981,453)	HSBC Bank	4/1/2023	572,478	0.00%
CHF	1,320,210,175	USD	(1,431,308,327)	UBS AG	2/2/2023	501,393	0.00%
GBP	2,717,629,756	USD	(3,271,528,900)	Toronto-Dominion Bank	2/2/2023	279,816	0.00%
JPY	718,115,060	USD	(5,170,019)	JPMorgan Chase Bank	5/1/2023	273,254	0.00%
USD	14,792,835	GBP	(12,089,393)	JPMorgan Chase Bank	4/1/2023	250,499	0.00%
GBP	2,610,899,706	USD	(3,143,068,949)	HSBC Bank	2/2/2023	245,329	0.00%
USD	16,129,703	GBP	(13,217,427)	HSBC Bank	4/1/2023	230,455	0.00%
USD	24,627,751	GBP	(20,285,840)	Toronto-Dominion Bank	4/1/2023	225,905	0.00%
GBP	564,000,000	USD	(678,813,480)	Morgan Stanley	2/2/2023	197,379	0.00%
GBP	558,278,900	USD	(671,377,831)	Toronto-Dominion Bank	4/1/2023	176,100	0.00%
GBP	564,000,000	USD	(678,849,576)	Toronto-Dominion Bank	2/2/2023	161,283	0.00%
EUR	5,883,433	USD	(6,162,673)	JPMorgan Chase Bank	4/1/2023	116,419	0.00%
JPY	36,484,582,134	USD	(277,529,492)	JPMorgan Chase Bank	2/2/2023	105,544	0.00%
USD	1,009,523,663	EUR	(945,826,859)	UBS AG	4/1/2023	90,395	0.00%
JPY	326,600,015	USD	(2,389,333)	State Street Bank & Trust Co.	5/1/2023	86,278	0.00%
GBP	558,278,900	USD	(671,468,830)	Toronto-Dominion Bank	4/1/2023	85,100	0.00%
USD	1,009,512,219	EUR	(945,826,859)	HSBC Bank	4/1/2023	78,951	0.00%
JPY	263,999,933	USD	(1,924,113)	Morgan Stanley	5/1/2023	76,992	0.00%
EUR	6,393,568	USD	(6,748,034)	JPMorgan Chase Bank	4/1/2023	75,499	0.00%
CHF	3,304,682	USD	(3,512,908)	JPMorgan Chase Bank	4/1/2023	58,949	0.00%
USD	3,491,078	GBP	(2,855,349)	State Street Bank & Trust Co.	4/1/2023	56,378	0.00%
CHF	5,566,258	USD	(5,962,234)	State Street Bank & Trust Co.	4/1/2023	54,042	0.00%
USD	494,075,435	EUR	(462,906,548)	HSBC Bank	4/1/2023	38,640	0.00%
EUR	2,957,344	USD	(3,117,653)	JPMorgan Chase Bank	4/1/2023	38,571	0.00%
EUR	1,735,489	USD	(1,822,515)	JPMorgan Chase Bank	4/1/2023	29,685	0.00%
JPY	137,800,062	USD	(1,015,163)	Toronto-Dominion Bank	5/1/2023	29,354	0.00%
JPY	100,499,967	USD	(742,523)	Toronto-Dominion Bank	5/1/2023	19,261	0.00%
GBP	1,802,011	USD	(2,148,817)	State Street Bank & Trust Co.	4/1/2023	18,823	0.00%
JPY	89,085,237	USD	(656,753)	JPMorgan Chase Bank	5/1/2023	18,508	0.00%
JPY	71,999,989	USD	(528,078)	JPMorgan Chase Bank	5/1/2023	17,678	0.00%
JPY	73,000,064	USD	(536,648)	BNP Paribas	5/1/2023	16,689	0.00%
EUR	1,584,174	USD	(1,674,114)	JPMorgan Chase Bank	4/1/2023	16,595	0.00%
CHF	626,231	USD	(660,317)	State Street Bank & Trust Co.	4/1/2023	16,544	0.00%
USD	694,839	GBP	(564,725)	JPMorgan Chase Bank	4/1/2023	15,531	0.00%
CHF	1,352,648	USD	(1,447,082)	JPMorgan Chase Bank	4/1/2023	14,924	0.00%
USD	457,846	GBP	(368,999)	Toronto-Dominion Bank	4/1/2023	13,977	0.00%
USD	544,196	GBP	(443,081)	BNP Paribas	4/1/2023	11,214	0.00%
EUR	945,826,859	USD	(1,011,557,097)	UBS AG	2/2/2023	10,531	0.00%
USD	1,076,414	GBP	(886,326)	JPMorgan Chase Bank	4/1/2023	10,252	0.00%
CHF	1,136,860	USD	(1,220,338)	JPMorgan Chase Bank	4/1/2023	8,434	0.00%
CHF	679,253	USD	(725,947)	Toronto-Dominion Bank	4/1/2023	8,221	0.00%
CHF	590,679	USD	(631,594)	JPMorgan Chase Bank	4/1/2023	6,840	0.00%
EUR	1,408,118	USD	(1,496,099)	JPMorgan Chase Bank	4/1/2023	6,715	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
CHF	2,187,785	USD	(2,358,477)	JPMorgan Chase Bank	4/1/2023	6,184	0.00%
EUR	1,218,447	USD	(1,294,309)	Toronto-Dominion Bank	4/1/2023	6,078	0.00%
CHF	683,259	USD	(732,782)	UBS AG	4/1/2023	5,717	0.00%
EUR	354,054	USD	(372,756)	BNP Paribas	4/1/2023	5,108	0.00%
USD	175,544	GBP	(143,139)	JPMorgan Chase Bank	4/1/2023	3,362	0.00%
EUR	2,206,264	USD	(2,351,811)	State Street Bank & Trust Co.	4/1/2023	2,823	0.00%
CHF	458,749	USD	(493,625)	Toronto-Dominion Bank	4/1/2023	2,213	0.00%
JPY	13,500,009	USD	(100,677)	Toronto-Dominion Bank	5/1/2023	1,652	0.00%
CHF	220,813	USD	(237,326)	JPMorgan Chase Bank	4/1/2023	1,339	0.00%
CHF	160,469	USD	(172,528)	JPMorgan Chase Bank	4/1/2023	915	0.00%
CHF	644,963	USD	(696,278)	State Street Bank & Trust Co.	4/1/2023	829	0.00%
EUR	1,679,162	USD	(1,791,280)	BNP Paribas	4/1/2023	805	0.00%
JPY	1,999,991	USD	(14,825)	JPMorgan Chase Bank	5/1/2023	335	0.00%
GBP	3,282,730	USD	(3,951,990)	JPMorgan Chase Bank	2/2/2023	154	0.00%
EUR	208,484	USD	(222,394)	JPMorgan Chase Bank	4/1/2023	111	0.00%
EUR	41,268	USD	(44,019)	State Street Bank & Trust Co.	4/1/2023	24	0.00%
USD	1,085,677	EUR	(1,015,118)	JPMorgan Chase Bank	2/2/2023	2	0.00%
USD	8,164	CHF	(7,552)	UBS AG	4/1/2023	2	0.00%
USD	1,125	CHF	(1,038)	JPMorgan Chase Bank	2/2/2023	—	0.00%
USD	1,426,945,714	CHF	(1,320,210,175)	UBS AG	4/1/2023	—	0.00%
JPY	4,199,961	USD	(31,882)	UBS AG	5/1/2023	(47)	(0.00%)
USD	13,442	EUR	(12,784)	JPMorgan Chase Bank	4/1/2023	(201)	(0.00%)
USD	33,470,571	EUR	(31,295,561)	State Street Bank & Trust Co.	2/2/2023	(223)	(0.00%)
USD	45,228	JPY	(5,999,974)	UBS AG	5/1/2023	(252)	(0.00%)
USD	14,842	JPY	(1,999,972)	State Street Bank & Trust Co.	5/1/2023	(318)	(0.00%)
CHF	383,994	USD	(415,473)	JPMorgan Chase Bank	4/1/2023	(434)	(0.00%)
USD	55,793	CHF	(52,072)	BNP Paribas	4/1/2023	(489)	(0.00%)
USD	26,033	JPY	(3,500,032)	BNP Paribas	5/1/2023	(497)	(0.00%)
CHF	242,245	USD	(262,335)	Royal Bank of Canada	4/1/2023	(505)	(0.00%)
USD	42,621	EUR	(40,483)	JPMorgan Chase Bank	4/1/2023	(584)	(0.00%)
GBP	1,996,589	USD	(2,402,344)	Toronto-Dominion Bank	4/1/2023	(646)	(0.00%)
USD	21,901	JPY	(3,000,040)	State Street Bank & Trust Co.	5/1/2023	(840)	(0.00%)
CHF	196,815	USD	(213,736)	BNP Paribas	4/1/2023	(1,009)	(0.00%)
USD	3,140,651,256	GBP	(2,610,899,706)	HSBC Bank	4/1/2023	(1,132)	(0.00%)
JPY	28,000,044	USD	(213,527)	JPMorgan Chase Bank	5/1/2023	(1,288)	(0.00%)
CHF	744,238	USD	(805,854)	State Street Bank & Trust Co.	4/1/2023	(1,447)	(0.00%)
GBP	189,905	USD	(230,053)	JPMorgan Chase Bank	4/1/2023	(1,616)	(0.00%)
USD	4,244,158	JPY	(557,948,422)	JPMorgan Chase Bank	2/2/2023	(1,637)	(0.00%)
USD	224,236	EUR	(211,670)	JPMorgan Chase Bank	4/1/2023	(1,668)	(0.00%)
USD	268,908	EUR	(254,611)	JPMorgan Chase Bank	4/1/2023	(2,825)	(0.00%)
GBP	4,501,114	USD	(5,417,955)	JPMorgan Chase Bank	4/1/2023	(3,563)	(0.00%)
USD	2,045,262	EUR	(1,919,947)	State Street Bank & Trust Co.	4/1/2023	(3,801)	(0.00%)
EUR	462,906,548	USD	(495,085,497)	HSBC Bank	2/2/2023	(4,104)	(0.00%)
USD	21,308,748	CHF	(19,653,506)	State Street Bank & Trust Co.	2/2/2023	(6,101)	(0.00%)
EUR	945,826,859	USD	(1,011,576,013)	HSBC Bank	2/2/2023	(8,386)	(0.00%)
USD	2,218,779	EUR	(2,087,192)	JPMorgan Chase Bank	4/1/2023	(8,776)	(0.00%)
USD	161,105,840	GBP	(133,825,843)	State Street Bank & Trust Co.	2/2/2023	(9,764)	(0.00%)
GBP	3,540,454	USD	(4,271,002)	Toronto-Dominion Bank	4/1/2023	(12,188)	(0.00%)
GBP	1,276,135	USD	(1,551,613)	State Street Bank & Trust Co.	4/1/2023	(16,550)	(0.00%)
USD	3,957,990	EUR	(3,724,592)	JPMorgan Chase Bank	4/1/2023	(17,079)	(0.00%)
USD	770,977	JPY	(105,000,035)	BNP Paribas	5/1/2023	(24,917)	(0.00%)
GBP	10,818,628	USD	(13,040,471)	JPMorgan Chase Bank	4/1/2023	(26,739)	(0.00%)
USD	3,269,009,657	GBP	(2,717,629,756)	Toronto-Dominion Bank	4/1/2023	(28,354)	(0.00%)
USD	975,406	EUR	(944,575)	Toronto-Dominion Bank	4/1/2023	(32,691)	(0.00%)
USD	276,513,563	JPY	(36,484,582,134)	JPMorgan Chase Bank	5/1/2023	(37,562)	(0.00%)
USD	7,351,032	EUR	(6,928,236)	State Street Bank & Trust Co.	4/1/2023	(43,125)	(0.00%)
USD	5,491,766	CHF	(5,148,185)	JPMorgan Chase Bank	4/1/2023	(72,636)	(0.00%)
USD	678,322,800	GBP	(564,000,000)	Toronto-Dominion Bank	4/1/2023	(113,045)	(0.00%)
USD	10,130,824	CHF	(9,487,729)	JPMorgan Chase Bank	4/1/2023	(123,964)	(0.00%)
USD	678,288,960	GBP	(564,000,000)	Morgan Stanley	4/1/2023	(146,885)	(0.00%)
GBP	13,627,878	USD	(16,669,389)	JPMorgan Chase Bank	4/1/2023	(276,408)	(0.00%)
GBP	27,095,878	USD	(33,087,462)	Toronto-Dominion Bank	4/1/2023	(493,818)	(0.00%)
GBP	13,639,880	USD	(16,937,035)	BNP Paribas	4/1/2023	(529,617)	(0.00%)
GBP	564,000,000	USD	(679,803,300)	Royal Bank of Canada	2/2/2023	(792,441)	(0.00%)
GBP	564,000,000	USD	(679,924,560)	Morgan Stanley	2/2/2023	(913,701)	(0.00%)
GBP	564,000,000	USD	(680,028,900)	HSBC Bank	2/2/2023	(1,018,041)	(0.01%)
GBP	564,000,000	USD	(680,138,880)	Toronto-Dominion Bank	2/2/2023	(1,128,021)	(0.01%)
GBP	357,629,259	USD	(431,966,077)	Morgan Stanley	2/2/2023	(1,409,072)	(0.01%)
GBP	564,000,000	USD	(680,819,064)	Toronto-Dominion Bank	2/2/2023	(1,808,205)	(0.01%)
GBP	564,000,000	USD	(681,300,720)	Morgan Stanley	2/2/2023	(2,289,861)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	564,000,000	USD	(681,768,840)	Morgan Stanley	2/2/2023	(2,757,981)	(0.01%)
						211,259,465	1.14%
Total OTC Financial Derivative Instruments						(31,070,727)	(0.17%)
Total Investments						18,335,068,300	98.71%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						239,506,235	1.29%
Net Assets						18,574,574,535	100.00%
						US Dollars (\$)	% of Total Assets
Analysis of Total Assets							
(a)	Transferable securities admitted to an official stock exchange listing					13,345,925,310	70.06%
(b)	Transferable securities dealt in on another regulated market					4,473,375,635	23.48%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					574,586,085	3.02%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					281,807	0.00%
(e)	Total OTC Financial Derivative Instruments					243,554,731	1.28%
(f)	Other assets					410,654,590	2.16%
Total Assets						19,048,378,158	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	18,393,887,030	22,940,228,991
Financial Derivative Instruments	3,17	243,836,538	379,994,290
Cash	3	149,694,710	453,453,049
Unrealised Appreciation on Spot Currency Contracts		—	15,379,359
Receivables:			
Interest and Dividends		107,165,114	105,837,997
Capital Shares Issued		25,212,166	106,860,803
Investments Sold		125,248,062	116,363,176
Margin Cash Due from Broker	3	2,317,431	428,767
Cash Collateral		1,000,000	—
Other Receivables		17,107	982
Total Current Assets		19,048,378,158	24,118,547,414
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	25,308,487	—
Financial Derivative Instruments	3,17	277,346,781	137,828,959
Bank Overdraft		2,715	76,053
Unrealised Depreciation on Spot Currency Contracts		252,120	—
Payables and Other Liabilities:			
Investments Purchased		155,869,875	539,002,140
Income Distribution Payable		6,572,556	6,150,785
Capital Shares Redeemed		6,220,467	13,947,838
Management Fees Payable	12	2,230,622	2,710,326
Total Current Liabilities		473,803,623	699,716,101
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		18,574,574,535	23,418,831,313

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
CHF Hedged Acc			
US (\$) Equivalent	468,532,029	580,724,862	806,207,974
Net Assets	433,485,833	529,127,458	712,647,539
Number of Shares Outstanding	3,782,954	3,902,681	5,094,460
Net Asset Value Per Share¹	114.59	135.58	139.89
CHF Hedged Dist²			
US (\$) Equivalent	53,511,711	31,962,471	—
Net Assets	49,509,035	29,122,605	—
Number of Shares Outstanding	617,740	302,023	—
Net Asset Value Per Share¹	80.15	96.43	—
Institutional Plus CHF Hedged Acc			
US (\$) Equivalent	878,981,027	712,327,974	782,844,542
Net Assets	813,233,246	649,037,634	691,995,433
Number of Shares Outstanding	8,877,740	5,991,758	6,194,755
Net Asset Value Per Share¹	91.60	108.32	111.71
EUR Hedged Acc			
US (\$) Equivalent	1,639,295,343	2,226,647,026	1,587,453,314
Net Assets	1,535,999,409	1,958,008,304	1,297,415,993
Number of Shares Outstanding	16,651,809	18,030,873	11,609,118
Net Asset Value Per Share¹	92.24	108.59	111.76

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

Net Asset Value Per Share (continued)

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Hedged Dist²			
US (\$) Equivalent	56,646,991	44,632,116	—
Net Assets	53,077,528	39,247,376	—
Number of Shares Outstanding	657,422	406,026	—
Net Asset Value Per Share¹	80.74	96.66	—
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	770,617,499	1,713,084,493	1,839,424,136
Net Assets	722,059,041	1,506,405,651	1,503,350,222
Number of Shares Outstanding	7,279,682	12,906,123	12,521,503
Net Asset Value Per Share¹	99.19	116.72	120.06
GBP Hedged Acc			
US (\$) Equivalent	9,694,894,247	12,049,942,436	9,121,882,321
Net Assets	8,059,601,367	8,896,557,899	6,673,164,802
Number of Shares Outstanding	57,574,404	54,620,137	40,090,217
Net Asset Value Per Share¹	139.99	162.88	166.45
GBP Hedged Dist			
US (\$) Equivalent	965,271,025	1,214,698,884	1,079,545,705
Net Assets	802,453,278	896,820,795	789,747,790
Number of Shares Outstanding	6,896,039	6,510,784	5,537,529
Net Asset Value Per Share¹	116.36	137.74	142.62
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	1,736,033,896	1,711,310,066	1,560,267,913
Net Assets	1,443,207,198	1,263,472,350	1,141,422,850
Number of Shares Outstanding	13,905,126	10,467,990	9,258,469
Net Asset Value Per Share¹	103.79	120.70	123.28
Institutional Plus GBP Hedged Dist			
US (\$) Equivalent	309,304,474	524,914,890	658,133,074
Net Assets	257,132,332	387,548,383	481,460,987
Number of Shares Outstanding	2,856,091	3,636,422	4,363,228
Net Asset Value Per Share¹	90.03	106.57	110.35
JPY Hedged Acc²			
US (\$) Equivalent	—	—	104,635,985
Net Assets	—	—	10,803,142,271
Number of Shares Outstanding	—	—	973,240
Net Asset Value Per Share¹	—	—	11,100.18
Institutional Plus JPY Hedged Acc			
US (\$) Equivalent	271,713,852	201,436,013	56,865
Net Assets	35,851,284,202	23,196,364,077	5,871,027
Number of Shares Outstanding	4,037,699	2,206,432	545
Net Asset Value Per Share¹	8,879.14	10,513.07	10,772.53
USD Hedged Acc			
Net Assets	1,204,564,933	1,791,681,322	1,508,526,410
Number of Shares Outstanding	8,330,481	10,780,566	8,894,648
Net Asset Value Per Share¹	144.60	166.20	169.60
USD Hedged Dist³			
Net Assets	29,708,832	14,835,294	—
Number of Shares Outstanding	356,328	152,240	—
Net Asset Value Per Share¹	83.37	97.45	—

Net Asset Value Per Share (continued)

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
Investor USD Hedged			
Net Assets	31,920,951	38,261,355	48,725,075
Number of Shares Outstanding	301,109	314,014	391,865
Net Asset Value Per Share¹	106.01	121.85	124.34
Institutional Plus USD Hedged Acc			
Net Assets	460,950,746	529,343,140	1,178,899,530
Number of Shares Outstanding	4,321,234	4,319,652	9,431,928
Net Asset Value Per Share¹	106.67	122.54	124.99
Institutional Plus USD Hedged Dist			
Net Assets	2,626,979	33,028,971	40,960,943
Number of Shares Outstanding	28,312	304,567	365,370
Net Asset Value Per Share¹	92.79	108.45	112.11

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

² The share class was liquidated on 23 March 2021.

³ The share class was launched on 21 January 2021.

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		357,719,306	316,132,153
Other Income		1,410,809	1,883,011
Net Loss on Financial Instruments		(5,514,599,261)	(1,286,945,040)
Total Investment Loss		(5,155,469,146)	(968,929,876)
Expenses			
Management Fees	12	27,733,179	30,154,072
Transaction Fees and Commissions		25,677	72,189
Other Expenses		50	50
Total Expenses		27,758,906	30,226,311
Finance Costs			
Interest Expense		458,003	1,375,676
Distribution	6	25,192,220	25,076,204
Income Equalisation		143,685	(353,396)
Total Finance Costs		25,793,908	26,098,484
Net Investment Loss		(5,209,021,960)	(1,025,254,671)
Taxation	5	(1,412,391)	(2,081,335)
Net Decrease in Net Assets		(5,210,434,351)	(1,027,336,006)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(5,210,434,351)	(1,027,336,006)
Capital Transactions		
Subscriptions	6,241,512,857	9,228,439,371
Redemptions	(5,875,375,823)	(5,099,878,020)
Reinvestments	40,539	42,181
Total Capital Transactions	366,177,573	4,128,603,532
Total (Decrease)/Increase for the Year	(4,844,256,778)	3,101,267,526
Net Assets		
Beginning of Year	23,418,831,313	20,317,563,787
End of Year	18,574,574,535	23,418,831,313

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

Vanguard Global Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Global fixed income markets had an especially tough year, with bond yields in major economies moving sharply higher across the maturity spectrum. Global bonds ended the 12 months down roughly 16% in US dollars, as measured by the Bloomberg Global Aggregate Bond Index.
- The fund's benchmark, which is hedged to the US dollar, returned –14.11% for the 12 months ended 31 December 2022.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole, as did Belgium and the United Kingdom. Other index heavyweights including Japan, Spain and Canada fared better but still ended the period in negative territory.
- By sector, bonds issued by financial institutions weighed less on performance than those of industrial and utility companies.
- By maturity, shorter-dated bonds held up better than their longer-dated counterparts. From a credit-quality perspective, results were mixed.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Float Adjusted Corporate Index Hedged

	Total Returns	
	Periods Ended 31 December 2022 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception ¹
CHF Hedged Acc	-16.91%	-9.73%
Benchmark	-16.72	-9.53
Tracking Difference*	-0.19	
EUR Hedged Acc	-16.50%	-9.38%
Benchmark	-16.31	-9.18
Tracking Difference*	-0.19	
Institutional Plus EUR Hedged Acc	-16.44%	-1.49%
Benchmark	-16.31	-1.31
Tracking Difference*	-0.13	
GBP Hedged Acc	-15.55%	-0.85%
Benchmark	-15.26	-0.58
Tracking Difference*	-0.29	
GBP Hedged Dist	-15.46%	-8.63%
Benchmark	-15.26	-8.28
Tracking Difference*	-0.20	
Institutional Plus GBP Hedged Acc	-15.48%	-0.75%
Benchmark	-15.26	-0.58
Tracking Difference*	-0.22	
Institutional Plus GBP Hedged Dist	—	-0.68%
Benchmark	—	-0.35
Tracking Difference*	—	-0.33

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception ¹
USD Hedged Acc	-14.32%	0.44%
Benchmark	-14.11	0.61
Tracking Difference*	-0.21	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: Institutional Plus GBP Hedged Dist, 29 November 2022; CHF Hedged Acc, EUR Hedged Acc and GBP Hedged Dist, 21 January 2021; Institutional Plus EUR Hedged Acc, 7 February 2018; GBP Hedged Acc, Institutional Plus GBP Hedged Acc and USD Hedged Acc, 2 November 2017.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
Bundesobligation 0.00% 16/4/2027	€47,600,000	48,703,018	Bundesobligation 0.00% 16/4/2027	€43,500,000	43,509,418
US Treasury Note 0.13% 30/6/2023	\$39,000,000	38,100,156	US Treasury Note 0.13% 30/6/2023	\$39,000,000	38,052,852
US Treasury Note 2.25% 31/3/2024	\$37,295,000	37,035,739	US Treasury Note 2.25% 31/3/2024	\$37,295,000	37,063,165
US Treasury Note 0.13% 31/10/2022	\$20,000,000	19,915,625	US Treasury Note 0.13% 31/10/2022	\$20,000,000	19,913,281
US Treasury Note 2.50% 31/5/2024	\$19,045,000	18,767,902	US Treasury Note 2.50% 31/5/2024	\$19,045,000	18,882,281
US Treasury Note 1.50% 15/2/2025	\$16,065,000	15,822,894	US Treasury Note 1.50% 15/2/2025	\$16,065,000	15,636,040
US Treasury Note 3.00% 30/6/2024	\$15,185,000	15,205,090	US Treasury Note 3.00% 30/6/2024	\$15,185,000	15,123,577
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/2/2032	€14,300,000	13,763,417	US Treasury Bond 1.00% 15/12/2024	\$12,015,000	11,833,583
US Treasury Bond 1.00% 15/12/2024	\$12,015,000	11,928,079	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/2/2032	€12,600,000	11,746,505
US Treasury Note 1.50% 29/2/2024	\$11,142,000	11,094,947	US Treasury Note 1.50% 29/2/2024	\$11,142,000	10,952,241
US Treasury Note 2.88% 15/6/2025	\$11,085,000	11,068,926	US Treasury Note 2.88% 15/6/2025	\$11,085,000	10,947,778
US Treasury Note 3.13% 15/8/2025	\$10,889,000	10,731,163	US Treasury Note 3.13% 15/8/2025	\$10,889,000	10,640,187
US Treasury Note 2.88% 15/5/2032	\$10,240,000	10,260,413	US Treasury Note 2.88% 15/5/2032	\$10,240,000	10,246,763
US Treasury Note 1.88% 15/2/2032	\$10,455,000	9,903,926	US Treasury Note 1.88% 15/2/2032	\$10,455,000	9,849,657
US Treasury Note 1.88% 28/2/2027	\$9,587,000	9,517,920	US Treasury Note 1.88% 28/2/2027	\$9,587,000	9,438,144
US Treasury Note 2.75% 15/5/2025	\$9,490,000	9,430,084	US Treasury Note 2.75% 15/5/2025	\$9,490,000	9,388,673
US Treasury Note 1.88% 28/2/2029	\$9,355,000	9,255,084	US Treasury Note 1.88% 28/2/2029	\$9,355,000	9,179,814
US Treasury Note 3.88% 30/11/2027	\$7,762,000	7,789,401	US Treasury Note 3.00% 15/7/2025	\$7,455,000	7,400,006
US Treasury Bond 1.88% 15/11/2051	\$8,805,000	7,657,717	US Treasury Bond 1.88% 15/11/2051	\$8,805,000	7,357,041
US Treasury Bond 2.38% 15/2/2042	\$8,208,000	7,638,621	US Treasury Bond 2.38% 15/2/2042	\$8,208,000	7,324,256

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

Financial Statements

Statement of Investments

31 December 2022

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.38% (2021: 97.29%)					
Fixed Income 98.38% (2021: 97.29%)					
Australia 2.08% (2021: 1.88%)					
Aurizon Network Pty Ltd.	€1,800,000	3.13%	1/6/2026	1,846,991	0.05%
Westpac Banking Corp.^	\$1,981,000	2.89%	4/2/2030	1,816,156	0.05%
Australia & New Zealand Banking Group Ltd.^	¥200,000,000	1.50%	1/9/2032	1,512,257	0.04%
National Australia Bank Ltd.	\$1,638,000	2.50%	12/7/2026	1,509,025	0.04%
Australia & New Zealand Banking Group Ltd.	\$1,300,000	5.09%	8/12/2025	1,304,503	0.04%
National Australia Bank Ltd.	AUD1,800,000	4.65%	25/11/2025	1,216,947	0.04%
Commonwealth Bank of Australia	\$1,250,000	1.13%	15/6/2026	1,099,854	0.03%
BHP Billiton Finance USA Ltd.	\$960,000	5.00%	30/9/2043	931,847	0.03%
Australia & New Zealand Banking Group Ltd.	\$900,000	6.74%	8/12/2032	911,063	0.03%
Macquarie Group Ltd.^	\$1,000,000	1.34%	12/1/2027	868,921	0.03%
Macquarie Group Ltd.	€1,000,000	0.35%	3/3/2028	863,385	0.03%
Australia & New Zealand Banking Group Ltd.	AUD1,200,000	5.35%	4/11/2027	824,408	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	\$875,000	3.63%	28/1/2026	823,714	0.02%
Commonwealth Bank of Australia^	€800,000	1.94%	3/10/2029	804,468	0.02%
Macquarie Bank Ltd.	\$850,000	2.30%	22/1/2025	804,114	0.02%
National Australia Bank Ltd.	\$1,050,000	2.33%	21/8/2030	797,487	0.02%
Westpac Banking Corp.	\$800,000	4.04%	26/8/2027	780,248	0.02%
Toyota Finance Australia Ltd.	€700,000	2.00%	21/10/2024	728,693	0.02%
Commonwealth Bank of Australia	\$700,000	3.35%	4/6/2024	684,359	0.02%
Westpac Banking Corp.	\$725,000	1.02%	18/11/2024	674,522	0.02%
Commonwealth Bank of Australia	AUD1,000,000	3.00%	11/1/2024	668,927	0.02%
Glencore Capital Finance DAC	€800,000	0.75%	1/3/2029	654,943	0.02%
Commonwealth Bank of Australia	\$675,000	2.55%	14/3/2027	613,885	0.02%
National Australia Bank Ltd.	AUD900,000	4.95%	25/11/2027	607,460	0.02%
National Australia Bank Ltd.	€600,000	2.13%	24/5/2028	593,854	0.02%
Woodside Finance Ltd.	\$625,000	4.50%	4/3/2029	587,286	0.02%
Westpac Banking Corp.	€600,000	1.45%	17/7/2028	566,414	0.02%
Australia & New Zealand Banking Group Ltd.^	\$600,000	2.95%	22/7/2030	541,724	0.02%
National Australia Bank Ltd.	\$567,000	3.38%	14/1/2026	541,720	0.02%
Westpac Banking Corp.	\$525,000	3.30%	26/2/2024	515,954	0.02%
Westpac Banking Corp.	\$500,000	5.46%	18/11/2027	510,895	0.02%
QBE Insurance Group Ltd.^	\$525,000	6.75%	2/12/2044	510,192	0.02%
Westpac Banking Corp.	\$575,000	1.15%	3/6/2026	508,763	0.02%
GAIF Bond Issuer Pty Ltd.	AUD920,000	1.90%	14/12/2028	496,794	0.01%
BHP Billiton Finance Ltd.	€500,000	3.13%	29/4/2033	483,310	0.01%
AusNet Services Holdings Pty Ltd.	€500,000	1.50%	26/2/2027	480,072	0.01%
CSL Finance plc	\$500,000	3.85%	27/4/2027	478,352	0.01%
Macquarie Group Ltd.	\$475,000	6.21%	22/11/2024	478,071	0.01%
Commonwealth Bank of Australia	\$515,000	3.15%	19/9/2027	476,097	0.01%
Stockland Trust	€500,000	1.63%	27/4/2026	473,141	0.01%
Macquarie Group Ltd.^	\$500,000	5.49%	9/11/2033	471,893	0.01%
Macquarie Group Ltd.^	\$500,000	4.65%	27/3/2029	468,692	0.01%
Westpac Banking Corp.	\$500,000	2.85%	13/5/2026	468,243	0.01%
Telstra Corp., Ltd.	€500,000	1.38%	26/3/2029	461,722	0.01%
Santos Finance Ltd.	\$575,000	3.65%	29/4/2031	458,655	0.01%
Glencore Funding LLC	\$475,000	3.88%	27/10/2027	444,296	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	\$500,000	4.38%	28/5/2030	442,266	0.01%
Macquarie Bank Ltd.^	\$600,000	3.05%	3/3/2036	435,310	0.01%
Commonwealth Bank of Australia	\$525,000	3.78%	14/3/2032	431,367	0.01%
Westpac Banking Corp.	\$650,000	3.13%	18/11/2041	429,276	0.01%
APA Infrastructure Ltd.	€500,000	0.75%	15/3/2029	427,542	0.01%
Glencore Funding LLC	\$450,000	4.00%	27/3/2027	425,361	0.01%
Victoria Power Networks Finance Pty Ltd.	AUD700,000	1.60%	21/4/2026	423,516	0.01%
Australia & New Zealand Banking Group Ltd.	AUD650,000	1.65%	16/1/2025	415,319	0.01%
Transurban Finance Co. Pty Ltd.	\$525,000	2.45%	16/3/2031	413,240	0.01%
AGI Finance Pty Ltd.	AUD700,000	2.12%	24/6/2027	408,067	0.01%
APA Infrastructure Ltd.	£400,000	3.50%	22/3/2030	406,501	0.01%
Aurizon Network Pty Ltd.	AUD800,000	2.90%	2/9/2030	402,121	0.01%
National Australia Bank Ltd.^	\$525,000	3.35%	12/1/2037	400,509	0.01%
Sydney Airport Finance Co. Pty Ltd.	\$425,000	3.63%	28/4/2026	398,502	0.01%
Macquarie Bank Ltd.	\$400,000	4.88%	10/6/2025	390,464	0.01%
Scentre Group Trust 2^	\$430,000	4.75%	24/9/2080	386,846	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Rio Tinto Finance USA Ltd.	\$350,000	7.13%	15/7/2028	385,115	0.01%
Macquarie Bank Ltd.	\$400,000	3.23%	21/3/2025	385,063	0.01%
Australia & New Zealand Banking Group Ltd.^	\$500,000	2.57%	25/11/2035	366,993	0.01%
National Australia Bank Ltd.	\$375,000	3.91%	9/6/2027	359,335	0.01%
Commonwealth Bank of Australia	\$525,000	3.31%	11/3/2041	356,728	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	\$380,000	3.75%	23/3/2027	348,873	0.01%
Toyota Finance Australia Ltd.	£300,000	3.92%	28/6/2027	345,505	0.01%
National Australia Bank Ltd.^	AUD500,000	6.32%	3/8/2032	339,724	0.01%
Commonwealth Bank of Australia	AUD500,000	4.20%	18/8/2025	335,057	0.01%
Glencore Finance Europe Ltd.	£300,000	3.13%	26/3/2026	334,091	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	AUD600,000	3.76%	25/11/2031	331,887	0.01%
NSW Electricity Networks Finance Pty Ltd.	AUD600,000	2.73%	23/4/2029	330,790	0.01%
Commonwealth Bank of Australia^	\$400,000	3.61%	12/9/2034	330,605	0.01%
Westpac Banking Corp.	AUD500,000	2.25%	16/8/2024	327,106	0.01%
Australia & New Zealand Banking Group Ltd.^	€355,000	0.67%	5/5/2031	321,633	0.01%
Commonwealth Bank of Australia	\$425,000	4.32%	10/1/2048	318,650	0.01%
BHP Billiton Finance Ltd.	€300,000	3.25%	24/9/2027	315,830	0.01%
Aurizon Network Pty Ltd.	€300,000	2.00%	18/9/2024	309,132	0.01%
National Australia Bank Ltd.	€300,000	0.25%	20/5/2024	307,887	0.01%
Commonwealth Bank of Australia	AUD500,000	2.40%	14/1/2027	307,690	0.01%
Qantas Airways Ltd.	AUD500,000	5.25%	9/9/2030	303,548	0.01%
Toyota Finance Australia Ltd.	€304,000	0.06%	13/1/2025	303,100	0.01%
Westpac Banking Corp.	\$300,000	5.35%	18/10/2024	302,082	0.01%
APA Infrastructure Ltd.	€400,000	1.25%	15/3/2033	301,272	0.01%
National Australia Bank Ltd.	\$300,000	5.13%	22/11/2024	300,791	0.01%
Macquarie Group Ltd.^	\$300,000	5.11%	9/8/2026	298,709	0.01%
GAIF Bond Issuer Pty Ltd.	\$320,000	3.40%	30/9/2026	296,504	0.01%
National Australia Bank Ltd.^	£300,000	1.70%	15/9/2031	295,929	0.01%
Glencore Finance Europe Ltd.	€300,000	1.50%	15/10/2026	287,143	0.01%
Sydney Airport Finance Co. Pty Ltd.	\$300,000	3.38%	30/4/2025	285,537	0.01%
National Australia Bank Ltd.	€300,000	1.38%	30/8/2028	283,964	0.01%
Newcrest Finance Pty Ltd.	\$315,000	5.75%	15/11/2041	283,195	0.01%
Rio Tinto Finance USA plc	\$325,000	4.13%	21/8/2042	280,455	0.01%
Westpac Banking Corp.^	\$300,000	5.41%	10/8/2033	280,246	0.01%
CIMIC Finance Ltd.	€350,000	1.50%	28/5/2029	278,621	0.01%
Westpac Banking Corp.^	\$325,000	4.11%	24/7/2034	278,379	0.01%
BHP Billiton Finance Ltd.	€300,000	1.50%	29/4/2030	272,177	0.01%
Glencore Funding LLC	\$300,000	1.63%	1/9/2025	271,840	0.01%
Transurban Finance Co. Pty Ltd.	€300,000	1.45%	16/5/2029	270,977	0.01%
Macquarie Group Ltd.	£300,000	2.13%	1/10/2031	269,427	0.01%
AGI Finance Pty Ltd.	AUD500,000	1.82%	23/11/2028	268,879	0.01%
APA Infrastructure Ltd.	\$275,000	4.20%	23/3/2025	265,187	0.01%
Glencore Funding LLC	\$325,000	2.50%	1/9/2030	263,884	0.01%
Glencore Capital Finance DAC	€300,000	1.13%	10/3/2028	263,683	0.01%
Australia & New Zealand Banking Group Ltd.^	£265,000	1.81%	16/9/2031	262,905	0.01%
Ausgrid Finance Pty Ltd.	\$275,000	4.35%	1/8/2028	254,063	0.01%
Westpac Banking Corp.^	\$270,000	4.32%	23/11/2031	253,053	0.01%
Newcrest Finance Pty Ltd.	\$300,000	3.25%	13/5/2030	250,922	0.01%
Commonwealth Bank of Australia	\$325,000	2.69%	11/3/2031	249,935	0.01%
Rio Tinto Finance USA Ltd.	\$375,000	2.75%	2/11/2051	248,820	0.01%
CSL Finance plc	\$275,000	4.75%	27/4/2052	247,888	0.01%
AusNet Services Holdings Pty Ltd.	€300,000	0.63%	25/8/2030	244,343	0.01%
Commonwealth Bank of Australia	\$300,000	3.90%	12/7/2047	244,313	0.01%
Wesfarmers Ltd.	€317,000	0.95%	21/10/2033	243,673	0.01%
Westpac Banking Corp.^	\$325,000	2.67%	15/11/2035	241,454	0.01%
Glencore Funding LLC	\$245,000	4.13%	12/3/2024	240,792	0.01%
Woodside Finance Ltd.	\$250,000	3.65%	5/3/2025	239,950	0.01%
Rio Tinto Finance plc	£200,000	4.00%	11/12/2029	228,289	0.01%
Westpac Banking Corp.^	€250,000	0.77%	13/5/2031	225,872	0.01%
Australia & New Zealand Banking Group Ltd.	\$234,000	4.40%	19/5/2026	224,208	0.01%
Aurizon Finance Pty Ltd.	AUD400,000	3.00%	9/3/2028	224,180	0.01%
Glencore Capital Finance DAC	€300,000	1.25%	1/3/2033	218,127	0.01%
South32 Treasury Ltd.	\$250,000	4.35%	14/4/2032	214,744	0.01%
National Australia Bank Ltd.^	\$250,000	3.93%	2/8/2034	210,621	0.01%
BHP Billiton Finance Ltd.	£200,000	4.30%	25/9/2042	209,719	0.01%
Rio Tinto Finance USA Ltd.	\$210,000	5.20%	2/11/2040	209,274	0.01%
National Australia Bank Ltd.^	CAD300,000	3.52%	12/6/2030	205,322	0.01%
Macquarie Group Ltd.^	\$235,000	1.63%	23/9/2027	199,211	0.01%
Australia & New Zealand Banking Group Ltd.	\$200,000	4.50%	19/3/2024	197,269	0.01%
WSO Finance Pty Ltd.	AUD300,000	4.50%	31/3/2027	197,232	0.01%
Ausgrid Finance Pty Ltd.	€242,000	0.88%	7/10/2031	191,444	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Telstra Corp., Ltd.	\$200,000	3.13%	7/4/2025	191,104	0.01%
Westpac Banking Corp.	\$200,000	3.35%	8/3/2027	188,363	0.01%
CSL Finance plc	\$200,000	4.25%	27/4/2032	188,289	0.01%
Rio Tinto Finance USA plc	\$200,000	4.75%	22/3/2042	187,640	0.01%
Amcor UK Finance plc	\$200,000	1.13%	23/6/2027	187,624	0.01%
Macquarie Group Ltd.^	\$200,000	4.10%	21/6/2028	187,586	0.01%
Sydney Airport Finance Co. Pty Ltd.	€200,000	1.75%	26/4/2028	185,893	0.01%
Westpac Banking Corp.^	\$250,000	3.02%	18/11/2036	184,956	0.01%
Scentre Group Trust 2^	\$220,000	5.13%	24/9/2080	184,611	0.01%
Argentum Netherlands BV for Swiss Re Ltd.^	\$200,000	5.63%	15/8/2052	183,425	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€200,000	1.75%	11/4/2028	179,951	0.01%
CSL Finance plc	\$200,000	4.95%	27/4/2062	178,187	0.01%
Woolworths Group Ltd.	€211,000	0.38%	15/11/2028	177,009	0.01%
BHP Billiton Finance USA Ltd.	\$200,000	4.13%	24/2/2042	174,508	0.01%
Westpac Banking Corp.	\$200,000	2.65%	16/1/2030	173,615	0.01%
Macquarie Group Ltd.^	\$225,000	2.87%	14/1/2033	172,307	0.01%
Qantas Airways Ltd.	AUD300,000	3.15%	27/9/2028	170,956	0.01%
Wesfarmers Ltd.	AUD300,000	1.94%	23/6/2028	169,555	0.01%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	165,309	0.01%
Goodman US Finance Four LLC	\$200,000	4.50%	15/10/2037	164,459	0.01%
Pacific National Finance Pty Ltd.	AUD300,000	3.80%	8/9/2031	157,551	0.01%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	156,400	0.01%
APA Infrastructure Ltd.	£200,000	2.50%	15/3/2036	156,079	0.01%
Computershare US, Inc.	€200,000	1.13%	7/10/2031	156,009	0.00%
National Australia Bank Ltd.	\$250,000	2.65%	14/1/2041	152,237	0.00%
Newcastle Coal Infrastructure Group Pty Ltd.	\$200,000	4.70%	12/5/2031	151,045	0.00%
Commonwealth Bank of Australia	\$200,000	3.74%	12/9/2039	147,102	0.00%
APA Infrastructure Ltd.	\$150,000	4.25%	15/7/2027	140,105	0.00%
AusNet Services Holdings Pty Ltd.	AUD250,000	2.60%	31/7/2029	134,586	0.00%
Woolworths Group Ltd.	AUD200,000	1.85%	20/5/2025	126,798	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	4.30%	30/3/2028	125,450	0.00%
Macquarie Group Ltd.^	CAD200,000	2.72%	21/8/2029	125,067	0.00%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	122,927	0.00%
Lonsdale Finance Pty Ltd.	AUD200,000	2.45%	20/11/2026	121,180	0.00%
Amcor Finance USA, Inc.	\$125,000	3.63%	28/4/2026	118,427	0.00%
BHP Billiton Finance Ltd.	£100,000	3.25%	25/9/2024	118,059	0.00%
Ausgrid Finance Pty Ltd.	AUD200,000	1.81%	5/2/2027	116,646	0.00%
Woolworths Group Ltd.	AUD200,000	1.85%	15/11/2027	116,053	0.00%
Westpac Banking Corp.	£100,000	2.13%	2/5/2025	112,590	0.00%
Scentre Group Trust 1	£100,000	3.88%	16/7/2026	112,489	0.00%
Network Finance Co. Pty Ltd.	AUD200,000	2.58%	3/10/2028	112,398	0.00%
ElectraNet Pty Ltd.	AUD200,000	2.47%	15/12/2028	110,573	0.00%
Woolworths Group Ltd.	AUD200,000	2.80%	20/5/2030	109,613	0.00%
Transurban Finance Co. Pty Ltd.	CAD150,000	4.56%	14/11/2028	106,403	0.00%
Transurban Queensland Finance Pty Ltd.	AUD200,000	3.25%	5/8/2031	106,214	0.00%
AusNet Services Holdings Pty Ltd.	€100,000	3.00%	13/2/2024	105,964	0.00%
Wesfarmers Ltd.	AUD200,000	2.55%	23/6/2031	104,163	0.00%
Scentre Group Trust 1	€100,000	2.25%	16/7/2024	103,633	0.00%
Woolworths Group Ltd.	AUD200,000	2.75%	15/11/2031	103,194	0.00%
National Australia Bank Ltd.	CHF100,000	0.30%	31/10/2025	102,807	0.00%
Toyota Finance Australia Ltd.	€100,000	0.25%	9/4/2024	102,739	0.00%
NSW Electricity Networks Finance Pty Ltd.	AUD200,000	2.54%	23/9/2030	102,062	0.00%
Coles Group Treasury Pty Ltd.	AUD200,000	2.10%	27/8/2030	101,405	0.00%
Ausgrid Finance Pty Ltd.	€100,000	1.25%	30/7/2025	99,839	0.00%
Ausgrid Finance Pty Ltd.	AUD150,000	3.75%	30/10/2024	99,664	0.00%
Ampol Ltd.	AUD150,000	4.00%	17/4/2025	99,204	0.00%
Westpac Banking Corp.	\$150,000	2.96%	16/11/2040	98,909	0.00%
Telstra Corp., Ltd.	€100,000	1.13%	14/4/2026	98,321	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	22/3/2027	97,371	0.00%
Macquarie Bank Ltd.	\$100,000	3.90%	15/1/2026	96,568	0.00%
APA Infrastructure Ltd.	£100,000	3.13%	18/7/2031	95,329	0.00%
National Australia Bank Ltd.	\$100,000	3.50%	10/1/2027	94,654	0.00%
Westpac Banking Corp.	€100,000	0.88%	17/4/2027	94,528	0.00%
Macquarie Group Ltd.^	\$100,000	5.03%	15/1/2030	94,404	0.00%
Transurban Finance Co. Pty Ltd.	€100,000	1.75%	29/3/2028	94,107	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$100,000	3.25%	28/10/2025	93,190	0.00%
Macquarie Group Ltd.	€100,000	0.63%	3/2/2027	91,876	0.00%
Macquarie Group Ltd.^	\$100,000	3.76%	28/11/2028	91,528	0.00%
Woodside Finance Ltd.	\$100,000	3.70%	15/3/2028	90,567	0.00%
Glencore Funding LLC	\$125,000	3.88%	27/4/2051	90,379	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	15/7/2030	88,155	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Telstra Corp., Ltd.	€100,000	1.00%	23/4/2030	88,119	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.45%	28/3/2029	85,197	0.00%
Origin Energy Finance Ltd.	€100,000	1.00%	17/9/2029	83,350	0.00%
Westpac Banking Corp.	\$100,000	4.42%	24/7/2039	82,753	0.00%
Vicinity Centres Trust	€100,000	1.13%	7/11/2029	79,095	0.00%
Lendlease Europe Finance plc	£100,000	3.50%	2/12/2033	77,068	0.00%
Woodside Finance Ltd.	\$80,000	3.70%	15/9/2026	74,726	0.00%
United Energy Distribution Pty Ltd.	AUD100,000	3.85%	23/10/2024	66,625	0.00%
DBNGP Finance Co. Pty Ltd.	AUD100,000	4.23%	28/5/2025	66,212	0.00%
APA Infrastructure Ltd.	\$70,000	5.00%	23/3/2035	62,504	0.00%
AusNet Services Holdings Pty Ltd.	AUD80,000	4.40%	16/8/2027	51,338	0.00%
National Australia Bank Ltd.	€50,000	1.25%	18/5/2026	50,144	0.00%
AusNet Services Holdings Pty Ltd.	AUD60,000	4.20%	21/8/2028	37,001	0.00%
ETSA Utilities Finance Pty Ltd.	AUD50,000	3.50%	29/8/2024	33,162	0.00%
				71,020,572	2.08%
Austria 0.30% (2021: 0.27%)					
Raiffeisen Bank International AG	€900,000	4.13%	8/9/2025	944,513	0.03%
Erste Group Bank AG	€700,000	1.50%	7/4/2026	694,489	0.02%
Raiffeisen Bank International AG [^]	€600,000	7.38%	20/12/2032	634,202	0.02%
JAB Holdings BV	€600,000	2.50%	17/4/2027	603,122	0.02%
Erste Group Bank AG	€500,000	0.38%	16/4/2024	511,334	0.01%
JAB Holdings BV	€500,000	1.63%	30/4/2025	507,579	0.01%
Raiffeisen Bank International AG	€400,000	5.75%	27/1/2028	438,053	0.01%
OMV AG	€400,000	2.00%	9/4/2028	395,749	0.01%
OMV AG [^]	€400,000	2.50%	Perpetual	380,270	0.01%
Raiffeisen Bank International AG	€400,000	0.38%	25/9/2026	361,478	0.01%
JAB Holdings BV	\$475,000	2.20%	23/11/2030	356,028	0.01%
OMV AG	€400,000	1.00%	3/7/2034	305,184	0.01%
JAB Holdings BV	€300,000	1.75%	25/6/2026	297,517	0.01%
Raiffeisen Bank International AG	€300,000	0.25%	22/1/2025	291,457	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe [^]	€300,000	4.88%	15/6/2042	286,814	0.01%
Volksbank Wien AG	€300,000	0.88%	23/3/2026	280,734	0.01%
Erste Group Bank AG [^]	€300,000	0.10%	16/11/2028	262,612	0.01%
OMV AG	€300,000	0.75%	16/6/2030	259,696	0.01%
Erste Group Bank AG	€300,000	0.25%	14/9/2029	247,621	0.01%
JAB Holdings BV	€300,000	2.25%	19/12/2039	216,601	0.01%
OMV AG	€200,000	0.00%	3/7/2025	195,973	0.01%
JAB Holdings BV	€200,000	2.50%	25/6/2029	189,848	0.01%
OMV AG	€200,000	2.38%	9/4/2032	187,910	0.01%
JAB Holdings BV	€200,000	1.00%	20/12/2027	183,367	0.01%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€200,000	0.38%	3/9/2027	178,708	0.01%
UNIQA Insurance Group AG	€200,000	1.38%	9/7/2030	169,840	0.00%
Vienna Insurance Group AG Wiener Versicherung Gruppe	€200,000	1.00%	26/3/2036	138,934	0.00%
OMV AG	€100,000	1.50%	9/4/2024	104,443	0.00%
OMV AG [^]	€100,000	2.88%	Perpetual	102,909	0.00%
Borealis AG	€100,000	1.75%	10/12/2025	102,859	0.00%
Mondi Finance Europe GmbH	€100,000	2.38%	1/4/2028	98,574	0.00%
OMV AG [^]	€100,000	2.88%	Perpetual	86,944	0.00%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	84,039	0.00%
				10,099,401	0.30%
Belgium 0.98% (2021: 1.11%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$3,290,000	4.90%	1/2/2046	3,010,676	0.09%
Anheuser-Busch InBev SA	€1,700,000	1.15%	22/1/2027	1,652,161	0.05%
KBC Group NV [^]	€1,900,000	0.13%	14/1/2029	1,630,284	0.05%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$1,700,000	4.70%	1/2/2036	1,602,713	0.05%
Anheuser-Busch InBev Worldwide, Inc.	\$1,575,000	5.45%	23/1/2039	1,570,468	0.05%
Anheuser-Busch InBev Worldwide, Inc.	\$1,460,000	5.55%	23/1/2049	1,455,092	0.04%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$1,397,000	3.65%	1/2/2026	1,345,610	0.04%
Euroclear Bank SA	€1,330,000	0.13%	7/7/2025	1,306,494	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$1,300,000	4.75%	23/1/2029	1,284,936	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$975,000	5.80%	23/1/2059	1,006,813	0.03%
Anheuser-Busch InBev SA	€900,000	2.75%	17/3/2036	827,216	0.02%
Anheuser-Busch InBev SA	€800,000	3.70%	2/4/2040	780,662	0.02%
Anheuser-Busch InBev SA	€700,000	3.25%	24/1/2033	704,096	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$777,000	4.60%	15/4/2048	683,965	0.02%
Anheuser-Busch InBev SA	€600,000	2.00%	17/3/2028	591,745	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Anheuser-Busch InBev Finance, Inc.	\$625,000	4.63%	1/2/2044	560,593	0.02%
Anheuser-Busch InBev SA	€500,000	2.88%	25/9/2024	530,275	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$425,000	8.20%	15/1/2039	528,254	0.02%
Argenta Spaarbank NV	€500,000	1.00%	6/2/2024	515,960	0.01%
Elia Transmission Belgium SA	€500,000	1.38%	14/1/2026	496,388	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$575,000	4.44%	6/10/2048	492,149	0.01%
Belfius Bank SA	€500,000	0.01%	15/10/2025	484,962	0.01%
Euroclear Investments SA	€500,000	1.50%	11/4/2030	453,552	0.01%
Cofinimmo SA	€500,000	1.00%	24/1/2028	430,642	0.01%
Anheuser-Busch InBev Finance, Inc.	\$450,000	4.90%	1/2/2046	412,444	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$400,000	4.95%	15/1/2042	374,936	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$400,000	4.38%	15/4/2038	359,619	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$375,000	4.75%	15/4/2058	331,979	0.01%
Argenta Spaarbank NV^	€300,000	5.38%	29/11/2027	318,957	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$350,000	3.50%	1/6/2030	318,327	0.01%
Elia Group SA^	€300,000	2.75%	Perpetual	312,022	0.01%
Anheuser-Busch InBev SA	€300,000	2.13%	2/12/2027	299,065	0.01%
Anheuser-Busch InBev SA	€300,000	2.88%	2/4/2032	295,389	0.01%
Solvay Finance America LLC	\$300,000	4.45%	3/12/2025	289,696	0.01%
Anheuser-Busch InBev SA	€300,000	1.13%	1/7/2027	289,360	0.01%
Belfius Bank SA	€300,000	0.38%	13/2/2026	286,485	0.01%
Euroclear Investments SA^	€300,000	2.63%	11/4/2048	286,339	0.01%
KBC Group NV^	€300,000	0.25%	1/3/2027	282,323	0.01%
Belfius Bank SA	€300,000	0.13%	8/2/2028	266,835	0.01%
Argenta Spaarbank NV^	€300,000	1.38%	8/2/2029	260,153	0.01%
Anheuser-Busch InBev SA	£200,000	9.75%	30/7/2024	258,557	0.01%
Aliaxis Finance SA	€300,000	0.88%	8/11/2028	239,065	0.01%
KBC Group NV	€200,000	1.13%	25/1/2024	209,490	0.01%
Belfius Bank SA	€200,000	3.13%	11/5/2026	204,959	0.01%
Brussels Airport Co., SA	€200,000	1.00%	3/5/2024	204,171	0.01%
KBC Group NV^	€200,000	1.50%	29/3/2026	201,020	0.01%
KBC Group NV	€200,000	3.00%	25/8/2030	195,442	0.01%
AG Insurance SA^	€200,000	3.50%	30/6/2047	194,991	0.01%
Lonza Finance International NV	€200,000	1.63%	21/4/2027	193,923	0.01%
KBC Group NV^	€200,000	0.50%	3/12/2029	192,396	0.01%
Anheuser-Busch InBev Finance, Inc.	CAD306,000	4.32%	15/5/2047	190,448	0.01%
Anheuser-Busch InBev SA	€200,000	1.65%	28/3/2031	181,171	0.01%
Ageas SA^	€200,000	3.25%	2/7/2049	179,614	0.00%
Anheuser-Busch InBev SA	€200,000	2.00%	23/1/2035	172,156	0.00%
Elia Transmission Belgium SA	€200,000	0.88%	28/4/2030	171,298	0.00%
Belfius Bank SA^	€200,000	1.25%	6/4/2034	164,463	0.00%
VGP NV	€200,000	1.63%	17/1/2027	161,235	0.00%
Groupe Bruxelles Lambert NV	€200,000	0.13%	28/1/2031	157,754	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$175,000	4.50%	1/6/2050	154,656	0.00%
Anheuser-Busch InBev Finance, Inc.	\$150,000	4.70%	1/2/2036	141,406	0.00%
VGP NV	€200,000	2.25%	17/1/2030	140,396	0.00%
Solvay SA	€100,000	2.75%	2/12/2027	102,735	0.00%
Groupe Bruxelles Lambert NV	€100,000	3.13%	6/9/2029	102,442	0.00%
Euroclear Investments SA	€100,000	1.13%	7/12/2026	97,741	0.00%
Belfius Bank SA	€100,000	0.00%	28/8/2026	93,851	0.00%
Solvay SA	€100,000	0.50%	6/9/2029	85,143	0.00%
Aedifica SA	€100,000	0.75%	9/9/2031	69,376	0.00%
				33,389,534	0.98%
Bermuda 0.02% (2021: 0.01%)					
Triton Container International Ltd.	\$350,000	3.15%	15/6/2031	272,258	0.01%
Triton Container International Ltd.	\$200,000	1.15%	7/6/2024	185,062	0.01%
Triton Container International Ltd.	\$200,000	2.05%	15/4/2026	174,194	0.00%
				631,514	0.02%
Brazil 0.18% (2021: 0.17%)					
Braskem Netherlands Finance BV	\$600,000	4.50%	31/1/2030	509,709	0.02%
Vale Overseas Ltd.	\$461,000	6.88%	21/11/2036	487,883	0.01%
Vale Overseas Ltd.	\$400,000	8.25%	17/1/2034	474,758	0.01%
Braskem Netherlands Finance BV	\$500,000	4.50%	10/1/2028	450,906	0.01%
Suzano Austria GmbH	\$450,000	7.00%	16/3/2047	450,032	0.01%
Suzano Austria GmbH	\$450,000	6.00%	15/1/2029	448,866	0.01%
Vale Overseas Ltd.	\$500,000	3.75%	8/7/2030	437,919	0.01%
Vale Overseas Ltd.	\$400,000	6.88%	10/11/2039	422,178	0.01%
Suzano Austria GmbH	\$450,000	2.50%	15/9/2028	378,215	0.01%
Suzano Austria GmbH	\$400,000	3.75%	15/1/2031	334,852	0.01%
Suzano Austria GmbH	\$425,000	3.13%	15/1/2032	331,908	0.01%
Vale SA	\$250,000	5.63%	11/9/2042	237,273	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Votorantim Cimentos International SA	\$200,000	7.25%	5/4/2041	216,629	0.01%
Fibria Overseas Finance Ltd.	\$200,000	5.50%	17/1/2027	200,738	0.01%
Raizen Fuels Finance SA	\$200,000	5.30%	20/1/2027	194,524	0.01%
Suzano Austria GmbH	\$200,000	5.00%	15/1/2030	187,725	0.01%
Braskem Netherlands Finance BV	\$200,000	5.88%	31/1/2050	155,133	0.01%
Fibria Overseas Finance Ltd.	\$83,000	4.00%	14/1/2025	80,756	0.00%
				6,000,004	0.18%
Canada 5.29% (2021: 4.67%)					
Bank of Montreal	\$1,200,000	3.30%	5/2/2024	1,177,625	0.04%
Bank of Montreal	\$1,200,000	2.65%	8/3/2027	1,097,088	0.03%
Toronto-Dominion Bank	\$1,125,000	2.65%	12/6/2024	1,089,452	0.03%
Royal Bank of Canada	\$1,225,000	2.30%	3/11/2031	983,168	0.03%
Toronto-Dominion Bank	£900,000	2.88%	5/4/2027	982,840	0.03%
TransCanada Pipelines Ltd.	\$1,050,000	4.10%	15/4/2030	962,700	0.03%
Royal Bank of Canada	\$991,000	3.63%	4/5/2027	943,563	0.03%
Canadian Imperial Bank of Commerce^	CAD1,360,000	2.01%	21/7/2030	917,790	0.03%
Royal Bank of Canada	\$925,000	0.43%	19/1/2024	882,840	0.03%
Canadian Imperial Bank of Commerce	€800,000	0.38%	3/5/2024	819,712	0.02%
Bank of Nova Scotia	CAD1,200,000	2.95%	8/3/2027	819,623	0.02%
Bank of Nova Scotia^	CAD1,130,000	3.89%	18/1/2029	819,030	0.02%
Toronto-Dominion Bank	\$1,025,000	2.00%	10/9/2031	806,892	0.02%
Royal Bank of Canada	\$800,000	4.65%	27/1/2026	790,053	0.02%
Manulife Financial Corp.^	\$860,000	4.06%	24/2/2032	783,578	0.02%
Toronto-Dominion Bank	€800,000	3.13%	3/8/2032	776,086	0.02%
Rogers Communications, Inc.	\$875,000	3.80%	15/3/2032	755,158	0.02%
Bank of Nova Scotia	\$800,000	0.65%	31/7/2024	745,745	0.02%
Magna International, Inc.	\$750,000	3.63%	15/6/2024	733,324	0.02%
Royal Bank of Canada	CAD1,000,000	4.61%	26/7/2027	728,786	0.02%
Bank of Montreal^	\$800,000	3.80%	15/12/2032	704,869	0.02%
Waste Connections, Inc.	\$875,000	2.20%	15/1/2032	696,058	0.02%
Toronto-Dominion Bank	CAD925,000	5.38%	21/10/2027	694,774	0.02%
Suncor Energy, Inc.	\$665,000	6.50%	15/6/2038	683,812	0.02%
Toronto-Dominion Bank	CAD950,000	3.23%	24/7/2024	682,843	0.02%
Bank of Nova Scotia	\$700,000	2.44%	11/3/2024	677,730	0.02%
Toronto-Dominion Bank	CAD975,000	2.67%	9/9/2025	677,650	0.02%
Royal Bank of Canada	CAD950,000	3.37%	29/9/2025	671,971	0.02%
Bank of Nova Scotia	\$700,000	0.70%	15/4/2024	661,278	0.02%
Canadian Natural Resources Ltd.	\$775,000	2.95%	15/7/2030	653,553	0.02%
Canadian Pacific Railway Co.	\$700,000	1.35%	2/12/2024	653,137	0.02%
Royal Bank of Canada	\$725,000	1.20%	27/4/2026	645,311	0.02%
Toronto-Dominion Bank	CAD905,000	2.50%	2/12/2024	636,567	0.02%
Bank of Montreal	\$725,000	1.25%	15/9/2026	635,279	0.02%
Rogers Communications, Inc.	\$800,000	4.55%	15/3/2052	624,023	0.02%
Rogers Communications, Inc.	\$650,000	2.95%	15/3/2025	619,860	0.02%
Toronto-Dominion Bank	€600,000	0.38%	25/4/2024	616,238	0.02%
Bank of Nova Scotia	€600,000	0.50%	30/4/2024	615,762	0.02%
Toronto-Dominion Bank	€600,000	3.63%	13/12/2029	614,896	0.02%
Canadian Natural Resources Ltd.	\$650,000	3.85%	1/6/2027	613,491	0.02%
Nutrien Ltd.	\$715,000	2.95%	13/5/2030	612,784	0.02%
Alimentation Couche-Tard, Inc.	\$660,000	3.55%	26/7/2027	608,552	0.02%
National Bank of Canada^	\$625,000	3.75%	9/6/2025	608,069	0.02%
Canadian Imperial Bank of Commerce	CAD865,000	2.00%	17/4/2025	596,916	0.02%
Toronto-Dominion Bank	\$600,000	4.69%	15/9/2027	593,154	0.02%
Toronto-Dominion Bank	\$600,000	4.29%	13/9/2024	592,660	0.02%
Bank of Nova Scotia	CAD845,000	2.16%	3/2/2025	588,035	0.02%
Royal Bank of Canada	CAD825,000	2.35%	2/7/2024	584,775	0.02%
Canadian Imperial Bank of Commerce	\$625,000	1.00%	18/10/2024	582,643	0.02%
Canadian Pacific Railway Co.	\$700,000	2.45%	2/12/2031	582,641	0.02%
Canadian Pacific Railway Co.	\$775,000	3.00%	2/12/2041	582,379	0.02%
Toronto-Dominion Bank	\$600,000	2.35%	8/3/2024	581,862	0.02%
Toronto-Dominion Bank^	CAD810,000	3.11%	22/4/2030	566,319	0.02%
Empower Finance 2020 LP	\$750,000	1.78%	17/3/2031	563,362	0.02%
TELUS Corp.	\$605,000	2.80%	16/2/2027	559,003	0.02%
Canadian Imperial Bank of Commerce	\$580,000	2.25%	28/1/2025	547,305	0.02%
Toronto-Dominion Bank	\$600,000	1.15%	12/6/2025	546,846	0.02%
Bank of Montreal	CAD750,000	4.31%	1/6/2027	539,971	0.02%
Brookfield Corp.	\$550,000	4.00%	15/1/2025	537,263	0.02%
Royal Bank of Canada	CAD760,000	2.61%	1/11/2024	536,871	0.02%
Canadian Imperial Bank of Commerce	CAD725,000	5.05%	7/10/2027	535,727	0.02%
Toronto-Dominion Bank^	\$580,000	3.63%	15/9/2031	534,073	0.02%
Bank of Nova Scotia	CAD750,000	2.29%	28/6/2024	532,670	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Magna International, Inc.	€500,000	1.90%	24/11/2023	528,825	0.02%
Canadian Pacific Railway Co.	\$775,000	3.10%	2/12/2051	528,159	0.02%
Manulife Bank of Canada	CAD750,000	2.38%	19/11/2024	526,507	0.02%
Toronto-Dominion Bank	CAD725,000	4.21%	1/6/2027	519,978	0.02%
Royal Bank of Canada	€500,000	0.25%	2/5/2024	513,513	0.02%
Royal Bank of Canada	€500,000	0.13%	23/7/2024	508,552	0.02%
Toronto-Dominion Bank^	CAD700,000	4.86%	4/3/2031	507,811	0.02%
Canadian Imperial Bank of Commerce^	CAD710,000	2.95%	19/6/2029	503,312	0.02%
Royal Bank of Canada	CAD675,000	5.24%	2/11/2026	502,909	0.02%
Bank of Montreal	CAD720,000	3.19%	1/3/2028	496,836	0.02%
TransCanada PipeLines Ltd.	\$500,000	5.85%	15/3/2036	493,597	0.02%
TransCanada PipeLines Ltd.	CAD695,000	3.80%	5/4/2027	489,512	0.02%
National Bank of Canada^	CAD725,000	1.57%	18/8/2026	489,444	0.02%
Bank of Nova Scotia	\$500,000	3.45%	11/4/2025	481,838	0.01%
Royal Bank of Canada	\$500,000	2.25%	1/11/2024	476,786	0.01%
Bank of Nova Scotia	CAD715,000	1.85%	2/11/2026	471,406	0.01%
Royal Bank of Canada^	CAD715,000	2.14%	3/11/2031	464,771	0.01%
Toronto-Dominion Bank	\$525,000	1.20%	3/6/2026	462,969	0.01%
Rogers Communications, Inc.	\$500,000	3.20%	15/3/2027	462,562	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD740,000	2.50%	14/5/2030	462,001	0.01%
National Bank of Canada	CAD650,000	2.55%	12/7/2024	461,341	0.01%
Fairfax Financial Holdings Ltd.	\$475,000	5.63%	16/8/2032	446,058	0.01%
Royal Bank of Canada	\$500,000	0.88%	20/1/2026	444,432	0.01%
Canadian Imperial Bank of Commerce	CAD600,000	4.95%	29/6/2027	442,834	0.01%
Fortis, Inc.	\$475,000	3.06%	4/10/2026	441,228	0.01%
Barrick International Barbados Corp.	\$425,000	6.35%	15/10/2036	439,810	0.01%
Canadian Imperial Bank of Commerce	\$500,000	1.25%	22/6/2026	439,539	0.01%
Toronto-Dominion Bank	\$450,000	3.77%	6/6/2025	436,724	0.01%
Toronto-Dominion Bank	\$450,000	4.11%	8/6/2027	434,559	0.01%
Toronto-Dominion Bank	CAD650,000	2.26%	7/1/2027	433,223	0.01%
Teranet Holdings LP	CAD610,000	3.54%	11/6/2025	430,032	0.01%
Toronto-Dominion Bank	\$525,000	2.45%	12/1/2032	424,520	0.01%
Alimentation Couche-Tard, Inc.	\$500,000	2.95%	25/1/2030	422,500	0.01%
Bank of Montreal	CAD600,000	3.65%	1/4/2027	421,099	0.01%
Bank of Montreal	\$450,000	1.50%	10/1/2025	419,892	0.01%
CI Financial Corp.	\$550,000	3.20%	17/12/2030	417,978	0.01%
Rogers Communications, Inc.	\$547,000	4.35%	1/5/2049	415,262	0.01%
Bank of Nova Scotia^	CAD600,000	3.93%	3/5/2032	413,567	0.01%
Nutrien Ltd.	\$460,000	5.00%	1/4/2049	412,343	0.01%
Nutrien Ltd.	\$400,000	5.95%	7/11/2025	408,838	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD525,000	5.85%	10/11/2032	406,606	0.01%
Bank of Montreal	€400,000	2.75%	15/6/2027	403,343	0.01%
AltaGas Ltd.	CAD575,000	3.98%	4/10/2027	402,871	0.01%
Rogers Communications, Inc.	CAD570,000	3.10%	15/4/2025	402,004	0.01%
Canadian Imperial Bank of Commerce	CAD600,000	2.25%	7/1/2027	399,291	0.01%
TransCanada PipeLines Ltd.	\$450,000	5.00%	16/10/2043	398,933	0.01%
Toronto-Dominion Bank	CAD555,000	2.85%	8/3/2024	398,642	0.01%
Bank of Montreal^	CAD585,000	2.08%	17/6/2030	397,705	0.01%
Saputo, Inc.	CAD600,000	2.24%	16/6/2027	395,303	0.01%
407 International, Inc.	CAD545,000	3.35%	16/5/2024	394,222	0.01%
Federation des Caisses Desjardins du Quebec	CAD600,000	1.09%	21/1/2026	394,166	0.01%
Bank of Nova Scotia	\$400,000	3.40%	11/2/2024	393,080	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD620,000	2.80%	1/6/2031	390,182	0.01%
Enbridge, Inc.	\$411,000	2.50%	15/1/2025	388,876	0.01%
Nutrien Ltd.	\$400,000	4.00%	15/12/2026	388,460	0.01%
Canadian Imperial Bank of Commerce	CAD550,000	2.75%	7/3/2025	386,859	0.01%
TransCanada PipeLines Ltd.	\$375,000	6.20%	15/10/2037	382,832	0.01%
Bank of Montreal	CAD530,000	2.70%	11/9/2024	377,117	0.01%
Bank of Nova Scotia	\$475,000	2.15%	1/8/2031	377,095	0.01%
Bruce Power LP	CAD525,000	3.00%	21/6/2024	375,646	0.01%
Emera US Finance LP	\$400,000	3.55%	15/6/2026	375,631	0.01%
CGI, Inc.	\$425,000	1.45%	14/9/2026	375,264	0.01%
WSP Global, Inc.	CAD575,000	2.41%	19/4/2028	372,739	0.01%
Enbridge, Inc.	\$425,000	1.60%	4/10/2026	372,316	0.01%
Royal Bank of Canada	\$400,000	0.75%	7/10/2024	372,008	0.01%
Canadian National Railway Co.	\$400,000	3.85%	5/8/2032	371,657	0.01%
Toronto-Dominion Bank	€400,000	0.50%	18/1/2027	370,937	0.01%
Federation des Caisses Desjardins du Quebec	CAD500,000	5.20%	1/10/2025	370,294	0.01%
Bank of Nova Scotia	\$400,000	2.95%	11/3/2027	368,542	0.01%
General Motors Financial of Canada Ltd.	CAD550,000	1.70%	9/7/2025	368,113	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pembina Pipeline Corp.	CAD515,000	3.54%	3/2/2025	366,592	0.01%
TELUS Corp.	CAD505,000	3.35%	1/4/2024	364,672	0.01%
Hydro One, Inc.	CAD475,000	4.91%	27/1/2028	357,701	0.01%
Canadian Pacific Railway Co.	\$400,000	1.75%	2/12/2026	356,451	0.01%
Nutrien Ltd.	\$350,000	5.88%	1/12/2036	355,628	0.01%
Stantec, Inc.	CAD550,000	2.05%	8/10/2027	355,225	0.01%
Canadian Natural Resources Ltd.	\$355,000	6.25%	15/3/2038	353,054	0.01%
Royal Bank of Canada	CAD475,000	4.93%	16/7/2025	352,321	0.01%
Royal Bank of Canada	\$400,000	1.40%	2/11/2026	351,559	0.01%
Canadian Imperial Bank of Commerce	CAD490,000	3.30%	26/5/2025	350,055	0.01%
Bank of Nova Scotia	CAD500,000	1.95%	10/1/2025	347,064	0.01%
Bank of Montreal^	CAD450,000	6.53%	27/10/2032	345,355	0.01%
HSBC Bank Canada	CAD515,000	1.78%	20/5/2026	344,316	0.01%
Teck Resources Ltd.	\$395,000	5.20%	1/3/2042	344,038	0.01%
Suncor Energy, Inc.	\$475,000	3.75%	4/3/2051	344,010	0.01%
Calgary Airport Authority	CAD570,000	3.45%	7/10/2041	343,432	0.01%
Toronto-Dominion Bank	\$350,000	3.25%	11/3/2024	342,581	0.01%
Brookfield Finance, Inc.	\$355,000	4.25%	2/6/2026	342,286	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$400,000	4.46%	1/4/2048	340,583	0.01%
Bank of Nova Scotia	€400,000	0.25%	1/11/2028	340,482	0.01%
Shaw Communications, Inc.	CAD430,000	6.75%	9/11/2039	340,356	0.01%
Toronto-Dominion Bank^	CAD505,000	3.06%	26/1/2032	339,330	0.01%
407 International, Inc.	CAD495,000	2.43%	4/5/2027	338,413	0.01%
National Bank of Canada	CAD450,000	5.30%	3/11/2025	334,333	0.01%
Rogers Communications, Inc.	CAD480,000	3.65%	31/3/2027	334,087	0.01%
Bank of Nova Scotia	\$375,000	1.35%	24/6/2026	332,697	0.01%
CCL Industries, Inc.	\$400,000	3.05%	1/6/2030	329,162	0.01%
TransCanada PipeLines Ltd.	\$360,000	5.10%	15/3/2049	328,321	0.01%
Toronto-Dominion Bank	\$375,000	1.25%	10/9/2026	327,814	0.01%
Royal Bank of Canada	£300,000	1.13%	15/12/2025	322,893	0.01%
HSBC Bank Canada	CAD450,000	3.40%	24/3/2025	321,656	0.01%
Royal Bank of Canada	CAD480,000	2.33%	28/1/2027	320,455	0.01%
Bank of Nova Scotia	CAD425,000	5.50%	8/5/2026	318,673	0.01%
TransCanada PipeLines Ltd.	\$400,000	2.50%	12/10/2031	317,847	0.01%
Great-West Lifeco, Inc.	CAD500,000	2.38%	14/5/2030	312,181	0.01%
TELUS Corp.	CAD425,000	5.25%	15/11/2032	312,095	0.01%
Toronto-Dominion Bank	CAD450,000	1.94%	13/3/2025	311,172	0.01%
CNH Industrial Capital Canada Ltd.	CAD450,000	1.50%	1/10/2024	311,023	0.01%
Cenovus Energy, Inc.	\$300,000	6.75%	15/11/2039	310,752	0.01%
FortisAlberta, Inc.	CAD380,000	6.22%	31/10/2034	310,410	0.01%
Bank of Nova Scotia	\$327,000	2.20%	3/2/2025	308,018	0.01%
Rogers Communications, Inc.	\$450,000	3.70%	15/11/2049	306,387	0.01%
Manulife Financial Corp.^	CAD445,000	2.24%	12/5/2030	304,965	0.01%
Bank of Montreal	CAD435,000	2.37%	3/2/2025	304,022	0.01%
Open Text Corp.	\$300,000	6.90%	1/12/2027	302,485	0.01%
Bank of Nova Scotia^	CAD425,000	2.84%	3/7/2029	300,586	0.01%
Bank of Nova Scotia	\$300,000	5.25%	6/12/2024	300,308	0.01%
Toronto-Dominion Bank	CAD475,000	1.90%	11/9/2028	298,787	0.01%
TransCanada PipeLines Ltd.	CAD475,000	4.55%	15/11/2041	298,602	0.01%
TELUS Corp.	CAD415,000	3.75%	17/1/2025	298,485	0.01%
Sun Life Financial, Inc.^	CAD425,000	2.38%	13/8/2029	298,230	0.01%
TELUS Corp.	\$350,000	3.40%	13/5/2032	297,849	0.01%
Bank of Montreal	CAD420,000	2.28%	29/7/2024	296,962	0.01%
Brookfield Corp.	CAD405,000	4.82%	28/1/2026	295,393	0.01%
Bank of Nova Scotia	CAD465,000	1.40%	1/11/2027	292,556	0.01%
Royal Bank of Canada	\$300,000	4.24%	3/8/2027	292,552	0.01%
Federation des Caisses Desjardins du Quebec	\$300,000	4.40%	23/8/2025	292,494	0.01%
Emera US Finance LP	\$375,000	4.75%	15/6/2046	291,750	0.01%
Thomson Reuters Corp.	CAD420,000	2.24%	14/5/2025	291,668	0.01%
Bank of Montreal	\$300,000	3.70%	7/6/2025	291,132	0.01%
Toronto-Dominion Bank	CAD400,000	4.34%	27/1/2026	289,624	0.01%
Federation des Caisses Desjardins du Quebec	CAD410,000	2.42%	4/10/2024	289,138	0.01%
Canadian Imperial Bank of Commerce	\$300,000	3.30%	7/4/2025	287,912	0.01%
Federation des Caisses Desjardins du Quebec	\$300,000	4.55%	23/8/2027	287,867	0.01%
Independent Order Of Foresters^	CAD475,000	2.89%	15/10/2035	286,145	0.01%
Cenovus Energy, Inc.	CAD407,000	3.50%	7/2/2028	284,466	0.01%
Brookfield Infrastructure Finance ULC	CAD480,000	2.86%	1/9/2032	284,436	0.01%
Rio Tinto Alcan, Inc.	\$250,000	7.25%	15/3/2031	283,594	0.01%
Enbridge, Inc.	\$300,000	2.50%	14/2/2025	283,345	0.01%
Canadian Imperial Bank of Commerce	\$300,000	3.45%	7/4/2027	282,013	0.01%
Emera US Finance LP	\$300,000	0.83%	15/6/2024	280,704	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	\$300,000	0.65%	29/7/2024	280,207	0.01%
Bank of Nova Scotia	\$300,000	1.45%	10/1/2025	279,208	0.01%
Toyota Credit Canada, Inc.	CAD400,000	2.73%	25/8/2025	278,890	0.01%
Nissan Canada, Inc.	CAD400,000	1.63%	18/3/2024	278,865	0.01%
Royal Bank of Canada	\$275,000	5.66%	25/10/2024	278,193	0.01%
Plenary Properties LTAP LP	CAD345,216	6.29%	31/1/2044	277,356	0.01%
Canadian Pacific Railway Co.	\$275,000	6.13%	15/9/2115	276,629	0.01%
Brookfield Finance, Inc.	\$300,000	3.90%	25/1/2028	275,879	0.01%
Toronto-Dominion Bank	€300,000	1.95%	8/4/2030	275,467	0.01%
Loblaw Cos Ltd.	CAD445,000	2.28%	7/5/2030	275,380	0.01%
Royal Bank of Canada^	CAD390,000	2.74%	25/7/2029	274,990	0.01%
Toronto-Dominion Bank	\$300,000	2.80%	10/3/2027	274,740	0.01%
Loblaw Cos Ltd.	CAD375,000	4.49%	11/12/2028	273,283	0.01%
Toronto-Dominion Bank	CAD410,000	1.13%	9/12/2025	271,256	0.01%
Dollarama, Inc.	CAD425,000	1.51%	20/9/2027	269,797	0.01%
Alectra, Inc.	CAD375,000	3.24%	21/11/2024	268,053	0.01%
AIMCo Realty Investors LP	CAD410,000	2.71%	1/6/2029	267,159	0.01%
Thomson Reuters Corp.	\$275,000	5.85%	15/4/2040	266,302	0.01%
Royal Bank of Canada	\$275,000	3.38%	14/4/2025	266,271	0.01%
Royal Bank of Canada	AUD400,000	4.50%	13/7/2027	265,390	0.01%
Canadian Imperial Bank of Commerce	\$300,000	3.60%	7/4/2032	264,597	0.01%
Cenovus Energy, Inc.	\$275,000	4.25%	15/4/2027	263,485	0.01%
BCI QuadReal Realty	CAD445,000	1.75%	24/7/2030	263,023	0.01%
Canadian Natural Resources Ltd.	\$300,000	4.95%	1/6/2047	262,581	0.01%
Royal Bank of Canada^	CAD375,000	2.88%	23/12/2029	262,424	0.01%
Bank of Nova Scotia	\$300,000	1.30%	15/9/2026	262,329	0.01%
Hyundai Capital Canada, Inc.	CAD400,000	2.01%	12/5/2026	262,247	0.01%
Enbridge, Inc.	CAD325,000	6.51%	9/11/2052	261,845	0.01%
Sun Life Financial, Inc.^	CAD395,000	2.58%	10/5/2032	261,514	0.01%
Toronto-Dominion Bank	CAD410,000	1.89%	8/3/2028	261,195	0.01%
TELUS Communications, Inc.	CAD325,000	8.80%	22/9/2025	260,678	0.01%
Cenovus Energy, Inc.	\$325,000	2.65%	15/1/2032	259,094	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD485,000	3.50%	30/9/2050	257,177	0.01%
Inter Pipeline Ltd.	CAD350,000	5.85%	18/5/2032	256,733	0.01%
Royal Bank of Canada	CAD385,000	1.59%	4/5/2026	255,094	0.01%
AltaLink LP	CAD390,000	3.99%	30/6/2042	255,070	0.01%
Canadian Government Bond	CAD350,000	3.00%	1/11/2024	253,562	0.01%
Canadian Pacific Railway Co.	CAD375,000	3.15%	13/3/2029	252,462	0.01%
Air Canada 2017-1 Class AA Pass Through Trust	\$298,200	3.30%	15/1/2030	252,243	0.01%
Greater Toronto Airports Authority	CAD450,000	2.75%	17/10/2039	251,942	0.01%
Barrick North America Finance LLC	\$250,000	5.70%	30/5/2041	251,445	0.01%
Royal Bank of Canada^	CAD370,000	2.09%	30/6/2030	251,284	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD375,000	4.35%	10/1/2039	248,715	0.01%
Great-West Lifeco Finance 2018 LP	\$300,000	4.58%	17/5/2048	247,602	0.01%
Canadian Imperial Bank of Commerce	CAD375,000	1.10%	19/1/2026	246,668	0.01%
Inter Pipeline Ltd.	CAD325,000	6.38%	17/2/2033	246,045	0.01%
Canadian Pacific Railway Co.	\$300,000	2.05%	5/3/2030	245,846	0.01%
Bank of Nova Scotia	\$250,000	4.50%	16/12/2025	245,267	0.01%
Bank of Montreal	CAD340,000	2.85%	6/3/2024	244,226	0.01%
Enbridge Pipelines, Inc.	CAD350,000	3.00%	10/8/2026	241,967	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD380,000	3.00%	17/3/2031	241,883	0.01%
Bank of Montreal	\$250,000	2.15%	8/3/2024	241,627	0.01%
TransCanada Pipelines Ltd.	\$260,000	1.00%	12/10/2024	240,838	0.01%
Bank of Nova Scotia	CAD350,000	3.10%	2/2/2028	240,797	0.01%
Inter Pipeline Ltd.	CAD375,000	3.98%	25/11/2031	240,727	0.01%
Bank of Montreal	CAD350,000	2.70%	9/12/2026	240,320	0.01%
Enbridge, Inc.	CAD400,000	3.10%	21/9/2033	238,883	0.01%
Aeroports de Montreal	CAD445,000	3.03%	21/4/2050	238,751	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD340,000	3.60%	29/9/2027	237,773	0.01%
Fairfax Financial Holdings Ltd.	\$250,000	4.85%	17/4/2028	236,919	0.01%
Canadian Imperial Bank of Commerce	CAD335,000	2.35%	28/8/2024	236,504	0.01%
NAV Canada	CAD375,000	2.06%	29/5/2030	236,444	0.01%
CU, Inc.	CAD295,000	5.90%	20/11/2034	235,192	0.01%
Bank of Nova Scotia^	\$275,000	4.59%	4/5/2037	234,717	0.01%
Enbridge, Inc.	CAD325,000	3.95%	19/11/2024	234,166	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD335,000	3.80%	21/8/2028	234,145	0.01%
TELUS Corp.	CAD380,000	4.40%	1/4/2043	234,134	0.01%
Enbridge Pipelines, Inc.	CAD375,000	2.82%	12/5/2031	232,116	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD300,000	6.10%	16/3/2035	231,340	0.01%
Greater Toronto Airports Authority	CAD375,000	3.26%	1/6/2037	231,205	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federation des Caisses Desjardins du Quebec	CAD350,000	1.59%	10/9/2026	229,450	0.01%
Enbridge, Inc.	\$300,000	4.00%	15/11/2049	228,520	0.01%
Pembina Pipeline Corp.	CAD325,000	3.71%	11/8/2026	228,513	0.01%
Enbridge, Inc.	\$275,000	4.50%	10/6/2044	228,091	0.01%
Bank of Montreal^	\$300,000	3.09%	10/1/2037	227,719	0.01%
Enbridge, Inc.	CAD350,000	2.99%	3/10/2029	226,912	0.01%
Empire Life Insurance Co.^	CAD350,000	2.02%	24/9/2031	226,519	0.01%
TransCanada PipeLines Ltd.	\$225,000	6.10%	1/6/2040	226,251	0.01%
Bank of Nova Scotia	CAD330,000	2.62%	2/12/2026	225,882	0.01%
Cenovus Energy, Inc.	\$250,000	5.40%	15/6/2047	225,843	0.01%
Barrick PD Australia Finance Pty Ltd.	\$220,000	5.95%	15/10/2039	225,401	0.01%
Canadian Imperial Bank of Commerce^	CAD340,000	1.96%	21/4/2031	222,921	0.01%
Rogers Communications, Inc.	CAD300,000	6.11%	25/8/2040	222,320	0.01%
Fairfax Financial Holdings Ltd.	CAD315,000	4.25%	6/12/2027	221,102	0.01%
TransCanada PipeLines Ltd.	\$250,000	4.88%	15/5/2048	218,852	0.01%
Canadian National Railway Co.	\$200,000	6.25%	1/8/2034	218,635	0.01%
Brookfield Finance, Inc.	\$340,000	3.50%	30/3/2051	216,967	0.01%
Federation des Caisses Desjardins du Quebec	CAD300,000	4.41%	19/5/2027	216,425	0.01%
Enbridge Gas, Inc.	CAD300,000	4.88%	21/6/2041	215,800	0.01%
CU, Inc.	CAD345,000	3.81%	10/9/2042	215,500	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD305,000	2.75%	29/1/2025	215,176	0.01%
Suncor Energy, Inc.	\$200,000	7.15%	1/2/2032	214,689	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD300,000	3.35%	12/3/2025	213,905	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD300,000	3.55%	2/3/2026	212,636	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD330,000	1.65%	16/8/2027	212,169	0.01%
TransCanada PipeLines Ltd.	CAD365,000	4.18%	3/7/2048	211,099	0.01%
Sienna Senior Living, Inc.	CAD300,000	3.11%	4/11/2024	210,636	0.01%
Suncor Energy, Inc.	\$200,000	6.80%	15/5/2038	209,918	0.01%
Fairfax Financial Holdings Ltd.	CAD325,000	3.95%	3/3/2031	209,879	0.01%
CU, Inc.	CAD400,000	2.96%	7/9/2049	209,036	0.01%
Manulife Financial Corp.^	CAD335,000	2.82%	13/5/2035	208,489	0.01%
Manulife Bank of Canada	CAD315,000	1.34%	26/2/2026	207,702	0.01%
Alimentation Couche-Tard, Inc.	CAD290,000	3.60%	2/6/2025	207,635	0.01%
OMERS Realty Corp.	CAD300,000	3.24%	4/10/2027	207,150	0.01%
Canadian Natural Resources Ltd.	\$200,000	6.75%	1/2/2039	207,004	0.01%
Enbridge Gas, Inc.	CAD395,000	3.01%	9/8/2049	206,615	0.01%
Hydro One, Inc.	CAD250,000	6.35%	31/1/2034	206,338	0.01%
Royal Bank of Canada	\$225,000	1.15%	10/6/2025	206,167	0.01%
Federation des Caisses Desjardins du Quebec^	CAD315,000	1.99%	28/5/2031	205,894	0.01%
TransCanada PipeLines Ltd.	CAD275,000	5.92%	12/5/2052	205,694	0.01%
Nutrien Ltd.	\$200,000	5.90%	7/11/2024	202,489	0.01%
407 International, Inc.	CAD350,000	3.30%	27/3/2045	202,223	0.01%
Bruce Power LP	CAD300,000	4.13%	21/6/2033	201,882	0.01%
Bank of Nova Scotia	\$250,000	2.45%	2/2/2032	201,213	0.01%
Canadian Pacific Railway Co.	CAD300,000	2.54%	28/2/2028	199,334	0.01%
Rogers Communications, Inc.	CAD300,000	5.25%	15/4/2052	199,250	0.01%
Royal Bank of Canada^	CAD300,000	2.94%	3/5/2032	198,751	0.01%
Intact Financial Corp.	\$200,000	5.46%	22/9/2032	197,779	0.01%
Alimentation Couche-Tard, Inc.	€200,000	1.88%	6/5/2026	197,197	0.01%
Canadian Natural Resources Ltd.	\$200,000	3.80%	15/4/2024	196,327	0.01%
Hydro One, Inc.	CAD285,000	3.02%	5/4/2029	194,486	0.01%
Choice Properties	CAD290,000	2.85%	21/5/2027	194,406	0.01%
Cenovus Energy, Inc.	\$275,000	3.75%	15/2/2052	193,944	0.01%
Alimentation Couche-Tard, Inc.	\$275,000	3.80%	25/1/2050	193,936	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD325,000	3.70%	23/2/2043	193,018	0.01%
Royal Bank of Canada	\$200,000	2.55%	16/7/2024	193,002	0.01%
Bank of Montreal	\$200,000	2.50%	28/6/2024	192,547	0.01%
OMERS Realty Corp.	CAD270,000	3.33%	5/6/2025	192,298	0.01%
SSL Finance, Inc.	CAD294,936	4.10%	31/10/2045	192,026	0.01%
Bank of Montreal	CAD290,000	1.55%	28/5/2026	191,713	0.01%
Bank of Montreal	CAD260,000	4.61%	10/9/2025	191,300	0.01%
Enbridge Gas, Inc.	CAD295,000	2.37%	9/8/2029	191,198	0.01%
Barrick Gold Corp.	\$200,000	5.25%	1/4/2042	191,068	0.01%
Brookfield Finance, Inc.	\$200,000	4.85%	29/3/2029	191,005	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD300,000	3.65%	1/6/2035	190,380	0.01%
Toronto-Dominion Bank	\$200,000	4.46%	8/6/2032	190,124	0.01%
TransCanada PipeLines Ltd.	\$200,000	4.25%	15/5/2028	189,979	0.01%
Shaw Communications, Inc.	CAD270,000	3.80%	1/3/2027	188,974	0.01%
Canadian National Railway Co.	\$200,000	2.75%	1/3/2026	188,504	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TransCanada PipeLines Ltd.	CAD275,000	3.39%	15/3/2028	187,855	0.01%
Nouvelle Autoroute 30 Financement, Inc.	CAD299,425	4.11%	31/3/2042	187,665	0.01%
Liberty Utilities Finance GP 1	\$250,000	2.05%	15/9/2030	187,663	0.01%
RioCan	CAD290,000	2.36%	10/3/2027	187,187	0.01%
Finning International, Inc.	CAD275,000	2.63%	14/8/2026	186,849	0.01%
Bank of Nova Scotia^	\$200,000	6.57%	Perpetual	186,156	0.01%
Waste Connections, Inc.	\$200,000	4.20%	15/1/2033	185,800	0.01%
Rogers Communications, Inc.	CAD275,000	4.25%	15/4/2032	185,534	0.01%
Rio Tinto Alcan, Inc.	\$180,000	5.75%	1/6/2035	184,147	0.01%
National Bank of Canada	CAD275,000	2.24%	4/11/2026	183,716	0.01%
Barrick Gold Corp.	\$175,000	6.45%	15/10/2035	182,521	0.01%
Suncor Energy, Inc.	\$240,000	4.00%	15/11/2047	182,440	0.01%
Brookfield Finance, Inc.	\$200,000	4.35%	15/4/2030	181,305	0.01%
Royal Bank of Canada^	CAD295,000	1.67%	28/1/2033	180,627	0.01%
Canadian National Railway Co.	\$200,000	4.45%	20/1/2049	180,008	0.01%
Athabasca Indigenous Midstream LP	CAD250,000	6.07%	5/2/2042	179,856	0.01%
Brookfield Renewable Partners ULC	CAD270,000	3.38%	15/1/2030	179,516	0.01%
Teck Resources Ltd.	\$200,000	3.90%	15/7/2030	179,488	0.01%
FortisAlberta, Inc.	CAD250,000	3.30%	30/9/2024	179,179	0.01%
Canadian National Railway Co.	\$200,000	4.40%	5/8/2052	178,787	0.01%
Toromont Industries Ltd.	CAD250,000	3.71%	30/9/2025	178,664	0.01%
TELUS Corp.	CAD290,000	2.85%	13/11/2031	178,261	0.01%
Energir, Inc.	CAD265,000	2.10%	16/4/2027	177,995	0.01%
Primaris	CAD250,000	4.27%	30/3/2025	177,824	0.01%
Brookfield Infrastructure Finance ULC	CAD270,000	3.41%	9/10/2029	177,713	0.01%
Rogers Communications, Inc.^	\$200,000	5.25%	15/3/2082	176,762	0.01%
Bank of Nova Scotia	CAD250,000	2.49%	23/9/2024	176,711	0.01%
Nutrien Ltd.	\$200,000	4.90%	1/6/2043	176,483	0.01%
TransCanada PipeLines Ltd.	CAD240,000	5.33%	12/5/2032	176,474	0.01%
Canadian National Railway Co.	CAD250,000	2.80%	22/9/2025	176,390	0.01%
Hydro One, Inc.	CAD295,000	1.69%	16/1/2031	176,217	0.01%
Royal Bank of Canada	\$200,000	1.15%	14/7/2026	176,192	0.01%
Honda Canada Finance, Inc.	CAD280,000	1.65%	25/2/2028	176,029	0.01%
Canadian Natural Resources Ltd.	CAD250,000	3.42%	1/12/2026	176,001	0.01%
Intact Financial Corp.	CAD250,000	1.21%	21/5/2024	174,953	0.01%
Bank of Montreal	CAD260,000	1.76%	10/3/2026	174,081	0.01%
Toronto-Dominion Bank	\$200,000	3.20%	10/3/2032	172,353	0.01%
Rogers Communications, Inc.	CAD250,000	3.75%	15/4/2029	170,029	0.01%
Gibson Energy, Inc.	CAD254,000	2.85%	14/7/2027	169,857	0.01%
TELUS Corp.	CAD260,000	3.15%	19/2/2030	169,702	0.01%
Cenovus Energy, Inc.	\$185,000	5.25%	15/6/2037	169,438	0.01%
Brookfield Infrastructure Finance ULC	CAD225,000	5.62%	14/11/2027	168,737	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD260,000	2.20%	29/5/2028	167,848	0.01%
Canadian Western Bank^	CAD235,000	3.67%	11/6/2029	167,537	0.01%
Sobeys, Inc.	CAD225,000	6.06%	29/10/2035	167,222	0.01%
TriSummit Utilities, Inc.	CAD240,000	3.15%	6/4/2026	167,074	0.01%
Hydro One Ltd.	CAD260,000	1.41%	15/10/2027	167,022	0.01%
Keyera Corp.	CAD250,000	3.96%	29/5/2030	166,650	0.01%
Canadian Western Bank	CAD250,000	1.93%	16/4/2026	165,951	0.01%
55 Ontario School Board Trust	CAD200,000	5.90%	2/6/2033	165,159	0.01%
TransCanada PipeLines Ltd.	\$185,000	4.75%	15/5/2038	164,896	0.01%
TELUS Corp.	CAD240,000	2.75%	8/7/2026	164,791	0.01%
Dream Industrial	CAD250,000	1.66%	22/12/2025	164,769	0.01%
Hydro One, Inc.	CAD235,000	2.77%	24/2/2026	164,543	0.01%
Canadian National Railway Co.	\$150,000	6.38%	15/11/2037	164,212	0.01%
Pembina Pipeline Corp.	CAD250,000	3.31%	1/2/2030	163,941	0.01%
Fairfax Financial Holdings Ltd.	\$200,000	3.38%	3/3/2031	163,104	0.01%
FortisBC Energy, Inc.	CAD200,000	6.05%	15/2/2038	163,102	0.01%
Toronto-Dominion Bank	\$175,000	1.45%	10/1/2025	163,046	0.01%
Rogers Communications, Inc.	\$200,000	4.50%	15/3/2042	162,451	0.01%
Bruce Power LP	CAD235,000	4.00%	21/6/2030	161,945	0.01%
Rogers Communications, Inc.	CAD205,000	6.68%	4/11/2039	161,257	0.01%
Enbridge Gas, Inc.	CAD300,000	3.20%	15/9/2051	161,170	0.01%
Hydro One, Inc.	CAD265,000	3.64%	5/4/2050	161,135	0.01%
Metro, Inc.	CAD255,000	4.27%	4/12/2047	160,449	0.01%
Brookfield Finance, Inc.	\$200,000	4.70%	20/9/2047	159,926	0.01%
Canadian National Railway Co.	\$200,000	3.65%	3/2/2048	159,917	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD234,000	4.15%	1/6/2033	159,512	0.01%
TransCanada PipeLines Ltd.	CAD200,000	8.29%	5/2/2026	159,089	0.01%
Enbridge, Inc.	CAD200,000	7.22%	24/7/2030	157,953	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian National Railway Co.	\$164,000	2.95%	21/11/2024	157,813	0.01%
Brookfield Renewable Partners ULC	CAD225,000	3.63%	15/1/2027	157,295	0.01%
Sun Life Capital Trust	CAD200,000	7.09%	30/6/2052	157,254	0.01%
Capital Power Corp.	CAD225,000	4.42%	8/2/2030	156,680	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$200,000	2.15%	15/2/2032	156,332	0.01%
Toronto-Dominion Bank	\$175,000	1.95%	12/1/2027	156,284	0.01%
Bank of Montreal [^]	CAD240,000	1.93%	22/7/2031	155,923	0.01%
Shaw Communications, Inc.	CAD220,000	4.40%	2/11/2028	155,495	0.01%
Great-West Lifeco Finance Delaware LP	\$200,000	4.15%	3/6/2047	154,477	0.01%
Royal Bank of Canada	CAD245,000	1.83%	31/7/2028	154,079	0.01%
Hydro One, Inc.	CAD305,000	2.71%	28/2/2050	154,057	0.01%
Hydro One, Inc.	CAD200,000	5.36%	20/5/2036	153,788	0.01%
Sun Life Financial, Inc. [^]	CAD215,000	4.78%	10/8/2034	153,595	0.01%
Toyota Credit Canada, Inc.	CAD220,000	2.11%	26/2/2025	152,854	0.01%
Choice Properties	CAD240,000	2.98%	4/3/2030	151,706	0.01%
TMX Group Ltd.	CAD215,000	3.78%	5/6/2028	151,394	0.01%
Northern Courier Pipeline LP	CAD237,009	3.37%	30/6/2042	151,244	0.01%
Choice Properties	CAD215,000	4.18%	8/3/2028	151,138	0.01%
Pembina Pipeline Corp.	CAD240,000	4.75%	30/4/2043	150,979	0.01%
Hydro One, Inc.	CAD205,000	4.89%	13/3/2037	150,607	0.01%
Canadian Natural Resources Ltd.	CAD225,000	2.50%	17/1/2028	150,324	0.01%
Canadian National Railway Co.	CAD250,000	3.60%	1/8/2047	150,271	0.01%
Yamana Gold, Inc.	\$200,000	2.63%	15/8/2031	149,760	0.01%
Canadian Natural Resources Ltd.	\$150,000	6.50%	15/2/2037	149,430	0.01%
TransCanada Pipelines Ltd.	\$150,000	4.88%	15/1/2026	149,243	0.01%
Shaw Communications, Inc.	CAD240,000	2.90%	9/12/2030	147,973	0.01%
Bank of Montreal	\$150,000	4.25%	14/9/2024	147,960	0.01%
Canadian National Railway Co.	\$200,000	3.20%	2/8/2046	147,215	0.01%
Canadian Pacific Railway Co.	\$153,000	2.90%	1/2/2025	146,430	0.01%
Pembina Pipeline Corp.	CAD250,000	4.49%	10/12/2051	146,406	0.01%
National Bank of Canada [^]	CAD200,000	5.43%	16/8/2032	146,087	0.00%
Rogers Communications, Inc.	CAD200,000	4.00%	13/3/2024	145,352	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$200,000	3.65%	17/3/2051	144,888	0.00%
AltaLink LP	CAD200,000	3.40%	6/6/2024	144,509	0.00%
Enbridge Gas, Inc.	CAD245,000	3.65%	1/4/2050	144,504	0.00%
TransCanada Pipelines Ltd.	CAD200,000	4.35%	12/5/2026	144,454	0.00%
Great-West Lifeco, Inc.	CAD175,000	6.74%	24/11/2031	144,164	0.00%
Canadian Pacific Railway Co.	\$150,000	4.00%	1/6/2028	143,444	0.00%
Choice Properties	CAD200,000	3.56%	9/9/2024	143,181	0.00%
Aeroports de Montreal	CAD245,000	3.44%	26/4/2051	142,079	0.00%
Canadian Western Bank	CAD225,000	1.82%	16/12/2027	141,504	0.00%
TELUS Corp.	CAD215,000	4.85%	5/4/2044	141,419	0.00%
Hydro One, Inc.	CAD200,000	4.59%	9/10/2043	141,229	0.00%
CI Financial Corp.	CAD200,000	3.22%	22/7/2024	140,941	0.00%
TELUS Corp.	CAD250,000	3.95%	16/2/2050	140,646	0.00%
Nova Scotia Power, Inc.	CAD225,000	4.15%	6/3/2042	140,327	0.00%
National Bank of Canada	CAD200,000	2.58%	3/2/2025	140,308	0.00%
National Bank of Canada	CAD195,000	2.98%	4/3/2024	140,265	0.00%
Bruce Power LP	CAD200,000	4.01%	21/6/2029	140,103	0.00%
AltaLink LP	CAD200,000	4.46%	8/11/2041	139,471	0.00%
Laurentian Bank of Canada	CAD200,000	1.15%	3/6/2024	138,860	0.00%
Hydro One, Inc.	CAD200,000	1.76%	28/2/2025	138,772	0.00%
Metro, Inc.	CAD200,000	3.39%	6/12/2027	138,756	0.00%
Federation des Caisses Desjardins du Quebec [^]	CAD200,000	2.86%	26/5/2030	138,509	0.00%
Loblaw Cos Ltd.	CAD175,000	6.50%	22/1/2029	138,464	0.00%
Energir, Inc.	CAD175,000	5.70%	10/7/2036	137,950	0.00%
RioCan	CAD200,000	4.63%	1/5/2029	137,874	0.00%
Granite Holdings LP	CAD235,000	2.38%	18/12/2030	137,703	0.00%
FortisBC Energy, Inc.	CAD170,000	6.00%	2/10/2037	137,339	0.00%
Enbridge Gas, Inc.	CAD200,000	2.88%	22/11/2027	137,199	0.00%
SmartCentres	CAD200,000	3.44%	28/8/2026	136,723	0.00%
Enbridge, Inc.	\$200,000	3.40%	1/8/2051	136,636	0.00%
TELUS Corp.	CAD200,000	5.15%	26/11/2043	136,605	0.00%
Canadian National Railway Co.	CAD200,000	3.00%	8/2/2029	136,299	0.00%
407 International, Inc.	CAD225,000	3.60%	21/5/2047	135,802	0.00%
University of Toronto	CAD200,000	4.25%	7/12/2051	135,501	0.00%
H&R	CAD200,000	2.91%	2/6/2026	134,792	0.00%
Manulife Financial Corp. [^]	CAD190,000	3.05%	20/8/2029	134,614	0.00%
Toronto-Dominion Bank	AUD200,000	4.50%	28/7/2025	134,596	0.00%
Granite Holdings LP	CAD200,000	3.06%	4/6/2027	134,548	0.00%
Enbridge, Inc.	CAD225,000	4.24%	27/8/2042	134,309	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Renewable Partners ULC	CAD175,000	5.88%	9/11/2032	134,178	0.00%
Hydro One, Inc.	CAD225,000	3.79%	31/7/2062	134,160	0.00%
Rogers Communications, Inc.	\$150,000	5.45%	1/10/2043	133,917	0.00%
Cameco Corp.	CAD200,000	2.95%	21/10/2027	133,527	0.00%
Waste Connections, Inc.	\$200,000	2.95%	15/1/2052	133,144	0.00%
Brookfield Renewable Partners ULC	CAD175,000	5.84%	5/11/2036	132,560	0.00%
Equitable Bank	CAD200,000	1.88%	26/11/2025	132,337	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	4.75%	29/9/2044	132,220	0.00%
Canadian Imperial Bank of Commerce	CAD200,000	1.70%	15/7/2026	132,198	0.00%
Nissan Canada, Inc.	CAD200,000	2.10%	22/9/2025	132,188	0.00%
407 International, Inc.	CAD215,000	3.72%	11/5/2048	131,989	0.00%
National Bank of Canada	CAD200,000	1.53%	15/6/2026	131,874	0.00%
Honda Canada Finance, Inc.	CAD200,000	1.34%	17/3/2026	131,498	0.00%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	131,480	0.00%
H&R	CAD200,000	2.63%	19/2/2027	131,037	0.00%
Royal Bank of Canada	CAD190,000	1.94%	1/5/2025	130,907	0.00%
Central 1 Credit Union^	CAD200,000	2.39%	30/6/2031	130,906	0.00%
Summit Industrial Income	CAD200,000	2.25%	12/1/2027	130,847	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	2.90%	10/9/2029	130,563	0.00%
TransCanada PipeLines Ltd.	CAD220,000	4.34%	15/10/2049	129,905	0.00%
First Capital	CAD200,000	3.45%	1/3/2028	129,151	0.00%
Greater Toronto Airports Authority	CAD150,000	6.98%	15/10/2032	128,926	0.00%
CU, Inc.	CAD205,000	3.95%	23/11/2048	128,850	0.00%
Alectra, Inc.	CAD215,000	1.75%	11/2/2031	128,513	0.00%
SmartCentres	CAD200,000	3.53%	20/12/2029	128,038	0.00%
Toronto-Dominion Bank^	CAD180,000	3.22%	25/7/2029	127,932	0.00%
Dream Industrial	CAD200,000	2.06%	17/6/2027	127,902	0.00%
NAV Canada	CAD220,000	3.29%	30/3/2048	127,733	0.00%
Cenovus Energy, Inc.	CAD180,000	3.60%	10/3/2027	127,489	0.00%
Reliance LP	CAD200,000	2.67%	1/8/2028	127,392	0.00%
CGI, Inc.	CAD200,000	2.10%	18/9/2028	127,250	0.00%
Brookfield Finance LLC/Brookfield Finance Inc	\$200,000	3.45%	15/4/2050	126,821	0.00%
Fairfax Financial Holdings Ltd.	CAD175,000	4.70%	16/12/2026	125,853	0.00%
407 International, Inc.	CAD200,000	3.83%	11/5/2046	125,781	0.00%
Teck Resources Ltd.	\$131,000	6.00%	15/8/2040	125,639	0.00%
Athene Global Funding	CAD200,000	2.47%	9/6/2028	125,606	0.00%
CU, Inc.	CAD260,000	2.61%	28/9/2050	124,675	0.00%
Pembina Pipeline Corp.	CAD200,000	4.75%	26/3/2048	124,316	0.00%
TransCanada PipeLines Ltd.	CAD200,000	2.97%	9/6/2031	124,217	0.00%
Enbridge, Inc.	CAD200,000	4.57%	11/3/2044	124,178	0.00%
Magna International, Inc.	\$150,000	2.45%	15/6/2030	123,808	0.00%
Crombie	CAD200,000	3.21%	9/10/2030	123,528	0.00%
Allied Properties	CAD200,000	3.12%	21/2/2030	123,402	0.00%
TransCanada PipeLines Ltd.	\$125,000	5.60%	31/3/2034	123,286	0.00%
Toyota Credit Canada, Inc.	CAD175,000	2.31%	23/10/2024	123,025	0.00%
Sun Life Financial, Inc.^	CAD200,000	3.15%	18/11/2036	122,962	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$150,000	4.30%	29/7/2049	122,732	0.00%
IGM Financial, Inc.	CAD200,000	4.21%	21/3/2050	122,551	0.00%
CU, Inc.	CAD210,000	3.83%	11/9/2062	122,440	0.00%
407 International, Inc.	CAD200,000	3.67%	8/3/2049	121,651	0.00%
Pembina Pipeline Corp.	CAD200,000	4.67%	28/5/2050	121,488	0.00%
Manulife Finance Delaware LP^	CAD175,000	5.06%	15/12/2041	121,163	0.00%
Suncor Energy, Inc.	CAD200,000	4.34%	13/9/2046	120,866	0.00%
AltaGas Ltd.	CAD200,000	4.50%	15/8/2044	120,680	0.00%
Algonquin Power Co.	CAD200,000	2.85%	15/7/2031	120,204	0.00%
Rogers Communications, Inc.	\$150,000	4.50%	15/3/2043	119,525	0.00%
Enbridge Pipelines, Inc.	CAD200,000	4.33%	22/2/2049	119,444	0.00%
Enbridge Gas, Inc.	CAD175,000	4.50%	23/11/2043	119,322	0.00%
Sun Life Financial, Inc.^	CAD205,000	2.06%	1/10/2035	119,122	0.00%
Pembina Pipeline Corp.	CAD200,000	4.54%	3/4/2049	119,118	0.00%
CI Financial Corp.	\$200,000	4.10%	15/6/2051	118,732	0.00%
Thomson Reuters Corp.	\$125,000	3.35%	15/5/2026	118,601	0.00%
TELUS Corp.	CAD200,000	2.05%	7/10/2030	118,347	0.00%
TMX Group Ltd.	CAD165,000	3.00%	11/12/2024	117,068	0.00%
Rogers Communications, Inc.	CAD150,000	6.56%	22/3/2041	116,570	0.00%
407 International, Inc.	CAD190,000	3.65%	8/9/2044	116,496	0.00%
CT	CAD200,000	2.37%	6/1/2031	116,474	0.00%
First Capital	CAD175,000	3.75%	12/7/2027	116,255	0.00%
Great-West Lifeco, Inc.	CAD145,000	6.00%	16/11/2039	115,632	0.00%
Enbridge Pipelines, Inc.	CAD200,000	4.20%	12/5/2051	115,325	0.00%
Rogers Communications, Inc.	CAD175,000	3.25%	1/5/2029	115,285	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CU, Inc.	CAD195,000	3.55%	22/11/2047	114,758	0.00%
Scotiabank Capital Trust [†]	CAD155,000	5.65%	31/12/2056	114,750	0.00%
Inter Pipeline Ltd.	CAD160,000	2.73%	18/4/2024	114,238	0.00%
OMERS Realty Corp.	CAD150,000	5.38%	14/11/2028	113,809	0.00%
VW Credit Canada, Inc.	CAD150,000	5.86%	15/11/2027	113,200	0.00%
Nova Scotia Power, Inc.	CAD200,000	3.61%	1/5/2045	112,455	0.00%
Intact Financial Corp.	CAD190,000	1.93%	16/12/2030	112,438	0.00%
TransCanada PipeLines Ltd.	\$100,000	7.25%	15/8/2038	110,823	0.00%
AltaLink LP	CAD150,000	4.69%	28/11/2032	110,787	0.00%
Greater Toronto Airports Authority	CAD200,000	3.15%	5/10/2051	110,425	0.00%
CU, Inc.	CAD170,000	4.09%	2/9/2044	110,391	0.00%
Canadian National Railway Co.	\$175,000	2.45%	1/5/2050	109,902	0.00%
TELUS Corp.	CAD150,000	5.65%	13/9/2052	109,539	0.00%
Enbridge, Inc.	CAD150,000	5.75%	2/9/2039	109,425	0.00%
ARC Resources Ltd.	CAD170,000	3.47%	10/3/2031	108,843	0.00%
Laurentian Bank of Canada	CAD150,000	4.60%	2/9/2025	108,501	0.00%
Hydro One, Inc.	CAD200,000	3.10%	15/9/2051	107,863	0.00%
CI Financial Corp.	CAD145,000	7.00%	2/12/2025	107,716	0.00%
Canadian National Railway Co.	CAD200,000	3.05%	8/2/2050	107,567	0.00%
Bruce Power LP	CAD150,000	3.97%	23/6/2026	107,530	0.00%
Metro, Inc.	CAD200,000	3.41%	28/2/2050	107,161	0.00%
Pembina Pipeline Corp.	CAD150,000	4.24%	15/6/2027	107,091	0.00%
Cogeco Communications, Inc.	CAD175,000	2.99%	22/9/2031	106,633	0.00%
Choice Properties	CAD140,000	6.00%	24/6/2032	105,999	0.00%
Vancouver Airport Authority	CAD200,000	2.87%	18/10/2049	105,673	0.00%
Canadian National Railway Co.	CAD175,000	3.60%	31/7/2048	105,100	0.00%
Aeroports de Montreal	CAD125,000	6.55%	11/10/2033	104,713	0.00%
Canadian Western Bank	CAD150,000	2.61%	30/1/2025	104,669	0.00%
CI Financial Corp.	CAD150,000	3.76%	26/5/2025	104,356	0.00%
CU, Inc.	CAD165,000	4.09%	19/10/2054	104,345	0.00%
Northwestern Hydro Acquisition Co. II LP	CAD163,000	3.88%	31/12/2036	104,331	0.00%
Great-West Lifeco, Inc.	CAD125,000	6.67%	21/3/2033	103,659	0.00%
British Columbia Ferry Services, Inc.	CAD200,000	2.79%	15/10/2049	103,145	0.00%
TransCanada PipeLines Ltd.	CAD145,000	3.30%	17/7/2025	102,651	0.00%
Alimentation Couche-Tard, Inc.	\$130,000	4.50%	26/7/2047	102,489	0.00%
Alectra, Inc.	CAD150,000	2.49%	17/5/2027	102,403	0.00%
FortisBC Energy, Inc.	CAD200,000	2.82%	9/8/2049	102,157	0.00%
Great-West Lifeco, Inc.	CAD200,000	2.98%	8/7/2050	101,587	0.00%
Ivanhoe Cambridge II, Inc.	CAD145,000	2.30%	12/12/2024	101,575	0.00%
TransCanada PipeLines Ltd.	CAD170,000	4.33%	16/9/2047	101,324	0.00%
Intact Financial Corp.	CAD200,000	2.95%	16/12/2050	100,636	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$150,000	3.20%	15/2/2052	100,513	0.00%
Enbridge Pipelines, Inc.	CAD160,000	4.55%	17/8/2043	100,445	0.00%
Alimentation Couche-Tard, Inc.	CAD140,000	3.06%	26/7/2024	100,213	0.00%
FortisBC Energy, Inc.	CAD209,000	2.54%	13/7/2050	99,941	0.00%
TransCanada PipeLines Ltd.	CAD110,000	8.05%	17/2/2039	99,682	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	2.00%	1/12/2026	99,619	0.00%
Choice Properties	CAD140,000	3.55%	10/1/2025	99,569	0.00%
TCHC Issuer Trust	CAD125,000	5.40%	22/2/2040	99,272	0.00%
Alberta Powerline LP	CAD158,670	4.07%	1/12/2053	98,677	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD140,000	4.75%	1/6/2037	98,560	0.00%
Sagen MI Canada, Inc.	CAD150,000	2.96%	1/3/2027	98,553	0.00%
Inter Pipeline Ltd.	CAD143,000	3.48%	16/12/2026	98,505	0.00%
Magna International, Inc.	\$100,000	4.15%	1/10/2025	97,564	0.00%
Manulife Financial Corp.	\$100,000	4.15%	4/3/2026	97,355	0.00%
Brookfield Infrastructure Finance ULC	CAD135,000	3.32%	22/2/2024	97,249	0.00%
Manulife Financial Corp.	\$100,000	5.38%	4/3/2046	96,445	0.00%
Allied Properties	CAD150,000	3.39%	15/8/2029	95,897	0.00%
Loblaw Cos Ltd.	CAD125,000	5.90%	18/1/2036	95,530	0.00%
Dollarama, Inc.	CAD150,000	2.44%	9/7/2029	95,306	0.00%
407 International, Inc.	CAD150,000	3.98%	11/9/2052	94,936	0.00%
Brookfield Corp.	CAD125,000	5.95%	14/6/2035	94,451	0.00%
Nova Scotia Power, Inc.	CAD145,000	4.50%	20/7/2043	94,058	0.00%
Royal Office Finance LP	CAD121,111	5.21%	12/11/2032	92,848	0.00%
Hamilton Health Sciences Corp.	CAD150,000	3.68%	17/1/2059	92,734	0.00%
Hydro One, Inc.	CAD150,000	3.72%	18/11/2047	92,395	0.00%
CU, Inc.	CAD150,000	3.76%	19/11/2046	91,971	0.00%
Alberta Powerline LP	CAD147,970	4.07%	1/3/2054	91,769	0.00%
OMERS Realty Corp.	CAD135,000	3.63%	5/6/2030	91,467	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TELUS Corp.	CAD150,000	4.40%	29/1/2046	91,440	0.00%
Capital City Link General Partnership	CAD133,545	4.39%	31/3/2046	89,991	0.00%
Intact Financial Corp.	CAD125,000	3.69%	24/3/2025	89,716	0.00%
TELUS Corp.	CAD125,000	3.75%	10/3/2026	88,980	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD150,000	4.05%	17/3/2051	87,893	0.00%
Allied Properties	CAD150,000	3.10%	6/2/2032	87,527	0.00%
407 International, Inc.	CAD170,000	2.84%	7/3/2050	87,401	0.00%
Teranet Holdings LP	CAD120,000	6.10%	17/6/2041	87,239	0.00%
Enbridge Pipelines, Inc.	CAD125,000	5.33%	6/4/2040	87,134	0.00%
Intact Financial Corp.	CAD105,000	6.40%	23/11/2039	87,108	0.00%
Hydro One, Inc.	CAD130,000	4.17%	6/6/2044	86,701	0.00%
TELUS Corp.	CAD150,000	4.10%	5/4/2051	86,297	0.00%
407 International, Inc.	CAD125,000	4.45%	15/11/2041	86,220	0.00%
Rogers Communications, Inc.	\$100,000	5.00%	15/3/2044	85,155	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD135,000	4.45%	27/2/2047	84,868	0.00%
AIMCo Realty Investors LP	CAD120,000	3.37%	1/6/2027	83,874	0.00%
Canadian Pacific Railway Co.	CAD100,000	6.45%	17/11/2039	83,768	0.00%
Canadian Pacific Railway Co.	\$75,000	7.13%	15/10/2031	83,170	0.00%
Choice Properties	CAD125,000	3.53%	11/6/2029	83,097	0.00%
Westcoast Energy, Inc.	CAD128,000	4.79%	28/10/2041	82,113	0.00%
Honda Canada Finance, Inc.	CAD115,000	3.44%	23/5/2025	81,809	0.00%
TELUS Corp.	CAD125,000	2.35%	27/1/2028	81,576	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD130,000	4.35%	18/12/2045	81,326	0.00%
TransCanada PipeLines Ltd.	CAD135,000	4.35%	6/6/2046	80,945	0.00%
Pembina Pipeline Corp.	CAD125,000	3.53%	10/12/2031	80,259	0.00%
Tourmaline Oil Corp.	CAD125,000	2.08%	25/1/2028	80,125	0.00%
Enbridge, Inc.	\$85,000	5.50%	1/12/2046	80,053	0.00%
Vancouver Airport Authority	CAD130,000	3.66%	23/11/2048	79,880	0.00%
TELUS Corp.	CAD125,000	4.70%	6/3/2048	79,506	0.00%
Hospital for Sick Children	CAD100,000	5.22%	16/12/2049	79,189	0.00%
Westcoast Energy, Inc.	CAD100,000	8.85%	21/7/2025	78,471	0.00%
IGM Financial, Inc.	CAD100,000	6.00%	10/12/2040	78,231	0.00%
Emera US Finance LP	\$100,000	2.64%	15/6/2031	78,124	0.00%
Power Corp. of Canada	CAD120,000	4.46%	27/7/2048	77,892	0.00%
Alectra, Inc.	CAD100,000	5.23%	14/11/2052	77,696	0.00%
ARC Resources Ltd.	CAD115,000	2.35%	10/3/2026	77,662	0.00%
Cenovus Energy, Inc.	\$75,000	6.80%	15/9/2037	77,009	0.00%
Enbridge Gas, Inc.	CAD100,000	5.46%	11/9/2036	76,174	0.00%
Brookfield Infrastructure Finance ULC	CAD100,000	5.98%	14/2/2033	76,038	0.00%
Pembina Pipeline Corp.	CAD120,000	4.81%	25/3/2044	75,799	0.00%
Rogers Communications, Inc.	\$100,000	4.30%	15/2/2048	75,457	0.00%
Kinross Gold Corp.	\$75,000	5.95%	15/3/2024	75,278	0.00%
Alectra, Inc.	CAD115,000	3.96%	30/7/2042	74,923	0.00%
Inter Pipeline Ltd.	CAD100,000	5.76%	17/2/2028	74,853	0.00%
AltaLink LP	CAD100,000	4.92%	17/9/2043	73,992	0.00%
Daimler Trucks Finance Canada, Inc.	CAD100,000	5.22%	20/9/2027	73,377	0.00%
TransAlta OCP LP	CAD105,418	4.51%	5/8/2030	73,305	0.00%
TransCanada PipeLines Ltd.	\$80,000	4.63%	1/3/2034	73,064	0.00%
FortisBC Energy, Inc.	CAD105,000	2.58%	8/4/2026	72,885	0.00%
Loblaw Cos Ltd.	CAD100,000	3.92%	10/6/2024	72,690	0.00%
Canadian Natural Resources Ltd.	CAD100,000	3.55%	3/6/2024	72,562	0.00%
Federation des Caisses Desjardins du Quebec^	CAD100,000	5.04%	23/8/2032	71,850	0.00%
H&R	CAD100,000	3.37%	30/1/2024	71,738	0.00%
Sun Life Financial, Inc.^	CAD100,000	5.40%	29/5/2042	71,670	0.00%
TransCanada PipeLines Ltd.	CAD110,000	3.00%	18/9/2029	71,552	0.00%
Canadian Tire Corp., Ltd.	CAD100,000	5.61%	4/9/2035	71,401	0.00%
Reliance LP	CAD110,000	2.68%	1/12/2027	71,285	0.00%
Alimentation Couche-Tard, Inc.	\$100,000	3.44%	13/5/2041	71,272	0.00%
Honda Canada Finance, Inc.	CAD100,000	2.50%	4/6/2024	71,070	0.00%
Brookfield Renewable Partners ULC	CAD100,000	4.25%	15/1/2029	70,980	0.00%
Enbridge Pipelines, Inc.	CAD100,000	3.45%	29/9/2025	70,929	0.00%
Enbridge Gas, Inc.	CAD100,000	3.19%	17/9/2025	70,879	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD112,000	3.94%	31/12/2038	70,813	0.00%
SmartCentres	CAD100,000	3.56%	6/2/2025	70,565	0.00%
CSS FSCC Partnership	CAD86,349	6.92%	31/7/2042	70,424	0.00%
Enbridge Gas, Inc.	CAD100,000	4.15%	17/8/2032	70,203	0.00%
Pembina Pipeline Corp.	CAD100,000	4.02%	27/3/2028	70,135	0.00%
Brookfield Corp.	CAD100,000	3.80%	16/3/2027	69,997	0.00%
CU, Inc.	CAD100,000	4.54%	24/10/2041	69,889	0.00%
Teranet Holdings LP	CAD100,000	5.75%	17/12/2040	69,696	0.00%
Enbridge, Inc.	CAD100,000	2.44%	2/6/2025	69,500	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AltaLink LP	CAD95,000	4.87%	15/11/2040	69,470	0.00%
Suncor Energy, Inc.	CAD125,000	3.95%	4/3/2051	69,346	0.00%
MCAP Commercial LP	CAD100,000	3.74%	25/8/2025	69,269	0.00%
Transcontinental, Inc.	CAD100,000	2.67%	3/2/2025	69,250	0.00%
IGM Financial, Inc.	CAD100,000	3.44%	26/1/2027	69,170	0.00%
Hydro One, Inc.	CAD100,000	4.39%	26/9/2041	69,154	0.00%
Summit Industrial Income	CAD105,000	1.82%	1/4/2026	69,125	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	2.90%	12/8/2026	69,030	0.00%
Crombie	CAD95,000	4.80%	31/1/2025	68,768	0.00%
Enbridge Gas, Inc.	CAD100,000	2.50%	5/8/2026	68,604	0.00%
Enbridge Pipelines, Inc.	CAD100,000	5.08%	19/12/2036	68,525	0.00%
British Columbia Ferry Services, Inc.	CAD100,000	4.29%	28/4/2044	68,409	0.00%
SmartCentres	CAD100,000	3.83%	21/12/2027	68,076	0.00%
Manulife Bank of Canada	CAD100,000	2.86%	16/2/2027	68,046	0.00%
Equitable Bank	CAD100,000	1.94%	10/3/2025	67,989	0.00%
Brookfield Infrastructure Finance ULC	CAD95,000	4.19%	11/9/2028	66,610	0.00%
Bruce Power LP	CAD100,000	4.75%	21/6/2049	66,453	0.00%
Suncor Energy, Inc.	CAD90,000	5.00%	9/4/2030	65,917	0.00%
Arrow Lakes Power Corp.	CAD85,356	5.52%	5/4/2041	65,702	0.00%
CT	CAD95,000	3.29%	1/6/2026	65,498	0.00%
Brookfield Finance, Inc.	\$100,000	3.63%	15/2/2052	65,268	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD88,033	5.44%	31/1/2045	64,738	0.00%
Suncor Energy, Inc.	\$65,000	5.95%	1/12/2034	64,680	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD90,000	2.70%	27/2/2024	64,605	0.00%
Sun Life Financial, Inc.^	CAD100,000	2.80%	21/11/2033	64,555	0.00%
iA Financial Corp., Inc.^	CAD95,000	3.19%	25/2/2032	64,072	0.00%
Enbridge Gas, Inc.	CAD100,000	4.00%	22/8/2044	63,709	0.00%
Canadian Western Bank	CAD90,000	2.60%	6/9/2024	63,486	0.00%
RioCan	CAD100,000	2.83%	8/11/2028	63,048	0.00%
Enbridge Gas, Inc.	CAD95,000	2.90%	1/4/2030	62,749	0.00%
Mountain View Partners GP	CAD99,806	3.97%	31/3/2051	62,724	0.00%
Shaw Communications, Inc.	CAD110,000	4.25%	9/12/2049	62,298	0.00%
Pembina Pipeline Corp.	CAD100,000	4.74%	21/1/2047	62,216	0.00%
Allied Properties	CAD95,000	1.73%	12/2/2026	62,157	0.00%
Original Wempi, Inc.	CAD86,212	4.06%	13/2/2024	61,681	0.00%
Calgary Airport Authority	CAD100,000	3.20%	7/10/2036	61,162	0.00%
407 International, Inc.	CAD90,000	3.14%	6/3/2030	61,078	0.00%
Enbridge, Inc.	\$70,000	3.13%	15/11/2029	61,029	0.00%
British Columbia Ferry Services, Inc.	CAD84,000	4.70%	23/10/2043	60,668	0.00%
Sagen MI Canada, Inc.	CAD100,000	3.26%	5/3/2031	60,506	0.00%
Canadian National Railway Co.	CAD100,000	3.60%	8/2/2049	59,969	0.00%
Gibson Energy, Inc.	CAD90,000	3.60%	17/9/2029	59,601	0.00%
Crosslinx Transit Solutions GP	CAD89,022	4.65%	30/9/2046	59,471	0.00%
Enbridge, Inc.	CAD90,000	4.87%	21/11/2044	58,364	0.00%
Choice Properties	CAD80,000	4.29%	8/2/2024	58,336	0.00%
Greater Toronto Airports Authority	CAD75,000	5.30%	25/2/2041	58,179	0.00%
Saputo, Inc.	CAD80,000	2.88%	19/11/2024	56,684	0.00%
NAV Canada	CAD100,000	3.21%	29/9/2050	56,665	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD80,000	3.20%	24/4/2026	56,200	0.00%
Algonquin Power Co.	CAD80,000	4.09%	17/2/2027	56,053	0.00%
Enbridge, Inc.	CAD100,000	4.10%	21/9/2051	55,928	0.00%
Plenary Health Hamilton LP	CAD73,495	5.80%	31/5/2043	55,775	0.00%
Rogers Communications, Inc.	\$50,000	7.50%	15/8/2038	55,512	0.00%
IGM Financial, Inc.	CAD85,000	4.56%	25/1/2047	55,460	0.00%
Hydro One, Inc.	CAD65,000	6.93%	1/6/2032	55,255	0.00%
Fairfax Financial Holdings Ltd.	CAD80,000	4.23%	14/6/2029	54,895	0.00%
TELUS Corp.	CAD85,000	4.75%	17/1/2045	54,726	0.00%
Shaw Communications, Inc.	CAD75,000	4.35%	31/1/2024	54,665	0.00%
Capital Power Corp.	CAD75,000	4.28%	18/9/2024	54,231	0.00%
Canadian National Railway Co.	\$50,000	6.20%	1/6/2036	54,164	0.00%
Pembina Pipeline Corp.	CAD75,000	2.99%	22/1/2024	53,967	0.00%
Allied Properties	CAD80,000	3.11%	8/4/2027	53,503	0.00%
Reliance LP	CAD75,000	3.84%	15/3/2025	53,195	0.00%
John Deere Financial, Inc.	CAD75,000	1.09%	17/7/2024	52,182	0.00%
John Deere Financial, Inc.	CAD75,000	2.31%	20/6/2025	52,125	0.00%
Canadian Pacific Railway Co.	\$50,000	5.95%	15/5/2037	51,762	0.00%
Enbridge Gas, Inc.	CAD75,000	4.55%	17/8/2052	51,651	0.00%
Power Corp. of Canada	CAD75,000	4.81%	31/1/2047	51,295	0.00%
407 International, Inc.	CAD75,000	4.19%	25/4/2042	50,191	0.00%
Hydro One, Inc.	CAD70,000	2.54%	5/4/2024	50,122	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Inter Pipeline Ltd.	CAD85,000	4.64%	30/5/2044	50,035	0.00%
Saputo, Inc.	CAD75,000	1.42%	19/6/2026	49,105	0.00%
Keyera Corp.	CAD70,000	5.02%	28/3/2032	48,859	0.00%
Canadian Natural Resources Ltd.	CAD75,000	4.85%	30/5/2047	48,276	0.00%
Enbridge, Inc.	CAD70,000	3.20%	8/6/2027	47,959	0.00%
CT	CAD70,000	3.47%	16/6/2027	47,884	0.00%
Co.-operators Financial Services Ltd.	CAD75,000	3.33%	13/5/2030	47,415	0.00%
Kinross Gold Corp.	\$50,000	4.50%	15/7/2027	47,345	0.00%
Windsor Regional Hospital	CAD100,000	2.71%	18/11/2060	46,765	0.00%
Algonquin Power Co.	CAD66,000	4.60%	29/1/2029	46,748	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD75,000	4.05%	22/7/2044	46,633	0.00%
Choice Properties	CAD65,000	4.06%	24/11/2025	46,341	0.00%
SmartCentres	CAD75,000	2.31%	18/12/2028	45,893	0.00%
Thomson Reuters Corp.	\$50,000	5.65%	23/11/2043	45,762	0.00%
FortisAlberta, Inc.	CAD75,000	3.67%	9/9/2047	44,817	0.00%
Nutrien Ltd.	\$45,000	5.63%	1/12/2040	43,499	0.00%
Hydro One, Inc.	CAD55,000	5.49%	16/7/2040	43,225	0.00%
Nutrien Ltd.	\$50,000	4.13%	15/3/2035	43,117	0.00%
RioCan	CAD60,000	3.29%	12/2/2024	43,087	0.00%
AltaLink LP	CAD65,000	4.05%	21/11/2044	42,676	0.00%
Hydro One, Inc.	CAD70,000	3.63%	25/6/2049	42,479	0.00%
Bank of Montreal^	CAD60,000	2.88%	17/9/2029	42,285	0.00%
SEC LP & Arci Ltd.	CAD59,646	5.19%	29/8/2033	42,224	0.00%
Keyera Corp.	CAD60,000	3.93%	21/6/2028	41,397	0.00%
Nova Scotia Power, Inc.	CAD75,000	3.57%	5/4/2049	41,084	0.00%
SmartCentres	CAD65,000	3.65%	11/12/2030	41,018	0.00%
Loblaw Cos Ltd.	CAD55,000	5.34%	13/9/2052	40,795	0.00%
AIMCo Realty Investors LP	CAD60,000	3.04%	1/6/2028	40,689	0.00%
North Battleford Power LP	CAD55,198	4.96%	31/12/2032	40,579	0.00%
Clover LP	CAD57,432	4.22%	31/3/2034	40,189	0.00%
British Columbia Ferry Services, Inc.	CAD50,000	5.58%	11/1/2038	39,727	0.00%
FortisBC Energy, Inc.	CAD65,000	3.69%	30/10/2047	39,451	0.00%
Nova Scotia Power, Inc.	CAD75,000	3.31%	25/4/2050	38,805	0.00%
Gibson Energy, Inc.	CAD55,000	2.45%	14/7/2025	37,801	0.00%
Hospital for Sick Children	CAD65,000	3.42%	7/12/2057	37,234	0.00%
AltaLink LP	CAD60,000	3.72%	3/12/2046	36,991	0.00%
CU, Inc.	CAD50,000	5.03%	20/11/2036	36,979	0.00%
Fairfax Financial Holdings Ltd.	CAD50,000	4.95%	3/3/2025	36,446	0.00%
InPower BC General Partnership	CAD50,992	4.47%	31/3/2033	36,135	0.00%
407 International, Inc.	CAD50,000	4.68%	7/10/2053	35,617	0.00%
Hydro One, Inc.	CAD50,000	2.97%	26/6/2025	35,507	0.00%
AIMCo Realty Investors LP	CAD50,000	2.27%	26/6/2024	35,443	0.00%
Alectra, Inc.	CAD60,000	3.46%	12/4/2049	35,084	0.00%
Hydro One, Inc.	CAD55,000	3.91%	23/2/2046	35,047	0.00%
Reliance LP	CAD50,000	3.75%	15/3/2026	34,936	0.00%
Atco Ltd.^	CAD50,000	5.50%	1/11/2078	34,699	0.00%
Kingston Solar LP	CAD51,408	3.57%	31/7/2035	34,282	0.00%
Brookfield Renewable Partners ULC	CAD55,000	4.29%	5/11/2049	33,810	0.00%
Hyundai Capital Canada, Inc.	CAD50,000	3.20%	16/2/2027	33,582	0.00%
Canadian Pacific Railway Co.	CAD65,000	3.05%	9/3/2050	33,173	0.00%
Capital Power Corp.	CAD45,000	4.99%	23/1/2026	32,877	0.00%
Brookfield Renewable Partners ULC	CAD45,000	3.75%	2/6/2025	32,187	0.00%
Greater Toronto Airports Authority	CAD50,000	1.54%	3/5/2028	32,067	0.00%
CU, Inc.	CAD50,000	3.96%	27/7/2045	31,760	0.00%
McGill University Health Centre	CAD40,000	5.36%	31/12/2043	31,700	0.00%
Inter Pipeline Ltd.	CAD45,000	3.17%	24/3/2025	31,683	0.00%
TELUS Corp.	CAD45,000	3.63%	1/3/2028	31,183	0.00%
iA Financial Corp., Inc.^	CAD45,000	2.40%	21/2/2030	31,027	0.00%
FortisAlberta, Inc.	CAD65,000	2.63%	8/6/2051	30,940	0.00%
Enbridge Gas, Inc.	CAD50,000	3.80%	1/6/2046	30,670	0.00%
CU, Inc.	CAD50,000	3.86%	14/11/2052	30,505	0.00%
Calgary Airport Authority	CAD50,000	3.34%	7/10/2038	30,449	0.00%
Vancouver Airport Authority	CAD47,000	3.86%	10/11/2045	30,090	0.00%
First Capital	CAD45,000	3.46%	22/1/2027	29,886	0.00%
CI Financial Corp.	CAD45,000	3.90%	27/9/2027	29,857	0.00%
Bridging North America GP	CAD49,000	4.34%	31/8/2053	29,761	0.00%
Allied Properties	CAD45,000	3.13%	15/5/2028	29,332	0.00%
Allied Properties	CAD40,000	3.64%	21/4/2025	28,224	0.00%
Crombie	CAD40,000	3.68%	26/8/2026	27,682	0.00%
Metro, Inc.	CAD35,000	5.97%	15/10/2035	27,227	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Teck Resources Ltd.	\$30,000	5.40%	1/2/2043	26,926	0.00%
Liberty Utilities Canada LP	CAD50,000	3.32%	14/2/2050	26,338	0.00%
Cameco Corp.	CAD35,000	4.19%	24/6/2024	25,316	0.00%
CCL Industries, Inc.	CAD36,000	3.86%	13/4/2028	25,040	0.00%
Saputo, Inc.	CAD35,000	3.60%	14/8/2025	24,921	0.00%
FortisBC Energy, Inc.	CAD40,000	3.85%	7/12/2048	24,864	0.00%
bcIMC Realty Corp.	CAD35,000	2.84%	3/6/2025	24,643	0.00%
McGill University	CAD39,000	3.98%	29/1/2056	24,545	0.00%
Federated Co.-Operatives Ltd.	CAD34,000	3.92%	17/6/2025	24,215	0.00%
Great-West Lifeco, Inc.	CAD35,000	3.34%	28/2/2028	24,195	0.00%
bcIMC Realty Corp.	CAD35,000	3.00%	31/3/2027	24,105	0.00%
Aeroports de Montreal	CAD30,000	5.67%	16/10/2037	23,834	0.00%
Intact Financial Corp.	CAD40,000	3.77%	20/5/2053	23,314	0.00%
Enbridge Pipelines, Inc.	CAD40,000	4.13%	9/8/2046	23,218	0.00%
Plenary Health Care Partnerships Humber LP	CAD32,362	4.90%	31/5/2039	23,177	0.00%
AltaLink LP	CAD35,000	4.09%	30/6/2045	23,064	0.00%
FortisBC, Inc.	CAD35,000	4.00%	28/10/2044	21,847	0.00%
TriSummit Utilities, Inc.	CAD30,000	4.26%	5/12/2028	21,151	0.00%
First National Financial Corp.	CAD30,000	3.58%	25/11/2024	21,119	0.00%
CT	CAD30,000	3.87%	7/12/2027	20,684	0.00%
FortisBC Energy, Inc.	CAD25,000	5.90%	26/2/2035	19,864	0.00%
Canadian Tire Corp., Ltd.	CAD25,000	6.50%	13/4/2028	19,596	0.00%
IGM Financial, Inc.	CAD30,000	4.17%	13/7/2048	18,384	0.00%
Plenary Health Bridgepoint LP	CAD21,738	7.25%	31/8/2042	18,383	0.00%
Canadian Western Bank	CAD25,000	5.15%	2/9/2027	18,363	0.00%
Enbridge Gas, Inc.	CAD25,000	4.95%	22/11/2050	18,290	0.00%
THP Partnership	CAD26,959	4.39%	31/10/2046	18,278	0.00%
FortisAlberta, Inc.	CAD30,000	3.73%	18/9/2048	18,051	0.00%
Intact Financial Corp.	CAD25,000	5.16%	16/6/2042	18,050	0.00%
Capital Power Corp.	CAD30,000	3.15%	1/10/2032	18,023	0.00%
Westcoast Energy, Inc.	CAD25,000	3.43%	12/9/2024	17,933	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD25,000	3.20%	22/7/2024	17,931	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD25,000	4.25%	1/6/2029	17,882	0.00%
Chartwell Retirement Residences	CAD25,000	4.21%	28/4/2025	17,748	0.00%
Westcoast Energy, Inc.	CAD25,000	3.77%	8/12/2025	17,745	0.00%
Metro, Inc.	CAD25,000	5.03%	1/12/2044	17,655	0.00%
Enbridge Gas, Inc.	CAD30,000	3.51%	29/11/2047	17,326	0.00%
407 International, Inc.	CAD25,000	1.80%	22/5/2025	17,295	0.00%
Equitable Bank	CAD25,000	3.36%	2/3/2026	17,155	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD25,000	2.80%	1/6/2027	17,079	0.00%
Canadian Core Real Estate LP	CAD25,000	3.30%	2/3/2027	16,964	0.00%
Pembina Pipeline Corp.	CAD25,000	3.62%	3/4/2029	16,945	0.00%
iA Financial Corp., Inc. ^	CAD25,000	3.07%	24/9/2031	16,940	0.00%
Hydro One, Inc.	CAD25,000	4.00%	22/12/2051	15,987	0.00%
University of Western Ontario	CAD21,000	4.80%	24/5/2047	15,444	0.00%
Vancouver Airport Authority	CAD17,000	7.43%	7/12/2026	13,772	0.00%
SmartCentres	CAD20,000	3.19%	11/6/2027	13,388	0.00%
Trillium Health Partners Volunteers	CAD20,000	3.70%	20/12/2058	11,853	0.00%
Aeroports de Montreal	CAD15,000	5.47%	16/4/2040	11,747	0.00%
Canadian National Railway Co.	CAD15,000	3.95%	22/9/2045	9,509	0.00%
FortisAlberta, Inc.	CAD15,000	3.34%	21/9/2046	8,532	0.00%
Canada Life Capital Trust	CAD10,000	7.53%	30/6/2032	8,462	0.00%
Loblaw Cos Ltd.	CAD10,000	7.00%	7/6/2040	8,217	0.00%
FortisBC Energy, Inc.	CAD10,000	3.78%	6/3/2047	6,173	0.00%
NAV Canada	CAD10,000	2.92%	29/9/2051	5,311	0.00%
				180,467,380	5.29%
Chile 0.19% (2021: 0.19%)					
Enel Chile SA	\$445,000	4.88%	12/6/2028	433,375	0.01%
Cencosud SA	\$450,000	4.38%	17/7/2027	427,282	0.01%
Celulosa Arauco y Constitucion SA	\$400,000	4.20%	29/1/2030	373,459	0.01%
Banco de Credito e Inversiones SA	\$400,000	3.50%	12/10/2027	368,769	0.01%
Inversiones CMPC SA	\$400,000	3.85%	13/1/2030	363,635	0.01%
Celulosa Arauco y Constitucion SA	\$300,000	5.50%	2/11/2047	267,294	0.01%
Colbun SA	\$300,000	3.15%	6/3/2030	259,720	0.01%
Falabella SA	\$300,000	3.38%	15/1/2032	240,275	0.01%
Alfa Desarrollo SpA	\$273,998	4.55%	27/9/2051	209,719	0.01%
Cencosud SA	\$200,000	5.15%	12/2/2025	198,434	0.01%
Antofagasta plc	\$200,000	5.63%	13/5/2032	197,814	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transelec SA	\$200,000	4.25%	14/1/2025	194,698	0.01%
Empresa Nacional de Telecomunicaciones SA	\$200,000	4.75%	1/8/2026	194,373	0.01%
Inversiones CMPC SA	\$200,000	4.38%	4/4/2027	193,563	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	7/5/2029	191,168	0.01%
Celulosa Arauco y Constitucion SA	\$200,000	4.25%	30/4/2029	187,182	0.01%
Falabella SA	\$200,000	3.75%	30/10/2027	180,782	0.01%
Celulosa Arauco y Constitucion SA	\$200,000	5.15%	29/1/2050	174,159	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	22/1/2050	169,489	0.01%
Banco de Chile	\$200,000	2.99%	9/12/2031	169,460	0.00%
Engie Energia Chile SA	\$175,000	4.50%	29/1/2025	169,124	0.00%
Colbun SA	\$200,000	3.15%	19/1/2032	169,011	0.00%
Engie Energia Chile SA	\$200,000	3.40%	28/1/2030	163,689	0.00%
GNL Quintero SA	\$164,720	4.63%	31/7/2029	159,398	0.00%
Banco Santander Chile	\$150,000	2.70%	10/1/2025	142,335	0.00%
Banco Santander Chile	\$150,000	3.18%	26/10/2031	127,608	0.00%
Telefonica Moviles Chile SA	\$150,000	3.54%	18/11/2031	123,454	0.00%
Empresa Nacional de Telecomunicaciones SA	\$150,000	3.05%	14/9/2032	119,722	0.00%
Embotelladora Andina SA	\$150,000	3.95%	21/1/2050	111,219	0.00%
Celulosa Arauco y Constitucion SA	\$100,000	4.50%	1/8/2024	98,494	0.00%
Enel Americas SA	\$75,000	4.00%	25/10/2026	71,146	0.00%
Transelec SA	\$75,000	3.88%	12/1/2029	67,839	0.00%
Enel Generacion Chile SA	\$50,000	4.25%	15/4/2024	49,122	0.00%
Colbun SA	\$25,000	3.95%	11/10/2027	23,323	0.00%
				6,590,134	0.19%
China 0.94% (2021: 1.08%)					
Tencent Holdings Ltd.	\$1,075,000	3.98%	11/4/2029	991,726	0.03%
Alibaba Group Holding Ltd.	\$900,000	3.60%	28/11/2024	869,957	0.03%
Alibaba Group Holding Ltd.	\$650,000	3.40%	6/12/2027	599,131	0.02%
Tencent Holdings Ltd.	\$600,000	3.60%	19/1/2028	550,804	0.02%
Industrial Bank Co., Ltd.	\$500,000	3.25%	18/5/2025	481,596	0.01%
Baidu, Inc.	\$500,000	4.13%	30/6/2025	480,039	0.01%
Prosus NV	\$600,000	3.06%	13/7/2031	467,993	0.01%
Sinosing Services Pte Ltd.	\$500,000	2.25%	20/2/2025	466,081	0.01%
Alibaba Group Holding Ltd.	\$600,000	4.20%	6/12/2047	460,765	0.01%
Horse Gallop Finance Ltd.	\$500,000	1.70%	28/7/2025	454,299	0.01%
Tencent Holdings Ltd.	\$500,000	1.81%	26/1/2026	450,601	0.01%
Prosus NV	\$725,000	3.83%	8/2/2051	445,793	0.01%
GLP China Holdings Ltd.	\$500,000	4.97%	26/2/2024	434,270	0.01%
Tencent Holdings Ltd.	\$450,000	3.58%	11/4/2026	425,271	0.01%
Tencent Holdings Ltd.	\$650,000	3.24%	3/6/2050	412,274	0.01%
CMHI Finance BVI Co., Ltd.	\$425,000	4.00%	1/6/2027	407,822	0.01%
Tencent Holdings Ltd.	\$500,000	2.39%	3/6/2030	407,191	0.01%
Prosus NV	€500,000	1.29%	13/7/2029	403,389	0.01%
China Mengniu Dairy Co., Ltd.	\$400,000	3.00%	18/7/2024	385,332	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$400,000	1.63%	26/1/2024	384,466	0.01%
CMB International Leasing Management Ltd.	\$400,000	3.00%	3/7/2024	383,772	0.01%
Coastal Emerald Ltd.^	\$400,000	4.30%	Perpetual	378,450	0.01%
Prosus NV	€500,000	2.03%	3/8/2032	377,663	0.01%
BOCOM International Blossom Ltd.	\$400,000	1.75%	28/6/2026	357,416	0.01%
JD.com, Inc.	\$400,000	3.38%	14/1/2030	350,324	0.01%
Vanke Real Estate Hong Kong Co., Ltd.	\$400,000	3.98%	9/11/2027	347,065	0.01%
Alibaba Group Holding Ltd.	\$400,000	4.00%	6/12/2037	325,848	0.01%
Lenovo Group Ltd.	\$400,000	3.42%	2/11/2030	317,958	0.01%
Alibaba Group Holding Ltd.	\$400,000	2.13%	9/2/2031	317,866	0.01%
Baidu, Inc.	\$400,000	2.38%	23/8/2031	311,978	0.01%
Meituan	\$400,000	3.05%	28/10/2030	309,058	0.01%
Alibaba Group Holding Ltd.	\$400,000	4.40%	6/12/2057	307,539	0.01%
Tencent Holdings Ltd.	\$500,000	3.29%	3/6/2060	299,853	0.01%
Tencent Holdings Ltd.	\$400,000	3.68%	22/4/2041	295,066	0.01%
China Merchants Finance Co., Ltd.	\$300,000	4.75%	3/8/2025	294,060	0.01%
Tencent Holdings Ltd.	\$300,000	3.28%	11/4/2024	292,159	0.01%
Shanghai Port Group BVI Development Co., Ltd.	\$300,000	2.88%	18/6/2024	290,692	0.01%
Prosus NV	\$400,000	4.99%	19/1/2052	288,749	0.01%
Shanghai Pudong Development Bank Co., Ltd.	\$300,000	3.25%	14/7/2025	288,630	0.01%
Xiaomi Best Time International Ltd.	\$400,000	2.88%	14/7/2031	288,159	0.01%
Tencent Holdings Ltd.	\$400,000	3.84%	22/4/2051	285,167	0.01%
Baidu, Inc.	\$300,000	4.38%	29/3/2028	283,030	0.01%
Vanke Real Estate Hong Kong Co., Ltd.	\$300,000	3.15%	12/5/2025	273,640	0.01%
Prosus NV	\$325,000	3.68%	21/1/2030	271,122	0.01%
Prosus NV	\$300,000	3.26%	19/1/2027	270,231	0.01%
ZhongAn Online P&C Insurance Co., Ltd.	\$325,000	3.50%	8/3/2026	268,403	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tencent Holdings Ltd.	\$325,000	3.93%	19/1/2038	256,835	0.01%
Franshion Brilliant Ltd.	\$300,000	3.20%	9/4/2026	252,034	0.01%
Alibaba Group Holding Ltd.	\$400,000	3.15%	9/2/2051	250,204	0.01%
Prosus NV	\$300,000	4.19%	19/1/2032	249,388	0.01%
Contemporary Ruiding Development Ltd.	\$275,000	1.88%	17/9/2025	246,930	0.01%
Tencent Holdings Ltd.	\$250,000	3.80%	11/2/2025	244,762	0.01%
Westwood Group Holdings Ltd.	\$275,000	2.80%	20/1/2026	241,294	0.01%
Alibaba Group Holding Ltd.	\$400,000	3.25%	9/2/2061	240,693	0.01%
Longfor Group Holdings Ltd.	\$300,000	3.95%	16/9/2029	216,376	0.01%
Sunshine Life Insurance Corp., Ltd.	\$250,000	4.50%	20/4/2026	215,004	0.01%
Mega Advance Investments Ltd.	\$200,000	6.38%	12/5/2041	209,893	0.01%
Shanghai Port Group BVI Development 2 Co., Ltd.	\$250,000	2.38%	13/7/2030	207,457	0.01%
Haitong Securities Co., Ltd.	\$200,000	4.50%	13/12/2023	198,577	0.01%
CMHI Finance BVI Co., Ltd.	\$200,000	5.00%	6/8/2028	198,151	0.01%
Bocom Leasing Management Hong Kong Co., Ltd.	\$200,000	4.38%	22/1/2024	197,604	0.01%
Baidu, Inc.	\$200,000	4.38%	14/5/2024	196,701	0.01%
Shanghai Port Group BVI Development Co., Ltd.	\$225,000	2.85%	11/9/2029	196,387	0.01%
Competition Team Technologies Ltd.	\$200,000	3.75%	12/3/2024	195,633	0.01%
Weibo Corp.	\$200,000	3.50%	5/7/2024	193,835	0.01%
Lenovo Group Ltd.	\$200,000	5.83%	27/1/2028	193,495	0.01%
Lenovo Group Ltd.	\$200,000	6.54%	27/7/2032	192,843	0.01%
ENN Energy Holdings Ltd.	\$200,000	4.63%	17/5/2027	192,537	0.01%
Pioneer Reward Ltd.	\$200,000	1.30%	9/4/2024	190,115	0.01%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	190,024	0.01%
Prosus NV	\$200,000	4.85%	6/7/2027	189,563	0.01%
China Railway Xunjie Co., Ltd.	\$200,000	3.25%	28/7/2026	189,455	0.01%
Legend Fortune Ltd.	\$200,000	1.38%	2/6/2024	188,846	0.01%
Shanghai Pudong Development Bank Co., Ltd.	\$200,000	0.88%	13/7/2024	188,342	0.01%
Chongqing Nan'an Urban Construction & Development Group Co., Ltd.	\$200,000	4.66%	4/6/2024	187,576	0.01%
Competition Team Technologies Ltd.	\$200,000	4.25%	12/3/2029	185,393	0.01%
CMS International Gemstone Ltd.	\$200,000	1.30%	16/9/2024	185,279	0.01%
MAR Sukuk Ltd.	\$200,000	2.21%	2/9/2025	184,802	0.01%
Geely Automobile Holdings Ltd.^	\$200,000	4.00%	Perpetual	184,672	0.01%
Yongda Investment Ltd.	\$200,000	2.25%	16/6/2025	184,395	0.01%
Vertex Capital Investment Ltd.	\$200,000	4.75%	3/4/2024	184,229	0.01%
Zhengzhou Metro Group Co., Ltd.	\$200,000	1.92%	15/11/2024	184,202	0.01%
Haitong International Securities Group Ltd.	\$200,000	3.13%	18/5/2025	183,916	0.01%
Foxconn Far East Ltd.	\$200,000	3.00%	23/9/2026	183,081	0.01%
Pioneer Reward Ltd.	\$200,000	2.00%	9/4/2026	182,391	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	2.00%	26/1/2026	182,201	0.01%
CSCIF Asia Ltd.	\$200,000	1.75%	4/8/2025	181,605	0.01%
CMB International Leasing Management Ltd.	\$200,000	1.88%	12/8/2025	180,465	0.01%
Vigorous Champion International Ltd.	\$200,000	4.25%	28/5/2029	179,413	0.00%
Tingyi Cayman Islands Holding Corp.	\$200,000	1.63%	24/9/2025	179,342	0.00%
Alibaba Group Holding Ltd.	\$200,000	4.50%	28/11/2034	178,880	0.00%
Zhongsheng Group Holdings Ltd.	\$200,000	3.00%	13/1/2026	178,727	0.00%
Meituan	\$200,000	2.13%	28/10/2025	177,675	0.00%
Alibaba Group Holding Ltd.	\$275,000	2.70%	9/2/2041	176,871	0.00%
Chongqing International Logistics Hub Park Construction Co., Ltd.	\$200,000	4.30%	26/9/2024	176,635	0.00%
Yunda Holding Investment Ltd.	\$200,000	2.25%	19/8/2025	176,522	0.00%
CMB International Leasing Management Ltd.	\$200,000	1.75%	16/9/2026	173,994	0.00%
Baidu, Inc.	\$200,000	3.43%	7/4/2030	173,729	0.00%
SF Holding Investment 2021 Ltd.	\$200,000	3.00%	17/11/2028	173,274	0.00%
Contemporary Ruiding Development Ltd.	\$200,000	1.50%	9/9/2026	172,609	0.00%
SDG Finance Ltd.	\$200,000	2.80%	25/8/2026	172,557	0.00%
Far East Horizon Ltd.	\$200,000	3.38%	18/2/2025	172,548	0.00%
Elect Global Investments Ltd.^	\$200,000	4.10%	Perpetual	172,138	0.00%
CMB International Leasing Management Ltd.	\$225,000	2.75%	12/8/2030	171,297	0.00%
China Modern Dairy Holdings Ltd.	\$200,000	2.13%	14/7/2026	169,224	0.00%
SF Holding Investment Ltd.	\$200,000	2.88%	20/2/2030	168,544	0.00%
Bright Galaxy International Ltd.	\$200,000	3.25%	15/7/2026	166,053	0.00%
SF Holding Investment 2021 Ltd.	\$200,000	3.13%	17/11/2031	165,675	0.00%
China Mengniu Dairy Co., Ltd.	\$200,000	2.50%	17/6/2030	162,355	0.00%
ENN Energy Holdings Ltd.	\$200,000	2.63%	17/9/2030	161,315	0.00%
Foxconn Far East Ltd.	\$200,000	2.50%	28/10/2030	160,240	0.00%
Tencent Holdings Ltd.	\$200,000	4.53%	11/4/2049	158,665	0.00%
Contemporary Ruiding Development Ltd.	\$200,000	2.63%	17/9/2030	156,822	0.00%
Longfor Group Holdings Ltd.	\$200,000	4.50%	16/1/2028	156,785	0.00%
Weibo Corp.	\$200,000	3.38%	8/7/2030	153,522	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tencent Music Entertainment Group	\$200,000	2.00%	3/9/2030	151,451	0.00%
Tencent Holdings Ltd.	\$200,000	3.94%	22/4/2061	138,116	0.00%
Fuqing Investment Management Ltd.	\$200,000	3.25%	23/6/2025	133,971	0.00%
Prosus NV	\$200,000	4.03%	3/8/2050	127,531	0.00%
Xiaomi Best Time International Ltd.	\$200,000	4.10%	14/7/2051	115,157	0.00%
Baidu, Inc.	\$100,000	3.63%	6/7/2027	92,102	0.00%
Prosus NV	€100,000	1.54%	3/8/2028	86,215	0.00%
				31,979,837	0.94%
Colombia 0.01% (2021: 0.01%)					
Promigas SA ESP/Gases del Pacifico SAC	\$200,000	3.75%	16/10/2029	162,965	0.01%
SURA Asset Management SA	\$150,000	4.88%	17/4/2024	149,311	0.00%
SURA Asset Management SA	\$150,000	4.38%	11/4/2027	139,400	0.00%
				451,676	0.01%
Czech Republic 0.04% (2021: 0.07%)					
CPI Property Group SA	€530,000	1.50%	27/1/2031	326,175	0.01%
CPI Property Group SA	€500,000	1.75%	14/1/2030	324,184	0.01%
EP Infrastructure A.S.	€300,000	1.82%	2/3/2031	207,118	0.01%
EP Infrastructure A.S.	€200,000	1.70%	30/7/2026	167,952	0.01%
CPI Property Group SA	€200,000	2.75%	22/1/2028	160,156	0.00%
CPI Property Group SA	€200,000	1.63%	23/4/2027	151,658	0.00%
				1,337,243	0.04%
Denmark 0.38% (2021: 0.45%)					
Danske Bank A/S^	€1,300,000	0.50%	27/8/2025	1,300,008	0.04%
Danske Bank A/S^	\$1,100,000	3.24%	20/12/2025	1,028,574	0.03%
Danske Bank A/S^	£893,000	2.25%	14/1/2028	919,710	0.03%
AP Moller-Maersk A/S	€900,000	1.75%	16/3/2026	899,997	0.03%
AP Moller-Maersk A/S	£700,000	4.00%	4/4/2025	812,895	0.02%
Danske Bank A/S^	€700,000	1.38%	17/2/2027	678,758	0.02%
Danske Bank A/S^	\$700,000	3.77%	28/3/2025	677,137	0.02%
Nykredit Realkredit A/S	€700,000	0.38%	17/1/2028	601,024	0.02%
Danske Bank A/S^	€600,000	1.38%	12/2/2030	585,213	0.02%
Danske Bank A/S^	\$525,000	4.30%	1/4/2028	483,844	0.01%
Danske Bank A/S^	€500,000	0.75%	9/6/2029	434,278	0.01%
Danske Bank A/S	\$400,000	5.38%	12/1/2024	398,193	0.01%
Danske Bank A/S^	€400,000	1.50%	2/9/2030	382,917	0.01%
Nykredit Realkredit A/S^	€300,000	5.50%	29/12/2032	314,652	0.01%
AP Moller-Maersk A/S	\$325,000	3.88%	28/9/2025	313,220	0.01%
Nykredit Realkredit A/S	€300,000	1.38%	12/7/2027	283,944	0.01%
Danfoss Finance I BV	€300,000	0.13%	28/4/2026	282,310	0.01%
Sydbank A/S^	€300,000	0.50%	10/11/2026	281,274	0.01%
Carlsberg Breweries A/S	€300,000	0.38%	30/6/2027	276,422	0.01%
Carlsberg Breweries A/S	€300,000	0.63%	9/3/2030	253,332	0.01%
Danske Bank A/S^	\$275,000	0.98%	10/9/2025	250,634	0.01%
Carlsberg Breweries A/S	€200,000	3.25%	12/10/2025	211,769	0.01%
Danske Bank A/S	€200,000	0.63%	26/5/2025	198,203	0.01%
Nykredit Realkredit A/S	€200,000	0.25%	13/1/2026	188,148	0.01%
Carlsberg Breweries A/S	€200,000	0.88%	1/7/2029	177,199	0.00%
ISS Global A/S	€150,000	1.50%	31/8/2027	139,153	0.00%
TDC Net A/S	€100,000	5.06%	31/5/2028	104,903	0.00%
Danica Pension Livsforsikrings AB^	€100,000	4.38%	29/9/2045	102,990	0.00%
Nykredit Realkredit A/S	€100,000	0.63%	17/1/2025	99,585	0.00%
ISS Global A/S	€100,000	0.88%	18/6/2026	94,445	0.00%
H Lundbeck A/S	€100,000	0.88%	14/10/2027	90,466	0.00%
Nykredit Realkredit A/S^	€100,000	0.88%	28/7/2031	90,445	0.00%
Danfoss Finance II BV	€100,000	0.75%	28/4/2031	79,521	0.00%
AP Moller-Maersk A/S	\$25,000	4.50%	20/6/2029	23,676	0.00%
				13,058,839	0.38%
Estonia 0.05% (2021: 0.08%)					
Luminor Bank A.S.^	€1,800,000	0.54%	23/9/2026	1,666,136	0.05%
				1,666,136	0.05%
Finland 0.34% (2021: 0.32%)					
Nordea Bank Abp	CHF1,000,000	0.55%	23/6/2025	1,044,210	0.03%
OP Corporate Bank plc^	€900,000	1.63%	9/6/2030	875,867	0.03%
Nordea Bank Abp	€700,000	1.13%	16/2/2027	675,377	0.02%
Nordea Bank Abp	\$750,000	1.50%	30/9/2026	651,216	0.02%
OP Corporate Bank plc	€730,000	0.38%	16/6/2028	630,022	0.02%
Nordea Bank Abp	€600,000	0.38%	28/5/2026	580,819	0.02%
OP Corporate Bank plc	€500,000	0.13%	1/7/2024	508,912	0.01%
Nordea Bank Abp	\$500,000	3.60%	6/6/2025	482,699	0.01%
Nordea Bank Abp^	€500,000	0.63%	18/8/2031	458,380	0.01%
Sampo OYJ^	€500,000	2.50%	3/9/2052	398,460	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nordea Bank Abp	€400,000	2.88%	24/8/2032	390,301	0.01%
Stora Enso OYJ	€400,000	0.63%	2/12/2030	330,267	0.01%
Nordea Bank Abp	\$350,000	0.75%	28/8/2025	312,288	0.01%
Nordea Bank Abp	\$300,000	5.38%	22/9/2027	301,361	0.01%
Nordea Bank Abp	\$300,000	4.75%	22/9/2025	297,928	0.01%
Kojamo OYJ	€300,000	1.63%	7/3/2025	293,031	0.01%
OP Corporate Bank plc	€300,000	0.63%	27/7/2027	271,350	0.01%
OP Corporate Bank plc	€300,000	0.10%	16/11/2027	268,536	0.01%
Balder Finland OYJ	€300,000	1.00%	18/1/2027	237,885	0.01%
Kojamo OYJ	€300,000	0.88%	28/5/2029	236,429	0.01%
Nordea Bank Abp	\$250,000	0.63%	24/5/2024	234,103	0.01%
SATO OYJ	€300,000	1.38%	24/2/2028	230,525	0.01%
UPM-Kymmene OYJ	\$200,000	7.45%	26/11/2027	212,102	0.01%
OP Corporate Bank plc	€200,000	0.38%	26/2/2024	206,377	0.01%
Nordea Bank Abp	€200,000	0.50%	14/5/2027	187,559	0.01%
Elenia Verkko OYJ	€200,000	0.38%	6/2/2027	180,782	0.01%
Transmission Finance DAC	€200,000	0.38%	18/6/2028	168,161	0.00%
Sampo OYJ^	€150,000	3.38%	23/5/2049	140,071	0.00%
Castellum Helsinki Finance Holding Abp	€200,000	0.88%	17/9/2029	137,795	0.00%
Nordea Bank Abp	€100,000	1.13%	12/2/2025	102,177	0.00%
OP Corporate Bank plc	€100,000	0.38%	19/6/2024	101,643	0.00%
Citycon Treasury BV	€100,000	2.50%	1/10/2024	99,853	0.00%
Stora Enso OYJ	€100,000	2.50%	21/3/2028	99,543	0.00%
Kojamo OYJ	€100,000	2.00%	31/3/2026	95,024	0.00%
Kojamo OYJ	€100,000	1.88%	27/5/2027	90,114	0.00%
				11,531,167	0.34%
France 6.12% (2021: 5.92%)					
Pernod Ricard SA	€1,900,000	3.25%	2/11/2028	1,987,990	0.06%
BNP Paribas SA^	€1,900,000	2.13%	23/1/2027	1,892,704	0.06%
Banque Federative du Credit Mutuel SA	€2,000,000	0.01%	11/5/2026	1,883,635	0.06%
Societe Generale SA	€1,700,000	4.00%	16/11/2027	1,813,073	0.05%
BNP Paribas SA^	€2,000,000	0.50%	19/1/2030	1,678,036	0.05%
Orange SA	\$1,325,000	9.00%	1/3/2031	1,620,827	0.05%
BNP Paribas SA	€1,500,000	1.13%	28/8/2024	1,544,856	0.05%
RCI Banque SA	€1,403,000	4.13%	1/12/2025	1,486,466	0.04%
APRR SA	€1,500,000	1.88%	3/1/2029	1,467,358	0.04%
Societe Generale SA	€1,400,000	1.13%	23/1/2025	1,414,194	0.04%
Societe Generale SA	€1,300,000	1.25%	15/2/2024	1,354,532	0.04%
BNP Paribas SA^	\$1,575,000	1.90%	30/9/2028	1,312,574	0.04%
Banque Federative du Credit Mutuel SA	€1,300,000	0.75%	17/7/2025	1,292,097	0.04%
EssilorLuxottica SA	€1,300,000	0.38%	5/1/2026	1,278,244	0.04%
TotalEnergies Capital International SA	€1,200,000	0.63%	4/10/2024	1,222,648	0.04%
Capgemini SE	€1,200,000	0.63%	23/6/2025	1,195,422	0.03%
Sodexo SA	€1,100,000	0.50%	17/1/2024	1,143,694	0.03%
LVMH Moet Hennessy Louis Vuitton SE	€1,100,000	0.00%	11/2/2024	1,141,098	0.03%
Sanofi	€1,100,000	1.00%	1/4/2025	1,122,134	0.03%
Holding d'Infrastructures des Metiers de l'Environnement	€1,142,000	0.13%	16/9/2025	1,073,680	0.03%
BPCE SA	€1,000,000	2.88%	16/1/2024	1,068,232	0.03%
Orange SA	€1,000,000	1.13%	15/7/2024	1,036,242	0.03%
TotalEnergies Capital International SA	\$1,040,000	3.75%	10/4/2024	1,026,766	0.03%
Societe Generale SA^	€1,200,000	0.50%	12/6/2029	1,025,755	0.03%
BNP Paribas SA^	€1,100,000	0.25%	13/4/2027	1,024,111	0.03%
TotalEnergies SE^	€1,000,000	1.75%	Perpetual	1,006,599	0.03%
Credit Agricole SA	€1,000,000	1.00%	18/9/2025	1,003,117	0.03%
RCI Banque SA	€1,000,000	0.50%	14/7/2025	969,879	0.03%
Vinci SA	€1,000,000	1.63%	18/1/2029	964,909	0.03%
BPCE SA	\$1,125,000	2.70%	1/10/2029	941,269	0.03%
Credit Agricole Assurances SA^	€900,000	4.25%	Perpetual	934,069	0.03%
Airbus SE	€1,000,000	1.63%	9/6/2030	929,022	0.03%
EssilorLuxottica SA	€1,000,000	0.50%	5/6/2028	923,960	0.03%
Credit Agricole SA^	€1,000,000	0.63%	12/1/2028	921,348	0.03%
BPCE SA	€1,000,000	0.01%	14/1/2027	918,141	0.03%
Credit Agricole SA	€900,000	1.38%	13/3/2025	917,053	0.03%
BNP Paribas SA^	\$1,025,000	1.32%	13/1/2027	895,811	0.03%
AXA SA^	€900,000	3.38%	6/7/2047	888,376	0.03%
Credit Agricole SA^	€900,000	1.63%	5/6/2030	884,637	0.03%
AXA SA	\$725,000	8.60%	15/12/2030	874,779	0.03%
BNP Paribas SA^	\$875,000	4.71%	10/1/2025	865,641	0.03%
Suez SACA	€800,000	4.63%	3/11/2028	861,360	0.03%
Banque Federative du Credit Mutuel SA	€800,000	4.00%	21/11/2029	852,653	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNP Paribas SA^	€1,000,000	0.88%	11/7/2030	846,454	0.02%
Banque Federative du Credit Mutuel SA	£700,000	4.88%	25/9/2025	833,676	0.02%
Societe Generale SA^	€800,000	1.50%	30/5/2025	826,925	0.02%
Credit Agricole SA	€800,000	0.50%	24/6/2024	818,908	0.02%
Kering SA	€800,000	1.25%	5/5/2025	816,831	0.02%
Unibail-Rodamco-Westfield SE	€900,000	0.63%	4/5/2027	815,225	0.02%
Veolia Environnement SA	€1,000,000	0.80%	15/1/2032	813,350	0.02%
Banque Federative du Credit Mutuel SA	€800,000	3.75%	1/2/2033	812,210	0.02%
BPCE SA	\$925,000	1.00%	20/1/2026	810,732	0.02%
Banque Federative du Credit Mutuel SA^	€800,000	3.88%	16/6/2032	801,294	0.02%
BNP Paribas SA	\$800,000	3.80%	10/1/2024	786,257	0.02%
Unibail-Rodamco-Westfield SE	€800,000	1.13%	15/9/2025	785,455	0.02%
Danone SA	€800,000	0.00%	1/12/2025	776,860	0.02%
Veolia Environnement SA	€900,000	1.63%	21/9/2032	772,377	0.02%
Airbus SE	€800,000	2.38%	7/4/2032	764,001	0.02%
Orange SA	€800,000	1.38%	20/3/2028	763,864	0.02%
BPCE SA	\$775,000	4.75%	19/7/2027	756,684	0.02%
Capgemini SE	€800,000	2.38%	15/4/2032	751,712	0.02%
Societe Generale SA^	\$850,000	2.80%	19/1/2028	742,504	0.02%
Societe Generale SA^	€800,000	0.63%	2/12/2027	733,680	0.02%
Orange SA	€700,000	3.63%	16/11/2031	732,410	0.02%
Credit Agricole SA	€700,000	3.38%	28/7/2027	729,909	0.02%
Credit Agricole SA^	\$800,000	1.91%	16/6/2026	729,419	0.02%
Credit Agricole SA	¥100,000,000	0.84%	9/6/2027	728,917	0.02%
BPCE SA	€700,000	4.00%	29/11/2032	726,089	0.02%
Credit Agricole SA^	£600,000	5.75%	29/11/2027	718,349	0.02%
BNP Paribas SA^	\$975,000	2.59%	12/8/2035	714,924	0.02%
Credit Agricole SA	€700,000	3.88%	28/11/2034	713,866	0.02%
BPCE SA	€700,000	0.63%	28/4/2025	697,393	0.02%
Societe Generale SA^	\$800,000	1.49%	14/12/2026	697,112	0.02%
Autoroutes du Sud de la France SA	€700,000	1.13%	20/4/2026	691,236	0.02%
AXA SA^	€727,000	3.25%	28/5/2049	686,129	0.02%
Societe Generale SA	\$700,000	4.35%	13/6/2025	684,463	0.02%
Orange SA	£550,000	5.63%	23/1/2034	684,279	0.02%
Engie SA^	€700,000	1.63%	Perpetual	683,860	0.02%
Orange SA	€700,000	2.00%	15/1/2029	682,480	0.02%
Schneider Electric SE	€700,000	1.50%	15/1/2028	681,738	0.02%
Schneider Electric SE	€700,000	1.00%	9/4/2027	676,661	0.02%
AXA SA^	£600,000	5.63%	16/1/2054	676,324	0.02%
Banque Federative du Credit Mutuel SA	€700,000	0.75%	8/6/2026	674,645	0.02%
Engie SA	€700,000	1.38%	22/6/2028	656,466	0.02%
BPCE SA	€800,000	1.00%	14/1/2032	643,810	0.02%
TotalEnergies Capital International SA	€700,000	1.49%	4/9/2030	642,572	0.02%
HSBC Continental Europe SA	€700,000	0.10%	3/9/2027	636,982	0.02%
Societe Generale SA	\$650,000	3.88%	28/3/2024	634,475	0.02%
Credit Mutuel Arkea SA	€600,000	4.25%	1/12/2032	630,164	0.02%
BNP Paribas SA^	€700,000	1.13%	15/1/2032	628,743	0.02%
Danone SA	\$675,000	2.95%	2/11/2026	628,468	0.02%
AXA SA^	€600,000	3.94%	Perpetual	625,142	0.02%
Engie SA	€600,000	3.50%	27/9/2029	623,922	0.02%
BNP Paribas SA^	\$750,000	3.05%	13/1/2031	617,809	0.02%
Banque Federative du Credit Mutuel SA	€600,000	1.25%	14/1/2025	610,506	0.02%
LVMH Moet Hennessy Louis Vuitton SE	€600,000	0.75%	7/4/2025	610,219	0.02%
TotalEnergies SE^	€700,000	1.63%	Perpetual	605,925	0.02%
Banque Federative du Credit Mutuel SA	€700,000	1.25%	3/6/2030	605,253	0.02%
RCI Banque SA	€600,000	1.63%	11/4/2025	603,671	0.02%
LVMH Moet Hennessy Louis Vuitton SE	€700,000	0.38%	11/2/2031	594,904	0.02%
TotalEnergies Capital International SA	€600,000	1.49%	8/4/2027	590,844	0.02%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$625,000	3.75%	17/9/2024	590,742	0.02%
BPCE SA	\$600,000	4.00%	15/4/2024	589,781	0.02%
Autoroutes du Sud de la France SA	€600,000	1.25%	18/1/2027	586,528	0.02%
Societe Generale SA^	\$625,000	6.22%	15/6/2033	585,423	0.02%
Credit Agricole SA	€600,000	2.50%	29/8/2029	584,872	0.02%
Banque Federative du Credit Mutuel SA	€600,000	2.50%	25/5/2028	579,668	0.02%
Societe Generale SA	\$600,000	4.25%	14/4/2025	576,021	0.02%
APRR SA	€600,000	1.25%	18/1/2028	572,256	0.02%
BNP Paribas SA	\$600,000	4.40%	14/8/2028	566,611	0.02%
BNP Paribas SA^	€600,000	2.50%	31/3/2032	565,940	0.02%
La Mondiale SAM	€600,000	0.75%	20/4/2026	562,472	0.02%
Societe Generale SA^	€600,000	1.00%	24/11/2030	561,318	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Orange SA	€600,000	1.88%	12/9/2030	560,603	0.02%
Air Liquide Finance SA	€600,000	1.38%	2/4/2030	556,989	0.02%
BPCE SA^	€600,000	0.50%	15/9/2027	554,442	0.02%
LVMH Moet Hennessy Louis Vuitton SE	€600,000	0.13%	11/2/2028	550,365	0.02%
Banque Federative du Credit Mutuel SA	€600,000	1.88%	18/6/2029	542,831	0.02%
Banque Federative du Credit Mutuel SA	£500,000	1.25%	5/12/2025	539,417	0.02%
Pernod Ricard SA	€500,000	3.75%	2/11/2032	527,620	0.02%
Schneider Electric SE	€500,000	3.25%	9/11/2027	527,477	0.02%
APRR SA	€500,000	1.50%	15/1/2024	526,711	0.02%
BNP Paribas SA	\$550,000	4.38%	12/5/2026	525,791	0.02%
BNP Paribas SA	\$550,000	4.63%	13/3/2027	524,563	0.02%
Veolia Environnement SA	€500,000	0.89%	14/1/2024	521,195	0.02%
Credit Agricole Assurances SA^	€500,000	4.50%	Perpetual	519,830	0.02%
BPCE SA	€500,000	0.88%	31/1/2024	519,690	0.02%
Imerys SA	€500,000	2.00%	10/12/2024	518,288	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€600,000	0.75%	7/7/2028	517,794	0.02%
CNP Assurances	€600,000	1.25%	27/1/2029	514,891	0.01%
Air Liquide Finance SA	\$550,000	2.50%	27/9/2026	507,357	0.01%
BNP Paribas SA^	€500,000	0.50%	15/7/2025	506,309	0.01%
TotalEnergies SE	€600,000	2.00%	Perpetual	506,223	0.01%
Veolia Environnement SA	€500,000	1.00%	3/4/2025	505,160	0.01%
Air Liquide Finance SA	€500,000	2.88%	16/9/2032	504,406	0.01%
Cie Financiere et Industrielle des Autoroutes SA	€500,000	0.38%	7/2/2025	501,348	0.01%
Veolia Environnement SA	€600,000	0.66%	15/1/2031	498,804	0.01%
BNP Paribas SA^	\$525,000	2.82%	19/11/2025	496,630	0.01%
Credit Mutuel Arkea SA	€500,000	1.63%	15/4/2026	494,556	0.01%
Credit Agricole SA	€500,000	1.25%	14/4/2026	494,413	0.01%
BNP Paribas SA^	€500,000	2.75%	25/7/2028	493,861	0.01%
Autoroutes du Sud de la France SA	€500,000	2.75%	2/9/2032	490,640	0.01%
Credit Agricole SA	€500,000	0.38%	21/10/2025	490,618	0.01%
BPCE SA	\$500,000	5.15%	21/7/2024	490,309	0.01%
Societe Generale SA	\$500,000	4.68%	15/6/2027	487,241	0.01%
Air Liquide Finance SA	€500,000	1.00%	8/3/2027	487,033	0.01%
AXA SA^	€500,000	4.25%	10/3/2043	486,300	0.01%
BPCE SA^	£500,000	2.50%	30/11/2032	486,127	0.01%
Banque Federative du Credit Mutuel SA	€500,000	2.63%	6/11/2029	479,675	0.01%
Banque Federative du Credit Mutuel SA	€500,000	1.25%	26/5/2027	479,261	0.01%
BPCE SA	€600,000	0.25%	14/1/2031	476,181	0.01%
Carrefour SA	€500,000	2.38%	30/10/2029	476,070	0.01%
Gecina SA	€500,000	1.38%	26/1/2028	473,454	0.01%
Orange SA	€500,000	0.00%	4/9/2026	469,629	0.01%
BNP Paribas SA^	\$600,000	2.87%	19/4/2032	469,504	0.01%
Cie Generale des Etablissements Michelin SCA	€500,000	2.50%	3/9/2038	465,531	0.01%
BPCE SA^	€500,000	1.63%	2/3/2029	464,381	0.01%
Credit Agricole SA^	\$525,000	1.25%	26/1/2027	459,806	0.01%
TotalEnergies Capital International SA	€500,000	0.75%	12/7/2028	459,754	0.01%
BNP Paribas SA^	€500,000	0.50%	19/2/2028	453,012	0.01%
BNP Paribas SA^	€500,000	0.50%	30/5/2028	450,546	0.01%
Credit Agricole SA	€500,000	2.50%	22/4/2034	450,084	0.01%
Orange SA	€500,000	1.75%	Perpetual	450,010	0.01%
Unibail-Rodamco-Westfield SE	€600,000	0.88%	29/3/2032	447,386	0.01%
Klepierre SA	€500,000	2.00%	12/5/2029	445,721	0.01%
Credit Agricole SA	€500,000	0.13%	9/12/2027	441,461	0.01%
AXA SA	€412,000	3.75%	12/10/2030	440,248	0.01%
Bouygues SA	€400,000	5.38%	30/6/2042	437,021	0.01%
Vinci SA	£400,000	2.25%	15/3/2027	436,066	0.01%
Credit Agricole SA	\$450,000	3.25%	4/10/2024	433,630	0.01%
BNP Paribas SA^	\$550,000	3.13%	20/1/2033	433,623	0.01%
BNP Paribas SA	\$450,000	3.38%	9/1/2025	433,607	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama^	€400,000	6.38%	Perpetual	433,304	0.01%
BPCE SA^	€500,000	1.75%	2/2/2034	433,109	0.01%
Credit Agricole SA^	€500,000	0.50%	21/9/2029	430,813	0.01%
Banque Federative du Credit Mutuel SA	€500,000	0.25%	19/7/2028	429,000	0.01%
Holding d'Infrastructures de Transport SASU	€500,000	0.63%	14/9/2028	427,762	0.01%
BPCE SA	€400,000	3.00%	19/7/2024	427,386	0.01%
Unibail-Rodamco-Westfield SE	€500,000	0.75%	25/10/2028	426,666	0.01%
BNP Paribas SA	£500,000	1.25%	13/7/2031	426,196	0.01%
Sanofi	€500,000	1.25%	21/3/2034	425,364	0.01%
Arval Service Lease SA	€400,000	4.00%	22/9/2026	424,820	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Carrefour SA	€400,000	0.88%	12/6/2023	423,683	0.01%
Engie SA	€600,000	1.00%	26/10/2036	418,938	0.01%
Danone SA	€400,000	1.25%	30/5/2024	415,807	0.01%
Banque Federative du Credit Mutuel SA	€400,000	3.13%	14/9/2027	415,176	0.01%
Danone SA	€400,000	0.71%	3/11/2024	409,585	0.01%
Banque Federative du Credit Mutuel SA	€400,000	3.63%	14/9/2032	409,480	0.01%
TotalEnergies Capital International SA	€400,000	1.38%	19/3/2025	408,742	0.01%
Unibail-Rodamco-Westfield SE	€400,000	2.13%	9/4/2025	407,738	0.01%
BPCE SA	€400,000	0.63%	26/9/2024	405,882	0.01%
Banque Federative du Credit Mutuel SA	€400,000	1.00%	23/5/2025	401,762	0.01%
Societe Generale SA^	€400,000	1.13%	21/4/2026	397,249	0.01%
AXA SA^	€500,000	1.88%	10/7/2042	397,169	0.01%
Societe Generale SA	€400,000	2.63%	30/5/2029	395,635	0.01%
Societe Generale SA	\$485,000	3.00%	22/1/2030	395,337	0.01%
Banque Federative du Credit Mutuel SA	\$400,000	4.52%	13/7/2025	393,002	0.01%
Societe Generale SA^	\$500,000	2.89%	9/6/2032	384,880	0.01%
Credit Agricole SA	\$425,000	2.02%	11/1/2027	382,717	0.01%
Orange SA	€400,000	2.38%	18/5/2032	382,071	0.01%
Autoroutes du Sud de la France SA	€400,000	1.38%	27/6/2028	380,617	0.01%
Sodexo SA	€400,000	1.00%	17/7/2028	377,794	0.01%
Orange SA	€500,000	0.63%	16/12/2033	376,218	0.01%
Credit Mutuel Arkea SA	€400,000	0.88%	7/5/2027	375,105	0.01%
Pernod Ricard SA	€400,000	1.75%	8/4/2030	373,789	0.01%
Thales SA	€400,000	0.25%	29/1/2027	370,612	0.01%
Alstom SA	€400,000	0.13%	27/7/2027	369,813	0.01%
BNP Paribas SA	\$400,000	3.50%	16/11/2027	366,681	0.01%
Banque Federative du Credit Mutuel SA	\$375,000	4.75%	13/7/2027	365,686	0.01%
Societe Generale SA^	\$425,000	1.79%	9/6/2027	365,287	0.01%
Societe Generale SA^	€400,000	1.13%	30/6/2031	364,711	0.01%
Veolia Environnement SA	€400,000	1.63%	17/9/2030	363,530	0.01%
Airbus SE	€365,000	2.00%	7/4/2028	361,681	0.01%
Bouygues SA	€400,000	3.25%	30/6/2037	360,523	0.01%
Legrand SA	€400,000	0.63%	24/6/2028	360,341	0.01%
Gecina SA	€400,000	1.63%	14/3/2030	357,935	0.01%
Orange SA	€400,000	1.63%	7/4/2032	357,926	0.01%
Credit Agricole SA	\$575,000	2.81%	11/1/2041	357,629	0.01%
TotalEnergies Capital International SA	\$380,000	3.46%	19/2/2029	352,800	0.01%
BNP Paribas SA^	\$400,000	2.59%	20/1/2028	351,958	0.01%
TotalEnergies SE^	€350,000	2.63%	Perpetual	349,608	0.01%
Credit Agricole SA	€400,000	0.38%	20/4/2028	349,390	0.01%
Sanofi	€400,000	1.88%	21/3/2038	347,461	0.01%
BNP Paribas SA	£300,000	3.38%	23/1/2026	338,822	0.01%
Alstom SA	€400,000	0.00%	11/1/2029	334,597	0.01%
Banque Federative du Credit Mutuel SA	€400,000	1.13%	19/1/2032	328,904	0.01%
BPCE SA^	\$500,000	3.58%	19/10/2042	326,622	0.01%
Suez SACA	€300,000	5.00%	3/11/2032	326,601	0.01%
Bouygues SA	€300,000	4.63%	7/6/2032	325,152	0.01%
Covivio Hotels SACA	€400,000	1.00%	27/7/2029	324,481	0.01%
Arval Service Lease SA	€300,000	4.75%	22/5/2027	324,033	0.01%
Carrefour SA	€300,000	4.13%	12/10/2028	320,311	0.01%
ALD SA	€300,000	4.00%	5/7/2027	320,063	0.01%
Banque Federative du Credit Mutuel SA	€300,000	3.00%	21/5/2024	317,989	0.01%
Banque Federative du Credit Mutuel SA	€300,000	2.63%	18/3/2024	317,973	0.01%
CNP Assurances^	€300,000	4.25%	5/6/2045	317,080	0.01%
TotalEnergies SE^	€400,000	3.25%	Perpetual	314,876	0.01%
Banque Federative du Credit Mutuel SA	£300,000	1.00%	16/7/2026	313,321	0.01%
Engie SA	€500,000	1.25%	24/10/2041	312,451	0.01%
Unibail-Rodamco-Westfield SE	€400,000	1.75%	27/2/2034	312,280	0.01%
BNP Paribas SA	€300,000	1.00%	17/4/2024	311,077	0.01%
BPCE SA	€300,000	1.00%	15/7/2024	309,279	0.01%
Credit Agricole Assurances SA^	€300,000	4.75%	27/9/2048	308,406	0.01%
HSBC Continental Europe SA	€300,000	0.25%	17/5/2024	307,663	0.01%
BNP Paribas SA	£300,000	2.88%	24/2/2029	307,412	0.01%
Arkema SA	€300,000	1.50%	20/1/2025	306,888	0.01%
BNP Paribas SA	€300,000	3.63%	1/9/2029	306,378	0.01%
Sanofi	€300,000	1.75%	10/9/2026	305,118	0.01%
Air Liquide Finance SA	€300,000	1.00%	2/4/2025	304,781	0.01%
Schneider Electric SE	€300,000	0.25%	9/9/2024	304,311	0.01%
BPCE SA	\$325,000	2.38%	14/1/2025	302,771	0.01%
Banque Federative du Credit Mutuel SA	£300,000	1.88%	26/10/2028	302,003	0.01%
Teleperformance	€300,000	3.75%	24/6/2029	301,809	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ELO SACA	€300,000	2.88%	29/1/2026	300,626	0.01%
Cie Generale des Etablissements Michelin SCA	€300,000	0.88%	3/9/2025	300,452	0.01%
Orange SA	€300,000	1.00%	12/9/2025	300,013	0.01%
Pernod Ricard SA	\$300,000	5.50%	15/1/2042	298,250	0.01%
Credit Agricole SA^	€300,000	1.88%	22/4/2027	295,955	0.01%
Cie de Saint-Gobain	€300,000	2.13%	10/6/2028	293,979	0.01%
Engie SA	€300,000	1.00%	13/3/2026	293,919	0.01%
APRR SA	€300,000	1.25%	6/1/2027	292,957	0.01%
Legrand SA	€300,000	1.00%	6/3/2026	292,623	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€300,000	3.38%	24/9/2028	292,021	0.01%
WEA Finance LLC	\$340,000	2.88%	15/1/2027	291,744	0.01%
Credit Agricole SA	€300,000	1.38%	3/5/2027	289,732	0.01%
Capgemini SE	€300,000	2.00%	15/4/2029	289,287	0.01%
Legrand France SA	\$268,000	8.50%	15/2/2025	289,180	0.01%
Engie SA	€300,000	1.75%	27/3/2028	288,911	0.01%
Cie de Saint-Gobain	€300,000	1.88%	21/9/2028	288,726	0.01%
Societe Generale SA	\$305,000	2.63%	22/1/2025	286,797	0.01%
TotalEnergies Capital International SA	\$300,000	2.43%	10/1/2025	286,581	0.01%
BPCE SA^	\$300,000	5.75%	19/7/2033	286,193	0.01%
Societe Generale SA	€300,000	0.13%	24/2/2026	285,515	0.01%
Sanofi	€300,000	1.50%	1/4/2030	284,096	0.01%
Sanofi	€300,000	1.25%	6/4/2029	283,542	0.01%
La Mondiale SAM^	\$300,000	5.88%	26/1/2047	281,212	0.01%
Kering SA	€300,000	0.75%	13/5/2028	280,973	0.01%
Sanofi	€300,000	0.88%	21/3/2029	278,026	0.01%
Orange SA	€200,000	8.13%	28/1/2033	277,997	0.01%
Orange SA	£200,000	8.13%	20/11/2028	277,983	0.01%
BPCE SA	€300,000	2.38%	26/4/2032	277,072	0.01%
Engie SA	£250,000	5.00%	1/10/2060	276,711	0.01%
Societe Generale SA^	\$300,000	2.23%	21/1/2026	275,774	0.01%
Engie SA	€300,000	0.00%	4/3/2027	273,895	0.01%
Cie Financiere et Industrielle des Autoroutes SA	€300,000	0.75%	9/9/2028	273,868	0.01%
Cie de Saint-Gobain	€300,000	1.88%	15/3/2031	273,080	0.01%
Groupe VYV	€300,000	1.63%	2/7/2029	265,358	0.01%
TotalEnergies Capital International SA	\$300,000	2.83%	10/1/2030	265,162	0.01%
Banque Federative du Credit Mutuel SA	€300,000	0.25%	29/6/2028	265,125	0.01%
BNP Paribas SA	€300,000	2.10%	7/4/2032	263,650	0.01%
Danone SA	€300,000	0.40%	10/6/2029	263,408	0.01%
Dassault Systemes SE	€300,000	0.38%	16/9/2029	261,762	0.01%
Banque Federative du Credit Mutuel SA	€300,000	0.63%	3/11/2028	261,074	0.01%
Banque Federative du Credit Mutuel SA	\$300,000	1.60%	4/10/2026	261,019	0.01%
Engie SA	£200,000	7.00%	30/10/2028	259,413	0.01%
Unibail-Rodamco-Westfield SE	€300,000	1.88%	15/1/2031	255,973	0.01%
Danone SA	€300,000	0.52%	9/11/2030	255,033	0.01%
Engie SA^	€300,000	1.50%	Perpetual	253,505	0.01%
Safran SA	€300,000	0.75%	17/3/2031	250,817	0.01%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	29/6/2032	250,117	0.01%
Holding d'Infrastructures de Transport SASU	€300,000	1.48%	18/1/2031	249,520	0.01%
Credit Agricole SA	€250,000	2.63%	17/3/2027	249,374	0.01%
Airbus SE	\$300,000	3.95%	10/4/2047	244,660	0.01%
Orange SA	£200,000	5.25%	5/12/2025	243,414	0.01%
Credit Agricole SA	€300,000	1.13%	12/7/2032	243,351	0.01%
TDF Infrastructure SASU	€300,000	1.75%	1/12/2029	242,190	0.01%
Legrand SA	€300,000	0.38%	6/10/2031	242,073	0.01%
GELF Bond Issuer I SA	€300,000	1.13%	18/7/2029	241,988	0.01%
BPCE SA	€300,000	0.75%	3/3/2031	241,717	0.01%
Gecina SA	€300,000	1.63%	29/5/2034	239,948	0.01%
Credit Mutuel Arkea SA	€300,000	0.88%	25/10/2031	238,553	0.01%
BNP Paribas SA^	\$275,000	1.68%	30/6/2027	238,171	0.01%
Credit Agricole SA	\$250,000	4.13%	10/1/2027	237,863	0.01%
Societe Generale SA^	\$300,000	3.34%	21/1/2033	235,634	0.01%
ICADE	€300,000	1.00%	19/1/2030	235,313	0.01%
Icade Sante SACA	€300,000	0.88%	4/11/2029	235,158	0.01%
Credit Agricole Assurances SA	€300,000	1.50%	6/10/2031	234,300	0.01%
Klepierre SA	€300,000	1.63%	13/12/2032	233,726	0.01%
Airbus SE	\$250,000	3.15%	10/4/2027	232,423	0.01%
Orange SA	€300,000	0.50%	4/9/2032	232,142	0.01%
BPCE SA	\$250,000	4.63%	12/9/2028	232,101	0.01%
TotalEnergies Capital International SA	€300,000	1.54%	31/5/2039	230,561	0.01%
BNP Paribas SA^	\$250,000	2.22%	9/6/2026	230,334	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TotalEnergies SE^	€300,000	2.13%	Perpetual	228,408	0.01%
TotalEnergies Capital International SA	\$300,000	3.46%	12/7/2049	225,582	0.01%
Orange SA	€300,000	0.75%	29/6/2034	224,707	0.01%
BPCE SA	\$250,000	3.25%	11/1/2028	224,212	0.01%
TotalEnergies Capital International SA	€300,000	1.62%	18/5/2040	222,531	0.01%
Credit Agricole SA^	\$250,000	4.00%	10/1/2033	217,820	0.01%
TotalEnergies Capital SA	\$225,000	3.88%	11/10/2028	217,506	0.01%
BPCE SA^	\$250,000	2.05%	19/10/2027	216,284	0.01%
Orange SA^	€200,000	5.25%	Perpetual	214,787	0.01%
Societe Generale SA	€200,000	4.25%	16/11/2032	212,400	0.01%
Lafarge SA	\$200,000	7.13%	15/7/2036	211,490	0.01%
Banque Federative du Credit Mutuel SA	£200,000	1.50%	7/10/2026	211,051	0.01%
Schneider Electric SE	€200,000	3.50%	9/11/2032	210,021	0.01%
CNP Assurances^	€200,000	4.00%	Perpetual	209,981	0.01%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	209,955	0.01%
BNP Paribas SA	€200,000	2.38%	17/2/2025	207,703	0.01%
Sanofi	€200,000	0.63%	5/4/2024	207,369	0.01%
Credit Mutuel Arkea SA	€200,000	3.38%	19/9/2027	207,209	0.01%
Banque Federative du Credit Mutuel SA	€200,000	0.13%	5/2/2024	206,452	0.01%
Cie de Saint-Gobain	€200,000	0.63%	15/3/2024	206,444	0.01%
Engie SA	€300,000	1.38%	21/6/2039	206,404	0.01%
Vinci SA	€200,000	3.38%	17/10/2032	205,766	0.01%
Carmila SA	€200,000	2.38%	16/9/2024	205,469	0.01%
BNP Paribas SA^	£200,000	2.00%	24/5/2031	205,023	0.01%
Credit Agricole SA	\$250,000	3.25%	14/1/2030	204,774	0.01%
Capgemini SE	€200,000	1.00%	18/10/2024	204,319	0.01%
BNP Paribas SA^	\$250,000	2.16%	15/9/2029	203,962	0.01%
WEA Finance LLC	\$250,000	3.50%	15/6/2029	203,716	0.01%
Holding d'Infrastructures de Transport SASU	€200,000	2.25%	24/3/2025	203,711	0.01%
Gecina SA	€200,000	1.50%	20/1/2025	202,940	0.01%
Banque Federative du Credit Mutuel SA	€200,000	2.38%	24/3/2026	202,919	0.01%
BPCE SA	AUD300,000	5.20%	29/9/2025	202,226	0.01%
ELO SACA	€200,000	2.38%	25/4/2025	202,139	0.01%
Sodexo SA	€200,000	0.75%	27/4/2025	202,025	0.01%
BPCE SA	\$225,000	3.50%	23/10/2027	201,924	0.01%
Orange SA^	€200,000	2.38%	Perpetual	201,608	0.01%
Credit Mutuel Arkea SA	€200,000	3.50%	9/2/2029	200,361	0.01%
Banque Federative du Credit Mutuel SA	€200,000	1.63%	19/1/2026	200,123	0.01%
APRR SA	€200,000	1.13%	9/1/2026	199,162	0.01%
Carrefour SA	€200,000	1.88%	30/10/2026	199,115	0.01%
MMS USA Holdings, Inc.	€200,000	0.63%	13/6/2025	197,485	0.01%
Cie de Saint-Gobain	€200,000	1.13%	23/3/2026	196,755	0.01%
BPCE SA	€200,000	1.38%	23/3/2026	196,516	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	€235,000	0.63%	16/9/2028	195,848	0.01%
Airbus SE	€200,000	2.13%	29/10/2029	195,835	0.01%
RCI Banque SA	€200,000	1.75%	10/4/2026	195,199	0.01%
Arkema SA	€200,000	1.50%	20/4/2027	195,073	0.01%
ALD SA	€200,000	1.25%	2/3/2026	195,019	0.01%
BNP Paribas SA	\$200,000	4.38%	28/9/2025	194,754	0.01%
TotalEnergies Capital Canada Ltd.	€200,000	2.13%	18/9/2029	194,510	0.01%
BPCE SA	\$200,000	4.63%	11/7/2024	194,278	0.01%
Nerval SAS	€200,000	3.63%	20/7/2028	193,133	0.01%
Credit Agricole SA	\$200,000	4.38%	17/3/2025	193,078	0.01%
Credit Mutuel Arkea SA	€200,000	3.38%	11/3/2031	193,045	0.01%
Orange SA	€200,000	1.25%	7/7/2027	192,916	0.01%
BPCE SA	€200,000	0.38%	2/2/2026	192,821	0.01%
Societe Generale SA	\$200,000	4.75%	24/11/2025	192,486	0.01%
TotalEnergies Capital International SA	\$195,000	3.70%	15/1/2024	192,401	0.01%
BPCE SA	\$200,000	4.50%	15/3/2025	192,117	0.01%
Safran SA	€200,000	0.13%	16/3/2026	191,250	0.01%
Societe Generale SA	\$200,000	4.75%	14/9/2028	190,773	0.01%
AXA SA^	\$200,000	5.13%	17/1/2047	190,771	0.01%
BPCE SA	\$200,000	4.88%	1/4/2026	190,133	0.01%
Dassault Systemes SE	€200,000	0.13%	16/9/2026	189,740	0.01%
Banque Federative du Credit Mutuel SA	\$200,000	2.38%	21/11/2024	189,109	0.01%
Veolia Environnement SA	€200,000	1.94%	7/1/2030	188,909	0.01%
Carrefour SA	€200,000	1.00%	17/5/2027	188,846	0.01%
BPCE SA^	\$250,000	2.28%	20/1/2032	187,534	0.01%
Pernod Ricard SA	€200,000	1.38%	7/4/2029	186,972	0.01%
BPCE SA^	\$250,000	3.65%	14/1/2037	186,879	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cie de Saint-Gobain	€200,000	2.63%	10/8/2032	186,814	0.01%
MMS USA Holdings, Inc.	€200,000	1.25%	13/6/2028	186,555	0.01%
Unibail-Rodamco-Westfield SE	€200,000	1.00%	27/2/2027	186,150	0.01%
Bouygues SA	€200,000	1.13%	24/7/2028	185,895	0.01%
Societe Generale SA	\$200,000	4.00%	12/1/2027	185,761	0.01%
Societe Fonciere Lyonnaise SA	€200,000	1.50%	5/6/2027	185,551	0.01%
Pernod Ricard SA	€200,000	0.50%	24/10/2027	185,392	0.01%
APRR SA	€200,000	1.50%	25/1/2030	185,001	0.01%
TotalEnergies Capital International SA	£200,000	1.41%	3/9/2031	184,637	0.01%
Societe Generale SA	€200,000	0.75%	25/1/2027	184,533	0.01%
Indigo Group SAS	€200,000	1.63%	19/4/2028	183,887	0.01%
TotalEnergies Capital International SA	€200,000	0.70%	31/5/2028	183,770	0.01%
Edenred	€200,000	1.38%	18/6/2029	183,656	0.01%
Vinci SA	\$200,000	3.75%	10/4/2029	183,594	0.01%
Credit Agricole SA	€200,000	2.00%	25/3/2029	183,280	0.01%
Orange SA	€200,000	1.38%	16/1/2030	182,343	0.01%
Engie SA	€200,000	2.13%	30/3/2032	181,018	0.01%
Sodexo SA	€200,000	1.00%	27/4/2029	180,850	0.01%
Arkema SA^	€200,000	1.50%	Perpetual	180,181	0.01%
Suez SACA	€200,000	2.88%	24/5/2034	179,125	0.01%
Covivio	€200,000	1.63%	23/6/2030	177,658	0.01%
MMS USA Holdings, Inc.	€200,000	1.75%	13/6/2031	176,507	0.01%
Sodexo, Inc.	\$200,000	1.63%	16/4/2026	176,282	0.01%
Cie Generale des Etablissements Michelin SCA	€200,000	0.00%	2/11/2028	176,188	0.00%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	€200,000	0.63%	21/6/2027	175,939	0.00%
Air Liquide Finance SA	€200,000	0.63%	20/6/2030	174,064	0.00%
APRR SA	€200,000	0.13%	18/1/2029	173,973	0.00%
Credit Mutuel Arkea SA	€200,000	0.38%	3/10/2028	173,362	0.00%
CNP Assurances^	€200,000	2.50%	30/6/2051	173,038	0.00%
Gecina SA	€200,000	2.00%	30/6/2032	172,729	0.00%
Arkema SA	€200,000	0.75%	3/12/2029	171,922	0.00%
Carmila SA	€200,000	2.13%	7/3/2028	171,748	0.00%
JCDecaux SE	€200,000	1.63%	7/2/2030	170,486	0.00%
Air Liquide Finance SA	\$200,000	2.25%	10/9/2029	169,957	0.00%
EssilorLuxottica SA	€200,000	0.75%	27/11/2031	169,560	0.00%
Credit Agricole Assurances SA	€200,000	2.00%	17/7/2030	169,045	0.00%
Engie SA	€200,000	1.88%	19/9/2033	167,371	0.00%
BNP Paribas SA	€200,000	1.63%	2/7/2031	167,189	0.00%
Orange SA^	€200,000	1.38%	Perpetual	166,243	0.00%
Mercialys SA	€200,000	2.50%	28/2/2029	162,533	0.00%
Societe Generale SA	\$250,000	3.63%	1/3/2041	162,234	0.00%
Unibail-Rodamco-Westfield SE^	€200,000	2.88%	Perpetual	162,087	0.00%
Airbus SE	€200,000	2.38%	9/6/2040	160,583	0.00%
Unibail-Rodamco-Westfield SE	€200,000	1.38%	4/12/2031	159,567	0.00%
Sodexo, Inc.	\$200,000	2.72%	16/4/2031	158,256	0.00%
AXA SA^	€200,000	1.38%	7/10/2041	157,750	0.00%
Societe Generale SA^	\$200,000	3.65%	8/7/2035	157,260	0.00%
RCI Banque SA	€150,000	4.88%	21/9/2028	156,722	0.00%
Icade Sante SACA	€200,000	1.38%	17/9/2030	156,414	0.00%
Klepierre SA	€200,000	0.63%	1/7/2030	155,281	0.00%
Unibail-Rodamco-Westfield SE	€200,000	2.25%	14/5/2038	153,790	0.00%
Air Liquide Finance SA	\$200,000	3.50%	27/9/2046	153,724	0.00%
Eutelsat SA	€200,000	1.50%	13/10/2028	152,537	0.00%
BNP Paribas SA	€200,000	0.63%	3/12/2032	149,463	0.00%
SCOR SE^	€200,000	1.38%	17/9/2051	149,267	0.00%
ICADE	€200,000	0.63%	18/1/2031	147,830	0.00%
Wendel SE	€200,000	1.38%	18/1/2034	146,360	0.00%
AXA SA	€150,000	1.13%	15/5/2028	141,634	0.00%
TotalEnergies Capital International SA	\$200,000	3.39%	29/6/2060	140,516	0.00%
BNP Paribas SA	\$225,000	2.82%	26/1/2041	139,589	0.00%
Westfield America Management Ltd.	£150,000	2.63%	30/3/2029	138,407	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$200,000	4.75%	17/9/2044	138,107	0.00%
Societe Generale SA^	\$200,000	4.03%	21/1/2043	135,549	0.00%
BNP Paribas SA^	CAD200,000	2.54%	13/7/2029	124,083	0.00%
Societe Generale SA	\$125,000	5.00%	17/1/2024	123,207	0.00%
Bouygues SA	€100,000	5.50%	6/10/2026	121,367	0.00%
AXA SA^	€100,000	6.69%	Perpetual	119,689	0.00%
BPCE SA	AUD200,000	4.50%	26/4/2028	119,014	0.00%
Unibail-Rodamco-Westfield SE	€150,000	2.00%	28/4/2036	116,399	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PSA Tresorerie GIE	€100,000	6.00%	19/9/2033	116,180	0.00%
BPCE SA	€100,000	5.25%	16/4/2029	112,900	0.00%
Banque Federative du Credit Mutuel SA	€100,000	1.75%	19/12/2024	112,840	0.00%
TotalEnergies Capital International SA	€100,000	1.75%	7/7/2025	112,344	0.00%
Orange SA^	€100,000	5.00%	Perpetual	106,845	0.00%
CNP Assurances^	€100,000	4.50%	10/6/2047	105,747	0.00%
La Mondiale SAM^	€100,000	5.05%	Perpetual	105,658	0.00%
Orange SA	€100,000	3.25%	15/1/2032	104,301	0.00%
LVMH Moet Hennessy Louis Vuitton SE	€100,000	0.75%	26/5/2024	104,001	0.00%
EssilorLuxottica SA	€100,000	0.25%	5/1/2024	103,858	0.00%
Veolia Environnement SA^	€100,000	2.88%	Perpetual	103,567	0.00%
Credit Mutuel Arkea SA	€100,000	1.25%	31/5/2024	103,408	0.00%
BNP Paribas SA	€100,000	2.75%	27/1/2026	102,928	0.00%
Engie SA	€100,000	2.38%	19/5/2026	102,524	0.00%
Danone SA	€100,000	1.00%	26/3/2025	102,033	0.00%
PSA Banque France SA	€100,000	0.63%	21/6/2024	101,900	0.00%
Sanofi	€100,000	0.88%	6/4/2025	101,894	0.00%
ABELLE VIE SA d'Assurances Vie et de Capitalisation SA	€100,000	6.25%	9/9/2033	101,872	0.00%
Pernod Ricard SA	€100,000	1.13%	7/4/2025	101,370	0.00%
Cie de Saint-Gobain	€100,000	2.38%	4/10/2027	101,141	0.00%
Worldline SA	€100,000	0.25%	18/9/2024	100,978	0.00%
Cie de Saint-Gobain	€100,000	1.00%	17/3/2025	100,850	0.00%
Carrefour SA	€100,000	2.63%	15/12/2027	100,802	0.00%
Unibail-Rodamco-Westfield SE	€100,000	2.50%	4/6/2026	100,627	0.00%
Teleperformance	€100,000	1.88%	2/7/2025	100,492	0.00%
BPCE SA	€100,000	1.00%	1/4/2025	100,414	0.00%
Vinci SA	€100,000	1.00%	26/9/2025	100,401	0.00%
Pernod Ricard SA	€100,000	1.50%	18/5/2026	99,997	0.00%
Carrefour SA	€100,000	1.75%	4/5/2026	99,917	0.00%
EssilorLuxottica SA	€100,000	0.13%	27/5/2025	99,802	0.00%
TotalEnergies SE^	€100,000	3.37%	Perpetual	99,704	0.00%
Arkema SA^	€100,000	2.75%	Perpetual	99,290	0.00%
Klepierre SA	€100,000	1.88%	19/2/2026	99,239	0.00%
ELO SACA	€100,000	3.25%	23/7/2027	98,109	0.00%
SCOR SE^	€100,000	3.00%	8/6/2046	97,920	0.00%
BNP Paribas SA^	€100,000	0.50%	4/6/2026	97,896	0.00%
Carrefour Banque SA	€100,000	0.11%	14/6/2025	97,887	0.00%
SCOR SE^	€100,000	3.63%	27/5/2048	97,563	0.00%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	97,325	0.00%
Orange SA	€100,000	1.50%	9/9/2027	97,229	0.00%
Bouygues SA	€100,000	1.38%	7/6/2027	96,755	0.00%
Capgemini SE	€100,000	1.75%	18/4/2028	96,751	0.00%
Vinci SA	€100,000	2.75%	15/9/2034	96,446	0.00%
RCI Banque SA	€100,000	1.63%	26/5/2026	96,378	0.00%
BPCE SA	€100,000	0.25%	15/1/2026	96,311	0.00%
Veolia Environnement SA	€100,000	1.59%	10/1/2028	96,080	0.00%
Bouygues SA	€100,000	2.25%	29/6/2029	95,927	0.00%
ICADE	€100,000	1.13%	17/11/2025	95,920	0.00%
Sanofi	€100,000	1.13%	5/4/2028	95,624	0.00%
ICADE	€100,000	1.75%	10/6/2026	95,566	0.00%
Autoroutes du Sud de la France SA	€100,000	1.38%	22/1/2030	92,678	0.00%
Worldline SA	€100,000	0.88%	30/6/2027	92,448	0.00%
Credit Mutuel Arkea SA^	€100,000	1.25%	11/6/2029	90,548	0.00%
Autoroutes du Sud de la France SA	€100,000	1.38%	21/2/2031	90,171	0.00%
Credit Mutuel Arkea SA	€100,000	1.13%	23/5/2029	88,655	0.00%
Capgemini SE	€100,000	1.13%	23/6/2030	88,266	0.00%
Terega SASU	€100,000	0.63%	27/2/2028	88,021	0.00%
Vinci SA	€100,000	0.00%	27/11/2028	87,958	0.00%
Holding d'Infrastructures de Transport SASU	€100,000	1.63%	18/9/2029	87,355	0.00%
SANEF SA	€100,000	0.95%	19/10/2028	87,095	0.00%
Technip Energies NV	€100,000	1.13%	28/5/2028	86,404	0.00%
In'li SA	€100,000	1.13%	2/7/2029	85,573	0.00%
Societe Fonciere Lyonnaise SA	€100,000	0.50%	21/4/2028	85,550	0.00%
Covivio	€100,000	1.13%	17/9/2031	85,516	0.00%
Nerval SAS	€100,000	2.88%	14/4/2032	85,221	0.00%
Unibail-Rodamco-Westfield SE	€100,000	1.38%	15/4/2030	84,797	0.00%
BPCE SA	€100,000	0.63%	15/1/2030	84,763	0.00%
Bouygues SA	€100,000	0.50%	11/2/2030	83,735	0.00%
Engie SA	€100,000	0.50%	24/10/2030	81,454	0.00%
Terega SA	€100,000	0.88%	17/9/2030	80,469	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	€100,000	1.13%	19/11/2031	79,258	0.00%
Alteara SCA	€100,000	1.75%	16/1/2030	78,763	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	0.25%	2/11/2032	78,574	0.00%
Gecina SA	€100,000	0.88%	25/1/2033	77,467	0.00%
Groupe des Assurances du Credit Mutuel SADIR [^]	€100,000	1.85%	21/4/2042	76,702	0.00%
Orange SA	\$75,000	5.50%	6/2/2044	73,876	0.00%
Imerys SA	€100,000	1.00%	15/7/2031	73,529	0.00%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal [^]	€100,000	2.13%	21/6/2052	72,104	0.00%
Gecina SA	€100,000	0.88%	30/6/2036	68,840	0.00%
WEA Finance LLC	\$95,000	4.63%	20/9/2048	64,175	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	0.63%	2/11/2040	62,735	0.00%
Unibail-Rodamco-Westfield SE	€100,000	1.75%	1/7/2049	62,478	0.00%
Engie SA	€50,000	5.95%	16/3/2111	53,431	0.00%
BNP Paribas SA	€50,000	2.38%	20/5/2024	52,759	0.00%
Sanofi	\$25,000	3.63%	19/6/2028	23,866	0.00%
WEA Finance LLC	\$25,000	4.13%	20/9/2028	21,474	0.00%
				208,671,108	6.12%
Germany 4.59% (2021: 4.48%)					
Bundesobligation	€4,100,000	0.00%	16/4/2027	3,926,712	0.12%
Eurogrid GmbH	€2,300,000	1.88%	10/6/2025	2,356,920	0.07%
Bayer US Finance II LLC	\$2,100,000	4.38%	15/12/2028	1,975,585	0.06%
E.ON SE	€1,900,000	0.00%	28/8/2024	1,928,417	0.06%
Deutsche Telekom International Finance BV	\$1,525,000	8.75%	15/6/2030	1,799,333	0.05%
Volkswagen Leasing GmbH	€1,700,000	0.25%	12/1/2026	1,600,904	0.05%
Bundesrepublik Deutschland Bundesanleihe	€1,700,000	0.00%	15/2/2032	1,444,790	0.04%
Mercedes-Benz Finance North America LLC	\$1,525,000	1.45%	2/3/2026	1,364,635	0.04%
Vonovia SE	€1,400,000	0.00%	1/12/2025	1,308,840	0.04%
RWE AG	€1,240,000	2.50%	24/8/2025	1,285,750	0.04%
Deutsche Bank AG	€1,200,000	4.00%	29/11/2027	1,263,512	0.04%
Santander Consumer Bank AG	€1,200,000	0.25%	15/10/2024	1,199,915	0.04%
Deutsche Bank AG	€1,200,000	1.00%	19/11/2025	1,195,027	0.04%
Siemens Financieringsmaatschappij NV	€1,200,000	0.63%	25/2/2027	1,147,611	0.03%
Deutsche Bank AG [^]	€1,100,000	5.00%	5/9/2030	1,134,412	0.03%
Deutsche Bank AG [^]	\$1,100,000	3.96%	26/11/2025	1,051,765	0.03%
Mercedes-Benz Finance Canada, Inc.	€1,000,000	3.00%	23/2/2027	1,043,006	0.03%
adidas AG	€1,000,000	3.13%	21/11/2029	1,037,946	0.03%
Deutsche Bank AG [^]	\$1,150,000	2.13%	24/11/2026	1,014,422	0.03%
Volkswagen International Finance NV [^]	€1,100,000	3.88%	Perpetual	973,689	0.03%
BMW US Capital LLC	\$1,000,000	0.80%	1/4/2024	948,354	0.03%
Allianz SE [^]	€900,000	3.38%	Perpetual	925,691	0.03%
Deutsche Bank AG	\$1,025,000	1.69%	19/3/2026	919,652	0.03%
Vonovia Finance BV	€1,000,000	0.63%	9/7/2026	919,364	0.03%
E.ON International Finance BV	€900,000	1.63%	30/5/2026	906,099	0.03%
Volkswagen Leasing GmbH	€900,000	0.00%	19/7/2024	901,587	0.03%
Deutsche Telekom International Finance BV	€900,000	2.00%	1/12/2029	865,173	0.03%
Siemens Financieringsmaatschappij NV	\$825,000	6.13%	17/8/2026	854,300	0.03%
Volkswagen International Finance NV	€800,000	4.13%	15/11/2025	850,035	0.02%
Deutsche Telekom International Finance BV	€870,000	1.50%	3/4/2028	838,724	0.02%
Deutsche Bank AG [^]	€1,000,000	1.75%	19/11/2030	834,898	0.02%
Volkswagen International Finance NV	€800,000	4.38%	15/5/2030	827,839	0.02%
Volkswagen Group of America Finance LLC	\$925,000	1.25%	24/11/2025	825,530	0.02%
Deutsche Telekom International Finance BV	€800,000	1.38%	1/12/2025	810,572	0.02%
Siemens Financieringsmaatschappij NV	\$850,000	0.65%	11/3/2024	807,564	0.02%
Allianz SE [^]	€800,000	2.24%	7/7/2045	796,868	0.02%
Bayer Capital Corp. BV	€800,000	1.50%	26/6/2026	791,732	0.02%
Volkswagen International Finance NV [^]	€800,000	3.50%	Perpetual	790,047	0.02%
BMW Finance NV	€800,000	0.00%	11/1/2026	775,032	0.02%
Mercedes-Benz Finance North America LLC	\$800,000	0.75%	1/3/2024	759,999	0.02%
Talanx AG	€700,000	4.00%	25/10/2029	741,611	0.02%
Evonik Industries AG	€700,000	0.38%	7/9/2024	712,450	0.02%
BMW Finance NV	€680,000	1.00%	14/11/2024	697,629	0.02%
Traton Finance Luxembourg SA	€700,000	0.13%	24/3/2025	680,745	0.02%
Deutsche Bank AG [^]	\$800,000	2.31%	16/11/2027	679,659	0.02%
Siemens Financieringsmaatschappij NV	£600,000	1.00%	20/2/2025	670,558	0.02%
BMW Finance NV	€700,000	0.38%	14/1/2027	666,362	0.02%
Deutsche Telekom AG	€700,000	0.50%	5/7/2027	661,599	0.02%
Siemens Financieringsmaatschappij NV	\$750,000	4.20%	16/3/2047	652,276	0.02%
Deutsche Post AG	€700,000	0.75%	20/5/2029	645,982	0.02%
BMW Finance NV	€638,000	0.50%	22/2/2025	641,921	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€800,000	1.25%	26/5/2041	638,236	0.02%
Vonovia SE	€600,000	4.75%	23/5/2027	631,832	0.02%
Deutsche Telekom International Finance BV	€600,000	0.88%	30/1/2024	626,553	0.02%
Deutsche Bank AG [^]	€600,000	5.63%	19/5/2031	624,162	0.02%
Siemens Financieringsmaatschappij NV	€700,000	0.25%	20/2/2029	620,894	0.02%
Fresenius Medical Care US Finance III, Inc.	\$730,000	3.75%	15/6/2029	617,157	0.02%
Bayer AG	€700,000	1.13%	6/1/2030	614,161	0.02%
Mercedes-Benz International Finance BV	€600,000	2.00%	22/8/2026	611,774	0.02%
E.ON SE	€600,000	2.88%	26/8/2028	611,401	0.02%
Aroundtown SA	€800,000	0.00%	16/7/2026	606,768	0.02%
HeidelbergCement Finance Luxembourg SA	€600,000	1.63%	7/4/2026	600,731	0.02%
Deutsche Bank AG [^]	\$600,000	6.12%	14/7/2026	596,913	0.02%
Deutsche Telekom International Finance BV	€600,000	1.13%	22/5/2026	596,652	0.02%
Bayer AG	€600,000	0.05%	12/1/2025	596,524	0.02%
Vantage Towers AG	€600,000	0.38%	31/3/2027	592,646	0.02%
Mercedes-Benz Group AG	€600,000	2.38%	22/5/2030	590,939	0.02%
Deutsche Bank AG [^]	\$825,000	3.74%	7/1/2033	590,602	0.02%
Commerzbank AG	€600,000	0.10%	11/9/2025	581,546	0.02%
SAP SE	€600,000	0.13%	18/5/2026	577,172	0.02%
Volkswagen Financial Services NV	£500,000	1.63%	10/2/2024	576,127	0.02%
EMD Finance LLC	\$600,000	3.25%	19/3/2025	576,126	0.02%
Siemens Financieringsmaatschappij NV	€549,000	0.30%	28/2/2024	567,771	0.02%
Bayer US Finance II LLC	\$650,000	4.63%	25/6/2038	567,195	0.02%
BMW Finance NV	€600,000	1.50%	6/2/2029	566,025	0.02%
Bayer AG	€600,000	0.75%	6/1/2027	564,866	0.02%
Mercedes-Benz International Finance BV	€564,000	1.38%	26/6/2026	564,794	0.02%
BASF SE	€600,000	0.25%	5/6/2027	563,020	0.02%
Siemens Financieringsmaatschappij NV	\$750,000	2.88%	11/3/2041	556,087	0.02%
Hamburg Commercial Bank AG [^]	€600,000	0.50%	22/9/2026	543,988	0.02%
Vonovia Finance BV	€600,000	1.50%	14/1/2028	539,025	0.02%
Siemens Financieringsmaatschappij NV	€700,000	0.50%	5/9/2034	536,021	0.02%
Traton Finance Luxembourg SA	€500,000	4.13%	22/11/2025	528,177	0.02%
Mercedes-Benz International Finance BV	€500,000	2.63%	7/4/2025	526,848	0.02%
HeidelbergCement Finance Luxembourg SA	€500,000	2.50%	9/10/2024	525,088	0.02%
Volkswagen Bank GmbH	€500,000	1.88%	31/1/2024	522,952	0.02%
Mercedes-Benz International Finance BV	€500,000	0.00%	8/2/2024	515,728	0.02%
BMW US Capital LLC	\$550,000	0.75%	12/8/2024	514,187	0.02%
Volkswagen Bank GmbH	€500,000	1.25%	10/6/2024	512,709	0.02%
Siemens Financieringsmaatschappij NV	€500,000	0.25%	5/6/2024	512,655	0.02%
HeidelbergCement AG	€500,000	1.50%	7/2/2025	511,167	0.01%
Hannover Rueck SE [^]	€500,000	3.38%	Perpetual	509,968	0.01%
Bayer US Finance II LLC	\$525,000	4.25%	15/12/2025	509,825	0.01%
Vonovia SE	€600,000	2.38%	25/3/2032	508,380	0.01%
Wurth Finance International BV	€500,000	1.00%	26/5/2025	508,264	0.01%
Siemens Financieringsmaatschappij NV	€500,000	2.75%	9/9/2030	505,991	0.01%
RWE AG	€500,000	2.13%	24/5/2026	505,062	0.01%
Volkswagen Leasing GmbH	€500,000	1.38%	20/1/2025	504,694	0.01%
BMW Finance NV	€500,000	1.00%	29/8/2025	504,369	0.01%
Deutsche Bank AG [^]	€500,000	1.38%	10/6/2026	501,351	0.01%
E.ON SE	€600,000	0.88%	20/8/2031	501,138	0.01%
Vonovia Finance BV	€500,000	1.80%	29/6/2025	499,538	0.01%
Volkswagen Financial Services AG	€500,000	3.38%	6/4/2028	499,163	0.01%
Volkswagen Financial Services NV	£500,000	2.13%	18/1/2028	499,049	0.01%
Allianz Finance II BV	€500,000	0.00%	14/1/2025	498,728	0.01%
Volkswagen Bank GmbH	€500,000	2.50%	31/7/2026	496,898	0.01%
BMW US Capital LLC	\$600,000	2.55%	1/4/2031	495,897	0.01%
Deutsche Telekom International Finance BV	€500,000	1.38%	30/1/2027	494,478	0.01%
BASF SE	€500,000	0.75%	17/3/2026	494,217	0.01%
Bayer US Finance II LLC	\$500,000	5.50%	15/8/2025	492,668	0.01%
Merck Financial Services GmbH	€500,000	2.38%	15/6/2030	492,533	0.01%
Siemens Financieringsmaatschappij NV	\$550,000	4.40%	27/5/2045	490,637	0.01%
Siemens Financieringsmaatschappij NV	€600,000	0.50%	20/2/2032	489,877	0.01%
Allianz SE [^]	€500,000	4.25%	5/7/2052	489,247	0.01%
Commerzbank AG [^]	€500,000	0.75%	24/3/2026	487,659	0.01%
E.ON SE	€560,000	0.10%	19/12/2028	483,675	0.01%
BASF SE	€500,000	0.88%	15/11/2027	483,104	0.01%
Siemens Financieringsmaatschappij NV	\$500,000	3.25%	27/5/2025	482,553	0.01%
Wintershall Dea Finance BV	€500,000	0.84%	25/9/2025	480,882	0.01%
Mercedes-Benz Group AG	€600,000	0.75%	11/3/2033	476,850	0.01%
Volkswagen International Finance NV [^]	€500,000	4.63%	Perpetual	472,553	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Volkswagen International Finance NV [^]	€500,000	3.88%	Perpetual	472,405	0.01%
Deutsche Bank AG [^]	€500,000	4.00%	24/6/2032	471,828	0.01%
Mercedes-Benz Finance North America LLC	\$500,000	3.75%	22/2/2028	468,128	0.01%
SAP SE	€500,000	1.63%	10/3/2031	463,466	0.01%
Fresenius SE & Co. KGaA	€500,000	0.38%	28/9/2026	461,078	0.01%
Commerzbank AG	€500,000	0.38%	1/9/2027	458,811	0.01%
Amprion GmbH	€600,000	0.63%	23/9/2033	447,124	0.01%
E.ON International Finance BV	£400,000	4.75%	31/1/2034	443,882	0.01%
LEG Immobilien SE	€500,000	0.88%	28/11/2027	441,473	0.01%
BMW US Capital LLC	\$500,000	1.25%	12/8/2026	437,746	0.01%
Mercedes-Benz Group AG	€500,000	0.75%	10/9/2030	434,586	0.01%
Mercedes-Benz Group AG	€500,000	1.13%	6/11/2031	430,092	0.01%
Deutsche Telekom International Finance BV	€400,000	2.75%	24/10/2024	424,128	0.01%
Mercedes-Benz Finance North America LLC	\$340,000	8.50%	18/1/2031	419,020	0.01%
Vonovia SE	€400,000	5.00%	23/11/2030	418,229	0.01%
Hannover Rueck SE [^]	€500,000	1.75%	8/10/2040	414,698	0.01%
E.ON International Finance BV	€450,000	1.50%	31/7/2029	414,161	0.01%
Deutsche Bank AG [^]	\$486,000	2.55%	7/1/2028	413,761	0.01%
Volkswagen Financial Services AG	€415,000	0.25%	31/1/2025	410,665	0.01%
Volkswagen Leasing GmbH	€500,000	0.63%	19/7/2029	409,290	0.01%
Volkswagen Financial Services AG	€400,000	1.50%	1/10/2024	408,751	0.01%
Siemens Financieringsmaatschappij NV	€500,000	1.25%	25/2/2035	408,190	0.01%
Aareal Bank AG	€400,000	0.38%	10/4/2024	406,273	0.01%
Volkswagen International Finance NV [^]	€400,000	3.38%	Perpetual	405,272	0.01%
Brenntag Finance BV	€400,000	1.13%	27/9/2025	399,772	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	\$400,000	5.88%	23/5/2042	398,221	0.01%
BMW US Capital LLC	\$425,000	3.30%	6/4/2027	397,024	0.01%
E.ON International Finance BV	£300,000	6.75%	27/1/2039	393,748	0.01%
Volkswagen Financial Services AG	€400,000	0.00%	12/2/2025	391,609	0.01%
Volkswagen Group of America Finance LLC	\$400,000	4.75%	13/11/2028	389,732	0.01%
Siemens Financieringsmaatschappij NV	€400,000	1.00%	6/9/2027	389,046	0.01%
Volkswagen International Finance NV	€400,000	4.13%	16/11/2038	387,829	0.01%
RWE AG	€400,000	2.75%	24/5/2030	387,688	0.01%
Volkswagen Financial Services AG	€400,000	2.25%	1/10/2027	387,446	0.01%
SAP SE	€400,000	1.25%	10/3/2028	386,364	0.01%
E.ON SE	€400,000	0.13%	18/1/2026	385,958	0.01%
Mercedes-Benz Group AG	€400,000	1.00%	15/11/2027	384,181	0.01%
Deutsche Bank AG [^]	£400,000	1.88%	22/12/2028	382,682	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	€400,000	3.25%	26/5/2049	381,651	0.01%
Fresenius Finance Ireland plc	€400,000	0.00%	1/10/2025	380,601	0.01%
Deutsche Bank AG	€400,000	1.63%	20/1/2027	375,928	0.01%
LEG Immobilien SE	€400,000	0.38%	17/1/2026	373,567	0.01%
RWE AG	€420,000	0.50%	26/11/2028	370,954	0.01%
Volkswagen Leasing GmbH	€400,000	0.38%	20/7/2026	369,158	0.01%
BASF SE	€400,000	1.50%	22/5/2030	365,570	0.01%
Talanx AG [^]	€400,000	2.25%	5/12/2047	365,345	0.01%
Merck Financial Services GmbH	€400,000	0.50%	16/7/2028	363,694	0.01%
Volkswagen International Finance NV [^]	€400,000	3.75%	Perpetual	362,551	0.01%
Deutsche Telekom AG	\$500,000	3.63%	21/1/2050	360,563	0.01%
E.ON SE	€400,000	1.63%	29/3/2031	357,413	0.01%
Grand City Properties SA	€500,000	0.13%	11/1/2028	356,648	0.01%
Fresenius SE & Co. KGaA	€400,000	0.75%	15/1/2028	354,228	0.01%
Vonovia Finance BV	€400,000	2.25%	7/4/2030	349,627	0.01%
Volkswagen International Finance NV [^]	€400,000	4.38%	Perpetual	348,777	0.01%
HOCHTIEF AG	€400,000	0.50%	3/9/2027	347,486	0.01%
Volkswagen Financial Services NV	£300,000	4.25%	9/10/2025	346,043	0.01%
Traton Finance Luxembourg SA	€400,000	0.75%	24/3/2029	341,143	0.01%
Aareal Bank AG	€400,000	0.75%	18/4/2028	338,275	0.01%
Fresenius Medical Care US Finance III, Inc.	\$400,000	1.88%	1/12/2026	338,243	0.01%
Mercedes-Benz Finance North America LLC	\$400,000	2.63%	10/3/2030	337,489	0.01%
Deutsche Telekom International Finance BV	\$350,000	4.38%	21/6/2028	335,896	0.01%
Aroundtown SA	€400,000	0.63%	9/7/2025	332,454	0.01%
Allianz SE [^]	€400,000	1.30%	25/9/2049	332,009	0.01%
LANXESS AG	€400,000	0.63%	1/12/2029	328,307	0.01%
Hannover Rueck SE [^]	€300,000	5.88%	26/8/2043	326,375	0.01%
Deutsche Boerse AG	€400,000	0.13%	22/2/2031	325,107	0.01%
Volkswagen International Finance NV	€500,000	1.50%	21/1/2041	324,773	0.01%
Vier Gas Transport GmbH	€400,000	0.13%	10/9/2029	322,516	0.01%
Fresenius SE & Co. KGaA	€300,000	4.00%	1/2/2024	321,374	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bayer AG	€400,000	0.63%	12/7/2031	320,029	0.01%
BMW US Capital LLC	\$325,000	3.90%	9/4/2025	318,308	0.01%
Bayer Capital Corp. BV	€300,000	1.25%	13/11/2023	316,189	0.01%
E.ON International Finance BV	£250,000	6.25%	3/6/2030	313,081	0.01%
Volkswagen Financial Services AG	€300,000	3.00%	6/4/2025	312,721	0.01%
Siemens Financieringsmaatschappij NV	\$350,000	1.20%	11/3/2026	311,466	0.01%
Allianz SE^	€300,000	4.60%	7/9/2038	311,402	0.01%
Mercedes-Benz International Finance BV	€300,000	0.88%	9/4/2024	310,846	0.01%
Bertelsmann SE & Co. KGaA	€300,000	3.50%	29/5/2029	310,678	0.01%
Deutsche Telekom International Finance BV	£300,000	2.25%	13/4/2029	310,097	0.01%
Fresenius SE & Co. KGaA	€300,000	5.00%	28/11/2029	309,840	0.01%
Fresenius SE & Co. KGaA	€300,000	1.88%	15/2/2025	306,653	0.01%
Vantage Towers AG	€300,000	0.00%	31/3/2025	305,082	0.01%
E.ON SE	€400,000	0.88%	18/10/2034	302,045	0.01%
Commerzbank AG	€300,000	0.25%	16/9/2024	300,237	0.01%
Commerzbank AG^	€300,000	3.00%	14/9/2027	297,827	0.01%
Wurth Finance International BV	€300,000	2.13%	23/8/2030	287,762	0.01%
Deutsche Telekom International Finance BV	£200,000	8.88%	27/11/2028	286,887	0.01%
Mercedes-Benz Finance North America LLC	\$350,000	2.45%	2/3/2031	286,137	0.01%
Mercedes-Benz International Finance BV	€300,000	0.38%	8/11/2026	286,125	0.01%
Deutsche Bank AG	\$300,000	4.50%	1/4/2025	285,557	0.01%
Mercedes-Benz International Finance BV	€300,000	0.63%	6/5/2027	284,913	0.01%
E.ON International Finance BV	\$280,000	6.65%	30/4/2038	284,115	0.01%
Vonovia SE	€400,000	0.75%	1/9/2032	282,374	0.01%
Aroundtown SA	€400,000	0.38%	15/4/2027	281,930	0.01%
Allianz Finance II BV	€300,000	0.00%	22/11/2026	281,463	0.01%
Volkswagen Leasing GmbH	€280,000	1.63%	15/8/2025	281,026	0.01%
Deutsche Bank AG^	\$350,000	3.55%	18/9/2031	281,019	0.01%
Bayer US Finance II LLC	\$325,000	4.88%	25/6/2048	280,963	0.01%
Volkswagen Financial Services NV	£300,000	1.38%	14/9/2028	279,995	0.01%
Infineon Technologies AG	€300,000	1.63%	24/6/2029	276,767	0.01%
Deutsche Telekom AG	€400,000	1.75%	9/12/2049	274,476	0.01%
Commerzbank AG	€300,000	0.88%	22/1/2027	273,590	0.01%
Bertelsmann SE & Co. KGaA	€300,000	1.50%	15/5/2030	272,865	0.01%
Vonovia Finance BV	€400,000	1.13%	14/9/2034	266,850	0.01%
Deutsche Boerse AG	€300,000	1.50%	4/4/2032	266,104	0.01%
Volkswagen Financial Services AG	€300,000	0.88%	31/1/2028	264,780	0.01%
Mercedes-Benz Group AG	€300,000	0.75%	8/2/2030	264,464	0.01%
Vonovia SE	€300,000	0.38%	16/6/2027	262,149	0.01%
Allianz SE^	€300,000	2.12%	8/7/2050	258,204	0.01%
Deutsche Bank AG	\$275,000	0.90%	28/5/2024	257,252	0.01%
alstria office-AG	€300,000	0.50%	26/9/2025	256,057	0.01%
Covestro AG	€300,000	1.38%	12/6/2030	254,952	0.01%
Merck Financial Services GmbH	€300,000	0.88%	5/7/2031	254,358	0.01%
Bayer AG	€300,000	1.38%	6/7/2032	250,508	0.01%
Deutsche Telekom AG	€252,000	0.88%	25/3/2026	250,159	0.01%
Deutsche Wohnen SE	€300,000	1.50%	30/4/2030	248,927	0.01%
Deutsche Telekom International Finance BV	\$275,000	4.75%	21/6/2038	248,545	0.01%
E.ON International Finance BV	£200,000	6.13%	6/7/2039	247,028	0.01%
Siemens Financieringsmaatschappij NV	\$250,000	3.13%	16/3/2024	244,260	0.01%
Mercedes-Benz Group AG	€300,000	1.13%	8/8/2034	240,551	0.01%
Volkswagen Group of America Finance LLC	\$250,000	2.85%	26/9/2024	239,165	0.01%
Siemens Financieringsmaatschappij NV	\$250,000	3.40%	16/3/2027	235,543	0.01%
Volkswagen Financial Services AG	€300,000	0.38%	12/2/2030	235,379	0.01%
Eurogrid GmbH	€300,000	0.74%	21/4/2033	232,591	0.01%
Siemens Financieringsmaatschappij NV	£200,000	2.75%	10/9/2025	230,925	0.01%
Siemens Financieringsmaatschappij NV	\$250,000	2.35%	15/10/2026	227,906	0.01%
Mercedes-Benz International Finance BV	£200,000	1.63%	11/11/2024	227,549	0.01%
Volkswagen Financial Services NV	£200,000	1.88%	3/12/2024	224,585	0.01%
LANXESS AG	€250,000	0.00%	8/9/2027	223,455	0.01%
BMW Finance NV	€233,000	1.00%	22/5/2028	217,934	0.01%
LEG Immobilien SE	€300,000	1.50%	17/1/2034	214,013	0.01%
Covestro AG	€200,000	4.75%	15/11/2028	213,608	0.01%
Vier Gas Transport GmbH	€200,000	4.00%	26/9/2027	210,650	0.01%
HeidelbergCement AG	€200,000	2.25%	3/6/2024	209,968	0.01%
Bayer US Finance II LLC	\$225,000	2.85%	15/4/2025	209,813	0.01%
Amprion GmbH	€200,000	3.97%	22/9/2032	209,703	0.01%
Amprion GmbH	€200,000	3.45%	22/9/2027	209,198	0.01%
Siemens Financieringsmaatschappij NV	€200,000	2.25%	10/3/2025	208,950	0.01%
Robert Bosch GmbH	€200,000	1.75%	8/7/2024	208,612	0.01%
Wintershall Dea Finance BV	€200,000	0.45%	25/9/2023	208,153	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BASF SE	€200,000	3.13%	29/6/2028	208,133	0.01%
VW Credit Canada, Inc.	CAD300,000	2.05%	10/12/2024	207,747	0.01%
BASF SE	€200,000	0.88%	22/5/2025	205,452	0.01%
Fresenius Medical Care AG & Co. KGaA	€200,000	3.88%	20/9/2027	204,367	0.01%
Eurogrid GmbH	€200,000	3.28%	5/9/2031	203,769	0.01%
Commerzbank AG	€200,000	0.63%	28/8/2024	203,543	0.01%
Deutsche Bank AG	€200,000	1.13%	17/3/2025	202,624	0.01%
Volkswagen International Finance NV^	€200,000	4.63%	Perpetual	202,560	0.01%
adidas AG	€200,000	0.00%	9/9/2024	201,947	0.01%
Deutsche Post AG	€200,000	1.25%	1/4/2026	201,471	0.01%
Mercedes-Benz Finance North America LLC	\$200,000	5.25%	29/11/2027	201,275	0.01%
Mercedes-Benz Finance North America LLC	\$200,000	5.38%	26/11/2025	201,222	0.01%
Mercedes-Benz Finance North America LLC	\$200,000	5.50%	27/11/2024	201,163	0.01%
Merck KGaA^	€200,000	1.63%	25/6/2079	200,991	0.01%
Mercedes-Benz International Finance BV	€200,000	1.00%	11/11/2025	200,475	0.01%
VW Credit Canada, Inc.	CAD300,000	1.50%	23/9/2025	200,057	0.01%
SAP SE	€200,000	1.00%	13/3/2026	199,693	0.01%
Aroundtown SA	€300,000	1.45%	9/7/2028	198,989	0.01%
Evonik Industries AG	€200,000	2.25%	25/9/2027	198,694	0.01%
Bertelsmann SE & Co. KGaA	€200,000	1.13%	27/4/2026	198,476	0.01%
Allianz Finance II BV	€200,000	0.88%	15/1/2026	198,094	0.01%
Deutsche Bank AG^	€200,000	3.25%	24/5/2028	196,823	0.01%
Deutsche Post AG	€200,000	0.38%	20/5/2026	196,022	0.01%
Deutsche Post AG	€200,000	1.63%	5/12/2028	195,931	0.01%
Clearstream Banking AG	€200,000	0.00%	1/12/2025	192,856	0.01%
Siemens Financieringsmaatschappij NV	€200,000	0.00%	20/2/2026	192,398	0.01%
Deutsche Bank AG	\$200,000	4.10%	13/1/2026	191,735	0.01%
Volkswagen Group of America Finance LLC	\$200,000	3.35%	13/5/2025	191,185	0.01%
HeidelbergCement Finance Luxembourg SA	€200,000	1.75%	24/4/2028	191,163	0.01%
Daimler Trucks Finance North America LLC	\$225,000	2.38%	14/12/2028	189,531	0.01%
Merck KGaA^	€200,000	1.63%	9/9/2080	189,401	0.01%
Deutsche Telekom International Finance BV	\$200,000	3.60%	19/1/2027	189,310	0.01%
Bayer Capital Corp. BV	€200,000	2.13%	15/12/2029	189,130	0.01%
Volkswagen Group of America Finance LLC	\$200,000	4.60%	8/6/2029	189,098	0.01%
Eurogrid GmbH	€200,000	1.50%	18/4/2028	188,982	0.01%
Vonovia Finance BV	€300,000	1.63%	7/10/2039	188,748	0.01%
Commerzbank AG	€200,000	0.50%	4/12/2026	188,161	0.01%
Deutsche Bank AG^	\$225,000	4.88%	1/12/2032	187,871	0.01%
Daimler Trucks Finance North America LLC	\$200,000	3.65%	7/4/2027	187,171	0.01%
SAP SE	€200,000	1.38%	13/3/2030	186,295	0.01%
Siemens Financieringsmaatschappij NV	€200,000	1.38%	6/9/2030	185,225	0.01%
Vier Gas Transport GmbH	€200,000	1.50%	25/9/2028	183,302	0.01%
Siemens Financieringsmaatschappij NV	€200,000	1.25%	28/2/2031	179,331	0.01%
Infineon Technologies AG	€200,000	2.00%	24/6/2032	176,770	0.01%
Volkswagen Group of America Finance LLC	\$200,000	3.75%	13/5/2030	175,764	0.01%
Siemens Financieringsmaatschappij NV	€200,000	0.13%	5/9/2029	175,111	0.01%
BMW Finance NV	\$200,000	2.85%	14/8/2029	173,952	0.01%
Deutsche Bank AG^	\$200,000	5.88%	8/7/2031	173,605	0.01%
Wintershall Dea Finance BV	€200,000	1.33%	25/9/2028	172,834	0.01%
Grand City Properties SA	€200,000	1.38%	3/8/2026	171,433	0.01%
Eurogrid GmbH	€200,000	1.11%	15/5/2032	167,442	0.00%
Bayer US Finance II LLC	\$210,000	4.70%	15/7/2064	167,155	0.00%
Fresenius Medical Care AG & Co. KGaA	€200,000	1.50%	29/5/2030	166,726	0.00%
Fresenius Finance Ireland plc	€200,000	0.50%	1/10/2028	166,425	0.00%
Volkswagen Leasing GmbH	€200,000	0.50%	12/1/2029	165,654	0.00%
BASF SE	€200,000	1.45%	13/12/2032	165,519	0.00%
Bayer US Finance II LLC	\$200,000	4.40%	15/7/2044	157,697	0.00%
Wintershall Dea Finance BV	€200,000	1.82%	25/9/2031	157,483	0.00%
Vonovia Finance BV	€300,000	1.00%	28/1/2041	156,023	0.00%
BMW Finance NV	€200,000	0.20%	11/1/2033	152,084	0.00%
alstria office-AG	€200,000	1.50%	15/11/2027	152,007	0.00%
LEG Immobilien SE	€200,000	0.75%	30/6/2031	149,723	0.00%
Traton Finance Luxembourg SA	€200,000	1.25%	24/3/2033	149,666	0.00%
Aroundtown SA	\$200,000	5.38%	21/3/2029	148,536	0.00%
Fresenius Finance Ireland plc	€200,000	0.88%	1/10/2031	147,878	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	3.65%	22/2/2024	147,402	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	3.50%	3/8/2025	144,387	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD200,000	2.97%	13/3/2024	143,618	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	4.30%	22/2/2029	143,048	0.00%
Bayer AG	€200,000	1.00%	12/1/2036	143,019	0.00%
LEG Immobilien SE	€200,000	1.00%	19/11/2032	140,898	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mercedes-Benz Finance North America LLC	\$150,000	3.45%	6/1/2027	140,881	0.00%
Vonovia SE	€200,000	1.00%	16/6/2033	140,777	0.00%
Deutsche Telekom International Finance BV	£100,000	7.63%	15/6/2030	140,393	0.00%
Deutsche Telekom International Finance BV	€100,000	7.50%	24/1/2033	135,160	0.00%
E.ON International Finance BV	£100,000	5.88%	30/10/2037	120,604	0.00%
Vonovia SE	€200,000	1.50%	14/6/2041	117,428	0.00%
Aroundtown SA	£158,000	3.63%	10/4/2031	115,136	0.00%
BASF SE	£100,000	1.75%	11/3/2025	111,853	0.00%
Deutsche Post AG	€100,000	2.88%	11/12/2024	106,664	0.00%
Siemens Financieringsmaatschappij NV	£100,000	3.75%	10/9/2042	105,939	0.00%
Aroundtown SA^	€300,000	1.63%	Perpetual	105,442	0.00%
Volkswagen International Finance NV	€100,000	3.75%	28/9/2027	102,735	0.00%
Siemens Financieringsmaatschappij NV	€100,000	0.00%	5/9/2024	101,694	0.00%
Berlin Hyp AG	€100,000	1.25%	22/1/2025	101,477	0.00%
O2 Telefonica Deutschland Finanzierungs GmbH	€100,000	1.75%	5/7/2025	101,156	0.00%
LANXESS AG	€100,000	1.13%	16/5/2025	100,937	0.00%
Mercedes-Benz International Finance BV	€100,000	1.50%	9/3/2026	100,843	0.00%
Fresenius Medical Care AG & Co. KGaA	€100,000	1.50%	11/7/2025	100,619	0.00%
E.ON SE	€100,000	1.00%	7/10/2025	100,367	0.00%
Vonovia SE	€100,000	0.00%	16/9/2024	99,609	0.00%
Deutsche Wohnen SE	€100,000	1.00%	30/4/2025	98,769	0.00%
Merck Financial Services GmbH	€100,000	0.13%	16/7/2025	98,696	0.00%
Continental AG	€100,000	0.38%	27/6/2025	98,642	0.00%
BMW Finance NV	€100,000	0.75%	13/7/2026	97,873	0.00%
Bertelsmann SE & Co. KGaA	€100,000	2.00%	1/4/2028	97,857	0.00%
Commerzbank AG	€100,000	1.00%	4/3/2026	97,833	0.00%
BMW US Capital LLC	\$100,000	3.15%	18/4/2024	97,495	0.00%
Vonovia Finance BV	€100,000	1.13%	8/9/2025	97,109	0.00%
Volkswagen International Finance NV	€100,000	3.25%	18/11/2030	97,075	0.00%
Siemens Financieringsmaatschappij NV	€100,000	0.38%	5/6/2026	96,481	0.00%
Deutsche Post AG	€100,000	1.00%	13/12/2027	96,342	0.00%
E.ON SE	€100,000	0.25%	24/10/2026	95,325	0.00%
Merck KGaA^	€100,000	2.88%	25/6/2079	94,972	0.00%
Fresenius SE & Co. KGaA	€100,000	2.88%	15/2/2029	94,288	0.00%
BMW US Capital LLC	\$100,000	2.80%	11/4/2026	93,534	0.00%
Fresenius SE & Co. KGaA	€100,000	1.63%	8/10/2027	93,450	0.00%
E.ON SE	€100,000	0.38%	29/9/2027	93,150	0.00%
Deutsche Boerse AG^	€100,000	1.25%	16/6/2047	92,870	0.00%
Commerzbank AG	€100,000	1.88%	28/2/2028	91,942	0.00%
Allianz Finance II BV	€100,000	1.38%	21/4/2031	89,682	0.00%
Grand City Properties SA^	€200,000	1.50%	Perpetual	89,128	0.00%
RWE AG	€117,000	1.00%	26/11/2033	88,968	0.00%
adidas AG	€100,000	0.00%	5/10/2028	88,928	0.00%
Allianz Finance II BV	€100,000	0.50%	14/1/2031	84,224	0.00%
E.ON SE	€100,000	0.35%	28/2/2030	83,481	0.00%
Deutsche Telekom AG	€100,000	2.25%	29/3/2039	83,429	0.00%
Hannover Rueck SE^	€100,000	1.13%	9/10/2039	81,461	0.00%
E.ON SE	€100,000	0.63%	7/11/2031	80,083	0.00%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	€100,000	2.50%	25/1/2027	79,134	0.00%
Vonovia SE	€100,000	0.63%	14/12/2029	78,118	0.00%
Roadster Finance DAC	€100,000	2.38%	8/12/2027	76,653	0.00%
Aroundtown SA^	€200,000	2.13%	Perpetual	75,602	0.00%
Aroundtown SA	£100,000	3.00%	16/10/2029	75,391	0.00%
adidas AG	€100,000	0.63%	10/9/2035	73,705	0.00%
Sirius Real Estate Ltd.	€100,000	1.75%	24/11/2028	72,484	0.00%
BMW US Capital LLC	\$75,000	3.75%	12/4/2028	70,815	0.00%
BMW US Capital LLC	\$75,000	3.95%	14/8/2028	70,780	0.00%
Bayer US Finance II LLC	\$75,000	5.88%	15/4/2038	70,318	0.00%
Aroundtown SA^	£100,000	4.75%	Perpetual	55,722	0.00%
VW Credit Canada, Inc.	CAD70,000	2.85%	26/9/2024	49,537	0.00%
Aroundtown SA^	€100,000	3.38%	Perpetual	49,405	0.00%
Vonovia SE	€100,000	1.63%	1/9/2051	48,670	0.00%
VW Credit Canada, Inc.	CAD65,000	2.45%	10/12/2026	43,147	0.00%
Siemens Financieringsmaatschappij NV	\$50,000	1.70%	11/3/2028	42,735	0.00%
Bayer US Finance II LLC	\$50,000	3.95%	15/4/2045	36,186	0.00%
Aroundtown SA	CAD30,000	4.63%	18/9/2025	21,444	0.00%
BMW Canada, Inc.	CAD25,000	0.99%	14/1/2025	16,985	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD25,000	1.65%	22/9/2025	16,846	0.00%
				156,493,693	4.59%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hong Kong 0.32% (2021: 0.31%)					
Hongkong & Shanghai Banking Corp., Ltd.	¥100,000,000	0.20%	25/6/2024	750,987	0.02%
AIA Group Ltd.	\$700,000	3.20%	16/9/2040	502,214	0.01%
Hongkong Electric Finance Ltd.	\$600,000	2.25%	9/6/2030	484,705	0.01%
CK Hutchison Group Telecom Finance SA	€500,000	1.13%	17/10/2028	442,164	0.01%
Nan Fung Treasury Ltd.	\$450,000	5.00%	5/9/2028	413,087	0.01%
AIA Group Ltd.	\$450,000	4.88%	11/3/2044	407,655	0.01%
AIA Group Ltd.	\$400,000	5.63%	25/10/2027	407,608	0.01%
HPHT Finance 21 Ltd.	\$450,000	2.00%	19/3/2026	406,745	0.01%
Swire Pacific MTN Financing Ltd.	\$400,000	3.88%	21/9/2025	384,497	0.01%
Bank of Communications Co., Ltd.	\$400,000	1.20%	10/9/2025	362,061	0.01%
CLP Power Hong Kong Financing Ltd.	\$400,000	2.13%	30/6/2030	322,432	0.01%
HKT Capital No 5 Ltd.	\$350,000	3.25%	30/9/2029	302,408	0.01%
AIA Group Ltd.	\$325,000	3.60%	9/4/2029	296,887	0.01%
Sun Hung Kai Properties Capital Market Ltd.	\$325,000	2.75%	13/5/2030	273,154	0.01%
JMH Co., Ltd.	\$325,000	2.50%	9/4/2031	263,378	0.01%
Bank of East Asia Ltd.^	\$250,000	4.00%	29/5/2030	229,194	0.01%
Bank of Communications Hong Kong Ltd.^	\$250,000	2.30%	8/7/2031	224,861	0.01%
Bank of East Asia Ltd.^	\$250,000	4.88%	22/4/2032	224,182	0.01%
AIA Group Ltd.	\$250,000	3.38%	7/4/2030	222,267	0.01%
Link Finance Cayman 2009 Ltd.	\$200,000	3.60%	3/9/2024	195,026	0.01%
Johnson Electric Holdings Ltd.	\$200,000	4.13%	30/7/2024	194,685	0.01%
Sun Hung Kai Properties Capital Market Ltd.	\$225,000	2.88%	21/1/2030	191,979	0.01%
AIA Group Ltd.	\$200,000	3.20%	11/3/2025	191,741	0.01%
Haitong International Securities Group Ltd.	\$200,000	3.38%	19/7/2024	190,829	0.01%
CLP Power HK Finance Ltd.^	\$200,000	3.55%	Perpetual	186,747	0.01%
Swire Properties MTN Financing Ltd.	\$200,000	3.50%	10/1/2028	186,232	0.01%
Wharf REIC Finance BVI Ltd.	\$200,000	2.38%	7/5/2025	185,933	0.01%
GF Financial Holdings BVI Ltd.	\$200,000	1.13%	15/9/2024	185,826	0.01%
HKT Capital No 4 Ltd.	\$200,000	3.00%	14/7/2026	184,762	0.01%
Sun Hung Kai Properties Capital Market Ltd.	\$200,000	3.75%	25/2/2029	183,234	0.01%
AIA Group Ltd.^	\$200,000	2.70%	Perpetual	172,613	0.01%
Swire Pacific Mtn Financing HK Ltd.	\$200,000	2.88%	30/1/2030	170,606	0.00%
Champion MTN Ltd.	\$200,000	2.95%	15/6/2030	165,329	0.00%
Nan Fung Treasury Ltd.	\$200,000	3.63%	27/8/2030	163,580	0.00%
CK Hutchison Group Telecom Finance SA	€200,000	1.50%	17/10/2031	162,896	0.00%
CK Hutchison Group Telecom Finance SA	£200,000	2.63%	17/10/2034	162,864	0.00%
Castle Peak Power Finance Co., Ltd.	\$200,000	2.20%	22/6/2030	161,982	0.00%
HKT Capital No 6 Ltd.	\$200,000	3.00%	18/1/2032	160,361	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	2.25%	15/7/2031	156,694	0.00%
China Ping An Insurance Overseas Holdings Ltd.	\$200,000	2.85%	12/8/2031	152,758	0.00%
Hutchison Whampoa Finance UK plc	£100,000	5.63%	24/11/2026	121,151	0.00%
Cheung Kong Infrastructure Finance BVI Ltd.	€100,000	1.00%	12/12/2024	99,348	0.00%
AIA Group Ltd.^	€100,000	0.88%	9/9/2033	82,914	0.00%
				10,930,576	0.32%
Hungary 0.01% (2021: 0.00%)					
MOL Hungarian Oil & Gas plc	€200,000	1.50%	8/10/2027	175,849	0.01%
				175,849	0.01%
India 0.15% (2021: 0.12%)					
Bharti Airtel Ltd.	\$450,000	4.38%	10/6/2025	436,326	0.01%
Reliance Industries Ltd.	\$500,000	2.88%	12/1/2032	405,671	0.01%
Adani Ports & Special Economic Zone Ltd.	\$400,000	4.38%	3/7/2029	336,046	0.01%
Reliance Industries Ltd.	\$500,000	3.63%	12/1/2052	331,638	0.01%
Adani Transmission Step-One Ltd.	\$325,000	4.00%	3/8/2026	289,529	0.01%
Reliance Industries Ltd.	\$250,000	6.25%	19/10/2040	252,557	0.01%
ABJA Investment Co. Pte Ltd.	\$250,000	5.45%	24/1/2028	241,801	0.01%
Reliance Industries Ltd.	\$250,000	3.67%	30/11/2027	231,346	0.01%
Reliance Industries Ltd.	\$250,000	4.88%	10/2/2045	212,272	0.01%
ICICI Bank Ltd.	\$200,000	4.00%	18/3/2026	190,826	0.01%
Adani Ports & Special Economic Zone Ltd.	\$200,000	3.38%	24/7/2024	189,626	0.01%
ICICI Bank Ltd.	\$200,000	3.80%	14/12/2027	184,422	0.01%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	176,007	0.01%
Bharti Airtel Ltd.	\$200,000	3.25%	3/6/2031	169,210	0.01%
Reliance Industries Ltd.	\$250,000	3.75%	12/1/2062	161,358	0.01%
UltraTech Cement Ltd.	\$200,000	2.80%	16/2/2031	160,312	0.00%
UPL Corp., Ltd.	\$200,000	4.63%	16/6/2030	160,000	0.00%
Summit Digital Infrastructure Ltd.	\$200,000	2.88%	12/8/2031	152,825	0.00%
Adani Electricity Mumbai Ltd.	\$200,000	3.95%	12/2/2030	151,652	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	3.83%	2/2/2032	151,062	0.00%
Bharti Airtel International Netherlands BV	\$150,000	5.35%	20/5/2024	149,169	0.00%
Adani Electricity Mumbai Ltd.	\$200,000	3.87%	22/7/2031	143,516	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Adani Ports & Special Economic Zone Ltd.	\$200,000	5.00%	2/8/2041	142,420	0.00%
				5,019,591	0.15%
Indonesia 0.06% (2021: 0.07%)					
Tower Bersama Infrastructure Tbk PT	\$400,000	4.25%	21/1/2025	384,203	0.01%
Indofood CBP Sukses Makmur Tbk PT	\$450,000	3.40%	9/6/2031	372,467	0.01%
Minejesa Capital BV	\$400,000	4.63%	10/8/2030	352,228	0.01%
Minejesa Capital BV	\$300,000	5.63%	10/8/2037	232,197	0.01%
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	\$200,000	4.85%	14/10/2038	166,180	0.01%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	3.54%	27/4/2032	163,581	0.01%
LLPL Capital Pte Ltd.	\$170,640	6.88%	4/2/2039	148,787	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	4.75%	9/6/2051	146,471	0.00%
				1,966,114	0.06%
Ireland 0.62% (2021: 0.66%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,500,000	1.65%	29/10/2024	1,385,162	0.04%
Avolon Holdings Funding Ltd.	\$1,210,000	2.88%	15/2/2025	1,117,922	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,250,000	3.00%	29/10/2028	1,049,114	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,305,000	3.30%	30/1/2032	1,019,614	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,000,000	3.15%	15/2/2024	969,883	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,050,000	2.45%	29/10/2026	918,283	0.03%
CRH SMW Finance DAC	€900,000	1.25%	5/11/2026	877,234	0.03%
AIB Group plc^	€800,000	2.25%	4/4/2028	761,738	0.02%
Smurfit Kappa Acquisitions ULC	€700,000	2.88%	15/1/2026	724,055	0.02%
Bank of Ireland Group plc^	\$650,000	6.25%	16/9/2026	647,177	0.02%
Ryanair DAC	€589,000	0.88%	25/5/2026	561,476	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$675,000	3.40%	29/10/2033	513,393	0.02%
AIB Group plc^	\$500,000	7.58%	14/10/2026	508,812	0.01%
Avolon Holdings Funding Ltd.	\$622,000	2.53%	18/11/2027	502,149	0.01%
Avolon Holdings Funding Ltd.	\$500,000	3.95%	1/7/2024	479,238	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$495,000	3.50%	15/1/2025	472,651	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$473,000	4.63%	15/10/2027	440,328	0.01%
DXC Capital Funding DAC	€500,000	0.45%	15/9/2027	439,497	0.01%
CRH America Finance, Inc.	\$450,000	3.95%	4/4/2028	422,016	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	1.75%	29/10/2024	414,978	0.01%
Bank of Ireland Group plc^	€400,000	1.88%	5/6/2026	396,228	0.01%
Linde plc	€400,000	0.00%	30/9/2026	375,025	0.01%
Dell Bank International DAC	€400,000	0.50%	27/10/2026	369,321	0.01%
Avolon Holdings Funding Ltd.	\$430,000	3.25%	15/2/2027	369,171	0.01%
AIB Group plc^	€300,000	3.63%	4/7/2026	310,600	0.01%
Smurfit Kappa Treasury ULC	€400,000	1.00%	22/9/2033	298,468	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$420,000	3.85%	29/10/2041	296,669	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$300,000	4.90%	1/12/2032	294,859	0.01%
Avolon Holdings Funding Ltd.	\$315,000	4.38%	1/5/2026	287,385	0.01%
Kerry Group Financial Services Unltd Co.	€348,000	0.88%	1/12/2031	283,037	0.01%
CRH America Finance, Inc.	\$325,000	4.50%	4/4/2048	268,141	0.01%
Dell Bank International DAC	€250,000	4.50%	18/10/2027	266,514	0.01%
Bank of Ireland Group plc^	\$300,000	2.03%	30/9/2027	253,283	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$247,000	3.65%	21/7/2027	223,772	0.01%
SMBC Aviation Capital Finance DAC	\$250,000	1.90%	15/10/2026	213,711	0.01%
Avolon Holdings Funding Ltd.	\$250,000	2.75%	21/2/2028	201,427	0.01%
Freshwater Finance plc	£200,000	4.61%	17/10/2036	198,905	0.01%
Bank of Ireland Group plc	\$200,000	4.50%	25/11/2023	197,226	0.01%
Avolon Holdings Funding Ltd.	\$200,000	4.25%	15/4/2026	181,466	0.01%
CRH Funding BV	€200,000	1.63%	5/5/2030	181,320	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	3.88%	23/1/2028	180,445	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$190,000	2.88%	14/8/2024	179,763	0.01%
Linde plc	€200,000	1.63%	31/3/2035	171,152	0.00%
Hammerson Ireland Finance DAC	€200,000	1.75%	3/6/2027	166,500	0.00%
Freshwater Finance plc	£125,000	5.18%	20/4/2035	141,680	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ryanair DAC	€100,000	2.88%	15/9/2025	103,517	0.00%
AIB Group plc	€100,000	1.25%	28/5/2024	102,804	0.00%
Bank of Ireland Group plc^	€100,000	1.00%	25/11/2025	99,844	0.00%
CRH Finance DAC	€100,000	1.38%	18/10/2028	93,621	0.00%
CRH America Finance, Inc.	\$100,000	3.40%	9/5/2027	92,916	0.00%
Experian Europe DAC	€100,000	1.56%	16/5/2031	87,936	0.00%
DXC Capital Funding DAC	€100,000	0.95%	15/9/2031	80,505	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$50,000	4.88%	16/1/2024	49,523	0.00%
CRH America Finance, Inc.	\$50,000	4.40%	9/5/2047	41,217	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$25,000	4.45%	1/10/2025	24,066	0.00%
				21,306,737	0.62%
Israel 0.01% (2021: 0.01%)					
ICL Group Ltd.	\$200,000	6.38%	31/5/2038	197,334	0.01%
				197,334	0.01%
Italy 1.21% (2021: 1.22%)					
Snam SpA	€1,300,000	3.38%	5/12/2026	1,356,111	0.04%
Enel Finance International NV	€1,190,000	0.00%	17/6/2027	1,072,861	0.03%
Autostrade per l'Italia SpA	€1,100,000	2.00%	4/12/2028	966,039	0.03%
Intesa Sanpaolo SpA	€850,000	2.13%	26/5/2025	868,721	0.03%
UniCredit SpA^	€850,000	1.25%	25/6/2025	868,323	0.03%
Intesa Sanpaolo SpA	€900,000	1.75%	20/3/2028	836,240	0.02%
Intesa Sanpaolo SpA	€800,000	1.00%	4/7/2024	820,346	0.02%
Enel Finance International NV	£750,000	2.88%	11/4/2029	772,977	0.02%
UniCredit SpA^	€800,000	2.20%	22/7/2027	772,520	0.02%
UniCredit SpA^	€750,000	1.25%	16/6/2026	738,289	0.02%
Intesa Sanpaolo SpA	\$775,000	3.25%	23/9/2024	734,555	0.02%
Assicurazioni Generali SpA	€600,000	5.80%	6/7/2032	680,568	0.02%
Enel Finance International NV	€800,000	0.38%	28/5/2029	677,200	0.02%
Enel Finance International NV	\$750,000	3.50%	6/4/2028	659,795	0.02%
Enel Finance International NV	€700,000	0.00%	28/5/2026	658,534	0.02%
Eni SpA	€600,000	1.00%	14/3/2025	606,219	0.02%
Enel SpA^	€710,000	1.38%	Perpetual	598,697	0.02%
Eni SpA	€600,000	1.25%	18/5/2026	589,978	0.02%
Eni SpA	€700,000	0.63%	23/1/2030	583,715	0.02%
Eni SpA	\$600,000	4.75%	12/9/2028	581,519	0.02%
Enel Finance International NV	\$600,000	4.63%	15/6/2027	568,472	0.02%
Enel SpA	€500,000	5.25%	20/5/2024	546,329	0.02%
Enel Finance International NV	\$600,000	1.38%	12/7/2026	519,819	0.02%
Intesa Sanpaolo SpA^	\$500,000	8.25%	21/11/2033	507,395	0.01%
Snam SpA	€600,000	0.75%	17/6/2030	504,709	0.01%
Eni SpA	€500,000	1.50%	2/2/2026	499,838	0.01%
UniCredit SpA^	€650,000	3.13%	3/6/2032	491,313	0.01%
Assicurazioni Generali SpA	€560,000	2.43%	14/7/2031	488,909	0.01%
2i Rete Gas SpA	€500,000	1.75%	28/8/2026	488,252	0.01%
Enel Finance International NV	\$500,000	2.65%	10/9/2024	478,235	0.01%
Eni SpA	€500,000	1.63%	17/5/2028	472,056	0.01%
Enel Finance International NV	€500,000	0.38%	17/6/2027	459,836	0.01%
Intesa Sanpaolo SpA	€500,000	1.75%	4/7/2029	447,361	0.01%
UniCredit SpA^	€400,000	5.85%	15/11/2027	432,926	0.01%
Enel SpA	£350,000	5.75%	22/6/2037	414,155	0.01%
Mediobanca Banca di Credito Finanziario SpA	€400,000	1.13%	15/7/2025	398,580	0.01%
UniCredit SpA	€500,000	0.85%	19/1/2031	385,751	0.01%
Enel Finance International NV	\$400,000	6.00%	7/10/2039	371,926	0.01%
Enel Finance International NV	€500,000	0.88%	28/9/2034	357,249	0.01%
Eni SpA^	€400,000	2.00%	Perpetual	355,005	0.01%
Eni SpA^	€400,000	3.38%	Perpetual	354,070	0.01%
UniCredit SpA^	€410,000	0.80%	5/7/2029	351,718	0.01%
Enel Finance International NV	\$375,000	4.88%	14/6/2029	348,120	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€400,000	1.00%	17/7/2029	346,699	0.01%
Enel Finance International NV	\$420,000	4.75%	25/5/2047	331,507	0.01%
ASTM SpA	€400,000	1.50%	25/1/2030	329,206	0.01%
Intesa Sanpaolo SpA	€320,000	0.75%	4/12/2024	323,842	0.01%
Assicurazioni Generali SpA^	€300,000	5.50%	27/10/2047	323,183	0.01%
Intesa Sanpaolo SpA	€400,000	1.35%	24/2/2031	316,449	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€300,000	4.63%	7/2/2029	316,184	0.01%
Snam SpA	€400,000	1.25%	20/6/2034	305,551	0.01%
Eni SpA	€300,000	0.63%	19/9/2024	304,458	0.01%
FCA Bank SpA	€300,000	0.50%	13/9/2024	301,421	0.01%
Snam SpA	€300,000	1.25%	28/8/2025	300,359	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UniCredit SpA^	€300,000	1.20%	20/1/2026	296,518	0.01%
Snam SpA	€300,000	0.00%	15/8/2025	290,464	0.01%
Eni SpA^	€300,000	2.63%	Perpetual	289,454	0.01%
Iren SpA	€300,000	1.50%	24/10/2027	281,749	0.01%
UniCredit SpA	\$300,000	4.63%	12/4/2027	280,701	0.01%
Enel Finance International NV	€275,000	6.80%	15/9/2037	273,671	0.01%
Eni SpA	€300,000	1.13%	19/9/2028	273,327	0.01%
Enel Finance International NV	\$300,000	5.00%	15/6/2032	270,601	0.01%
Eni SpA	€300,000	2.00%	18/5/2031	269,958	0.01%
Eni SpA	€300,000	0.38%	14/6/2028	263,895	0.01%
UniCredit SpA^	€250,000	1.63%	3/7/2025	256,243	0.01%
UniCredit SpA^	\$300,000	1.98%	3/6/2027	255,478	0.01%
Enel Finance International NV	\$300,000	5.50%	15/6/2052	251,613	0.01%
Eni SpA^	€300,000	2.75%	Perpetual	246,388	0.01%
ASTM SpA	€313,000	2.38%	25/11/2033	240,218	0.01%
Italgas SpA	€300,000	1.00%	11/12/2031	238,568	0.01%
Aeroporti di Roma SpA	€300,000	1.75%	30/7/2031	237,510	0.01%
Enel Finance International NV	€300,000	1.25%	17/1/2035	222,837	0.01%
Snam SpA	€300,000	1.00%	12/9/2034	220,965	0.01%
Enel Finance International NV	\$300,000	2.25%	12/7/2031	219,815	0.01%
Italgas SpA	€300,000	0.50%	16/2/2033	218,553	0.01%
Enel Finance America LLC	\$350,000	2.88%	12/7/2041	215,042	0.01%
UniCredit SpA	€250,000	1.80%	20/1/2030	214,457	0.01%
Enel Finance International NV	€200,000	3.88%	9/3/2029	210,628	0.01%
Intesa Sanpaolo SpA	\$200,000	7.00%	21/11/2025	204,275	0.01%
Enel Finance International NV	€300,000	0.88%	17/6/2036	203,906	0.01%
Snam SpA	€200,000	0.00%	12/5/2024	203,144	0.01%
FCA Bank SpA	€200,000	0.00%	16/4/2024	203,102	0.01%
2i Rete Gas SpA	€200,000	1.61%	31/10/2027	189,242	0.01%
Enel SpA^	€200,000	2.25%	Perpetual	182,761	0.01%
Autostrade per l'Italia SpA	€196,000	1.75%	1/2/2027	182,195	0.01%
Terna - Rete Elettrica Nazionale	€200,000	1.00%	11/10/2028	181,479	0.01%
Enel Finance International NV	\$225,000	1.88%	12/7/2028	178,795	0.01%
Snam SpA	€205,000	0.75%	20/6/2029	178,122	0.01%
ASTM SpA	€193,000	1.00%	25/11/2026	176,219	0.01%
Italgas SpA	€200,000	0.00%	16/2/2028	171,762	0.01%
Intesa Sanpaolo SpA	\$200,000	4.00%	23/9/2029	170,423	0.01%
Autostrade per l'Italia SpA	€200,000	1.88%	26/9/2029	169,279	0.01%
Autostrade per l'Italia SpA	€200,000	2.00%	15/1/2030	169,147	0.00%
Enel Finance International NV	€200,000	0.88%	17/1/2031	164,066	0.00%
Autostrade per l'Italia SpA	€200,000	2.25%	25/1/2032	162,400	0.00%
Terna - Rete Elettrica Nazionale	€200,000	0.38%	25/9/2030	161,290	0.00%
Eni SpA	\$175,000	5.70%	1/10/2040	159,698	0.00%
Terna - Rete Elettrica Nazionale	€200,000	0.75%	24/7/2032	157,491	0.00%
Intesa Sanpaolo SpA	£200,000	2.63%	11/3/2036	154,133	0.00%
Eni SpA	€200,000	1.00%	11/10/2034	149,138	0.00%
Intesa Sanpaolo SpA	\$200,000	4.70%	23/9/2049	142,125	0.00%
Enel Finance International NV	£130,000	1.00%	20/10/2027	128,239	0.00%
Intesa Sanpaolo SpA	€100,000	1.50%	10/4/2024	104,146	0.00%
ERG SpA	€100,000	1.88%	11/4/2025	102,513	0.00%
Assicurazioni Generali SpA	€100,000	3.88%	29/1/2029	101,793	0.00%
Iren SpA	€100,000	1.95%	19/9/2025	101,677	0.00%
Enel SpA^	€100,000	3.50%	Perpetual	101,051	0.00%
UniCredit SpA	€100,000	0.50%	9/4/2025	98,707	0.00%
Terna - Rete Elettrica Nazionale	€100,000	1.00%	10/4/2026	98,528	0.00%
Enel Finance International NV	€100,000	1.13%	16/9/2026	98,142	0.00%
Covivio	€100,000	2.38%	20/2/2028	97,171	0.00%
Enel Finance International NV	€100,000	0.25%	17/11/2025	97,023	0.00%
Enel SpA^	€100,000	3.38%	Perpetual	96,373	0.00%
Intesa Sanpaolo SpA	€100,000	1.00%	19/11/2026	94,874	0.00%
2i Rete Gas SpA	€115,000	0.58%	29/1/2031	90,883	0.00%
ASTM SpA	€100,000	1.63%	8/2/2028	88,728	0.00%
Assicurazioni Generali SpA	€100,000	2.12%	1/10/2030	88,065	0.00%
Italgas SpA	€100,000	0.88%	24/4/2030	82,751	0.00%
ERG SpA	€100,000	0.88%	15/9/2031	79,331	0.00%
Enel SpA^	€100,000	1.88%	Perpetual	76,064	0.00%
Enel Finance International NV	£50,000	5.75%	14/9/2040	58,592	0.00%
				41,121,586	1.21%
Japan 2.50% (2021: 2.51%)					
Panasonic Holdings Corp.	¥300,000,000	0.93%	19/3/2025	2,305,301	0.07%
Mitsubishi UFJ Financial Group, Inc.	\$1,690,000	2.19%	25/2/2025	1,582,276	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nomura Holdings, Inc.	¥200,000,000	0.28%	4/9/2026	1,489,954	0.04%
NTT Finance Corp.	¥200,000,000	0.28%	20/12/2027	1,488,893	0.04%
Mitsubishi UFJ Financial Group, Inc.^	¥200,000,000	0.25%	4/11/2027	1,486,750	0.04%
Mizuho Financial Group, Inc.	¥200,000,000	0.90%	24/6/2030	1,470,249	0.04%
Panasonic Holdings Corp.	¥200,000,000	0.37%	5/3/2030	1,463,034	0.04%
Takeda Pharmaceutical Co., Ltd.	¥200,000,000	0.40%	14/10/2031	1,423,911	0.04%
Sumitomo Mitsui Financial Group, Inc.	\$1,575,000	0.95%	12/1/2026	1,387,878	0.04%
Mitsubishi UFJ Financial Group, Inc.	\$1,525,000	1.41%	17/7/2025	1,384,942	0.04%
Mitsubishi UFJ Financial Group, Inc.^	€1,300,000	2.26%	14/6/2025	1,350,671	0.04%
Nissan Motor Co., Ltd.	\$1,400,000	4.35%	17/9/2027	1,268,834	0.04%
Takeda Pharmaceutical Co., Ltd.	\$1,400,000	2.05%	31/3/2030	1,142,556	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$1,175,000	2.80%	18/7/2024	1,130,272	0.03%
Mizuho Financial Group, Inc.^	\$1,300,000	1.23%	22/5/2027	1,125,323	0.03%
Meiji Yasuda Life Insurance Co.^	\$1,150,000	5.20%	20/10/2045	1,113,981	0.03%
Toyota Motor Corp.	\$1,050,000	0.68%	25/3/2024	996,546	0.03%
Nomura Holdings, Inc.	\$1,050,000	2.65%	16/1/2025	991,696	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	2.35%	15/1/2025	946,021	0.03%
Takeda Pharmaceutical Co., Ltd.	\$950,000	5.00%	26/11/2028	943,068	0.03%
Kyushu Electric Power Co., Inc.	¥120,000,000	0.17%	23/8/2024	908,060	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$975,000	1.47%	8/7/2025	888,486	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$900,000	2.70%	16/7/2024	863,951	0.03%
NTT Finance Corp.	\$950,000	1.16%	3/4/2026	840,771	0.02%
Nippon Life Insurance Co.^	\$975,000	3.40%	23/1/2050	826,847	0.02%
Mitsubishi Corp.	¥100,000,000	1.52%	25/6/2032	799,811	0.02%
Sumitomo Mitsui Financial Group, Inc.	¥100,000,000	0.88%	29/5/2025	762,628	0.02%
NTT Finance Corp.	\$800,000	0.58%	1/3/2024	758,778	0.02%
Kyushu Electric Power Co., Inc.	¥100,000,000	0.51%	25/2/2027	751,828	0.02%
Bridgestone Corp.	¥100,000,000	0.30%	21/4/2027	750,404	0.02%
Fast Retailing Co., Ltd.	¥100,000,000	0.41%	6/6/2028	747,569	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$750,000	4.79%	18/7/2025	741,897	0.02%
NTT Finance Corp.	¥100,000,000	0.38%	20/9/2030	730,888	0.02%
Takeda Pharmaceutical Co., Ltd.	\$975,000	3.03%	9/7/2040	715,377	0.02%
Toyota Motor Finance Netherlands BV	£600,000	4.63%	8/6/2026	714,743	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$750,000	3.96%	2/3/2028	708,419	0.02%
Nomura Holdings, Inc.	\$850,000	2.17%	14/7/2028	702,677	0.02%
Dai-ichi Life Insurance Co., Ltd.^	\$750,000	4.00%	Perpetual	701,343	0.02%
Sumitomo Mitsui Trust Bank Ltd.	\$750,000	2.80%	10/3/2027	682,432	0.02%
Asahi Group Holdings Ltd.	€675,000	0.16%	23/10/2024	675,425	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$700,000	3.74%	7/3/2029	645,930	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$725,000	2.34%	19/1/2028	638,845	0.02%
Toyota Motor Corp.	\$700,000	1.34%	25/3/2026	627,669	0.02%
Mitsubishi UFJ Financial Group, Inc.	€600,000	3.56%	15/6/2032	610,444	0.02%
Takeda Pharmaceutical Co., Ltd.	€600,000	3.00%	21/11/2030	599,276	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$725,000	1.90%	17/9/2028	599,013	0.02%
Norinchukin Bank	\$600,000	5.07%	14/9/2032	586,599	0.02%
East Japan Railway Co.	£600,000	1.16%	15/9/2028	582,166	0.02%
ORIX Corp.	\$575,000	5.00%	13/9/2027	572,051	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$575,000	3.41%	7/3/2024	562,269	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$675,000	3.75%	18/7/2039	546,634	0.02%
Sumitomo Mitsui Trust Bank Ltd.	\$550,000	4.80%	15/9/2025	542,928	0.02%
Sumitomo Life Insurance Co.^	\$525,000	6.50%	20/9/2073	523,188	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$600,000	1.54%	20/7/2027	520,936	0.02%
Mizuho Financial Group, Inc.^	€600,000	0.47%	6/9/2029	513,193	0.01%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	506,320	0.01%
NTT Finance Corp.	€600,000	0.34%	3/3/2030	502,514	0.01%
Mizuho Financial Group Cayman 3 Ltd.	\$500,000	4.60%	27/3/2024	491,683	0.01%
Mizuho Financial Group, Inc.	€500,000	0.21%	7/10/2025	486,895	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$500,000	3.78%	2/3/2025	486,636	0.01%
NTT Finance Corp.	\$575,000	1.59%	3/4/2028	482,783	0.01%
Mizuho Financial Group, Inc.^	\$500,000	2.84%	16/7/2025	476,441	0.01%
Takeda Pharmaceutical Co., Ltd.	€500,000	0.75%	9/7/2027	467,776	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$600,000	2.31%	20/7/2032	462,641	0.01%
NTT Finance Corp.	€500,000	0.40%	13/12/2028	440,000	0.01%
Mizuho Financial Group, Inc.^	\$500,000	1.55%	9/7/2027	435,135	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	1.40%	17/9/2026	433,749	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$450,000	5.13%	20/7/2033	430,211	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	3.20%	17/9/2029	429,502	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	2.75%	15/1/2030	419,381	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$450,000	3.54%	17/1/2028	417,578	0.01%
Mizuho Financial Group, Inc.	€500,000	0.40%	6/9/2029	413,286	0.01%
MUFG Bank Ltd.	\$425,000	3.25%	8/9/2024	409,172	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nomura Holdings, Inc.	\$525,000	2.61%	14/7/2031	405,048	0.01%
Mizuho Financial Group, Inc.^	\$528,000	1.98%	8/9/2031	403,018	0.01%
Nomura Holdings, Inc.	\$475,000	3.10%	16/1/2030	395,363	0.01%
Honda Motor Co., Ltd.	\$425,000	2.53%	10/3/2027	388,987	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	0.51%	12/1/2024	380,590	0.01%
Nissan Motor Co., Ltd.	€400,000	3.20%	17/9/2028	373,352	0.01%
Kansai Electric Power Co., Inc.	¥50,000,000	0.46%	20/12/2027	372,746	0.01%
Mizuho Financial Group, Inc.^	\$400,000	4.25%	11/9/2029	369,106	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.63%	14/7/2026	366,358	0.01%
Honda Motor Co., Ltd.	\$425,000	2.97%	10/3/2032	364,899	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$400,000	1.05%	12/9/2025	356,718	0.01%
Sumitomo Corp.	\$400,000	1.55%	6/7/2026	353,352	0.01%
Nomura Holdings, Inc.	\$400,000	2.33%	22/1/2027	350,643	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$400,000	3.20%	18/7/2029	350,274	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	3.04%	16/7/2029	347,005	0.01%
Nissan Motor Co., Ltd.	\$400,000	4.81%	17/9/2030	339,733	0.01%
Mizuho Financial Group, Inc.	€400,000	0.80%	15/4/2030	337,203	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$350,000	3.36%	12/7/2027	323,016	0.01%
NTT Finance Corp.	\$400,000	2.07%	3/4/2031	319,836	0.01%
JT International Financial Services BV	\$300,000	6.88%	24/10/2032	318,234	0.01%
Mitsubishi UFJ Financial Group, Inc.^	€300,000	3.27%	19/9/2025	315,113	0.01%
Toyota Motor Corp.	\$325,000	2.36%	2/7/2024	312,904	0.01%
Mitsubishi Corp.	\$350,000	1.13%	15/7/2026	306,053	0.01%
Takeda Pharmaceutical Co., Ltd.	€400,000	2.00%	9/7/2040	300,646	0.01%
Nissan Motor Co., Ltd.	€300,000	2.65%	17/3/2026	296,580	0.01%
Mizuho Financial Group, Inc.	€300,000	1.63%	8/4/2027	289,707	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	3.85%	1/3/2026	286,783	0.01%
Mizuho Financial Group, Inc.^	\$375,000	2.26%	9/7/2032	286,457	0.01%
Mizuho Financial Group, Inc.	€300,000	0.18%	13/4/2026	283,197	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	3.94%	19/7/2028	282,108	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	4.05%	11/9/2028	281,246	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$275,000	5.06%	12/9/2025	273,249	0.01%
Nomura Holdings, Inc.	\$300,000	1.85%	16/7/2025	273,090	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$275,000	5.35%	13/9/2028	272,472	0.01%
East Japan Railway Co.	€300,000	1.85%	13/4/2033	265,246	0.01%
Mizuho Financial Group, Inc.	\$275,000	4.02%	5/3/2028	259,206	0.01%
Mizuho Financial Group, Inc.	\$275,000	3.48%	12/4/2026	257,385	0.01%
Sumitomo Mitsui Financial Group, Inc.	€300,000	0.63%	23/10/2029	253,323	0.01%
Mizuho Financial Group, Inc.^	\$250,000	5.67%	13/9/2033	247,848	0.01%
Sumitomo Mitsui Banking Corp.	\$250,000	3.95%	10/1/2024	246,487	0.01%
Mizuho Financial Group, Inc.^	\$250,000	3.92%	11/9/2024	245,948	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	4.44%	2/4/2024	245,877	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$297,000	2.56%	25/2/2030	245,825	0.01%
Mizuho Bank Ltd.	\$250,000	3.75%	16/4/2024	244,754	0.01%
Sumitomo Mitsui Banking Corp.	\$250,000	3.40%	11/7/2024	242,710	0.01%
Mizuho Financial Group, Inc.	\$250,000	4.35%	20/10/2025	242,176	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	2.45%	27/9/2024	237,687	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	2.05%	17/7/2030	236,723	0.01%
Mizuho Financial Group, Inc.^	\$300,000	2.20%	10/7/2031	234,304	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$225,000	4.95%	15/9/2027	222,588	0.01%
Denso Corp.	\$250,000	1.24%	16/9/2026	217,532	0.01%
Nomura Holdings, Inc.	\$275,000	3.00%	22/1/2032	216,222	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	3.05%	14/1/2042	210,857	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	2.72%	27/9/2029	210,402	0.01%
Mizuho Financial Group, Inc.	€200,000	4.03%	5/9/2032	208,866	0.01%
American Honda Finance Corp.	€200,000	0.75%	17/1/2024	207,985	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$258,000	2.85%	19/1/2033	205,405	0.01%
Sumitomo Mitsui Financial Group, Inc.	€200,000	0.93%	11/10/2024	204,368	0.01%
Asahi Group Holdings Ltd.	€200,000	0.01%	19/4/2024	203,731	0.01%
Mitsubishi UFJ Financial Group, Inc.	€200,000	0.34%	19/7/2024	203,717	0.01%
Mizuho Financial Group, Inc.	€200,000	0.12%	6/9/2024	201,779	0.01%
Nomura Holdings, Inc.	\$250,000	2.68%	16/7/2030	200,015	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$225,000	2.17%	14/1/2027	199,301	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	2.13%	8/7/2030	198,057	0.01%
NTT Finance Corp.	€200,000	0.01%	3/3/2025	197,919	0.01%
Sumitomo Mitsui Financial Group, Inc.	€200,000	1.55%	15/6/2026	197,043	0.01%
Mitsubishi HC Capital, Inc.	\$200,000	5.08%	15/9/2027	196,428	0.01%
Nippon Life Insurance Co.^	\$200,000	5.10%	16/10/2044	195,490	0.01%
ORIX Corp.	\$200,000	5.20%	13/9/2032	195,466	0.01%
Mitsubishi Corp.	\$200,000	3.38%	23/7/2024	193,735	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	2.22%	17/9/2031	192,759	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nippon Life Insurance Co.^	\$200,000	4.70%	20/1/2046	192,330	0.01%
Mizuho Financial Group, Inc.	\$250,000	2.56%	13/9/2031	191,159	0.01%
Nidec Corp.	€200,000	0.05%	30/3/2026	189,893	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	0.85%	25/3/2024	189,170	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	4.08%	19/4/2028	188,432	0.01%
Nissan Motor Co., Ltd.	\$200,000	3.52%	17/9/2025	185,972	0.01%
Sumitomo Life Insurance Co.^	\$200,000	4.00%	14/9/2077	183,220	0.01%
Nippon Life Insurance Co.^	\$200,000	4.00%	19/9/2047	183,191	0.01%
Asahi Group Holdings Ltd.	€200,000	0.34%	19/4/2027	182,972	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.76%	13/9/2026	182,949	0.01%
Mizuho Financial Group, Inc.	\$200,000	3.17%	11/9/2027	182,754	0.01%
Mizuho Financial Group, Inc.	\$200,000	2.84%	13/9/2026	181,807	0.01%
Mitsubishi HC Capital, Inc.	\$200,000	3.97%	13/4/2030	181,190	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	4.32%	19/4/2033	179,990	0.00%
Sumitomo Mitsui Financial Group, Inc.	€200,000	0.30%	28/10/2027	178,143	0.00%
MUFG Bank Ltd.	\$200,000	4.70%	10/3/2044	178,110	0.00%
ORIX Corp.	\$200,000	4.00%	13/4/2032	176,895	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	4.29%	26/7/2038	173,283	0.00%
Nippon Life Insurance Co.^	\$215,000	2.90%	16/9/2051	171,515	0.00%
Takeda Pharmaceutical Co., Ltd.	€200,000	1.38%	9/7/2032	167,798	0.00%
Nissan Motor Acceptance Co. LLC	\$200,000	1.85%	16/9/2026	167,258	0.00%
JT International Financial Services BV	€200,000	1.00%	26/11/2029	167,192	0.00%
Sumitomo Life Insurance Co.^	\$200,000	3.38%	15/4/2081	166,418	0.00%
Nippon Life Insurance Co.^	\$200,000	2.75%	21/1/2051	160,695	0.00%
Takeda Pharmaceutical Co., Ltd.	\$225,000	3.18%	9/7/2050	153,902	0.00%
Mizuho Financial Group, Inc.	€150,000	0.96%	16/10/2024	152,777	0.00%
Mizuho Financial Group, Inc.^	\$200,000	2.17%	22/5/2032	152,103	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	1.71%	12/1/2031	150,429	0.00%
Kansai Electric Power Co., Inc.	¥20,000,000	0.49%	23/7/2027	149,550	0.00%
East Japan Railway Co.	€200,000	0.77%	15/9/2034	149,169	0.00%
ORIX Corp.	\$150,000	3.70%	18/7/2027	140,410	0.00%
ORIX Corp.	\$140,000	4.05%	16/1/2024	137,993	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.93%	17/9/2041	133,716	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$150,000	4.15%	7/3/2039	127,744	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.30%	12/1/2041	125,466	0.00%
Panasonic Holdings Corp.	\$125,000	2.68%	19/7/2024	119,714	0.00%
East Japan Railway Co.	£100,000	4.88%	14/6/2034	117,171	0.00%
East Japan Railway Co.	£100,000	4.50%	25/1/2036	111,985	0.00%
Takeda Pharmaceutical Co., Ltd.	\$150,000	3.38%	9/7/2060	100,884	0.00%
JT International Financial Services BV^	€100,000	2.38%	7/4/2081	95,076	0.00%
JT International Financial Services BV	£100,000	2.75%	28/9/2033	90,584	0.00%
JT International Financial Services BV^	€100,000	2.88%	7/10/2083	89,847	0.00%
Asahi Group Holdings Ltd.	€100,000	0.54%	23/10/2028	87,490	0.00%
Mizuho Financial Group, Inc.^	\$100,000	3.15%	16/7/2030	85,512	0.00%
ORIX Corp.	\$100,000	2.25%	9/3/2031	78,733	0.00%
Kyushu Electric Power Co., Inc.	¥10,000,000	1.06%	23/2/2024	76,524	0.00%
East Japan Railway Co.	€100,000	1.10%	15/9/2039	68,781	0.00%
Toyota Motor Corp.	\$75,000	2.76%	2/7/2029	66,505	0.00%
Panasonic Holdings Corp.	\$50,000	3.11%	19/7/2029	44,162	0.00%
Kansai Electric Power Co., Inc.	¥5,000,000	0.47%	25/5/2027	37,494	0.00%
Kyushu Electric Power Co., Inc.	¥4,000,000	0.43%	25/5/2029	29,258	0.00%
Toyota Motor Corp.	\$25,000	3.67%	20/7/2028	23,720	0.00%
				85,286,619	2.50%
Jordan 0.01% (2021: 0.01%)					
Hikma Finance USA LLC	\$200,000	3.25%	9/7/2025	185,533	0.01%
				185,533	0.01%
Kuwait 0.04% (2021: 0.04%)					
NBK SPC Ltd.	\$450,000	1.63%	15/9/2027	397,561	0.01%
Warba Sukuk Ltd.	\$200,000	2.98%	24/9/2024	192,890	0.01%
Boubyan Sukuk Ltd.	\$200,000	2.59%	18/2/2025	188,819	0.01%
NBK Tier 1 Financing 2 Ltd.^	\$200,000	4.50%	Perpetual	183,729	0.01%
KIB Sukuk Ltd.^	\$200,000	2.38%	30/11/2030	183,214	0.00%
Burgan Bank SAK^	\$200,000	2.75%	15/12/2031	146,000	0.00%
				1,292,213	0.04%
Luxembourg 0.31% (2021: 0.32%)					
ArcelorMittal SA	\$450,000	6.80%	29/11/2032	448,623	0.01%
Czech Gas Networks Investments Sarl	€500,000	1.00%	16/7/2027	443,349	0.01%
ArcelorMittal SA	\$450,000	4.55%	11/3/2026	436,582	0.01%
JAB Holdings BV	€400,000	4.75%	29/6/2032	428,992	0.01%
Blackstone Property Partners Europe Holdings Sarl	€500,000	1.00%	20/10/2026	423,845	0.01%
ArcelorMittal SA	€383,000	4.88%	26/9/2026	408,651	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ArcelorMittal SA	\$400,000	6.55%	29/11/2027	403,163	0.01%
Prologis International Funding II SA	€400,000	3.63%	7/3/2030	401,682	0.01%
Acef Holding SCA	€500,000	0.75%	14/6/2028	392,318	0.01%
Logicor Financing Sarl	£350,000	2.75%	15/1/2030	320,223	0.01%
ArcelorMittal SA	€300,000	1.00%	19/5/2023	317,386	0.01%
Logicor Financing Sarl	€350,000	1.50%	13/7/2026	315,399	0.01%
ArcelorMittal SA	\$300,000	7.00%	15/10/2039	301,584	0.01%
SELP Finance Sarl	€300,000	3.75%	10/8/2027	296,888	0.01%
Bevco Lux Sarl	€349,000	1.00%	16/1/2030	278,759	0.01%
Logicor Financing Sarl	€400,000	0.88%	14/1/2031	275,509	0.01%
Blackstone Property Partners Europe Holdings Sarl	£300,000	2.63%	20/10/2028	270,400	0.01%
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	€300,000	0.90%	12/10/2029	232,584	0.01%
Prologis International Funding II SA	€250,000	0.88%	9/7/2029	214,104	0.01%
Blackstone Property Partners Europe Holdings Sarl	€200,000	2.00%	15/2/2024	202,705	0.01%
Logicor Financing Sarl	€300,000	2.00%	17/1/2034	201,751	0.01%
ArcelorMittal SA	€200,000	1.75%	19/11/2025	201,034	0.01%
Prologis International Funding II SA	€250,000	1.63%	17/6/2032	201,023	0.01%
Blackstone Property Partners Europe Holdings Sarl	€230,000	3.63%	29/10/2029	198,767	0.01%
Logicor Financing Sarl	€200,000	2.25%	13/5/2025	194,776	0.01%
SES SA	€200,000	3.50%	14/1/2029	193,636	0.01%
Logicor Financing Sarl	€200,000	3.25%	13/11/2028	178,804	0.01%
SES SA	€200,000	0.88%	4/11/2027	177,414	0.01%
Logicor Financing Sarl	€200,000	1.63%	15/7/2027	172,979	0.01%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.25%	26/4/2027	166,305	0.01%
SELP Finance Sarl	€200,000	0.88%	27/5/2029	160,318	0.01%
Eurofins Scientific SE	€200,000	0.88%	19/5/2031	160,216	0.00%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.00%	4/5/2028	155,344	0.00%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.63%	20/4/2030	145,543	0.00%
Blackstone Property Partners Europe Holdings Sarl	€150,000	2.20%	24/7/2025	142,309	0.00%
Blackstone Property Partners Europe Holdings Sarl	£120,000	2.00%	20/10/2025	123,503	0.00%
P3 Group Sarl	€130,000	0.88%	26/1/2026	115,625	0.00%
P3 Group Sarl	€140,000	1.63%	26/1/2029	109,488	0.00%
Logicor Financing Sarl	€100,000	0.75%	15/7/2024	97,869	0.00%
Prologis International Funding II SA	£100,000	2.75%	22/2/2032	96,523	0.00%
Prologis International Funding II SA	€100,000	3.13%	1/6/2031	94,439	0.00%
AXA Logistics Europe Master SCA	€100,000	0.38%	15/11/2026	88,344	0.00%
Prologis International Funding II SA	£100,000	3.00%	22/2/2042	83,599	0.00%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.75%	12/3/2029	78,063	0.00%
Logicor Financing Sarl	€100,000	1.63%	17/1/2030	77,790	0.00%
Acef Holding SCA	€100,000	1.25%	26/4/2030	74,048	0.00%
SES GLOBAL Americas Holdings, Inc.	\$50,000	5.30%	25/3/2044	37,865	0.00%
				10,540,121	0.31%
Malaysia 0.03% (2021: 0.02%)					
Gohl Capital Ltd.	\$600,000	4.25%	24/1/2027	534,620	0.02%
RHB Bank Bhd	\$250,000	1.66%	29/6/2026	222,573	0.01%
Genm Capital Labuan Ltd.	\$200,000	3.88%	19/4/2031	151,586	0.00%
IOI Investment L Bhd	\$200,000	3.38%	2/11/2031	148,424	0.00%
				1,057,203	0.03%
Mexico 0.49% (2021: 0.55%)					
America Movil SAB de CV	\$600,000	6.13%	30/3/2040	620,100	0.02%
Orbia Advance Corp. SAB de CV	\$650,000	1.88%	11/5/2026	568,240	0.02%
Southern Copper Corp.	\$530,000	5.88%	23/4/2045	543,197	0.02%
BBVA Bancomer SA	\$500,000	4.38%	10/4/2024	493,008	0.01%
Fomento Economico Mexicano SAB de CV	\$700,000	3.50%	16/1/2050	490,201	0.01%
America Movil SAB de CV	€480,000	2.13%	10/3/2028	470,857	0.01%
Southern Copper Corp.	\$405,000	6.75%	16/4/2040	452,597	0.01%
America Movil SAB de CV	\$500,000	4.38%	22/4/2049	427,138	0.01%
Alfa SAB de CV	\$400,000	5.25%	25/3/2024	396,919	0.01%
Trust Fibra Uno	\$400,000	5.25%	30/1/2026	387,545	0.01%
Grupo Televisa SAB	\$450,000	5.00%	13/5/2045	385,549	0.01%
Southern Copper Corp.	\$400,000	5.25%	8/11/2042	383,366	0.01%
Alpek SAB de CV	\$450,000	3.25%	25/2/2031	377,054	0.01%
America Movil SAB de CV	£300,000	5.75%	28/6/2030	365,293	0.01%
America Movil SAB de CV	£300,000	5.00%	27/10/2026	355,807	0.01%
Grupo Televisa SAB	\$400,000	5.25%	24/5/2049	354,317	0.01%
Coca-Cola Femsa SAB de CV	\$400,000	2.75%	22/1/2030	347,356	0.01%
Trust Fibra Uno	\$400,000	4.87%	15/1/2030	346,099	0.01%
Grupo Bimbo SAB de CV	\$400,000	4.88%	27/6/2044	344,649	0.01%
America Movil SAB de CV	\$400,000	2.88%	7/5/2030	342,748	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Inbursa SA Institucion De Banca Multiple					
Grupo Financiero Inbursa	\$350,000	4.38%	11/4/2027	331,891	0.01%
Trust Fibra Uno	\$400,000	6.39%	15/1/2050	325,051	0.01%
Orbia Advance Corp. SAB de CV	\$350,000	4.00%	4/10/2027	322,841	0.01%
Southern Copper Corp.	\$275,000	7.50%	27/7/2035	318,659	0.01%
Orbia Advance Corp. SAB de CV	\$400,000	2.88%	11/5/2031	314,033	0.01%
Grupo Bimbo SAB de CV	\$400,000	4.00%	6/9/2049	305,069	0.01%
Minera Mexico SA de CV	\$400,000	4.50%	26/1/2050	304,452	0.01%
Infraestructura Energetica Nova SAPI de CV	\$400,000	4.75%	15/1/2051	303,146	0.01%
America Movil SAB de CV	\$350,000	4.38%	16/7/2042	300,420	0.01%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	\$300,000	5.38%	17/4/2025	296,957	0.01%
Sigma Alimentos SA de CV	\$300,000	4.13%	2/5/2026	284,499	0.01%
America Movil SAB de CV	\$300,000	3.63%	22/4/2029	273,180	0.01%
America Movil SAB de CV	\$300,000	5.38%	4/4/2032	271,526	0.01%
Grupo Bimbo SAB de CV	\$275,000	3.88%	27/6/2024	269,367	0.01%
America Movil SAB de CV	\$250,000	6.38%	1/3/2035	266,587	0.01%
Coca-Cola Femsa SAB de CV	\$300,000	1.85%	1/9/2032	227,559	0.01%
Fomento Economico Mexicano SAB de CV	\$274,000	4.38%	10/5/2043	224,699	0.01%
Grupo Televisa SAB	\$200,000	4.63%	30/1/2026	195,756	0.01%
Alfa SAB de CV	\$200,000	6.88%	25/3/2044	195,291	0.01%
America Movil SAB de CV	\$200,000	4.70%	21/7/2032	191,344	0.01%
Industrias Penoles SAB de CV	\$200,000	5.65%	12/9/2049	187,373	0.01%
Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV	\$200,000	4.96%	18/7/2029	182,838	0.01%
Infraestructura Energetica Nova SAPI de CV	\$200,000	3.75%	14/1/2028	178,465	0.01%
GCC SAB de CV	\$200,000	3.61%	20/4/2032	166,679	0.01%
Industrias Penoles SAB de CV	\$200,000	4.75%	6/8/2050	165,360	0.01%
Cometa Energia SA de CV	\$171,400	6.38%	24/4/2035	164,163	0.01%
Orbia Advance Corp. SAB de CV	\$200,000	5.50%	15/1/2048	163,341	0.00%
Kimberly-Clark de Mexico SAB de CV	\$200,000	2.43%	1/7/2031	160,492	0.00%
FEL Energy VI Sarl	\$184,790	5.75%	1/12/2040	158,229	0.00%
Fresnillo plc	\$200,000	4.25%	2/10/2050	157,725	0.00%
America Movil SAB de CV	\$150,000	6.13%	15/11/2037	156,957	0.00%
Grupo Televisa SAB	\$150,000	6.63%	15/1/2040	154,591	0.00%
Becle SAB de CV	\$200,000	2.50%	14/10/2031	154,296	0.00%
Coca-Cola Femsa SAB de CV	\$150,000	5.25%	26/11/2043	143,714	0.00%
Mexico Generadora de Energia S de rl	\$136,700	5.50%	6/12/2032	131,267	0.00%
America Movil SAB de CV	€100,000	4.95%	22/7/2033	113,660	0.00%
America Movil SAB de CV	€100,000	1.50%	10/3/2024	104,190	0.00%
America Movil SAB de CV	€100,000	4.38%	7/8/2041	101,532	0.00%
				16,719,239	0.49%
Netherlands 2.47% (2021: 2.16%)					
Koninklijke Philips NV	€2,000,000	1.38%	30/3/2025	2,031,457	0.06%
Cooperatieve Rabobank UA	\$1,875,000	3.88%	22/8/2024	1,842,536	0.05%
ING Groep NV^	€2,000,000	0.25%	18/2/2029	1,716,071	0.05%
Cooperatieve Rabobank UA	€1,200,000	1.25%	23/3/2026	1,201,717	0.03%
Heineken NV	€1,200,000	2.25%	30/3/2030	1,168,379	0.03%
Shell International Finance BV	\$1,325,000	2.75%	6/4/2030	1,164,573	0.03%
Koninklijke Philips NV	€1,100,000	0.50%	22/5/2026	1,048,734	0.03%
Cooperatieve Rabobank UA	\$1,075,000	1.38%	10/1/2025	1,006,016	0.03%
Cooperatieve Rabobank UA^	€900,000	4.63%	27/1/2028	970,548	0.03%
NN Group NV^	€900,000	4.38%	Perpetual	947,400	0.03%
ABN AMRO Bank NV	€900,000	4.25%	21/2/2030	947,307	0.03%
Cooperatieve Rabobank UA	\$1,000,000	3.75%	21/7/2026	941,776	0.03%
Heineken NV	€900,000	1.63%	30/3/2025	921,852	0.03%
Shell International Finance BV	\$1,100,000	4.00%	10/5/2046	906,101	0.03%
ING Groep NV^	\$975,000	1.40%	1/7/2026	875,678	0.03%
ING Groep NV^	€800,000	4.88%	14/11/2027	868,635	0.03%
Shell International Finance BV	\$975,000	4.38%	11/5/2045	854,095	0.02%
Achmea BV	€800,000	3.63%	29/11/2025	844,680	0.02%
Shell International Finance BV	\$750,000	6.38%	15/12/2038	827,716	0.02%
American Medical Systems Europe BV	€900,000	1.63%	8/3/2031	806,351	0.02%
ING Groep NV^	€800,000	4.13%	24/8/2033	802,355	0.02%
ING Groep NV^	\$850,000	4.02%	28/3/2028	793,837	0.02%
Shell International Finance BV	€800,000	1.50%	7/4/2028	770,459	0.02%
Cooperatieve Rabobank UA^	€800,000	0.88%	5/5/2028	740,448	0.02%
ING Groep NV	€700,000	1.00%	20/9/2023	736,387	0.02%
ABN AMRO Bank NV	€700,000	0.88%	15/1/2024	732,832	0.02%
ING Groep NV^	€700,000	0.10%	3/9/2025	698,406	0.02%
Shell International Finance BV	\$700,000	3.88%	13/11/2028	673,793	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ING Groep NV^	€600,000	5.25%	14/11/2033	667,230	0.02%
ABN AMRO Bank NV^	€600,000	5.13%	22/2/2033	633,508	0.02%
Koninklijke DSM NV	€600,000	2.38%	3/4/2024	632,813	0.02%
Cooperatieve Rabobank UA^	\$725,000	1.11%	24/2/2027	631,374	0.02%
LeasePlan Corp. NV	€600,000	3.50%	9/4/2025	626,175	0.02%
GSK Capital BV	€616,000	3.13%	28/11/2032	625,384	0.02%
NN Group NV^	€600,000	4.50%	Perpetual	622,112	0.02%
ING Groep NV^	€700,000	1.75%	16/2/2031	620,418	0.02%
Shell International Finance BV	\$845,000	3.13%	7/11/2049	597,223	0.02%
Shell International Finance BV	€600,000	1.63%	20/1/2027	594,668	0.02%
ING Groep NV	\$600,000	3.55%	9/4/2024	587,117	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$725,000	2.50%	11/5/2031	572,998	0.02%
Shell International Finance BV	€600,000	1.25%	12/5/2028	566,868	0.02%
LeasePlan Corp. NV	\$600,000	2.88%	24/10/2024	564,283	0.02%
Cooperatieve Rabobank UA	£500,000	1.25%	14/1/2025	555,435	0.02%
Cooperatieve Rabobank UA^	€600,000	0.38%	1/12/2027	553,093	0.02%
LeasePlan Corp. NV	€600,000	0.25%	7/9/2026	548,164	0.02%
Shell International Finance BV	\$555,000	3.25%	11/5/2025	537,923	0.02%
Cooperatieve Rabobank UA	\$525,000	5.25%	24/5/2041	531,314	0.02%
Enel Finance International NV	\$490,000	7.75%	14/10/2052	529,433	0.02%
ABN AMRO Bank NV	€500,000	4.50%	21/11/2034	525,066	0.02%
EXOR NV	€500,000	2.50%	8/10/2024	523,377	0.02%
Shell International Finance BV	€500,000	1.13%	7/4/2024	520,459	0.01%
Cooperatieve Rabobank UA	€500,000	0.63%	27/2/2024	518,328	0.01%
de Volksbank NV	€600,000	0.38%	3/3/2028	515,840	0.01%
ABN AMRO Bank NV	€500,000	1.25%	28/5/2025	505,962	0.01%
ABN AMRO Bank NV^	\$575,000	1.54%	16/6/2027	494,686	0.01%
Cooperatieve Rabobank UA^	\$500,000	4.66%	22/8/2028	479,760	0.01%
CTP NV	€500,000	2.13%	1/10/2025	458,879	0.01%
Siemens Financieringsmaatschappij NV	\$550,000	2.15%	11/3/2031	447,677	0.01%
DSV Finance BV	€500,000	1.38%	16/3/2030	444,502	0.01%
Koninklijke DSM NV	€500,000	0.25%	23/6/2028	443,939	0.01%
Ahold Finance USA LLC	\$425,000	6.88%	1/5/2029	442,006	0.01%
NIBC Bank NV	€500,000	0.88%	24/6/2027	441,168	0.01%
ASR Nederland NV^	€411,000	7.00%	7/12/2043	438,020	0.01%
NN Group NV^	€400,000	4.63%	8/4/2044	422,840	0.01%
NXP BV/NXP Funding LLC	\$425,000	4.88%	1/3/2024	421,588	0.01%
Shell International Finance BV	\$450,000	2.50%	12/9/2026	417,416	0.01%
Signify NV	€400,000	2.00%	11/5/2024	416,448	0.01%
Shell International Finance BV	€400,000	0.50%	11/5/2024	411,923	0.01%
Shell International Finance BV	€400,000	1.88%	15/9/2025	410,210	0.01%
NN Group NV	€500,000	0.88%	23/11/2031	401,403	0.01%
JDE Peet's NV	\$425,000	0.80%	24/9/2024	388,595	0.01%
ING Groep NV^	€400,000	2.13%	26/5/2031	387,202	0.01%
Cooperatieve Rabobank UA	\$400,000	5.75%	1/12/2043	382,804	0.01%
Shell International Finance BV	\$400,000	2.00%	7/11/2024	380,368	0.01%
Akzo Nobel NV	€400,000	1.50%	28/3/2028	377,357	0.01%
Cooperatieve Rabobank UA^	\$400,000	3.65%	6/4/2028	369,450	0.01%
Shell International Finance BV	€400,000	1.88%	7/4/2032	366,060	0.01%
Shell International Finance BV	€400,000	0.13%	8/11/2027	363,304	0.01%
ABN AMRO Bank NV	\$375,000	4.80%	18/4/2026	359,634	0.01%
ING Groep NV^	\$450,000	2.73%	1/4/2032	357,575	0.01%
ING Groep NV^	€400,000	1.00%	16/11/2032	351,294	0.01%
Shell International Finance BV	\$475,000	2.88%	26/11/2041	345,777	0.01%
Shell International Finance BV	€400,000	1.25%	11/11/2032	341,407	0.01%
Vestas Wind Systems Finance BV	€350,000	1.50%	15/6/2029	326,187	0.01%
Rentokil Initial Finance BV	€300,000	4.38%	27/6/2030	324,238	0.01%
Rentokil Initial Finance BV	€300,000	3.88%	27/6/2027	317,076	0.01%
Shell International Finance BV	\$350,000	4.55%	12/8/2043	316,352	0.01%
Aegon NV^	€300,000	4.00%	25/4/2044	313,468	0.01%
Shell International Finance BV	€300,000	0.75%	12/5/2024	309,887	0.01%
Universal Music Group NV	€300,000	3.00%	30/6/2027	307,207	0.01%
Heineken NV	\$325,000	3.50%	29/1/2028	307,152	0.01%
Cooperatieve Rabobank UA^	£300,000	1.88%	12/7/2028	306,523	0.01%
Euronext NV	€325,000	0.13%	17/5/2026	304,714	0.01%
Cooperatieve Rabobank UA^	\$350,000	1.98%	15/12/2027	303,756	0.01%
Koninklijke KPN NV	€400,000	0.88%	15/11/2033	302,123	0.01%
ASML Holding NV	€300,000	1.38%	7/7/2026	300,088	0.01%
ABN AMRO Bank NV	€300,000	2.38%	1/6/2027	299,684	0.01%
Cooperatieve Rabobank UA^	\$350,000	3.76%	6/4/2033	298,962	0.01%
ING Groep NV^	€300,000	0.13%	29/11/2025	296,593	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NN Group NV^	€300,000	5.25%	1/3/2043	296,332	0.01%
ABN AMRO Bank NV^	\$400,000	3.32%	13/3/2037	290,704	0.01%
ING Groep NV^	€300,000	1.25%	16/2/2027	290,400	0.01%
JAB Holdings BV	€300,000	2.00%	18/5/2028	285,418	0.01%
de Volksbank NV	€300,000	0.25%	22/6/2026	277,880	0.01%
Koninklijke Philips NV	€300,000	1.38%	2/5/2028	276,571	0.01%
Akzo Nobel NV	€300,000	1.63%	14/4/2030	273,514	0.01%
Shell International Finance BV	\$295,000	4.13%	11/5/2035	273,185	0.01%
Athora Netherlands NV^	€300,000	2.25%	15/7/2031	270,894	0.01%
ING Groep NV	\$275,000	4.63%	6/1/2026	268,293	0.01%
Wolters Kluwer NV	€300,000	0.25%	30/3/2028	266,714	0.01%
Viterra Finance BV	\$275,000	4.90%	21/4/2027	259,640	0.01%
Heineken NV	\$325,000	4.00%	1/10/2042	255,817	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$275,000	4.30%	18/6/2029	254,891	0.01%
JDE Peet's NV	€300,000	0.50%	16/1/2029	254,593	0.01%
ABN AMRO Bank NV	€300,000	0.50%	23/9/2029	252,937	0.01%
Koninklijke Ahold Delhaize NV	€300,000	0.38%	18/3/2030	252,430	0.01%
Aegon NV^	\$275,000	5.50%	11/4/2048	247,564	0.01%
CTP NV	€300,000	0.63%	27/9/2026	245,271	0.01%
Shell International Finance BV	€300,000	0.50%	8/11/2031	243,844	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$350,000	3.25%	11/5/2041	243,250	0.01%
JAB Holdings BV	€300,000	1.00%	14/7/2031	242,451	0.01%
Koninklijke KPN NV	£200,000	5.75%	17/9/2029	241,142	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$250,000	4.40%	1/6/2027	239,603	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$250,000	5.00%	15/1/2033	235,892	0.01%
Shell International Finance BV	\$250,000	2.88%	10/5/2026	235,587	0.01%
Cooperatieve Rabobank UA	£200,000	4.55%	30/8/2029	235,004	0.01%
Cooperatieve Rabobank UA	€300,000	1.00%	19/1/2034	232,131	0.01%
JDE Peet's NV	€300,000	1.13%	16/6/2033	230,481	0.01%
ING Groep NV	\$250,000	4.05%	9/4/2029	230,220	0.01%
Shell International Finance BV	\$285,000	3.63%	21/8/2042	229,811	0.01%
EXOR NV	€300,000	1.75%	14/10/2034	226,159	0.01%
Cooperatieve Rabobank UA	\$250,000	5.25%	4/8/2045	225,416	0.01%
Cooperatieve Rabobank UA^	\$250,000	1.34%	24/6/2026	224,812	0.01%
Cooperatieve Rabobank UA	CHF200,000	3.13%	15/9/2026	223,878	0.01%
ING Groep NV	£200,000	3.00%	18/2/2026	223,813	0.01%
Alcoa Nederland Holding BV	\$250,000	4.13%	31/3/2029	221,354	0.01%
Cooperatieve Rabobank UA^	\$250,000	1.00%	24/9/2026	221,271	0.01%
Shell International Finance BV	\$300,000	3.25%	6/4/2050	217,689	0.01%
Prosus NV	€280,000	2.78%	19/1/2034	214,436	0.01%
Enel Finance International NV	\$200,000	7.50%	14/10/2032	212,540	0.01%
Koninklijke Philips NV	\$200,000	6.88%	11/3/2038	211,824	0.01%
ASR Nederland NV^	€200,000	5.00%	Perpetual	211,764	0.01%
CTP NV	€300,000	1.25%	21/6/2029	211,606	0.01%
NN Group NV^	€200,000	4.63%	13/1/2048	205,609	0.01%
Aker BP A.S.A	\$250,000	3.10%	15/7/2031	204,998	0.01%
JDE Peet's NV	\$275,000	2.25%	24/9/2031	204,962	0.01%
Daimler Truck International Finance BV	€200,000	1.25%	6/4/2025	201,934	0.01%
Universal Music Group NV	€200,000	3.75%	30/6/2032	201,864	0.01%
Shell International Finance BV	€200,000	0.38%	15/2/2025	200,791	0.01%
NXP BV/NXP Funding LLC	\$200,000	5.55%	1/12/2028	200,335	0.01%
ING Groep NV^	€200,000	1.63%	26/9/2029	199,726	0.01%
ASML Holding NV	€200,000	1.63%	28/5/2027	198,671	0.01%
JDE Peet's NV	€200,000	0.24%	16/1/2025	198,333	0.01%
Repsol International Finance BV^	€200,000	3.75%	Perpetual	197,779	0.01%
ABN AMRO Bank NV^	\$200,000	4.40%	27/3/2028	196,106	0.01%
ING Groep NV^	\$200,000	4.70%	22/3/2028	195,849	0.01%
Heineken NV	€200,000	1.25%	17/3/2027	194,564	0.01%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	193,012	0.01%
ING Groep NV^	£200,000	1.13%	7/12/2028	193,009	0.01%
Alcoa Nederland Holding BV	\$200,000	5.50%	15/12/2027	192,704	0.01%
ABN AMRO Bank NV	€200,000	3.00%	1/6/2032	192,620	0.01%
ASML Holding NV	€200,000	2.25%	17/5/2032	192,462	0.01%
Prosus NV	€200,000	1.21%	19/1/2026	192,194	0.01%
ING Groep NV^	\$200,000	3.87%	28/3/2026	191,978	0.01%
Koninklijke DSM NV	€200,000	0.75%	28/9/2026	191,631	0.01%
Cooperatieve Rabobank UA	\$200,000	0.38%	12/1/2024	190,577	0.01%
Repsol International Finance BV^	€200,000	4.25%	Perpetual	190,489	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.88%	18/6/2026	190,397	0.01%
Sigma Finance Netherlands BV	\$200,000	4.88%	27/3/2028	190,242	0.01%
ING Groep NV	\$200,000	3.95%	29/3/2027	188,658	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Viterra Finance BV	€197,000	0.38%	24/9/2025	186,862	0.01%
Heineken NV	€200,000	1.75%	17/3/2031	184,422	0.01%
Repsol International Finance BV [^]	€200,000	2.50%	Perpetual	183,859	0.01%
Shell International Finance BV	€200,000	0.75%	15/8/2028	182,454	0.01%
Shell International Finance BV	£200,000	1.00%	10/12/2030	180,570	0.00%
NIBC Bank NV	€200,000	0.25%	9/9/2026	179,538	0.00%
Euronext NV	€200,000	1.13%	12/6/2029	176,942	0.00%
ING Groep NV [^]	\$200,000	4.25%	28/3/2033	176,771	0.00%
Viterra Finance BV	\$200,000	2.00%	21/4/2026	172,773	0.00%
Cooperatieve Rabobank UA [^]	AUD250,000	7.07%	26/10/2032	172,431	0.00%
Nationale-Nederlanden Bank NV	€200,000	0.50%	21/9/2028	172,417	0.00%
ASML Holding NV	€200,000	0.25%	25/2/2030	170,533	0.00%
Viterra Finance BV	€200,000	1.00%	24/9/2028	170,498	0.00%
Shell International Finance BV	\$250,000	3.00%	26/11/2051	170,157	0.00%
Koninklijke KPN NV	\$150,000	8.38%	1/10/2030	167,891	0.00%
Toyota Motor Finance Netherlands BV	€173,000	0.00%	27/10/2025	167,890	0.00%
ABN AMRO Bank NV [^]	\$200,000	2.47%	13/12/2029	162,084	0.00%
Koninklijke DSM NV	€200,000	0.63%	23/6/2032	160,106	0.00%
Coloplast Finance BV	€159,000	2.25%	19/5/2027	159,014	0.00%
Mondelez International Holdings Netherlands BV	€200,000	0.63%	9/9/2032	158,695	0.00%
Shell International Finance BV	\$200,000	3.75%	12/9/2046	158,470	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	2.65%	15/2/2032	156,436	0.00%
Heineken NV	€200,000	1.75%	7/5/2040	153,146	0.00%
Viterra Finance BV	\$200,000	3.20%	21/4/2031	150,163	0.00%
JT International Financial Services BV	\$200,000	2.25%	14/9/2031	148,510	0.00%
VIA Outlets BV	€180,000	1.75%	15/11/2028	144,855	0.00%
EXOR NV	€180,000	0.88%	19/1/2031	143,412	0.00%
Cooperatieve Rabobank UA	£100,000	5.38%	3/8/2060	137,575	0.00%
JAB Holdings BV	\$200,000	4.50%	8/4/2052	135,821	0.00%
DSV Finance BV	€200,000	0.88%	17/9/2036	135,512	0.00%
JDE Peet's NV	€152,000	0.63%	9/2/2028	135,457	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.13%	15/2/2042	134,792	0.00%
Euronext NV	€200,000	1.50%	17/5/2041	130,081	0.00%
Aegon NV	£100,000	6.13%	15/12/2031	124,528	0.00%
Cooperatieve Rabobank UA	€100,000	5.25%	14/9/2027	116,008	0.00%
Vesteda Finance BV	€150,000	0.75%	18/10/2031	115,724	0.00%
Digital Intrepid Holding BV	€150,000	1.38%	18/7/2032	113,850	0.00%
Cooperatieve Rabobank UA	£100,000	4.63%	23/5/2029	109,773	0.00%
Cooperatieve Rabobank UA	€100,000	4.13%	14/7/2025	109,248	0.00%
Heineken NV	€100,000	2.88%	4/8/2025	105,438	0.00%
Akzo Nobel NV	€100,000	1.75%	7/11/2024	104,570	0.00%
Wolters Kluwer NV	€100,000	3.00%	23/9/2026	104,353	0.00%
ING Groep NV [^]	€100,000	2.50%	15/2/2029	103,425	0.00%
Heineken NV	€100,000	1.50%	7/12/2024	102,695	0.00%
ING Groep NV	€100,000	2.13%	10/1/2026	101,457	0.00%
PostNL NV	€100,000	1.00%	21/11/2024	101,075	0.00%
de Volksbank NV	€100,000	0.01%	16/9/2024	100,365	0.00%
Koninklijke KPN NV	€100,000	0.63%	9/4/2025	99,863	0.00%
Koninklijke Ahold Delhaize NV	€100,000	1.75%	2/4/2027	98,871	0.00%
Vesteda Finance BV	€100,000	2.00%	10/7/2026	98,705	0.00%
Koninklijke Ahold Delhaize NV	€100,000	1.13%	19/3/2026	98,641	0.00%
Koninklijke Ahold Delhaize NV	€100,000	0.25%	26/6/2025	98,622	0.00%
Coloplast Finance BV	€100,000	2.75%	19/5/2030	98,303	0.00%
Heineken NV	€100,000	1.00%	4/5/2026	98,282	0.00%
Vesteda Finance BV	€100,000	1.50%	24/5/2027	95,368	0.00%
EXOR NV	€100,000	1.75%	18/1/2028	94,901	0.00%
ING Groep NV [^]	€100,000	1.00%	13/11/2030	93,993	0.00%
EDP Finance BV	€100,000	1.88%	21/9/2029	93,756	0.00%
ASR Nederland NV [^]	€100,000	3.38%	2/5/2049	91,358	0.00%
ASML Holding NV	€100,000	0.63%	7/5/2029	89,652	0.00%
Koninklijke Philips NV	\$100,000	5.00%	15/3/2042	87,604	0.00%
Vestas Wind Systems Finance BV	€100,000	2.00%	15/6/2034	86,842	0.00%
Citycon Treasury BV	€100,000	1.25%	8/9/2026	83,394	0.00%
Koninklijke KPN NV	€100,000	0.88%	14/12/2032	77,538	0.00%
Shell International Finance BV	\$80,000	2.38%	7/11/2029	69,178	0.00%
Shell International Finance BV	€100,000	0.88%	8/11/2039	65,361	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$100,000	3.25%	30/11/2051	62,438	0.00%
Shell International Finance BV	£100,000	1.75%	10/9/2052	59,190	0.00%
NXP BV/NXP Funding LLC	\$25,000	5.35%	1/3/2026	24,817	0.00%
Koninklijke Ahold Delhaize NV	\$22,000	5.70%	1/10/2040	21,883	0.00%
				84,235,732	2.47%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
New Zealand 0.18% (2021: 0.17%)					
ASB Bank Ltd.	NZD1,000,000	1.65%	4/5/2026	555,652	0.02%
Westpac New Zealand Ltd.	NZD1,000,000	1.44%	24/2/2026	555,367	0.02%
ASB Finance Ltd.	€500,000	0.75%	13/3/2024	517,126	0.01%
ANZ New Zealand Int'l Ltd.	\$525,000	2.17%	18/2/2025	492,922	0.01%
ANZ New Zealand Int'l Ltd.	\$450,000	3.40%	19/3/2024	440,440	0.01%
ASB Bank Ltd.	NZD631,000	1.83%	19/8/2024	374,743	0.01%
ASB Bank Ltd.	\$425,000	2.38%	22/10/2031	332,120	0.01%
Bank of New Zealand	\$400,000	2.87%	27/1/2032	329,752	0.01%
Westpac Securities NZ Ltd.	CHF300,000	0.38%	5/2/2024	318,734	0.01%
ASB Bank Ltd.	NZD500,000	5.93%	16/11/2026	318,080	0.01%
Westpac Securities NZ Ltd.	€300,000	0.10%	13/7/2027	265,201	0.01%
Westpac Securities NZ Ltd.	€280,000	0.43%	14/12/2026	259,517	0.01%
ANZ New Zealand Int'l Ltd.	€300,000	0.38%	17/9/2029	249,455	0.01%
Bank of New Zealand	\$250,000	2.00%	21/2/2025	233,481	0.01%
ASB Bank Ltd.	\$200,000	5.40%	29/11/2027	200,190	0.01%
Chorus Ltd.	€200,000	0.88%	5/12/2026	189,336	0.01%
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	21/1/2028	183,201	0.00%
ASB Finance Ltd.	€200,000	0.25%	8/9/2028	169,541	0.00%
ANZ New Zealand Int'l Ltd.	\$200,000	2.55%	13/2/2030	165,374	0.00%
ANZ Bank New Zealand Ltd.^	\$150,000	5.55%	11/8/2032	145,784	0.00%
				6,296,016	0.18%
Norway 0.34% (2021: 0.23%)					
DNB Bank A.S.A^	£1,800,000	4.00%	17/8/2027	2,049,645	0.06%
DNB Bank A.S.A^	€900,000	2.63%	10/6/2026	1,020,257	0.03%
DNB Bank A.S.A^	€900,000	0.25%	23/2/2029	788,413	0.02%
DNB Bank A.S.A^	€650,000	4.63%	28/2/2033	682,564	0.02%
Yara International A.S.A	\$705,000	4.75%	1/6/2028	651,667	0.02%
DNB Bank A.S.A^	\$700,000	1.13%	16/9/2026	618,142	0.02%
DNB Bank A.S.A^	€600,000	1.63%	31/5/2026	606,951	0.02%
Santander Consumer Bank A.S.	€600,000	0.13%	11/9/2024	601,180	0.02%
Variable Energi A.S.A	\$525,000	8.00%	15/11/2032	541,223	0.02%
DNB Bank A.S.A^	\$575,000	1.61%	30/3/2028	486,287	0.01%
DNB Bank A.S.A^	\$475,000	5.90%	9/10/2026	475,495	0.01%
SpareBank 1 SR-Bank A.S.A	€500,000	0.25%	9/11/2026	461,912	0.01%
DNB Bank A.S.A^	£300,000	1.38%	2/12/2025	336,808	0.01%
Aker BP A.S.A	\$360,000	3.75%	15/1/2030	316,722	0.01%
DNB Bank A.S.A^	€300,000	3.13%	21/9/2027	312,640	0.01%
Santander Consumer Bank A.S.	€300,000	0.13%	14/4/2026	281,267	0.01%
Aker BP A.S.A	€300,000	1.13%	12/5/2029	258,154	0.01%
Aker BP A.S.A	\$275,000	2.00%	15/7/2026	243,384	0.01%
Yara International A.S.A	\$300,000	3.15%	4/6/2030	240,850	0.01%
Storebrand Livsforsikring A/S^	€300,000	1.88%	30/9/2051	224,181	0.01%
DNB Bank A.S.A^	\$200,000	2.97%	28/3/2025	192,976	0.00%
Aker BP A.S.A	\$200,000	3.00%	15/1/2025	189,512	0.00%
Aker BP A.S.A	\$200,000	4.00%	15/1/2031	175,778	0.00%
				11,756,008	0.34%
Panama 0.01% (2021: 0.02%)					
AES Panama Generation Holdings SRL	\$400,000	4.38%	31/5/2030	346,888	0.01%
ENA Master Trust	\$200,000	4.00%	19/5/2048	132,504	0.00%
				479,392	0.01%
Peru 0.06% (2021: 0.08%)					
Kallpa Generacion SA	\$300,000	4.88%	24/5/2026	287,741	0.01%
Banco Internacional del Peru SAA Interbank	\$275,000	3.25%	4/10/2026	251,058	0.01%
Atlantica Transmision Sur SA	\$254,070	6.88%	30/4/2043	229,077	0.01%
Banco de Credito del Peru SA	\$200,000	2.70%	11/1/2025	189,148	0.01%
Transportadora de Gas del Peru SA	\$200,000	4.25%	30/4/2028	187,697	0.01%
Kallpa Generacion SA	\$200,000	4.13%	16/8/2027	183,628	0.01%
Banco de Credito del Peru SA^	\$200,000	3.13%	1/7/2030	181,682	0.00%
Banco de Credito del Peru SA^	\$200,000	3.25%	30/9/2031	176,079	0.00%
Lima Metro Line 2 Finance Ltd.	\$185,322	4.35%	5/4/2036	165,426	0.00%
Lima Metro Line 2 Finance Ltd.	\$94,621	5.88%	5/7/2034	91,819	0.00%
				1,943,355	0.06%
Philippines 0.03% (2021: 0.05%)					
PLDT, Inc.	\$300,000	2.50%	23/1/2031	233,862	0.01%
Bank of the Philippine Islands	\$200,000	4.25%	4/9/2023	197,810	0.01%
Philippine National Bank	\$200,000	3.28%	27/9/2024	188,226	0.01%
BDO Unibank, Inc.	\$200,000	2.13%	13/1/2026	181,322	0.00%
Metropolitan Bank & Trust Co.	\$200,000	2.13%	15/1/2026	179,329	0.00%
				980,549	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Poland 0.01% (2021: 0.03%)					
Polski Koncern Naftowy ORLEN SA	€200,000	1.13%	27/5/2028	170,800	0.01%
mBank SA^	€200,000	0.97%	21/9/2027	164,367	0.00%
				335,167	0.01%
Portugal 0.11% (2021: 0.10%)					
EDP-Energias de Portugal SA	€800,000	2.88%	1/6/2026	826,849	0.02%
EDP Finance BV	€700,000	1.63%	26/1/2026	700,150	0.02%
EDP Finance BV	\$550,000	3.63%	15/7/2024	531,512	0.02%
EDP Finance BV	€500,000	3.88%	11/3/2030	524,968	0.02%
EDP-Energias de Portugal SA	€400,000	1.63%	15/4/2027	389,985	0.01%
EDP Finance BV	\$415,000	1.71%	24/1/2028	343,810	0.01%
Compania de Seguros Fidelidade SA^	€200,000	4.25%	4/9/2031	173,900	0.01%
Ren Finance BV	€150,000	1.75%	18/1/2028	143,582	0.00%
Brisa-Concessao Rodoviaria SA	€100,000	2.00%	22/3/2023	106,370	0.00%
				3,741,126	0.11%
Qatar 0.05% (2021: 0.04%)					
ABQ Finance Ltd.	\$400,000	1.88%	8/9/2025	364,031	0.01%
QIB Sukuk Ltd.	\$300,000	1.95%	27/10/2025	273,230	0.01%
QIIB Senior Sukuk Ltd.	\$200,000	4.26%	5/3/2024	197,131	0.01%
QIB Sukuk Ltd.	\$200,000	3.98%	26/3/2024	196,502	0.01%
MAR Sukuk Ltd.	\$200,000	3.03%	13/11/2024	191,957	0.01%
CBQ Finance Ltd.	\$200,000	2.00%	15/9/2025	183,029	0.00%
CBQ Finance Ltd.	\$200,000	2.00%	12/5/2026	180,312	0.00%
Doha Finance Ltd.	\$200,000	2.38%	31/3/2026	179,588	0.00%
				1,765,780	0.05%
Romania 0.02% (2021: 0.03%)					
NE Property BV	€300,000	3.38%	14/7/2027	276,423	0.01%
Globalworth Real Estate Investments Ltd.	€300,000	2.95%	29/7/2026	250,990	0.01%
NE Property BV	€200,000	1.88%	9/10/2026	179,010	0.00%
				706,423	0.02%
Saudi Arabia 0.06% (2021: 0.05%)					
Riyad Sukuk Ltd.^	\$500,000	3.17%	25/2/2030	472,483	0.01%
EIG Pearl Holdings Sarl	\$500,000	3.55%	31/8/2036	419,980	0.01%
EIG Pearl Holdings Sarl	\$300,000	4.39%	30/11/2046	230,264	0.01%
Almarai Sukuk Ltd.	\$200,000	4.31%	5/3/2024	197,431	0.01%
SNB Funding Ltd.	\$200,000	2.75%	2/10/2024	191,038	0.01%
Arab National Bank^	\$200,000	3.33%	28/10/2030	188,097	0.01%
SNB Funding Ltd.	\$200,000	2.90%	29/1/2027	185,064	0.00%
				1,884,357	0.06%
Singapore 0.10% (2021: 0.10%)					
Oversea-Chinese Banking Corp., Ltd.^	\$575,000	4.60%	15/6/2032	551,087	0.02%
Oversea-Chinese Banking Corp., Ltd.	\$500,000	4.25%	19/6/2024	492,794	0.01%
DBS Group Holdings Ltd.	\$500,000	1.19%	15/3/2027	430,653	0.01%
DBS Group Holdings Ltd.	\$400,000	1.17%	22/11/2024	372,820	0.01%
GLP Pte Ltd.	\$400,000	3.88%	4/6/2025	326,823	0.01%
Income Insurance Ltd.^	SGD500,000	3.10%	20/7/2050	307,883	0.01%
United Overseas Bank Ltd.	\$300,000	3.06%	7/4/2025	287,579	0.01%
United Overseas Bank Ltd.^	\$300,000	3.86%	7/10/2032	275,823	0.01%
United Overseas Bank Ltd.^	\$200,000	3.75%	15/4/2029	194,785	0.01%
United Overseas Bank Ltd.^	\$200,000	1.75%	16/3/2031	176,727	0.00%
CapitaLand Ascendas	€100,000	0.75%	23/6/2028	83,306	0.00%
				3,500,280	0.10%
South Africa 0.08% (2021: 0.07%)					
Anglo American Capital plc	\$600,000	4.75%	10/4/2027	578,881	0.02%
Anglo American Capital plc	\$500,000	2.63%	10/9/2030	407,092	0.01%
Anglo American Capital plc	\$300,000	4.00%	11/9/2027	283,800	0.01%
Gold Fields Orogen Holdings BVI Ltd.	\$200,000	6.13%	15/5/2029	202,977	0.01%
Anglo American Capital plc	\$200,000	4.50%	15/3/2028	189,365	0.01%
Anglo American Capital plc	\$200,000	2.25%	17/3/2028	168,255	0.01%
Anglo American Capital plc	\$200,000	4.75%	16/3/2052	166,326	0.01%
Anglo American Capital plc	\$200,000	2.88%	17/3/2031	163,794	0.00%
Anglo American Capital plc	\$200,000	3.95%	10/9/2050	147,538	0.00%
Anglo American Capital plc	€100,000	4.75%	21/9/2032	104,463	0.00%
Anglo American Capital plc	€100,000	1.63%	18/9/2025	100,682	0.00%
Anglo American Capital plc	€100,000	1.63%	11/3/2026	99,166	0.00%
				2,612,339	0.08%
South Korea 0.35% (2021: 0.43%)					
Hyundai Capital America	\$700,000	0.80%	8/1/2024	666,525	0.02%
SK Hynix, Inc.	\$500,000	3.00%	17/9/2024	473,307	0.01%
Hyundai Capital America	\$550,000	1.80%	10/1/2028	450,577	0.01%
Hyundai Capital America	\$450,000	1.50%	15/6/2026	391,272	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
LG Chem Ltd.	\$400,000	3.25%	15/10/2024	384,652	0.01%
Hyundai Capital America	\$400,000	1.00%	17/9/2024	369,761	0.01%
Hyundai Capital America	\$400,000	1.30%	8/1/2026	350,225	0.01%
Hyundai Capital America	\$340,000	3.00%	10/2/2027	304,947	0.01%
SK Hynix, Inc.	\$400,000	2.38%	19/1/2031	293,739	0.01%
SK Battery America, Inc.	\$300,000	1.63%	26/1/2024	283,928	0.01%
Hyundai Capital America	\$300,000	1.80%	15/10/2025	270,163	0.01%
Shinhan Bank Co., Ltd.	\$300,000	4.38%	13/4/2032	266,642	0.01%
Hyundai Capital Services, Inc.	\$300,000	1.25%	8/2/2026	260,591	0.01%
Shinhan Financial Group Co., Ltd. ^	\$300,000	2.88%	Perpetual	256,817	0.01%
Kookmin Bank	\$300,000	2.50%	4/11/2030	237,405	0.01%
LG Chem Ltd.	\$250,000	1.38%	7/7/2026	218,390	0.01%
Shinhan Card Co., Ltd.	\$250,000	1.38%	23/6/2026	215,643	0.01%
Hyundai Capital America	\$200,000	6.38%	8/4/2030	202,837	0.01%
SK Telecom Co., Ltd.	\$200,000	3.75%	16/4/2023	199,097	0.01%
Woori Bank	\$200,000	4.75%	30/4/2024	196,721	0.01%
Hana Bank	\$200,000	4.25%	14/10/2024	194,372	0.01%
Mirae Asset Securities Co., Ltd.	\$200,000	3.38%	7/5/2024	192,427	0.01%
GS Caltex Corp.	\$200,000	3.00%	4/6/2024	192,386	0.01%
Woori Bank	\$200,000	5.13%	6/8/2028	188,949	0.01%
POSCO	\$200,000	4.50%	4/8/2027	188,148	0.01%
POSCO Holdings, Inc.	\$200,000	2.50%	17/1/2025	186,836	0.01%
Hyundai Capital America	\$200,000	0.88%	14/6/2024	186,682	0.01%
Kookmin Bank	\$200,000	4.50%	1/2/2029	186,239	0.01%
Kyobo Life Insurance Co., Ltd. ^	\$200,000	5.90%	15/6/2052	185,387	0.01%
Kia Corp.	\$200,000	3.25%	21/4/2026	184,231	0.01%
Hana Bank	\$200,000	3.25%	30/3/2027	184,180	0.01%
Hyundai Capital America	\$200,000	3.50%	2/11/2026	183,590	0.01%
KT Corp.	\$200,000	2.50%	18/7/2026	182,124	0.01%
Shinhan Bank Co., Ltd.	\$200,000	3.75%	20/9/2027	181,129	0.01%
Hyundai Capital Services, Inc.	\$200,000	3.63%	29/8/2027	180,163	0.00%
Kookmin Bank	\$200,000	2.38%	15/2/2027	179,342	0.00%
Kia Corp.	\$200,000	3.50%	25/10/2027	178,466	0.00%
Kookmin Bank	\$200,000	1.38%	6/5/2026	177,157	0.00%
NAVER Corp.	\$200,000	1.50%	29/3/2026	176,808	0.00%
Kia Corp.	\$200,000	2.75%	14/2/2027	176,442	0.00%
Woori Bank	\$200,000	2.00%	20/1/2027	175,594	0.00%
NH Investment & Securities Co., Ltd.	\$200,000	1.88%	7/10/2026	174,324	0.00%
Korea Investment Holdings Co., Ltd.	\$200,000	2.13%	19/7/2026	173,524	0.00%
SK Hynix, Inc.	\$200,000	1.50%	19/1/2026	173,020	0.00%
KB Kookmin Card Co., Ltd.	\$200,000	1.50%	13/5/2026	172,936	0.00%
SK Battery America, Inc.	\$200,000	2.13%	26/1/2026	171,241	0.00%
Hana Bank	\$200,000	1.25%	16/12/2026	171,022	0.00%
Hanwha Life Insurance Co., Ltd. ^	\$200,000	3.38%	4/2/2032	165,529	0.00%
Hyundai Capital America	\$200,000	2.00%	15/6/2028	163,344	0.00%
LG Chem Ltd.	\$200,000	2.38%	7/7/2031	157,143	0.00%
Hyundai Capital America	\$150,000	2.65%	10/2/2025	140,971	0.00%
Hyundai Capital America	\$125,000	2.75%	27/9/2026	111,717	0.00%
SK Telecom Co., Ltd.	\$100,000	6.63%	20/7/2027	105,300	0.00%
				12,033,962	0.35%
Spain 1.50% (2021: 1.56%)					
Iberdrola Finanzas SA	€1,900,000	3.13%	22/11/2028	1,987,044	0.06%
Banco Santander SA ^	€1,400,000	0.10%	26/1/2025	1,439,971	0.04%
Telefonica Emisiones SA	\$1,275,000	4.10%	8/3/2027	1,208,462	0.04%
Iberdrola International BV ^	€1,300,000	1.45%	Perpetual	1,176,276	0.03%
Banco Santander SA ^	€1,200,000	0.50%	24/3/2027	1,134,561	0.03%
Telefonica Emisiones SA	€1,000,000	1.07%	5/2/2024	1,043,972	0.03%
Banco Bilbao Vizcaya Argentaria SA	€1,000,000	1.75%	26/11/2025	1,010,544	0.03%
Banco Santander SA	\$900,000	5.18%	19/11/2025	888,617	0.03%
Telefonica Emisiones SA	€900,000	1.72%	12/1/2028	869,295	0.03%
Iberdrola International BV ^	€900,000	1.87%	Perpetual	853,891	0.03%
CaixaBank SA	€800,000	2.38%	1/2/2024	845,340	0.03%
Banco Santander SA ^	€700,000	4.75%	30/8/2028	808,958	0.02%
Telefonica Emisiones SA	\$1,000,000	5.21%	8/3/2047	807,303	0.02%
CaixaBank SA ^	€900,000	0.75%	26/5/2028	806,630	0.02%
CaixaBank SA ^	€700,000	5.38%	14/11/2030	761,301	0.02%
Banco Bilbao Vizcaya Argentaria SA ^	€800,000	0.13%	24/3/2027	754,186	0.02%
Banco Bilbao Vizcaya Argentaria SA	€700,000	1.13%	28/2/2024	728,018	0.02%
Banco de Sabadell SA	€700,000	1.63%	7/3/2024	726,677	0.02%
Red Electrica Corp. SA	€700,000	0.88%	14/4/2025	703,998	0.02%
Banco Santander SA	€700,000	2.13%	8/2/2028	665,397	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Telefonica Emisiones SA	€600,000	2.93%	17/10/2029	604,261	0.02%
Mapfre SA^	€600,000	4.38%	31/3/2047	603,712	0.02%
Santander Consumer Finance SA	€600,000	0.38%	17/1/2025	599,244	0.02%
Banco Santander SA	€600,000	1.38%	5/1/2026	593,669	0.02%
Banco Santander SA	\$625,000	4.38%	12/4/2028	587,012	0.02%
Banco Santander SA	\$600,000	5.29%	18/8/2027	585,340	0.02%
Banco Santander SA	\$600,000	2.71%	27/6/2024	575,955	0.02%
Banco Bilbao Vizcaya Argentaria SA^	\$525,000	5.86%	14/9/2026	524,525	0.02%
Telefonica Emisiones SA	€600,000	1.81%	21/5/2032	523,381	0.02%
Abertis Infraestructuras SA	€600,000	1.63%	15/7/2029	523,321	0.02%
Iberdrola Finanzas SA	€500,000	3.38%	22/11/2032	513,380	0.02%
Telefonica Emisiones SA	\$650,000	4.90%	6/3/2048	501,448	0.01%
Banco Santander SA^	\$650,000	3.23%	22/11/2032	492,100	0.01%
Banco Bilbao Vizcaya Argentaria SA	\$550,000	1.13%	18/9/2025	492,000	0.01%
Banco Santander SA^	\$575,000	1.72%	14/9/2027	491,531	0.01%
Inmobiliaria Colonial Socimi SA	€500,000	1.63%	28/11/2025	491,302	0.01%
Telefonica Emisiones SA	€500,000	1.45%	22/1/2027	488,985	0.01%
Banco Santander SA	CHF500,000	0.31%	9/6/2028	474,037	0.01%
Banco Santander SA	€500,000	0.30%	4/10/2026	468,826	0.01%
Banco Bilbao Vizcaya Argentaria SA	€500,000	0.50%	14/1/2027	465,468	0.01%
CaixaBank SA^	€500,000	1.25%	18/6/2031	455,225	0.01%
Telefonica Europe BV	€380,000	5.88%	14/2/2033	451,350	0.01%
Abertis Infraestructuras SA	€500,000	1.25%	7/2/2028	448,178	0.01%
Banco Santander SA^	€500,000	0.63%	24/6/2029	437,630	0.01%
Unicaja Banco SA^	€400,000	4.50%	30/6/2025	424,303	0.01%
Banco Santander SA	€400,000	2.50%	18/3/2025	416,197	0.01%
Merlin Properties Socimi SA	€500,000	1.38%	1/6/2030	410,738	0.01%
Repsol International Finance BV	€400,000	2.00%	15/12/2025	409,201	0.01%
Santander Consumer Finance SA	€400,000	0.38%	27/6/2024	407,614	0.01%
CaixaBank SA	€400,000	0.63%	1/10/2024	404,299	0.01%
Banco Santander SA	\$450,000	1.85%	25/3/2026	399,557	0.01%
Banco Santander SA	\$400,000	5.15%	18/8/2025	396,138	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€400,000	1.00%	16/1/2030	386,598	0.01%
Banco Santander SA	\$400,000	3.50%	24/3/2025	385,914	0.01%
Telefonica Emisiones SA	€400,000	2.59%	25/5/2031	384,962	0.01%
Merlin Properties Socimi SA	€400,000	2.38%	13/7/2027	381,889	0.01%
Telefonica Emisiones SA	\$450,000	5.52%	1/3/2049	376,224	0.01%
Telefonica Emisiones SA	£300,000	5.45%	8/10/2029	357,392	0.01%
Abertis Infraestructuras SA	€400,000	1.13%	26/3/2028	355,606	0.01%
Banco Santander SA	€400,000	0.20%	11/2/2028	351,480	0.01%
Banco Bilbao Vizcaya Argentaria SA^	\$350,000	6.14%	14/9/2028	351,178	0.01%
Iberdrola Finanzas SA^	€400,000	1.58%	Perpetual	347,188	0.01%
CaixaBank SA^	€400,000	0.50%	9/2/2029	345,065	0.01%
Banco Santander SA	\$400,000	3.49%	28/5/2030	337,718	0.01%
Telefonica Emisiones SA	\$325,000	7.05%	20/6/2036	335,744	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	4.38%	14/10/2029	323,570	0.01%
CaixaBank SA^	£300,000	3.50%	6/4/2028	320,452	0.01%
Abanca Corp. Bancaria SA^	€300,000	5.25%	14/9/2028	316,436	0.01%
CaixaBank SA	€300,000	3.75%	7/9/2029	313,027	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	3.38%	20/9/2027	310,709	0.01%
CaixaBank SA	€300,000	1.13%	17/5/2024	310,166	0.01%
Inmobiliaria Colonial Socimi SA	€300,000	2.00%	17/4/2026	295,612	0.01%
CaixaBank SA^	€300,000	2.25%	17/4/2030	291,814	0.01%
CaixaBank SA	€300,000	1.38%	19/6/2026	289,811	0.01%
Redexis Gas Finance BV	€300,000	1.88%	27/4/2027	286,884	0.01%
Banco de Sabadell SA^	€300,000	1.13%	11/3/2027	285,871	0.01%
CaixaBank SA	€300,000	0.75%	9/7/2026	284,227	0.01%
Santander Consumer Finance SA	€300,000	0.50%	14/1/2027	279,016	0.01%
Telefonica Emisiones SA	€300,000	1.93%	17/10/2031	269,271	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€300,000	0.88%	14/1/2029	267,498	0.01%
Banco Santander SA	€300,000	1.63%	22/10/2030	252,729	0.01%
Repsol Europe Finance Sarl	€300,000	0.88%	6/7/2033	229,382	0.01%
Banco de Sabadell SA^	€200,000	5.13%	10/11/2028	213,780	0.01%
Iberdrola International BV	\$200,000	6.75%	15/7/2036	212,390	0.01%
Santander Consumer Finance SA	€200,000	1.00%	27/2/2024	207,667	0.01%
Banco Santander SA	€200,000	3.25%	4/4/2026	206,867	0.01%
Naturgy Capital Markets SA	€200,000	1.13%	11/4/2024	206,659	0.01%
Amadeus IT Group SA	€200,000	2.88%	20/5/2027	204,391	0.01%
Enagas Financiaciones SA	€200,000	1.25%	6/2/2025	203,290	0.01%
Telefonica Emisiones SA	€200,000	2.32%	17/10/2028	196,261	0.01%
Banco de Sabadell SA	€200,000	0.88%	22/7/2025	194,591	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CaixaBank SA	€200,000	1.13%	27/3/2026	194,191	0.01%
Banco Santander SA^	£200,000	2.25%	4/10/2032	193,864	0.01%
Abertis Infraestructuras SA	€200,000	1.38%	20/5/2026	193,558	0.01%
Abertis Infraestructuras SA	€200,000	2.38%	27/9/2027	192,960	0.01%
Banco Santander SA	\$250,000	2.75%	3/12/2030	191,422	0.01%
Naturgy Finance BV	€200,000	1.50%	29/1/2028	189,306	0.01%
Banco Santander SA	\$200,000	2.75%	28/5/2025	187,252	0.01%
Banco Santander SA^	\$200,000	4.18%	24/3/2028	185,358	0.01%
Abertis Infraestructuras SA	€200,000	2.25%	29/3/2029	183,618	0.01%
Banco Santander SA	\$200,000	3.31%	27/6/2029	174,822	0.01%
Bankinter SA^	€200,000	1.25%	23/12/2032	170,188	0.01%
Inmobiliaria Colonial Socimi SA	€200,000	0.75%	22/6/2029	163,740	0.01%
Banco Santander SA	\$200,000	2.96%	25/3/2031	160,409	0.00%
Telefonica Emisiones SA	€200,000	1.86%	13/7/2040	146,461	0.00%
Telefonica Emisiones SA	£100,000	5.38%	2/2/2026	120,098	0.00%
Telefonica Emisiones SA	\$150,000	4.67%	6/3/2038	119,080	0.00%
Abertis Infraestructuras SA	£100,000	3.38%	27/11/2026	108,981	0.00%
Banco Bilbao Vizcaya Argentaria SA^	€100,000	2.58%	22/2/2029	104,011	0.00%
CaixaBank SA	€100,000	0.88%	25/3/2024	103,436	0.00%
Abertis Infraestructuras SA	€100,000	2.50%	27/2/2025	103,055	0.00%
Banco Santander SA	€100,000	3.13%	19/1/2027	102,334	0.00%
Redexis Gas Finance BV	€100,000	1.88%	28/5/2025	100,825	0.00%
Telefonica Emisiones SA	€100,000	1.46%	13/4/2026	99,463	0.00%
Banco de Sabadell SA^	€100,000	0.63%	7/11/2025	99,186	0.00%
Red Electrica Financiaciones SAU	€100,000	1.00%	21/4/2026	98,716	0.00%
Red Electrica Financiaciones SAU	€100,000	1.25%	13/3/2027	97,863	0.00%
Amadeus IT Group SA	€100,000	1.88%	24/9/2028	95,318	0.00%
CaixaBank SA	€100,000	1.13%	12/11/2026	95,048	0.00%
FCC Servicios Medio Ambiente Holding SAU	€100,000	1.66%	4/12/2026	94,749	0.00%
CaixaBank SA^	€100,000	0.38%	18/11/2026	94,686	0.00%
NorteGas Energia Distribucion SA	€100,000	2.07%	28/9/2027	94,564	0.00%
Abertis Infraestructuras SA	€100,000	3.00%	27/3/2031	92,434	0.00%
Red Electrica Financiaciones SAU	€100,000	0.38%	24/7/2028	91,418	0.00%
Iberdrola International BV^	€100,000	2.25%	Perpetual	85,403	0.00%
Iberdrola International BV^	€100,000	1.83%	Perpetual	81,331	0.00%
NorteGas Energia Distribucion SA	€100,000	0.91%	22/1/2031	77,103	0.00%
Lar Espana Real Estate Socimi	€100,000	1.84%	3/11/2028	75,210	0.00%
Merlin Properties Socimi SA	€100,000	1.88%	4/12/2034	73,861	0.00%
				51,185,019	1.50%
Supranational 0.02% (2021: 0.00%)					
Pilgrim's Pride Corp.	\$600,000	5.88%	30/9/2027	587,963	0.02%
				587,963	0.02%
Sweden 0.72% (2021: 0.80%)					
Volvo Treasury AB	€1,200,000	2.00%	19/8/2027	1,181,205	0.03%
Swedbank AB	\$900,000	3.36%	4/4/2025	862,201	0.03%
Swedbank AB	€800,000	3.75%	14/11/2025	853,709	0.03%
Volvo Treasury AB	€700,000	0.00%	9/5/2024	713,855	0.02%
Swedbank AB	€700,000	1.30%	17/2/2027	661,667	0.02%
Skandinaviska Enskilda Banken AB	€600,000	1.75%	11/11/2026	597,904	0.02%
Svenska Handelsbanken AB	€600,000	0.13%	3/11/2026	560,127	0.02%
Svenska Handelsbanken AB	€600,000	1.38%	23/2/2029	543,981	0.02%
Skandinaviska Enskilda Banken AB^	€600,000	0.75%	3/11/2031	542,052	0.02%
Svenska Handelsbanken AB	\$550,000	0.55%	11/6/2024	515,349	0.02%
Heimstaden Bostad Treasury BV	€600,000	1.38%	3/3/2027	513,502	0.02%
Svenska Handelsbanken AB	€500,000	0.13%	18/6/2024	508,748	0.01%
Investor AB	€500,000	2.75%	10/6/2032	489,843	0.01%
Swedbank AB^	£400,000	7.27%	15/11/2032	486,792	0.01%
Svenska Handelsbanken AB	\$500,000	3.65%	10/6/2025	484,000	0.01%
Lansforsakringar Bank AB	€500,000	0.05%	15/4/2026	465,309	0.01%
Skandinaviska Enskilda Banken AB	€500,000	0.75%	9/8/2027	463,866	0.01%
Akelius Residential Property Financing BV	€500,000	1.00%	17/1/2028	428,954	0.01%
Atlas Copco Finance DAC	€500,000	0.13%	3/9/2029	423,700	0.01%
Telia Co. AB	€500,000	0.13%	27/11/2030	400,040	0.01%
Akelius Residential Property AB	€400,000	1.75%	7/2/2025	395,046	0.01%
Skandinaviska Enskilda Banken AB	\$425,000	0.65%	9/9/2024	393,123	0.01%
Essity AB	€500,000	0.25%	8/2/2031	389,305	0.01%
Sagax Euro NL BV	€500,000	1.00%	17/5/2029	372,281	0.01%
Skandinaviska Enskilda Banken AB	\$425,000	1.20%	9/9/2026	369,835	0.01%
Svenska Handelsbanken AB	\$375,000	3.95%	10/6/2027	359,022	0.01%
Swedbank AB	\$400,000	1.54%	16/11/2026	351,200	0.01%
Swedbank AB	€400,000	0.20%	12/1/2028	349,282	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
EQT AB	€450,000	0.88%	14/5/2031	331,422	0.01%
Svenska Handelsbanken AB	€310,000	1.00%	15/4/2025	313,733	0.01%
Svenska Handelsbanken AB^	€300,000	1.63%	5/3/2029	307,769	0.01%
Swedbank AB^	€320,000	0.30%	20/5/2027	298,279	0.01%
Sandvik AB	€300,000	2.13%	7/6/2027	297,497	0.01%
Svenska Handelsbanken AB^	€300,000	3.25%	1/6/2033	294,684	0.01%
Skandinaviska Enskilda Banken AB	\$300,000	3.70%	9/6/2025	290,317	0.01%
Telia Co. AB^	€300,000	2.75%	30/6/2083	281,093	0.01%
Samhallsbyggnadsbolaget i Norden AB	€350,000	1.13%	4/9/2026	276,341	0.01%
Fastighets AB Balder	€300,000	1.88%	14/3/2025	270,959	0.01%
Heimstaden Bostad Treasury BV	€400,000	1.63%	13/10/2031	270,650	0.01%
Essity Capital BV	€250,000	3.00%	21/9/2026	259,792	0.01%
SKF AB	€300,000	0.88%	15/11/2029	257,618	0.01%
Svenska Handelsbanken AB^	£200,000	4.63%	23/8/2032	224,325	0.01%
Svenska Handelsbanken AB^	\$250,000	1.42%	11/6/2027	219,040	0.01%
Telia Co. AB	€200,000	3.88%	1/10/2025	215,065	0.01%
Telia Co. AB	€200,000	3.63%	14/2/2024	214,096	0.01%
Balder Finland OYJ	€300,000	1.00%	20/1/2029	213,207	0.01%
Skandinaviska Enskilda Banken AB^	€200,000	1.38%	31/10/2028	207,668	0.01%
Tele2 AB	€200,000	1.13%	15/5/2024	205,768	0.01%
SBB Treasury OYJ	€300,000	1.13%	26/11/2029	203,489	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.05%	1/7/2024	203,235	0.01%
Akelius Residential Property AB	€200,000	1.13%	14/3/2024	203,053	0.01%
Swedbank AB	\$200,000	5.34%	20/9/2027	198,584	0.01%
Heimstaden Bostad Treasury BV	€200,000	0.25%	13/10/2024	188,685	0.01%
Alfa Laval Treasury International AB	€200,000	1.38%	18/2/2029	181,955	0.01%
Heimstaden Bostad AB	€200,000	1.13%	21/1/2026	178,159	0.01%
Telia Co. AB	€200,000	2.13%	20/2/2034	177,013	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.38%	21/6/2028	175,592	0.01%
Svenska Handelsbanken AB	€199,000	0.05%	6/9/2028	172,546	0.01%
Securitas AB	€200,000	0.25%	22/2/2028	165,455	0.00%
Castellum AB	€200,000	0.75%	4/9/2026	164,750	0.00%
H&M Finance BV	€200,000	0.25%	25/8/2029	160,756	0.00%
Telefonaktiebolaget LM Ericsson	€200,000	1.00%	26/5/2029	160,301	0.00%
Heimstaden Bostad Treasury BV	€200,000	1.00%	13/4/2028	159,631	0.00%
Molnlycke Holding AB	€200,000	0.63%	15/1/2031	155,891	0.00%
Samhallsbyggnadsbolaget i Norden AB	€200,000	1.00%	12/8/2027	147,430	0.00%
Volvo Treasury AB	€120,000	1.63%	18/9/2025	121,097	0.00%
SKF AB	€108,000	3.13%	14/9/2028	109,050	0.00%
Akelius Residential Property AB	£100,000	2.38%	15/8/2025	108,814	0.00%
Investor AB	€150,000	0.38%	29/10/2035	104,519	0.00%
Sandvik AB	€100,000	3.75%	27/9/2029	103,464	0.00%
Molnlycke Holding AB	€100,000	1.88%	28/2/2025	101,630	0.00%
Securitas AB	€100,000	1.25%	6/3/2025	99,857	0.00%
Svenska Handelsbanken AB	€100,000	2.63%	5/9/2029	99,598	0.00%
Swedbank AB^	€100,000	3.63%	23/8/2032	98,392	0.00%
Telia Co. AB^	€100,000	1.38%	11/5/2081	94,510	0.00%
Heimstaden Bostad Treasury BV	€100,000	0.63%	24/7/2025	90,308	0.00%
Fastighets AB Balder	€100,000	1.88%	23/1/2026	85,386	0.00%
Essity AB	€100,000	0.50%	3/2/2030	83,231	0.00%
Telia Co. AB	€100,000	1.63%	23/2/2035	82,398	0.00%
Akelius Residential Property Financing BV	€100,000	1.13%	11/1/2029	82,197	0.00%
Tele2 AB	€100,000	0.75%	23/3/2031	80,890	0.00%
Akelius Residential Property Financing BV	€100,000	0.75%	22/2/2030	76,334	0.00%
Investor AB	€100,000	1.50%	20/6/2039	74,831	0.00%
SBB Treasury OYJ	€100,000	0.75%	14/12/2028	68,052	0.00%
				24,686,304	0.72%
Switzerland 1.89% (2021: 1.81%)					
UBS Group AG^	€1,800,000	1.00%	21/3/2025	1,848,229	0.05%
UBS Group AG^	€1,400,000	0.25%	3/11/2026	1,328,338	0.04%
Credit Suisse Group AG^	€1,400,000	2.13%	13/10/2026	1,270,072	0.04%
Credit Suisse Group AG^	€1,150,000	7.75%	1/3/2029	1,219,457	0.04%
Credit Suisse AG	€1,148,000	2.13%	31/5/2024	1,162,912	0.03%
Novartis Finance SA	€1,300,000	0.00%	23/9/2028	1,143,823	0.03%
Novartis Capital Corp.	\$1,050,000	3.10%	17/5/2027	995,091	0.03%
Credit Suisse Group AG^	€1,000,000	1.25%	17/7/2025	957,638	0.03%
UBS AG	\$1,000,000	0.45%	9/2/2024	948,037	0.03%
Credit Suisse AG	\$975,000	3.63%	9/9/2024	909,986	0.03%
Credit Suisse AG	\$975,000	0.50%	2/2/2024	905,098	0.03%
Roche Holdings, Inc.	\$1,050,000	1.93%	13/12/2028	898,974	0.03%
Argentum Netherlands BV for Swiss Life AG^	€850,000	4.38%	Perpetual	879,948	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nestle SA	CHF800,000	2.25%	8/11/2029	874,488	0.03%
Credit Suisse Group AG^	\$900,000	6.54%	12/8/2033	790,630	0.02%
Novartis Capital Corp.	\$800,000	3.40%	6/5/2024	783,917	0.02%
Credit Suisse Group AG^	\$1,000,000	4.19%	1/4/2031	780,049	0.02%
UBS AG	\$825,000	1.38%	13/1/2025	765,614	0.02%
Coca-Cola HBC Finance BV	€800,000	1.00%	14/5/2027	764,274	0.02%
UBS Group AG^	\$775,000	4.70%	5/8/2027	750,483	0.02%
Roche Holdings, Inc.	\$1,125,000	2.61%	13/12/2051	732,754	0.02%
Credit Suisse Group AG^	\$1,050,000	3.09%	14/5/2032	729,082	0.02%
UBS Group AG	\$775,000	4.25%	23/3/2028	725,523	0.02%
Credit Suisse Group AG	\$835,000	4.28%	9/1/2028	694,870	0.02%
UBS Group AG	€800,000	0.25%	24/2/2028	694,431	0.02%
UBS Group AG^	\$900,000	2.10%	11/2/2032	676,440	0.02%
Roche Kapitalmarkt AG	CHF700,000	0.75%	25/2/2031	675,880	0.02%
Nestle Finance International Ltd.	€700,000	0.00%	14/6/2026	671,854	0.02%
Nestle SA	CHF600,000	2.13%	15/7/2030	649,576	0.02%
Credit Suisse Group AG^	\$800,000	3.87%	12/1/2029	639,503	0.02%
Nestle Finance International Ltd.	€600,000	0.38%	18/1/2024	627,665	0.02%
Credit Suisse Group AG	\$695,000	3.75%	26/3/2025	627,626	0.02%
Roche Holdings, Inc.	\$700,000	0.99%	5/3/2026	623,873	0.02%
UBS Group AG^	€600,000	1.25%	17/4/2025	615,845	0.02%
Zurich Finance Ireland Designated Activity Co.	£550,000	5.13%	23/11/2052	600,638	0.02%
Roche Holdings, Inc.	\$600,000	3.35%	30/9/2024	585,295	0.02%
Cloverie plc for Zurich Insurance Co., Ltd.^	\$600,000	5.63%	24/6/2046	585,163	0.02%
UBS Group AG	\$600,000	4.13%	15/4/2026	576,591	0.02%
Richemont International Holding SA	€600,000	1.50%	26/3/2030	559,879	0.02%
Novartis Capital Corp.	\$650,000	2.20%	14/8/2030	552,471	0.02%
Novartis Capital Corp.	\$625,000	4.00%	20/11/2045	551,683	0.02%
UBS Group AG^	\$700,000	2.75%	11/2/2033	541,498	0.02%
Credit Suisse Group AG^	\$600,000	2.59%	11/9/2025	531,431	0.02%
Swiss Re Finance Luxembourg SA^	\$600,000	4.25%	Perpetual	522,182	0.02%
Holcim Finance Luxembourg SA	€500,000	2.38%	9/4/2025	517,558	0.02%
Credit Suisse Group AG	\$575,000	4.55%	17/4/2026	511,579	0.01%
Credit Suisse Group AG^	\$550,000	6.44%	11/8/2028	500,971	0.01%
Richemont International Holding SA	€500,000	1.00%	26/3/2026	497,352	0.01%
UBS Group AG^	\$500,000	4.49%	12/5/2026	487,921	0.01%
Zurich Finance Ireland Designated Activity Co.	€650,000	1.63%	17/6/2039	483,742	0.01%
Cloverie PLC for Zurich Insurance Co., Ltd.	€500,000	1.50%	15/12/2028	464,027	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.^	\$500,000	5.13%	1/6/2048	448,499	0.01%
Holcim Finance Luxembourg SA	€600,000	0.63%	19/1/2033	447,306	0.01%
UBS Group AG^	€500,000	0.25%	5/11/2028	435,549	0.01%
Credit Suisse Group AG^	£400,000	2.13%	12/9/2025	428,719	0.01%
Novartis Finance SA	€500,000	1.70%	14/8/2038	418,401	0.01%
Credit Suisse Group AG	£400,000	2.75%	8/8/2025	415,255	0.01%
Nestle Holdings, Inc.	\$425,000	3.50%	24/9/2025	412,934	0.01%
Credit Suisse Group AG	€700,000	0.63%	18/1/2033	409,722	0.01%
UBS Group AG	€500,000	0.88%	3/11/2031	399,155	0.01%
Tyco Electronics Group SA	€400,000	0.00%	14/2/2025	396,134	0.01%
UBS AG	\$450,000	1.25%	1/6/2026	393,545	0.01%
UBS Group AG^	\$450,000	1.49%	10/8/2027	387,064	0.01%
Givaudan Finance Europe BV	€400,000	1.00%	22/4/2027	386,079	0.01%
Credit Suisse AG	€500,000	0.25%	1/9/2028	383,937	0.01%
Glencore Finance Canada Ltd.	\$430,000	5.55%	25/10/2042	383,453	0.01%
UBS Group AG^	\$400,000	4.75%	12/5/2028	383,211	0.01%
UBS Group AG	CHF400,000	0.44%	9/11/2028	379,922	0.01%
Argentum Netherlands BV for Swiss Re Ltd.^	\$400,000	5.75%	15/8/2050	379,910	0.01%
Nestle Finance International Ltd.	€500,000	0.00%	3/3/2033	374,635	0.01%
UBS Group AG^	\$400,000	4.99%	5/8/2033	370,309	0.01%
Roche Holdings, Inc.	\$425,000	4.00%	28/11/2044	369,250	0.01%
Holcim Finance Luxembourg SA	€450,000	0.50%	3/9/2030	361,066	0.01%
Credit Suisse Group AG	\$525,000	4.88%	15/5/2045	361,008	0.01%
Nestle Finance International Ltd.	€400,000	1.25%	29/3/2031	359,153	0.01%
Credit Suisse Group AG^	\$450,000	1.31%	2/2/2027	357,939	0.01%
Novartis Capital Corp.	\$500,000	2.75%	14/8/2050	347,887	0.01%
Credit Suisse Group AG^	\$400,000	2.19%	5/6/2026	341,723	0.01%
UBS Group AG^	\$500,000	3.18%	11/2/2043	338,137	0.01%
UBS Group AG^	\$400,000	3.13%	13/8/2030	337,803	0.01%
Nestle SA	CHF300,000	2.50%	14/7/2034	331,645	0.01%
UBS AG	€400,000	0.50%	31/3/2031	323,237	0.01%
Alcon Finance Corp.	\$375,000	2.60%	27/5/2030	318,378	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Suisse Group AG^	€400,000	0.65%	14/1/2028	318,250	0.01%
Credit Suisse Group AG^	€400,000	2.88%	2/4/2032	308,625	0.01%
Nestle Finance International Ltd.	€300,000	0.00%	12/11/2024	303,571	0.01%
ELM BV for Swiss Reinsurance Co., Ltd.^	€300,000	2.60%	Perpetual	297,037	0.01%
UBS Group AG^	\$300,000	4.49%	5/8/2025	295,146	0.01%
Nestle Finance International Ltd.	€300,000	0.00%	3/12/2025	293,492	0.01%
Nestle Finance International Ltd.	€300,000	0.88%	29/3/2027	291,684	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG^	€300,000	3.38%	29/9/2047	289,429	0.01%
Credit Suisse Group AG^	£310,000	2.25%	9/6/2028	287,092	0.01%
Nestle Finance International Ltd.	€300,000	1.50%	1/4/2030	282,118	0.01%
Credit Suisse Group AG^	\$300,000	6.37%	15/7/2026	281,669	0.01%
Holcim Finance US LLC	\$300,000	3.50%	22/9/2026	279,368	0.01%
Tyco Electronics Group SA	\$285,000	3.70%	15/2/2026	274,396	0.01%
Novartis Capital Corp.	\$275,000	3.00%	20/11/2025	263,702	0.01%
Swiss Re Finance Luxembourg SA^	€300,000	2.53%	30/4/2050	260,919	0.01%
Credit Suisse Group AG^	\$250,000	9.02%	15/11/2033	257,176	0.01%
Tyco Electronics Group SA	\$275,000	3.13%	15/8/2027	253,710	0.01%
Zurich Finance Ireland Designated Activity Co.^	€300,000	1.88%	17/9/2050	251,775	0.01%
Helvetia Europe SA^	€300,000	2.75%	30/9/2041	247,828	0.01%
Holcim Finance Luxembourg SA	€250,000	2.25%	26/5/2028	242,756	0.01%
Credit Suisse USA, Inc.	\$235,000	7.13%	15/7/2032	237,415	0.01%
Nestle Finance International Ltd.	€345,000	0.88%	14/6/2041	236,680	0.01%
Novartis Capital Corp.	\$250,000	4.40%	6/5/2044	232,159	0.01%
Alcon Finance Corp.	\$225,000	5.38%	6/12/2032	227,059	0.01%
ABB Finance BV	€200,000	0.75%	16/5/2024	206,257	0.01%
Alcon Finance Corp.	\$200,000	5.75%	6/12/2052	202,889	0.01%
Swiss Life Finance I Ltd.	€200,000	3.25%	31/8/2029	198,763	0.01%
Novartis Finance SA	€200,000	1.13%	30/9/2027	192,761	0.01%
Roche Holdings, Inc.	\$200,000	0.45%	5/3/2024	189,803	0.01%
Cloverie plc for Swiss Reinsurance Co., Ltd.^	\$200,000	4.50%	11/9/2044	189,164	0.01%
Holcim Sterling Finance Netherlands BV	£200,000	3.00%	12/5/2032	189,157	0.01%
Richemont International Holding SA	€200,000	0.75%	26/5/2028	187,173	0.01%
Firmenich Productions Participations SAS	€200,000	1.75%	30/4/2030	186,902	0.01%
Roche Holdings, Inc.	\$200,000	2.63%	15/5/2026	186,883	0.01%
Swiss Re Finance Luxembourg SA^	\$200,000	5.00%	2/4/2049	184,252	0.01%
Alcon Finance Corp.	\$200,000	2.75%	23/9/2026	183,174	0.01%
Roche Holdings, Inc.	\$200,000	2.38%	28/1/2027	183,042	0.01%
Adecco International Financial Services BV	€200,000	1.25%	20/11/2029	181,254	0.01%
Coca-Cola HBC Finance BV	€200,000	1.63%	14/5/2031	176,547	0.01%
Sika Capital BV	€200,000	1.50%	29/4/2031	176,516	0.01%
UBS Group AG^	\$200,000	1.36%	30/1/2027	175,226	0.01%
Richemont International Holding SA	€200,000	1.13%	26/5/2032	172,509	0.01%
Zurich Finance Ireland Designated Activity Co.^	\$225,000	3.00%	19/4/2051	172,093	0.00%
Credit Suisse Group AG^	£200,000	2.13%	15/11/2029	170,745	0.00%
UBS AG	\$200,000	4.50%	26/6/2048	169,667	0.00%
Richemont International Holding SA	€200,000	2.00%	26/3/2038	167,140	0.00%
Tyco Electronics Group SA	€200,000	0.00%	16/2/2029	166,383	0.00%
Novartis Capital Corp.	\$175,000	1.75%	14/2/2025	165,072	0.00%
Holcim Finance US LLC	\$200,000	4.75%	22/9/2046	163,493	0.00%
Adecco International Financial Services BV^	€200,000	1.00%	21/3/2082	163,395	0.00%
ABB Finance BV	€200,000	0.00%	19/1/2030	163,124	0.00%
Nestle Finance International Ltd.	€200,000	0.38%	12/5/2032	160,660	0.00%
Novartis Capital Corp.	\$175,000	2.00%	14/2/2027	159,318	0.00%
Holcim Finance Luxembourg SA	€200,000	0.50%	23/4/2031	158,186	0.00%
Adecco International Financial Services BV	€178,000	0.13%	21/9/2028	154,481	0.00%
Zurich Finance Ireland Designated Activity Co.^	\$200,000	3.50%	2/5/2052	154,018	0.00%
Richemont International Holding SA	€200,000	1.63%	26/5/2040	152,917	0.00%
Glencore Finance Canada Ltd.	\$125,000	6.00%	15/11/2041	117,550	0.00%
Tyco Electronics Group SA	\$100,000	7.13%	1/10/2037	114,221	0.00%
Credit Suisse Group AG^	£100,000	7.38%	7/9/2033	109,332	0.00%
Glencore Finance Europe Ltd.	€100,000	1.88%	13/9/2023	105,674	0.00%
Barry Callebaut Services NV	€100,000	2.38%	24/5/2024	105,194	0.00%
Roche Finance Europe BV	€100,000	0.88%	25/2/2025	102,900	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.^	€100,000	3.50%	1/10/2046	100,490	0.00%
Adecco International Financial Services BV	€122,000	0.50%	21/9/2031	98,396	0.00%
Tyco Electronics Group SA	\$100,000	3.45%	1/8/2024	97,566	0.00%
Glencore Funding LLC	\$100,000	4.88%	12/3/2029	95,860	0.00%
Argentum Netherlands BV for Givaudan SA	€100,000	2.00%	17/9/2030	94,595	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	€100,000	2.75%	19/2/2049	92,075	0.00%
Holcim Finance Luxembourg SA	€100,000	1.75%	29/8/2029	91,429	0.00%
Givaudan Finance Europe BV	€100,000	1.63%	22/4/2032	88,729	0.00%
Swiss Re Finance UK plc [^]	€100,000	2.71%	4/6/2052	82,900	0.00%
Holcim Sterling Finance Netherlands BV	£100,000	2.25%	4/4/2034	82,372	0.00%
Novartis Capital Corp.	\$75,000	3.70%	21/9/2042	63,102	0.00%
				64,571,331	1.89%
Taiwan 0.13% (2021: 0.09%)					
TSMC Arizona Corp.	\$600,000	4.25%	22/4/2032	577,986	0.02%
TSMC Global Ltd.	\$600,000	2.25%	23/4/2031	486,960	0.01%
TSMC Arizona Corp.	\$600,000	3.13%	25/10/2041	459,326	0.01%
TSMC Global Ltd.	\$500,000	0.75%	28/9/2025	451,774	0.01%
TSMC Global Ltd.	\$400,000	1.00%	28/9/2027	333,538	0.01%
TSMC Global Ltd.	\$400,000	1.38%	28/9/2030	306,948	0.01%
TSMC Arizona Corp.	\$300,000	4.50%	22/4/2052	270,419	0.01%
TSMC Global Ltd.	\$300,000	1.25%	23/4/2026	265,853	0.01%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	191,850	0.01%
Formosa Group Cayman Ltd.	\$200,000	3.38%	22/4/2025	190,139	0.01%
TSMC Arizona Corp.	\$200,000	4.13%	22/4/2029	190,104	0.01%
TSMC Arizona Corp.	\$200,000	1.75%	25/10/2026	177,530	0.01%
TSMC Global Ltd.	\$200,000	1.75%	23/4/2028	169,448	0.00%
TSMC Arizona Corp.	\$200,000	2.50%	25/10/2031	164,314	0.00%
TSMC Arizona Corp.	\$200,000	3.25%	25/10/2051	145,318	0.00%
				4,381,507	0.13%
Tanzania 0.01% (2021: 0.01%)					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	175,345	0.01%
AngloGold Ashanti Holdings plc	\$200,000	3.75%	1/10/2030	174,651	0.00%
				349,996	0.01%
Thailand 0.08% (2021: 0.07%)					
Siam Commercial Bank PCL	\$500,000	3.90%	11/2/2024	493,076	0.01%
Thaioil Treasury Center Co., Ltd.	\$400,000	3.50%	17/10/2049	241,845	0.01%
Bangkok Bank PCL [^]	\$250,000	3.47%	23/9/2036	199,575	0.01%
Bangkok Bank PCL	\$200,000	4.30%	15/6/2027	192,770	0.01%
Bangkok Bank PCL	\$200,000	4.45%	19/9/2028	191,432	0.01%
Thaioil Treasury Center Co., Ltd.	\$200,000	4.63%	20/11/2028	185,793	0.01%
Muang Thai Life Assurance PCL [^]	\$200,000	3.55%	27/1/2037	167,420	0.01%
GC Treasury Center Co., Ltd.	\$200,000	2.98%	18/3/2031	161,080	0.01%
Thaioil Treasury Center Co., Ltd.	\$200,000	5.38%	20/11/2048	159,498	0.00%
GC Treasury Center Co., Ltd.	\$200,000	5.20%	30/3/2052	159,290	0.00%
Thaioil Treasury Center Co., Ltd.	\$200,000	2.50%	18/6/2030	155,372	0.00%
Bangkok Bank PCL	\$125,000	9.03%	15/3/2029	138,786	0.00%
GC Treasury Center Co., Ltd.	\$200,000	4.30%	18/3/2051	138,371	0.00%
				2,584,308	0.08%
United Arab Emirates 0.16% (2021: 0.16%)					
Galaxy Pipeline Assets Bidco Ltd.	\$990,693	2.94%	30/9/2040	797,621	0.02%
DIB Sukuk Ltd.	\$700,000	2.95%	16/1/2026	654,922	0.02%
Esic Sukuk Ltd.	\$400,000	3.94%	30/7/2024	383,396	0.01%
MAF Sukuk Ltd.	\$400,000	3.93%	28/2/2030	371,456	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$440,000	3.25%	30/9/2040	340,149	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$369,864	2.16%	31/3/2034	314,335	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$324,796	1.75%	30/9/2027	300,928	0.01%
MAF Sukuk Ltd.	\$250,000	4.50%	3/11/2025	245,617	0.01%
Emaar Sukuk Ltd.	\$275,000	3.70%	6/7/2031	244,459	0.01%
DIB Sukuk Ltd.	\$200,000	5.49%	30/11/2027	203,394	0.01%
Mashreqbank PSC	\$200,000	4.25%	26/2/2024	196,145	0.01%
DIB Sukuk Ltd.	\$200,000	2.95%	20/2/2025	190,537	0.01%
BOS Funding Ltd.	\$200,000	4.00%	18/9/2024	190,490	0.01%
Emaar Sukuk Ltd.	\$200,000	3.64%	15/9/2026	190,172	0.01%
SIB Sukuk Co. III Ltd.	\$200,000	2.85%	23/6/2025	188,427	0.00%
Aldar Sukuk No 2 Ltd.	\$200,000	3.88%	22/10/2029	183,454	0.00%
DIB Sukuk Ltd.	\$200,000	2.74%	16/2/2027	182,127	0.00%
NBK Tier 1 Ltd. [^]	\$200,000	3.63%	Perpetual	174,828	0.00%
				5,352,457	0.16%
United Kingdom 7.27% (2021: 7.76%)					
NatWest Group plc [^]	€1,600,000	1.75%	2/3/2026	1,606,502	0.05%
NatWest Markets plc	\$1,525,000	3.48%	22/3/2025	1,459,704	0.04%
HSBC Holdings plc [^]	\$1,375,000	7.39%	3/11/2028	1,443,101	0.04%
Sky Ltd.	\$1,375,000	3.75%	16/9/2024	1,342,446	0.04%
AstraZeneca plc	\$1,525,000	0.70%	8/4/2026	1,341,817	0.04%
HSBC Holdings plc [^]	\$1,275,000	7.34%	3/11/2026	1,326,070	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc^	€1,300,000	3.02%	15/6/2027	1,320,729	0.04%
Barclays plc^	\$1,500,000	2.28%	24/11/2027	1,300,181	0.04%
Standard Chartered plc^	\$1,225,000	7.77%	16/11/2028	1,298,082	0.04%
Standard Chartered plc^	\$1,375,000	0.99%	12/1/2025	1,295,380	0.04%
Hutchison Whampoa International 14 Ltd.	\$1,300,000	3.63%	31/10/2024	1,262,543	0.04%
Barclays plc	\$1,275,000	4.38%	11/9/2024	1,247,510	0.04%
Severn Trent Utilities Finance plc	£1,100,000	4.63%	30/11/2034	1,242,149	0.04%
HSBC Holdings plc^	\$1,325,000	0.98%	24/5/2025	1,225,727	0.04%
HSBC Holdings plc^	\$1,125,000	8.11%	3/11/2033	1,192,214	0.04%
Barclays plc	\$1,205,000	5.20%	12/5/2026	1,171,033	0.03%
Lloyds Banking Group plc^	\$1,250,000	3.57%	7/11/2028	1,124,142	0.03%
WPP Finance 2016	€1,100,000	1.38%	20/3/2025	1,110,472	0.03%
HSBC Holdings plc	\$1,125,000	6.50%	2/5/2036	1,089,012	0.03%
HSBC Holdings plc^	€1,000,000	6.36%	16/11/2032	1,081,503	0.03%
Barclays plc	£1,000,000	3.25%	12/2/2027	1,078,257	0.03%
HSBC Holdings plc^	\$1,325,000	2.21%	17/8/2029	1,070,163	0.03%
NatWest Group plc^	£1,000,000	3.62%	29/3/2029	1,051,744	0.03%
Reynolds American, Inc.	\$1,050,000	4.45%	12/6/2025	1,027,531	0.03%
HSBC Holdings plc	\$1,050,000	4.30%	8/3/2026	1,016,045	0.03%
BAT Capital Corp.	\$1,050,000	3.22%	15/8/2024	1,012,372	0.03%
BP Capital Markets plc	€1,000,000	2.52%	7/4/2028	998,671	0.03%
Vodafone Group plc	€1,000,000	1.13%	20/11/2025	995,094	0.03%
GlaxoSmithKline Capital, Inc.	\$850,000	6.38%	15/5/2038	956,006	0.03%
Barclays plc^	€1,040,000	0.88%	28/1/2028	947,784	0.03%
Lloyds Banking Group plc^	\$975,000	3.87%	9/7/2025	944,905	0.03%
NatWest Group plc^	\$900,000	7.47%	10/11/2026	937,150	0.03%
London Power Networks plc	£750,000	6.13%	7/6/2027	934,251	0.03%
Barclays plc^	\$1,000,000	2.85%	7/5/2026	928,446	0.03%
HSBC Holdings plc^	\$1,200,000	2.80%	24/5/2032	926,309	0.03%
RELX Finance BV	€900,000	0.00%	18/3/2024	923,040	0.03%
Standard Chartered plc^	\$1,050,000	1.46%	14/1/2027	912,048	0.03%
AstraZeneca plc	\$800,000	6.45%	15/9/2037	902,929	0.03%
Barclays plc^	\$925,000	5.50%	9/8/2028	899,374	0.03%
SSE plc	€900,000	2.88%	1/8/2029	894,530	0.03%
Barclays plc	\$925,000	3.65%	16/3/2025	887,852	0.03%
BAT Capital Corp.	\$975,000	3.56%	15/8/2027	887,822	0.03%
BP Capital Markets plc	€900,000	1.57%	16/2/2027	878,986	0.03%
Lloyds Banking Group plc^	€900,000	3.13%	24/8/2030	878,160	0.03%
Rothsay Life plc	£700,000	8.00%	30/10/2025	870,147	0.03%
BP Capital Markets plc	€900,000	2.82%	7/4/2032	869,878	0.03%
Heathrow Funding Ltd.	€1,000,000	1.50%	11/2/2030	867,746	0.03%
Reckitt Benckiser Treasury Services plc	\$925,000	3.00%	26/6/2027	859,068	0.03%
Vodafone Group plc	\$950,000	5.25%	30/5/2048	843,571	0.03%
Phoenix Group Holdings plc	£700,000	6.63%	18/12/2025	840,367	0.02%
Vodafone Group plc	\$825,000	6.15%	27/2/2037	834,838	0.02%
HSBC Holdings plc^	\$950,000	3.97%	22/5/2030	830,277	0.02%
GlaxoSmithKline Capital plc	£600,000	6.38%	9/3/2039	828,697	0.02%
Standard Chartered plc^	\$950,000	2.61%	12/1/2028	824,400	0.02%
Sky Ltd.	€800,000	2.50%	15/9/2026	819,533	0.02%
HSBC Holdings plc	€800,000	0.88%	6/9/2024	818,439	0.02%
Virgin Money UK plc^	€800,000	2.88%	24/6/2025	817,663	0.02%
Thames Water Utilities Finance plc	£640,000	6.75%	16/11/2028	811,275	0.02%
NatWest Markets plc	AUD1,200,000	5.05%	12/8/2025	802,883	0.02%
Lloyds Banking Group plc^	€800,000	0.50%	12/11/2025	797,798	0.02%
Heathrow Funding Ltd.	£800,000	2.75%	13/10/2029	795,381	0.02%
GlaxoSmithKline Capital plc	€800,000	1.25%	21/5/2026	795,303	0.02%
National Grid plc	£700,000	3.50%	16/10/2026	785,407	0.02%
Nationwide Building Society	€800,000	0.25%	22/7/2025	785,217	0.02%
BAT International Finance plc	£805,000	2.25%	26/6/2028	781,605	0.02%
Coca-Cola Europacific Partners plc	€900,000	0.20%	2/12/2028	779,948	0.02%
HSBC Holdings plc^	\$925,000	2.01%	22/9/2028	771,975	0.02%
HSBC Holdings plc^	\$800,000	4.29%	12/9/2026	767,602	0.02%
Nationwide Building Society	\$800,000	0.55%	22/1/2024	761,117	0.02%
Barclays plc^	€900,000	0.58%	9/8/2029	757,286	0.02%
HSBC Holdings plc^	\$800,000	2.63%	7/11/2025	753,548	0.02%
Skipton Building Society^	£700,000	2.00%	2/10/2026	753,251	0.02%
HSBC Holdings plc^	£600,000	8.20%	16/11/2034	747,657	0.02%
BP Capital Markets plc^	€800,000	3.63%	Perpetual	733,064	0.02%
BAT Capital Corp.	\$925,000	5.28%	2/4/2050	728,912	0.02%
BAE Systems plc	\$825,000	3.40%	15/4/2030	726,274	0.02%
Reynolds American, Inc.	\$850,000	5.85%	15/8/2045	725,653	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc^	£700,000	1.75%	24/7/2027	724,085	0.02%
Standard Chartered plc^	\$765,000	2.82%	30/1/2026	711,661	0.02%
Barclays plc^	€700,000	2.89%	31/1/2027	707,221	0.02%
AstraZeneca plc	€800,000	0.38%	3/6/2029	703,521	0.02%
Aviva plc^	€700,000	3.38%	4/12/2045	701,618	0.02%
CK Hutchison Europe Finance 18 Ltd.	€700,000	1.25%	13/4/2025	701,346	0.02%
Cadent Finance plc	£817,000	3.13%	21/3/2040	698,440	0.02%
Barclays plc^	\$700,000	5.30%	9/8/2026	695,190	0.02%
InterContinental Hotels Group plc	£600,000	3.75%	14/8/2025	687,108	0.02%
British Telecommunications plc	\$800,000	3.25%	8/11/2029	679,966	0.02%
HSBC Holdings plc	\$700,000	4.25%	18/8/2025	673,947	0.02%
BAT International Finance plc	€700,000	3.13%	6/3/2029	664,860	0.02%
Standard Chartered plc^	€700,000	0.90%	2/7/2027	660,064	0.02%
National Grid plc	€750,000	0.16%	20/1/2028	658,306	0.02%
BP Capital Markets plc	€700,000	1.64%	26/6/2029	653,221	0.02%
Lloyds Banking Group plc	\$700,000	3.75%	11/1/2027	651,429	0.02%
Experian Finance plc	£600,000	0.74%	29/10/2025	645,335	0.02%
CK Hutchison International 19 Ltd.	\$700,000	3.63%	11/4/2029	640,586	0.02%
LSEGA Financing plc	\$750,000	2.00%	6/4/2028	638,747	0.02%
Aviva plc^	£600,000	4.38%	12/9/2049	638,107	0.02%
Thames Water Utilities Finance plc	€700,000	0.88%	31/1/2028	635,757	0.02%
HSBC Holdings plc^	\$700,000	1.65%	18/4/2026	632,074	0.02%
Barclays plc^	\$600,000	7.44%	2/11/2033	631,656	0.02%
Barclays plc^	\$650,000	3.93%	7/5/2025	630,211	0.02%
Anglian Water Services Financing plc	£600,000	2.75%	26/10/2029	624,611	0.02%
BAT Netherlands Finance BV	€600,000	2.38%	7/10/2024	624,076	0.02%
BAT Capital Corp.	\$675,000	3.22%	6/9/2026	623,501	0.02%
NatWest Group plc^	€600,000	4.07%	6/9/2028	623,424	0.02%
Southern Water Services Finance Ltd.	£600,000	1.63%	30/3/2027	615,567	0.02%
Barclays plc^	\$800,000	3.56%	23/9/2035	613,129	0.02%
HSBC Holdings plc	£500,000	7.00%	7/4/2038	611,653	0.02%
Vodafone Group plc	€600,000	2.20%	25/8/2026	608,597	0.02%
Motability Operations Group plc	£600,000	1.75%	3/7/2029	604,082	0.02%
National Grid plc	€600,000	2.18%	30/6/2026	603,805	0.02%
Nationwide Building Society^	€600,000	2.00%	25/7/2029	603,457	0.02%
easyJet FinCo BV	€697,000	1.88%	3/3/2028	601,864	0.02%
HSBC Holdings plc^	€700,000	0.64%	24/9/2029	600,767	0.02%
Vodafone Group plc	\$650,000	5.00%	30/5/2038	597,288	0.02%
BAT Capital Corp.	\$875,000	3.73%	25/9/2040	594,624	0.02%
NatWest Group plc^	€700,000	0.67%	14/9/2029	592,774	0.02%
Nationwide Building Society	€600,000	2.00%	28/4/2027	591,706	0.02%
Gatwick Funding Ltd.	£614,000	2.50%	15/4/2030	591,419	0.02%
HSBC Holdings plc	\$616,000	4.95%	31/3/2030	588,380	0.02%
BP Capital Markets plc^	€600,000	3.25%	Perpetual	588,187	0.02%
National Grid Electricity Distribution West Midlands plc	£500,000	3.88%	17/10/2024	586,147	0.02%
Standard Chartered plc^	\$650,000	4.64%	1/4/2031	584,550	0.02%
Vodafone Group plc	€600,000	1.50%	24/7/2027	582,378	0.02%
M&G plc^	£500,000	3.88%	20/7/2049	579,756	0.02%
Yorkshire Building Society^	£500,000	3.00%	18/4/2025	577,992	0.02%
Santander UK Group Holdings plc^	\$675,000	1.67%	14/6/2027	572,389	0.02%
Vodafone Group plc	\$578,000	3.75%	16/1/2024	570,747	0.02%
HSBC Holdings plc^	€600,000	0.31%	13/11/2026	570,219	0.02%
Diageo Capital plc	\$550,000	5.30%	24/10/2027	562,863	0.02%
RELX Finance BV	€620,000	0.50%	10/3/2028	558,663	0.02%
Astrazeneca Finance LLC	\$625,000	1.20%	28/5/2026	556,867	0.02%
Reckitt Benckiser Treasury Services plc	\$575,000	2.75%	26/6/2024	555,143	0.02%
Ashtead Capital, Inc.	\$650,000	1.50%	12/8/2026	554,283	0.02%
HSBC Holdings plc^	\$575,000	5.21%	11/8/2028	553,730	0.02%
BAT Capital Corp.	\$775,000	4.54%	15/8/2047	550,879	0.02%
HSBC Holdings plc	\$560,000	4.25%	14/3/2024	550,286	0.02%
CNH Industrial Finance Europe SA	€600,000	1.63%	3/7/2029	546,479	0.02%
DWR Cymru Financing UK plc	£600,000	2.50%	31/3/2036	544,806	0.02%
Diageo Finance plc	£500,000	2.38%	8/6/2028	537,922	0.02%
Rio Tinto Finance plc	€500,000	2.88%	11/12/2024	533,624	0.02%
Motability Operations Group plc	€600,000	0.13%	20/7/2028	533,327	0.02%
Coca-Cola Europacific Partners plc	€500,000	2.63%	6/11/2023	532,660	0.02%
HSBC Holdings plc	\$550,000	4.38%	23/11/2026	528,641	0.02%
Lloyds Banking Group plc	\$720,000	4.34%	9/1/2048	527,338	0.02%
BAT Capital Corp.	\$550,000	2.79%	6/9/2024	526,675	0.02%
BP Capital Markets plc	€500,000	2.97%	27/2/2026	524,278	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Legal & General Group plc^	£500,000	4.50%	1/11/2050	519,735	0.02%
AstraZeneca plc	€500,000	0.75%	12/5/2024	519,303	0.02%
Astrazeneca Finance LLC	\$550,000	0.70%	28/5/2024	518,805	0.02%
Barclays plc^	\$550,000	4.97%	16/5/2029	518,124	0.02%
Unilever Finance Netherlands BV	€500,000	1.25%	25/3/2025	510,908	0.02%
CNH Industrial Finance Europe SA	€500,000	0.00%	1/4/2024	510,572	0.02%
NatWest Markets plc	€500,000	2.00%	27/8/2025	507,237	0.02%
HSBC Holdings plc^	\$550,000	4.58%	19/6/2029	505,659	0.02%
GlaxoSmithKline Capital plc	£600,000	1.63%	12/5/2035	505,627	0.02%
Unilever Finance Netherlands BV	€500,000	0.88%	31/7/2025	502,661	0.02%
Vodafone International Financing DAC	€500,000	3.75%	2/12/2034	502,221	0.01%
Cadent Finance plc	€600,000	0.63%	19/3/2030	501,891	0.01%
Leeds Building Society	£500,000	1.38%	6/10/2027	501,042	0.01%
Barclays plc^	\$540,000	5.09%	20/6/2030	497,935	0.01%
HSBC Holdings plc^	\$575,000	4.76%	29/3/2033	497,561	0.01%
Phoenix Group Holdings plc	€500,000	4.38%	24/1/2029	496,801	0.01%
NatWest Group plc^	\$500,000	5.52%	30/9/2028	495,080	0.01%
BAT Netherlands Finance BV	€500,000	3.13%	7/4/2028	490,462	0.01%
Lloyds Banking Group plc	\$500,000	4.50%	4/11/2024	488,305	0.01%
LSEGA Financing plc	\$550,000	1.38%	6/4/2026	484,901	0.01%
Reckitt Benckiser Treasury Services Nederland BV	€500,000	0.38%	19/5/2026	481,898	0.01%
RELX Capital, Inc.	\$500,000	4.75%	20/5/2032	479,517	0.01%
AstraZeneca plc	\$530,000	4.38%	16/11/2045	477,741	0.01%
Lloyds Banking Group plc^	\$450,000	7.95%	15/11/2033	476,910	0.01%
NatWest Markets plc	€500,000	1.38%	2/3/2027	476,525	0.01%
National Grid plc	€500,000	3.25%	30/3/2034	474,410	0.01%
HSBC Holdings plc^	\$500,000	4.76%	9/6/2028	473,464	0.01%
CK Hutchison International 17 Ltd.	\$500,000	3.50%	5/4/2027	471,503	0.01%
HSBC Holdings plc	\$475,000	6.80%	1/6/2038	471,303	0.01%
NatWest Group plc^	\$500,000	5.08%	27/1/2030	470,442	0.01%
HSBC Holdings plc^	\$500,000	3.00%	10/3/2026	469,909	0.01%
Barclays plc	£500,000	3.25%	17/1/2033	469,572	0.01%
Barclays plc^	\$450,000	7.39%	2/11/2028	468,062	0.01%
NatWest Group plc	\$475,000	4.80%	5/4/2026	464,444	0.01%
HSBC Holdings plc	\$475,000	6.50%	15/9/2037	463,335	0.01%
NatWest Group plc^	\$500,000	4.45%	8/5/2030	453,925	0.01%
Nationwide Building Society	£400,000	3.00%	6/5/2026	450,791	0.01%
Nationwide Building Society	\$500,000	1.00%	28/8/2025	444,294	0.01%
HSBC Holdings plc^	\$487,000	2.10%	4/6/2026	443,928	0.01%
Centrica plc	£400,000	4.38%	13/3/2029	443,722	0.01%
BAE Systems Holdings, Inc.	\$450,000	3.80%	7/10/2024	439,407	0.01%
NatWest Group plc^	£400,000	3.13%	28/3/2027	439,258	0.01%
BAT Capital Corp.	£400,000	2.13%	15/8/2025	439,092	0.01%
BP Capital Markets plc	\$465,000	3.28%	19/9/2027	436,979	0.01%
Phoenix Group Holdings plc	£410,000	5.63%	28/4/2031	436,146	0.01%
NatWest Group plc^	\$500,000	1.64%	14/6/2027	433,274	0.01%
Barclays plc	\$500,000	4.95%	10/1/2047	431,974	0.01%
HSBC Holdings plc	\$450,000	3.90%	25/5/2026	429,195	0.01%
Diageo Capital plc	\$450,000	3.88%	18/5/2028	428,960	0.01%
Compass Group Finance Netherlands BV	€422,000	3.00%	8/3/2030	425,819	0.01%
Vodafone Group plc	\$550,000	4.25%	17/9/2050	424,871	0.01%
HSBC Holdings plc^	\$550,000	2.36%	18/8/2031	421,335	0.01%
BP Capital Markets plc	€400,000	1.88%	7/4/2024	419,179	0.01%
HSBC Holdings plc^	£400,000	3.00%	22/7/2028	419,107	0.01%
Heathrow Funding Ltd.	£433,000	2.63%	16/3/2028	418,807	0.01%
HSBC Holdings plc^	\$450,000	5.40%	11/8/2033	418,017	0.01%
British Telecommunications plc	\$350,000	9.63%	15/12/2030	417,788	0.01%
Nationwide Building Society^	\$475,000	3.96%	18/7/2030	414,634	0.01%
LSEGA Financing plc	\$500,000	2.50%	6/4/2031	413,226	0.01%
M&G plc^	£400,000	5.56%	20/7/2055	413,164	0.01%
GlaxoSmithKline Capital, Inc.	\$475,000	4.20%	18/3/2043	411,887	0.01%
Ashtead Capital, Inc.	\$450,000	4.00%	1/5/2028	410,559	0.01%
Yorkshire Building Society^	£400,000	3.38%	13/9/2028	410,246	0.01%
Vodafone Group plc	€400,000	1.88%	11/9/2025	408,191	0.01%
Santander UK Group Holdings plc^	\$475,000	2.47%	11/1/2028	406,254	0.01%
Diageo Finance plc	€400,000	1.88%	27/3/2027	400,845	0.01%
CSL Finance plc	\$425,000	4.05%	27/4/2029	400,822	0.01%
HSBC Holdings plc^	£400,000	3.00%	29/5/2030	399,786	0.01%
Vodafone Group plc	\$500,000	4.38%	19/2/2043	398,946	0.01%
Santander UK Group Holdings plc^	€400,000	3.53%	25/8/2028	398,792	0.01%
British Telecommunications plc	€400,000	3.38%	30/8/2032	396,331	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GSK Consumer Healthcare Capital NL BV	€400,000	1.25%	29/3/2026	393,581	0.01%
BAT International Finance plc	\$425,000	4.45%	16/3/2028	393,377	0.01%
THFC Funding No 2 plc	£300,000	6.35%	8/7/2039	392,555	0.01%
AstraZeneca plc	£300,000	5.75%	13/11/2031	390,613	0.01%
Legal & General Group plc^	\$420,000	5.25%	21/3/2047	390,139	0.01%
Unilever Capital Corp.	\$500,000	1.38%	14/9/2030	390,040	0.01%
GlaxoSmithKline Capital plc	\$400,000	3.00%	1/6/2024	389,182	0.01%
easyJet plc	€400,000	0.88%	11/6/2025	388,988	0.01%
Coca-Cola Europacific Partners plc	€400,000	1.50%	8/11/2027	386,496	0.01%
SSE plc^	€400,000	3.13%	Perpetual	386,216	0.01%
Barclays plc	\$400,000	4.38%	12/1/2026	385,967	0.01%
Sanctuary Capital plc	£280,000	6.70%	23/3/2039	381,507	0.01%
Brookfield Finance I UK plc/Brookfield Finance Inc	\$500,000	2.34%	30/1/2032	380,259	0.01%
DS Smith plc	€400,000	0.88%	12/9/2026	378,625	0.01%
Diageo Capital BV	€400,000	1.50%	8/6/2029	378,612	0.01%
GlaxoSmithKline Capital plc	€400,000	1.75%	21/5/2030	378,456	0.01%
Coca-Cola Europacific Partners plc	\$400,000	0.80%	3/5/2024	375,994	0.01%
Unilever Capital Corp.	\$400,000	0.63%	12/8/2024	374,444	0.01%
Vodafone Group plc	€425,000	1.60%	29/7/2031	374,072	0.01%
Barclays plc	\$400,000	4.34%	10/1/2028	371,683	0.01%
NatWest Group plc^	\$400,000	3.75%	1/11/2029	371,130	0.01%
Standard Chartered plc^	\$500,000	3.27%	18/2/2036	369,799	0.01%
HSBC Holdings plc^	\$400,000	4.04%	13/3/2028	368,919	0.01%
BAT Capital Corp.	\$400,000	4.91%	2/4/2030	366,609	0.01%
HSBC Bank Capital Funding Sterling 1 LP^	£300,000	5.84%	Perpetual	366,467	0.01%
Diageo Capital plc	\$350,000	5.50%	24/1/2033	366,056	0.01%
National Grid Electricity Distribution West Midlands plc	£300,000	5.75%	16/4/2032	365,136	0.01%
South Eastern Power Networks plc	£300,000	5.50%	5/6/2026	365,035	0.01%
Barclays plc	\$400,000	5.25%	17/8/2045	359,972	0.01%
Lloyds Banking Group plc	\$375,000	4.65%	24/3/2026	358,501	0.01%
Imperial Brands Finance plc	\$375,000	4.25%	21/7/2025	358,001	0.01%
Diageo Capital BV	€400,000	0.13%	28/9/2028	354,759	0.01%
Diageo Capital BV	€400,000	1.88%	8/6/2034	354,669	0.01%
Standard Chartered plc^	€400,000	1.20%	23/9/2031	354,332	0.01%
Prudential plc	\$400,000	3.63%	24/3/2032	354,165	0.01%
BAT Capital Corp.	\$425,000	2.26%	25/3/2028	353,722	0.01%
CK Hutchison International 20 Ltd.	\$500,000	3.38%	8/5/2050	352,274	0.01%
Yorkshire Water Finance plc	£400,000	1.75%	27/10/2032	348,713	0.01%
BG Energy Capital plc	£300,000	5.00%	4/11/2036	348,372	0.01%
Santander UK Group Holdings plc^	£350,000	2.42%	17/1/2029	347,481	0.01%
Severn Trent Utilities Finance plc	£300,000	3.63%	16/1/2026	346,387	0.01%
BAT International Finance plc	€400,000	2.25%	16/1/2030	346,181	0.01%
Nationwide Building Society	\$400,000	1.50%	13/10/2026	345,807	0.01%
Lloyds Bank Corporate Markets plc	£300,000	1.75%	11/7/2024	343,736	0.01%
Barclays plc^	\$500,000	3.33%	24/11/2042	343,670	0.01%
Southern Gas Networks plc	£300,000	2.50%	3/2/2025	342,466	0.01%
Sky Ltd.	£300,000	4.00%	26/11/2029	342,195	0.01%
DWR Cymru Financing UK plc	£400,000	1.38%	31/3/2033	342,022	0.01%
Imperial Brands Finance plc	\$400,000	3.88%	26/7/2029	341,706	0.01%
Standard Chartered plc^	\$450,000	3.60%	12/1/2033	341,303	0.01%
Eversholt Funding plc	£358,976	2.74%	30/6/2040	339,896	0.01%
HSBC Holdings plc	\$400,000	5.25%	14/3/2044	338,767	0.01%
Santander UK Group Holdings plc	£300,000	3.63%	14/1/2026	335,903	0.01%
AstraZeneca plc	\$425,000	1.38%	6/8/2030	335,867	0.01%
CNH Industrial Finance Europe SA	€340,000	1.75%	25/3/2027	332,573	0.01%
BP Capital Markets plc	£300,000	2.27%	3/7/2026	332,399	0.01%
BAT International Finance plc	\$375,000	1.67%	25/3/2026	332,022	0.01%
NatWest Group plc^	£300,000	2.88%	19/9/2026	331,461	0.01%
Peabody Capital No 2 plc	£400,000	3.25%	14/9/2048	330,675	0.01%
Tesco Corporate Treasury Services plc	€400,000	0.38%	27/7/2029	329,857	0.01%
CK Hutchison International 21 Ltd.	\$400,000	2.50%	15/4/2031	328,058	0.01%
Thames Water Utilities Finance plc	£300,000	3.50%	25/2/2028	327,866	0.01%
Virgin Money UK plc^	£300,000	4.00%	3/9/2027	326,561	0.01%
Aviva plc^	£300,000	5.13%	4/6/2050	326,400	0.01%
Land Securities Capital Markets plc	£302,000	2.38%	29/3/2027	325,079	0.01%
Pension Insurance Corp. plc	£300,000	5.63%	20/9/2030	323,842	0.01%
CK Hutchison International 19 II Ltd.	\$375,000	2.75%	6/9/2029	322,928	0.01%
Imperial Brands Finance plc	\$325,000	6.13%	27/7/2027	322,710	0.01%
Barclays plc	\$350,000	4.84%	9/5/2028	322,545	0.01%
Lseg Netherlands BV	€400,000	0.75%	6/4/2033	321,632	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lloyds Banking Group plc	\$329,000	4.58%	10/12/2025	317,738	0.01%
BP Capital Markets plc^	£300,000	4.25%	Perpetual	317,687	0.01%
Barclays plc^	€300,000	3.38%	2/4/2025	316,883	0.01%
Barclays plc^	€300,000	5.26%	29/1/2034	315,525	0.01%
National Grid Electricity Distribution East Midlands plc	€303,000	3.53%	20/9/2028	314,937	0.01%
Coca-Cola Europacific Partners plc	€300,000	2.38%	7/5/2025	314,797	0.01%
Aviva plc^	€300,000	3.88%	3/7/2044	312,608	0.01%
London Power Networks plc	£300,000	2.63%	1/3/2029	311,981	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.13%	26/5/2024	310,431	0.01%
National Grid Electricity Distribution South Wales plc	£400,000	1.63%	7/10/2035	309,522	0.01%
Canary Wharf Group Investment Holdings plc	£300,000	2.63%	23/4/2025	307,107	0.01%
Annington Funding plc	€300,000	1.65%	12/7/2024	304,689	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.75%	27/3/2026	303,148	0.01%
Cadent Finance plc	€300,000	0.63%	22/9/2024	303,127	0.01%
CK Hutchison Finance 16 II Ltd.	€300,000	0.88%	3/10/2024	302,499	0.01%
Annington Funding plc	£300,000	3.18%	12/7/2029	299,721	0.01%
Vodafone Group plc	£236,000	5.90%	26/11/2032	299,351	0.01%
Pension Insurance Corp. plc	£300,000	4.63%	7/5/2031	299,281	0.01%
National Grid Electricity Transmission plc	CAD475,000	2.30%	22/6/2029	298,594	0.01%
Heathrow Funding Ltd.	€300,000	1.50%	12/10/2025	297,488	0.01%
Unilever Capital Corp.	\$275,000	5.90%	15/11/2032	297,062	0.01%
Experian Finance plc	€300,000	1.38%	25/6/2026	296,548	0.01%
AstraZeneca plc	\$500,000	2.13%	6/8/2050	294,422	0.01%
London Stock Exchange Group plc	€300,000	1.75%	6/12/2027	294,291	0.01%
Lloyds Banking Group plc^	\$300,000	4.72%	11/8/2026	293,057	0.01%
NatWest Group plc^	\$300,000	4.27%	22/3/2025	292,999	0.01%
Segro Capital Sarl	€300,000	1.25%	23/3/2026	292,497	0.01%
Nationwide Building Society^	\$325,000	4.30%	8/3/2029	291,949	0.01%
Yorkshire Building Society	€300,000	0.63%	21/9/2025	290,328	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.75%	26/5/2028	289,150	0.01%
GlaxoSmithKline Capital, Inc.	\$300,000	3.88%	15/5/2028	288,241	0.01%
Unilever Finance Netherlands BV	€300,000	1.75%	25/3/2030	287,836	0.01%
Standard Chartered plc	\$300,000	4.05%	12/4/2026	287,442	0.01%
Notting Hill Genesis	£350,000	3.25%	12/10/2048	285,947	0.01%
Standard Chartered plc^	\$300,000	3.97%	30/3/2026	285,240	0.01%
M&G plc^	£260,000	5.63%	20/10/2051	284,344	0.01%
Annington Funding plc	£300,000	3.69%	12/7/2034	283,519	0.01%
Phoenix Group Holdings plc	\$300,000	5.38%	6/7/2027	282,360	0.01%
Vodafone Group plc	€300,000	1.88%	20/11/2029	280,675	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.88%	18/3/2030	279,490	0.01%
Sanctuary Capital plc	£400,000	2.38%	14/4/2050	279,241	0.01%
Centrica plc	£300,000	4.25%	12/9/2044	278,677	0.01%
Santander UK Group Holdings plc^	£250,000	2.92%	8/5/2026	277,836	0.01%
Sage Group plc	£300,000	2.88%	8/2/2034	277,787	0.01%
Diageo Finance plc	£300,000	2.75%	8/6/2038	276,879	0.01%
Optivo Finance plc	£300,000	2.86%	7/10/2035	273,677	0.01%
London & Quadrant Housing Trust	£300,000	2.00%	31/3/2032	272,272	0.01%
University of Oxford	£400,000	2.54%	8/12/2117	270,894	0.01%
Vodafone Group plc	€300,000	1.63%	24/11/2030	269,213	0.01%
British Telecommunications plc	€300,000	1.13%	12/9/2029	265,655	0.01%
AstraZeneca plc	\$375,000	3.00%	28/5/2051	264,844	0.01%
Nationwide Building Society^	\$300,000	2.97%	16/2/2028	264,164	0.01%
Vodafone Group plc	€300,000	2.88%	20/11/2037	261,817	0.01%
HSBC Holdings plc	\$250,000	6.10%	14/1/2042	261,076	0.01%
Reckitt Benckiser Treasury Services Nederland BV	€300,000	0.75%	19/5/2030	260,159	0.01%
Northern Powergrid Northeast plc	£300,000	3.25%	1/4/2052	259,673	0.01%
GSK Capital BV	€248,000	3.00%	28/11/2027	258,695	0.01%
CCEP Finance Ireland DAC	€300,000	0.50%	6/9/2029	258,539	0.01%
Virgin Money UK plc^	£233,000	3.38%	24/4/2026	258,512	0.01%
BG Energy Capital plc	\$275,000	5.13%	15/10/2041	257,250	0.01%
Southern Water Services Finance Ltd.	£300,000	3.00%	28/5/2037	255,877	0.01%
Northumbrian Water Finance plc	£200,000	6.38%	28/10/2034	255,752	0.01%
BAE Systems plc	\$250,000	5.80%	11/10/2041	251,144	0.01%
AstraZeneca plc	\$259,000	3.38%	16/11/2025	250,323	0.01%
SSE plc	£200,000	6.25%	27/8/2038	249,816	0.01%
Standard Chartered plc	\$275,000	5.70%	26/3/2044	249,714	0.01%
Southern Water Services Finance Ltd.	£200,000	6.64%	31/3/2026	247,916	0.01%
Vodafone Group plc	£300,000	3.38%	8/8/2049	246,749	0.01%
Centrica plc	\$275,000	5.38%	16/10/2043	246,526	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Linde Finance BV	€300,000	0.55%	19/5/2032	246,101	0.01%
Vodafone Group plc	\$250,000	4.13%	30/5/2025	246,071	0.01%
South Eastern Power Networks plc	£200,000	5.63%	30/9/2030	245,472	0.01%
Gatwick Funding Ltd.	£200,000	6.50%	2/3/2041	245,075	0.01%
BAE Systems Finance, Inc.	\$225,000	7.50%	1/7/2027	243,038	0.01%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	242,652	0.01%
Santander UK Group Holdings plc^	\$275,000	1.53%	21/8/2026	242,089	0.01%
NatWest Group plc^	\$325,000	3.03%	28/11/2035	239,764	0.01%
Diageo Capital plc	\$300,000	2.13%	29/4/2032	238,713	0.01%
Motability Operations Group plc	£300,000	2.13%	18/1/2042	237,836	0.01%
Barclays plc^	\$250,000	5.75%	9/8/2033	236,640	0.01%
NatWest Group plc^	\$250,000	4.89%	18/5/2029	235,661	0.01%
Smith & Nephew plc	\$300,000	2.03%	14/10/2030	235,480	0.01%
Legal & General Group plc^	£200,000	5.38%	27/10/2045	234,286	0.01%
Linde plc	€400,000	1.00%	30/9/2051	234,021	0.01%
THFC Funding No 1 plc	£200,000	5.13%	21/12/2035	233,972	0.01%
CCEP Finance Ireland DAC	€300,000	0.88%	6/5/2033	233,620	0.01%
Anglian Water Services Financing plc	£200,000	4.50%	5/10/2027	233,497	0.01%
NatWest Markets plc	\$250,000	0.80%	12/8/2024	232,034	0.01%
BP Capital Markets plc	€300,000	1.10%	15/11/2034	230,128	0.01%
UNITE USAF II plc	£200,000	3.92%	30/6/2025	229,328	0.01%
GB Social Housing plc	£200,000	5.19%	12/2/2038	229,064	0.01%
Nationwide Building Society	\$250,000	4.00%	14/9/2026	228,326	0.01%
Unilever Capital Corp.	\$350,000	2.63%	12/8/2051	227,659	0.01%
Orbit Capital plc	\$300,000	2.00%	24/11/2038	227,387	0.01%
Segro plc	£200,000	5.13%	6/12/2041	225,562	0.01%
Wellcome Trust Ltd.	£200,000	4.00%	9/5/2059	224,631	0.01%
AstraZeneca plc	\$250,000	4.38%	17/8/2048	224,200	0.01%
Blend Funding plc	£250,000	3.46%	21/9/2047	223,906	0.01%
Imperial Brands Finance Netherlands BV	€300,000	1.75%	18/3/2033	223,792	0.01%
Greensquareaccord Ltd.	£200,000	5.25%	30/11/2047	223,495	0.01%
NatWest Group plc^	£200,000	3.62%	14/8/2030	221,483	0.01%
Places For People Treasury plc	£200,000	2.88%	17/8/2026	220,170	0.01%
HSBC Holdings plc	£200,000	6.00%	29/3/2040	219,681	0.01%
National Grid Electricity Transmission plc	£300,000	2.00%	17/4/2040	218,734	0.01%
CRH Finance UK plc	£200,000	4.13%	2/12/2029	218,696	0.01%
Vodafone Group plc	£200,000	5.13%	2/12/2052	218,517	0.01%
BAT Capital Corp.	\$300,000	4.76%	6/9/2049	217,857	0.01%
Informa plc	£200,000	3.13%	5/7/2026	217,315	0.01%
HSBC Holdings plc^	£200,000	2.26%	13/11/2026	216,914	0.01%
Southern Electric Power Distribution plc	£200,000	4.63%	20/2/2037	215,920	0.01%
Church Commissioners for England	£200,000	3.25%	14/7/2032	214,794	0.01%
Diageo Capital plc	\$250,000	2.38%	24/10/2029	213,594	0.01%
Mead Johnson Nutrition Co.	\$205,000	5.90%	1/11/2039	213,098	0.01%
M&G plc^	£200,000	6.34%	19/12/2063	213,081	0.01%
Heathrow Funding Ltd.	CAD325,000	3.66%	13/1/2031	211,177	0.01%
Logicor 2019-1 UK plc	£200,000	1.88%	17/11/2026	209,321	0.01%
Land Securities Capital Markets plc	£200,000	2.40%	8/2/2029	208,274	0.01%
Diageo Finance plc	£200,000	1.75%	23/9/2024	208,209	0.01%
Lloyds Banking Group plc^	£206,000	1.99%	15/12/2031	207,609	0.01%
Standard Chartered plc^	\$275,000	2.68%	29/6/2032	207,195	0.01%
BUPA Finance plc	£200,000	1.75%	14/6/2027	205,311	0.01%
Lloyds Banking Group plc^	£200,000	1.75%	7/9/2028	205,223	0.01%
BP Capital Markets plc	£200,000	0.90%	3/7/2024	204,839	0.01%
Lloyds Banking Group plc^	£200,000	2.00%	12/4/2028	204,672	0.01%
Imperial Brands Finance plc	£200,000	4.88%	7/6/2032	204,314	0.01%
CK Hutchison Group Telecom Finance SA	£200,000	2.00%	17/10/2027	204,205	0.01%
Santander UK Group Holdings plc^	€200,000	0.39%	28/2/2025	203,642	0.01%
Imperial Brands Finance plc	€200,000	1.38%	27/1/2025	203,470	0.01%
Prudential plc^	\$250,000	2.95%	3/11/2033	202,638	0.01%
Aptiv plc	€200,000	1.50%	10/3/2025	202,353	0.01%
Diageo Capital plc	\$200,000	5.20%	24/10/2025	202,103	0.01%
Unilever Finance Netherlands BV	€200,000	0.50%	6/1/2025	202,101	0.01%
RELX Capital, Inc.	€200,000	1.30%	12/5/2025	201,927	0.01%
British Telecommunications plc	€200,000	2.75%	30/8/2027	201,736	0.01%
SSE plc	€200,000	1.25%	16/4/2025	201,733	0.01%
Motability Operations Group plc	€200,000	0.88%	14/3/2025	201,715	0.01%
WPP Finance SA	€200,000	2.25%	22/9/2026	201,601	0.01%
Affinity Sutton Capital Markets plc	£200,000	4.25%	8/10/2042	200,214	0.01%
WPP Finance SA	€200,000	2.38%	19/5/2027	199,019	0.01%
Standard Chartered plc	\$200,000	5.20%	26/1/2024	198,016	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Unilever Capital Corp.	\$200,000	3.25%	7/3/2024	196,415	0.01%
Tesco Corporate Treasury Services plc	£200,000	1.88%	2/11/2028	196,353	0.01%
Lloyds Banking Group plc	\$200,000	3.90%	12/3/2024	196,298	0.01%
Lloyds Banking Group plc	\$200,000	4.45%	8/5/2025	196,021	0.01%
Prudential plc	\$225,000	3.13%	14/4/2030	195,852	0.01%
Diageo Finance plc	€200,000	2.50%	27/3/2032	195,790	0.01%
British Telecommunications plc	€200,000	0.50%	12/9/2025	195,229	0.01%
HSBC Holdings plc^	\$200,000	3.80%	11/3/2025	194,792	0.01%
BAT Capital Corp.	\$250,000	4.39%	15/8/2037	194,414	0.01%
SSE plc^	€200,000	4.00%	Perpetual	194,252	0.01%
Motability Operations Group plc	€200,000	0.38%	3/1/2026	194,215	0.01%
HSBC Holdings plc^	\$200,000	4.18%	9/12/2025	194,145	0.01%
Astrazeneca Finance LLC	\$225,000	1.75%	28/5/2028	193,248	0.01%
British Telecommunications plc	€200,000	2.13%	26/9/2028	192,317	0.01%
Rentokil Initial plc	€200,000	0.88%	30/5/2026	192,239	0.01%
Nationwide Building Society	\$200,000	3.90%	21/7/2025	192,231	0.01%
Hutchison Whampoa International 03/33 Ltd.	\$165,000	7.45%	24/11/2033	192,082	0.01%
nVent Finance Sarl	\$250,000	2.75%	15/11/2031	191,223	0.01%
Barclays plc^	\$250,000	2.89%	24/11/2032	190,259	0.01%
Standard Chartered plc	\$200,000	4.30%	19/2/2027	188,998	0.01%
Unilever Capital Corp.	\$200,000	3.50%	22/3/2028	188,578	0.01%
Direct Line Insurance Group plc	£200,000	4.00%	5/6/2032	188,459	0.01%
Bazalgette Finance plc	£200,000	2.75%	10/3/2034	187,812	0.01%
Peabody Capital No 2 plc	£200,000	2.75%	2/3/2034	187,681	0.01%
FIL Ltd.	€200,000	2.50%	4/11/2026	187,317	0.01%
Astrazeneca Finance LLC	\$225,000	2.25%	28/5/2031	187,247	0.01%
Lloyds Banking Group plc	\$200,000	4.55%	16/8/2028	186,989	0.01%
Wessex Water Services Finance plc	£200,000	1.50%	17/9/2029	186,640	0.01%
Lloyds Banking Group plc^	\$200,000	2.44%	5/2/2026	185,822	0.01%
Lloyds Banking Group plc	AUD300,000	4.25%	22/11/2027	185,141	0.01%
GlaxoSmithKline Capital plc	\$200,000	3.38%	1/6/2029	184,522	0.01%
Lloyds Banking Group plc^	\$200,000	3.75%	18/3/2028	184,399	0.01%
Unilever Finance Netherlands BV	€200,000	1.38%	4/9/2030	184,280	0.01%
Experian Finance plc	\$200,000	4.25%	1/2/2029	183,890	0.01%
Lloyds Banking Group plc^	\$200,000	4.98%	11/8/2033	183,422	0.01%
British Telecommunications plc	£150,000	6.38%	23/6/2037	182,824	0.01%
Karbon Homes Ltd.	£200,000	3.38%	15/11/2047	181,649	0.01%
Reynolds American, Inc.	\$200,000	5.70%	15/8/2035	180,942	0.01%
Informa plc	€200,000	1.25%	22/4/2028	180,391	0.01%
National Grid Electricity Distribution East Midlands plc	£200,000	1.75%	9/9/2031	180,291	0.01%
Jigsaw Funding plc	£200,000	3.38%	5/5/2052	179,346	0.01%
Global Switch Finance BV	€200,000	1.38%	7/10/2030	179,078	0.01%
CK Hutchison Europe Finance 18 Ltd.	€200,000	2.00%	13/4/2030	178,992	0.01%
Utmost Group plc	£200,000	4.00%	15/12/2031	178,904	0.01%
Lloyds Banking Group plc^	£200,000	2.71%	3/12/2035	178,683	0.01%
Santander UK Group Holdings plc^	\$200,000	3.82%	3/11/2028	178,354	0.01%
Standard Chartered plc^	\$200,000	4.31%	21/5/2030	177,845	0.01%
Orbit Capital plc	£200,000	3.50%	24/3/2045	177,031	0.01%
3i Group plc	£200,000	3.75%	5/6/2040	176,405	0.01%
Diageo Investment Corp.	\$200,000	4.25%	11/5/2042	175,744	0.01%
Standard Chartered plc^	\$200,000	4.87%	15/3/2033	175,711	0.01%
Libra Longhurst Group Treasury NO 2 plc	£200,000	3.25%	15/5/2043	174,792	0.01%
Citizen Treasury plc	£200,000	3.25%	20/10/2048	174,676	0.01%
Tritax EuroBox plc	€200,000	0.95%	2/6/2026	173,817	0.01%
HSBC Holdings plc^	\$200,000	2.25%	22/11/2027	173,253	0.01%
Motability Operations Group plc	£200,000	2.38%	3/7/2039	173,030	0.01%
Santander UK plc	\$175,000	4.00%	13/3/2024	172,893	0.01%
National Grid plc	€200,000	0.25%	1/9/2028	172,891	0.01%
HSBC Holdings plc^	\$200,000	1.59%	24/5/2027	172,362	0.01%
Heathrow Funding Ltd.	CAD275,000	3.73%	13/4/2033	171,381	0.01%
Nationwide Building Society	€200,000	0.25%	14/9/2028	171,108	0.01%
Royalty Pharma plc	\$275,000	3.35%	2/9/2051	170,468	0.01%
Ferguson Finance plc	\$200,000	3.25%	2/6/2030	169,485	0.01%
Vodafone Group plc	\$200,000	4.88%	19/6/2049	168,267	0.01%
AstraZeneca plc	\$175,000	4.00%	17/1/2029	168,219	0.01%
South Eastern Power Networks plc	£200,000	1.75%	30/9/2034	168,108	0.01%
BAT Capital Corp.	\$175,000	4.70%	2/4/2027	168,085	0.01%
Eastern Power Networks plc	£200,000	1.88%	1/6/2035	167,394	0.01%
Places For People Treasury plc	£200,000	2.50%	26/1/2036	167,330	0.01%
Yorkshire Water Finance plc	£200,000	2.75%	18/4/2041	167,300	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Thames Water Utilities Finance plc	€200,000	1.25%	31/1/2032	166,052	0.01%
Heathrow Funding Ltd.	€200,000	1.88%	12/7/2032	165,555	0.01%
Hammerson plc	£150,000	6.00%	23/2/2026	165,483	0.01%
BAE Systems plc	\$250,000	3.00%	15/9/2050	164,004	0.01%
Canary Wharf Group Investment Holdings plc	€200,000	1.75%	7/4/2026	163,652	0.01%
Lloyds Banking Group plc^	\$250,000	3.37%	14/12/2046	163,350	0.01%
Clarion Funding plc	£200,000	3.13%	19/4/2048	161,852	0.01%
Berkeley Group plc	£200,000	2.50%	11/8/2031	160,525	0.00%
Martlet Homes Ltd.	£200,000	3.00%	9/5/2052	160,234	0.00%
HSBC Holdings plc^	\$200,000	2.85%	4/6/2031	159,857	0.00%
Tritax Big Box plc	£200,000	1.50%	27/11/2033	157,644	0.00%
Unilever plc	€200,000	1.50%	11/6/2039	157,465	0.00%
Stonewater Funding plc	£200,000	1.63%	10/9/2036	155,742	0.00%
Manchester Airport Group Funding plc	£200,000	2.88%	30/9/2044	153,831	0.00%
Heathrow Funding Ltd.	€200,000	1.88%	14/3/2034	153,447	0.00%
HSBC Holdings plc^	\$200,000	2.87%	22/11/2032	153,155	0.00%
Barclays plc^	\$200,000	2.67%	10/3/2032	152,878	0.00%
Rothesay Life plc^	\$200,000	4.88%	Perpetual	152,612	0.00%
Blend Funding plc	£200,000	2.92%	5/4/2054	152,185	0.00%
Santander UK Group Holdings plc	\$200,000	5.63%	15/9/2045	151,673	0.00%
Intermediate Capital Group plc	€200,000	2.50%	28/1/2030	151,210	0.00%
National Grid Electricity Transmission plc	£200,000	2.00%	16/9/2038	151,047	0.00%
Severn Trent Utilities Finance plc	£200,000	2.00%	2/6/2040	150,804	0.00%
British Telecommunications plc	£150,000	3.13%	21/11/2031	150,507	0.00%
Segro Capital Sarl	€200,000	0.50%	22/9/2031	150,339	0.00%
Land Securities Capital Markets plc	£200,000	2.75%	22/9/2059	150,000	0.00%
Lloyds Banking Group plc	\$175,000	5.30%	1/12/2045	149,618	0.00%
Thames Water Utilities Finance plc	£200,000	2.38%	22/4/2040	149,299	0.00%
London & Quadrant Housing Trust	£200,000	2.00%	20/10/2038	149,200	0.00%
CK Hutchison Europe Finance 21 Ltd.	€200,000	1.00%	2/11/2033	147,961	0.00%
Cadent Finance plc	£200,000	2.75%	22/9/2046	147,897	0.00%
Guinness Partnership Ltd.	£150,000	4.00%	24/10/2044	147,770	0.00%
Lseg Netherlands BV	€150,000	0.00%	6/4/2025	147,550	0.00%
Vodafone Group plc	£200,000	3.00%	12/8/2056	146,696	0.00%
United Utilities Water Finance plc	£200,000	1.88%	3/6/2042	146,368	0.00%
Sovereign Housing Capital plc	£200,000	2.38%	4/11/2048	145,207	0.00%
Heathrow Funding Ltd.	£200,000	2.75%	9/8/2049	141,946	0.00%
Wessex Water Services Finance plc	£196,000	1.25%	12/1/2036	141,137	0.00%
AstraZeneca plc	\$150,000	3.13%	12/6/2027	141,117	0.00%
CNH Industrial NV	\$150,000	3.85%	15/11/2027	141,109	0.00%
CK Hutchison International 19 II Ltd.	\$200,000	3.38%	6/9/2049	140,835	0.00%
University of Southampton	£200,000	2.25%	11/4/2057	140,470	0.00%
Narragansett Electric Co.	\$150,000	3.92%	1/8/2028	140,413	0.00%
Lloyds Bank plc	£100,000	6.50%	17/9/2040	137,850	0.00%
Annington Funding plc	£200,000	2.92%	6/10/2051	137,248	0.00%
Futures Treasury plc	£150,000	3.38%	8/2/2044	136,295	0.00%
Grainger plc	£150,000	3.00%	3/7/2030	135,197	0.00%
Babcock International Group plc	€150,000	1.38%	13/9/2027	133,243	0.00%
British Airways 2019-1 Class AA Pass Through Trust	\$155,851	3.30%	15/12/2032	132,364	0.00%
Aviva plc	CAD200,000	4.00%	2/10/2030	131,479	0.00%
WPP Finance 2010	\$135,000	3.75%	19/9/2024	130,756	0.00%
Barclays plc^	CAD200,000	2.17%	23/6/2027	129,206	0.00%
Southern Housing Group Ltd.	£150,000	3.50%	19/10/2047	129,167	0.00%
Severn Trent Utilities Finance plc	£100,000	6.25%	7/6/2029	126,580	0.00%
Genfinance II plc	£100,000	6.06%	21/12/2039	125,144	0.00%
Barclays plc^	£100,000	8.41%	14/11/2032	124,170	0.00%
Anglo American Capital plc	£119,000	3.38%	11/3/2029	124,054	0.00%
Diageo Capital plc	\$150,000	3.88%	29/4/2043	123,494	0.00%
Heathrow Funding Ltd.	£100,000	6.75%	3/12/2026	123,095	0.00%
NatWest Markets plc	£100,000	6.38%	8/11/2027	123,093	0.00%
Thames Water Utilities Finance plc	CAD175,000	2.88%	12/12/2024	123,085	0.00%
Wales & West Utilities Finance plc	£100,000	5.75%	29/3/2030	122,426	0.00%
HSBC Holdings plc	£100,000	6.75%	11/9/2028	121,937	0.00%
National Grid Electricity Transmission plc	€200,000	0.87%	26/11/2040	121,261	0.00%
Wellcome Trust Finance plc	£100,000	4.63%	25/7/2036	121,173	0.00%
BG Energy Capital plc	£100,000	5.13%	1/12/2025	121,058	0.00%
Northumbrian Water Finance plc	£100,000	5.63%	29/4/2033	121,033	0.00%
Vodafone Group plc	\$141,000	5.13%	19/6/2059	120,681	0.00%
Assura Financing plc	£150,000	1.63%	30/6/2033	120,409	0.00%
Reckitt Benckiser Treasury Services plc	£128,000	1.75%	19/5/2032	120,355	0.00%
National Grid Electricity Distribution South West plc	£100,000	5.75%	23/3/2040	120,327	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Capital Funding Dollar 1 LP^	\$100,000	10.18%	Perpetual	120,109	0.00%
Community Finance Co. 1 plc	£100,000	5.02%	31/7/2034	119,633	0.00%
3i Group plc	£100,000	5.75%	3/12/2032	119,365	0.00%
Prudential plc	£100,000	6.13%	19/12/2031	118,955	0.00%
SP Manweb plc	£100,000	4.88%	20/9/2027	118,786	0.00%
Diageo Investment Corp.	\$100,000	7.45%	15/4/2035	118,522	0.00%
London & Quadrant Housing Trust	£100,000	5.50%	27/1/2040	117,287	0.00%
Heathrow Funding Ltd.	£100,000	5.88%	13/5/2041	117,020	0.00%
London & Quadrant Housing Trust	£100,000	5.49%	15/6/2042	116,766	0.00%
RI Finance Bonds No 3 plc	£100,000	6.13%	13/11/2028	116,464	0.00%
Just Group plc^	£100,000	7.00%	15/4/2031	116,251	0.00%
BAT Capital Corp.	\$175,000	3.98%	25/9/2050	115,077	0.00%
New England Power Co.	\$150,000	3.80%	5/12/2047	115,020	0.00%
Optivo Finance plc	£100,000	5.25%	13/3/2043	114,951	0.00%
THFC Funding No 3 plc	£100,000	5.20%	11/10/2043	114,585	0.00%
BUPA Finance plc	£100,000	5.00%	8/12/2026	114,405	0.00%
Gatwick Funding Ltd.	£100,000	5.75%	23/1/2037	114,226	0.00%
Yorkshire Building Society	£100,000	3.50%	21/4/2026	114,035	0.00%
Thames Water Utilities Finance plc	£100,000	5.50%	11/2/2041	113,496	0.00%
National Grid Electricity Transmission plc	£100,000	4.00%	8/6/2027	113,466	0.00%
United Utilities Water Finance plc	£100,000	2.00%	14/2/2025	113,421	0.00%
Circle Anglia Social Housing plc	£100,000	5.20%	2/3/2044	113,120	0.00%
Platform HG Financing plc	£200,000	1.63%	10/8/2055	112,091	0.00%
London & Quadrant Housing Trust	£100,000	4.63%	5/12/2033	111,974	0.00%
Compass Group plc	£100,000	2.00%	5/9/2025	111,943	0.00%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	111,933	0.00%
Great Places Housing Group Ltd.	£100,000	4.75%	22/10/2042	111,918	0.00%
Porterbrook Rail Finance Ltd.	£100,000	4.63%	4/4/2029	111,399	0.00%
BAE Systems Holdings, Inc.	\$125,000	4.75%	7/10/2044	110,965	0.00%
Northern Gas Networks Finance plc	£100,000	4.88%	15/11/2035	110,908	0.00%
Annington Funding plc	£100,000	2.65%	12/7/2025	110,478	0.00%
Aster Treasury plc	£100,000	4.50%	18/12/2043	110,188	0.00%
National Grid Electricity Distribution East Midlands plc	€105,000	3.95%	20/9/2032	109,800	0.00%
Barclays plc^	£100,000	3.75%	22/11/2030	109,631	0.00%
SSE plc^	£100,000	3.74%	Perpetual	109,538	0.00%
British Airways 2020-1 Class A Pass Through Trust	\$120,870	4.25%	15/11/2032	109,465	0.00%
A2Dominion Housing Group Ltd.	£100,000	3.50%	15/11/2028	107,968	0.00%
GSK Consumer Healthcare Capital UK plc	£100,000	2.88%	29/10/2028	107,714	0.00%
Legal & General Group plc^	£100,000	5.50%	27/6/2064	107,575	0.00%
BP Capital Markets BV	€161,000	1.47%	21/9/2041	107,473	0.00%
EMH Treasury plc	£100,000	4.50%	29/1/2044	107,072	0.00%
Myriad Capital plc	£100,000	4.75%	20/12/2043	106,293	0.00%
Pearson Funding plc	£100,000	3.75%	4/6/2030	106,219	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£100,000	3.75%	17/10/2052	106,144	0.00%
London & Quadrant Housing Trust	£100,000	2.63%	28/2/2028	105,954	0.00%
Next Group plc	£100,000	3.63%	18/5/2028	105,883	0.00%
Together Housing Finance plc	£100,000	4.50%	17/12/2042	105,829	0.00%
Yorkshire Water Finance plc	£100,000	1.75%	26/11/2026	105,709	0.00%
Severn Trent Utilities Finance plc	£110,000	2.63%	22/2/2033	105,580	0.00%
Bazalgette Finance plc	£100,000	2.38%	29/11/2027	105,503	0.00%
Northumbrian Water Finance plc	£100,000	2.38%	5/10/2027	105,451	0.00%
Wheatley Group Capital plc	£100,000	4.38%	28/11/2044	104,917	0.00%
Wellcome Trust Ltd.	£200,000	1.50%	14/7/2071	104,736	0.00%
WHG Treasury plc	£100,000	4.25%	6/10/2045	104,681	0.00%
Mondi Finance plc	€100,000	1.50%	15/4/2024	103,902	0.00%
CPUK Finance Ltd.	£100,000	3.69%	28/8/2028	103,720	0.00%
RELX Finance BV	€100,000	1.00%	22/3/2024	103,452	0.00%
NatWest Markets plc	€100,000	1.00%	28/5/2024	102,898	0.00%
Compass Group Finance Netherlands BV	€100,000	0.63%	3/7/2024	102,583	0.00%
Sky Ltd.	€100,000	2.25%	17/11/2025	102,553	0.00%
London Stock Exchange Group plc	£100,000	0.88%	19/9/2024	102,507	0.00%
WPP Finance 2017	£100,000	3.75%	19/5/2032	102,440	0.00%
Lloyds Bank plc	€100,000	1.25%	13/1/2025	101,747	0.00%
Compass Group plc	£100,000	2.00%	3/7/2029	101,495	0.00%
Barclays plc^	€100,000	0.75%	9/6/2025	101,250	0.00%
CNH Industrial Finance Europe SA	€100,000	1.75%	12/9/2025	100,972	0.00%
Cadent Finance plc	£100,000	2.13%	22/9/2028	100,870	0.00%
CNH Industrial Finance Europe SA	€100,000	1.88%	19/1/2026	100,377	0.00%
Nationwide Building Society	€100,000	3.25%	5/9/2029	100,272	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Segro plc	£100,000	2.38%	11/10/2029	99,900	0.00%
BAT International Finance plc	£200,000	2.25%	9/9/2052	99,699	0.00%
Motability Operations Group plc	£100,000	2.38%	14/3/2032	99,525	0.00%
National Express Group plc	£100,000	2.38%	20/11/2028	99,434	0.00%
Grainger plc	£100,000	3.38%	24/4/2028	99,286	0.00%
SSE plc	€100,000	0.88%	6/9/2025	99,205	0.00%
Yorkshire Housing Finance plc	£100,000	4.13%	31/10/2044	98,909	0.00%
Mondi Finance plc	€100,000	1.63%	27/4/2026	98,882	0.00%
Heathrow Funding Ltd.	£100,000	4.63%	31/10/2046	98,651	0.00%
Virgin Money UK plc^	£100,000	2.63%	19/8/2031	98,555	0.00%
Liberty Living Finance plc	£100,000	3.38%	28/11/2029	98,504	0.00%
GlaxoSmithKline Capital plc	€100,000	1.00%	12/9/2026	98,193	0.00%
Diageo Finance plc	€100,000	1.50%	22/10/2027	97,563	0.00%
Assura Financing plc	£110,000	1.50%	15/9/2030	97,554	0.00%
NewRiver plc	£100,000	3.50%	7/3/2028	97,494	0.00%
Quadgas Finance plc	£100,000	3.38%	17/9/2029	97,219	0.00%
Church Commissioners for England	£100,000	3.63%	14/7/2052	97,198	0.00%
BG Energy Capital plc	€100,000	2.25%	21/11/2029	96,573	0.00%
SELP Finance Sarl	€100,000	1.50%	20/11/2025	96,529	0.00%
Imperial Brands Finance plc	£100,000	2.13%	12/2/2027	95,970	0.00%
Wellcome Trust Ltd.	£142,000	2.52%	7/2/2118	95,659	0.00%
Metropolitan Funding plc	£100,000	4.13%	5/4/2048	95,288	0.00%
SP Transmission plc	£100,000	2.00%	13/11/2031	95,139	0.00%
Thames Water Utilities Finance plc	£100,000	2.63%	24/1/2032	95,087	0.00%
British Land Co. plc	£100,000	2.38%	14/9/2029	95,031	0.00%
RL Finance Bonds No 4 plc^	£100,000	4.88%	7/10/2049	93,285	0.00%
Paragon Treasury plc	£100,000	3.63%	21/1/2047	92,087	0.00%
New England Power Co.	\$150,000	2.81%	6/10/2050	91,686	0.00%
WPP Finance Deutschland GmbH	€100,000	1.63%	23/3/2030	90,712	0.00%
United Utilities Water Finance plc	£100,000	2.00%	3/7/2033	90,689	0.00%
Southern Gas Networks plc	£100,000	3.10%	15/9/2036	90,140	0.00%
Workspace Group plc	£100,000	2.25%	11/3/2028	89,629	0.00%
Wales & West Utilities Finance plc	£100,000	3.00%	3/8/2038	89,307	0.00%
Unilever Finance Netherlands BV	€100,000	1.63%	12/2/2033	88,929	0.00%
Bunzl Finance plc	£100,000	1.50%	30/10/2030	88,876	0.00%
Segro plc	£100,000	2.88%	11/10/2037	87,944	0.00%
RHP Finance plc	£100,000	3.25%	5/2/2048	87,801	0.00%
Connect Plus M25 Issuer plc	£89,304	2.61%	31/3/2039	87,086	0.00%
Hexagon Housing Association Ltd.	£100,000	3.63%	22/4/2048	86,935	0.00%
Telereal Securitisation plc	£83,561	3.56%	10/12/2031	86,915	0.00%
Annington Funding plc	£100,000	2.31%	6/10/2032	86,620	0.00%
AstraZeneca plc	\$100,000	4.00%	18/9/2042	86,471	0.00%
Eversholt Funding plc	£100,000	3.53%	7/8/2042	86,434	0.00%
Annington Funding plc	£100,000	3.94%	12/7/2047	86,255	0.00%
BP Capital Markets plc	CAD120,000	3.47%	15/5/2025	86,084	0.00%
NatWest Group plc^	€100,000	1.04%	14/9/2032	85,381	0.00%
Derwent London plc	£100,000	1.88%	17/11/2031	84,682	0.00%
Unilever Capital Corp.	\$100,000	2.13%	6/9/2029	84,516	0.00%
Housing & Care 21	£100,000	3.29%	8/11/2049	84,488	0.00%
Home Group Ltd.	£100,000	3.13%	27/3/2043	84,365	0.00%
Bromford Housing Group Ltd.	£100,000	3.13%	3/5/2048	84,306	0.00%
CK Hutchison Europe Finance 21 Ltd.	€100,000	0.75%	2/11/2029	83,326	0.00%
Clarion Funding plc	£100,000	1.25%	13/11/2032	83,036	0.00%
Gatwick Funding Ltd.	£100,000	3.13%	28/9/2039	82,442	0.00%
RELX Finance BV	€100,000	0.88%	10/3/2032	81,903	0.00%
Paragon Treasury plc	£100,000	2.00%	7/5/2036	81,864	0.00%
Clarion Funding plc	£100,000	1.88%	22/1/2035	81,606	0.00%
Electricity North West Ltd.	£60,000	8.88%	25/3/2026	79,741	0.00%
National Grid Electricity Transmission plc	€100,000	0.82%	7/7/2032	79,492	0.00%
Diageo Capital plc	\$75,000	5.88%	30/9/2036	79,120	0.00%
Cadent Finance plc	€100,000	0.75%	11/3/2032	79,086	0.00%
Greater Gabbard OFTO plc	£69,816	4.14%	29/11/2032	79,003	0.00%
Vodafone Group plc	\$75,000	6.25%	30/11/2032	78,391	0.00%
Barclays plc^	€100,000	1.11%	12/5/2032	78,368	0.00%
Gatwick Funding Ltd.	£100,000	3.25%	26/2/2048	78,280	0.00%
Accent Capital plc	£100,000	2.63%	18/7/2049	75,651	0.00%
Wrekin Housing Group Ltd.	£100,000	2.50%	22/10/2048	72,450	0.00%
Motability Operations Group plc	£100,000	1.50%	20/1/2041	71,886	0.00%
WPP Finance 2013	£100,000	2.88%	14/9/2046	71,855	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£100,000	2.35%	27/6/2078	71,018	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CCEP Finance Ireland DAC	€100,000	1.50%	6/5/2041	70,518	0.00%
BAT International Finance plc	€100,000	4.00%	23/11/2055	70,297	0.00%
Anglian Water Services Financing plc	CAD100,000	4.53%	26/8/2032	69,982	0.00%
London & Quadrant Housing Trust	€100,000	2.75%	20/7/2057	69,857	0.00%
Paradigm Homes Charitable Housing Association Ltd.	€100,000	2.25%	20/5/2051	68,649	0.00%
Beyond Housing Ltd.	€100,000	2.13%	17/5/2051	66,153	0.00%
Yorkshire Water Finance plc	€50,000	6.38%	19/8/2039	65,970	0.00%
South Eastern Power Networks plc	€50,000	6.38%	12/11/2031	64,563	0.00%
Anchor Hanover Group	€100,000	2.00%	21/7/2051	63,758	0.00%
BP Capital Markets BV	€100,000	0.93%	4/12/2040	62,540	0.00%
Affinity Water Finance 2004 plc	€50,000	5.88%	13/7/2026	61,568	0.00%
Northern Powergrid Northeast plc	€100,000	1.88%	16/6/2062	60,960	0.00%
LiveWest Treasury plc	€100,000	1.88%	18/2/2056	59,744	0.00%
United Utilities Water Ltd.	€50,000	5.00%	28/2/2035	58,996	0.00%
Flagship Finance plc	€100,000	1.88%	14/7/2061	58,466	0.00%
Clarion Funding plc	€100,000	1.88%	7/9/2051	58,099	0.00%
Hyde Housing Association Ltd.	€100,000	1.75%	18/8/2055	57,518	0.00%
BAT International Finance plc	€100,000	2.00%	13/3/2045	57,428	0.00%
Lloyds Banking Group plc	CAD75,000	3.50%	3/2/2025	52,637	0.00%
Heathrow Funding Ltd.	CAD65,000	3.40%	8/3/2028	44,109	0.00%
Heathrow Funding Ltd.	CAD60,000	3.78%	4/9/2030	39,639	0.00%
Niagara Mohawk Power Corp.	€50,000	4.12%	28/11/2042	38,710	0.00%
National Grid Electricity Transmission plc	CAD50,000	5.22%	16/9/2031	36,472	0.00%
Sky Group Finance Ltd.	€25,000	6.50%	15/10/2035	27,285	0.00%
United Utilities plc	€25,000	6.88%	15/8/2028	26,369	0.00%
GlaxoSmithKline Capital, Inc.	€25,000	5.38%	15/4/2034	25,810	0.00%
GlaxoSmithKline Capital, Inc.	€25,000	3.63%	15/5/2025	24,424	0.00%
Heathrow Funding Ltd.	CAD25,000	3.25%	21/5/2025	17,583	0.00%
				247,691,301	7.27%
United States 55.46% (2021: 54.71%)					
US Treasury Note	\$7,250,000	0.13%	15/2/2024	6,887,783	0.20%
US Treasury Note ¹	\$5,172,000	3.88%	30/11/2027	5,144,120	0.15%
US Treasury Note ¹	\$2,810,000	4.50%	15/11/2025	2,827,782	0.08%
Boeing Co.	\$2,825,000	2.20%	4/2/2026	2,567,704	0.08%
Bank of America Corp.^	\$2,570,000	3.56%	23/4/2027	2,408,106	0.07%
Bank of America Corp.^	\$2,425,000	5.02%	22/7/2033	2,300,794	0.07%
JPMorgan Chase & Co.^	\$2,425,000	0.97%	23/6/2025	2,261,245	0.07%
Morgan Stanley^	\$2,375,000	0.79%	22/1/2025	2,249,206	0.07%
JPMorgan Chase & Co.^	€2,400,000	1.96%	23/3/2030	2,232,087	0.07%
Morgan Stanley^	\$2,225,000	2.72%	22/7/2025	2,128,534	0.06%
Goldman Sachs Group, Inc.	€2,000,000	3.38%	27/3/2025	2,120,559	0.06%
Goldman Sachs Group, Inc.^	\$2,175,000	3.27%	29/9/2025	2,091,596	0.06%
Wells Fargo & Co.^	€2,000,000	1.34%	4/5/2025	2,058,512	0.06%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$2,047,632	6.50%	20/6/2027	2,040,151	0.06%
Bank of America Corp.^	\$2,100,000	4.57%	27/4/2033	1,924,119	0.06%
Dell International LLC/EMC Corp.	\$1,875,000	6.02%	15/6/2026	1,914,160	0.06%
CVS Health Corp.	\$2,100,000	5.05%	25/3/2048	1,895,604	0.06%
JPMorgan Chase & Co.^	€1,950,000	1.09%	11/3/2027	1,891,102	0.06%
Altria Group, Inc.	€1,950,000	2.20%	15/6/2027	1,867,431	0.06%
AbbVie, Inc.	\$1,950,000	2.60%	21/11/2024	1,866,975	0.06%
Goldman Sachs Group, Inc.^	\$1,950,000	1.76%	24/1/2025	1,866,193	0.06%
Upjohn Finance BV	€2,000,000	1.36%	23/6/2027	1,855,125	0.05%
Warnermedia Holdings, Inc.	\$2,400,000	5.05%	15/3/2042	1,845,603	0.05%
Booking Holdings, Inc.	€1,700,000	4.00%	15/11/2026	1,827,915	0.05%
JPMorgan Chase & Co.^	€2,000,000	0.39%	24/2/2028	1,824,872	0.05%
Exxon Mobil Corp. ¹	\$1,875,000	2.99%	19/3/2025	1,807,435	0.05%
T-Mobile USA, Inc.	\$1,830,000	3.50%	15/4/2025	1,761,702	0.05%
JPMorgan Chase & Co.^	\$1,800,000	4.08%	26/4/2026	1,750,017	0.05%
Goldman Sachs Group, Inc.	\$1,625,000	6.75%	1/10/2037	1,730,708	0.05%
Wells Fargo & Co.^	\$1,850,000	2.19%	30/4/2026	1,721,884	0.05%
Home Depot, Inc.	\$1,600,000	5.88%	16/12/2036	1,711,991	0.05%
Oracle Corp.	\$1,900,000	1.65%	25/3/2026	1,702,739	0.05%
Boeing Co.	\$1,775,000	5.71%	1/5/2040	1,689,824	0.05%
Apple, Inc.	\$1,775,000	4.65%	23/2/2046	1,687,778	0.05%
AT&T, Inc.	\$2,455,000	3.50%	15/9/2053	1,670,307	0.05%
AT&T, Inc.	\$2,432,000	3.55%	15/9/2055	1,642,618	0.05%
JPMorgan Chase & Co.^	\$1,675,000	3.22%	1/3/2025	1,627,972	0.05%
AbbVie, Inc.	\$1,900,000	4.25%	21/11/2049	1,597,078	0.05%
Goldman Sachs Group, Inc.^	\$1,825,000	1.95%	21/10/2027	1,592,716	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	\$1,650,000	4.21%	20/4/2028	1,567,241	0.05%
Morgan Stanley^	\$1,750,000	1.59%	4/5/2027	1,536,284	0.05%
Morgan Stanley^	€1,400,000	4.81%	25/10/2028	1,519,719	0.04%
Amazon.com, Inc.	\$2,100,000	3.10%	12/5/2051	1,504,813	0.04%
Bank of America Corp.^	\$1,657,000	3.42%	20/12/2028	1,502,951	0.04%
Microsoft Corp.‡	\$2,250,000	2.53%	1/6/2050	1,499,417	0.04%
Warnermedia Holdings, Inc.	\$1,645,000	3.76%	15/3/2027	1,484,684	0.04%
JPMorgan Chase & Co.^	\$1,600,000	2.08%	22/4/2026	1,484,683	0.04%
US Treasury Note	\$1,448,000	4.13%	15/11/2032	1,476,960	0.04%
HCA, Inc.	\$1,475,000	5.38%	1/2/2025	1,473,410	0.04%
Centene Corp.	\$1,600,000	4.63%	15/12/2029	1,467,118	0.04%
American Express Co.	\$1,650,000	1.65%	4/11/2026	1,462,306	0.04%
Shire Acquisitions Investments Ireland DAC	\$1,550,000	3.20%	23/9/2026	1,457,090	0.04%
JPMorgan Chase & Co.	\$1,526,000	3.30%	1/4/2026	1,448,589	0.04%
CVS Health Corp.	\$1,500,000	2.63%	15/8/2024	1,440,157	0.04%
Wells Fargo & Co.^	\$1,615,000	5.01%	4/4/2051	1,436,573	0.04%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$1,525,000	4.75%	20/10/2028	1,436,411	0.04%
Bank of America Corp.^	\$1,500,000	3.38%	2/4/2026	1,432,164	0.04%
JPMorgan Chase & Co.^	\$1,450,000	5.72%	14/9/2033	1,424,851	0.04%
Citigroup, Inc.	\$1,148,000	8.13%	15/7/2039	1,411,095	0.04%
Bank of America Corp.^	\$1,475,000	4.38%	27/4/2028	1,410,236	0.04%
Amazon.com, Inc.	\$1,375,000	5.20%	3/12/2025	1,400,351	0.04%
Microsoft Corp.‡	\$1,450,000	3.30%	6/2/2027	1,397,599	0.04%
Citigroup, Inc.^	\$1,475,000	3.11%	8/4/2026	1,395,114	0.04%
Wells Fargo & Co.^	\$1,500,000	3.53%	24/3/2028	1,390,617	0.04%
Verizon Communications, Inc.	\$1,744,000	2.36%	15/3/2032	1,383,066	0.04%
Warnermedia Holdings, Inc.	\$1,875,000	5.14%	15/3/2052	1,376,783	0.04%
Bank of America Corp.^	€1,400,000	1.78%	4/5/2027	1,376,555	0.04%
AT&T, Inc.	\$1,979,000	3.80%	1/12/2057	1,371,621	0.04%
NextEra Energy Capital Holdings, Inc.	\$1,400,000	2.94%	21/3/2024	1,363,596	0.04%
Microsoft Corp.	\$1,903,000	2.92%	17/3/2052	1,355,855	0.04%
Amazon.com, Inc.	\$1,375,000	3.80%	5/12/2024	1,353,336	0.04%
Bank of America Corp.^	\$1,675,000	2.97%	4/2/2033	1,350,578	0.04%
AbbVie, Inc.	\$1,490,000	4.30%	14/5/2036	1,346,932	0.04%
Philip Morris International, Inc.	€1,300,000	2.88%	3/3/2026	1,341,160	0.04%
Bank of America Corp.^	€1,400,000	1.66%	25/4/2028	1,337,106	0.04%
JPMorgan Chase & Co.^	\$1,400,000	4.91%	25/7/2033	1,331,821	0.04%
Microsoft Corp.‡	\$1,425,000	2.40%	8/8/2026	1,329,325	0.04%
Amazon.com, Inc.	\$1,325,000	4.55%	1/12/2027	1,321,157	0.04%
T-Mobile USA, Inc.	\$1,600,000	4.50%	15/4/2050	1,321,118	0.04%
Goldman Sachs Group, Inc.	\$1,370,000	3.75%	25/2/2026	1,320,312	0.04%
Oracle Corp.	\$1,400,000	2.50%	1/4/2025	1,320,077	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,346,000	4.91%	23/7/2025	1,320,023	0.04%
Apple, Inc.	\$1,475,000	0.70%	8/2/2026	1,310,719	0.04%
Wells Fargo & Co.	\$1,550,000	4.75%	7/12/2046	1,298,611	0.04%
CVS Health Corp.	\$1,425,000	5.13%	20/7/2045	1,298,428	0.04%
JPMorgan Chase & Co.	\$1,325,000	3.88%	10/9/2024	1,296,096	0.04%
CVS Health Corp.	\$1,330,000	4.30%	25/3/2028	1,286,450	0.04%
Citigroup, Inc.	\$1,375,000	4.13%	25/7/2028	1,281,929	0.04%
JPMorgan Chase & Co.^	\$1,525,000	2.74%	15/10/2030	1,280,651	0.04%
Intel Corp.	\$1,315,000	3.40%	25/3/2025	1,280,259	0.04%
Cintas Corp. No 2	\$1,320,000	3.70%	1/4/2027	1,271,318	0.04%
Goldman Sachs Group, Inc.^	\$1,450,000	1.43%	9/3/2027	1,268,682	0.04%
Apple, Inc.	\$1,900,000	2.65%	11/5/2050	1,263,538	0.04%
CVS Health Corp.	\$1,375,000	4.78%	25/3/2038	1,259,872	0.04%
Wells Fargo & Co.^	\$1,325,000	4.90%	25/7/2033	1,254,788	0.04%
Warnermedia Holdings, Inc.	\$1,300,000	3.79%	15/3/2025	1,242,956	0.04%
Citigroup, Inc.	\$1,300,000	4.45%	29/9/2027	1,241,742	0.04%
Boeing Co.	\$1,350,000	5.93%	1/5/2060	1,239,667	0.04%
Home Depot, Inc.	\$1,250,000	3.75%	15/2/2024	1,237,541	0.04%
Bank of America Corp.	\$1,250,000	4.00%	22/1/2025	1,223,517	0.04%
T-Mobile USA, Inc.	\$1,500,000	2.55%	15/2/2031	1,222,390	0.04%
Morgan Stanley^	\$1,475,000	2.70%	22/1/2031	1,220,679	0.04%
AbbVie, Inc.	\$1,350,000	3.20%	21/11/2029	1,217,197	0.04%
Citigroup, Inc.^	\$1,275,000	3.29%	17/3/2026	1,212,104	0.04%
Wells Fargo & Co.^	\$1,300,000	3.20%	17/6/2027	1,206,822	0.04%
Morgan Stanley^	\$1,150,000	6.34%	18/10/2033	1,203,113	0.04%
AT&T, Inc.	\$1,765,000	3.65%	15/9/2059	1,194,844	0.04%
Verizon Communications, Inc.	\$1,280,000	2.63%	15/8/2026	1,182,374	0.03%
Goldman Sachs Group, Inc.^	\$1,325,000	2.64%	24/2/2028	1,178,894	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	\$1,275,000	3.25%	21/10/2027	1,178,415	0.03%
Wells Fargo & Co.^	\$1,400,000	3.35%	2/3/2033	1,177,289	0.03%
Morgan Stanley^	€1,275,000	0.41%	29/10/2027	1,173,952	0.03%
Wells Fargo & Co.^	€1,300,000	1.74%	4/5/2030	1,172,928	0.03%
Citigroup, Inc.^	\$1,250,000	4.91%	24/5/2033	1,171,842	0.03%
Bank of America Corp.^	\$1,480,000	4.08%	20/3/2051	1,168,916	0.03%
Amazon.com, Inc.	\$1,175,000	4.70%	1/12/2032	1,167,364	0.03%
Warnermedia Holdings, Inc.	\$1,415,000	4.28%	15/3/2032	1,166,691	0.03%
Visa, Inc.	\$1,275,000	4.30%	14/12/2045	1,165,472	0.03%
Morgan Stanley	€1,200,000	1.38%	27/10/2026	1,165,255	0.03%
Johnson & Johnson ¹	\$1,250,000	2.90%	15/1/2028	1,165,229	0.03%
Thermo Fisher Scientific, Inc.	€1,100,000	3.20%	21/1/2026	1,163,331	0.03%
Goldman Sachs Group, Inc.^	\$1,500,000	2.38%	21/7/2032	1,162,792	0.03%
Sabine Pass Liquefaction LLC	\$1,250,000	4.50%	15/5/2030	1,160,959	0.03%
Procter & Gamble Co.	\$1,475,000	1.20%	29/10/2030	1,158,006	0.03%
Johnson & Johnson ¹	\$1,300,000	3.63%	3/3/2037	1,156,932	0.03%
Apple, Inc.	\$1,200,000	2.75%	13/1/2025	1,155,831	0.03%
Berkshire Hathaway Energy Co.	\$1,100,000	6.13%	1/4/2036	1,155,602	0.03%
Thermo Fisher Scientific, Inc.	\$1,325,000	4.10%	15/8/2047	1,155,323	0.03%
JPMorgan Chase & Co.^	\$1,675,000	3.33%	22/4/2052	1,153,832	0.03%
Bank of America Corp.	\$1,200,000	4.18%	25/11/2027	1,139,744	0.03%
Bristol-Myers Squibb Co.	\$1,194,000	3.20%	15/6/2026	1,139,679	0.03%
JPMorgan Chase & Co.	\$1,050,000	6.40%	15/5/2038	1,137,528	0.03%
PepsiCo, Inc.	\$1,150,000	3.60%	1/3/2024	1,136,234	0.03%
Pacific Gas & Electric Co.	\$1,325,000	2.10%	1/8/2027	1,134,513	0.03%
CVS Health Corp.	\$1,250,000	3.75%	1/4/2030	1,134,444	0.03%
Morgan Stanley	\$1,200,000	3.63%	20/1/2027	1,132,826	0.03%
Bank of America Corp.^	\$1,275,000	2.55%	4/2/2028	1,132,312	0.03%
Goldman Sachs Group, Inc.^	\$1,310,000	1.54%	10/9/2027	1,131,713	0.03%
Kraft Heinz Foods Co.	\$1,025,000	7.13%	1/8/2039	1,123,877	0.03%
Verizon Communications, Inc.	\$1,600,000	3.70%	22/3/2061	1,121,500	0.03%
Bank of America Corp.	\$1,100,000	6.11%	29/1/2037	1,119,872	0.03%
Wells Fargo & Co.^	\$1,200,000	2.16%	11/2/2026	1,119,799	0.03%
Toyota Motor Credit Corp.	\$1,100,000	5.40%	10/11/2025	1,116,963	0.03%
Boeing Co.	\$1,200,000	5.81%	1/5/2050	1,116,481	0.03%
Pacific Gas & Electric Co.	\$1,125,000	5.45%	15/6/2027	1,113,961	0.03%
Wyeth LLC	\$1,025,000	5.95%	1/4/2037	1,107,755	0.03%
Goldman Sachs Group, Inc.^	€1,000,000	1.00%	16/12/2025	1,105,969	0.03%
Apple, Inc.	\$1,200,000	1.13%	11/5/2025	1,105,768	0.03%
AT&T, Inc.	\$1,175,000	4.30%	15/2/2030	1,104,949	0.03%
Thermo Fisher Scientific, Inc.	\$1,175,000	1.22%	18/10/2024	1,102,744	0.03%
Comcast Corp.	\$1,699,000	2.89%	1/11/2051	1,099,535	0.03%
Bank of New York Mellon^	\$1,100,000	5.22%	21/11/2025	1,099,080	0.03%
Goldman Sachs Group, Inc.^	\$1,491,000	3.44%	24/2/2043	1,098,699	0.03%
Microsoft Corp.	€1,000,000	3.13%	6/12/2028	1,095,803	0.03%
Morgan Stanley^	\$1,450,000	1.93%	28/4/2032	1,095,535	0.03%
Thermo Fisher Scientific, Inc.	€1,100,000	0.13%	1/3/2025	1,093,777	0.03%
Texas Instruments, Inc.	\$1,325,000	1.75%	4/5/2030	1,090,610	0.03%
T-Mobile USA, Inc.	\$1,200,000	3.88%	15/4/2030	1,089,271	0.03%
Cheniere Corpus Christi Holdings LLC	\$1,100,000	5.13%	30/6/2027	1,088,619	0.03%
UnitedHealth Group, Inc.	\$1,000,000	5.88%	15/2/2053	1,085,741	0.03%
T-Mobile USA, Inc.	\$1,150,000	3.75%	15/4/2027	1,084,279	0.03%
Oracle Corp.	\$1,000,000	6.90%	9/11/2052	1,082,138	0.03%
Athene Global Funding	€1,200,000	0.37%	10/9/2026	1,081,551	0.03%
Goldman Sachs Group, Inc.^	\$1,225,000	1.09%	9/12/2026	1,081,482	0.03%
JPMorgan Chase & Co.	\$1,104,000	3.90%	15/7/2025	1,080,258	0.03%
Booking Holdings, Inc.	\$1,125,000	3.60%	1/6/2026	1,077,923	0.03%
JPMorgan Chase & Co.^	\$1,325,000	2.96%	25/1/2033	1,077,142	0.03%
Wells Fargo & Co.	\$1,150,000	3.00%	22/4/2026	1,076,008	0.03%
JPMorgan Chase & Co.^	\$1,150,000	4.20%	23/7/2029	1,071,155	0.03%
AbbVie, Inc.	\$1,250,000	4.05%	21/11/2039	1,070,524	0.03%
Verizon Communications, Inc. ¹	\$1,215,000	3.15%	22/3/2030	1,070,424	0.03%
7-Eleven, Inc.	\$1,125,000	0.80%	10/2/2024	1,070,160	0.03%
Morgan Stanley^	\$1,150,000	2.19%	28/4/2026	1,067,203	0.03%
Amazon.com, Inc.	\$1,200,000	1.00%	12/5/2026	1,063,695	0.03%
Broadcom, Inc.	\$1,350,000	2.45%	15/2/2031	1,062,842	0.03%
Verizon Communications, Inc.	\$1,484,000	3.55%	22/3/2051	1,062,324	0.03%
Microsoft Corp.	\$1,237,000	3.70%	8/8/2046	1,056,638	0.03%
Bank of America Corp.^	\$1,125,000	0.98%	22/4/2025	1,054,443	0.03%
Fiserv, Inc.	\$1,125,000	3.20%	1/7/2026	1,053,836	0.03%
AvalonBay Communities, Inc.	\$1,100,000	3.50%	15/11/2025	1,053,171	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	€1,000,000	3.25%	17/2/2026	1,052,599	0.03%
Morgan Stanley^	€1,300,000	0.50%	7/2/2031	1,050,630	0.03%
JPMorgan Chase & Co.^	\$1,100,000	4.32%	26/4/2028	1,048,641	0.03%
Oracle Corp.	\$1,425,000	4.00%	15/7/2046	1,046,513	0.03%
Procter & Gamble Co.	€1,200,000	0.35%	5/5/2030	1,041,534	0.03%
Comcast Corp.	\$1,000,000	5.50%	15/11/2032	1,041,043	0.03%
Bank of America Corp.^	\$1,300,000	2.69%	22/4/2032	1,040,094	0.03%
Bank of America Corp.^	€1,000,000	1.38%	7/2/2025	1,038,834	0.03%
General Motors Co.	\$1,000,000	6.80%	1/10/2027	1,038,418	0.03%
Morgan Stanley^	\$1,350,000	2.24%	21/7/2032	1,034,330	0.03%
T-Mobile USA, Inc.	\$1,200,000	4.38%	15/4/2040	1,029,561	0.03%
Realty Income Corp.	\$1,075,000	3.95%	15/8/2027	1,027,296	0.03%
Zimmer Biomet Holdings, Inc.	\$1,100,000	1.45%	22/11/2024	1,023,740	0.03%
NextEra Energy Capital Holdings, Inc.	\$1,035,000	4.26%	1/9/2024	1,022,534	0.03%
Microchip Technology, Inc.	\$1,075,000	0.97%	15/2/2024	1,022,015	0.03%
Cigna Corp.	\$1,125,000	4.90%	15/12/2048	1,021,258	0.03%
Parker-Hannifin Corp.	\$1,050,000	4.25%	15/9/2027	1,020,305	0.03%
Pfizer, Inc.	\$1,075,000	3.00%	15/12/2026	1,018,969	0.03%
AbbVie, Inc.	\$1,050,000	3.60%	14/5/2025	1,017,765	0.03%
Morgan Stanley^	€1,000,000	2.10%	8/5/2026	1,016,948	0.03%
Verizon Communications, Inc.	\$1,350,000	3.40%	22/3/2041	1,016,627	0.03%
Goldman Sachs Group, Inc.	€1,000,000	1.25%	1/5/2025	1,014,683	0.03%
Citigroup, Inc.^	\$1,250,000	2.57%	3/6/2031	1,011,077	0.03%
Citigroup, Inc.	\$1,045,000	3.30%	27/4/2025	1,010,953	0.03%
Burlington Northern Santa Fe LLC	\$1,025,000	3.75%	1/4/2024	1,010,663	0.03%
UnitedHealth Group, Inc.	\$955,000	5.80%	15/3/2036	1,009,566	0.03%
HP, Inc.	\$1,150,000	1.45%	17/6/2026	1,008,366	0.03%
Costco Wholesale Corp.	\$1,275,000	1.75%	20/4/2032	1,007,807	0.03%
Citigroup, Inc.^	\$1,000,000	5.61%	29/9/2026	1,002,759	0.03%
MPLX LP	\$1,235,000	2.65%	15/8/2030	1,001,991	0.03%
Honeywell International, Inc.	€1,000,000	2.25%	22/2/2028	1,000,046	0.03%
Linde, Inc.	€950,000	1.20%	12/2/2024	999,481	0.03%
Truist Bank	\$1,050,000	2.15%	6/12/2024	998,530	0.03%
QUALCOMM, Inc.	\$1,291,000	1.65%	20/5/2032	996,261	0.03%
BP Capital Markets America, Inc.	\$1,050,000	3.12%	4/5/2026	995,768	0.03%
Capital One Financial Corp.	\$1,052,000	3.75%	28/7/2026	993,144	0.03%
Exxon Mobil Corp.	\$1,160,000	4.11%	1/3/2046	992,096	0.03%
Citigroup, Inc.^	\$1,025,000	4.66%	24/5/2028	991,061	0.03%
Berry Global, Inc.	\$1,025,000	4.88%	15/7/2026	989,912	0.03%
T-Mobile USA, Inc.	\$1,150,000	2.05%	15/2/2028	989,338	0.03%
Citigroup, Inc.^	\$1,225,000	3.06%	25/1/2033	989,130	0.03%
Verizon Communications, Inc.	\$1,465,000	2.65%	20/11/2040	988,898	0.03%
Fiserv, Inc.	\$1,025,000	2.75%	1/7/2024	988,635	0.03%
Citigroup, Inc.^	\$1,075,000	4.41%	31/3/2031	988,130	0.03%
Bank of America Corp.^	€1,000,000	0.81%	9/5/2026	987,075	0.03%
Gilead Sciences, Inc.	\$1,000,000	3.70%	1/4/2024	983,586	0.03%
Goldman Sachs Group, Inc.	\$1,000,000	3.63%	20/2/2024	983,038	0.03%
Citigroup, Inc.^	\$1,050,000	0.98%	1/5/2025	982,934	0.03%
Verizon Communications, Inc. ¹	\$1,050,000	4.02%	3/12/2029	982,645	0.03%
Citigroup, Inc.	\$1,000,000	4.40%	10/6/2025	981,579	0.03%
JPMorgan Chase & Co.^	\$1,250,000	3.96%	15/11/2048	978,583	0.03%
JPMorgan Chase & Co.^	\$1,000,000	4.85%	25/7/2028	976,281	0.03%
AbbVie, Inc.	\$1,125,000	4.45%	14/5/2046	976,233	0.03%
Amgen, Inc.	\$1,125,000	4.66%	15/6/2051	973,502	0.03%
General Motors Financial Co., Inc.	\$975,000	5.10%	17/1/2024	972,185	0.03%
Bristol-Myers Squibb Co.	\$1,000,000	2.90%	26/7/2024	971,666	0.03%
Comcast Corp.	\$1,125,000	2.65%	1/2/2030	971,337	0.03%
Bank of New York Mellon Corp.^	\$1,000,000	4.60%	26/7/2030	971,101	0.03%
Bank of America Corp.^	\$1,150,000	2.09%	14/6/2029	967,343	0.03%
Medtronic Global Holdings SCA	€1,000,000	1.13%	7/3/2027	967,303	0.03%
Western Digital Corp.	\$1,025,000	4.75%	15/2/2026	964,269	0.03%
GE HealthCare Technologies, Inc.	\$950,000	5.65%	15/11/2027	963,935	0.03%
Comcast Corp.	\$1,200,000	3.97%	1/11/2047	962,736	0.03%
Cigna Corp.	\$1,025,000	3.40%	1/3/2027	961,900	0.03%
Comcast Corp.	\$1,533,000	2.94%	1/11/2056	961,537	0.03%
Reliance Standard Life Global Funding II	\$1,025,000	2.75%	7/5/2025	961,358	0.03%
NVIDIA Corp.	\$1,100,000	2.85%	1/4/2030	960,849	0.03%
Home Depot, Inc.	\$1,100,000	2.70%	15/4/2030	960,380	0.03%
Coca-Cola Co.	€1,400,000	1.00%	9/3/2041	957,133	0.03%
Goldman Sachs Group, Inc.^	\$1,200,000	2.62%	22/4/2032	956,300	0.03%
AbbVie, Inc.	\$1,025,000	4.50%	14/5/2035	954,226	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	\$1,075,000	3.88%	22/8/2037	953,491	0.03%
Meta Platforms, Inc.	\$1,075,000	3.85%	15/8/2032	953,111	0.03%
PepsiCo, Inc.	\$1,000,000	2.25%	19/3/2025	951,655	0.03%
US Treasury Note	\$945,000	4.13%	31/10/2027	948,544	0.03%
AT&T, Inc.	\$1,050,000	1.70%	25/3/2026	947,701	0.03%
Microsoft Corp.	\$1,462,000	2.68%	1/6/2060	944,831	0.03%
Philip Morris International, Inc.	\$925,000	5.63%	17/11/2029	942,066	0.03%
McDonald's Corp.	€900,000	0.63%	29/1/2024	941,472	0.03%
Amgen, Inc.	\$1,125,000	4.40%	1/5/2045	939,819	0.03%
NIKE, Inc.	\$1,050,000	2.85%	27/3/2030	937,422	0.03%
American Express Co.	\$900,000	5.85%	5/11/2027	935,047	0.03%
Coca-Cola Co.	€900,000	0.50%	8/3/2024	932,738	0.03%
Toyota Motor Credit Corp.	\$1,000,000	0.63%	13/9/2024	930,901	0.03%
AT&T, Inc.	\$1,100,000	1.65%	1/2/2028	930,640	0.03%
Amazon.com, Inc.	\$1,075,000	4.05%	22/8/2047	929,375	0.03%
Simon Property Group LP	\$953,000	3.38%	1/10/2024	925,333	0.03%
International Business Machines Corp.	\$950,000	3.00%	15/5/2024	924,809	0.03%
Merck & Co., Inc.	\$1,325,000	2.35%	24/6/2040	924,406	0.03%
Raytheon Technologies Corp.	\$970,000	3.50%	15/3/2027	924,179	0.03%
Bank of America Corp.^	\$1,100,000	2.88%	22/10/2030	924,007	0.03%
US Bancorp	\$1,000,000	2.38%	22/7/2026	923,074	0.03%
Mastercard, Inc.	€1,000,000	1.00%	22/2/2029	922,848	0.03%
Bank of America Corp.^	\$1,000,000	1.53%	6/12/2025	922,494	0.03%
Verizon Communications, Inc.	\$1,025,000	1.45%	20/3/2026	921,273	0.03%
Williams Cos, Inc.	\$975,000	3.75%	15/6/2027	919,001	0.03%
Verizon Communications, Inc.	\$953,000	4.33%	21/9/2028	917,342	0.03%
United Airlines 2020-1 Class A Pass Through Trust	\$928,700	5.88%	15/10/2027	914,799	0.03%
Raytheon Technologies Corp.	\$1,015,000	4.50%	1/6/2042	913,441	0.03%
Oracle Corp.	\$1,210,000	4.13%	15/5/2045	913,368	0.03%
AmerisourceBergen Corp.	\$1,100,000	2.70%	15/3/2031	912,539	0.03%
AT&T, Inc.	\$1,185,000	2.55%	1/12/2033	911,264	0.03%
McDonald's Corp.	\$936,000	3.70%	30/1/2026	910,755	0.03%
Comcast Corp.	\$1,493,000	2.99%	1/11/2063	909,049	0.03%
Goldman Sachs Group, Inc.^	\$1,150,000	2.65%	21/10/2032	907,719	0.03%
Amgen, Inc.	\$1,225,000	3.15%	21/2/2040	904,612	0.03%
NiSource, Inc.	\$1,000,000	0.95%	15/8/2025	901,989	0.03%
Bank of America Corp.^	\$1,000,000	1.32%	19/6/2026	900,771	0.03%
Citigroup, Inc.^	\$1,050,000	3.79%	17/3/2033	900,537	0.03%
Paramount Global	\$1,100,000	4.20%	19/5/2032	899,331	0.03%
John Deere Capital Corp.	\$1,050,000	1.50%	6/3/2028	897,939	0.03%
Adobe, Inc.	\$1,050,000	2.30%	1/2/2030	895,619	0.03%
AT&T, Inc.	€900,000	1.80%	5/9/2026	892,776	0.03%
Abbott Laboratories	\$910,000	4.90%	30/11/2046	890,397	0.03%
Comcast Corp.	\$925,000	4.15%	15/10/2028	889,064	0.03%
American Honda Finance Corp.	\$950,000	0.55%	12/7/2024	888,298	0.03%
Booking Holdings, Inc.	€900,000	0.10%	8/3/2025	888,274	0.03%
Bank of America Corp.^	€1,000,000	1.38%	9/5/2030	887,540	0.03%
VICI Properties LP/VICI Note Co., Inc.	\$975,000	4.63%	1/12/2029	887,161	0.03%
National Rural Utilities Cooperative Finance Corp.	\$1,000,000	1.00%	15/6/2026	882,515	0.03%
Walt Disney Co.	\$1,050,000	2.00%	1/9/2029	881,479	0.03%
Teledyne Technologies, Inc.	\$1,075,000	2.75%	1/4/2031	880,629	0.03%
Goldman Sachs Group, Inc.	\$910,000	3.50%	23/1/2025	880,497	0.03%
Citigroup, Inc.	\$875,000	5.50%	13/9/2025	879,972	0.03%
Wells Fargo & Co.^	\$1,035,000	2.88%	30/10/2030	879,948	0.03%
Wells Fargo & Co.	\$935,000	4.15%	24/1/2029	878,479	0.03%
Wells Fargo & Co.	\$950,000	3.00%	23/10/2026	878,115	0.03%
Morgan Stanley^	\$900,000	3.62%	17/4/2025	877,858	0.03%
Broadcom, Inc.	\$1,225,000	3.50%	15/2/2041	876,996	0.03%
Bank of America Corp.^	\$1,000,000	1.73%	22/7/2027	876,534	0.03%
Bank of America Corp.^	\$950,000	3.59%	21/7/2028	874,919	0.03%
JB Hunt Transport Services, Inc.	\$900,000	3.88%	1/3/2026	871,512	0.03%
Bank of America Corp.^	€870,000	1.95%	27/10/2026	871,165	0.03%
Cheniere Corpus Christi Holdings LLC	\$960,000	3.70%	15/11/2029	870,294	0.03%
Constellation Brands, Inc.	\$900,000	4.65%	15/11/2028	870,137	0.03%
Bank of America Corp.^	\$890,000	4.95%	22/7/2028	869,746	0.03%
WW Grainger, Inc.	\$925,000	1.85%	15/2/2025	868,263	0.03%
Goldman Sachs Group, Inc.	\$900,000	3.50%	1/4/2025	866,428	0.03%
Philip Morris International, Inc.	\$1,075,000	4.25%	10/11/2044	866,085	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$955,000	3.75%	15/2/2028	864,848	0.03%
Truist Bank^	\$925,000	2.64%	17/9/2029	864,298	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Expedia Group, Inc.	\$900,000	4.63%	1/8/2027	863,887	0.03%
Williams Cos, Inc.	\$875,000	4.30%	4/3/2024	863,522	0.03%
Comcast Corp.	\$875,000	3.70%	15/4/2024	861,608	0.03%
Bristol-Myers Squibb Co.	\$975,000	4.35%	15/11/2047	861,489	0.03%
Bank of America Corp.	\$884,000	3.95%	21/4/2025	861,177	0.03%
Boeing Co.	\$900,000	1.43%	4/2/2024	860,928	0.03%
Hewlett Packard Enterprise Co.	\$900,000	1.45%	1/4/2024	859,321	0.03%
Lowe's Cos, Inc.	\$875,000	4.00%	15/4/2025	857,757	0.03%
Bank of America Corp.^	\$925,000	2.02%	13/2/2026	857,673	0.03%
Goldman Sachs Group, Inc.	\$900,000	3.85%	26/1/2027	856,928	0.03%
Alphabet, Inc.	\$950,000	0.45%	15/8/2025	855,996	0.03%
Verizon Communications, Inc.	\$874,000	4.13%	16/3/2027	851,299	0.03%
Abbott Laboratories	\$1,000,000	1.15%	30/1/2028	850,431	0.03%
Wells Fargo & Co.^	\$1,000,000	4.61%	25/4/2053	850,343	0.03%
Discover Bank	\$889,000	4.25%	13/3/2026	850,314	0.03%
Morgan Stanley	\$1,000,000	4.30%	27/1/2045	850,137	0.03%
Nestle Holdings, Inc.	\$950,000	3.90%	24/9/2038	849,997	0.03%
PNC Bank NA	\$875,000	3.88%	10/4/2025	849,974	0.03%
JPMorgan Chase & Co.^	\$900,000	4.57%	14/6/2030	849,840	0.03%
Morgan Stanley^	€900,000	2.95%	7/5/2032	849,288	0.03%
Exxon Mobil Corp.	\$1,120,000	3.45%	15/4/2051	848,947	0.03%
Carrier Global Corp.	\$900,000	2.24%	15/2/2025	848,719	0.03%
Bank of America Corp.^	£800,000	3.58%	27/4/2031	848,413	0.03%
Cigna Corp.	\$875,000	4.38%	15/10/2028	844,045	0.03%
Visa, Inc.	\$875,000	3.15%	14/12/2025	843,906	0.03%
Morgan Stanley^	£700,000	5.79%	18/11/2033	843,700	0.03%
Boeing Co.	\$850,000	4.88%	1/5/2025	843,142	0.03%
Wells Fargo & Co.	\$975,000	4.90%	17/11/2045	842,979	0.03%
JPMorgan Chase & Co.^	\$900,000	4.49%	24/3/2031	841,660	0.02%
Goldman Sachs Group, Inc.^	\$1,032,000	3.10%	24/2/2033	841,534	0.02%
Parker-Hannifin Corp.	\$875,000	4.50%	15/9/2029	841,469	0.02%
BP Capital Markets America, Inc.	\$900,000	3.02%	16/1/2027	839,120	0.02%
Bank of America Corp.^	\$1,175,000	3.48%	13/3/2052	836,561	0.02%
ONEOK, Inc.	\$825,000	5.85%	15/1/2026	836,452	0.02%
Intel Corp.	\$895,000	2.60%	19/5/2026	835,381	0.02%
FedEx Corp.	\$1,025,000	4.55%	1/4/2046	834,376	0.02%
Apple, Inc.	\$1,250,000	2.65%	8/2/2051	834,140	0.02%
Sabine Pass Liquefaction LLC	\$832,000	5.63%	1/3/2025	833,968	0.02%
JPMorgan Chase & Co.^	\$900,000	4.59%	26/4/2033	833,232	0.02%
AT&T, Inc.	\$915,000	4.50%	15/5/2035	832,207	0.02%
Micron Technology, Inc.	\$875,000	4.19%	15/2/2027	831,324	0.02%
Wells Fargo & Co.^	\$850,000	4.81%	25/7/2028	828,605	0.02%
PepsiCo, Inc.	\$1,032,000	3.45%	6/10/2046	828,407	0.02%
Bank of America Corp.^	\$1,075,000	2.30%	21/7/2032	827,594	0.02%
Lockheed Martin Corp.	\$760,000	6.15%	1/9/2036	824,350	0.02%
Apple, Inc.	CAD1,155,000	2.51%	19/8/2024	823,368	0.02%
JPMorgan Chase & Co.^	\$875,000	4.45%	5/12/2029	822,587	0.02%
Paramount Global	\$925,000	3.38%	15/2/2028	820,543	0.02%
Crown Castle, Inc.	\$900,000	2.90%	15/3/2027	819,258	0.02%
Nissan Motor Acceptance Co. LLC	\$950,000	2.00%	9/3/2026	817,744	0.02%
AbbVie, Inc.	\$875,000	2.95%	21/11/2026	815,368	0.02%
GSK Consumer Healthcare Capital US LLC	\$925,000	3.63%	24/3/2032	814,956	0.02%
International Business Machines Corp.	\$1,125,000	2.85%	15/5/2040	814,576	0.02%
American International Group, Inc.^	\$850,000	5.75%	1/4/2048	812,274	0.02%
Oracle Corp.	\$883,000	2.65%	15/7/2026	811,929	0.02%
Arch Capital Finance LLC	\$850,000	4.01%	15/12/2026	811,875	0.02%
Fiserv, Inc.	\$900,000	3.50%	1/7/2029	811,015	0.02%
Wells Fargo & Co.^	\$875,000	3.58%	22/5/2028	810,510	0.02%
AT&T, Inc.	\$975,000	2.75%	1/6/2031	809,595	0.02%
QUALCOMM, Inc.	\$850,000	3.25%	20/5/2027	809,034	0.02%
Berkshire Hathaway Finance Corp.	\$1,000,000	3.85%	15/3/2052	807,090	0.02%
Regions Financial Corp.	\$950,000	1.80%	12/8/2028	805,979	0.02%
Charles Schwab Corp.	\$825,000	3.85%	21/5/2025	805,606	0.02%
Verizon Communications, Inc.	\$700,000	7.75%	1/12/2030	805,518	0.02%
DuPont de Nemours, Inc.	\$815,000	4.73%	15/11/2028	804,150	0.02%
Morgan Stanley^	\$873,000	3.59%	22/7/2028	802,413	0.02%
Bank of America Corp.^	€1,000,000	0.65%	26/10/2031	802,410	0.02%
Walt Disney Co.	\$900,000	2.20%	13/1/2028	802,086	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$975,000	5.75%	1/4/2048	801,837	0.02%
John Deere Capital Corp.	\$900,000	1.75%	9/3/2027	801,608	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	¥100,000,000	2.80%	25/6/2027	801,239	0.02%
Fox Corp.	\$905,000	3.50%	8/4/2030	800,311	0.02%
Citigroup, Inc. ^	€800,000	1.50%	24/7/2026	798,750	0.02%
Johnson & Johnson	\$900,000	3.55%	1/3/2036	796,870	0.02%
PNC Bank NA	\$850,000	3.10%	25/10/2027	795,919	0.02%
John Deere Capital Corp.	\$815,000	3.45%	13/3/2025	793,894	0.02%
Constellation Brands, Inc.	\$1,000,000	2.25%	1/8/2031	793,749	0.02%
Walt Disney Co.	\$825,000	3.70%	23/3/2027	793,275	0.02%
VMware, Inc.	\$850,000	3.90%	21/8/2027	793,240	0.02%
Verizon Communications, Inc.	€900,000	1.25%	8/4/2030	791,444	0.02%
Baxter International, Inc.	\$850,000	1.32%	29/11/2024	791,362	0.02%
Merck & Co., Inc.	\$700,000	6.50%	1/12/2033	791,030	0.02%
Broadcom, Inc.	\$985,000	3.42%	15/4/2033	790,642	0.02%
Becton Dickinson Euro Finance Sarl	€900,000	0.33%	13/8/2028	790,481	0.02%
Apple, Inc.	\$875,000	0.55%	20/8/2025	788,924	0.02%
Marsh & McLennan Cos, Inc.	\$800,000	3.88%	15/3/2024	788,894	0.02%
Sherwin-Williams Co.	\$900,000	2.95%	15/8/2029	788,451	0.02%
Verizon Communications, Inc.	\$1,250,000	2.88%	20/11/2050	788,371	0.02%
Citigroup, Inc. ^	\$800,000	4.14%	24/5/2025	787,780	0.02%
Apple, Inc.	\$1,000,000	1.25%	20/8/2030	785,869	0.02%
Centene Corp.	\$1,000,000	2.63%	1/8/2031	785,450	0.02%
Apple, Inc.	€800,000	0.00%	15/11/2025	784,780	0.02%
Microsoft Corp.	\$800,000	2.88%	6/2/2024	784,443	0.02%
Comcast Corp.	\$1,075,000	3.45%	1/2/2050	784,144	0.02%
Morgan Stanley ^	\$1,075,000	2.48%	16/9/2036	784,141	0.02%
Citigroup, Inc. ^	\$850,000	4.08%	23/4/2029	783,865	0.02%
Verizon Communications, Inc.	€800,000	1.38%	27/10/2026	782,430	0.02%
Centene Corp.	\$1,000,000	2.50%	1/3/2031	782,374	0.02%
Merck & Co., Inc.	\$950,000	3.70%	10/2/2045	781,671	0.02%
Bank of America Corp. ^	\$800,000	3.84%	25/4/2025	780,909	0.02%
BorgWarner, Inc.	\$875,000	2.65%	1/7/2027	779,555	0.02%
American Express Co.	\$825,000	2.25%	4/3/2025	779,397	0.02%
VeriSign, Inc.	\$800,000	4.75%	15/7/2027	779,084	0.02%
Boeing Co.	\$920,000	2.95%	1/2/2030	778,751	0.02%
Wells Fargo & Co. ^	\$800,000	3.91%	25/4/2026	776,994	0.02%
Keurig Dr Pepper, Inc.	\$850,000	4.05%	15/4/2032	773,440	0.02%
AT&T, Inc.	\$950,000	4.50%	9/3/2048	773,162	0.02%
Coca-Cola Co.	\$1,150,000	2.60%	1/6/2050	772,961	0.02%
Goldman Sachs Group, Inc.	€1,000,000	0.75%	23/3/2032	772,498	0.02%
Gilead Sciences, Inc.	\$835,000	4.80%	1/4/2044	770,259	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$800,000	4.45%	29/1/2026	769,135	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,050,000	4.80%	1/3/2050	768,315	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$975,000	5.38%	1/5/2047	768,250	0.02%
Morgan Stanley	\$900,000	4.38%	22/1/2047	767,257	0.02%
Wells Fargo & Co.	\$791,000	5.61%	15/1/2044	766,822	0.02%
Delta Air Lines, Inc.	\$750,000	7.00%	1/5/2025	766,422	0.02%
United Parcel Service, Inc.	\$765,000	5.20%	1/4/2040	764,284	0.02%
JPMorgan Chase & Co. ^	\$825,000	4.01%	23/4/2029	764,217	0.02%
Bank of America Corp. ^	CAD1,070,000	2.93%	25/4/2025	764,144	0.02%
Halliburton Co.	\$825,000	4.85%	15/11/2035	763,929	0.02%
Comcast Corp.	\$925,000	3.75%	1/4/2040	763,737	0.02%
JPMorgan Chase & Co. ^	\$800,000	3.96%	29/1/2027	763,700	0.02%
Nestle Holdings, Inc.	\$800,000	0.38%	15/1/2024	763,574	0.02%
Enterprise Products Operating LLC	\$775,000	3.90%	15/2/2024	763,514	0.02%
JPMorgan Chase & Co. ^	\$825,000	1.56%	10/12/2025	763,350	0.02%
Comcast Corp.	\$825,000	3.15%	15/2/2028	762,419	0.02%
JPMorgan Chase & Co. ^	£700,000	0.99%	28/4/2026	761,360	0.02%
Mondelez International Holdings Netherlands BV	\$875,000	1.25%	24/9/2026	760,476	0.02%
Parker-Hannifin Corp.	\$850,000	3.25%	14/6/2029	759,839	0.02%
Target Corp.	\$775,000	3.50%	1/7/2024	759,758	0.02%
Berkshire Hathaway, Inc.	¥100,000,000	0.88%	16/4/2025	759,440	0.02%
Verizon Communications, Inc.	\$1,237,000	2.99%	30/10/2056	759,149	0.02%
Apple, Inc.	\$875,000	2.20%	11/9/2029	755,911	0.02%
Medtronic, Inc.	\$797,000	4.38%	15/3/2035	755,882	0.02%
Met Tower Global Funding	\$800,000	0.70%	5/4/2024	755,579	0.02%
American Express Co.	\$785,000	2.50%	30/7/2024	755,401	0.02%
Amazon.com, Inc.	\$900,000	3.95%	13/4/2052	753,978	0.02%
PPG Industries, Inc.	\$850,000	1.20%	15/3/2026	753,513	0.02%
Huntington National Bank	\$750,000	5.65%	10/1/2030	753,085	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Costco Wholesale Corp.	\$799,000	3.00%	18/5/2027	752,342	0.02%
Berkshire Hathaway, Inc.	¥100,000,000	0.17%	13/9/2024	751,876	0.02%
State Street Corp.^	\$725,000	5.82%	4/11/2028	748,937	0.02%
Dollar Tree, Inc.	\$780,000	4.20%	15/5/2028	748,397	0.02%
General Motors Co.	\$915,000	5.20%	1/4/2045	748,151	0.02%
Gilead Sciences, Inc.	\$775,000	3.65%	1/3/2026	748,090	0.02%
Sysco Corp.	\$900,000	2.40%	15/2/2030	748,019	0.02%
American Tower Corp.	\$795,000	2.40%	15/3/2025	747,899	0.02%
Bank of America Corp.^	\$800,000	3.82%	20/1/2028	746,840	0.02%
Wells Fargo & Co.	\$775,000	4.30%	22/7/2027	746,417	0.02%
AT&T, Inc.	\$1,000,000	3.50%	1/6/2041	746,319	0.02%
Athene Holding Ltd.	\$740,000	6.15%	3/4/2030	745,642	0.02%
Goldman Sachs Group, Inc.^	\$800,000	4.22%	1/5/2029	745,132	0.02%
Apple, Inc.	\$925,000	1.65%	8/2/2031	744,573	0.02%
Citigroup, Inc.^	€800,000	0.50%	8/10/2027	742,949	0.02%
Goldman Sachs Group, Inc.^	\$800,000	3.62%	15/3/2028	742,786	0.02%
AT&T, Inc.	\$1,050,000	3.65%	1/6/2051	742,621	0.02%
Stellantis NV	€700,000	3.88%	5/1/2026	742,484	0.02%
US Bancorp	\$800,000	1.45%	12/5/2025	742,365	0.02%
Elevance Health, Inc.	\$725,000	5.50%	15/10/2032	742,094	0.02%
Deere & Co.	\$875,000	3.75%	15/4/2050	741,746	0.02%
Hewlett Packard Enterprise Co.	\$825,000	1.75%	1/4/2026	741,513	0.02%
Baker Hughes Holdings LLC/Baker Hughes Co.- Obligor, Inc.	\$800,000	3.34%	15/12/2027	740,136	0.02%
US Treasury Bond	\$827,000	3.38%	15/8/2042	739,519	0.02%
Bank of America Corp.^	\$800,000	3.97%	5/3/2029	738,465	0.02%
Verizon Communications, Inc.	\$950,000	1.68%	30/10/2030	738,334	0.02%
Bank of America Corp.^	\$1,002,000	3.31%	22/4/2042	736,810	0.02%
Kimco Realty Corp.	\$800,000	4.60%	1/2/2033	736,015	0.02%
Williams Cos, Inc.	\$755,000	3.90%	15/1/2025	735,715	0.02%
Bristol-Myers Squibb Co.	\$850,000	4.25%	26/10/2049	735,158	0.02%
PepsiCo, Inc.	€800,000	0.50%	6/5/2028	733,944	0.02%
Kansas City Southern	\$850,000	2.88%	15/11/2029	733,940	0.02%
Comcast Corp.	€800,000	0.25%	20/5/2027	733,852	0.02%
Workday, Inc.	\$800,000	3.70%	1/4/2029	733,844	0.02%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$775,000	3.88%	15/1/2027	733,690	0.02%
Raytheon Technologies Corp.	\$750,000	3.20%	15/3/2024	733,558	0.02%
International Business Machines Corp.	\$900,000	1.95%	15/5/2030	733,494	0.02%
AT&T, Inc.	€800,000	3.15%	4/9/2036	732,918	0.02%
Morgan Stanley	\$750,000	4.00%	23/7/2025	732,904	0.02%
Morgan Stanley^	\$825,000	2.48%	21/1/2028	732,881	0.02%
Merck & Co., Inc.	\$825,000	1.70%	10/6/2027	732,696	0.02%
Lam Research Corp.	\$900,000	1.90%	15/6/2030	732,085	0.02%
Goldman Sachs Group, Inc.	€700,000	1.38%	15/5/2024	731,418	0.02%
NIKE, Inc.	\$850,000	3.88%	1/11/2045	731,376	0.02%
Bank of America Corp.^	\$855,000	4.24%	24/4/2038	731,336	0.02%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$750,000	4.50%	20/10/2025	731,041	0.02%
JPMorgan Chase & Co.^	\$875,000	2.07%	1/6/2029	730,720	0.02%
Travelers Cos, Inc.	\$900,000	4.00%	30/5/2047	729,686	0.02%
Coca-Cola Co.	\$825,000	1.45%	1/6/2027	728,626	0.02%
Goldman Sachs Group, Inc.	\$775,000	3.50%	16/11/2026	728,051	0.02%
HCA, Inc.	\$800,000	3.13%	15/3/2027	727,717	0.02%
Home Depot, Inc.	\$975,000	3.35%	15/4/2050	726,556	0.02%
Mastercard, Inc.	\$900,000	2.00%	18/11/2031	725,341	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$800,000	6.48%	23/10/2045	725,005	0.02%
Broadcom, Inc.	\$1,000,000	3.19%	15/11/2036	721,739	0.02%
Northrop Grumman Corp.	\$750,000	4.40%	1/5/2030	721,559	0.02%
Berkshire Hathaway Finance Corp.	€800,000	1.50%	18/3/2030	720,293	0.02%
Apple, Inc.	\$732,000	3.45%	6/5/2024	719,517	0.02%
UnitedHealth Group, Inc.	\$750,000	3.85%	15/6/2028	719,060	0.02%
Lowe's Cos, Inc.	\$750,000	4.50%	15/4/2030	718,707	0.02%
McDonald's Corp.	£700,000	3.75%	31/5/2038	717,656	0.02%
Goldman Sachs Group, Inc.^	\$750,000	4.48%	23/8/2028	717,385	0.02%
Enel Finance America LLC	\$690,000	7.10%	14/10/2027	717,265	0.02%
BlackRock, Inc.	\$840,000	2.40%	30/4/2030	717,158	0.02%
Truist Financial Corp.	\$850,000	1.13%	3/8/2027	716,810	0.02%
Elevance Health, Inc.	\$754,000	2.38%	15/1/2025	715,816	0.02%
Walt Disney Co.	\$775,000	4.70%	23/3/2050	715,243	0.02%
Equinix, Inc.	\$800,000	1.00%	15/9/2025	714,875	0.02%
Citigroup, Inc.	\$725,000	4.60%	9/3/2026	713,396	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
T-Mobile USA, Inc.	\$1,050,000	3.40%	15/10/2052	713,066	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$750,000	5.50%	15/1/2030	713,021	0.02%
Altria Group, Inc.	\$800,000	5.95%	14/2/2049	712,920	0.02%
JPMorgan Chase & Co.^	\$865,000	2.96%	13/5/2031	712,193	0.02%
Coca-Cola Co.	\$850,000	1.00%	15/3/2028	712,126	0.02%
JPMorgan Chase & Co.^	\$900,000	2.55%	8/11/2032	711,201	0.02%
Home Depot, Inc.	\$800,000	3.25%	15/4/2032	711,130	0.02%
AbbVie, Inc.	\$750,000	3.20%	14/5/2026	709,881	0.02%
Roche Holdings, Inc.	\$750,000	2.13%	10/3/2025	709,636	0.02%
TJX Cos, Inc.	\$850,000	1.15%	15/5/2028	709,328	0.02%
BP Capital Markets America, Inc.	\$950,000	3.06%	17/6/2041	708,487	0.02%
First-Citizens Bank & Trust Co.^	\$750,000	2.97%	27/9/2025	707,929	0.02%
Lockheed Martin Corp.	\$728,000	3.55%	15/1/2026	707,135	0.02%
Berkshire Hathaway Finance Corp.	\$800,000	4.20%	15/8/2048	706,539	0.02%
Goldman Sachs Group, Inc.	\$720,000	3.85%	8/7/2024	706,348	0.02%
T-Mobile USA, Inc.	\$725,000	5.80%	15/9/2062	706,339	0.02%
VICI Properties LP	\$725,000	4.38%	15/5/2025	706,072	0.02%
Bank of America Corp.^	\$900,000	2.57%	20/10/2032	706,010	0.02%
PNC Financial Services Group, Inc.^	\$700,000	5.35%	2/12/2028	705,224	0.02%
Pfizer, Inc.	£500,000	6.50%	3/6/2038	705,158	0.02%
Apple, Inc.	\$755,000	2.90%	12/9/2027	705,036	0.02%
Morgan Stanley	\$725,000	4.35%	8/9/2026	704,686	0.02%
Skyworks Solutions, Inc.	\$800,000	1.80%	1/6/2026	704,221	0.02%
JPMorgan Chase & Co.^	\$800,000	1.58%	22/4/2027	704,118	0.02%
AT&T, Inc.	\$825,000	4.75%	15/5/2046	704,017	0.02%
International Business Machines Corp.	\$800,000	1.70%	15/5/2027	702,949	0.02%
Wells Fargo & Co.^	\$750,000	4.48%	4/4/2031	702,923	0.02%
Verizon Communications, Inc.	\$750,000	4.50%	10/8/2033	702,916	0.02%
Oracle Corp.	\$975,000	3.95%	25/3/2051	702,479	0.02%
Kinder Morgan, Inc.	\$750,000	5.30%	1/12/2034	702,038	0.02%
eBay, Inc.	\$825,000	2.70%	11/3/2030	701,733	0.02%
JPMorgan Chase & Co.^	\$750,000	3.78%	1/2/2028	701,516	0.02%
Bank of America Corp.^	\$750,000	4.27%	23/7/2029	700,545	0.02%
Johnson & Johnson	\$726,000	2.63%	15/1/2025	699,394	0.02%
EQT Corp.	\$675,000	7.00%	1/2/2030	699,228	0.02%
GSK Consumer Healthcare Capital US LLC	\$750,000	3.38%	24/3/2027	698,794	0.02%
Dow Chemical Co.	\$845,000	4.38%	15/11/2042	698,651	0.02%
Goldman Sachs Group, Inc.	€800,000	0.25%	26/1/2028	698,073	0.02%
Activision Blizzard, Inc.	\$1,130,000	2.50%	15/9/2050	697,517	0.02%
Thermo Fisher Scientific Finance I BV	€808,000	0.80%	18/10/2030	696,284	0.02%
Oracle Corp.	\$1,020,000	3.60%	1/4/2050	695,858	0.02%
Citigroup, Inc.	\$750,000	3.20%	21/10/2026	695,223	0.02%
Visa, Inc.	\$770,000	1.90%	15/4/2027	694,798	0.02%
Morgan Stanley^	\$800,000	1.51%	20/7/2027	694,763	0.02%
Wells Fargo & Co.	\$900,000	3.90%	1/5/2045	694,009	0.02%
Verizon Communications, Inc.	\$800,000	2.10%	22/3/2028	693,995	0.02%
WP Carey, Inc.	\$700,000	4.60%	1/4/2024	693,397	0.02%
Southern California Edison Co.	\$840,000	2.25%	1/6/2030	693,037	0.02%
UnitedHealth Group, Inc.	\$775,000	1.15%	15/5/2026	692,995	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$725,000	5.00%	15/1/2028	692,465	0.02%
AbbVie, Inc.	\$775,000	4.70%	14/5/2045	692,296	0.02%
Bank of America Corp.	\$725,000	3.50%	19/4/2026	692,295	0.02%
Norfolk Southern Corp.	\$700,000	3.85%	15/1/2024	691,317	0.02%
Kinder Morgan Energy Partners LP	\$700,000	4.15%	1/2/2024	690,914	0.02%
Berkshire Hathaway, Inc.	¥100,000,000	0.44%	15/4/2031	689,991	0.02%
CSX Corp.	\$875,000	3.80%	1/11/2046	689,332	0.02%
CommonSpirit Health	\$718,000	2.76%	1/10/2024	688,538	0.02%
Raytheon Technologies Corp.	\$825,000	4.15%	15/5/2045	687,911	0.02%
American Express Co.	\$700,000	3.38%	3/5/2024	686,091	0.02%
AT&T, Inc.	\$875,000	2.25%	1/2/2032	686,078	0.02%
KLA Corp.	\$700,000	4.65%	15/7/2032	685,873	0.02%
JPMorgan Chase & Co.^	\$838,000	2.52%	22/4/2031	685,589	0.02%
Northern Trust Corp.	\$700,000	3.95%	30/10/2025	685,564	0.02%
Amazon.com, Inc.	\$750,000	0.80%	3/6/2025	685,481	0.02%
HCA, Inc.	\$750,000	4.13%	15/6/2029	684,677	0.02%
Ally Financial, Inc.	\$690,000	5.13%	30/9/2024	684,150	0.02%
Dell International LLC/EMC Corp.	\$675,000	5.85%	15/7/2025	683,418	0.02%
John Deere Capital Corp.	\$700,000	2.60%	7/3/2024	681,999	0.02%
Mondelez International, Inc.	\$750,000	2.63%	17/3/2027	681,113	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	\$762,000	4.27%	15/1/2036	681,028	0.02%
Emerson Electric Co.	\$800,000	2.00%	21/12/2028	680,589	0.02%
US Treasury Note	\$680,000	4.00%	31/10/2029	680,319	0.02%
McDonald's Corp.	\$775,000	2.63%	1/9/2029	679,992	0.02%
GSK Consumer Healthcare Capital US LLC	\$700,000	3.02%	24/3/2024	679,144	0.02%
Enterprise Products Operating LLC	\$775,000	4.90%	15/5/2046	679,058	0.02%
Citigroup, Inc.	\$675,000	6.00%	31/10/2033	678,792	0.02%
Goldman Sachs Group, Inc.	\$750,000	5.15%	22/5/2045	678,324	0.02%
Berkshire Hathaway Energy Co.	\$655,000	5.95%	15/5/2037	677,709	0.02%
Goldman Sachs Group, Inc.	\$650,000	6.25%	1/2/2041	677,415	0.02%
ERAC USA Finance LLC	\$700,000	3.85%	15/11/2024	677,380	0.02%
Mastercard, Inc.	\$750,000	2.95%	1/6/2029	677,131	0.02%
Wells Fargo & Co. ^	\$715,000	2.41%	30/10/2025	677,096	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$775,000	1.70%	15/6/2026	676,854	0.02%
Meta Platforms, Inc.	\$725,000	3.50%	15/8/2027	676,819	0.02%
Oracle Corp.	\$650,000	6.15%	9/11/2029	675,755	0.02%
Cigna Corp.	\$725,000	4.80%	15/8/2038	675,609	0.02%
Eaton Corp.	\$725,000	4.15%	15/3/2033	675,462	0.02%
Healthcare Realty Holdings LP	\$725,000	3.75%	1/7/2027	673,141	0.02%
Ventas Realty LP	\$700,000	3.50%	1/2/2025	672,617	0.02%
Energy Transfer LP	\$725,000	6.13%	15/12/2045	672,299	0.02%
Energy Transfer LP	\$700,000	4.95%	15/5/2028	672,119	0.02%
Wells Fargo & Co.	\$700,000	3.00%	19/2/2025	670,840	0.02%
Mondelez International Holdings Netherlands BV	\$725,000	0.75%	24/9/2024	670,803	0.02%
Florida Power & Light Co.	\$695,000	3.13%	1/12/2025	670,798	0.02%
Wells Fargo & Co.	\$675,000	4.48%	16/1/2024	670,704	0.02%
Phillips 66	\$730,000	4.88%	15/11/2044	670,635	0.02%
Apple, Inc.	\$725,000	4.38%	13/5/2045	669,776	0.02%
Phillips 66 Co.	\$725,000	3.75%	1/3/2028	668,812	0.02%
Enterprise Products Operating LLC	\$795,000	4.45%	15/2/2043	668,147	0.02%
S&P Global, Inc.	\$700,000	4.25%	1/5/2029	668,033	0.02%
QUALCOMM, Inc.	\$788,000	1.30%	20/5/2028	667,312	0.02%
Morgan Stanley	\$715,000	3.13%	27/7/2026	667,010	0.02%
HCA, Inc.	\$775,000	3.50%	1/9/2030	666,814	0.02%
Intercontinental Exchange, Inc.	\$695,000	4.60%	15/3/2033	666,609	0.02%
Salesforce, Inc.	\$1,000,000	2.90%	15/7/2051	666,016	0.02%
Microsoft Corp.	\$956,000	3.04%	17/3/2062	665,913	0.02%
Walt Disney Co.	\$825,000	3.50%	13/5/2040	665,310	0.02%
Fidelity National Information Services, Inc.	\$800,000	1.65%	1/3/2028	665,190	0.02%
JPMorgan Chase & Co. ^	\$800,000	3.88%	24/7/2038	664,330	0.02%
UnitedHealth Group, Inc.	\$675,000	3.50%	15/2/2024	664,296	0.02%
American Express Co. ^	\$700,000	4.42%	3/8/2033	663,492	0.02%
US Bancorp	\$700,000	3.10%	27/4/2026	661,755	0.02%
Bank of America Corp. ^	\$800,000	3.85%	8/3/2037	661,684	0.02%
Healthcare Realty Holdings LP	\$875,000	2.00%	15/3/2031	661,669	0.02%
Wells Fargo & Co. ^	\$800,000	2.57%	11/2/2031	661,668	0.02%
Wells Fargo & Co. ^	\$750,000	2.39%	2/6/2028	661,437	0.02%
Comcast Corp.	\$725,000	3.40%	1/4/2030	659,968	0.02%
Caterpillar, Inc.	\$775,000	3.80%	15/8/2042	659,554	0.02%
Morgan Stanley	\$675,000	3.70%	23/10/2024	659,327	0.02%
Wells Fargo & Co.	\$825,000	4.40%	14/6/2046	659,189	0.02%
McKesson Corp.	\$750,000	1.30%	15/8/2026	658,547	0.02%
ConocoPhillips Co.	\$825,000	4.03%	15/3/2062	658,540	0.02%
Pacific Gas & Electric Co.	\$840,000	4.95%	1/7/2050	658,103	0.02%
AbbVie, Inc.	\$675,000	3.80%	15/3/2025	658,006	0.02%
JPMorgan Chase & Co. ^	\$985,000	3.11%	22/4/2051	654,430	0.02%
Phillips 66 Co.	\$750,000	3.15%	15/12/2029	654,167	0.02%
Cox Communications, Inc.	\$700,000	3.35%	15/9/2026	653,715	0.02%
Crown Castle, Inc.	\$750,000	3.10%	15/11/2029	653,685	0.02%
Amazon.com, Inc.	\$875,000	2.88%	12/5/2041	653,436	0.02%
Omnicom Finance Holdings plc	€700,000	0.80%	8/7/2027	653,430	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$700,000	4.25%	1/12/2026	653,251	0.02%
S&P Global, Inc.	\$715,000	2.45%	1/3/2027	653,145	0.02%
Lockheed Martin Corp.	\$700,000	4.70%	15/5/2046	652,050	0.02%
Exelon Corp.	\$700,000	4.05%	15/4/2030	651,940	0.02%
Philip Morris International, Inc.	€700,000	0.13%	3/8/2026	651,386	0.02%
Chevron Corp.	\$700,000	1.55%	11/5/2025	651,342	0.02%
Citigroup, Inc. ^	\$750,000	1.46%	9/6/2027	650,989	0.02%
Oracle Corp.	\$825,000	3.80%	15/11/2037	650,827	0.02%
JPMorgan Chase & Co. ^	\$850,000	1.95%	4/2/2032	650,646	0.02%
PayPal Holdings, Inc.	\$792,000	2.30%	1/6/2030	650,162	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	\$700,000	2.45%	4/8/2026	649,981	0.02%
Principal Financial Group, Inc.	\$700,000	3.10%	15/11/2026	649,960	0.02%
Berkshire Hathaway Finance Corp.	\$725,000	4.25%	15/1/2049	649,953	0.02%
Bank of America Corp.^	\$800,000	2.50%	13/2/2031	649,925	0.02%
T-Mobile USA, Inc.	\$750,000	3.50%	15/4/2031	649,549	0.02%
Schlumberger Holdings Corp.	\$695,000	3.90%	17/5/2028	649,180	0.02%
7-Eleven, Inc.	\$850,000	1.80%	10/2/2031	648,838	0.02%
UnitedHealth Group, Inc.	\$700,000	4.75%	15/5/2052	648,706	0.02%
Alphabet, Inc.	\$825,000	1.10%	15/8/2030	647,738	0.02%
Otis Worldwide Corp.	\$691,000	2.06%	5/4/2025	647,035	0.02%
Qorvo, Inc.	\$700,000	1.75%	15/12/2024	645,845	0.02%
International Business Machines Corp.	\$750,000	4.15%	15/5/2039	645,738	0.02%
UnitedHealth Group, Inc.	\$625,000	5.30%	15/2/2030	645,479	0.02%
CME Group, Inc.	\$667,000	3.00%	15/3/2025	645,105	0.02%
EQT Corp.	\$700,000	3.13%	15/5/2026	644,482	0.02%
Bristol-Myers Squibb Co.	\$825,000	3.70%	15/3/2052	644,188	0.02%
Intel Corp.	\$725,000	4.90%	5/8/2052	644,104	0.02%
Utah Acquisition Sub, Inc.	\$850,000	5.25%	15/6/2046	644,061	0.02%
Merck & Co., Inc.	\$725,000	0.75%	24/2/2026	642,547	0.02%
Raytheon Technologies Corp.	\$825,000	3.75%	1/11/2046	642,410	0.02%
Oracle Corp.	\$875,000	4.00%	15/11/2047	642,369	0.02%
Charles Schwab Corp.	\$725,000	0.90%	11/3/2026	642,235	0.02%
Norfolk Southern Corp.	\$795,000	3.94%	1/11/2047	640,905	0.02%
JPMorgan Chase & Co.^	\$800,000	2.58%	22/4/2032	640,032	0.02%
AbbVie, Inc.	\$650,000	3.85%	15/6/2024	639,759	0.02%
Goldman Sachs Group, Inc.^	\$780,000	4.02%	31/10/2038	639,729	0.02%
Pfizer, Inc.	\$700,000	4.00%	15/12/2036	639,310	0.02%
Alexandria Real Estate Equities, Inc.	\$666,000	3.95%	15/1/2027	638,954	0.02%
PayPal Holdings, Inc.	\$700,000	5.05%	1/6/2052	638,865	0.02%
PepsiCo, Inc.	€795,000	0.75%	14/10/2033	637,749	0.02%
Air Lease Corp.	\$675,000	3.38%	1/7/2025	636,581	0.02%
Intercontinental Exchange, Inc.	\$650,000	3.65%	23/5/2025	636,131	0.02%
Diamondback Energy, Inc.	\$725,000	3.50%	1/12/2029	636,047	0.02%
Morgan Stanley^	\$725,000	3.62%	1/4/2031	634,234	0.02%
Toyota Motor Credit Corp.	€700,000	0.13%	5/11/2027	632,938	0.02%
Gilead Sciences, Inc.	\$700,000	4.75%	1/3/2046	632,885	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$665,000	6.50%	1/12/2052	632,214	0.02%
Citigroup, Inc.^	\$700,000	3.98%	20/3/2030	632,118	0.02%
Constellation Energy Generation LLC	\$660,000	3.25%	1/6/2025	632,047	0.02%
Johnson & Johnson	\$750,000	3.70%	1/3/2046	631,995	0.02%
Bristol-Myers Squibb Co.	\$800,000	1.45%	13/11/2030	630,954	0.02%
DXC Technology Co.	\$750,000	2.38%	15/9/2028	630,654	0.02%
Union Pacific Corp.	\$811,000	3.84%	20/3/2060	629,593	0.02%
Coca-Cola Co.	\$750,000	2.25%	5/1/2032	628,504	0.02%
International Business Machines Corp.	€700,000	0.30%	11/2/2028	628,011	0.02%
John Deere Cash Management Sarl	€600,000	1.38%	2/4/2024	627,661	0.02%
BP Capital Markets America, Inc.	\$950,000	2.94%	4/6/2051	627,216	0.02%
Broadcom, Inc.	\$700,000	4.15%	15/11/2030	627,113	0.02%
Texas Instruments, Inc.	\$625,000	4.60%	15/2/2028	626,215	0.02%
Home Depot, Inc.	\$700,000	4.40%	15/3/2045	625,332	0.02%
Bank of America Corp.^	\$740,000	4.44%	20/1/2048	625,280	0.02%
Fiserv, Inc.	\$700,000	2.25%	1/6/2027	625,029	0.02%
General Motors Co.	\$650,000	5.00%	1/10/2028	624,913	0.02%
Alexandria Real Estate Equities, Inc.	\$650,000	4.70%	1/7/2030	624,480	0.02%
New York Life Global Funding	£600,000	1.50%	15/7/2027	624,430	0.02%
Prologis Euro Finance LLC	€700,000	0.25%	10/9/2027	624,238	0.02%
Ally Financial, Inc.	\$605,000	8.00%	1/11/2031	624,055	0.02%
AT&T, Inc.	€700,000	2.05%	19/5/2032	623,938	0.02%
Verizon Communications, Inc.	€700,000	2.88%	15/1/2038	623,420	0.02%
Citigroup, Inc.^	\$715,000	1.12%	28/1/2027	623,400	0.02%
Virginia Electric & Power Co.	\$475,000	8.88%	15/11/2038	623,217	0.02%
American Tower Corp.	\$700,000	1.60%	15/4/2026	622,528	0.02%
Exxon Mobil Corp.	\$650,000	2.71%	6/3/2025	621,923	0.02%
Gilead Sciences, Inc.	\$750,000	4.15%	1/3/2047	620,937	0.02%
Cigna Corp.	\$875,000	3.40%	15/3/2050	620,858	0.02%
Ecolab, Inc.	\$625,000	4.80%	24/3/2030	620,562	0.02%
Cisco Systems, Inc.	\$594,000	5.50%	15/1/2040	619,549	0.02%
Consolidated Edison Co. of New York, Inc.	\$775,000	3.95%	1/3/2043	619,368	0.02%
Toyota Motor Credit Corp.	\$700,000	1.13%	18/6/2026	619,364	0.02%
NVIDIA Corp.	\$650,000	3.20%	16/9/2026	617,871	0.02%

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Morgan Stanley^	\$675,000	3.77%	24/1/2029	617,790	0.02%
T-Mobile USA, Inc.	\$700,000	3.38%	15/4/2029	616,756	0.02%
Kaiser Foundation Hospitals	\$850,000	2.81%	1/6/2041	616,246	0.02%
Halliburton Co.	\$695,000	5.00%	15/11/2045	616,176	0.02%
Honeywell International, Inc.	€600,000	0.00%	10/3/2024	616,055	0.02%
Stellantis NV	€600,000	2.00%	20/3/2025	615,714	0.02%
Continental Resources, Inc.	\$675,000	4.38%	15/1/2028	614,797	0.02%
Emerson Electric Co.	€600,000	0.38%	22/5/2024	613,101	0.02%
General Motors Co.	\$625,000	6.60%	1/4/2036	612,931	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	\$625,000	4.65%	15/10/2025	611,979	0.02%
Danaher Corp.	€600,000	2.10%	30/9/2026	610,885	0.02%
General Motors Financial Co., Inc.	\$600,000	6.05%	10/10/2025	610,510	0.02%
Goldman Sachs Group, Inc.^	\$670,000	3.81%	23/4/2029	609,560	0.02%
Apple, Inc.	€600,000	2.00%	17/9/2027	609,524	0.02%
Toyota Motor Credit Corp.	\$700,000	1.90%	6/4/2028	609,468	0.02%
MPLX LP	\$615,000	4.88%	1/6/2025	607,913	0.02%
General Motors Financial Co., Inc.	\$700,000	1.50%	10/6/2026	607,620	0.02%
Bristol-Myers Squibb Co.	\$675,000	0.75%	13/11/2025	607,463	0.02%
Altria Group, Inc.	€600,000	1.70%	15/6/2025	607,334	0.02%
Blackstone Private Credit Fund	\$660,000	1.75%	15/9/2024	607,022	0.02%
AbbVie, Inc.	€600,000	2.63%	15/11/2028	606,886	0.02%
UnitedHealth Group, Inc.	\$740,000	3.50%	15/8/2039	606,853	0.02%
State Street Corp.^	\$675,000	2.20%	7/2/2028	606,158	0.02%
Nestle Holdings, Inc.	\$650,000	0.61%	14/9/2024	605,911	0.02%
Automatic Data Processing, Inc.	\$625,000	3.38%	15/9/2025	605,719	0.02%
Gilead Sciences, Inc.	\$650,000	2.95%	1/3/2027	605,412	0.02%
Home Depot, Inc.	\$1,000,000	2.38%	15/3/2051	605,132	0.02%
HCA, Inc.	\$680,000	5.50%	15/6/2047	604,914	0.02%
DR Horton, Inc.	\$650,000	2.60%	15/10/2025	604,628	0.02%
Digital Realty Trust LP	\$650,000	3.70%	15/8/2027	604,146	0.02%
Intercontinental Exchange, Inc.	\$625,000	4.00%	15/9/2027	603,759	0.02%
GE HealthCare Technologies, Inc.	\$600,000	5.60%	15/11/2025	603,628	0.02%
Oracle Corp.	\$815,000	3.60%	1/4/2040	601,817	0.02%
Liberty Mutual Group, Inc.	\$642,000	4.57%	1/2/2029	601,733	0.02%
WRKCo, Inc.	\$625,000	4.90%	15/3/2029	601,523	0.02%
Oracle Corp.	\$725,000	2.88%	25/3/2031	601,483	0.02%
HP, Inc.	\$700,000	4.20%	15/4/2032	601,245	0.02%
Caterpillar Financial Services Corp.	\$600,000	4.90%	17/1/2025	600,967	0.02%
Comerica Bank	\$625,000	2.50%	23/7/2024	600,078	0.02%
Amazon.com, Inc.	\$600,000	4.70%	29/11/2024	599,735	0.02%
PartnerRe Finance B LLC	\$665,000	3.70%	2/7/2029	598,657	0.02%
Mondelez International Holdings Netherlands BV	€700,000	0.38%	22/9/2029	597,650	0.02%
Bristol-Myers Squibb Co.	\$765,000	3.90%	15/3/2062	597,416	0.02%
Chubb INA Holdings, Inc.	€600,000	0.30%	15/12/2024	597,091	0.02%
CDW LLC/CDW Finance Corp.	\$700,000	3.25%	15/2/2029	596,575	0.02%
Goldman Sachs Group, Inc.	€600,000	1.63%	27/7/2026	596,440	0.02%
JPMorgan Chase & Co.^	\$675,000	1.05%	19/11/2026	595,978	0.02%
Bank of America Corp.^	\$775,000	1.90%	23/7/2031	595,855	0.02%
Apple, Inc.	\$600,000	4.50%	23/2/2036	594,415	0.02%
Apple, Inc.	\$700,000	1.20%	8/2/2028	594,312	0.02%
US Bancorp^	\$625,000	4.97%	22/7/2033	594,124	0.02%
Danaher Corp.	€600,000	2.50%	30/3/2030	592,158	0.02%
Bank of America Corp.^	\$575,000	6.20%	10/11/2028	591,925	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$900,000	3.50%	1/6/2041	591,857	0.02%
Comcast Corp.	\$650,000	2.35%	15/1/2027	591,516	0.02%
Jabil, Inc.	\$625,000	4.25%	15/5/2027	591,475	0.02%
CSX Corp.	\$700,000	2.40%	15/2/2030	591,469	0.02%
KeyCorp	\$665,000	2.25%	6/4/2027	591,299	0.02%
Metropolitan Life Global Funding I	\$600,000	3.60%	11/1/2024	590,925	0.02%
Teachers Insurance & Annuity Association of America	\$715,000	4.27%	15/5/2047	590,877	0.02%
VMware, Inc.	\$635,000	4.70%	15/5/2030	590,751	0.02%
Carrier Global Corp.	\$700,000	2.72%	15/2/2030	589,915	0.02%
Broadcom, Inc.	\$744,000	3.47%	15/4/2034	589,880	0.02%
Potomac Electric Power Co.	\$600,000	3.60%	15/3/2024	589,717	0.02%
Salesforce, Inc.	\$690,000	1.50%	15/7/2028	589,541	0.02%
General Motors Financial Co., Inc.	\$675,000	2.70%	20/8/2027	589,452	0.02%
Pacific Gas & Electric Co.	\$650,000	4.55%	1/7/2030	589,229	0.02%
Kraft Heinz Foods Co.	\$675,000	4.88%	1/10/2049	589,052	0.02%
Providence St Joseph Health Obligated Group	\$700,000	2.53%	1/10/2029	588,929	0.02%

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Williams Cos, Inc.	\$575,000	6.30%	15/4/2040	588,917	0.02%
American Tower Corp.	\$695,000	2.90%	15/1/2030	588,790	0.02%
Morgan Stanley^	\$701,000	3.97%	22/7/2038	588,614	0.02%
Morgan Stanley^	\$725,000	2.94%	21/1/2033	588,003	0.02%
Westlake Corp.	\$625,000	3.60%	15/8/2026	587,448	0.02%
3M Co.	\$620,000	2.00%	14/2/2025	587,076	0.02%
McDonald's Corp.	€600,000	3.00%	31/5/2034	587,061	0.02%
Exxon Mobil Corp.	\$745,000	3.57%	6/3/2045	586,646	0.02%
Cigna Corp.	\$609,000	3.25%	15/4/2025	586,603	0.02%
Chevron Corp.	\$600,000	2.90%	3/3/2024	586,569	0.02%
Warnermedia Holdings, Inc.	\$800,000	5.39%	15/3/2062	586,045	0.02%
Nestle Holdings, Inc.	\$750,000	1.25%	15/9/2030	585,646	0.02%
Air Lease Corp.	\$625,000	3.75%	1/6/2026	585,508	0.02%
Visa, Inc.	€600,000	2.00%	15/6/2029	585,417	0.02%
Walmart, Inc.	\$800,000	2.50%	22/9/2041	584,222	0.02%
International Paper Co.	\$700,000	4.35%	15/8/2048	583,522	0.02%
First Horizon Corp.	\$600,000	4.00%	26/5/2025	583,262	0.02%
Emerson Electric Co.	\$900,000	2.80%	21/12/2051	582,238	0.02%
Citigroup, Inc.^	\$737,000	2.56%	1/5/2032	581,950	0.02%
Becton Dickinson & Co.	€600,000	0.03%	13/8/2025	581,661	0.02%
Apple, Inc.	\$600,000	3.20%	13/5/2025	579,891	0.02%
Home Depot, Inc.	\$600,000	4.95%	15/9/2052	579,724	0.02%
Bristol-Myers Squibb Co.	\$650,000	4.13%	15/6/2039	579,492	0.02%
Chubb INA Holdings, Inc.	\$600,000	3.15%	15/3/2025	579,242	0.02%
Bank of America Corp.^	\$625,000	3.71%	24/4/2028	579,211	0.02%
JPMorgan Chase & Co.^	\$670,000	1.47%	22/9/2027	579,120	0.02%
Citigroup, Inc.	\$700,000	4.75%	18/5/2046	579,082	0.02%
Capital One Financial Corp.	\$601,000	3.20%	5/2/2025	578,718	0.02%
AutoZone, Inc.	\$625,000	4.00%	15/4/2030	578,709	0.02%
PNC Financial Services Group, Inc.	\$625,000	2.60%	23/7/2026	578,624	0.02%
Eastman Chemical Co.	€600,000	1.88%	23/11/2026	578,584	0.02%
Lowe's Cos, Inc.	\$600,000	5.63%	15/4/2053	578,269	0.02%
PayPal Holdings, Inc.	\$600,000	3.90%	1/6/2027	577,854	0.02%
Welltower, Inc.	\$615,000	4.25%	15/4/2028	577,202	0.02%
Public Service Electric & Gas Co.	\$650,000	0.95%	15/3/2026	577,089	0.02%
Bank of America Corp.^	€700,000	0.69%	22/3/2031	576,727	0.02%
Synchrony Financial	\$600,000	4.50%	23/7/2025	576,628	0.02%
National Grid North America, Inc.	€600,000	0.41%	20/1/2026	576,601	0.02%
Pfizer, Inc.	\$475,000	7.20%	15/3/2039	576,139	0.02%
Verizon Communications, Inc.	\$700,000	2.55%	21/3/2031	576,098	0.02%
Goldman Sachs Group, Inc.^	\$800,000	3.21%	22/4/2042	575,826	0.02%
Stryker Corp.	\$600,000	3.50%	15/3/2026	575,650	0.02%
Pfizer, Inc.	\$550,000	5.60%	15/9/2040	574,990	0.02%
Morgan Stanley^	\$625,000	0.86%	21/10/2025	574,494	0.02%
Comcast Corp.	\$638,000	4.70%	15/10/2048	574,480	0.02%
Citigroup, Inc.^	\$625,000	3.67%	24/7/2028	574,019	0.02%
Broadcom, Inc.	\$650,000	4.30%	15/11/2032	573,849	0.02%
Athene Global Funding	\$625,000	0.91%	19/8/2024	573,184	0.02%
Amazon.com, Inc.	\$700,000	2.10%	12/5/2031	572,900	0.02%
Merck & Co., Inc.	\$650,000	3.90%	7/3/2039	571,044	0.02%
McDonald's Corp.	\$525,000	6.30%	15/10/2037	570,802	0.02%
General Dynamics Corp.	\$625,000	4.25%	1/4/2040	570,581	0.02%
Discovery Communications LLC	\$600,000	3.45%	15/3/2025	570,349	0.02%
Ares Capital Corp.	\$600,000	4.25%	1/3/2025	569,766	0.02%
UnitedHealth Group, Inc.	\$550,000	5.35%	15/2/2033	569,665	0.02%
Global Payments, Inc.	\$585,000	4.80%	1/4/2026	569,431	0.02%
Pacific Gas & Electric Co.	\$600,000	3.45%	1/7/2025	569,184	0.02%
Cameron LNG LLC	\$700,000	3.30%	15/1/2035	568,986	0.02%
Comcast Corp.	\$630,000	4.65%	15/7/2042	568,885	0.02%
Teledyne Technologies, Inc.	\$600,000	0.95%	1/4/2024	568,249	0.02%
Bank of America Corp.^	\$625,000	3.97%	7/2/2030	567,736	0.02%
Metropolitan Life Global Funding I	\$650,000	2.95%	9/4/2030	566,909	0.02%
Mastercard, Inc.	\$675,000	3.85%	26/3/2050	566,063	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$928,000	3.70%	1/4/2051	564,923	0.02%
Workday, Inc.	\$640,000	3.80%	1/4/2032	564,810	0.02%
T-Mobile USA, Inc.	\$800,000	3.00%	15/2/2041	564,753	0.02%
Apple, Inc. ¹	\$650,000	3.85%	4/5/2043	564,749	0.02%
NRG Energy, Inc.	\$640,000	4.45%	15/6/2029	564,149	0.02%
Walt Disney Co.	\$525,000	6.15%	1/3/2037	564,110	0.02%
Aetna, Inc.	\$580,000	3.50%	15/11/2024	563,921	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TC PipeLines LP	\$575,000	4.38%	13/3/2025	563,245	0.02%
UnitedHealth Group, Inc.	\$550,000	5.25%	15/2/2028	563,050	0.02%
Medtronic Global Holdings SCA	€700,000	0.75%	15/10/2032	562,637	0.02%
Morgan Stanley^	\$750,000	1.79%	13/2/2032	562,162	0.02%
Oracle Corp.	\$550,000	5.80%	10/11/2025	561,807	0.02%
Hormel Foods Corp.	\$650,000	1.70%	3/6/2028	561,752	0.02%
American Honda Finance Corp.	\$575,000	2.90%	16/2/2024	561,438	0.02%
American Express Co.	\$600,000	3.30%	3/5/2027	561,290	0.02%
Altria Group, Inc.	\$585,000	4.80%	14/2/2029	560,900	0.02%
ConocoPhillips	\$525,000	5.90%	15/10/2032	560,872	0.02%
Genuine Parts Co.	\$600,000	1.75%	1/2/2025	560,783	0.02%
BP Capital Markets America, Inc.	\$825,000	3.00%	24/2/2050	559,683	0.02%
Broadcom, Inc.	\$640,000	4.93%	15/5/2037	559,381	0.02%
Pernod Ricard International Finance LLC	\$675,000	1.25%	1/4/2028	558,746	0.02%
Southwest Airlines Co.	\$675,000	2.63%	10/2/2030	558,615	0.02%
Time Warner Cable LLC	\$760,000	4.50%	15/9/2042	558,611	0.02%
Boeing Co.	\$700,000	3.60%	1/5/2034	558,590	0.02%
Starbucks Corp.	\$625,000	2.00%	12/3/2027	558,467	0.02%
Global Payments, Inc.	\$600,000	1.50%	15/11/2024	558,291	0.02%
UnitedHealth Group, Inc.	\$590,000	4.75%	15/7/2045	557,620	0.02%
Sempra Energy	\$600,000	3.40%	1/2/2028	557,517	0.02%
Molson Coors Beverage Co.	\$600,000	3.00%	15/7/2026	557,125	0.02%
Fifth Third Bancorp	\$565,000	3.65%	25/1/2024	556,684	0.02%
Prudential Financial, Inc.^	\$575,000	5.38%	15/5/2045	556,603	0.02%
Oracle Corp.	\$610,000	2.80%	1/4/2027	556,399	0.02%
Tyson Foods, Inc.	\$575,000	4.00%	1/3/2026	556,278	0.02%
AT&T, Inc.	\$585,000	0.90%	25/3/2024	555,904	0.02%
Microsoft Corp. ³	\$575,000	3.13%	3/11/2025	555,442	0.02%
Carrier Global Corp.	\$775,000	3.58%	5/4/2050	555,100	0.02%
Continental Resources, Inc.	\$640,000	2.27%	15/11/2026	555,022	0.02%
Kimberly-Clark Corp.	\$650,000	1.05%	15/9/2027	554,968	0.02%
Oracle Corp.	\$750,000	3.65%	25/3/2041	554,481	0.02%
Duke Energy Progress LLC	\$700,000	2.00%	15/8/2031	553,997	0.02%
Bank of New York Mellon Corp.	\$574,000	3.00%	24/2/2025	553,390	0.02%
Athene Global Funding	\$600,000	1.72%	7/1/2025	552,998	0.02%
Westinghouse Air Brake Technologies Corp.	\$575,000	4.95%	15/9/2028	552,661	0.02%
Energy Transfer LP	\$570,000	5.25%	15/4/2029	552,617	0.02%
Apple, Inc.	\$575,000	3.25%	23/2/2026	552,611	0.02%
Morgan Stanley^	\$600,000	1.16%	21/10/2025	552,077	0.02%
Agree LP	\$600,000	4.80%	1/10/2032	551,776	0.02%
Pacific Life Global Funding II	\$625,000	1.38%	14/4/2026	551,431	0.02%
American Tower Corp.	€650,000	0.88%	21/5/2029	551,165	0.02%
Boston Properties LP	\$575,000	3.20%	15/1/2025	551,046	0.02%
Oracle Corp.	\$600,000	5.38%	15/7/2040	550,877	0.02%
Burlington Northern Santa Fe LLC	\$675,000	3.90%	1/8/2046	550,568	0.02%
PacifiCorp	\$550,000	5.35%	1/12/2053	550,189	0.02%
Morgan Stanley^	\$600,000	5.30%	20/4/2037	549,002	0.02%
Santander Holdings USA, Inc.	\$575,000	4.40%	13/7/2027	548,380	0.02%
Lowe's Cos, Inc.	\$700,000	4.45%	1/4/2062	548,097	0.02%
Ally Financial, Inc.	\$700,000	2.20%	2/11/2028	547,592	0.02%
Visa, Inc.	\$925,000	2.00%	15/8/2050	547,490	0.02%
Weyerhaeuser Co.	\$600,000	4.00%	15/4/2030	547,448	0.02%
Aflac, Inc.	\$605,000	3.60%	1/4/2030	547,392	0.02%
Wells Fargo & Co.	€550,000	2.00%	27/4/2026	546,249	0.02%
Amazon.com, Inc.	\$550,000	4.65%	1/12/2029	545,845	0.02%
Huntington Ingalls Industries, Inc.	\$600,000	3.48%	1/12/2027	544,751	0.02%
Charles Schwab Corp.	\$700,000	1.65%	11/3/2031	544,472	0.02%
DuPont de Nemours, Inc.	\$570,000	5.42%	15/11/2048	544,213	0.02%
AES Corp.	\$575,000	3.30%	15/7/2025	543,981	0.02%
Citigroup, Inc.^	\$700,000	2.52%	3/11/2032	543,495	0.02%
Morgan Stanley	£500,000	2.63%	9/3/2027	542,847	0.02%
Johnson & Johnson	\$600,000	0.55%	1/9/2025	541,907	0.02%
Exxon Mobil Corp.	€600,000	0.52%	26/6/2028	541,841	0.02%
BlackRock, Inc.	\$550,000	3.50%	18/3/2024	541,391	0.02%
Sabine Pass Liquefaction LLC	\$575,000	4.20%	15/3/2028	540,595	0.02%
Becton Dickinson & Co.	\$554,000	3.36%	6/6/2024	540,462	0.02%
Allstate Corp.	\$610,000	4.50%	15/6/2043	540,402	0.02%
American Electric Power Co., Inc.	\$660,000	2.30%	1/3/2030	540,317	0.02%
Enbridge, Inc.	\$700,000	2.50%	1/8/2033	539,246	0.02%
AbbVie, Inc.	\$600,000	4.75%	15/3/2045	538,795	0.02%
Paramount Global	\$600,000	2.90%	15/1/2027	538,593	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Merck & Co., Inc.	\$800,000	2.75%	10/12/2051	538,430	0.02%
Truist Financial Corp.	\$557,000	2.85%	26/10/2024	537,244	0.02%
Capital One Financial Corp.^	\$550,000	4.17%	9/5/2025	537,213	0.02%
Host Hotels & Resorts LP	\$550,000	3.88%	1/4/2024	537,204	0.02%
Republic Services, Inc.	\$575,000	3.38%	15/11/2027	536,422	0.02%
Mid-America Apartments LP	\$620,000	1.10%	15/9/2026	536,359	0.02%
Energy Transfer LP	\$630,000	5.40%	1/10/2047	536,218	0.02%
GE HealthCare Technologies, Inc.	\$500,000	6.38%	22/11/2052	536,106	0.02%
BP Capital Markets America, Inc.	\$775,000	3.38%	8/2/2061	535,831	0.02%
Equifax, Inc.	\$575,000	2.60%	15/12/2025	535,641	0.02%
Aflac, Inc.	\$600,000	4.75%	15/1/2049	535,482	0.02%
Pioneer Natural Resources Co.	\$675,000	2.15%	15/1/2031	535,346	0.02%
General Electric Co.	\$525,000	5.88%	14/1/2038	534,859	0.02%
Union Pacific Corp.	\$625,000	2.40%	5/2/2030	534,815	0.02%
Bank of America Corp.^	\$700,000	1.92%	24/10/2031	534,315	0.02%
Broadcom, Inc.	\$560,000	4.75%	15/4/2029	534,077	0.02%
JPMorgan Chase & Co.^	\$650,000	4.26%	22/2/2048	533,900	0.02%
Molson Coors Beverage Co.	\$685,000	4.20%	15/7/2046	533,866	0.02%
Medtronic Global Holdings SCA	€600,000	0.38%	15/10/2028	532,948	0.02%
Goldman Sachs Group, Inc.^	\$700,000	1.99%	27/1/2032	532,862	0.02%
Centene Corp.	\$650,000	3.00%	15/10/2030	532,516	0.02%
Broadcom, Inc.	\$710,000	2.60%	15/2/2033	532,211	0.02%
WRKCo, Inc.	\$550,000	3.75%	15/3/2025	532,131	0.02%
PPG Industries, Inc.	€537,000	2.75%	1/6/2029	532,059	0.02%
Progressive Corp.	\$555,000	4.00%	1/3/2029	531,904	0.02%
Verizon Communications, Inc.	\$587,000	4.86%	21/8/2046	531,719	0.02%
Marathon Petroleum Corp.	\$575,000	3.80%	1/4/2028	531,475	0.02%
NextEra Energy Capital Holdings, Inc.	\$600,000	1.88%	15/1/2027	531,348	0.02%
Intel Corp.	\$625,000	1.60%	12/8/2028	531,043	0.02%
DTE Energy Co.	\$575,000	2.85%	1/10/2026	529,862	0.02%
Realty Income Corp.	\$575,000	3.40%	15/1/2028	529,519	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$650,000	3.63%	15/1/2032	529,508	0.02%
Blackstone Holdings Finance Co. LLC	\$525,000	6.20%	22/4/2033	529,350	0.02%
Philip Morris International, Inc.	\$551,000	3.38%	11/8/2025	529,102	0.02%
Medtronic, Inc.	\$569,000	4.63%	15/3/2045	528,961	0.02%
HP, Inc.	\$625,000	3.40%	17/6/2030	528,886	0.02%
Eli Lilly & Co.	\$564,000	3.38%	15/3/2029	528,416	0.02%
Walmart, Inc.	\$550,000	3.05%	8/7/2026	528,317	0.02%
Thermo Fisher Scientific Finance I BV	€655,000	1.13%	18/10/2033	528,256	0.02%
Wells Fargo & Co.	\$535,000	3.75%	24/1/2024	528,111	0.02%
Cheniere Corpus Christi Holdings LLC	\$525,000	5.88%	31/3/2025	527,972	0.02%
Exxon Mobil Corp.	\$550,000	3.29%	19/3/2027	527,744	0.02%
Altria Group, Inc.	\$575,000	5.80%	14/2/2039	527,345	0.02%
FedEx Corp.	\$600,000	3.10%	5/8/2029	527,339	0.02%
Walmart, Inc.	£400,000	5.63%	27/3/2034	527,167	0.02%
Celanese US Holdings LLC	\$625,000	1.40%	5/8/2026	526,510	0.02%
PNC Financial Services Group, Inc.^	\$650,000	2.31%	23/4/2032	526,330	0.02%
New York Life Global Funding	€600,000	0.25%	4/10/2028	526,229	0.02%
Pfizer, Inc.	\$600,000	2.63%	1/4/2030	526,103	0.02%
Simon Property Group LP	\$600,000	1.38%	15/1/2027	524,459	0.02%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$575,000	3.50%	15/1/2028	524,108	0.02%
KKR Group Finance Co. III LLC	\$600,000	5.13%	1/6/2044	524,055	0.02%
Exxon Mobil Corp.	\$600,000	2.61%	15/10/2030	523,821	0.02%
Lam Research Corp.	\$550,000	4.00%	15/3/2029	523,452	0.02%
Becton Dickinson & Co.	\$553,000	3.70%	6/6/2027	523,112	0.02%
UnitedHealth Group, Inc.	\$475,000	6.05%	15/2/2063	523,046	0.02%
Verizon Communications, Inc.	€477,000	4.75%	31/10/2034	522,985	0.02%
Duke Energy Corp.	\$635,000	2.45%	1/6/2030	522,780	0.02%
Walgreens Boots Alliance, Inc.	\$550,000	3.45%	1/6/2026	522,582	0.02%
Stellantis NV	€700,000	1.25%	20/6/2033	522,128	0.02%
Boston Properties LP	\$550,000	3.65%	1/2/2026	522,120	0.02%
PepsiCo, Inc.	£471,000	3.20%	22/7/2029	521,629	0.02%
Time Warner Cable LLC	\$550,000	6.55%	1/5/2037	521,564	0.02%
Gilead Sciences, Inc.	\$550,000	4.60%	1/9/2035	521,469	0.02%
Autodesk, Inc.	\$650,000	2.40%	15/12/2031	521,306	0.02%
AbbVie, Inc.	\$600,000	4.40%	6/11/2042	521,017	0.02%
Mars, Inc.	\$600,000	0.88%	16/7/2026	520,720	0.02%
Amazon.com, Inc.	\$600,000	1.20%	3/6/2027	520,009	0.02%
General Motors Financial Co., Inc.	\$625,000	2.40%	15/10/2028	519,958	0.02%
Boeing Co.	\$525,000	5.04%	1/5/2027	519,512	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mastercard, Inc.	\$550,000	2.95%	21/11/2026	518,970	0.02%
Pfizer, Inc.	\$550,000	2.75%	3/6/2026	518,576	0.02%
Freeport-McMoRan, Inc.	\$575,000	5.45%	15/3/2043	518,208	0.02%
Northrop Grumman Corp.	\$625,000	4.03%	15/10/2047	518,019	0.02%
Berkshire Hathaway Finance Corp.	\$475,000	5.75%	15/1/2040	517,666	0.02%
Morgan Stanley^	\$700,000	3.22%	22/4/2042	517,156	0.02%
Citigroup, Inc.	\$525,000	4.00%	5/8/2024	517,073	0.02%
Morgan Stanley^	\$550,000	4.89%	20/7/2033	516,549	0.02%
Amgen, Inc.	\$550,000	1.90%	21/2/2025	516,111	0.02%
Caterpillar, Inc.	\$675,000	3.25%	9/4/2050	515,903	0.02%
Highland Holdings Sarl	€552,000	0.32%	15/12/2026	515,585	0.02%
Conagra Brands, Inc.	\$545,000	5.30%	1/11/2038	515,521	0.02%
CVS Health Corp.	\$550,000	5.30%	5/12/2043	515,140	0.02%
Waste Management, Inc.	\$575,000	0.75%	15/11/2025	514,832	0.02%
Citigroup, Inc.	CHF500,000	0.75%	2/4/2026	514,688	0.02%
Walmart, Inc.	\$525,000	3.30%	22/4/2024	514,563	0.02%
Amgen, Inc.	\$800,000	3.00%	15/1/2052	514,202	0.02%
Toyota Motor Credit Corp.	\$650,000	1.90%	12/9/2031	514,002	0.02%
Constellation Brands, Inc.	\$525,000	3.60%	9/5/2024	513,883	0.02%
Chevron Corp.	\$600,000	2.24%	11/5/2030	513,692	0.02%
Citigroup, Inc.^	€500,000	4.11%	22/9/2033	513,651	0.02%
Verizon Communications, Inc.	\$575,000	0.85%	20/11/2025	513,562	0.02%
General Electric Co.	€550,000	1.50%	17/5/2029	513,176	0.02%
Comcast Corp.	\$700,000	3.40%	15/7/2046	513,171	0.02%
Viatis, Inc.	\$600,000	2.30%	22/6/2027	512,742	0.02%
Walt Disney Co.	\$600,000	2.65%	13/1/2031	512,651	0.02%
Bank of America NA	\$500,000	6.00%	15/10/2036	512,628	0.02%
GATX Corp.	\$550,000	3.25%	15/9/2026	512,063	0.02%
CVS Health Corp.	\$615,000	4.13%	1/4/2040	511,892	0.02%
Oracle Corp.	\$625,000	3.85%	15/7/2036	511,281	0.02%
Bank of New York Mellon Corp.	\$550,000	1.60%	24/4/2025	511,089	0.02%
Comcast Corp.	\$500,000	5.35%	15/11/2027	511,065	0.02%
Apple, Inc.	\$635,000	3.45%	9/2/2045	511,040	0.02%
Capital One Financial Corp.^	\$550,000	5.27%	10/5/2033	510,805	0.02%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/ Sprint Spectrum Co. III LLC	\$517,000	5.15%	20/3/2028	510,095	0.02%
Motorola Solutions, Inc.	\$650,000	2.30%	15/11/2030	509,996	0.02%
PNC Financial Services Group, Inc.	\$600,000	2.55%	22/1/2030	509,868	0.02%
Comcast Corp.	\$800,000	2.80%	15/1/2051	509,792	0.02%
Celanese US Holdings LLC	\$510,000	5.90%	5/7/2024	509,730	0.02%
Exxon Mobil Corp.	€500,000	0.14%	26/6/2024	509,218	0.02%
FMR LLC	\$550,000	4.95%	1/2/2033	508,914	0.02%
Pacific Gas & Electric Co.	\$650,000	4.50%	1/7/2040	508,814	0.02%
Procter & Gamble Co.	€500,000	0.50%	25/10/2024	508,745	0.02%
Bank of America Corp.^	\$590,000	3.19%	23/7/2030	507,777	0.02%
Nestle Holdings, Inc.	€500,000	0.88%	18/7/2025	507,461	0.02%
Honeywell International, Inc.	\$548,000	1.35%	1/6/2025	506,966	0.02%
NVIDIA Corp.	\$625,000	3.50%	1/4/2040	506,344	0.02%
Ventas Realty LP	\$600,000	3.00%	15/1/2030	505,688	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$650,000	2.80%	1/4/2031	505,372	0.02%
Intel Corp.	\$725,000	2.80%	12/8/2041	505,260	0.02%
Lennar Corp.	\$525,000	4.75%	29/11/2027	504,821	0.02%
Comcast Corp.	€542,000	0.00%	14/9/2026	504,614	0.02%
Starbucks Corp.	\$600,000	2.55%	15/11/2030	504,297	0.02%
Equifax, Inc.	\$650,000	2.35%	15/9/2031	503,962	0.02%
Virginia Electric & Power Co.	\$475,000	6.35%	30/11/2037	503,790	0.02%
Lockheed Martin Corp.	\$475,000	5.70%	15/11/2054	503,731	0.02%
Owl Rock Capital Corp.	\$575,000	3.40%	15/7/2026	503,458	0.02%
Illinois Tool Works, Inc.	€500,000	0.25%	5/12/2024	503,365	0.02%
Republic Services, Inc.	\$525,000	2.50%	15/8/2024	503,235	0.02%
International Business Machines Corp.	\$600,000	2.72%	9/2/2032	503,080	0.02%
Entegris Escrow Corp.	\$550,000	4.75%	15/4/2029	503,050	0.02%
Abbott Ireland Financing DAC	€500,000	0.10%	19/11/2024	502,931	0.02%
Time Warner Cable LLC	\$600,000	5.50%	1/9/2041	501,115	0.01%
Goldman Sachs Group, Inc.	\$600,000	2.60%	7/2/2030	500,852	0.01%
Meta Platforms, Inc.	\$625,000	4.45%	15/8/2052	500,342	0.01%
Baxter International, Inc.	\$700,000	3.50%	15/8/2046	500,340	0.01%
Equitable Financial Life Global Funding	\$600,000	1.80%	8/3/2028	500,229	0.01%
Amazon.com, Inc.	\$500,000	4.80%	5/12/2034	500,144	0.01%
Exxon Mobil Corp.	\$650,000	3.00%	16/8/2039	499,993	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	\$550,000	3.35%	8/8/2032	499,561	0.01%
HCA, Inc.	\$625,000	4.38%	15/3/2042	499,490	0.01%
Walt Disney Co.	\$650,000	3.80%	13/5/2060	499,401	0.01%
Jefferies Financial Group Inc	\$650,000	2.63%	15/10/2031	499,297	0.01%
Pfizer, Inc.	\$550,000	4.10%	15/9/2038	498,723	0.01%
Morgan Stanley	\$500,000	5.00%	24/11/2025	498,382	0.01%
Eaton Capital Unlimited Co.	€500,000	0.70%	14/5/2025	498,354	0.01%
International Business Machines Corp.	\$600,000	4.25%	15/5/2049	497,983	0.01%
MetLife, Inc.	\$500,000	4.37%	15/9/2023	497,805	0.01%
United Rentals North America, Inc.	\$500,000	6.00%	15/12/2029	497,500	0.01%
New York Life Insurance Co.	\$650,000	3.75%	15/5/2050	497,414	0.01%
Citigroup, Inc. ^	€500,000	1.25%	6/7/2026	497,399	0.01%
Morgan Stanley	\$455,000	6.38%	24/7/2042	495,698	0.01%
PacifiCorp	\$600,000	4.15%	15/2/2050	495,567	0.01%
Dell International LLC/EMC Corp.	\$432,000	8.35%	15/7/2046	495,563	0.01%
Morgan Stanley ^	\$530,000	4.43%	23/1/2030	494,794	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$525,000	5.50%	1/3/2030	494,743	0.01%
Tennessee Gas Pipeline Co. LLC	\$590,000	2.90%	1/3/2030	494,587	0.01%
Walmart, Inc.	\$500,000	3.95%	9/9/2027	493,936	0.01%
Celanese US Holdings LLC	\$500,000	6.17%	15/7/2027	493,800	0.01%
Kinder Morgan Energy Partners LP	\$500,000	4.30%	1/5/2024	493,642	0.01%
Citibank NA	\$500,000	3.65%	23/1/2024	493,322	0.01%
Toyota Motor Credit Corp.	\$500,000	4.55%	20/9/2027	493,231	0.01%
Nestle Holdings, Inc.	\$500,000	4.00%	12/9/2025	492,956	0.01%
Dollar General Corp.	\$550,000	3.50%	3/4/2030	492,929	0.01%
Tyson Foods, Inc.	\$515,000	4.88%	15/8/2034	492,857	0.01%
Citigroup, Inc. ^	\$600,000	2.67%	29/1/2031	492,257	0.01%
Schlumberger Finance BV	€500,000	1.38%	28/10/2026	492,086	0.01%
MPLX LP	\$585,000	4.50%	15/4/2038	491,683	0.01%
Monongahela Power Co.	\$500,000	4.10%	15/4/2024	491,555	0.01%
Lockheed Martin Corp.	\$475,000	5.25%	15/1/2033	491,078	0.01%
Apple, Inc.	\$575,000	3.95%	8/8/2052	491,008	0.01%
Elevance Health, Inc.	\$550,000	4.65%	15/8/2044	490,682	0.01%
Metropolitan Life Global Funding I	£500,000	0.63%	8/12/2027	490,668	0.01%
Utah Acquisition Sub, Inc.	\$525,000	3.95%	15/6/2026	490,658	0.01%
McDonald's Corp.	€500,000	2.38%	31/5/2029	490,349	0.01%
US Treasury Note	\$490,000	4.50%	30/11/2024	490,038	0.01%
Phillips 66	\$525,000	4.65%	15/11/2034	489,929	0.01%
Bank of America Corp.	\$500,000	4.45%	3/3/2026	489,867	0.01%
US Bancorp ^	\$500,000	4.55%	22/7/2028	489,843	0.01%
Hewlett Packard Enterprise Co.	\$475,000	6.20%	15/10/2035	489,679	0.01%
Public Service Enterprise Group, Inc.	\$475,000	5.85%	15/11/2027	489,308	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	6.38%	23/10/2035	488,302	0.01%
Cigna Corp.	\$500,000	3.50%	15/6/2024	488,276	0.01%
Cheniere Energy Partners LP	\$570,000	4.00%	1/3/2031	488,223	0.01%
Dell International LLC/EMC Corp.	\$500,000	5.30%	1/10/2029	488,032	0.01%
Dominion Energy, Inc.	\$525,000	4.35%	15/8/2032	487,760	0.01%
Ares Capital Corp.	\$575,000	2.15%	15/7/2026	487,685	0.01%
Boeing Co.	\$525,000	2.75%	1/2/2026	487,524	0.01%
Ally Financial, Inc.	\$500,000	3.88%	21/5/2024	487,359	0.01%
Amazon.com, Inc.	\$500,000	2.73%	13/4/2024	487,316	0.01%
Energy Transfer LP	\$500,000	3.90%	15/5/2024	487,249	0.01%
Bank of America Corp. ^	\$500,000	3.46%	15/3/2025	487,123	0.01%
Northwestern Mutual Global Funding	\$500,000	4.35%	15/9/2027	487,079	0.01%
Home Depot, Inc.	\$475,000	5.40%	15/9/2040	486,887	0.01%
Whirlpool Corp.	\$500,000	4.75%	26/2/2029	486,802	0.01%
HSBC USA, Inc.	\$500,000	3.50%	23/6/2024	486,747	0.01%
UnitedHealth Group, Inc.	\$675,000	3.25%	15/5/2051	486,498	0.01%
MetLife, Inc.	\$500,000	3.60%	13/11/2025	486,097	0.01%
AutoZone, Inc.	\$500,000	4.75%	1/8/2032	485,715	0.01%
JPMorgan Chase & Co. ^	\$630,000	3.90%	23/1/2049	485,516	0.01%
McDonald's Corp.	€500,000	1.75%	3/5/2028	485,399	0.01%
Comcast Corp.	\$525,000	4.60%	15/10/2038	484,970	0.01%
Citigroup, Inc. ^	\$500,000	3.35%	24/4/2025	484,733	0.01%
Intel Corp.	\$565,000	2.45%	15/11/2029	484,630	0.01%
Energy Transfer LP	\$500,000	4.05%	15/3/2025	484,490	0.01%
BP Capital Markets America, Inc.	\$500,000	4.23%	6/11/2028	484,144	0.01%
Verizon Communications, Inc.	€600,000	1.30%	18/5/2033	483,658	0.01%
Willis North America, Inc.	\$500,000	4.65%	15/6/2027	483,540	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Exelon Corp.	\$570,000	4.45%	15/4/2046	483,385	0.01%
Brighthouse Financial Global Funding	\$525,000	1.75%	13/1/2025	483,327	0.01%
General Mills, Inc.	\$500,000	4.20%	17/4/2028	483,259	0.01%
Charles Schwab Corp.	\$550,000	2.00%	20/3/2028	482,737	0.01%
MPLX LP	\$605,000	4.70%	15/4/2048	482,658	0.01%
JPMorgan Chase & Co.	\$500,000	3.13%	23/1/2025	482,630	0.01%
Lowe's Cos, Inc.	\$500,000	5.80%	15/9/2062	482,126	0.01%
PNC Bank NA	\$500,000	3.25%	1/6/2025	481,884	0.01%
American Tower Corp.	\$625,000	1.88%	15/10/2030	481,848	0.01%
Citigroup, Inc.^	\$500,000	5.32%	26/3/2041	481,743	0.01%
Apple, Inc.	\$750,000	2.80%	8/2/2061	481,238	0.01%
DH Europe Finance II Sarl	\$600,000	3.25%	15/11/2039	481,220	0.01%
JPMorgan Chase & Co.	\$500,000	4.25%	1/10/2027	480,981	0.01%
KeyBank NA	\$500,000	3.30%	1/6/2025	480,978	0.01%
Wells Fargo & Co.	\$500,000	3.55%	29/9/2025	480,970	0.01%
Microsoft Corp.	\$500,000	2.70%	12/2/2025	480,936	0.01%
International Business Machines Corp.	€550,000	0.88%	9/2/2030	480,927	0.01%
Fifth Third Bancorp^	\$525,000	4.34%	25/4/2033	480,862	0.01%
American International Group, Inc.	€500,000	1.88%	21/6/2027	480,372	0.01%
CSX Corp.	\$500,000	4.25%	15/3/2029	480,244	0.01%
MetLife, Inc.	\$500,000	5.00%	15/7/2052	479,783	0.01%
Wells Fargo & Co.	\$515,000	5.38%	2/11/2043	479,280	0.01%
Corebridge Financial, Inc.	\$500,000	3.50%	4/4/2025	479,261	0.01%
Citizens Bank NA	\$500,000	3.75%	18/2/2026	479,230	0.01%
GA Global Funding Trust	\$500,000	3.85%	11/4/2025	479,206	0.01%
Oracle Corp.	\$575,000	3.90%	15/5/2035	479,183	0.01%
Energy Transfer LP	\$450,000	7.50%	1/7/2038	478,944	0.01%
Nestle Holdings, Inc.	£473,000	2.50%	4/4/2032	478,534	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$525,000	1.50%	1/6/2025	478,458	0.01%
American Express Co.	\$525,000	2.55%	4/3/2027	478,095	0.01%
Cheniere Energy Partners LP	\$600,000	3.25%	31/1/2032	477,907	0.01%
Baxter International, Inc.	\$600,000	2.54%	1/2/2032	477,899	0.01%
General Motors Financial Co., Inc.	€500,000	0.85%	26/2/2026	477,167	0.01%
Intel Corp.	\$700,000	3.25%	15/11/2049	476,778	0.01%
MassMutual Global Funding II	\$500,000	3.40%	8/3/2026	476,605	0.01%
Mastercard, Inc.	\$500,000	3.30%	26/3/2027	476,508	0.01%
Johnson & Johnson	€500,000	1.15%	20/11/2028	476,235	0.01%
Owens Corning	\$525,000	3.95%	15/8/2029	475,806	0.01%
Fiserv, Inc.	\$585,000	4.40%	1/7/2049	475,778	0.01%
Northern Trust Corp.	\$450,000	6.13%	2/11/2032	475,705	0.01%
ConocoPhillips Co.	\$500,000	2.40%	7/3/2025	475,354	0.01%
Berry Global, Inc.	\$500,000	0.95%	15/2/2024	475,223	0.01%
Precision Castparts Corp.	\$491,000	3.25%	15/6/2025	475,089	0.01%
Chevron Corp.	\$500,000	2.95%	16/5/2026	474,486	0.01%
Philip Morris International, Inc.	\$600,000	4.13%	4/3/2043	474,411	0.01%
Goldman Sachs Group, Inc.^	\$550,000	4.41%	23/4/2039	474,242	0.01%
Illinois Tool Works, Inc.	\$510,000	2.65%	15/11/2026	473,810	0.01%
Morgan Stanley	\$500,000	3.95%	23/4/2027	473,122	0.01%
Cox Communications, Inc.	\$625,000	1.80%	1/10/2030	473,082	0.01%
Capital One Financial Corp.	\$505,000	3.80%	31/1/2028	473,048	0.01%
Snap-on, Inc.	\$500,000	3.25%	1/3/2027	472,891	0.01%
Enterprise Products Operating LLC	\$650,000	3.70%	31/1/2051	472,736	0.01%
Oracle Corp.	\$450,000	6.25%	9/11/2032	472,521	0.01%
NGPL PipeCo LLC	\$580,000	3.25%	15/7/2031	472,512	0.01%
Johnson & Johnson	\$425,000	5.85%	15/7/2038	471,839	0.01%
CVS Health Corp.	\$600,000	1.75%	21/8/2030	471,655	0.01%
Athene Global Funding	€550,000	0.63%	12/1/2028	471,613	0.01%
FS KKR Capital Corp.	\$525,000	1.65%	12/10/2024	471,425	0.01%
Altria Group, Inc.	\$625,000	2.45%	4/2/2032	471,350	0.01%
Southern California Edison Co.	\$600,000	4.00%	1/4/2047	471,104	0.01%
Amazon.com, Inc.	\$500,000	3.15%	22/8/2027	470,750	0.01%
President & Fellows of Harvard College	\$400,000	6.50%	15/1/2039	470,704	0.01%
Altria Group, Inc.	\$705,000	3.88%	16/9/2046	470,557	0.01%
PNC Financial Services Group, Inc.^	\$450,000	6.04%	28/10/2033	470,377	0.01%
Altria Group, Inc.	\$475,000	4.00%	31/1/2024	470,133	0.01%
PulteGroup, Inc.	\$475,000	5.00%	15/1/2027	470,098	0.01%
Dell International LLC/EMC Corp.	\$419,000	8.10%	15/7/2036	469,794	0.01%
Mondelez International, Inc.	€600,000	0.75%	17/3/2033	469,322	0.01%
Fox Corp.	\$475,000	4.03%	25/1/2024	469,320	0.01%
United Parcel Service, Inc.	\$450,000	5.30%	1/4/2050	469,118	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
T-Mobile USA, Inc.	\$515,000	2.25%	15/2/2026	469,022	0.01%
Morgan Stanley^	\$600,000	2.51%	20/10/2032	468,952	0.01%
Duke Energy Florida LLC	\$435,000	6.35%	15/9/2037	468,817	0.01%
Pacific Gas & Electric Co.	\$655,000	4.30%	15/3/2045	468,560	0.01%
Harley-Davidson Financial Services, Inc.	\$500,000	3.35%	8/6/2025	468,479	0.01%
General Motors Financial Co., Inc.	\$500,000	2.75%	20/6/2025	468,242	0.01%
Metropolitan Life Global Funding I	\$500,000	3.45%	18/12/2026	468,034	0.01%
HCA, Inc.	\$525,000	5.13%	15/6/2039	467,990	0.01%
Dell International LLC/EMC Corp.	\$475,000	4.90%	1/10/2026	467,939	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$500,000	3.40%	1/12/2026	467,867	0.01%
Digital Dutch Finco BV	€600,000	1.25%	1/2/2031	467,271	0.01%
Simon Property Group LP	\$600,000	2.25%	15/1/2032	467,037	0.01%
Boston Scientific Corp.	\$500,000	1.90%	1/6/2025	466,971	0.01%
Hasbro, Inc.	\$525,000	3.90%	19/11/2029	466,688	0.01%
Comcast Corp.	\$505,000	4.20%	15/8/2034	466,507	0.01%
Pacific Gas & Electric Co.	\$600,000	2.50%	1/2/2031	466,491	0.01%
Pfizer, Inc.	\$475,000	3.40%	15/5/2024	466,267	0.01%
Humana, Inc.	\$475,000	3.85%	1/10/2024	465,631	0.01%
Northwestern Mutual Global Funding	\$475,000	4.00%	1/7/2025	465,511	0.01%
Southern Co.^	\$575,000	3.75%	15/9/2051	465,423	0.01%
Boeing Co.	\$675,000	3.75%	1/2/2050	465,279	0.01%
Cargill, Inc.	\$600,000	1.70%	2/2/2031	464,614	0.01%
Take-Two Interactive Software, Inc.	\$525,000	4.00%	14/4/2032	464,411	0.01%
Freeport-McMoRan, Inc.	\$500,000	4.13%	1/3/2028	464,196	0.01%
AT&T, Inc.	\$500,000	2.95%	15/7/2026	464,122	0.01%
Bank of New York Mellon Corp.	\$600,000	1.80%	28/7/2031	464,068	0.01%
ERAC USA Finance LLC	\$500,000	3.30%	1/12/2026	463,757	0.01%
Simon Property Group LP	\$500,000	3.38%	1/12/2027	463,397	0.01%
CME Group, Inc.	\$450,000	5.30%	15/9/2043	463,343	0.01%
General Motors Financial Co., Inc.	\$500,000	1.20%	15/10/2024	463,159	0.01%
Citigroup, Inc.^	\$500,000	2.01%	25/1/2026	462,991	0.01%
Air Lease Corp.	\$500,000	2.88%	15/1/2026	462,964	0.01%
Amgen, Inc.	\$515,000	2.20%	21/2/2027	462,919	0.01%
Kroger Co.	\$600,000	1.70%	15/1/2031	462,789	0.01%
Masco Corp.	\$500,000	3.50%	15/11/2027	462,505	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$550,000	4.00%	15/1/2032	462,365	0.01%
Goldman Sachs Group, Inc.	€550,000	0.88%	21/1/2030	462,121	0.01%
New York Life Insurance Co.	\$415,000	6.75%	15/11/2039	462,115	0.01%
MetLife, Inc.	\$475,000	6.40%	15/12/2036	461,948	0.01%
Cardinal Health, Inc.	\$475,000	3.08%	15/6/2024	461,229	0.01%
Philip Morris International, Inc.	\$477,000	3.25%	10/11/2024	461,227	0.01%
Kraft Heinz Foods Co.	\$500,000	5.20%	15/7/2045	460,731	0.01%
Otis Worldwide Corp.	\$625,000	3.11%	15/2/2040	460,671	0.01%
JPMorgan Chase & Co.^	\$500,000	3.54%	1/5/2028	460,636	0.01%
Elevance Health, Inc.	\$550,000	2.55%	15/3/2031	460,496	0.01%
JPMorgan Chase & Co.^	€547,000	1.00%	25/7/2031	460,274	0.01%
Trans-Allegheny Interstate Line Co.	\$475,000	3.85%	1/6/2025	459,280	0.01%
Starbucks Corp.	\$650,000	3.35%	12/3/2050	459,267	0.01%
Intel Corp.	\$610,000	3.73%	8/12/2047	458,863	0.01%
Adobe, Inc.	\$485,000	1.90%	1/2/2025	458,186	0.01%
Keurig Dr Pepper, Inc.	\$500,000	2.55%	15/9/2026	458,181	0.01%
Entergy Louisiana LLC	\$555,000	4.20%	1/9/2048	457,080	0.01%
Charles Schwab Corp.	\$500,000	2.45%	3/3/2027	456,984	0.01%
Amazon.com, Inc.	\$750,000	2.70%	3/6/2060	456,485	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$525,000	3.80%	15/9/2030	456,431	0.01%
Intercontinental Exchange, Inc.	\$545,000	4.25%	21/9/2048	456,378	0.01%
Georgia-Pacific LLC	\$550,000	2.30%	30/4/2030	456,319	0.01%
Volkswagen Group of America Finance LLC	\$475,000	4.35%	8/6/2027	455,942	0.01%
Eaton Corp.	\$500,000	4.70%	23/8/2052	455,806	0.01%
Marriott International, Inc.	\$475,000	4.65%	1/12/2028	455,766	0.01%
GA Global Funding Trust	\$550,000	1.95%	15/9/2028	455,728	0.01%
Procter & Gamble Co.	\$500,000	3.00%	25/3/2030	455,563	0.01%
Fells Point Funding Trust	\$500,000	3.05%	31/1/2027	455,389	0.01%
FactSet Research Systems, Inc.	\$500,000	2.90%	1/3/2027	455,267	0.01%
Oracle Corp.	\$525,000	2.30%	25/3/2028	455,259	0.01%
Toyota Motor Credit Corp.	\$500,000	3.38%	1/4/2030	454,828	0.01%
Amgen, Inc.	\$650,000	3.38%	21/2/2050	454,594	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$450,000	6.50%	15/7/2027	454,369	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lincoln National Corp.	\$550,000	3.05%	15/1/2030	454,210	0.01%
Digital Euro Finco LLC	€525,000	1.13%	9/4/2028	453,138	0.01%
UnitedHealth Group, Inc.	\$450,000	5.00%	15/10/2024	452,852	0.01%
JPMorgan Chase & Co.^	\$500,000	2.95%	24/2/2028	452,606	0.01%
AutoNation, Inc.	\$472,000	3.50%	15/11/2024	452,364	0.01%
International Business Machines Corp.	\$475,000	3.30%	15/5/2026	452,129	0.01%
Reliance Steel & Aluminum Co.	\$500,000	1.30%	15/8/2025	452,086	0.01%
Amazon.com, Inc.	\$650,000	3.25%	12/5/2061	452,032	0.01%
Oracle Corp.	\$675,000	3.85%	1/4/2060	451,595	0.01%
Bank of America Corp.	£400,000	2.30%	25/7/2025	451,019	0.01%
HCA, Inc.	\$575,000	4.63%	15/3/2052	450,307	0.01%
Exxon Mobil Corp.	\$500,000	4.23%	19/3/2040	450,028	0.01%
Energy Transfer LP	\$550,000	5.00%	15/5/2044	449,892	0.01%
Amazon.com, Inc.	\$450,000	4.60%	1/12/2025	449,441	0.01%
Prudential Financial, Inc.^	\$462,000	6.00%	1/9/2052	449,127	0.01%
Coca-Cola Co.	\$550,000	1.65%	1/6/2030	449,076	0.01%
Goldman Sachs Group, Inc.	\$500,000	3.80%	15/3/2030	448,702	0.01%
Procter & Gamble Co.	\$500,000	0.55%	29/10/2025	448,634	0.01%
Applied Materials, Inc.	\$550,000	1.75%	1/6/2030	448,407	0.01%
Energy Transfer LP	\$480,000	6.25%	15/4/2049	448,266	0.01%
International Business Machines Corp.	€560,000	0.65%	11/2/2032	448,029	0.01%
Evergy Missouri West, Inc.	\$450,000	5.15%	15/12/2027	447,949	0.01%
Virginia Electric & Power Co.	\$550,000	4.20%	15/5/2045	447,433	0.01%
Capital One Financial Corp.	\$475,000	3.65%	11/5/2027	447,141	0.01%
Boeing Co.	\$495,000	2.70%	1/2/2027	446,982	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$450,000	5.63%	1/5/2024	446,944	0.01%
Goldman Sachs Group, Inc.	€432,000	4.00%	21/9/2029	446,697	0.01%
Marsh & McLennan Cos, Inc.	\$400,000	6.25%	1/11/2052	446,630	0.01%
UDR, Inc.	\$625,000	2.10%	15/6/2033	446,439	0.01%
NRG Energy, Inc.	\$500,000	2.00%	2/12/2025	445,586	0.01%
Dominion Energy, Inc.	\$500,000	1.45%	15/4/2026	445,548	0.01%
Bank of America Corp.^	\$500,000	1.20%	24/10/2026	445,382	0.01%
Regeneron Pharmaceuticals, Inc.	\$575,000	1.75%	15/9/2030	445,185	0.01%
United Parcel Service, Inc.	CAD625,000	2.13%	21/5/2024	445,061	0.01%
Southern California Edison Co.	\$575,000	3.90%	15/3/2043	444,211	0.01%
Federal Realty Investment Trust	\$450,000	3.95%	15/1/2024	444,159	0.01%
AT&T, Inc.	£400,000	2.90%	4/12/2026	444,118	0.01%
Truist Bank	\$550,000	2.25%	11/3/2030	444,088	0.01%
Verizon Communications, Inc.	\$450,000	5.25%	16/3/2037	443,903	0.01%
Kroger Co.	\$525,000	4.45%	1/2/2047	443,423	0.01%
State Street Corp.^	\$500,000	1.68%	18/11/2027	442,842	0.01%
Fifth Third Bank NA	\$450,000	3.95%	28/7/2025	442,712	0.01%
MPLX LP	\$475,000	4.00%	15/3/2028	442,446	0.01%
Simon Property Group LP	\$550,000	2.65%	1/2/2032	442,343	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$450,000	3.63%	15/1/2024	442,309	0.01%
Bank of America Corp.^	\$700,000	2.97%	21/7/2052	441,663	0.01%
Wells Fargo & Co.^	\$450,000	4.54%	15/8/2026	441,389	0.01%
Goldman Sachs Group, Inc.^	\$475,000	3.69%	5/6/2028	441,259	0.01%
Pfizer, Inc.	\$500,000	3.90%	15/3/2039	441,161	0.01%
General Motors Financial Co., Inc.	\$500,000	1.25%	8/1/2026	440,787	0.01%
McDonald's Corp.	\$475,000	4.88%	9/12/2045	440,327	0.01%
Broadcom, Inc.	\$600,000	3.14%	15/11/2035	440,194	0.01%
Walmart, Inc.	\$535,000	3.63%	15/12/2047	440,177	0.01%
National Securities Clearing Corp.	\$475,000	1.50%	23/4/2025	439,756	0.01%
Equinix, Inc.	\$500,000	1.45%	15/5/2026	439,597	0.01%
Colgate-Palmolive Co.	€500,000	0.30%	10/11/2029	439,256	0.01%
Equitable Financial Life Global Funding	\$500,000	1.00%	9/1/2026	439,182	0.01%
Bank of New York Mellon Corp.^	\$450,000	3.43%	13/6/2025	439,169	0.01%
Amgen, Inc.	\$475,000	2.60%	19/8/2026	439,025	0.01%
Northrop Grumman Corp.	\$450,000	5.15%	1/5/2040	438,933	0.01%
Boeing Co.	\$450,000	5.15%	1/5/2030	438,870	0.01%
Bristol-Myers Squibb Co.	\$483,000	4.55%	20/2/2048	438,771	0.01%
Nuveen Finance LLC	\$450,000	4.13%	1/11/2024	438,156	0.01%
Blackstone Secured Lending Fund	\$500,000	2.75%	16/9/2026	437,882	0.01%
Public Service Electric & Gas Co.	\$500,000	3.10%	15/3/2032	437,824	0.01%
Discover Financial Services	\$465,000	4.10%	9/2/2027	437,648	0.01%
CDW LLC/CDW Finance Corp.	\$450,000	4.13%	1/5/2025	437,646	0.01%
Target Corp.	\$450,000	4.50%	15/9/2032	437,559	0.01%
7-Eleven, Inc.	\$500,000	0.95%	10/2/2026	437,466	0.01%
American Tower Corp.	€500,000	0.50%	15/1/2028	437,064	0.01%
Discovery Communications LLC	\$725,000	4.00%	15/9/2055	436,781	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.^	\$500,000	2.18%	1/6/2028	436,486	0.01%
Oracle Corp.	\$475,000	3.25%	15/11/2027	436,419	0.01%
Dow Chemical Co.	\$400,000	6.90%	15/5/2053	436,348	0.01%
American Airlines 2015-2 Class AA Pass Through Trust	\$484,465	3.60%	22/9/2027	436,346	0.01%
Intel Corp.	\$500,000	4.75%	25/3/2050	435,992	0.01%
Capital One Financial Corp.^	\$450,000	4.93%	10/5/2028	435,899	0.01%
Walt Disney Co.	\$450,000	3.35%	24/3/2025	435,892	0.01%
Global Payments, Inc.	\$500,000	1.20%	1/3/2026	435,880	0.01%
Morgan Stanley	\$450,000	3.88%	27/1/2026	435,793	0.01%
McDonald's Corp.	\$400,000	6.30%	1/3/2038	435,653	0.01%
Realty Income Corp.	\$500,000	0.75%	15/3/2026	435,389	0.01%
Commonwealth Edison Co.	\$575,000	3.65%	15/6/2046	435,383	0.01%
Illinois Tool Works, Inc.	€500,000	1.00%	5/6/2031	435,345	0.01%
American Tower Corp.	\$525,000	1.50%	31/1/2028	434,874	0.01%
Interpublic Group of Cos, Inc.	\$550,000	2.40%	1/3/2031	434,770	0.01%
Walt Disney Co.	\$475,000	4.75%	15/11/2046	434,676	0.01%
United Parcel Service, Inc.	\$500,000	2.50%	1/9/2029	434,658	0.01%
Parker-Hannifin Corp.	\$550,000	4.00%	14/6/2049	434,221	0.01%
Apple, Inc.	\$475,000	2.05%	11/9/2026	433,927	0.01%
KLA Corp.	\$450,000	5.25%	15/7/2062	433,803	0.01%
QUALCOMM, Inc.	\$500,000	4.30%	20/5/2047	433,606	0.01%
Colonial Enterprises, Inc.	\$500,000	3.25%	15/5/2030	433,351	0.01%
Burlington Northern Santa Fe LLC	\$450,000	3.00%	1/4/2025	432,833	0.01%
Dell International LLC/EMC Corp.	\$425,000	6.20%	15/7/2030	432,729	0.01%
Salesforce, Inc.	\$450,000	3.70%	11/4/2028	432,578	0.01%
Procter & Gamble Co.	\$475,000	1.90%	1/2/2027	432,351	0.01%
Danaher Corp.	\$675,000	2.60%	1/10/2050	432,094	0.01%
Oncor Electric Delivery Co. LLC	\$450,000	2.95%	1/4/2025	431,876	0.01%
Northrop Grumman Corp.	\$450,000	2.93%	15/1/2025	431,870	0.01%
Fox Corp.	\$475,000	5.48%	25/1/2039	431,838	0.01%
EPR Properties	\$500,000	4.50%	1/6/2027	431,409	0.01%
Kinder Morgan, Inc.	\$450,000	4.30%	1/3/2028	431,291	0.01%
Amazon.com, Inc.	\$500,000	1.65%	12/5/2028	430,278	0.01%
Goldman Sachs Group, Inc.^	£400,000	3.63%	29/10/2029	430,093	0.01%
Teachers Insurance & Annuity Association of America	\$470,000	4.90%	15/9/2044	429,981	0.01%
Sysco Corp.	\$625,000	3.30%	15/2/2050	429,877	0.01%
Archer-Daniels-Midland Co.	\$500,000	2.90%	1/3/2032	429,777	0.01%
Northern States Power Co.	\$550,000	3.40%	15/8/2042	429,759	0.01%
Marathon Oil Corp.	\$450,000	4.40%	15/7/2027	429,717	0.01%
Celanese US Holdings LLC	\$450,000	6.38%	15/7/2032	429,605	0.01%
Costco Wholesale Corp.	\$525,000	1.60%	20/4/2030	429,560	0.01%
Verizon Communications, Inc.	€500,000	0.38%	22/3/2029	429,329	0.01%
Chevron USA, Inc.	\$500,000	1.02%	12/8/2027	428,963	0.01%
Target Corp.	\$500,000	2.65%	15/9/2030	428,852	0.01%
Walmart, Inc.	\$500,000	1.50%	22/9/2028	428,711	0.01%
Home Depot, Inc.	\$450,000	3.00%	1/4/2026	428,260	0.01%
Citigroup, Inc.^	\$470,000	3.52%	27/10/2028	428,063	0.01%
NextEra Energy Capital Holdings, Inc.	\$500,000	1.90%	15/6/2028	427,891	0.01%
Mastercard, Inc.	\$525,000	3.65%	1/6/2049	427,816	0.01%
Coca-Cola Co.	\$500,000	2.13%	6/9/2029	427,730	0.01%
MetLife, Inc.	\$460,000	4.88%	13/11/2043	427,530	0.01%
PACCAR Financial Corp.	\$425,000	4.95%	3/10/2025	427,247	0.01%
Berkshire Hathaway Finance Corp.	£500,000	2.38%	19/6/2039	427,152	0.01%
Duke Energy Carolinas LLC	\$500,000	2.45%	1/2/2030	426,477	0.01%
Equitable Holdings, Inc.	\$448,000	4.35%	20/4/2028	426,375	0.01%
Puget Energy, Inc.	\$500,000	2.38%	15/6/2028	426,313	0.01%
Southern Co.	\$450,000	0.60%	26/2/2024	426,275	0.01%
Apple, Inc.	\$500,000	3.85%	4/8/2046	425,770	0.01%
Air Lease Corp.	\$500,000	3.25%	1/10/2029	425,580	0.01%
CenterPoint Energy Houston Electric LLC	\$440,000	4.45%	1/10/2032	425,485	0.01%
FedEx Corp.	\$550,000	4.10%	1/2/2045	425,407	0.01%
Burlington Northern Santa Fe LLC	\$500,000	4.13%	15/6/2047	425,284	0.01%
ONEOK, Inc.	\$450,000	4.55%	15/7/2028	425,237	0.01%
Thermo Fisher Scientific Finance I BV	€600,000	1.63%	18/10/2041	425,189	0.01%
Target Corp.	\$500,000	2.35%	15/2/2030	424,860	0.01%
Royalty Pharma plc	\$500,000	1.75%	2/9/2027	424,700	0.01%
Spectra Energy Partners LP	\$455,000	3.38%	15/10/2026	424,681	0.01%
Chubb INA Holdings, Inc.	€500,000	1.40%	15/6/2031	424,620	0.01%
Amazon.com, Inc.	\$450,000	0.45%	12/5/2024	424,511	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kaiser Foundation Hospitals	\$500,000	4.15%	1/5/2047	424,491	0.01%
Dow Chemical Co.	\$500,000	4.80%	15/5/2049	424,232	0.01%
Baxalta, Inc.	\$448,000	5.25%	23/6/2045	424,080	0.01%
Jackson Financial, Inc.	\$550,000	3.13%	23/11/2031	423,979	0.01%
Bank of America Corp.^	\$575,000	2.48%	21/9/2036	423,898	0.01%
JPMorgan Chase & Co.^	\$450,000	2.30%	15/10/2025	423,606	0.01%
Metropolitan Life Global Funding I	\$525,000	2.40%	11/1/2032	423,192	0.01%
General Motors Financial Co., Inc.	\$550,000	2.70%	10/6/2031	422,915	0.01%
Bank of New York Mellon Corp.^	\$450,000	3.44%	7/2/2028	422,297	0.01%
Morgan Stanley^	\$680,000	2.80%	25/1/2052	422,292	0.01%
Wells Fargo & Co.	\$500,000	4.65%	4/11/2044	421,991	0.01%
MidAmerican Energy Co.	\$450,000	4.80%	15/9/2043	421,560	0.01%
Microsoft Corp.	\$475,000	3.45%	8/8/2036	421,528	0.01%
Duke Energy Corp.	\$600,000	3.50%	15/6/2051	421,196	0.01%
Intercontinental Exchange, Inc.	\$516,000	2.10%	15/6/2030	421,096	0.01%
Dominion Energy, Inc.	\$530,000	2.25%	15/8/2031	421,008	0.01%
Laboratory Corp. of America Holdings	\$475,000	1.55%	1/6/2026	420,627	0.01%
NextEra Energy Capital Holdings, Inc.	\$635,000	3.00%	15/1/2052	420,409	0.01%
Truist Financial Corp.^	\$400,000	6.12%	28/10/2033	420,363	0.01%
Raytheon Technologies Corp.	\$420,000	5.40%	1/5/2035	420,234	0.01%
VICI Properties LP	\$475,000	5.63%	15/5/2052	420,113	0.01%
Paramount Global	\$575,000	4.95%	19/5/2050	419,832	0.01%
JPMorgan Chase & Co.	\$450,000	2.95%	1/10/2026	419,796	0.01%
Moody's Corp.	\$600,000	2.75%	19/8/2041	419,194	0.01%
International Flavors & Fragrances, Inc.	\$500,000	1.83%	15/10/2027	419,152	0.01%
Merck & Co., Inc.	\$450,000	3.40%	7/3/2029	419,109	0.01%
Cisco Systems, Inc.	\$425,000	3.63%	4/3/2024	418,898	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$725,000	3.85%	1/4/2061	418,880	0.01%
MetLife, Inc.	\$400,000	5.70%	15/6/2035	418,739	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$425,000	5.75%	1/6/2028	418,507	0.01%
Ecolab, Inc.	\$450,000	2.70%	1/11/2026	418,477	0.01%
Martin Marietta Materials, Inc.	\$450,000	3.45%	1/6/2027	418,476	0.01%
Altria Group, Inc.	\$425,000	3.80%	14/2/2024	417,511	0.01%
PerkinElmer, Inc.	\$450,000	0.85%	15/9/2024	417,409	0.01%
Prologis LP	\$500,000	2.25%	15/4/2030	417,378	0.01%
Cox Communications, Inc.	\$450,000	3.50%	15/8/2027	417,324	0.01%
Protective Life Corp.	\$480,000	3.40%	15/1/2030	417,028	0.01%
S&P Global, Inc.	\$570,000	3.25%	1/12/2049	416,411	0.01%
Berkshire Hathaway, Inc.	€400,000	1.30%	15/3/2024	416,395	0.01%
Constellation Brands, Inc.	\$450,000	3.60%	15/2/2028	416,300	0.01%
Comcast Corp.	\$425,000	3.95%	15/10/2025	416,067	0.01%
Bank of America Corp.^	\$510,000	2.59%	29/4/2031	416,032	0.01%
Conagra Brands, Inc.	\$500,000	1.38%	1/11/2027	415,934	0.01%
Parker-Hannifin Corp.	\$425,000	3.65%	15/6/2024	415,809	0.01%
AT&T, Inc.	\$600,000	3.10%	1/2/2043	415,663	0.01%
MassMutual Global Funding II	\$425,000	4.15%	26/8/2025	415,651	0.01%
US Bancorp^	\$400,000	5.85%	21/10/2033	415,480	0.01%
Goldman Sachs Group, Inc.	€400,000	3.13%	25/7/2029	415,448	0.01%
Raytheon Technologies Corp.	\$425,000	3.95%	16/8/2025	415,421	0.01%
JPMorgan Chase & Co.	\$425,000	5.63%	16/8/2043	415,385	0.01%
Lowe's Cos, Inc.	\$500,000	1.30%	15/4/2028	415,239	0.01%
Bank of America Corp.^	\$450,000	0.98%	25/9/2025	415,087	0.01%
Zoetis, Inc.	\$400,000	5.60%	16/11/2032	415,024	0.01%
Intel Corp.	\$425,000	3.70%	29/7/2025	414,877	0.01%
Elevance Health, Inc.	\$500,000	2.25%	15/5/2030	414,865	0.01%
PACCAR Financial Corp.	\$425,000	3.15%	13/6/2024	414,823	0.01%
T-Mobile USA, Inc.	\$630,000	3.60%	15/11/2060	414,467	0.01%
Blackstone Private Credit Fund	\$500,000	2.63%	15/12/2026	414,091	0.01%
T-Mobile USA, Inc.	\$425,000	4.75%	1/2/2028	414,083	0.01%
UnitedHealth Group, Inc.	\$450,000	4.63%	15/11/2041	413,960	0.01%
AT&T, Inc.	CAD575,000	4.00%	25/11/2025	413,265	0.01%
Intercontinental Exchange, Inc.	\$445,000	4.95%	15/6/2052	412,912	0.01%
US Bancorp^	\$500,000	2.68%	27/1/2033	412,839	0.01%
BP Capital Markets America, Inc.	\$450,000	3.63%	6/4/2030	412,816	0.01%
Citigroup, Inc.^	\$400,000	6.27%	17/11/2033	412,778	0.01%
Nestle Finance International Ltd.	€400,000	3.38%	15/11/2034	412,723	0.01%
Vistra Operations Co. LLC	\$430,000	3.55%	15/7/2024	412,648	0.01%
Coca-Cola Co.	\$500,000	2.00%	5/3/2031	412,527	0.01%
Protective Life Global Funding	\$425,000	3.10%	15/4/2024	412,487	0.01%
Cargill, Inc.	\$425,000	3.50%	22/4/2025	412,239	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Omega Healthcare Investors, Inc.	\$420,000	5.25%	15/1/2026	412,144	0.01%
Medtronic Global Holdings SCA	€600,000	1.38%	15/10/2040	412,050	0.01%
Berkshire Hathaway Energy Co.	\$450,000	3.70%	15/7/2030	411,948	0.01%
General Mills, Inc.	\$475,000	2.88%	15/4/2030	411,576	0.01%
Alexandria Real Estate Equities, Inc.	\$425,000	3.80%	15/4/2026	411,407	0.01%
Albemarle Corp.	\$450,000	5.65%	1/6/2052	410,718	0.01%
MPLX LP	\$500,000	4.95%	14/3/2052	410,583	0.01%
JPMorgan Chase & Co.^	\$625,000	2.53%	19/11/2041	410,157	0.01%
Kraft Heinz Foods Co.	\$450,000	3.75%	1/4/2030	410,126	0.01%
Pinnacle West Capital Corp.	\$450,000	1.30%	15/6/2025	409,973	0.01%
Apple, Inc.	\$500,000	1.65%	11/5/2030	409,883	0.01%
GE HealthCare Technologies, Inc.	\$400,000	5.86%	15/3/2030	409,881	0.01%
Puget Sound Energy, Inc.	\$500,000	4.22%	15/6/2048	409,392	0.01%
HCA, Inc.	\$425,000	4.50%	15/2/2027	409,168	0.01%
Boston Properties LP	\$475,000	3.40%	21/6/2029	409,142	0.01%
Corebridge Financial, Inc.	\$500,000	4.35%	5/4/2042	408,907	0.01%
US Bancorp	\$425,000	2.40%	30/7/2024	408,748	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$425,000	4.50%	15/12/2026	408,618	0.01%
Merck & Co., Inc.	\$500,000	2.15%	10/12/2031	408,574	0.01%
John Deere Capital Corp.	\$425,000	0.90%	10/1/2024	408,562	0.01%
Apple, Inc.	\$427,000	2.50%	9/2/2025	408,267	0.01%
Intel Corp.	\$435,000	3.90%	25/3/2030	408,136	0.01%
Upjohn Finance BV	€400,000	1.02%	23/6/2024	407,879	0.01%
Honeywell International, Inc.	\$400,000	5.00%	15/2/2033	407,788	0.01%
Microsoft Corp.	\$450,000	3.50%	12/2/2035	407,720	0.01%
Comcast Corp.	\$425,000	4.25%	15/10/2030	407,584	0.01%
Ryder System, Inc.	\$425,000	4.30%	15/6/2027	407,386	0.01%
Home Depot, Inc.	\$425,000	2.70%	15/4/2025	407,263	0.01%
Colgate-Palmolive Co.	\$450,000	3.25%	15/8/2032	407,156	0.01%
Hess Corp.	\$425,000	4.30%	1/4/2027	406,740	0.01%
Prudential Financial, Inc.^	\$475,000	3.70%	1/10/2050	406,492	0.01%
Burlington Northern Santa Fe LLC	\$585,000	3.05%	15/2/2051	406,475	0.01%
Bank of New York Mellon Corp	\$500,000	2.50%	26/1/2032	406,367	0.01%
Essex Portfolio LP	\$480,000	3.00%	15/1/2030	405,815	0.01%
AT&T, Inc.	£300,000	7.00%	30/4/2040	405,647	0.01%
Apollo Management Holdings LP	\$500,000	2.65%	5/6/2030	405,562	0.01%
Nasdaq, Inc.	\$625,000	2.50%	21/12/2040	405,468	0.01%
Honeywell International, Inc.	\$490,000	1.95%	1/6/2030	405,321	0.01%
International Business Machines Corp.	€400,000	0.88%	31/1/2025	404,931	0.01%
Cisco Systems, Inc.	\$375,000	5.90%	15/2/2039	404,798	0.01%
Walt Disney Co.	\$425,000	1.75%	30/8/2024	404,764	0.01%
Hershey Co.	\$425,000	2.05%	15/11/2024	404,531	0.01%
Wisconsin Electric Power Co.	\$475,000	1.70%	15/6/2028	404,429	0.01%
Brighthouse Financial, Inc.	\$425,000	5.63%	15/5/2030	404,358	0.01%
Estee Lauder Cos, Inc.	\$500,000	1.95%	15/3/2031	404,074	0.01%
Everest Reinsurance Holdings, Inc.	\$650,000	3.13%	15/10/2052	403,919	0.01%
General Motors Financial Co., Inc.	\$425,000	1.05%	8/3/2024	403,617	0.01%
Citigroup, Inc.^	\$580,000	2.90%	3/11/2042	403,516	0.01%
GE Capital Funding LLC	\$425,000	4.55%	15/5/2032	403,376	0.01%
Oracle Corp.	\$405,000	6.13%	8/7/2039	403,255	0.01%
Thermo Fisher Scientific, Inc.	€600,000	1.88%	1/10/2049	402,859	0.01%
US Bank NA	\$425,000	2.05%	21/1/2025	402,485	0.01%
Hess Corp.	\$425,000	5.60%	15/2/2041	402,417	0.01%
American Tower Corp.	€400,000	1.38%	4/4/2025	402,199	0.01%
Philip Morris International, Inc.	€400,000	0.63%	8/11/2024	402,165	0.01%
Philip Morris International, Inc.	\$400,000	5.00%	17/11/2025	402,046	0.01%
AT&T, Inc.	\$600,000	3.30%	1/2/2052	402,003	0.01%
Oracle Corp.	\$575,000	4.10%	25/3/2061	401,503	0.01%
Southern Co.	\$480,000	4.40%	1/7/2046	401,456	0.01%
ONEOK, Inc.	\$400,000	6.10%	15/11/2032	401,455	0.01%
Amgen, Inc.	\$500,000	4.20%	22/2/2052	401,433	0.01%
GE HealthCare Technologies, Inc.	\$400,000	5.55%	15/11/2024	401,283	0.01%
Cargill, Inc.	\$400,000	5.13%	11/10/2032	401,101	0.01%
HF Sinclair Corp.	\$400,000	5.88%	1/4/2026	401,041	0.01%
Lowe's Cos, Inc.	\$625,000	3.00%	15/10/2050	400,784	0.01%
Alphabet, Inc.	\$675,000	2.05%	15/8/2050	400,484	0.01%
Philip Morris International, Inc.	\$400,000	5.13%	15/11/2024	400,341	0.01%
Thermo Fisher Scientific, Inc.	€400,000	1.40%	23/1/2026	400,159	0.01%
John Deere Capital Corp.	\$400,000	4.85%	11/10/2029	400,147	0.01%
CenterPoint Energy, Inc.	\$450,000	1.45%	1/6/2026	399,786	0.01%
BAT Capital Corp.	\$450,000	4.74%	16/3/2032	399,582	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UnitedHealth Group, Inc.	\$500,000	3.75%	15/10/2047	399,576	0.01%
Lowe's Cos, Inc.	\$425,000	3.35%	1/4/2027	399,260	0.01%
JPMorgan Chase & Co.^	\$550,000	3.11%	22/4/2041	399,257	0.01%
American Tower Corp.	\$400,000	5.00%	15/2/2024	399,140	0.01%
Celanese US Holdings LLC	\$400,000	6.05%	15/3/2025	398,864	0.01%
KLA Corp.	\$550,000	3.30%	1/3/2050	398,740	0.01%
Oklahoma Gas & Electric Co.	\$425,000	3.80%	15/8/2028	398,571	0.01%
Verizon Communications, Inc.	€370,000	4.25%	31/10/2030	398,243	0.01%
Public Service Co. of Colorado	\$500,000	1.88%	15/6/2031	398,093	0.01%
Toyota Motor Credit Corp.	\$425,000	1.45%	13/1/2025	398,084	0.01%
HCA, Inc.	\$400,000	5.63%	1/9/2028	398,066	0.01%
John Deere Capital Corp.	\$425,000	1.25%	10/1/2025	398,028	0.01%
Kraft Heinz Foods Co.	\$415,000	5.00%	15/7/2035	397,978	0.01%
Kinder Morgan Energy Partners LP	\$375,000	6.95%	15/1/2038	397,965	0.01%
Republic Services, Inc.	\$500,000	2.38%	15/3/2033	397,906	0.01%
Tyson Foods, Inc.	\$425,000	3.55%	2/6/2027	397,891	0.01%
Southern California Edison Co.	\$425,000	0.98%	1/8/2024	397,643	0.01%
American Honda Finance Corp.	\$425,000	0.75%	9/8/2024	397,535	0.01%
Caterpillar Financial Services Corp.	\$450,000	1.15%	14/9/2026	397,327	0.01%
Kraft Heinz Foods Co.	\$375,000	6.50%	9/2/2040	397,094	0.01%
Devon Energy Corp.	\$425,000	5.60%	15/7/2041	397,067	0.01%
Stellantis Finance US, Inc.	\$400,000	5.63%	12/1/2028	396,893	0.01%
Black Hills Corp.	\$425,000	1.04%	23/8/2024	396,679	0.01%
Vulcan Materials Co.	\$450,000	3.50%	1/6/2030	396,677	0.01%
PACCAR Financial Corp.	\$425,000	0.90%	8/11/2024	396,580	0.01%
Santander Holdings USA, Inc.^	\$400,000	5.81%	9/9/2026	396,442	0.01%
Union Pacific Corp.	\$500,000	2.89%	6/4/2036	396,395	0.01%
Waste Management, Inc.	\$475,000	1.15%	15/3/2028	396,182	0.01%
Abbott Laboratories	\$400,000	4.75%	30/11/2036	396,160	0.01%
Ascension Health	\$462,000	2.53%	15/11/2029	395,805	0.01%
Brixmor Operating Partnership LP	\$450,000	4.05%	1/7/2030	395,527	0.01%
Ross Stores, Inc.	\$450,000	0.88%	15/4/2026	395,250	0.01%
Cargill, Inc.	\$500,000	2.13%	10/11/2031	395,225	0.01%
Global Payments, Inc.	\$500,000	2.90%	15/11/2031	395,155	0.01%
American Tower Corp.	€400,000	1.95%	22/5/2026	395,133	0.01%
Freeport-McMoRan, Inc.	\$400,000	4.55%	14/11/2024	394,879	0.01%
Keurig Dr Pepper, Inc.	\$425,000	3.95%	15/4/2029	394,862	0.01%
Realty Income Corp.	£400,000	1.13%	13/7/2027	394,833	0.01%
Altria Group, Inc.	\$625,000	3.70%	4/2/2051	394,791	0.01%
Timken Co.	\$415,000	4.50%	15/12/2028	394,595	0.01%
Brown-Forman Corp.	\$404,000	3.50%	15/4/2025	394,511	0.01%
Athene Global Funding	£400,000	1.75%	24/11/2027	394,455	0.01%
Medtronic Global Holdings SCA	€400,000	0.25%	2/7/2025	394,377	0.01%
Edison International	\$425,000	4.13%	15/3/2028	394,342	0.01%
Principal Life Global Funding II	\$425,000	0.75%	23/8/2024	394,141	0.01%
Walmart, Inc.	\$400,000	3.90%	9/9/2025	394,137	0.01%
Honeywell International, Inc.	\$550,000	2.80%	1/6/2050	393,916	0.01%
Eli Lilly & Co.	\$625,000	2.25%	15/5/2050	393,839	0.01%
Walt Disney Co.	\$360,000	6.40%	15/12/2035	393,839	0.01%
Bank of America Corp.	\$400,000	4.20%	26/8/2024	393,821	0.01%
DTE Energy Co.	\$400,000	4.22%	1/11/2024	393,613	0.01%
Williams Cos, Inc.	\$450,000	5.10%	15/9/2045	393,608	0.01%
Broadridge Financial Solutions, Inc.	\$465,000	2.90%	1/12/2029	393,474	0.01%
AT&T, Inc.	\$487,000	4.35%	15/6/2045	393,418	0.01%
Becton Dickinson Euro Finance Sarl	€600,000	1.34%	13/8/2041	393,295	0.01%
Equitable Financial Life Global Funding	\$425,000	1.10%	12/11/2024	393,155	0.01%
CSX Corp.	\$450,000	4.50%	15/11/2052	393,099	0.01%
Lowe's Cos, Inc.	\$500,000	4.05%	3/5/2047	392,583	0.01%
AT&T, Inc.	£400,000	4.25%	1/6/2043	392,533	0.01%
Sabine Pass Liquefaction LLC	\$400,000	5.00%	15/3/2027	392,398	0.01%
American Express Co.	\$400,000	3.95%	1/8/2025	391,999	0.01%
Kraft Heinz Foods Co.	€400,000	2.25%	25/5/2028	391,861	0.01%
Skyworks Solutions, Inc.	\$500,000	3.00%	1/6/2031	391,657	0.01%
McDonald's Corp.	\$400,000	4.60%	9/9/2032	391,624	0.01%
Verizon Communications, Inc.	£400,000	3.38%	27/10/2036	391,231	0.01%
PacifiCorp	\$385,000	5.75%	1/4/2037	391,146	0.01%
DTE Electric Co.	\$450,000	1.90%	1/4/2028	390,808	0.01%
Walmart, Inc.	\$400,000	4.15%	9/9/2032	390,783	0.01%
Union Pacific Corp.	\$475,000	4.00%	15/4/2047	390,738	0.01%
Bank of America Corp.^	\$475,000	4.33%	15/3/2050	390,688	0.01%
Royalty Pharma plc	\$500,000	2.20%	2/9/2030	390,683	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	5.25%	1/4/2053	390,647	0.01%
CVS Health Corp.	\$400,000	3.88%	20/7/2025	390,528	0.01%
HCA, Inc.	\$395,000	5.25%	15/6/2026	390,382	0.01%
ERP Operating LP	\$425,000	3.25%	1/8/2027	388,876	0.01%
Humana, Inc.	\$450,000	1.35%	3/2/2027	388,604	0.01%
Chubb INA Holdings, Inc.	\$500,000	1.38%	15/9/2030	388,380	0.01%
International Business Machines Corp.	\$595,000	2.95%	15/5/2050	388,308	0.01%
General Motors Financial Co., Inc.	\$400,000	4.30%	13/7/2025	388,058	0.01%
AbbVie, Inc.	€400,000	2.13%	1/6/2029	388,020	0.01%
United Parcel Service, Inc.	\$350,000	6.20%	15/1/2038	387,670	0.01%
DuPont de Nemours, Inc.	\$400,000	5.32%	15/11/2038	387,617	0.01%
UnitedHealth Group, Inc.	\$400,000	4.63%	15/7/2035	387,606	0.01%
Nestle Holdings, Inc.	CAD600,000	2.19%	26/1/2029	387,576	0.01%
Bunge Ltd. Finance Corp.	\$425,000	1.63%	17/8/2025	387,395	0.01%
Boston Properties LP	\$375,000	6.75%	1/12/2027	387,266	0.01%
New York Life Insurance Co.	\$375,000	5.88%	15/5/2033	387,252	0.01%
Goldman Sachs Group, Inc.	\$400,000	3.75%	22/5/2025	387,220	0.01%
Discovery Communications LLC	\$480,000	5.00%	20/9/2037	386,959	0.01%
Walmart, Inc.	\$400,000	3.70%	26/6/2028	386,852	0.01%
Eaton Capital Unlimited Co.	€450,000	0.58%	8/3/2030	386,678	0.01%
AT&T, Inc.	€450,000	2.45%	15/3/2035	386,653	0.01%
Energy Transfer LP	\$400,000	4.95%	15/6/2028	386,360	0.01%
MidAmerican Energy Co.	\$600,000	2.70%	1/8/2052	386,316	0.01%
Kinder Morgan Energy Partners LP	\$450,000	5.00%	15/8/2042	386,246	0.01%
CRH America, Inc.	\$400,000	3.88%	18/5/2025	386,089	0.01%
Target Corp.	\$425,000	1.95%	15/1/2027	386,033	0.01%
Aircastle Ltd.	\$410,000	4.25%	15/6/2026	386,005	0.01%
Comcast Corp.	\$400,000	3.38%	15/8/2025	385,836	0.01%
Ameren Illinois Co.	\$405,000	3.80%	15/5/2028	385,541	0.01%
Valero Energy Corp.	\$360,000	6.63%	15/6/2037	384,868	0.01%
Intercontinental Exchange, Inc.	\$575,000	3.00%	15/6/2050	384,805	0.01%
DH Europe Finance II Sarl	€400,000	0.20%	18/3/2026	384,556	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$400,000	3.13%	15/1/2025	384,469	0.01%
Bank of New York Mellon Corp.	\$400,000	3.85%	28/4/2028	384,082	0.01%
Broadcom, Inc.	\$550,000	3.75%	15/2/2051	383,692	0.01%
US Bancorp	\$400,000	3.90%	26/4/2028	383,588	0.01%
Tucson Electric Power Co.	\$400,000	3.05%	15/3/2025	383,259	0.01%
Northwestern Mutual Life Insurance Co.	\$375,000	6.06%	30/3/2040	383,172	0.01%
Caterpillar Financial Services Corp.	\$425,000	1.70%	8/1/2027	383,169	0.01%
Home Depot, Inc.	\$440,000	4.25%	1/4/2046	383,104	0.01%
Goldman Sachs Group, Inc.	€500,000	1.00%	18/3/2033	383,069	0.01%
Fox Corp.	\$400,000	3.05%	7/4/2025	382,767	0.01%
Leidos, Inc.	\$500,000	2.30%	15/2/2031	382,635	0.01%
ConocoPhillips	\$340,000	6.50%	1/2/2039	382,266	0.01%
Textron, Inc.	\$450,000	3.00%	1/6/2030	382,096	0.01%
Tyson Foods, Inc.	\$400,000	4.35%	1/3/2029	381,900	0.01%
Fifth Third Bank NA	\$400,000	3.85%	15/3/2026	381,851	0.01%
DTE Electric Co.	\$450,000	2.63%	1/3/2031	381,775	0.01%
Duke Energy Corp.	\$425,000	3.40%	15/6/2029	381,328	0.01%
Liberty Mutual Group, Inc.	\$425,000	5.50%	15/6/2052	381,267	0.01%
Piedmont Natural Gas Co., Inc.	\$415,000	3.50%	1/6/2029	381,202	0.01%
Lockheed Martin Corp.	\$450,000	4.09%	15/9/2052	381,175	0.01%
Time Warner Cable LLC	\$400,000	6.75%	15/6/2039	381,020	0.01%
NiSource, Inc.	\$500,000	1.70%	15/2/2031	380,794	0.01%
McDonald's Corp.	\$500,000	3.63%	1/9/2049	380,555	0.01%
Meta Platforms, Inc.	\$475,000	4.65%	15/8/2062	380,388	0.01%
UnitedHealth Group, Inc.	\$400,000	4.20%	15/5/2032	380,187	0.01%
Applied Materials, Inc.	\$400,000	3.30%	1/4/2027	380,068	0.01%
Discover Bank	\$400,000	2.45%	12/9/2024	380,052	0.01%
Harley-Davidson Financial Services, Inc.	\$425,000	3.05%	14/2/2027	379,796	0.01%
Intercontinental Exchange, Inc.	\$400,000	5.20%	15/6/2062	379,700	0.01%
John Deere Cash Management Sarl	€400,000	2.20%	2/4/2032	379,628	0.01%
Boeing Co.	\$424,000	3.25%	1/3/2028	379,522	0.01%
Berry Global, Inc.	\$425,000	1.57%	15/1/2026	379,486	0.01%
Bank of America Corp.	\$375,000	5.88%	7/2/2042	379,344	0.01%
John Deere Capital Corp.	\$425,000	1.70%	11/1/2027	379,238	0.01%
Duke Energy Florida LLC	\$450,000	4.20%	15/7/2048	378,783	0.01%
Fidelity National Information Services, Inc.	\$400,000	0.60%	1/3/2024	378,746	0.01%
AT&T, Inc.	\$425,000	2.30%	1/6/2027	378,732	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$475,000	1.75%	15/9/2030	378,557	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$600,000	3.90%	1/6/2052	378,433	0.01%
San Diego Gas & Electric Co.	\$450,000	4.15%	15/5/2048	378,416	0.01%
JPMorgan Chase & Co.	\$400,000	3.20%	15/6/2026	378,127	0.01%
Capital One Financial Corp.^	\$525,000	2.36%	29/7/2032	378,105	0.01%
MPLX LP	\$400,000	4.25%	1/12/2027	377,825	0.01%
Union Pacific Corp.	\$500,000	3.50%	14/2/2053	377,664	0.01%
Baxter International, Inc.	\$425,000	1.92%	1/2/2027	377,432	0.01%
Amazon.com, Inc.	\$382,000	4.95%	5/12/2044	377,314	0.01%
John Deere Capital Corp.	\$425,000	1.05%	17/6/2026	377,167	0.01%
Discovery Communications LLC	\$425,000	3.95%	20/3/2028	377,158	0.01%
Cigna Corp.	\$450,000	2.40%	15/3/2030	377,078	0.01%
Comcast Corp.	\$413,000	4.95%	15/10/2058	377,060	0.01%
Comcast Corp.	\$400,000	4.25%	15/1/2033	376,920	0.01%
Duke Energy Indiana LLC	\$350,000	6.45%	1/4/2039	376,835	0.01%
Southern Co.	\$400,000	3.25%	1/7/2026	376,800	0.01%
Chubb INA Holdings, Inc.	€400,000	1.55%	15/3/2028	376,680	0.01%
Cleveland Electric Illuminating Co.	\$375,000	5.50%	15/8/2024	376,627	0.01%
Duke Energy Carolinas LLC	\$350,000	6.45%	15/10/2032	376,318	0.01%
Southwest Airlines Co.	\$375,000	5.25%	4/5/2025	376,275	0.01%
Brighthouse Financial Global Funding	\$400,000	1.00%	12/4/2024	376,198	0.01%
Duke Energy Corp.	\$400,000	4.50%	15/8/2032	375,879	0.01%
EQT Corp.	\$400,000	5.00%	15/1/2029	375,875	0.01%
JPMorgan Chase & Co.	\$375,000	5.60%	15/7/2041	375,805	0.01%
Public Storage	\$425,000	0.88%	15/2/2026	375,672	0.01%
AT&T, Inc.	CAD525,000	2.85%	25/5/2024	375,593	0.01%
Mississippi Power Co.	\$400,000	3.95%	30/3/2028	375,286	0.01%
Bank of New York Mellon Corp.	\$400,000	2.80%	4/5/2026	375,130	0.01%
Raytheon Technologies Corp.	\$575,000	2.82%	1/9/2051	375,019	0.01%
Ryder System, Inc.	\$425,000	1.75%	1/9/2026	374,989	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$580,000	3.50%	1/3/2042	374,740	0.01%
Oracle Corp.	\$425,000	4.30%	8/7/2034	374,459	0.01%
Oracle Corp.	\$360,000	6.50%	15/4/2038	373,980	0.01%
3M Co.	\$425,000	3.05%	15/4/2030	373,941	0.01%
Walt Disney Co.	\$400,000	4.63%	23/3/2040	373,906	0.01%
AIG SunAmerica Global Financing X	\$350,000	6.90%	15/3/2032	373,630	0.01%
AT&T, Inc.	£350,000	4.88%	1/6/2044	373,515	0.01%
Raytheon Technologies Corp.	\$350,000	6.13%	15/7/2038	373,382	0.01%
Lowe's Cos, Inc.	\$400,000	2.50%	15/4/2026	373,281	0.01%
Nuveen LLC	\$400,000	4.00%	1/11/2028	372,800	0.01%
Xcel Energy, Inc.	\$425,000	1.75%	15/3/2027	372,774	0.01%
LYB International Finance III LLC	\$417,000	1.25%	1/10/2025	372,770	0.01%
Kimberly-Clark Corp.	\$540,000	2.88%	7/2/2050	372,643	0.01%
CommonSpirit Health	\$430,000	3.35%	1/10/2029	372,607	0.01%
HCA, Inc.	\$425,000	3.38%	15/3/2029	372,464	0.01%
International Business Machines Corp.	€400,000	1.50%	23/5/2029	372,230	0.01%
Ovintiv, Inc.	\$375,000	6.50%	1/2/2038	371,728	0.01%
Baker Hughes Holdings LLC	\$400,000	5.13%	15/9/2040	371,589	0.01%
Apple, Inc.	\$525,000	2.38%	8/2/2041	371,474	0.01%
General Motors Financial Co., Inc.	\$425,000	2.35%	26/2/2027	371,464	0.01%
JPMorgan Chase & Co.	\$400,000	3.63%	1/12/2027	371,424	0.01%
Boston Properties LP	\$400,000	4.50%	1/12/2028	371,402	0.01%
Emerson Electric Co.	\$425,000	1.80%	15/10/2027	371,373	0.01%
Cantor Fitzgerald LP	\$400,000	4.50%	14/4/2027	371,370	0.01%
Abbott Ireland Financing DAC	€400,000	0.38%	19/11/2027	371,310	0.01%
Southern Co.	\$425,000	4.25%	1/7/2036	371,297	0.01%
Dow Chemical Co.	€400,000	0.50%	15/3/2027	371,161	0.01%
Principal Life Global Funding II	\$425,000	1.50%	17/11/2026	371,147	0.01%
Discovery Communications LLC	\$500,000	4.88%	1/4/2043	370,809	0.01%
New York Life Global Funding	\$400,000	0.90%	29/10/2024	370,445	0.01%
VMware, Inc.	\$425,000	1.40%	15/8/2026	370,177	0.01%
Unum Group	\$410,000	4.00%	15/6/2029	370,103	0.01%
Protective Life Global Funding	\$400,000	1.65%	13/1/2025	369,732	0.01%
CVS Health Corp.	\$375,000	4.10%	25/3/2025	369,624	0.01%
BlackRock, Inc.	\$400,000	3.25%	30/4/2029	369,558	0.01%
Pacific Gas & Electric Co.	\$475,000	4.75%	15/2/2044	369,555	0.01%
Sempra Energy	\$450,000	3.80%	1/2/2038	368,931	0.01%
Morgan Stanley^	\$375,000	4.68%	17/7/2026	368,908	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Water Capital Corp.	\$400,000	2.95%	1/9/2027	368,864	0.01%
Westinghouse Air Brake Technologies Corp.	\$375,000	4.40%	15/3/2024	368,864	0.01%
Blue Owl Finance LLC	\$500,000	3.13%	10/6/2031	368,747	0.01%
Citigroup, Inc. ^	\$400,000	1.28%	3/11/2025	368,493	0.01%
Coca-Cola Co.	\$400,000	4.20%	25/3/2050	368,469	0.01%
Wyeth LLC	\$325,000	6.50%	1/2/2034	368,373	0.01%
AbbVie, Inc.	\$400,000	4.88%	14/11/2048	368,326	0.01%
ConocoPhillips Co.	\$380,000	2.13%	8/3/2024	368,076	0.01%
Ares Capital Corp.	\$400,000	3.25%	15/7/2025	367,969	0.01%
Aviation Capital Group LLC	\$375,000	5.50%	15/12/2024	367,896	0.01%
Crown Castle, Inc.	\$425,000	1.05%	15/7/2026	367,834	0.01%
Verizon Communications, Inc.	\$400,000	4.40%	1/11/2034	367,747	0.01%
Stellantis NV	€400,000	0.63%	30/3/2027	367,690	0.01%
Citigroup, Inc.	\$350,000	6.63%	15/6/2032	367,607	0.01%
Kraft Heinz Foods Co.	\$450,000	4.38%	1/6/2046	367,579	0.01%
Marsh & McLennan Cos, Inc.	\$395,000	4.90%	15/3/2049	367,516	0.01%
Exelon Corp.	\$400,000	2.75%	15/3/2027	367,490	0.01%
Ryder System, Inc.	\$375,000	4.63%	1/6/2025	367,323	0.01%
Expedia Group, Inc.	\$400,000	3.80%	15/2/2028	367,225	0.01%
Walmart, Inc.	\$342,000	5.63%	1/4/2040	366,364	0.01%
Campbell Soup Co.	\$375,000	3.95%	15/3/2025	366,336	0.01%
Physicians Realty LP	\$400,000	3.95%	15/1/2028	365,930	0.01%
Oracle Corp.	\$375,000	3.40%	8/7/2024	365,759	0.01%
Philip Morris International, Inc.	€600,000	1.45%	1/8/2039	365,480	0.01%
Union Pacific Corp.	\$495,000	3.80%	6/4/2071	365,435	0.01%
Apple, Inc.	\$375,000	2.85%	11/5/2024	365,235	0.01%
Conagra Brands, Inc.	\$375,000	4.85%	1/11/2028	364,944	0.01%
Fortune Brands Innovations, Inc.	\$375,000	4.00%	15/6/2025	364,602	0.01%
QUALCOMM, Inc.	\$500,000	3.25%	20/5/2050	364,481	0.01%
Roche Holdings, Inc.	\$400,000	2.31%	10/3/2027	364,339	0.01%
Sysco Corp.	\$351,000	5.95%	1/4/2030	363,972	0.01%
L3Harris Technologies, Inc.	\$425,000	2.90%	15/12/2029	363,397	0.01%
Florida Power & Light Co.	\$450,000	3.70%	1/12/2047	363,023	0.01%
Royalty Pharma plc	\$405,000	1.20%	2/9/2025	362,579	0.01%
Eaton Corp.	\$425,000	4.15%	2/11/2042	362,288	0.01%
Elevance Health, Inc.	\$400,000	4.65%	15/1/2043	362,192	0.01%
ServiceNow, Inc.	\$475,000	1.40%	1/9/2030	361,935	0.01%
Ascension Health	\$435,000	3.95%	15/11/2046	361,875	0.01%
TD SYNnex Corp.	\$425,000	1.75%	9/8/2026	361,238	0.01%
Textron, Inc.	\$375,000	4.00%	15/3/2026	361,058	0.01%
Prudential Financial, Inc.	\$350,000	5.75%	15/7/2033	360,974	0.01%
Prudential Financial, Inc. ^	\$400,000	5.13%	1/3/2052	360,816	0.01%
Niagara Mohawk Power Corp.	\$375,000	3.51%	1/10/2024	360,458	0.01%
Bank of America Corp. ^	\$450,000	2.65%	11/3/2032	360,288	0.01%
Lowe's Cos, Inc.	\$375,000	3.38%	15/9/2025	360,143	0.01%
Apple, Inc. ¹	\$425,000	1.40%	5/8/2028	360,116	0.01%
Truist Financial Corp.	\$375,000	2.50%	1/8/2024	360,081	0.01%
Consolidated Edison Co. of New York, Inc.	\$575,000	3.00%	1/12/2060	359,981	0.01%
State Street Corp.	\$369,000	3.30%	16/12/2024	359,865	0.01%
Cigna Corp.	\$400,000	4.80%	15/7/2046	359,609	0.01%
Walmart, Inc.	\$525,000	2.65%	22/9/2051	359,588	0.01%
Blackstone Private Credit Fund	\$375,000	4.70%	24/3/2025	359,542	0.01%
Motorola Solutions, Inc.	\$450,000	2.75%	24/5/2031	359,100	0.01%
Bank of America Corp. ^	€400,000	0.58%	24/8/2028	358,884	0.01%
JPMorgan Chase & Co.	\$365,000	3.63%	13/5/2024	358,873	0.01%
Georgia-Pacific LLC	\$400,000	2.10%	30/4/2027	358,804	0.01%
Glencore Funding LLC	\$450,000	2.63%	23/9/2031	358,735	0.01%
Fox Corp.	\$400,000	5.58%	25/1/2049	358,564	0.01%
Newmont Corp.	\$450,000	2.60%	15/7/2032	358,554	0.01%
Commonwealth Edison Co.	\$520,000	3.00%	1/3/2050	358,507	0.01%
T-Mobile USA, Inc.	\$425,000	2.40%	15/3/2029	358,479	0.01%
Broadcom, Inc.	\$384,000	4.11%	15/9/2028	358,277	0.01%
JPMorgan Chase & Co. ^	\$395,000	3.51%	23/1/2029	358,267	0.01%
VMware, Inc.	\$365,000	4.50%	15/5/2025	357,879	0.01%
Dollar General Corp.	\$375,000	3.88%	15/4/2027	357,678	0.01%
Berkshire Hathaway Energy Co.	\$375,000	5.15%	15/11/2043	357,629	0.01%
US Bank NA	\$371,000	2.80%	27/1/2025	357,506	0.01%
Willis North America, Inc.	\$425,000	2.95%	15/9/2029	357,411	0.01%
Healthpeak Properties, Inc.	\$425,000	2.13%	1/12/2028	357,352	0.01%
Equifax, Inc.	\$425,000	3.10%	15/5/2030	357,234	0.01%
AT&T, Inc.	\$375,000	4.35%	1/3/2029	356,881	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Paramount Global	\$400,000	4.95%	15/1/2031	356,761	0.01%
Waste Management, Inc.	\$375,000	4.15%	15/4/2032	356,540	0.01%
Huntington Bancshares, Inc.^	\$375,000	4.44%	4/8/2028	356,417	0.01%
Mars, Inc.	\$525,000	2.38%	16/7/2040	356,199	0.01%
Steel Dynamics, Inc.	\$425,000	1.65%	15/10/2027	356,108	0.01%
Baxter International, Inc.	\$545,000	3.13%	1/12/2051	355,989	0.01%
Lazard Group LLC	\$385,000	4.38%	11/3/2029	355,645	0.01%
3M Co.	\$475,000	3.63%	15/10/2047	355,084	0.01%
Amgen, Inc.	\$425,000	1.65%	15/8/2028	355,082	0.01%
PepsiCo, Inc.	\$375,000	3.90%	18/7/2032	354,612	0.01%
Verizon Communications, Inc.	\$350,000	5.85%	15/9/2035	354,449	0.01%
Eversource Energy	\$375,000	4.25%	1/4/2029	354,379	0.01%
McDonald's Corp.	\$375,000	4.88%	15/7/2040	353,790	0.01%
Exelon Corp.	\$370,000	4.95%	15/6/2035	353,675	0.01%
International Flavors & Fragrances, Inc.	\$400,000	1.23%	1/10/2025	353,657	0.01%
Carlisle Cos, Inc.	\$425,000	2.75%	1/3/2030	353,631	0.01%
American Honda Finance Corp.	\$400,000	1.30%	9/9/2026	353,320	0.01%
Constellation Brands, Inc.	\$375,000	5.25%	15/11/2048	353,089	0.01%
Kinder Morgan, Inc.	\$400,000	1.75%	15/11/2026	352,942	0.01%
Allied World Assurance Co. Holdings Ltd.	\$370,000	4.35%	29/10/2025	352,851	0.01%
International Paper Co.	\$405,000	4.80%	15/6/2044	352,793	0.01%
Charles Schwab Corp.	\$450,000	1.95%	1/12/2031	352,759	0.01%
PerkinElmer, Inc.	\$425,000	1.90%	15/9/2028	352,398	0.01%
Fiserv, Inc.	€400,000	1.63%	1/7/2030	352,011	0.01%
UnitedHealth Group, Inc.	\$300,000	6.88%	15/2/2038	351,872	0.01%
Southern Power Co.	\$400,000	0.90%	15/1/2026	351,608	0.01%
Prudential Financial, Inc.	\$440,000	3.91%	7/12/2047	351,319	0.01%
Life Storage LP	\$460,000	2.40%	15/10/2031	351,285	0.01%
Amazon.com, Inc.	\$425,000	4.10%	13/4/2062	351,284	0.01%
Nestle Holdings, Inc.	£400,000	1.38%	23/6/2033	351,222	0.01%
McCormick & Co., Inc.	\$400,000	0.90%	15/2/2026	351,201	0.01%
Goldman Sachs Group, Inc.	\$400,000	4.75%	21/10/2045	351,192	0.01%
Brooklyn Union Gas Co.	\$375,000	3.41%	10/3/2026	350,916	0.01%
Valero Energy Corp.	\$400,000	2.15%	15/9/2027	350,901	0.01%
Union Electric Co.	\$400,000	2.95%	15/3/2030	350,855	0.01%
Marathon Petroleum Corp.	\$340,000	6.50%	1/3/2041	350,806	0.01%
Corebridge Financial, Inc.	\$400,000	3.90%	5/4/2032	350,360	0.01%
General Motors Co.	\$375,000	5.60%	15/10/2032	349,703	0.01%
Atmos Energy Corp.	\$425,000	4.13%	15/10/2044	349,617	0.01%
Analog Devices, Inc.	\$475,000	2.80%	1/10/2041	349,492	0.01%
Graphic Packaging International LLC	\$400,000	1.51%	15/4/2026	349,329	0.01%
PacifiCorp	\$355,000	3.60%	1/4/2024	348,894	0.01%
Crown Castle, Inc.	\$375,000	3.80%	15/2/2028	348,567	0.01%
Aon Corp/Aon Global Holdings plc	\$450,000	3.90%	28/2/2052	348,289	0.01%
Lockheed Martin Corp.	\$425,000	3.80%	1/3/2045	348,285	0.01%
ONEOK, Inc.	\$465,000	4.45%	1/9/2049	348,170	0.01%
Archer-Daniels-Midland Co.	\$375,000	2.50%	11/8/2026	347,984	0.01%
HCA, Inc.	\$350,000	5.25%	15/4/2025	347,885	0.01%
Eversource Energy	\$400,000	3.38%	1/3/2032	347,836	0.01%
San Diego Gas & Electric Co.	\$375,000	2.50%	15/5/2026	347,724	0.01%
Metropolitan Life Global Funding I	\$450,000	1.55%	7/1/2031	347,662	0.01%
NiSource, Inc.	\$400,000	2.95%	1/9/2029	347,461	0.01%
Cox Communications, Inc.	\$500,000	3.60%	15/6/2051	347,381	0.01%
Cigna Corp.	\$450,000	3.88%	15/10/2047	347,328	0.01%
Walmart, Inc.	€300,000	4.88%	21/9/2029	347,279	0.01%
Verizon Communications, Inc.	CAD530,000	2.38%	22/3/2028	347,062	0.01%
Valero Energy Corp.	\$490,000	3.65%	1/12/2051	347,061	0.01%
Realty Income Corp.	\$400,000	3.25%	15/1/2031	346,897	0.01%
Sempra Energy	\$375,000	3.25%	15/6/2027	346,756	0.01%
Connecticut Light & Power Co.	\$430,000	2.05%	1/7/2031	346,731	0.01%
Walmart, Inc.	\$475,000	2.95%	24/9/2049	346,464	0.01%
Roper Technologies, Inc.	\$450,000	1.75%	15/2/2031	346,428	0.01%
Verisk Analytics, Inc.	\$500,000	3.63%	15/5/2050	346,192	0.01%
Exxon Mobil Corp.	€500,000	1.41%	26/6/2039	346,115	0.01%
Progress Energy, Inc.	\$305,000	7.75%	1/3/2031	345,615	0.01%
American Honda Finance Corp.	\$400,000	2.00%	24/3/2028	345,548	0.01%
Niagara Mohawk Power Corp.	\$400,000	4.28%	1/10/2034	345,406	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.- Obligor, Inc.	\$440,000	4.08%	15/12/2047	345,308	0.01%
Synchrony Bank	\$350,000	5.40%	22/8/2025	345,276	0.01%
Sonoco Products Co.	\$425,000	2.85%	1/2/2032	345,054	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Tower Corp.	\$375,000	3.60%	15/1/2028	345,000	0.01%
ONEOK, Inc.	\$425,000	4.95%	13/7/2047	344,965	0.01%
Bank of New York Mellon Corp.^	\$350,000	4.41%	24/7/2026	344,948	0.01%
Morgan Stanley	\$350,000	3.88%	29/4/2024	344,663	0.01%
Schlumberger Holdings Corp.	\$350,000	3.75%	1/5/2024	344,185	0.01%
Visa, Inc.	\$365,000	4.15%	14/12/2035	344,127	0.01%
Agilent Technologies, Inc.	\$425,000	2.30%	12/3/2031	343,904	0.01%
Analog Devices, Inc.	\$425,000	2.10%	1/10/2031	343,827	0.01%
Bristol-Myers Squibb Co.	\$500,000	2.35%	13/11/2040	343,202	0.01%
Apple, Inc.	\$350,000	3.00%	9/2/2024	343,185	0.01%
Lowe's Cos, Inc.	\$350,000	5.00%	15/4/2033	342,468	0.01%
Virginia Electric & Power Co.	\$425,000	2.30%	15/11/2031	342,150	0.01%
Nestle Holdings, Inc.	\$350,000	4.30%	1/10/2032	341,946	0.01%
Kimberly-Clark Corp.	\$425,000	2.00%	2/11/2031	341,737	0.01%
Ryder System, Inc.	\$375,000	2.90%	1/12/2026	341,436	0.01%
Ares Capital Corp.	\$425,000	2.88%	15/6/2028	341,393	0.01%
Marvell Technology, Inc.	\$425,000	2.95%	15/4/2031	341,360	0.01%
Mondelez International, Inc.	\$400,000	3.00%	17/3/2032	341,065	0.01%
MassMutual Global Funding II	\$376,000	2.35%	14/1/2027	341,018	0.01%
Carrier Global Corp.	\$450,000	3.38%	5/4/2040	340,934	0.01%
Dominion Energy South Carolina, Inc.	\$325,000	6.05%	15/1/2038	340,841	0.01%
Nationwide Mutual Insurance Co.	\$300,000	8.25%	1/12/2031	340,462	0.01%
Public Service Enterprise Group, Inc.	\$425,000	2.45%	15/11/2031	340,415	0.01%
Northern Trust Corp.	\$375,000	3.15%	3/5/2029	340,381	0.01%
Dell International LLC/EMC Corp.	\$550,000	3.45%	15/12/2051	340,242	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$400,000	4.00%	15/1/2031	340,201	0.01%
Goldman Sachs Group, Inc.	\$385,000	4.80%	8/7/2044	340,123	0.01%
Ralph Lauren Corp.	\$350,000	3.75%	15/9/2025	340,025	0.01%
UnitedHealth Group, Inc.	\$300,000	6.63%	15/11/2037	339,942	0.01%
Nasdaq, Inc.	€400,000	0.88%	13/2/2030	339,640	0.01%
Northrop Grumman Corp.	\$425,000	3.85%	15/4/2045	339,399	0.01%
AmerisourceBergen Corp.	\$400,000	2.80%	15/5/2030	339,220	0.01%
Thermo Fisher Scientific, Inc.	\$400,000	1.75%	15/10/2028	339,207	0.01%
Humana, Inc.	\$375,000	4.95%	1/10/2044	339,164	0.01%
McDonald's Corp.	€385,000	0.25%	4/10/2028	338,933	0.01%
Public Service Electric & Gas Co.	\$425,000	1.90%	15/8/2031	338,882	0.01%
Booking Holdings, Inc.	\$350,000	4.63%	13/4/2030	338,668	0.01%
Martin Marietta Materials, Inc.	\$500,000	3.20%	15/7/2051	338,594	0.01%
Capital One Financial Corp.	\$350,000	4.20%	29/10/2025	338,298	0.01%
Comcast Corp.	€400,000	0.25%	14/9/2029	338,101	0.01%
Equitable Holdings, Inc.	\$385,000	5.00%	20/4/2048	338,013	0.01%
Amgen, Inc.	\$363,000	5.15%	15/11/2041	337,984	0.01%
Public Service Co. of Colorado	\$425,000	3.80%	15/6/2047	337,475	0.01%
NSTAR Electric Co.	\$425,000	1.95%	15/8/2031	337,276	0.01%
Take-Two Interactive Software, Inc.	\$350,000	3.55%	14/4/2025	337,060	0.01%
KeyCorp	\$400,000	2.55%	1/10/2029	336,964	0.01%
John Deere Financial, Inc.	CAD530,000	1.34%	8/9/2027	336,918	0.01%
Amphenol Corp.	\$425,000	2.20%	15/9/2031	336,738	0.01%
LYB International Finance III LLC	\$450,000	4.20%	15/10/2049	336,571	0.01%
Toyota Motor Credit Corp.	\$350,000	3.50%	24/10/2025	336,490	0.01%
Brandywine Operating Partnership LP	\$400,000	3.95%	15/11/2027	336,392	0.01%
Fiserv, Inc.	£300,000	2.25%	1/7/2025	336,381	0.01%
Otis Worldwide Corp.	\$400,000	2.57%	15/2/2030	336,290	0.01%
AT&T, Inc.	€400,000	2.60%	19/5/2038	336,137	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$350,000	3.60%	15/4/2026	336,070	0.01%
JPMorgan Chase & Co.	\$375,000	4.95%	1/6/2045	335,950	0.01%
Verisk Analytics, Inc.	\$360,000	4.13%	15/3/2029	335,856	0.01%
Becton Dickinson & Co.	\$425,000	1.96%	11/2/2031	335,785	0.01%
Enterprise Products Operating LLC	\$350,000	3.95%	15/2/2027	335,672	0.01%
Pacific LifeCorp	\$350,000	5.40%	15/9/2052	335,574	0.01%
Duke Energy Progress LLC	\$400,000	4.20%	15/8/2045	335,543	0.01%
Enbridge Energy Partners LP	\$330,000	5.88%	15/10/2025	335,405	0.01%
Rockwell Automation, Inc.	\$425,000	1.75%	15/8/2031	335,220	0.01%
Apple, Inc.	\$350,000	3.35%	9/2/2027	335,051	0.01%
Wisconsin Power & Light Co.	\$425,000	1.95%	16/9/2031	334,875	0.01%
Time Warner Cable Enterprises LLC	\$300,000	8.38%	15/7/2033	334,827	0.01%
General Motors Co.	\$350,000	5.40%	15/10/2029	334,723	0.01%
Energy Transfer LP	\$400,000	5.30%	15/4/2047	334,652	0.01%
Campbell Soup Co.	\$350,000	4.15%	15/3/2028	334,556	0.01%
Lowe's Cos, Inc.	\$450,000	3.70%	15/4/2046	334,440	0.01%
AvalonBay Communities, Inc.	\$400,000	1.90%	1/12/2028	334,164	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Fuel Gas Co.	\$335,000	5.50%	15/1/2026	334,023	0.01%
Walmart, Inc.	\$350,000	4.50%	9/9/2052	333,980	0.01%
State Street Corp.^	\$350,000	2.35%	1/11/2025	333,880	0.01%
AT&T, Inc.	\$350,000	3.80%	15/2/2027	333,356	0.01%
Raytheon Technologies Corp.	\$425,000	1.90%	1/9/2031	333,268	0.01%
DH Europe Finance II Sarl	\$350,000	2.20%	15/11/2024	333,245	0.01%
Dominion Energy, Inc.	\$450,000	3.30%	15/4/2041	333,096	0.01%
Spirit Realty LP	\$400,000	3.40%	15/1/2030	332,924	0.01%
VF Corp.	\$400,000	2.95%	23/4/2030	332,749	0.01%
Simon Property Group LP	\$350,000	3.30%	15/1/2026	332,723	0.01%
Exelon Corp.	\$350,000	3.40%	15/4/2026	332,625	0.01%
PepsiCo, Inc.	\$450,000	2.63%	21/10/2041	332,348	0.01%
Morgan Stanley^	€300,000	5.15%	25/1/2034	332,079	0.01%
Microsoft Corp.	\$350,000	4.10%	6/2/2037	331,956	0.01%
DH Europe Finance II Sarl	€400,000	0.75%	18/9/2031	331,757	0.01%
Mid-America Apartments LP	\$350,000	3.60%	1/6/2027	331,756	0.01%
Chubb INA Holdings, Inc.	\$300,000	6.70%	15/5/2036	331,676	0.01%
Johnson Controls International plc	\$400,000	4.50%	15/2/2047	331,504	0.01%
JM Smucker Co.	\$400,000	2.38%	15/3/2030	331,041	0.01%
Oracle Corp.	\$344,000	2.95%	15/11/2024	331,041	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$335,000	5.38%	15/4/2026	330,328	0.01%
NextEra Energy Capital Holdings, Inc.	\$400,000	2.25%	1/6/2030	329,231	0.01%
DTE Electric Co.	\$400,000	3.95%	1/3/2049	329,189	0.01%
eBay, Inc.	\$400,000	2.60%	10/5/2031	329,080	0.01%
Wells Fargo & Co.^	CAD475,000	2.57%	1/5/2026	328,999	0.01%
Sabine Pass Liquefaction LLC	\$325,000	5.88%	30/6/2026	328,855	0.01%
SVB Financial Group	\$375,000	1.80%	28/10/2026	328,783	0.01%
Ovintiv, Inc.	\$325,000	6.50%	15/8/2034	328,714	0.01%
PepsiCo, Inc.	\$350,000	3.00%	15/10/2027	328,647	0.01%
Coca-Cola Co.	\$500,000	2.50%	15/3/2051	328,563	0.01%
Target Corp.	\$375,000	4.00%	1/7/2042	328,316	0.01%
Bank of America Corp.^	\$425,000	3.95%	23/1/2049	328,305	0.01%
Freeport-McMoRan, Inc.	\$350,000	4.38%	1/8/2028	328,188	0.01%
Capital One Financial Corp.^	\$350,000	2.64%	3/3/2026	328,161	0.01%
Citigroup, Inc.^	\$400,000	4.28%	24/4/2048	327,770	0.01%
Mastercard, Inc.	\$461,000	2.95%	15/3/2051	327,736	0.01%
AT&T, Inc.	\$400,000	4.55%	9/3/2049	327,547	0.01%
Omega Healthcare Investors, Inc.	\$350,000	4.50%	1/4/2027	327,470	0.01%
Flex Ltd.	\$350,000	4.88%	12/5/2030	327,310	0.01%
Marsh & McLennan Cos, Inc.	\$400,000	2.25%	15/11/2030	327,177	0.01%
Regency Centers LP	\$350,000	3.60%	1/2/2027	327,129	0.01%
Omnicom Group, Inc.	\$400,000	2.60%	1/8/2031	327,047	0.01%
Enterprise Products Operating LLC^	\$400,000	5.25%	16/8/2077	326,986	0.01%
Duke Energy Corp.	\$400,000	2.55%	15/6/2031	326,432	0.01%
Equinix, Inc.	\$375,000	3.20%	18/11/2029	326,378	0.01%
Aptiv plc	\$550,000	3.10%	1/12/2051	326,028	0.01%
Eaton Corp.	\$350,000	3.10%	15/9/2027	325,986	0.01%
Wells Fargo & Co.	CAD490,000	2.49%	18/2/2027	325,931	0.01%
Amgen, Inc.	\$400,000	2.30%	25/2/2031	325,793	0.01%
Duke Energy Florida LLC	\$400,000	2.40%	15/12/2031	325,725	0.01%
LyondellBasell Industries NV	\$325,000	5.75%	15/4/2024	325,674	0.01%
L3Harris Technologies, Inc.	\$335,000	3.83%	27/4/2025	325,598	0.01%
FirstEnergy Transmission LLC	\$350,000	5.45%	15/7/2044	325,349	0.01%
Devon Energy Corp.	\$322,000	5.88%	15/6/2028	325,331	0.01%
Upjohn Finance BV	€400,000	1.91%	23/6/2032	325,319	0.01%
Pacific Gas & Electric Co.	\$400,000	3.25%	1/6/2031	325,155	0.01%
Air Lease Corp.	\$325,000	5.85%	15/12/2027	325,105	0.01%
Diamondback Energy, Inc.	\$320,000	6.25%	15/3/2033	324,991	0.01%
Intel Corp.	\$500,000	3.05%	12/8/2051	324,978	0.01%
CNA Financial Corp.	\$350,000	3.45%	15/8/2027	324,791	0.01%
Healthpeak Properties, Inc.	\$365,000	3.50%	15/7/2029	324,695	0.01%
Intuit, Inc.	\$375,000	1.35%	15/7/2027	324,536	0.01%
JPMorgan Chase & Co.	\$330,000	5.40%	6/1/2042	324,391	0.01%
General Motors Co.	\$350,000	6.25%	2/10/2043	324,318	0.01%
GATX Corp.	\$435,000	1.90%	1/6/2031	324,080	0.01%
NiSource, Inc.	\$385,000	4.38%	15/5/2047	323,861	0.01%
Avery Dennison Corp.	\$425,000	2.25%	15/2/2032	323,746	0.01%
Thermo Fisher Scientific, Inc.	\$400,000	2.00%	15/10/2031	323,569	0.01%
Southern California Edison Co.	\$405,000	4.13%	1/3/2048	323,552	0.01%
Ventas Realty LP	\$350,000	4.00%	1/3/2028	323,538	0.01%
HCA, Inc.	\$325,000	5.00%	15/3/2024	323,218	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Elevance Health, Inc.	\$300,000	6.10%	15/10/2052	323,094	0.01%
Booking Holdings, Inc.	€300,000	4.50%	15/11/2031	323,033	0.01%
MetLife, Inc.	\$387,000	4.05%	1/3/2045	322,873	0.01%
PepsiCo, Inc.	\$400,000	1.95%	21/10/2031	322,868	0.01%
HCA, Inc.	\$500,000	3.50%	15/7/2051	322,731	0.01%
Amgen, Inc.	\$375,000	4.56%	15/6/2048	322,702	0.01%
Trane Technologies Luxembourg Finance SA	\$350,000	3.80%	21/3/2029	322,617	0.01%
Schlumberger Finance BV	€400,000	0.50%	15/10/2031	322,380	0.01%
Air Lease Corp.	\$385,000	3.00%	1/2/2030	322,096	0.01%
Walt Disney Co.	\$350,000	4.75%	15/9/2044	321,986	0.01%
John Deere Capital Corp.	\$345,000	3.90%	7/6/2032	321,762	0.01%
Dow Chemical Co.	\$400,000	2.10%	15/11/2030	321,613	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$350,000	4.20%	15/3/2028	321,535	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$400,000	2.25%	15/1/2029	321,504	0.01%
Truist Financial Corp.	\$400,000	1.95%	5/6/2030	321,483	0.01%
Bank of America Corp.	\$350,000	5.00%	21/1/2044	321,449	0.01%
Autodesk, Inc.	\$325,000	4.38%	15/6/2025	321,441	0.01%
Fifth Third Bancorp	\$260,000	8.25%	1/3/2038	320,928	0.01%
Verizon Communications, Inc.	\$375,000	4.52%	15/9/2048	320,816	0.01%
General Mills, Inc.	\$400,000	2.25%	14/10/2031	320,797	0.01%
Kinder Morgan, Inc.	\$350,000	5.55%	1/6/2045	320,697	0.01%
Lowe's Cos, Inc.	\$400,000	4.25%	1/4/2052	320,348	0.01%
Pfizer, Inc.	£365,000	2.74%	15/6/2043	320,179	0.01%
Kyndryl Holdings, Inc.	\$425,000	2.70%	15/10/2028	319,914	0.01%
Phillips 66	\$400,000	2.15%	15/12/2030	319,893	0.01%
Home Depot, Inc.	\$400,000	1.88%	15/9/2031	319,883	0.01%
LYB International Finance III LLC	\$450,000	3.38%	1/10/2040	319,597	0.01%
Stellantis NV	€300,000	4.50%	7/7/2028	319,589	0.01%
Essential Utilities, Inc.	\$400,000	2.40%	1/5/2031	319,513	0.01%
Williams Cos, Inc.	\$350,000	5.40%	4/3/2044	319,324	0.01%
Florida Power & Light Co.	\$300,000	5.95%	1/2/2038	319,141	0.01%
BP Capital Markets America, Inc.	\$400,000	1.75%	10/8/2030	319,120	0.01%
Lam Research Corp.	\$326,000	3.80%	15/3/2025	319,001	0.01%
American Tower Corp.	€350,000	0.40%	15/2/2027	318,651	0.01%
Hubbell, Inc.	\$400,000	2.30%	15/3/2031	318,528	0.01%
Expedia Group, Inc.	\$375,000	3.25%	15/2/2030	318,253	0.01%
Air Products & Chemicals, Inc.	\$425,000	2.70%	15/5/2040	318,208	0.01%
National Rural Utilities Cooperative Finance Corp.	\$350,000	4.02%	1/11/2032	317,773	0.01%
Becton Dickinson & Co.	\$357,000	4.69%	15/12/2044	317,679	0.01%
Citigroup, Inc.	£300,000	1.75%	23/10/2026	317,562	0.01%
Intel Corp.	\$390,000	4.10%	19/5/2046	317,480	0.01%
Crown Castle, Inc.	\$325,000	4.45%	15/2/2026	317,424	0.01%
DTE Energy Co.	\$350,000	1.05%	1/6/2025	317,110	0.01%
American Tower Corp.	\$350,000	2.75%	15/1/2027	317,035	0.01%
Walgreens Boots Alliance, Inc.	\$325,000	3.80%	18/11/2024	316,977	0.01%
Amgen, Inc.	\$330,000	3.13%	1/5/2025	316,875	0.01%
Raytheon Technologies Corp.	\$350,000	4.63%	16/11/2048	316,763	0.01%
Nestle Holdings, Inc.	\$450,000	2.50%	14/9/2041	316,727	0.01%
American International Group, Inc.	\$300,000	6.25%	1/5/2036	316,549	0.01%
JPMorgan Chase & Co.	\$320,000	3.88%	1/2/2024	316,288	0.01%
Public Service Co. of Colorado	\$400,000	3.60%	15/9/2042	316,201	0.01%
Comcast Corp.	£371,000	1.88%	20/2/2036	315,987	0.01%
Duke Energy Carolinas LLC	\$400,000	3.88%	15/3/2046	315,969	0.01%
AT&T, Inc.	\$350,000	5.15%	15/11/2046	315,619	0.01%
Walmart, Inc.	\$325,000	2.85%	8/7/2024	315,575	0.01%
OWL Rock Core Income Corp.	\$325,000	5.50%	21/3/2025	315,493	0.01%
Illinois Tool Works, Inc.	\$325,000	4.88%	15/9/2041	315,378	0.01%
Georgia-Pacific LLC	\$325,000	3.60%	1/3/2025	314,926	0.01%
Newmont Corp.	\$300,000	6.25%	1/10/2039	314,751	0.01%
Arizona Public Service Co.	\$400,000	4.35%	15/11/2045	314,746	0.01%
Electronic Arts, Inc.	\$400,000	1.85%	15/2/2031	314,745	0.01%
Laboratory Corp. of America Holdings	\$325,000	3.60%	1/2/2025	314,650	0.01%
Chevron USA, Inc.	\$320,000	3.90%	15/11/2024	314,605	0.01%
Celanese US Holdings LLC	€300,000	1.13%	26/9/2023	314,542	0.01%
Sysco Corp.	\$325,000	3.75%	1/10/2025	314,416	0.01%
JPMorgan Chase & Co.	\$325,000	4.13%	15/12/2026	314,285	0.01%
Citigroup, Inc.	¥40,000,000	2.40%	31/10/2025	314,216	0.01%
Burlington Northern Santa Fe LLC	\$300,000	5.75%	1/5/2040	313,992	0.01%
Metropolitan Life Global Funding I	€300,000	3.75%	5/12/2030	313,961	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ManpowerGroup, Inc.	€300,000	3.50%	30/6/2027	313,953	0.01%
Verizon Communications, Inc.	€300,000	1.63%	1/3/2024	313,831	0.01%
Union Pacific Corp.	\$400,000	3.20%	20/5/2041	313,805	0.01%
Invitation Homes Operating Partnership LP	\$425,000	2.00%	15/8/2031	313,681	0.01%
Kinder Morgan Energy Partners LP	\$310,000	6.50%	1/2/2037	313,614	0.01%
T-Mobile USA, Inc.	\$350,000	1.50%	15/2/2026	313,614	0.01%
PPG Industries, Inc.	€308,000	1.88%	1/6/2025	313,581	0.01%
SC Johnson & Son, Inc.	\$350,000	4.75%	15/10/2046	313,312	0.01%
Massachusetts Institute of Technology	\$300,000	5.60%	1/7/2111	313,298	0.01%
Goldman Sachs Group, Inc.	€300,000	2.13%	30/9/2024	313,182	0.01%
Air Lease Corp.	CAD450,000	2.63%	5/12/2024	312,824	0.01%
Jefferies Financial Group, Inc.	\$350,000	4.15%	23/1/2030	312,736	0.01%
MPLX LP	\$350,000	1.75%	1/3/2026	312,438	0.01%
Activision Blizzard, Inc.	\$400,000	1.35%	15/9/2030	312,427	0.01%
JM Smucker Co.	\$350,000	4.25%	15/3/2035	312,374	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$400,000	4.90%	15/2/2045	312,189	0.01%
Duke Energy Corp.^	\$425,000	3.25%	15/1/2082	312,073	0.01%
Bank of New York Mellon Corp.^	\$300,000	5.83%	25/10/2033	312,059	0.01%
AT&T, Inc.	\$300,000	6.30%	15/1/2038	311,941	0.01%
AES Corp.	\$350,000	1.38%	15/1/2026	311,860	0.01%
Coca-Cola Co.	\$325,000	3.38%	25/3/2027	311,825	0.01%
Bank of America Corp.^	\$375,000	4.08%	23/4/2040	311,808	0.01%
American Honda Finance Corp.	€300,000	1.95%	18/10/2024	311,623	0.01%
AbbVie, Inc.	€300,000	1.38%	17/5/2024	311,591	0.01%
Newmont Corp.	\$330,000	5.45%	9/6/2044	311,482	0.01%
Teachers Insurance & Annuity Association of America^	\$325,000	4.38%	15/9/2054	311,385	0.01%
CDW LLC/CDW Finance Corp.	\$350,000	2.67%	1/12/2026	311,226	0.01%
Alabama Power Co.	\$400,000	3.75%	1/3/2045	311,090	0.01%
Blackstone Holdings Finance Co. LLC	\$400,000	2.55%	30/3/2032	310,699	0.01%
Comcast Corp.	\$390,000	4.00%	1/11/2049	310,654	0.01%
Kroger Co.	\$325,000	5.40%	15/1/2049	310,614	0.01%
Procter & Gamble Co.	£300,000	1.80%	3/5/2029	310,502	0.01%
Goldman Sachs Capital I	\$300,000	6.35%	15/2/2034	310,450	0.01%
Virginia Electric & Power Co.	\$300,000	6.00%	15/5/2037	310,355	0.01%
ACE Capital Trust II	\$250,000	9.70%	1/4/2030	310,085	0.01%
Equinix, Inc.	\$350,000	3.90%	15/4/2032	310,004	0.01%
Florida Power & Light Co.	\$375,000	3.80%	15/12/2042	309,865	0.01%
RPM International, Inc.	\$335,000	4.55%	1/3/2029	309,781	0.01%
Thermo Fisher Scientific, Inc.	€300,000	3.65%	21/11/2034	309,764	0.01%
Elevance Health, Inc.	\$325,000	5.10%	15/1/2044	309,611	0.01%
Altria Group, Inc.	\$475,000	4.00%	4/2/2061	309,578	0.01%
Pfizer, Inc.	\$350,000	4.13%	15/12/2046	309,567	0.01%
Union Pacific Corp.	\$375,000	3.55%	15/8/2039	309,375	0.01%
Toyota Motor Credit Corp.	£300,000	0.75%	19/11/2026	309,165	0.01%
American Tower Corp.	\$500,000	2.95%	15/1/2051	309,033	0.01%
Ameren Corp.	\$350,000	3.50%	15/1/2031	308,967	0.01%
KeyBank NA	\$300,000	5.85%	15/11/2027	308,752	0.01%
Loews Corp.	\$350,000	3.20%	15/5/2030	308,677	0.01%
American Honda Finance Corp.	£300,000	0.75%	25/11/2026	308,611	0.01%
Linde, Inc.	€300,000	1.63%	1/12/2025	308,493	0.01%
National Rural Utilities Cooperative Finance Corp.	\$335,000	3.70%	15/3/2029	308,241	0.01%
Enterprise Products Operating LLC^	\$400,000	5.38%	15/2/2078	308,184	0.01%
State Street Corp.^	\$300,000	5.75%	4/11/2026	308,153	0.01%
Old Republic International Corp.	\$325,000	3.88%	26/8/2026	308,050	0.01%
Corporate Office Properties LP	\$400,000	2.00%	15/1/2029	307,934	0.01%
Bunge Ltd. Finance Corp.	\$375,000	2.75%	14/5/2031	307,832	0.01%
PepsiCo, Inc.	£286,000	3.55%	22/7/2034	307,678	0.01%
Old Republic International Corp.	\$310,000	4.88%	1/10/2024	307,447	0.01%
Enterprise Products Operating LLC	\$350,000	4.85%	15/3/2044	307,382	0.01%
Northwestern Mutual Life Insurance Co.	\$401,000	3.85%	30/9/2047	307,357	0.01%
Linde, Inc.	\$400,000	1.10%	10/8/2030	307,237	0.01%
Duke Energy Florida LLC	\$325,000	3.20%	15/1/2027	307,185	0.01%
Morgan Stanley^	\$350,000	0.99%	10/12/2026	307,161	0.01%
L3Harris Technologies, Inc.	\$400,000	1.80%	15/1/2031	307,121	0.01%
Toyota Motor Credit Corp.	\$300,000	5.45%	10/11/2027	307,091	0.01%
Bank of America Corp.^	\$325,000	2.46%	22/10/2025	307,048	0.01%
Philip Morris International, Inc.	\$300,000	5.75%	17/11/2032	306,850	0.01%
Morgan Stanley^	\$300,000	6.14%	16/10/2026	306,803	0.01%
Goldman Sachs Group, Inc.^	\$450,000	2.91%	21/7/2042	306,800	0.01%
HP, Inc.	\$320,000	6.00%	15/9/2041	306,769	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walt Disney Co.	\$400,000	3.60%	13/1/2051	306,727	0.01%
Williams Cos, Inc.	\$350,000	3.50%	15/11/2030	306,611	0.01%
Rexford Industrial Realty LP	\$400,000	2.15%	1/9/2031	306,601	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$375,000	3.75%	1/12/2031	305,918	0.01%
Norfolk Southern Corp.	\$350,000	4.55%	1/6/2053	305,825	0.01%
Boardwalk Pipelines LP	\$325,000	4.80%	3/5/2029	305,759	0.01%
Caterpillar, Inc.	\$300,000	5.20%	27/5/2041	305,267	0.01%
Johnson Controls International plc	€300,000	1.38%	25/2/2025	305,158	0.01%
Aviation Capital Group LLC	\$350,000	1.95%	30/1/2026	304,907	0.01%
Owens Corning	\$325,000	3.40%	15/8/2026	304,707	0.01%
Mars, Inc.	\$360,000	3.88%	1/4/2039	304,663	0.01%
Procter & Gamble Co.	\$325,000	2.85%	11/8/2027	304,183	0.01%
Union Pacific Corp.	\$475,000	2.97%	16/9/2062	303,991	0.01%
Parker-Hannifin Corp.	€300,000	1.13%	1/3/2025	303,946	0.01%
Kinder Morgan Energy Partners LP	\$355,000	5.00%	1/3/2043	303,913	0.01%
Mosaic Co.	\$325,000	5.63%	15/11/2043	303,744	0.01%
Global Payments, Inc.	\$425,000	4.15%	15/8/2049	303,609	0.01%
JPMorgan Chase & Co. ^	\$400,000	1.76%	19/11/2031	303,324	0.01%
Boeing Co.	\$455,000	3.65%	1/3/2047	303,149	0.01%
Zimmer Biomet Holdings, Inc.	\$375,000	2.60%	24/11/2031	303,117	0.01%
Philip Morris International, Inc.	\$300,000	5.13%	17/11/2027	302,842	0.01%
BP Capital Markets America, Inc.	\$315,000	3.41%	11/2/2026	302,764	0.01%
CSX Corp.	\$350,000	4.40%	1/3/2043	302,760	0.01%
Celanese US Holdings LLC	€300,000	5.34%	19/1/2029	302,592	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€300,000	3.00%	15/9/2028	302,340	0.01%
Medtronic Global Holdings SCA	€300,000	3.13%	15/10/2031	302,130	0.01%
Walmart, Inc.	\$287,000	5.25%	1/9/2035	301,911	0.01%
Johnson & Johnson	\$350,000	0.95%	1/9/2027	301,801	0.01%
Exxon Mobil Corp.	\$315,000	2.02%	16/8/2024	301,789	0.01%
Eli Lilly & Co.	€300,000	1.63%	2/6/2026	301,332	0.01%
Citigroup, Inc.	£200,000	7.38%	1/9/2039	301,265	0.01%
Elevance Health, Inc.	\$400,000	3.60%	15/3/2051	301,137	0.01%
MPLX LP	\$340,000	5.50%	15/2/2049	300,752	0.01%
3M Co.	€300,000	1.50%	9/11/2026	300,707	0.01%
Progressive Corp.	\$275,000	6.63%	1/3/2029	300,381	0.01%
Goldman Sachs Group, Inc.	£300,000	1.50%	7/12/2027	300,379	0.01%
JPMorgan Chase & Co. ^	\$300,000	5.55%	15/12/2025	300,019	0.01%
Wells Fargo & Co.	£300,000	2.50%	2/5/2029	299,952	0.01%
Morgan Stanley ^	\$300,000	5.60%	24/3/2051	299,631	0.01%
NetApp, Inc.	\$325,000	1.88%	22/6/2025	299,511	0.01%
Bristol-Myers Squibb Co.	\$310,000	3.90%	20/2/2028	299,424	0.01%
Southern Co.	\$300,000	5.11%	1/8/2027	299,248	0.01%
CF Industries, Inc.	\$350,000	4.95%	1/6/2043	298,720	0.01%
S&P Global, Inc.	\$350,000	2.90%	1/3/2032	298,624	0.01%
Walmart, Inc.	\$325,000	3.95%	28/6/2038	298,332	0.01%
Principal Financial Group, Inc.	\$290,000	6.05%	15/10/2036	298,299	0.01%
Berkshire Hathaway Finance Corp.	\$325,000	4.40%	15/5/2042	297,930	0.01%
Citigroup, Inc.	\$275,000	6.68%	13/9/2043	297,557	0.01%
Southwestern Public Service Co.	\$340,000	4.50%	15/8/2041	297,391	0.01%
Bank of America Corp.	\$300,000	4.13%	22/1/2024	297,318	0.01%
State Street Corp.	\$350,000	2.40%	24/1/2030	297,298	0.01%
Blackstone Private Credit Fund	\$300,000	7.05%	29/9/2025	297,294	0.01%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/ Sprint Spectrum Co. III LLC	\$300,938	4.74%	20/3/2025	297,095	0.01%
Enterprise Products Operating LLC	\$450,000	3.20%	15/2/2052	296,966	0.01%
Baylor Scott & White Holdings	\$450,000	2.84%	15/11/2050	296,921	0.01%
CBRE Services, Inc.	\$300,000	4.88%	1/3/2026	296,883	0.01%
PepsiCo, Inc.	\$375,000	3.38%	29/7/2049	296,883	0.01%
CNO Global Funding	\$350,000	2.65%	6/1/2029	296,599	0.01%
NextEra Energy Capital Holdings, Inc.	\$300,000	4.20%	20/6/2024	296,581	0.01%
Affiliated Managers Group, Inc.	\$300,000	4.25%	15/2/2024	296,407	0.01%
ITC Holdings Corp.	\$300,000	4.95%	22/9/2027	296,375	0.01%
Southern Co.	\$300,000	4.48%	1/8/2024	296,236	0.01%
Goldman Sachs Group, Inc.	\$300,000	4.00%	3/3/2024	296,187	0.01%
Energy Transfer LP	\$300,000	4.50%	15/4/2024	295,838	0.01%
Cigna Corp.	\$300,000	4.50%	25/2/2026	295,651	0.01%
Adventist Health System	\$300,000	5.43%	1/3/2032	295,582	0.01%
Bank of New York Mellon Corp.	\$300,000	3.65%	4/2/2024	295,476	0.01%
Centene Corp.	\$350,000	2.45%	15/7/2028	295,306	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northwestern Mutual Life Insurance Co.	\$426,000	3.63%	30/9/2059	295,103	0.01%
Booking Holdings, Inc.	€300,000	1.80%	3/3/2027	295,087	0.01%
Wells Fargo & Co.	\$300,000	5.38%	7/2/2035	295,023	0.01%
Berkshire Hathaway, Inc.	€300,000	2.15%	15/3/2028	294,979	0.01%
MidAmerican Energy Co.	\$375,000	3.65%	1/8/2048	294,955	0.01%
Duke Energy Corp.	€300,000	3.85%	15/6/2034	294,879	0.01%
Texas Instruments, Inc.	\$425,000	2.70%	15/9/2051	294,866	0.01%
Air Lease Corp.	\$300,000	4.25%	1/2/2024	294,801	0.01%
BP Capital Markets America, Inc.	\$300,000	3.80%	21/9/2025	294,594	0.01%
EOG Resources, Inc.	\$300,000	4.15%	15/1/2026	294,411	0.01%
Georgia Power Co.	\$325,000	4.75%	1/9/2040	294,401	0.01%
Carlyle Holdings II Finance LLC	\$330,000	5.63%	30/3/2043	294,383	0.01%
Fidelity National Information Services, Inc.	\$425,000	3.10%	1/3/2041	294,326	0.01%
Union Electric Co.	\$300,000	3.50%	15/4/2024	294,285	0.01%
Mars, Inc.	\$330,000	3.20%	1/4/2030	294,052	0.01%
Verizon Communications, Inc.	\$375,000	4.00%	22/3/2050	294,015	0.01%
Devon Energy Corp.	\$315,000	4.50%	15/1/2030	293,909	0.01%
Consolidated Edison Co. of New York, Inc.	\$300,000	5.50%	1/12/2039	293,707	0.01%
Vistra Operations Co. LLC	\$300,000	5.13%	13/5/2025	293,634	0.01%
Prologis Euro Finance LLC	€400,000	1.00%	6/2/2035	293,064	0.01%
Apple, Inc.	\$351,000	3.75%	12/9/2047	292,988	0.01%
Burlington Northern Santa Fe LLC	\$350,000	4.05%	15/6/2048	292,872	0.01%
Duke Energy Progress LLC	\$350,000	4.15%	1/12/2044	292,799	0.01%
McDonald's Corp.	\$350,000	4.20%	1/4/2050	292,702	0.01%
Caterpillar Financial Services Corp.	\$300,000	3.65%	12/8/2025	292,651	0.01%
Global Atlantic Finance Co.	\$350,000	4.40%	15/10/2029	292,498	0.01%
Keurig Dr Pepper, Inc.	\$425,000	3.35%	15/3/2051	292,422	0.01%
US Bancorp*	\$325,000	2.22%	27/1/2028	292,201	0.01%
Costco Wholesale Corp.	\$300,000	2.75%	18/5/2024	292,041	0.01%
Coca-Cola Co.	€300,000	1.13%	9/3/2027	291,995	0.01%
Halliburton Co.	\$275,000	6.70%	15/9/2038	291,823	0.01%
Extra Space Storage LP	\$325,000	3.90%	1/4/2029	291,743	0.01%
Intel Corp.	\$360,000	4.10%	11/5/2047	291,687	0.01%
Bank of America Corp.	\$250,000	7.75%	14/5/2038	291,633	0.01%
Union Electric Co.	\$230,000	8.45%	15/3/2039	291,548	0.01%
Realty Income Corp.	\$300,000	4.13%	15/10/2026	291,501	0.01%
Bank of New York Mellon Corp.	\$325,000	3.30%	23/8/2029	291,413	0.01%
UnitedHealth Group, Inc.	\$400,000	2.75%	15/5/2040	291,407	0.01%
General Motors Financial Co., Inc.	\$300,000	4.00%	15/1/2025	291,262	0.01%
GATX Corp.	\$350,000	3.50%	1/6/2032	290,682	0.01%
KLA Corp.	\$291,000	4.65%	1/11/2024	290,498	0.01%
Nationwide Financial Services, Inc.	\$415,000	3.90%	30/11/2049	290,464	0.01%
Trinity Acquisition plc	\$300,000	4.40%	15/3/2026	290,434	0.01%
Honeywell International, Inc.	\$275,000	5.70%	15/3/2037	290,409	0.01%
Allegion US Holding Co., Inc.	\$300,000	5.41%	1/7/2032	290,346	0.01%
KLA Corp.	\$300,000	4.10%	15/3/2029	290,280	0.01%
UnitedHealth Group, Inc.	\$300,000	3.70%	15/5/2027	290,057	0.01%
Merck & Co., Inc.	\$450,000	2.90%	10/12/2061	290,016	0.01%
Boston Properties LP	\$350,000	3.25%	30/1/2031	289,942	0.01%
Dover Corp.	€300,000	1.25%	9/11/2026	289,849	0.01%
Bayer US Finance LLC	\$300,000	3.38%	8/10/2024	289,766	0.01%
AT&T, Inc.	\$300,000	5.25%	1/3/2037	289,720	0.01%
Intel Corp.	\$300,000	3.75%	25/3/2027	289,718	0.01%
Southern California Edison Co.	\$300,000	5.35%	15/7/2035	289,575	0.01%
Southern California Gas Co.	\$300,000	3.20%	15/6/2025	289,475	0.01%
Amgen, Inc.	\$325,000	4.88%	1/3/2053	289,409	0.01%
Florida Power & Light Co.	\$425,000	2.88%	4/12/2051	289,409	0.01%
National Rural Utilities Cooperative Finance Corp.	\$350,000	2.75%	15/4/2032	289,366	0.01%
Mondelez International, Inc.	\$300,000	2.13%	17/3/2024	289,335	0.01%
American International Group, Inc.	\$299,000	3.90%	1/4/2026	289,227	0.01%
Discovery Communications LLC	€300,000	1.90%	19/3/2027	289,196	0.01%
CubeSmart LP	\$350,000	2.25%	15/12/2028	288,752	0.01%
Walmart, Inc.	\$300,000	2.65%	15/12/2024	288,572	0.01%
Piedmont Healthcare, Inc.	\$425,000	2.72%	1/1/2042	288,510	0.01%
Pacific Life Global Funding II	\$350,000	1.45%	20/1/2028	288,505	0.01%
Home Depot, Inc.	\$315,000	4.50%	6/12/2048	288,460	0.01%
Intel Corp.	\$300,000	3.75%	5/8/2027	288,460	0.01%
Walt Disney Co.	CAD420,000	3.06%	30/3/2027	288,309	0.01%
National Securities Clearing Corp.	\$325,000	0.75%	7/12/2025	288,297	0.01%
GE Capital Funding LLC	\$300,000	3.45%	15/5/2025	288,228	0.01%
Alabama Power Co.	\$300,000	3.75%	1/9/2027	288,150	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Analog Devices, Inc.	\$300,000	2.95%	1/4/2025	288,127	0.01%
Appalachian Power Co.	\$350,000	2.70%	1/4/2031	287,847	0.01%
American Water Capital Corp.	\$300,000	4.45%	1/6/2032	287,823	0.01%
Merck & Co., Inc.	\$350,000	3.60%	15/9/2042	287,775	0.01%
Comcast Corp.	\$250,000	7.05%	15/3/2033	287,762	0.01%
CNO Global Funding	\$325,000	1.75%	7/10/2026	287,760	0.01%
Verizon Communications, Inc.	£300,000	3.13%	2/11/2035	287,725	0.01%
Berkshire Hathaway, Inc.	€300,000	1.13%	16/3/2027	287,564	0.01%
Bank of America Corp.^	\$300,000	3.09%	1/10/2025	287,419	0.01%
Wells Fargo & Co.	\$300,000	1.38%	26/10/2026	287,270	0.01%
Global Payments, Inc.	\$350,000	2.90%	15/5/2030	287,207	0.01%
Toyota Motor Credit Corp.	€300,000	0.25%	16/7/2026	286,895	0.01%
Boardwalk Pipelines LP	\$290,000	4.95%	15/12/2024	286,778	0.01%
Caterpillar Financial Services Corp.	\$300,000	3.60%	12/8/2027	286,556	0.01%
American Express Co.	\$300,000	4.05%	3/5/2029	286,541	0.01%
Exxon Mobil Corp.	\$300,000	3.04%	1/3/2026	286,416	0.01%
Brighthouse Financial Global Funding	\$325,000	1.55%	24/5/2026	286,179	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$375,000	5.13%	1/7/2049	286,150	0.01%
Athene Global Funding	£300,000	1.88%	30/11/2028	285,975	0.01%
Comcast Corp.	\$300,000	3.15%	1/3/2026	285,830	0.01%
NextEra Energy Capital Holdings, Inc.	\$330,000	2.75%	1/11/2029	285,561	0.01%
Morgan Stanley^	\$325,000	4.46%	22/4/2039	285,396	0.01%
Southern California Edison Co.	\$300,000	1.10%	1/4/2024	285,222	0.01%
Enterprise Products Operating LLC	\$330,000	4.80%	1/2/2049	285,121	0.01%
International Flavors & Fragrances, Inc.	\$400,000	3.27%	15/11/2040	285,100	0.01%
Athene Holding Ltd.	\$310,000	4.13%	12/1/2028	285,057	0.01%
VICI Properties LP	\$300,000	4.75%	15/2/2028	284,987	0.01%
Fifth Third Bancorp^	\$300,000	4.06%	25/4/2028	284,946	0.01%
Procter & Gamble Co.	\$300,000	2.70%	2/2/2026	284,674	0.01%
JPMorgan Chase & Co.^	\$318,000	3.70%	6/5/2030	284,596	0.01%
Verizon Communications, Inc.	\$475,000	3.00%	20/11/2060	284,563	0.01%
Biogen, Inc.	\$350,000	2.25%	1/5/2030	284,467	0.01%
Microsoft Corp.	\$300,000	4.45%	3/11/2045	284,394	0.01%
Monongahela Power Co.	\$295,000	5.40%	15/12/2043	284,278	0.01%
Energy Transfer LP	\$300,000	6.05%	1/6/2041	284,007	0.01%
American Homes 4 Rent LP	\$300,000	4.90%	15/2/2029	283,717	0.01%
Georgia Power Co.	\$340,000	4.30%	15/3/2043	283,595	0.01%
Fiserv, Inc.	€300,000	1.13%	1/7/2027	283,552	0.01%
Marriott International, Inc.	\$350,000	2.85%	15/4/2031	283,532	0.01%
Magellan Midstream Partners LP	\$325,000	3.25%	1/6/2030	283,447	0.01%
KeyCorp^	\$300,000	4.79%	1/6/2033	283,418	0.01%
PerkinElmer, Inc.	\$325,000	3.30%	15/9/2029	283,356	0.01%
Xcel Energy, Inc.	\$355,000	2.35%	15/11/2031	283,316	0.01%
Fidelity National Information Services, Inc.	\$360,000	2.25%	1/3/2031	283,182	0.01%
ERAC USA Finance LLC	\$300,000	5.63%	15/3/2042	283,141	0.01%
Virginia Electric & Power Co.	\$350,000	2.40%	30/3/2032	283,058	0.01%
BP Capital Markets America, Inc.	\$425,000	3.00%	17/3/2052	283,004	0.01%
Aptiv plc/Aptiv Corp.	\$300,000	2.40%	18/2/2025	282,923	0.01%
Blackstone Holdings Finance Co. LLC	€300,000	1.00%	5/10/2026	282,819	0.01%
Capital One Financial Corp.	\$293,000	3.30%	30/10/2024	282,782	0.01%
AT&T, Inc.	\$300,000	5.45%	1/3/2047	282,765	0.01%
Cleco Corporate Holdings LLC	\$300,000	3.74%	1/5/2026	282,762	0.01%
Amgen, Inc.	\$468,000	2.77%	1/9/2053	282,709	0.01%
Georgia Power Co.	\$300,000	5.13%	15/5/2052	282,703	0.01%
ONEOK, Inc.	\$300,000	4.00%	13/7/2027	282,579	0.01%
International Business Machines Corp.	\$300,000	3.30%	27/1/2027	282,508	0.01%
General Motors Co.	\$300,000	4.20%	1/10/2027	282,470	0.01%
Berkshire Hathaway Energy Co.	\$365,000	1.65%	15/5/2031	282,380	0.01%
UnitedHealth Group, Inc.	\$300,000	4.95%	15/5/2062	282,310	0.01%
Simon Property Group LP	\$350,000	4.25%	30/11/2046	282,264	0.01%
JPMorgan Chase & Co.^	\$300,000	2.60%	24/2/2026	282,182	0.01%
Johnson & Johnson	\$300,000	2.45%	1/3/2026	282,087	0.01%
Comcast Corp.	\$300,000	3.55%	1/5/2028	282,076	0.01%
Indianapolis Power & Light Co.	\$275,000	5.65%	1/12/2032	282,035	0.01%
Connecticut Light & Power Co.	\$300,000	3.20%	15/3/2027	281,986	0.01%
New York Life Global Funding	\$300,000	3.25%	7/4/2027	281,954	0.01%
Morgan Stanley^	\$300,000	2.63%	18/2/2026	281,936	0.01%
NSTAR Electric Co.	\$300,000	3.95%	1/4/2030	281,841	0.01%
ConocoPhillips	\$305,000	4.88%	1/10/2047	281,798	0.01%
McDonald's Corp.	\$325,000	4.45%	1/3/2047	281,781	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Corning, Inc.	\$325,000	5.45%	15/11/2079	281,769	0.01%
Evergy Metro, Inc.	\$350,000	4.13%	1/4/2049	281,720	0.01%
Lockheed Martin Corp.	\$275,000	5.10%	15/11/2027	281,653	0.01%
Verizon Communications, Inc.	\$350,000	4.13%	15/8/2046	281,521	0.01%
Berkshire Hathaway, Inc.	\$300,000	4.50%	11/2/2043	281,488	0.01%
QUALCOMM, Inc.	\$300,000	4.80%	20/5/2045	281,483	0.01%
Hasbro, Inc.	\$300,000	3.55%	19/11/2026	281,444	0.01%
MidAmerican Energy Co.	\$300,000	3.10%	1/5/2027	281,054	0.01%
Guardian Life Global Funding	\$300,000	3.25%	29/3/2027	281,050	0.01%
Metropolitan Life Global Funding I	€300,000	0.55%	16/6/2027	281,019	0.01%
Apple, Inc.	\$295,000	1.80%	11/9/2024	280,952	0.01%
Nationwide Mutual Insurance Co.	\$375,000	4.35%	30/4/2050	280,861	0.01%
Paramount Global	\$400,000	4.60%	15/1/2045	280,791	0.01%
Cummins, Inc.	\$450,000	2.60%	1/9/2050	280,785	0.01%
Visa, Inc.	€300,000	2.38%	15/6/2034	280,771	0.01%
Essex Portfolio LP	\$355,000	2.65%	15/3/2032	280,554	0.01%
Intel Corp.	\$300,000	4.15%	5/8/2032	280,528	0.01%
AbbVie, Inc.	€300,000	0.75%	18/11/2027	280,261	0.01%
Northwell Healthcare, Inc.	\$350,000	4.26%	1/11/2047	280,198	0.01%
Pacific Gas & Electric Co.	\$445,000	3.50%	1/8/2050	280,094	0.01%
Laboratory Corp. of America Holdings	\$325,000	4.70%	1/2/2045	280,062	0.01%
Consolidated Edison Co. of New York, Inc.	\$325,000	4.45%	15/3/2044	279,931	0.01%
Williams Cos, Inc.	\$300,000	4.65%	15/8/2032	279,830	0.01%
United Parcel Service, Inc.	\$315,000	4.25%	15/3/2049	279,814	0.01%
Abbott Laboratories	\$287,000	3.75%	30/11/2026	279,725	0.01%
GE Capital UK Funding Unlimited Co.	£229,000	5.88%	18/1/2033	279,677	0.01%
Raytheon Technologies Corp.	\$300,000	3.13%	4/5/2027	279,574	0.01%
Marriott International, Inc.	\$300,000	4.00%	15/4/2028	279,522	0.01%
Corebridge Financial, Inc.	\$300,000	3.65%	5/4/2027	279,468	0.01%
TWDC Enterprises 18 Corp.	\$300,000	2.95%	15/6/2027	279,468	0.01%
Jabil, Inc.	\$300,000	3.95%	12/1/2028	279,426	0.01%
Duke Energy Corp.	\$375,000	3.75%	1/9/2046	279,415	0.01%
Honeywell International, Inc.	\$275,000	4.95%	15/2/2028	279,333	0.01%
Lockheed Martin Corp.	\$315,000	3.60%	1/3/2035	279,331	0.01%
Walt Disney Co.	\$300,000	3.80%	22/3/2030	279,206	0.01%
Equinix, Inc.	\$350,000	2.15%	15/7/2030	279,071	0.01%
UnitedHealth Group, Inc.	\$325,000	4.20%	15/1/2047	279,057	0.01%
Estee Lauder Cos, Inc.	\$325,000	2.38%	1/12/2029	279,048	0.01%
Pacific Gas & Electric Co.	\$300,000	3.15%	1/1/2026	278,946	0.01%
Bayport Polymers LLC	\$300,000	4.74%	14/4/2027	278,867	0.01%
Abbott Laboratories	\$250,000	6.15%	30/11/2037	278,866	0.01%
Clorox Co.	\$350,000	1.80%	15/5/2030	278,547	0.01%
Mondelez International Holdings Netherlands BV	€300,000	0.00%	22/9/2026	278,334	0.01%
PepsiCo, Inc.	\$300,000	2.63%	19/3/2027	278,326	0.01%
Tyson Foods, Inc.	\$300,000	5.10%	28/9/2048	278,315	0.01%
Consolidated Edison Co. of New York, Inc.	\$325,000	4.50%	1/12/2045	278,166	0.01%
Consolidated Edison Co. of New York, Inc.	\$275,000	5.85%	15/3/2036	277,847	0.01%
JPMorgan Chase & Co.^	\$350,000	4.03%	24/7/2048	277,808	0.01%
Global Payments, Inc.	\$295,000	2.65%	15/2/2025	277,773	0.01%
PNC Financial Services Group, Inc.^	\$300,000	4.63%	6/6/2033	277,731	0.01%
3M Co.	\$300,000	2.88%	15/10/2027	277,609	0.01%
Gilead Sciences, Inc.	\$350,000	1.65%	1/10/2030	277,558	0.01%
American Tower Corp.	\$350,000	2.10%	15/6/2030	277,467	0.01%
Nasdaq, Inc.	€300,000	1.75%	28/3/2029	277,285	0.01%
Bank of America Corp.^	CAD400,000	3.62%	16/3/2028	277,136	0.01%
Toll Brothers Finance Corp.	\$325,000	3.80%	1/11/2029	277,085	0.01%
Apple, Inc.	\$425,000	2.85%	5/8/2061	276,966	0.01%
Newmont Corp.	\$325,000	2.80%	1/10/2029	276,964	0.01%
Duke Energy Corp.	\$300,000	3.15%	15/8/2027	276,952	0.01%
Daimler Trucks Finance Canada, Inc.	CAD400,000	2.14%	13/12/2024	276,642	0.01%
Consumers Energy Co.	\$380,000	3.25%	15/8/2046	276,166	0.01%
MetLife, Inc.	\$250,000	6.50%	15/12/2032	276,048	0.01%
Honeywell International, Inc.	\$275,000	4.85%	1/11/2024	275,962	0.01%
Smithfield Foods, Inc.	\$300,000	4.25%	1/2/2027	275,929	0.01%
Pacific Gas & Electric Co.	\$300,000	2.95%	1/3/2026	275,851	0.01%
Enterprise Products Operating LLC	\$350,000	4.20%	31/1/2050	275,827	0.01%
Coterra Energy, Inc.	\$295,000	3.90%	15/5/2027	275,699	0.01%
Arthur J Gallagher & Co.	\$350,000	2.40%	9/11/2031	275,660	0.01%
Union Pacific Corp.	\$325,000	3.60%	15/9/2037	275,446	0.01%
Amazon.com, Inc.	\$300,000	3.60%	13/4/2032	275,183	0.01%
Broadcom, Inc.	\$290,000	5.00%	15/4/2030	275,036	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Florida Gas Transmission Co. LLC	\$340,000	2.55%	1/7/2030	274,975	0.01%
Welltower, Inc.	\$300,000	4.13%	15/3/2029	274,939	0.01%
Boston Scientific Corp.	€300,000	0.63%	1/12/2027	274,816	0.01%
Aon Corp/Aon Global Holdings plc	\$300,000	2.85%	28/5/2027	274,665	0.01%
Crown Castle, Inc.	\$400,000	2.90%	1/4/2041	274,359	0.01%
HSBC Bank USA NA	\$290,000	5.88%	1/11/2034	274,316	0.01%
CNA Financial Corp.	\$300,000	3.90%	1/5/2029	274,288	0.01%
Dover Corp.	€300,000	0.75%	4/11/2027	274,226	0.01%
CVS Health Corp.	\$350,000	1.88%	28/2/2031	274,111	0.01%
Humana, Inc.	\$300,000	3.70%	23/3/2029	274,029	0.01%
Thermo Fisher Scientific, Inc.	€300,000	0.50%	1/3/2028	273,991	0.01%
Ally Financial, Inc.	\$275,000	5.80%	1/5/2025	273,914	0.01%
Teachers Insurance & Annuity Association of America	\$249,000	6.85%	16/12/2039	273,737	0.01%
Commonwealth Edison Co.	\$350,000	3.75%	15/8/2047	273,542	0.01%
Dow Chemical Co.	\$246,000	7.38%	1/11/2029	273,439	0.01%
Kirby Corp.	\$300,000	4.20%	1/3/2028	273,411	0.01%
Dominion Energy, Inc.	\$275,000	5.38%	15/11/2032	273,239	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$425,000	4.40%	1/12/2061	273,069	0.01%
UnitedHealth Group, Inc.	\$345,000	3.70%	15/8/2049	272,808	0.01%
Chevron Corp.	\$375,000	3.08%	11/5/2050	272,724	0.01%
Global Payments, Inc.	\$300,000	5.95%	15/8/2052	272,612	0.01%
Avangrid, Inc.	\$300,000	3.80%	1/6/2029	272,548	0.01%
Intel Corp.	\$300,000	4.60%	25/3/2040	272,375	0.01%
Verizon Communications, Inc.	\$350,000	1.50%	18/9/2030	272,278	0.01%
Arizona Public Service Co.	\$300,000	2.95%	15/9/2027	272,043	0.01%
Southern California Edison Co.	\$370,000	3.65%	1/2/2050	271,964	0.01%
Highland Holdings Sarl	€324,000	0.93%	15/12/2031	271,636	0.01%
Home Depot, Inc.	\$275,000	4.00%	15/9/2025	271,546	0.01%
MPLX LP	\$274,000	4.88%	1/12/2024	271,545	0.01%
Hartford Financial Services Group, Inc.	\$375,000	3.60%	19/8/2049	271,411	0.01%
Lowe's Cos, Inc.	\$275,000	4.40%	8/9/2025	271,333	0.01%
JPMorgan Chase & Co. ^	£300,000	1.90%	28/4/2033	271,113	0.01%
Federal Realty Investment Trust	\$345,000	4.50%	1/12/2044	270,890	0.01%
Travelers Cos, Inc.	\$350,000	3.75%	15/5/2046	270,859	0.01%
Alabama Power Co.	\$325,000	4.30%	2/1/2046	270,756	0.01%
Midwest Connector Capital Co. LLC	\$300,000	4.63%	1/4/2029	270,681	0.01%
General Motors Financial Co., Inc.	€300,000	0.60%	20/5/2027	270,657	0.01%
DuPont de Nemours, Inc.	\$275,000	4.49%	15/11/2025	270,614	0.01%
Philip Morris International, Inc.	\$300,000	3.38%	15/8/2029	270,390	0.01%
US Bancorp	\$275,000	3.38%	5/2/2024	270,273	0.01%
Bank of New York Mellon Corp.	\$300,000	2.05%	26/1/2027	270,014	0.01%
John Deere Capital Corp.	\$275,000	4.15%	15/9/2027	269,995	0.01%
Boston Scientific Corp.	\$299,000	4.70%	1/3/2049	269,973	0.01%
General Motors Financial Co., Inc.	\$275,000	5.65%	17/1/2029	269,906	0.01%
JPMorgan Chase & Co. ^	CAD415,000	1.90%	5/3/2028	269,814	0.01%
Atmos Energy Corp.	\$260,000	5.45%	15/10/2032	269,665	0.01%
Tampa Electric Co.	\$275,000	3.88%	12/7/2024	269,449	0.01%
LYB International Finance BV	\$325,000	4.88%	15/3/2044	269,398	0.01%
Norfolk Southern Corp.	\$375,000	3.40%	1/11/2049	269,306	0.01%
Nestle SA	CHF250,000	1.63%	7/11/2025	269,098	0.01%
Markel Corp.	\$400,000	3.45%	7/5/2052	269,067	0.01%
KKR Group Finance Co. VIII LLC	\$400,000	3.50%	25/8/2050	268,780	0.01%
Southwestern Public Service Co.	\$275,000	3.30%	15/6/2024	268,762	0.01%
Booking Holdings, Inc.	€300,000	0.50%	8/3/2028	268,664	0.01%
Duke Energy Carolinas LLC	\$325,000	4.00%	30/9/2042	268,650	0.01%
AT&T, Inc.	\$300,000	4.85%	1/3/2039	268,545	0.01%
FLNG Liquefaction 2 LLC	\$309,365	4.13%	31/3/2038	268,510	0.01%
Norfolk Southern Corp.	\$400,000	3.05%	15/5/2050	268,497	0.01%
Owl Rock Capital Corp.	\$325,000	2.63%	15/1/2027	268,274	0.01%
Teledyne Technologies, Inc.	\$300,000	1.60%	1/4/2026	268,170	0.01%
Protective Life Global Funding	\$300,000	1.62%	15/4/2026	268,121	0.01%
LYB International Finance III LLC	\$400,000	3.63%	1/4/2051	268,095	0.01%
Massachusetts Mutual Life Insurance Co.	\$404,000	3.73%	15/10/2070	268,015	0.01%
Hartford Financial Services Group, Inc.	\$425,000	2.90%	15/9/2051	267,851	0.01%
Public Storage	\$300,000	1.50%	9/11/2026	267,295	0.01%
Kyndryl Holdings, Inc.	\$400,000	3.15%	15/10/2031	267,289	0.01%
US Bancorp ^	\$350,000	2.49%	3/11/2036	267,164	0.01%
New York Life Global Funding	\$300,000	0.85%	15/1/2026	266,653	0.01%
Advocate Health & Hospitals Corp.	\$400,000	3.01%	15/6/2050	266,426	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stryker Corp.	\$300,000	4.63%	15/3/2046	266,292	0.01%
Cox Communications, Inc.	\$300,000	4.80%	1/2/2035	266,094	0.01%
Potomac Electric Power Co.	\$315,000	4.15%	15/3/2043	265,982	0.01%
Constellation Energy Generation LLC	\$260,000	6.25%	1/10/2039	265,964	0.01%
Stanley Black & Decker, Inc.	\$323,000	2.30%	15/3/2030	265,793	0.01%
Molson Coors Beverage Co.	\$300,000	5.00%	1/5/2042	265,735	0.01%
Appalachian Power Co.	\$275,000	3.40%	1/6/2025	265,729	0.01%
Fidelity National Information Services, Inc.	€300,000	1.00%	3/12/2028	265,679	0.01%
Progressive Corp.	\$330,000	3.95%	26/3/2050	265,510	0.01%
Union Pacific Corp.	\$269,000	3.65%	15/2/2024	265,103	0.01%
Constellation Energy Generation LLC	\$275,000	5.60%	15/6/2042	264,939	0.01%
Exxon Mobil Corp.	\$270,000	3.18%	15/3/2024	264,825	0.01%
Western Union Co.	\$350,000	2.75%	15/3/2031	264,813	0.01%
Fifth Third Bancorp [^]	\$300,000	1.71%	1/11/2027	264,766	0.01%
Sherwin-Williams Co.	\$315,000	4.50%	1/6/2047	264,728	0.01%
Citigroup, Inc.	\$275,000	3.70%	12/1/2026	264,601	0.01%
Belrose Funding Trust	\$350,000	2.33%	15/8/2030	264,575	0.01%
Archer-Daniels-Midland Co.	\$325,000	3.75%	15/9/2047	264,425	0.01%
Raytheon Technologies Corp.	\$250,000	6.05%	1/6/2036	264,298	0.01%
Blackstone Holdings Finance Co. LLC	€300,000	1.50%	10/4/2029	264,248	0.01%
American Honda Finance Corp.	€300,000	0.30%	7/7/2028	264,105	0.01%
PECO Energy Co.	\$400,000	2.80%	15/6/2050	264,062	0.01%
SVB Financial Group [^]	\$300,000	4.57%	29/4/2033	263,955	0.01%
Philip Morris International, Inc.	\$300,000	0.88%	1/5/2026	263,647	0.01%
TD SYNEX Corp.	\$325,000	2.38%	9/8/2028	263,393	0.01%
Humana, Inc.	\$300,000	3.13%	15/8/2029	263,284	0.01%
Union Pacific Corp.	\$360,000	3.25%	5/2/2050	263,281	0.01%
Fidelity National Information Services, Inc.	\$300,000	1.15%	1/3/2026	263,269	0.01%
Consolidated Edison Co. of New York, Inc.	\$240,000	6.75%	1/4/2038	263,164	0.01%
PepsiCo, Inc.	\$300,000	4.00%	5/3/2042	263,133	0.01%
Quest Diagnostics, Inc.	\$275,000	4.20%	30/6/2029	262,944	0.01%
Commonwealth Edison Co.	\$300,000	3.15%	15/3/2032	262,678	0.01%
Coca-Cola Co.	€300,000	0.13%	9/3/2029	262,604	0.01%
CenterPoint Energy Houston Electric LLC	\$275,000	4.85%	1/10/2052	262,436	0.01%
Roper Technologies, Inc.	\$275,000	2.35%	15/9/2024	262,359	0.01%
TWDC Enterprises 18 Corp.	\$290,000	1.85%	30/7/2026	262,311	0.01%
Union Pacific Corp.	\$360,000	3.35%	15/8/2046	262,128	0.01%
Pacific Gas & Electric Co.	\$350,000	4.20%	1/6/2041	262,090	0.01%
Bristol-Myers Squibb Co.	\$275,000	3.25%	27/2/2027	262,028	0.01%
Home Depot, Inc.	\$350,000	3.50%	15/9/2056	261,946	0.01%
Entergy Mississippi LLC	\$295,000	2.85%	1/6/2028	261,901	0.01%
Brooklyn Union Gas Co.	\$350,000	4.27%	15/3/2048	261,852	0.01%
Amgen, Inc.	\$300,000	3.35%	22/2/2032	261,779	0.01%
Interstate Power & Light Co.	\$275,000	4.10%	26/9/2028	261,777	0.01%
PepsiCo, Inc.	\$275,000	4.45%	14/4/2046	261,733	0.01%
GSK Consumer Healthcare Capital NL BV	€300,000	2.13%	29/3/2034	261,726	0.01%
Moody's Corp.	€300,000	0.95%	25/2/2030	261,626	0.01%
7-Eleven, Inc.	\$425,000	2.80%	10/2/2051	261,357	0.01%
National Rural Utilities Cooperative Finance Corp.	\$275,000	0.35%	8/2/2024	261,240	0.01%
Duke Energy Florida LLC	\$275,000	3.80%	15/7/2028	261,120	0.01%
Verizon Communications, Inc.	\$275,000	0.75%	22/3/2024	261,054	0.01%
Jersey Central Power & Light Co.	\$325,000	2.75%	1/3/2032	261,000	0.01%
Hershey Co.	\$350,000	3.38%	15/8/2046	260,432	0.01%
Chubb INA Holdings, Inc.	\$300,000	4.35%	3/11/2045	260,345	0.01%
Intel Corp.	\$295,000	5.05%	5/8/2062	260,305	0.01%
Pacific Gas & Electric Co.	\$300,000	3.00%	15/6/2028	260,053	0.01%
CF Industries, Inc.	\$275,000	5.15%	15/3/2034	259,878	0.01%
Altria Group, Inc.	\$265,000	4.40%	14/2/2026	259,764	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$275,000	5.30%	15/1/2029	259,628	0.01%
Bank of America Corp. [^]	CAD395,000	1.98%	15/9/2027	259,600	0.01%
WP Carey, Inc.	\$350,000	2.25%	1/4/2033	259,569	0.01%
Walgreens Boots Alliance, Inc.	\$300,000	3.20%	15/4/2030	259,462	0.01%
NVIDIA Corp.	\$275,000	0.58%	14/6/2024	259,432	0.01%
Evergy, Inc.	\$300,000	2.90%	15/9/2029	259,344	0.01%
Corebridge Financial, Inc.	\$325,000	4.40%	5/4/2052	259,102	0.01%
Church & Dwight Co., Inc.	\$250,000	5.60%	15/11/2032	258,991	0.01%
Westinghouse Air Brake Technologies Corp.	\$275,000	3.20%	15/6/2025	258,678	0.01%
Goldman Sachs Group, Inc.	£200,000	7.25%	10/4/2028	258,641	0.01%
PayPal Holdings, Inc.	\$280,000	2.65%	1/10/2026	258,628	0.01%
FS KKR Capital Corp.	\$275,000	4.25%	14/2/2025	258,372	0.01%
Bank of America Corp.	£200,000	7.00%	31/7/2028	258,286	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	\$300,000	4.65%	30/7/2045	258,256	0.01%
IDEX Corp.	\$300,000	3.00%	1/5/2030	258,143	0.01%
Xylem, Inc.	\$300,000	1.95%	30/1/2028	257,767	0.01%
Citadel LP	\$275,000	4.88%	15/1/2027	257,669	0.01%
Waste Management of Canada Corp.	CAD380,000	2.60%	23/9/2026	257,298	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$300,000	4.40%	1/4/2033	257,101	0.01%
Capital One Financial Corp.^	\$300,000	3.27%	1/3/2030	257,074	0.01%
Southern Co. Gas Capital Corp.	\$275,000	3.25%	15/6/2026	257,004	0.01%
Corebridge Global Funding	\$275,000	0.65%	17/6/2024	256,812	0.01%
McDonald's Corp.	CAD360,000	3.13%	4/3/2025	256,606	0.01%
Coca-Cola Co.	€300,000	1.63%	9/3/2035	256,592	0.01%
Welltower, Inc.	\$300,000	3.85%	15/6/2032	255,724	0.01%
DCP Midstream Operating LP	\$275,000	5.60%	1/4/2044	255,683	0.01%
Gilead Sciences, Inc.	\$250,000	5.65%	1/12/2041	255,682	0.01%
BP Capital Markets America, Inc.	\$400,000	2.77%	10/11/2050	255,569	0.01%
Public Storage	\$300,000	1.95%	9/11/2028	255,561	0.01%
Bank of New York Mellon Corp.	\$275,000	3.85%	26/4/2029	255,556	0.01%
Chevron USA, Inc.	\$255,000	5.25%	15/11/2043	255,489	0.01%
Intercontinental Exchange, Inc.	\$270,000	3.75%	21/9/2028	255,459	0.01%
Paramount Global	\$350,000	4.90%	15/8/2044	255,364	0.01%
General Motors Financial Co., Inc.	\$325,000	3.10%	12/1/2032	255,281	0.01%
Medtronic Global Holdings SCA	€300,000	1.00%	2/7/2031	255,256	0.01%
Amgen, Inc.	\$275,000	4.20%	1/3/2033	255,190	0.01%
Hasbro, Inc.	\$275,000	3.50%	15/9/2027	255,157	0.01%
Home Depot, Inc.	\$275,000	2.80%	14/9/2027	255,095	0.01%
Principal Financial Group, Inc.	\$275,000	3.70%	15/5/2029	254,990	0.01%
WEC Energy Group, Inc.	\$300,000	1.38%	15/10/2027	254,918	0.01%
Charles Schwab Corp.	\$300,000	2.90%	3/3/2032	254,916	0.01%
Walmart, Inc.	£200,000	5.25%	28/9/2035	254,916	0.01%
Home Depot, Inc.	\$300,000	1.50%	15/9/2028	254,907	0.01%
AEP Texas, Inc.	\$350,000	3.80%	1/10/2047	254,781	0.01%
Union Pacific Corp.	\$300,000	3.38%	1/2/2035	254,755	0.01%
Exelon Corp.	\$250,000	5.63%	15/6/2035	254,690	0.01%
Devon Energy Corp.	\$300,000	4.75%	15/5/2042	254,632	0.01%
Ares Capital Corp.	\$300,000	2.88%	15/6/2027	254,496	0.01%
Energy Transfer LP	\$300,000	5.30%	1/4/2044	253,973	0.01%
Vontier Corp.	\$300,000	1.80%	1/4/2026	253,789	0.01%
Visa, Inc.	\$335,000	2.70%	15/4/2040	253,732	0.01%
Nestle Holdings, Inc.	\$300,000	4.00%	24/9/2048	253,730	0.01%
Lowe's Cos, Inc.	\$275,000	3.65%	5/4/2029	253,678	0.01%
TTX Co.	\$250,000	5.65%	1/12/2052	253,665	0.01%
Duke Energy Carolinas LLC	\$300,000	2.85%	15/3/2032	253,457	0.01%
Northwestern Mutual Global Funding	\$300,000	1.70%	1/6/2028	253,437	0.01%
ERAC USA Finance LLC	\$325,000	4.20%	1/11/2046	253,320	0.01%
Fidelity National Financial, Inc.	\$300,000	3.40%	15/6/2030	253,282	0.01%
Walt Disney Co.	\$225,000	6.65%	15/11/2037	253,275	0.01%
Amgen, Inc.	\$300,000	2.45%	21/2/2030	253,150	0.01%
Cboe Global Markets, Inc.	\$325,000	1.63%	15/12/2030	252,855	0.01%
Energy Transfer LP	\$275,000	5.80%	15/6/2038	252,651	0.01%
JPMorgan Chase & Co.	\$275,000	4.85%	1/2/2044	252,552	0.01%
Daimler Trucks Finance North America LLC	\$325,000	2.50%	14/12/2031	252,535	0.01%
Entergy Corp.	\$300,000	2.80%	15/6/2030	252,514	0.01%
Fifth Third Bank NA^	\$250,000	5.85%	27/10/2025	252,332	0.01%
Kaiser Foundation Hospitals	\$350,000	3.27%	1/11/2049	252,020	0.01%
Guardian Life Global Funding	\$300,000	1.25%	19/11/2027	251,982	0.01%
Altria Group, Inc.	\$275,000	2.63%	16/9/2026	251,856	0.01%
JPMorgan Chase & Co.^	\$256,000	1.51%	1/6/2024	251,778	0.01%
NVR, Inc.	\$300,000	3.00%	15/5/2030	251,734	0.01%
Wells Fargo Bank NA	\$250,000	5.95%	26/8/2036	251,697	0.01%
MDC Holdings, Inc.	\$350,000	2.50%	15/1/2031	251,637	0.01%
UnitedHealth Group, Inc.	\$280,000	4.38%	15/3/2042	251,597	0.01%
Manufacturers & Traders Trust Co.	\$250,000	5.40%	21/11/2025	251,580	0.01%
Fiserv, Inc.	\$300,000	2.65%	1/6/2030	251,543	0.01%
Wells Fargo Bank NA	\$250,000	5.85%	1/2/2037	251,480	0.01%
Keurig Dr Pepper, Inc.	\$300,000	4.50%	15/4/2052	251,388	0.01%
GA Global Funding Trust	\$275,000	0.80%	13/9/2024	251,157	0.01%
Equitable Financial Life Global Funding	\$300,000	1.40%	27/8/2027	251,140	0.01%
FedEx Corp.	\$350,000	3.25%	15/5/2041	251,102	0.01%
Aetna, Inc.	\$325,000	3.88%	15/8/2047	251,079	0.01%
PulteGroup, Inc.	\$250,000	5.50%	1/3/2026	251,051	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baltimore Gas & Electric Co.	\$325,000	3.75%	15/8/2047	250,988	0.01%
American Airlines 2016-2 Class AA Pass Through Trust	\$287,800	3.20%	15/6/2028	250,774	0.01%
McCormick & Co., Inc.	\$300,000	2.50%	15/4/2030	250,502	0.01%
Sherwin-Williams Co.	\$400,000	2.90%	15/3/2052	250,497	0.01%
Affiliated Managers Group, Inc.	\$300,000	3.30%	15/6/2030	250,442	0.01%
Johnson & Johnson	\$296,000	3.75%	3/3/2047	250,285	0.01%
CMS Energy Corp.	\$275,000	4.88%	1/3/2044	250,234	0.01%
Berkshire Hathaway Finance Corp.	\$300,000	1.85%	12/3/2030	250,106	0.01%
Enterprise Products Operating LLC	\$310,000	4.25%	15/2/2048	249,977	0.01%
Southern Co.^	€300,000	1.88%	15/9/2081	249,919	0.01%
Hewlett Packard Enterprise Co.	\$250,000	6.35%	15/10/2045	249,892	0.01%
Republic Services, Inc.	\$325,000	1.75%	15/2/2032	249,834	0.01%
Oracle Corp.	\$325,000	4.38%	15/5/2055	249,566	0.01%
Kinder Morgan Energy Partners LP	\$275,000	5.50%	1/3/2044	249,538	0.01%
Bacardi Ltd.	\$275,000	5.15%	15/5/2038	249,358	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$325,000	3.00%	15/5/2032	249,323	0.01%
Athene Global Funding	\$325,000	2.55%	19/11/2030	249,229	0.01%
MetLife, Inc.	\$275,000	4.72%	15/12/2044	249,081	0.01%
JPMorgan Chase & Co.	\$250,000	5.50%	15/10/2040	248,823	0.01%
Magellan Midstream Partners LP	\$250,000	5.00%	1/3/2026	248,642	0.01%
F&G Global Funding	\$300,000	2.00%	20/9/2028	248,570	0.01%
Enterprise Products Operating LLC	\$275,000	5.10%	15/2/2045	248,437	0.01%
Kinder Morgan, Inc.	\$275,000	5.45%	1/8/2052	248,363	0.01%
Jackson National Life Global Funding	\$260,000	2.65%	21/6/2024	248,267	0.01%
Citigroup, Inc.^	\$275,000	3.07%	24/2/2028	248,137	0.01%
Energy Transfer LP	\$275,000	4.15%	15/9/2029	248,103	0.01%
Athene Global Funding	\$300,000	2.72%	7/1/2029	248,094	0.01%
Stellantis Finance US, Inc.	\$325,000	2.69%	15/9/2031	247,985	0.01%
Pentair Finance Sarl	\$250,000	5.90%	15/7/2032	247,742	0.01%
Energy Transfer LP	\$250,000	5.55%	15/2/2028	247,717	0.01%
Omnicom Group, Inc.	\$300,000	2.45%	30/4/2030	247,687	0.01%
Martin Marietta Materials, Inc.	\$300,000	2.50%	15/3/2030	247,587	0.01%
Radian Group, Inc.	\$250,000	6.63%	15/3/2025	247,387	0.01%
National Grid North America, Inc.	€300,000	1.05%	20/1/2031	247,181	0.01%
S&P Global, Inc.	\$250,000	4.75%	1/8/2028	247,127	0.01%
PECO Energy Co.	\$300,000	3.90%	1/3/2048	247,059	0.01%
Keurig Dr Pepper, Inc.	\$260,000	0.75%	15/3/2024	246,936	0.01%
Edison International	\$250,000	4.95%	15/4/2025	246,846	0.01%
US Bancorp	\$250,000	3.70%	30/1/2024	246,770	0.01%
Medtronic Global Holdings SCA	€300,000	2.25%	7/3/2039	246,611	0.01%
PacifiCorp	\$300,000	4.13%	15/1/2049	246,587	0.01%
Massachusetts Institute of Technology	\$400,000	2.29%	1/7/2051	246,464	0.01%
Quest Diagnostics, Inc.	\$285,000	2.95%	30/6/2030	246,405	0.01%
Goldman Sachs Group, Inc.	\$240,000	5.95%	15/1/2027	246,361	0.01%
United Parcel Service, Inc.	\$250,000	3.90%	1/4/2025	246,291	0.01%
T-MOBILE USA INC REGD	\$290,000	2.63%	15/2/2029	246,144	0.01%
Toyota Motor Credit Corp.	\$250,000	3.35%	8/1/2024	245,975	0.01%
Waste Management, Inc.	\$315,000	1.50%	15/3/2031	245,887	0.01%
Merck & Co., Inc.	€300,000	1.38%	2/11/2036	245,876	0.01%
Honeywell International, Inc.	€300,000	0.75%	10/3/2032	245,790	0.01%
Prudential Financial, Inc.	\$275,000	4.60%	15/5/2044	245,672	0.01%
Florida Power & Light Co.	\$250,000	4.95%	1/6/2035	245,637	0.01%
Teachers Insurance & Annuity Association of America	\$350,000	3.30%	15/5/2050	245,600	0.01%
American Electric Power Co., Inc.	\$255,000	2.03%	15/3/2024	245,510	0.01%
Walt Disney Co.	\$225,000	6.20%	15/12/2034	245,304	0.01%
Advance Auto Parts, Inc.	\$300,000	3.50%	15/3/2032	245,257	0.01%
Energy Transfer LP	\$250,000	5.75%	15/2/2033	245,225	0.01%
Brown & Brown, Inc.	\$300,000	4.95%	17/3/2052	245,167	0.01%
Agree LP	\$300,000	2.00%	15/6/2028	245,153	0.01%
Charles Schwab Corp.	\$300,000	2.30%	13/5/2031	245,103	0.01%
Primerica, Inc.	\$300,000	2.80%	19/11/2031	245,095	0.01%
United Parcel Service, Inc.	\$254,000	2.80%	15/11/2024	244,931	0.01%
Huntington National Bank^	\$250,000	4.01%	16/5/2025	244,863	0.01%
NiSource, Inc.	\$250,000	5.65%	1/2/2045	244,784	0.01%
Valero Energy Corp.	\$300,000	2.80%	1/12/2031	244,729	0.01%
Eli Lilly & Co.	\$275,000	3.95%	15/3/2049	244,712	0.01%
UnitedHealth Group, Inc.	\$250,000	3.75%	15/7/2025	244,690	0.01%
Aon Corp/Aon Global Holdings plc	\$300,000	2.60%	2/12/2031	244,564	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mid-America Apartments LP	\$250,000	3.75%	15/6/2024	244,542	0.01%
Campbell Soup Co.	\$275,000	4.80%	15/3/2048	244,495	0.01%
KeyBank NA	\$250,000	4.15%	8/8/2025	244,473	0.01%
Kraft Heinz Foods Co.	\$225,000	6.88%	26/1/2039	244,454	0.01%
FS KKR Capital Corp.	\$260,000	4.13%	1/2/2025	244,341	0.01%
CenterPoint Energy Houston Electric LLC	\$280,000	4.25%	1/2/2049	244,247	0.01%
Synchrony Bank	\$250,000	5.63%	23/8/2027	244,112	0.01%
Deere & Co.	\$254,000	2.75%	15/4/2025	244,015	0.01%
National Retail Properties, Inc.	\$400,000	3.00%	15/4/2052	243,970	0.01%
Bank of New York Mellon Corp.	\$275,000	0.75%	28/1/2026	243,823	0.01%
International Business Machines Corp.	\$250,000	4.15%	27/7/2027	243,706	0.01%
Sherwin-Williams Co.	\$250,000	3.95%	15/1/2026	243,530	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$250,000	5.75%	1/2/2027	243,524	0.01%
Advanced Micro Devices, Inc.	\$275,000	4.39%	1/6/2052	243,181	0.01%
Santander Holdings USA, Inc.	\$250,000	3.50%	7/6/2024	243,008	0.01%
BlackRock, Inc.	\$300,000	1.90%	28/1/2031	242,748	0.01%
Paramount Global	\$250,000	6.88%	30/4/2036	242,642	0.01%
AT&T, Inc.	£200,000	5.50%	15/3/2027	242,574	0.01%
Becton Dickinson & Co.	\$275,000	4.67%	6/6/2047	242,561	0.01%
Emerson Electric Co.	\$300,000	2.20%	21/12/2031	242,509	0.01%
Comcast Corp.	€300,000	0.75%	20/2/2032	242,315	0.01%
Charles Schwab Corp.	\$250,000	3.45%	13/2/2026	241,925	0.01%
Cargill, Inc.	\$350,000	3.13%	25/5/2051	241,384	0.01%
Continental Resources, Inc.	\$325,000	2.88%	1/4/2032	241,316	0.01%
Citizens Bank NA [^]	\$250,000	4.58%	9/8/2028	241,196	0.01%
TTX Co.	\$250,000	3.60%	15/1/2025	241,092	0.01%
Oglethorpe Power Corp.	\$250,000	5.95%	1/11/2039	241,034	0.01%
Altria Group, Inc.	\$325,000	4.25%	9/8/2042	240,752	0.01%
Public Storage	€300,000	0.50%	9/9/2030	240,671	0.01%
Amgen, Inc.	\$300,000	4.40%	22/2/2062	240,666	0.01%
L3Harris Technologies, Inc.	\$250,000	4.40%	15/6/2028	240,512	0.01%
MetLife, Inc.	\$180,000	10.75%	1/8/2039	240,504	0.01%
AT&T, Inc.	\$250,000	5.55%	15/8/2041	240,490	0.01%
Truist Bank	\$250,000	3.63%	16/9/2025	240,408	0.01%
Trinity Health Corp.	\$350,000	2.63%	1/12/2040	240,310	0.01%
International Business Machines Corp.	\$250,000	3.45%	19/2/2026	240,134	0.01%
Comerica Bank [^]	\$250,000	5.33%	25/8/2033	240,095	0.01%
PNC Bank NA	\$250,000	2.50%	27/8/2024	239,845	0.01%
WRKCo, Inc.	\$260,000	3.90%	1/6/2028	239,775	0.01%
Jackson National Life Global Funding	\$250,000	3.88%	11/6/2025	239,685	0.01%
Crown Castle, Inc.	\$315,000	4.00%	15/11/2049	239,620	0.01%
Raytheon Technologies Corp.	\$250,000	4.13%	16/11/2028	239,582	0.01%
Chubb INA Holdings, Inc.	\$250,000	3.35%	3/5/2026	239,576	0.01%
Packaging Corp. of America	\$260,000	3.40%	15/12/2027	239,540	0.01%
Oncor Electric Delivery Co. LLC	\$260,000	4.60%	1/6/2052	239,398	0.01%
WRKCo, Inc.	\$300,000	3.00%	15/6/2033	239,396	0.01%
Pioneer Natural Resources Co.	\$305,000	1.90%	15/8/2030	239,329	0.01%
General Dynamics Corp.	\$250,000	3.50%	1/4/2027	239,269	0.01%
ERAC USA Finance LLC	\$250,000	3.80%	1/11/2025	239,076	0.01%
Kraft Heinz Foods Co.	\$250,000	3.88%	15/5/2027	238,860	0.01%
Morgan Stanley [^]	CAD365,000	1.78%	4/8/2027	238,597	0.01%
Abbott Laboratories	\$300,000	1.40%	30/6/2030	238,582	0.01%
Coca-Cola Co.	\$250,000	1.75%	6/9/2024	238,377	0.01%
TTX Co.	\$300,000	3.90%	1/2/2045	238,370	0.01%
UnitedHealth Group, Inc.	\$250,000	3.45%	15/1/2027	238,235	0.01%
AT&T, Inc.	£210,000	4.38%	14/9/2029	238,080	0.01%
Burlington Northern Santa Fe LLC	\$325,000	3.30%	15/9/2051	238,046	0.01%
Kellogg Co.	\$250,000	3.25%	1/4/2026	238,026	0.01%
Verizon Communications, Inc.	€300,000	0.75%	22/3/2032	237,941	0.01%
Southern California Edison Co.	\$275,000	4.65%	1/10/2043	237,788	0.01%
International Flavors & Fragrances, Inc.	\$300,000	2.30%	1/11/2030	237,681	0.01%
Brixmor Operating Partnership LP	\$250,000	4.13%	15/6/2026	237,606	0.01%
Cargill, Inc.	\$250,000	0.40%	2/2/2024	237,606	0.01%
ConocoPhillips	\$225,000	5.90%	15/5/2038	237,521	0.01%
Mondelez International, Inc.	\$375,000	2.63%	4/9/2050	237,402	0.01%
Bank of America Corp. [^]	\$240,000	4.83%	22/7/2026	237,310	0.01%
Apple, Inc.	\$250,000	3.20%	11/5/2027	237,308	0.01%
Truist Bank	\$250,000	3.80%	30/10/2026	236,925	0.01%
Metropolitan Life Global Funding I	\$250,000	4.30%	25/8/2029	236,872	0.01%
BorgWarner, Inc.	€300,000	1.00%	19/5/2031	236,692	0.01%
Humana, Inc.	\$300,000	3.95%	15/8/2049	236,692	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CSX Corp.	\$300,000	4.25%	1/11/2066	236,531	0.01%
Ferguson Finance plc	\$250,000	4.25%	20/4/2027	236,521	0.01%
Sempra Energy^	\$300,000	4.13%	1/4/2052	236,235	0.01%
Raymond James Financial, Inc.	\$325,000	3.75%	1/4/2051	236,130	0.01%
Starbucks Corp.	\$325,000	3.50%	15/11/2050	235,777	0.01%
Becton Dickinson & Co.	\$275,000	2.82%	20/5/2030	235,730	0.01%
PNC Bank NA	\$250,000	4.05%	26/7/2028	235,702	0.01%
Apple, Inc.	\$250,000	3.00%	20/6/2027	235,595	0.01%
Energy Transfer LP	\$250,000	2.90%	15/5/2025	235,553	0.01%
Southern California Gas Co.	\$300,000	3.75%	15/9/2042	235,454	0.01%
Nevada Power Co.	\$250,000	3.70%	1/5/2029	235,376	0.01%
Intel Corp.	\$250,000	3.15%	11/5/2027	235,278	0.01%
Dick's Sporting Goods, Inc.	\$300,000	3.15%	15/1/2032	235,249	0.01%
Valero Energy Corp.	\$250,000	4.00%	1/4/2029	235,235	0.01%
Public Storage	€300,000	0.88%	24/1/2032	235,117	0.01%
Starbucks Corp.	\$275,000	3.00%	14/2/2032	235,116	0.01%
Toyota Motor Credit Corp.	\$250,000	3.20%	11/1/2027	235,111	0.01%
Alexandria Real Estate Equities, Inc.	\$250,000	3.95%	15/1/2028	234,841	0.01%
Dominion Energy, Inc.^	\$250,000	5.75%	1/10/2054	234,728	0.01%
Eagle Materials, Inc.	\$300,000	2.50%	1/7/2031	234,613	0.01%
Pilgrim's Pride Corp.	\$300,000	3.50%	1/3/2032	234,497	0.01%
Phillips 66 Co.	\$250,000	3.55%	1/10/2026	234,427	0.01%
Aon Global Ltd.	\$275,000	4.60%	14/6/2044	234,408	0.01%
Baylor Scott & White Holdings	\$300,000	1.78%	15/11/2030	234,393	0.01%
Stanford Health Care	\$350,000	3.03%	15/8/2051	234,126	0.01%
Dominion Energy, Inc.	\$275,000	4.60%	15/3/2049	234,083	0.01%
Simon Property Group LP	\$275,000	1.75%	1/2/2028	233,934	0.01%
Amgen, Inc.	\$300,000	2.00%	15/1/2032	233,885	0.01%
HP, Inc.	\$300,000	2.65%	17/6/2031	233,829	0.01%
Sabal Trail Transmission LLC	\$260,000	4.68%	1/5/2038	233,828	0.01%
ERP Operating LP	\$275,000	4.50%	1/7/2044	233,758	0.01%
Hess Corp.	\$215,000	7.30%	15/8/2031	233,691	0.01%
Freeport-McMoRan, Inc.	\$250,000	4.63%	1/8/2030	233,684	0.01%
LYB International Finance III LLC	\$315,000	4.20%	1/5/2050	233,645	0.01%
Corning, Inc.	\$300,000	4.38%	15/11/2057	233,455	0.01%
Enterprise Products Operating LLC	\$240,000	3.75%	15/2/2025	233,386	0.01%
JPMorgan Chase & Co.^	\$250,000	0.82%	1/6/2025	233,182	0.01%
Alexandria Real Estate Equities, Inc.	\$275,000	2.75%	15/12/2029	233,083	0.01%
Archer-Daniels-Midland Co.	\$350,000	2.70%	15/9/2051	233,048	0.01%
Public Storage	\$250,000	3.09%	15/9/2027	233,016	0.01%
Elevance Health, Inc.	\$305,000	3.70%	15/9/2049	232,989	0.01%
Atmos Energy Corp.	\$275,000	4.30%	1/10/2048	232,871	0.01%
Huntsman International LLC	\$300,000	2.95%	15/6/2031	232,871	0.01%
Altria Group, Inc.	\$350,000	3.40%	4/2/2041	232,248	0.01%
Coca-Cola Co.	€300,000	0.38%	15/3/2033	232,192	0.01%
Bank of America Corp.^	\$375,000	2.83%	24/10/2051	232,118	0.01%
Oncor Electric Delivery Co. LLC	\$200,000	7.25%	15/1/2033	232,107	0.01%
O'Reilly Automotive, Inc.	\$300,000	1.75%	15/3/2031	232,047	0.01%
Boston Scientific Corp.	\$200,000	7.38%	15/1/2040	232,043	0.01%
Alphabet, Inc.	\$350,000	1.90%	15/8/2040	232,006	0.01%
Hercules Capital, Inc.	\$275,000	2.63%	16/9/2026	231,963	0.01%
Omega Healthcare Investors, Inc.	\$300,000	3.38%	1/2/2031	231,956	0.01%
Dollar General Corp.	\$235,000	4.25%	20/9/2024	231,945	0.01%
Virginia Electric & Power Co.	\$350,000	2.95%	15/11/2051	231,935	0.01%
PayPal Holdings, Inc.	\$250,000	1.65%	1/6/2025	231,808	0.01%
Healthpeak Properties, Inc.	\$270,000	3.00%	15/1/2030	231,385	0.01%
Marathon Petroleum Corp.	\$275,000	5.00%	15/9/2054	231,385	0.01%
Union Electric Co.	\$250,000	3.50%	15/3/2029	231,340	0.01%
Zoetis, Inc.	\$250,000	3.00%	12/9/2027	231,133	0.01%
Burlington Northern Santa Fe LLC	\$300,000	3.55%	15/2/2050	230,941	0.01%
JetBlue 2019-1 Class AA Pass Through Trust	\$281,411	2.75%	15/5/2032	230,784	0.01%
Simon International Finance SCA	€300,000	1.13%	19/3/2033	230,728	0.01%
KeyBank NA	\$250,000	4.90%	8/8/2032	230,664	0.01%
American International Group, Inc.	\$243,000	4.20%	1/4/2028	230,625	0.01%
ONEOK, Inc.	\$275,000	5.20%	15/7/2048	230,432	0.01%
Republic Services, Inc.	\$275,000	2.30%	1/3/2030	230,229	0.01%
Johnson & Johnson	\$375,000	2.45%	1/9/2060	230,157	0.01%
Lam Research Corp.	\$350,000	3.13%	15/6/2060	230,128	0.01%
George Washington University	\$275,000	4.13%	15/9/2048	230,093	0.01%
Verizon Communications, Inc.	\$250,000	4.81%	15/3/2039	229,958	0.01%
New York Life Global Funding	\$250,000	3.00%	10/1/2028	229,953	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pfizer, Inc.	\$250,000	4.30%	15/6/2043	229,933	0.01%
MidAmerican Energy Co.	\$245,000	3.65%	15/4/2029	229,733	0.01%
Precision Castparts Corp.	\$275,000	3.90%	15/1/2043	229,645	0.01%
Realty Income Corp.	£220,000	1.88%	14/1/2027	229,609	0.01%
Digital Stout Holding LLC	\$200,000	2.75%	19/7/2024	229,433	0.01%
Verizon Communications, Inc.	£300,000	1.88%	3/11/2038	229,426	0.01%
Deere & Co.	\$200,000	7.13%	3/3/2031	229,221	0.01%
FMC Corp.	\$260,000	3.45%	1/10/2029	229,149	0.01%
Baxter International, Inc.	\$300,000	1.73%	1/4/2031	229,147	0.01%
ConocoPhillips Co.	\$207,000	6.95%	15/4/2029	228,884	0.01%
Florida Power & Light Co.	\$315,000	3.15%	1/10/2049	228,824	0.01%
Hershey Co.	\$250,000	0.90%	1/6/2025	228,593	0.01%
Marriott International, Inc.	\$275,000	3.50%	15/10/2032	228,585	0.01%
Stanley Black & Decker, Inc.	\$375,000	2.75%	15/11/2050	228,487	0.01%
Georgia-Pacific LLC	\$250,000	1.75%	30/9/2025	228,397	0.01%
HP, Inc.	\$250,000	3.00%	17/6/2027	228,347	0.01%
Owl Rock Technology Finance Corp.	\$250,000	4.75%	15/12/2025	228,267	0.01%
Ferguson Finance plc	\$250,000	4.65%	20/4/2032	228,150	0.01%
Manufacturers & Traders Trust Co.	\$250,000	3.40%	17/8/2027	228,114	0.01%
Northern States Power Co.	\$275,000	2.25%	1/4/2031	228,021	0.01%
ONEOK Partners LP	\$225,000	6.85%	15/10/2037	227,906	0.01%
Prologis Euro Finance LLC	€300,000	0.50%	16/2/2032	227,825	0.01%
Adobe, Inc.	\$250,000	2.15%	1/2/2027	227,793	0.01%
NYU Langone Hospitals	\$275,000	4.37%	1/7/2047	227,740	0.01%
CSX Corp.	\$375,000	2.50%	15/5/2051	227,706	0.01%
Ares Finance Co. III LLC^	\$300,000	4.13%	30/6/2051	227,610	0.01%
CNH Industrial Capital LLC	\$250,000	1.88%	15/1/2026	227,558	0.01%
Discovery Communications LLC	\$300,000	5.30%	15/5/2049	227,387	0.01%
American Tower Corp.	\$250,000	3.80%	15/8/2029	227,343	0.01%
Marsh & McLennan Cos, Inc.	\$275,000	4.20%	1/3/2048	227,324	0.01%
Coca-Cola Co.	€300,000	0.95%	6/5/2036	227,136	0.01%
Ecolab, Inc.	\$377,000	2.75%	18/8/2055	227,112	0.01%
Gray Oak Pipeline LLC	\$250,000	2.60%	15/10/2025	227,017	0.01%
SBL Holdings, Inc.	\$260,000	5.13%	13/11/2026	226,941	0.01%
UnitedHealth Group, Inc.	\$250,000	1.25%	15/1/2026	226,861	0.01%
S&P Global, Inc.	\$265,000	2.50%	1/12/2029	226,696	0.01%
Salesforce, Inc.	\$350,000	3.05%	15/7/2061	226,623	0.01%
AT&T, Inc.	\$275,000	4.30%	15/12/2042	226,593	0.01%
NOV, Inc.	\$325,000	3.95%	1/12/2042	226,494	0.01%
Mars, Inc.	\$275,000	3.95%	1/4/2049	226,436	0.01%
General Motors Co.	\$275,000	5.40%	1/4/2048	226,212	0.01%
Chevron USA, Inc.	\$250,000	0.69%	12/8/2025	226,186	0.01%
Northern Trust Corp.	\$275,000	1.95%	1/5/2030	225,976	0.01%
Applied Materials, Inc.	\$250,000	4.35%	1/4/2047	225,837	0.01%
Public Service Co. of Colorado	\$350,000	2.70%	15/1/2051	225,754	0.01%
Altria Group, Inc.	\$300,000	4.50%	2/5/2043	225,747	0.01%
Oracle Corp.	\$260,000	3.25%	15/5/2030	225,556	0.01%
Cummins, Inc.	\$250,000	0.75%	1/9/2025	225,486	0.01%
Fifth Third Bank NA	\$250,000	2.25%	1/2/2027	225,479	0.01%
Citigroup, Inc.	\$250,000	5.30%	6/5/2044	225,285	0.01%
Wisconsin Public Service Corp.	\$350,000	2.85%	1/12/2051	225,104	0.01%
San Diego Gas & Electric Co.	\$250,000	4.50%	15/8/2040	225,057	0.01%
Kinder Morgan, Inc.	\$200,000	7.75%	15/1/2032	224,999	0.01%
GSK Consumer Healthcare Capital US LLC	\$250,000	3.38%	24/3/2029	224,918	0.01%
Apple, Inc.	£200,000	3.05%	31/7/2029	224,773	0.01%
Alphabet, Inc.	\$395,000	2.25%	15/8/2060	224,496	0.01%
Vistra Operations Co. LLC	\$250,000	4.30%	15/7/2029	224,401	0.01%
NextEra Energy Capital Holdings, Inc.^	\$275,000	3.80%	15/3/2082	224,397	0.01%
Prologis LP	\$335,000	3.00%	15/4/2050	223,947	0.01%
Public Service Co. of Colorado	\$250,000	4.50%	1/6/2052	223,939	0.01%
US Bancorp	\$255,000	3.00%	30/7/2029	223,907	0.01%
Oncor Electric Delivery Co. LLC	\$315,000	3.10%	15/9/2049	223,824	0.01%
Digital Dutch Finco BV	€300,000	1.00%	15/1/2032	223,778	0.01%
Enbridge Energy Partners LP	\$200,000	7.38%	15/10/2045	223,727	0.01%
Burlington Northern Santa Fe LLC	\$250,000	4.45%	15/3/2043	223,627	0.01%
Alexandria Real Estate Equities, Inc.	\$300,000	1.88%	1/2/2033	223,517	0.01%
Union Pacific Corp.	\$300,000	3.85%	14/2/2072	223,355	0.01%
Massachusetts Electric Co.	\$225,000	5.90%	15/11/2039	223,341	0.01%
NVIDIA Corp.	\$300,000	3.70%	1/4/2060	223,332	0.01%
Zoetis, Inc.	\$275,000	2.00%	15/5/2030	223,280	0.01%
Intel Corp.	\$250,000	4.95%	25/3/2060	223,244	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AEP Transmission Co. LLC	\$285,000	3.80%	15/6/2049	223,238	0.01%
CME Group, Inc.	\$250,000	4.15%	15/6/2048	223,221	0.01%
Burlington Northern Santa Fe LLC	\$250,000	4.45%	15/1/2053	223,215	0.01%
DCP Midstream Operating LP	\$200,000	8.13%	16/8/2030	223,017	0.01%
Citigroup, Inc.	€250,000	1.25%	10/4/2029	222,809	0.01%
Welltower, Inc.	£200,000	4.80%	20/11/2028	222,792	0.01%
Verizon Communications, Inc.	€300,000	1.13%	19/9/2035	222,430	0.01%
Pacific Gas & Electric Co.	\$250,000	3.75%	1/7/2028	222,376	0.01%
Aon Corp/Aon Global Holdings plc	\$350,000	2.90%	23/8/2051	222,166	0.01%
Sutter Health	\$275,000	2.29%	15/8/2030	222,045	0.01%
FS KKR Capital Corp.	\$250,000	3.40%	15/1/2026	222,015	0.01%
Simon Property Group LP	\$265,000	2.45%	13/9/2029	221,523	0.01%
Comcast Corp.	\$275,000	4.00%	1/3/2048	221,425	0.01%
Arrow Electronics, Inc.	\$230,000	3.25%	8/9/2024	221,364	0.01%
Conagra Brands, Inc.	\$225,000	4.60%	1/11/2025	221,351	0.01%
Intel Corp.	\$350,000	3.20%	12/8/2061	221,071	0.01%
Fidelity National Information Services, Inc.	\$225,000	4.50%	15/7/2025	220,841	0.01%
Becton Dickinson & Co.	\$287,000	3.79%	20/5/2050	220,682	0.01%
Silgan Holdings, Inc.	\$250,000	1.40%	1/4/2026	220,648	0.01%
Assurant, Inc.	\$260,000	3.70%	22/2/2030	220,543	0.01%
Principal Life Global Funding II	\$250,000	0.88%	12/1/2026	220,511	0.01%
Elevance Health, Inc.	\$250,000	4.55%	1/3/2048	220,377	0.01%
Aetna, Inc.	\$207,000	6.63%	15/6/2036	220,366	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$225,000	3.65%	1/11/2024	220,320	0.01%
Salesforce, Inc.	\$275,000	1.95%	15/7/2031	220,185	0.01%
RGA Global Funding	\$250,000	2.00%	30/11/2026	220,176	0.01%
Eastern Energy Gas Holdings LLC	\$227,000	3.60%	15/12/2024	220,093	0.01%
Virginia Electric & Power Co.	\$250,000	4.63%	15/5/2052	220,000	0.01%
Travelers Property Casualty Corp.	\$200,000	6.38%	15/3/2033	219,713	0.01%
Athene Global Funding	\$235,000	2.50%	14/1/2025	219,644	0.01%
Microsoft Corp.	\$250,000	3.75%	12/2/2045	219,345	0.01%
Consolidated Edison Co. of New York, Inc.	\$250,000	4.65%	1/12/2048	219,324	0.01%
Dominion Energy, Inc.	\$225,000	3.90%	1/10/2025	219,317	0.01%
Gilead Sciences, Inc.	\$250,000	4.50%	1/2/2045	219,254	0.01%
Digital Intrepid Holding BV	€300,000	0.63%	15/7/2031	219,111	0.01%
Discover Financial Services	\$225,000	3.95%	6/11/2024	219,070	0.01%
Wells Fargo & Co. ^	£200,000	3.47%	26/4/2028	219,019	0.01%
QUALCOMM, Inc.	\$225,000	3.45%	20/5/2025	218,796	0.01%
FirstEnergy Transmission LLC	\$225,000	4.35%	15/1/2025	218,768	0.01%
Verizon Communications, Inc.	\$200,000	6.55%	15/9/2043	218,664	0.01%
Biogen, Inc.	\$225,000	4.05%	15/9/2025	218,478	0.01%
Kinder Morgan, Inc.	\$250,000	5.20%	1/3/2048	218,405	0.01%
Duke Energy Corp.	\$275,000	4.20%	15/6/2049	218,173	0.01%
Progressive Corp.	\$200,000	6.25%	1/12/2032	218,139	0.01%
JPMorgan Chase & Co. ^	\$300,000	3.16%	22/4/2042	218,106	0.01%
Burlington Northern Santa Fe LLC	\$255,000	4.15%	1/4/2045	217,997	0.01%
Gilead Sciences, Inc.	\$225,000	3.50%	1/2/2025	217,964	0.01%
CenterPoint Energy Houston Electric LLC	\$275,000	3.55%	1/8/2042	217,959	0.01%
Southern California Edison Co.	\$225,000	3.70%	1/8/2025	217,925	0.01%
ERAC USA Finance LLC	\$200,000	7.00%	15/10/2037	217,909	0.01%
Sysco Corp.	\$200,000	6.60%	1/4/2050	217,860	0.01%
Time Warner Cable LLC	\$250,000	5.88%	15/11/2040	217,615	0.01%
Kansas City Southern	\$250,000	4.70%	1/5/2048	217,469	0.01%
DXC Technology Co.	\$250,000	1.80%	15/9/2026	217,421	0.01%
Aptiv plc/Aptiv Corp.	\$300,000	4.15%	1/5/2052	217,274	0.01%
Moody's Corp.	\$240,000	4.88%	17/12/2048	217,145	0.01%
CMS Energy Corp. ^	\$250,000	4.75%	1/6/2050	216,978	0.01%
Boston Properties LP	\$300,000	2.45%	1/10/2033	216,950	0.01%
Consolidated Edison Co. of New York, Inc.	\$200,000	6.15%	15/11/2052	216,803	0.01%
Florida Power & Light Co.	\$250,000	4.13%	1/2/2042	216,529	0.01%
Entergy Louisiana LLC	\$240,000	4.00%	15/3/2033	216,354	0.01%
Booking Holdings, Inc.	€200,000	4.75%	15/11/2034	216,263	0.01%
DH Europe Finance II Sarl	€300,000	1.35%	18/9/2039	216,136	0.01%
Lockheed Martin Corp.	\$200,000	5.90%	15/11/2063	216,023	0.01%
Southern California Edison Co.	\$300,000	3.60%	1/2/2045	215,948	0.01%
Clorox Co.	\$225,000	4.60%	1/5/2032	215,946	0.01%
Ashtead Capital, Inc.	\$225,000	5.50%	11/8/2032	215,639	0.01%
Abbott Laboratories	\$225,000	4.75%	15/4/2043	215,414	0.01%
Edwards Lifesciences Corp.	\$225,000	4.30%	15/6/2028	215,411	0.01%
Valmont Industries, Inc.	\$250,000	5.00%	1/10/2044	215,404	0.01%
Verizon Communications, Inc.	AUD400,000	2.65%	6/5/2030	215,318	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oglethorpe Power Corp.	\$300,000	3.75%	1/8/2050	215,272	0.01%
WEC Energy Group, Inc.	\$275,000	1.80%	15/10/2030	215,213	0.01%
Procter & Gamble Co.	\$250,000	3.55%	25/3/2040	215,187	0.01%
Alexandria Real Estate Equities, Inc.	\$300,000	3.55%	15/3/2052	215,164	0.01%
AT&T, Inc.	€200,000	3.50%	17/12/2025	215,131	0.01%
Fidelity National Information Services, Inc.	€225,000	1.50%	21/5/2027	215,103	0.01%
Connecticut Light & Power Co.	\$250,000	4.30%	15/4/2044	215,037	0.01%
McDonald's Corp.	\$275,000	3.63%	1/5/2043	214,931	0.01%
Deere & Co.	\$300,000	2.88%	7/9/2049	214,927	0.01%
Ovintiv, Inc.	\$200,000	7.38%	1/11/2031	214,661	0.01%
Nucor Corp.	\$200,000	6.40%	1/12/2037	214,527	0.01%
Alphabet, Inc.	\$250,000	0.80%	15/8/2027	214,500	0.01%
TJX Cos, Inc.	\$230,000	3.88%	15/4/2030	214,417	0.01%
ConocoPhillips Co.	\$200,000	5.95%	15/3/2046	214,353	0.01%
McDonald's Corp.	\$225,000	3.50%	1/3/2027	214,265	0.01%
Lear Corp.	\$230,000	3.80%	15/9/2027	214,168	0.01%
Vistra Operations Co. LLC	\$235,000	3.70%	30/1/2027	213,910	0.01%
Capital One Financial Corp.	\$225,000	3.75%	9/3/2027	213,662	0.01%
Citigroup, Inc.	\$225,000	3.40%	1/5/2026	213,611	0.01%
United Airlines 2019-2 Class AA Pass Through Trust	\$265,357	2.70%	1/5/2032	213,558	0.01%
CVS Health Corp.	\$225,000	4.88%	20/7/2035	213,544	0.01%
Hess Corp.	\$220,000	3.50%	15/7/2024	213,536	0.01%
Xcel Energy, Inc.	\$250,000	2.60%	1/12/2029	213,531	0.01%
Kilroy Realty LP	\$300,000	2.50%	15/11/2032	213,413	0.01%
Florida Power & Light Co.	\$200,000	5.96%	1/4/2039	213,250	0.01%
Texas Health Resources	\$375,000	2.33%	15/11/2050	213,151	0.01%
Sysco Corp.	\$200,000	6.60%	1/4/2040	213,121	0.01%
MPLX LP	\$250,000	5.20%	1/12/2047	213,047	0.01%
Enterprise Products Operating LLC	\$250,000	2.80%	31/1/2030	212,987	0.01%
Amcor Finance USA, Inc.	\$225,000	4.50%	15/5/2028	212,983	0.01%
Philip Morris International, Inc.	€300,000	2.00%	9/5/2036	212,646	0.01%
Williams Cos, Inc.	\$250,000	4.90%	15/1/2045	212,623	0.01%
Simon Property Group LP	\$250,000	4.75%	15/3/2042	212,591	0.01%
Reliance Standard Life Global Funding II	\$225,000	2.50%	30/10/2024	212,530	0.01%
PepsiCo, Inc.	\$200,000	5.50%	15/1/2040	212,529	0.01%
Comcast Corp.	\$225,000	3.30%	1/2/2027	212,381	0.01%
Oncor Electric Delivery Co. LLC	\$250,000	4.10%	15/11/2048	212,341	0.01%
Amgen, Inc.	\$200,000	6.40%	1/2/2039	212,331	0.01%
Florida Power & Light Co.	\$250,000	4.05%	1/10/2044	212,271	0.01%
Prudential Financial, Inc.	\$250,000	4.35%	25/2/2050	212,213	0.01%
Chubb Corp.	\$200,000	6.00%	11/5/2037	212,211	0.01%
Block Financial LLC	\$250,000	2.50%	15/7/2028	212,150	0.01%
CVS Health Corp.	\$250,000	1.30%	21/8/2027	212,059	0.01%
Albemarle Corp.	\$225,000	5.05%	1/6/2032	212,046	0.01%
State Street Corp. ^	\$225,000	4.42%	13/5/2033	211,950	0.01%
PPL Electric Utilities Corp.	\$260,000	3.95%	1/6/2047	211,826	0.01%
Analog Devices, Inc.	\$250,000	1.70%	1/10/2028	211,817	0.01%
Vornado Realty LP	\$250,000	2.15%	1/6/2026	211,780	0.01%
International Business Machines Corp.	\$300,000	3.43%	9/2/2052	211,766	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	5.05%	30/3/2029	211,564	0.01%
Kentucky Utilities Co.	\$250,000	4.38%	1/10/2045	211,562	0.01%
Visa, Inc.	\$275,000	1.10%	15/2/2031	211,507	0.01%
Aviation Capital Group LLC	\$250,000	1.95%	20/9/2026	211,273	0.01%
Genuine Parts Co.	\$275,000	1.88%	1/11/2030	211,148	0.01%
Procter & Gamble Co.	\$225,000	2.80%	25/3/2027	211,078	0.01%
PNC Bank NA	\$250,000	2.70%	22/10/2029	210,699	0.01%
Nestle Finance International Ltd.	€200,000	3.00%	15/3/2028	210,652	0.01%
Progressive Corp.	\$250,000	4.13%	15/4/2047	210,487	0.01%
Chubb INA Holdings, Inc.	\$250,000	4.15%	13/3/2043	210,415	0.01%
Dow Chemical Co.	€300,000	1.88%	15/3/2040	210,377	0.01%
Assured Guaranty US Holdings, Inc.	\$250,000	3.15%	15/6/2031	210,357	0.01%
AbbVie, Inc.	\$225,000	4.55%	15/3/2035	210,337	0.01%
Continental Airlines 2012-2 Class A Pass Through Trust	\$220,807	4.00%	29/10/2024	210,035	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	5.75%	1/11/2032	209,847	0.01%
Royalty Pharma plc	\$300,000	3.30%	2/9/2040	209,840	0.01%
New York Life Global Funding	\$225,000	1.45%	14/1/2025	209,719	0.01%
Morgan Stanley	€200,000	1.75%	11/3/2024	209,701	0.01%
Stellantis NV	€200,000	2.00%	23/3/2024	209,623	0.01%
General Electric Co.	€200,000	4.13%	19/9/2035	209,583	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Indiana Michigan Power Co.	\$250,000	4.55%	15/3/2046	209,536	0.01%
Valero Energy Corp.	\$235,000	4.90%	15/3/2045	209,506	0.01%
Boston Gas Co.	\$250,000	4.49%	15/2/2042	209,321	0.01%
El du Pont de Nemours & Co.	\$250,000	2.30%	15/7/2030	209,288	0.01%
Nucor Corp.	\$250,000	4.40%	1/5/2048	209,286	0.01%
Nestle Finance International Ltd.	€200,000	3.25%	15/1/2031	209,281	0.01%
Marathon Oil Corp.	\$210,000	6.60%	1/10/2037	209,255	0.01%
Host Hotels & Resorts LP	\$250,000	3.38%	15/12/2029	209,212	0.01%
General Dynamics Corp.	\$250,000	2.25%	1/6/2031	209,136	0.01%
Tucson Electric Power Co.	\$275,000	4.00%	15/6/2050	209,048	0.01%
Blackstone Holdings Finance Co. LLC	\$360,000	2.80%	30/9/2050	209,043	0.01%
Enterprise Products Operating LLC	\$200,000	6.45%	1/9/2040	209,034	0.01%
Norfolk Southern Corp.	\$300,000	4.10%	15/5/2121	209,002	0.01%
PepsiCo, Inc.	€200,000	2.63%	28/4/2026	208,869	0.01%
Truist Bank	\$225,000	1.50%	10/3/2025	208,860	0.01%
Camden Property Trust	\$300,000	3.35%	1/11/2049	208,845	0.01%
Wells Fargo & Co.	CAD290,000	3.18%	8/2/2024	208,752	0.01%
Apple, Inc.	\$250,000	3.75%	13/11/2047	208,746	0.01%
Goldman Sachs Group, Inc.	\$200,000	6.45%	1/5/2036	208,685	0.01%
Caterpillar, Inc.	\$275,000	3.25%	19/9/2049	208,646	0.01%
Virginia Electric & Power Co.	\$350,000	2.45%	15/12/2050	208,646	0.01%
VICI Properties LP	\$225,000	5.13%	15/5/2032	208,568	0.01%
QUALCOMM, Inc.	\$200,000	5.40%	20/5/2033	208,406	0.01%
Southern California Edison Co.	\$200,000	6.00%	15/1/2034	208,375	0.01%
Mount Sinai Hospitals Group, Inc.	\$280,000	3.74%	1/7/2049	208,304	0.01%
PacifiCorp	\$200,000	6.00%	15/1/2039	208,282	0.01%
Energy Transfer LP	\$250,000	5.15%	1/2/2043	208,270	0.01%
UnitedHealth Group, Inc.	\$250,000	2.30%	15/5/2031	208,261	0.01%
Sysco Corp.	\$225,000	3.25%	15/7/2027	208,220	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	6.83%	23/10/2055	208,193	0.01%
Citigroup, Inc. ^	€200,000	3.71%	22/9/2028	208,084	0.01%
eBay, Inc.	\$200,000	6.30%	22/11/2032	207,969	0.01%
Brixmor Operating Partnership LP	\$250,000	2.25%	1/4/2028	207,913	0.01%
Alabama Power Co.	\$250,000	4.15%	15/8/2044	207,886	0.01%
Sabra Health Care LP	\$250,000	3.90%	15/10/2029	207,883	0.01%
Aetna, Inc.	\$240,000	4.50%	15/5/2042	207,824	0.01%
Southern California Edison Co.	\$235,000	4.88%	1/3/2049	207,659	0.01%
Campbell Soup Co.	\$250,000	2.38%	24/4/2030	207,586	0.01%
Prologis LP	€200,000	3.00%	2/6/2026	207,576	0.01%
Markel Corp.	\$265,000	4.30%	1/11/2047	207,412	0.01%
Welltower, Inc.	\$265,000	2.75%	15/1/2032	207,308	0.01%
General Electric Co.	€250,000	2.13%	17/5/2037	207,257	0.01%
Diamondback Energy, Inc.	\$250,000	3.13%	24/3/2031	207,215	0.01%
Farmers Exchange Capital	\$200,000	7.05%	15/7/2028	207,178	0.01%
DENTSPLY SIRONA, Inc.	\$250,000	3.25%	1/6/2030	207,063	0.01%
Air Lease Corp.	\$250,000	3.13%	1/12/2030	207,006	0.01%
Burlington Northern Santa Fe LLC	\$225,000	4.70%	1/9/2045	206,951	0.01%
Citigroup, Inc. ^	\$250,000	3.88%	24/1/2039	206,899	0.01%
Marriott International, Inc.	\$214,000	3.75%	15/3/2025	206,883	0.01%
Fidelity National Information Services, Inc.	£200,000	3.36%	21/5/2031	206,856	0.01%
Memorial Sloan-Kettering Cancer Center	\$250,000	4.13%	1/7/2052	206,761	0.01%
International Business Machines Corp.	\$225,000	3.50%	15/5/2029	206,731	0.01%
New York Life Global Funding	CAD320,000	2.00%	17/4/2028	206,697	0.01%
McDonald's Corp.	\$225,000	1.45%	1/9/2025	206,560	0.01%
JPMorgan Chase & Co.	€200,000	1.50%	27/1/2025	206,383	0.01%
Leland Stanford Junior University	\$325,000	2.41%	1/6/2050	206,302	0.01%
US Bancorp	€200,000	0.85%	7/6/2024	206,211	0.01%
Morgan Stanley ^	\$200,000	6.30%	18/10/2028	206,160	0.01%
Sutter Health	\$225,000	3.70%	15/8/2028	206,153	0.01%
Huntington Ingalls Industries, Inc.	\$250,000	2.04%	16/8/2028	206,117	0.01%
Molson Coors Beverage Co.	€200,000	1.25%	15/7/2024	206,103	0.01%
Utah Acquisition Sub, Inc.	€200,000	2.25%	22/11/2024	206,061	0.01%
Johnson & Johnson	\$300,000	2.10%	1/9/2040	206,034	0.01%
Home Depot, Inc.	\$225,000	2.13%	15/9/2026	206,025	0.01%
Southern California Edison Co.	\$250,000	2.50%	1/6/2031	206,020	0.01%
PepsiCo, Inc.	\$250,000	3.63%	19/3/2050	205,896	0.01%
Quanta Services, Inc.	\$250,000	2.90%	1/10/2030	205,838	0.01%
CVS Health Corp.	\$200,000	6.13%	15/9/2039	205,837	0.01%
eBay, Inc.	\$200,000	5.95%	22/11/2027	205,770	0.01%
Brown-Forman Corp.	\$225,000	4.50%	15/7/2045	205,709	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Louisville Gas & Electric Co.	\$215,000	3.30%	1/10/2025	205,658	0.01%
Huntington Bancshares, Inc.	\$250,000	2.55%	4/2/2030	205,639	0.01%
Bain Capital Specialty Finance, Inc.	\$250,000	2.55%	13/10/2026	205,599	0.01%
PECO Energy Co.	\$300,000	3.05%	15/3/2051	205,591	0.01%
American Water Capital Corp.	\$250,000	2.30%	1/6/2031	205,387	0.01%
Metropolitan Life Global Funding I	€200,000	0.38%	9/4/2024	205,336	0.01%
Metropolitan Life Global Funding I	€200,000	1.75%	25/5/2025	205,297	0.01%
Aetna, Inc.	\$250,000	4.13%	15/11/2042	205,244	0.01%
Northwestern University	\$215,000	4.64%	1/12/2044	205,123	0.01%
American Honda Finance Corp.	£200,000	1.50%	19/10/2027	205,101	0.01%
Berkshire Hathaway Energy Co.	\$209,000	3.50%	1/2/2025	205,025	0.01%
Walgreens Boots Alliance, Inc.	\$245,000	4.80%	18/11/2044	204,697	0.01%
eBay, Inc.	\$200,000	5.90%	22/11/2025	204,524	0.01%
Stryker Corp.	\$250,000	4.10%	1/4/2043	204,482	0.01%
USAA Capital Corp.	\$250,000	2.13%	1/5/2030	204,419	0.01%
Goldman Sachs Group, Inc. ^	CAD325,000	2.01%	28/2/2029	204,418	0.01%
Southern Co.	\$200,000	5.70%	15/10/2032	204,356	0.01%
Realty Income Corp.	\$200,000	5.63%	13/10/2032	204,107	0.01%
Diamondback Energy, Inc.	\$275,000	4.25%	15/3/2052	204,078	0.01%
Public Storage	\$250,000	2.30%	1/5/2031	204,061	0.01%
Zoetis, Inc.	\$200,000	5.40%	14/11/2025	204,013	0.01%
Spectra Energy Partners LP	\$248,000	4.50%	15/3/2045	203,948	0.01%
Ecolab, Inc.	\$200,000	5.25%	15/1/2028	203,857	0.01%
ONEOK, Inc.	\$200,000	6.35%	15/1/2031	203,814	0.01%
Spirit Realty LP	\$250,000	2.10%	15/3/2028	203,737	0.01%
Thermo Fisher Scientific, Inc.	\$200,000	4.95%	21/11/2032	203,360	0.01%
Liberty Mutual Group, Inc.	€200,000	4.63%	2/12/2030	203,351	0.01%
Zoetis, Inc.	\$300,000	3.00%	15/5/2050	203,303	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$225,000	4.88%	1/2/2031	203,299	0.01%
Komatsu Finance America, Inc.	\$200,000	5.50%	6/10/2027	203,250	0.01%
Boeing Co.	\$200,000	6.13%	15/2/2033	203,200	0.01%
Celanese US Holdings LLC	€200,000	4.78%	19/7/2026	203,084	0.01%
Merck & Co., Inc.	€200,000	0.50%	2/11/2024	202,966	0.01%
Williams Cos, Inc.	\$250,000	2.60%	15/3/2031	202,848	0.01%
Continental Resources, Inc.	\$275,000	4.90%	1/6/2044	202,767	0.01%
Bank of America Corp. ^	\$300,000	2.68%	19/6/2041	202,687	0.01%
Illumina, Inc.	\$200,000	5.75%	13/12/2027	202,633	0.01%
Apple, Inc.	\$240,000	4.10%	8/8/2062	202,621	0.01%
Ventas Canada Finance Ltd.	CAD285,000	2.80%	12/4/2024	202,599	0.01%
TWDC Enterprises 18 Corp.	CAD285,000	2.76%	7/10/2024	202,533	0.01%
Apple, Inc.	€200,000	1.63%	10/11/2026	202,514	0.01%
Philip Morris International, Inc.	\$250,000	2.10%	1/5/2030	202,416	0.01%
UnitedHealth Group, Inc.	\$200,000	5.15%	15/10/2025	202,415	0.01%
Walgreens Boots Alliance, Inc.	\$275,000	4.10%	15/4/2050	202,356	0.01%
Elevance Health, Inc.	\$225,000	1.50%	15/3/2026	202,195	0.01%
Applied Materials, Inc.	\$200,000	5.10%	1/10/2035	202,066	0.01%
Mass General Brigham, Inc.	\$300,000	3.34%	1/7/2060	202,024	0.01%
AT&T, Inc.	\$212,000	4.10%	15/2/2028	201,827	0.01%
Berkshire Hathaway Finance Corp.	\$300,000	2.85%	15/10/2050	201,808	0.01%
Duke University Health System, Inc.	\$250,000	3.92%	1/6/2047	201,787	0.01%
Comcast Corp.	\$250,000	1.95%	15/1/2031	201,708	0.01%
Prologis LP	£200,000	2.25%	30/6/2029	201,634	0.01%
Illumina, Inc.	\$200,000	5.80%	12/12/2025	201,550	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	5.88%	15/11/2027	201,502	0.01%
Lockheed Martin Corp.	\$200,000	4.95%	15/10/2025	201,476	0.01%
CNH Industrial Capital LLC	\$200,000	5.45%	14/10/2025	201,318	0.01%
NSTAR Electric Co.	\$200,000	5.50%	15/3/2040	201,304	0.01%
Corning, Inc.	\$275,000	3.90%	15/11/2049	201,237	0.01%
Kimberly-Clark Corp.	\$200,000	5.30%	1/3/2041	201,132	0.01%
Flowers Foods, Inc.	\$250,000	2.40%	15/3/2031	201,065	0.01%
Viatis, Inc.	\$300,000	3.85%	22/6/2040	201,049	0.01%
Citizens Financial Group, Inc.	\$250,000	2.50%	6/2/2030	201,044	0.01%
Black Hills Corp.	\$250,000	2.50%	15/6/2030	201,040	0.01%
AT&T, Inc.	€200,000	3.55%	17/12/2032	201,004	0.01%
Thermo Fisher Scientific, Inc.	\$200,000	4.80%	21/11/2027	200,999	0.01%
Verizon Communications, Inc.	€200,000	0.88%	2/4/2025	200,978	0.01%
Crown Castle, Inc.	\$230,000	3.30%	1/7/2030	200,936	0.01%
ONEOK Partners LP	\$200,000	6.65%	1/10/2036	200,815	0.01%
Enstar Group Ltd.	\$275,000	3.10%	1/9/2031	200,799	0.01%
Eversource Energy	\$225,000	0.80%	15/8/2025	200,728	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stryker Corp.	€200,000	0.25%	3/12/2024	200,614	0.01%
EQT Corp.	\$200,000	6.13%	1/2/2025	200,537	0.01%
W R Berkley Corp.	\$230,000	4.75%	1/8/2044	200,534	0.01%
Legg Mason, Inc.	\$200,000	4.75%	15/3/2026	200,256	0.01%
Linde, Inc.	\$200,000	4.70%	5/12/2025	200,256	0.01%
Mastercard, Inc.	€200,000	2.10%	1/12/2027	200,197	0.01%
Goldman Sachs Group, Inc.^	CAD300,000	2.60%	30/11/2027	200,188	0.01%
Linde, Inc.	\$200,000	4.80%	5/12/2024	200,070	0.01%
Time Warner Cable LLC	\$200,000	7.30%	1/7/2038	199,890	0.01%
State Street Corp.	\$250,000	2.20%	3/3/2031	199,853	0.01%
Universal Health Services, Inc.	\$250,000	2.65%	15/10/2030	199,698	0.01%
Norfolk Southern Corp.	\$240,000	4.15%	28/2/2048	199,644	0.01%
EQT Corp.	\$200,000	5.68%	1/10/2025	199,638	0.01%
PulteGroup, Inc.	\$200,000	6.38%	15/5/2033	199,539	0.01%
Hess Corp.	\$185,000	7.13%	15/3/2033	199,384	0.01%
Sonoco Products Co.	\$225,000	2.25%	1/2/2027	199,368	0.01%
Berkshire Hathaway Finance Corp.	\$250,000	1.45%	15/10/2030	199,283	0.01%
Ohio Edison Co.	\$200,000	5.50%	15/1/2033	199,177	0.01%
Amcro Flexibles North America, Inc.	\$245,000	2.69%	25/5/2031	199,079	0.01%
OWL Rock Core Income Corp.	\$200,000	7.75%	16/9/2027	198,992	0.01%
EQT Corp.	\$200,000	5.70%	1/4/2028	198,885	0.01%
Energy Transfer LP	\$200,000	5.50%	1/6/2027	198,776	0.01%
Colonial Pipeline Co.	\$250,000	4.25%	15/4/2048	198,728	0.01%
Spectra Energy Partners LP	\$200,000	4.75%	15/3/2024	198,723	0.01%
Dow Chemical Co.	\$221,000	4.25%	1/10/2034	198,617	0.01%
Microsoft Corp.	€200,000	2.63%	2/5/2033	198,361	0.01%
Consolidated Edison Co. of New York, Inc.	\$200,000	5.70%	15/6/2040	198,260	0.01%
Ovintiv Exploration, Inc.	\$200,000	5.38%	1/1/2026	198,102	0.01%
Athene Global Funding	\$220,000	2.95%	12/11/2026	198,078	0.01%
Honeywell International, Inc.	\$250,000	1.75%	1/9/2031	198,057	0.01%
Duke Energy Carolinas LLC	\$200,000	5.30%	15/2/2040	198,021	0.01%
PepsiCo, Inc.	\$275,000	2.88%	15/10/2049	197,936	0.01%
Marsh & McLennan Cos, Inc.	\$215,000	4.75%	15/3/2039	197,906	0.01%
Comcast Corp.	€200,000	1.50%	20/2/2029	197,870	0.01%
President & Fellows of Harvard College	\$200,000	4.88%	15/10/2040	197,847	0.01%
Northrop Grumman Corp.	\$200,000	5.25%	1/5/2050	197,813	0.01%
Energy Transfer LP	\$245,000	5.00%	15/5/2050	197,792	0.01%
Kinder Morgan, Inc.	\$305,000	3.25%	1/8/2050	197,788	0.01%
FNB Corp	\$200,000	5.15%	25/8/2025	197,744	0.01%
Daimler Trucks Finance North America LLC	\$225,000	2.00%	14/12/2026	197,685	0.01%
Stellantis Finance US, Inc.	\$200,000	6.38%	12/9/2032	197,670	0.01%
Best Buy Co., Inc.	\$250,000	1.95%	1/10/2030	197,645	0.01%
Energy Transfer LP	\$200,000	6.50%	1/2/2042	197,603	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$200,000	4.50%	1/2/2024	197,587	0.01%
AutoNation, Inc.	\$275,000	2.40%	1/8/2031	197,560	0.01%
Jackson Financial, Inc.	\$200,000	5.17%	8/6/2027	197,368	0.01%
Starbucks Corp.	\$210,000	3.50%	1/3/2028	197,179	0.01%
Dow Chemical Co.	\$200,000	4.80%	30/11/2028	197,164	0.01%
Regency Centers LP	\$235,000	2.95%	15/9/2029	197,035	0.01%
Elevance Health, Inc.	\$225,000	4.55%	15/5/2052	197,013	0.01%
John Deere Capital Corp.	\$200,000	4.05%	8/9/2025	197,007	0.01%
MetLife, Inc.	\$200,000	4.55%	23/3/2030	196,959	0.01%
Alcoa Nederland Holding BV	\$200,000	6.13%	15/5/2028	196,919	0.01%
Reinsurance Group of America, Inc.	\$215,000	3.90%	15/5/2029	196,900	0.01%
Sun Communities Operating LP	\$250,000	2.70%	15/7/2031	196,829	0.01%
PepsiCo, Inc.	\$250,000	1.40%	25/2/2031	196,790	0.01%
Dollar General Corp.	\$200,000	5.00%	1/11/2032	196,768	0.01%
BankUnited, Inc.	\$200,000	4.88%	17/11/2025	196,757	0.01%
Virginia Electric & Power Co.	\$200,000	3.45%	15/2/2024	196,663	0.01%
Jefferies Financial Group Inc	\$200,000	4.85%	15/1/2027	196,583	0.01%
John Deere Financial, Inc.	CAD275,000	2.46%	4/4/2024	196,535	0.01%
International Business Machines Corp.	\$200,000	4.00%	27/7/2025	196,528	0.01%
Boston Properties LP	\$200,000	3.80%	1/2/2024	196,523	0.01%
General Motors Co.	\$225,000	5.95%	1/4/2049	196,477	0.01%
UnitedHealth Group, Inc.	\$250,000	3.88%	15/8/2059	196,464	0.01%
East Ohio Gas Co.	\$250,000	2.00%	15/6/2030	196,441	0.01%
Energy Transfer LP	\$200,000	4.25%	1/4/2024	196,381	0.01%
Kinder Morgan, Inc.	\$200,000	4.30%	1/6/2025	196,334	0.01%
Abbott Laboratories	\$200,000	3.88%	15/9/2025	196,262	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$235,000	4.60%	15/3/2048	196,162	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mondelez International Holdings Netherlands BV	\$200,000	4.25%	15/9/2025	196,078	0.01%
General Motors Financial Co., Inc.	\$200,000	3.95%	13/4/2024	196,061	0.01%
Burlington Northern Santa Fe LLC	\$200,000	5.15%	1/9/2043	195,933	0.01%
PerkinElmer, Inc.	\$250,000	2.25%	15/9/2031	195,750	0.01%
New York Life Global Funding	\$200,000	2.90%	17/1/2024	195,727	0.01%
Citigroup, Inc.	\$225,000	4.65%	23/7/2048	195,635	0.01%
Goldman Sachs Group, Inc.	\$200,000	4.25%	21/10/2025	195,629	0.01%
F&G Global Funding	\$200,000	5.15%	7/7/2025	195,561	0.01%
Humana, Inc.	\$250,000	2.15%	3/2/2032	195,548	0.01%
Oklahoma Gas & Electric Co.	\$225,000	3.25%	1/4/2030	195,497	0.01%
Mondelez International, Inc.	€200,000	1.63%	8/3/2027	195,463	0.01%
Nestle Holdings, Inc.	\$200,000	4.13%	1/10/2027	195,381	0.01%
Chubb INA Holdings, Inc.	\$300,000	3.05%	15/12/2061	195,371	0.01%
McDonald's Corp.	€200,000	0.90%	15/6/2026	195,338	0.01%
GSK Consumer Healthcare Capital US LLC	\$250,000	4.00%	24/3/2052	195,333	0.01%
Aon Global Ltd.	\$200,000	3.50%	14/6/2024	195,314	0.01%
Burlington Northern Santa Fe LLC	\$200,000	5.05%	1/3/2041	195,291	0.01%
AmerisourceBergen Corp.	\$200,000	3.40%	15/5/2024	195,272	0.01%
Nestle Holdings, Inc.	\$200,000	4.25%	1/10/2029	195,228	0.01%
Take-Two Interactive Software, Inc.	\$200,000	3.30%	28/3/2024	195,193	0.01%
AbbVie, Inc.	€200,000	2.13%	17/11/2028	195,158	0.01%
CSX Corp.	\$230,000	4.65%	1/3/2068	195,138	0.01%
Synchrony Financial	\$200,000	4.88%	13/6/2025	195,112	0.01%
Tapestry, Inc.	\$250,000	3.05%	15/3/2032	194,999	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$275,000	4.38%	2/2/2052	194,932	0.01%
Broadcom, Inc.	\$200,000	3.63%	15/10/2024	194,796	0.01%
Hyatt Hotels Corp.	\$200,000	6.00%	23/4/2030	194,749	0.01%
Bank of America Corp.	\$200,000	3.88%	1/8/2025	194,714	0.01%
Alexandria Real Estate Equities, Inc.	\$200,000	4.90%	15/12/2030	194,671	0.01%
Nucor Corp.	\$209,000	2.00%	1/6/2025	194,656	0.01%
Citigroup, Inc.	\$200,000	3.88%	26/3/2025	194,627	0.01%
Eastman Chemical Co.	\$235,000	4.65%	15/10/2044	194,625	0.01%
Nucor Corp.	\$200,000	4.30%	23/5/2027	194,619	0.01%
Consolidated Edison Co. of New York, Inc.	\$250,000	3.85%	15/6/2046	194,456	0.01%
Globe Life, Inc.	\$200,000	4.55%	15/9/2028	194,364	0.01%
ERP Operating LP	\$250,000	1.85%	1/8/2031	194,351	0.01%
Microsoft Corp.	\$200,000	4.50%	1/10/2040	194,307	0.01%
Fidelity National Information Services, Inc.	€200,000	0.63%	3/12/2025	194,292	0.01%
Sealed Air Corp.	\$225,000	1.57%	15/10/2026	194,285	0.01%
Fortive Corp.	\$250,000	4.30%	15/6/2046	194,265	0.01%
Diamondback Energy, Inc.	\$200,000	6.25%	15/3/2053	194,242	0.01%
John Deere Capital Corp.	\$200,000	4.35%	15/9/2032	194,198	0.01%
CommonSpirit Health	\$250,000	4.19%	1/10/2049	194,168	0.01%
CSX Corp.	\$250,000	3.80%	15/4/2050	194,104	0.01%
General Motors Financial Co., Inc.	\$200,000	5.00%	9/4/2027	193,893	0.01%
Laboratory Corp. of America Holdings	\$200,000	3.25%	1/9/2024	193,822	0.01%
O'Reilly Automotive, Inc.	\$200,000	4.70%	15/6/2032	193,755	0.01%
International Business Machines Corp.	€200,000	1.75%	7/3/2028	193,652	0.01%
EOG Resources, Inc.	\$200,000	4.38%	15/4/2030	193,598	0.01%
Virginia Electric & Power Co.	\$205,000	3.80%	1/4/2028	193,564	0.01%
Prospect Capital Corp.	\$250,000	3.44%	15/10/2028	193,356	0.01%
Western Digital Corp.	\$250,000	2.85%	1/2/2029	193,350	0.01%
Tampa Electric Co.	\$275,000	3.45%	15/3/2051	193,340	0.01%
Westlake Corp.	\$225,000	3.38%	15/6/2030	193,328	0.01%
Aircastle Ltd.	\$200,000	4.13%	1/5/2024	193,312	0.01%
Public Storage	\$225,000	1.85%	1/5/2028	193,256	0.01%
Wells Fargo & Co.	\$200,000	4.10%	3/6/2026	193,243	0.01%
Time Warner Cable LLC	£200,000	5.25%	15/7/2042	193,242	0.01%
Verizon Communications, Inc.	£200,000	1.13%	3/11/2028	193,214	0.01%
Valero Energy Corp.	\$200,000	4.35%	1/6/2028	193,160	0.01%
American Water Capital Corp.	\$175,000	6.59%	15/10/2037	193,112	0.01%
Chevron USA, Inc.	\$200,000	3.85%	15/1/2028	193,111	0.01%
Duke Energy Corp.	\$200,000	4.30%	15/3/2028	192,908	0.01%
General Motors Financial Co., Inc.	\$200,000	3.50%	7/11/2024	192,901	0.01%
Radian Group, Inc.	\$200,000	4.50%	1/10/2024	192,628	0.01%
HCA, Inc.	\$225,000	5.25%	15/6/2049	192,605	0.01%
Halliburton Co.	\$225,000	4.75%	1/8/2043	192,399	0.01%
AEP Texas, Inc.	\$200,000	5.25%	15/5/2052	192,346	0.01%
Athene Global Funding	\$250,000	2.67%	7/6/2031	192,337	0.01%
ERP Operating LP	\$200,000	3.38%	1/6/2025	192,317	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Franklin Resources, Inc.	\$250,000	1.60%	30/10/2030	192,210	0.01%
3M Co.	\$250,000	3.70%	15/4/2050	192,163	0.01%
Mondelez International, Inc.	CAD270,000	3.25%	7/3/2025	192,155	0.01%
CenterPoint Energy Resources Corp.	\$200,000	4.40%	1/7/2032	192,135	0.01%
PECO Energy Co.	\$200,000	3.15%	15/10/2025	192,113	0.01%
Allegion US Holding Co., Inc.	\$200,000	3.20%	1/10/2024	192,074	0.01%
Dominion Energy, Inc.	\$200,000	3.30%	15/3/2025	192,042	0.01%
PartnerRe Ireland Finance DAC	€200,000	1.25%	15/9/2026	192,024	0.01%
Hudson Pacific Properties LP	\$225,000	4.65%	1/4/2029	192,002	0.01%
PepsiCo, Inc.	€200,000	0.75%	18/3/2027	191,928	0.01%
Kraft Heinz Foods Co.	\$200,000	5.50%	1/6/2050	191,912	0.01%
Daimler Trucks Finance North America LLC	\$200,000	3.50%	7/4/2025	191,892	0.01%
Hasbro, Inc.	\$200,000	3.00%	19/11/2024	191,880	0.01%
American International Group, Inc.	\$222,000	4.50%	16/7/2044	191,870	0.01%
Merck & Co., Inc.	\$300,000	2.45%	24/6/2050	191,866	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$200,000	4.63%	15/6/2025	191,764	0.01%
Tucson Electric Power Co.	\$250,000	1.50%	1/8/2030	191,709	0.01%
Xcel Energy, Inc.	\$200,000	4.60%	1/6/2032	191,645	0.01%
Brunswick Corp.	\$265,000	5.10%	1/4/2052	191,617	0.01%
Prudential Financial, Inc.^	\$200,000	5.70%	15/9/2048	191,601	0.01%
AEP Texas, Inc.	\$200,000	4.70%	15/5/2032	191,596	0.01%
PayPal Holdings, Inc.	\$200,000	2.40%	1/10/2024	191,594	0.01%
Hess Corp.	\$200,000	5.80%	1/4/2047	191,566	0.01%
Brixmor Operating Partnership LP	\$250,000	2.50%	16/8/2031	191,417	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$250,000	3.95%	15/5/2050	191,416	0.01%
Phillips 66	\$200,000	0.90%	15/2/2024	191,403	0.01%
McDonald's Corp.	\$200,000	3.80%	1/4/2028	191,337	0.01%
Lockheed Martin Corp.	\$225,000	4.15%	15/6/2053	191,270	0.01%
Public Service Electric & Gas Co.	\$250,000	3.60%	1/12/2047	191,254	0.01%
Verizon Communications, Inc.	£200,000	1.88%	19/9/2030	191,161	0.01%
Keurig Dr Pepper, Inc.	\$225,000	4.50%	15/11/2045	191,107	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$200,000	5.75%	1/4/2033	191,075	0.01%
National Rural Utilities Cooperative Finance Corp.	\$230,000	2.40%	15/3/2030	191,059	0.01%
American Electric Power Co., Inc.	\$200,000	4.30%	1/12/2028	191,032	0.01%
Juniper Networks, Inc.	\$205,000	5.95%	15/3/2041	191,019	0.01%
Verizon Communications, Inc.	€200,000	2.63%	1/12/2031	190,976	0.01%
Kroger Co.	\$200,000	3.50%	1/2/2026	190,923	0.01%
Bristol-Myers Squibb Co.	\$250,000	3.25%	1/8/2042	190,916	0.01%
American Honda Finance Corp.	\$200,000	2.15%	10/9/2024	190,893	0.01%
Raytheon Technologies Corp.	\$210,000	4.45%	16/11/2038	190,891	0.01%
Equifax, Inc.	\$200,000	2.60%	1/12/2024	190,779	0.01%
Allstate Corp.	\$250,000	1.45%	15/12/2030	190,737	0.01%
Intel Corp.	\$200,000	4.00%	5/8/2029	190,723	0.01%
Consumers Energy Co.	\$250,000	3.50%	1/8/2051	190,688	0.01%
Brown & Brown, Inc.	\$250,000	2.38%	15/3/2031	190,599	0.01%
International Business Machines Corp.	\$200,000	4.40%	27/7/2032	190,531	0.01%
Atlantic City Electric Co.	\$200,000	4.00%	15/10/2028	190,524	0.01%
UnitedHealth Group, Inc.	\$225,000	3.95%	15/10/2042	190,498	0.01%
Apple, Inc.	€200,000	1.38%	24/5/2029	190,403	0.01%
PACCAR Financial Corp.	\$200,000	0.35%	2/2/2024	190,326	0.01%
Target Corp.	\$275,000	2.95%	15/1/2052	190,296	0.01%
Smithfield Foods, Inc.	\$250,000	3.00%	15/10/2030	190,274	0.01%
Nestle Holdings, Inc.	\$200,000	3.63%	24/9/2028	190,267	0.01%
Harley-Davidson, Inc.	\$200,000	3.50%	28/7/2025	190,192	0.01%
Philip Morris International, Inc.	\$250,000	3.88%	21/8/2042	190,173	0.01%
Charles Schwab Corp.	\$200,000	0.75%	18/3/2024	190,103	0.01%
FedEx Corp.	\$200,000	4.90%	15/1/2034	190,023	0.01%
Oracle Corp.	\$200,000	2.95%	15/5/2025	189,918	0.01%
General Motors Financial Co., Inc.	\$225,000	2.40%	10/4/2028	189,881	0.01%
Southwestern Electric Power Co.	\$200,000	4.10%	15/9/2028	189,831	0.01%
Allstate Corp.	\$200,000	3.28%	15/12/2026	189,829	0.01%
NiSource, Inc.	\$215,000	4.80%	15/2/2044	189,829	0.01%
GATX Corp.	\$200,000	4.55%	7/11/2028	189,708	0.01%
Cigna Corp.	\$200,000	0.61%	15/3/2024	189,599	0.01%
AT&T, Inc.	\$225,000	4.65%	1/6/2044	189,559	0.01%
Athene Global Funding	\$220,000	1.61%	29/6/2026	189,520	0.01%
Eastman Chemical Co.	\$200,000	4.50%	1/12/2028	189,427	0.01%
Duke Energy Indiana LLC	\$175,000	6.35%	15/8/2038	189,383	0.01%
Euronet Worldwide, Inc.	€200,000	1.38%	22/5/2026	189,378	0.01%
LXP Industrial Trust	\$250,000	2.38%	1/10/2031	189,375	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Progress LLC	\$225,000	4.10%	15/5/2042	189,355	0.01%
Globe Life, Inc.	\$200,000	4.80%	15/6/2032	189,260	0.01%
Duke Energy Indiana LLC	\$300,000	2.75%	1/4/2050	189,165	0.01%
United Parcel Service, Inc.	\$195,000	4.88%	15/11/2040	189,109	0.01%
Thermo Fisher Scientific, Inc.	€200,000	2.38%	15/4/2032	189,108	0.01%
Medtronic Global Holdings SCA	€300,000	1.63%	15/10/2050	189,028	0.01%
SVB Financial Group^	\$200,000	4.35%	29/4/2028	188,981	0.01%
Nestle Holdings, Inc.	\$200,000	4.70%	15/1/2053	188,954	0.01%
Apollo Management Holdings LP	\$200,000	4.40%	27/5/2026	188,912	0.01%
Sysco Corp.	\$200,000	3.30%	15/7/2026	188,889	0.01%
O'Reilly Automotive, Inc.	\$200,000	3.60%	1/9/2027	188,788	0.01%
American Water Capital Corp.	\$200,000	3.75%	1/9/2028	188,719	0.01%
Estee Lauder Cos, Inc.	\$220,000	4.15%	15/3/2047	188,704	0.01%
Synchrony Financial	\$200,000	5.15%	19/3/2029	188,676	0.01%
Sammons Financial Group, Inc.	\$250,000	3.35%	16/4/2031	188,664	0.01%
DTE Electric Co.	\$275,000	2.95%	1/3/2050	188,647	0.01%
BNSF Funding Trust I^	\$200,000	6.61%	15/12/2055	188,642	0.01%
Digital Realty Trust LP	\$211,000	3.60%	1/7/2029	188,613	0.01%
Hormel Foods Corp.	\$200,000	0.65%	3/6/2024	188,597	0.01%
ONE Gas, Inc.	\$200,000	4.25%	1/9/2032	188,536	0.01%
Commonwealth Edison Co.	\$200,000	3.70%	15/8/2028	188,427	0.01%
Pfizer, Inc.	\$200,000	3.45%	15/3/2029	188,420	0.01%
American National Group, Inc.	\$200,000	6.14%	13/6/2032	188,401	0.01%
Flex Ltd.	\$200,000	3.75%	1/2/2026	188,329	0.01%
Willis North America, Inc.	\$200,000	4.50%	15/9/2028	188,323	0.01%
ERP Operating LP	\$200,000	4.15%	1/12/2028	188,162	0.01%
HP, Inc.	\$200,000	5.50%	15/1/2033	188,126	0.01%
Truist Bank	\$200,000	3.30%	15/5/2026	188,124	0.01%
Public Service Electric & Gas Co.	\$200,000	3.65%	1/9/2028	188,122	0.01%
Western Union Co.	\$197,000	2.85%	10/1/2025	188,072	0.01%
Georgia-Pacific LLC	\$200,000	0.63%	15/5/2024	187,980	0.01%
Enterprise Products Operating LLC	\$195,000	3.70%	15/2/2026	187,900	0.01%
SITE Centers Corp.	\$200,000	4.70%	1/6/2027	187,877	0.01%
Weyerhaeuser Co.	\$225,000	3.38%	9/3/2033	187,850	0.01%
Schlumberger Holdings Corp.	\$200,000	4.30%	1/5/2029	187,826	0.01%
Sherwin-Williams Co.	\$200,000	3.45%	1/6/2027	187,658	0.01%
Church & Dwight Co., Inc.	\$200,000	5.00%	15/6/2052	187,591	0.01%
Dow Chemical Co.	\$200,000	5.55%	30/11/2048	187,474	0.01%
Becton Dickinson & Co.	\$200,000	4.30%	22/8/2032	187,372	0.01%
Kraft Heinz Foods Co.	\$200,000	3.00%	1/6/2026	187,313	0.01%
Protective Life Corp.	\$200,000	4.30%	30/9/2028	187,171	0.01%
CommonSpirit Health	\$250,000	3.82%	1/10/2049	187,138	0.01%
Workday, Inc.	\$200,000	3.50%	1/4/2027	187,064	0.01%
Ferguson Finance plc	\$200,000	4.50%	24/10/2028	187,047	0.01%
Procter & Gamble Co.	€200,000	1.25%	25/10/2029	186,999	0.01%
Marriott International, Inc.	\$200,000	3.13%	15/6/2026	186,962	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$200,000	3.70%	1/6/2028	186,943	0.01%
AmerisourceBergen Corp.	\$225,000	4.30%	15/12/2047	186,934	0.01%
Duke Energy Carolinas LLC	\$265,000	3.20%	15/8/2049	186,903	0.01%
Prologis Euro Finance LLC	€200,000	1.88%	5/1/2029	186,857	0.01%
Flowserve Corp.	\$250,000	2.80%	15/1/2032	186,811	0.01%
Marriott International, Inc.	\$200,000	4.63%	15/6/2030	186,784	0.01%
CVS Health Corp.	\$200,000	2.88%	1/6/2026	186,774	0.01%
Southern California Edison Co.	\$200,000	3.65%	1/3/2028	186,745	0.01%
Fred Hutchinson Cancer Center	\$200,000	4.97%	1/1/2052	186,736	0.01%
Walmart, Inc.	\$200,000	3.25%	8/7/2029	186,727	0.01%
Illinois Tool Works, Inc.	€200,000	0.63%	5/12/2027	186,714	0.01%
Pacific Gas & Electric Co.	\$250,000	4.45%	15/4/2042	186,685	0.01%
Chubb INA Holdings, Inc.	€200,000	0.88%	15/6/2027	186,635	0.01%
NRG Energy, Inc.	\$225,000	2.45%	2/12/2027	186,622	0.01%
Carlisle Cos, Inc.	\$200,000	3.75%	1/12/2027	186,577	0.01%
Pacific Gas & Electric Co.	\$275,000	4.00%	1/12/2046	186,455	0.01%
Corebridge Financial, Inc.^	\$200,000	6.88%	15/12/2052	186,385	0.01%
City of Hope	\$225,000	4.38%	15/8/2048	186,372	0.01%
Advanced Micro Devices, Inc.	\$200,000	3.92%	1/6/2032	186,290	0.01%
Cheniere Corpus Christi Holdings LLC	\$240,000	2.74%	31/12/2039	186,248	0.01%
Nestle Holdings, Inc.	€170,000	2.13%	4/4/2027	186,046	0.01%
Sonoco Products Co.	\$200,000	1.80%	1/2/2025	185,988	0.01%
Verizon Communications, Inc.	\$200,000	3.00%	22/3/2027	185,975	0.01%
American Water Capital Corp.	\$225,000	4.15%	1/6/2049	185,946	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Elevance Health, Inc.	\$200,000	4.10%	15/5/2032	185,805	0.01%
Exelon Corp.	\$200,000	5.10%	15/6/2045	185,784	0.01%
CenterPoint Energy Houston Electric LLC	\$250,000	3.35%	1/4/2051	185,609	0.01%
LYB International Finance II BV	\$200,000	3.50%	2/3/2027	185,595	0.01%
Pine Street Trust I	\$200,000	4.57%	15/2/2029	185,532	0.01%
Spirit Realty LP	\$250,000	2.70%	15/2/2032	185,371	0.01%
Southern California Gas Co.	\$200,000	2.60%	15/6/2026	185,283	0.01%
Santander Holdings USA, Inc.	\$200,000	3.24%	5/10/2026	185,186	0.01%
Zimmer Biomet Holdings, Inc.	€200,000	1.16%	15/11/2027	185,162	0.01%
AHS Hospital Corp.	\$300,000	2.78%	1/7/2051	185,007	0.01%
JM Smucker Co.	\$200,000	3.38%	15/12/2027	184,980	0.01%
FedEx Corp.	\$200,000	3.40%	15/2/2028	184,948	0.01%
Cargill, Inc.	\$225,000	2.13%	23/4/2030	184,876	0.01%
UMass Memorial Health Care Obligated Group	\$200,000	5.36%	1/7/2052	184,824	0.01%
Stanley Black & Decker, Inc.^	\$215,000	4.00%	15/3/2060	184,799	0.01%
Aptiv plc/Aptiv Corp.	\$225,000	3.25%	1/3/2032	184,791	0.01%
Clorox Co.	\$200,000	3.10%	1/10/2027	184,778	0.01%
Massachusetts Institute of Technology	\$250,000	3.07%	1/4/2052	184,657	0.01%
Bio-Rad Laboratories, Inc.	\$200,000	3.30%	15/3/2027	184,518	0.01%
Brixmor Operating Partnership LP	\$200,000	3.90%	15/3/2027	184,431	0.01%
Intercontinental Exchange, Inc.	\$265,000	2.65%	15/9/2040	184,362	0.01%
Whirlpool Finance Luxembourg Sarl	€200,000	1.10%	9/11/2027	184,318	0.01%
Massachusetts Mutual Life Insurance Co.^	\$210,000	5.08%	15/2/2069	184,189	0.01%
Walmart, Inc.	\$206,000	4.05%	29/6/2048	184,172	0.01%
Raytheon Technologies Corp.	€200,000	2.15%	18/5/2030	184,087	0.01%
Farmers Exchange Capital III^	\$200,000	5.45%	15/10/2054	184,007	0.01%
Bank of New York Mellon Corp.	\$200,000	2.45%	17/8/2026	184,004	0.01%
Wells Fargo & Co.	£200,000	2.13%	24/9/2031	183,926	0.01%
Trustees of Princeton University	\$200,000	4.20%	1/3/2052	183,856	0.01%
FedEx Corp.	\$200,000	5.25%	15/5/2050	183,783	0.01%
Cabot Corp.	\$200,000	5.00%	30/6/2032	183,762	0.01%
Bristol-Myers Squibb Co.	\$200,000	4.63%	15/5/2044	183,735	0.01%
Blackstone Holdings Finance Co. LLC	\$250,000	2.00%	30/1/2032	183,669	0.01%
Rochester Gas & Electric Corp.	\$200,000	3.10%	1/6/2027	183,667	0.01%
Marsh & McLennan Cos, Inc.	\$190,000	4.38%	15/3/2029	183,650	0.01%
Goldman Sachs BDC, Inc.	\$200,000	2.88%	15/1/2026	183,632	0.01%
Leggett & Platt, Inc.	\$200,000	3.50%	15/11/2027	183,631	0.01%
Ares Capital Corp.	\$200,000	3.88%	15/1/2026	183,585	0.01%
Interpublic Group of Cos, Inc.	\$187,000	4.20%	15/4/2024	183,540	0.01%
Radian Group, Inc.	\$200,000	4.88%	15/3/2027	183,279	0.01%
HP, Inc.	\$200,000	4.00%	15/4/2029	183,119	0.01%
Hudson Pacific Properties LP	\$240,000	3.25%	15/1/2030	183,084	0.01%
F&G Global Funding	\$200,000	0.90%	20/9/2024	183,058	0.01%
UnitedHealth Group, Inc.	\$190,000	2.38%	15/8/2024	182,901	0.01%
Eversource Energy	\$250,000	3.45%	15/1/2050	182,842	0.01%
PayPal Holdings, Inc.	\$200,000	5.25%	1/6/2062	182,785	0.01%
Boeing Co.	\$200,000	3.25%	1/2/2028	182,624	0.01%
Archer-Daniels-Midland Co.	\$200,000	4.50%	15/3/2049	182,504	0.01%
Freeport-McMoRan, Inc.	\$200,000	4.25%	1/3/2030	182,503	0.01%
Duke Energy Carolinas LLC	\$175,000	6.10%	1/6/2037	182,499	0.01%
Indiana Michigan Power Co.	\$225,000	4.25%	15/8/2048	182,491	0.01%
Kellogg Co.	\$225,000	2.10%	1/6/2030	182,469	0.01%
Hess Corp.	\$185,000	6.00%	15/1/2040	182,425	0.01%
Nissan Motor Acceptance Co. LLC	\$225,000	2.75%	9/3/2028	182,413	0.01%
Corebridge Financial, Inc.	\$200,000	3.85%	5/4/2029	182,201	0.01%
Raytheon Technologies Corp.	\$200,000	4.80%	15/12/2043	182,157	0.01%
Oncor Electric Delivery Co. LLC	\$225,000	3.80%	1/6/2049	182,148	0.01%
Kroger Co.	\$225,000	2.20%	1/5/2030	182,061	0.01%
Ameriprise Financial, Inc.	\$190,000	3.00%	2/4/2025	182,030	0.01%
FS KKR Capital Corp.	\$225,000	3.13%	12/10/2028	181,995	0.01%
Fidelity National Information Services, Inc.	€200,000	2.00%	21/5/2030	181,918	0.01%
Schlumberger Finance BV	€200,000	2.00%	6/5/2032	181,855	0.01%
American Transmission Systems, Inc.	\$200,000	5.00%	1/9/2044	181,795	0.01%
Burlington Northern Santa Fe LLC	\$200,000	4.55%	1/9/2044	181,561	0.01%
International Business Machines Corp.	€200,000	1.75%	31/1/2031	181,525	0.01%
Devon Energy Corp.	\$160,000	7.88%	30/9/2031	181,496	0.01%
Prudential Financial, Inc.^	\$200,000	4.50%	15/9/2047	181,479	0.01%
Allegion US Holding Co., Inc.	\$200,000	3.55%	1/10/2027	181,455	0.01%
Ameriprise Financial, Inc.	\$186,000	3.70%	15/10/2024	181,307	0.01%
Pacific Life Global Funding II	\$200,000	1.20%	24/6/2025	181,240	0.01%
Equinix, Inc.	\$200,000	1.25%	15/7/2025	181,159	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Group, Inc.^	\$200,000	0.86%	12/2/2026	180,880	0.01%
Southern California Gas Co.	\$225,000	4.13%	1/6/2048	180,831	0.01%
Tanger Properties LP	\$250,000	2.75%	1/9/2031	180,548	0.01%
Baltimore Gas & Electric Co.	\$255,000	3.20%	15/9/2049	180,537	0.01%
Entergy Louisiana LLC	\$200,000	4.75%	15/9/2052	180,359	0.01%
eBay, Inc.	\$250,000	3.65%	10/5/2051	180,267	0.01%
Marathon Oil Corp.	\$175,000	6.80%	15/3/2032	180,171	0.01%
Williams Cos, Inc.	\$200,000	5.30%	15/8/2052	180,166	0.01%
Quanta Services, Inc.	\$275,000	3.05%	1/10/2041	180,130	0.01%
Blackstone Holdings Finance Co. LLC	€200,000	3.50%	1/6/2034	180,102	0.01%
Starbucks Corp.	\$210,000	4.45%	15/8/2049	180,084	0.01%
Prudential Financial, Inc.	\$210,000	4.42%	27/3/2048	180,040	0.01%
American Airlines 2017-1 Class AA Pass Through Trust	\$201,781	3.65%	15/2/2029	179,968	0.01%
AutoNation, Inc.	\$225,000	3.85%	1/3/2032	179,842	0.01%
Archer-Daniels-Midland Co.	\$200,000	3.25%	27/3/2030	179,833	0.01%
Kinder Morgan Energy Partners LP	\$200,000	5.40%	1/9/2044	179,769	0.01%
Progressive Corp.	\$200,000	3.20%	26/3/2030	179,650	0.01%
Brooklyn Union Gas Co.	\$200,000	3.87%	4/3/2029	179,549	0.01%
CF Industries, Inc.	\$200,000	5.38%	15/3/2044	179,446	0.01%
RenaissanceRe Holdings Ltd.	\$200,000	3.60%	15/4/2029	179,342	0.01%
Deere & Co.	\$200,000	3.10%	15/4/2030	179,294	0.01%
MasTec, Inc.	\$200,000	4.50%	15/8/2028	179,284	0.01%
Welltower, Inc.	\$225,000	2.80%	1/6/2031	179,251	0.01%
Southwestern Electric Power Co.	\$200,000	1.65%	15/3/2026	179,225	0.01%
General Mills, Inc.	\$200,000	4.70%	17/4/2048	179,219	0.01%
BMW US Capital LLC	\$200,000	3.70%	1/4/2032	179,166	0.01%
Raymond James Financial, Inc.	\$200,000	4.95%	15/7/2046	179,127	0.01%
McDonald's Corp.	€200,000	1.60%	15/3/2031	178,949	0.01%
American International Group, Inc.	\$200,000	4.80%	10/7/2045	178,889	0.01%
Brixmor Operating Partnership LP	\$200,000	4.13%	15/5/2029	178,697	0.01%
American International Group, Inc.	\$200,000	4.75%	1/4/2048	178,670	0.01%
Corebridge Global Funding	\$200,000	0.90%	22/9/2025	178,631	0.01%
Arch Capital Group US, Inc.	\$200,000	5.14%	1/11/2043	178,595	0.01%
Narragansett Electric Co.	\$200,000	3.40%	9/4/2030	178,503	0.01%
Honeywell International, Inc.	€171,000	4.13%	2/11/2034	178,491	0.01%
AES Corp.	\$225,000	2.45%	15/1/2031	178,343	0.01%
NiSource, Inc.	\$200,000	3.60%	1/5/2030	178,313	0.01%
Verizon Communications, Inc.	\$225,000	3.85%	1/11/2042	178,269	0.01%
Cigna Corp.	\$200,000	1.25%	15/3/2026	178,261	0.01%
PepsiCo, Inc.	€200,000	1.13%	18/3/2031	178,248	0.01%
Ohio Power Co.	\$225,000	4.00%	1/6/2049	178,183	0.01%
Air Products & Chemicals, Inc.	\$200,000	1.85%	15/5/2027	178,139	0.01%
Cottage Health Obligated Group	\$250,000	3.30%	1/11/2049	178,073	0.01%
General Dynamics Corp.	\$200,000	4.25%	1/4/2050	178,073	0.01%
FedEx Corp.	\$200,000	5.10%	15/1/2044	178,059	0.01%
EOG Resources, Inc.	\$200,000	3.90%	1/4/2035	178,054	0.01%
John Deere Capital Corp.	\$200,000	0.70%	15/1/2026	177,971	0.01%
Citadel Finance LLC	\$200,000	3.38%	9/3/2026	177,812	0.01%
IPALCO Enterprises, Inc.	\$200,000	4.25%	1/5/2030	177,788	0.01%
Honeywell International, Inc.	\$200,000	2.70%	15/8/2029	177,711	0.01%
Allstate Corp.	\$200,000	0.75%	15/12/2025	177,656	0.01%
Walmart, Inc.	\$200,000	4.00%	11/4/2043	177,605	0.01%
GA Global Funding Trust	\$200,000	1.63%	15/1/2026	177,492	0.01%
Burlington Northern Santa Fe LLC	\$200,000	4.38%	1/9/2042	177,461	0.01%
DTE Electric Co.	\$225,000	3.75%	15/8/2047	177,389	0.01%
UnitedHealth Group, Inc.	\$200,000	4.25%	15/3/2043	177,258	0.01%
Sherwin-Williams Co.	\$210,000	4.55%	1/8/2045	177,257	0.01%
WPC Eurobond BV	€200,000	1.35%	15/4/2028	177,168	0.01%
Southern California Edison Co.	\$200,000	1.20%	1/2/2026	177,162	0.01%
Exxon Mobil Corp.	\$200,000	4.33%	19/3/2050	176,875	0.01%
Guardian Life Global Funding	\$200,000	1.25%	13/5/2026	176,831	0.01%
Corporate Office Properties LP	\$200,000	2.25%	15/3/2026	176,741	0.01%
Nevada Power Co.	\$165,000	5.90%	1/5/2053	176,722	0.01%
General Dynamics Corp.	\$185,000	3.75%	15/5/2028	176,343	0.01%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	176,340	0.01%
MassMutual Global Funding II	\$200,000	1.20%	16/7/2026	176,326	0.01%
Altria Group, Inc.	€200,000	3.13%	15/6/2031	176,274	0.01%
Gilead Sciences, Inc.	\$200,000	4.00%	1/9/2036	176,268	0.01%
QUALCOMM, Inc.	\$200,000	4.50%	20/5/2052	176,231	0.01%
Dominion Energy, Inc.	\$200,000	3.38%	1/4/2030	176,206	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Digital Stout Holding LLC	£175,000	3.75%	17/10/2030	176,129	0.01%
Philip Morris International, Inc.	\$200,000	4.88%	15/11/2043	175,934	0.01%
DT Midstream, Inc.	\$200,000	4.30%	15/4/2032	175,929	0.01%
Home Depot, Inc.	\$225,000	3.63%	15/4/2052	175,860	0.01%
Northwestern Mutual Life Insurance Co.	\$250,000	3.45%	30/3/2051	175,803	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$200,000	3.88%	15/2/2029	175,802	0.01%
Sun Communities Operating LP	\$200,000	4.20%	15/4/2032	175,736	0.01%
Exelon Corp.	\$200,000	4.70%	15/4/2050	175,681	0.01%
Blackstone Secured Lending Fund	\$225,000	2.85%	30/9/2028	175,620	0.01%
Georgia-Pacific LLC	\$200,000	0.95%	15/5/2026	175,559	0.01%
Kennametal, Inc.	\$225,000	2.80%	1/3/2031	175,246	0.01%
Comcast Corp.	\$225,000	1.50%	15/2/2031	175,179	0.01%
Sixth Street Specialty Lending, Inc.	\$200,000	2.50%	1/8/2026	175,138	0.01%
Arch Capital Group Ltd.	\$250,000	3.64%	30/6/2050	175,048	0.01%
Alexandria Real Estate Equities, Inc.	\$215,000	2.95%	15/3/2034	175,043	0.01%
Aviation Capital Group LLC	\$200,000	3.50%	1/11/2027	175,006	0.01%
Oracle Corp.	\$205,000	2.95%	1/4/2030	174,988	0.01%
Marathon Petroleum Corp.	\$220,000	4.50%	1/4/2048	174,881	0.01%
Fortinet, Inc.	\$200,000	1.00%	15/3/2026	174,847	0.01%
Metropolitan Life Global Funding I	CAD265,000	3.39%	9/4/2030	174,815	0.01%
Consumers Energy Co.	\$250,000	3.10%	15/8/2050	174,732	0.01%
Enterprise Products Operating LLC	\$175,000	5.95%	1/2/2041	174,730	0.01%
HCA, Inc.	\$225,000	2.38%	15/7/2031	174,719	0.01%
PepsiCo, Inc.	\$200,000	4.00%	2/5/2047	174,702	0.01%
Global Payments, Inc.	\$200,000	2.15%	15/1/2027	174,663	0.01%
Piedmont Operating Partnership LP	\$250,000	2.75%	1/4/2032	174,589	0.01%
Southern California Gas Co.	\$205,000	2.55%	1/2/2030	174,509	0.01%
Bristol-Myers Squibb Co.	\$200,000	2.95%	15/3/2032	174,478	0.01%
Leland Stanford Junior University	\$210,000	3.65%	1/5/2048	174,418	0.01%
Valero Energy Corp.	\$155,000	7.50%	15/4/2032	174,408	0.01%
UnitedHealth Group, Inc.	\$200,000	4.25%	15/6/2048	174,403	0.01%
American Water Capital Corp.	\$200,000	4.30%	1/12/2042	173,997	0.01%
Berkshire Hathaway Energy Co.	\$200,000	4.50%	1/2/2045	173,955	0.01%
Appalachian Power Co.	\$210,000	4.50%	1/3/2049	173,859	0.01%
Citizens Financial Group, Inc.	\$200,000	3.25%	30/4/2030	173,859	0.01%
American International Group, Inc.	\$200,000	3.88%	15/1/2035	173,825	0.01%
KKR Group Finance Co. V LLC	€200,000	1.63%	22/5/2029	173,776	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$200,000	3.25%	15/5/2030	173,735	0.01%
Atmos Energy Corp.	\$200,000	2.63%	15/9/2029	173,704	0.01%
Regency Centers LP	\$200,000	3.70%	15/6/2030	173,675	0.01%
Air Products & Chemicals, Inc.	\$250,000	2.80%	15/5/2050	173,666	0.01%
Corning, Inc.	\$175,000	5.75%	15/8/2040	173,652	0.01%
Automatic Data Processing, Inc.	\$200,000	1.70%	15/5/2028	173,635	0.01%
Amazon.com, Inc.	\$200,000	4.25%	22/8/2057	173,458	0.01%
Home Depot, Inc.	\$160,000	5.95%	1/4/2041	173,434	0.01%
Magellan Midstream Partners LP	\$230,000	4.20%	3/10/2047	173,402	0.01%
Stifel Financial Corp.	\$200,000	4.00%	15/5/2030	173,365	0.01%
Hormel Foods Corp.	\$250,000	3.05%	3/6/2051	173,337	0.01%
Trustage Financial Group, Inc.	\$200,000	4.63%	15/4/2032	173,316	0.01%
Crown Castle, Inc.	\$225,000	4.15%	1/7/2050	173,219	0.01%
ConocoPhillips Co.	\$200,000	4.30%	15/11/2044	173,214	0.01%
Atmos Energy Corp.	\$175,000	5.50%	15/6/2041	173,125	0.01%
Verizon Communications, Inc.	\$250,000	2.85%	3/9/2041	173,009	0.01%
Starbucks Corp.	\$200,000	4.50%	15/11/2048	172,911	0.01%
LyondellBasell Industries NV	\$220,000	4.63%	26/2/2055	172,869	0.01%
Newmont Corp.	\$215,000	2.25%	1/10/2030	172,840	0.01%
TWDC Enterprises 18 Corp.	\$200,000	4.13%	1/6/2044	172,797	0.01%
United Parcel Service, Inc.	€200,000	1.50%	15/11/2032	172,758	0.01%
Paramount Global	\$250,000	4.38%	15/3/2043	172,744	0.01%
AEP Transmission Co. LLC	\$225,000	3.65%	1/4/2050	172,529	0.01%
Alliant Energy Finance LLC	\$200,000	3.60%	1/3/2032	172,460	0.01%
NextEra Energy Capital Holdings, Inc.^\	\$210,000	4.80%	1/12/2077	172,415	0.01%
WRKCo, Inc.	\$175,000	4.65%	15/3/2026	172,241	0.01%
Elevance Health, Inc.	\$200,000	4.38%	1/12/2047	172,239	0.01%
Ecolab, Inc.	\$275,000	2.70%	15/12/2051	172,221	0.01%
General Motors Co.	\$200,000	5.00%	1/4/2035	172,121	0.01%
San Diego Gas & Electric Co.	\$165,000	6.00%	1/6/2039	172,091	0.01%
Santander Holdings USA, Inc.^\	\$200,000	2.49%	6/1/2028	172,062	0.01%
General Electric Co.	\$200,000	4.50%	11/3/2044	171,940	0.01%
Southern Co. Gas Capital Corp.	\$175,000	5.15%	15/9/2032	171,919	0.01%
Union Pacific Corp.	\$200,000	2.80%	14/2/2032	171,886	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ascension Health	\$225,000	3.11%	15/11/2039	171,870	0.01%
Northrop Grumman Corp.	\$183,000	3.20%	1/2/2027	171,842	0.01%
Westlake Corp.	€200,000	1.63%	17/7/2029	171,829	0.01%
Allstate Corp. [^]	\$177,000	6.50%	15/5/2057	171,726	0.01%
Schlumberger Investment SA	\$200,000	2.65%	26/6/2030	171,451	0.01%
Bio-Rad Laboratories, Inc.	\$200,000	3.70%	15/3/2032	171,406	0.01%
GXO Logistics, Inc.	\$200,000	1.65%	15/7/2026	171,357	0.01%
Entergy Louisiana LLC	\$200,000	3.05%	1/6/2031	171,244	0.01%
Northern Natural Gas Co.	\$215,000	4.30%	15/1/2049	171,234	0.01%
San Diego Gas & Electric Co.	\$200,000	3.00%	15/3/2032	171,020	0.01%
Caterpillar Financial Services Corp.	\$200,000	1.10%	14/9/2027	170,982	0.01%
Nucor Corp.	\$275,000	2.98%	15/12/2055	170,747	0.01%
Kellogg Co.	\$150,000	7.45%	1/4/2031	170,681	0.01%
Illinois Tool Works, Inc.	\$200,000	3.90%	1/9/2042	170,467	0.01%
American Tower Corp.	\$175,000	4.00%	1/6/2025	170,383	0.01%
American Medical Systems Europe BV	€200,000	1.88%	8/3/2034	170,370	0.01%
Burlington Northern Santa Fe LLC	\$200,000	4.15%	15/12/2048	170,289	0.01%
Pilgrim's Pride Corp.	\$200,000	4.25%	15/4/2031	170,235	0.01%
Stellantis NV	€200,000	0.75%	18/1/2029	170,206	0.01%
Amgen, Inc.	£150,000	4.00%	13/9/2029	170,194	0.01%
Georgia-Pacific LLC	\$150,000	7.75%	15/11/2029	170,159	0.01%
Reinsurance Group of America, Inc.	\$200,000	3.15%	15/6/2030	170,155	0.01%
Choice Hotels International, Inc.	\$200,000	3.70%	15/1/2031	170,142	0.01%
Honeywell International, Inc.	\$165,000	5.38%	1/3/2041	170,043	0.01%
Kaiser Foundation Hospitals	\$250,000	3.00%	1/6/2051	170,008	0.01%
Constellation Brands, Inc.	\$200,000	2.88%	1/5/2030	169,990	0.01%
ConocoPhillips Co.	\$203,000	3.76%	15/3/2042	169,927	0.01%
Deere & Co.	\$164,000	5.38%	16/10/2029	169,862	0.01%
Gilead Sciences, Inc.	\$200,000	1.20%	1/10/2027	169,860	0.01%
Healthpeak Properties, Inc.	\$180,000	3.25%	15/7/2026	169,773	0.01%
Eastman Chemical Co.	\$200,000	4.80%	1/9/2042	169,766	0.01%
QUALCOMM, Inc.	\$175,000	4.65%	20/5/2035	169,750	0.01%
Enterprise Products Operating LLC	\$165,000	6.13%	15/10/2039	169,658	0.01%
Ameren Corp.	\$200,000	1.75%	15/3/2028	169,647	0.01%
Columbia Pipeline Group, Inc.	\$175,000	5.80%	1/6/2045	169,567	0.01%
General Motors Co.	\$175,000	6.75%	1/4/2046	169,464	0.01%
Athene Global Funding	\$178,000	0.95%	8/1/2024	169,425	0.01%
American Express Co.	\$175,000	3.00%	30/10/2024	169,403	0.01%
Boeing Co.	\$175,000	2.80%	1/3/2024	169,375	0.01%
WEC Energy Group, Inc.	\$200,000	2.20%	15/12/2028	169,346	0.01%
HCA, Inc.	\$200,000	3.63%	15/3/2032	169,165	0.01%
Broadcom, Inc.	\$200,000	1.95%	15/2/2028	169,052	0.01%
Stanley Black & Decker, Inc.	\$200,000	3.00%	15/5/2032	168,836	0.01%
Principal Life Global Funding II	\$200,000	2.50%	16/9/2029	168,774	0.01%
NextEra Energy Capital Holdings, Inc. [^]	\$185,000	5.65%	1/5/2079	168,657	0.01%
PPL Electric Utilities Corp.	\$200,000	4.15%	15/6/2048	168,550	0.01%
Blackstone Private Credit Fund	\$200,000	3.25%	15/3/2027	168,546	0.01%
CenterPoint Energy Houston Electric LLC	\$150,000	6.95%	15/3/2033	168,501	0.01%
Children's Hospital Corp.	\$200,000	4.12%	1/1/2047	168,497	0.01%
Aon Corp.	\$175,000	4.50%	15/12/2028	168,496	0.01%
Morgan Stanley	\$150,000	7.25%	1/4/2032	168,456	0.01%
Eastern Gas Transmission & Storage, Inc.	\$205,000	4.60%	15/12/2044	168,426	0.01%
Duke University	\$250,000	2.83%	1/10/2055	168,419	0.01%
Southern Co.	\$200,000	1.75%	15/3/2028	168,336	0.01%
Boeing Co.	\$175,000	5.88%	15/2/2040	168,292	0.01%
Lockheed Martin Corp.	\$200,000	4.30%	15/6/2062	168,244	0.01%
Entergy Arkansas LLC	\$175,000	3.50%	1/4/2026	168,233	0.01%
Honeywell International, Inc.	\$175,000	2.30%	15/8/2024	168,124	0.01%
PPL Electric Utilities Corp.	\$200,000	4.13%	15/6/2044	168,112	0.01%
Progressive Corp.	\$200,000	4.20%	15/3/2048	168,084	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$200,000	5.38%	1/4/2038	168,056	0.01%
FedEx Corp.	€200,000	1.30%	5/8/2031	167,993	0.01%
Thermo Fisher Scientific, Inc.	€200,000	0.88%	1/10/2031	167,828	0.01%
Westlake Corp.	\$200,000	5.00%	15/8/2046	167,677	0.01%
Sabra Health Care LP	\$225,000	3.20%	1/12/2031	167,650	0.01%
American Water Capital Corp.	\$200,000	4.20%	1/9/2048	167,626	0.01%
Essential Utilities, Inc.	\$200,000	2.70%	15/4/2030	167,593	0.01%
Appalachian Power Co.	\$150,000	7.00%	1/4/2038	167,463	0.01%
FS KKR Capital Corp.	\$200,000	2.63%	15/1/2027	167,181	0.01%
Ameren Illinois Co.	\$250,000	2.90%	15/6/2051	167,171	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vulcan Materials Co.	\$200,000	4.50%	15/6/2047	167,157	0.01%
National Rural Utilities Cooperative Finance Corp.	\$200,000	4.40%	1/11/2048	167,156	0.01%
Duke Energy Carolinas LLC	\$200,000	2.55%	15/4/2031	167,153	0.01%
McLaren Health Care Corp.	\$200,000	4.39%	15/5/2048	167,151	0.01%
Lowe's Cos, Inc.	\$200,000	4.55%	5/4/2049	167,122	0.01%
Sun Communities Operating LP	\$200,000	2.30%	1/11/2028	167,107	0.01%
Kemper Corp.	\$200,000	3.80%	23/2/2032	166,909	0.01%
Halliburton Co.	\$200,000	4.50%	15/11/2041	166,859	0.01%
Essex Portfolio LP	\$200,000	1.70%	1/3/2028	166,816	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$175,000	4.40%	1/7/2027	166,812	0.01%
CenterPoint Energy Resources Corp.	\$175,000	4.00%	1/4/2028	166,676	0.01%
American Express Co.	\$171,000	3.63%	5/12/2024	166,600	0.01%
Highwoods Realty LP	\$185,000	4.13%	15/3/2028	166,584	0.01%
New York & Presbyterian Hospital	\$200,000	4.02%	1/8/2045	166,512	0.01%
Highwoods Realty LP	\$225,000	2.60%	1/2/2031	166,301	0.01%
PepsiCo, Inc.	\$200,000	3.50%	19/3/2040	166,190	0.01%
CenterPoint Energy Houston Electric LLC	\$200,000	2.35%	1/4/2031	166,109	0.01%
Waste Management, Inc.	\$225,000	2.95%	1/6/2041	166,102	0.01%
Florida Power & Light Co.	\$200,000	3.95%	1/3/2048	166,080	0.01%
Sammons Financial Group, Inc.	\$200,000	4.75%	8/4/2032	166,055	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	2.30%	1/2/2032	166,041	0.01%
Boardwalk Pipelines LP	\$200,000	3.60%	1/9/2032	165,889	0.01%
Liberty Mutual Group, Inc.	\$200,000	4.85%	1/8/2044	165,872	0.01%
Avnet, Inc.	\$180,000	5.50%	1/6/2032	165,821	0.01%
Alleghany Corp.	\$180,000	4.90%	15/9/2044	165,781	0.01%
Colgate-Palmolive Co.	\$175,000	3.10%	15/8/2027	165,771	0.01%
Laboratory Corp. of America Holdings	\$200,000	2.70%	1/6/2031	165,713	0.01%
United Airlines 2018-1 Class AA Pass Through Trust	\$194,187	3.50%	1/3/2030	165,555	0.01%
Duke Energy Florida LLC	\$230,000	3.40%	1/10/2046	165,539	0.01%
Intercontinental Exchange, Inc.	\$220,000	1.85%	15/9/2032	165,530	0.01%
Inova Health System Foundation	\$200,000	4.07%	15/5/2052	165,526	0.01%
Allstate Corp.	\$200,000	4.20%	15/12/2046	165,517	0.01%
Realty Income Corp.	£200,000	1.75%	13/7/2033	165,506	0.01%
Keurig Dr Pepper, Inc.	\$200,000	4.42%	15/12/2046	165,494	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$200,000	3.00%	2/2/2029	165,356	0.01%
Southern California Gas Co.	\$150,000	6.35%	15/11/2052	165,249	0.01%
Mars, Inc.	\$205,000	4.20%	1/4/2059	165,190	0.01%
Discovery Communications LLC	\$200,000	3.63%	15/5/2030	165,068	0.01%
Mayo Clinic	\$250,000	3.20%	15/11/2061	165,034	0.01%
PeaceHealth Obligated Group	\$200,000	4.79%	15/11/2048	165,005	0.01%
Blackstone Private Credit Fund	\$200,000	4.00%	15/1/2029	164,961	0.01%
LYB International Finance II BV	€200,000	1.63%	17/9/2031	164,941	0.01%
AT&T, Inc.	CAD250,000	5.10%	25/11/2048	164,934	0.01%
Commonwealth Edison Co.	\$150,000	6.45%	15/1/2038	164,929	0.01%
CenterPoint Energy, Inc.	\$200,000	2.65%	1/6/2031	164,824	0.01%
Appalachian Power Co.	\$200,000	4.45%	1/6/2045	164,483	0.01%
Markel Corp.	\$215,000	4.15%	17/9/2050	164,247	0.01%
Tampa Electric Co.	\$200,000	4.35%	15/5/2044	164,241	0.01%
Kroger Co.	\$150,000	6.90%	15/4/2038	164,184	0.01%
Public Service Co. of New Hampshire	\$200,000	2.20%	15/6/2031	164,123	0.01%
Oncor Electric Delivery Co. LLC	\$250,000	2.70%	15/11/2051	164,104	0.01%
RWJ Barnabas Health, Inc.	\$225,000	3.48%	1/7/2049	164,090	0.01%
NetApp, Inc.	\$200,000	2.70%	22/6/2030	164,028	0.01%
NiSource, Inc.	\$210,000	3.95%	30/3/2048	164,001	0.01%
CoStar Group, Inc.	\$200,000	2.80%	15/7/2030	163,851	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€200,000	1.00%	15/9/2032	163,803	0.01%
ERAC USA Finance LLC	\$200,000	4.50%	15/2/2045	163,735	0.01%
Nevada Power Co.	\$150,000	6.65%	1/4/2036	163,728	0.01%
AmerisourceBergen Corp.	\$200,000	4.25%	1/3/2045	163,713	0.01%
Kimco Realty Corp.	\$175,000	3.80%	1/4/2027	163,619	0.01%
Cigna Corp.	\$200,000	2.38%	15/3/2031	163,582	0.01%
Principal Financial Group, Inc.	\$200,000	2.13%	15/6/2030	163,418	0.01%
Cameron LNG LLC	\$200,000	3.40%	15/1/2038	163,336	0.01%
Piedmont Natural Gas Co., Inc.	\$200,000	2.50%	15/3/2031	163,328	0.01%
PepsiCo, Inc.	\$200,000	1.63%	1/5/2030	163,207	0.01%
Air Lease Corp.	\$175,000	2.30%	1/2/2025	163,153	0.01%
AEP Transmission Co. LLC	\$210,000	3.75%	1/12/2047	163,095	0.01%
Owl Rock Technology Finance Corp.	\$200,000	2.50%	15/1/2027	163,073	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DCP Midstream Operating LP	\$198,000	3.25%	15/2/2032	163,046	0.01%
Berkshire Hathaway, Inc.	€200,000	1.63%	16/3/2035	162,814	0.01%
Wells Fargo Bank NA	\$150,000	6.60%	15/1/2038	162,733	0.01%
American Tower Corp.	€200,000	0.95%	5/10/2030	162,683	0.01%
American Tower Corp.	\$200,000	2.70%	15/4/2031	162,667	0.01%
Bristol-Myers Squibb Co.	\$200,000	3.55%	15/3/2042	162,642	0.01%
Blackstone Holdings Finance Co. LLC	\$200,000	1.63%	5/8/2028	162,606	0.01%
Comcast Corp.	\$175,000	4.40%	15/8/2035	162,546	0.01%
Alabama Power Co.	\$225,000	3.45%	1/10/2049	162,531	0.01%
STERIS Irish FinCo UnLtd Co.	\$200,000	2.70%	15/3/2031	162,490	0.01%
NIKE, Inc.	\$200,000	3.25%	27/3/2040	162,433	0.01%
Amcor Flexibles North America, Inc.	\$200,000	2.63%	19/6/2030	162,368	0.01%
Procter & Gamble Co.	\$150,000	5.55%	5/3/2037	162,366	0.01%
Westlake Corp.	\$275,000	3.38%	15/8/2061	162,316	0.01%
Caterpillar, Inc.	\$200,000	1.90%	12/3/2031	162,311	0.01%
Qorvo, Inc.	\$200,000	3.38%	1/4/2031	162,221	0.01%
UnitedHealth Group, Inc.	\$175,000	2.95%	15/10/2027	162,024	0.01%
Trustees of Princeton University	\$150,000	5.70%	1/3/2039	161,988	0.01%
Doctors Co. An Interinsurance Exchange	\$200,000	4.50%	18/1/2032	161,964	0.01%
Helmerich & Payne, Inc.	\$200,000	2.90%	29/9/2031	161,926	0.01%
AEP Texas, Inc.	\$200,000	2.10%	1/7/2030	161,895	0.01%
Apple, Inc.	\$175,000	4.25%	9/2/2047	161,743	0.01%
International Business Machines Corp.	€200,000	1.25%	9/2/2034	161,575	0.01%
Athene Global Funding	\$200,000	1.99%	19/8/2028	161,504	0.01%
Dollar Tree, Inc.	\$200,000	2.65%	1/12/2031	161,347	0.01%
Whirlpool Corp.	\$200,000	4.60%	15/5/2050	161,323	0.01%
Starbucks Corp.	\$175,000	3.55%	15/8/2029	161,307	0.01%
Duke Energy Progress LLC	\$200,000	4.00%	1/4/2052	161,164	0.01%
Crown Castle, Inc.	\$200,000	2.50%	15/7/2031	161,081	0.00%
Norfolk Southern Corp.	\$200,000	4.05%	15/8/2052	161,045	0.00%
Comcast Corp.	\$200,000	4.05%	1/11/2052	160,914	0.00%
Exelon Corp.	\$200,000	4.10%	15/3/2052	160,854	0.00%
American Tower Corp.	\$175,000	3.95%	15/3/2029	160,827	0.00%
Union Electric Co.	\$200,000	4.00%	1/4/2048	160,823	0.00%
Home Depot, Inc.	\$225,000	3.13%	15/12/2049	160,714	0.00%
Kansas City Southern	\$225,000	3.50%	1/5/2050	160,599	0.00%
Comcast Corp.	\$200,000	4.00%	15/8/2047	160,587	0.00%
CVS Health Corp.	\$200,000	4.25%	1/4/2050	160,583	0.00%
Camden Property Trust	\$170,000	4.10%	15/10/2028	160,540	0.00%
Duke Energy Florida LLC	\$150,000	5.95%	15/11/2052	160,535	0.00%
SC Johnson & Son, Inc.	\$200,000	4.00%	15/5/2043	160,282	0.00%
QUALCOMM, Inc.	\$150,000	6.00%	20/5/2053	160,250	0.00%
Commonwealth Edison Co.	\$200,000	3.85%	15/3/2052	160,160	0.00%
TJX Cos, Inc.	\$175,000	2.25%	15/9/2026	160,138	0.00%
Illumina, Inc.	\$200,000	2.55%	23/3/2031	160,044	0.00%
Rayonier LP	\$200,000	2.75%	17/5/2031	160,025	0.00%
Apple, Inc.	\$200,000	1.70%	5/8/2031	159,945	0.00%
Welltower, Inc.	\$200,000	2.75%	15/1/2031	159,897	0.00%
Boeing Co.	\$167,000	2.85%	30/10/2024	159,834	0.00%
Cincinnati Financial Corp.	\$150,000	6.92%	15/5/2028	159,830	0.00%
AutoNation, Inc.	\$200,000	1.95%	1/8/2028	159,782	0.00%
Alleghany Corp.	\$225,000	3.25%	15/8/2051	159,552	0.00%
Exxon Mobil Corp.	€200,000	0.84%	26/6/2032	159,536	0.00%
Duke Energy Florida LLC	\$200,000	1.75%	15/6/2030	159,359	0.00%
Southern Co. Gas Capital Corp.	\$160,000	5.88%	15/3/2041	159,283	0.00%
Johns Hopkins Health System Corp.	\$200,000	3.84%	15/5/2046	159,251	0.00%
Oncor Electric Delivery Co. LLC	\$200,000	3.70%	15/5/2050	159,180	0.00%
MassMutual Global Funding II	\$200,000	2.15%	9/3/2031	159,178	0.00%
Dominion Energy, Inc.	\$165,000	3.07%	15/8/2024	158,992	0.00%
Targa Resources Corp.	\$200,000	4.95%	15/4/2052	158,985	0.00%
FedEx Corp.	\$200,000	4.40%	15/1/2047	158,980	0.00%
Prologis Euro Finance LLC	€200,000	1.50%	8/2/2034	158,883	0.00%
Southern California Edison Co.	\$150,000	5.95%	1/11/2032	158,837	0.00%
Apple, Inc.	€150,000	1.38%	17/1/2024	158,817	0.00%
PepsiCo, Inc.	€200,000	0.40%	9/10/2032	158,765	0.00%
American Honda Finance Corp.	\$200,000	1.80%	13/1/2031	158,759	0.00%
ConocoPhillips Co.	\$200,000	3.80%	15/3/2052	158,740	0.00%
KKR Group Finance Co. X LLC	\$250,000	3.25%	15/12/2051	158,640	0.00%
Avista Corp.	\$200,000	4.00%	1/4/2052	158,611	0.00%
Walmart, Inc.	\$140,000	6.20%	15/4/2038	158,533	0.00%
Entergy Corp.	\$200,000	2.40%	15/6/2031	158,531	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Assets Trust LP	\$200,000	3.38%	1/2/2031	158,473	0.00%
Air Lease Corp.	\$175,000	3.63%	1/12/2027	158,392	0.00%
MetLife, Inc.	\$175,000	4.60%	13/5/2046	158,355	0.00%
Owl Rock Capital Corp.	\$200,000	2.88%	11/6/2028	158,324	0.00%
CenterPoint Energy, Inc.	\$165,000	2.50%	1/9/2024	158,300	0.00%
Western & Southern Life Insurance Co.	\$175,000	5.15%	15/1/2049	158,289	0.00%
San Diego Gas & Electric Co.	\$200,000	3.70%	15/3/2052	158,071	0.00%
Southern Co. Gas Capital Corp.	\$210,000	3.95%	1/10/2046	158,065	0.00%
Boston Gas Co.	\$175,000	3.15%	1/8/2027	157,995	0.00%
Pacific Life Insurance Co.^	\$205,000	4.30%	24/10/2067	157,939	0.00%
Southern Power Co.	\$175,000	5.15%	15/9/2041	157,930	0.00%
Orlando Health Obligated Group	\$200,000	4.09%	1/10/2048	157,886	0.00%
PECO Energy Co.	\$230,000	3.00%	15/9/2049	157,874	0.00%
Whirlpool Corp.	\$200,000	2.40%	15/5/2031	157,854	0.00%
Berkshire Hathaway Finance Corp.	\$175,000	4.30%	15/5/2043	157,770	0.00%
NewMarket Corp.	\$200,000	2.70%	18/3/2031	157,726	0.00%
Coca-Cola Co.	€200,000	0.50%	9/3/2033	157,605	0.00%
Cardinal Health, Inc.	\$200,000	4.37%	15/6/2047	157,546	0.00%
Prologis LP	\$200,000	1.75%	1/2/2031	157,487	0.00%
Toyota Motor Credit Corp.	\$200,000	1.65%	10/1/2031	157,396	0.00%
Ameren Illinois Co.	\$200,000	1.55%	15/11/2030	157,358	0.00%
Flex Intermediate Holdco LLC	\$200,000	3.36%	30/6/2031	157,358	0.00%
Travelers Cos, Inc.	\$140,000	6.75%	20/6/2036	157,319	0.00%
Sempra Energy	\$200,000	4.00%	1/2/2048	157,244	0.00%
Consumers Energy Co.	\$200,000	3.75%	15/2/2050	157,233	0.00%
Mars, Inc.	\$165,000	2.70%	1/4/2025	157,087	0.00%
American Electric Power Co., Inc.^	\$200,000	3.88%	15/2/2062	157,010	0.00%
CSX Corp.	\$150,000	6.00%	1/10/2036	157,005	0.00%
Hoag Memorial Hospital Presbyterian	\$200,000	3.80%	15/7/2052	156,984	0.00%
Leggett & Platt, Inc.	\$225,000	3.50%	15/11/2051	156,973	0.00%
National Fuel Gas Co.	\$200,000	2.95%	1/3/2031	156,943	0.00%
Dominion Energy, Inc.	\$200,000	4.05%	15/9/2042	156,849	0.00%
Duquesne Light Holdings, Inc.	\$200,000	2.78%	7/1/2032	156,662	0.00%
Flex Ltd.	\$160,000	4.75%	15/6/2025	156,615	0.00%
University of Southern California	\$200,000	3.03%	1/10/2039	156,575	0.00%
Evergy Kansas Central, Inc.	\$225,000	3.25%	1/9/2049	156,572	0.00%
Newmont Corp.	\$170,000	4.88%	15/3/2042	156,556	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$225,000	3.20%	1/6/2050	156,360	0.00%
Lowe's Cos, Inc.	\$200,000	1.70%	15/10/2030	156,226	0.00%
New York State Electric & Gas Corp.	\$200,000	2.15%	1/10/2031	155,988	0.00%
Intercontinental Exchange, Inc.	\$250,000	3.00%	15/9/2060	155,953	0.00%
Physicians Realty LP	\$200,000	2.63%	1/11/2031	155,925	0.00%
SBL Holdings, Inc.	\$200,000	5.00%	18/2/2031	155,865	0.00%
Owens Corning	\$200,000	4.40%	30/1/2048	155,828	0.00%
Alabama Power Co.	\$200,000	1.45%	15/9/2030	155,740	0.00%
American Tower Corp.	\$200,000	2.30%	15/9/2031	155,718	0.00%
Allstate Corp.	\$200,000	3.85%	10/8/2049	155,707	0.00%
Dayton Power & Light Co.	\$200,000	3.95%	15/6/2049	155,561	0.00%
Northern States Power Co.	\$200,000	3.60%	15/5/2046	155,538	0.00%
S&P Global, Inc.	\$200,000	3.90%	1/3/2062	155,456	0.00%
Humana, Inc.	\$150,000	5.88%	1/3/2033	155,432	0.00%
GE Capital European Funding Unlimited Co.	€125,000	6.03%	1/3/2038	155,299	0.00%
US Bancorp	\$200,000	1.38%	22/7/2030	155,225	0.00%
Moody's Corp.	\$225,000	3.25%	20/5/2050	155,097	0.00%
TWDC Enterprises 18 Corp.	\$180,000	4.13%	1/12/2041	155,022	0.00%
Southern California Edison Co.	\$150,000	5.85%	1/11/2027	154,883	0.00%
AutoZone, Inc.	\$200,000	1.65%	15/1/2031	154,809	0.00%
Northern States Power Co.	\$200,000	3.60%	15/9/2047	154,744	0.00%
McCormick & Co., Inc.	\$200,000	1.85%	15/2/2031	154,738	0.00%
Wells Fargo & Co.	CAD225,000	2.98%	19/5/2026	154,723	0.00%
Discovery Communications LLC	\$225,000	4.65%	15/5/2050	154,722	0.00%
CenterPoint Energy Houston Electric LLC	\$200,000	3.60%	1/3/2052	154,412	0.00%
WPC Eurobond BV	€200,000	0.95%	1/6/2030	154,277	0.00%
Verizon Communications, Inc.	AUD250,000	2.10%	6/5/2026	154,072	0.00%
United Parcel Service, Inc.	\$200,000	3.40%	15/11/2046	154,018	0.00%
Regency Centers LP	\$200,000	4.40%	1/2/2047	154,004	0.00%
Moody's Corp.	\$200,000	3.75%	25/2/2052	153,999	0.00%
Pacific LifeCorp	\$225,000	3.35%	15/9/2050	153,958	0.00%
Hanover Insurance Group, Inc.	\$200,000	2.50%	1/9/2030	153,881	0.00%
Progressive Corp.	\$200,000	3.70%	15/3/2052	153,870	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alabama Power Co.	\$200,000	3.70%	1/12/2047	153,825	0.00%
American Homes 4 Rent LP	\$200,000	2.38%	15/7/2031	153,818	0.00%
Omega Healthcare Investors, Inc.	\$187,000	3.63%	1/10/2029	153,699	0.00%
Niagara Mohawk Power Corp.	\$250,000	3.03%	27/6/2050	153,696	0.00%
Kroger Co.	\$200,000	3.88%	15/10/2046	153,658	0.00%
Bank of America Corp.^	\$161,000	3.37%	23/1/2026	153,581	0.00%
Entergy Louisiana LLC	\$200,000	1.60%	15/12/2030	153,491	0.00%
Republic Services, Inc.	\$145,000	6.20%	1/3/2040	153,480	0.00%
Athene Global Funding	€150,000	1.24%	8/4/2024	153,458	0.00%
Equitable Financial Life Global Funding	\$200,000	1.75%	15/11/2030	153,371	0.00%
Coca-Cola Co.	\$200,000	2.88%	5/5/2041	153,367	0.00%
UnitedHealth Group, Inc.	\$225,000	2.90%	15/5/2050	153,348	0.00%
Humana, Inc.	\$150,000	5.75%	1/3/2028	153,287	0.00%
Universal Health Services, Inc.	\$200,000	2.65%	15/1/2032	153,269	0.00%
Host Hotels & Resorts LP	\$200,000	2.90%	15/12/2031	153,111	0.00%
New York Life Global Funding	\$200,000	1.20%	7/8/2030	153,071	0.00%
MPLX LP	\$180,000	5.20%	1/3/2047	153,017	0.00%
Ally Financial, Inc.	\$150,000	7.10%	15/11/2027	152,929	0.00%
Southern Co. Gas Capital Corp.	\$200,000	1.75%	15/1/2031	152,844	0.00%
Philip Morris International, Inc.	€200,000	0.80%	1/8/2031	152,827	0.00%
STORE Capital Corp.	\$210,000	2.70%	1/12/2031	152,779	0.00%
Athene Global Funding	\$200,000	2.65%	4/10/2031	152,745	0.00%
Enterprise Products Operating LLC	\$210,000	3.95%	31/1/2060	152,708	0.00%
Southwestern Electric Power Co.	\$200,000	3.90%	1/4/2045	152,670	0.00%
Alcon Finance Corp.	\$200,000	3.80%	23/9/2049	152,631	0.00%
Voya Financial, Inc.^	\$200,000	4.70%	23/1/2048	152,518	0.00%
Energy Transfer LP	\$150,000	5.95%	1/12/2025	152,236	0.00%
Prudential Financial, Inc.	\$200,000	3.70%	13/3/2051	152,094	0.00%
Newmont Corp.	\$150,000	5.88%	1/4/2035	152,023	0.00%
Quanta Services, Inc.	\$200,000	2.35%	15/1/2032	152,017	0.00%
Entergy Texas, Inc.	\$210,000	3.55%	30/9/2049	151,828	0.00%
Prologis LP	\$200,000	1.25%	15/10/2030	151,811	0.00%
FedEx Corp.	€200,000	0.95%	4/5/2033	151,785	0.00%
Interstate Power & Light Co.	\$157,000	3.25%	1/12/2024	151,669	0.00%
VMware, Inc.	\$200,000	2.20%	15/8/2031	151,633	0.00%
Fidelity National Financial, Inc.	\$200,000	2.45%	15/3/2031	151,545	0.00%
Extra Space Storage LP	\$200,000	2.35%	15/3/2032	151,440	0.00%
S&P Global, Inc.	\$275,000	2.30%	15/8/2060	151,345	0.00%
Southwestern Public Service Co.	\$200,000	3.70%	15/8/2047	151,297	0.00%
Jefferies Financial Group, Inc.	\$150,000	6.25%	15/1/2036	151,266	0.00%
Citigroup, Inc.	\$150,000	5.88%	30/1/2042	151,243	0.00%
Comcast Corp.	\$265,000	2.65%	15/8/2062	151,182	0.00%
Duke Energy Carolinas LLC	\$200,000	3.55%	15/3/2052	151,088	0.00%
Thermo Fisher Scientific, Inc.	\$150,000	5.30%	1/2/2044	150,959	0.00%
Valero Energy Corp.	\$200,000	4.00%	1/6/2052	150,891	0.00%
UnitedHealth Group, Inc.	\$200,000	3.05%	15/5/2041	150,685	0.00%
Lear Corp.	\$200,000	2.60%	15/1/2032	150,482	0.00%
Franciscan Missionaries of Our Lady Health System, Inc.	\$200,000	3.91%	1/7/2049	150,476	0.00%
Johnson Controls International plc	\$155,000	3.90%	14/2/2026	150,446	0.00%
Micron Technology, Inc.	\$225,000	3.37%	1/11/2041	150,432	0.00%
Fortune Brands Innovations, Inc.	\$200,000	4.50%	25/3/2052	150,414	0.00%
Enterprise Products Operating LLC	\$225,000	3.30%	15/2/2053	150,259	0.00%
Massachusetts Electric Co.	\$200,000	1.73%	24/11/2030	150,248	0.00%
Texas Eastern Transmission LP	\$165,000	3.50%	15/1/2028	150,243	0.00%
Micron Technology, Inc.	\$200,000	2.70%	15/4/2032	150,041	0.00%
Georgia Power Co.	\$175,000	4.30%	15/3/2042	150,007	0.00%
Stellantis NV	€166,000	2.75%	1/4/2032	149,803	0.00%
Mylan, Inc.	\$200,000	5.20%	15/4/2048	149,746	0.00%
Enbridge Energy Partners LP	\$160,000	5.50%	15/9/2040	149,745	0.00%
Duke Energy Corp.	\$150,000	5.00%	8/12/2025	149,667	0.00%
J M Smucker Co.	\$225,000	2.75%	15/9/2041	149,550	0.00%
Sysco Corp.	\$225,000	3.15%	14/12/2051	149,345	0.00%
CSX Corp.	\$175,000	4.30%	1/3/2048	149,310	0.00%
Duke Energy Corp.	\$150,000	5.00%	8/12/2027	149,188	0.00%
National Rural Utilities Cooperative Finance Corp.	\$150,000	4.80%	15/3/2028	149,039	0.00%
Nestle Holdings, Inc.	\$225,000	2.63%	14/9/2051	148,937	0.00%
Brighthouse Financial, Inc.	\$202,000	4.70%	22/6/2047	148,874	0.00%
Golub Capital BDC, Inc.	\$175,000	2.50%	24/8/2026	148,681	0.00%
Biogen, Inc.	\$225,000	3.15%	1/5/2050	148,664	0.00%
Vornado Realty LP	\$200,000	3.40%	1/6/2031	148,401	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Essential Utilities, Inc.	\$165,000	3.57%	1/5/2029	148,335	0.00%
Time Warner Cable LLC	£131,000	5.75%	2/6/2031	148,113	0.00%
Duke Energy Ohio, Inc.	\$200,000	3.70%	15/6/2046	148,080	0.00%
Sherwin-Williams Co.	\$150,000	4.05%	8/8/2024	148,077	0.00%
Ford Foundation	\$250,000	2.82%	1/6/2070	148,026	0.00%
American Honda Finance Corp.	\$150,000	3.55%	12/1/2024	147,939	0.00%
CommonSpirit Health	\$200,000	3.91%	1/10/2050	147,900	0.00%
GATX Corp.	\$150,000	4.35%	15/2/2024	147,835	0.00%
American Homes 4 Rent LP	\$200,000	4.30%	15/4/2052	147,771	0.00%
Novant Health, Inc.	\$200,000	2.64%	1/11/2036	147,704	0.00%
Paramount Global	\$150,000	4.75%	15/5/2025	147,610	0.00%
Tyson Foods, Inc.	\$150,000	3.95%	15/8/2024	147,579	0.00%
United Parcel Service, Inc.	\$150,000	4.45%	1/4/2030	147,576	0.00%
AT&T, Inc.	€200,000	1.80%	14/9/2039	147,504	0.00%
Sherwin-Williams Co.	\$150,000	4.25%	8/8/2025	147,447	0.00%
Magellan Midstream Partners LP	\$200,000	3.95%	1/3/2050	147,363	0.00%
Duke Energy Carolinas LLC	\$200,000	3.45%	15/4/2051	147,347	0.00%
Waste Connections, Inc.	\$173,000	2.60%	1/2/2030	147,334	0.00%
Dollar General Corp.	\$150,000	4.63%	1/11/2027	147,325	0.00%
MetLife, Inc.	\$150,000	3.60%	10/4/2024	147,325	0.00%
American Financial Group, Inc.	\$185,000	4.50%	15/6/2047	147,224	0.00%
Southern California Edison Co.	\$150,000	5.55%	15/1/2037	147,043	0.00%
Walt Disney Co.	\$150,000	3.70%	15/9/2024	146,927	0.00%
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	146,763	0.00%
Johns Hopkins University	\$175,000	4.08%	1/7/2053	146,614	0.00%
Burlington Northern Santa Fe LLC	\$150,000	3.40%	1/9/2024	146,582	0.00%
General Mills, Inc.	\$150,000	4.00%	17/4/2025	146,574	0.00%
Northern Trust Corp.	\$150,000	4.00%	10/5/2027	146,547	0.00%
AT&T, Inc.	€150,000	2.60%	17/12/2029	146,420	0.00%
Invitation Homes Operating Partnership LP	\$200,000	2.70%	15/1/2034	146,356	0.00%
Union Pacific Corp.	\$200,000	3.55%	20/5/2061	146,329	0.00%
Atmos Energy Corp.	\$175,000	4.15%	15/1/2043	146,291	0.00%
First American Financial Corp.	\$200,000	2.40%	15/8/2031	146,220	0.00%
Xcel Energy, Inc.	\$200,000	3.50%	1/12/2049	146,214	0.00%
Louisville Gas & Electric Co.	\$175,000	4.25%	1/4/2049	146,163	0.00%
Morgan Stanley Domestic Holdings, Inc.	\$150,000	4.50%	20/6/2028	146,085	0.00%
Marathon Petroleum Corp.	\$150,000	3.63%	15/9/2024	146,051	0.00%
eBay, Inc.	\$150,000	3.45%	1/8/2024	146,049	0.00%
Dover Corp.	\$168,000	2.95%	4/11/2029	146,026	0.00%
State Street Corp.	\$150,000	3.55%	18/8/2025	146,003	0.00%
Oncor Electric Delivery Co. LLC	\$150,000	4.95%	15/9/2052	145,900	0.00%
New York Life Global Funding	\$155,000	2.00%	22/1/2025	145,893	0.00%
Union Pacific Corp.	\$200,000	3.75%	5/2/2070	145,671	0.00%
Coca-Cola Co.	\$200,000	2.50%	1/6/2040	145,644	0.00%
Magellan Midstream Partners LP	\$175,000	4.85%	1/2/2049	145,641	0.00%
AutoNation, Inc.	\$150,000	4.50%	1/10/2025	145,616	0.00%
Simon Property Group LP	\$185,000	4.25%	1/10/2044	145,571	0.00%
Amphenol Corp.	\$155,000	2.05%	1/3/2025	145,477	0.00%
Vontier Corp.	\$200,000	2.95%	1/4/2031	145,429	0.00%
Thomas Jefferson University	\$200,000	3.85%	1/11/2057	145,386	0.00%
American Water Capital Corp.	\$150,000	3.40%	1/3/2025	145,383	0.00%
Lowe's Cos, Inc.	\$150,000	3.13%	15/9/2024	145,363	0.00%
SVB Financial Group	\$200,000	1.80%	2/2/2031	145,341	0.00%
M&T Bank Corp.^	\$150,000	4.55%	16/8/2028	145,217	0.00%
Kimco Realty Corp.	\$150,000	2.70%	1/3/2024	145,194	0.00%
Colgate-Palmolive Co.	\$150,000	3.10%	15/8/2025	145,180	0.00%
Host Hotels & Resorts LP	\$151,000	4.00%	15/6/2025	145,141	0.00%
McDonald's Corp.	\$150,000	3.38%	26/5/2025	145,036	0.00%
ONE Gas, Inc.	\$175,000	4.50%	1/11/2048	144,990	0.00%
Ameriprise Financial, Inc.	\$150,000	4.50%	13/5/2032	144,940	0.00%
Abbott Laboratories	\$150,000	2.95%	15/3/2025	144,892	0.00%
Entergy Mississippi LLC	\$200,000	3.50%	1/6/2051	144,821	0.00%
Citigroup, Inc.	\$150,000	4.30%	20/11/2026	144,773	0.00%
Medtronic Global Holdings SCA	€200,000	1.50%	2/7/2039	144,773	0.00%
Loews Corp.	\$150,000	3.75%	1/4/2026	144,708	0.00%
Oncor Electric Delivery Co. LLC	\$142,000	5.35%	1/10/2052	144,678	0.00%
Parker-Hannifin Corp.	\$150,000	2.70%	14/6/2024	144,531	0.00%
National Retail Properties, Inc.	\$150,000	4.00%	15/11/2025	144,516	0.00%
Xylem, Inc.	\$175,000	4.38%	1/11/2046	144,492	0.00%
New York Life Global Funding	\$150,000	3.60%	5/8/2025	144,430	0.00%
Georgetown University	\$225,000	2.94%	1/4/2050	144,419	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Estee Lauder Cos, Inc.	\$200,000	3.13%	1/12/2049	144,416	0.00%
EPR Properties	\$200,000	3.60%	15/11/2031	144,401	0.00%
DTE Electric Co.	\$200,000	3.25%	1/4/2051	144,333	0.00%
Prudential Financial, Inc.^	\$150,000	5.20%	15/3/2044	144,249	0.00%
AutoZone, Inc.	\$150,000	3.25%	15/4/2025	144,100	0.00%
Bacardi Ltd.	\$150,000	4.70%	15/5/2028	144,093	0.00%
Kaiser Foundation Hospitals	\$150,000	4.88%	1/4/2042	144,069	0.00%
Guardian Life Insurance Co. of America	\$175,000	4.85%	24/1/2077	144,024	0.00%
Sempra Energy	\$150,000	3.30%	1/4/2025	143,992	0.00%
Halliburton Co.	\$148,000	3.80%	15/11/2025	143,933	0.00%
Marriott International, Inc.	\$150,000	3.75%	1/10/2025	143,867	0.00%
CSX Corp.	\$150,000	3.35%	1/11/2025	143,865	0.00%
Elevance Health, Inc.	\$150,000	4.10%	1/3/2028	143,773	0.00%
Morgan Stanley	CAD200,000	3.00%	7/2/2024	143,767	0.00%
Exxon Mobil Corp.	\$200,000	3.10%	16/8/2049	143,709	0.00%
Southern Co. Gas Capital Corp.	\$175,000	4.40%	1/6/2043	143,687	0.00%
PepsiCo, Inc.	\$150,000	2.75%	30/4/2025	143,657	0.00%
Nationwide Financial Services, Inc.	\$150,000	6.75%	15/5/2037	143,620	0.00%
Thermo Fisher Scientific, Inc.	€200,000	1.50%	1/10/2039	143,605	0.00%
EOG Resources, Inc.	\$150,000	4.95%	15/4/2050	143,476	0.00%
Intel Corp.	\$230,000	3.10%	15/2/2060	143,445	0.00%
Applied Materials, Inc.	\$210,000	2.75%	1/6/2050	143,420	0.00%
Prologis LP	\$150,000	4.38%	1/2/2029	143,371	0.00%
Fifth Third Bancorp	\$150,000	3.95%	14/3/2028	143,328	0.00%
Northern States Power Co.	\$200,000	3.20%	1/4/2052	143,326	0.00%
Aircastle Ltd.	\$175,000	2.85%	26/1/2028	143,199	0.00%
Boston Properties LP	\$175,000	2.90%	15/3/2030	143,002	0.00%
Equinix, Inc.	\$150,000	2.63%	18/11/2024	142,995	0.00%
HSBC Bank USA NA	\$150,000	5.63%	15/8/2035	142,980	0.00%
Cigna Corp.	\$200,000	3.40%	15/3/2051	142,904	0.00%
STERIS Irish FinCo UnLtd Co.	\$200,000	3.75%	15/3/2051	142,878	0.00%
Protective Life Global Funding	\$150,000	0.47%	12/1/2024	142,874	0.00%
Southern California Edison Co.	\$200,000	3.45%	1/2/2052	142,778	0.00%
Eli Lilly & Co.	€200,000	1.70%	1/11/2049	142,755	0.00%
General Motors Financial Co., Inc.	\$150,000	4.35%	17/1/2027	142,724	0.00%
Targa Resources Corp.	\$150,000	6.25%	1/7/2052	142,676	0.00%
Comcast Corp.	€200,000	1.25%	20/2/2040	142,651	0.00%
Crown Castle, Inc.	\$150,000	3.70%	15/6/2026	142,566	0.00%
Equinix, Inc.	\$225,000	3.00%	15/7/2050	142,558	0.00%
Guardian Life Global Funding	\$140,000	5.55%	28/10/2027	142,552	0.00%
XLIT Ltd.	\$150,000	5.50%	31/3/2045	142,446	0.00%
Oncor Electric Delivery Co. LLC	\$175,000	3.80%	30/9/2047	142,430	0.00%
Nationwide Mutual Insurance Co.	\$110,000	9.38%	15/8/2039	142,424	0.00%
Marvell Technology, Inc.	\$150,000	4.88%	22/6/2028	142,420	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$150,000	5.40%	15/8/2041	142,377	0.00%
Verizon Communications, Inc.	€200,000	1.50%	19/9/2039	142,362	0.00%
Willis North America, Inc.	\$200,000	3.88%	15/9/2049	142,263	0.00%
American Tower Corp.	\$200,000	3.70%	15/10/2049	142,200	0.00%
Realty Income Corp.	\$175,000	2.85%	15/12/2032	142,148	0.00%
WEC Energy Group, Inc.	\$150,000	0.80%	15/3/2024	142,136	0.00%
Norfolk Southern Corp.	\$175,000	4.10%	15/5/2049	142,075	0.00%
Consumers Energy Co.	\$250,000	2.50%	1/5/2060	142,051	0.00%
Burlington Northern Santa Fe LLC	\$150,000	4.90%	1/4/2044	141,978	0.00%
Entergy Arkansas LLC	\$150,000	4.00%	1/6/2028	141,912	0.00%
Kroger Co.	\$150,000	3.70%	1/8/2027	141,746	0.00%
Altria Group, Inc.	\$200,000	4.45%	6/5/2050	141,674	0.00%
Verizon Communications, Inc.	\$186,000	3.88%	1/3/2052	141,614	0.00%
Indiana Michigan Power Co.	\$150,000	3.85%	15/5/2028	141,385	0.00%
Essential Utilities, Inc.	\$150,000	5.30%	1/5/2052	141,172	0.00%
State Street Corp.	\$150,000	2.65%	19/5/2026	141,131	0.00%
Charles Schwab Corp.	\$150,000	3.20%	2/3/2027	141,105	0.00%
Boeing Co.	\$200,000	3.90%	1/5/2049	140,976	0.00%
Ally Financial, Inc.	\$150,000	4.75%	9/6/2027	140,919	0.00%
Realty Income Corp.	\$160,000	4.65%	15/3/2047	140,894	0.00%
Raytheon Technologies Corp.	\$200,000	3.13%	1/7/2050	140,889	0.00%
Lockheed Martin Corp.	\$150,000	3.90%	15/6/2032	140,880	0.00%
Liberty Mutual Group, Inc.	\$200,000	3.95%	15/10/2050	140,863	0.00%
KLA Corp.	\$150,000	4.95%	15/7/2052	140,780	0.00%
Waste Management, Inc.	\$225,000	2.50%	15/11/2050	140,774	0.00%
AEP Transmission Co. LLC	\$150,000	3.10%	1/12/2026	140,657	0.00%
AEP Texas, Inc.	\$150,000	3.95%	1/6/2028	140,585	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Target Corp.	\$150,000	2.50%	15/4/2026	140,524	0.00%
Florida Power & Light Co.	\$135,000	5.63%	1/4/2034	140,441	0.00%
Metropolitan Life Global Funding I	\$150,000	0.55%	7/6/2024	140,306	0.00%
Moody's Corp.	\$150,000	4.25%	8/8/2032	140,280	0.00%
Micron Technology, Inc.	\$225,000	3.48%	1/11/2051	140,159	0.00%
Union Pacific Corp.	\$175,000	3.80%	1/10/2051	140,151	0.00%
Comcast Corp.	\$126,000	6.50%	15/11/2035	140,110	0.00%
CVS Health Corp.	\$150,000	3.00%	15/8/2026	140,087	0.00%
Arthur J Gallagher & Co.	\$200,000	3.50%	20/5/2051	140,081	0.00%
Chubb INA Holdings, Inc.	€171,000	2.50%	15/3/2038	139,971	0.00%
University of Notre Dame du Lac	\$175,000	3.44%	15/2/2045	139,865	0.00%
International Paper Co.	\$140,000	6.00%	15/11/2041	139,720	0.00%
Texas Instruments, Inc.	\$150,000	2.90%	3/11/2027	139,715	0.00%
International Business Machines Corp.	€200,000	1.20%	11/2/2040	139,519	0.00%
Crown Castle, Inc.	\$150,000	3.65%	1/9/2027	139,480	0.00%
Case Western Reserve University	\$150,000	5.41%	1/6/2122	139,336	0.00%
Amcor Flexibles North America, Inc.	\$150,000	3.10%	15/9/2026	139,239	0.00%
New York Life Global Funding	\$150,000	0.60%	27/8/2024	139,237	0.00%
Cox Communications, Inc.	\$175,000	2.60%	15/6/2031	139,230	0.00%
Intercontinental Exchange, Inc.	\$150,000	3.10%	15/9/2027	139,221	0.00%
Phillips 66 Co.	\$160,000	4.68%	15/2/2045	139,139	0.00%
CNO Global Funding	\$150,000	1.65%	6/1/2025	139,093	0.00%
Consolidated Edison Co. of New York, Inc.	\$200,000	3.20%	1/12/2051	139,000	0.00%
Procter & Gamble Co.	\$150,000	2.45%	3/11/2026	138,970	0.00%
Dominion Energy, Inc.	\$160,000	4.85%	15/8/2052	138,959	0.00%
Massachusetts Mutual Life Insurance Co.	\$200,000	3.38%	15/4/2050	138,942	0.00%
Lowe's Cos, Inc.	\$150,000	5.00%	15/4/2040	138,832	0.00%
Phillips 66	\$200,000	3.30%	15/3/2052	138,751	0.00%
Elevance Health, Inc.	\$200,000	3.13%	15/5/2050	138,721	0.00%
NSTAR Electric Co.	\$200,000	3.10%	1/6/2051	138,721	0.00%
Norfolk Southern Corp.	\$208,000	3.16%	15/5/2055	138,530	0.00%
Travelers Cos, Inc.	\$200,000	3.05%	8/6/2051	138,496	0.00%
Honeywell International, Inc.	\$150,000	2.50%	1/11/2026	138,474	0.00%
Niagara Mohawk Power Corp.	\$150,000	4.28%	15/12/2028	138,431	0.00%
CSX Corp.	\$150,000	2.60%	1/11/2026	138,415	0.00%
Republic Services, Inc.	\$200,000	3.05%	1/3/2050	138,330	0.00%
Omega Healthcare Investors, Inc.	\$150,000	4.75%	15/1/2028	138,254	0.00%
Energy Transfer LP	\$150,000	6.10%	15/2/2042	138,127	0.00%
New York Life Global Funding	\$150,000	2.35%	14/7/2026	138,080	0.00%
Johnson & Johnson	\$220,000	2.25%	1/9/2050	137,984	0.00%
Georgia Power Co.	\$200,000	3.25%	15/3/2051	137,974	0.00%
Hackensack Meridian Health, Inc.	\$200,000	2.68%	1/9/2041	137,969	0.00%
Union Pacific Corp.	\$175,000	4.10%	15/9/2067	137,919	0.00%
WR Berkley Corp.	\$200,000	3.55%	30/3/2052	137,867	0.00%
Entergy Texas, Inc.	\$150,000	5.00%	15/9/2052	137,762	0.00%
Southwest Gas Corp.	\$225,000	3.18%	15/8/2051	137,456	0.00%
PNC Financial Services Group, Inc.	\$150,000	3.45%	23/4/2029	137,454	0.00%
Essential Utilities, Inc.	\$200,000	3.35%	15/4/2050	137,404	0.00%
DH Europe Finance II Sarl	€200,000	1.80%	18/9/2049	137,403	0.00%
Equinix, Inc.	\$200,000	3.40%	15/2/2052	137,276	0.00%
American Honda Finance Corp.	\$150,000	1.20%	8/7/2025	137,196	0.00%
Cleveland Electric Illuminating Co.	\$150,000	3.50%	1/4/2028	137,106	0.00%
Unum Group	\$200,000	4.13%	15/6/2051	137,084	0.00%
Cargill, Inc.	\$150,000	4.76%	23/11/2045	136,975	0.00%
Williams Cos, Inc.	\$200,000	3.50%	15/10/2051	136,917	0.00%
PPL Electric Utilities Corp.	\$200,000	3.00%	1/10/2049	136,910	0.00%
Marathon Oil Corp.	\$160,000	5.20%	1/6/2045	136,882	0.00%
Dick's Sporting Goods, Inc.	\$210,000	4.10%	15/1/2052	136,758	0.00%
Raytheon Technologies Corp.	\$200,000	3.03%	15/3/2052	136,685	0.00%
Enterprise Products Operating LLC	\$125,000	6.88%	1/3/2033	136,601	0.00%
Public Service Electric & Gas Co.	\$200,000	3.00%	1/3/2051	136,509	0.00%
Entergy Louisiana LLC	\$150,000	2.40%	1/10/2026	136,441	0.00%
Kroger Co.	\$175,000	3.95%	15/1/2050	136,367	0.00%
Athene Holding Ltd.	\$200,000	3.95%	25/5/2051	136,336	0.00%
Metropolitan Life Global Funding I	\$150,000	3.00%	19/9/2027	136,195	0.00%
Pfizer, Inc.	\$200,000	2.70%	28/5/2050	136,150	0.00%
Lowe's Cos, Inc.	\$200,000	2.80%	15/9/2041	136,144	0.00%
Bacardi Ltd.	\$150,000	2.75%	15/7/2026	136,062	0.00%
Piedmont Natural Gas Co., Inc.	\$200,000	3.35%	1/6/2050	136,055	0.00%
Valero Energy Partners LP	\$140,000	4.50%	15/3/2028	135,857	0.00%
International Flavors & Fragrances, Inc.	\$200,000	3.47%	1/12/2050	135,832	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walmart, Inc.	\$125,000	5.63%	15/4/2041	135,740	0.00%
Northern Natural Gas Co.	\$200,000	3.40%	16/10/2051	135,717	0.00%
Wabtec Transportation Netherlands BV	€150,000	1.25%	3/12/2027	135,602	0.00%
Kansas City Southern	\$150,000	4.95%	15/8/2045	135,456	0.00%
Pacific Gas & Electric Co.	\$200,000	3.95%	1/12/2047	135,415	0.00%
National Rural Utilities Cooperative Finance Corp.^	\$150,000	5.25%	20/4/2046	135,393	0.00%
MetLife Capital Trust IV	\$125,000	7.88%	15/12/2037	135,316	0.00%
Analog Devices, Inc.	\$200,000	2.95%	1/10/2051	135,266	0.00%
Duke Energy Carolinas LLC	\$175,000	3.70%	1/12/2047	135,054	0.00%
Prologis LP	\$200,000	3.05%	1/3/2050	134,905	0.00%
Stryker Corp.	\$200,000	2.90%	15/6/2050	134,820	0.00%
Unum Group	\$150,000	5.75%	15/8/2042	134,771	0.00%
KeySpan Gas East Corp.	\$140,000	5.82%	1/4/2041	134,748	0.00%
Invesco Finance plc	\$145,000	5.38%	30/11/2043	134,666	0.00%
Dow Chemical Co.	\$102,000	9.40%	15/5/2039	134,635	0.00%
CenterPoint Energy Houston Electric LLC	\$150,000	4.50%	1/4/2044	134,617	0.00%
Gilead Sciences, Inc.	\$208,000	2.80%	1/10/2050	134,609	0.00%
Coca-Cola Co.	\$200,000	2.75%	1/6/2060	134,596	0.00%
Tractor Supply Co.	\$175,000	1.75%	1/11/2030	134,432	0.00%
Prologis LP	\$150,000	2.13%	15/4/2027	134,428	0.00%
OWL Rock Core Income Corp.	\$150,000	4.70%	8/2/2027	134,426	0.00%
Pernod Ricard International Finance LLC	\$175,000	1.63%	1/4/2031	134,409	0.00%
Everest Reinsurance Holdings, Inc.	\$200,000	3.50%	15/10/2050	134,294	0.00%
Duke Energy Corp.	\$150,000	0.90%	15/9/2025	134,274	0.00%
Marriott International, Inc.	\$175,000	2.75%	15/10/2033	134,186	0.00%
Omega Healthcare Investors, Inc.	\$138,000	4.50%	15/1/2025	134,163	0.00%
Athene Global Funding	CAD200,000	2.10%	24/9/2025	134,140	0.00%
Biogen, Inc.	\$200,000	3.25%	15/2/2051	134,013	0.00%
Novant Health, Inc.	\$200,000	3.32%	1/11/2061	133,832	0.00%
Boston Scientific Corp.	\$149,000	4.55%	1/3/2039	133,692	0.00%
Juniper Networks, Inc.	\$150,000	3.75%	15/8/2029	133,647	0.00%
Apple, Inc.	\$200,000	2.70%	5/8/2051	133,563	0.00%
Aetna, Inc.	\$125,000	6.75%	15/12/2037	133,529	0.00%
Devon Energy Corp.	\$155,000	5.00%	15/6/2045	133,402	0.00%
Paramount Global	\$150,000	4.20%	1/6/2029	133,401	0.00%
Brooklyn Union Gas Co.	\$140,000	4.63%	5/8/2027	133,390	0.00%
University of Southern California	\$200,000	2.81%	1/10/2050	133,370	0.00%
Alabama Power Co.	\$200,000	3.00%	15/3/2052	133,356	0.00%
Norfolk Southern Corp.	\$145,000	4.84%	1/10/2041	133,325	0.00%
Verizon Communications, Inc.	CAD213,000	2.50%	16/5/2030	133,040	0.00%
Public Service Co. of Oklahoma	\$200,000	3.15%	15/8/2051	132,951	0.00%
Vulcan Materials Co.	\$140,000	3.90%	1/4/2027	132,942	0.00%
Enterprise Products Operating LLC	\$150,000	4.85%	15/8/2042	132,922	0.00%
Goldman Sachs Group, Inc.	€150,000	1.25%	7/2/2029	132,868	0.00%
Safehold Operating Partnership LP	\$175,000	2.85%	15/1/2032	132,859	0.00%
KeySpan Gas East Corp.	\$200,000	3.59%	18/1/2052	132,650	0.00%
Bank of America Corp.^	\$150,000	1.66%	11/3/2027	132,552	0.00%
Southwestern Electric Power Co.	\$200,000	3.25%	1/11/2051	132,244	0.00%
AES Corp.	\$150,000	3.95%	15/7/2030	132,238	0.00%
Thermo Fisher Scientific, Inc.	\$150,000	2.60%	1/10/2029	132,229	0.00%
Daimler Trucks Finance Canada, Inc.	CAD200,000	2.46%	15/12/2026	132,209	0.00%
Pacific Life Insurance Co.	\$100,000	9.25%	15/6/2039	132,108	0.00%
New York & Presbyterian Hospital	\$200,000	2.26%	1/8/2040	131,992	0.00%
Prudential Financial, Inc.	\$168,000	3.94%	7/12/2049	131,883	0.00%
Broadcom, Inc.	\$150,000	4.15%	15/4/2032	131,852	0.00%
Jefferies Financial Group Inc	\$135,000	6.50%	20/1/2043	131,825	0.00%
Simon Property Group LP	\$200,000	3.25%	13/9/2049	131,815	0.00%
Duke Energy Progress LLC	\$200,000	2.90%	15/8/2051	131,763	0.00%
Berkshire Hathaway Energy Co.	\$200,000	2.85%	15/5/2051	131,527	0.00%
Costco Wholesale Corp.	\$150,000	1.38%	20/6/2027	131,490	0.00%
Arizona Public Service Co.	\$125,000	6.35%	15/12/2032	131,479	0.00%
Massachusetts Institute of Technology	\$180,000	2.99%	1/7/2050	131,477	0.00%
Block Financial LLC	\$150,000	3.88%	15/8/2030	131,380	0.00%
AmFam Holdings, Inc.	\$200,000	3.83%	11/3/2051	131,365	0.00%
Masco Corp.	\$211,000	3.13%	15/2/2051	131,353	0.00%
Home Depot, Inc.	\$150,000	4.20%	1/4/2043	131,337	0.00%
Westlake Corp.	\$200,000	2.88%	15/8/2041	131,333	0.00%
Northwestern University	\$200,000	2.64%	1/12/2050	131,310	0.00%
Exxon Mobil Corp.	\$150,000	2.44%	16/8/2029	131,214	0.00%
Atmos Energy Corp.	\$160,000	4.13%	15/3/2049	131,200	0.00%
BorgWarner, Inc.	\$137,000	3.38%	15/3/2025	131,147	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Rady Children's Hospital-San Diego	\$200,000	3.15%	15/8/2051	130,957	0.00%
Ohio Power Co.	\$200,000	2.90%	1/10/2051	130,783	0.00%
AT&T, Inc.	CAD205,000	4.85%	25/5/2047	130,751	0.00%
California Institute of Technology	\$150,000	4.32%	1/8/2045	130,710	0.00%
Burlington Northern Santa Fe LLC	\$145,000	4.40%	15/3/2042	130,663	0.00%
Crown Castle, Inc.	\$200,000	3.25%	15/1/2051	130,648	0.00%
Interstate Power & Light Co.	\$200,000	3.10%	30/11/2051	130,617	0.00%
American Electric Power Co., Inc.	\$125,000	5.95%	1/11/2032	130,606	0.00%
President & Fellows of Harvard College	\$200,000	2.52%	15/10/2050	130,399	0.00%
Atmos Energy Corp.	\$200,000	2.85%	15/2/2052	130,395	0.00%
Banner Health	\$200,000	2.91%	1/1/2051	130,381	0.00%
Assured Guaranty US Holdings, Inc.	\$200,000	3.60%	15/9/2051	130,294	0.00%
Equitable Financial Life Global Funding	\$150,000	1.30%	12/7/2026	130,239	0.00%
Fortune Brands Innovations, Inc.	\$150,000	4.00%	25/3/2032	130,187	0.00%
LYB International Finance III LLC	\$200,000	3.80%	1/10/2060	130,079	0.00%
Medtronic Global Holdings SCA	€200,000	1.75%	2/7/2049	130,060	0.00%
Alabama Power Co.	\$125,000	6.00%	1/3/2039	129,971	0.00%
Hershey Co.	\$151,000	2.45%	15/11/2029	129,906	0.00%
Amgen, Inc.	\$140,000	3.20%	2/11/2027	129,835	0.00%
PepsiCo, Inc.	\$150,000	3.88%	19/3/2060	129,614	0.00%
Thermo Fisher Scientific Finance I BV	€134,000	0.00%	18/11/2025	129,488	0.00%
Main Street Capital Corp.	\$150,000	3.00%	14/7/2026	129,394	0.00%
Simon Property Group LP	\$120,000	6.75%	1/2/2040	129,318	0.00%
Blackstone Holdings Finance Co. LLC	\$200,000	3.20%	30/1/2052	129,279	0.00%
Ralph Lauren Corp.	\$150,000	2.95%	15/6/2030	129,211	0.00%
Johnson Controls International plc	\$132,000	3.63%	2/7/2024	129,175	0.00%
Royalty Pharma plc	\$200,000	3.55%	2/9/2050	128,979	0.00%
Athene Global Funding	\$150,000	1.73%	2/10/2026	128,931	0.00%
Commonwealth Edison Co.	\$200,000	2.75%	1/9/2051	128,663	0.00%
American Electric Power Co., Inc.	\$125,000	5.75%	1/11/2027	128,641	0.00%
Children's Hospital of Philadelphia	\$200,000	2.70%	1/7/2050	128,456	0.00%
Packaging Corp. of America	\$200,000	3.05%	1/10/2051	128,429	0.00%
United Airlines 2012-1 Class A Pass Through Trust	\$133,105	4.15%	11/4/2024	128,345	0.00%
Puget Sound Energy, Inc.	\$200,000	2.89%	15/9/2051	128,338	0.00%
Southern California Edison Co.	\$200,000	2.95%	1/2/2051	128,218	0.00%
Amphenol Corp.	\$150,000	2.80%	15/2/2030	128,214	0.00%
Consolidated Edison Co. of New York, Inc.	\$150,000	4.63%	1/12/2054	128,203	0.00%
Aon Corp.	\$150,000	2.80%	15/5/2030	128,074	0.00%
FMR LLC	\$125,000	6.45%	15/11/2039	128,024	0.00%
Medtronic Global Holdings SCA	€123,000	2.63%	15/10/2025	127,789	0.00%
Dominion Energy South Carolina, Inc.	\$130,000	5.45%	1/2/2041	127,759	0.00%
Lear Corp.	\$155,000	5.25%	15/5/2049	127,669	0.00%
Alexandria Real Estate Equities, Inc.	\$200,000	3.00%	18/5/2051	127,620	0.00%
Metropolitan Life Global Funding I	CAD200,000	1.95%	20/3/2028	127,610	0.00%
Massachusetts Electric Co.	\$175,000	4.00%	15/8/2046	127,582	0.00%
Hackensack Meridian Health, Inc.	\$200,000	2.88%	1/9/2050	127,442	0.00%
AdventHealth Obligated Group	\$200,000	2.80%	15/11/2051	127,424	0.00%
Northwestern Memorial Healthcare Obligated Group	\$200,000	2.63%	15/7/2051	127,396	0.00%
Kinder Morgan Energy Partners LP	\$125,000	6.50%	1/9/2039	127,380	0.00%
EPR Properties	\$150,000	4.95%	15/4/2028	127,374	0.00%
United Parcel Service, Inc.	£100,000	5.13%	12/2/2050	127,363	0.00%
Union Electric Co.	\$200,000	2.63%	15/3/2051	127,149	0.00%
East Ohio Gas Co.	\$200,000	3.00%	15/6/2050	127,109	0.00%
Duke Energy Progress LLC	\$210,000	2.50%	15/8/2050	127,102	0.00%
Tampa Electric Co.	\$175,000	3.63%	15/6/2050	127,073	0.00%
Brighthouse Financial, Inc.	\$200,000	3.85%	22/12/2051	127,059	0.00%
FedEx Corp.	\$150,000	4.75%	15/11/2045	127,055	0.00%
International Business Machines Corp.	\$125,000	5.60%	30/11/2039	127,053	0.00%
Nestle Holdings, Inc.	\$150,000	1.00%	15/9/2027	126,961	0.00%
Rockefeller Foundation	\$200,000	2.49%	1/10/2050	126,789	0.00%
Lear Corp.	\$150,000	3.50%	30/5/2030	126,723	0.00%
Packaging Corp. of America	\$165,000	4.05%	15/12/2049	126,690	0.00%
Emerson Electric Co.	\$131,000	3.15%	1/6/2025	126,663	0.00%
First American Financial Corp.	\$150,000	4.00%	15/5/2030	126,610	0.00%
Florida Power & Light Co.	\$150,000	3.99%	1/3/2049	126,596	0.00%
WEC Energy Group, Inc.	\$125,000	5.15%	1/10/2027	126,535	0.00%
Trustees of the University of Pennsylvania	\$200,000	2.40%	1/10/2050	126,420	0.00%
United Airlines 2014-1 Class A Pass Through Trust	\$138,330	4.00%	11/4/2026	126,415	0.00%
Ameren Illinois Co.	\$150,000	4.15%	15/3/2046	126,366	0.00%
Bristol-Myers Squibb Co.	\$200,000	2.55%	13/11/2050	126,318	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Interstate Power & Light Co.	\$155,000	2.30%	1/6/2030	126,114	0.00%
Union Pacific Corp.	\$150,000	2.38%	20/5/2031	125,924	0.00%
Southern Co.	\$125,000	5.15%	6/10/2025	125,914	0.00%
PPG Industries, Inc.	\$150,000	2.55%	15/6/2030	125,630	0.00%
Consolidated Edison Co. of New York, Inc.	\$150,000	4.20%	15/3/2042	125,558	0.00%
Principal Financial Group, Inc.	\$150,000	4.63%	15/9/2042	125,416	0.00%
Eli Lilly & Co.	€150,000	0.63%	1/11/2031	125,394	0.00%
American Water Capital Corp.	\$175,000	3.25%	1/6/2051	125,357	0.00%
Healthpeak Properties, Inc.	\$150,000	2.88%	15/1/2031	125,343	0.00%
Chevron USA, Inc.	\$200,000	2.34%	12/8/2050	125,244	0.00%
President & Fellows of Harvard College	\$150,000	3.75%	15/11/2052	125,225	0.00%
Goldman Sachs Group, Inc.	£100,000	7.13%	7/8/2025	125,209	0.00%
WEC Energy Group, Inc.	\$125,000	5.00%	27/9/2025	125,202	0.00%
Prospect Capital Corp.	\$150,000	3.36%	15/11/2026	125,112	0.00%
Berkshire Hathaway Energy Co.	\$150,000	4.25%	15/10/2050	125,049	0.00%
New York Life Insurance Co.	\$150,000	4.45%	15/5/2069	124,997	0.00%
Travelers Cos, Inc.	\$200,000	2.55%	27/4/2050	124,913	0.00%
PepsiCo, Inc.	CAD175,000	2.15%	6/5/2024	124,881	0.00%
Methodist Hospital	\$200,000	2.71%	1/12/2050	124,814	0.00%
Texas Instruments, Inc.	\$125,000	4.70%	18/11/2024	124,806	0.00%
Sabine Pass Liquefaction LLC	\$125,000	5.90%	15/9/2037	124,753	0.00%
Snap-on, Inc.	\$175,000	3.10%	1/5/2050	124,712	0.00%
Comcast Corp.	£100,000	5.50%	23/11/2029	124,543	0.00%
Paramount Global	\$150,000	5.85%	1/9/2043	124,508	0.00%
Franklin Resources, Inc.	\$200,000	2.95%	12/8/2051	124,381	0.00%
American International Group, Inc.	\$132,000	2.50%	30/6/2025	124,356	0.00%
DCP Midstream Operating LP	\$125,000	5.63%	15/7/2027	124,190	0.00%
Ross Stores, Inc.	\$125,000	4.60%	15/4/2025	124,057	0.00%
Public Service Electric & Gas Co.	\$150,000	4.05%	1/5/2048	123,998	0.00%
AEP Transmission Co. LLC	\$150,000	4.25%	15/9/2048	123,936	0.00%
Entergy Arkansas LLC	\$150,000	4.20%	1/4/2049	123,914	0.00%
Southern California Gas Co.	\$150,000	4.30%	15/1/2049	123,896	0.00%
Viatis, Inc.	\$200,000	4.00%	22/6/2050	123,890	0.00%
CDW LLC/CDW Finance Corp.	\$150,000	3.57%	1/12/2031	123,852	0.00%
Welltower, Inc.	\$125,000	4.50%	15/1/2024	123,804	0.00%
Wisconsin Power & Light Co.	\$135,000	3.95%	1/9/2032	123,694	0.00%
Public Service Co. of Colorado	\$150,000	4.05%	15/9/2049	123,608	0.00%
Tyco Electronics Group SA	\$150,000	2.50%	4/2/2032	123,597	0.00%
Welltower, Inc.	\$150,000	4.95%	1/9/2048	123,487	0.00%
Athene Holding Ltd.	\$200,000	3.45%	15/5/2052	123,477	0.00%
Pfizer, Inc.	\$150,000	1.70%	28/5/2030	123,348	0.00%
Walmart, Inc.	£100,000	4.88%	19/1/2039	123,203	0.00%
University of Miami	\$150,000	4.06%	1/4/2052	123,159	0.00%
Whirlpool Corp.	\$125,000	4.00%	1/3/2024	123,129	0.00%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	\$200,000	2.67%	1/10/2050	123,056	0.00%
Colgate-Palmolive Co.	\$125,000	3.25%	15/3/2024	123,013	0.00%
Beth Israel Lahey Health, Inc.	\$200,000	3.08%	1/7/2051	122,979	0.00%
Sysco Canada, Inc.	CAD172,000	3.65%	25/4/2025	122,840	0.00%
Arizona Public Service Co.	\$150,000	4.50%	1/4/2042	122,824	0.00%
L3Harris Technologies, Inc.	\$125,000	3.95%	28/5/2024	122,800	0.00%
Entergy Arkansas LLC	\$200,000	2.65%	15/6/2051	122,722	0.00%
Johnson & Johnson	\$150,000	3.50%	15/1/2048	122,708	0.00%
Eli Lilly & Co.	\$200,000	2.50%	15/9/2060	122,696	0.00%
Apple, Inc.	\$200,000	2.55%	20/8/2060	122,405	0.00%
FedEx Corp.	\$140,000	4.95%	17/10/2048	122,405	0.00%
Vistra Operations Co. LLC	\$125,000	4.88%	13/5/2024	122,401	0.00%
O'Reilly Automotive, Inc.	\$130,000	4.20%	1/4/2030	122,399	0.00%
Owl Rock Capital Corp.	\$130,000	4.00%	30/3/2025	122,179	0.00%
Oglethorpe Power Corp.	\$135,000	5.38%	1/11/2040	122,147	0.00%
Discovery Communications LLC	\$125,000	3.80%	13/3/2024	122,101	0.00%
Ventas Canada Finance Ltd.	CAD200,000	3.30%	1/12/2031	121,927	0.00%
Magellan Midstream Partners LP	\$140,000	5.15%	15/10/2043	121,804	0.00%
General Motors Financial Co., Inc.	\$125,000	4.35%	9/4/2025	121,741	0.00%
ONE Gas, Inc.	\$150,000	2.00%	15/5/2030	121,718	0.00%
Baltimore Gas & Electric Co.	\$150,000	2.25%	15/6/2031	121,681	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$140,000	3.55%	15/12/2029	121,672	0.00%
Amdocs Ltd.	\$150,000	2.54%	15/6/2030	121,639	0.00%
Packaging Corp. of America	\$125,000	3.65%	15/9/2024	121,583	0.00%
Pennsylvania Electric Co.	\$135,000	3.25%	15/3/2028	121,472	0.00%
Guardian Life Global Funding	\$125,000	2.90%	6/5/2024	121,386	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Home Depot, Inc.	\$125,000	3.35%	15/9/2025	121,291	0.00%
Securian Financial Group, Inc.	\$150,000	4.80%	15/4/2048	121,233	0.00%
Kilroy Realty LP	\$125,000	4.38%	1/10/2025	121,219	0.00%
Warnermedia Holdings, Inc.	\$125,000	3.53%	15/3/2024	121,124	0.00%
Wells Fargo & Co.	CAD170,000	3.87%	21/5/2025	121,049	0.00%
Midwest Connector Capital Co. LLC	\$125,000	3.90%	1/4/2024	121,014	0.00%
Healthcare Realty Holdings LP	\$130,000	3.50%	1/8/2026	121,011	0.00%
MetLife, Inc.	£100,000	5.38%	9/12/2024	120,856	0.00%
Dominion Energy South Carolina, Inc.	\$150,000	2.30%	1/12/2031	120,820	0.00%
Prologis Euro Finance LLC	€200,000	1.00%	16/2/2041	120,759	0.00%
Prologis Euro Finance LLC	€200,000	1.50%	10/9/2049	120,688	0.00%
Principal Life Global Funding II	\$130,000	3.00%	18/4/2026	120,676	0.00%
Duke Energy Florida LLC	\$150,000	3.85%	15/11/2042	120,619	0.00%
Home Depot, Inc.	\$125,000	3.90%	6/12/2028	120,440	0.00%
Citigroup, Inc.	£100,000	5.15%	21/5/2026	120,389	0.00%
Eversource Energy	\$125,000	3.15%	15/1/2025	120,322	0.00%
McDonald's Corp.	\$125,000	4.70%	9/12/2035	120,200	0.00%
Dollar General Corp.	\$150,000	4.13%	3/4/2050	120,185	0.00%
Discover Bank	\$150,000	2.70%	6/2/2030	120,108	0.00%
Invesco Finance plc	\$125,000	3.75%	15/1/2026	120,003	0.00%
Mastercard, Inc.	\$140,000	3.95%	26/2/2048	119,923	0.00%
Home Depot, Inc.	\$125,000	4.88%	15/2/2044	119,900	0.00%
Rockwell Automation, Inc.	\$200,000	2.80%	15/8/2061	119,894	0.00%
3M Co.	\$125,000	3.00%	7/8/2025	119,866	0.00%
Yale University	\$150,000	1.48%	15/4/2030	119,849	0.00%
Xcel Energy, Inc.	\$125,000	4.00%	15/6/2028	119,734	0.00%
Washington University	\$150,000	3.52%	15/4/2054	119,698	0.00%
AvalonBay Communities, Inc.	\$150,000	4.15%	1/7/2047	119,634	0.00%
Prologis LP	\$150,000	2.25%	15/1/2032	119,451	0.00%
Travelers Cos, Inc.	\$135,000	4.60%	1/8/2043	119,340	0.00%
AutoZone, Inc.	\$125,000	3.75%	1/6/2027	119,289	0.00%
Prologis LP	\$125,000	4.00%	15/9/2028	119,255	0.00%
Ameren Illinois Co.	\$150,000	3.70%	1/12/2047	119,232	0.00%
CSX Corp.	\$125,000	3.80%	1/3/2028	119,202	0.00%
Dollar General Corp.	\$125,000	4.13%	1/5/2028	119,180	0.00%
Starbucks Corp.	\$125,000	4.00%	15/11/2028	119,103	0.00%
DR Horton, Inc.	\$125,000	2.50%	15/10/2024	118,945	0.00%
Athene Global Funding	\$125,000	2.75%	25/6/2024	118,868	0.00%
Simon Property Group LP	\$150,000	2.20%	1/2/2031	118,812	0.00%
Hartford Financial Services Group, Inc.	\$150,000	4.30%	15/4/2043	118,720	0.00%
Air Lease Corp.	\$125,000	3.25%	1/3/2025	118,701	0.00%
Mastercard, Inc.	\$125,000	3.50%	26/2/2028	118,688	0.00%
Molson Coors International LP	CAD170,000	3.44%	15/7/2026	118,593	0.00%
Voya Financial, Inc.	\$125,000	3.65%	15/6/2026	118,541	0.00%
AEP Transmission Co. LLC	\$150,000	4.00%	1/12/2046	118,448	0.00%
Mastercard, Inc.	\$125,000	2.00%	3/3/2025	118,446	0.00%
TWDC Enterprises 18 Corp.	\$125,000	3.00%	13/2/2026	118,435	0.00%
Charles Schwab Corp.	\$125,000	3.30%	1/4/2027	118,381	0.00%
Eli Lilly & Co.	€150,000	0.50%	14/9/2033	118,315	0.00%
New York Life Global Funding	\$150,000	1.85%	1/8/2031	118,215	0.00%
Washington University	\$150,000	4.35%	15/4/2122	118,115	0.00%
Eli Lilly & Co.	€200,000	1.13%	14/9/2051	118,092	0.00%
Blackstone Holdings Finance Co. LLC	\$200,000	2.85%	5/8/2051	117,972	0.00%
Pacific Life Global Funding II	\$150,000	2.45%	11/1/2032	117,957	0.00%
MPLX LP	\$150,000	4.90%	15/4/2058	117,846	0.00%
Prologis LP	CAD160,000	5.25%	15/1/2031	117,737	0.00%
Citigroup, Inc.	£100,000	2.75%	24/1/2024	117,701	0.00%
LifeStorage LP	\$125,000	3.50%	1/7/2026	117,351	0.00%
Providence St Joseph Health Obligated Group	\$200,000	2.70%	1/10/2051	117,193	0.00%
NIKE, Inc.	\$150,000	3.38%	1/11/2046	117,007	0.00%
S&P Global, Inc.	\$125,000	2.95%	22/1/2027	116,941	0.00%
TJX Cos, Inc.	\$150,000	1.60%	15/5/2031	116,907	0.00%
Target Corp.	\$100,000	7.00%	15/1/2038	116,846	0.00%
Berkshire Hathaway Finance Corp.	\$185,000	2.50%	15/1/2051	116,771	0.00%
MetLife, Inc.	\$100,000	9.25%	8/4/2038	116,757	0.00%
NYU Langone Hospitals	\$175,000	3.38%	1/7/2055	116,681	0.00%
Eversource Energy	\$150,000	1.65%	15/8/2030	116,675	0.00%
McCormick & Co., Inc.	\$125,000	3.40%	15/8/2027	116,648	0.00%
Caterpillar Financial Services Corp.	\$125,000	0.60%	13/9/2024	116,548	0.00%
Everyg Kansas Central, Inc.	\$125,000	3.10%	1/4/2027	116,528	0.00%
Danaher Corp.	\$175,000	2.80%	10/12/2051	116,429	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	\$150,000	1.75%	20/1/2031	116,187	0.00%
Home Depot, Inc.	\$150,000	1.38%	15/3/2031	116,178	0.00%
Dominion Energy South Carolina, Inc.	\$125,000	5.10%	1/6/2065	116,100	0.00%
Pfizer, Inc.	\$125,000	4.40%	15/5/2044	116,099	0.00%
International Flavors & Fragrances, Inc.	\$135,000	5.00%	26/9/2048	115,936	0.00%
Albemarle Corp.	\$125,000	5.45%	1/12/2044	115,840	0.00%
CMS Energy Corp.	\$125,000	3.45%	15/8/2027	115,774	0.00%
MassMutual Global Funding II	\$150,000	1.55%	9/10/2030	115,426	0.00%
Brooklyn Union Gas Co.	\$150,000	4.49%	4/3/2049	115,300	0.00%
Union Electric Co.	\$150,000	3.65%	15/4/2045	115,261	0.00%
Verizon Communications, Inc.	£100,000	4.75%	17/2/2034	115,128	0.00%
Comcast Corp.	\$110,000	5.65%	15/6/2035	115,052	0.00%
3M Co.	\$125,000	3.38%	1/3/2029	114,988	0.00%
Lincoln National Corp.	\$125,000	3.80%	1/3/2028	114,888	0.00%
CubeSmart LP	\$150,000	2.50%	15/2/2032	114,866	0.00%
Interpublic Group of Cos, Inc.	\$125,000	5.40%	1/10/2048	114,741	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$125,000	3.40%	15/11/2026	114,720	0.00%
Waste Connections, Inc.	\$125,000	3.50%	1/5/2029	114,413	0.00%
Stewart Information Services Corp.	\$150,000	3.60%	15/11/2031	114,372	0.00%
Stryker Corp.	\$125,000	1.15%	15/6/2025	114,347	0.00%
Devon Energy Corp.	\$100,000	7.95%	15/4/2032	114,156	0.00%
Alexandria Real Estate Equities, Inc.	\$150,000	4.00%	1/2/2050	114,135	0.00%
Lincoln National Corp.	\$110,000	7.00%	15/6/2040	113,883	0.00%
Kimberly-Clark Corp.	\$125,000	3.20%	25/4/2029	113,861	0.00%
Steel Dynamics, Inc.	\$175,000	3.25%	15/10/2050	113,814	0.00%
Protective Life Global Funding	\$150,000	1.74%	21/9/2030	113,813	0.00%
NorthWestern Corp.	\$140,000	4.18%	15/11/2044	113,809	0.00%
Weyerhaeuser Co.	\$150,000	4.00%	9/3/2052	113,700	0.00%
American Honda Finance Corp.	\$125,000	2.35%	8/1/2027	113,595	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$150,000	4.70%	15/6/2044	113,523	0.00%
NVIDIA Corp.	\$150,000	3.50%	1/4/2050	113,514	0.00%
Textron, Inc.	\$125,000	3.38%	1/3/2028	113,468	0.00%
MidAmerican Energy Co.	\$116,000	3.50%	15/10/2024	113,273	0.00%
Tri-State Generation & Transmission Association, Inc.	\$125,000	6.00%	15/6/2040	113,264	0.00%
Viatis, Inc.	\$125,000	1.65%	22/6/2025	113,243	0.00%
International Flavors & Fragrances, Inc.	\$145,000	4.38%	1/6/2047	113,209	0.00%
Zoetis, Inc.	\$125,000	4.70%	1/2/2043	113,125	0.00%
CubeSmart LP	\$150,000	2.00%	15/2/2031	112,952	0.00%
Consolidated Edison Co. of New York, Inc.	\$135,000	4.50%	15/5/2058	112,922	0.00%
New York & Presbyterian Hospital	\$200,000	2.61%	1/8/2060	112,843	0.00%
Bank of America Corp.	\$125,000	4.88%	1/4/2044	112,755	0.00%
Baltimore Gas & Electric Co.	\$150,000	3.50%	15/8/2046	112,672	0.00%
Procter & Gamble Co.	£100,000	1.38%	3/5/2025	112,513	0.00%
Corporate Office Properties LP	\$150,000	2.75%	15/4/2031	112,287	0.00%
Mid-America Apartments LP	\$175,000	2.88%	15/9/2051	112,245	0.00%
Southern Power Co.	\$125,000	5.25%	15/7/2043	112,231	0.00%
MDC Holdings, Inc.	\$200,000	3.97%	6/8/2061	112,128	0.00%
Entergy Arkansas LLC	\$160,000	3.35%	15/6/2052	112,124	0.00%
Bacardi Ltd.	\$125,000	5.30%	15/5/2048	112,108	0.00%
Puget Energy, Inc.	\$125,000	4.10%	15/6/2030	111,834	0.00%
Ecolab, Inc.	\$200,000	2.13%	15/8/2050	111,804	0.00%
JPMorgan Chase & Co.	\$100,000	8.00%	29/4/2027	111,780	0.00%
ITC Holdings Corp.	\$125,000	5.30%	1/7/2043	111,722	0.00%
MidAmerican Energy Co.	\$130,000	4.25%	15/7/2049	111,664	0.00%
Prologis LP	\$200,000	2.13%	15/10/2050	111,651	0.00%
Dominion Energy South Carolina, Inc.	\$125,000	4.60%	15/6/2043	111,409	0.00%
Linde, Inc.	\$200,000	2.00%	10/8/2050	111,396	0.00%
Duquesne Light Holdings, Inc.	\$125,000	3.62%	1/8/2027	111,333	0.00%
General Motors Financial Co., Inc.	£100,000	2.35%	3/9/2025	111,264	0.00%
MetLife, Inc.	\$100,000	6.38%	15/6/2034	111,092	0.00%
Zimmer Biomet Holdings, Inc.	\$140,000	4.45%	15/8/2045	110,901	0.00%
Southern Power Co.	€111,000	1.85%	20/6/2026	110,719	0.00%
Boeing Co.	\$105,000	6.88%	15/3/2039	110,711	0.00%
Willis-Knighton Medical Center	\$175,000	3.07%	1/3/2051	110,527	0.00%
CNH Industrial Capital LLC	\$125,000	1.45%	15/7/2026	110,512	0.00%
Wells Fargo & Co.	£100,000	4.63%	2/11/2035	110,446	0.00%
Kimco Realty Corp.	\$150,000	4.13%	1/12/2046	110,422	0.00%
Black Hills Corp.	\$130,000	3.05%	15/10/2029	110,405	0.00%
Texas Instruments, Inc.	\$125,000	1.13%	15/9/2026	110,403	0.00%
Bank of America Corp.^	CAD170,000	2.60%	4/4/2029	110,337	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American International Group, Inc.	\$125,000	3.40%	30/6/2030	110,288	0.00%
Consumers Energy Co.	\$125,000	4.35%	15/4/2049	110,158	0.00%
Texas Eastern Transmission LP	\$100,000	7.00%	15/7/2032	110,127	0.00%
Ameren Illinois Co.	\$100,000	5.90%	1/12/2052	109,992	0.00%
MidAmerican Energy Co.	\$125,000	4.40%	15/10/2044	109,945	0.00%
Kinder Morgan Energy Partners LP	\$100,000	7.50%	15/11/2040	109,943	0.00%
Enbridge Energy Partners LP	\$100,000	7.50%	15/4/2038	109,866	0.00%
American Equity Investment Life Holding Co.	\$115,000	5.00%	15/6/2027	109,440	0.00%
Simon Property Group LP	\$115,000	2.00%	13/9/2024	109,348	0.00%
JPMorgan Chase & Co.	\$100,000	7.63%	15/10/2026	109,343	0.00%
Kinder Morgan Energy Partners LP	\$111,000	4.25%	1/9/2024	109,208	0.00%
Air Lease Corp.	\$125,000	2.20%	15/1/2027	109,134	0.00%
Regeneron Pharmaceuticals, Inc.	\$175,000	2.80%	15/9/2050	109,076	0.00%
Progress Energy, Inc.	\$100,000	7.00%	30/10/2031	109,003	0.00%
Eergy Kansas Central, Inc.	\$150,000	3.45%	15/4/2050	108,998	0.00%
Public Service Co. of Colorado	\$100,000	6.25%	1/9/2037	108,932	0.00%
Burlington Northern Santa Fe LLC	\$100,000	6.15%	1/5/2037	108,903	0.00%
ERP Operating LP	\$125,000	3.00%	1/7/2029	108,887	0.00%
PayPal Holdings, Inc.	\$125,000	2.85%	1/10/2029	108,843	0.00%
CenterPoint Energy Resources Corp.	\$135,000	4.10%	1/9/2047	108,610	0.00%
Massachusetts Institute of Technology	\$125,000	4.68%	1/7/2114	108,598	0.00%
Huntington Bancshares, Inc.^	\$150,000	2.49%	15/8/2036	108,575	0.00%
Verizon Communications, Inc.	CAD200,000	3.63%	16/5/2050	108,226	0.00%
Prudential Financial, Inc.	\$100,000	6.63%	21/6/2040	108,217	0.00%
CSX Corp.	\$100,000	6.22%	30/4/2040	108,201	0.00%
Kinder Morgan Energy Partners LP	\$100,000	7.30%	15/8/2033	108,183	0.00%
American Water Capital Corp.	\$125,000	2.80%	1/5/2030	108,113	0.00%
Walt Disney Co.	\$100,000	6.15%	15/2/2041	108,023	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$150,000	4.30%	31/1/2043	107,913	0.00%
Consolidated Edison Co. of New York, Inc.	\$150,000	3.60%	15/6/2061	107,880	0.00%
Southern Co. Gas Capital Corp.	\$135,000	4.40%	30/5/2047	107,802	0.00%
Mohawk Industries, Inc.	\$125,000	3.63%	15/5/2030	107,642	0.00%
United Airlines 2020-1 Class B Pass Through Trust	\$114,300	4.88%	15/1/2026	107,599	0.00%
Brixmor Operating Partnership LP	\$112,000	3.85%	1/2/2025	107,520	0.00%
Boston Gas Co.	\$125,000	3.00%	1/8/2029	107,503	0.00%
Aon Corp.	\$105,000	6.25%	30/9/2040	107,438	0.00%
Vulcan Materials Co.	\$125,000	4.70%	1/3/2048	107,392	0.00%
Energy Transfer LP	\$110,000	4.75%	15/1/2026	107,343	0.00%
Southwestern Electric Power Co.	\$105,000	6.20%	15/3/2040	106,997	0.00%
Estee Lauder Cos, Inc.	\$100,000	6.00%	15/5/2037	106,991	0.00%
Booking Holdings, Inc.	€100,000	4.25%	15/5/2029	106,897	0.00%
Commonwealth Edison Co.	\$150,000	3.20%	15/11/2049	106,757	0.00%
Tennessee Gas Pipeline Co. LLC	\$100,000	7.00%	15/10/2028	106,749	0.00%
CSX Corp.	\$100,000	6.15%	1/5/2037	106,721	0.00%
Goldman Sachs Group, Inc.^	CAD150,000	3.31%	31/10/2025	106,561	0.00%
Baptist Healthcare System Obligated Group	\$150,000	3.54%	15/8/2050	106,550	0.00%
American International Group, Inc.	\$125,000	4.38%	30/6/2050	106,438	0.00%
Duke Energy Carolinas LLC	\$100,000	6.00%	1/12/2028	106,432	0.00%
Kentucky Utilities Co.	\$150,000	3.30%	1/6/2050	106,095	0.00%
Guardian Life Global Funding	\$120,000	0.88%	10/12/2025	106,093	0.00%
Wells Fargo & Co.	€100,000	3.50%	12/9/2029	106,001	0.00%
Brown University	\$150,000	2.92%	1/9/2050	105,987	0.00%
Ingredion, Inc.	\$125,000	2.90%	1/6/2030	105,891	0.00%
Interpublic Group of Cos, Inc.	\$150,000	3.38%	1/3/2041	105,727	0.00%
Citigroup, Inc.	€100,000	2.38%	22/5/2024	105,628	0.00%
Citigroup, Inc.^	€100,000	4.25%	25/2/2030	105,561	0.00%
Duke Energy Carolinas LLC	\$100,000	6.05%	15/4/2038	105,548	0.00%
Welltower, Inc.	\$125,000	3.10%	15/1/2030	105,543	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$110,000	3.35%	1/9/2024	105,329	0.00%
Liberty Mutual Group, Inc.	\$160,000	3.95%	15/5/2060	105,225	0.00%
McKesson Corp.	€100,000	3.13%	17/2/2029	105,175	0.00%
JPMorgan Chase & Co.	€100,000	3.00%	19/2/2026	105,138	0.00%
RPM International, Inc.	\$140,000	4.25%	15/1/2048	105,028	0.00%
Ecolab, Inc.	€100,000	1.00%	15/1/2024	104,772	0.00%
Edison International	\$100,000	6.95%	15/11/2029	104,770	0.00%
Aon Corp.	\$100,000	8.21%	1/1/2027	104,656	0.00%
General Motors Financial Co., Inc.	€100,000	2.20%	1/4/2024	104,606	0.00%
Eergy, Inc.	\$110,000	2.45%	15/9/2024	104,514	0.00%
Connecticut Light & Power Co.	\$125,000	4.00%	1/4/2048	104,425	0.00%
Sutter Health	\$150,000	3.36%	15/8/2050	104,395	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.80%	15/1/2033	104,318	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PepsiCo, Inc.	\$125,000	3.60%	13/8/2042	104,275	0.00%
Kentucky Utilities Co.	\$110,000	5.13%	1/11/2040	104,202	0.00%
Amgen, Inc.	\$150,000	2.80%	15/8/2041	104,117	0.00%
National Fuel Gas Co.	\$110,000	4.75%	1/9/2028	104,101	0.00%
SVB Financial Group	\$125,000	2.10%	15/5/2028	104,089	0.00%
Massachusetts Mutual Life Insurance Co.	\$125,000	4.90%	1/4/2077	103,873	0.00%
Evergy Kansas Central, Inc.	\$125,000	4.13%	1/3/2042	103,794	0.00%
Oncor Electric Delivery Co. LLC	\$110,000	3.70%	15/11/2028	103,794	0.00%
Regions Bank/Birmingham AL	\$100,000	6.45%	26/6/2037	103,699	0.00%
AbbVie, Inc.	€100,000	1.25%	1/6/2024	103,590	0.00%
Alabama Power Co.	\$150,000	3.13%	15/7/2051	103,578	0.00%
Digital Euro Finco LLC	€100,000	2.63%	15/4/2024	103,527	0.00%
University of Southern California	\$125,000	3.84%	1/10/2047	103,500	0.00%
Wisconsin Electric Power Co.	\$100,000	5.63%	15/5/2033	103,425	0.00%
Prudential Financial, Inc.	\$100,000	5.70%	14/12/2036	103,194	0.00%
Memorial Sloan-Kettering Cancer Center	\$125,000	4.20%	1/7/2055	103,175	0.00%
Host Hotels & Resorts LP	\$125,000	3.50%	15/9/2030	103,114	0.00%
Virginia Electric & Power Co.	\$100,000	6.00%	15/1/2036	102,985	0.00%
McDonald's Corp.	\$100,000	5.70%	1/2/2039	102,965	0.00%
Commonwealth Edison Co.	\$125,000	4.00%	1/3/2048	102,960	0.00%
Emory University	\$125,000	2.14%	1/9/2030	102,942	0.00%
MetLife, Inc.	\$100,000	5.88%	6/2/2041	102,918	0.00%
McDonald's Corp.	£100,000	4.13%	11/6/2054	102,912	0.00%
WPC Eurobond BV	€108,000	2.13%	15/4/2027	102,836	0.00%
PepsiCo, Inc.	€100,000	0.25%	6/5/2024	102,830	0.00%
Citigroup, Inc. ^	\$110,000	3.89%	10/1/2028	102,809	0.00%
Carlyle Finance LLC	\$115,000	5.65%	15/9/2048	102,759	0.00%
3M Co.	\$100,000	5.70%	15/3/2037	102,739	0.00%
Wells Fargo & Co.	€100,000	0.50%	26/4/2024	102,697	0.00%
L3Harris Technologies, Inc.	\$100,000	6.15%	15/12/2040	102,510	0.00%
WPC Eurobond BV	€100,000	2.25%	19/7/2024	102,477	0.00%
Kimberly-Clark Corp.	€100,000	0.63%	7/9/2024	102,241	0.00%
United Parcel Service, Inc.	€100,000	1.63%	15/11/2025	102,151	0.00%
Thermo Fisher Scientific, Inc.	€100,000	0.75%	12/9/2024	102,133	0.00%
Southern Natural Gas Co. LLC	\$125,000	4.80%	15/3/2047	102,125	0.00%
Procter & Gamble Co.	€100,000	0.63%	30/10/2024	102,049	0.00%
Southwest Gas Corp.	\$100,000	5.80%	1/12/2027	101,823	0.00%
Eaton Capital Unlimited Co.	€100,000	0.75%	20/9/2024	101,800	0.00%
Public Service Electric & Gas Co.	\$100,000	5.50%	1/3/2040	101,779	0.00%
Merck & Co., Inc.	€100,000	1.88%	15/10/2026	101,589	0.00%
Liberty Mutual Group, Inc.	€100,000	2.75%	4/5/2026	101,543	0.00%
Estee Lauder Cos, Inc.	\$107,000	2.00%	1/12/2024	101,473	0.00%
Apple, Inc.	€100,000	0.88%	24/5/2025	101,463	0.00%
Southern California Edison Co.	\$100,000	6.05%	15/3/2039	101,419	0.00%
Coca-Cola Co.	€150,000	0.80%	15/3/2040	101,401	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.45%	30/10/2025	101,317	0.00%
Washington Gas Light Co.	\$135,000	3.80%	15/9/2046	101,293	0.00%
Fidelity National Information Services, Inc.	€120,000	2.95%	21/5/2039	101,258	0.00%
NYU Langone Hospitals	\$100,000	5.75%	1/7/2043	101,117	0.00%
Wisconsin Public Service Corp.	\$100,000	5.35%	10/11/2025	101,068	0.00%
Sutter Health	\$125,000	4.09%	15/8/2048	100,967	0.00%
Duke Energy Florida LLC	\$100,000	5.65%	1/4/2040	100,951	0.00%
High Street Funding Trust II	\$125,000	4.68%	15/2/2048	100,900	0.00%
Zoetis, Inc.	\$125,000	3.95%	12/9/2047	100,885	0.00%
Burlington Northern Santa Fe LLC	\$100,000	5.40%	1/6/2041	100,766	0.00%
Digital Realty Trust LP	\$100,000	5.55%	15/1/2028	100,675	0.00%
Digital Stout Holding LLC	£100,000	3.30%	19/7/2029	100,642	0.00%
International Business Machines Corp.	€100,000	0.95%	23/5/2025	100,592	0.00%
Dominion Energy, Inc.	\$100,000	5.95%	15/6/2035	100,559	0.00%
Wisconsin Electric Power Co.	\$100,000	5.70%	1/12/2036	100,529	0.00%
CSX Corp.	\$100,000	5.50%	15/4/2041	100,462	0.00%
National Rural Utilities Cooperative Finance Corp.	\$120,000	4.30%	15/3/2049	100,449	0.00%
Energy Transfer LP	\$100,000	6.63%	15/10/2036	100,430	0.00%
Darden Restaurants, Inc.	\$130,000	4.55%	15/2/2048	100,370	0.00%
Linde, Inc.	\$125,000	3.55%	7/11/2042	100,344	0.00%
McKesson Corp.	€100,000	1.50%	17/11/2025	100,216	0.00%
Western & Southern Life Insurance Co.	\$150,000	3.75%	28/4/2061	100,211	0.00%
OhioHealth Corp.	\$125,000	2.30%	15/11/2031	100,143	0.00%
Citigroup, Inc.	\$100,000	6.13%	25/8/2036	100,139	0.00%
Cox Communications, Inc.	\$104,000	3.15%	15/8/2024	100,124	0.00%
AvalonBay Communities, Inc.	\$130,000	3.90%	15/10/2046	100,105	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Health Care Service Corp. A Mutual Legal Reserve Co.	\$125,000	2.20%	1/6/2030	100,066	0.00%
Penn Mutual Life Insurance Co.	\$150,000	3.80%	29/4/2061	100,047	0.00%
Devon Energy Corp.	\$100,000	5.25%	15/9/2024	100,001	0.00%
Verizon Communications, Inc.	AUD150,000	4.05%	17/2/2025	99,920	0.00%
Abbott Ireland Financing DAC	€100,000	1.50%	27/9/2026	99,848	0.00%
Citigroup, Inc.	€100,000	2.13%	10/9/2026	99,843	0.00%
Medtronic Global Holdings SCA	€100,000	3.38%	15/10/2034	99,759	0.00%
Public Service Electric & Gas Co.	\$125,000	3.80%	1/3/2046	99,755	0.00%
Baltimore Gas & Electric Co.	\$150,000	2.90%	15/6/2050	99,749	0.00%
UDR, Inc.	\$110,000	3.50%	15/1/2028	99,707	0.00%
U.S. Treasury Note	\$100,000	4.25%	31/12/2024	99,670	0.00%
Moody's Corp.	\$100,000	4.88%	15/2/2024	99,666	0.00%
Public Service Electric & Gas Co.	\$125,000	3.85%	1/5/2049	99,660	0.00%
Puget Sound Energy, Inc.	\$100,000	5.80%	15/3/2040	99,547	0.00%
WakeMed	\$150,000	3.29%	1/10/2052	99,465	0.00%
Stryker Corp.	€100,000	2.13%	30/11/2027	99,329	0.00%
McDonald's Corp.	£100,000	2.95%	15/3/2034	99,223	0.00%
Thermo Fisher Scientific, Inc.	€100,000	1.75%	15/4/2027	99,143	0.00%
Welltower, Inc.	\$110,000	2.70%	15/2/2027	99,087	0.00%
FedEx Corp.	€100,000	0.45%	5/8/2025	99,060	0.00%
Schlumberger Finance France SAS	€100,000	1.00%	18/2/2026	98,859	0.00%
Digital Euro Finco LLC	€100,000	2.50%	16/1/2026	98,832	0.00%
CBRE Services, Inc.	\$125,000	2.50%	1/4/2031	98,796	0.00%
Welltower, Inc.	£100,000	4.50%	1/12/2034	98,760	0.00%
Omega Healthcare Investors, Inc.	\$100,000	4.95%	1/4/2024	98,743	0.00%
Washington Gas Light Co.	\$135,000	3.65%	15/9/2049	98,720	0.00%
John Deere Capital Corp.	\$100,000	3.45%	10/1/2024	98,697	0.00%
Martin Marietta Materials, Inc.	\$100,000	4.25%	2/7/2024	98,697	0.00%
AvalonBay Communities, Inc.	\$100,000	5.00%	15/2/2033	98,650	0.00%
Johnson & Johnson	\$100,000	4.85%	15/5/2041	98,632	0.00%
Amphenol Technologies Holding GmbH	€100,000	0.75%	4/5/2026	98,575	0.00%
DCP Midstream Operating LP	\$100,000	6.45%	3/11/2036	98,569	0.00%
Masco Corp.	\$125,000	4.50%	15/5/2047	98,538	0.00%
General Motors Financial Co., Inc.	\$100,000	5.25%	1/3/2026	98,478	0.00%
McKesson Corp.	€100,000	1.63%	30/10/2026	98,472	0.00%
DXC Technology Co.	€100,000	1.75%	15/1/2026	98,465	0.00%
FedEx Corp.	€100,000	1.63%	11/1/2027	98,366	0.00%
WPC Eurobond BV	€100,000	2.25%	9/4/2026	98,275	0.00%
Mastercard, Inc.	\$100,000	3.38%	1/4/2024	98,183	0.00%
Lincoln National Corp.	\$100,000	6.30%	9/10/2037	98,145	0.00%
Dell International LLC/EMC Corp.	\$100,000	4.00%	15/7/2024	98,142	0.00%
Capital One Financial Corp.	\$100,000	3.75%	24/4/2024	98,135	0.00%
Capital One Financial Corp.	\$100,000	4.25%	30/4/2025	98,125	0.00%
Stifel Financial Corp.	\$100,000	4.25%	18/7/2024	98,033	0.00%
Fidelity National Information Services, Inc.	£100,000	2.25%	3/12/2029	98,027	0.00%
John Deere Capital Corp.	\$100,000	3.35%	12/6/2024	97,983	0.00%
Kinder Morgan Energy Partners LP	\$100,000	5.80%	15/3/2035	97,901	0.00%
Realty Income Corp.	\$100,000	3.88%	15/7/2024	97,888	0.00%
Legg Mason, Inc.	\$100,000	5.63%	15/1/2044	97,840	0.00%
Philip Morris International, Inc.	\$125,000	1.75%	1/11/2030	97,823	0.00%
McDonald's Corp.	\$100,000	3.25%	10/6/2024	97,786	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	5.00%	1/7/2042	97,762	0.00%
John Deere Cash Management Sarl	€100,000	1.85%	2/4/2028	97,714	0.00%
Eli Lilly & Co.	€100,000	2.13%	3/6/2030	97,671	0.00%
Humana, Inc.	\$100,000	4.88%	1/4/2030	97,575	0.00%
CVS Health Corp.	\$100,000	3.38%	12/8/2024	97,571	0.00%
Electronic Arts, Inc.	\$150,000	2.95%	15/2/2051	97,548	0.00%
ITC Holdings Corp.	\$100,000	3.65%	15/6/2024	97,510	0.00%
Elevance Health, Inc.	\$100,000	3.50%	15/8/2024	97,507	0.00%
Guardian Life Insurance Co. of America	\$115,000	4.88%	19/6/2064	97,438	0.00%
Charles Schwab Corp.	\$100,000	3.63%	1/4/2025	97,384	0.00%
Aetna, Inc.	\$110,000	4.75%	15/3/2044	97,307	0.00%
Wachovia Corp.	\$100,000	5.50%	1/8/2035	97,231	0.00%
Global Payments, Inc.	\$100,000	4.95%	15/8/2027	97,219	0.00%
Adobe, Inc.	\$100,000	3.25%	1/2/2025	97,170	0.00%
Florida Gas Transmission Co. LLC	\$100,000	4.35%	15/7/2025	97,168	0.00%
International Flavors & Fragrances, Inc.	€100,000	1.80%	25/9/2026	97,104	0.00%
Boston Scientific Corp.	\$99,000	3.45%	1/3/2024	97,070	0.00%
Comcast Corp.	\$100,000	3.38%	15/2/2025	97,000	0.00%
Welltower, Inc.	\$100,000	4.25%	1/4/2026	96,906	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
John Deere Capital Corp.	\$100,000	2.65%	24/6/2024	96,889	0.00%
Phillips 66 Co.	\$100,000	3.61%	15/2/2025	96,805	0.00%
Southern California Edison Co.	\$100,000	5.50%	15/3/2040	96,764	0.00%
Caterpillar, Inc.	\$110,000	2.60%	19/9/2029	96,736	0.00%
Yale University	\$150,000	2.40%	15/4/2050	96,703	0.00%
Carlisle Cos, Inc.	\$100,000	3.50%	1/12/2024	96,671	0.00%
PVH Corp.	\$100,000	4.63%	10/7/2025	96,567	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	3.45%	1/7/2024	96,524	0.00%
Jersey Central Power & Light Co.	\$100,000	4.30%	15/1/2026	96,520	0.00%
UPMC	\$100,000	3.60%	3/4/2025	96,459	0.00%
Metropolitan Life Global Funding I	CAD150,000	2.45%	12/1/2029	96,430	0.00%
AmerisourceBergen Corp.	\$100,000	3.25%	1/3/2025	96,369	0.00%
Union Pacific Corp.	\$100,000	3.25%	15/8/2025	96,268	0.00%
Capital One Financial Corp.^	\$125,000	2.62%	2/11/2032	96,203	0.00%
Spectra Energy Partners LP	\$100,000	3.50%	15/3/2025	96,199	0.00%
Mohawk Capital Finance SA	€100,000	1.75%	12/6/2027	96,139	0.00%
Leidos, Inc.	\$100,000	3.63%	15/5/2025	96,108	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	2.85%	27/1/2025	96,054	0.00%
Duke Energy Carolinas LLC	\$100,000	3.95%	15/11/2028	96,048	0.00%
LBJ Infrastructure Group LLC	\$150,000	3.80%	31/12/2057	96,013	0.00%
Trimble, Inc.	\$100,000	4.90%	15/6/2028	96,011	0.00%
SVB Financial Group	\$100,000	3.50%	29/1/2025	95,978	0.00%
TWDC Enterprises 18 Corp.	\$100,000	3.15%	17/9/2025	95,872	0.00%
Avangrid, Inc.	\$100,000	3.15%	1/12/2024	95,855	0.00%
California Institute of Technology	\$150,000	3.65%	1/9/2119	95,845	0.00%
Pfizer, Inc.	\$100,000	3.60%	15/9/2028	95,834	0.00%
Charles Schwab Corp.	\$110,000	2.75%	1/10/2029	95,776	0.00%
WRKCo, Inc.	\$100,000	3.00%	15/9/2024	95,573	0.00%
Goldman Sachs Group, Inc.	€100,000	2.00%	22/3/2028	95,514	0.00%
DTE Energy Co.	\$100,000	2.53%	1/10/2024	95,455	0.00%
Northwell Healthcare, Inc.	\$125,000	3.98%	1/11/2046	95,382	0.00%
Global Payments, Inc.	\$100,000	5.40%	15/8/2032	95,338	0.00%
Kroger Co.	\$100,000	5.40%	15/7/2040	95,330	0.00%
DTE Electric Co.	\$120,000	3.70%	15/3/2045	95,318	0.00%
GATX Corp.	\$100,000	4.70%	1/4/2029	95,297	0.00%
NGPL PipeCo LLC	\$100,000	4.88%	15/8/2027	95,263	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.25%	1/11/2025	95,259	0.00%
Public Service Co. of Colorado	\$100,000	3.70%	15/6/2028	95,252	0.00%
Williams Cos, Inc.	\$100,000	5.80%	15/11/2043	95,227	0.00%
Activision Blizzard, Inc.	\$100,000	3.40%	15/9/2026	95,219	0.00%
Wells Fargo & Co.	\$100,000	5.95%	15/12/2036	95,133	0.00%
FedEx Corp.	\$100,000	3.25%	1/4/2026	95,105	0.00%
Steel Dynamics, Inc.	\$100,000	2.80%	15/12/2024	95,090	0.00%
Nationwide Mutual Insurance Co.	\$85,000	7.88%	1/4/2033	95,073	0.00%
FedEx Corp.	\$125,000	4.05%	15/2/2048	94,950	0.00%
ONEOK Partners LP	\$100,000	6.13%	1/2/2041	94,913	0.00%
Trustees of Boston University	\$115,000	4.06%	1/10/2048	94,886	0.00%
Morgan Stanley Domestic Holdings, Inc.	\$100,000	3.80%	24/8/2027	94,852	0.00%
Fifth Third Bancorp	\$100,000	2.38%	28/1/2025	94,839	0.00%
3M Co.	\$100,000	3.63%	14/9/2028	94,807	0.00%
Virginia Electric & Power Co.	\$100,000	3.50%	15/3/2027	94,723	0.00%
NiSource, Inc.	\$100,000	5.25%	15/2/2043	94,663	0.00%
CH Robinson Worldwide, Inc.	\$100,000	4.20%	15/4/2028	94,509	0.00%
SITE Centers Corp.	\$100,000	3.63%	1/2/2025	94,490	0.00%
Energy Transfer LP	\$100,000	4.20%	15/4/2027	94,382	0.00%
DH Europe Finance II Sarl	\$125,000	3.40%	15/11/2049	94,381	0.00%
Verizon Communications, Inc.	€100,000	0.88%	8/4/2027	94,330	0.00%
AXIS Specialty Finance LLC^	\$115,000	4.90%	15/1/2040	94,313	0.00%
Procter & Gamble Co.	\$113,000	3.60%	25/3/2050	94,291	0.00%
General Motors Financial Co., Inc.	\$100,000	4.00%	6/10/2026	94,227	0.00%
United Parcel Service, Inc.	\$100,000	3.05%	15/11/2027	94,081	0.00%
Verizon Communications, Inc.	\$100,000	3.88%	8/2/2029	93,904	0.00%
Philip Morris International, Inc.	\$100,000	2.75%	25/2/2026	93,858	0.00%
Security Benefit Global Funding	\$100,000	1.25%	17/5/2024	93,757	0.00%
John Deere Capital Corp.	\$100,000	2.65%	10/6/2026	93,749	0.00%
ITC Holdings Corp.	\$100,000	3.25%	30/6/2026	93,733	0.00%
Discover Bank	\$100,000	4.65%	13/9/2028	93,706	0.00%
Nissan Motor Acceptance Co. LLC	\$100,000	1.05%	8/3/2024	93,696	0.00%
Metropolitan Edison Co.	\$100,000	4.30%	15/1/2029	93,673	0.00%
Dow Chemical Co.	\$100,000	5.25%	15/11/2041	93,618	0.00%
Intel Corp.	\$100,000	4.90%	29/7/2045	93,607	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GATX Corp.	\$100,000	3.85%	30/3/2027	93,520	0.00%
PNC Financial Services Group, Inc.	\$100,000	3.15%	19/5/2027	93,412	0.00%
Loews Corp.	\$115,000	4.13%	15/5/2043	93,402	0.00%
Kraft Heinz Foods Co.	\$100,000	4.25%	1/3/2031	93,352	0.00%
Waste Management, Inc.	\$100,000	3.15%	15/11/2027	93,325	0.00%
WRKCo, Inc.	\$100,000	4.00%	15/3/2028	93,279	0.00%
Texas Eastern Transmission LP	\$115,000	4.15%	15/1/2048	93,211	0.00%
Presbyterian Healthcare Services	\$100,000	4.88%	1/8/2052	93,209	0.00%
AvalonBay Communities, Inc.	\$100,000	2.95%	11/5/2026	93,084	0.00%
Kellogg Co.	\$100,000	3.40%	15/11/2027	93,019	0.00%
Citizens Financial Group, Inc.^	\$100,000	5.64%	21/5/2037	92,958	0.00%
Hudson Pacific Properties LP	\$100,000	5.95%	15/2/2028	92,916	0.00%
Commonwealth Edison Co.	\$100,000	2.55%	15/6/2026	92,880	0.00%
Target Corp.	\$100,000	3.38%	15/4/2029	92,864	0.00%
University of Chicago	\$110,000	4.00%	1/10/2053	92,750	0.00%
Visa, Inc.	\$100,000	2.75%	15/9/2027	92,716	0.00%
Berkshire Hathaway Energy Co.	\$100,000	3.25%	15/4/2028	92,661	0.00%
CubeSmart LP	\$100,000	3.13%	1/9/2026	92,636	0.00%
Realty Income Corp.	\$100,000	3.00%	15/1/2027	92,600	0.00%
Exxon Mobil Corp.	\$100,000	2.28%	16/8/2026	92,584	0.00%
Thermo Fisher Scientific, Inc.	€100,000	2.88%	24/7/2037	92,564	0.00%
Intel Corp.	\$100,000	4.00%	15/12/2032	92,553	0.00%
Citizens Financial Group, Inc.	\$100,000	2.85%	27/7/2026	92,551	0.00%
Northrop Grumman Corp.	\$100,000	4.75%	1/6/2043	92,439	0.00%
Baxter International, Inc.	\$100,000	2.60%	15/8/2026	92,423	0.00%
Verizon Communications, Inc.	€100,000	1.38%	2/11/2028	92,415	0.00%
Duke Energy Corp.	\$100,000	2.65%	1/9/2026	92,385	0.00%
Caterpillar Financial Services Corp.	\$100,000	2.40%	9/8/2026	92,377	0.00%
Black Hills Corp.	\$100,000	3.15%	15/1/2027	92,351	0.00%
American Water Capital Corp.	\$125,000	3.45%	1/5/2050	92,285	0.00%
John Deere Capital Corp.	\$100,000	2.25%	14/9/2026	92,275	0.00%
ERP Operating LP	\$100,000	3.50%	1/3/2028	92,214	0.00%
Procter & Gamble Co.	\$113,000	3.50%	25/10/2047	92,047	0.00%
Massachusetts Mutual Life Insurance Co.	\$150,000	3.20%	1/12/2061	92,045	0.00%
Alphabet, Inc.	\$100,000	2.00%	15/8/2026	91,971	0.00%
WRKCo, Inc.	\$100,000	3.38%	15/9/2027	91,927	0.00%
Truist Financial Corp.	\$100,000	3.88%	19/3/2029	91,926	0.00%
Southern California Edison Co.	\$125,000	3.65%	1/6/2051	91,783	0.00%
American Tower Corp.	\$100,000	3.13%	15/1/2027	91,772	0.00%
George Washington University	\$100,000	4.87%	15/9/2045	91,749	0.00%
Keysight Technologies, Inc.	\$93,000	4.55%	30/10/2024	91,697	0.00%
DTE Electric Co.	\$110,000	4.05%	15/5/2048	91,673	0.00%
General Dynamics Corp.	\$100,000	2.13%	15/8/2026	91,633	0.00%
DTE Energy Co.	\$103,000	3.40%	15/6/2029	91,609	0.00%
KKR Group Finance Co. II LLC	\$100,000	5.50%	1/2/2043	91,597	0.00%
General Motors Financial Co., Inc.	\$100,000	3.85%	5/1/2028	91,475	0.00%
American Honda Finance Corp.	\$100,000	2.30%	9/9/2026	91,422	0.00%
Federal Realty Investment Trust	\$100,000	3.25%	15/7/2027	91,410	0.00%
Smithfield Foods, Inc.	\$100,000	5.20%	1/4/2029	91,397	0.00%
Air Products & Chemicals, Inc.	€100,000	0.50%	5/5/2028	91,381	0.00%
Verizon Communications, Inc.	CHF100,000	0.56%	24/3/2031	91,359	0.00%
Public Service Co. of Colorado	\$110,000	4.10%	15/6/2048	91,353	0.00%
Equinix, Inc.	\$100,000	2.90%	18/11/2026	91,351	0.00%
Tanger Properties LP	\$100,000	3.13%	1/9/2026	91,349	0.00%
Verizon Communications, Inc.	\$100,000	5.01%	21/8/2054	91,287	0.00%
Hubbell, Inc.	\$100,000	3.15%	15/8/2027	91,189	0.00%
Principal Life Global Funding II	\$100,000	1.25%	23/6/2025	91,107	0.00%
Progress Energy, Inc.	\$90,000	6.00%	1/12/2039	91,081	0.00%
Kinder Morgan Energy Partners LP	\$100,000	5.63%	1/9/2041	91,073	0.00%
Intuit, Inc.	\$100,000	0.95%	15/7/2025	91,067	0.00%
Essex Portfolio LP	\$100,000	4.00%	1/3/2029	91,029	0.00%
WW Grainger, Inc.	\$100,000	4.60%	15/6/2045	90,909	0.00%
Corning, Inc.	\$100,000	4.70%	15/3/2037	90,809	0.00%
Discovery Communications LLC	\$100,000	6.35%	1/6/2040	90,790	0.00%
Medtronic Global Holdings SCA	€100,000	1.63%	7/3/2031	90,745	0.00%
AT&T, Inc.	\$100,000	5.15%	15/3/2042	90,730	0.00%
Guardian Life Global Funding	\$100,000	1.10%	23/6/2025	90,702	0.00%
East Ohio Gas Co.	\$100,000	1.30%	15/6/2025	90,624	0.00%
National Retail Properties, Inc.	\$100,000	3.50%	15/10/2027	90,616	0.00%
Massachusetts Institute of Technology	\$125,000	3.89%	1/7/2116	90,590	0.00%
Celanese US Holdings LLC	€100,000	2.13%	1/3/2027	90,578	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Motorola Solutions, Inc.	\$100,000	5.50%	1/9/2044	90,498	0.00%
Kimberly-Clark Corp.	\$125,000	3.20%	30/7/2046	90,408	0.00%
Massachusetts Institute of Technology	\$100,000	3.96%	1/7/2038	90,403	0.00%
Ochsner LSU Health System of North Louisiana	\$125,000	2.51%	15/5/2031	90,324	0.00%
Leidos, Inc.	\$100,000	4.38%	15/5/2030	90,283	0.00%
Boeing Co.	\$100,000	2.25%	15/6/2026	90,230	0.00%
WP Carey, Inc.	\$100,000	3.85%	15/7/2029	89,909	0.00%
Realty Income Corp.	£100,000	1.63%	15/12/2030	89,868	0.00%
Otis Worldwide Corp.	\$100,000	2.29%	5/4/2027	89,791	0.00%
International Paper Co.	\$95,000	5.00%	15/9/2035	89,790	0.00%
PeaceHealth Obligated Group	\$100,000	1.38%	15/11/2025	89,575	0.00%
Baltimore Gas & Electric Co.	\$100,000	4.55%	1/6/2052	89,441	0.00%
Juniper Networks, Inc.	\$100,000	1.20%	10/12/2025	89,435	0.00%
Phillips 66	\$100,000	1.30%	15/2/2026	89,406	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$95,000	4.00%	15/3/2028	89,314	0.00%
Nationwide Children's Hospital, Inc.	\$100,000	4.56%	1/11/2052	89,260	0.00%
Blackstone Holdings Finance Co. LLC	\$110,000	2.50%	10/1/2030	89,155	0.00%
Colgate-Palmolive Co.	\$100,000	4.00%	15/8/2045	89,155	0.00%
Pioneer Natural Resources Co.	\$100,000	1.13%	15/1/2026	89,114	0.00%
Omnicom Capital Holdings plc	£100,000	2.25%	22/11/2033	89,095	0.00%
American University	\$115,000	3.67%	1/4/2049	88,995	0.00%
Bon Secours Mercy Health, Inc.	\$100,000	3.46%	1/6/2030	88,835	0.00%
Crane Holdings Co.	\$125,000	4.20%	15/3/2048	88,700	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	3.95%	30/6/2062	88,619	0.00%
Wisconsin Power & Light Co.	\$100,000	3.00%	1/7/2029	88,462	0.00%
Prologis Euro Finance LLC	€100,000	0.38%	6/2/2028	88,438	0.00%
New York Life Global Funding	\$100,000	1.15%	9/6/2026	88,339	0.00%
Pacific Gas & Electric Co.	\$125,000	4.25%	15/3/2046	88,253	0.00%
Black Hills Corp.	\$100,000	4.35%	1/5/2033	88,245	0.00%
University of Chicago	\$125,000	3.00%	1/10/2052	88,175	0.00%
Steel Dynamics, Inc.	\$100,000	3.45%	15/4/2030	88,018	0.00%
Highmark, Inc.	\$100,000	1.45%	10/5/2026	88,002	0.00%
Duke Energy Corp.	\$100,000	4.80%	15/12/2045	87,865	0.00%
Kilroy Realty LP	\$100,000	4.25%	15/8/2029	87,710	0.00%
NIKE, Inc.	\$95,000	2.38%	1/11/2026	87,699	0.00%
Southwest Gas Corp.	\$100,000	4.05%	15/3/2032	87,692	0.00%
Procter & Gamble Co.	€100,000	1.88%	30/10/2038	87,638	0.00%
Pine Street Trust II	\$100,000	5.57%	15/2/2049	87,597	0.00%
FMC Corp.	\$110,000	4.50%	1/10/2049	87,535	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$100,000	4.00%	15/1/2030	87,492	0.00%
New York & Presbyterian Hospital	\$125,000	3.95%	1/8/2119	87,409	0.00%
Sysco Corp.	\$100,000	4.85%	1/10/2045	87,385	0.00%
Caterpillar, Inc.	\$100,000	2.60%	9/4/2030	87,245	0.00%
Mass General Brigham, Inc.	\$125,000	3.19%	1/7/2049	86,963	0.00%
Macquarie Group Ltd.^	\$100,000	4.44%	21/6/2033	86,834	0.00%
Pfizer, Inc.	\$100,000	4.00%	15/3/2049	86,748	0.00%
Bristol-Myers Squibb Co.	€100,000	1.75%	15/5/2035	86,732	0.00%
NRG Energy, Inc.	\$90,000	3.75%	15/6/2024	86,674	0.00%
Colgate-Palmolive Co.	€100,000	1.38%	6/3/2034	86,659	0.00%
Omnicom Finance Holdings plc	€100,000	1.40%	8/7/2031	86,624	0.00%
Johnson Controls International plc	\$100,000	4.63%	2/7/2044	86,401	0.00%
UnitedHealth Group, Inc.	\$100,000	4.25%	15/4/2047	86,226	0.00%
Aon Global Ltd.	\$100,000	4.75%	15/5/2045	86,140	0.00%
Arch Capital Finance LLC	\$100,000	5.03%	15/12/2046	86,095	0.00%
Oglethorpe Power Corp.	\$100,000	5.05%	1/10/2048	86,016	0.00%
Parker-Hannifin Corp.	\$100,000	4.45%	21/11/2044	85,946	0.00%
Old Republic International Corp.	\$125,000	3.85%	11/6/2051	85,935	0.00%
Consumers Energy Co.	\$100,000	4.20%	1/9/2052	85,910	0.00%
Lennox International, Inc.	\$100,000	1.70%	1/8/2027	85,908	0.00%
Sonoco Products Co.	\$100,000	3.13%	1/5/2030	85,866	0.00%
Citigroup, Inc.	CAD120,000	4.09%	9/6/2025	85,708	0.00%
Oaktree Specialty Lending Corp.	\$100,000	2.70%	15/1/2027	85,672	0.00%
Equinix, Inc.	\$100,000	1.80%	15/7/2027	85,667	0.00%
Voya Financial, Inc.	\$105,000	4.80%	15/6/2046	85,627	0.00%
Assured Guaranty US Holdings, Inc.	\$86,000	5.00%	1/7/2024	85,621	0.00%
Commonwealth Edison Co.	\$100,000	4.35%	15/11/2045	85,544	0.00%
Prologis LP	\$100,000	4.38%	15/9/2048	85,479	0.00%
Global Payments, Inc.	\$100,000	3.20%	15/8/2029	85,361	0.00%
Southern California Edison Co.	\$100,000	4.50%	1/9/2040	85,361	0.00%
Berry Global, Inc.	\$100,000	1.65%	15/1/2027	85,264	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Energy Transfer LP	\$100,000	5.35%	15/5/2045	85,229	0.00%
Florida Power & Light Co.	\$100,000	4.13%	1/6/2048	85,113	0.00%
UDR, Inc.	\$110,000	3.10%	1/11/2034	85,089	0.00%
Mondelez International Holdings Netherlands BV	€100,000	0.25%	9/9/2029	84,983	0.00%
3M Co.	\$100,000	2.38%	26/8/2029	84,879	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	4.85%	15/4/2049	84,763	0.00%
ITC Holdings Corp.	\$100,000	2.95%	14/5/2030	84,570	0.00%
Apple, Inc.	€100,000	0.50%	15/11/2031	84,486	0.00%
University of Southern California	\$125,000	2.95%	1/10/2051	84,467	0.00%
George Washington University	\$100,000	4.30%	15/9/2044	84,445	0.00%
ERP Operating LP	\$100,000	4.50%	1/6/2045	84,375	0.00%
Mount Sinai Hospitals Group, Inc.	\$125,000	3.39%	1/7/2050	84,370	0.00%
State Street Corp. ^	\$100,000	3.03%	1/11/2034	84,296	0.00%
Diamondback Energy, Inc.	\$110,000	4.40%	24/3/2051	84,114	0.00%
Athene Global Funding	\$100,000	2.50%	24/3/2028	83,984	0.00%
Mastercard, Inc.	\$100,000	3.80%	21/11/2046	83,883	0.00%
Texas Instruments, Inc.	\$95,000	3.88%	15/3/2039	83,826	0.00%
Quest Diagnostics, Inc.	\$100,000	2.80%	30/6/2031	83,710	0.00%
CSX Corp.	\$100,000	4.10%	15/3/2044	83,705	0.00%
Nationwide Mutual Insurance Co.	\$100,000	4.95%	22/4/2044	83,556	0.00%
ERP Operating LP	\$100,000	2.50%	15/2/2030	83,451	0.00%
Dignity Health	\$100,000	4.50%	1/11/2042	83,435	0.00%
Hackensack Meridian Health, Inc.	\$100,000	4.21%	1/7/2048	83,359	0.00%
Banner Health	\$100,000	2.34%	1/1/2030	83,296	0.00%
Keurig Dr Pepper, Inc.	\$84,000	4.42%	25/5/2025	83,126	0.00%
California Institute of Technology	\$100,000	4.70%	1/11/2111	82,928	0.00%
Oncor Electric Delivery Co. LLC	\$83,000	5.30%	1/6/2042	82,787	0.00%
Stryker Corp.	€100,000	1.00%	3/12/2031	82,774	0.00%
Trustees of the University of Pennsylvania	\$125,000	3.61%	15/2/2119	82,772	0.00%
UnitedHealth Group, Inc.	\$100,000	2.00%	15/5/2030	82,764	0.00%
PacifiCorp	\$100,000	4.10%	1/2/2042	82,626	0.00%
Duke Energy Florida LLC	\$75,000	6.40%	15/6/2038	82,610	0.00%
Visa, Inc.	\$100,000	3.65%	15/9/2047	82,568	0.00%
Trane Technologies Global Holding Co., Ltd.	\$84,000	5.75%	15/6/2043	82,551	0.00%
Indiana University Health, Inc. Obligated Group	\$100,000	3.97%	1/11/2048	82,548	0.00%
Elevance Health, Inc.	\$85,000	3.35%	1/12/2024	82,506	0.00%
Duke Energy Ohio, Inc.	\$100,000	4.30%	1/2/2049	82,405	0.00%
Advocate Health & Hospitals Corp.	\$100,000	2.21%	15/6/2030	82,373	0.00%
Comcast Corp.	\$75,000	6.45%	15/3/2037	82,358	0.00%
Abbott Laboratories	\$75,000	6.00%	1/4/2039	82,263	0.00%
CenterPoint Energy Houston Electric LLC	\$100,000	3.95%	1/3/2048	82,258	0.00%
IHC Health Services, Inc.	\$100,000	4.13%	15/5/2048	82,223	0.00%
Potomac Electric Power Co.	\$75,000	6.50%	15/11/2037	82,188	0.00%
Idaho Power Co.	\$100,000	4.20%	1/3/2048	82,181	0.00%
Williams Cos, Inc.	\$75,000	7.50%	15/1/2031	82,164	0.00%
Crown Castle, Inc.	\$85,000	3.20%	1/9/2024	82,143	0.00%
Air Products & Chemicals, Inc.	€100,000	0.80%	5/5/2032	82,128	0.00%
Zions Bancorp NA	\$100,000	3.25%	29/10/2029	81,949	0.00%
Union Electric Co.	\$100,000	3.90%	15/9/2042	81,875	0.00%
Commonwealth Edison Co.	\$100,000	3.80%	1/10/2042	81,549	0.00%
Mayo Clinic	\$100,000	3.77%	15/11/2043	81,534	0.00%
Golub Capital BDC, Inc.	\$100,000	2.05%	15/2/2027	81,530	0.00%
Tampa Electric Co.	\$100,000	4.10%	15/6/2042	81,503	0.00%
Ohio Power Co.	\$100,000	4.15%	1/4/2048	81,420	0.00%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	\$100,000	4.88%	15/4/2045	81,317	0.00%
Atlantic City Electric Co.	\$100,000	2.30%	15/3/2031	81,198	0.00%
Xylem, Inc.	\$100,000	2.25%	30/1/2031	81,198	0.00%
Union Electric Co.	\$100,000	3.90%	1/4/2052	81,172	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$100,000	5.15%	1/6/2042	81,171	0.00%
Eaton Corp.	\$100,000	3.92%	15/9/2047	81,117	0.00%
Lincoln National Corp.	\$100,000	3.40%	1/3/2032	80,944	0.00%
Agilent Technologies, Inc.	\$100,000	2.10%	4/6/2030	80,822	0.00%
Southern Co. Gas Capital Corp.	\$125,000	3.15%	30/9/2051	80,662	0.00%
Oncor Electric Delivery Co. LLC	\$100,000	3.75%	1/4/2045	80,615	0.00%
Duke Energy Progress NC Storm Funding LLC	\$100,000	2.39%	1/7/2037	80,400	0.00%
Oracle Corp.	\$100,000	4.50%	8/7/2044	80,386	0.00%
William Marsh Rice University	\$100,000	3.77%	15/5/2055	80,364	0.00%
New York & Presbyterian Hospital	\$100,000	4.06%	1/8/2056	80,342	0.00%
Alabama Power Co.	\$100,000	3.85%	1/12/2042	80,217	0.00%
Public Service Co. of Colorado	\$100,000	1.90%	15/1/2031	80,180	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Owens Corning	\$75,000	7.00%	1/12/2036	79,998	0.00%
Farmers Insurance Exchange^	\$100,000	4.75%	1/11/2057	79,932	0.00%
International Business Machines Corp.	\$75,000	5.88%	29/11/2032	79,930	0.00%
Nature Conservancy	\$100,000	3.96%	1/3/2052	79,893	0.00%
McDonald's Corp.	\$100,000	3.70%	15/2/2042	79,736	0.00%
Mercury General Corp.	\$85,000	4.40%	15/3/2027	79,702	0.00%
Sempra Global	\$100,000	3.25%	15/1/2032	79,676	0.00%
Realty Income Corp.	\$80,000	4.88%	1/6/2026	79,626	0.00%
Claremont Mckenna College	\$125,000	3.78%	1/1/2122	79,605	0.00%
Oglethorpe Power Corp.	\$100,000	4.50%	1/4/2047	79,554	0.00%
BayCare Health System, Inc.	\$100,000	3.83%	15/11/2050	79,518	0.00%
Cameron LNG LLC	\$100,000	3.70%	15/1/2039	79,156	0.00%
John Deere Cash Management Sarl	€100,000	1.65%	13/6/2039	79,151	0.00%
Lockheed Martin Corp.	\$75,000	5.72%	1/6/2040	79,142	0.00%
Niagara Mohawk Power Corp.	\$100,000	1.96%	27/6/2030	79,079	0.00%
Allina Health System	\$100,000	3.89%	15/4/2049	79,039	0.00%
PACCAR Financial Corp.	\$84,000	1.80%	6/2/2025	79,000	0.00%
Kansas City Southern	\$95,000	4.30%	15/5/2043	78,981	0.00%
Howard University	\$100,000	5.21%	1/10/2052	78,857	0.00%
Church & Dwight Co., Inc.	\$100,000	3.95%	1/8/2047	78,821	0.00%
Lazard Group LLC	\$85,000	3.63%	1/3/2027	78,757	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	6.20%	15/6/2036	78,715	0.00%
Allstate Corp.	\$75,000	5.95%	1/4/2036	78,686	0.00%
Highmark, Inc.	\$100,000	2.55%	10/5/2031	78,558	0.00%
First Republic Bank	\$100,000	4.63%	13/2/2047	78,512	0.00%
John Sevier Combined Cycle Generation LLC	\$83,296	4.63%	15/1/2042	78,461	0.00%
Prologis Euro Finance LLC	€100,000	0.63%	10/9/2031	78,351	0.00%
ITC Holdings Corp.	\$85,000	3.35%	15/11/2027	78,193	0.00%
John Deere Capital Corp.	\$100,000	1.45%	15/1/2031	78,050	0.00%
American Water Capital Corp.	\$100,000	3.75%	1/9/2047	77,886	0.00%
Ventas Realty LP	\$100,000	4.38%	1/2/2045	77,811	0.00%
New York State Electric & Gas Corp.	\$115,000	3.30%	15/9/2049	77,665	0.00%
Life Storage LP	\$100,000	2.20%	15/10/2030	77,592	0.00%
Ohio Power Co.	\$100,000	1.63%	15/1/2031	77,480	0.00%
Celanese US Holdings LLC	€100,000	0.63%	10/9/2028	77,479	0.00%
Northwestern University	\$100,000	3.66%	1/12/2057	77,458	0.00%
Kemper Corp.	\$100,000	2.40%	30/9/2030	77,406	0.00%
Georgia-Pacific LLC	\$75,000	8.00%	15/1/2024	77,244	0.00%
Cincinnati Financial Corp.	\$75,000	6.13%	1/11/2034	77,200	0.00%
Kilroy Realty LP	\$112,000	2.65%	15/11/2033	77,059	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	5.50%	1/4/2063	76,997	0.00%
JetBlue 2020-1 Class A Pass Through Trust	\$86,913	4.00%	15/11/2032	76,958	0.00%
University of Notre Dame du Lac	\$100,000	3.39%	15/2/2048	76,907	0.00%
Acuity Brands Lighting, Inc.	\$100,000	2.15%	15/12/2030	76,838	0.00%
Abbott Laboratories	\$75,000	5.30%	27/5/2040	76,705	0.00%
Laboratory Corp. of America Holdings	\$81,000	2.30%	1/12/2024	76,667	0.00%
AmFam Holdings, Inc.	\$100,000	2.81%	11/3/2031	76,662	0.00%
Florida Power & Light Co.	\$80,000	2.85%	1/4/2025	76,656	0.00%
Nasdaq, Inc.	\$100,000	3.95%	7/3/2052	76,532	0.00%
Devon Energy Corp.	\$75,000	5.85%	15/12/2025	76,435	0.00%
Berkshire Hathaway Finance Corp.	£100,000	2.63%	19/6/2059	76,416	0.00%
Republic Services, Inc.	\$75,000	5.70%	15/5/2041	76,225	0.00%
Southwest Gas Corp.	\$110,000	3.80%	29/9/2046	76,160	0.00%
Children's Hospital Corp.	\$125,000	2.59%	1/2/2050	75,919	0.00%
First Republic Bank	\$100,000	4.38%	1/8/2046	75,916	0.00%
Southern California Edison Co.	\$95,000	4.05%	15/3/2042	75,860	0.00%
Weyerhaeuser Co.	\$71,000	6.95%	1/10/2027	75,821	0.00%
Realty Income Corp.	£100,000	2.50%	14/1/2042	75,680	0.00%
Energy Transfer LP	\$85,000	4.90%	15/3/2035	75,675	0.00%
Lincoln National Corp.	\$100,000	4.38%	15/6/2050	75,517	0.00%
Hartford Financial Services Group, Inc.	\$75,000	6.10%	1/10/2041	75,480	0.00%
Prudential Financial, Inc.	\$70,000	6.63%	1/12/2037	75,474	0.00%
CenterPoint Energy Resources Corp.	\$75,000	5.85%	15/1/2041	75,440	0.00%
CMS Energy Corp.^	\$100,000	3.75%	1/12/2050	75,429	0.00%
Mars, Inc.	\$100,000	1.63%	16/7/2032	75,428	0.00%
Americo Life, Inc.	\$100,000	3.45%	15/4/2031	75,416	0.00%
Agree LP	\$100,000	2.60%	15/6/2033	75,330	0.00%
Oklahoma Gas & Electric Co.	\$100,000	3.85%	15/8/2047	75,229	0.00%
Toledo Hospital	\$80,000	5.75%	15/11/2038	75,076	0.00%
Lincoln National Corp.	\$100,000	4.35%	1/3/2048	75,036	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ONEOK, Inc.	\$100,000	4.50%	15/3/2050	75,026	0.00%
Bank of America Corp. ^	CAD105,000	3.41%	20/9/2025	74,975	0.00%
Sherwin-Williams Co.	\$100,000	3.80%	15/8/2049	74,861	0.00%
Sutter Health	\$100,000	3.16%	15/8/2040	74,809	0.00%
Kinder Morgan Energy Partners LP	\$75,000	6.38%	1/3/2041	74,507	0.00%
Realty Income Corp.	\$75,000	4.60%	6/2/2024	74,496	0.00%
Markel Corp.	\$85,000	5.00%	20/5/2049	74,477	0.00%
American International Group, Inc.	\$75,000	4.13%	15/2/2024	74,162	0.00%
GXO Logistics, Inc.	\$100,000	2.65%	15/7/2031	74,125	0.00%
Becton Dickinson & Co.	\$76,000	3.73%	15/12/2024	74,097	0.00%
CNA Financial Corp.	\$75,000	4.50%	1/3/2026	74,011	0.00%
Charles Schwab Corp.	\$75,000	3.55%	1/2/2024	73,908	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$75,000	5.25%	1/6/2025	73,845	0.00%
Citizens Financial Group, Inc.	\$100,000	2.64%	30/9/2032	73,835	0.00%
Brown & Brown, Inc.	\$75,000	4.20%	15/9/2024	73,596	0.00%
Dominion Energy, Inc.	\$75,000	5.25%	1/8/2033	73,443	0.00%
Air Lease Corp.	\$75,000	4.25%	15/9/2024	73,440	0.00%
Oncor Electric Delivery Co. LLC	\$75,000	4.55%	15/9/2032	73,408	0.00%
Keysight Technologies, Inc.	\$75,000	4.60%	6/4/2027	73,400	0.00%
Applied Materials, Inc.	\$75,000	3.90%	1/10/2025	73,381	0.00%
National Rural Utilities Cooperative Finance Corp.	\$75,000	2.95%	7/2/2024	73,302	0.00%
Pfizer, Inc.	\$75,000	2.95%	15/3/2024	73,302	0.00%
National Retail Properties, Inc.	\$75,000	3.90%	15/6/2024	73,280	0.00%
Trimble, Inc.	\$74,000	4.75%	1/12/2024	73,215	0.00%
Dollar General Corp.	\$75,000	4.15%	1/11/2025	73,178	0.00%
Aptiv plc	\$85,000	5.40%	15/3/2049	73,155	0.00%
Fidelity National Financial, Inc.	\$125,000	3.20%	17/9/2051	73,028	0.00%
Eli Lilly & Co.	£100,000	1.63%	14/9/2043	72,998	0.00%
Kellogg Co.	\$75,000	4.30%	15/5/2028	72,917	0.00%
O'Reilly Automotive, Inc.	\$75,000	4.35%	1/6/2028	72,873	0.00%
Marsh & McLennan Cos, Inc.	\$75,000	3.50%	10/3/2025	72,815	0.00%
Fiserv, Inc.	\$75,000	3.85%	1/6/2025	72,791	0.00%
Walt Disney Co.	\$75,000	3.70%	15/10/2025	72,789	0.00%
Elevance Health, Inc.	\$80,000	4.63%	15/5/2042	72,771	0.00%
Colgate-Palmolive Co.	€100,000	0.88%	12/11/2039	72,761	0.00%
Discovery Communications LLC	\$75,000	4.90%	11/3/2026	72,719	0.00%
Motorola Solutions, Inc.	\$75,000	4.60%	23/2/2028	72,712	0.00%
Stryker Corp.	\$75,000	3.38%	1/11/2025	72,544	0.00%
VMware, Inc.	\$75,000	4.65%	15/5/2027	72,457	0.00%
Ingredion, Inc.	\$100,000	3.90%	1/6/2050	72,405	0.00%
Southwestern Public Service Co.	\$100,000	3.40%	15/8/2046	72,400	0.00%
Boeing Co.	\$100,000	3.50%	1/3/2039	72,354	0.00%
Duke University	\$100,000	2.68%	1/10/2044	72,351	0.00%
Quest Diagnostics, Inc.	\$75,000	3.50%	30/3/2025	72,333	0.00%
Iowa Health System	\$100,000	3.67%	15/2/2050	72,309	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$75,000	3.95%	10/3/2025	72,206	0.00%
Ameren Illinois Co.	\$100,000	3.25%	15/3/2050	72,195	0.00%
Constellation Energy Generation LLC	\$75,000	5.75%	1/10/2041	72,182	0.00%
Avnet, Inc.	\$75,000	4.63%	15/4/2026	72,155	0.00%
Southwest Gas Corp.	\$100,000	4.15%	1/6/2049	72,127	0.00%
Duke Energy Progress LLC	\$75,000	3.25%	15/8/2025	72,123	0.00%
Integrus Baptist Medical Center, Inc.	\$100,000	3.88%	15/8/2050	72,094	0.00%
Dow Chemical Co.	\$100,000	3.60%	15/11/2050	72,091	0.00%
Pacific LifeCorp	\$80,000	5.13%	30/1/2043	72,068	0.00%
National Health Investors, Inc.	\$100,000	3.00%	1/2/2031	72,007	0.00%
Cleco Corporate Holdings LLC	\$85,000	4.97%	1/5/2046	71,911	0.00%
Wells Fargo & Co. ^	CAD100,000	4.17%	28/4/2026	71,886	0.00%
Every Metro, Inc.	\$75,000	5.30%	1/10/2041	71,880	0.00%
Quest Diagnostics, Inc.	\$75,000	3.45%	1/6/2026	71,716	0.00%
Ameren Corp.	\$75,000	3.65%	15/2/2026	71,702	0.00%
Flex Intermediate Holdco LLC	\$100,000	4.32%	30/12/2039	71,652	0.00%
Memorial Health Services	\$100,000	3.45%	1/11/2049	71,567	0.00%
Discovery Communications LLC	\$75,000	3.95%	15/6/2025	71,540	0.00%
Marsh & McLennan Cos, Inc.	\$85,000	4.35%	30/1/2047	71,517	0.00%
Caterpillar Financial Services Corp.	\$75,000	2.15%	8/11/2024	71,511	0.00%
PACCAR Financial Corp.	\$75,000	2.15%	15/8/2024	71,509	0.00%
Northwell Healthcare, Inc.	\$100,000	3.81%	1/11/2049	71,475	0.00%
Crown Castle, Inc.	\$75,000	4.00%	1/3/2027	71,421	0.00%
ONEOK Partners LP	\$75,000	6.20%	15/9/2043	71,331	0.00%
Oshkosh Corp.	\$75,000	4.60%	15/5/2028	71,270	0.00%
Cabot Corp.	\$80,000	4.00%	1/7/2029	71,257	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Motorola Solutions, Inc.	\$75,000	4.60%	23/5/2029	71,238	0.00%
Unum Group	\$100,000	4.50%	15/12/2049	71,227	0.00%
Fidelity National Financial, Inc.	\$75,000	4.50%	15/8/2028	71,213	0.00%
Nevada Power Co.	\$105,000	3.13%	1/8/2050	71,106	0.00%
Estee Lauder Cos, Inc.	\$75,000	3.15%	15/3/2027	71,064	0.00%
OhioHealth Corp.	\$100,000	2.83%	15/11/2041	70,907	0.00%
Duke Energy Carolinas LLC	\$75,000	2.95%	1/12/2026	70,707	0.00%
Duke Energy Progress LLC	\$75,000	3.70%	1/9/2028	70,594	0.00%
Boeing Co.	\$75,000	3.10%	1/5/2026	70,512	0.00%
Lincoln National Corp.	\$75,000	3.63%	12/12/2026	70,422	0.00%
Norfolk Southern Corp.	\$75,000	2.90%	15/6/2026	70,251	0.00%
Trustees of Boston College	\$100,000	3.13%	1/7/2052	70,243	0.00%
Arizona Public Service Co.	\$100,000	3.75%	15/5/2046	70,203	0.00%
American International Group, Inc.	\$75,000	4.25%	15/3/2029	70,175	0.00%
Jabil, Inc.	\$80,000	3.60%	15/1/2030	70,131	0.00%
Parker-Hannifin Corp.	\$75,000	3.25%	1/3/2027	70,114	0.00%
Lowe's Cos, Inc.	\$100,000	3.50%	1/4/2051	70,059	0.00%
High Street Funding Trust I	\$75,000	4.11%	15/2/2028	69,981	0.00%
Charles Schwab Corp.	\$75,000	3.20%	25/1/2028	69,937	0.00%
William Marsh Rice University	\$85,000	3.57%	15/5/2045	69,925	0.00%
Westinghouse Air Brake Technologies Corp.	\$75,000	3.45%	15/11/2026	69,915	0.00%
Elevance Health, Inc.	\$65,000	6.38%	15/6/2037	69,815	0.00%
AT&T, Inc.	\$100,000	3.85%	1/6/2060	69,803	0.00%
O'Reilly Automotive, Inc.	\$75,000	3.90%	1/6/2029	69,788	0.00%
OhioHealth Corp.	\$100,000	3.04%	15/11/2050	69,785	0.00%
AvalonBay Communities, Inc.	\$85,000	4.35%	15/4/2048	69,685	0.00%
PepsiCo, Inc.	€100,000	0.88%	16/10/2039	69,631	0.00%
Banner Health	\$100,000	3.18%	1/1/2050	69,585	0.00%
Starbucks Corp.	\$75,000	2.45%	15/6/2026	69,537	0.00%
Cleveland Electric Illuminating Co.	\$70,000	5.95%	15/12/2036	69,447	0.00%
Georgia Power Co.	\$75,000	3.25%	30/3/2027	69,340	0.00%
Entergy Louisiana LLC	\$75,000	3.12%	1/9/2027	69,213	0.00%
Hill City Funding Trust	\$100,000	4.05%	15/8/2041	69,175	0.00%
Procter & Gamble Co.	€100,000	0.90%	4/11/2041	68,780	0.00%
Amgen, Inc.	\$75,000	4.95%	1/10/2041	68,739	0.00%
Spire Missouri, Inc.	\$100,000	3.30%	1/6/2051	68,539	0.00%
American Water Capital Corp.	\$75,000	3.45%	1/6/2029	68,420	0.00%
Philip Morris International, Inc.	\$75,000	3.13%	2/3/2028	68,222	0.00%
General Dynamics Corp.	\$75,000	2.63%	15/11/2027	68,181	0.00%
Southern Power Co.	\$80,000	4.95%	15/12/2046	68,172	0.00%
Williams Cos, Inc.	\$80,000	4.85%	1/3/2048	68,159	0.00%
Caterpillar Financial Services Corp.	\$70,000	3.25%	1/12/2024	68,011	0.00%
University of Southern California	\$70,000	5.25%	1/10/2111	67,947	0.00%
Union Pacific Corp.	\$100,000	2.95%	10/3/2052	67,810	0.00%
Vornado Realty LP	\$72,000	3.50%	15/1/2025	67,642	0.00%
Edison International	\$70,000	3.55%	15/11/2024	67,600	0.00%
Crown Castle, Inc.	\$75,000	5.20%	15/2/2049	67,400	0.00%
CenterPoint Energy Houston Electric LLC	\$100,000	2.90%	1/7/2050	67,383	0.00%
Catholic Health Services of Long Island Obligated Group	\$100,000	3.37%	1/7/2050	67,324	0.00%
Emory University	\$100,000	2.97%	1/9/2050	67,215	0.00%
L3Harris Technologies, Inc.	\$75,000	5.05%	27/4/2045	67,204	0.00%
New England Power Co.	\$65,000	5.94%	25/11/2052	67,143	0.00%
University of Chicago	\$100,000	2.55%	1/4/2050	66,934	0.00%
NYU Langone Hospitals	\$75,000	4.78%	1/7/2044	66,927	0.00%
Philip Morris International, Inc.	€100,000	1.88%	6/11/2037	66,892	0.00%
McDonald's Corp.	\$75,000	4.60%	26/5/2045	66,773	0.00%
Duke University	\$100,000	2.76%	1/10/2050	66,766	0.00%
Estee Lauder Cos, Inc.	\$75,000	4.38%	15/6/2045	66,766	0.00%
Eastern Energy Gas Holdings LLC	\$70,000	2.50%	15/11/2024	66,745	0.00%
Southwestern Electric Power Co.	\$90,000	3.85%	1/2/2048	66,740	0.00%
Texas Instruments, Inc.	\$75,000	4.15%	15/5/2048	66,719	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	2.96%	1/1/2050	66,545	0.00%
Prologis LP	\$70,000	3.25%	30/6/2026	66,487	0.00%
Wisconsin Public Service Corp.	\$75,000	4.75%	1/11/2044	66,218	0.00%
Appalachian Power Co.	\$90,000	3.70%	1/5/2050	66,024	0.00%
Glencore Funding LLC	\$100,000	3.38%	23/9/2051	66,010	0.00%
Eastman Chemical Co.	\$68,000	3.80%	15/3/2025	65,976	0.00%
NOV, Inc.	\$75,000	3.60%	1/12/2029	65,967	0.00%
Virginia Electric & Power Co.	\$75,000	4.65%	15/8/2043	65,853	0.00%
Walmart, Inc.	\$75,000	2.38%	24/9/2029	65,724	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blackstone Holdings Finance Co. LLC	\$75,000	5.00%	15/6/2044	65,718	0.00%
Northeastern University	\$100,000	2.89%	1/10/2050	65,633	0.00%
CSX Corp.	\$75,000	4.50%	15/3/2049	65,594	0.00%
Entergy Texas, Inc.	\$75,000	4.50%	30/3/2039	65,476	0.00%
El Paso Electric Co.	\$75,000	5.00%	1/12/2044	65,375	0.00%
Kinder Morgan Energy Partners LP	\$65,000	6.55%	15/9/2040	65,339	0.00%
Caterpillar, Inc.	\$60,000	6.05%	15/8/2036	65,224	0.00%
PeaceHealth Obligated Group	\$100,000	3.22%	15/11/2050	65,126	0.00%
General Motors Financial of Canada Ltd.	CAD100,000	1.75%	15/4/2026	65,083	0.00%
United Airlines 2016-1 Class AA Pass Through Trust	\$73,617	3.10%	7/7/2028	65,077	0.00%
Keysight Technologies, Inc.	\$75,000	3.00%	30/10/2029	65,060	0.00%
ONE Gas, Inc.	\$75,000	4.66%	1/2/2044	64,962	0.00%
Piedmont Natural Gas Co., Inc.	\$75,000	4.65%	1/8/2043	64,758	0.00%
Eastern Gas Transmission & Storage, Inc.	\$75,000	4.80%	1/11/2043	64,752	0.00%
Ohio Edison Co.	\$60,000	6.88%	15/7/2036	64,608	0.00%
Bon Secours Mercy Health, Inc.	\$100,000	3.21%	1/6/2050	64,576	0.00%
Raytheon Technologies Corp.	\$75,000	4.35%	15/4/2047	64,342	0.00%
Kellogg Co.	\$75,000	4.50%	1/4/2046	64,188	0.00%
Magellan Midstream Partners LP	\$85,000	4.25%	15/9/2046	64,107	0.00%
Mississippi Power Co.	\$100,000	3.10%	30/7/2051	63,917	0.00%
PECO Energy Co.	\$75,000	4.15%	1/10/2044	63,866	0.00%
West Virginia United Health System Obligated Group	\$100,000	3.13%	1/6/2050	63,796	0.00%
Hasbro, Inc.	\$75,000	5.10%	15/5/2044	63,770	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	\$71,438	3.58%	15/1/2028	63,675	0.00%
Travelers Cos, Inc.	\$75,000	4.30%	25/8/2045	63,636	0.00%
Visa, Inc.	\$75,000	2.05%	15/4/2030	63,552	0.00%
Mosaic Co.	\$65,000	5.45%	15/11/2033	63,376	0.00%
Baylor Scott & White Holdings	\$75,000	4.19%	15/11/2045	63,265	0.00%
Sherwin-Williams Co.	\$80,000	4.00%	15/12/2042	63,072	0.00%
Community Health Network, Inc.	\$100,000	3.10%	1/5/2050	63,001	0.00%
Seattle Children's Hospital	\$100,000	2.72%	1/10/2050	62,951	0.00%
American Homes 4 Rent LP	\$100,000	3.38%	15/7/2051	62,939	0.00%
Duke Energy Progress LLC	\$75,000	4.10%	15/3/2043	62,915	0.00%
Johns Hopkins University	\$100,000	2.81%	1/1/2060	62,800	0.00%
Andeavor Logistics LP/Tesoro Logistics Finance Corp.	\$75,000	5.20%	1/12/2047	62,749	0.00%
Indiana University Health, Inc. Obligated Group	\$100,000	2.85%	1/11/2051	62,728	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	\$73,569	2.88%	7/10/2028	62,693	0.00%
DTE Electric Co.	\$75,000	4.00%	1/4/2043	62,472	0.00%
United Parcel Service, Inc.	\$75,000	3.63%	1/10/2042	62,378	0.00%
7-Eleven, Inc.	\$75,000	1.30%	10/2/2028	62,328	0.00%
Energy Transfer LP	\$75,000	5.15%	15/3/2045	62,264	0.00%
UnitedHealth Group, Inc.	\$60,000	5.70%	15/10/2040	62,229	0.00%
Children's Hospital	\$100,000	2.93%	15/7/2050	62,057	0.00%
Evergy Kansas Central, Inc.	\$75,000	4.10%	1/4/2043	61,796	0.00%
United Airlines 2016-1 Class A Pass Through Trust	\$73,617	3.45%	7/7/2028	61,542	0.00%
San Diego Gas & Electric Co.	\$75,000	4.10%	15/6/2049	61,474	0.00%
Travelers Cos, Inc.	\$75,000	4.10%	4/3/2049	61,218	0.00%
Corning, Inc.	\$65,000	5.35%	15/11/2048	61,177	0.00%
Leggett & Platt, Inc.	\$65,000	4.40%	15/3/2029	61,135	0.00%
Consumers Energy Co.	\$75,000	3.95%	15/7/2047	61,094	0.00%
Pacific Gas & Electric Co.	\$90,000	3.30%	1/8/2040	61,035	0.00%
National Retail Properties, Inc.	\$75,000	2.50%	15/4/2030	60,757	0.00%
Cox Communications, Inc.	\$75,000	4.50%	30/6/2043	60,712	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	4.30%	1/12/2056	60,693	0.00%
Essex Portfolio LP	\$75,000	4.50%	15/3/2048	60,692	0.00%
Blackstone Holdings Finance Co. LLC	\$75,000	4.45%	15/7/2045	60,681	0.00%
Mount Sinai Hospitals Group, Inc.	\$75,000	3.98%	1/7/2048	60,508	0.00%
Mars, Inc.	\$100,000	2.45%	16/7/2050	60,324	0.00%
Lear Corp.	\$100,000	3.55%	15/1/2052	60,313	0.00%
Kilroy Realty LP	\$75,000	3.05%	15/2/2030	60,069	0.00%
Children's Health System of Texas	\$100,000	2.51%	15/8/2050	59,993	0.00%
Cox Communications, Inc.	\$100,000	2.95%	1/10/2050	59,980	0.00%
Parker-Hannifin Corp.	\$75,000	4.10%	1/3/2047	59,844	0.00%
3M Co.	\$75,000	3.88%	15/6/2044	59,719	0.00%
University of Southern California	\$100,000	3.23%	1/10/2120	59,107	0.00%
Yale-New Haven Health Services Corp.	\$100,000	2.50%	1/7/2050	59,041	0.00%
MultiCare Health System	\$100,000	2.80%	15/8/2050	59,039	0.00%
WW Grainger, Inc.	\$75,000	3.75%	15/5/2046	58,883	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nevada Power Co.	\$70,000	2.40%	1/5/2030	58,779	0.00%
NiSource, Inc.	\$58,000	5.95%	15/6/2041	58,591	0.00%
FedEx Corp.	\$75,000	4.10%	15/4/2043	58,506	0.00%
Verizon Communications, Inc.	CAD100,000	4.05%	22/3/2051	58,304	0.00%
Union Pacific Corp.	\$60,000	3.25%	15/1/2025	58,261	0.00%
Indiana Michigan Power Co.	\$85,000	3.25%	1/5/2051	58,154	0.00%
BorgWarner, Inc.	\$75,000	4.38%	15/3/2045	57,877	0.00%
Trane Technologies Global Holding Co., Ltd.	\$75,000	4.30%	21/2/2048	57,876	0.00%
ONEOK, Inc.	\$60,000	2.75%	1/9/2024	57,478	0.00%
Starbucks Corp.	\$75,000	3.75%	1/12/2047	57,357	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	4.00%	15/11/2057	57,302	0.00%
Black Hills Corp.	\$75,000	4.20%	15/9/2046	57,102	0.00%
Montefiore Obligated Group	\$95,000	4.29%	1/9/2050	56,851	0.00%
University of Chicago	\$75,000	2.76%	1/4/2045	56,629	0.00%
Fidelity National Information Services, Inc.	\$62,000	3.75%	21/5/2029	56,578	0.00%
WestRock MWV LLC	\$50,000	8.20%	15/1/2030	56,572	0.00%
Kemper Corp.	\$58,000	4.35%	15/2/2025	56,461	0.00%
Georgetown University	\$68,000	4.32%	1/4/2049	56,452	0.00%
Mars, Inc.	\$65,000	3.60%	1/4/2034	56,295	0.00%
KLA Corp.	\$60,000	5.00%	15/3/2049	56,120	0.00%
FMC Corp.	\$60,000	3.20%	1/10/2026	55,907	0.00%
UnitedHealth Group, Inc.	\$50,000	6.50%	15/6/2037	55,895	0.00%
Hyatt Hotels Corp.	\$60,000	4.38%	15/9/2028	55,152	0.00%
Raytheon Technologies Corp.	\$50,000	7.20%	15/8/2027	54,979	0.00%
Applied Materials, Inc.	\$50,000	5.85%	15/6/2041	54,633	0.00%
Interstate Power & Light Co.	\$75,000	3.70%	15/9/2046	54,257	0.00%
American Airlines 2019-1 Class AA Pass Through Trust	\$64,832	3.15%	15/2/2032	54,115	0.00%
Eli Lilly & Co.	€100,000	1.38%	14/9/2061	53,956	0.00%
American Financial Group, Inc.	\$55,000	5.25%	2/4/2030	53,949	0.00%
Northern States Power Co.	\$50,000	6.20%	1/7/2037	53,904	0.00%
Dominion Energy, Inc.	\$50,000	7.00%	15/6/2038	53,441	0.00%
John Deere Capital Corp.	\$60,000	2.80%	18/7/2029	53,429	0.00%
Bank of America Corp.^	CAD75,000	3.52%	24/3/2026	53,275	0.00%
Adventist Health System	\$75,000	3.63%	1/3/2049	53,080	0.00%
Hartford HealthCare Corp.	\$75,000	3.45%	1/7/2054	52,842	0.00%
CenterPoint Energy, Inc.	\$70,000	3.70%	1/9/2049	52,440	0.00%
Public Service Electric & Gas Co.	\$65,000	3.65%	1/9/2042	52,020	0.00%
Boeing Co.	\$58,000	3.45%	1/11/2028	52,001	0.00%
Cigna Corp.	\$50,000	6.13%	15/11/2041	51,888	0.00%
Oncor Electric Delivery Co. LLC	\$50,000	5.75%	15/3/2029	51,856	0.00%
Florida Power & Light Co.	\$50,000	5.69%	1/3/2040	51,837	0.00%
Prudential Financial, Inc.	\$50,000	6.20%	15/11/2040	51,726	0.00%
Flex Ltd.	\$55,000	4.88%	15/6/2029	51,717	0.00%
Parker-Hannifin Corp.	\$50,000	6.25%	15/5/2038	51,707	0.00%
PacifiCorp	\$50,000	6.10%	1/8/2036	51,546	0.00%
Puget Sound Energy, Inc.	\$50,000	6.27%	15/3/2037	51,282	0.00%
Waste Connections, Inc.	\$75,000	3.05%	1/4/2050	51,183	0.00%
Loews Corp.	\$50,000	6.00%	1/2/2035	51,180	0.00%
Johnson Controls International plc	\$61,000	4.95%	2/7/2064	51,018	0.00%
Allstate Corp.	\$50,000	5.55%	9/5/2035	51,011	0.00%
Crown Castle, Inc.	\$60,000	4.75%	15/5/2047	50,962	0.00%
Western & Southern Financial Group, Inc.	\$50,000	5.75%	15/7/2033	50,630	0.00%
Southwest Gas Corp.	\$55,000	3.70%	1/4/2028	50,414	0.00%
Apollo Management Holdings LP^	\$60,000	4.95%	14/1/2050	50,401	0.00%
Dell International LLC/EMC Corp.	\$75,000	3.38%	15/12/2041	50,371	0.00%
Ventas Canada Finance Ltd.	CAD70,000	4.13%	30/9/2024	50,303	0.00%
Walt Disney Co.	\$50,000	5.40%	1/10/2043	50,140	0.00%
Puget Sound Energy, Inc.	\$50,000	5.76%	1/10/2039	50,027	0.00%
Niagara Mohawk Power Corp.	\$50,000	5.78%	16/9/2052	50,021	0.00%
Welltower, Inc.	\$50,000	6.50%	15/3/2041	49,973	0.00%
Georgetown University	\$57,000	5.22%	1/10/2118	49,894	0.00%
Piedmont Natural Gas Co., Inc.	\$55,000	5.05%	15/5/2052	49,888	0.00%
Block Financial LLC	\$50,000	5.25%	1/10/2025	49,819	0.00%
Constellation Brands, Inc.	\$50,000	4.75%	15/11/2024	49,674	0.00%
ConocoPhillips Co.	\$51,000	3.35%	15/11/2024	49,628	0.00%
Oncor Electric Delivery Co. LLC	\$50,000	5.25%	30/9/2040	49,617	0.00%
Hartford Financial Services Group, Inc.	\$50,000	5.95%	15/10/2036	49,613	0.00%
International Business Machines Corp.	\$40,000	7.13%	1/12/2096	49,555	0.00%
Basin Electric Power Cooperative	\$65,000	4.75%	26/4/2047	49,343	0.00%
First American Financial Corp.	\$50,000	4.60%	15/11/2024	49,216	0.00%

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PacifiCorp	\$50,000	5.25%	15/6/2035	49,169	0.00%
Union Pacific Corp.	\$50,000	3.75%	15/3/2024	49,161	0.00%
John Deere Financial, Inc.	CAD70,000	2.41%	14/1/2025	49,098	0.00%
Southern Power Co.	\$50,000	4.15%	1/12/2025	49,080	0.00%
Emerson Electric Co.	\$50,000	5.25%	15/11/2039	49,003	0.00%
Jackson National Life Global Funding	\$50,000	3.25%	30/1/2024	48,934	0.00%
AXIS Specialty Finance LLC	\$55,000	3.90%	15/7/2029	48,780	0.00%
Hasbro, Inc.	\$50,000	6.35%	15/3/2040	48,769	0.00%
Hanover Insurance Group, Inc.	\$50,000	4.50%	15/4/2026	48,724	0.00%
Boeing Co.	\$75,000	3.38%	15/6/2046	48,664	0.00%
Trane Technologies Luxembourg Finance SA	\$50,000	3.55%	1/11/2024	48,658	0.00%
Union Pacific Corp.	\$50,000	3.75%	15/7/2025	48,650	0.00%
Tampa Electric Co.	\$60,000	2.40%	15/3/2031	48,595	0.00%
Coca-Cola Consolidated, Inc.	\$50,000	3.80%	25/11/2025	48,573	0.00%
DTE Electric Co.	\$50,000	3.38%	1/3/2025	48,506	0.00%
Toyota Motor Credit Corp.	\$50,000	3.40%	14/4/2025	48,486	0.00%
IPALCO Enterprises, Inc.	\$50,000	3.70%	1/9/2024	48,474	0.00%
Delta Air Lines 2019-1 Class AA Pass Through Trust	\$50,000	3.20%	25/4/2024	48,406	0.00%
NetApp, Inc.	\$50,000	3.30%	29/9/2024	48,405	0.00%
Parker-Hannifin Corp.	\$50,000	3.30%	21/11/2024	48,361	0.00%
Eversource Energy	\$50,000	2.90%	1/10/2024	48,216	0.00%
Hershey Co.	\$50,000	3.20%	21/8/2025	48,137	0.00%
Indiana Michigan Power Co.	\$65,000	3.75%	1/7/2047	48,088	0.00%
Lincoln National Corp.	\$50,000	3.35%	9/3/2025	48,081	0.00%
Rockwell Automation, Inc.	\$50,000	2.88%	1/3/2025	48,037	0.00%
Moody's Corp.	\$50,000	5.25%	15/7/2044	48,027	0.00%
Southern California Edison Co.	\$50,000	5.45%	1/6/2052	47,994	0.00%
Burlington Northern Santa Fe LLC	\$50,000	4.95%	15/9/2041	47,993	0.00%
Assurant, Inc.	\$50,000	4.90%	27/3/2028	47,967	0.00%
General Motors Financial of Canada Ltd.	CAD65,000	5.95%	14/5/2024	47,935	0.00%
Cboe Global Markets, Inc.	\$50,000	3.65%	12/1/2027	47,840	0.00%
PPG Industries, Inc.	\$50,000	2.40%	15/8/2024	47,810	0.00%
Arizona Public Service Co.	\$50,000	3.15%	15/5/2025	47,739	0.00%
Caterpillar, Inc.	\$50,000	4.75%	15/5/2064	47,666	0.00%
Public Service Electric & Gas Co.	\$50,000	3.70%	1/5/2028	47,635	0.00%
Energy Transfer LP	\$50,000	4.40%	15/3/2027	47,562	0.00%
Hubbell, Inc.	\$50,000	3.35%	1/3/2026	47,555	0.00%
Boardwalk Pipelines LP	\$50,000	4.45%	15/7/2027	47,521	0.00%
Consumers Energy Co.	\$50,000	3.80%	15/11/2028	47,385	0.00%
Bon Secours Mercy Health, Inc.	\$50,000	4.30%	1/7/2028	47,354	0.00%
Georgia Power Co.	\$50,000	3.25%	1/4/2026	47,300	0.00%
Prologis LP	\$50,000	3.88%	15/9/2028	47,295	0.00%
Trane Technologies Global Holding Co., Ltd.	\$50,000	3.75%	21/8/2028	47,294	0.00%
Wisconsin Electric Power Co.	\$50,000	2.05%	15/12/2024	47,293	0.00%
Walt Disney Co.	\$50,000	3.38%	15/11/2026	47,284	0.00%
CenterPoint Energy, Inc.	\$55,000	2.95%	1/3/2030	47,279	0.00%
eBay, Inc.	\$50,000	3.60%	5/6/2027	47,240	0.00%
Entergy Texas, Inc.	\$50,000	4.00%	30/3/2029	47,234	0.00%
Physicians Realty LP	\$50,000	4.30%	15/3/2027	47,177	0.00%
Flowers Foods, Inc.	\$50,000	3.50%	1/10/2026	47,085	0.00%
International Flavors & Fragrances, Inc.	\$50,000	4.45%	26/9/2028	47,084	0.00%
Take-Two Interactive Software, Inc.	\$50,000	3.70%	14/4/2027	47,066	0.00%
Toyota Motor Credit Corp.	\$50,000	3.65%	8/1/2029	46,999	0.00%
VF Corp.	\$50,000	2.40%	23/4/2025	46,922	0.00%
Verisk Analytics, Inc.	\$50,000	5.50%	15/6/2045	46,864	0.00%
CSX Corp.	\$50,000	3.25%	1/6/2027	46,842	0.00%
Air Lease Corp.	\$50,000	4.63%	1/10/2028	46,831	0.00%
Ingredion, Inc.	\$50,000	3.20%	1/10/2026	46,825	0.00%
Prologis LP	\$50,000	3.38%	15/12/2027	46,708	0.00%
Raytheon Technologies Corp.	\$50,000	4.88%	15/10/2040	46,664	0.00%
Textron, Inc.	\$50,000	3.65%	15/3/2027	46,652	0.00%
Rockwell Automation, Inc.	\$50,000	3.50%	1/3/2029	46,632	0.00%
National Grid USA	\$50,000	5.80%	1/4/2035	46,606	0.00%
Eaton Vance Corp.	\$50,000	3.50%	6/4/2027	46,556	0.00%
HCN Canadian Holdings-1 LP	CAD70,000	2.95%	15/1/2027	46,532	0.00%
Caterpillar Financial Services Corp.	\$50,000	1.45%	15/5/2025	46,447	0.00%
California Endowment	\$75,000	2.50%	1/4/2051	46,445	0.00%
Oshkosh Corp.	\$55,000	3.10%	1/3/2030	46,430	0.00%
Voya Financial, Inc.	\$50,000	5.70%	15/7/2043	46,418	0.00%
AXIS Specialty Finance plc	\$50,000	4.00%	6/12/2027	46,401	0.00%
National Retail Properties, Inc.	\$50,000	4.30%	15/10/2028	46,387	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sabal Trail Transmission LLC	\$50,000	4.25%	1/5/2028	46,298	0.00%
Commonwealth Edison Co.	\$50,000	2.95%	15/8/2027	46,277	0.00%
National Fuel Gas Co.	\$50,000	3.95%	15/9/2027	46,232	0.00%
Moody's Corp.	\$50,000	3.25%	15/1/2028	46,216	0.00%
Baltimore Gas & Electric Co.	\$50,000	2.40%	15/8/2026	46,139	0.00%
Eversource Energy	\$50,000	3.30%	15/1/2028	46,121	0.00%
John Deere Capital Corp.	\$50,000	2.80%	8/9/2027	46,079	0.00%
Eaton Corp.	\$50,000	4.00%	2/11/2032	46,069	0.00%
Kite Realty Group LP	\$50,000	4.00%	1/10/2026	46,009	0.00%
Southwest Airlines Co.	\$50,000	3.00%	15/11/2026	45,995	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	3.13%	15/11/2027	45,940	0.00%
American Electric Power Co., Inc.	\$50,000	3.20%	13/11/2027	45,924	0.00%
Eli Lilly & Co.	\$48,000	2.75%	1/6/2025	45,912	0.00%
Chevron USA, Inc.	\$50,000	3.25%	15/10/2029	45,872	0.00%
Southwestern Electric Power Co.	\$50,000	2.75%	1/10/2026	45,846	0.00%
CenterPoint Energy Houston Electric LLC	\$50,000	2.40%	1/9/2026	45,773	0.00%
CSX Corp.	\$50,000	4.75%	30/5/2042	45,704	0.00%
Oncor Electric Delivery Co. LLC	\$50,000	4.55%	1/12/2041	45,650	0.00%
Raytheon Technologies Corp.	\$50,000	4.70%	15/12/2041	45,646	0.00%
Cadence Design Systems, Inc.	\$46,000	4.38%	15/10/2024	45,562	0.00%
Interstate Power & Light Co.	\$50,000	3.60%	1/4/2029	45,541	0.00%
Arrow Electronics, Inc.	\$50,000	3.88%	12/1/2028	45,516	0.00%
Kroger Co.	\$50,000	5.00%	15/4/2042	45,478	0.00%
Ryder System, Inc.	\$50,000	2.85%	1/3/2027	45,266	0.00%
Blackstone Holdings Finance Co. LLC	\$50,000	3.15%	2/10/2027	45,098	0.00%
Lear Corp.	\$50,000	4.25%	15/5/2029	45,022	0.00%
Enterprise Products Operating LLC	\$40,000	7.55%	15/4/2038	44,709	0.00%
Entergy Louisiana LLC	\$50,000	4.95%	15/1/2045	44,620	0.00%
CNH Industrial Capital LLC	\$45,000	4.20%	15/1/2024	44,379	0.00%
Arizona Public Service Co.	\$50,000	5.05%	1/9/2041	44,363	0.00%
Mars, Inc.	\$55,000	4.13%	1/4/2054	44,321	0.00%
Wisconsin Power & Light Co.	\$60,000	3.65%	1/4/2050	44,225	0.00%
LYB International Finance BV	\$50,000	5.25%	15/7/2043	44,101	0.00%
Oglethorpe Power Corp.	\$50,000	5.25%	1/9/2050	43,937	0.00%
Activision Blizzard, Inc.	\$50,000	4.50%	15/6/2047	43,870	0.00%
Baptist Health South Florida Obligated Group	\$75,000	3.12%	15/11/2071	43,856	0.00%
Humana, Inc.	\$50,000	4.63%	1/12/2042	43,694	0.00%
NSTAR Electric Co.	\$50,000	4.40%	1/3/2044	43,687	0.00%
Cardinal Health, Inc.	\$45,000	3.50%	15/11/2024	43,622	0.00%
Prologis LP	\$50,000	2.88%	15/11/2029	43,501	0.00%
Zoetis, Inc.	\$50,000	4.45%	20/8/2048	43,483	0.00%
Federal Realty Investment Trust	\$50,000	3.20%	15/6/2029	43,289	0.00%
Eastern Gas Transmission & Storage, Inc.	\$50,000	3.00%	15/11/2029	43,265	0.00%
Texas Instruments, Inc.	\$50,000	2.25%	4/9/2029	43,232	0.00%
GATX Corp.	\$50,000	5.20%	15/3/2044	43,203	0.00%
Allegion plc	\$50,000	3.50%	1/10/2029	43,098	0.00%
Florida Power & Light Co.	\$50,000	4.05%	1/6/2042	43,077	0.00%
Nationwide Financial Services, Inc.	\$50,000	5.30%	18/11/2044	42,985	0.00%
Cleveland Clinic Foundation	\$50,000	4.86%	1/1/2114	42,943	0.00%
Rockwell Automation, Inc.	\$50,000	4.20%	1/3/2049	42,926	0.00%
Sabal Trail Transmission LLC	\$50,000	4.83%	1/5/2048	42,897	0.00%
Virginia Electric & Power Co.	\$50,000	4.45%	15/2/2044	42,867	0.00%
Principal Life Global Funding II	\$45,000	2.25%	21/11/2024	42,548	0.00%
Adventist Health System	\$50,000	2.95%	1/3/2029	42,535	0.00%
Trustees of the University of Pennsylvania	\$50,000	4.67%	1/9/2112	42,248	0.00%
Starbucks Corp.	\$50,000	4.30%	15/6/2045	42,116	0.00%
Quest Diagnostics, Inc.	\$50,000	4.70%	30/3/2045	42,066	0.00%
WW Grainger, Inc.	\$50,000	4.20%	15/5/2047	42,034	0.00%
Willis North America, Inc.	\$50,000	5.05%	15/9/2048	42,000	0.00%
General Electric Co.	£40,000	4.88%	18/9/2037	41,915	0.00%
Public Service Electric & Gas Co.	\$50,000	3.95%	1/5/2042	41,902	0.00%
Trinity Health Corp.	\$50,000	4.13%	1/12/2045	41,899	0.00%
Sysco Corp.	\$50,000	4.50%	1/4/2046	41,818	0.00%
Ventas Realty LP	\$50,000	4.88%	15/4/2049	41,598	0.00%
CubeSmart LP	\$50,000	3.00%	15/2/2030	41,520	0.00%
Hartford Financial Services Group, Inc.	\$50,000	4.40%	15/3/2048	41,456	0.00%
Kinder Morgan Energy Partners LP	\$50,000	4.70%	1/11/2042	41,419	0.00%
MidAmerican Energy Co.	\$50,000	3.95%	1/8/2047	41,217	0.00%
NIKE, Inc.	\$50,000	3.63%	1/5/2043	41,184	0.00%
Wisconsin Electric Power Co.	\$50,000	4.30%	15/10/2048	41,035	0.00%
Caterpillar, Inc.	\$45,000	4.30%	15/5/2044	41,006	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
John Deere Financial, Inc.	CAD60,000	2.58%	16/10/2026	40,931	0.00%
Trane Technologies Luxembourg Finance SA	\$50,000	4.50%	21/3/2049	40,924	0.00%
General Dynamics Corp.	\$50,000	3.60%	15/11/2042	40,908	0.00%
Duke Energy Ohio, Inc.	\$50,000	2.13%	1/6/2030	40,900	0.00%
Northern States Power Co.	\$50,000	4.00%	15/8/2045	40,858	0.00%
Puget Sound Energy, Inc.	\$50,000	4.30%	20/5/2045	40,650	0.00%
Mississippi Power Co.	\$50,000	4.25%	15/3/2042	40,648	0.00%
Commonwealth Edison Co.	\$50,000	4.00%	1/3/2049	40,609	0.00%
Essential Utilities, Inc.	\$50,000	4.28%	1/5/2049	40,512	0.00%
Texas Instruments, Inc.	\$50,000	1.90%	15/9/2031	40,461	0.00%
Martin Marietta Materials, Inc.	\$50,000	4.25%	15/12/2047	40,451	0.00%
Energy Transfer LP	\$50,000	4.95%	15/1/2043	40,415	0.00%
American International Group, Inc.	\$45,000	4.70%	10/7/2035	40,324	0.00%
Tampa Electric Co.	\$50,000	4.30%	15/6/2048	40,229	0.00%
Regency Centers LP	\$50,000	4.65%	15/3/2049	40,180	0.00%
Principal Financial Group, Inc.	\$50,000	4.35%	15/5/2043	40,165	0.00%
Providence St Joseph Health Obligated Group	\$50,000	3.93%	1/10/2048	39,336	0.00%
Whirlpool Corp.	\$50,000	4.50%	1/6/2046	39,129	0.00%
Black Hills Corp.	\$55,000	3.88%	15/10/2049	39,055	0.00%
Commonwealth Edison Co.	\$50,000	3.70%	1/3/2045	38,951	0.00%
Duke Energy Carolinas LLC	\$50,000	3.75%	1/6/2045	38,850	0.00%
Dartmouth-Hitchcock Health	\$50,000	4.18%	1/8/2048	38,789	0.00%
Kimco Realty Corp.	\$50,000	4.45%	1/9/2047	38,720	0.00%
Paramount Global	\$50,000	5.25%	1/4/2044	38,526	0.00%
Sixth Street Specialty Lending, Inc.	\$40,000	3.88%	1/11/2024	38,519	0.00%
Nucor Corp.	\$50,000	3.85%	1/4/2052	38,477	0.00%
Aflac, Inc.	\$50,000	4.00%	15/10/2046	38,301	0.00%
Mutual of Omaha Insurance Co.^	\$40,000	4.30%	15/7/2054	38,268	0.00%
BGC Partners, Inc.	\$40,000	3.75%	1/10/2024	38,239	0.00%
Arizona Public Service Co.	\$50,000	4.25%	1/3/2049	38,145	0.00%
FedEx Corp.	\$50,000	3.88%	1/8/2042	38,115	0.00%
Oaktree Specialty Lending Corp.	\$40,000	3.50%	25/2/2025	37,985	0.00%
Aptiv plc	\$50,000	4.40%	1/10/2046	37,816	0.00%
Blackstone Holdings Finance Co. LLC	\$50,000	4.00%	2/10/2047	37,778	0.00%
Montefiore Obligated Group	\$50,000	5.25%	1/11/2048	37,309	0.00%
President & Fellows of Harvard College	\$50,000	3.30%	15/7/2056	37,251	0.00%
Ameren Illinois Co.	\$40,000	4.50%	15/3/2049	36,870	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$38,000	3.60%	1/11/2024	36,799	0.00%
Ventas Realty LP	\$40,000	5.70%	30/9/2043	36,663	0.00%
Delmarva Power & Light Co.	\$45,000	4.15%	15/5/2045	36,416	0.00%
AutoNation, Inc.	\$40,000	3.80%	15/11/2027	36,343	0.00%
BHSH System Obligated Group	\$50,000	3.49%	15/7/2049	36,215	0.00%
MedStar Health, Inc.	\$50,000	3.63%	15/8/2049	36,185	0.00%
Pennsylvania Electric Co.	\$40,000	3.60%	1/6/2029	36,009	0.00%
San Diego Gas & Electric Co.	\$50,000	3.32%	15/4/2050	35,925	0.00%
Brooklyn Union Gas Co.	\$45,000	4.50%	10/3/2046	35,816	0.00%
Interstate Power & Light Co.	\$50,000	3.50%	30/9/2049	35,783	0.00%
AEP Texas, Inc.	\$50,000	3.45%	15/1/2050	35,405	0.00%
Public Service Electric & Gas Co.	\$50,000	3.15%	1/1/2050	35,341	0.00%
Eastern Gas Transmission & Storage, Inc.	\$50,000	3.90%	15/11/2049	35,279	0.00%
TWDC Enterprises 18 Corp.	\$50,000	3.00%	30/7/2046	35,097	0.00%
US Treasury Note	\$35,000	3.88%	30/11/2029	34,765	0.00%
Valmont Industries, Inc.	\$40,000	5.25%	1/10/2054	34,297	0.00%
Public Service Electric & Gas Co.	\$40,000	2.45%	15/1/2030	34,277	0.00%
DTE Energy Co.	\$40,000	2.95%	1/3/2030	34,006	0.00%
ONEOK, Inc.	\$35,000	6.00%	15/6/2035	33,871	0.00%
Guardian Life Insurance Co. of America	\$50,000	3.70%	22/1/2070	33,242	0.00%
Boeing Co.	\$50,000	3.63%	1/3/2048	33,232	0.00%
Nucor Corp.	\$35,000	3.95%	1/5/2028	33,063	0.00%
Church & Dwight Co., Inc.	\$35,000	3.15%	1/8/2027	32,700	0.00%
Kinder Morgan Energy Partners LP	\$30,000	7.40%	15/3/2031	32,548	0.00%
Johnson Controls International plc	\$31,000	6.00%	15/1/2036	32,155	0.00%
Dow Chemical Co.	\$32,000	4.55%	30/11/2025	31,621	0.00%
National Retail Properties, Inc.	\$50,000	3.10%	15/4/2050	30,989	0.00%
Transatlantic Holdings, Inc.	\$25,000	8.00%	30/11/2039	30,856	0.00%
Trillium Windpower LP	CAD40,997	5.80%	15/2/2033	30,771	0.00%
Duke Energy Indiana LLC	\$30,000	6.12%	15/10/2035	30,759	0.00%
Apollo Management Holdings LP	\$35,000	5.00%	15/3/2048	30,648	0.00%
Arrow Electronics, Inc.	\$31,000	4.00%	1/4/2025	29,896	0.00%
National Retail Properties, Inc.	\$35,000	4.80%	15/10/2048	29,018	0.00%
Apple, Inc.	\$40,000	2.95%	11/9/2049	28,563	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nevada Power Co.	\$25,000	6.75%	1/7/2037	27,665	0.00%
Motorola Solutions, Inc.	\$28,000	4.00%	1/9/2024	27,489	0.00%
NiSource, Inc.	\$30,000	5.00%	15/6/2052	27,371	0.00%
Blackstone Holdings Finance Co. LLC	\$40,000	3.50%	10/9/2049	27,281	0.00%
Boston Scientific Corp.	\$25,000	6.75%	15/11/2035	27,272	0.00%
Wisconsin Power & Light Co.	\$25,000	6.38%	15/8/2037	26,445	0.00%
Dominion Energy, Inc.	\$25,000	6.30%	15/3/2033	26,330	0.00%
Public Service Electric & Gas Co.	\$25,000	5.80%	1/5/2037	26,010	0.00%
Toledo Edison Co.	\$25,000	6.15%	15/5/2037	25,818	0.00%
Interstate Power & Light Co.	\$25,000	6.25%	15/7/2039	25,798	0.00%
Healthpeak Properties, Inc.	\$25,000	6.75%	1/2/2041	25,713	0.00%
Alphabet, Inc.	\$25,000	3.38%	25/2/2024	25,027	0.00%
Electronic Arts, Inc.	\$25,000	4.80%	1/3/2026	24,910	0.00%
Western Union Co.	\$25,000	6.20%	17/11/2036	24,787	0.00%
Constellation Brands, Inc.	\$25,000	4.40%	15/11/2025	24,581	0.00%
Union Pacific Corp.	\$25,000	3.15%	1/3/2024	24,485	0.00%
Amphenol Corp.	\$25,000	3.20%	1/4/2024	24,433	0.00%
Norfolk Southern Corp.	\$25,000	3.65%	1/8/2025	24,230	0.00%
RenaissanceRe Finance, Inc.	\$25,000	3.70%	1/4/2025	24,217	0.00%
Ameren Illinois Co.	\$25,000	3.25%	1/3/2025	24,159	0.00%
Best Buy Co., Inc.	\$25,000	4.45%	1/10/2028	24,089	0.00%
L3Harris Technologies, Inc.	\$25,000	3.85%	15/12/2026	23,887	0.00%
Zoetis, Inc.	\$25,000	3.90%	20/8/2028	23,767	0.00%
CHRISTUS Health	\$25,000	4.34%	1/7/2028	23,757	0.00%
Kimberly-Clark Corp.	\$25,000	2.75%	15/2/2026	23,605	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$25,000	2.70%	1/11/2024	23,596	0.00%
Mid-Atlantic Interstate Transmission LLC	\$25,000	4.10%	15/5/2028	23,519	0.00%
National Rural Utilities Cooperative Finance Corp.	\$25,000	3.90%	1/11/2028	23,477	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$25,000	4.20%	1/4/2027	23,475	0.00%
Broadridge Financial Solutions, Inc.	\$25,000	3.40%	27/6/2026	23,422	0.00%
Cleveland Electric Illuminating Co.	\$25,000	4.55%	15/11/2030	23,408	0.00%
Advocate Health & Hospitals Corp.	\$25,000	3.83%	15/8/2028	23,349	0.00%
Boeing Co.	\$25,000	2.60%	30/10/2025	23,310	0.00%
RPM International, Inc.	\$25,000	3.75%	15/3/2027	23,307	0.00%
Alliant Energy Finance LLC	\$25,000	4.25%	15/6/2028	23,122	0.00%
Highwoods Realty LP	\$25,000	3.88%	1/3/2027	23,110	0.00%
CubeSmart LP	\$25,000	4.38%	15/2/2029	23,100	0.00%
Mastercard, Inc.	\$25,000	3.35%	26/3/2030	22,907	0.00%
Boeing Co.	\$33,000	3.85%	1/11/2048	22,810	0.00%
Kilroy Realty LP	\$25,000	4.75%	15/12/2028	22,726	0.00%
Boeing Co.	\$25,000	2.80%	1/3/2027	22,559	0.00%
Parker-Hannifin Corp.	\$25,000	4.20%	21/11/2034	22,476	0.00%
Lowe's Cos, Inc.	\$28,000	4.25%	15/9/2044	21,933	0.00%
UDR, Inc.	\$25,000	3.20%	15/1/2030	21,690	0.00%
Colgate-Palmolive Co.	\$25,000	3.70%	1/8/2047	21,318	0.00%
Everest Reinsurance Holdings, Inc.	\$25,000	4.87%	1/6/2044	21,274	0.00%
Trane Technologies Luxembourg Finance SA	\$25,000	4.65%	1/11/2044	21,032	0.00%
Mayo Clinic	\$25,000	4.13%	15/11/2052	21,019	0.00%
Southwestern Public Service Co.	\$25,000	4.40%	15/11/2048	20,973	0.00%
Avista Corp.	\$25,000	4.35%	1/6/2048	20,919	0.00%
Advocate Health & Hospitals Corp.	\$25,000	4.27%	15/8/2048	20,855	0.00%
Evergy Metro, Inc.	\$25,000	4.20%	15/6/2047	20,306	0.00%
Indianapolis Power & Light Co.	\$25,000	4.05%	1/5/2046	20,156	0.00%
Evergy Metro, Inc.	\$25,000	4.20%	15/3/2048	19,861	0.00%
American Water Capital Corp.	\$25,000	4.00%	1/12/2046	19,511	0.00%
GE Capital Canada Funding Co.	CAD25,000	5.73%	22/10/2037	19,053	0.00%
Wisconsin Public Service Corp.	\$25,000	3.67%	1/12/2042	19,032	0.00%
PacifiCorp	\$20,000	3.50%	15/6/2029	18,428	0.00%
Piedmont Natural Gas Co., Inc.	\$25,000	3.64%	1/11/2046	18,007	0.00%
Virginia Electric & Power Co.	\$20,000	4.00%	15/11/2046	15,837	0.00%
US Treasury Note	\$15,000	4.25%	15/10/2025	14,991	0.00%
US Treasury Note	\$15,000	4.38%	31/10/2024	14,957	0.00%
US Treasury Note	\$15,000	4.25%	30/9/2024	14,922	0.00%
US Treasury Note	\$15,000	3.88%	30/9/2029	14,892	0.00%
Northern States Power Co.	\$15,000	2.90%	1/3/2050	10,325	0.00%
Southern California Edison Co.	\$10,000	4.20%	1/3/2029	9,513	0.00%
Coterra Energy, Inc.	\$10,000	4.38%	15/3/2029	9,398	0.00%
Public Service Co. of New Hampshire	\$10,000	3.60%	1/7/2049	7,740	0.00%
				1,890,291,308	55.46%
Total Fixed Income				3,353,138,933	98.38%
Total Transferable Securities				3,353,138,933	98.38%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (2021: 0.00%)				
Futures (0.00%) (2021: 0.00%)				
Euro-Bobl March 2023	(35)	€(4,173,050)	129,991	0.00%
Long Gilt March 2023	(2)	£(209,000)	11,067	0.00%
US Treasury Ultra Bond March 2023	8	\$1,075,625	(1,125)	(0.00%)
Euro-Bund March 2023	19	€2,527,608	(2,068)	(0.00%)
US Treasury Long Bond March 2023	4	\$515,275	(13,901)	(0.00%)
US Treasury Note 2 Year March 2023	47	\$9,658,636	(19,964)	(0.00%)
JPY 10-Year Bond March 2023	2	¥296,500,200	(42,292)	(0.00%)
Euro-Schatz March 2023	95	€10,126,330	(118,924)	(0.00%)
			(57,216)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(57,216)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.10% (2021: 1.72%)							
Forward Currency Exchange Contracts (0.86%) (2021: (0.35%))							
EUR	4,003,086	USD	(4,214,677)	JPMorgan Chase Bank	4/1/2023	57,615	0.00%
JPY	331,211,582	USD	(2,457,608)	JPMorgan Chase Bank	4/1/2023	52,617	0.00%
USD	1,748,917	GBP	(1,430,405)	UBS AG	4/1/2023	28,282	0.00%
EUR	9,817,858	USD	(10,465,405)	JPMorgan Chase Bank	4/1/2023	12,700	0.00%
USD	347,874	GBP	(284,395)	JPMorgan Chase Bank	4/1/2023	5,775	0.00%
USD	107,430,671	CAD	(145,555,668)	Toronto-Dominion Bank	4/1/2023	5,550	0.00%
JPY	3,163,788,418	USD	(23,978,085)	JPMorgan Chase Bank	5/1/2023	3,257	0.00%
USD	693,167	CAD	(936,565)	JPMorgan Chase Bank	4/1/2023	1,950	0.00%
USD	9,575,805	CAD	(12,974,105)	Toronto-Dominion Bank	4/1/2023	466	0.00%
GBP	2,700,000	USD	(3,250,508)	Toronto-Dominion Bank	2/2/2023	75	0.00%
EUR	5,500,000	USD	(5,882,245)	State Street Bank & Trust Co.	2/2/2023	39	0.00%
NZD	2,991,459	USD	(1,891,948)	JPMorgan Chase Bank	5/1/2023	25	0.00%
USD	1,892,714	NZD	(2,991,459)	JPMorgan Chase Bank	2/2/2023	(97)	(0.00%)
USD	820,418	SGD	(1,100,000)	State Street Bank & Trust Co.	2/2/2023	(196)	(0.00%)
USD	14,341,716	AUD	(21,123,376)	State Street Bank & Trust Co.	2/2/2023	(1,446)	(0.00%)
USD	118,753,523	CAD	(160,883,948)	Toronto-Dominion Bank	2/2/2023	(1,578)	(0.00%)
USD	6,030,226	CHF	(5,562,160)	UBS AG	2/2/2023	(2,112)	(0.00%)
GBP	283,256	USD	(344,387)	BNP Paribas	4/1/2023	(3,658)	(0.00%)
USD	859,827	CHF	(800,000)	JPMorgan Chase Bank	4/1/2023	(4,851)	(0.00%)
USD	1,039,132	CAD	(1,417,610)	Brown Brothers Harriman & Co.	4/1/2023	(7,113)	(0.00%)
USD	313,161	JPY	(42,492,046)	Bank of America	5/1/2023	(8,926)	(0.00%)
USD	24,066,182	JPY	(3,163,788,418)	JPMorgan Chase Bank	2/2/2023	(9,152)	(0.00%)
USD	310,370	JPY	(42,254,550)	JPMorgan Chase Bank	5/1/2023	(9,917)	(0.00%)
USD	325,248	JPY	(44,434,093)	HSBC Bank	5/1/2023	(11,560)	(0.00%)
USD	324,257	JPY	(44,346,195)	Brown Brothers Harriman & Co.	5/1/2023	(11,885)	(0.00%)
USD	139,481,142	GBP	(115,865,735)	Toronto-Dominion Bank	2/2/2023	(11,930)	(0.00%)
GBP	574,102	USD	(705,117)	BNP Paribas	4/1/2023	(14,530)	(0.00%)
USD	804,007	SGD	(1,100,000)	HSBC Bank	4/1/2023	(16,154)	(0.00%)
USD	1,705,995	AUD	(2,543,376)	JPMorgan Chase Bank	5/1/2023	(18,866)	(0.00%)
USD	1,745,492	EUR	(1,660,024)	Toronto-Dominion Bank	4/1/2023	(26,168)	(0.00%)
USD	1,859,000	NZD	(2,991,459)	JPMorgan Chase Bank	5/1/2023	(32,973)	(0.00%)
GBP	1,124,064	USD	(1,394,751)	JPMorgan Chase Bank	4/1/2023	(42,614)	(0.00%)
USD	1,282,251	JPY	(175,973,116)	HSBC Bank	5/1/2023	(51,616)	(0.00%)
USD	804,667,756	EUR	(752,431,691)	Toronto-Dominion Bank	2/2/2023	(62,553)	(0.00%)
USD	7,690,600	EUR	(7,304,735)	JPMorgan Chase Bank	4/1/2023	(105,375)	(0.00%)
USD	12,889,450	GBP	(10,809,298)	JPMorgan Chase Bank	4/1/2023	(113,059)	(0.00%)
USD	5,021,257	CHF	(4,762,160)	Toronto-Dominion Bank	4/1/2023	(125,911)	(0.00%)
USD	12,461,736	AUD	(18,580,000)	JPMorgan Chase Bank	4/1/2023	(138,291)	(0.01%)
USD	125,593,746	GBP	(105,323,059)	HSBC Bank	4/1/2023	(1,099,408)	(0.03%)
USD	22,645,087	JPY	(3,145,500,000)	JPMorgan Chase Bank	5/1/2023	(1,197,630)	(0.04%)
USD	65,906,105	EUR	(63,822,925)	Toronto-Dominion Bank	4/1/2023	(2,208,881)	(0.07%)
USD	716,112,823	EUR	(693,464,951)	UBS AG	4/1/2023	(23,987,318)	(0.71%)
						(29,157,417)	(0.86%)
Hedge Share Class Level Forward Currency Exchange Contracts 0.95% (2021: 2.07%)							
EUR	412,409,660	USD	(425,878,547)	UBS AG	4/1/2023	14,265,468	0.42%
GBP	702,031,625	USD	(837,146,036)	HSBC Bank	4/1/2023	7,328,111	0.22%
GBP	479,362,963	USD	(571,622,118)	Toronto-Dominion Bank	4/1/2023	5,003,798	0.15%
GBP	126,513,100	USD	(151,035,134)	Standard Chartered Bank	4/1/2023	1,147,529	0.03%
CHF	35,682,146	USD	(37,623,877)	BNP Paribas	4/1/2023	943,078	0.03%
GBP	83,421,822	USD	(99,476,769)	State Street Bank & Trust Co.	4/1/2023	871,377	0.03%
GBP	72,551,746	USD	(86,513,459)	Toronto-Dominion Bank	4/1/2023	759,068	0.02%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	126,513,100	USD	(151,454,778)	Toronto-Dominion Bank	4/1/2023	727,885	0.02%
USD	158,232,280	GBP	(131,000,000)	Morgan Stanley	4/1/2023	652,323	0.02%
GBP	126,513,100	USD	(151,553,332)	Toronto-Dominion Bank	4/1/2023	629,331	0.02%
GBP	126,513,100	USD	(151,637,969)	HSBC Bank	4/1/2023	544,694	0.02%
USD	158,123,550	GBP	(131,000,000)	Morgan Stanley	4/1/2023	543,593	0.02%
USD	158,012,200	GBP	(131,000,000)	Toronto-Dominion Bank	4/1/2023	432,243	0.01%
EUR	12,414,928	USD	(12,820,226)	State Street Bank & Trust Co.	4/1/2023	429,600	0.01%
USD	100,526,222	GBP	(83,290,847)	Morgan Stanley	4/1/2023	335,626	0.01%
GBP	126,513,100	USD	(151,859,873)	Toronto-Dominion Bank	4/1/2023	322,790	0.01%
USD	157,855,000	GBP	(131,000,000)	Toronto-Dominion Bank	4/1/2023	275,043	0.01%
GBP	89,181,388	USD	(107,005,626)	Standard Chartered Bank	4/1/2023	270,704	0.01%
USD	157,828,800	GBP	(131,000,000)	HSBC Bank	4/1/2023	248,843	0.01%
USD	157,806,530	GBP	(131,000,000)	Morgan Stanley	4/1/2023	226,573	0.01%
USD	157,776,400	GBP	(131,000,000)	Royal Bank of Canada	4/1/2023	196,443	0.01%
GBP	126,513,100	USD	(152,052,932)	HSBC Bank	4/1/2023	129,731	0.00%
USD	3,914,736	GBP	(3,155,063)	Toronto-Dominion Bank	4/1/2023	119,509	0.00%
GBP	631,334,786	USD	(760,011,548)	Toronto-Dominion Bank	2/2/2023	65,004	0.00%
GBP	606,540,241	USD	(730,168,912)	HSBC Bank	2/2/2023	56,993	0.00%
GBP	131,000,000	USD	(157,667,670)	Morgan Stanley	2/2/2023	45,845	0.00%
GBP	126,513,100	USD	(152,142,756)	Toronto-Dominion Bank	4/1/2023	39,907	0.00%
GBP	131,000,000	USD	(157,676,054)	Toronto-Dominion Bank	2/2/2023	37,461	0.00%
EUR	2,295,937	USD	(2,414,192)	JPMorgan Chase Bank	4/1/2023	36,146	0.00%
USD	387,851,541	EUR	(363,379,699)	UBS AG	4/1/2023	34,729	0.00%
EUR	1,750,073	USD	(1,833,135)	JPMorgan Chase Bank	4/1/2023	34,630	0.00%
CHF	1,014,554	USD	(1,069,754)	JPMorgan Chase Bank	4/1/2023	26,824	0.00%
USD	2,463,822	GBP	(2,026,379)	JPMorgan Chase Bank	4/1/2023	26,289	0.00%
GBP	126,513,100	USD	(152,163,378)	Toronto-Dominion Bank	4/1/2023	19,285	0.00%
USD	1,899,546	GBP	(1,565,026)	Toronto-Dominion Bank	4/1/2023	16,975	0.00%
USD	1,599,989	GBP	(1,317,441)	JPMorgan Chase Bank	4/1/2023	15,238	0.00%
CHF	36,790,497	USD	(39,886,875)	BNP Paribas	2/2/2023	13,583	0.00%
USD	4,381,348	GBP	(3,634,851)	JPMorgan Chase Bank	4/1/2023	8,984	0.00%
EUR	363,379,699	USD	(388,632,771)	UBS AG	2/2/2023	4,046	0.00%
EUR	176,579	USD	(185,434)	JPMorgan Chase Bank	4/1/2023	3,020	0.00%
CHF	151,176	USD	(160,667)	Morgan Stanley	4/1/2023	2,731	0.00%
EUR	70,059	USD	(72,346)	Toronto-Dominion Bank	4/1/2023	2,425	0.00%
EUR	328,597	USD	(350,052)	JPMorgan Chase Bank	4/1/2023	643	0.00%
EUR	119,416	USD	(126,899)	JPMorgan Chase Bank	4/1/2023	548	0.00%
CHF	57,734	USD	(61,973)	JPMorgan Chase Bank	4/1/2023	428	0.00%
CHF	36,007	USD	(38,521)	JPMorgan Chase Bank	4/1/2023	397	0.00%
EUR	335,206	USD	(357,551)	State Street Bank & Trust Co.	4/1/2023	198	0.00%
GBP	2,849,586	USD	(3,430,540)	JPMorgan Chase Bank	2/2/2023	134	0.00%
USD	2,540,277	EUR	(2,375,065)	UBS AG	2/2/2023	130	0.00%
EUR	9,819	USD	(10,433)	JPMorgan Chase Bank	4/1/2023	47	0.00%
CHF	4,978	USD	(5,339)	Morgan Stanley	4/1/2023	42	0.00%
CHF	5,199	USD	(5,590)	JPMorgan Chase Bank	4/1/2023	30	0.00%
CHF	2,040	USD	(2,181)	JPMorgan Chase Bank	4/1/2023	24	0.00%
CHF	8,133	USD	(8,768)	JPMorgan Chase Bank	4/1/2023	23	0.00%
EUR	2,105	USD	(2,225)	JPMorgan Chase Bank	4/1/2023	22	0.00%
CHF	1,447	USD	(1,545)	JPMorgan Chase Bank	4/1/2023	19	0.00%
CHF	477	USD	(511)	JPMorgan Chase Bank	4/1/2023	5	0.00%
CHF	681	USD	(732)	JPMorgan Chase Bank	4/1/2023	4	0.00%
USD	858,404	EUR	(802,616)	JPMorgan Chase Bank	2/2/2023	2	0.00%
EUR	1,049	USD	(1,119)	JPMorgan Chase Bank	4/1/2023	1	0.00%
USD	39,764,912	CHF	(36,790,497)	BNP Paribas	4/1/2023	—	0.00%
CHF	1,425	USD	(1,541)	JPMorgan Chase Bank	4/1/2023	—	0.00%
CHF	950	USD	(1,028)	JPMorgan Chase Bank	4/1/2023	(1)	(0.00%)
CHF	4,352	USD	(4,726)	BNP Paribas	4/1/2023	(22)	(0.00%)
USD	4,311	EUR	(4,089)	JPMorgan Chase Bank	4/1/2023	(53)	(0.00%)
USD	337,587	CHF	(311,367)	JPMorgan Chase Bank	2/2/2023	(100)	(0.00%)
USD	4,312,775	GBP	(3,582,360)	Toronto-Dominion Bank	2/2/2023	(100)	(0.00%)
USD	8,969	CHF	(8,408)	JPMorgan Chase Bank	4/1/2023	(119)	(0.00%)
USD	185,119	CHF	(171,499)	JPMorgan Chase Bank	4/1/2023	(245)	(0.00%)
USD	729,607,256	GBP	(606,540,241)	HSBC Bank	4/1/2023	(263)	(0.00%)
CHF	199,269	USD	(215,764)	JPMorgan Chase Bank	4/1/2023	(385)	(0.00%)
USD	708,123	EUR	(663,870)	State Street Bank & Trust Co.	4/1/2023	(392)	(0.00%)
USD	110,540	EUR	(103,984)	JPMorgan Chase Bank	4/1/2023	(437)	(0.00%)
GBP	64,475	USD	(78,106)	JPMorgan Chase Bank	4/1/2023	(549)	(0.00%)
USD	17,762,551	GBP	(14,754,506)	UBS AG	2/2/2023	(693)	(0.00%)
USD	182,050	EUR	(171,575)	JPMorgan Chase Bank	4/1/2023	(1,063)	(0.00%)
GBP	3,557,804	USD	(4,280,828)	JPMorgan Chase Bank	4/1/2023	(1,144)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	208,927	EUR	(197,219)	JPMorgan Chase Bank	4/1/2023	(1,555)	(0.00%)
GBP	2,284,051	USD	(2,749,294)	JPMorgan Chase Bank	4/1/2023	(1,808)	(0.00%)
USD	214,468	CHF	(200,164)	BNP Paribas	4/1/2023	(1,879)	(0.00%)
GBP	54,668	USD	(67,883)	BNP Paribas	4/1/2023	(2,123)	(0.00%)
USD	5,160,431	EUR	(4,837,435)	BNP Paribas	4/1/2023	(2,320)	(0.00%)
GBP	119,214	USD	(145,796)	JPMorgan Chase Bank	4/1/2023	(2,393)	(0.00%)
GBP	947,547	USD	(1,143,067)	Toronto-Dominion Bank	4/1/2023	(3,262)	(0.00%)
USD	729,488	EUR	(686,731)	Toronto-Dominion Bank	4/1/2023	(3,426)	(0.00%)
USD	460,024	EUR	(436,943)	JPMorgan Chase Bank	4/1/2023	(6,303)	(0.00%)
USD	759,426,301	GBP	(631,334,786)	Toronto-Dominion Bank	4/1/2023	(6,587)	(0.00%)
USD	602,665	EUR	(571,008)	JPMorgan Chase Bank	4/1/2023	(6,743)	(0.00%)
USD	692,005	EUR	(655,212)	JPMorgan Chase Bank	4/1/2023	(7,270)	(0.00%)
GBP	792,665	USD	(967,601)	Toronto-Dominion Bank	4/1/2023	(14,104)	(0.00%)
USD	157,553,700	GBP	(131,000,000)	Toronto-Dominion Bank	4/1/2023	(26,257)	(0.00%)
GBP	1,180,525	USD	(1,447,784)	State Street Bank & Trust Co.	4/1/2023	(27,730)	(0.00%)
USD	157,545,840	GBP	(131,000,000)	Morgan Stanley	4/1/2023	(34,117)	(0.00%)
GBP	2,121,697	USD	(2,595,224)	JPMorgan Chase Bank	4/1/2023	(43,033)	(0.00%)
USD	54,414,789	EUR	(51,047,875)	JPMorgan Chase Bank	4/1/2023	(66,032)	(0.00%)
GBP	2,634,541	USD	(3,241,547)	JPMorgan Chase Bank	4/1/2023	(72,457)	(0.00%)
USD	7,535,877	EUR	(7,157,788)	BNP Paribas	4/1/2023	(103,269)	(0.00%)
GBP	4,607,169	USD	(5,658,566)	BNP Paribas	4/1/2023	(116,601)	(0.00%)
GBP	6,896,745	USD	(8,432,354)	Morgan Stanley	4/1/2023	(136,256)	(0.00%)
GBP	8,493,541	USD	(10,389,367)	State Street Bank & Trust Co.	4/1/2023	(172,483)	(0.01%)
GBP	10,043,688	USD	(12,264,601)	Toronto-Dominion Bank	4/1/2023	(183,045)	(0.01%)
GBP	131,000,000	USD	(157,897,575)	Royal Bank of Canada	2/2/2023	(184,060)	(0.01%)
GBP	131,000,000	USD	(157,925,740)	Morgan Stanley	2/2/2023	(212,225)	(0.01%)
GBP	131,000,000	USD	(157,949,975)	HSBC Bank	2/2/2023	(236,460)	(0.01%)
GBP	131,000,000	USD	(157,975,520)	Toronto-Dominion Bank	2/2/2023	(262,005)	(0.01%)
GBP	83,290,847	USD	(100,603,682)	Morgan Stanley	2/2/2023	(328,169)	(0.01%)
GBP	131,000,000	USD	(158,133,506)	Toronto-Dominion Bank	2/2/2023	(419,991)	(0.01%)
GBP	131,000,000	USD	(158,245,380)	Morgan Stanley	2/2/2023	(531,865)	(0.02%)
GBP	29,411,960	USD	(35,989,092)	JPMorgan Chase Bank	4/1/2023	(609,432)	(0.02%)
GBP	131,000,000	USD	(158,354,110)	Morgan Stanley	2/2/2023	(640,595)	(0.02%)
Total OTC Financial Derivative Instruments						32,424,751	0.95%
Total Investments						3,356,349,051	98.47%
Other Assets and Liabilities						52,091,478	1.53%
Net Assets						3,408,440,529	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					2,167,576,743	62.58%
(b)	Transferable securities dealt in on another regulated market					1,054,357,675	30.44%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					131,204,515	3.79%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					141,058	0.00%
(e)	Total OTC Financial Derivative Instruments					37,064,523	1.07%
(f)	Other assets					73,447,057	2.12%
Total Assets						3,463,791,571	100.00%

^ Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,353,138,933	3,141,950,447
Financial Derivative Instruments	3,17	37,205,581	67,719,338
Cash	3	26,543,783	35,250,782
Unrealised Appreciation on Spot Currency Contracts		4,302	—
Receivables:			
Interest and Dividends		34,287,198	24,580,696
Capital Shares Issued		7,633,027	7,641,756
Investments Sold		4,852,930	1,652,733
Margin Cash Due from Broker	3	65,040	—
Other Receivables		60,777	16,300
Total Current Assets		3,463,791,571	3,278,812,052
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	33,995,463	12,184,040
Bank Overdraft		401	4,622
Unrealised Depreciation on Spot Currency Contracts		—	46,825
Payables and Other Liabilities:			
Investments Purchased		7,383,345	34,547,136
Income Distribution Payable		4,178,093	1,432,429
Capital Shares Redeemed		9,373,205	672,205
Margin Cash Due to Broker	3	—	40,053
Management Fees Payable	12	420,535	370,688
Total Current Liabilities		55,351,042	49,297,998
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,408,440,529	3,229,514,054

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
CHF Hedged Acc¹			
US (\$) Equivalent	39,275,852	69,075,078	—
Net Assets	36,338,018	62,937,757	—
Number of Shares Outstanding	443,250	637,938	—
Net Asset Value Per Share²	81.98	98.66	—
EUR Hedged Acc¹			
US (\$) Equivalent	85,981,787	96,390,978	—
Net Assets	80,563,868	84,761,677	—
Number of Shares Outstanding	975,392	856,939	—
Net Asset Value Per Share²	82.60	98.91	—
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	296,363,175	229,943,004	161,121,571
Net Assets	277,688,620	202,201,025	131,683,686
Number of Shares Outstanding	2,975,901	1,810,766	1,156,073
Net Asset Value Per Share²	93.31	111.67	113.91
GBP Hedged Acc			
US (\$) Equivalent	390,367,599	537,949,602	438,999,507
Net Assets	324,522,079	397,172,004	321,152,582
Number of Shares Outstanding	3,375,851	3,489,364	2,788,621
Net Asset Value Per Share²	96.13	113.82	115.17
GBP Hedged Dist¹			
US (\$) Equivalent	513,572,516	281,093,481	—
Net Assets	426,945,323	207,533,309	—
Number of Shares Outstanding	5,306,379	2,122,119	—
Net Asset Value Per Share²	80.46	97.80	—
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	1,745,386,616	2,003,442,970	1,821,300,477
Net Assets	1,450,982,342	1,479,156,143	1,332,382,704
Number of Shares Outstanding	15,021,696	12,943,595	11,530,329
Net Asset Value Per Share²	96.59	114.28	115.55
Institutional Plus GBP Hedged Dist³			
US (\$) Equivalent	319,100,232	—	—
Net Assets	265,275,783	—	—
Number of Shares Outstanding	2,673,032	—	—
Net Asset Value Per Share²	99.24	—	—
USD Hedged Acc			
Net Assets	18,392,752	11,618,941	32,553,496
Number of Shares Outstanding	178,979	96,877	262,638
Net Asset Value Per Share²	102.76	119.93	123.95

¹ The share class was launched on 21 January 2021.

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

³ The share class was launched on 29 November 2022.

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		86,955,997	60,630,359
Other Income		1,173,936	1,191,997
Net Loss on Financial Instruments		(975,521,002)	(131,560,884)
Total Investment Loss		(887,391,069)	(69,738,528)
Expenses			
Management Fees	12	4,465,867	3,930,624
Transaction Fees and Commissions		10,507	11,750
Total Expenses		4,476,374	3,942,374
Finance Costs			
Interest Expense		90,450	121,907
Distribution	6	14,888,233	4,582,693
Income Equalisation		(1,033,749)	(592,183)
Total Finance Costs		13,944,934	4,112,417
Net Investment Loss		(905,812,377)	(77,793,319)
Taxation	5	(67,573)	(14,888)
Net Decrease in Net Assets		(905,879,950)	(77,808,207)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(905,879,950)	(77,808,207)
Capital Transactions		
Subscriptions	2,660,639,706	1,628,260,435
Redemptions	(1,575,833,281)	(774,913,739)
Reinvestments	—	514
Total Capital Transactions	1,084,806,425	853,347,210
Total Increase for the Year	178,926,475	775,539,003
Net Assets		
Beginning of Year	3,229,514,054	2,453,975,051
End of Year	3,408,440,529	3,229,514,054

Vanguard Global Credit Bond Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide a moderate and sustainable level of current income by investing in a diversified portfolio of global credit fixed income bonds.

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Global fixed income markets had an especially tough year, with bond yields in major economies moving sharply higher across the maturity spectrum. Global bonds returned about –16% in US dollars, as measured by the Bloomberg Global Aggregate Bond Index.
- For the 12 months ended 31 December 2022, the fund performed better than its benchmark, which returned –14.22%.
- Emerging-market country positioning and issuer selection drove performance; being underweight to Russia prior to its invasion of Ukraine contributed notably.
- Selection in government bonds, North American investment-grade issuers and European A-rated-and-above financial issuers also boosted performance.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Credit Index Hedged

	Total Returns	
	Periods Ended 31 December 2022 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception ¹
Institutional AUD Hedged Acc	-14.26%	-1.38%
Benchmark	-15.50	-3.19
Institutional AUD Hedged Dist	-14.34%	-13.02%
Benchmark	-15.50	-13.78
Institutional CHF Hedged Acc	—	-12.53%
Benchmark	—	-13.26
Institutional EUR Hedged Acc	-15.22%	-0.06%
Benchmark	-16.39	-1.56
Investor GBP Hedged Acc	-14.32%	0.84%
Benchmark	-15.34	-0.59
Investor GBP Hedged Income	-14.33%	-1.91%
Benchmark	-15.34	-3.63
Institutional GBP Hedged Acc	—	-11.12%
Benchmark	—	-11.88

	Total Returns	
	Periods Ended 31 December 2022 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception ¹
Investor USD Hedged Acc	-13.09%	2.02%
Benchmark	-14.22	0.56
Institutional USD Hedged Acc	-13.04%	2.07%
Benchmark	-14.22	0.56

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

¹ Since-inception returns: Institutional CHF Hedged Acc and Institutional GBP Hedged Acc, 8 February 2022; Institutional AUD Hedged Acc, 18 September 2019; Institutional AUD Hedged Dist, 4 November, 2021; Institutional EUR Hedged Acc and Investor GBP Hedged Acc, 14 September 2017; Investor GBP Hedged Income, 11 December 2019; Investor USD Hedged Acc and Institutional USD Hedged Acc, 14 September 2017.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 0.88% 31/1/2024	\$20,000,000	19,536,914	Bundesschatzanweisungen 0.00% 15/12/2023	€25,200,000	27,121,593
Bundesobligation 0.00% 11/4/2025	€17,998,000	19,323,380	US Treasury Note 0.88% 31/1/2024	\$20,000,000	19,458,141
US Treasury Note 4.50% 15/11/2025	\$16,130,000	16,304,455	US Treasury Note 0.75% 15/11/2024	\$15,000,000	14,274,023
European Union 2.00% 4/10/2027	€15,500,000	15,883,523	US Treasury Bond 4.38% 15/2/2038	\$9,410,400	10,932,609
US Treasury Note 3.00% 31/7/2024	\$14,065,000	13,820,115	US Treasury Inflation Indexed Note 0.13% 15/4/2027	\$10,549,980	10,853,108
US Treasury Bond 4.38% 15/2/2038	\$10,830,400	13,329,896	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/11/2028	€9,900,000	10,114,907
US Treasury Inflation Indexed Note 0.13% 15/4/2027	\$10,544,520	10,790,078	US Treasury Note 0.25% 15/6/2024	\$9,000,000	8,553,867
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/11/2028	€8,800,000	9,973,819	US Treasury Bond 5.00% 15/5/2037	\$5,000,000	7,042,969
Bundesrepublik Deutschland Bundesanleihe 2.10% 15/11/2029	€9,050,000	9,593,677	DNB Bank A.S.A 2.63% 10/6/2026	€6,000,000	6,994,693
Bundesobligation 0.00% 18/10/2024	€7,100,000	8,166,331	Bank of America Corp. 0.75% 26/7/2023	€6,900,000	6,975,334
DNB Bank A.S.A 2.63% 10/6/2026	€6,000,000	7,863,472	Mitsubishi HC Capital UK plc 0.25% 3/2/2025	€6,500,000	6,952,774
Credit Suisse Group AG 2.13% 13/10/2026	€7,131,000	7,831,747	Credit Suisse Group AG 2.13% 13/10/2026	€6,000,000	6,565,084
US Treasury Note 1.75% 15/3/2025	\$8,000,000	7,790,313	Banque Federative du Credit Mutuel SA 1.88% 26/10/2028	€5,000,000	6,035,807
Athene Global Funding 1.24% 8/4/2024	€7,000,000	7,656,950	EDP - Energias de Portugal SA 2.88% 1/6/2026	€5,100,000	5,979,589
Mitsubishi HC Capital UK plc 0.25% 3/2/2025	€6,500,000	7,302,378	US Treasury Note 0.38% 31/10/2023	\$6,000,000	5,910,703
Bank of America Corp. 0.75% 26/7/2023	€6,900,000	7,264,745	US Treasury Note 1.75% 30/6/2024	\$6,000,000	5,851,410
Banque Federative du Credit Mutuel SA 1.88% 26/10/2028	€5,000,000	6,782,436	US Treasury Note 1.50% 15/2/2025	\$6,100,000	5,841,637
US Treasury Note 2.63% 15/4/2025	\$6,500,000	6,471,855	US Treasury Note 3.00% 31/7/2024	\$6,000,000	5,839,453
US Treasury Note 1.50% 15/2/2025	\$6,100,000	5,893,172	Unilever plc 2.13% 28/2/2028	€4,300,000	5,683,604
US Treasury Note 1.75% 30/6/2024	\$6,000,000	5,890,313	US Treasury Bond 3.00% 15/2/2047	\$5,875,000	5,679,263

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

Financial Statements

Statement of Investments

31 December 2022

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 96.31% (2021: 86.60%)					
Fixed Income 96.31% (2021: 86.60%)					
Australia 1.85% (2021: 2.32%)					
Commonwealth Bank of Australia [^]	AUD2,550,000	6.86%	9/11/2032	1,772,163	0.31%
Pacific National Finance Pty Ltd.	AUD2,120,000	5.40%	12/5/2027	1,377,180	0.24%
Aurizon Finance Pty Ltd.	AUD2,000,000	3.00%	9/3/2028	1,120,900	0.19%
Qantas Airways Ltd.	AUD1,940,000	3.15%	27/9/2028	1,105,515	0.19%
Australia & New Zealand Banking Group Ltd. [^]	\$1,000,000	2.95%	22/7/2030	902,873	0.16%
Westpac Banking Corp. [^]	\$950,000	2.89%	4/2/2030	870,948	0.15%
CSL Finance plc	\$790,000	4.75%	27/4/2052	712,115	0.12%
Macquarie Bank Ltd.	AUD1,000,000	6.01%	28/5/2030	689,012	0.12%
Westpac Banking Corp.	AUD1,000,000	4.64%	29/1/2031	661,820	0.12%
Rio Tinto Finance USA Ltd.	\$530,000	5.20%	2/11/2040	528,167	0.09%
Westpac Banking Corp.	\$500,000	1.95%	20/11/2028	425,790	0.07%
Glencore Finance Europe Ltd.	€400,000	0.63%	11/9/2024	403,837	0.07%
Westpac Banking Corp.	\$150,000	2.96%	16/11/2040	98,909	0.02%
				10,669,229	1.85%
Austria 0.35% (2021: 0.17%)					
JAB Holdings BV	€1,900,000	1.00%	20/12/2027	1,741,986	0.30%
JAB Holdings BV	€400,000	2.25%	19/12/2039	288,802	0.05%
				2,030,788	0.35%
Belgium 0.47% (2021: 0.62%)					
Anheuser-Busch InBev SA	€800,000	3.70%	2/4/2040	780,662	0.14%
Anheuser-Busch InBev Worldwide, Inc.	\$349,000	4.60%	15/4/2048	307,212	0.05%
Anheuser-Busch InBev Finance, Inc.	\$306,000	4.63%	1/2/2044	274,466	0.05%
Anheuser-Busch InBev Worldwide, Inc.	\$250,000	5.88%	15/6/2035	260,227	0.05%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$280,000	4.90%	1/2/2046	256,228	0.04%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$270,000	4.70%	1/2/2036	254,549	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$220,000	5.45%	23/1/2039	219,367	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$243,000	3.75%	15/7/2042	194,373	0.03%
Anheuser-Busch InBev Worldwide, Inc.	\$200,000	4.75%	15/4/2058	177,055	0.03%
				2,724,139	0.47%
Bermuda 0.33% (2021: 0.08%)					
Bermuda Government International Bond	\$1,410,000	5.00%	15/7/2032	1,409,519	0.25%
Triton Container International Ltd./TAL International Container Corp.	\$610,000	3.25%	15/3/2032	471,011	0.08%
				1,880,530	0.33%
Brazil 0.14% (2021: 0.18%)					
Embraer Netherlands Finance BV	\$785,000	6.95%	17/1/2028	783,298	0.14%
				783,298	0.14%
Canada 2.23% (2021: 1.63%)					
Canadian Government Bond	CAD2,600,000	3.00%	1/11/2024	1,883,603	0.33%
Toronto-Dominion Bank	CAD2,333,000	2.85%	8/3/2024	1,675,732	0.29%
Royal Bank of Canada	\$1,240,000	6.00%	1/11/2027	1,291,231	0.22%
Canadian Government Bond	CAD1,325,000	4.00%	1/6/2041	1,065,862	0.19%
Bank of Nova Scotia	\$570,000	3.45%	11/4/2025	549,296	0.10%
Canadian Government Bond	CAD700,000	2.75%	1/9/2027	502,262	0.09%
Royal Bank of Canada	\$500,000	3.97%	26/7/2024	493,156	0.09%
Canadian Government Bond	CAD671,000	2.75%	1/12/2048	449,839	0.08%
Canadian National Railway Co.	\$430,000	4.40%	5/8/2052	384,391	0.07%
Canadian National Railway Co.	\$400,000	3.85%	5/8/2032	371,657	0.06%
Ontario Teachers' Cadillac Fairview Properties Trust	\$400,000	3.88%	20/3/2027	366,093	0.06%
TransCanada Pipelines Ltd.	\$350,000	4.63%	1/3/2034	319,653	0.06%
Canadian Natural Resources Ltd.	\$320,000	6.25%	15/3/2038	318,245	0.06%
Nutrien Ltd.	\$300,000	4.20%	1/4/2029	281,932	0.05%
TransCanada Pipelines Ltd.	\$240,000	6.20%	15/10/2037	245,013	0.04%
Enbridge, Inc.	\$248,000	3.13%	15/11/2029	216,216	0.04%
Suncor Energy, Inc.	\$185,000	6.50%	15/6/2038	190,233	0.03%
Ontario Teachers' Cadillac Fairview Properties Trust	\$200,000	4.13%	1/2/2029	180,190	0.03%
Canadian Natural Resources Ltd.	\$200,000	2.95%	15/7/2030	168,659	0.03%
Canadian Pacific Railway Co.	\$200,000	2.45%	2/12/2031	166,469	0.03%
Rogers Communications, Inc.	\$191,000	3.80%	15/3/2032	164,840	0.03%
Canadian Government Bond	CAD185,000	5.00%	1/6/2037	162,311	0.03%
Canadian Pacific Railway Co.	\$160,000	4.80%	1/8/2045	145,574	0.03%
Suncor Energy, Inc.	\$195,000	3.75%	4/3/2051	141,225	0.02%
Canadian Government Bond	CAD270,000	1.75%	1/12/2053	141,088	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nutrien Ltd.	\$135,000	5.95%	7/11/2025	137,983	0.02%
Cenovus Energy, Inc.	\$150,000	5.40%	15/6/2047	135,506	0.02%
Rogers Communications, Inc.	\$160,000	4.55%	15/3/2052	124,805	0.02%
TransCanada PipeLines Ltd.	\$150,000	2.50%	12/10/2031	119,193	0.02%
Cenovus Energy, Inc.	\$100,000	6.75%	15/11/2039	103,584	0.02%
Nutrien Ltd.	\$90,000	4.13%	15/3/2035	77,610	0.01%
Hudbay Minerals, Inc.	\$85,000	4.50%	1/4/2026	77,606	0.01%
Nutrien Ltd.	\$50,000	5.90%	7/11/2024	50,622	0.01%
Videotron Ltd.	\$40,000	3.63%	15/6/2029	33,819	0.01%
Air Canada	\$35,000	3.88%	15/8/2026	31,094	0.01%
Parkland Corp.	\$30,000	4.50%	1/10/2029	25,124	0.00%
1011778 BC ULC/New Red Finance, Inc.	\$24,000	4.38%	15/1/2028	21,583	0.00%
1011778 BC ULC/New Red Finance, Inc.	\$16,000	3.88%	15/1/2028	14,411	0.00%
MEG Energy Corp.	\$5,000	5.88%	1/2/2029	4,717	0.00%
				12,832,427	2.23%
Chile 0.21% (2021: 0.03%)					
Antofagasta plc	\$750,000	5.63%	13/5/2032	741,802	0.13%
Empresa Nacional del Petroleo	\$520,000	3.75%	5/8/2026	488,674	0.08%
				1,230,476	0.21%
Colombia 0.41% (2021: 0.23%)					
Colombia Government International Bond	\$2,485,000	4.50%	28/1/2026	2,336,396	0.41%
				2,336,396	0.41%
Croatia 0.67% (2021: 0.00%)					
Croatia Government International Bond	€2,100,000	2.75%	27/1/2030	2,087,400	0.36%
Croatia Government International Bond	\$1,040,000	5.50%	4/4/2023	1,039,991	0.18%
Croatia Government International Bond	€750,000	2.88%	22/4/2032	736,790	0.13%
				3,864,181	0.67%
Dominican Republic 0.11% (2021: 0.46%)					
Dominican Republic International Bond	\$720,000	5.50%	22/2/2029	662,501	0.11%
				662,501	0.11%
El Salvador 0.01% (2021: 0.08%)					
El Salvador Government International Bond	\$200,000	9.50%	15/7/2052	87,342	0.01%
				87,342	0.01%
France 1.94% (2021: 1.16%)					
Westfield America Management Ltd.	£3,671,000	2.13%	30/3/2025	3,951,582	0.69%
AXA SA^	€2,088,000	3.88%	Perpetual	2,151,000	0.37%
Banque Federative du Credit Mutuel SA	€2,000,000	0.75%	8/6/2026	1,927,557	0.33%
Engie SA	€1,400,000	2.00%	28/9/2037	1,090,393	0.19%
AXA SA^	£791,000	5.63%	16/1/2054	891,620	0.16%
BNP Paribas SA	€800,000	2.88%	24/2/2029	819,766	0.14%
Orange SA	€200,000	2.00%	15/1/2029	194,995	0.03%
Credit Agricole Assurances SA^	€100,000	4.75%	27/9/2048	102,802	0.02%
SPCM SA	\$50,000	3.38%	15/3/2030	40,734	0.01%
SPCM SA	\$15,000	3.13%	15/3/2027	12,980	0.00%
				11,183,429	1.94%
Georgia 0.18% (2021: 0.17%)					
Georgia Government International Bond	\$1,130,000	2.75%	22/4/2026	1,024,015	0.18%
				1,024,015	0.18%
Germany 10.22% (2021: 8.73%)					
Bundesobligation	€15,498,000	0.00%	11/4/2025	15,614,069	2.71%
Bundesrepublik Deutschland Bundesanleihe	€9,050,000	2.10%	15/11/2029	9,394,721	1.63%
Bundesobligation	€7,100,000	0.00%	18/10/2024	7,236,991	1.26%
Bundesrepublik Deutschland Bundesanleihe	€3,350,000	1.70%	15/8/2032	3,317,304	0.58%
Bundesobligation	€3,217,000	0.00%	10/10/2025	3,202,545	0.56%
Volkswagen Leasing GmbH	€2,750,000	0.38%	20/7/2026	2,537,963	0.44%
Mercedes-Benz Finance North America LLC	\$1,930,000	5.38%	26/11/2025	1,941,790	0.34%
Bundesrepublik Deutschland Bundesanleihe	€1,974,000	0.25%	15/2/2029	1,842,813	0.32%
Volkswagen Financial Services NV	€1,500,000	1.13%	18/9/2023	1,760,369	0.31%
Bundesrepublik Deutschland Bundesanleihe	€1,601,000	0.00%	15/2/2032	1,360,652	0.24%
Bundesrepublik Deutschland Bundesanleihe	€1,150,000	3.25%	4/7/2042	1,349,290	0.23%
Vonovia SE	€1,200,000	0.00%	1/12/2025	1,121,863	0.19%
Volkswagen Leasing GmbH	€1,100,000	0.50%	12/1/2029	911,097	0.16%
Siemens Financieringsmaatschappij NV	\$1,000,000	1.20%	11/3/2026	889,902	0.15%
Bundesrepublik Deutschland Bundesanleihe	€1,080,000	0.00%	15/5/2036	812,675	0.14%
Bundesrepublik Deutschland Bundesanleihe	€1,212,000	0.00%	15/8/2052	632,604	0.11%
Mercedes-Benz Finance North America LLC	\$635,000	0.75%	1/3/2024	603,249	0.10%
Volkswagen Leasing GmbH	€500,000	0.00%	19/7/2024	500,881	0.09%
Deutsche Bank AG^	\$500,000	2.22%	18/9/2024	482,798	0.08%
ATF Netherlands BV^	€900,000	3.75%	Perpetual	470,587	0.08%
Vonovia SE	€800,000	1.50%	14/6/2041	469,711	0.08%
Aroundtown SA	€600,000	0.00%	16/7/2026	455,076	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bundesobligation	€450,000	1.30%	15/10/2027	453,582	0.08%
Deutsche Bank AG^	\$400,000	3.55%	18/9/2031	321,165	0.06%
Siemens Financieringsmaatschappij NV	€300,000	0.30%	28/2/2024	310,258	0.05%
Deutsche Telekom International Finance BV	£200,000	7.63%	15/6/2030	280,786	0.05%
Volkswagen Group of America Finance LLC	\$150,000	1.63%	24/11/2027	125,762	0.02%
Deutsche Bank AG^	€100,000	5.63%	19/5/2031	104,027	0.02%
Volkswagen International Finance NV	€100,000	2.63%	16/11/2027	98,069	0.02%
SAP SE	€100,000	0.13%	18/5/2026	96,195	0.02%
Aroundtown SA^	€200,000	2.88%	Perpetual	83,790	0.01%
Siemens Financieringsmaatschappij NV	€100,000	0.50%	5/9/2034	76,574	0.01%
				58,859,158	10.22%
Hong Kong 0.03% (2021: 0.00%)					
CK Hutchison Group Telecom Finance SA	£200,000	2.63%	17/10/2034	162,864	0.03%
				162,864	0.03%
Hungary 0.12% (2021: 0.46%)					
Hungary Government International Bond	€900,000	0.13%	21/9/2028	708,543	0.12%
				708,543	0.12%
India 0.31% (2021: 0.00%)					
JSW Infrastructure Ltd.	\$1,370,000	4.95%	21/1/2029	1,172,441	0.20%
Adani Ports & Special Economic Zone Ltd.	\$347,000	4.38%	3/7/2029	291,519	0.05%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	176,007	0.03%
Adani Ports & Special Economic Zone Ltd.	\$200,000	3.83%	2/2/2032	151,062	0.03%
				1,791,029	0.31%
Indonesia 0.20% (2021: 0.69%)					
Freeport Indonesia PT	\$750,000	6.20%	14/4/2052	654,700	0.11%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$400,000	4.13%	15/5/2027	378,484	0.07%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	€140,000	1.88%	5/11/2031	107,713	0.02%
				1,140,897	0.20%
Ireland 0.27% (2021: 0.77%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$565,000	4.50%	15/9/2023	560,795	0.10%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$550,000	1.15%	29/10/2023	529,152	0.09%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$300,000	3.85%	29/10/2041	211,906	0.04%
Avolon Holdings Funding Ltd.	\$169,000	2.13%	21/2/2026	145,696	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.30%	30/1/2032	117,197	0.02%
				1,564,746	0.27%
Israel 0.06% (2021: 0.07%)					
Israel Government International Bond	\$365,000	4.50%	3/4/2120	318,965	0.06%
				318,965	0.06%
Japan 0.53% (2021: 1.34%)					
Mitsubishi UFJ Financial Group, Inc.^	\$625,000	5.13%	20/7/2033	597,515	0.11%
Nissan Motor Co., Ltd.	\$600,000	3.04%	15/9/2023	586,295	0.10%
Nomura Holdings, Inc.	\$500,000	2.71%	22/1/2029	417,022	0.07%
Takeda Pharmaceutical Co., Ltd.	€400,000	2.00%	9/7/2040	300,646	0.05%
Sumitomo Mitsui Financial Group, Inc.	\$320,000	1.71%	12/1/2031	240,687	0.04%
Takeda Pharmaceutical Co., Ltd.	\$325,000	3.03%	9/7/2040	238,459	0.04%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	3.54%	17/1/2028	231,988	0.04%
Takeda Pharmaceutical Co., Ltd.	\$210,000	4.40%	26/11/2023	208,303	0.04%
Takeda Pharmaceutical Co., Ltd.	\$200,000	3.38%	9/7/2060	134,512	0.02%
Takeda Pharmaceutical Co., Ltd.	\$150,000	3.18%	9/7/2050	102,601	0.02%
				3,058,028	0.53%
Kazakhstan 0.18% (2021: 0.04%)					
Kazakhstan Temir Zholy National Co. JSC	CHF625,000	3.25%	5/12/2023	637,779	0.11%
Kazakhstan Government International Bond	\$437,000	4.88%	14/10/2044	392,116	0.07%
				1,029,895	0.18%
Lithuania 0.37% (2021: 0.00%)					
Lithuania Government International Bond	€1,925,000	4.13%	25/4/2028	2,106,185	0.37%
				2,106,185	0.37%
Luxembourg 0.67% (2021: 0.45%)					
Prologis International Funding II SA	€1,657,000	1.63%	17/6/2032	1,332,380	0.23%
Blackstone Property Partners Europe Holdings Sarl	€1,300,000	2.00%	15/2/2024	1,317,582	0.23%
Blackstone Property Partners Europe Holdings Sarl	€1,404,000	1.00%	20/10/2026	1,190,156	0.21%
				3,840,118	0.67%
Macau 0.00% (2021: 0.00%)					
Studio City Co., Ltd.	\$25,000	7.00%	15/2/2027	23,379	0.00%
				23,379	0.00%
Macedonia 0.02% (2021: 0.05%)					
North Macedonia Government International Bond	€113,000	2.75%	18/1/2025	112,490	0.02%
				112,490	0.02%
Malaysia 0.12% (2021: 0.00%)					
Petronas Capital Ltd.	\$445,000	3.50%	21/4/2030	406,675	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Petronas Energy Canada Ltd.	\$350,000	2.11%	23/3/2028	307,080	0.05%
				713,755	0.12%
Mexico 1.32% (2021: 0.86%)					
Mexican Bonos	MXN45,000,000	7.75%	29/5/2031	2,131,487	0.37%
Mexican Bonos	MXN27,500,000	10.00%	20/11/2036	1,509,758	0.26%
Petroleos Mexicanos	\$2,339,000	6.75%	21/9/2047	1,497,042	0.26%
Mexico Government International Bond	\$1,500,000	4.50%	22/4/2029	1,431,424	0.25%
Mexico Government International Bond	\$660,000	4.40%	12/2/2052	485,461	0.08%
Petroleos Mexicanos	\$465,000	6.63%	15/6/2035	338,397	0.06%
Comision Federal de Electricidad	\$242,000	4.69%	15/5/2029	213,793	0.04%
				7,607,362	1.32%
Netherlands 1.11% (2021: 1.45%)					
NIBC Bank NV	£4,100,000	3.13%	15/11/2023	4,818,299	0.84%
Cooperatieve Rabobank UA	\$550,000	5.25%	4/8/2045	495,916	0.09%
Shell International Finance BV	\$485,000	2.75%	6/4/2030	426,278	0.07%
Shell International Finance BV	\$315,000	2.38%	7/11/2029	272,386	0.05%
Shell International Finance BV	\$220,000	4.38%	11/5/2045	192,719	0.03%
Shell International Finance BV	\$200,000	3.75%	12/9/2046	158,470	0.03%
VZ Secured Financing BV	\$40,000	5.00%	15/1/2032	32,613	0.00%
UPC Broadband Finco BV	\$20,000	4.88%	15/7/2031	16,637	0.00%
				6,413,318	1.11%
Nigeria 0.07% (2021: 0.09%)					
Nigeria Government International Bond	\$620,000	8.25%	28/9/2051	412,579	0.07%
				412,579	0.07%
Norway 0.61% (2021: 0.00%)					
DNB Bank A.S.A [^]	€3,400,000	3.13%	21/9/2027	3,543,256	0.61%
				3,543,256	0.61%
Panama 0.18% (2021: 0.26%)					
Panama Bonos del Tesoro	\$1,074,000	3.36%	30/6/2031	913,498	0.16%
Panama Government International Bond	\$200,000	3.87%	23/7/2060	129,410	0.02%
				1,042,908	0.18%
Peru 0.56% (2021: 0.37%)					
Peruvian Government International Bond	\$1,350,000	2.78%	23/1/2031	1,120,979	0.20%
Peruvian Government International Bond	\$720,000	7.35%	21/7/2025	754,623	0.13%
Peruvian Government International Bond	\$845,000	2.84%	20/6/2030	716,337	0.12%
Petroleos del Peru SA	\$990,000	5.63%	19/6/2047	644,139	0.11%
				3,236,078	0.56%
Philippines 0.21% (2021: 0.33%)					
Philippine Government International Bond	€1,640,000	1.75%	28/4/2041	1,191,263	0.21%
				1,191,263	0.21%
Poland 0.10% (2021: 0.00%)					
Republic of Poland Government International Bond	\$550,000	5.50%	16/11/2027	565,001	0.10%
				565,001	0.10%
Romania 0.52% (2021: 0.44%)					
Romanian Government International Bond	€2,060,000	1.75%	13/7/2030	1,529,863	0.27%
Romanian Government International Bond	€1,638,000	2.13%	7/3/2028	1,459,262	0.25%
				2,989,125	0.52%
Saudi Arabia 0.27% (2021: 0.00%)					
Saudi Government International Bond	\$612,000	5.50%	25/10/2032	645,215	0.11%
Saudi Government International Bond	\$688,000	4.63%	4/10/2047	614,537	0.11%
Saudi Government International Bond	\$392,000	3.45%	2/2/2061	280,467	0.05%
				1,540,219	0.27%
Serbia 0.29% (2021: 0.41%)					
Serbia International Bond	€1,617,000	2.05%	23/9/2036	972,142	0.17%
Serbia International Bond	€633,000	1.65%	3/3/2033	410,303	0.07%
Serbia International Bond	€289,000	3.13%	15/5/2027	265,317	0.05%
				1,647,762	0.29%
South Africa 0.08% (2021: 0.00%)					
Eskom Holdings SOC Ltd.	\$250,000	7.13%	11/2/2025	227,102	0.04%
Eskom Holdings SOC Ltd.	\$220,000	6.75%	6/8/2023	211,312	0.04%
				438,414	0.08%
South Korea 0.53% (2021: 0.00%)					
Korea Electric Power Corp.	\$1,860,000	5.38%	6/4/2026	1,868,803	0.32%
Korea Electric Power Corp.	\$1,250,000	4.00%	14/6/2027	1,186,618	0.21%
				3,055,421	0.53%
Spain 0.29% (2021: 1.19%)					
Banco Santander SA	\$900,000	5.15%	18/8/2025	891,311	0.16%
Telefonica Emisiones SA	\$445,000	4.10%	8/3/2027	421,777	0.07%
Telefonica Emisiones SA	\$450,000	4.67%	6/3/2038	357,240	0.06%
				1,670,328	0.29%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Supranational 2.73% (2021: 0.00%)					
European Union	€15,500,000	2.00%	4/10/2027	15,756,672	2.73%
				15,756,672	2.73%
Sweden 0.02% (2021: 0.17%)					
Telia Co. AB [^]	€100,000	4.63%	21/12/2082	104,525	0.02%
				104,525	0.02%
Switzerland 1.25% (2021: 1.18%)					
Cloverie PLC for Zurich Insurance Co., Ltd.	€1,854,000	1.75%	16/9/2024	1,913,192	0.33%
UBS Group AG [^]	\$1,895,000	4.70%	5/8/2027	1,835,053	0.32%
Credit Suisse Group AG [^]	€1,131,000	2.13%	13/10/2026	1,026,037	0.18%
Zurich Finance Ireland Designated Activity Co. [^]	€850,000	5.13%	23/11/2052	928,259	0.16%
Credit Suisse AG	\$700,000	4.75%	9/8/2024	668,672	0.12%
Roche Holdings, Inc.	\$425,000	2.08%	13/12/2031	344,854	0.06%
Novartis Finance SA	€200,000	0.00%	23/9/2028	175,973	0.03%
Nestle Finance International Ltd.	€100,000	1.50%	1/4/2030	94,039	0.02%
Credit Suisse AG	€100,000	0.25%	5/1/2026	90,692	0.01%
Richemont International Holding SA	€100,000	2.00%	26/3/2038	83,570	0.01%
Novartis Capital Corp.	\$90,000	2.75%	14/8/2050	62,620	0.01%
				7,222,961	1.25%
United Arab Emirates 0.37% (2021: 0.32%)					
Galaxy Pipeline Assets Bidco Ltd.	\$1,800,000	2.63%	31/3/2036	1,448,502	0.25%
Finance Department Government of Sharjah	\$1,000,000	4.00%	28/7/2050	656,208	0.12%
				2,104,710	0.37%
United Kingdom 6.95% (2021: 4.84%)					
Scottish Widows Ltd.	£2,598,000	5.50%	16/6/2023	3,132,877	0.54%
United Kingdom Gilt	£2,539,840	2.75%	7/9/2024	3,011,856	0.52%
BP Capital Markets plc	€3,100,000	0.83%	8/11/2027	2,873,894	0.50%
Heathrow Funding Ltd.	€1,900,000	1.50%	12/10/2025	1,884,089	0.33%
United Kingdom Gilt	£1,700,000	1.25%	22/7/2027	1,843,568	0.32%
Motability Operations Group plc	€1,855,000	0.38%	3/1/2026	1,801,346	0.31%
National Grid plc	€1,700,000	2.18%	30/6/2026	1,710,780	0.30%
CK Hutchison Europe Finance 18 Ltd.	€1,600,000	2.00%	13/4/2030	1,431,937	0.25%
Rothesay Life plc	£1,103,000	8.00%	30/10/2025	1,371,103	0.24%
United Kingdom Gilt	£1,100,000	0.50%	31/1/2029	1,096,202	0.19%
HSBC Holdings plc [^]	\$1,100,000	0.98%	24/5/2025	1,017,585	0.18%
Centrica plc	€900,000	4.38%	13/3/2029	998,374	0.17%
HSBC Holdings plc [^]	\$935,000	7.39%	3/11/2028	981,309	0.17%
Vodafone Group plc	£800,000	5.13%	2/12/2052	874,066	0.15%
United Kingdom Gilt	£768,009	3.25%	22/1/2044	821,143	0.14%
Barclays plc	£825,000	4.38%	11/9/2024	807,212	0.14%
HSBC Holdings plc	£700,000	6.00%	29/3/2040	768,882	0.13%
HSBC Holdings plc [^]	\$800,000	3.00%	10/3/2026	751,854	0.13%
Diageo Finance plc	£700,000	2.75%	8/6/2038	646,051	0.11%
Vodafone Group plc	€800,000	2.50%	24/5/2039	643,215	0.11%
HSBC Holdings plc [^]	€500,000	8.20%	16/11/2034	623,048	0.11%
Heathrow Funding Ltd.	€700,000	1.13%	8/10/2030	582,501	0.10%
Utmost Group plc	£600,000	4.00%	15/12/2031	536,711	0.09%
Santander UK Group Holdings plc [^]	\$510,000	6.83%	21/11/2026	517,039	0.09%
United Kingdom Gilt	£675,000	1.25%	22/10/2041	516,750	0.09%
HSBC Holdings plc [^]	\$525,000	2.10%	4/6/2026	478,567	0.08%
BG Energy Capital plc	£400,000	5.00%	4/11/2036	464,495	0.08%
HSBC Holdings plc	\$500,000	5.25%	14/3/2044	423,459	0.07%
Barclays plc [^]	\$385,000	7.44%	2/11/2033	405,312	0.07%
NatWest Group plc [^]	\$400,000	4.27%	22/3/2025	390,665	0.07%
Lloyds Banking Group plc [^]	\$400,000	3.87%	9/7/2025	387,653	0.07%
HSBC Holdings plc [^]	\$500,000	2.87%	22/11/2032	382,887	0.07%
Vodafone Group plc	\$375,000	6.15%	27/2/2037	379,472	0.07%
Barclays plc [^]	\$400,000	2.85%	7/5/2026	371,379	0.06%
NatWest Group plc [^]	\$400,000	3.07%	22/5/2028	357,262	0.06%
Barclays plc [^]	\$350,000	1.01%	10/12/2024	333,195	0.06%
BAT Capital Corp.	\$417,000	4.39%	15/8/2037	324,282	0.06%
AstraZeneca plc	\$330,000	4.00%	18/9/2042	285,353	0.05%
Imperial Brands Finance plc	£200,000	5.50%	28/9/2026	235,877	0.04%
AstraZeneca plc	\$235,000	4.00%	17/1/2029	225,895	0.04%
Barclays plc [^]	\$200,000	7.39%	2/11/2028	208,028	0.04%
Barclays plc [^]	\$200,000	7.33%	2/11/2026	207,357	0.04%
BP Capital Markets plc	€200,000	2.52%	7/4/2028	199,734	0.04%
Barclays plc [^]	\$200,000	5.30%	9/8/2026	198,626	0.04%
Lloyds Banking Group plc [^]	\$200,000	4.72%	11/8/2026	195,371	0.03%
HSBC Holdings plc	\$200,000	6.50%	15/9/2037	192,562	0.03%
HSBC Holdings plc [^]	\$220,000	1.59%	24/5/2027	189,598	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NatWest Group plc [^]	\$200,000	4.89%	18/5/2029	188,529	0.03%
United Kingdom Gilt	£313,000	0.63%	22/10/2050	168,185	0.03%
Astrazeneca Finance LLC	\$195,000	1.75%	28/5/2028	167,482	0.03%
BAT Capital Corp.	\$200,000	2.26%	25/3/2028	166,457	0.03%
Astrazeneca Finance LLC	\$175,000	1.20%	28/5/2026	155,923	0.03%
Vodafone Group plc [^]	\$207,000	4.13%	4/6/2081	154,776	0.03%
BAT Capital Corp.	\$175,000	4.54%	15/8/2047	124,392	0.02%
Experian Finance plc	£100,000	3.25%	7/4/2032	105,357	0.02%
CK Hutchison Group Telecom Finance SA	€100,000	0.75%	17/4/2026	95,777	0.02%
Vodafone Group plc	€100,000	2.88%	20/11/2037	87,272	0.02%
RELX Capital, Inc.	\$100,000	3.00%	22/5/2030	85,156	0.02%
Sky Group Finance Ltd.	\$75,000	6.50%	15/10/2035	81,855	0.01%
AstraZeneca plc	\$100,000	1.38%	6/8/2030	79,027	0.01%
Rolls-Royce plc	\$80,000	5.75%	15/10/2027	76,019	0.01%
United Kingdom Gilt	£75,000	1.75%	22/1/2049	57,782	0.01%
United Kingdom Gilt	£50,000	3.50%	22/7/2068	57,637	0.01%
United Kingdom Gilt	£50,000	1.50%	22/7/2047	36,749	0.01%
AstraZeneca plc	\$25,000	4.38%	17/8/2048	22,420	0.00%
United Kingdom Gilt	£12,000	4.25%	7/12/2049	14,981	0.00%
INEOS Quattro Finance 2 plc	\$12,000	3.38%	15/1/2026	10,854	0.00%
				40,017,051	6.95%
United States 56.85% (2021: 51.83%)					
US Treasury Note ¹	\$16,130,000	4.50%	15/11/2025	16,232,073	2.82%
US Treasury Note ¹	\$8,065,000	3.00%	31/7/2024	7,864,635	1.37%
US Treasury Note ¹	\$8,000,000	1.75%	15/3/2025	7,558,750	1.31%
Uniform Mortgage Backed Securities	\$7,500,000	5.50%	1/1/2053	7,517,505	1.31%
Athene Global Funding	€7,000,000	1.24%	8/4/2024	7,161,368	1.24%
Wells Fargo Bank NA	£5,550,000	5.25%	1/8/2023	6,686,396	1.16%
US Treasury Note ¹	\$6,500,000	2.63%	15/4/2025	6,254,219	1.09%
US Treasury Note ¹	\$4,731,000	3.13%	15/8/2025	4,593,505	0.80%
Uniform Mortgage Backed Securities	\$4,500,000	5.00%	1/1/2053	4,432,034	0.77%
Verizon Communications, Inc.	€3,894,000	3.25%	17/2/2026	4,098,819	0.71%
US Treasury Note	\$4,000,000	3.88%	30/11/2029	3,973,125	0.69%
Digital Euro Finco LLC	€3,628,000	2.63%	15/4/2024	3,755,953	0.65%
US Treasury Bond	\$4,200,000	3.25%	15/5/2042	3,686,813	0.64%
Comcast Corp.	€3,400,000	0.00%	14/9/2026	3,165,476	0.55%
Duke Energy Corp.	€3,142,000	3.10%	15/6/2028	3,132,975	0.54%
US Treasury Bond	\$3,500,000	3.00%	15/8/2052	2,901,719	0.50%
US Treasury Note	\$3,000,000	2.88%	15/6/2025	2,898,750	0.50%
Thermo Fisher Scientific, Inc.	€2,546,000	3.20%	21/1/2026	2,692,582	0.47%
Medtronic Global Holdings SCA	€2,600,000	3.00%	15/10/2028	2,678,421	0.47%
US Treasury Note	\$3,000,000	0.75%	31/5/2026	2,675,859	0.46%
US Treasury Note	\$2,600,000	4.13%	15/11/2032	2,652,000	0.46%
Caterpillar Financial Services Corp.	\$2,290,000	4.90%	17/1/2025	2,293,691	0.40%
US Treasury Note	\$2,600,000	1.25%	30/9/2028	2,233,359	0.39%
US Treasury Note	\$2,200,000	4.25%	15/10/2025	2,198,625	0.38%
US Treasury Bond	\$2,600,000	3.13%	15/5/2048	2,194,563	0.38%
US Treasury Bond	\$2,250,000	3.38%	15/8/2042	2,011,992	0.35%
Toyota Motor Credit Corp.	\$1,980,000	3.95%	30/6/2025	1,942,057	0.34%
US Treasury Note	\$1,745,000	3.00%	15/7/2025	1,690,196	0.29%
Exxon Mobil Corp.	€2,100,000	0.84%	26/6/2032	1,675,126	0.29%
Toyota Motor Credit Corp.	\$1,630,000	4.40%	20/9/2024	1,616,291	0.28%
Mastercard, Inc.	€1,717,000	1.00%	22/2/2029	1,584,529	0.28%
Goldman Sachs Group, Inc.	£1,200,000	7.25%	10/4/2028	1,551,848	0.27%
US Treasury Note	\$1,500,000	3.88%	30/11/2027	1,491,914	0.26%
US Treasury Bond	\$1,420,000	4.38%	15/2/2038	1,489,891	0.26%
Bank of America Corp. [^]	€1,800,000	0.65%	26/10/2031	1,444,338	0.25%
Athene Global Funding	\$1,510,000	0.95%	8/1/2024	1,437,255	0.25%
AbbVie, Inc. ¹	\$1,644,000	4.05%	21/11/2039	1,407,954	0.24%
McDonald's Corp.	€1,400,000	1.75%	3/5/2028	1,359,117	0.24%
US Treasury Note	\$1,350,000	4.00%	31/10/2029	1,350,633	0.23%
Verizon Communications, Inc.	€1,500,000	0.38%	22/3/2029	1,287,988	0.22%
Amazon.com, Inc.	\$1,215,000	4.70%	1/12/2032	1,207,104	0.21%
Chubb INA Holdings, Inc.	€1,200,000	1.55%	15/3/2028	1,130,040	0.20%
General Motors Financial Co., Inc.	\$1,110,000	6.05%	10/10/2025	1,129,443	0.20%
Wells Fargo & Co. [^]	\$1,208,000	2.19%	30/4/2026	1,124,344	0.20%
American Express Co.	\$1,100,000	3.95%	1/8/2025	1,077,998	0.19%
Bank of America Corp. [^]	\$1,155,000	0.98%	25/9/2025	1,065,389	0.19%
Prologis Euro Finance LLC	€1,200,000	1.00%	8/2/2029	1,059,471	0.18%
PACCAR Financial Corp.	\$1,047,000	2.85%	7/4/2025	1,003,867	0.17%
Morgan Stanley [^]	€900,000	5.15%	25/1/2034	996,236	0.17%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Booking Holdings, Inc.	€905,000	4.00%	15/11/2026	973,096	0.17%
Southern Co.	\$970,000	4.48%	1/8/2024	957,830	0.17%
US Bancorp [^]	\$900,000	4.55%	22/7/2028	881,718	0.15%
Nestle Holdings, Inc.	£1,000,000	1.38%	23/6/2033	878,055	0.15%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$917,000	5.75%	1/4/2033	876,081	0.15%
Lockheed Martin Corp.	\$900,000	4.50%	15/5/2036	857,391	0.15%
Public Service Enterprise Group, Inc.	\$800,000	5.85%	15/11/2027	824,097	0.14%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$804,112	6.50%	20/6/2027	801,174	0.14%
Appalachian Power Co. ¹	\$850,000	4.50%	1/8/2032	795,480	0.14%
Wells Fargo & Co.	£700,000	4.63%	2/11/2035	773,125	0.13%
Morgan Stanley [^]	€900,000	0.50%	26/10/2029	769,187	0.13%
Southern Co.	\$750,000	5.15%	6/10/2025	755,484	0.13%
Morgan Stanley [^]	€800,000	2.95%	7/5/2032	754,923	0.13%
Honeywell International, Inc.	\$700,000	5.70%	15/3/2037	739,222	0.13%
CNH Industrial Capital LLC	\$750,000	1.95%	2/7/2023	737,217	0.13%
Philip Morris International, Inc. ¹	\$725,000	5.13%	15/11/2024	725,617	0.13%
Burlington Northern Santa Fe LLC	\$691,000	5.75%	1/5/2040	723,229	0.13%
Salesforce, Inc.	\$1,000,000	2.70%	15/7/2041	714,563	0.12%
JPMorgan Chase & Co. [^]	\$707,000	4.02%	5/12/2024	696,666	0.12%
Honeywell International, Inc.	€662,000	4.13%	2/11/2034	691,001	0.12%
UnitedHealth Group, Inc.	\$665,000	5.30%	15/2/2030	686,790	0.12%
Comcast Corp.	£800,000	1.88%	20/2/2036	681,373	0.12%
Oracle Corp.	\$694,000	2.40%	15/9/2023	679,932	0.12%
Oracle Corp.	\$710,000	2.50%	1/4/2025	669,468	0.12%
Morgan Stanley [^]	\$690,000	2.72%	22/7/2025	660,085	0.11%
Teledyne Technologies, Inc.	\$800,000	2.75%	1/4/2031	655,352	0.11%
Berkshire Hathaway, Inc.	€800,000	1.63%	16/3/2035	651,255	0.11%
United Parcel Service, Inc.	\$570,000	6.20%	15/1/2038	631,348	0.11%
Entergy Louisiana LLC	\$675,000	3.25%	1/4/2028	615,012	0.11%
Bank of America Corp. [^]	\$695,000	1.73%	22/7/2027	609,191	0.11%
Walmart, Inc.	\$660,000	3.95%	28/6/2038	605,844	0.11%
Morgan Stanley	\$630,000	3.95%	23/4/2027	596,134	0.10%
Bank of New York Mellon Corp. [^]	\$600,000	4.41%	24/7/2026	591,340	0.10%
Verizon Communications, Inc.	\$680,000	2.10%	22/3/2028	589,895	0.10%
US Treasury Bond	\$725,000	2.88%	15/5/2052	583,852	0.10%
Bank of America Corp. [^]	\$585,000	3.86%	23/7/2024	579,815	0.10%
Booking Holdings, Inc.	€536,000	4.75%	15/11/2034	579,584	0.10%
Citigroup, Inc. [^]	\$629,000	3.67%	24/7/2028	577,692	0.10%
Marriott International, Inc.	\$615,000	4.63%	15/6/2030	574,361	0.10%
Lowe's Cos, Inc.	\$599,000	3.10%	3/5/2027	558,172	0.10%
Sabine Pass Liquefaction LLC	\$600,000	4.50%	15/5/2030	557,260	0.10%
Southwest Airlines Co.	\$555,000	5.25%	4/5/2025	556,888	0.10%
JPMorgan Chase & Co. [^]	\$580,000	4.32%	26/4/2028	552,920	0.10%
Bank of America Corp. [^]	\$605,000	1.32%	19/6/2026	544,966	0.09%
Boston Properties LP	\$750,000	2.45%	1/10/2033	542,374	0.09%
Parker-Hannifin Corp.	\$550,000	3.65%	15/6/2024	538,106	0.09%
Carrier Global Corp.	\$650,000	2.70%	15/2/2031	536,010	0.09%
Honeywell International, Inc.	\$515,000	5.00%	15/2/2033	525,027	0.09%
American Tower Corp.	\$560,000	3.38%	15/10/2026	524,047	0.09%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$552,782	4.75%	20/10/2028	520,670	0.09%
American Express Co.	\$500,000	5.85%	5/11/2027	519,470	0.09%
Goldman Sachs Group, Inc.	£400,000	6.88%	18/1/2038	517,045	0.09%
Capital One NA [^]	\$550,000	2.28%	28/1/2026	514,321	0.09%
Bristol-Myers Squibb Co.	\$553,000	3.40%	26/7/2029	513,446	0.09%
T-Mobile USA, Inc.	\$600,000	2.63%	15/2/2029	509,263	0.09%
PacifiCorp	\$505,000	5.35%	1/12/2053	505,174	0.09%
Simon Property Group LP	\$525,000	3.50%	1/9/2025	503,503	0.09%
Athene Global Funding	€519,000	1.13%	2/9/2025	502,435	0.09%
American Express Co. [^]	\$525,000	4.42%	3/8/2033	497,619	0.09%
Boeing Co.	\$500,000	4.88%	1/5/2025	495,966	0.09%
Toyota Motor Credit Corp.	\$530,000	3.05%	22/3/2027	494,453	0.09%
Wells Fargo & Co. [^]	\$575,000	2.88%	30/10/2030	488,860	0.08%
AT&T, Inc.	\$508,000	4.35%	1/3/2029	483,455	0.08%
Toyota Motor Credit Corp.	\$540,000	1.90%	13/1/2027	482,764	0.08%
NextEra Energy Capital Holdings, Inc.	\$480,000	5.00%	15/7/2032	472,386	0.08%
CMS Energy Corp.	\$510,000	3.45%	15/8/2027	472,356	0.08%
Bank of America Corp. [^]	\$520,000	3.42%	20/12/2028	471,656	0.08%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$730,000	3.50%	1/3/2042	471,655	0.08%
MetLife, Inc.	\$505,000	4.88%	13/11/2043	469,353	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alleghany Corp.	\$500,000	3.63%	15/5/2030	463,517	0.08%
Broadcom, Inc.	\$630,000	3.14%	15/11/2035	462,204	0.08%
Verizon Communications, Inc.	\$510,000	4.86%	21/8/2046	461,971	0.08%
Verizon Communications, Inc.	€417,000	4.25%	31/10/2030	448,831	0.08%
HP, Inc.	\$490,000	4.00%	15/4/2029	448,642	0.08%
Apple, Inc.	\$530,000	4.10%	8/8/2062	447,455	0.08%
Verizon Communications, Inc.	€500,000	2.88%	15/1/2038	445,300	0.08%
John Deere Capital Corp.	\$445,000	4.85%	11/10/2029	445,164	0.08%
Phillips 66 Co.	\$509,000	3.15%	15/12/2029	443,961	0.08%
Berkshire Hathaway Finance Corp.	\$550,000	3.85%	15/3/2052	443,900	0.08%
JPMorgan Chase & Co.^	\$476,000	4.01%	23/4/2029	440,930	0.08%
General Motors Financial Co., Inc.	\$500,000	1.25%	8/1/2026	440,787	0.08%
Raytheon Technologies Corp.	\$440,000	5.40%	1/5/2035	440,245	0.08%
Sempra Energy	\$480,000	3.70%	1/4/2029	437,949	0.08%
T-Mobile USA, Inc.	\$495,000	3.38%	15/4/2029	436,134	0.08%
Wells Fargo & Co.^	\$610,000	3.07%	30/4/2041	436,081	0.08%
Time Warner Cable LLC	\$500,000	5.88%	15/11/2040	435,229	0.08%
CubeSmart LP	\$525,000	2.25%	15/12/2028	433,128	0.08%
Morgan Stanley^	\$490,000	1.59%	4/5/2027	430,160	0.07%
Citigroup, Inc.	\$450,000	4.45%	29/9/2027	429,834	0.07%
US Bancorp^	\$420,000	5.73%	21/10/2026	428,041	0.07%
Lockheed Martin Corp.	\$500,000	4.30%	15/6/2062	420,609	0.07%
Toll Brothers Finance Corp.	\$460,000	4.35%	15/2/2028	419,877	0.07%
Morgan Stanley^	\$400,000	6.34%	18/10/2033	418,474	0.07%
Zoetis, Inc.	\$410,000	5.40%	14/11/2025	418,226	0.07%
Goldman Sachs Group, Inc.	€400,000	1.38%	15/5/2024	417,953	0.07%
Kraft Heinz Foods Co.	\$437,000	3.88%	15/5/2027	417,528	0.07%
General Motors Financial Co., Inc.	\$445,000	2.75%	20/6/2025	416,735	0.07%
Kinder Morgan Energy Partners LP	\$425,000	5.80%	15/3/2035	416,080	0.07%
Bank of New York Mellon Corp.^	\$400,000	5.83%	25/10/2033	416,078	0.07%
AdventHealth Obligated Group	\$650,000	2.80%	15/11/2051	414,127	0.07%
Verizon Communications, Inc.	\$530,000	1.50%	18/9/2030	412,306	0.07%
Energy Transfer LP	\$420,000	5.75%	15/2/2033	411,978	0.07%
Netflix, Inc.	\$420,000	4.88%	15/4/2028	408,090	0.07%
Enstar Group Ltd.	\$442,000	4.95%	1/6/2029	403,780	0.07%
General Motors Financial Co., Inc.	\$417,000	3.50%	7/11/2024	402,199	0.07%
Dominion Energy South Carolina, Inc.	\$450,000	4.60%	15/6/2043	401,074	0.07%
Home Depot, Inc.	\$600,000	2.75%	15/9/2051	397,260	0.07%
FMC Corp.	\$400,000	4.10%	1/2/2024	394,333	0.07%
Zoetis, Inc.	\$380,000	5.60%	16/11/2032	394,273	0.07%
American Electric Power Co., Inc.	\$377,000	5.95%	1/11/2032	393,907	0.07%
Thermo Fisher Scientific, Inc.	\$385,000	4.95%	21/11/2032	391,468	0.07%
JPMorgan Chase & Co.^	\$400,000	4.08%	26/4/2026	388,893	0.07%
Bank of New York Mellon Corp.^	\$400,000	4.60%	26/7/2030	388,440	0.07%
UnitedHealth Group, Inc.	\$375,000	5.35%	15/2/2033	388,408	0.07%
CommonSpirit Health	\$460,000	4.35%	1/11/2042	386,663	0.07%
Southern California Gas Co.	\$450,000	2.55%	1/2/2030	383,068	0.07%
GE HealthCare Technologies, Inc.	\$380,000	5.60%	15/11/2025	382,298	0.07%
Berkshire Hathaway Finance Corp.	£500,000	2.63%	19/6/2059	382,078	0.07%
L3Harris Technologies, Inc.	\$395,000	4.40%	15/6/2028	381,494	0.07%
Wells Fargo & Co.^	\$400,000	2.16%	11/2/2026	373,267	0.06%
Prologis LP	\$385,000	4.63%	15/1/2033	372,940	0.06%
Texas Instruments, Inc.	\$370,000	4.60%	15/2/2028	370,719	0.06%
Entegris Escrow Corp.	\$405,000	4.75%	15/4/2029	370,428	0.06%
Oracle Corp.	\$500,000	3.60%	1/4/2040	369,213	0.06%
CVS Health Corp.	\$395,000	4.78%	25/3/2038	361,927	0.06%
Prudential Financial, Inc.	\$460,000	3.94%	7/12/2049	361,108	0.06%
AT&T, Inc.	\$530,000	3.50%	15/9/2053	360,596	0.06%
UnitedHealth Group, Inc.	\$400,000	4.38%	15/3/2042	359,425	0.06%
Aflac, Inc.	\$400,000	4.75%	15/1/2049	356,988	0.06%
AmerisourceBergen Corp.	\$430,000	2.70%	15/3/2031	356,720	0.06%
CenterPoint Energy Resources Corp.	\$450,000	1.75%	1/10/2030	356,616	0.06%
Intel Corp.	\$400,000	4.90%	5/8/2052	355,368	0.06%
Bank of America Corp.^	\$365,000	0.81%	24/10/2024	349,800	0.06%
Comcast Corp.	\$405,000	2.65%	1/2/2030	349,681	0.06%
Realty Income Corp.	\$405,000	2.20%	15/6/2028	347,222	0.06%
Harley-Davidson Financial Services, Inc.	\$385,000	3.05%	14/2/2027	344,050	0.06%
Apple, Inc.	\$401,000	3.85%	4/8/2046	341,467	0.06%
Public Storage	\$400,000	1.95%	9/11/2028	340,748	0.06%
Nestle Holdings, Inc.	\$400,000	1.00%	15/9/2027	338,561	0.06%
ITC Holdings Corp.	\$400,000	2.95%	14/5/2030	338,281	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Georgia-Pacific LLC	\$370,000	1.75%	30/9/2025	338,027	0.06%
ERAC USA Finance LLC	\$310,000	7.00%	15/10/2037	337,759	0.06%
Cigna Corp.	\$361,000	4.80%	15/8/2038	336,407	0.06%
Truist Financial Corp.^	\$320,000	6.12%	28/10/2033	336,290	0.06%
HCA, Inc.	\$340,000	5.25%	15/6/2026	336,025	0.06%
Keurig Dr Pepper, Inc.	\$395,000	4.50%	15/11/2045	335,499	0.06%
Oracle Corp.	\$310,000	6.90%	9/11/2052	335,463	0.06%
Comcast Corp.	\$550,000	2.99%	1/11/2063	334,881	0.06%
GSK Consumer Healthcare Capital US LLC	\$380,000	3.63%	24/3/2032	334,793	0.06%
Sun Communities Operating LP	\$400,000	2.30%	1/11/2028	334,214	0.06%
BP Capital Markets America, Inc.	\$345,000	4.23%	6/11/2028	334,059	0.06%
Enterprise Products Operating LLC	\$380,000	4.85%	15/3/2044	333,729	0.06%
US Bancorp^	\$350,000	4.97%	22/7/2033	332,710	0.06%
Eversource Energy	\$335,000	4.20%	27/6/2024	331,117	0.06%
Boeing Co.	\$355,000	5.81%	1/5/2050	330,292	0.06%
GE HealthCare Technologies, Inc.	\$325,000	5.65%	15/11/2027	329,767	0.06%
Boeing Co.	\$345,000	5.71%	1/5/2040	328,445	0.06%
Goldman Sachs Group, Inc.^	\$375,000	1.43%	9/3/2027	328,107	0.06%
Amgen, Inc.	\$375,000	3.35%	22/2/2032	327,224	0.06%
Exelon Corp.	\$385,000	4.45%	15/4/2046	326,497	0.06%
Virginia Electric & Power Co.	\$370,000	4.63%	15/5/2052	325,600	0.06%
Apple, Inc.	\$485,000	2.70%	5/8/2051	323,889	0.06%
Gilead Sciences, Inc.	\$390,000	4.15%	1/3/2047	322,887	0.06%
Nestle Holdings, Inc.	\$380,000	4.00%	24/9/2048	321,391	0.06%
PacifiCorp	\$385,000	4.15%	15/2/2050	317,989	0.06%
ConocoPhillips Co.	\$400,000	3.80%	15/3/2052	317,480	0.06%
Colgate-Palmolive Co. ¹	\$350,000	3.25%	15/8/2032	316,677	0.06%
Citigroup, Inc.^	\$400,000	2.56%	1/5/2032	315,848	0.05%
AbbVie, Inc.	\$375,000	4.25%	21/11/2049	315,213	0.05%
VMware, Inc.	\$385,000	1.80%	15/8/2028	314,321	0.05%
Citigroup, Inc.^	\$335,000	0.98%	1/5/2025	313,603	0.05%
CSX Corp.	\$345,000	4.75%	15/11/2048	313,404	0.05%
US Bancorp^	\$300,000	5.85%	21/10/2033	311,610	0.05%
Citigroup, Inc.^	\$385,000	3.06%	25/1/2033	310,869	0.05%
Chubb INA Holdings, Inc.	\$400,000	1.38%	15/9/2030	310,704	0.05%
Corporate Office Properties LP	\$350,000	2.25%	15/3/2026	309,297	0.05%
SVB Financial Group	\$370,000	2.10%	15/5/2028	308,102	0.05%
Capital One Financial Corp.^	\$400,000	2.62%	2/11/2032	307,848	0.05%
Pacific Gas & Electric Co.	\$330,000	3.15%	1/1/2026	306,841	0.05%
Goldman Sachs Group, Inc.^	\$400,000	1.99%	27/1/2032	304,493	0.05%
AT&T, Inc.	\$319,000	3.80%	15/2/2027	303,830	0.05%
Sabine Pass Liquefaction LLC	\$300,000	5.88%	30/6/2026	303,558	0.05%
Corebridge Financial, Inc.	\$330,000	3.85%	5/4/2029	300,632	0.05%
WEC Energy Group, Inc. ¹	\$300,000	5.00%	27/9/2025	300,485	0.05%
Fox Corp.	\$330,000	5.48%	25/1/2039	300,014	0.05%
Newmont Corp.	\$350,000	2.80%	1/10/2029	298,269	0.05%
Goldman Sachs Group, Inc.^	\$335,000	2.64%	24/2/2028	298,060	0.05%
PacifiCorp	\$280,000	6.25%	15/10/2037	297,552	0.05%
PepsiCo, Inc.	\$370,000	3.45%	6/10/2046	297,006	0.05%
Duke Energy Corp. ¹	\$330,000	5.00%	15/8/2052	296,058	0.05%
Oracle Corp. ¹	\$400,000	3.65%	25/3/2041	295,723	0.05%
Citigroup, Inc.^	\$350,000	2.98%	5/11/2030	294,200	0.05%
Xcel Energy, Inc.	\$400,000	3.50%	1/12/2049	292,427	0.05%
Burlington Northern Santa Fe LLC	\$300,000	3.65%	1/9/2025	291,535	0.05%
Philip Morris International, Inc.	\$290,000	5.00%	17/11/2025	291,483	0.05%
Skyworks Solutions, Inc.	\$370,000	3.00%	1/6/2031	289,826	0.05%
Dow Chemical Co.	\$350,000	4.38%	15/11/2042	289,382	0.05%
T-Mobile USA, Inc.	\$438,000	3.60%	15/11/2060	288,154	0.05%
Kaiser Foundation Hospitals	\$309,000	3.15%	1/5/2027	288,111	0.05%
Valero Energy Corp.	\$400,000	3.65%	1/12/2051	283,315	0.05%
Advanced Micro Devices, Inc.	\$320,000	4.39%	1/6/2052	282,974	0.05%
Northrop Grumman Corp.	\$300,000	3.20%	1/2/2027	281,708	0.05%
DH Europe Finance II Sarl	\$320,000	2.60%	15/11/2029	279,960	0.05%
Bank of America Corp.^	\$325,000	3.19%	23/7/2030	279,708	0.05%
Exelon Corp.	\$300,000	4.05%	15/4/2030	279,403	0.05%
Exxon Mobil Corp.	\$310,000	4.23%	19/3/2040	279,017	0.05%
Philip Morris International, Inc.	\$345,000	4.25%	10/11/2044	277,953	0.05%
Citigroup, Inc.^	\$300,000	2.01%	25/1/2026	277,794	0.05%
Oracle Corp.	\$270,000	5.80%	10/11/2025	275,796	0.05%
JPMorgan Chase & Co.^	\$420,000	2.53%	19/11/2041	275,625	0.05%
JPMorgan Chase & Co.^	\$400,000	3.33%	22/4/2052	275,542	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PepsiCo, Inc.	€300,000	0.50%	6/5/2028	275,229	0.05%
Workday, Inc.	\$300,000	3.70%	1/4/2029	275,191	0.05%
Celanese US Holdings LLC	\$275,000	5.90%	5/7/2024	274,854	0.05%
CMS Energy Corp.	\$300,000	4.88%	1/3/2044	272,982	0.05%
Apple, Inc.	\$385,000	2.38%	8/2/2041	272,414	0.05%
Northrop Grumman Corp.	\$275,000	5.25%	1/5/2050	271,993	0.05%
Pfizer, Inc.	\$374,000	2.55%	28/5/2040	271,857	0.05%
ONEOK Partners LP	\$285,000	6.13%	1/2/2041	270,501	0.05%
eBay, Inc.	\$260,000	6.30%	22/11/2032	270,360	0.05%
Morgan Stanley^	\$294,000	3.59%	22/7/2028	270,229	0.05%
Oracle Corp.	\$330,000	3.85%	15/7/2036	269,956	0.05%
Philip Morris International, Inc.	\$265,000	5.63%	17/11/2029	269,889	0.05%
Amgen, Inc.	\$300,000	2.20%	21/2/2027	269,662	0.05%
MPLX LP	\$300,000	1.75%	1/3/2026	267,804	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$271,000	4.50%	1/2/2024	267,731	0.05%
US Treasury Bond	\$325,000	3.00%	15/2/2047	267,059	0.05%
Walt Disney Co.	\$330,000	3.50%	13/5/2040	266,124	0.05%
FirstEnergy Corp.	\$325,000	2.65%	1/3/2030	266,123	0.05%
Abbott Laboratories	\$271,000	4.90%	30/11/2046	265,162	0.05%
MPLX LP	\$315,000	4.50%	15/4/2038	264,752	0.05%
Amgen, Inc.	\$330,000	4.40%	22/2/2062	264,732	0.05%
Bank of America Corp.^	\$270,000	4.95%	22/7/2028	263,856	0.05%
Eversource Energy	\$300,000	1.40%	15/8/2026	263,607	0.05%
Equitable Holdings, Inc.	\$300,000	5.00%	20/4/2048	263,387	0.05%
NextEra Energy Capital Holdings, Inc.	\$320,000	2.25%	1/6/2030	263,385	0.05%
Comcast Corp.	\$285,000	3.15%	15/2/2028	263,381	0.05%
Costco Wholesale Corp.	\$300,000	1.38%	20/6/2027	262,979	0.05%
Marsh & McLennan Cos, Inc.	\$250,000	5.75%	1/11/2032	262,308	0.05%
Bristol-Myers Squibb Co.	\$300,000	2.95%	15/3/2032	261,717	0.05%
Oracle Corp.	\$300,000	2.30%	25/3/2028	260,148	0.05%
AT&T, Inc.	\$285,000	4.50%	15/5/2035	259,212	0.05%
Bank of America Corp.^	\$335,000	1.90%	23/7/2031	257,563	0.04%
Philip Morris International, Inc.	\$255,000	5.13%	17/11/2027	257,416	0.04%
Discovery Communications LLC	\$265,000	4.90%	11/3/2026	256,942	0.04%
T-Mobile USA, Inc.	\$280,000	3.88%	15/4/2030	254,163	0.04%
TWDC Enterprises 18 Corp.	\$268,000	3.00%	13/2/2026	253,925	0.04%
JPMorgan Chase & Co.^	\$260,000	4.85%	25/7/2028	253,833	0.04%
Wells Fargo & Co.^	\$260,000	4.81%	25/7/2028	253,456	0.04%
Ameren Illinois Co.	\$230,000	5.90%	1/12/2052	252,981	0.04%
Wisconsin Public Service Corp.	\$250,000	5.35%	10/11/2025	252,669	0.04%
Union Electric Co.	\$310,000	3.90%	1/4/2052	251,633	0.04%
CME Group, Inc.	\$300,000	2.65%	15/3/2032	251,583	0.04%
CVS Health Corp.	\$265,000	4.88%	20/7/2035	251,507	0.04%
Global Payments, Inc.	\$270,000	1.50%	15/11/2024	251,231	0.04%
ONEOK, Inc.	\$290,000	3.40%	1/9/2029	250,722	0.04%
Verizon Communications, Inc.	\$271,000	4.81%	15/3/2039	249,275	0.04%
GATX Corp.	\$300,000	3.50%	1/6/2032	249,156	0.04%
Campbell Soup Co.	\$300,000	2.38%	24/4/2030	249,103	0.04%
Florida Power & Light Co.	\$300,000	3.80%	15/12/2042	247,892	0.04%
Travelers Cos, Inc.	\$320,000	3.75%	15/5/2046	247,642	0.04%
Morgan Stanley^	\$335,000	3.22%	22/4/2042	247,496	0.04%
Merck & Co., Inc. ¹	\$300,000	2.15%	10/12/2031	245,144	0.04%
RPM International, Inc.	\$265,000	4.55%	1/3/2029	245,051	0.04%
KeyBank NA	\$250,000	4.15%	8/8/2025	244,474	0.04%
Comcast Corp.	\$285,000	4.50%	15/1/2043	243,615	0.04%
Raytheon Technologies Corp.	\$269,000	4.63%	16/11/2048	243,455	0.04%
Take-Two Interactive Software, Inc.	\$275,000	4.00%	14/4/2032	243,263	0.04%
Kroger Co.	\$300,000	2.20%	1/5/2030	242,749	0.04%
Weyerhaeuser Co.	\$290,000	3.38%	9/3/2033	242,118	0.04%
Dow Chemical Co. ¹	\$300,000	2.10%	15/11/2030	241,210	0.04%
Newmont Corp.	\$300,000	2.25%	1/10/2030	241,172	0.04%
Pacific Gas & Electric Co.	\$310,000	2.50%	1/2/2031	241,020	0.04%
Thermo Fisher Scientific, Inc.	\$325,000	2.80%	15/10/2041	239,508	0.04%
Bank of America Corp.^	\$251,000	3.37%	23/1/2026	239,434	0.04%
Elevance Health, Inc.	\$345,000	3.13%	15/5/2050	239,294	0.04%
Corebridge Financial, Inc.	\$300,000	4.40%	5/4/2052	239,171	0.04%
Boston Scientific Corp.	\$254,000	1.90%	1/6/2025	237,221	0.04%
Air Lease Corp.	\$255,000	2.88%	15/1/2026	236,112	0.04%
Corporate Office Properties LP	\$315,000	2.75%	15/4/2031	235,803	0.04%
Pioneer Natural Resources Co.	\$300,000	1.90%	15/8/2030	235,405	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Bond	\$300,000	2.75%	15/8/2047	235,359	0.04%
Virginia Electric & Power Co.	\$251,000	2.95%	15/11/2026	234,552	0.04%
Charles Schwab Corp.	\$255,000	2.45%	3/3/2027	233,062	0.04%
CVS Health Corp.	\$280,000	4.13%	1/4/2040	233,057	0.04%
Boeing Co. ¹	\$250,000	2.75%	1/2/2026	232,154	0.04%
FS KKR Capital Corp.	\$260,000	3.40%	15/1/2026	230,896	0.04%
Union Pacific Corp.	\$310,000	3.85%	14/2/2072	230,800	0.04%
CenterPoint Energy, Inc.	\$280,000	2.65%	1/6/2031	230,753	0.04%
Constellation Brands, Inc.	\$290,000	2.25%	1/8/2031	230,187	0.04%
ITC Holdings Corp.	\$250,000	3.35%	15/11/2027	229,980	0.04%
Northwell Healthcare, Inc.	\$300,000	3.98%	1/11/2046	228,917	0.04%
TJX Cos, Inc.	\$245,000	3.88%	15/4/2030	228,401	0.04%
Union Pacific Corp.	\$311,000	3.25%	5/2/2050	227,445	0.04%
Southwest Airlines Co.	\$230,000	5.13%	15/6/2027	227,382	0.04%
Citigroup, Inc. [^]	\$235,000	4.66%	24/5/2028	227,219	0.04%
Warnermedia Holdings, Inc.	\$310,000	5.39%	15/3/2062	227,092	0.04%
Merck & Co., Inc.	\$265,000	4.00%	7/3/2049	227,084	0.04%
Kroger Co.	\$295,000	3.88%	15/10/2046	226,646	0.04%
Virginia Electric & Power Co.	\$240,000	3.80%	1/4/2028	226,611	0.04%
KLA Corp.	\$242,000	5.00%	15/3/2049	226,352	0.04%
Meta Platforms, Inc.	\$255,000	3.85%	15/8/2032	226,087	0.04%
UnitedHealth Group, Inc.	\$205,000	6.05%	15/2/2063	225,735	0.04%
GE HealthCare Technologies, Inc.	\$220,000	5.86%	15/3/2030	225,435	0.04%
Marsh & McLennan Cos, Inc.	\$350,000	2.90%	15/12/2051	225,287	0.04%
Home Depot, Inc.	\$272,000	3.90%	15/6/2047	224,799	0.04%
Beth Israel Lahey Health, Inc.	\$365,000	3.08%	1/7/2051	224,436	0.04%
Centene Corp.	\$265,000	2.45%	15/7/2028	223,589	0.04%
Bank of America Corp. [^]	\$275,000	2.50%	13/2/2031	223,412	0.04%
Cigna Corp.	\$250,000	1.25%	15/3/2026	222,827	0.04%
American Electric Power Co., Inc.	\$230,000	2.03%	15/3/2024	221,440	0.04%
Union Pacific Corp.	\$230,000	3.95%	10/9/2028	221,189	0.04%
ConocoPhillips Co.	\$200,000	6.95%	15/4/2029	221,144	0.04%
Paramount Global	\$224,000	4.75%	15/5/2025	220,431	0.04%
Broadcom, Inc.	\$305,000	3.19%	15/11/2036	220,131	0.04%
Dominion Energy, Inc.	\$280,000	4.05%	15/9/2042	219,588	0.04%
Helmerich & Payne, Inc.	\$270,000	2.90%	29/9/2031	218,600	0.04%
Bank of New York Mellon Corp. [^]	\$210,000	5.80%	25/10/2028	216,859	0.04%
Continental Resources, Inc.	\$250,000	2.27%	15/11/2026	216,806	0.04%
Duke Energy Carolinas LLC	\$250,000	4.25%	15/12/2041	216,349	0.04%
MetLife, Inc.	\$225,000	5.00%	15/7/2052	215,902	0.04%
Oracle Corp.	\$260,000	2.88%	25/3/2031	215,704	0.04%
Eli Lilly & Co.	\$230,000	3.38%	15/3/2029	215,489	0.04%
Philip Morris International, Inc.	\$210,000	5.75%	17/11/2032	214,795	0.04%
Comcast Corp.	\$237,000	4.70%	15/10/2048	213,404	0.04%
Cigna Corp.	\$300,000	3.40%	15/3/2050	212,866	0.04%
Bank of America Corp. [^]	\$315,000	2.68%	19/6/2041	212,822	0.04%
Altria Group, Inc.	\$240,000	5.38%	31/1/2044	212,352	0.04%
Crown Castle, Inc.	\$250,000	4.75%	15/5/2047	212,342	0.04%
Marsh & McLennan Cos, Inc.	\$190,000	6.25%	1/11/2052	212,149	0.04%
Netflix, Inc. ¹	\$205,000	6.38%	15/5/2029	211,929	0.04%
Coterra Energy, Inc.	\$225,000	4.38%	15/3/2029	211,459	0.04%
JPMorgan Chase & Co. [^]	\$260,000	2.96%	25/1/2033	211,364	0.04%
Broadcom, Inc.	\$217,000	3.63%	15/10/2024	211,354	0.04%
Steel Dynamics, Inc.	\$225,000	2.40%	15/6/2025	210,780	0.04%
Goldman Sachs Group, Inc. [^]	\$225,000	4.22%	1/5/2029	209,568	0.04%
Omega Healthcare Investors, Inc.	\$271,000	3.38%	1/2/2031	209,534	0.04%
Florida Power & Light Co.	\$200,000	5.63%	1/4/2034	208,060	0.04%
Lowe's Cos, Inc.	\$265,000	4.45%	1/4/2062	207,494	0.04%
HCA, Inc.	\$240,000	5.25%	15/6/2049	205,446	0.04%
Verizon Communications, Inc.	\$223,000	4.40%	1/11/2034	205,019	0.04%
Corebridge Financial, Inc.	\$220,000	3.65%	5/4/2027	204,943	0.04%
S&P Global, Inc.	\$240,000	2.90%	1/3/2032	204,771	0.04%
Toll Brothers Finance Corp.	\$240,000	3.80%	1/11/2029	204,616	0.04%
Zoetis, Inc.	\$226,000	4.70%	1/2/2043	204,530	0.04%
American International Group, Inc.	\$240,000	4.38%	30/6/2050	204,361	0.04%
Western Midstream Operating LP ¹	\$223,000	4.75%	15/8/2028	204,307	0.04%
Goldman Sachs Group, Inc. [^]	AUD300,000	4.60%	2/5/2024	204,102	0.04%
ERP Operating LP	\$240,000	4.50%	1/7/2044	204,007	0.04%
Cheniere Corpus Christi Holdings LLC	\$200,000	7.00%	30/6/2024	203,539	0.04%
Weyerhaeuser Co.	\$222,000	4.00%	15/11/2029	203,168	0.04%
Dell International LLC/EMC Corp.	\$199,000	6.20%	15/7/2030	202,619	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NVIDIA Corp.	\$250,000	3.50%	1/4/2040	202,537	0.04%
AT&T, Inc.	\$298,000	3.55%	15/9/2055	201,275	0.03%
BP Capital Markets America, Inc.	\$240,000	2.72%	12/1/2032	200,906	0.03%
Commonwealth Edison Co.	\$245,000	3.80%	1/10/2042	199,796	0.03%
Energy Transfer LP	\$210,000	4.40%	15/3/2027	199,762	0.03%
Verizon Communications, Inc.	\$260,000	3.88%	1/3/2052	197,955	0.03%
Goldman Sachs Group, Inc.^	\$275,000	3.21%	22/4/2042	197,940	0.03%
Altria Group, Inc.	\$206,000	4.80%	14/2/2029	197,513	0.03%
Sherwin-Williams Co.	\$235,000	4.50%	1/6/2047	197,495	0.03%
Goldman Sachs Group, Inc.^	\$250,000	2.65%	21/10/2032	197,330	0.03%
Metropolitan Transportation Authority	\$200,000	5.87%	15/11/2039	197,163	0.03%
Visa, Inc.	€200,000	2.00%	15/6/2029	195,139	0.03%
Cox Communications, Inc.	\$220,000	4.80%	1/2/2035	195,136	0.03%
EQT Corp. ¹	\$211,000	3.90%	1/10/2027	194,761	0.03%
EQT Corp.	\$195,000	5.68%	1/10/2025	194,647	0.03%
Constellation Energy Generation LLC	\$190,000	6.25%	1/10/2039	194,358	0.03%
Paramount Global	\$200,000	6.88%	30/4/2036	194,114	0.03%
Citigroup, Inc.	\$200,000	4.30%	20/11/2026	193,031	0.03%
Corebridge Financial, Inc.	\$200,000	3.50%	4/4/2025	191,704	0.03%
Procter & Gamble Co.	€200,000	1.20%	30/10/2028	190,715	0.03%
VMware, Inc.	\$205,000	4.70%	15/5/2030	190,715	0.03%
Apple, Inc.	€200,000	1.38%	24/5/2029	190,403	0.03%
JPMorgan Chase & Co.^	\$200,000	4.91%	25/7/2033	190,260	0.03%
Goldman Sachs Group, Inc.^	\$220,000	4.41%	23/4/2039	189,697	0.03%
Berkshire Hathaway Finance Corp.	\$300,000	2.50%	15/1/2051	189,358	0.03%
Cargill, Inc.	\$190,000	4.88%	10/10/2025	189,264	0.03%
Amazon.com, Inc.	\$200,000	3.15%	22/8/2027	188,300	0.03%
Verisk Analytics, Inc.	\$200,000	5.50%	15/6/2045	187,455	0.03%
General Motors Co.	\$229,000	5.20%	1/4/2045	187,242	0.03%
Citigroup, Inc.	\$200,000	3.20%	21/10/2026	185,393	0.03%
Ameren Corp.	\$210,000	3.50%	15/1/2031	185,380	0.03%
JPMorgan Chase & Co.^	\$200,000	4.59%	26/4/2033	185,163	0.03%
Alexandria Real Estate Equities, Inc.	\$290,000	3.00%	18/5/2051	185,050	0.03%
Dell International LLC/EMC Corp.	\$180,000	6.10%	15/7/2027	184,983	0.03%
Broadcom, Inc.	\$195,000	5.00%	15/4/2030	184,938	0.03%
BP Capital Markets America, Inc.	\$280,000	2.94%	4/6/2051	184,864	0.03%
Williams Cos, Inc.	\$180,000	6.30%	15/4/2040	184,357	0.03%
Dell International LLC/EMC Corp.	\$180,000	6.02%	15/6/2026	183,759	0.03%
CenterPoint Energy Houston Electric LLC	\$190,000	4.45%	1/10/2032	183,732	0.03%
Progressive Corp.	\$200,000	2.50%	15/3/2027	183,438	0.03%
Pacific Gas & Electric Co.	\$210,000	3.00%	15/6/2028	182,037	0.03%
AT&T, Inc.	\$262,000	3.80%	1/12/2057	181,589	0.03%
Duke Energy Progress LLC	\$300,000	2.50%	15/8/2050	181,575	0.03%
Wells Fargo & Co.	\$195,000	5.38%	2/11/2043	181,475	0.03%
Rockwell Automation, Inc.	\$300,000	2.80%	15/8/2061	179,841	0.03%
General Motors Co.	\$175,000	6.13%	1/10/2025	178,405	0.03%
Morgan Stanley^	\$200,000	2.48%	21/1/2028	177,668	0.03%
Morgan Stanley^	\$180,000	4.68%	17/7/2026	177,076	0.03%
PepsiCo, Inc.	\$200,000	2.63%	29/7/2029	176,626	0.03%
L3Harris Technologies, Inc.	\$230,000	1.80%	15/1/2031	176,594	0.03%
Home Depot, Inc.	\$195,000	2.95%	15/6/2029	176,454	0.03%
GE HealthCare Technologies, Inc.	\$170,000	5.91%	22/11/2032	176,383	0.03%
Baxter International, Inc.	\$270,000	3.13%	1/12/2051	176,361	0.03%
JPMorgan Chase & Co.^	\$200,000	1.58%	22/4/2027	176,029	0.03%
Exelon Corp.	\$200,000	4.70%	15/4/2050	175,681	0.03%
Intel Corp.	\$270,000	3.05%	12/8/2051	175,488	0.03%
Corebridge Financial, Inc.	\$200,000	3.90%	5/4/2032	175,180	0.03%
Eergy Kansas Central, Inc.	\$250,000	3.25%	1/9/2049	173,968	0.03%
Berkshire Hathaway Finance Corp.	\$200,000	2.88%	15/3/2032	173,492	0.03%
Pacific Gas & Electric Co.	\$220,000	4.50%	1/7/2040	172,214	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$190,000	6.48%	23/10/2045	172,189	0.03%
Comcast Corp.	\$300,000	2.65%	15/8/2062	171,149	0.03%
FirstEnergy Transmission LLC	\$210,000	4.55%	1/4/2049	170,947	0.03%
Kinder Morgan, Inc.	\$200,000	5.05%	15/2/2046	170,476	0.03%
CenterPoint Energy Houston Electric LLC	\$196,000	3.00%	1/3/2032	169,489	0.03%
Vail Resorts, Inc.	\$168,000	6.25%	15/5/2025	168,329	0.03%
UnitedHealth Group, Inc.	\$230,000	2.75%	15/5/2040	167,559	0.03%
Elevance Health, Inc.	\$155,000	6.10%	15/10/2052	166,932	0.03%
Southwest Airlines Co.	\$200,000	2.63%	10/2/2030	165,516	0.03%
Tyco Electronics Group SA	\$200,000	2.50%	4/2/2032	164,796	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.^	\$185,000	5.01%	4/4/2051	164,561	0.03%
Norfolk Southern Corp.	\$245,000	3.05%	15/5/2050	164,454	0.03%
Amgen, Inc.	\$190,000	4.66%	15/6/2051	164,414	0.03%
Citigroup, Inc.	\$190,000	4.65%	30/7/2045	163,562	0.03%
AbbVie, Inc.	\$170,000	2.60%	21/11/2024	162,762	0.03%
Goldman Sachs Group, Inc.	\$184,000	4.75%	21/10/2045	161,548	0.03%
Duke Energy Progress LLC	\$200,000	4.00%	1/4/2052	161,164	0.03%
American Tower Corp.	\$175,000	3.60%	15/1/2028	161,000	0.03%
Camden Property Trust	\$230,000	3.35%	1/11/2049	160,114	0.03%
Morgan Stanley^	\$170,000	4.89%	20/7/2033	159,661	0.03%
Cameron LNG LLC	\$200,000	3.70%	15/1/2039	158,312	0.03%
Exxon Mobil Corp.	\$185,000	4.11%	1/3/2046	158,222	0.03%
Bank of America Corp.^	\$200,000	4.08%	20/3/2051	157,962	0.03%
Comcast Corp.	\$170,000	4.40%	15/8/2035	157,902	0.03%
Verizon Communications, Inc.	\$225,000	3.70%	22/3/2061	157,711	0.03%
Intel Corp.	\$180,000	4.75%	25/3/2050	156,957	0.03%
Home Depot, Inc.	\$160,000	4.50%	15/9/2032	156,787	0.03%
JPMorgan Chase & Co.	\$156,000	5.60%	15/7/2041	156,335	0.03%
Chubb INA Holdings, Inc.	\$180,000	4.35%	3/11/2045	156,207	0.03%
Lowe's Cos, Inc.	\$185,000	1.70%	15/9/2028	155,394	0.03%
Corebridge Financial, Inc.	\$190,000	4.35%	5/4/2042	155,385	0.03%
Westlake Corp.	\$250,000	3.13%	15/8/2051	155,309	0.03%
Boeing Co.	\$159,000	5.15%	1/5/2030	155,068	0.03%
Interpublic Group of Cos, Inc.	\$220,000	3.38%	1/3/2041	155,067	0.03%
Consumers Energy Co.	\$180,000	4.20%	1/9/2052	154,638	0.03%
Allina Health System	\$195,000	3.89%	15/4/2049	154,126	0.03%
Mondelez International, Inc.	\$200,000	1.50%	4/2/2031	153,814	0.03%
Oracle Corp.	\$200,000	4.38%	15/5/2055	153,579	0.03%
Morgan Stanley^	\$185,000	2.70%	22/1/2031	153,102	0.03%
Cboe Global Markets, Inc.	\$196,000	1.63%	15/12/2030	152,491	0.03%
Carrier Global Corp.	\$200,000	3.38%	5/4/2040	151,526	0.03%
Duke Energy Progress LLC	\$180,000	4.10%	15/5/2042	151,484	0.03%
Devon Energy Corp.	\$162,000	4.50%	15/1/2030	151,153	0.03%
Verisk Analytics, Inc.	\$155,000	4.00%	15/6/2025	150,802	0.03%
Duke Energy Progress LLC	\$170,000	3.40%	1/4/2032	150,432	0.03%
Nationwide Mutual Insurance Co.	\$200,000	4.35%	30/4/2050	149,792	0.03%
Emerson Electric Co.	\$185,000	2.20%	21/12/2031	149,547	0.03%
Phillips 66	\$160,000	4.65%	15/11/2034	149,312	0.03%
Williams Cos, Inc.	\$160,000	4.65%	15/8/2032	149,243	0.03%
Diamondback Energy, Inc.	\$200,000	4.25%	15/3/2052	148,420	0.03%
Home Depot, Inc.	\$170,000	4.25%	1/4/2046	148,017	0.03%
Everest Reinsurance Holdings, Inc.	\$219,000	3.50%	15/10/2050	147,052	0.03%
Tampa Electric Co.	\$150,000	3.88%	12/7/2024	146,972	0.03%
Nasdaq, Inc.	\$225,000	2.50%	21/12/2040	145,968	0.03%
UnitedHealth Group, Inc. ¹	\$200,000	3.25%	15/5/2051	144,148	0.03%
PepsiCo, Inc.	\$150,000	3.60%	18/2/2028	144,083	0.03%
Sabine Pass Liquefaction LLC	\$153,000	4.20%	15/3/2028	143,845	0.03%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$150,000	5.00%	15/1/2028	143,269	0.02%
Home Depot, Inc.	\$145,000	4.00%	15/9/2025	143,179	0.02%
Willis North America, Inc.	\$170,000	2.95%	15/9/2029	142,964	0.02%
AT&T, Inc.	\$210,000	3.65%	15/9/2059	142,163	0.02%
Wells Fargo & Co.^	\$150,000	4.90%	25/7/2033	142,052	0.02%
Bristol-Myers Squibb Co.	\$180,000	1.45%	13/11/2030	141,965	0.02%
Thermo Fisher Scientific, Inc.	\$175,000	2.00%	15/10/2031	141,561	0.02%
Albemarle Corp.	\$150,000	5.05%	1/6/2032	141,364	0.02%
Kraft Heinz Foods Co.	\$155,000	3.75%	1/4/2030	141,266	0.02%
Willis North America, Inc.	\$150,000	4.50%	15/9/2028	141,242	0.02%
AmerisourceBergen Corp.	\$170,000	4.30%	15/12/2047	141,239	0.02%
Comcast Corp.	\$170,000	3.75%	1/4/2040	140,362	0.02%
Pfizer, Inc.	\$160,000	2.63%	1/4/2030	140,294	0.02%
Intel Corp.	\$150,000	4.15%	5/8/2032	140,264	0.02%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$150,000	3.70%	1/6/2028	140,208	0.02%
Amgen, Inc.	\$200,000	3.38%	21/2/2050	139,875	0.02%
Lockheed Martin Corp.	\$150,000	4.70%	15/5/2046	139,725	0.02%
Energy Transfer LP	\$165,000	5.30%	1/4/2044	139,685	0.02%
Altria Group, Inc.	\$142,000	4.40%	14/2/2026	139,194	0.02%
Pacific Gas & Electric Co.	\$220,000	3.50%	1/8/2050	138,473	0.02%
Oncor Electric Delivery Co. LLC	\$170,000	3.80%	30/9/2047	138,361	0.02%
eBay, Inc.	\$135,000	5.90%	22/11/2025	138,053	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$150,000	4.88%	1/2/2031	135,533	0.02%
eBay, Inc.	\$130,000	5.95%	22/11/2027	133,750	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	\$170,000	3.25%	1/11/2039	132,700	0.02%
General Dynamics Corp.	\$145,000	4.25%	1/4/2040	132,375	0.02%
PacifiCorp	\$160,000	4.10%	1/2/2042	132,202	0.02%
Comcast Corp.	\$130,000	5.25%	7/11/2025	131,769	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$140,000	5.05%	30/3/2029	131,640	0.02%
Prudential Financial, Inc.	\$155,000	4.35%	25/2/2050	131,572	0.02%
Berkshire Hathaway Energy Co.	\$200,000	2.85%	15/5/2051	131,527	0.02%
United Parcel Service, Inc.	\$125,000	5.30%	1/4/2050	130,311	0.02%
Kimco Realty Corp.	\$170,000	4.25%	1/4/2045	129,077	0.02%
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	\$140,000	5.75%	20/4/2029	128,080	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	4.80%	1/3/2050	128,053	0.02%
Asbury Automotive Group, Inc.	\$145,000	4.50%	1/3/2028	127,689	0.02%
Bank of America Corp.	\$130,000	4.00%	22/1/2025	127,246	0.02%
Cheniere Corpus Christi Holdings LLC	\$140,000	3.70%	15/11/2029	126,918	0.02%
Occidental Petroleum Corp.	\$125,000	6.38%	1/9/2028	126,595	0.02%
Ameren Illinois Co.	\$150,000	4.15%	15/3/2046	126,366	0.02%
JPMorgan Chase & Co. ^	\$152,000	3.88%	24/7/2038	126,223	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$160,000	5.38%	1/5/2047	126,072	0.02%
General Mills, Inc.	\$150,000	4.15%	15/2/2043	125,712	0.02%
Nucor Corp.	\$150,000	4.40%	1/5/2048	125,572	0.02%
Cargill, Inc.	\$125,000	5.13%	11/10/2032	125,344	0.02%
Hess Corp.	\$115,000	7.30%	15/8/2031	124,998	0.02%
Energy Transfer LP	\$150,000	5.15%	15/3/2045	124,528	0.02%
Morgan Stanley ^	\$200,000	2.80%	25/1/2052	124,204	0.02%
HP, Inc.	\$159,000	2.65%	17/6/2031	123,930	0.02%
Comcast Corp.	\$135,000	4.95%	15/10/2058	123,252	0.02%
Morgan Stanley ^	\$140,000	4.46%	22/4/2039	122,940	0.02%
Entergy Arkansas LLC	\$200,000	2.65%	15/6/2051	122,722	0.02%
Citigroup, Inc.	\$140,000	4.65%	23/7/2048	121,728	0.02%
Zoetis, Inc.	\$150,000	3.95%	12/9/2047	121,062	0.02%
CenterPoint Energy Resources Corp.	\$150,000	4.10%	1/9/2047	120,678	0.02%
Entergy Corp.	\$141,000	2.80%	15/6/2030	118,681	0.02%
Southern California Gas Co.	\$150,000	3.75%	15/9/2042	117,727	0.02%
Amazon.com, Inc.	\$185,000	2.50%	3/6/2050	117,385	0.02%
Sprint LLC	\$115,000	7.13%	15/6/2024	117,336	0.02%
Amazon.com, Inc.	\$140,000	3.95%	13/4/2052	117,285	0.02%
Air Lease Corp.	\$125,000	3.75%	1/6/2026	117,102	0.02%
ConocoPhillips Co.	\$135,000	4.30%	15/11/2044	116,919	0.02%
DTE Electric Co.	\$150,000	3.70%	1/6/2046	116,811	0.02%
Freeport-McMoRan, Inc.	\$125,000	4.13%	1/3/2028	116,049	0.02%
Crown Castle, Inc.	\$129,000	5.20%	15/2/2049	115,928	0.02%
WMG Acquisition Corp.	\$135,000	3.75%	1/12/2029	115,892	0.02%
Southern California Edison Co.	\$150,000	3.90%	15/3/2043	115,881	0.02%
Walmart, Inc. ¹	€100,000	4.88%	21/9/2029	115,760	0.02%
PECO Energy Co.	\$135,000	4.15%	1/10/2044	114,958	0.02%
Prudential Financial, Inc.	\$150,000	3.70%	13/3/2051	114,070	0.02%
Lithia Motors, Inc.	\$138,000	3.88%	1/6/2029	113,738	0.02%
Celanese US Holdings LLC	\$115,000	6.17%	15/7/2027	113,574	0.02%
Altria Group, Inc.	\$170,000	3.40%	4/2/2041	112,806	0.02%
Morgan Stanley ^	\$134,000	3.97%	22/7/2038	112,517	0.02%
Air Products & Chemicals, Inc.	\$150,000	2.70%	15/5/2040	112,309	0.02%
Home Depot, Inc.	\$150,000	3.50%	15/9/2056	112,263	0.02%
Coterra Energy, Inc.	\$120,000	3.90%	15/5/2027	112,149	0.02%
Diamondback Energy, Inc.	\$135,000	3.13%	24/3/2031	111,896	0.02%
Bank of America Corp. ^	\$150,000	3.31%	22/4/2042	110,301	0.02%
Duke Energy Corp.	\$150,000	3.30%	15/6/2041	109,763	0.02%
Coca-Cola Co.	\$150,000	3.00%	5/3/2051	109,681	0.02%
Public Service Co. of Colorado	\$100,000	6.25%	1/9/2037	108,932	0.02%
US Treasury Bond	\$132,000	3.00%	15/2/2048	108,735	0.02%
Duke Energy Carolinas LLC	\$130,000	2.55%	15/4/2031	108,649	0.02%
GE HealthCare Technologies, Inc.	\$100,000	6.38%	22/11/2052	107,221	0.02%
JPMorgan Chase & Co. ^	\$160,000	3.11%	22/4/2051	106,303	0.02%
Home Depot, Inc.	\$110,000	4.95%	15/9/2052	106,283	0.02%
Freeport-McMoRan, Inc.	\$110,000	5.25%	1/9/2029	106,085	0.02%
TransDigm, Inc.	\$107,000	6.25%	15/3/2026	105,751	0.02%
General Electric Co.	€100,000	4.13%	19/9/2035	104,792	0.02%
Walt Disney Co.	\$92,000	6.65%	15/11/2037	103,561	0.02%
AT&T, Inc.	\$110,000	4.30%	15/2/2030	103,442	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Consolidated Edison Co. of New York, Inc.	\$130,000	3.95%	1/4/2050	103,392	0.02%
Willis North America, Inc.	\$145,000	3.88%	15/9/2049	103,140	0.02%
FirstEnergy Corp.	\$130,000	2.25%	1/9/2030	102,868	0.02%
Kimco Realty Corp.	\$150,000	3.70%	1/10/2049	102,670	0.02%
News Corp.	\$118,000	3.88%	15/5/2029	102,247	0.02%
Cigna Corp.	\$125,000	2.38%	15/3/2031	102,239	0.02%
Live Nation Entertainment, Inc.	\$104,000	6.50%	15/5/2027	101,775	0.02%
Starbucks Corp.	\$140,000	3.50%	15/11/2050	101,565	0.02%
ONEOK, Inc.	\$125,000	4.95%	13/7/2047	101,460	0.02%
United Airlines 2020-1 Class A Pass Through Trust	\$102,750	5.88%	15/10/2027	101,212	0.02%
Broadcom, Inc.	\$140,000	3.50%	15/2/2041	100,228	0.02%
Apple, Inc.	\$150,000	2.65%	11/5/2050	99,753	0.02%
AEP Transmission Co. LLC	\$130,000	3.65%	1/4/2050	99,683	0.02%
Intercontinental Exchange, Inc.	\$105,000	5.20%	15/6/2062	99,671	0.02%
Lowe's Cos, Inc.	\$120,000	1.30%	15/4/2028	99,657	0.02%
Bank of America Corp.^	\$160,000	2.83%	24/10/2051	99,037	0.02%
Energy Transfer LP	\$100,000	6.50%	1/2/2042	98,801	0.02%
ITC Holdings Corp.	\$100,000	4.95%	22/9/2027	98,792	0.02%
Verizon Communications, Inc.	\$100,000	5.25%	16/3/2037	98,645	0.02%
Ford Motor Credit Co. LLC	\$105,000	4.95%	28/5/2027	98,072	0.02%
Western Midstream Operating LP	\$107,000	4.50%	1/3/2028	98,053	0.02%
Albemarle Corp.	\$100,000	4.65%	1/6/2027	97,782	0.02%
International Paper Co.	\$112,000	4.80%	15/6/2044	97,562	0.02%
Oracle Corp.	\$100,000	3.40%	8/7/2024	97,536	0.02%
AbbVie, Inc.	\$100,000	3.80%	15/3/2025	97,482	0.02%
Oncor Electric Delivery Co. LLC	\$120,000	3.75%	1/4/2045	96,738	0.02%
Boeing Co.	\$105,000	5.93%	1/5/2060	96,419	0.02%
Enterprise Products Operating LLC	\$110,000	4.90%	15/5/2046	96,382	0.02%
Home Depot, Inc.	\$100,000	3.90%	6/12/2028	96,352	0.02%
Coca-Cola Co.	\$115,000	1.00%	15/3/2028	96,347	0.02%
Children's Hospital of Philadelphia	\$150,000	2.70%	1/7/2050	96,342	0.02%
PayPal Holdings, Inc.	\$100,000	3.90%	1/6/2027	96,309	0.02%
Apple, Inc.	\$100,000	3.25%	23/2/2026	96,106	0.02%
CSX Corp.	\$100,000	4.25%	15/3/2029	96,049	0.02%
Public Service Electric & Gas Co.	\$120,000	3.65%	1/9/2042	96,037	0.02%
Ameren Corp.	\$100,000	2.50%	15/9/2024	95,545	0.02%
AEP Transmission Co. LLC	\$150,000	2.75%	15/8/2051	95,495	0.02%
FMC Corp.	\$120,000	4.50%	1/10/2049	95,493	0.02%
General Motors Financial Co., Inc.	\$110,000	1.50%	10/6/2026	95,483	0.02%
International Business Machines Corp.	\$100,000	3.30%	15/5/2026	95,185	0.02%
Bristol-Myers Squibb Co.	\$150,000	2.55%	13/11/2050	94,738	0.02%
Bank of America Corp.^	\$150,000	2.97%	21/7/2052	94,642	0.02%
CenterPoint Energy, Inc.	\$110,000	2.95%	1/3/2030	94,557	0.02%
Enterprise Products Operating LLC	\$130,000	3.70%	31/1/2051	94,547	0.02%
ONEOK, Inc.	\$100,000	4.00%	13/7/2027	94,193	0.02%
CSX Corp.	\$100,000	3.25%	1/6/2027	93,684	0.02%
City of Hope	\$113,000	4.38%	15/8/2048	93,600	0.02%
Devon Energy Corp.	\$100,000	5.60%	15/7/2041	93,428	0.02%
EQT Corp.	\$110,000	3.63%	15/5/2031	93,258	0.02%
Mount Sinai Hospitals Group, Inc.	\$125,000	3.74%	1/7/2049	92,993	0.02%
Wells Fargo & Co.^	\$100,000	3.20%	17/6/2027	92,833	0.02%
Intercontinental Exchange, Inc.	\$100,000	4.95%	15/6/2052	92,789	0.02%
3M Co.	\$100,000	2.25%	19/9/2026	92,280	0.02%
UnitedHealth Group, Inc.	\$90,000	5.25%	15/2/2028	92,135	0.02%
Johnson & Johnson	\$150,000	2.45%	1/9/2060	92,063	0.02%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$96,000	3.88%	15/1/2027	90,883	0.02%
T-Mobile USA, Inc.	\$110,000	2.88%	15/2/2031	90,816	0.02%
Discovery Communications LLC	\$100,000	6.35%	1/6/2040	90,790	0.02%
Centene Corp.	\$115,000	2.63%	1/8/2031	90,327	0.02%
Bank of America Corp.	\$100,000	4.88%	1/4/2044	90,204	0.02%
Encompass Health Corp.	\$99,000	4.50%	1/2/2028	89,878	0.02%
Verisk Analytics, Inc.	\$96,000	4.13%	15/3/2029	89,561	0.02%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$95,000	6.38%	1/9/2029	89,230	0.02%
John Deere Capital Corp.	\$95,000	3.90%	7/6/2032	88,601	0.02%
Skyworks Solutions, Inc.	\$100,000	1.80%	1/6/2026	88,028	0.02%
Steel Dynamics, Inc.	\$100,000	3.45%	15/4/2030	88,018	0.02%
Virginia Electric & Power Co.	\$100,000	2.88%	15/7/2029	87,997	0.02%
Coca-Cola Co.	€100,000	0.13%	9/3/2029	87,535	0.02%
AT&T, Inc.	\$95,000	4.90%	15/8/2037	87,484	0.02%
Warnermedia Holdings, Inc.	\$90,000	3.43%	15/3/2024	87,351	0.02%
Ally Financial, Inc.	\$90,000	1.45%	2/10/2023	87,180	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
LYB International Finance III LLC	\$130,000	3.63%	1/4/2051	87,131	0.02%
Boeing Co.	\$90,000	2.80%	1/3/2024	87,107	0.02%
3M Co.	\$124,000	3.25%	26/8/2049	86,627	0.02%
Northern States Power Co.	\$80,000	6.25%	1/6/2036	86,147	0.02%
AT&T, Inc.	€100,000	2.45%	15/3/2035	85,923	0.01%
Occidental Petroleum Corp.	\$80,000	7.50%	1/5/2031	85,687	0.01%
Chevron Corp.	\$100,000	2.24%	11/5/2030	85,615	0.01%
Wells Fargo & Co. ^	\$100,000	4.61%	25/4/2053	85,034	0.01%
Morgan Stanley	\$100,000	4.30%	27/1/2045	85,014	0.01%
Apple, Inc.	\$100,000	1.20%	8/2/2028	84,902	0.01%
Thermo Fisher Scientific, Inc.	\$100,000	1.75%	15/10/2028	84,802	0.01%
MetLife, Inc.	\$100,000	4.13%	13/8/2042	84,797	0.01%
Altria Group, Inc.	\$95,000	5.95%	14/2/2049	84,659	0.01%
Broadcom, Inc.	\$100,000	1.95%	15/2/2028	84,526	0.01%
Wells Fargo & Co.	\$100,000	4.65%	4/11/2044	84,398	0.01%
Sprint LLC	\$80,000	7.63%	1/3/2026	84,185	0.01%
Wells Fargo & Co.	\$105,000	4.40%	14/6/2046	83,897	0.01%
Merck & Co., Inc.	\$90,000	3.40%	7/3/2029	83,822	0.01%
Alabama Power Co.	\$100,000	4.15%	15/8/2044	83,154	0.01%
Entegris Escrow Corp.	\$90,000	5.95%	15/6/2030	83,029	0.01%
AEP Transmission Co. LLC	\$100,000	4.25%	15/9/2048	82,624	0.01%
Medtronic Global Holdings SCA	€100,000	2.25%	7/3/2039	82,204	0.01%
MPLX LP	\$100,000	4.95%	14/3/2052	82,117	0.01%
TransDigm, Inc.	\$80,000	8.00%	15/12/2025	81,040	0.01%
Meritage Homes Corp.	\$95,000	3.88%	15/4/2029	80,622	0.01%
Lamb Weston Holdings, Inc.	\$85,000	4.88%	15/5/2028	80,580	0.01%
Energy Transfer LP	\$85,000	6.05%	1/6/2041	80,469	0.01%
Verizon Communications, Inc.	€100,000	0.88%	19/3/2032	80,165	0.01%
Warnermedia Holdings, Inc.	\$104,000	5.05%	15/3/2042	79,976	0.01%
Ford Motor Credit Co. LLC	\$100,000	2.90%	10/2/2029	79,831	0.01%
Phillips 66	\$84,000	3.90%	15/3/2028	79,382	0.01%
CenterPoint Energy Houston Electric LLC	\$100,000	3.55%	1/8/2042	79,258	0.01%
United Airlines, Inc.	\$85,000	4.38%	15/4/2026	79,167	0.01%
CSX Corp.	\$100,000	4.25%	1/11/2066	78,844	0.01%
DTE Electric Co.	\$91,000	4.30%	1/7/2044	78,762	0.01%
Southern California Edison Co.	\$100,000	4.00%	1/4/2047	78,517	0.01%
NiSource, Inc.	\$100,000	3.95%	30/3/2048	78,096	0.01%
JPMorgan Chase & Co. ^	\$86,000	3.51%	23/1/2029	78,002	0.01%
S&P Global, Inc.	\$100,000	3.70%	1/3/2052	77,913	0.01%
Verizon Communications, Inc.	\$130,000	3.00%	20/11/2060	77,880	0.01%
AEP Transmission Co. LLC	\$100,000	3.75%	1/12/2047	77,664	0.01%
Devon Energy Corp.	\$90,000	5.00%	15/6/2045	77,459	0.01%
Tenet Healthcare Corp.	\$81,000	4.88%	1/1/2026	77,171	0.01%
Nucor Corp.	\$100,000	3.85%	1/4/2052	76,955	0.01%
Directv Financing LLC/Directv Financing Co.-Obligor, Inc.	\$85,000	5.88%	15/8/2027	76,226	0.01%
Netflix, Inc.	\$75,000	5.88%	15/11/2028	76,102	0.01%
Canpack SA/Canpack US LLC	\$96,000	3.88%	15/11/2029	76,011	0.01%
Crown Castle, Inc.	\$81,000	3.80%	15/2/2028	75,291	0.01%
Ford Motor Credit Co. LLC	\$95,000	3.63%	17/6/2031	74,794	0.01%
JPMorgan Chase & Co. ^	\$95,000	3.96%	15/11/2048	74,372	0.01%
Invesco Finance plc	\$80,000	5.38%	30/11/2043	74,298	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	2.30%	1/2/2032	73,796	0.01%
Aon Global Ltd.	\$85,000	4.75%	15/5/2045	73,219	0.01%
Chevron Corp.	\$100,000	3.08%	11/5/2050	72,727	0.01%
Allison Transmission, Inc.	\$78,000	4.75%	1/10/2027	72,430	0.01%
Pfizer, Inc.	\$90,000	1.75%	18/8/2031	72,363	0.01%
Public Service Co. of Colorado	\$100,000	3.20%	1/3/2050	71,670	0.01%
Union Electric Co.	\$89,000	4.00%	1/4/2048	71,566	0.01%
Southern California Edison Co.	\$100,000	3.45%	1/2/2052	71,389	0.01%
Aflac, Inc.	\$80,000	1.13%	15/3/2026	70,854	0.01%
Duke Energy Corp.	\$100,000	3.50%	15/6/2051	70,199	0.01%
Western Midstream Operating LP	\$80,000	4.30%	1/2/2030	70,074	0.01%
Energy Transfer LP	\$75,000	6.25%	15/4/2049	70,042	0.01%
Commonwealth Edison Co.	\$100,000	3.13%	15/3/2051	69,688	0.01%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$80,000	4.75%	1/3/2030	69,095	0.01%
Dana, Inc.	\$85,000	4.50%	15/2/2032	68,625	0.01%
Dell International LLC/EMC Corp.	\$70,000	5.30%	1/10/2029	68,324	0.01%
Agree LP	\$90,000	2.60%	15/6/2033	67,797	0.01%
Carnival Corp.	\$95,000	5.75%	1/3/2027	67,782	0.01%
Wyndham Hotels & Resorts, Inc.	\$75,000	4.38%	15/8/2028	67,219	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prologis LP	\$85,000	1.75%	1/2/2031	66,932	0.01%
BP Capital Markets America, Inc.	\$100,000	3.00%	17/3/2052	66,589	0.01%
BP Capital Markets America, Inc.	\$70,000	3.12%	4/5/2026	66,385	0.01%
Churchill Downs, Inc.	\$69,000	5.50%	1/4/2027	65,679	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$65,000	6.88%	15/1/2029	65,640	0.01%
Clarios Global LP/Clarios US Finance Co.	\$67,000	8.50%	15/5/2027	65,547	0.01%
Agree LP	\$80,000	2.00%	15/6/2028	65,374	0.01%
Aon Global Ltd.	\$75,000	4.60%	14/6/2044	63,929	0.01%
Consumers Energy Co.	\$70,000	3.60%	15/8/2032	63,671	0.01%
Union Electric Co.	\$90,000	3.25%	1/10/2049	63,592	0.01%
Southern Co.	\$70,000	3.70%	30/4/2030	63,237	0.01%
Duke Energy Indiana LLC	\$100,000	2.75%	1/4/2050	63,055	0.01%
Chemours Co.	\$76,000	4.63%	15/11/2029	62,320	0.01%
Stanley Black & Decker, Inc.	\$75,000	2.30%	15/3/2030	61,717	0.01%
Eli Lilly & Co.	\$100,000	2.50%	15/9/2060	61,348	0.01%
Public Service Electric & Gas Co.	\$80,000	3.60%	1/12/2047	61,201	0.01%
Amgen, Inc.	\$65,000	5.15%	15/11/2041	60,521	0.01%
Enterprise Products Operating LLC	\$75,000	4.25%	15/2/2048	60,478	0.01%
Amgen, Inc.	\$100,000	2.77%	1/9/2053	60,408	0.01%
Altria Group, Inc.	\$80,000	2.45%	4/2/2032	60,333	0.01%
Continental Resources, Inc.	\$80,000	2.88%	1/4/2032	59,401	0.01%
Freeport-McMoRan, Inc.	\$65,000	4.25%	1/3/2030	59,314	0.01%
Discovery Communications LLC	\$98,000	4.00%	15/9/2055	59,041	0.01%
Appalachian Power Co.	\$80,000	3.70%	1/5/2050	58,688	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$70,000	4.60%	15/3/2048	58,431	0.01%
General Dynamics Corp.	\$60,000	3.25%	1/4/2025	58,174	0.01%
American International Group, Inc.	\$65,000	4.80%	10/7/2045	58,139	0.01%
Aramark Services, Inc.	\$58,000	6.38%	1/5/2025	57,429	0.01%
Starbucks Corp.	\$75,000	3.75%	1/12/2047	57,357	0.01%
Virginia Electric & Power Co.	\$70,000	4.20%	15/5/2045	56,946	0.01%
Exxon Mobil Corp.	\$75,000	3.45%	15/4/2051	56,849	0.01%
Essex Portfolio LP	\$70,000	4.50%	15/3/2048	56,646	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$65,000	3.25%	15/5/2030	56,464	0.01%
Freeport-McMoRan, Inc.	\$60,000	4.63%	1/8/2030	56,084	0.01%
Southern California Edison Co.	\$65,000	4.50%	1/9/2040	55,484	0.01%
Verizon Communications, Inc.	\$70,000	3.85%	1/11/2042	55,462	0.01%
Ameren Illinois Co.	\$70,000	1.55%	15/11/2030	55,075	0.01%
Camelot Return Merger Sub, Inc.	\$60,000	8.75%	1/8/2028	55,037	0.01%
Comcast Corp.	\$57,000	4.15%	15/10/2028	54,786	0.01%
Altria Group, Inc.	\$58,000	2.35%	6/5/2025	54,558	0.01%
Northern States Power Co.	\$70,000	3.60%	15/9/2047	54,161	0.01%
Union Electric Co.	\$70,000	3.65%	15/4/2045	53,789	0.01%
FedEx Corp.	\$70,000	3.88%	1/8/2042	53,361	0.01%
DuPont de Nemours, Inc.	\$55,000	5.32%	15/11/2038	53,297	0.01%
Berkshire Hathaway Finance Corp.	\$60,000	4.20%	15/8/2048	52,990	0.01%
United Airlines, Inc.	\$60,000	4.63%	15/4/2029	52,363	0.01%
Energizer Holdings, Inc.	\$60,000	4.75%	15/6/2028	52,218	0.01%
Hormel Foods Corp.	\$60,000	1.70%	3/6/2028	51,854	0.01%
Colgate Energy Partners III LLC	\$60,000	5.88%	1/7/2029	51,661	0.01%
Energy Transfer LP	\$60,000	5.40%	1/10/2047	51,068	0.01%
Verizon Communications, Inc.	\$75,000	2.65%	20/11/2040	50,626	0.01%
Occidental Petroleum Corp.	\$50,000	6.13%	1/1/2031	50,600	0.01%
Walt Disney Co.	\$75,000	2.75%	1/9/2049	49,703	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$51,000	4.63%	15/6/2025	48,900	0.01%
Condor Merger Sub, Inc.	\$60,000	7.38%	15/2/2030	48,455	0.01%
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	\$50,000	5.50%	20/4/2026	48,083	0.01%
Kraft Heinz Foods Co.	\$55,000	4.88%	1/10/2049	47,997	0.01%
TransDigm, Inc.	\$55,000	4.88%	1/5/2029	47,953	0.01%
Altria Group, Inc.	\$55,000	3.40%	6/5/2030	46,950	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$60,000	4.90%	15/2/2045	46,828	0.01%
Energizer Holdings, Inc.	\$55,000	4.38%	31/3/2029	46,752	0.01%
Union Pacific Corp.	\$60,000	3.84%	20/3/2060	46,579	0.01%
Valero Energy Corp.	\$48,000	4.35%	1/6/2028	46,358	0.01%
DISH Network Corp.	\$45,000	11.75%	15/11/2027	46,275	0.01%
Nasdaq, Inc.	\$60,000	3.95%	7/3/2052	45,919	0.01%
Chevron USA, Inc.	\$50,000	3.25%	15/10/2029	45,872	0.01%
Home Depot, Inc.	\$50,000	4.50%	6/12/2048	45,787	0.01%
American Honda Finance Corp.	\$50,000	1.20%	8/7/2025	45,732	0.01%
Nationwide Financial Services, Inc.	\$65,000	3.90%	30/11/2049	45,494	0.01%
Calpine Corp.	\$50,000	5.13%	15/3/2028	44,756	0.01%
DaVita, Inc.	\$60,000	3.75%	15/2/2031	44,749	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic Services, Inc.	\$58,000	1.75%	15/2/2032	44,586	0.01%
Citigroup Commercial Mortgage Trust 2017	\$50,000	4.19%	15/9/2050	44,472	0.01%
Vistra Operations Co. LLC	\$46,000	5.50%	1/9/2026	44,372	0.01%
SBA Communications Corp.	\$53,000	3.13%	1/2/2029	44,136	0.01%
Berkshire Hathaway Energy Co.	\$50,000	4.50%	1/2/2045	43,489	0.01%
Cable One, Inc.	\$55,000	4.00%	15/11/2030	42,849	0.01%
Oracle Corp.	\$50,000	2.95%	1/4/2030	42,680	0.01%
Tap Rock Resources LLC	\$45,000	7.00%	1/10/2026	41,874	0.01%
Cedar Fair LP/Canada's Wonderland Co./Magnum Management Corp./ Millennium Op	\$42,000	5.50%	1/5/2025	41,501	0.01%
Appalachian Power Co.	\$50,000	4.50%	1/3/2049	41,395	0.01%
MPT Operating Partnership LP/MPT Finance Corp.	\$60,000	3.50%	15/3/2031	41,278	0.01%
Occidental Petroleum Corp.	\$38,000	8.50%	15/7/2027	41,077	0.01%
Carnival Corp.	\$50,000	4.00%	1/8/2028	40,735	0.01%
Florida Power & Light Co.	\$50,000	3.70%	1/12/2047	40,336	0.01%
Organon & Co./Organon Foreign Debt Co.-Issuer BV	\$45,000	4.13%	30/4/2028	39,844	0.01%
PepsiCo, Inc.	\$45,000	2.75%	19/3/2030	39,819	0.01%
Duke Energy Florida LLC	\$55,000	3.40%	1/10/2046	39,585	0.01%
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	\$49,000	4.75%	15/6/2029	39,563	0.01%
Level 3 Financing, Inc.	\$50,000	4.25%	1/7/2028	39,389	0.01%
Freeport-McMoRan, Inc.	\$42,000	4.38%	1/8/2028	39,383	0.01%
Welltower, Inc.	\$40,000	4.25%	1/4/2026	38,763	0.01%
Cogent Communications Group, Inc.	\$40,000	7.00%	15/6/2027	38,652	0.01%
CommonSpirit Health	\$40,000	2.76%	1/10/2024	38,359	0.01%
Exelon Corp.	\$40,000	3.40%	15/4/2026	38,014	0.01%
PepsiCo, Inc.	\$40,000	3.90%	18/7/2032	37,825	0.01%
Devon Energy Corp.	\$37,000	5.88%	15/6/2028	37,383	0.01%
Hilton Domestic Operating Co., Inc.	\$38,000	5.75%	1/5/2028	36,971	0.01%
Dominion Energy, Inc.	\$37,000	5.38%	15/11/2032	36,763	0.01%
Nexstar Media, Inc.	\$40,000	5.63%	15/7/2027	36,738	0.01%
PepsiCo, Inc.	\$40,000	4.20%	18/7/2052	36,642	0.01%
Lithia Motors, Inc.	\$40,000	4.63%	15/12/2027	36,435	0.01%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$40,000	5.00%	1/2/2028	36,350	0.01%
Kaiser Aluminum Corp.	\$45,000	4.50%	1/6/2031	36,154	0.01%
Occidental Petroleum Corp.	\$35,000	6.45%	15/9/2036	35,707	0.01%
CSC Holdings LLC	\$64,000	4.63%	1/12/2030	35,219	0.01%
Venture Global Calcasieu Pass LLC	\$40,000	3.88%	15/8/2029	35,021	0.01%
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	\$35,000	7.75%	15/4/2025	34,847	0.01%
Bath & Body Works, Inc.	\$35,000	7.50%	15/6/2029	34,521	0.01%
Big River Steel LLC/BRS Finance Corp.	\$36,000	6.63%	31/1/2029	34,458	0.01%
DT Midstream, Inc.	\$40,000	4.13%	15/6/2029	34,317	0.01%
Duke Energy Carolinas LLC	\$40,000	2.45%	1/2/2030	34,118	0.01%
KB Home	\$35,000	7.25%	15/7/2030	33,990	0.01%
DCP Midstream Operating LP	\$35,000	5.13%	15/5/2029	33,744	0.01%
Graham Packaging Co., Inc.	\$40,000	7.13%	15/8/2028	33,435	0.01%
ASP Unifrax Holdings, Inc.	\$40,000	5.25%	30/9/2028	32,212	0.01%
Frontier Communications Holdings LLC	\$40,000	6.00%	15/1/2030	31,473	0.01%
EQM Midstream Partners LP	\$35,000	5.50%	15/7/2028	31,266	0.01%
Occidental Petroleum Corp.	\$30,000	6.63%	1/9/2030	30,999	0.01%
Novelis Corp.	\$35,000	4.75%	30/1/2030	30,944	0.01%
Ford Motor Credit Co. LLC	\$35,000	3.82%	2/11/2027	30,854	0.01%
Packaging Corp. of America	\$40,000	4.05%	15/12/2049	30,713	0.01%
Devon Energy Corp.	\$30,000	5.85%	15/12/2025	30,574	0.01%
Home Depot, Inc.	\$35,000	2.70%	15/4/2030	30,558	0.01%
Caesars Resort Collection LLC/CRC Finco, Inc.	\$31,000	5.75%	1/7/2025	30,380	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$30,000	6.50%	15/7/2027	30,291	0.01%
Ball Corp.	\$37,500	3.13%	15/9/2031	30,103	0.01%
Cheniere Energy Partners LP	\$35,000	4.00%	1/3/2031	29,979	0.01%
Avient Corp.	\$30,000	7.13%	1/8/2030	29,508	0.01%
Delta Air Lines, Inc.	\$35,000	3.75%	28/10/2029	29,443	0.01%
Netflix, Inc.	\$30,000	3.63%	15/6/2025	28,720	0.01%
Univision Communications, Inc.	\$30,000	7.38%	30/6/2030	28,707	0.01%
NCL Corp., Ltd.	\$33,000	5.88%	15/2/2027	28,564	0.01%
Graphic Packaging International LLC	\$32,000	3.50%	15/3/2028	27,973	0.00%
Becton Dickinson & Co.	\$31,000	4.69%	15/12/2044	27,586	0.00%
Scripps Escrow, Inc.	\$30,000	5.88%	15/7/2027	26,868	0.00%
Mueller Water Products, Inc.	\$30,000	4.00%	15/6/2029	26,374	0.00%
CVS Health Corp.	\$27,000	4.30%	25/3/2028	26,116	0.00%
Time Warner Cable LLC	\$35,000	4.50%	15/9/2042	25,725	0.00%
Energy Transfer LP	\$30,000	5.35%	15/5/2045	25,569	0.00%
Mosaic Co.	\$30,000	4.88%	15/11/2041	25,531	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SS&C Technologies, Inc.	\$27,000	5.50%	30/9/2027	25,418	0.00%
Florida Power & Light Co.	\$30,000	3.99%	1/3/2049	25,319	0.00%
DISH DBS Corp.	\$30,000	5.25%	1/12/2026	25,306	0.00%
DT Midstream, Inc.	\$30,000	4.38%	15/6/2031	25,091	0.00%
Midcap Financial Issuer Trust	\$31,000	5.63%	15/1/2030	25,078	0.00%
Churchill Downs, Inc.	\$28,000	4.75%	15/1/2028	25,056	0.00%
OneMain Finance Corp.	\$30,000	3.50%	15/1/2027	24,854	0.00%
Ball Corp.	\$31,000	2.88%	15/8/2030	24,742	0.00%
Centene Corp.	\$30,000	3.00%	15/10/2030	24,578	0.00%
Colgate Energy Partners III LLC	\$25,000	7.75%	15/2/2026	24,405	0.00%
Scripps Escrow II, Inc.	\$30,000	5.38%	15/1/2031	24,144	0.00%
Mattel, Inc.	\$24,000	5.88%	15/12/2027	23,542	0.00%
EQT Corp.	\$25,000	5.00%	15/1/2029	23,492	0.00%
EnLink Midstream LLC	\$25,000	5.38%	1/6/2029	23,208	0.00%
Bank of America Corp.^	\$30,000	3.95%	23/1/2049	23,174	0.00%
Antero Resources Corp.	\$25,000	5.38%	1/3/2030	23,172	0.00%
Mattel, Inc.	\$25,000	3.38%	1/4/2026	23,035	0.00%
Civitas Resources, Inc.	\$25,000	5.00%	15/10/2026	22,975	0.00%
Cargo Aircraft Management, Inc.	\$25,000	4.75%	1/2/2028	22,672	0.00%
DISH DBS Corp.	\$35,000	5.13%	1/6/2029	22,579	0.00%
Tenet Healthcare Corp.	\$25,000	6.13%	1/10/2028	22,434	0.00%
Novelis Corp.	\$27,000	3.88%	15/8/2031	22,093	0.00%
Becton Dickinson & Co.	\$25,000	4.67%	6/6/2047	22,051	0.00%
Altria Group, Inc.	\$30,000	4.45%	6/5/2050	21,251	0.00%
Goodyear Tire & Rubber Co.	\$25,000	5.00%	15/7/2029	20,854	0.00%
MSCI, Inc.	\$25,000	3.63%	1/9/2030	20,829	0.00%
Zayo Group Holdings, Inc.	\$28,000	4.00%	1/3/2027	20,751	0.00%
Ball Corp.	\$20,000	6.88%	15/3/2028	20,559	0.00%
Sofi Professional Loan Program	\$21,115	2.84%	25/1/2041	20,320	0.00%
TopBuild Corp.	\$25,000	4.13%	15/2/2032	20,312	0.00%
Cheniere Energy Partners LP	\$25,000	3.25%	31/1/2032	19,913	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$20,000	5.63%	1/5/2024	19,864	0.00%
Arconic Corp.	\$21,000	6.13%	15/2/2028	19,739	0.00%
CrownRock LP/CrownRock Finance, Inc.	\$20,000	5.63%	15/10/2025	19,300	0.00%
EQM Midstream Partners LP	\$20,000	7.50%	1/6/2030	19,280	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$20,000	3.76%	10/8/2048	19,109	0.00%
Tenet Healthcare Corp.	\$22,000	4.25%	1/6/2029	19,048	0.00%
Axalta Coating Systems LLC/Axalta Coating Systems Dutch Holding B BV	\$20,000	4.75%	15/6/2027	18,481	0.00%
Cheniere Energy, Inc.	\$20,000	4.63%	15/10/2028	18,137	0.00%
Boston Scientific Corp.	\$20,000	4.70%	1/3/2049	18,058	0.00%
Boeing Co.	\$20,000	2.25%	15/6/2026	18,046	0.00%
L3Harris Technologies, Inc.	\$20,000	5.05%	27/4/2045	17,921	0.00%
Apple, Inc.	\$25,000	2.95%	11/9/2049	17,852	0.00%
EOG Resources, Inc.	\$20,000	3.90%	1/4/2035	17,805	0.00%
Element Solutions, Inc.	\$20,500	3.88%	1/9/2028	17,498	0.00%
Spirit AeroSystems, Inc.	\$16,000	9.38%	30/11/2029	16,861	0.00%
Southern Co.	\$20,000	4.40%	1/7/2046	16,727	0.00%
Ford Motor Credit Co. LLC	\$20,001	4.00%	13/11/2030	16,427	0.00%
Union Electric Co.	\$20,000	3.90%	15/9/2042	16,375	0.00%
American Builders & Contractors Supply Co., Inc.	\$20,000	3.88%	15/11/2029	16,345	0.00%
CSC Holdings LLC	\$25,000	3.38%	15/2/2031	16,309	0.00%
Hormel Foods Corp.	\$20,000	1.80%	11/6/2030	16,308	0.00%
Spirit AeroSystems, Inc.	\$20,000	4.60%	15/6/2028	16,198	0.00%
Medline Borrower LP	\$20,000	3.88%	1/4/2029	16,119	0.00%
DISH DBS Corp.	\$20,000	5.75%	1/12/2028	15,975	0.00%
Occidental Petroleum Corp.	\$15,000	6.60%	15/3/2046	15,437	0.00%
Carnival Holdings Bermuda Ltd.	\$15,000	10.38%	1/5/2028	15,397	0.00%
Virginia Electric & Power Co.	\$20,000	3.80%	15/9/2047	15,372	0.00%
NCL Corp., Ltd.	\$20,000	7.75%	15/2/2029	15,051	0.00%
EQM Midstream Partners LP	\$15,000	7.50%	1/6/2027	14,695	0.00%
Level 3 Financing, Inc.	\$20,000	3.63%	15/1/2029	14,632	0.00%
CNX Resources Corp.	\$15,000	7.38%	15/1/2031	14,392	0.00%
CommScope, Inc.	\$20,000	7.13%	1/7/2028	14,383	0.00%
Frontier Communications Holdings LLC	\$16,000	5.00%	1/5/2028	13,952	0.00%
NuStar Logistics LP	\$15,000	6.38%	1/10/2030	13,915	0.00%
Packaging Corp. of America	\$15,000	3.40%	15/12/2027	13,820	0.00%
EQT Corp.	\$15,000	3.13%	15/5/2026	13,810	0.00%
Uniti Group LP/Uniti Fiber Holdings, Inc./CSL Capital LLC	\$14,000	7.88%	15/2/2025	13,588	0.00%
Berry Global, Inc.	\$14,000	4.88%	15/7/2026	13,521	0.00%
American Airlines, Inc.	\$12,500	11.75%	15/7/2025	13,448	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CrownRock LP/CrownRock Finance, Inc.	\$15,000	5.00%	1/5/2029	13,446	0.00%
TransDigm, Inc.	\$14,000	5.50%	15/11/2027	13,147	0.00%
Nexstar Media, Inc.	\$15,000	4.75%	1/11/2028	12,995	0.00%
Ingevity Corp.	\$15,000	3.88%	1/11/2028	12,940	0.00%
Ardagh Packaging Finance plc/Ardagh Holdings USA, Inc.	\$13,000	5.25%	30/4/2025	12,435	0.00%
Hess Midstream Operations LP	\$13,000	5.50%	15/10/2030	11,956	0.00%
Vistra Operations Co. LLC	\$12,500	5.00%	31/7/2027	11,633	0.00%
Occidental Petroleum Corp.	\$10,000	5.55%	15/3/2026	9,965	0.00%
Newell Brands, Inc.	\$10,000	6.63%	15/9/2029	9,870	0.00%
AbbVie, Inc.	\$10,000	3.60%	14/5/2025	9,693	0.00%
Advanced Drainage Systems, Inc.	\$10,000	6.38%	15/6/2030	9,689	0.00%
Gates Global LLC/Gates Corp.	\$10,000	6.25%	15/1/2026	9,644	0.00%
EQM Midstream Partners LP	\$10,000	6.50%	1/7/2027	9,560	0.00%
Clean Harbors, Inc.	\$10,000	4.88%	15/7/2027	9,451	0.00%
UDR, Inc.	\$10,000	2.95%	1/9/2026	9,192	0.00%
BANK 2017 [^]	\$10,000	3.74%	15/7/2060	9,089	0.00%
Benchmark 2018-B1 Mortgage Trust [^]	\$10,000	3.88%	15/1/2051	9,059	0.00%
Penn Entertainment, Inc.	\$10,000	5.63%	15/1/2027	9,059	0.00%
Freeport-McMoRan, Inc.	\$10,000	5.45%	15/3/2043	9,012	0.00%
Ford Motor Credit Co. LLC	\$10,000	4.13%	17/8/2027	8,936	0.00%
Performance Food Group, Inc.	\$10,000	4.25%	1/8/2029	8,663	0.00%
Tenet Healthcare Corp.	\$9,000	6.25%	1/2/2027	8,645	0.00%
Merck & Co., Inc.	\$10,000	1.90%	10/12/2028	8,606	0.00%
Level 3 Financing, Inc.	\$10,000	4.63%	15/9/2027	8,345	0.00%
TopBuild Corp.	\$10,000	3.63%	15/3/2029	8,279	0.00%
CD 2016-CD1 Mortgage Trust [^]	\$10,000	3.63%	10/8/2049	8,212	0.00%
Royal Caribbean Cruises Ltd.	\$8,000	8.25%	15/1/2029	8,046	0.00%
Performance Food Group, Inc.	\$8,000	6.88%	1/5/2025	8,012	0.00%
Sabre GLBL, Inc.	\$8,000	7.38%	1/9/2025	7,668	0.00%
EnLink Midstream LLC	\$8,000	5.63%	15/1/2028	7,631	0.00%
Delta Air Lines, Inc.	\$8,000	2.90%	28/10/2024	7,591	0.00%
Olympus Water US Holding Corp.	\$8,000	4.25%	1/10/2028	6,555	0.00%
Hilcorp Energy I LP/Hilcorp Finance Co.	\$7,000	6.00%	1/2/2031	5,942	0.00%
Spirit AeroSystems, Inc.	\$6,000	7.50%	15/4/2025	5,929	0.00%
Ford Motor Co.	\$5,000	9.63%	22/4/2030	5,663	0.00%
CommScope, Inc.	\$6,000	6.00%	1/3/2026	5,537	0.00%
Chart Industries, Inc.	\$5,000	9.50%	1/1/2031	5,128	0.00%
Clarios Global LP	\$5,000	6.75%	15/5/2025	5,024	0.00%
Chart Industries, Inc.	\$5,000	7.50%	1/1/2030	5,021	0.00%
DCP Midstream Operating LP	\$5,000	5.63%	15/7/2027	4,968	0.00%
Newell Brands, Inc.	\$5,000	6.38%	15/9/2027	4,964	0.00%
Arconic Corp.	\$5,000	6.00%	15/5/2025	4,942	0.00%
Tenet Healthcare Corp.	\$5,000	4.63%	1/9/2024	4,873	0.00%
NuStar Logistics LP	\$5,000	5.75%	1/10/2025	4,830	0.00%
Endeavor Energy Resources LP/EER Finance, Inc.	\$5,000	5.75%	30/1/2028	4,788	0.00%
Newell Brands, Inc.	\$5,000	4.45%	1/4/2026	4,731	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$5,000	4.00%	15/3/2028	4,701	0.00%
Frontier Communications Holdings LLC	\$5,000	5.88%	15/10/2027	4,654	0.00%
Sirius XM Radio, Inc.	\$5,000	5.00%	1/8/2027	4,627	0.00%
Hilcorp Energy I LP/Hilcorp Finance Co.	\$5,000	5.75%	1/2/2029	4,468	0.00%
NRG Energy, Inc.	\$4,000	6.63%	15/1/2027	3,973	0.00%
Tidewater Auto Receivables Trust 2018-A	\$3,573	4.30%	15/11/2024	3,571	0.00%
Royal Caribbean Cruises Ltd.	\$3,000	11.50%	1/6/2025	3,222	0.00%
Lithia Motors, Inc.	\$2,000	4.38%	15/1/2031	1,641	0.00%
Live Nation Entertainment, Inc.	\$1,500	5.63%	15/3/2026	1,424	0.00%
				327,495,232	56.85%
Total Fixed Income				554,792,988	96.31%
Total Transferable Securities				554,792,988	96.31%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.04% (2021: (0.16%))				
Futures (0.13%) (2021: (0.07%))				
Euro-BTP March 2023	(25)	€(2,896,392)	185,053	0.03%
US Treasury Note 2 Year March 2023	(188)	\$(38,687,787)	133,099	0.02%
US Treasury Ultra 10 Year March 2023	(36)	\$(4,362,808)	104,683	0.02%
Euro-Bobl March 2023	(69)	€(8,074,840)	94,014	0.02%
Long Gilt March 2023	(18)	£(1,872,133)	88,933	0.01%
Euro-Schatz March 2023	(47)	€(4,994,115)	42,023	0.01%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
AUS 3-Year Bond March 2023	(37)	AUD(4,005,134)	36,388	0.01%
AUS 10-Year Bond March 2023	(5)	AUD(610,852)	22,002	0.00%
US Treasury Long Bond March 2023	2	\$250,281	407	0.00%
CAN 5-Year Bond March 2023	52	CAD5,827,640	(23,027)	(0.00%)
CAN 10-Year Bond March 2023	41	CAD5,130,210	(77,981)	(0.01%)
US Treasury Note 5 Year March 2023	163	\$17,710,118	(117,578)	(0.02%)
US Treasury Note 10 Year March 2023	170	\$19,232,136	(141,668)	(0.03%)
US Treasury Ultra Bond March 2023	40	\$5,622,571	(250,071)	(0.04%)
Euro-Bund March 2023	50	€7,006,698	(384,421)	(0.07%)
Euro-Buxl 30 Year Bond March 2023	19	€2,995,172	(454,234)	(0.08%)
			(742,378)	(0.13%)

Currency	Notional Amount	Expiration Date	Broker	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Credit Default Swap Contracts 0.17% (2021: 0.15%)							
USD	107,070,000	20/12/2027	Morgan Stanley ²	Selling default protection on CDX.NA.IG.39	1.00%	851,643	0.15%
EUR	23,700,000	20/12/2027	Morgan Stanley ²	Selling default protection on iTRAXX Europe S38	1.00%	106,494	0.02%
						958,137	0.17%

Currency	Notional Amount	Expiration Date	Counterparty	Pay/Receive	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Interest Rate Swap Contracts 0.00% (2021: 0.06%)								
GBP	4,500,000	21/12/2024	Morgan Stanley ²	Receive	SONIA	4.27%	19,778	0.00%
							19,778	0.00%

Total Financial Derivative Instruments Dealt in on a Regulated Market **235,537 0.04%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.67% (2021: 1.35%)							
Forward Currency Exchange Contracts (0.61%) (2021: (0.30%))							
EUR	146,696,097	USD	(156,363,369)	HSBC Bank	4/1/2023	197,970	0.04%
USD	43,084,096	GBP	(35,744,499)	State Street Bank & Trust Co.	2/2/2023	50,580	0.01%
AUD	10,373,534	USD	(6,993,260)	Standard Chartered Bank	5/1/2023	41,839	0.01%
USD	3,799,605	MXN	(73,907,049)	Morgan Stanley	2/2/2023	29,338	0.01%
USD	3,972,959	MXN	(77,011,208)	State Street Bank & Trust Co.	4/1/2023	21,083	0.00%
EUR	2,197,584	USD	(2,324,655)	UBS AG	4/1/2023	20,716	0.00%
EUR	3,106,516	USD	(3,300,498)	Morgan Stanley	4/1/2023	14,930	0.00%
USD	3,476,653	CAD	(4,691,709)	State Street Bank & Trust Co.	4/1/2023	14,009	0.00%
USD	989,723	GBP	(812,851)	Bank of America	4/1/2023	11,944	0.00%
USD	257,350	GBP	(207,722)	Citibank NA	4/1/2023	7,482	0.00%
CAD	6,126,341	USD	(4,514,392)	Bank of America	4/1/2023	7,060	0.00%
EUR	906,991	USD	(961,076)	Standard Chartered Bank	4/1/2023	6,910	0.00%
EUR	544,602	USD	(575,293)	UBS AG	4/1/2023	5,933	0.00%
EUR	297,984	USD	(313,448)	Bank of America	4/1/2023	4,575	0.00%
EUR	396,688	USD	(418,793)	State Street Bank & Trust Co.	4/1/2023	4,572	0.00%
USD	830,179	GBP	(686,448)	Bank of America	2/2/2023	3,751	0.00%
USD	39,073,401	GBP	(32,479,994)	UBS AG	4/1/2023	3,201	0.00%
USD	1,010,024	GBP	(837,137)	Bank of America	4/1/2023	3,032	0.00%
MXN	3,104,159	USD	(156,290)	Morgan Stanley	4/1/2023	3,002	0.00%
USD	956,987	GBP	(793,089)	State Street Bank & Trust Co.	4/1/2023	2,980	0.00%
EUR	740,723	USD	(788,025)	Bank of America	4/1/2023	2,511	0.00%
USD	642,563	CHF	(591,415)	Morgan Stanley	2/2/2023	1,155	0.00%
USD	219,913	GBP	(182,162)	HSBC Bank	2/2/2023	605	0.00%
USD	738,431	GBP	(613,706)	Morgan Stanley	4/1/2023	204	0.00%
USD	259,952	CAD	(352,094)	Bank of America	2/2/2023	57	0.00%
JPY	89,403	USD	(645)	Standard Chartered Bank	5/1/2023	32	0.00%
SEK	52,966	USD	(5,062)	HSBC Bank	4/1/2023	21	0.00%
JPY	89,403	USD	(674)	Toronto-Dominion Bank	2/2/2023	6	0.00%
USD	177	ZAR	(3,015)	Morgan Stanley	4/1/2023	—	0.00%
ZAR	3,015	USD	(177)	Morgan Stanley	2/2/2023	—	0.00%
ZAR	3,015	USD	(178)	Morgan Stanley	4/1/2023	—	0.00%
USD	672	JPY	(89,403)	Toronto-Dominion Bank	5/1/2023	(6)	(0.00%)
USD	5,071	SEK	(52,966)	HSBC Bank	2/2/2023	(22)	(0.00%)
USD	5,043	SEK	(52,966)	JPMorgan Chase Bank	4/1/2023	(40)	(0.00%)
USD	157,492	EUR	(147,311)	Bank of America	2/2/2023	(58)	(0.00%)
USD	194,147	EUR	(182,000)	Morgan Stanley	4/1/2023	(93)	(0.00%)
USD	244,874	AUD	(360,967)	Standard Chartered Bank	2/2/2023	(229)	(0.00%)
CAD	43,414	USD	(32,315)	Standard Chartered Bank	4/1/2023	(274)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	1,441,794	USD	(1,539,030)	State Street Bank & Trust Co.	4/1/2023	(277)	(0.00%)
USD	50,224	CAD	(68,509)	JPMorgan Chase Bank	4/1/2023	(338)	(0.00%)
USD	422,601	EUR	(396,629)	JPMorgan Chase Bank	4/1/2023	(701)	(0.00%)
USD	1,699,009	EUR	(1,589,505)	Bank of America	2/2/2023	(976)	(0.00%)
USD	515,520	CAD	(700,301)	Morgan Stanley	4/1/2023	(1,327)	(0.00%)
CHF	591,415	USD	(640,596)	Morgan Stanley	4/1/2023	(1,367)	(0.00%)
USD	521,767	CAD	(709,235)	Morgan Stanley	4/1/2023	(1,673)	(0.00%)
USD	129,533	EUR	(123,235)	HSBC Bank	4/1/2023	(1,990)	(0.00%)
USD	705,271	EUR	(663,334)	State Street Bank & Trust Co.	4/1/2023	(2,671)	(0.00%)
USD	841,962	EUR	(791,511)	Morgan Stanley	4/1/2023	(2,777)	(0.00%)
USD	665,799	EUR	(629,902)	Standard Chartered Bank	4/1/2023	(6,464)	(0.00%)
USD	4,515,017	CAD	(6,126,341)	Bank of America	2/2/2023	(7,089)	(0.00%)
GBP	1,202,425	USD	(1,454,728)	HSBC Bank	2/2/2023	(7,105)	(0.00%)
USD	11,382,445	EUR	(10,673,465)	Standard Chartered Bank	4/1/2023	(8,806)	(0.00%)
EUR	2,712,820	USD	(2,911,569)	Bank of America	2/2/2023	(10,192)	(0.00%)
USD	625,382	CHF	(591,415)	State Street Bank & Trust Co.	4/1/2023	(13,847)	(0.00%)
USD	2,112,528	EUR	(1,999,271)	UBS AG	4/1/2023	(21,193)	(0.00%)
MXN	73,907,049	USD	(3,819,266)	Morgan Stanley	4/1/2023	(26,681)	(0.00%)
USD	1,733,737	EUR	(1,661,821)	JPMorgan Chase Bank	4/1/2023	(39,841)	(0.01%)
USD	7,000,802	AUD	(10,373,534)	Standard Chartered Bank	2/2/2023	(43,020)	(0.01%)
USD	6,985,982	AUD	(10,373,534)	Standard Chartered Bank	5/1/2023	(49,117)	(0.01%)
USD	3,896,919	EUR	(3,700,642)	State Street Bank & Trust Co.	4/1/2023	(52,590)	(0.01%)
GBP	35,744,499	USD	(43,050,674)	State Street Bank & Trust Co.	4/1/2023	(53,601)	(0.01%)
USD	4,006,851	EUR	(3,841,498)	UBS AG	4/1/2023	(92,985)	(0.01%)
USD	156,683,460	EUR	(146,696,097)	HSBC Bank	2/2/2023	(208,915)	(0.04%)
USD	137,200,894	EUR	(131,665,670)	State Street Bank & Trust Co.	4/1/2023	(3,319,229)	(0.58%)
						(3,515,996)	(0.61%)

Hedge Share Class Level Forward Currency Exchange Contracts 1.28% (2021: 1.63%)

EUR	135,845,068	USD	(140,281,632)	UBS AG	4/1/2023	4,698,953	0.82%
GBP	248,622,101	USD	(296,472,408)	Toronto-Dominion Bank	4/1/2023	2,595,225	0.45%
EUR	3,795,553	USD	(3,919,611)	JPMorgan Chase Bank	4/1/2023	131,191	0.02%
GBP	7,430,973	USD	(8,860,997)	JPMorgan Chase Bank	4/1/2023	77,724	0.01%
AUD	6,442,845	USD	(4,321,448)	JPMorgan Chase Bank	5/1/2023	47,945	0.01%
EUR	2,044,755	USD	(2,147,271)	UBS AG	4/1/2023	34,993	0.01%
EUR	2,203,685	USD	(2,320,130)	Barclays Bank plc	4/1/2023	31,752	0.01%
GBP	293,914,221	USD	(353,821,581)	HSBC Bank	2/2/2023	27,617	0.01%
USD	11,948,301	GBP	(9,905,081)	UBS AG	2/2/2023	23,376	0.00%
USD	873,788	GBP	(710,173)	UBS AG	4/1/2023	19,521	0.00%
EUR	143,566,497	USD	(153,533,314)	Toronto-Dominion Bank	2/2/2023	11,935	0.00%
EUR	2,306,934	USD	(2,450,589)	UBS AG	4/1/2023	11,485	0.00%
USD	499,810	GBP	(408,478)	Barclays Bank plc	4/1/2023	8,452	0.00%
USD	221,241	GBP	(180,133)	BNP Paribas	4/1/2023	4,559	0.00%
CHF	359,496	USD	(384,368)	BNP Paribas	4/1/2023	4,192	0.00%
USD	401,001	GBP	(330,396)	Barclays Bank plc	4/1/2023	3,568	0.00%
AUD	187,748	USD	(125,934)	JPMorgan Chase Bank	5/1/2023	1,393	0.00%
GBP	109,892	USD	(131,043)	Barclays Bank plc	4/1/2023	1,146	0.00%
CHF	42,869	USD	(45,202)	BNP Paribas	4/1/2023	1,133	0.00%
USD	62,071	GBP	(50,749)	UBS AG	4/1/2023	1,025	0.00%
EUR	60,768	USD	(63,897)	BNP Paribas	4/1/2023	958	0.00%
EUR	63,974	USD	(67,607)	UBS AG	4/1/2023	669	0.00%
AUD	6,631,593	USD	(4,502,454)	BNP Paribas	2/2/2023	520	0.00%
USD	35,716	GBP	(29,410)	UBS AG	4/1/2023	339	0.00%
EUR	21,648	USD	(22,864)	UBS AG	4/1/2023	240	0.00%
EUR	35,140	USD	(37,342)	UBS AG	4/1/2023	161	0.00%
CHF	402,173	USD	(436,035)	Toronto-Dominion Bank	2/2/2023	135	0.00%
CHF	5,185	USD	(5,526)	Morgan Stanley	4/1/2023	78	0.00%
USD	735,249	EUR	(687,431)	UBS AG	2/2/2023	38	0.00%
GBP	754,536	USD	(908,366)	JPMorgan Chase Bank	2/2/2023	35	0.00%
CHF	1,136	USD	(1,198)	Toronto-Dominion Bank	4/1/2023	30	0.00%
AUD	3,000	USD	(2,011)	Barclays Bank plc	5/1/2023	24	0.00%
EUR	5,038	USD	(5,353)	UBS AG	4/1/2023	24	0.00%
AUD	4,000	USD	(2,693)	Barclays Bank plc	5/1/2023	20	0.00%
USD	4,497,414	AUD	(6,631,593)	BNP Paribas	5/1/2023	16	0.00%
EUR	1,890	USD	(2,015)	UBS AG	4/1/2023	2	0.00%
USD	24,279	EUR	(22,700)	UBS AG	2/2/2023	1	0.00%
AUD	7,000	USD	(4,747)	BNP Paribas	4/1/2023	—	0.00%
USD	51	AUD	(75)	JPMorgan Chase Bank	4/1/2023	—	0.00%
USD	434,688	CHF	(402,173)	Toronto-Dominion Bank	4/1/2023	—	0.00%
USD	4,753	AUD	(7,000)	BNP Paribas	2/2/2023	(1)	(0.00%)
USD	3,937	CHF	(3,631)	Toronto-Dominion Bank	2/2/2023	(1)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	17,473	AUD	(25,737)	JPMorgan Chase Bank	2/2/2023	(3)	(0.00%)
USD	5,451	EUR	(5,100)	UBS AG	2/2/2023	(3)	(0.00%)
GBP	30,131	USD	(36,254)	Barclays Bank plc	4/1/2023	(9)	(0.00%)
USD	4,026	AUD	(6,000)	Barclays Bank plc	5/1/2023	(43)	(0.00%)
USD	4,695	AUD	(7,000)	Barclays Bank plc	4/1/2023	(52)	(0.00%)
USD	6,968	CHF	(6,513)	Morgan Stanley	4/1/2023	(71)	(0.00%)
USD	1,496,749	GBP	(1,243,305)	State Street Bank & Trust Co.	2/2/2023	(91)	(0.00%)
USD	218,656	EUR	(204,971)	Barclays Bank plc	4/1/2023	(99)	(0.00%)
USD	353,549,416	GBP	(293,914,221)	HSBC Bank	4/1/2023	(127)	(0.00%)
GBP	167,322	USD	(201,402)	UBS AG	4/1/2023	(130)	(0.00%)
USD	17,558	EUR	(16,636)	UBS AG	4/1/2023	(197)	(0.00%)
GBP	24,877	USD	(30,137)	UBS AG	4/1/2023	(212)	(0.00%)
USD	542,077	EUR	(508,211)	Barclays Bank plc	4/1/2023	(311)	(0.00%)
USD	23,465	EUR	(22,287)	Barclays Bank plc	4/1/2023	(321)	(0.00%)
USD	33,328	EUR	(31,614)	UBS AG	4/1/2023	(412)	(0.00%)
GBP	38,979	USD	(47,682)	UBS AG	4/1/2023	(794)	(0.00%)
USD	522,405	EUR	(490,383)	UBS AG	4/1/2023	(957)	(0.00%)
USD	153,219,908	EUR	(143,566,497)	Toronto-Dominion Bank	4/1/2023	(1,368)	(0.00%)
GBP	96,637	USD	(118,156)	Barclays Bank plc	4/1/2023	(1,911)	(0.00%)
USD	539,213	EUR	(507,252)	UBS AG	4/1/2023	(2,152)	(0.00%)
USD	347,149	EUR	(327,699)	Barclays Bank plc	4/1/2023	(2,587)	(0.00%)
USD	85,998	EUR	(83,281)	Barclays Bank plc	4/1/2023	(2,883)	(0.00%)
GBP	243,525	USD	(296,095)	UBS AG	4/1/2023	(3,159)	(0.00%)
USD	663,791	EUR	(625,622)	Barclays Bank plc	4/1/2023	(3,904)	(0.00%)
GBP	764,699	USD	(937,830)	UBS AG	4/1/2023	(17,973)	(0.00%)
GBP	784,339	USD	(973,221)	UBS AG	4/1/2023	(29,739)	(0.00%)
GBP	2,163,809	USD	(2,646,347)	UBS AG	4/1/2023	(43,500)	(0.01%)
GBP	1,696,208	USD	(2,106,202)	Barclays Bank plc	4/1/2023	(65,833)	(0.01%)
GBP	27,216,891	USD	(32,832,770)	UBS AG	4/1/2023	(93,560)	(0.02%)
GBP	6,233,177	USD	(7,609,032)	Barclays Bank plc	4/1/2023	(111,141)	(0.02%)
						7,356,931	1.28%

Currency	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Credit Default Swap Contracts (0.00%) (2021: 0.01%)							
USD	1,065,000	20/6/2027	Barclays Bank plc	Buying default protection on Colombia Government International Bond, 10.38% 28/1/2033	1.00%	62,235	0.01%
USD	920,000	20/6/2027	Barclays Bank plc	Buying default protection on Colombia Government International Bond, 10.38% 28/1/2033	1.00%	53,762	0.01%
USD	1,720,000	20/12/2027	Morgan Stanley	Selling default protection on Penerbangan Malaysia Bhd, 5.63% 15/3/2016	1.00%	14,710	0.00%
USD	1,420,000	20/12/2023	Barclays Bank plc	Selling default protection on AT&T, Inc., 3.80% 15/2/2027	1.00%	1,706	0.00%
USD	350,000	20/12/2023	Barclays Bank plc	Selling default protection on AT&T, Inc., 3.80% 15/2/2027	1.00%	420	0.00%
USD	2,300,000	20/12/2027	Goldman Sachs	Selling default protection on Indonesia Government International, 4.13% 15/1/2025	1.00%	(1,887)	(0.00%)
USD	2,170,000	20/12/2027	Morgan Stanley	Selling default protection on Chile Government International, 3.24% 6/2/2028	1.00%	(8,518)	(0.00%)
USD	1,755,000	20/12/2027	Morgan Stanley	Selling default protection on Mexico Government International, 4.15% 28/3/2027	1.00%	(23,145)	(0.00%)
EUR	1,050,000	20/6/2027	JPMorgan Chase Bank	Selling default protection on Credit Suisse Group Finance Guernsey Ltd., 5.00% 29/7/2019	1.00%	(115,770)	(0.02%)
						(16,487)	(0.00%)

	Number of Contracts	Expiration Date	Premium US Dollars (\$)	Fair Value US Dollars (\$)	% of Total Net Assets
Swaptions 0.00% (2021: (0.00%))					
Put Swaption on Credit Default Index Swap North America Investment Grade 5-Year, Strike Price 110	22,000,000	18/1/2023	17,380	2,235	0.00%
				2,235	0.00%
Total OTC Financial Derivative Instruments				3,826,683	0.67%
Total Investments				558,855,208	97.02%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	17,194,679	2.98%
Net Assets	576,049,887	100.00%

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	423,830,499	67.52%
(b)	Transferable securities dealt in on another regulated market	125,330,609	19.97%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	5,631,880	0.90%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	1,684,517	0.27%
(e)	Total OTC Financial Derivative Instruments	8,335,041	1.33%
(f)	Other assets	62,875,828	10.01%
Total Assets		627,688,374	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

² Centrally cleared swap contracts.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	554,792,988	572,308,783
Financial Derivative Instruments	3,17	10,019,558	12,253,699
Cash	3	38,633,948	70,448,478
Receivables:			
Interest and Dividends		5,506,388	4,151,314
Capital Shares Issued		1,316,200	1,559,641
Investments Sold		17,412,543	15,924,839
Margin Cash Due from Broker	3	—	1,157,274
Other Receivables		6,749	—
Total Current Assets		627,688,374	677,804,028
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	5,957,338	4,383,202
Bank Overdraft		—	274
Unrealised Depreciation on Spot Currency Contracts		28,056	2,831
Payables and Other Liabilities:			
Investments Purchased		31,834,199	11,523,456
Income Distribution Payable		921,258	444,590
Interest		7,633	19,937
Capital Shares Redeemed		12,357,639	389,117
Margin Cash Due to Broker	3	380,192	—
Management Fees Payable	12	152,172	180,886
Total Current Liabilities		51,638,487	16,944,293
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		576,049,887	660,859,735

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

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
Institutional AUD Hedged Acc			
US (\$) Equivalent	3,339,380	44,494	1,645,145
Net Assets	4,924,250	61,198	2,131,983
Number of Shares Outstanding	51,529	547	18,933
Net Asset Value Per Share¹	95.56	111.88	112.61
Institutional AUD Hedged Dist²			
US (\$) Equivalent	1,104,891	1,808,353	—
Net Assets	1,629,272	2,487,247	—
Number of Shares Outstanding	19,601	24,985	—
Net Asset Value Per Share¹	83.12	99.55	—
Institutional CHF Hedged Acc³			
US (\$) Equivalent	429,021	—	—
Net Assets	396,930	—	—
Number of Shares Outstanding	4,538	—	—
Net Asset Value Per Share¹	87.47	—	—
Institutional EUR Hedged Acc			
US (\$) Equivalent	151,910,805	178,081,281	33,659,297
Net Assets	142,338,541	156,596,274	27,509,540
Number of Shares Outstanding	1,430,760	1,332,002	230,948
Net Asset Value Per Share¹	99.48	117.56	119.12
Investor GBP Hedged Acc			
US (\$) Equivalent	172,733,012	295,134,284	103,405,769
Net Assets	143,597,154	217,899,734	75,647,077
Number of Shares Outstanding	1,380,325	1,785,972	615,837
Net Asset Value Per Share¹	104.03	122.01	122.84
Investor GBP Hedged Income			
US (\$) Equivalent	122,217,662	117,740,317	119,574,725
Net Assets	101,602,515	86,928,510	87,475,569
Number of Shares Outstanding	1,142,014	812,772	801,087
Net Asset Value Per Share¹	88.97	106.95	109.20
Institutional GBP Hedged Acc³			
US (\$) Equivalent	42,785,749	—	—
Net Assets	35,568,834	—	—
Number of Shares Outstanding	398,968	—	—
Net Asset Value Per Share¹	89.15	—	—
Investor USD Hedged Acc			
Net Assets	9,800,583	9,652,176	12,582,205
Number of Shares Outstanding	89,243	75,473	97,894
Net Asset Value Per Share¹	109.82	127.89	128.53
Institutional USD Hedged Acc			
Net Assets	71,728,784	58,398,830	57,316,491
Number of Shares Outstanding	646,144	455,654	445,207
Net Asset Value Per Share¹	111.01	128.16	128.74

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

² The share class was launched on 4 November 2021.

³ The share class was launched on 8 February 2022.

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		14,154,449	8,775,845
Other Income		239,684	269,526
Net Loss on Financial Instruments		(149,012,142)	(24,333,802)
Total Investment Loss		(134,618,009)	(15,288,431)
Expenses			
Management Fees	12	1,720,536	1,675,653
Transaction Fees and Commissions		21,853	22,498
Other Expenses		—	140
Total Expenses		1,742,389	1,698,291
Finance Costs			
Interest Expense		104,273	376,975
Distribution	6	2,289,639	1,847,000
Income Equalisation		(267,168)	(1,649)
Total Finance Costs		2,126,744	2,222,326
Net Investment Loss		(138,487,142)	(19,209,048)
Taxation	5	(6,199)	(13,958)
Net Decrease in Net Assets		(138,493,341)	(19,223,006)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(138,493,341)	(19,223,006)
Capital Transactions		
Subscriptions	309,982,350	540,505,385
Redemptions	(256,322,249)	(188,606,276)
Reinvestments	23,392	—
Total Capital Transactions	53,683,493	351,899,109
Total (Decrease)/Increase for the Year	(84,809,848)	332,676,103
Net Assets		
Beginning of Year	660,859,735	328,183,632
End of Year	576,049,887	660,859,735

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

Vanguard Global Short-Term Bond Index Fund

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

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index, a market-weighted index of global government, government-related agency, corporate and securitised bonds, excluding US mortgage-backed securities, with maturities between 1 and 5 years.

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Global fixed income markets had an especially tough year, with bond yields in major economies moving sharply higher across the maturity spectrum. Global bonds ended the 12 months down roughly 16% in US dollars, as measured by the Bloomberg Global Aggregate Bond Index.
- The fund's benchmark, which is hedged to the US dollar, returned –5.12% for the 12 months ended 31 December 2022.
- By country, the United States, which has the largest weighting in the index, slightly underperformed the index as a whole. Austria, Belgium and the Netherlands were also laggards. Other index heavyweights including Japan, South Korea and China were among the countries that held up relatively well.
- By sector, government bonds, which make up well over half the market value of the index, held up better than corporate and noncorporate bonds.
- From a credit-quality perspective, results were mixed.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged

	Total Returns		
	Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
CHF Hedged Acc	-7.52%	-1.62%	-0.97%
Benchmark ²	-7.59	-1.51	-0.86
Tracking Difference*	0.07		
Institutional Plus CHF Hedged Acc	-7.46%	-1.56%	-0.90%
Benchmark ²	-7.59	-1.51	-0.86
Tracking Difference*	0.13		
EUR Hedged Acc	-7.09%	-1.25%	-0.46%
Benchmark ²	-7.14	-1.14	-0.39
Tracking Difference*	0.05		
Investor EUR Hedged	-7.09%	-1.27%	-0.49%
Benchmark ²	-7.14	-1.14	-0.39
Tracking Difference*	0.05		
Institutional Plus EUR Hedged Acc	-7.05%	-1.20%	-0.41%
Benchmark ²	-7.14	-1.14	-0.39
Tracking Difference*	0.09		
GBP Hedged Acc	-5.82%	-0.23%	0.46%
Benchmark ²	-5.84	-0.11	0.55
Tracking Difference*	0.02		
GBP Hedged Dist	-5.82%	-0.23%	0.46%
Benchmark ²	-5.84	-0.11	0.55
Tracking Difference*	0.02		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Institutional Plus GBP Hedged Acc	-5.77%	-0.18%	0.38%
Benchmark ²	-5.84	-0.11	0.42
Tracking Difference*	0.07		
Institutional Plus GBP Hedged Dist	-5.78%	-0.18%	0.38%
Benchmark ²	-5.84	-0.11	0.42
Tracking Difference*	0.06		
USD Hedged Acc	-5.12%	0.71%	1.09%
Benchmark ²	-5.12	0.87	1.21
Tracking Difference*	0.00		
USD Hedged Dist	-5.12%	—	-2.67%
Benchmark	-5.12	—	-2.57
Tracking Difference*	-0.00		
Institutional Plus USD Hedged Acc	-5.07%	0.76%	1.02%
Benchmark ²	-5.12	0.87	1.11
Tracking Difference*	0.05		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: CHF Hedged Acc, Institutional Plus CHF Hedged Acc, EUR Hedged Acc, Investor EUR Hedged and Institutional Plus EUR Hedged Acc, 31 March 2014; GBP Hedged Acc and GBP Hedged Dist, 31 January 2014; Institutional Plus GBP Hedged Acc and Institutional Plus GBP Hedged Dist, 2 September 2014; USD Hedged Acc, 31 January 2014; USD Hedged Dist, 17 November 2020; Institutional Plus USD Hedged Acc, 10 March 2015.

² Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted Index Hedged through 28 April 2019; Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged thereafter.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 2.63% 31/5/2027	\$77,670,000	74,784,257	US Treasury Note 0.38% 31/10/2023	\$34,296,300	33,668,688
US Treasury Note 1.88% 28/2/2027	\$56,840,000	57,187,450	US Treasury Note 1.25% 31/12/2026	\$27,375,000	26,859,054
Bundesobligation 0.00% 9/10/2026	€34,000,000	35,173,797	French Republic Government Bond OAT 0.00% 25/2/2024	€24,601,000	26,813,101
US Treasury Note 4.25% 30/9/2024	\$33,580,000	33,494,750	US Treasury Note 1.88% 28/2/2027	\$23,689,000	23,257,939
US Treasury Note 2.75% 15/5/2025	\$31,053,000	31,032,139	Bundesobligation 0.00% 9/10/2026	€22,500,000	22,483,080
US Treasury Note 2.50% 31/3/2027	\$30,750,000	30,658,281	US Treasury Note 2.75% 15/5/2025	\$22,408,000	22,003,848
US Treasury Note 1.50% 29/2/2024	\$28,914,500	28,927,289	Bundesobligation 0.00% 10/4/2026	€20,268,249	21,714,636
US Treasury Note 1.50% 15/2/2025	\$29,000,000	28,880,469	US Treasury Note 0.25% 15/11/2023	\$21,895,000	21,402,384
French Republic Government Bond OAT 0.00% 25/2/2025	€24,882,000	25,636,660	Italy Buoni Poliennali Del Tesoro 0.00% 29/11/2022	€19,601,000	20,617,133
Bundesobligation 0.00% 16/4/2027	€21,500,000	22,780,985	Bundesobligation 0.00% 14/4/2023	€18,000,000	20,446,986
French Republic Government Bond OAT 0.00% 25/2/2026	€22,000,000	22,768,797	French Republic Government Bond OAT 0.00% 25/2/2026	€20,846,000	20,025,442
US Treasury Note 3.25% 30/6/2027	\$22,310,000	22,681,251	US Treasury Note 1.50% 15/2/2025	\$20,390,000	19,301,667
US Treasury Note 4.25% 15/10/2025	\$22,625,000	22,511,788	French Republic Government Bond OAT 1.75% 25/5/2023	€17,249,000	18,767,319
US Treasury Note 2.50% 31/5/2024	\$21,966,000	21,946,217	US Treasury Note 1.00% 15/12/2024	\$17,108,000	16,571,650
US Treasury Note 3.00% 31/7/2024	\$21,140,000	21,022,375	US Treasury Note 1.63% 30/9/2026	\$16,500,000	15,562,598
US Treasury Note 2.38% 15/5/2027	\$20,000,000	19,468,359	US Treasury Note 3.25% 30/6/2027	\$15,185,000	15,272,782
US Treasury Note 2.75% 30/4/2027	\$19,365,000	19,248,243	US Treasury Note 0.13% 31/1/2023	\$15,362,000	15,258,186
US Treasury Note 4.13% 31/10/2027	\$18,105,000	18,011,572	US Treasury Note 2.63% 31/5/2027	\$15,473,900	14,874,902
French Republic Government Bond OAT 0.00% 25/3/2024	€16,096,000	17,944,322	Spain Government Bond 0.35% 30/7/2023	€14,346,000	14,500,448
US Treasury Note 3.00% 15/7/2025	\$17,770,000	17,763,245	US Treasury Note 0.25% 15/4/2023	\$14,605,600	14,412,807

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

Financial Statements

Statement of Investments

31 December 2022

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.37% (2021: 98.26%)					
Fixed Income 99.37% (2021: 98.26%)					
Andorra 0.03% (2021: 0.00%)					
Andorra International Bond	€1,100,000	1.25%	23/2/2027	1,050,405	0.03%
				1,050,405	0.03%
Australia 2.19% (2021: 1.93%)					
Australia Government Bond	AUD7,550,000	4.75%	21/4/2027	5,344,761	0.15%
Australia Government Bond	AUD7,200,000	4.25%	21/4/2026	4,988,817	0.14%
Australia Government Bond	AUD7,450,000	0.25%	21/11/2024	4,764,467	0.13%
Australia Government Bond	AUD6,996,000	2.75%	21/4/2024	4,708,625	0.13%
Australia Government Bond	AUD7,000,000	2.75%	21/11/2027	4,549,736	0.12%
Australia Government Bond	AUD6,850,000	0.25%	21/11/2025	4,234,583	0.12%
Australia Government Bond	AUD6,200,000	0.50%	21/9/2026	3,756,220	0.10%
Australia Government Bond	AUD5,250,000	3.25%	21/4/2025	3,544,020	0.10%
Westpac Banking Corp.	€2,200,000	1.08%	5/4/2027	2,119,501	0.06%
New South Wales Treasury Corp.	AUD3,000,000	5.00%	20/8/2024	2,070,414	0.06%
Queensland Treasury Corp.	AUD2,500,000	5.75%	22/7/2024	1,743,311	0.05%
Western Australian Treasury Corp.	AUD2,200,000	5.00%	23/7/2025	1,529,425	0.04%
Australia & New Zealand Banking Group Ltd. ^	¥200,000,000	1.50%	1/9/2032	1,512,257	0.04%
Westpac Banking Corp.	€1,500,000	0.50%	16/1/2025	1,507,526	0.04%
Bank of Queensland Ltd.	€1,516,000	1.84%	9/6/2027	1,500,035	0.04%
Treasury Corp. of Victoria	AUD2,000,000	5.50%	17/11/2026	1,425,427	0.04%
South Australian Government Financing Authority	AUD2,000,000	3.00%	20/7/2026	1,309,777	0.04%
Treasury Corp. of Victoria	AUD1,400,000	5.50%	17/12/2024	1,222,281	0.03%
National Australia Bank Ltd.	AUD1,800,000	4.65%	25/11/2025	1,216,947	0.03%
National Australia Bank Ltd.	\$1,164,000	2.50%	12/7/2026	1,072,347	0.03%
Macquarie Bank Ltd.	\$1,025,000	2.30%	22/1/2025	969,667	0.03%
Nederlandse Waterschapsbank NV	AUD1,500,000	2.25%	4/9/2025	962,285	0.03%
Ausgrid Finance Pty Ltd.	AUD1,400,000	3.75%	30/10/2024	930,201	0.03%
Queensland Treasury Corp.	AUD1,300,000	4.75%	21/7/2025	898,434	0.02%
Western Australian Treasury Corp.	AUD1,200,000	3.00%	21/10/2026	784,656	0.02%
Macquarie Group Ltd. ^	\$800,000	1.34%	12/1/2027	695,136	0.02%
New South Wales Treasury Corp.	AUD1,000,000	4.00%	20/5/2026	678,134	0.02%
National Australia Bank Ltd.	AUD900,000	4.95%	25/11/2027	607,460	0.02%
NBN Co., Ltd.	AUD1,000,000	1.00%	3/12/2025	605,906	0.02%
Westpac Banking Corp.	\$650,000	1.02%	18/11/2024	604,744	0.02%
Queensland Treasury Corp.	AUD900,000	3.25%	21/7/2026	595,132	0.02%
Treasury Corp. of Victoria	AUD900,000	0.50%	20/11/2025	553,193	0.02%
Australia & New Zealand Banking Group Ltd. ^	\$600,000	2.95%	22/7/2030	541,724	0.01%
Commonwealth Bank of Australia	\$600,000	1.13%	15/6/2026	527,930	0.01%
Aurizon Network Pty Ltd.	€500,000	3.13%	1/6/2026	513,053	0.01%
Glencore Finance Europe Ltd.	€500,000	0.63%	11/9/2024	504,796	0.01%
Westpac Banking Corp.	\$500,000	3.30%	26/2/2024	491,385	0.01%
Westpac Banking Corp.	\$500,000	4.04%	26/8/2027	487,655	0.01%
APA Infrastructure Ltd.	€500,000	2.00%	22/3/2027	486,857	0.01%
Stockland Trust	€500,000	1.63%	27/4/2026	473,142	0.01%
Australia & New Zealand Banking Group Ltd. ^	€500,000	0.67%	5/5/2031	453,005	0.01%
Westpac Banking Corp.	\$450,000	2.00%	16/1/2025	424,098	0.01%
Westpac Banking Corp. ^	€450,000	0.77%	13/5/2031	406,569	0.01%
Westpac Banking Corp.	\$428,000	3.35%	8/3/2027	403,098	0.01%
Westpac Banking Corp.	\$400,000	3.15%	16/1/2024	391,868	0.01%
National Australia Bank Ltd.	£330,000	3.00%	4/9/2026	373,255	0.01%
ANZ Bank New Zealand Ltd.	NZD600,000	3.03%	20/3/2024	367,362	0.01%
Victoria Power Networks Finance Pty Ltd.	AUD600,000	1.60%	21/4/2026	363,013	0.01%
Glencore Funding LLC	\$400,000	1.63%	1/9/2025	362,454	0.01%
Scentre Group Trust 2 ^	\$400,000	4.75%	24/9/2080	359,857	0.01%
National Australia Bank Ltd.	AUD550,000	1.65%	21/1/2025	351,297	0.01%
National Australia Bank Ltd. ^	AUD500,000	6.32%	3/8/2032	339,724	0.01%
National Australia Bank Ltd.	AUD500,000	3.00%	16/3/2023	338,677	0.01%
Commonwealth Bank of Australia	AUD500,000	4.20%	18/8/2025	335,057	0.01%
Commonwealth Bank of Australia	AUD500,000	4.40%	18/8/2027	330,618	0.01%
Australia & New Zealand Banking Group Ltd.	AUD500,000	1.65%	16/1/2025	319,476	0.01%
Commonwealth Bank of Australia ^	€300,000	1.94%	3/10/2029	301,676	0.01%
Glencore Finance Europe Ltd.	€300,000	1.50%	15/10/2026	287,143	0.01%
Westpac Banking Corp.	\$300,000	2.35%	19/2/2025	284,505	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Macquarie Group Ltd.^	\$300,000	4.10%	21/6/2028	281,379	0.01%
Commonwealth Bank of Australia	\$300,000	2.55%	14/3/2027	272,838	0.01%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.09%	8/12/2025	250,866	0.01%
National Australia Bank Ltd.	\$250,000	5.13%	22/11/2024	250,659	0.01%
Commonwealth Bank of Australia	\$250,000	4.93%	9/12/2025	249,944	0.01%
National Australia Bank Ltd.	\$250,000	4.63%	22/11/2027	248,072	0.01%
Bank of Queensland Ltd.	€240,000	0.13%	4/6/2024	244,374	0.01%
Commonwealth Bank of Australia	\$250,000	3.21%	27/5/2025	240,578	0.01%
Toyota Finance Australia Ltd.	£200,000	3.92%	28/6/2027	230,336	0.01%
Westpac Banking Corp.	\$248,000	2.70%	19/8/2026	230,101	0.01%
Glencore Finance Europe Ltd.	£200,000	3.13%	26/3/2026	222,727	0.01%
Toyota Finance Australia Ltd.	€200,000	0.25%	9/4/2024	205,477	0.01%
Westpac Banking Corp.	AUD300,000	3.00%	24/4/2024	199,720	0.01%
Macquarie Group Ltd.^	\$200,000	5.11%	9/8/2026	199,139	0.01%
National Australia Bank Ltd.	€200,000	0.75%	30/1/2026	196,535	0.01%
CSL Finance plc	\$200,000	3.85%	27/4/2027	191,341	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	\$200,000	3.63%	28/1/2026	188,278	0.00%
Woodside Finance Ltd.	\$200,000	3.70%	15/9/2026	186,814	0.00%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	156,400	0.00%
APA Infrastructure Ltd.	\$150,000	4.20%	23/3/2025	144,647	0.00%
Westpac Banking Corp.^	\$150,000	2.89%	4/2/2030	137,518	0.00%
National Australia Bank Ltd.^	CAD200,000	3.52%	12/6/2030	136,881	0.00%
Woolworths Group Ltd.	AUD200,000	1.85%	20/5/2025	126,798	0.00%
Optus Finance Pty Ltd.	AUD200,000	1.60%	1/7/2025	125,246	0.00%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	122,927	0.00%
Woodside Finance Ltd.	\$125,000	3.65%	5/3/2025	119,975	0.00%
Scentre Group Trust 1	£100,000	3.88%	16/7/2026	112,489	0.00%
Australia Pacific Airports Melbourne Pty Ltd.	€100,000	3.13%	26/9/2023	106,289	0.00%
Sydney Airport Finance Co. Pty Ltd.	€100,000	2.75%	23/4/2024	104,866	0.00%
Toyota Finance Australia Ltd.	€100,000	0.06%	13/1/2025	99,704	0.00%
Suncorp-Metway Ltd.	\$50,000	3.30%	15/4/2024	48,687	0.00%
				79,456,324	2.19%
Austria 0.63% (2021: 0.72%)					
Republic of Austria Government Bond	€7,723,000	0.00%	20/4/2025	7,728,593	0.21%
Republic of Austria Government Bond	€6,000,000	0.75%	20/10/2026	5,948,660	0.16%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€1,000,000	1.38%	14/4/2025	1,006,903	0.03%
Oesterreichische Kontrollbank AG	\$1,000,000	3.63%	9/9/2027	974,394	0.03%
Raiffeisen Bank International AG	€700,000	5.75%	27/1/2028	766,592	0.02%
Oesterreichische Kontrollbank AG	€600,000	0.50%	15/12/2025	645,376	0.02%
Erste Group Bank AG	€500,000	0.75%	5/2/2025	505,301	0.02%
JAB Holdings BV	€500,000	2.50%	17/4/2027	502,602	0.02%
JAB Holdings BV	€500,000	1.75%	25/6/2026	495,863	0.01%
Raiffeisen Bank International AG	€500,000	0.25%	22/1/2025	485,762	0.01%
Oesterreichische Kontrollbank AG	CHF400,000	2.63%	22/11/2024	440,678	0.01%
OMV AG	€400,000	0.75%	4/12/2023	417,985	0.01%
Raiffeisenlandesbank Niederoesterreich-Wien AG	€400,000	0.38%	13/9/2024	405,943	0.01%
OMV AG	€400,000	0.00%	3/7/2025	391,946	0.01%
OMV AG^	€300,000	6.25%	Perpetual	330,217	0.01%
OMV AG	€300,000	0.00%	16/6/2023	316,685	0.01%
Erste Group Bank AG^	€300,000	1.00%	10/6/2030	282,006	0.01%
Oesterreichische Kontrollbank AG	\$300,000	0.38%	17/9/2025	269,229	0.01%
Erste Group Bank AG	€200,000	1.50%	7/4/2026	198,425	0.01%
Telekom Finanzmanagement GmbH	€200,000	1.50%	7/12/2026	197,140	0.01%
UNIQA Insurance Group AG^	€100,000	6.88%	31/7/2043	106,752	0.00%
Republic of Austria Government Bond	€102,000	1.65%	21/10/2024	106,635	0.00%
Erste Group Bank AG	€100,000	0.05%	16/9/2025	96,262	0.00%
Oesterreichische Kontrollbank AG	\$100,000	1.50%	12/2/2025	93,946	0.00%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	84,039	0.00%
				22,797,934	0.63%
Belgium 0.87% (2021: 0.87%)					
Kingdom of Belgium Government Bond	€8,000,000	0.00%	22/10/2027	7,444,235	0.21%
Kingdom of Belgium Government Bond	€6,700,000	0.80%	22/6/2025	6,827,518	0.19%
Kingdom of Belgium Government Bond	€3,000,000	1.00%	22/6/2026	3,019,887	0.08%
Region Wallonne Belgium	€2,000,000	0.25%	3/5/2026	1,942,824	0.05%
Kingdom of Belgium Government Bond	€1,500,000	0.50%	22/10/2024	1,538,578	0.04%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$1,275,000	3.65%	1/2/2026	1,228,098	0.03%
Region Wallonne Belgium	€1,200,000	0.05%	22/6/2025	1,189,502	0.03%
Euroclear Bank SA	€1,200,000	0.13%	7/7/2025	1,178,791	0.03%
Elia Transmission Belgium SA	€1,000,000	1.38%	14/1/2026	992,776	0.03%
Belfius Bank SA	€900,000	1.00%	26/10/2024	918,678	0.03%
Anheuser-Busch InBev SA	€900,000	1.15%	22/1/2027	874,674	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Anheuser-Busch InBev SA	€800,000	1.13%	1/7/2027	771,628	0.02%
Euroclear Bank SA	£500,000	1.25%	30/9/2024	564,876	0.02%
Belfius Bank SA	€500,000	0.38%	2/9/2025	486,694	0.01%
KBC Group NV	€400,000	1.13%	25/1/2024	418,979	0.01%
KBC Group NV^	€400,000	1.50%	29/3/2026	402,040	0.01%
Argenta Spaarbank NV^	€400,000	1.00%	13/10/2026	377,488	0.01%
Anheuser-Busch InBev SA	£300,000	4.00%	24/9/2025	354,744	0.01%
Elia Transmission Belgium SA	€300,000	1.38%	27/5/2024	309,892	0.01%
KBC Group NV^	€300,000	0.25%	1/3/2027	282,323	0.01%
Argenta Spaarbank NV^	€200,000	5.38%	29/11/2027	212,638	0.01%
Belfius Bank SA	€200,000	0.01%	15/10/2025	193,985	0.01%
VGP NV	€200,000	1.63%	17/1/2027	161,235	0.00%
				31,692,083	0.87%
Bermuda 0.00% (2021: 0.02%)					
Triton Container International Ltd.	\$200,000	1.15%	7/6/2024	185,063	0.00%
				185,063	0.00%
Brazil 0.01% (2021: 0.01%)					
Vale Overseas Ltd.	\$300,000	6.25%	10/8/2026	310,801	0.01%
Raizen Fuels Finance SA	\$200,000	5.30%	20/1/2027	194,524	0.00%
Fibria Overseas Finance Ltd.	\$19,000	4.00%	14/1/2025	18,486	0.00%
				523,811	0.01%
Canada 4.72% (2021: 4.20%)					
Canadian Government Bond	CAD7,720,000	2.75%	1/8/2024	5,575,801	0.15%
Province of Alberta Canada	€3,500,000	0.63%	18/4/2025	3,516,962	0.10%
Canadian Government Bond	CAD4,875,000	2.75%	1/9/2027	3,497,897	0.10%
Canadian Government Bond	CAD4,900,000	1.25%	1/3/2027	3,308,389	0.09%
Royal Bank of Canada	€3,300,000	0.63%	10/9/2025	3,272,406	0.09%
Toronto-Dominion Bank	€3,000,000	1.71%	28/7/2025	3,065,423	0.08%
Canadian Government Bond	CAD4,147,000	0.50%	1/9/2025	2,805,988	0.08%
Canadian Government Bond	CAD3,370,000	0.75%	1/2/2024	2,392,914	0.07%
Province of Ontario Canada	CAD3,100,000	2.40%	2/6/2026	2,178,604	0.06%
Canada Housing Trust No 1	CAD2,945,000	2.90%	15/6/2024	2,131,406	0.06%
Canadian Government Bond	CAD2,835,000	0.25%	1/4/2024	1,992,375	0.06%
Canada Housing Trust No 1	CAD2,825,000	2.35%	15/6/2027	1,975,209	0.05%
Bank of Montreal	€1,900,000	1.00%	5/4/2026	1,876,428	0.05%
Federation des Caisses Desjardins du Quebec	€1,900,000	0.01%	24/9/2025	1,850,148	0.05%
Province of Ontario Canada	CAD2,530,000	2.60%	2/6/2025	1,804,808	0.05%
Province of Ontario Canada	CAD2,550,000	2.60%	2/6/2027	1,791,259	0.05%
Province of Ontario Canada	CAD2,390,000	3.50%	2/6/2024	1,743,088	0.05%
Canadian Government Bond	CAD2,570,000	1.00%	1/9/2026	1,731,064	0.05%
Canadian Government Bond	CAD2,350,000	1.50%	1/5/2024	1,673,355	0.05%
Canada Housing Trust No 1	CAD2,395,000	0.95%	15/6/2025	1,642,675	0.05%
Canadian Government Bond	CAD2,230,000	3.00%	1/11/2024	1,615,552	0.04%
Canada Housing Trust No 1	CAD2,200,000	1.25%	15/6/2026	1,490,164	0.04%
Province of Ontario Canada	\$1,550,000	3.10%	19/5/2027	1,469,631	0.04%
Canada Housing Trust No 1	CAD2,085,000	1.95%	15/12/2025	1,455,440	0.04%
Canada Housing Trust No 1	CAD2,055,000	1.80%	15/12/2024	1,450,874	0.04%
Province of Ontario Canada	CAD1,920,000	1.75%	8/9/2025	1,335,641	0.04%
National Bank of Canada	€1,400,000	0.13%	27/1/2027	1,310,791	0.04%
Province of Quebec Canada	CAD1,800,000	2.50%	1/9/2026	1,267,536	0.04%
Province of Quebec Canada	\$1,303,000	2.50%	20/4/2026	1,226,087	0.03%
CDP Financial, Inc.	€1,200,000	1.13%	6/4/2027	1,164,827	0.03%
Canadian Government Bond	CAD1,610,000	2.25%	1/3/2024	1,160,912	0.03%
Canadian Government Bond	CAD1,605,000	1.25%	1/3/2025	1,119,854	0.03%
CDP Financial, Inc.	\$1,170,000	0.88%	10/6/2025	1,071,199	0.03%
Province of Nova Scotia Canada	CAD1,500,000	2.10%	1/6/2027	1,030,629	0.03%
Canadian Natural Resources Ltd.	\$1,100,000	2.05%	15/7/2025	1,023,741	0.03%
Province of Ontario Canada	€1,000,000	0.38%	14/6/2024	1,022,588	0.03%
Canadian Government Bond	CAD1,460,000	0.75%	1/10/2024	1,018,334	0.03%
OMERS Finance Trust	€1,000,000	0.45%	13/5/2025	995,536	0.03%
CPPIB Capital, Inc.	\$1,050,000	3.25%	15/6/2027	995,112	0.03%
Bank of Nova Scotia	€1,000,000	0.01%	18/3/2025	989,068	0.03%
Toronto-Dominion Bank	£900,000	2.88%	5/4/2027	982,840	0.03%
Export Development Canada	€1,000,000	0.25%	7/3/2026	973,948	0.03%
Province of Quebec Canada	CAD1,280,000	2.75%	1/9/2025	914,660	0.03%
Canadian Government Bond	CAD1,360,000	0.25%	1/3/2026	901,687	0.03%
Province of Quebec Canada	£800,000	2.25%	15/9/2026	885,783	0.02%
HSBC Bank Canada	€900,000	0.01%	14/9/2026	848,052	0.02%
Royal Bank of Canada	\$900,000	1.15%	10/6/2025	824,669	0.02%
Province of Ontario Canada	£700,000	0.50%	15/12/2023	815,616	0.02%
Rogers Communications, Inc.	\$850,000	2.95%	15/3/2025	810,587	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank	€800,000	2.55%	3/8/2027	796,985	0.02%
Toronto-Dominion Bank	\$800,000	3.77%	6/6/2025	776,399	0.02%
Province of Alberta Canada	CAD1,100,000	2.55%	1/6/2027	771,199	0.02%
Canadian Government Bond	CAD1,100,000	1.50%	1/4/2025	769,911	0.02%
Province of Quebec Canada	CAD1,000,000	5.35%	1/6/2025	759,682	0.02%
Canada Housing Trust No 1	CAD1,100,000	1.90%	15/9/2026	759,119	0.02%
Bank of Nova Scotia	\$850,000	1.19%	13/10/2026	744,018	0.02%
Cenovus Energy, Inc.	\$750,000	4.25%	15/4/2027	718,596	0.02%
Bank of Montreal^	\$800,000	0.95%	22/1/2027	706,792	0.02%
Canadian Imperial Bank of Commerce	\$800,000	1.15%	8/7/2026	703,705	0.02%
Canadian Government Bond	CAD1,020,000	1.50%	1/6/2026	703,649	0.02%
CPPIB Capital, Inc.	AUD1,050,000	4.45%	1/9/2027	700,038	0.02%
Canada Housing Trust No 1	CAD975,000	2.55%	15/3/2025	696,658	0.02%
Export Development Canada	€700,000	0.50%	25/2/2027	671,888	0.02%
Canada Housing Trust No 1	CAD1,000,000	1.10%	15/12/2026	666,450	0.02%
Province of Quebec Canada	CAD910,000	3.75%	1/9/2024	666,303	0.02%
Export Development Canada	\$675,000	3.38%	26/8/2025	657,643	0.02%
Bank of Nova Scotia	\$706,000	2.70%	3/8/2026	653,821	0.02%
Canada Housing Trust No 1	CAD950,000	1.55%	15/12/2026	644,970	0.02%
Province of Quebec Canada	\$700,000	0.60%	23/7/2025	634,834	0.02%
Province of Ontario Canada	\$700,000	1.05%	14/4/2026	626,288	0.02%
Canada Government International Bond	\$700,000	0.75%	19/5/2026	622,716	0.02%
Royal Bank of Canada	€600,000	0.13%	23/7/2024	610,262	0.02%
Province of British Columbia Canada	CAD845,000	2.85%	18/6/2025	606,400	0.02%
Canadian Imperial Bank of Commerce	CAD875,000	2.25%	7/1/2027	582,300	0.02%
Toronto-Dominion Bank	\$600,000	4.11%	8/6/2027	579,413	0.02%
PSP Capital, Inc.	\$600,000	3.50%	29/6/2027	575,061	0.02%
Ontario Teachers' Finance Trust	\$600,000	3.00%	13/4/2027	563,122	0.02%
HSBC Bank Canada	CAD835,000	1.78%	20/5/2026	558,259	0.02%
Province of Quebec Canada	\$564,000	1.50%	11/2/2025	529,698	0.01%
Province of Quebec Canada	CAD735,000	2.60%	6/7/2025	524,432	0.01%
Export Development Canada	\$550,000	3.00%	25/5/2027	523,618	0.01%
Bank of Nova Scotia	CAD750,000	2.95%	8/3/2027	512,264	0.01%
Canada Government International Bond	\$520,000	2.88%	28/4/2025	502,430	0.01%
Province of Alberta Canada	\$535,000	1.00%	20/5/2025	492,472	0.01%
Province of Manitoba Canada	\$529,000	2.13%	22/6/2026	488,762	0.01%
Toronto-Dominion Bank	AUD750,000	2.05%	10/7/2024	487,017	0.01%
Bank of Montreal	\$500,000	3.75%	25/7/2025	486,013	0.01%
Province of British Columbia Canada	\$522,000	2.25%	2/6/2026	485,903	0.01%
Province of Quebec Canada	\$500,000	2.88%	16/10/2024	484,704	0.01%
Royal Bank of Canada	CAD680,000	2.35%	2/7/2024	481,996	0.01%
Province of Alberta Canada	CAD675,000	2.20%	1/6/2026	471,247	0.01%
Toronto-Dominion Bank	CAD655,000	3.23%	24/7/2024	470,802	0.01%
Canadian Pacific Railway Co.	\$500,000	1.35%	2/12/2024	466,526	0.01%
Toronto-Dominion Bank	\$500,000	1.25%	13/12/2024	465,210	0.01%
Canadian Government Bond	CAD655,000	1.50%	1/9/2024	463,764	0.01%
Royal Bank of Canada	\$500,000	2.60%	24/3/2027	458,287	0.01%
Toronto-Dominion Bank	\$500,000	2.80%	10/3/2027	457,901	0.01%
Royal Bank of Canada	CAD600,000	4.61%	26/7/2027	437,272	0.01%
Royal Bank of Canada	CAD600,000	3.37%	29/9/2025	424,403	0.01%
Province of Manitoba Canada	CAD595,000	2.45%	2/6/2025	422,865	0.01%
Canadian Imperial Bank of Commerce	CAD600,000	2.75%	7/3/2025	422,028	0.01%
Province of Alberta Canada	CAD595,000	2.35%	1/6/2025	421,971	0.01%
Province of Ontario Canada	\$430,000	3.05%	29/1/2024	421,804	0.01%
Toronto-Dominion Bank	CAD600,000	2.67%	9/9/2025	417,015	0.01%
Royal Bank of Canada	£400,000	1.00%	9/9/2026	415,916	0.01%
Bank of Montreal	£400,000	1.00%	9/9/2026	412,788	0.01%
Province of Ontario Canada	CAD600,000	1.85%	1/2/2027	409,976	0.01%
Bank of Nova Scotia^	CAD555,000	3.89%	18/1/2029	402,267	0.01%
Province of Alberta Canada	CAD550,000	3.10%	1/6/2024	399,057	0.01%
Toronto-Dominion Bank	\$400,000	4.29%	13/9/2024	395,107	0.01%
Toronto-Dominion Bank	CAD550,000	4.21%	1/6/2027	394,466	0.01%
Toronto-Dominion Bank	\$400,000	3.82%	25/7/2025	389,146	0.01%
Bank of Montreal	\$400,000	3.70%	7/6/2025	388,177	0.01%
Bank of Nova Scotia	\$425,000	2.17%	9/3/2027	382,810	0.01%
Royal Bank of Canada	\$400,000	0.65%	29/7/2024	373,609	0.01%
Canada Housing Trust No 1	CAD520,000	2.25%	15/12/2025	366,168	0.01%
CCL Industries, Inc.	\$400,000	3.25%	1/10/2026	362,759	0.01%
CDP Financial, Inc.	\$400,000	1.75%	1/2/2027	358,374	0.01%
Province of Ontario Canada	CAD500,000	2.30%	8/9/2024	357,347	0.01%
Toronto-Dominion Bank	CAD540,000	1.13%	9/12/2025	357,264	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Pacific Railway Co.	\$400,000	1.75%	2/12/2026	356,451	0.01%
Canada Government International Bond	\$375,000	1.63%	22/1/2025	354,596	0.01%
CGI, Inc.	\$400,000	1.45%	14/9/2026	353,190	0.01%
Toronto-Dominion Bank	\$400,000	1.20%	3/6/2026	352,738	0.01%
Royal Bank of Canada	\$400,000	1.40%	2/11/2026	351,559	0.01%
Enbridge, Inc.	\$400,000	1.60%	4/10/2026	350,415	0.01%
Royal Bank of Canada	£300,000	3.63%	14/6/2027	338,327	0.01%
Toronto-Dominion Bank [^]	CAD500,000	3.06%	26/1/2032	335,971	0.01%
Royal Bank of Canada	\$351,000	3.63%	4/5/2027	334,198	0.01%
Royal Bank of Canada	CAD500,000	2.33%	28/1/2027	333,807	0.01%
Manulife Financial Corp.	\$367,000	2.48%	19/5/2027	330,262	0.01%
Bank of Montreal	\$350,000	0.63%	9/7/2024	327,036	0.01%
Bank of Nova Scotia	\$333,000	4.50%	16/12/2025	326,696	0.01%
Kinross Gold Corp.	\$325,000	5.95%	15/3/2024	326,205	0.01%
Thomson Reuters Corp.	CAD460,000	2.24%	14/5/2025	319,446	0.01%
Daimler Trucks Finance Canada, Inc.	CAD435,000	5.18%	19/9/2025	318,896	0.01%
National Bank of Canada	CAD475,000	1.53%	15/6/2026	313,200	0.01%
Canadian Imperial Bank of Commerce	CAD470,000	1.70%	15/7/2026	310,664	0.01%
Bank of Montreal [^]	CAD475,000	1.93%	22/7/2031	308,598	0.01%
Export Development Canada	€300,000	0.00%	27/1/2025	299,609	0.01%
OMERS Finance Trust	\$300,000	1.13%	14/4/2023	296,981	0.01%
CDP Financial, Inc.	\$300,000	3.15%	24/7/2024	292,481	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD410,000	3.35%	12/3/2025	292,336	0.01%
Toronto-Dominion Bank	\$300,000	2.35%	8/3/2024	290,931	0.01%
Bank of Nova Scotia	CAD425,000	2.62%	2/12/2026	290,909	0.01%
Bank of Montreal	\$300,000	2.15%	8/3/2024	289,952	0.01%
Toronto-Dominion Bank	CAD400,000	4.34%	27/1/2026	289,624	0.01%
Province of Quebec Canada	CAD410,000	2.75%	1/9/2027	289,363	0.01%
Royal Bank of Canada	\$300,000	3.40%	9/6/2025	289,218	0.01%
Bank of Nova Scotia	\$300,000	3.45%	11/4/2025	289,103	0.01%
Canadian Imperial Bank of Commerce	\$300,000	3.30%	7/4/2025	287,912	0.01%
Federation des Caisses Desjardins du Quebec	\$300,000	4.55%	23/8/2027	287,867	0.01%
Toronto-Dominion Bank [^]	CAD410,000	3.11%	22/4/2030	286,655	0.01%
Province of Ontario Canada	CAD400,000	2.65%	5/2/2025	286,536	0.01%
Hydro One, Inc.	CAD410,000	1.76%	28/2/2025	284,483	0.01%
Canadian Natural Resources Ltd.	\$300,000	3.85%	1/6/2027	283,150	0.01%
Canadian Imperial Bank of Commerce	\$300,000	3.45%	7/4/2027	282,013	0.01%
Province of British Columbia Canada	CAD400,000	2.55%	18/6/2027	280,452	0.01%
Bank of Montreal	\$300,000	1.50%	10/1/2025	279,928	0.01%
CPPIB Capital, Inc.	\$300,000	0.50%	16/9/2024	279,292	0.01%
Bank of Nova Scotia	CAD400,000	2.16%	3/2/2025	278,360	0.01%
Bank of Nova Scotia	\$300,000	2.95%	11/3/2027	276,407	0.01%
Province of Alberta Canada	\$280,000	2.95%	23/1/2024	274,480	0.01%
Bank of Montreal	\$300,000	2.65%	8/3/2027	274,272	0.01%
Toronto-Dominion Bank	CAD390,000	1.94%	13/3/2025	269,682	0.01%
Bank of Nova Scotia	\$300,000	1.95%	2/2/2027	267,111	0.01%
Royal Bank of Canada	AUD400,000	4.50%	13/7/2027	265,390	0.01%
Bank of Nova Scotia	CAD400,000	1.85%	2/11/2026	263,724	0.01%
Royal Bank of Canada	CAD370,000	2.61%	1/11/2024	261,371	0.01%
Province of Saskatchewan Canada	CAD385,000	0.80%	2/9/2025	261,140	0.01%
AltaGas Ltd.	CAD380,000	2.16%	10/6/2025	260,953	0.01%
Bank of Nova Scotia [^]	CAD375,000	3.93%	3/5/2032	258,479	0.01%
Bank of Montreal	CAD375,000	2.70%	9/12/2026	257,486	0.01%
Toronto-Dominion Bank	€250,000	0.00%	9/2/2024	257,416	0.01%
Bank of Montreal [^]	CAD355,000	2.88%	17/9/2029	250,189	0.01%
National Bank of Canada [^]	CAD370,000	1.57%	18/8/2026	249,785	0.01%
Bank of Nova Scotia	\$261,000	2.20%	3/2/2025	245,849	0.01%
TELUS Corp.	CAD340,000	3.35%	1/4/2024	245,522	0.01%
Export Development Canada	\$250,000	2.63%	21/2/2024	244,019	0.01%
Bank of Nova Scotia	\$250,000	3.19%	3/6/2025	240,374	0.01%
Royal Bank of Canada	\$250,000	0.43%	19/1/2024	238,605	0.01%
Ontario Teachers' Finance Trust	\$250,000	1.63%	12/9/2024	237,189	0.01%
Canadian Imperial Bank of Commerce [^]	CAD330,000	2.95%	19/6/2029	233,934	0.01%
Royal Bank of Canada	\$250,000	1.60%	21/1/2025	233,802	0.01%
Brookfield Corp.	CAD320,000	4.82%	28/1/2026	233,397	0.01%
Ontario Teachers' Finance Trust	\$250,000	1.38%	15/4/2025	232,423	0.01%
National Bank of Canada	\$250,000	2.90%	6/4/2027	231,873	0.01%
Dollarama, Inc.	CAD340,000	1.87%	8/7/2026	226,725	0.01%
OMERS Finance Trust	\$250,000	1.10%	26/3/2026	223,476	0.01%
Royal Bank of Canada	\$250,000	1.20%	27/4/2026	222,521	0.01%
TransCanada PipeLines Ltd.	CAD275,000	7.90%	15/4/2027	221,319	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Imperial Bank of Commerce	\$250,000	1.25%	22/6/2026	219,769	0.01%
Federation des Caisses Desjardins du Quebec	\$250,000	1.20%	14/10/2026	219,106	0.01%
Ontario Teachers' Finance Trust	\$250,000	0.88%	21/9/2026	217,860	0.01%
Canadian Imperial Bank of Commerce	CAD310,000	2.00%	17/4/2025	213,924	0.01%
Cameco Corp.	CAD295,000	4.19%	24/6/2024	213,378	0.01%
Cenovus Energy, Inc.	CAD300,000	3.60%	10/3/2027	212,481	0.01%
Province of Manitoba Canada	CAD300,000	2.55%	2/6/2026	211,737	0.01%
Bank of Nova Scotia	\$225,000	0.65%	31/7/2024	209,741	0.01%
Nissan Canada, Inc.	CAD300,000	1.63%	18/3/2024	209,148	0.01%
Fortis, Inc.	\$225,000	3.06%	4/10/2026	209,003	0.01%
Canadian Imperial Bank of Commerce^	CAD300,000	4.20%	7/4/2032	208,916	0.01%
Rogers Communications, Inc.	CAD285,000	4.00%	13/3/2024	207,126	0.01%
Toronto-Dominion Bank	€200,000	0.38%	25/4/2024	205,413	0.01%
Manulife Financial Corp.^	CAD285,000	3.05%	20/8/2029	201,921	0.01%
Toyota Credit Canada, Inc.	CAD290,000	2.11%	26/2/2025	201,489	0.01%
St Marys Cement, Inc. Canada	\$200,000	5.75%	28/1/2027	200,038	0.01%
Province of Manitoba Canada	CAD275,000	3.30%	2/6/2024	199,990	0.01%
Bank of Montreal	CAD275,000	4.31%	1/6/2027	197,989	0.01%
Dream Industrial	CAD300,000	1.66%	22/12/2025	197,723	0.01%
Toronto-Dominion Bank	\$200,000	4.69%	15/9/2027	197,718	0.01%
Royal Bank of Canada^	CAD280,000	2.74%	25/7/2029	197,429	0.01%
Hyundai Capital Canada, Inc.	CAD300,000	2.01%	12/5/2026	196,685	0.01%
Federation des Caisses Desjardins du Quebec	CAD300,000	1.59%	10/9/2026	196,672	0.01%
City of Toronto Canada	CAD270,000	3.40%	21/5/2024	196,602	0.01%
RioCan	CAD300,000	1.97%	15/6/2026	195,779	0.01%
Province of Ontario Canada	\$200,000	3.20%	16/5/2024	195,606	0.01%
Royal Bank of Canada	\$200,000	4.24%	3/8/2027	195,035	0.01%
Royal Bank of Canada^	CAD300,000	2.14%	3/11/2031	195,009	0.01%
Federation des Caisses Desjardins du Quebec	\$200,000	4.40%	23/8/2025	194,996	0.01%
Teranet Holdings LP	CAD275,000	3.54%	11/6/2025	193,867	0.01%
Royal Bank of Canada	\$200,000	3.38%	14/4/2025	193,652	0.01%
Sun Life Financial, Inc.^	CAD275,000	2.38%	13/8/2029	192,972	0.01%
Province of Manitoba Canada	CAD275,000	2.60%	2/6/2027	192,938	0.01%
Enbridge, Inc.	\$200,000	2.50%	14/2/2025	188,897	0.01%
Toronto-Dominion Bank	\$200,000	3.30%	20/4/2027	188,554	0.01%
Enbridge, Inc.	\$200,000	3.70%	15/7/2027	187,437	0.01%
Federation des Caisses Desjardins du Quebec	\$200,000	2.05%	10/2/2025	186,056	0.01%
Toronto-Dominion Bank	€200,000	0.50%	18/1/2027	185,469	0.01%
Rogers Communications, Inc.	\$200,000	3.20%	15/3/2027	185,025	0.01%
Toronto-Dominion Bank^	CAD260,000	3.22%	25/7/2029	184,791	0.01%
Canadian Pacific Railway Co.	\$193,000	2.90%	1/2/2025	184,713	0.01%
Bank of Nova Scotia	\$200,000	1.30%	11/6/2025	183,269	0.01%
Ontario Electricity Financial Corp.	CAD225,000	8.50%	26/5/2025	182,253	0.01%
Royal Bank of Canada	\$175,000	6.00%	1/11/2027	182,230	0.01%
Royal Bank of Canada^	CAD275,000	2.94%	3/5/2032	182,188	0.01%
Bank of Montreal	CAD275,000	1.55%	28/5/2026	181,797	0.01%
Choice Properties	CAD250,000	3.56%	9/9/2024	178,976	0.01%
Royal Bank of Canada	CAD270,000	1.59%	4/5/2026	178,897	0.01%
Shaw Communications, Inc.	CAD245,000	4.35%	31/1/2024	178,571	0.01%
Canadian Western Bank^	CAD250,000	3.67%	11/6/2029	178,231	0.01%
Bank of Montreal	CAD265,000	1.76%	10/3/2026	177,429	0.01%
Province of British Columbia Canada	\$200,000	0.90%	20/7/2026	177,154	0.01%
Royal Bank of Canada	\$175,000	5.66%	25/10/2024	177,032	0.01%
Rogers Communications, Inc.^	\$200,000	5.25%	15/3/2082	176,762	0.01%
Canadian National Railway Co.	CAD250,000	2.80%	22/9/2025	176,390	0.01%
Rogers Communications, Inc.	CAD250,000	3.10%	15/4/2025	176,317	0.01%
Royal Bank of Canada	\$200,000	1.15%	14/7/2026	176,192	0.01%
Bank of Nova Scotia	\$175,000	5.25%	6/12/2024	175,180	0.01%
Province of British Columbia Canada	CAD250,000	2.30%	18/6/2026	175,117	0.01%
Royal Bank of Canada	\$200,000	1.05%	14/9/2026	174,722	0.01%
Bank of Nova Scotia^	CAD245,000	2.84%	3/7/2029	173,279	0.01%
407 International, Inc.	CAD250,000	1.80%	22/5/2025	172,947	0.01%
Alimentation Couche-Tard, Inc.	CAD240,000	3.60%	2/6/2025	171,836	0.01%
Ivanhoe Cambridge II, Inc.	CAD245,000	2.30%	12/12/2024	171,626	0.01%
Enbridge, Inc.	CAD250,000	3.20%	8/6/2027	171,282	0.01%
NAV Canada	CAD254,840	0.94%	9/2/2026	169,130	0.01%
bclMC Realty Corp.	CAD240,000	2.84%	3/6/2025	168,980	0.01%
Royal Bank of Canada	\$175,000	2.55%	16/7/2024	168,877	0.01%
Brookfield Renewable Partners ULC	CAD235,000	3.75%	2/6/2025	168,088	0.01%
OMERS Realty Corp.	CAD235,000	3.33%	5/6/2025	167,371	0.01%
Bank of Nova Scotia	CAD235,000	2.29%	28/6/2024	166,903	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canada Housing Trust No 1	CAD225,000	3.80%	15/6/2027	166,734	0.01%
Toronto-Dominion Bank	CAD230,000	2.85%	8/3/2024	165,203	0.00%
TransCanada PipeLines Ltd.	\$175,000	1.00%	12/10/2024	162,102	0.00%
Bank of Montreal	CAD225,000	2.85%	6/3/2024	161,620	0.00%
Canadian Imperial Bank of Commerce	CAD225,000	3.30%	26/5/2025	160,739	0.00%
Province of Saskatchewan Canada	CAD220,000	3.20%	3/6/2024	159,805	0.00%
Crombie	CAD220,000	4.80%	31/1/2025	159,252	0.00%
Toronto-Dominion Bank	CAD225,000	2.50%	2/12/2024	158,262	0.00%
Bank of Montreal^	CAD230,000	2.08%	17/6/2030	156,363	0.00%
AIMCo Realty Investors LP	CAD220,000	2.27%	26/6/2024	155,947	0.00%
CI Financial Corp.	CAD220,000	3.22%	22/7/2024	155,035	0.00%
Province of Quebec Canada	CAD215,000	2.25%	22/2/2024	154,921	0.00%
Nutrien Ltd.	\$150,000	5.95%	7/11/2025	153,314	0.00%
Manulife Bank of Canada	CAD225,000	2.86%	16/2/2027	153,103	0.00%
Royal Bank of Canada^	CAD225,000	2.09%	30/6/2030	152,808	0.00%
Province of Ontario Canada	CAD200,000	7.50%	7/2/2024	152,329	0.00%
Nutrien Ltd.	\$150,000	5.90%	7/11/2024	151,867	0.00%
Province of New Brunswick Canada	CAD215,000	2.60%	14/8/2026	151,718	0.00%
Sun Life Financial, Inc.^	CAD225,000	2.58%	10/5/2032	148,964	0.00%
Canadian Imperial Bank of Commerce	CAD225,000	1.10%	19/1/2026	148,001	0.00%
PSP Capital, Inc.	CAD220,000	0.90%	15/6/2026	146,475	0.00%
Nutrien Ltd.	\$150,000	4.00%	15/12/2026	145,672	0.00%
Toronto-Dominion Bank	\$150,000	2.65%	12/6/2024	145,260	0.00%
Bank of Nova Scotia	CAD205,000	2.49%	23/9/2024	144,903	0.00%
Royal Bank of Canada	CAD210,000	1.94%	1/5/2025	144,687	0.00%
Allied Properties	CAD205,000	3.64%	21/4/2025	144,646	0.00%
Federation des Caisses Desjardins du Quebec	CAD200,000	4.41%	19/5/2027	144,284	0.00%
Federation des Caisses Desjardins du Quebec^	CAD200,000	5.04%	23/8/2032	143,700	0.00%
Province of Newfoundland & Labrador Canada	CAD200,000	3.00%	2/6/2026	142,990	0.00%
Pembina Pipeline Corp.	CAD200,000	4.24%	15/6/2027	142,788	0.00%
Canadian Imperial Bank of Commerce	CAD195,000	3.29%	15/1/2024	141,100	0.00%
TransCanada PipeLines Ltd.	CAD200,000	3.80%	5/4/2027	140,867	0.00%
Province of Saskatchewan Canada	CAD200,000	2.65%	2/6/2027	140,667	0.00%
Toyota Credit Canada, Inc.	CAD200,000	2.31%	23/10/2024	140,600	0.00%
Bank of Montreal	CAD200,000	3.65%	1/4/2027	140,366	0.00%
First Capital	CAD195,000	4.79%	30/8/2024	140,261	0.00%
Algonquin Power Co.	CAD200,000	4.09%	17/2/2027	140,132	0.00%
Equitable Bank	CAD200,000	1.98%	9/5/2024	140,057	0.00%
Intact Financial Corp.	CAD200,000	1.21%	21/5/2024	139,962	0.00%
Reliance LP	CAD200,000	3.75%	15/3/2026	139,742	0.00%
Rogers Communications, Inc.	CAD200,000	3.65%	31/3/2027	139,203	0.00%
John Deere Financial, Inc.	CAD200,000	1.09%	17/7/2024	139,152	0.00%
Canadian Imperial Bank of Commerce^	CAD205,000	2.01%	21/7/2030	138,343	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	2.90%	12/8/2026	138,060	0.00%
bCIMC Realty Corp.	CAD200,000	3.00%	31/3/2027	137,740	0.00%
Alectra, Inc.	CAD200,000	2.49%	17/5/2027	136,537	0.00%
Province of Ontario Canada	CAD200,000	1.35%	8/9/2026	134,998	0.00%
Toronto-Dominion Bank	AUD200,000	4.50%	28/7/2025	134,596	0.00%
TransCanada PipeLines Ltd.	CAD190,000	3.30%	17/7/2025	134,508	0.00%
OMERS Finance Trust	CAD200,000	1.55%	21/4/2027	133,840	0.00%
Toronto-Dominion Bank	CAD200,000	2.26%	7/1/2027	133,299	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	2.00%	1/12/2026	132,825	0.00%
Bank of Montreal	CAD190,000	2.37%	3/2/2025	132,791	0.00%
PSP Capital, Inc.	CAD185,000	3.00%	5/11/2025	132,659	0.00%
Saputo, Inc.	CAD200,000	2.24%	16/6/2027	131,768	0.00%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	131,480	0.00%
Sagen MI Canada, Inc.	CAD200,000	2.96%	1/3/2027	131,405	0.00%
H&R	CAD200,000	2.63%	19/2/2027	131,037	0.00%
Bank of Montreal	CAD180,000	2.28%	29/7/2024	127,269	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD175,000	2.70%	27/2/2024	125,620	0.00%
Municipal Finance Authority of British Columbia	CAD175,000	2.15%	3/6/2024	125,195	0.00%
TELUS Corp.	CAD175,000	3.75%	10/3/2026	124,572	0.00%
Bank of Montreal	CAD175,000	2.70%	11/9/2024	124,520	0.00%
TELUS Corp.	CAD170,000	3.75%	17/1/2025	122,271	0.00%
SmartCentres	CAD185,000	1.74%	16/12/2025	121,881	0.00%
OMERS Realty Corp.	CAD170,000	3.33%	12/11/2024	121,663	0.00%
Municipal Finance Authority of British Columbia	CAD170,000	2.65%	2/10/2025	120,842	0.00%
CT	CAD170,000	3.53%	9/6/2025	120,168	0.00%
Choice Properties	CAD165,000	4.06%	24/11/2025	117,634	0.00%
Canadian Imperial Bank of Commerce	CAD165,000	2.35%	28/8/2024	116,487	0.00%
City of Montreal Canada	CAD160,000	3.50%	1/9/2024	116,449	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TELUS Corp.	CAD165,000	2.75%	8/7/2026	113,294	0.00%
PSP Capital, Inc.	CAD155,000	3.29%	4/4/2024	112,723	0.00%
Toronto-Dominion Bank	\$125,000	1.95%	12/1/2027	111,631	0.00%
Province of Manitoba Canada	CAD150,000	4.40%	5/9/2025	111,613	0.00%
Province of New Brunswick Canada	CAD160,000	1.80%	14/8/2025	111,540	0.00%
Municipal Finance Authority of British Columbia	CAD155,000	2.50%	19/4/2026	109,207	0.00%
H&R	CAD152,000	3.37%	30/1/2024	109,041	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD155,000	3.60%	29/9/2027	108,397	0.00%
Federation des Caisses Desjardins du Quebec^	CAD165,000	1.99%	28/5/2031	107,849	0.00%
Ontario Teachers' Finance Trust	£100,000	1.13%	15/5/2026	107,573	0.00%
Hydro One, Inc.	CAD150,000	2.54%	5/4/2024	107,403	0.00%
Gibson Energy, Inc.	CAD155,000	2.45%	14/7/2025	106,532	0.00%
OPB Finance Trust	CAD150,000	2.98%	25/1/2027	105,433	0.00%
Loblaw Cos Ltd.	CAD145,000	3.92%	10/6/2024	105,401	0.00%
ENMAX Corp.	CAD150,000	3.33%	2/6/2025	105,311	0.00%
Canadian Natural Resources Ltd.	CAD145,000	3.55%	3/6/2024	105,214	0.00%
Hydro-Quebec	\$100,000	8.05%	7/7/2024	104,487	0.00%
Royal Bank of Canada^	CAD145,000	2.88%	23/12/2029	101,471	0.00%
Inter Pipeline Ltd.	CAD139,000	2.73%	18/4/2024	99,244	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD140,000	3.55%	2/3/2026	99,230	0.00%
Bank of Montreal	\$100,000	4.70%	14/9/2027	98,991	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD140,000	2.75%	29/1/2025	98,769	0.00%
Bank of Montreal	\$100,000	4.25%	14/9/2024	98,640	0.00%
Bank of Nova Scotia	\$100,000	3.40%	11/2/2024	98,270	0.00%
Bank of Montreal	\$100,000	3.30%	5/2/2024	98,135	0.00%
Toronto-Dominion Bank	\$100,000	3.25%	11/3/2024	97,880	0.00%
Canadian Imperial Bank of Commerce	\$100,000	3.10%	2/4/2024	97,586	0.00%
Enbridge, Inc.	\$100,000	2.15%	16/2/2024	96,571	0.00%
Bank of Montreal	\$100,000	2.50%	28/6/2024	96,273	0.00%
Province of Newfoundland & Labrador Canada	CAD135,000	2.30%	2/6/2025	95,486	0.00%
Canadian Imperial Bank of Commerce^	CAD145,000	1.96%	21/4/2031	95,069	0.00%
Toronto-Dominion Bank^	CAD130,000	4.86%	4/3/2031	94,308	0.00%
Municipal Finance Authority of British Columbia	CAD135,000	1.10%	1/6/2025	92,807	0.00%
Toronto-Dominion Bank	\$100,000	1.15%	12/6/2025	91,141	0.00%
Federation des Caisses Desjardins du Quebec^	CAD130,000	2.86%	26/5/2030	90,031	0.00%
BCI QuadReal Realty	CAD135,000	1.07%	4/2/2026	88,744	0.00%
Enbridge Pipelines, Inc.	CAD125,000	3.45%	29/9/2025	88,662	0.00%
Province of Saskatchewan Canada	CAD125,000	2.55%	2/6/2026	88,229	0.00%
Toronto-Dominion Bank	\$100,000	1.25%	10/9/2026	87,417	0.00%
AltaLink LP	CAD120,000	3.40%	6/6/2024	86,706	0.00%
Manulife Financial Corp.^	CAD125,000	2.24%	12/5/2030	85,664	0.00%
Federation des Caisses Desjardins du Quebec	CAD130,000	1.09%	21/1/2026	85,403	0.00%
Saputo, Inc.	CAD130,000	1.42%	19/6/2026	85,115	0.00%
Allied Properties	CAD130,000	1.73%	12/2/2026	85,058	0.00%
Federation des Caisses Desjardins du Quebec	CAD120,000	2.42%	4/10/2024	84,626	0.00%
Ontario Electricity Financial Corp.	CAD100,000	8.25%	22/6/2026	83,837	0.00%
Honda Canada Finance, Inc.	CAD125,000	1.34%	17/3/2026	82,186	0.00%
National Bank of Canada	CAD115,000	2.55%	12/7/2024	81,622	0.00%
Province of New Brunswick Canada	CAD105,000	3.65%	3/6/2024	76,722	0.00%
Manulife Bank of Canada	CAD115,000	1.34%	26/2/2026	75,828	0.00%
Ontario Power Generation, Inc.	CAD115,000	1.17%	22/4/2026	75,789	0.00%
Canada Post Corp.	CAD100,000	4.08%	16/7/2025	73,823	0.00%
Enbridge Gas, Inc.	CAD100,000	3.31%	11/9/2025	71,128	0.00%
Honda Canada Finance, Inc.	CAD100,000	2.50%	4/6/2024	71,070	0.00%
Westcoast Energy, Inc.	CAD100,000	3.77%	8/12/2025	70,980	0.00%
Reliance LP	CAD100,000	3.84%	15/3/2025	70,927	0.00%
Toromont Industries Ltd.	CAD100,000	3.84%	27/10/2027	70,897	0.00%
City of Montreal Canada	CAD100,000	2.75%	1/9/2026	70,610	0.00%
Pembina Pipeline Corp.	CAD100,000	3.71%	11/8/2026	70,312	0.00%
Fairfax Financial Holdings Ltd.	CAD95,000	4.95%	3/3/2025	69,247	0.00%
Enbridge Pipelines, Inc.	CAD100,000	3.00%	10/8/2026	69,133	0.00%
Brookfield Finance, Inc.	\$70,000	4.00%	1/4/2024	68,785	0.00%
Enbridge Gas, Inc.	CAD100,000	2.50%	5/8/2026	68,604	0.00%
Bruce Power LP	CAD95,000	3.97%	23/6/2026	68,102	0.00%
iA Financial Corp., Inc.^	CAD100,000	3.07%	24/9/2031	67,760	0.00%
iA Financial Corp., Inc.^	CAD100,000	3.19%	25/2/2032	67,445	0.00%
National Bank of Canada	CAD95,000	2.58%	3/2/2025	66,646	0.00%
CI Financial Corp.	CAD95,000	3.76%	26/5/2025	66,092	0.00%
Manulife Bank of Canada	CAD90,000	2.38%	19/11/2024	63,181	0.00%
Canadian Western Bank	CAD90,000	1.93%	16/4/2026	59,743	0.00%
Enbridge, Inc.	\$61,000	2.50%	15/1/2025	57,716	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Infrastructure Finance ULC	CAD80,000	3.32%	22/2/2024	57,629	0.00%
Pembina Pipeline Corp.	CAD80,000	2.99%	22/1/2024	57,565	0.00%
National Bank of Canada	CAD80,000	2.98%	4/3/2024	57,545	0.00%
Westcoast Energy, Inc.	CAD80,000	3.43%	12/9/2024	57,387	0.00%
Canadian Imperial Bank of Commerce	\$60,000	2.25%	28/1/2025	56,618	0.00%
Central 1 Credit Union [^]	CAD85,000	2.39%	30/6/2031	55,635	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD75,000	3.20%	22/7/2024	53,792	0.00%
Bruce Power LP	CAD75,000	3.00%	21/6/2024	53,664	0.00%
Honda Canada Finance, Inc.	CAD75,000	3.44%	23/5/2025	53,354	0.00%
Export Development Canada	CAD75,000	1.65%	31/7/2024	53,164	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD75,000	3.20%	24/4/2026	52,687	0.00%
Summit Industrial Income	CAD80,000	1.82%	1/4/2026	52,667	0.00%
Enbridge, Inc.	CAD75,000	2.44%	2/6/2025	52,125	0.00%
IGM Financial, Inc.	CAD75,000	3.44%	26/1/2027	51,877	0.00%
AltaGas Ltd.	CAD70,000	4.40%	15/3/2024	51,070	0.00%
First Capital	CAD75,000	3.60%	6/5/2026	51,044	0.00%
Canadian Natural Resources Ltd.	\$50,000	3.80%	15/4/2024	49,082	0.00%
RioCan	CAD70,000	2.58%	12/2/2025	48,587	0.00%
ARC Resources Ltd.	CAD65,000	2.35%	10/3/2026	43,896	0.00%
OMERS Realty Corp.	CAD60,000	2.86%	23/2/2024	43,139	0.00%
Equitable Bank	CAD65,000	1.88%	26/11/2025	43,009	0.00%
Saputo, Inc.	CAD60,000	3.60%	14/8/2025	42,721	0.00%
Capital Power Corp.	CAD55,000	4.99%	23/1/2026	40,183	0.00%
Brookfield Corp.	\$41,000	4.00%	15/1/2025	40,050	0.00%
407 International, Inc.	CAD55,000	3.35%	16/5/2024	39,784	0.00%
Saputo, Inc.	CAD55,000	2.88%	19/11/2024	38,970	0.00%
Canadian Western Bank	CAD55,000	2.60%	6/9/2024	38,797	0.00%
Brookfield Corp.	CAD50,000	5.04%	8/3/2024	36,797	0.00%
Pembina Pipeline Corp.	CAD50,000	3.54%	3/2/2025	35,591	0.00%
Choice Properties	CAD50,000	3.55%	10/1/2025	35,560	0.00%
Capital Power Corp.	CAD49,000	4.28%	18/9/2024	35,431	0.00%
Canadian Natural Resources Ltd.	\$29,000	3.90%	1/2/2025	28,207	0.00%
First Capital	CAD40,000	4.32%	31/7/2025	28,174	0.00%
Inter Pipeline Ltd.	CAD40,000	3.17%	24/3/2025	28,162	0.00%
First Capital	CAD35,000	3.75%	12/7/2027	23,251	0.00%
Sagen MI Canada, Inc.	CAD25,000	4.24%	1/4/2024	18,082	0.00%
				171,357,390	4.72%
Chile 0.12% (2021: 0.06%)					
Bonos de la Tesoreria de la Republica en pesos	CLP1,500,000,000	4.50%	1/3/2026	1,711,021	0.05%
Chile Government International Bond	€500,000	1.75%	20/1/2026	502,038	0.01%
Chile Government International Bond	\$450,000	2.75%	31/1/2027	414,167	0.01%
Chile Government International Bond	\$400,000	3.13%	21/1/2026	379,170	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP300,000,000	5.80%	1/6/2024	345,837	0.01%
Chile Government International Bond	€200,000	1.63%	30/1/2025	204,011	0.01%
Cencosud SA	\$200,000	5.15%	12/2/2025	198,434	0.01%
Celulosa Arauco y Constitucion SA	\$200,000	4.50%	1/8/2024	196,989	0.01%
Empresa Nacional del Petroleo	\$200,000	4.38%	30/10/2024	194,547	0.00%
Banco Santander Chile	\$200,000	2.70%	10/1/2025	189,780	0.00%
Enel Americas SA	\$150,000	4.00%	25/10/2026	142,292	0.00%
				4,478,286	0.12%
China 1.74% (2021: 1.77%)					
Export-Import Bank of China	CNY12,000,000	3.22%	14/5/2026	1,751,758	0.05%
Export-Import Bank of China	CNY10,000,000	3.43%	23/10/2025	1,471,671	0.04%
China Development Bank	CNY10,000,000	3.30%	3/3/2026	1,467,707	0.04%
Agricultural Development Bank of China	CNY10,000,000	2.25%	22/4/2025	1,427,392	0.04%
Export-Import Bank of China	\$1,300,000	3.63%	31/7/2024	1,276,503	0.04%
China Cinda Finance 2015 I Ltd.	\$1,300,000	4.25%	23/4/2025	1,249,631	0.03%
Agricultural Development Bank of China	CNY8,000,000	3.35%	24/3/2026	1,173,767	0.03%
China Government Bond	CNY8,000,000	3.19%	11/4/2024	1,164,922	0.03%
China Government Bond	CNY8,000,000	1.99%	9/4/2025	1,139,894	0.03%
China Government Bond	CNY7,000,000	3.02%	22/10/2025	1,022,571	0.03%
Bank of China Ltd.	\$1,000,000	3.88%	30/6/2025	974,529	0.03%
China Development Bank	CNY6,000,000	3.23%	10/1/2025	875,646	0.02%
China Development Bank	CNY5,900,000	3.30%	1/2/2024	858,138	0.02%
Agricultural Development Bank of China	CNY6,000,000	2.50%	24/8/2027	850,635	0.02%
Sinopec Group Overseas Development 2014 Ltd.	\$850,000	4.38%	10/4/2024	843,852	0.02%
Alibaba Group Holding Ltd.	\$850,000	3.60%	28/11/2024	821,626	0.02%
China Development Bank	CNY5,000,000	4.24%	24/8/2027	762,640	0.02%
Agricultural Development Bank of China	CNY5,000,000	3.45%	23/9/2025	735,657	0.02%
China Development Bank	CNY5,000,000	3.43%	14/1/2027	734,846	0.02%
China Development Bank	CNY5,000,000	3.34%	14/7/2025	733,149	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Government Bond	CNY5,000,000	3.03%	11/3/2026	731,486	0.02%
China Government Bond	CNY5,000,000	2.84%	8/4/2024	724,599	0.02%
China Development Bank	CNY5,000,000	2.83%	10/9/2026	722,401	0.02%
Agricultural Development Bank of China	CNY5,000,000	2.74%	23/2/2027	716,642	0.02%
China Development Bank	CNY5,000,000	2.65%	24/2/2027	716,270	0.02%
Industrial & Commercial Bank of China Ltd.	\$700,000	1.20%	9/9/2025	634,465	0.02%
Bank of China Ltd.	\$600,000	5.00%	13/11/2024	596,368	0.02%
Export-Import Bank of China	CNY4,000,000	3.28%	11/2/2024	580,817	0.02%
China Government Bond	CNY4,000,000	2.69%	12/8/2026	577,388	0.02%
Tencent Holdings Ltd.	\$600,000	1.81%	26/1/2026	540,721	0.01%
Agricultural Bank of China Ltd.	\$575,000	1.25%	17/6/2026	515,078	0.01%
China Government International Bond	\$550,000	0.55%	21/10/2025	493,319	0.01%
ICBCIL Finance Co., Ltd.	\$500,000	3.75%	5/3/2024	490,797	0.01%
China Government International Bond	\$500,000	0.40%	21/10/2023	484,076	0.01%
Bluestar Finance Holdings Ltd.	\$500,000	3.38%	16/7/2024	482,858	0.01%
China Government International Bond	€500,000	0.00%	25/11/2025	480,966	0.01%
Minmetals Bounteous Finance BVI Ltd.^	\$500,000	3.38%	Perpetual	480,298	0.01%
Baidu, Inc.	\$500,000	4.13%	30/6/2025	480,039	0.01%
China Development Bank	\$500,000	0.63%	12/1/2024	479,472	0.01%
State Grid Overseas Investment BVI Ltd.	\$500,000	3.50%	4/5/2027	477,296	0.01%
Chouzhou International Investment Ltd.	\$500,000	4.00%	18/2/2025	473,551	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$500,000	2.15%	13/5/2025	467,932	0.01%
State Grid Overseas Investment BVI Ltd.	€500,000	0.80%	5/8/2026	465,143	0.01%
Hengjian International Investment Ltd.	\$500,000	1.88%	23/6/2025	454,415	0.01%
CSCIF Asia Ltd.	\$500,000	1.75%	4/8/2025	454,012	0.01%
CNAC HK Finbridge Co., Ltd.	\$500,000	2.00%	22/9/2025	452,045	0.01%
Joy Treasure Assets Holdings Inc	\$500,000	1.88%	17/11/2025	436,831	0.01%
China Government Bond	CNY3,000,000	2.47%	2/9/2024	432,505	0.01%
China Resources Land Ltd.	\$400,000	6.00%	27/2/2024	399,620	0.01%
China Construction Bank Corp.^	\$400,000	4.25%	27/2/2029	395,313	0.01%
Dianjian Haiyu Ltd.^	\$400,000	4.30%	Perpetual	391,712	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$400,000	1.63%	26/1/2024	384,466	0.01%
Amipeace Ltd.	\$400,000	2.50%	5/12/2024	381,960	0.01%
Inventive Global Investments Ltd.	\$400,000	1.65%	3/9/2025	362,535	0.01%
China Merchants Bank Co., Ltd.	\$400,000	1.20%	10/9/2025	360,766	0.01%
GLP China Holdings Ltd.	\$500,000	2.95%	29/3/2026	354,683	0.01%
Shaoxing City Investment Group Ltd.	\$400,000	2.50%	19/8/2026	344,210	0.01%
CNOOC Finance 2015 USA LLC	\$350,000	3.50%	5/5/2025	337,254	0.01%
China Construction Bank Corp.^	\$350,000	2.85%	21/1/2032	324,683	0.01%
Haitong International Securities Group Ltd.	\$350,000	2.13%	20/5/2026	304,397	0.01%
CNOOC Finance 2014 ULC	\$300,000	4.25%	30/4/2024	296,416	0.01%
Bocom Leasing Management Hong Kong Co., Ltd.	\$300,000	4.38%	22/1/2024	296,406	0.01%
Vanke Real Estate Hong Kong Co., Ltd.	\$300,000	5.35%	11/3/2024	294,249	0.01%
Tencent Holdings Ltd.	\$300,000	3.28%	11/4/2024	292,159	0.01%
Sinopec Group Overseas Development 2017 Ltd.	\$300,000	3.63%	12/4/2027	287,119	0.01%
China Government Bond	CNH2,000,000	2.48%	15/4/2027	286,948	0.01%
BOC Aviation Ltd.	\$300,000	3.25%	29/4/2025	284,087	0.01%
Central Plaza Development Ltd.	\$350,000	3.85%	14/7/2025	283,442	0.01%
Chongqing Nan'an Urban Construction & Development Group Co., Ltd.	\$300,000	4.66%	4/6/2024	281,364	0.01%
BOC Aviation Ltd.	\$290,000	3.88%	27/4/2026	276,440	0.01%
China Mengniu Dairy Co., Ltd.	\$300,000	1.88%	17/6/2025	273,881	0.01%
Talent Yield International Ltd.	\$300,000	2.00%	6/5/2026	272,285	0.01%
CMB International Leasing Management Ltd.	\$300,000	1.88%	12/8/2025	270,698	0.01%
ICBCIL Finance Co., Ltd.	\$300,000	2.25%	2/11/2026	270,347	0.01%
China Cinda Finance 2017 I Ltd.	\$275,000	4.10%	9/3/2024	268,712	0.01%
BOCOM International Blossom Ltd.	\$300,000	1.75%	28/6/2026	268,062	0.01%
CDBL Funding 2	\$275,000	2.75%	2/3/2025	259,109	0.01%
King Power Capital Ltd.	\$250,000	5.63%	3/11/2024	250,981	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$275,000	1.45%	8/1/2026	249,561	0.01%
China Government International Bond	\$275,000	1.25%	26/10/2026	248,240	0.01%
State Grid Overseas Investment 2014 Ltd.	\$250,000	4.13%	7/5/2024	247,108	0.01%
CITIC Ltd.	\$250,000	3.88%	28/2/2027	239,179	0.01%
Huarong Finance II Co., Ltd.	\$250,000	5.50%	16/1/2025	238,088	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$249,000	2.50%	12/11/2024	237,924	0.01%
China Construction Bank Corp.^	\$250,000	2.45%	24/6/2030	233,631	0.01%
SPIC MTN Co., Ltd.	\$250,000	1.63%	27/7/2025	228,108	0.01%
China Construction Bank Corp.	\$250,000	1.46%	22/4/2026	226,256	0.01%
CNAC HK Finbridge Co., Ltd.	\$225,000	4.88%	14/3/2025	220,870	0.01%
Vigorous Champion International Ltd.	\$240,000	2.75%	2/6/2025	220,158	0.01%
ICBCIL Finance Co., Ltd.	\$225,000	1.75%	25/8/2025	204,494	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Overseas Finance Cayman VI Ltd.	\$200,000	5.95%	8/5/2024	199,494	0.01%
Industrial & Commercial Bank of China Ltd.	\$200,000	4.88%	21/9/2025	197,304	0.01%
Sunrise Cayman Ltd.	\$200,000	5.25%	11/3/2024	196,223	0.01%
COSL Singapore Capital Ltd.	\$200,000	4.50%	30/7/2025	196,079	0.01%
Competition Team Technologies Ltd.	\$200,000	3.75%	12/3/2024	195,633	0.01%
CDBL Funding 1	\$200,000	4.25%	2/12/2024	195,182	0.01%
China Huadian Overseas Development Management Co., Ltd.^	\$200,000	4.00%	Perpetual	195,053	0.01%
Chinalco Capital Holdings Ltd.^	\$200,000	4.10%	Perpetual	194,660	0.01%
Charming Light Investments Ltd.	\$200,000	5.00%	3/9/2024	194,509	0.01%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.70%	10/6/2025	194,285	0.01%
Xi Yang Overseas Ltd.	\$200,000	4.30%	5/6/2024	194,139	0.01%
Weibo Corp.	\$200,000	3.50%	5/7/2024	193,835	0.01%
China Mengniu Dairy Co., Ltd.	\$200,000	3.00%	18/7/2024	192,666	0.01%
China Clean Energy Development Ltd.	\$200,000	4.00%	5/11/2025	192,595	0.01%
ENN Energy Holdings Ltd.	\$200,000	4.63%	17/5/2027	192,537	0.01%
CITIC Ltd.	\$200,000	3.70%	14/6/2026	191,887	0.01%
CMB International Leasing Management Ltd.	\$200,000	3.00%	3/7/2024	191,886	0.01%
Bank of China Ltd.	\$200,000	3.50%	20/4/2027	191,540	0.01%
Fujian Zhanglong Group Co., Ltd.	\$200,000	4.80%	20/6/2025	191,497	0.01%
ICBCIL Finance Co., Ltd.	\$200,000	3.63%	19/5/2026	190,988	0.01%
Industrial & Commercial Bank of China Macau Ltd.^	\$200,000	2.88%	12/9/2029	190,981	0.01%
Wuhan Metro Group Co., Ltd.	\$200,000	2.96%	24/9/2024	190,869	0.01%
CDBL Funding 2	\$200,000	1.38%	4/3/2024	190,666	0.01%
Rongshi International Finance Ltd.	\$200,000	3.63%	4/5/2027	190,645	0.01%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.15%	2/6/2026	190,436	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	\$200,000	2.60%	10/12/2024	190,407	0.01%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	190,024	0.01%
Huarong Finance 2019 Co., Ltd.	\$200,000	3.75%	29/5/2024	189,960	0.01%
China Southern Power Grid International Finance BVI Co., Ltd.	\$200,000	3.50%	8/5/2027	189,927	0.01%
BOC Aviation USA Corp.	\$200,000	1.63%	29/4/2024	189,893	0.01%
Zhongyuan Sincere Investment Co., Ltd.	\$200,000	4.25%	28/6/2024	189,693	0.01%
Prosus NV	\$200,000	4.85%	6/7/2027	189,563	0.01%
Coastal Emerald Ltd.^	\$200,000	4.30%	Perpetual	189,225	0.01%
Baidu, Inc.	\$200,000	3.08%	7/4/2025	188,486	0.01%
Huayi Finance I Ltd.	\$200,000	3.00%	30/10/2024	188,468	0.01%
China Great Wall International Holdings VI Ltd.	\$200,000	4.25%	28/4/2025	188,356	0.01%
BOC Aviation Ltd.	\$200,000	2.63%	17/1/2025	188,263	0.01%
China Huadian Overseas Development 2018 Ltd.^	\$200,000	3.38%	Perpetual	188,211	0.01%
Beijing Gas Singapore Capital Corp.	\$200,000	1.88%	18/1/2025	186,370	0.00%
Wuhan Urban Construction Group Co., Ltd.	\$200,000	2.25%	9/7/2024	185,944	0.00%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.^	\$200,000	3.08%	Perpetual	185,760	0.00%
China Development Bank Financial Leasing Co., Ltd.^	\$200,000	2.88%	28/9/2030	185,342	0.00%
Huarong Finance II Co., Ltd.	\$200,000	5.00%	19/11/2025	184,181	0.00%
Huarong Finance 2019 Co., Ltd.	\$200,000	3.25%	13/11/2024	184,133	0.00%
Geely Finance Hong Kong Ltd.	\$200,000	3.00%	5/3/2025	184,036	0.00%
Chengdu Communications Investment Group Co., Ltd.	\$200,000	2.20%	1/12/2024	183,972	0.00%
Henan Railway Construction & Investment Group Co., Ltd.	\$200,000	2.20%	26/1/2025	183,380	0.00%
CCBL Cayman 1 Corp., Ltd.	\$200,000	1.99%	21/7/2025	183,274	0.00%
China Development Bank	\$200,000	2.00%	16/2/2027	182,558	0.00%
CNPC Global Capital Ltd.	\$200,000	1.35%	23/6/2025	182,478	0.00%
Horse Gallop Finance Ltd.	\$200,000	1.70%	28/7/2025	181,720	0.00%
Zhejiang Seaport International Co., Ltd.	\$200,000	1.98%	17/3/2026	181,564	0.00%
Chinalco Capital Holdings Ltd.	\$200,000	2.13%	3/6/2026	180,748	0.00%
Prosus NV	\$200,000	3.26%	19/1/2027	180,154	0.00%
China Development Bank	\$200,000	1.00%	27/10/2025	180,106	0.00%
BCEG HongKong Co., Ltd.	\$200,000	2.22%	2/7/2026	179,763	0.00%
Contemporary Ruiding Development Ltd.	\$200,000	1.88%	17/9/2025	179,585	0.00%
Tingyi Cayman Islands Holding Corp.	\$200,000	1.63%	24/9/2025	179,342	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	1.63%	29/10/2025	178,923	0.00%
Zhongsheng Group Holdings Ltd.	\$200,000	3.00%	13/1/2026	178,727	0.00%
CCBL Cayman 1 Corp., Ltd.	\$200,000	1.80%	22/7/2026	178,545	0.00%
State Elite Global Ltd.	\$200,000	1.50%	29/9/2026	178,542	0.00%
Huarong Finance II Co., Ltd.	\$200,000	4.63%	3/6/2026	178,337	0.00%
Meituan	\$200,000	2.13%	28/10/2025	177,675	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	2.25%	24/11/2026	176,677	0.00%
Chongqing International Logistics Hub Park Construction Co., Ltd.	\$200,000	4.30%	26/9/2024	176,635	0.00%
Yunda Holding Investment Ltd.	\$200,000	2.25%	19/8/2025	176,522	0.00%
Guangzhou Development District Holding Group Co., Ltd.	\$200,000	2.85%	19/1/2027	176,231	0.00%
Huarong Finance 2017 Co., Ltd.	\$200,000	4.75%	27/4/2027	175,959	0.00%
CMB International Leasing Management Ltd.	\$200,000	1.75%	16/9/2026	173,994	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sinochem Offshore Capital Co., Ltd.	\$200,000	1.50%	23/9/2026	172,833	0.00%
Contemporary Ruiding Development Ltd.	\$200,000	1.50%	9/9/2026	172,609	0.00%
Elect Global Investments Ltd.^	\$200,000	4.10%	Perpetual	172,138	0.00%
Jinan Urban Construction International Investment Co., Ltd.	\$200,000	2.40%	23/9/2026	170,333	0.00%
China Great Wall International Holdings V Ltd.	\$200,000	2.88%	23/11/2026	169,768	0.00%
Bright Galaxy International Ltd.	\$200,000	3.25%	15/7/2026	166,053	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	165,171	0.00%
Far East Horizon Ltd.	\$200,000	4.25%	26/10/2026	157,934	0.00%
Fuqing Investment Management Ltd.	\$200,000	3.25%	23/6/2025	133,971	0.00%
				63,084,297	1.74%
Colombia 0.06% (2021: 0.07%)					
Colombian TES	COP5,000,000,000	7.50%	26/8/2026	880,670	0.02%
Colombian TES	COP3,300,000,000	10.00%	24/7/2024	662,586	0.02%
Colombian TES	COP3,000,000,000	6.25%	26/11/2025	529,351	0.02%
				2,072,607	0.06%
Croatia 0.07% (2021: 0.08%)					
Croatia Government International Bond	€1,700,000	3.00%	11/3/2025	1,805,044	0.05%
Croatia Government International Bond	\$700,000	6.00%	26/1/2024	704,528	0.02%
				2,509,572	0.07%
Czech Republic 0.17% (2021: 0.24%)					
Czech Republic Government Bond	CZK58,000,000	1.25%	14/2/2025	2,341,158	0.06%
Czech Republic Government Bond	CZK31,600,000	6.00%	26/2/2026	1,422,257	0.04%
Czech Republic Government Bond	CZK21,500,000	2.40%	17/9/2025	879,936	0.02%
CEZ A.S.	€500,000	0.88%	2/12/2026	457,772	0.01%
Czech Republic Government Bond	CZK10,000,000	1.00%	26/6/2026	382,043	0.01%
CEZ A.S.	€300,000	4.88%	16/4/2025	322,314	0.01%
EP Infrastructure A.S.	€250,000	1.70%	30/7/2026	209,940	0.01%
CPI Property Group SA	€200,000	2.75%	12/5/2026	167,524	0.01%
CPI Property Group SA	€100,000	1.63%	23/4/2027	75,829	0.00%
				6,258,773	0.17%
Denmark 0.59% (2021: 0.71%)					
Denmark Government Bond	DKK27,000,000	1.75%	15/11/2025	3,771,886	0.10%
Nordea Kredit Realkreditaktieselskab	DKK20,000,000	1.00%	1/4/2027	2,589,187	0.07%
Nykredit Realkredit A/S	DKK15,000,000	2.00%	1/1/2025	2,094,052	0.06%
Kommunekredit	€2,000,000	0.63%	11/5/2026	1,961,472	0.05%
AP Moller-Maersk A/S	€1,500,000	1.75%	16/3/2026	1,499,995	0.04%
Nordea Kredit Realkreditaktieselskab	DKK10,000,000	1.00%	1/4/2026	1,327,498	0.04%
Nykredit Realkredit A/S	DKK10,000,000	1.00%	1/7/2026	1,319,346	0.04%
Kommunekredit	€1,000,000	0.38%	15/11/2024	1,115,698	0.03%
Danske Mortgage Bank plc	€700,000	0.01%	24/11/2026	658,788	0.02%
AP Moller-Maersk A/S	£500,000	4.00%	4/4/2025	580,639	0.02%
Danske Bank A/S^	\$500,000	4.30%	1/4/2028	460,804	0.01%
Nordea Kredit Realkreditaktieselskab	DKK3,000,000	1.00%	1/10/2024	413,114	0.01%
Danfoss Finance I BV	€400,000	0.13%	28/4/2026	376,413	0.01%
Sydbank A/S^	€400,000	0.50%	10/11/2026	375,032	0.01%
Carlsberg Breweries A/S	€400,000	0.38%	30/6/2027	368,563	0.01%
Danske Bank A/S^	\$400,000	1.62%	11/9/2026	351,831	0.01%
Nykredit Realkredit A/S	€300,000	1.38%	12/7/2027	283,945	0.01%
Nykredit Realkredit A/S	€300,000	0.25%	13/1/2026	282,222	0.01%
Kommunekredit	\$300,000	0.63%	10/6/2025	273,418	0.01%
Nykredit Realkredit A/S^	€300,000	0.88%	28/7/2031	271,336	0.01%
Danske Bank A/S	\$200,000	5.38%	12/1/2024	199,096	0.01%
Danske Bank A/S	€200,000	0.63%	26/5/2025	198,203	0.01%
Danske Bank A/S^	€200,000	1.38%	12/2/2030	195,071	0.00%
Danske Bank A/S^	\$200,000	0.98%	10/9/2025	182,280	0.00%
Orsted A/S^	€100,000	2.25%	24/11/3017	100,967	0.00%
Danske Bank A/S^	€100,000	0.50%	27/8/2025	100,001	0.00%
Denmark Government Bond	DKK500,000	0.50%	15/11/2027	64,583	0.00%
				21,415,440	0.59%
Estonia 0.03% (2021: 0.05%)					
Luminor Bank A.S.^	€1,361,000	0.54%	23/9/2026	1,259,784	0.03%
				1,259,784	0.03%
Finland 0.55% (2021: 0.62%)					
Finland Government Bond	€6,600,000	0.00%	15/9/2024	6,723,444	0.18%
Oma Saastopankki OYJ	€2,000,000	0.13%	3/4/2024	2,049,269	0.06%
Finland Government Bond	€2,000,000	0.50%	15/4/2026	1,988,933	0.05%
Nordea Kiinnitysluottopankki OYJ	€1,400,000	0.25%	18/3/2026	1,357,402	0.04%
Kuntarahoitus OYJ	€1,100,000	0.00%	22/4/2025	1,091,457	0.03%
Kuntarahoitus OYJ	€800,000	0.00%	15/11/2024	804,871	0.02%
Fortum OYJ	€750,000	1.63%	27/2/2026	740,588	0.02%
Nordea Bank Abp	€700,000	1.13%	16/2/2027	675,377	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
OP Corporate Bank plc	€500,000	0.13%	1/7/2024	508,912	0.01%
Nordea Bank Abp	\$400,000	1.50%	30/9/2026	347,315	0.01%
OP Corporate Bank plc	£300,000	3.38%	14/1/2026	341,716	0.01%
OP Corporate Bank plc	€330,000	0.25%	24/3/2026	311,064	0.01%
OP Corporate Bank plc^	\$300,000	1.63%	9/6/2030	291,956	0.01%
Nordea Bank Abp	\$300,000	0.75%	28/8/2025	267,676	0.01%
Finnvera OYJ	\$300,000	1.13%	27/10/2026	264,924	0.01%
Kuntarahoitus OYJ	\$250,000	0.88%	2/9/2026	220,545	0.01%
OP Corporate Bank plc	€200,000	0.38%	19/6/2024	203,287	0.01%
Nordea Bank Abp	\$200,000	5.38%	22/9/2027	200,907	0.01%
Nordea Bank Abp	\$200,000	4.75%	22/9/2025	198,619	0.01%
Kuntarahoitus OYJ	\$200,000	2.50%	15/11/2023	195,781	0.01%
Finnvera OYJ	\$200,000	1.63%	23/10/2024	189,442	0.01%
Nordea Bank Abp	\$200,000	0.63%	24/5/2024	187,282	0.00%
Kuntarahoitus OYJ	\$200,000	0.63%	20/3/2026	177,302	0.00%
UPM-Kymmene OYJ	\$150,000	7.45%	26/11/2027	159,076	0.00%
Kojamo OYJ	€100,000	1.63%	7/3/2025	97,677	0.00%
OP Corporate Bank plc	€100,000	0.60%	18/1/2027	92,496	0.00%
Balder Finland OYJ	€100,000	1.00%	18/1/2027	79,295	0.00%
Kojamo OYJ	€100,000	0.88%	28/5/2029	78,810	0.00%
Kuntarahoitus OYJ	\$75,000	2.88%	7/3/2023	74,776	0.00%
				19,920,199	0.55%
France 6.69% (2021: 6.77%)					
French Republic Government Bond OAT	€23,582,000	0.00%	25/2/2025	23,680,119	0.65%
French Republic Government Bond OAT	€20,354,000	0.00%	25/2/2026	19,900,411	0.55%
French Republic Government Bond OAT	€18,500,000	0.25%	25/11/2026	17,893,830	0.49%
French Republic Government Bond OAT	€18,427,740	0.00%	25/2/2027	17,532,468	0.48%
French Republic Government Bond OAT	€16,096,000	0.00%	25/3/2024	16,596,584	0.46%
French Republic Government Bond OAT	€10,000,000	1.00%	25/5/2027	9,873,025	0.27%
French Republic Government Bond OAT	€8,331,000	3.50%	25/4/2026	8,075,353	0.25%
French Republic Government Bond OAT	€8,680,000	0.00%	25/2/2024	8,971,250	0.25%
French Republic Government Bond OAT	€3,000,000	2.25%	25/5/2024	3,177,772	0.09%
Caisse d'Amortissement de la Dette Sociale	€2,900,000	0.00%	25/2/2026	2,802,209	0.08%
Cie de Financement Foncier SA	€2,200,000	3.13%	18/5/2027	2,323,608	0.06%
Cie de Financement Foncier SA	€2,400,000	0.01%	15/7/2026	2,281,010	0.06%
Electricite de France SA	€2,000,000	4.63%	11/9/2024	2,175,615	0.06%
Societe Generale SFH SA	€2,300,000	0.01%	2/12/2026	2,161,681	0.06%
Agence Francaise de Developpement EPIC	€2,000,000	3.13%	4/1/2024	2,133,370	0.06%
Dexia Credit Local SA	€2,000,000	0.50%	17/1/2025	2,017,302	0.06%
UNEDIC A.S.SEO	€2,000,000	1.25%	28/3/2027	1,970,946	0.05%
HSBC SFH France SA	€2,000,000	0.75%	22/3/2027	1,918,200	0.05%
Caisse d'Amortissement de la Dette Sociale	€1,700,000	1.38%	25/11/2024	1,751,078	0.05%
BPCE SA	¥200,000,000	1.26%	25/1/2024	1,522,043	0.04%
Agence Francaise de Developpement EPIC	€1,500,000	0.00%	25/3/2025	1,491,307	0.04%
BPCE SA^	€1,400,000	0.50%	14/1/2028	1,274,758	0.03%
Caisse d'Amortissement de la Dette Sociale	€1,200,000	2.88%	25/5/2027	1,261,741	0.03%
Credit Mutuel Home Loan SFH SA	€1,300,000	0.63%	4/3/2027	1,240,637	0.03%
Veolia Environnement SA^	€1,100,000	2.88%	Perpetual	1,139,241	0.03%
Bpifrance SACA	€1,100,000	0.75%	25/11/2024	1,121,664	0.03%
Caisse d'Amortissement de la Dette Sociale	\$1,200,000	1.25%	28/10/2026	1,067,674	0.03%
Banque Federative du Credit Mutuel SA	€1,000,000	3.13%	14/9/2027	1,037,941	0.03%
BNP Paribas SA	€1,000,000	1.13%	28/8/2024	1,029,904	0.03%
Credit Mutuel Home Loan SFH SA	€1,000,000	0.25%	30/4/2024	1,025,579	0.03%
Sanofi	€1,000,000	1.00%	1/4/2025	1,020,122	0.03%
Credit Agricole SA	€1,000,000	1.38%	13/3/2025	1,018,947	0.03%
Caisse des Depots et Consignations	€1,000,000	0.00%	19/6/2024	1,018,174	0.03%
Cie de Financement Foncier SA	€1,000,000	1.13%	24/6/2025	1,011,143	0.03%
Cie Generale des Etablissements Michelin SCA	€1,000,000	0.88%	3/9/2025	1,001,508	0.03%
Societe Generale SA^	€1,000,000	1.13%	21/4/2026	993,122	0.03%
MMB SCF SACA	€1,000,000	0.75%	31/10/2025	992,065	0.03%
Bpifrance SACA	€1,000,000	0.88%	25/11/2026	975,819	0.03%
Agence France Locale	€1,000,000	0.13%	20/6/2026	958,105	0.03%
Societe Generale SA^	€1,000,000	0.13%	17/11/2026	955,281	0.03%
Orange SA	€1,000,000	0.00%	29/6/2026	945,923	0.03%
Dexia Credit Local SA	€900,000	0.63%	3/2/2024	934,550	0.03%
Banque Federative du Credit Mutuel SA	€900,000	0.13%	5/2/2024	929,034	0.03%
Credit Agricole SA^	€1,000,000	0.63%	12/1/2028	921,348	0.03%
TotalEnergies SE^	€900,000	1.75%	Perpetual	905,939	0.02%
Societe Generale SA^	\$975,000	2.23%	21/1/2026	896,265	0.02%
Caisse d'Amortissement de la Dette Sociale	\$1,000,000	0.38%	23/9/2025	895,356	0.02%
Caisse des Depots et Consignations	£800,000	0.25%	25/2/2026	850,350	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	€900,000	0.01%	11/5/2026	847,636	0.02%
La Banque Postale SA^	€900,000	1.00%	9/2/2028	832,376	0.02%
LVMH Moet Hennessy Louis Vuitton SE	€800,000	0.00%	11/2/2024	829,889	0.02%
Orange SA	€800,000	1.13%	15/7/2024	828,993	0.02%
Unibail-Rodamco-Westfield SE	€800,000	2.13%	9/4/2025	815,476	0.02%
Air Liquide Finance SA	€800,000	1.00%	2/4/2025	812,750	0.02%
BPCE SA	€800,000	0.63%	26/9/2024	811,764	0.02%
SNCF Reseau	€750,000	4.50%	30/1/2024	811,480	0.02%
Sodexo SA	€800,000	0.75%	27/4/2025	808,100	0.02%
Banque Federative du Credit Mutuel SA	€800,000	1.00%	23/5/2025	803,524	0.02%
EssilorLuxottica SA	€800,000	0.38%	5/1/2026	786,611	0.02%
Dexia Credit Local SA	£700,000	1.25%	21/7/2025	776,565	0.02%
Caisse des Depots et Consignations	€800,000	0.01%	1/6/2026	767,206	0.02%
Holding d'Infrastructures des Metiers de l'Environnement	€785,000	0.13%	16/9/2025	738,038	0.02%
Agence Francaise de Developpement EPIC	\$800,000	0.63%	22/1/2026	711,483	0.02%
Schneider Electric SE	€700,000	0.25%	9/9/2024	710,058	0.02%
BPCE SA	€700,000	0.63%	28/4/2025	697,393	0.02%
AXA SA^	€700,000	3.38%	6/7/2047	690,959	0.02%
BNP Paribas SA^	\$775,000	2.59%	20/1/2028	681,919	0.02%
BNP Paribas SA^	\$700,000	2.22%	9/6/2026	644,935	0.02%
Banque Federative du Credit Mutuel SA	€600,000	3.00%	21/5/2024	635,979	0.02%
TotalEnergies Capital International SA	€600,000	2.50%	25/3/2026	625,687	0.02%
BPCE SA	\$650,000	2.38%	14/1/2025	605,542	0.02%
RTE Reseau de Transport d'Electricite SADIR	€600,000	1.63%	27/11/2025	603,955	0.02%
UNEDIC A.S.SEO	€600,000	0.13%	25/11/2024	603,564	0.02%
Airbus SE	€600,000	1.38%	9/6/2026	597,312	0.02%
BNP Paribas SA	£500,000	3.38%	23/1/2026	564,704	0.02%
Banque Federative du Credit Mutuel SA	£500,000	1.75%	19/12/2024	564,201	0.02%
BPCE SA^	\$650,000	2.05%	19/10/2027	562,338	0.02%
BNP Paribas SA^	€600,000	0.25%	13/4/2027	558,606	0.02%
BNP Paribas SA	\$560,000	3.80%	10/1/2024	550,380	0.02%
Caisse d'Amortissement de la Dette Sociale	\$570,000	0.38%	27/5/2024	535,563	0.01%
Caisse d'Amortissement de la Dette Sociale	£500,000	0.13%	15/12/2025	530,871	0.01%
Societe Generale SA	\$565,000	4.25%	19/8/2026	527,772	0.01%
Credit Agricole SA	€500,000	3.38%	28/7/2027	521,364	0.01%
Credit Agricole Assurances SA^	€500,000	4.50%	Perpetual	519,830	0.01%
BNP Paribas SA	\$529,000	4.25%	15/10/2024	516,692	0.01%
Agence Francaise de Developpement EPIC	€500,000	0.38%	30/4/2024	514,095	0.01%
Capgemini SE	€500,000	1.00%	18/10/2024	510,798	0.01%
Danone SA	€500,000	1.00%	26/3/2025	510,166	0.01%
Banque Federative du Credit Mutuel SA	€500,000	1.25%	14/1/2025	508,755	0.01%
Schneider Electric SE	€500,000	0.88%	11/3/2025	507,583	0.01%
Credit Agricole Home Loan SFH SA	€500,000	0.38%	30/9/2024	507,373	0.01%
Banque Federative du Credit Mutuel SA	€500,000	2.38%	24/3/2026	507,297	0.01%
Cie de Saint-Gobain	€500,000	1.00%	17/3/2025	504,251	0.01%
Unibail-Rodamco-Westfield SE	€500,000	2.50%	4/6/2026	503,137	0.01%
Credit Agricole Home Loan SFH SA	€500,000	0.13%	16/12/2024	501,533	0.01%
BNP Paribas SA^	€500,000	2.13%	23/1/2027	498,080	0.01%
Credit Agricole SA^	€500,000	1.00%	22/4/2026	497,321	0.01%
Klepierre SA	€500,000	1.88%	19/2/2026	496,197	0.01%
Credit Mutuel Home Loan SFH SA	€500,000	0.13%	9/4/2025	496,036	0.01%
Credit Agricole SA^	€500,000	1.63%	5/6/2030	491,465	0.01%
BNP Paribas SA^	€500,000	0.50%	4/6/2026	489,480	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€500,000	0.00%	11/2/2026	485,932	0.01%
Veolia Environnement SA	€500,000	1.25%	2/4/2027	483,984	0.01%
AXA SA^	\$500,000	5.13%	17/1/2047	476,929	0.01%
Credit Agricole Public Sector SCF SA	€500,000	0.25%	31/10/2026	475,659	0.01%
Dexia Credit Local SA	\$500,000	1.63%	16/10/2024	472,995	0.01%
Banque Federative du Credit Mutuel SA	\$500,000	2.38%	21/11/2024	472,772	0.01%
GELF Bond Issuer I SA	€500,000	1.63%	20/10/2026	459,735	0.01%
TotalEnergies Capital International SA	£400,000	1.75%	7/7/2025	449,375	0.01%
BNP Paribas SA^	€500,000	1.13%	15/1/2032	449,102	0.01%
Agence Francaise de Developpement EPIC	£400,000	1.25%	18/6/2025	445,620	0.01%
Caisse d'Amortissement de la Dette Sociale	\$450,000	3.38%	20/3/2024	442,081	0.01%
Arval Service Lease SA	€400,000	4.75%	22/5/2027	432,044	0.01%
Carrefour SA	€400,000	0.88%	12/6/2023	423,683	0.01%
Electricite de France SA	€400,000	3.88%	12/1/2027	419,581	0.01%
ELO SACA	€400,000	2.63%	30/1/2024	418,945	0.01%
Banque Federative du Credit Mutuel SA	€400,000	1.00%	16/7/2026	417,761	0.01%
BPCE SA	€400,000	0.88%	31/1/2024	415,752	0.01%
Credit Agricole SA^	\$450,000	1.91%	16/6/2026	410,298	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dexia Credit Local SA	€400,000	0.00%	29/5/2024	407,984	0.01%
Credit Agricole SA	\$450,000	2.02%	11/1/2027	405,230	0.01%
Cie de Saint-Gobain	€400,000	2.38%	4/10/2027	404,566	0.01%
Capgemini SE	€400,000	1.63%	15/4/2026	401,581	0.01%
Cie Financiere et Industrielle des Autoroutes SA	€400,000	0.38%	7/2/2025	401,079	0.01%
TotalEnergies SE^	€400,000	3.37%	Perpetual	398,816	0.01%
Covivio Hotels SACA	€400,000	1.88%	24/9/2025	394,963	0.01%
BPCE SA	\$400,000	4.75%	19/7/2027	390,547	0.01%
Societe Generale SA	\$400,000	3.88%	28/3/2024	390,446	0.01%
Societe Generale SA^	\$450,000	1.79%	9/6/2027	386,775	0.01%
Suez SACA	€400,000	1.88%	24/5/2027	386,750	0.01%
Orange SA	€400,000	0.88%	3/2/2027	384,390	0.01%
BPCE SA	\$400,000	4.50%	15/3/2025	384,234	0.01%
Safran SA	€400,000	0.13%	16/3/2026	382,500	0.01%
Danone SA	€400,000	2.95%	2/11/2026	372,426	0.01%
Societe Generale SA^	€400,000	1.13%	30/6/2031	364,711	0.01%
Mercialys SA	€400,000	1.80%	27/2/2026	363,729	0.01%
Banque Federative du Credit Mutuel SA	£300,000	4.88%	25/9/2025	357,290	0.01%
Caisse d'Amortissement de la Dette Sociale	\$400,000	0.63%	18/2/2026	355,426	0.01%
Orange SA	€300,000	3.13%	9/1/2024	320,709	0.01%
La Mondiale SAM^	€300,000	5.05%	Perpetual	316,973	0.01%
RCI Banque SA	€300,000	2.00%	11/7/2024	311,446	0.01%
Credit Agricole Assurances SA^	€300,000	4.25%	Perpetual	311,356	0.01%
HSBC Continental Europe SA	€300,000	0.25%	17/5/2024	307,663	0.01%
Credit Agricole SA^	\$350,000	1.25%	26/1/2027	306,537	0.01%
Pernod Ricard SA	€300,000	1.13%	7/4/2025	304,111	0.01%
BNP Paribas SA	€300,000	1.63%	23/2/2026	304,093	0.01%
BNP Paribas SA^	\$350,000	1.68%	30/6/2027	303,127	0.01%
RCI Banque SA	€325,000	1.13%	15/1/2027	302,162	0.01%
Banque Federative du Credit Mutuel SA^	€300,000	3.88%	16/6/2032	300,485	0.01%
Orange SA	€300,000	1.00%	12/9/2025	300,013	0.01%
Capgemini SE	€300,000	0.63%	23/6/2025	298,856	0.01%
Wendel SE	€300,000	2.50%	9/2/2027	298,790	0.01%
Societe Generale SA	\$315,000	2.63%	22/1/2025	296,201	0.01%
Sanofi	€300,000	0.50%	13/1/2027	287,283	0.01%
Banque Federative du Credit Mutuel SA	\$300,000	0.65%	27/2/2024	284,058	0.01%
BPCE SA	\$300,000	1.00%	20/1/2026	262,940	0.01%
RCI Banque SA	€242,000	4.13%	1/12/2025	256,397	0.01%
BPCE SA	\$250,000	4.00%	15/4/2024	245,742	0.01%
Orange SA	£200,000	5.25%	5/12/2025	243,414	0.01%
Dexia Credit Local SA	\$250,000	0.50%	16/7/2024	233,905	0.01%
Societe Generale SA^	\$250,000	1.49%	14/12/2026	217,847	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama^	€200,000	6.38%	Perpetual	216,652	0.01%
Banque Federative du Credit Mutuel SA	£200,000	1.25%	5/12/2025	215,767	0.01%
Orange SA^	€200,000	5.00%	Perpetual	213,689	0.01%
ALD SA	€200,000	4.00%	5/7/2027	213,375	0.01%
Autoroutes du Sud de la France SA	€200,000	2.88%	18/1/2023	213,290	0.01%
Holding d'Infrastructures de Transport SASU	€200,000	0.63%	27/3/2023	211,730	0.01%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	209,955	0.01%
Air Liquide Finance SA	€200,000	0.75%	13/6/2024	208,083	0.01%
Sodexo SA	€200,000	0.50%	17/1/2024	207,944	0.01%
EssilorLuxottica SA	€200,000	0.25%	5/1/2024	207,715	0.01%
BNP Paribas SA	€200,000	2.38%	17/2/2025	207,703	0.01%
Credit Mutuel Arkea SA	€200,000	3.38%	19/9/2027	207,209	0.01%
Cie de Saint-Gobain	€200,000	0.63%	15/3/2024	206,444	0.01%
JCDecaux SE	€200,000	2.00%	24/10/2024	205,839	0.01%
Arkema SA	€200,000	1.50%	20/1/2025	204,592	0.01%
Sanofi	€200,000	0.88%	6/4/2025	203,788	0.01%
BPCE SA	AUD300,000	5.20%	29/9/2025	202,226	0.01%
Orange SA^	€200,000	2.38%	Perpetual	201,608	0.01%
Carrefour SA	€200,000	1.25%	3/6/2025	201,235	0.01%
ELO SACA	€200,000	2.88%	29/1/2026	200,417	0.01%
Carrefour SA	€200,000	1.88%	30/10/2026	199,115	0.01%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	17/7/2025	198,784	0.01%
Credit Agricole SA^	€200,000	1.88%	22/4/2027	197,304	0.01%
Banque Federative du Credit Mutuel SA	\$200,000	4.52%	13/7/2025	196,501	0.01%
Caisse des Depots et Consignations	€200,000	0.01%	15/9/2025	196,073	0.01%
Banque Federative du Credit Mutuel SA	\$200,000	4.75%	13/7/2027	195,032	0.01%
BPCE SA	\$200,000	4.63%	11/7/2024	194,278	0.01%
Gecina SA	€200,000	1.38%	30/6/2027	191,594	0.01%
BNP Paribas SA	\$200,000	4.38%	12/5/2026	191,197	0.01%

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ICADE	€200,000	1.75%	10/6/2026	191,131	0.01%
BNP Paribas SA^	€200,000	2.50%	31/3/2032	188,647	0.01%
Unibail-Rodamco-Westfield SE	€200,000	1.00%	27/2/2027	186,150	0.01%
Societe Generale SA	€200,000	0.75%	25/1/2027	184,533	0.00%
Unibail-Rodamco-Westfield SE	€200,000	0.63%	4/5/2027	181,161	0.00%
Arkema SA^	€200,000	1.50%	Perpetual	180,181	0.00%
Sodexo, Inc.	\$200,000	1.63%	16/4/2026	176,282	0.00%
Orano SA	€100,000	5.38%	15/5/2027	108,036	0.00%
Orange SA^	€100,000	5.25%	Perpetual	107,394	0.00%
APRR SA	€100,000	0.00%	20/1/2023	106,636	0.00%
Banque Federative du Credit Mutuel SA	€100,000	1.50%	7/10/2026	105,525	0.00%
Schneider Electric SE	€100,000	3.25%	9/11/2027	105,495	0.00%
APRR SA	€100,000	1.88%	15/1/2025	103,142	0.00%
SFIL SA	€100,000	0.00%	24/5/2024	102,008	0.00%
PSA Banque France SA	€100,000	0.63%	21/6/2024	101,900	0.00%
Veolia Environnement SA	€100,000	1.00%	3/4/2025	101,032	0.00%
Worldline SA	€100,000	0.25%	18/9/2024	100,978	0.00%
Caisse Centrale du Credit Immobilier de France SA	€100,000	0.05%	25/3/2025	99,528	0.00%
Arkema SA^	€100,000	2.75%	Perpetual	99,290	0.00%
Vivendi SE	€100,000	0.63%	11/6/2025	99,242	0.00%
Carrefour Banque SA	€100,000	0.11%	14/6/2025	97,887	0.00%
ALD SA	€100,000	1.25%	2/3/2026	97,510	0.00%
La Banque Postale SA^	€100,000	0.50%	17/6/2026	97,338	0.00%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	97,325	0.00%
Bouygues SA	€100,000	1.38%	7/6/2027	96,755	0.00%
Schneider Electric SE	€100,000	1.00%	9/4/2027	96,666	0.00%
Orange SA	€100,000	1.25%	7/7/2027	96,458	0.00%
Dassault Systemes SE	€100,000	0.13%	16/9/2026	94,870	0.00%
				243,068,491	6.69%
Germany 6.52% (2021: 6.67%)					
Bundesobligation	€19,100,000	0.00%	9/10/2026	18,528,900	0.51%
Bundesobligation	€17,500,000	0.00%	16/4/2027	16,760,355	0.46%
Bundesschatzanweisungen	€13,811,000	0.20%	14/6/2024	14,233,884	0.39%
Bundesobligation	€13,734,000	0.00%	18/10/2024	13,998,991	0.38%
Bundesschatzanweisungen	€10,000,000	2.20%	12/12/2024	10,568,550	0.29%
Bundesschatzanweisungen	€7,000,000	0.00%	15/3/2024	7,249,477	0.20%
Bundesobligation	€6,888,000	0.00%	11/4/2025	6,939,586	0.19%
Bundesobligation	€6,000,000	0.00%	5/4/2024	6,206,774	0.17%
KFW	€4,950,000	0.00%	2/4/2024	5,101,458	0.14%
KFW	€4,430,000	0.00%	15/6/2026	4,272,567	0.12%
KFW	€4,000,000	0.00%	4/7/2024	4,087,857	0.11%
KFW	€3,500,000	0.00%	30/9/2026	3,348,987	0.09%
KFW	€3,000,000	0.01%	31/3/2025	2,999,823	0.08%
State of Hesse	€2,800,000	1.75%	5/7/2027	2,824,831	0.08%
KFW	€3,000,000	0.01%	5/5/2027	2,812,174	0.08%
KFW	€2,761,000	1.25%	30/6/2027	2,725,878	0.07%
KFW	\$2,533,000	2.50%	20/11/2024	2,436,961	0.07%
Deutsche Bank AG	€2,200,000	2.25%	20/9/2027	2,244,133	0.06%
Hamburg Commercial Bank AG	€2,200,000	2.00%	20/7/2027	2,215,998	0.06%
UniCredit Bank AG	€2,200,000	0.63%	20/11/2025	2,178,402	0.06%
EnBW International Finance BV	€2,100,000	0.63%	17/4/2025	2,101,961	0.06%
Bundesobligation	€2,044,016	0.00%	10/10/2025	2,034,832	0.06%
Bundesobligation	€2,000,000	1.30%	15/10/2027	2,015,919	0.06%
Bundesschatzanweisungen	€1,932,343	0.40%	13/9/2024	1,985,343	0.05%
NRW Bank	€2,000,000	0.25%	16/3/2027	1,896,880	0.05%
State of Saxony-Anhalt	€1,900,000	0.01%	9/11/2026	1,804,252	0.05%
KFW	\$1,730,000	3.00%	20/5/2027	1,649,785	0.05%
KFW	AUD2,500,000	3.20%	11/9/2026	1,637,647	0.04%
Deutsche Pfandbriefbank AG	€1,700,000	0.01%	25/8/2026	1,613,271	0.04%
Bundesrepublik Deutschland Bundesanleihe	€1,500,000	1.00%	15/8/2025	1,537,961	0.04%
Bundesrepublik Deutschland Bundesanleihe	€1,375,000	1.50%	15/5/2024	1,447,421	0.04%
KFW	\$1,500,000	1.00%	1/10/2026	1,332,379	0.04%
Hamburg Commercial Bank AG	€1,400,000	0.01%	19/1/2027	1,309,773	0.04%
Landwirtschaftliche Rentenbank	€1,237,000	1.75%	27/7/2026	1,131,790	0.03%
Bayer AG	€1,100,000	0.38%	6/7/2024	1,121,772	0.03%
Commerzbank AG	€1,000,000	1.75%	22/1/2025	1,095,484	0.03%
Volkswagen Financial Services AG	€1,200,000	0.13%	12/2/2027	1,068,125	0.03%
Landeskreditbank Baden-Wuerttemberg Foerderbank	€1,000,000	1.00%	15/12/2026	1,056,676	0.03%
Siemens Financieringsmaatschappij NV	€1,100,000	0.63%	25/2/2027	1,051,977	0.03%
Landwirtschaftliche Rentenbank	AUD1,500,000	4.75%	6/5/2026	1,035,148	0.03%
State of Hesse	€1,000,000	0.00%	15/9/2024	1,011,084	0.03%

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Deutsche Apotheker-und Aertztebank eG	€1,000,000	0.50%	14/2/2025	1,005,948	0.03%
Deutsche Pfandbriefbank AG	€1,000,000	1.75%	1/3/2027	1,003,953	0.03%
KFW	€1,000,000	0.00%	18/2/2025	1,003,567	0.03%
State of Lower Saxony	€1,000,000	0.13%	7/3/2025	1,000,621	0.03%
State of Hesse	€1,000,000	0.00%	10/3/2025	997,915	0.03%
KFW	€1,000,000	0.13%	30/6/2025	996,593	0.03%
Deutsche Pfandbriefbank AG	€1,000,000	1.00%	13/4/2026	992,872	0.03%
Merck Financial Services GmbH	€1,000,000	0.13%	16/7/2025	986,963	0.03%
Landesbank Hessen-Thueringen Girozentrale	€1,000,000	0.38%	12/5/2025	986,738	0.03%
State of Lower Saxony	€1,000,000	0.00%	15/9/2025	982,733	0.03%
Deutsche Kreditbank AG	€1,000,000	0.01%	23/2/2026	957,132	0.03%
State of Hesse	€1,000,000	0.00%	10/9/2026	953,856	0.03%
UniCredit Bank AG	€1,000,000	0.01%	28/9/2026	947,025	0.03%
State of Lower Saxony	€900,000	0.01%	15/4/2024	923,903	0.03%
Landesbank Baden-Wuerttemberg	€900,000	0.38%	24/5/2024	918,542	0.02%
KFW	£750,000	1.13%	4/7/2025	835,378	0.02%
Landwirtschaftliche Rentenbank	\$900,000	0.50%	27/5/2025	820,228	0.02%
KFW	\$900,000	0.38%	18/7/2025	814,050	0.02%
KFW	\$850,000	1.25%	31/1/2025	795,688	0.02%
Volkswagen International Finance NV^	€800,000	3.50%	Perpetual	790,047	0.02%
Traton Finance Luxembourg SA	€800,000	0.13%	24/3/2025	777,995	0.02%
BMW US Capital LLC	\$800,000	0.80%	1/4/2024	758,683	0.02%
Erste Abwicklungsanstalt	\$800,000	0.88%	30/10/2024	746,265	0.02%
NRW Bank	\$780,000	1.88%	31/7/2024	746,260	0.02%
KFW	\$800,000	0.63%	22/1/2026	716,141	0.02%
HeidelbergCement AG	€700,000	1.50%	7/2/2025	715,633	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	\$800,000	0.50%	8/12/2025	713,427	0.02%
Land Baden-Wuerttemberg	€675,000	0.01%	8/4/2025	671,842	0.02%
Bayer AG	€700,000	0.75%	6/1/2027	659,010	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	€600,000	0.63%	15/12/2025	647,292	0.02%
Vonovia Finance BV	€700,000	0.63%	9/7/2026	643,555	0.02%
E.ON SE	€620,000	0.88%	8/1/2025	629,358	0.02%
Mercedes-Benz Finance North America LLC	\$625,000	1.75%	10/3/2023	621,327	0.02%
Mercedes-Benz Finance North America LLC	\$650,000	0.75%	1/3/2024	617,499	0.02%
Vonovia Finance BV	€700,000	0.63%	7/10/2027	607,481	0.02%
Mercedes-Benz Finance North America LLC	\$650,000	1.45%	2/3/2026	581,648	0.02%
SAP SE	€600,000	0.13%	18/5/2026	577,172	0.02%
KFW	£500,000	0.88%	18/7/2024	571,626	0.02%
Deutsche Telekom AG	€600,000	0.50%	5/7/2027	567,085	0.02%
DZ HYP AG	€600,000	0.01%	26/10/2026	566,586	0.02%
Deutsche Bank AG^	€600,000	1.88%	23/2/2028	559,443	0.02%
KFW	\$600,000	0.50%	20/9/2024	559,438	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	£500,000	0.38%	9/12/2024	557,764	0.02%
Vonovia SE	€500,000	4.75%	23/5/2027	526,527	0.01%
Volkswagen Financial Services AG	€500,000	3.00%	6/4/2025	521,201	0.01%
Commerzbank AG	€500,000	0.13%	9/1/2024	517,449	0.01%
Gemeinsame Deutsche Bundeslaender	€500,000	1.13%	30/9/2024	515,765	0.01%
Mercedes-Benz International Finance BV	€500,000	0.00%	8/2/2024	515,728	0.01%
Deutsche Pfandbriefbank AG	€500,000	0.50%	22/5/2024	513,541	0.01%
NRW Bank	€500,000	0.25%	16/5/2024	512,664	0.01%
Norddeutsche Landesbank-Girozentrale	€500,000	0.38%	9/10/2024	506,671	0.01%
E.ON International Finance BV	€500,000	1.00%	13/4/2025	506,314	0.01%
Volkswagen Leasing GmbH	€500,000	1.38%	20/1/2025	504,694	0.01%
State of Schleswig-Holstein Germany	€500,000	0.05%	4/11/2024	504,382	0.01%
Norddeutsche Landesbank-Girozentrale	€500,000	0.25%	10/12/2024	503,098	0.01%
Deutsche Telekom International Finance BV	€500,000	1.13%	22/5/2026	497,210	0.01%
State of North Rhine-Westphalia Germany	€500,000	0.00%	5/5/2025	496,927	0.01%
Deutsche Telekom International Finance BV	€500,000	1.38%	30/1/2027	494,478	0.01%
State of Schleswig-Holstein Germany	€500,000	0.01%	16/7/2025	493,625	0.01%
BMW Finance NV	€500,000	0.75%	13/7/2026	489,365	0.01%
DZ HYP AG	€500,000	0.01%	12/9/2025	489,190	0.01%
KFW	\$500,000	2.63%	28/2/2024	487,724	0.01%
Deutsche Bank AG^	€500,000	1.38%	3/9/2026	485,911	0.01%
Siemens Financieringsmaatschappij NV	€462,000	0.30%	28/2/2024	477,797	0.01%
Fresenius Finance Ireland plc	€500,000	0.00%	1/10/2025	475,751	0.01%
Deutsche Telekom International Finance BV	\$500,000	3.60%	19/1/2027	473,276	0.01%
Siemens Financieringsmaatschappij NV	\$500,000	3.40%	16/3/2027	471,085	0.01%
Volkswagen Leasing GmbH	€500,000	0.25%	12/1/2026	470,854	0.01%
KFW	€500,000	0.00%	30/4/2027	468,878	0.01%
Vonovia SE	€500,000	0.00%	1/12/2025	467,443	0.01%
Aroundtown SA	€600,000	0.00%	16/7/2026	455,076	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Volkswagen Financial Services NV	£400,000	3.25%	13/4/2027	431,299	0.01%
Amprion GmbH	€400,000	3.45%	22/9/2027	418,396	0.01%
Wintershall Dea Finance BV	€400,000	0.45%	25/9/2023	416,305	0.01%
Deutsche Bank AG^	€400,000	5.63%	19/5/2031	416,108	0.01%
Mercedes-Benz International Finance BV	€400,000	0.88%	9/4/2024	414,461	0.01%
Deutsche Bank AG^	\$483,000	2.55%	7/1/2028	411,207	0.01%
Mercedes-Benz International Finance BV	€402,000	2.00%	22/8/2026	409,889	0.01%
Hannover Rueck SE^	€400,000	3.38%	Perpetual	407,974	0.01%
HeidelbergCement Finance Luxembourg SA	€400,000	1.63%	7/4/2026	400,487	0.01%
Vonovia SE	€400,000	0.00%	16/9/2024	398,438	0.01%
Niedersachsen Invest GmbH	€400,000	0.00%	16/7/2025	392,786	0.01%
Volkswagen Financial Services AG	€400,000	0.00%	12/2/2025	391,609	0.01%
Landwirtschaftliche Rentenbank	\$400,000	2.38%	23/1/2024	389,808	0.01%
BMW Finance NV	€400,000	0.00%	11/1/2026	387,516	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	\$400,000	2.00%	23/7/2024	383,690	0.01%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	383,552	0.01%
Mercedes-Benz International Finance BV	€400,000	0.63%	6/5/2027	379,884	0.01%
KFW	\$400,000	0.25%	8/3/2024	379,234	0.01%
Siemens Financieringsmaatschappij NV	\$425,000	1.20%	11/3/2026	378,208	0.01%
Allianz Finance II BV	€400,000	0.00%	22/11/2026	375,284	0.01%
Landwirtschaftliche Rentenbank	\$400,000	0.88%	30/3/2026	358,020	0.01%
Deutsche Bank AG^	£300,000	4.00%	24/6/2026	338,360	0.01%
FMS Wertmanagement	\$345,000	2.75%	30/1/2024	337,388	0.01%
NRW Bank	AUD500,000	1.60%	31/7/2024	324,790	0.01%
Deutsche Post AG	€300,000	2.88%	11/12/2024	319,992	0.01%
Deutsche Bank AG^	\$375,000	2.31%	16/11/2027	318,590	0.01%
Traton Finance Luxembourg SA	€300,000	4.13%	22/11/2025	316,906	0.01%
Bayer US Finance II LLC	\$325,000	4.25%	15/12/2025	315,606	0.01%
HeidelbergCement AG	€300,000	2.25%	3/6/2024	314,951	0.01%
Deutsche Telekom International Finance BV	€300,000	0.88%	30/1/2024	313,277	0.01%
Commerzbank AG	€300,000	0.63%	28/8/2024	305,315	0.01%
Mercedes-Benz Finance North America LLC	\$325,000	3.45%	6/1/2027	305,242	0.01%
Vantage Towers AG	€300,000	0.00%	31/3/2025	305,082	0.01%
Volkswagen International Finance NV^	€300,000	3.38%	Perpetual	303,954	0.01%
RWE AG	€290,000	2.50%	24/8/2025	300,700	0.01%
Santander Consumer Bank AG	€300,000	0.25%	15/10/2024	299,979	0.01%
Deutsche Bank AG^	\$300,000	6.12%	14/7/2026	298,456	0.01%
Deutsche Bank AG^	€300,000	3.25%	24/5/2028	295,234	0.01%
LANXESS AG	€300,000	1.00%	7/10/2026	294,458	0.01%
Volkswagen Financial Services AG	€297,000	0.25%	31/1/2025	293,897	0.01%
Vonovia Finance BV	€300,000	1.13%	8/9/2025	291,328	0.01%
Wintershall Dea Finance BV	€300,000	0.84%	25/9/2025	288,529	0.01%
Norddeutsche Landesbank-Girozentrale	€300,000	0.01%	23/9/2026	284,223	0.01%
Deutsche Bank AG^	€300,000	4.00%	24/6/2032	283,097	0.01%
Volkswagen Group of America Finance LLC	\$300,000	3.20%	26/9/2026	278,006	0.01%
Volkswagen Leasing GmbH	€300,000	0.38%	20/7/2026	276,869	0.01%
EEW Energy from Waste GmbH	€300,000	0.36%	30/6/2026	275,535	0.01%
Hamburg Commercial Bank AG^	€300,000	0.50%	22/9/2026	271,994	0.01%
Grand City Properties SA	€300,000	1.38%	3/8/2026	257,149	0.01%
State of North Rhine-Westphalia Germany	€250,000	0.00%	2/4/2024	257,041	0.01%
Fresenius Medical Care US Finance III, Inc.	\$300,000	1.88%	1/12/2026	253,682	0.01%
Deutsche Bank AG	\$253,000	4.10%	13/1/2026	241,750	0.01%
Deutsche Bank AG^	\$250,000	3.96%	26/11/2025	239,038	0.01%
Deutsche Bank AG	\$250,000	4.50%	1/4/2025	237,964	0.01%
BMW Canada, Inc.	CAD350,000	0.99%	14/1/2025	237,786	0.01%
Siemens Financieringsmaatschappij NV	\$250,000	0.65%	11/3/2024	237,519	0.01%
Siemens Financieringsmaatschappij NV	£200,000	2.75%	10/9/2025	230,925	0.01%
Volkswagen Financial Services NV	£200,000	1.63%	10/2/2024	230,451	0.01%
Mercedes-Benz International Finance BV	€200,000	1.63%	11/11/2024	227,549	0.01%
Volkswagen Financial Services NV	£200,000	1.88%	3/12/2024	224,585	0.01%
EnBW International Finance BV	€200,000	3.63%	22/11/2026	213,349	0.01%
Volkswagen International Finance NV	€200,000	4.13%	15/11/2025	212,509	0.01%
BASF SE	€200,000	0.10%	5/6/2023	211,394	0.01%
Vier Gas Transport GmbH	€200,000	4.00%	26/9/2027	210,650	0.01%
Volkswagen Bank GmbH	€200,000	1.88%	31/1/2024	209,181	0.01%
E.ON SE	€200,000	0.00%	18/12/2023	207,861	0.01%
SAP SE	€200,000	0.75%	10/12/2024	204,757	0.01%
Deutsche Telekom International Finance BV	€200,000	0.63%	13/12/2024	203,589	0.01%
Siemens Financieringsmaatschappij NV	€200,000	0.00%	5/9/2024	203,387	0.01%
Investitionsbank Berlin	€200,000	0.01%	30/7/2024	203,091	0.01%
KFW	CAD300,000	0.75%	19/2/2026	200,568	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BMW US Capital LLC	\$200,000	3.80%	6/4/2023	199,425	0.01%
Deutsche Bank AG^	€200,000	1.00%	19/11/2025	199,171	0.01%
Vantage Towers AG	€200,000	0.38%	31/3/2027	197,549	0.01%
Covestro AG	€200,000	0.88%	3/2/2026	194,969	0.01%
Siemens Financieringsmaatschappij NV	€200,000	1.00%	6/9/2027	194,523	0.01%
E.ON SE	€200,000	0.13%	18/1/2026	192,979	0.01%
Deutsche Pfandbriefbank AG	\$200,000	0.50%	19/1/2024	190,567	0.00%
NRW Bank	\$200,000	0.88%	9/3/2026	178,848	0.00%
Volkswagen Group of America Finance LLC	\$200,000	1.25%	24/11/2025	178,493	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	5.25%	29/11/2027	150,957	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	5.38%	26/11/2025	150,916	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	5.50%	27/11/2024	150,872	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	2.70%	14/6/2024	144,851	0.00%
Aroundtown SA	€200,000	0.38%	15/4/2027	140,965	0.00%
Deutsche Bank AG^	\$150,000	1.45%	1/4/2025	139,392	0.00%
Deutsche Bahn Finance GmbH	€130,000	0.00%	14/2/2024	134,029	0.00%
Deutsche Telekom International Finance BV	€100,000	4.88%	22/4/2025	110,713	0.00%
BASF SE	€100,000	2.50%	22/1/2024	106,802	0.00%
Siemens Financieringsmaatschappij NV	€100,000	2.25%	10/3/2025	104,475	0.00%
Siemens Financieringsmaatschappij NV	€100,000	0.25%	5/6/2024	102,531	0.00%
Adidas AG	€100,000	0.00%	9/9/2024	100,973	0.00%
SAP SE	€100,000	1.75%	22/2/2027	100,607	0.00%
Traton Finance Luxembourg SA	€100,000	0.00%	14/6/2024	100,582	0.00%
Deutsche Bank AG^	€100,000	1.38%	10/6/2026	100,270	0.00%
Deutsche Wohnen SE	€100,000	1.00%	30/4/2025	98,769	0.00%
HOWOGE Wohnungs-baugesellschaft mbH	€100,000	0.00%	1/11/2024	98,676	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€100,000	1.13%	5/11/2079	98,493	0.00%
BMW US Capital LLC	\$100,000	3.15%	18/4/2024	97,494	0.00%
Deutsche Bahn Finance GmbH^	€100,000	0.95%	Perpetual	96,910	0.00%
Clearstream Banking AG	€100,000	0.00%	1/12/2025	96,428	0.00%
Heraeus Finance GmbH	€100,000	2.63%	9/6/2027	95,802	0.00%
KFW	\$100,000	1.38%	5/8/2024	94,950	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD140,000	1.65%	22/9/2025	94,340	0.00%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	93,392	0.00%
VW Credit Canada, Inc.	CAD140,000	1.50%	23/9/2025	93,360	0.00%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	€100,000	2.50%	25/1/2027	79,134	0.00%
Aroundtown SA^	€200,000	2.13%	Perpetual	75,602	0.00%
Volkswagen Financial Services AG	€64,000	0.88%	12/4/2023	67,967	0.00%
Aroundtown SA^	€100,000	4.75%	Perpetual	55,722	0.00%
BMW US Capital LLC	\$50,000	3.90%	9/4/2025	48,970	0.00%
EMD Finance LLC	\$50,000	3.25%	19/3/2025	48,010	0.00%
VW Credit Canada, Inc.	CAD55,000	2.85%	26/9/2024	38,922	0.00%
Aroundtown SA^	€100,000	1.63%	Perpetual	35,147	0.00%
				236,749,207	6.52%
Hong Kong 0.14% (2021: 0.11%)					
Hong Kong Government Bond Programme	HKD6,850,000	2.22%	7/8/2024	848,521	0.02%
HKT Capital No 4 Ltd.	\$400,000	3.00%	14/7/2026	369,525	0.01%
Hong Kong Government International Bond	\$325,000	2.50%	28/5/2024	315,472	0.01%
Haitong International Securities Group Ltd.	\$300,000	3.38%	19/7/2024	286,244	0.01%
CLP Power HK Finance Ltd.^	\$300,000	3.55%	Perpetual	280,120	0.01%
Airport Authority	\$300,000	1.75%	12/1/2027	270,347	0.01%
Nanyang Commercial Bank Ltd.^	\$250,000	3.80%	20/11/2029	235,575	0.01%
Bank of East Asia Ltd.^	\$250,000	4.00%	29/5/2030	229,194	0.01%
Bank of Communications Hong Kong Ltd.^	\$250,000	2.30%	8/7/2031	224,861	0.01%
Bank of East Asia Ltd.^	\$250,000	4.88%	22/4/2032	224,182	0.01%
Dah Sing Bank Ltd.^	\$250,000	3.00%	2/11/2031	219,859	0.01%
AIA Group Ltd.	\$200,000	5.63%	25/10/2027	203,804	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	4.63%	16/1/2024	198,878	0.01%
China Merchants Bank Co., Ltd.	\$200,000	4.00%	26/9/2023	198,530	0.00%
AIA Group Ltd.	\$200,000	3.20%	11/3/2025	191,741	0.00%
Airport Authority^	\$200,000	2.10%	Perpetual	181,926	0.00%
HPHT Finance 21 Ltd.	\$200,000	2.00%	19/3/2026	180,775	0.00%
AIA Group Ltd.^	\$200,000	2.70%	Perpetual	172,613	0.00%
Yuexiu MTN Co., Ltd.	\$200,000	2.65%	2/2/2026	159,773	0.00%
				4,991,940	0.14%
Hungary 0.16% (2021: 0.18%)					
Hungary Government Bond	HUF622,140,000	2.50%	24/10/2024	1,409,658	0.04%
Hungary Government Bond	HUF630,000,000	3.00%	27/10/2027	1,218,826	0.03%
Hungary Government Bond	HUF452,000,000	1.50%	23/8/2023	1,126,767	0.03%
Hungary Government International Bond	€1,000,000	1.25%	22/10/2025	981,349	0.03%
Hungary Government Bond	HUF200,000,000	1.00%	26/11/2025	407,866	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hungary Government International Bond	\$326,000	5.38%	25/3/2024	325,687	0.01%
Hungary Government International Bond	€267,000	5.00%	22/2/2027	282,692	0.01%
MFB Magyar Fejlesztési Bank Zrt	€250,000	1.38%	24/6/2025	241,353	0.00%
				5,994,198	0.16%
India 0.10% (2021: 0.10%)					
NTPC Ltd.	\$900,000	4.38%	26/11/2024	877,203	0.02%
Bharti Airtel Ltd.	\$500,000	4.38%	10/6/2025	484,807	0.01%
State Bank of India	\$300,000	1.80%	13/7/2026	265,295	0.01%
Adani Ports & Special Economic Zone Ltd.	\$250,000	3.38%	24/7/2024	237,033	0.01%
ONGC Videsh Ltd.	\$200,000	4.63%	15/7/2024	196,282	0.01%
REC Ltd.	\$200,000	3.38%	25/7/2024	192,495	0.01%
REC Ltd.	\$200,000	3.50%	12/12/2024	191,264	0.01%
ICICI Bank Ltd.	\$200,000	4.00%	18/3/2026	190,826	0.01%
BPRL International Singapore Pte Ltd.	\$200,000	4.38%	18/1/2027	187,893	0.01%
Export-Import Bank of India	\$200,000	3.38%	5/8/2026	187,281	0.00%
Adani Transmission Step-One Ltd.	\$200,000	4.00%	3/8/2026	178,171	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	176,007	0.00%
Reliance Industries Ltd.	\$100,000	4.13%	28/1/2025	96,906	0.00%
				3,461,463	0.10%
Indonesia 0.62% (2021: 0.51%)					
Indonesia Treasury Bond	IDR90,300,000,000	5.50%	15/4/2026	5,684,147	0.16%
Indonesia Treasury Bond	IDR32,000,000,000	8.38%	15/9/2026	2,194,407	0.06%
Indonesia Government International Bond	\$1,750,000	4.75%	8/1/2026	1,752,095	0.05%
Indonesia Treasury Bond	IDR26,775,000,000	6.50%	15/6/2025	1,734,747	0.05%
Indonesia Treasury Bond	IDR25,000,000,000	8.13%	15/5/2024	1,657,746	0.05%
Indonesia Treasury Bond	IDR24,500,000,000	5.13%	15/4/2027	1,512,702	0.04%
Indonesia Government International Bond	¥200,000,000	0.57%	27/5/2026	1,465,310	0.04%
Indonesia Treasury Bond	IDR13,000,000,000	8.38%	15/3/2024	861,933	0.02%
Indonesia Government International Bond	\$500,000	5.88%	15/1/2024	505,030	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$500,000	3.75%	1/3/2023	498,730	0.01%
Indonesia Government International Bond	€500,000	1.45%	18/9/2026	485,571	0.01%
Indonesia Government International Bond	€500,000	0.90%	14/2/2027	469,209	0.01%
Indonesia Treasury Bond	IDR7,000,000,000	7.00%	15/5/2027	461,128	0.01%
Indonesia Government International Bond	\$400,000	4.13%	15/1/2025	395,257	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$400,000	4.15%	29/3/2027	392,638	0.01%
Bank Mandiri Persero Tbk PT	\$400,000	3.75%	11/4/2024	391,496	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$300,000	4.13%	15/5/2027	283,863	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$250,000	2.30%	23/6/2025	236,646	0.01%
Pelabuhan Indonesia Persero PT	\$200,000	4.88%	1/10/2024	196,936	0.01%
Indonesia Asahan Aluminium Persero PT	\$200,000	4.75%	15/5/2025	195,968	0.01%
Bank Rakyat Indonesia Persero Tbk PT	\$200,000	3.95%	28/3/2024	195,777	0.01%
Pelabuhan Indonesia Persero PT	\$200,000	4.25%	5/5/2025	192,971	0.01%
Freeport Indonesia PT	\$200,000	4.76%	14/4/2027	192,092	0.01%
Tower Bersama Infrastructure Tbk PT	\$200,000	2.75%	20/1/2026	180,585	0.00%
Pertamina Persero PT	\$200,000	1.40%	9/2/2026	178,161	0.00%
Indonesia Government International Bond	€100,000	1.75%	24/4/2025	101,916	0.00%
				22,417,061	0.62%
Ireland 0.46% (2021: 0.47%)					
Ireland Government Bond	€2,400,000	1.00%	15/5/2026	2,435,702	0.07%
Ireland Government Bond	€2,000,000	5.40%	13/3/2025	2,251,818	0.06%
Ireland Government Bond	€2,050,000	3.40%	18/3/2024	2,203,922	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$925,000	1.75%	29/10/2024	853,009	0.02%
Ryanair DAC	€848,000	0.88%	25/5/2026	808,373	0.02%
Linde plc	€700,000	1.00%	31/3/2027	679,841	0.02%
Smurfit Kappa Acquisitions ULC	€600,000	2.88%	15/1/2026	620,619	0.02%
NIE Finance plc	£500,000	2.50%	27/10/2025	559,470	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$630,000	2.45%	29/10/2026	550,970	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	1.65%	29/10/2024	461,721	0.01%
Dell Bank International DAC	\$500,000	0.50%	27/10/2026	461,651	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	1.75%	30/1/2026	440,661	0.01%
Avolon Holdings Funding Ltd.	\$500,000	3.25%	15/2/2027	429,269	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$400,000	6.50%	15/7/2025	406,344	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$424,000	3.50%	15/1/2025	404,857	0.01%
Linde plc	€400,000	0.00%	30/9/2026	375,025	0.01%
Bank of Ireland Group plc^	€300,000	1.00%	25/11/2025	299,533	0.01%
Avolon Holdings Funding Ltd.	\$300,000	2.88%	15/2/2025	277,171	0.01%
Bank of Ireland Group plc^	\$200,000	6.25%	16/9/2026	199,131	0.01%
Bank of Ireland Group plc	\$200,000	4.50%	25/11/2023	197,226	0.01%
Avolon Holdings Funding Ltd.	\$200,000	5.25%	15/5/2024	196,714	0.01%
CRH SMW Finance DAC	€200,000	1.25%	5/11/2026	194,941	0.01%
Avolon Holdings Funding Ltd.	\$200,000	5.50%	15/1/2026	190,333	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Avolon Holdings Funding Ltd.	\$200,000	4.38%	1/5/2026	182,467	0.01%
Bank of Ireland Group plc^	\$200,000	2.03%	30/9/2027	168,855	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.45%	1/10/2025	144,393	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.45%	3/4/2026	143,809	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	2.88%	14/8/2024	141,918	0.00%
Ryanair DAC	€100,000	1.13%	10/3/2023	106,245	0.00%
Ryanair DAC	€100,000	2.88%	15/9/2025	103,516	0.00%
GAS Networks Ireland	€100,000	0.13%	4/12/2024	99,625	0.00%
Park Aerospace Holdings Ltd.	\$35,000	5.50%	15/2/2024	34,569	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$25,000	4.88%	16/1/2024	24,762	0.00%
				16,648,460	0.46%
Israel 0.23% (2021: 0.25%)					
Israel Government Bond-Fixed	ILS15,000,000	0.50%	27/2/2026	3,870,215	0.11%
Israel Government Bond-Fixed	ILS6,800,000	0.50%	30/4/2025	1,797,716	0.05%
Israel Government International Bond	\$948,000	2.88%	16/3/2026	901,127	0.02%
Israel Government Bond-Fixed	ILS2,000,000	1.75%	31/8/2025	542,294	0.02%
Israel Government International Bond	€500,000	1.50%	18/1/2027	494,309	0.01%
Israel Government Bond-Fixed	ILS1,600,000	0.40%	31/10/2024	427,569	0.01%
Israel Government International Bond	€300,000	2.88%	29/1/2024	318,292	0.01%
				8,351,522	0.23%
Italy 4.10% (2021: 4.11%)					
Italy Buoni Poliennali Del Tesoro	€20,000,000	0.00%	1/4/2026	18,955,951	0.52%
Italy Buoni Poliennali Del Tesoro	€15,601,000	0.00%	15/8/2024	15,824,364	0.44%
Italy Buoni Poliennali Del Tesoro	€15,332,000	1.10%	1/4/2027	14,667,959	0.40%
Italy Buoni Poliennali Del Tesoro	€12,899,000	1.85%	1/7/2025	13,230,518	0.36%
Italy Buoni Poliennali Del Tesoro	€11,000,000	2.65%	1/12/2027	11,072,576	0.30%
Italy Buoni Poliennali Del Tesoro	€7,196,000	0.00%	30/1/2024	7,433,809	0.20%
Italy Buoni Poliennali Del Tesoro	€7,046,000	0.00%	15/4/2024	7,230,272	0.20%
Italy Buoni Poliennali Del Tesoro	€6,756,000	1.75%	30/5/2024	7,058,819	0.19%
Italy Buoni Poliennali Del Tesoro	€7,500,000	0.00%	1/8/2026	7,025,148	0.19%
Italy Buoni Poliennali Del Tesoro	€6,088,000	1.20%	15/8/2025	6,122,040	0.17%
Italy Buoni Poliennali Del Tesoro	€5,668,000	3.50%	15/1/2026	6,013,809	0.17%
Italy Buoni Poliennali Del Tesoro	€4,634,000	1.75%	1/7/2024	4,840,923	0.13%
Italy Buoni Poliennali Del Tesoro	€4,222,000	4.50%	1/3/2024	4,577,361	0.13%
Italy Buoni Poliennali Del Tesoro	€2,370,000	1.45%	15/11/2024	2,449,695	0.07%
Intesa Sanpaolo SpA	€1,500,000	0.50%	5/3/2024	1,549,422	0.04%
Enel Finance International NV	€1,700,000	0.00%	17/6/2027	1,532,658	0.04%
AMCO - Asset Management Co. SpA	€1,500,000	1.38%	27/1/2025	1,508,398	0.04%
Italy Buoni Poliennali Del Tesoro	€1,336,000	0.00%	15/1/2024	1,381,927	0.04%
Eni SpA	€900,000	1.00%	14/3/2025	909,329	0.03%
Enel Finance International NV	€900,000	0.25%	17/11/2025	873,206	0.02%
Enel Finance International NV	€900,000	0.00%	28/5/2026	846,687	0.02%
Snam SpA	€800,000	3.38%	5/12/2026	834,530	0.02%
Cassa Depositi e Prestiti SpA	€800,000	3.50%	19/9/2027	825,124	0.02%
UniCredit SpA^	€750,000	2.20%	22/7/2027	724,238	0.02%
Enel Finance International NV	£481,000	5.63%	14/8/2024	583,660	0.02%
Republic of Italy Government International Bond	\$662,000	1.25%	17/2/2026	575,421	0.02%
Intesa Sanpaolo SpA	€500,000	0.50%	15/7/2024	510,493	0.01%
A2A SpA	€500,000	1.75%	25/2/2025	509,721	0.01%
Credit Agricole Italia SpA	€500,000	1.13%	21/3/2025	507,010	0.01%
Enel Finance International NV	€500,000	1.38%	1/6/2026	494,914	0.01%
Eni SpA	€500,000	1.25%	18/5/2026	491,648	0.01%
UniCredit SpA	€500,000	0.33%	19/1/2026	474,090	0.01%
Intesa Sanpaolo SpA	€500,000	3.25%	23/9/2024	473,906	0.01%
UniCredit SpA^	€490,000	0.93%	18/1/2028	447,781	0.01%
Republic of Italy Government International Bond	\$475,000	2.38%	17/10/2024	447,423	0.01%
Snam SpA	€400,000	0.00%	15/8/2025	387,286	0.01%
Autostrade per l'Italia SpA	€400,000	1.75%	1/2/2027	371,827	0.01%
Intesa Sanpaolo SpA	€360,000	1.00%	4/7/2024	369,156	0.01%
UniCredit SpA^	\$350,000	2.57%	22/9/2026	309,787	0.01%
FCA Bank SpA	€300,000	0.00%	16/4/2024	304,652	0.01%
Enel SpA^	€300,000	3.50%	Perpetual	303,152	0.01%
FCA Bank SpA	€300,000	0.50%	13/9/2024	301,421	0.01%
ENI SpA	€300,000	1.50%	17/1/2027	293,297	0.01%
Enel Finance International NV	\$300,000	4.63%	15/6/2027	284,236	0.01%
ASTM SpA	€300,000	1.00%	25/11/2026	273,915	0.01%
Assicurazioni Generali SpA^	€250,000	5.50%	27/10/2047	269,319	0.01%
Intesa Sanpaolo SpA	€250,000	2.13%	26/5/2025	255,506	0.01%
ACEA SpA	€260,000	0.00%	28/9/2025	249,396	0.01%
UniCredit SpA	€200,000	3.00%	31/1/2024	212,580	0.01%
2i Rete Gas SpA	€200,000	3.00%	16/7/2024	211,138	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mediobanca Banca di Credito Finanziario SpA^	€200,000	4.63%	7/2/2029	210,789	0.01%
Intesa Sanpaolo SpA	\$200,000	7.00%	21/11/2025	204,275	0.01%
Enel Finance International NV	\$200,000	4.25%	15/6/2025	194,102	0.01%
Eni SpA^	€200,000	2.63%	Perpetual	192,970	0.01%
Republic of Italy Government International Bond	\$200,000	0.88%	6/5/2024	187,118	0.01%
Enel Finance International NV	\$200,000	1.38%	12/7/2026	173,273	0.01%
Intesa Sanpaolo SpA	€160,000	0.75%	4/12/2024	161,921	0.00%
Eni SpA	€100,000	1.75%	18/1/2024	105,335	0.00%
UniCredit SpA^	€100,000	1.25%	25/6/2025	102,156	0.00%
Enel Finance International NV	£100,000	1.00%	20/10/2027	98,645	0.00%
				149,032,082	4.10%
Japan 6.49% (2021: 6.90%)					
Japan Government Bond	¥1,720,000,000	0.10%	20/9/2027	12,956,793	0.36%
Japan Government Bond	¥1,190,000,000	0.01%	20/6/2027	8,936,254	0.25%
Japan Government Bond	¥1,177,000,000	0.01%	20/9/2026	8,880,843	0.24%
Japan Government Bond	¥1,140,000,000	0.01%	20/12/2026	8,589,077	0.24%
Japan Government Bond	¥1,130,000,000	0.10%	20/3/2027	8,533,000	0.23%
Japan Government Bond	¥878,000,000	0.01%	20/6/2026	6,634,738	0.18%
Japan Government Bond	¥850,000,000	0.01%	1/11/2024	6,439,019	0.18%
Japan Government Bond	¥835,000,000	0.10%	20/6/2025	6,335,378	0.17%
Japan Government Bond	¥830,000,000	0.01%	1/5/2024	6,289,698	0.17%
Japan Government Bond	¥820,000,000	0.01%	1/3/2024	6,215,666	0.17%
Japan Government Bond	¥787,400,000	0.10%	20/3/2024	5,973,660	0.16%
Japan Government Bond	¥770,000,000	0.10%	20/9/2025	5,842,627	0.16%
Japan Government Bond	¥681,000,000	0.01%	20/3/2026	5,151,317	0.14%
Japan Government Bond	¥655,000,000	0.10%	20/6/2024	4,969,790	0.14%
Japan Government Bond	¥623,000,000	0.10%	20/12/2025	4,726,571	0.13%
Japan Government Bond	¥600,000,000	0.01%	1/8/2024	4,546,352	0.12%
Japan Government Bond	¥600,000,000	0.01%	1/10/2024	4,545,321	0.12%
Japan Government Bond	¥570,000,000	0.10%	20/9/2024	4,324,947	0.12%
Japan Government Bond	¥555,000,000	0.10%	20/3/2025	4,211,379	0.12%
Japan Government Bond	¥550,000,000	0.01%	1/1/2025	4,165,527	0.11%
Japan Government Bond	¥530,000,000	0.01%	1/12/2024	4,015,362	0.11%
Japan Government Bond	¥520,000,000	0.01%	20/3/2027	3,911,403	0.11%
Japan Government Bond	¥500,000,000	0.01%	1/4/2024	3,789,349	0.10%
Japan Government Bond	¥413,000,000	0.10%	20/12/2024	3,133,839	0.09%
Japan Government Bond	¥405,000,000	0.01%	1/7/2024	3,068,265	0.08%
Japan Government Bond	¥400,000,000	0.01%	1/9/2024	3,030,068	0.08%
West Nippon Expressway Co., Ltd.	¥400,000,000	0.04%	18/9/2026	2,999,068	0.08%
Japan Government Bond	¥340,000,000	2.10%	20/12/2027	2,810,097	0.08%
Japan Government Bond	¥350,000,000	0.50%	20/9/2024	2,673,788	0.07%
Japan Expressway Holding & Debt Repayment Agency	¥300,000,000	0.56%	31/7/2025	2,299,214	0.06%
Development Bank of Japan, Inc.	€2,350,000	0.01%	9/9/2025	2,288,984	0.06%
Major Joint Local Government Bond	¥300,000,000	0.61%	25/7/2024	2,286,457	0.06%
Japan Government Bond	¥300,000,000	0.01%	1/2/2024	2,273,624	0.06%
Japan Finance Corp.	¥300,000,000	0.00%	31/7/2024	2,265,531	0.06%
Major Joint Local Government Bond	¥300,000,000	0.08%	24/4/2026	2,265,058	0.06%
Shoko Chukin Bank Ltd.	¥300,000,000	0.09%	26/6/2026	2,260,214	0.06%
Japan Government Bond	¥270,000,000	0.10%	20/12/2027	2,030,600	0.06%
Japan Highway Public Corp.	¥250,000,000	2.42%	20/3/2024	1,945,324	0.05%
Japan International Cooperation Agency	\$2,000,000	3.25%	25/5/2027	1,888,268	0.05%
Japan Government Bond	¥230,000,000	0.40%	20/3/2025	1,756,669	0.05%
Japan Government Bond	¥210,000,000	0.10%	20/6/2027	1,583,603	0.04%
Japan Government Bond	¥200,000,000	0.40%	20/6/2025	1,528,851	0.04%
Toyota Finance Corp.	¥200,000,000	0.06%	15/4/2026	1,503,596	0.04%
Kansai Electric Power Co., Inc.	¥200,000,000	0.47%	25/5/2027	1,499,761	0.04%
Japan Government Bond	¥180,000,000	0.10%	20/12/2026	1,361,107	0.04%
Mitsubishi UFJ Financial Group, Inc.	\$1,426,000	2.76%	13/9/2026	1,304,424	0.04%
East Nippon Expressway Co., Ltd.	¥170,000,000	0.07%	20/6/2025	1,282,747	0.04%
Major Joint Local Government Bond	¥150,000,000	0.69%	25/4/2024	1,143,565	0.03%
Tokyo Metropolitan Government	¥150,000,000	0.08%	18/9/2026	1,130,152	0.03%
Japan Government Bond	¥130,000,000	2.10%	20/9/2027	1,071,425	0.03%
Mitsubishi UFJ Financial Group, Inc.^	€1,000,000	2.26%	14/6/2025	1,038,978	0.03%
Japan Government Bond	¥127,000,000	2.10%	20/9/2024	996,604	0.03%
Major Joint Local Government Bond	¥130,000,000	0.25%	25/2/2027	983,123	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	2.70%	16/7/2024	959,946	0.03%
Takeda Pharmaceutical Co., Ltd.	€1,000,000	0.75%	9/7/2027	935,553	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	1.40%	17/9/2026	867,497	0.02%
Japan Bank for International Cooperation	\$900,000	2.88%	14/4/2025	864,048	0.02%
Japan Government Bond	¥100,000,000	2.20%	20/9/2027	827,703	0.02%
Nissan Motor Co., Ltd.	€800,000	2.65%	17/3/2026	790,880	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Major Joint Local Government Bond	¥100,000,000	0.55%	25/7/2025	765,576	0.02%
Japan Government Bond	¥100,000,000	0.60%	20/6/2024	764,279	0.02%
Tokyo Metropolitan Government	¥100,000,000	0.51%	20/9/2024	763,108	0.02%
Japan Finance Organization for Municipalities	¥100,000,000	0.60%	16/7/2024	762,079	0.02%
Nippon Life Insurance Co. ^	\$775,000	5.10%	16/10/2044	757,523	0.02%
Tokyo Metropolitan Government	¥100,000,000	0.01%	20/6/2024	754,914	0.02%
Japan Bank for International Cooperation	\$810,000	2.88%	1/6/2027	754,017	0.02%
Nissan Motor Co., Ltd.	\$775,000	3.52%	17/9/2025	720,641	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥90,000,000	0.45%	31/3/2025	687,553	0.02%
Toyota Motor Corp.	\$700,000	0.68%	25/3/2024	664,364	0.02%
Japan Government Bond	¥85,000,000	0.10%	20/9/2026	643,581	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	\$730,000	1.54%	20/7/2027	633,805	0.02%
Japan Bank for International Cooperation	\$700,000	0.63%	15/7/2025	631,637	0.02%
Development Bank of Japan, Inc.	€600,000	2.13%	1/9/2026	611,372	0.02%
Japan Bank for International Cooperation	€600,000	1.75%	17/10/2024	567,317	0.02%
Development Bank of Japan, Inc.	£500,000	1.25%	31/1/2025	560,417	0.02%
Nomura Holdings, Inc.	\$625,000	1.65%	14/7/2026	545,463	0.01%
Mizuho Financial Group, Inc.	€500,000	0.52%	10/6/2024	511,122	0.01%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	506,320	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$500,000	4.79%	18/7/2025	494,598	0.01%
ORIX Corp.	\$500,000	4.05%	16/1/2024	492,832	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$500,000	5.02%	20/7/2028	488,091	0.01%
Sumitomo Mitsui Banking Corp.	€500,000	0.01%	10/9/2025	483,505	0.01%
Development Bank of Japan, Inc.	\$500,000	3.25%	28/4/2027	473,924	0.01%
Honda Motor Co., Ltd.	\$500,000	2.27%	10/3/2025	473,458	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥60,000,000	0.65%	29/3/2024	457,315	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$500,000	2.80%	10/3/2027	454,954	0.01%
Nissan Motor Co., Ltd.	\$500,000	4.35%	17/9/2027	453,155	0.01%
Toyota Motor Finance Netherlands BV	£420,000	0.75%	19/12/2025	451,627	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	0.95%	12/1/2026	440,596	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$425,000	4.08%	19/4/2028	400,418	0.01%
Mizuho Financial Group, Inc. ^	\$400,000	3.92%	11/9/2024	393,517	0.01%
Meiji Yasuda Life Insurance Co. ^	\$400,000	5.20%	20/10/2045	387,472	0.01%
Mizuho Financial Group, Inc.	€400,000	1.63%	8/4/2027	386,276	0.01%
Development Bank of Japan, Inc.	\$400,000	1.88%	2/10/2024	379,657	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$390,000	3.78%	2/3/2025	379,576	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$400,000	0.80%	16/9/2024	369,347	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.17%	14/1/2027	354,313	0.01%
Mizuho Financial Group, Inc. ^	\$400,000	1.55%	9/7/2027	348,108	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$400,000	1.35%	16/9/2026	347,417	0.01%
Development Bank of Japan, Inc.	€323,000	0.01%	15/10/2024	324,148	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$325,000	3.85%	1/3/2026	310,681	0.01%
NTT Finance Corp.	\$350,000	1.16%	3/4/2026	309,758	0.01%
Asahi Group Holdings Ltd.	€300,000	0.01%	19/4/2024	305,596	0.01%
Mitsubishi UFJ Financial Group, Inc.	€300,000	0.34%	19/7/2024	305,575	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$325,000	2.19%	25/2/2025	304,284	0.01%
Mizuho Financial Group, Inc. ^	\$350,000	1.23%	22/5/2027	302,972	0.01%
Sompo Japan Insurance, Inc. ^	\$300,000	5.33%	28/3/2073	298,829	0.01%
Nomura Holdings, Inc.	\$300,000	5.10%	3/7/2025	296,955	0.01%
Nomura Holdings, Inc.	\$300,000	5.39%	6/7/2027	295,992	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	4.44%	2/4/2024	295,052	0.01%
MUFG Bank Ltd.	\$300,000	3.25%	8/9/2024	288,828	0.01%
Mizuho Financial Group, Inc.	€300,000	0.18%	13/4/2026	283,197	0.01%
Dai-ichi Life Insurance Co., Ltd. ^	\$300,000	4.00%	Perpetual	280,537	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥35,000,000	0.64%	28/6/2024	266,971	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$300,000	2.34%	19/1/2028	264,350	0.01%
Asahi Group Holdings Ltd.	€244,000	0.16%	23/10/2024	244,154	0.01%
Mizuho Bank Ltd.	\$250,000	3.60%	25/9/2024	241,948	0.01%
Sumitomo Life Insurance Co. ^	\$250,000	4.00%	14/9/2077	229,025	0.01%
Honda Motor Co., Ltd.	\$250,000	2.53%	10/3/2027	228,816	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	1.47%	8/7/2025	227,817	0.01%
Toyota Motor Finance Netherlands BV	£180,000	4.63%	8/6/2026	214,423	0.01%
Mitsubishi UFJ Financial Group, Inc.	€200,000	0.98%	9/6/2024	206,361	0.01%
Mitsui Fudosan Co., Ltd.	\$200,000	2.95%	23/1/2023	199,753	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$200,000	5.06%	12/9/2025	198,727	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$200,000	5.35%	13/9/2028	198,161	0.01%
Mizuho Financial Group Cayman 3 Ltd.	\$200,000	4.60%	27/3/2024	196,673	0.01%
Mitsubishi HC Capital, Inc.	\$200,000	3.56%	28/2/2024	195,482	0.01%
Dai-ichi Life Insurance Co., Ltd. ^	\$200,000	5.10%	Perpetual	194,859	0.01%
Mizuho Financial Group, Inc.	\$200,000	4.35%	20/10/2025	193,741	0.01%
SMBC Aviation Capital Finance DAC	\$200,000	3.55%	15/4/2024	193,484	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Bank for International Cooperation	\$200,000	2.50%	23/5/2024	193,464	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	0.85%	15/9/2024	192,842	0.01%
Sumitomo Mitsui Banking Corp.	\$200,000	2.44%	18/6/2024	191,685	0.01%
Chugoku Electric Power Co., Inc.	\$200,000	2.40%	27/8/2024	190,053	0.01%
Development Bank of Japan, Inc.	\$200,000	0.50%	4/3/2024	189,860	0.01%
NTT Finance Corp.	\$200,000	0.58%	1/3/2024	189,694	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.35%	15/1/2025	189,204	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	0.85%	25/3/2024	189,170	0.01%
Japan Bank for International Cooperation	\$200,000	0.50%	15/4/2024	188,852	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	2.55%	10/3/2025	188,616	0.00%
Development Bank of Japan, Inc.	\$200,000	1.75%	18/2/2025	187,853	0.00%
Mitsubishi UFJ Financial Group, Inc.^	€200,000	0.34%	8/6/2027	186,621	0.00%
Development Bank of Japan, Inc.	\$200,000	0.50%	27/8/2025	179,087	0.00%
Development Bank of Japan, Inc.	\$200,000	1.25%	20/10/2026	176,266	0.00%
Nomura Holdings, Inc.	\$200,000	2.33%	22/1/2027	175,322	0.00%
Toyota Motor Corp.	\$150,000	1.34%	25/3/2026	134,500	0.00%
NTT Finance Corp.	€100,000	0.01%	3/3/2025	98,960	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$100,000	3.41%	7/3/2024	97,786	0.00%
NTT Finance Corp.	€100,000	0.08%	13/12/2025	96,599	0.00%
Nidec Corp.	€100,000	0.05%	30/3/2026	94,946	0.00%
Sumitomo Life Insurance Co.^	\$50,000	6.50%	20/9/2073	49,827	0.00%
Toyota Motor Corp.	\$50,000	2.36%	2/7/2024	48,139	0.00%
Mizuho Financial Group, Inc.^	\$50,000	2.56%	13/9/2025	47,205	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$50,000	1.55%	25/3/2026	44,556	0.00%
				235,866,202	6.49%
Jordan 0.00% (2021: 0.00%)					
Hikma Finance USA LLC	\$200,000	3.25%	9/7/2025	185,533	0.00%
				185,533	0.00%
Kazakhstan 0.04% (2021: 0.05%)					
Kazakhstan Government International Bond	\$450,000	3.88%	14/10/2024	451,895	0.01%
Kazakhstan Government International Bond	\$400,000	5.13%	21/7/2025	413,954	0.01%
KazMunayGas National Co. JSC	\$300,000	4.75%	24/4/2025	290,050	0.01%
KazTransGas JSC	\$200,000	4.38%	26/9/2027	179,603	0.01%
				1,335,502	0.04%
Kuwait 0.05% (2021: 0.03%)					
Kuwait International Government Bond	\$850,000	3.50%	20/3/2027	826,073	0.02%
NBK SPC Ltd.	\$400,000	1.63%	15/9/2027	353,388	0.01%
Equate Petrochemical BV	\$225,000	4.25%	3/11/2026	215,320	0.01%
MEGlobal Canada ULC	\$200,000	5.00%	18/5/2025	196,457	0.01%
Warba Sukuk Ltd.	\$200,000	2.98%	24/9/2024	192,889	0.00%
NBK Tier 1 Financing 2 Ltd.^	\$200,000	4.50%	Perpetual	183,729	0.00%
				1,967,856	0.05%
Latvia 0.01% (2021: 0.00%)					
Latvia Government International Bond	€383,000	3.88%	25/3/2027	415,524	0.01%
				415,524	0.01%
Luxembourg 0.06% (2021: 0.08%)					
Blackstone Property Partners Europe Holdings Sarl	€500,000	1.00%	20/10/2026	423,845	0.01%
Logicor Financing Sarl	€447,000	1.63%	15/7/2027	386,607	0.01%
ArcelorMittal SA	\$300,000	4.55%	11/3/2026	291,055	0.01%
SELP Finance Sarl	€200,000	3.75%	10/8/2027	197,925	0.01%
Logicor Financing Sarl	€200,000	0.75%	15/7/2024	195,738	0.01%
ArcelorMittal SA	\$150,000	6.55%	29/11/2027	151,186	0.01%
ArcelorMittal SA	€100,000	4.88%	26/9/2026	106,697	0.00%
Blackstone Property Partners Europe Holdings Sarl	€100,000	2.00%	20/10/2025	102,919	0.00%
Logicor Financing Sarl	€100,000	0.63%	17/11/2025	91,041	0.00%
AXA Logistics Europe Master SCA	€100,000	0.38%	15/11/2026	88,344	0.00%
				2,035,357	0.06%
Malaysia 0.45% (2021: 0.41%)					
Malaysia Government Bond	MYR20,100,000	3.91%	15/7/2026	4,579,398	0.13%
Malaysia Government Bond	MYR12,700,000	3.48%	14/6/2024	2,879,271	0.08%
Malaysia Government Bond	MYR9,800,000	3.96%	15/9/2025	2,241,332	0.06%
Malaysia Government Bond	MYR9,000,000	3.90%	30/11/2026	2,048,528	0.06%
Malaysia Government Bond	MYR7,500,000	3.88%	14/3/2025	1,710,424	0.05%
Malaysia Government Bond	MYR6,500,000	4.06%	30/9/2024	1,485,019	0.04%
Petronas Capital Ltd.	\$500,000	3.50%	18/3/2025	485,216	0.01%
Gohl Capital Ltd.	\$275,000	4.25%	24/1/2027	245,034	0.01%
Malaysia Sukuk Global Bhd	\$250,000	3.18%	27/4/2026	241,927	0.01%
TNB Global Ventures Capital Bhd	\$200,000	3.24%	19/10/2026	184,768	0.00%
Misc Capital Two Labuan Ltd.	\$200,000	3.75%	6/4/2027	182,741	0.00%
				16,283,658	0.45%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico 0.51% (2021: 0.45%)					
Mexican Bonos	MXN98,500,000	5.75%	5/3/2026	4,568,540	0.13%
Mexican Bonos	MXN65,000,000	7.50%	3/6/2027	3,140,791	0.09%
Mexican Bonos	MXN55,500,000	8.00%	5/9/2024	2,755,711	0.08%
Mexican Bonos	MXN45,000,000	10.00%	5/12/2024	2,313,892	0.06%
Mexican Bonos	MXN20,000,000	5.50%	4/3/2027	895,693	0.02%
Mexico Government International Bond	\$600,000	4.13%	21/1/2026	585,102	0.02%
Mexican Bonos	MXN11,500,000	5.00%	6/3/2025	534,030	0.01%
Mexico Government International Bond	€500,000	1.63%	8/4/2026	501,529	0.01%
Mexico City Airport Trust	\$500,000	4.25%	31/10/2026	476,879	0.01%
Mexico Government International Bond	\$400,000	3.90%	27/4/2025	394,524	0.01%
BBVA Bancomer SA	\$400,000	4.38%	10/4/2024	394,406	0.01%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	\$300,000	5.38%	17/4/2025	296,958	0.01%
Grupo Bimbo SAB de CV	\$300,000	3.88%	27/6/2024	293,855	0.01%
Comision Federal de Electricidad	\$300,000	4.75%	23/2/2027	281,017	0.01%
Trust Fibra Uno	\$200,000	5.25%	15/12/2024	197,157	0.01%
Grupo Televisa SAB	\$200,000	4.63%	30/1/2026	195,756	0.01%
Southern Copper Corp.	\$200,000	3.88%	23/4/2025	194,205	0.01%
Trust Fibra Uno	\$200,000	5.25%	30/1/2026	193,772	0.00%
Sigma Alimentos SA de CV	\$200,000	4.13%	2/5/2026	189,666	0.00%
America Movil SAB de CV	£100,000	5.00%	27/10/2026	118,603	0.00%
				18,522,086	0.51%
Netherlands 1.50% (2021: 1.74%)					
Netherlands Government Bond	€4,830,000	2.00%	15/7/2024	5,099,455	0.14%
Netherlands Government Bond	€5,000,000	0.00%	15/1/2026	4,912,728	0.14%
Netherlands Government Bond	€3,000,000	0.00%	15/1/2027	2,871,989	0.08%
Netherlands Government Bond	€2,500,000	0.25%	15/7/2025	2,510,901	0.07%
Royal Schiphol Group NV	€2,060,000	0.00%	22/4/2025	2,009,852	0.06%
NN Group NV [^]	€1,400,000	4.63%	8/4/2044	1,479,941	0.04%
Nederlandse Waterschapsbank NV	€1,400,000	2.75%	9/11/2027	1,468,339	0.04%
Stedin Holding NV	€1,560,000	0.00%	16/11/2026	1,448,324	0.04%
BNG Bank NV	€1,300,000	0.05%	2/4/2025	1,296,262	0.04%
ABN AMRO Bank NV	€1,200,000	1.25%	28/5/2025	1,214,308	0.03%
NN Group NV [^]	€1,037,000	4.38%	Perpetual	1,091,615	0.03%
Nederlandse Waterschapsbank NV	€1,000,000	0.88%	30/9/2026	1,056,312	0.03%
BNG Bank NV	€1,000,000	0.25%	10/1/2024	1,037,820	0.03%
ING Groep NV [^]	\$1,100,000	4.02%	28/3/2028	1,027,318	0.03%
ING Groep NV [^]	€1,000,000	0.10%	3/9/2025	997,723	0.03%
ING Groep NV [^]	€1,000,000	0.13%	29/11/2025	988,644	0.03%
Cooperatieve Rabobank UA [^]	€1,000,000	0.38%	1/12/2027	921,822	0.03%
ABN AMRO Bank NV	€800,000	2.38%	1/6/2027	799,156	0.02%
de Volksbank NV	€800,000	0.25%	22/6/2026	741,012	0.02%
Cooperatieve Rabobank UA	\$757,000	4.38%	4/8/2025	738,651	0.02%
ING Groep NV [^]	€800,000	0.88%	9/6/2032	718,896	0.02%
ABN AMRO Bank NV [^]	\$775,000	1.54%	16/6/2027	666,751	0.02%
Nederlandse Waterschapsbank NV	\$700,000	1.75%	15/1/2025	662,267	0.02%
Koninklijke Philips NV	€600,000	1.88%	5/5/2027	582,887	0.02%
JDE Peet's NV	€600,000	0.00%	16/1/2026	567,810	0.02%
Cooperatieve Rabobank UA [^]	\$625,000	1.34%	24/6/2026	562,030	0.02%
Cooperatieve Rabobank UA	£500,000	1.25%	14/1/2025	555,435	0.02%
ING Groep NV [^]	€500,000	4.88%	14/11/2027	542,897	0.01%
ABN AMRO Bank NV	€500,000	0.88%	15/1/2024	523,451	0.01%
Shell International Finance BV	€500,000	2.50%	24/3/2026	517,821	0.01%
Heineken NV	€500,000	1.63%	30/3/2025	512,140	0.01%
Cooperatieve Rabobank UA	€500,000	0.25%	31/5/2024	511,640	0.01%
Nederlandse Waterschapsbank NV	€500,000	0.25%	7/6/2024	511,348	0.01%
TenneT Holding BV	€500,000	1.63%	17/11/2026	495,941	0.01%
Cooperatieve Rabobank UA	€500,000	3.88%	22/8/2024	491,343	0.01%
TenneT Holding BV	€500,000	1.00%	13/6/2026	489,902	0.01%
Koninklijke DSM NV	€500,000	0.75%	28/9/2026	479,078	0.01%
BNG Bank NV	AUD756,000	1.90%	26/11/2025	478,839	0.01%
Shell International Finance BV	\$500,000	2.88%	10/5/2026	471,174	0.01%
LeasePlan Corp. NV	\$500,000	2.88%	24/10/2024	470,235	0.01%
LeasePlan Corp. NV	€500,000	0.25%	7/9/2026	456,803	0.01%
NIBC Bank NV	€500,000	0.25%	9/9/2026	448,844	0.01%
Cooperatieve Rabobank UA	\$475,000	3.75%	21/7/2026	447,344	0.01%
Cooperatieve Rabobank UA [^]	€400,000	4.63%	27/1/2028	431,355	0.01%
Shell International Finance BV	€400,000	1.13%	7/4/2024	416,367	0.01%
Nationale-Nederlanden Bank NV	€400,000	0.38%	26/2/2025	395,384	0.01%
Shell International Finance BV	\$400,000	3.25%	11/5/2025	387,692	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JDE Peet's NV	\$400,000	0.80%	24/9/2024	365,736	0.01%
Nederlandse Waterschapsbank NV	\$380,000	1.13%	15/3/2024	363,708	0.01%
Cooperatieve Rabobank UA	CHF300,000	3.13%	15/9/2026	335,816	0.01%
Koninklijke DSM NV	€300,000	2.38%	3/4/2024	316,406	0.01%
Nederlandse Waterschapsbank NV	€300,000	0.13%	17/1/2024	310,393	0.01%
Shell International Finance BV	€300,000	0.50%	11/5/2024	308,942	0.01%
Achmea Bank NV	€300,000	0.01%	16/6/2025	295,067	0.01%
Cooperatieve Rabobank UA^	AUD400,000	7.07%	26/10/2032	275,889	0.01%
NXP BV/NXP Funding LLC	\$250,000	4.88%	1/3/2024	247,993	0.01%
Cooperatieve Rabobank UA^	\$250,000	4.66%	22/8/2028	239,880	0.01%
Cooperatieve Rabobank UA	\$250,000	1.38%	10/1/2025	233,957	0.01%
Cooperatieve Rabobank UA^	\$250,000	3.65%	6/4/2028	230,906	0.01%
ING Groep NV	€200,000	1.00%	20/9/2023	210,396	0.01%
Akzo Nobel NV	€200,000	1.75%	7/11/2024	209,140	0.01%
NIBC Bank NV	€200,000	2.00%	9/4/2024	207,784	0.01%
Universal Music Group NV	€200,000	3.00%	30/6/2027	204,805	0.01%
Daimler Truck International Finance BV	€200,000	1.25%	6/4/2025	201,934	0.01%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	193,012	0.01%
ING Groep NV^	\$200,000	3.87%	28/3/2026	191,978	0.01%
BNG Bank NV	\$200,000	1.50%	16/10/2024	189,120	0.01%
CTP NV	€200,000	2.13%	1/10/2025	183,551	0.01%
Athora Netherlands NV^	€200,000	2.25%	15/7/2031	180,596	0.00%
Nederlandse Waterschapsbank NV	\$200,000	0.50%	2/12/2025	178,500	0.00%
Viterra Finance BV	\$200,000	2.00%	21/4/2026	172,773	0.00%
Euronext NV	€155,000	0.13%	17/5/2026	145,325	0.00%
Toyota Motor Finance Netherlands BV	€129,000	0.00%	27/10/2025	125,189	0.00%
Shell International Finance BV	\$125,000	2.00%	7/11/2024	118,865	0.00%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	108,009	0.00%
Wolters Kluwer NV	€100,000	3.00%	23/9/2026	104,353	0.00%
LeasePlan Corp. NV	€100,000	1.38%	7/3/2024	103,649	0.00%
Viterra Finance BV	€107,000	0.38%	24/9/2025	101,494	0.00%
de Volksbank NV	€100,000	0.01%	16/9/2024	100,365	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$100,000	4.40%	1/6/2027	95,841	0.00%
CTP NV	€100,000	0.88%	20/1/2026	86,507	0.00%
CTP NV	€100,000	0.63%	27/9/2026	81,757	0.00%
				54,527,482	1.50%
New Zealand 0.39% (2021: 0.37%)					
New Zealand Government Bond	NZD2,960,000	2.75%	15/4/2025	1,786,503	0.05%
New Zealand Government Bond	NZD2,600,000	4.50%	15/4/2027	1,639,331	0.04%
BNZ International Funding Ltd.	€1,500,000	0.63%	3/7/2025	1,490,586	0.04%
New Zealand Government Bond	NZD2,365,000	0.50%	15/5/2024	1,405,798	0.04%
New Zealand Government Bond	NZD2,200,000	0.50%	15/5/2026	1,211,999	0.03%
ANZ New Zealand Int'l Ltd.	€1,000,000	0.50%	17/1/2024	1,036,086	0.03%
BNZ International Funding Ltd.	€1,000,000	0.50%	3/7/2024	1,021,277	0.03%
International Bank for Reconstruction & Development	NZD1,400,000	4.25%	29/7/2027	850,851	0.02%
New Zealand Local Government Funding Agency Bond	NZD1,000,000	2.25%	15/4/2024	606,869	0.02%
New Zealand Local Government Funding Agency Bond	NZD1,000,000	2.75%	15/4/2025	596,127	0.02%
Westpac Securities NZ Ltd.	CHF500,000	0.38%	5/2/2024	531,224	0.01%
ASB Finance Ltd.	€500,000	0.63%	18/10/2024	506,982	0.01%
ASB Bank Ltd.	\$375,000	1.63%	22/10/2026	328,778	0.01%
Bank of New Zealand	\$350,000	2.29%	27/1/2027	311,899	0.01%
Westpac Securities NZ Ltd.	€330,000	0.43%	14/12/2026	305,859	0.01%
Westpac Securities NZ Ltd.	€200,000	0.30%	25/6/2024	204,253	0.01%
ASB Bank Ltd.	\$200,000	3.13%	23/5/2024	194,210	0.01%
ASB Bank Ltd.	NZD200,000	5.93%	16/11/2026	127,232	0.00%
				14,155,864	0.39%
Norway 0.62% (2021: 0.67%)					
SR-Boligkreditt A.S.	€2,800,000	0.01%	8/10/2026	2,642,089	0.07%
Sparebanken Vest Boligkreditt A.S.	€2,000,000	0.01%	24/11/2025	1,941,468	0.05%
Norway Government Bond	NOK20,000,000	1.50%	19/2/2026	1,934,891	0.05%
DNB Bank A.S.A^	€1,500,000	4.00%	17/8/2027	1,708,038	0.05%
Kommunalbanken A.S.	AUD2,500,000	1.90%	19/1/2027	1,533,958	0.04%
Norway Government Bond	NOK14,000,000	1.75%	17/2/2027	1,349,053	0.04%
Kommunalbanken A.S.	€1,000,000	0.25%	15/12/2025	1,064,768	0.03%
Eika Boligkreditt A.S.	€1,000,000	0.38%	26/2/2025	1,001,581	0.03%
Kommunalbanken A.S.	\$1,000,000	0.88%	12/3/2025	924,268	0.03%
Kommunalbanken A.S.	\$1,000,000	1.50%	20/1/2027	896,460	0.02%
Telenor A.S.A	€600,000	2.63%	6/12/2024	627,702	0.02%
Norway Government Bond	NOK6,000,000	3.00%	14/3/2024	607,928	0.02%
Norway Government Bond	NOK6,000,000	1.75%	13/3/2025	591,711	0.02%
SpareBank 1 SR-Bank A.S.A	€600,000	0.25%	9/11/2026	554,295	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kommunalbanken A.S.	\$500,000	2.50%	27/9/2024	481,547	0.01%
Equinor A.S.A	\$489,000	3.00%	6/4/2027	456,860	0.01%
DNB Bank A.S.A^	€400,000	3.13%	21/9/2027	416,854	0.01%
DNB Bank A.S.A^	\$425,000	0.86%	30/9/2025	390,579	0.01%
SpareBank 1 Boligkreditt A.S.	£330,000	1.75%	18/12/2023	387,885	0.01%
Equinor A.S.A	\$400,000	2.88%	6/4/2025	383,507	0.01%
DNB Bank A.S.A^	\$300,000	2.97%	28/3/2025	289,464	0.01%
Santander Consumer Bank A.S.	€300,000	0.13%	14/4/2026	281,267	0.01%
DNB Bank A.S.A^	\$300,000	1.13%	16/9/2026	264,918	0.01%
DNB Bank A.S.A^	€250,000	4.63%	28/2/2033	262,525	0.01%
Equinor A.S.A	\$250,000	2.65%	15/1/2024	243,971	0.01%
DNB Bank A.S.A^	\$200,000	5.90%	9/10/2026	200,209	0.01%
Santander Consumer Bank A.S.	€200,000	0.13%	25/2/2025	196,271	0.01%
Kommunalbanken A.S.	\$200,000	2.00%	19/6/2024	192,235	0.01%
Kommunalbanken A.S.	\$200,000	0.50%	13/1/2026	177,757	0.00%
Aker BP A.S.A	\$175,000	2.00%	15/7/2026	154,880	0.00%
Aker BP A.S.A	\$150,000	3.00%	15/1/2025	142,134	0.00%
Kommunalbanken A.S.	£100,000	1.00%	12/12/2024	112,695	0.00%
Santander Consumer Bank A.S.	€100,000	0.13%	11/9/2024	100,197	0.00%
Equinor A.S.A	\$100,000	3.70%	1/3/2024	98,603	0.00%
DNB Bank A.S.A^	€100,000	0.38%	18/1/2028	92,887	0.00%
				22,705,455	0.62%
Panama 0.05% (2021: 0.02%)					
Panama Government International Bond	\$1,355,000	3.75%	16/3/2025	1,310,499	0.04%
Panama Government International Bond	\$400,000	7.13%	29/1/2026	422,900	0.01%
				1,733,399	0.05%
Peru 0.09% (2021: 0.06%)					
Peruvian Government International Bond	\$700,000	2.39%	23/1/2026	645,967	0.02%
Peru Government Bond	PEN2,000,000	8.20%	12/8/2026	549,039	0.02%
Peruvian Government International Bond	€500,000	2.75%	30/1/2026	505,701	0.01%
Peruvian Government International Bond	\$400,000	7.35%	21/7/2025	419,235	0.01%
Fondo MIVIVIENDA SA	\$400,000	4.63%	12/4/2027	377,726	0.01%
Peru Government Bond	PEN800,000	5.70%	12/8/2024	206,821	0.01%
Kallpa Generacion SA	\$200,000	4.88%	24/5/2026	191,827	0.01%
Banco de Credito del Peru SA^	\$150,000	3.13%	1/7/2030	136,262	0.00%
Banco de Credito del Peru SA^	\$100,000	3.25%	30/9/2031	88,039	0.00%
				3,120,617	0.09%
Philippines 0.08% (2021: 0.08%)					
Philippine Government International Bond	\$600,000	5.50%	30/3/2026	615,358	0.02%
Philippine Government International Bond	\$600,000	5.17%	13/10/2027	612,952	0.02%
Philippine Government International Bond	€573,000	0.25%	28/4/2025	566,637	0.02%
Rizal Commercial Banking Corp.	\$400,000	3.00%	11/9/2024	377,889	0.01%
Power Sector Assets & Liabilities Management Corp.	\$200,000	7.39%	2/12/2024	206,437	0.01%
Philippine National Bank	\$200,000	3.28%	27/9/2024	188,226	0.00%
Philippine Government International Bond	\$149,000	9.50%	21/10/2024	162,074	0.00%
Philippine Government International Bond	€100,000	0.88%	17/5/2027	93,936	0.00%
				2,823,509	0.08%
Poland 0.44% (2021: 0.33%)					
Republic of Poland Government Bond	PLN24,300,000	3.75%	25/5/2027	4,901,509	0.14%
Republic of Poland Government Bond	PLN12,500,000	2.50%	25/4/2024	2,710,230	0.08%
Republic of Poland Government Bond	PLN12,000,000	0.75%	25/4/2025	2,395,411	0.07%
Republic of Poland Government Bond	PLN10,000,000	2.50%	25/7/2027	1,901,244	0.05%
Republic of Poland Government Bond	PLN5,000,000	0.25%	25/10/2026	892,986	0.02%
Bank Gospodarstwa Krajowego	€500,000	4.00%	8/9/2027	523,120	0.01%
Republic of Poland Government International Bond	€500,000	1.13%	7/8/2026	497,787	0.01%
Republic of Poland Government International Bond	€459,000	0.00%	10/2/2025	456,993	0.01%
Republic of Poland Government Bond	PLN2,000,000	2.25%	25/10/2024	422,465	0.01%
Republic of Poland Government Bond	PLN2,000,000	3.25%	25/7/2025	418,785	0.01%
Republic of Poland Government International Bond	\$350,000	4.00%	22/1/2024	345,420	0.01%
Republic of Poland Government International Bond	\$300,000	3.25%	6/4/2026	287,648	0.01%
Republic of Poland Government International Bond	\$275,000	5.50%	16/11/2027	282,500	0.01%
mBank SA^	€100,000	0.97%	21/9/2027	82,184	0.00%
				16,118,282	0.44%
Portugal 0.32% (2021: 0.28%)					
Portugal Obrigacoes do Tesouro OT	€4,321,000	2.88%	21/7/2026	4,608,986	0.13%
Portugal Obrigacoes do Tesouro OT	€3,800,000	0.70%	15/10/2027	3,653,443	0.10%
Portugal Obrigacoes do Tesouro OT	€1,400,000	5.65%	15/2/2024	1,540,635	0.04%
EDP Finance BV	€1,000,000	1.63%	26/1/2026	1,000,214	0.03%
EDP Finance BV	€700,000	2.00%	22/4/2025	719,714	0.02%
EDP Finance BV	£100,000	8.63%	4/1/2024	124,745	0.00%
				11,647,737	0.32%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Qatar 0.12% (2021: 0.12%)					
Qatar Government International Bond	\$900,000	3.38%	14/3/2024	881,978	0.02%
QNB Finance Ltd.	\$700,000	3.50%	28/3/2024	684,403	0.02%
Qatar Government International Bond	\$650,000	3.25%	2/6/2026	625,276	0.02%
CBQ Finance Ltd.	\$600,000	2.00%	12/5/2026	540,937	0.01%
QIB Sukuk Ltd.	\$500,000	3.98%	26/3/2024	491,256	0.01%
QNB Finance Ltd.	\$250,000	2.63%	12/5/2025	236,261	0.01%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	\$203,575	5.84%	30/9/2027	204,581	0.01%
Ooredoo International Finance Ltd.	\$200,000	5.00%	19/10/2025	200,601	0.01%
ABQ Finance Ltd.	\$200,000	3.13%	24/9/2024	191,837	0.01%
QNB Finance Ltd.	\$200,000	1.38%	26/1/2026	178,965	0.00%
QatarEnergy Trading LLC	\$200,000	1.38%	12/9/2026	177,544	0.00%
				4,413,639	0.12%
Romania 0.14% (2021: 0.08%)					
Romania Government Bond	RON6,000,000	3.70%	25/11/2024	1,222,624	0.03%
Romania Government Bond	RON4,000,000	4.75%	24/2/2025	825,320	0.02%
Romanian Government International Bond	€600,000	2.75%	29/10/2025	616,476	0.02%
Romanian Government International Bond	€500,000	2.75%	26/2/2026	503,702	0.01%
Romanian Government International Bond	€500,000	2.38%	19/4/2027	476,353	0.01%
Romania Government Bond	RON2,300,000	5.80%	26/7/2027	460,172	0.01%
Romania Government Bond	RON1,480,000	3.25%	24/6/2026	280,102	0.01%
Romanian Government International Bond	\$250,000	3.00%	27/2/2027	221,385	0.01%
Romanian Government International Bond	\$200,000	4.88%	22/1/2024	198,900	0.01%
Globalworth Real Estate Investments Ltd.	€200,000	2.95%	29/7/2026	167,327	0.01%
NE Property BV	€100,000	1.88%	9/10/2026	89,505	0.00%
				5,061,866	0.14%
Russia 0.00% (2021: 0.32%)					
Vnesheconombank Via VEB Finance plc	\$200,000	6.80%	22/11/2025	10,730	0.00%
				10,730	0.00%
Saudi Arabia 0.24% (2021: 0.20%)					
Saudi Government International Bond	€1,730,000	0.00%	3/3/2024	1,770,018	0.05%
Saudi Government International Bond	\$1,000,000	2.90%	22/10/2025	957,036	0.03%
Saudi Government International Bond	\$1,000,000	2.50%	3/2/2027	928,254	0.02%
Saudi Government International Bond	\$925,000	3.25%	26/10/2026	883,484	0.02%
KSA Sukuk Ltd.	\$800,000	3.63%	20/4/2027	773,444	0.02%
SA Global Sukuk Ltd.	\$700,000	1.60%	17/6/2026	625,681	0.02%
Saudi Government International Bond	\$600,000	4.00%	17/4/2025	591,889	0.02%
Saudi Arabian Oil Co.	\$600,000	2.88%	16/4/2024	582,318	0.02%
SNB Funding Ltd.	\$400,000	2.75%	2/10/2024	382,076	0.01%
Arab National Bank^	\$300,000	3.33%	28/10/2030	282,146	0.01%
SA Global Sukuk Ltd.	\$300,000	0.95%	17/6/2024	282,043	0.01%
Saudi Arabian Oil Co.	\$300,000	1.63%	24/11/2025	273,410	0.01%
Almarai Sukuk Ltd.	\$200,000	4.31%	5/3/2024	197,431	0.00%
Riyad Sukuk Ltd.^	\$200,000	3.17%	25/2/2030	188,993	0.00%
				8,718,223	0.24%
Singapore 0.34% (2021: 0.35%)					
Singapore Government Bond	SGD3,310,000	2.00%	1/2/2024	2,435,734	0.07%
Singapore Government Bond	SGD3,200,000	0.50%	1/11/2025	2,230,647	0.06%
Singapore Government Bond	SGD2,730,000	1.25%	1/11/2026	1,923,128	0.05%
Singapore Government Bond	SGD2,000,000	3.50%	1/3/2027	1,529,151	0.04%
Singapore Government Bond	SGD1,400,000	2.13%	1/6/2026	1,019,819	0.03%
Singapore Government Bond	SGD1,200,000	2.38%	1/6/2025	882,545	0.02%
Singapore Government Bond	SGD1,000,000	3.00%	1/9/2024	744,277	0.02%
United Overseas Bank Ltd.	\$350,000	3.06%	7/4/2025	335,509	0.01%
DBS Bank Ltd.	\$300,000	2.38%	17/3/2027	272,963	0.01%
DBS Group Holdings Ltd.^	\$250,000	3.30%	Perpetual	232,650	0.01%
United Overseas Bank Ltd.^	\$200,000	3.75%	15/4/2029	194,785	0.01%
Oversea-Chinese Banking Corp., Ltd.^	\$200,000	4.60%	15/6/2032	191,682	0.01%
Oversea-Chinese Banking Corp., Ltd.^	\$200,000	1.83%	10/9/2030	179,988	0.00%
United Overseas Bank Ltd.^	\$200,000	2.00%	14/10/2031	174,400	0.00%
				12,347,278	0.34%
Slovakia 0.04% (2021: 0.08%)					
Slovakia Government Bond	€1,645,000	0.25%	14/5/2025	1,634,379	0.04%
				1,634,379	0.04%
Slovenia 0.03% (2021: 0.02%)					
Slovenia Government Bond	€1,100,000	0.00%	13/2/2026	1,079,618	0.03%
				1,079,618	0.03%
South Africa 0.02% (2021: 0.00%)					
Anglo American Capital plc	\$200,000	4.88%	14/5/2025	196,652	0.01%
Anglo American Capital plc	\$200,000	3.63%	11/9/2024	193,450	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Anglo American Capital plc	\$200,000	4.75%	10/4/2027	192,961	0.00%
				583,063	0.02%
South Korea 2.03% (2021: 1.94%)					
Korea Treasury Bond	KRW8,450,000,000	1.50%	10/3/2025	6,412,817	0.18%
Korea Treasury Bond	KRW6,760,000,000	1.13%	10/9/2025	5,005,777	0.14%
Korea Treasury Bond	KRW6,550,000,000	2.38%	10/3/2027	4,930,817	0.14%
Korea Treasury Bond	KRW6,400,000,000	1.75%	10/9/2026	4,731,098	0.13%
Korea Treasury Bond	KRW5,500,000,000	1.25%	10/3/2026	4,035,790	0.11%
Korea Treasury Bond	KRW5,050,000,000	3.00%	10/9/2024	3,979,263	0.11%
Korea Treasury Bond	KRW5,000,000,000	1.13%	10/6/2024	3,811,578	0.10%
Korea Treasury Bond	KRW3,500,000,000	3.13%	10/9/2027	2,720,892	0.07%
Korea Treasury Bond	KRW3,450,000,000	1.88%	10/12/2024	2,635,425	0.07%
Korea Treasury Bond	KRW3,300,000,000	1.50%	10/12/2026	2,393,776	0.07%
Korea Treasury Bond	KRW3,000,000,000	3.13%	10/9/2024	2,367,390	0.07%
Korea Treasury Bond	KRW3,000,000,000	2.13%	10/3/2024	2,345,643	0.06%
Korea Treasury Bond	KRW2,735,000,000	1.88%	10/3/2024	2,130,227	0.06%
Korea Treasury Bond	KRW2,600,000,000	1.38%	10/9/2024	1,985,842	0.05%
Korea Housing Finance Corp.	€1,928,000	1.96%	19/7/2026	1,938,607	0.05%
Korea Treasury Bond	KRW2,000,000,000	3.13%	10/6/2025	1,561,103	0.04%
Korea Treasury Bond	KRW2,000,000,000	2.25%	10/12/2025	1,517,176	0.04%
Korea Treasury Bond	KRW1,500,000,000	1.88%	10/6/2026	1,114,062	0.03%
Korea Housing Finance Corp.	€1,000,000	0.01%	7/7/2025	973,467	0.03%
Korea Development Bank	\$1,000,000	1.75%	18/2/2025	934,336	0.03%
Export-Import Bank of Korea	\$950,000	2.63%	26/5/2026	886,037	0.02%
Export-Import Bank of Korea	\$900,000	0.63%	9/2/2026	793,436	0.02%
Export-Import Bank of Korea	€700,000	0.38%	26/3/2024	719,236	0.02%
Kookmin Bank	€600,000	0.05%	15/7/2025	586,552	0.02%
Shinhan Financial Group Co., Ltd.^	\$600,000	3.34%	5/2/2030	558,828	0.02%
Korea Development Bank	\$600,000	0.75%	25/1/2025	550,148	0.02%
SK Hynix, Inc.	\$600,000	1.50%	19/1/2026	519,060	0.01%
Hyundai Capital America	\$500,000	0.80%	3/4/2023	494,294	0.01%
Woori Bank	\$500,000	4.75%	30/4/2024	491,803	0.01%
Hyundai Capital America	\$500,000	1.80%	15/10/2025	450,272	0.01%
LG Chem Ltd.	\$500,000	1.38%	7/7/2026	436,780	0.01%
Hyundai Capital America	\$500,000	1.65%	17/9/2026	432,919	0.01%
Korea National Oil Corp.	\$450,000	2.50%	24/10/2026	409,026	0.01%
Korea National Oil Corp.	\$400,000	1.25%	7/4/2026	353,352	0.01%
Korea International Bond	\$345,000	2.75%	19/1/2027	324,218	0.01%
Korea Gas Corp.	CHF300,000	0.00%	28/11/2023	318,490	0.01%
Korea Development Bank	\$300,000	2.25%	24/2/2027	270,573	0.01%
Korea Hydro & Nuclear Power Co., Ltd.	\$300,000	1.25%	27/4/2026	264,233	0.01%
SK Battery America, Inc.	\$300,000	2.13%	26/1/2026	256,861	0.01%
Export-Import Bank of Korea	\$250,000	4.00%	14/1/2024	247,565	0.01%
Mirae Asset Securities Co., Ltd.	\$250,000	3.38%	7/5/2024	240,534	0.01%
Korea Gas Corp.	\$250,000	3.50%	2/7/2026	237,276	0.01%
Korea Housing Finance Corp.	€220,000	0.75%	30/10/2023	229,973	0.01%
Hyundai Capital Services, Inc.	\$250,000	1.25%	8/2/2026	217,159	0.01%
Kia Corp.	\$250,000	1.75%	16/10/2026	214,831	0.01%
Korea International Bond	€220,000	0.00%	16/9/2025	213,762	0.01%
Korea Development Bank	€210,000	0.00%	10/7/2024	212,818	0.01%
Export-Import Bank of Korea	\$200,000	4.00%	15/9/2024	196,642	0.01%
Hanwha Totalenergies Petrochemical Co., Ltd.	\$200,000	3.88%	23/1/2024	196,064	0.01%
Export-Import Bank of Korea	\$200,000	4.25%	15/9/2027	195,145	0.01%
Hana Bank	\$200,000	4.25%	14/10/2024	194,372	0.01%
NongHyup Bank	\$200,000	4.25%	6/7/2027	191,734	0.01%
POSCO	\$200,000	2.75%	15/7/2024	191,314	0.01%
Korea Electric Power Corp.	\$200,000	4.00%	14/6/2027	189,859	0.01%
Korea Gas Corp.	\$200,000	3.88%	13/7/2027	189,496	0.01%
Kookmin Bank^	\$200,000	4.35%	Perpetual	189,225	0.01%
POSCO	\$200,000	2.50%	17/1/2025	186,836	0.01%
Hyundai Capital America	\$200,000	1.00%	17/9/2024	184,881	0.01%
Hana Bank	\$200,000	3.25%	30/3/2027	184,180	0.01%
Korea East-West Power Co., Ltd.	\$200,000	1.75%	6/5/2025	183,941	0.00%
Korea Electric Power Corp.	\$200,000	1.13%	15/6/2025	180,968	0.00%
Industrial Bank of Korea	\$200,000	1.04%	22/6/2025	180,760	0.00%
Kookmin Bank	\$200,000	2.38%	15/2/2027	179,342	0.00%
Shinhan Financial Group Co., Ltd.	\$200,000	1.35%	10/1/2026	178,282	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$200,000	1.75%	15/4/2026	176,996	0.00%
Korea South-East Power Co., Ltd.	\$200,000	1.00%	3/2/2026	176,735	0.00%
Export-Import Bank of Korea	\$200,000	1.63%	18/1/2027	176,308	0.00%
Korea Southern Power Co., Ltd.	\$200,000	0.75%	27/1/2026	175,190	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyundai Capital America	\$200,000	1.30%	8/1/2026	175,113	0.00%
Woori Bank	\$200,000	0.75%	1/2/2026	174,705	0.00%
Shinhan Card Co., Ltd.	\$200,000	2.50%	27/1/2027	173,565	0.00%
Hana Bank	\$200,000	1.25%	16/12/2026	171,022	0.00%
Hanwha Life Insurance Co., Ltd.^	\$200,000	3.38%	4/2/2032	165,529	0.00%
SK Telecom Co., Ltd.	\$150,000	3.75%	16/4/2023	149,323	0.00%
Korea International Bond	\$125,000	5.63%	3/11/2025	127,115	0.00%
Hyundai Capital America	\$100,000	0.80%	8/1/2024	95,218	0.00%
Hyundai Capital America	\$100,000	0.88%	14/6/2024	93,341	0.00%
Hyundai Capital America	\$100,000	1.50%	15/6/2026	86,949	0.00%
Hyundai Capital America	\$50,000	2.65%	10/2/2025	46,990	0.00%
Hyundai Capital America	\$25,000	4.13%	8/6/2023	24,840	0.00%
Hyundai Capital America	\$25,000	4.30%	1/2/2024	24,619	0.00%
				73,861,721	2.03%
Spain 2.62% (2021: 2.80%)					
Spain Government Bond	€24,223,000	0.00%	31/1/2026	23,553,593	0.65%
Spain Government Bond	€19,523,000	0.00%	31/5/2024	20,011,448	0.55%
Spain Government Bond	€17,200,000	0.00%	31/1/2027	16,182,204	0.45%
Spain Government Bond	€8,400,000	0.00%	31/1/2025	8,440,019	0.23%
Spain Government Bond	€4,000,000	0.80%	30/7/2027	3,847,879	0.11%
Banco Santander SA	€2,000,000	0.01%	27/2/2025	1,983,915	0.05%
Spain Government Bond	€2,000,000	1.45%	31/10/2027	1,974,176	0.05%
Autonomous Community of Madrid Spain	€1,065,000	1.00%	30/9/2024	1,095,237	0.03%
Autonomous Community of Madrid Spain	€1,000,000	1.83%	30/4/2025	1,034,271	0.03%
Merlin Properties Socimi SA	€900,000	1.75%	26/5/2025	902,771	0.03%
Banco Bilbao Vizcaya Argentaria SA	€800,000	1.75%	26/11/2025	808,435	0.02%
CaixaBank SA^	€900,000	0.75%	26/5/2028	806,630	0.02%
Santander Consumer Finance SA	€800,000	0.38%	17/1/2025	798,992	0.02%
Banco Santander SA	\$800,000	5.18%	19/11/2025	789,882	0.02%
Telefonica Emisiones SA	\$800,000	1.07%	5/2/2024	730,781	0.02%
Banco Santander SA^	\$600,000	4.18%	24/3/2028	556,073	0.02%
Banco Bilbao Vizcaya Argentaria SA	€500,000	4.00%	25/2/2025	539,410	0.02%
Unicaja Banco SA^	€500,000	4.50%	30/6/2025	530,378	0.01%
Santander Consumer Finance SA	€500,000	1.00%	27/2/2024	519,166	0.01%
Banco de Sabadell SA	€500,000	1.63%	7/3/2024	519,055	0.01%
Banco Bilbao Vizcaya Argentaria SA	€500,000	3.38%	20/9/2027	517,848	0.01%
Banco Bilbao Vizcaya Argentaria SA	€500,000	1.38%	14/5/2025	507,439	0.01%
Bankinter SA	€500,000	1.00%	5/2/2025	505,758	0.01%
Adif Alta Velocidad	€500,000	1.25%	4/5/2026	497,795	0.01%
Telefonica Emisiones SA	€500,000	1.46%	13/4/2026	497,313	0.01%
Telefonica Emisiones SA	€500,000	1.45%	22/1/2027	488,985	0.01%
Banco de Sabadell SA^	€500,000	1.13%	11/3/2027	476,451	0.01%
Iberdrola International BV^	€500,000	1.87%	Perpetual	474,384	0.01%
Banco Santander SA	\$400,000	5.15%	18/8/2025	396,138	0.01%
Banco Santander SA	\$400,000	5.29%	18/8/2027	390,227	0.01%
Criteria Caixa SA	€300,000	1.38%	10/4/2024	311,321	0.01%
Santander Consumer Finance SA	€300,000	0.38%	27/6/2024	305,710	0.01%
CaixaBank SA	€300,000	0.63%	1/10/2024	303,224	0.01%
Banco Santander SA	€300,000	1.38%	5/1/2026	296,835	0.01%
Fondo de Titulizacion Del Deficit Del Sistema Electrico FTA	€300,000	0.01%	17/9/2025	294,748	0.01%
Santander Consumer Finance SA	€300,000	0.00%	23/2/2026	283,443	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	0.50%	14/1/2027	279,281	0.01%
Banco Santander SA	£200,000	1.38%	31/7/2024	227,300	0.01%
Abertis Infraestructuras SA	£200,000	3.38%	27/11/2026	217,961	0.01%
Banco de Sabadell SA^	€200,000	5.13%	10/11/2028	213,780	0.01%
Iberdrola International BV	€200,000	1.88%	8/10/2024	208,125	0.01%
Instituto de Credito Oficial	€200,000	0.25%	30/4/2024	206,033	0.01%
Inmobiliaria Colonial Socimi SA	€200,000	2.00%	17/4/2026	197,075	0.01%
Red Electrica Financiaciones SAU	€200,000	1.25%	13/3/2027	195,726	0.01%
Abertis Infraestructuras SA	€200,000	0.63%	15/7/2025	195,446	0.01%
Banco Santander SA	\$200,000	3.50%	24/3/2025	192,957	0.01%
Banco Santander SA	\$200,000	1.85%	25/3/2026	177,581	0.01%
Iberdrola Finanzas SA	£100,000	7.38%	29/1/2024	123,058	0.00%
Telefonica Emisiones SA	£100,000	5.38%	2/2/2026	120,098	0.00%
Banco Bilbao Vizcaya Argentaria SA^	€100,000	2.58%	22/2/2029	104,011	0.00%
Amadeus IT Group SA	€100,000	2.88%	20/5/2027	102,195	0.00%
Redexis Gas Finance BV	€100,000	1.88%	28/5/2025	100,825	0.00%
Ferrovial Emisiones SA	€100,000	1.38%	31/3/2025	100,591	0.00%
Naturgy Finance BV	€100,000	0.88%	15/5/2025	99,373	0.00%
Banco de Sabadell SA^	€100,000	0.63%	7/11/2025	99,186	0.00%
				95,332,536	2.62%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Supranational 3.45% (2021: 3.15%)					
European Union	€4,846,000	2.00%	4/10/2027	4,926,247	0.14%
European Investment Bank	\$4,536,000	0.38%	26/3/2026	4,002,426	0.11%
European Financial Stability Facility	€3,500,000	0.75%	3/5/2027	3,398,145	0.09%
African Development Bank	€3,500,000	0.50%	22/3/2027	3,347,570	0.09%
European Investment Bank	€3,000,000	0.00%	25/3/2025	2,996,036	0.08%
European Investment Bank	€3,000,000	0.38%	15/5/2026	2,936,849	0.08%
European Financial Stability Facility	€2,500,000	1.50%	15/12/2025	2,559,987	0.07%
International Bank for Reconstruction & Development	\$2,836,000	0.88%	15/7/2026	2,521,370	0.07%
European Stability Mechanism	€2,500,000	1.00%	23/6/2027	2,440,814	0.07%
European Investment Bank	€2,500,000	0.00%	13/3/2026	2,429,024	0.07%
European Investment Bank	\$2,500,000	2.75%	15/8/2025	2,402,552	0.07%
European Financial Stability Facility	€2,220,000	0.00%	19/4/2024	2,281,967	0.06%
European Union	€2,373,000	0.00%	6/7/2026	2,281,412	0.06%
European Union	€2,210,000	0.00%	4/3/2026	2,150,226	0.06%
European Investment Bank	€1,968,000	0.88%	15/5/2026	2,120,188	0.06%
Corp. Andina de Fomento	€2,000,000	0.63%	30/1/2024	2,062,468	0.06%
European Investment Bank	\$2,129,000	2.50%	15/10/2024	2,055,832	0.06%
European Investment Bank	€2,000,000	0.38%	16/7/2025	2,000,147	0.06%
European Financial Stability Facility	€2,000,000	0.40%	31/5/2026	1,958,602	0.05%
Asian Development Bank	\$2,000,000	3.13%	20/8/2027	1,910,700	0.05%
Asian Development Bank	\$2,000,000	0.63%	29/4/2025	1,833,717	0.05%
European Union	€1,799,695	0.80%	4/7/2025	1,822,000	0.05%
European Investment Bank	€1,800,000	0.38%	15/9/2027	1,703,206	0.05%
European Investment Bank	€1,500,000	1.00%	21/9/2026	1,603,348	0.04%
European Investment Bank	\$1,645,000	1.88%	10/2/2025	1,560,594	0.04%
Council Of Europe Development Bank	\$1,600,000	3.00%	16/6/2025	1,548,046	0.04%
Nordic Investment Bank	€1,500,000	0.13%	10/6/2024	1,531,983	0.04%
Asian Development Bank	\$1,530,000	2.88%	6/5/2025	1,477,501	0.04%
International Bank for Reconstruction & Development	\$1,500,000	0.63%	22/4/2025	1,376,058	0.04%
European Investment Bank	SEK15,000,000	1.25%	12/5/2025	1,367,585	0.04%
European Financial Stability Facility	€1,400,000	0.00%	20/7/2026	1,345,651	0.04%
Asian Development Bank	AUD2,000,000	3.70%	17/6/2025	1,343,212	0.04%
Asian Development Bank	AUD1,925,000	3.75%	12/3/2025	1,295,504	0.04%
European Stability Mechanism	€1,211,000	1.00%	23/9/2025	1,227,365	0.03%
International Bank for Reconstruction & Development	\$1,300,000	0.75%	11/3/2025	1,200,973	0.03%
Inter-American Development Bank	AUD1,700,000	4.75%	27/8/2024	1,164,568	0.03%
European Union	€1,100,000	1.88%	4/4/2024	1,159,611	0.03%
European Investment Bank	\$1,263,000	0.63%	25/7/2025	1,150,140	0.03%
European Investment Bank	€1,000,000	0.75%	15/11/2024	1,129,109	0.03%
African Development Bank	\$1,200,000	0.88%	22/7/2026	1,062,831	0.03%
European Investment Bank	€1,000,000	0.88%	13/9/2024	1,029,741	0.03%
European Investment Bank	€1,000,000	0.05%	24/5/2024	1,024,901	0.03%
Asian Development Bank	\$1,090,000	0.38%	11/6/2024	1,024,884	0.03%
Asian Development Bank	\$1,125,000	1.50%	20/1/2027	1,012,515	0.03%
Asian Development Bank	€1,000,000	0.35%	16/7/2025	994,131	0.03%
European Stability Mechanism	€980,000	0.00%	16/12/2024	986,994	0.03%
Inter-American Development Bank	\$1,000,000	3.25%	1/7/2024	979,301	0.03%
International Bank for Reconstruction & Development	\$1,000,000	2.50%	19/3/2024	973,330	0.03%
Asian Infrastructure Investment Bank	\$1,000,000	3.38%	29/6/2025	971,503	0.03%
European Investment Bank	€1,000,000	0.10%	15/10/2026	958,215	0.03%
African Development Bank	£900,000	0.50%	22/6/2026	953,139	0.03%
Inter-American Development Bank	\$1,000,000	0.88%	3/4/2025	924,470	0.03%
Asian Infrastructure Investment Bank	€800,000	1.13%	15/9/2026	855,871	0.02%
Asian Development Bank	£867,000	2.63%	12/1/2027	816,763	0.02%
Asian Development Bank	£700,000	2.50%	19/12/2024	812,915	0.02%
Asian Development Bank	\$800,000	0.63%	8/10/2024	746,245	0.02%
Inter-American Development Bank	\$800,000	0.50%	23/9/2024	745,764	0.02%
Asian Infrastructure Investment Bank	\$800,000	0.50%	30/10/2024	741,584	0.02%
European Investment Bank	£768,000	1.63%	14/3/2025	723,781	0.02%
Isdb Trust Services NO 2 SARL	\$800,000	1.26%	31/3/2026	720,622	0.02%
Inter-American Development Bank	\$800,000	1.50%	13/1/2027	720,344	0.02%
International Bank for Reconstruction & Development	\$750,000	3.13%	15/6/2027	718,712	0.02%
Inter-American Development Bank	\$733,000	2.13%	15/1/2025	699,623	0.02%
International Finance Corp.	AUD1,000,000	3.20%	22/7/2026	655,167	0.02%
African Development Bank	€609,000	0.25%	24/1/2024	630,283	0.02%
European Investment Bank	\$600,000	3.25%	29/1/2024	590,264	0.02%
Nordic Investment Bank	£500,000	1.13%	15/12/2023	586,390	0.02%
International Bank for Reconstruction & Development	NZD1,000,000	2.88%	30/11/2026	580,213	0.02%
Inter-American Development Bank	\$500,000	1.25%	15/12/2025	551,262	0.02%
International Finance Corp.	£500,000	0.88%	15/9/2026	532,059	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Financial Stability Facility	€500,000	2.13%	19/2/2024	528,829	0.01%
European Financial Stability Facility	€500,000	1.75%	27/6/2024	524,055	0.01%
Corp. Andina de Fomento	€500,000	1.63%	3/6/2025	504,155	0.01%
Nordic Investment Bank	NOK5,000,000	1.38%	19/6/2023	503,104	0.01%
International Bank for Reconstruction & Development	\$550,000	0.50%	28/10/2025	494,139	0.01%
Asian Development Bank	\$500,000	2.63%	30/1/2024	488,479	0.01%
Asian Infrastructure Investment Bank	\$500,000	3.75%	14/9/2027	486,133	0.01%
International Bank for Reconstruction & Development	\$500,000	2.25%	28/3/2024	484,978	0.01%
European Investment Bank	\$500,000	3.25%	15/11/2027	480,813	0.01%
International Bank for Reconstruction & Development	\$500,000	2.50%	29/7/2025	477,330	0.01%
European Stability Mechanism	€500,000	0.00%	15/12/2026	474,463	0.01%
IDB Trust Services Ltd.	\$500,000	0.91%	25/6/2025	454,677	0.01%
International Finance Corp.	\$500,000	0.38%	16/7/2025	452,568	0.01%
International Development Association	\$500,000	0.38%	23/9/2025	448,717	0.01%
Asian Development Bank	\$500,000	0.50%	4/2/2026	444,623	0.01%
European Investment Bank	\$475,000	1.38%	15/3/2027	424,849	0.01%
Inter-American Development Bank	\$425,000	3.00%	21/2/2024	416,545	0.01%
European Investment Bank	CAD565,000	1.75%	30/7/2024	400,812	0.01%
International Bank for Reconstruction & Development	CAD600,000	0.63%	14/1/2026	400,463	0.01%
Inter-American Development Bank	\$400,000	2.63%	16/1/2024	391,008	0.01%
International Bank for Reconstruction & Development	\$400,000	1.63%	15/1/2025	378,198	0.01%
International Bank for Reconstruction & Development	\$400,000	0.38%	28/7/2025	361,548	0.01%
Asian Development Bank	\$400,000	0.38%	3/9/2025	359,929	0.01%
European Bank for Reconstruction & Development	\$400,000	0.50%	25/11/2025	358,177	0.01%
New Development Bank	\$400,000	0.63%	29/9/2025	352,659	0.01%
Asian Infrastructure Investment Bank	\$370,000	0.50%	27/1/2026	327,166	0.01%
Inter-American Development Bank	CAD475,000	0.75%	15/10/2025	320,297	0.01%
Asian Infrastructure Investment Bank	\$300,000	2.25%	16/5/2024	289,738	0.01%
Asian Development Bank	CAD400,000	1.63%	28/1/2025	279,986	0.01%
European Bank for Reconstruction & Development	\$300,000	0.50%	19/5/2025	273,620	0.01%
Inter-American Development Bank	\$300,000	0.63%	15/7/2025	273,167	0.01%
International Bank for Reconstruction & Development	CAD400,000	0.75%	2/7/2025	272,026	0.01%
European Stability Mechanism	\$300,000	0.38%	10/9/2025	269,479	0.01%
African Development Bank	\$300,000	0.88%	23/3/2026	268,380	0.01%
European Bank for Reconstruction & Development	\$300,000	0.50%	28/1/2026	266,950	0.01%
Inter-American Development Bank	\$274,000	1.75%	14/3/2025	258,705	0.01%
Corp. Andina de Fomento	€270,000	0.25%	4/2/2026	255,859	0.01%
Council Of Europe Development Bank	\$245,000	0.38%	10/6/2024	230,404	0.01%
Inter-American Development Bank	£200,000	1.38%	15/12/2024	227,364	0.01%
Inter-American Development Bank	\$240,000	2.00%	23/7/2026	221,680	0.01%
European Union	€210,000	0.00%	4/11/2025	206,606	0.01%
International Finance Corp.	CAD300,000	1.85%	28/1/2027	204,871	0.01%
Inter-American Development Bank	\$211,000	2.00%	2/6/2026	195,297	0.01%
African Export-Import Bank	\$200,000	4.13%	20/6/2024	194,401	0.01%
Nordic Investment Bank	\$200,000	2.25%	21/5/2024	193,375	0.01%
Asian Development Bank	\$200,000	1.50%	18/10/2024	189,325	0.01%
European Stability Mechanism	\$200,000	1.38%	11/9/2024	189,325	0.01%
International Finance Corp.	\$200,000	1.38%	16/10/2024	189,025	0.01%
Nordic Investment Bank	\$200,000	0.38%	20/9/2024	186,135	0.01%
Corp. Andina de Fomento	\$200,000	1.25%	26/10/2024	185,765	0.01%
Africa Finance Corp.	\$200,000	3.13%	16/6/2025	185,529	0.01%
European Investment Bank	AUD300,000	1.80%	19/1/2027	184,494	0.01%
Arab Petroleum Investments Corp.	\$200,000	1.46%	30/6/2025	182,638	0.00%
Corp. Andina de Fomento	\$200,000	1.63%	23/9/2025	182,346	0.00%
Asian Infrastructure Investment Bank	\$200,000	0.50%	28/5/2025	181,652	0.00%
Nordic Investment Bank	\$200,000	0.38%	11/9/2025	179,795	0.00%
International Development Association	\$200,000	0.88%	28/4/2026	178,217	0.00%
Nordic Investment Bank	\$200,000	0.50%	21/1/2026	178,037	0.00%
Arab Petroleum Investments Corp.	\$200,000	1.48%	6/10/2026	176,573	0.00%
Council Of Europe Development Bank	\$200,000	0.88%	22/9/2026	176,375	0.00%
Pilgrim's Pride Corp.	\$175,000	5.88%	30/9/2027	171,489	0.00%
International Bank for Reconstruction & Development	CAD211,000	1.80%	26/7/2024	149,875	0.00%
European Investment Bank	\$150,000	2.63%	15/3/2024	146,279	0.00%
Council Of Europe Development Bank	\$150,000	2.50%	27/2/2024	146,140	0.00%
International Bank for Reconstruction & Development	CAD200,000	1.80%	19/1/2027	136,389	0.00%
Corp. Andina de Fomento	\$150,000	2.25%	8/2/2027	134,515	0.00%
African Development Bank	\$125,000	4.38%	3/11/2027	125,612	0.00%
Council Of Europe Development Bank	\$125,000	1.38%	27/2/2025	117,114	0.00%
European Bank for Reconstruction & Development	\$120,000	1.63%	27/9/2024	114,043	0.00%
International Bank for Reconstruction & Development	\$100,000	1.50%	28/8/2024	95,052	0.00%
International Bank for Reconstruction & Development	CAD130,000	1.90%	16/1/2025	91,566	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Finance Corp.	CAD100,000	1.38%	13/9/2024	70,364	0.00%
European Bank for Reconstruction & Development	\$25,000	1.50%	13/2/2025	23,526	0.00%
				125,334,367	3.45%
Sweden 1.43% (2021: 1.52%)					
Sveriges Sakerstallda Obligationer AB	SEK60,000,000	0.50%	11/6/2025	5,355,711	0.15%
Stadshypotek AB	SEK28,000,000	0.50%	1/6/2026	2,423,811	0.07%
Stadshypotek AB	€2,100,000	0.38%	13/3/2026	2,043,315	0.06%
Svensk Exportkredit AB	€2,000,000	2.00%	30/6/2027	2,017,583	0.06%
Swedbank Hypotek AB	SEK20,800,000	1.00%	18/9/2024	1,915,669	0.05%
Sweden Government Bond	SEK20,000,000	2.50%	12/5/2025	1,906,478	0.05%
Stadshypotek AB	SEK20,000,000	1.50%	3/12/2024	1,849,643	0.05%
Nordea Hypotek AB	SEK20,000,000	1.00%	18/9/2024	1,841,754	0.05%
Skandinaviska Enskilda Banken AB	SEK20,000,000	1.00%	18/12/2024	1,829,810	0.05%
Kommuninvest I Sverige AB	SEK20,330,000	0.75%	4/2/2026	1,796,677	0.05%
Skandinaviska Enskilda Banken AB	SEK20,000,000	1.00%	17/12/2025	1,781,491	0.05%
Nordea Hypotek AB	SEK16,000,000	1.00%	16/6/2027	1,369,074	0.04%
Kommuninvest I Sverige AB	SEK15,000,000	1.00%	12/5/2025	1,360,617	0.04%
Swedbank Hypotek AB	SEK14,000,000	1.00%	18/3/2026	1,239,323	0.03%
Stadshypotek AB	SEK13,000,000	1.50%	1/3/2024	1,223,775	0.03%
Nordea Hypotek AB	SEK12,000,000	1.00%	17/9/2025	1,076,269	0.03%
Svensk Exportkredit AB	£1,000,000	0.13%	15/12/2025	1,061,109	0.03%
Skandinaviska Enskilda Banken AB	€1,000,000	0.75%	9/8/2027	927,731	0.03%
Svensk Exportkredit AB	\$1,000,000	2.25%	22/3/2027	919,578	0.03%
Kommuninvest I Sverige AB	SEK10,000,000	0.38%	10/6/2026	861,955	0.02%
Nordea Hypotek AB	SEK10,000,000	0.50%	16/9/2026	857,037	0.02%
Skandinaviska Enskilda Banken AB	SEK10,000,000	0.50%	16/12/2026	849,973	0.02%
Svensk Exportkredit AB	\$800,000	0.50%	26/8/2025	719,427	0.02%
Akelius Residential Property AB	€700,000	1.13%	14/3/2024	710,687	0.02%
Svensk Exportkredit AB	\$700,000	0.63%	14/5/2025	638,748	0.02%
Skandinaviska Enskilda Banken AB	\$600,000	1.75%	11/11/2026	597,904	0.02%
Kommuninvest I Sverige AB	SEK6,000,000	3.00%	1/9/2025	567,909	0.02%
Volvo Treasury AB	€500,000	0.00%	9/5/2024	509,896	0.01%
SBAB Bank AB	€500,000	1.88%	10/12/2025	508,842	0.01%
Svenska Handelsbanken AB	€500,000	0.13%	18/6/2024	508,748	0.01%
Kommuninvest I Sverige AB	\$500,000	4.63%	7/8/2024	498,154	0.01%
Stadshypotek AB	€500,000	0.50%	11/7/2025	497,455	0.01%
Swedbank AB	€500,000	2.10%	25/5/2027	496,502	0.01%
Swedbank AB ^	£400,000	7.27%	15/11/2032	486,792	0.01%
Svenska Handelsbanken AB	\$500,000	3.65%	10/6/2025	484,000	0.01%
Lansforsakringar Bank AB	€500,000	0.05%	15/4/2026	465,309	0.01%
Svenska Handelsbanken AB	€420,000	1.00%	15/4/2025	425,058	0.01%
Vattenfall AB	€400,000	3.25%	18/4/2024	424,589	0.01%
Skandinaviska Enskilda Banken AB	€400,000	0.05%	1/7/2024	406,470	0.01%
Svenska Handelsbanken AB	\$400,000	3.95%	10/6/2027	382,957	0.01%
Kommuninvest I Sverige AB	\$400,000	0.38%	16/2/2024	380,421	0.01%
Essity Capital BV	€320,000	3.00%	21/9/2026	332,534	0.01%
Swedbank AB ^	€320,000	0.30%	20/5/2027	298,279	0.01%
Kommuninvest I Sverige AB	\$300,000	2.75%	1/3/2025	289,034	0.01%
Swedbank AB	€300,000	1.30%	17/2/2027	283,572	0.01%
Svensk Exportkredit AB	\$283,000	4.63%	28/11/2025	283,305	0.01%
Skandinaviska Enskilda Banken AB	\$300,000	0.65%	9/9/2024	277,498	0.01%
Skandinaviska Enskilda Banken AB	\$300,000	1.20%	9/9/2026	261,060	0.01%
Kommuninvest I Sverige AB	\$250,000	2.88%	3/7/2024	243,083	0.01%
Telia Co. AB	€200,000	3.63%	14/2/2024	214,096	0.01%
Telia Co. AB	€200,000	3.00%	7/9/2027	206,688	0.01%
Vattenfall AB	€189,000	3.75%	18/10/2026	201,704	0.01%
Swedbank AB	€200,000	0.75%	5/5/2025	199,407	0.01%
Swedbank AB	\$200,000	5.34%	20/9/2027	198,585	0.01%
Samhallsbyggnadsbolaget i Norden AB	€250,000	1.13%	4/9/2026	197,387	0.01%
Sagax AB	€200,000	2.25%	13/3/2025	196,891	0.01%
Swedbank AB	\$200,000	0.85%	18/3/2024	189,678	0.01%
Kommuninvest I Sverige AB	\$200,000	0.38%	19/6/2024	187,666	0.01%
Swedbank AB	€200,000	0.25%	2/11/2026	186,907	0.01%
Svensk Exportkredit AB	\$200,000	0.38%	30/7/2024	186,832	0.00%
Svensk Exportkredit AB	\$200,000	0.63%	7/10/2024	186,113	0.00%
Kommuninvest I Sverige AB	\$200,000	0.50%	29/11/2024	184,877	0.00%
Kommuninvest I Sverige AB	\$200,000	0.63%	15/9/2025	180,635	0.00%
Heimstaden Bostad Treasury BV	€200,000	0.63%	24/7/2025	180,616	0.00%
Sagax AB	€200,000	1.13%	30/1/2027	172,070	0.00%
Akelius Residential Property AB	£100,000	2.38%	15/8/2025	108,814	0.00%
Volvo Treasury AB	€100,000	1.63%	18/9/2025	100,914	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Swedbank AB [^]	€100,000	3.63%	23/8/2032	98,392	0.00%
Heimstaden Bostad Treasury BV	€100,000	0.25%	13/10/2024	94,342	0.00%
Heimstaden Bostad Treasury BV	€100,000	1.38%	3/3/2027	85,584	0.00%
				52,044,814	1.43%
Switzerland 1.03% (2021: 0.99%)					
Swiss Confederation Government Bond	CHF3,700,000	1.25%	28/5/2026	3,980,116	0.11%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,500,000	0.13%	6/5/2025	3,646,154	0.10%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,000,000	0.25%	18/1/2027	3,038,691	0.08%
Swiss Confederation Government Bond	CHF2,000,000	1.25%	11/6/2024	2,162,173	0.06%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.13%	26/4/2024	2,119,359	0.06%
Credit Suisse AG	€1,699,000	2.13%	31/5/2024	1,721,069	0.05%
Credit Suisse Group AG [^]	€1,300,000	2.13%	13/10/2026	1,179,353	0.03%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,000,000	0.13%	17/7/2024	1,055,770	0.03%
Nestle Finance International Ltd.	€1,000,000	0.00%	14/6/2026	959,791	0.03%
Novartis Capital Corp.	\$1,003,000	3.10%	17/5/2027	950,548	0.03%
UBS Group AG [^]	€1,000,000	0.25%	3/11/2026	948,813	0.03%
UBS AG	\$1,000,000	0.45%	9/2/2024	948,037	0.03%
Credit Suisse Group AG	\$1,061,000	4.55%	17/4/2026	943,975	0.03%
Swiss Confederation Government Bond	CHF700,000	1.50%	24/7/2025	759,932	0.02%
Credit Suisse Group AG	\$819,000	3.75%	26/3/2025	739,606	0.02%
UBS Group AG [^]	€700,000	0.25%	29/1/2026	685,093	0.02%
Nestle Finance International Ltd.	€600,000	0.00%	12/11/2024	607,142	0.02%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	596,822	0.02%
Glencore Finance Europe Ltd.	€500,000	1.88%	13/9/2023	528,370	0.01%
ELM BV for Swiss Reinsurance Co., Ltd. [^]	€500,000	2.60%	Perpetual	495,061	0.01%
UBS Group AG [^]	\$500,000	4.49%	5/8/2025	491,910	0.01%
UBS Group AG	\$500,000	4.13%	24/9/2025	486,649	0.01%
Nestle Finance International Ltd.	€500,000	0.88%	29/3/2027	486,139	0.01%
UBS Group AG [^]	\$500,000	4.70%	5/8/2027	484,183	0.01%
Credit Suisse Group AG [^]	\$500,000	3.25%	2/4/2026	478,827	0.01%
Credit Suisse Group AG [^]	\$500,000	6.37%	15/7/2026	469,449	0.01%
Credit Suisse AG	€500,000	0.25%	5/1/2026	453,458	0.01%
UBS Group AG [^]	\$500,000	1.36%	30/1/2027	438,065	0.01%
Argentum Netherlands BV for Swiss Life AG [^]	€400,000	4.38%	Perpetual	414,093	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	€400,000	3.50%	1/10/2046	401,962	0.01%
Credit Suisse AG	\$400,000	0.50%	2/2/2024	371,322	0.01%
Swiss Confederation Government Bond	CHF295,000	4.00%	11/2/2023	319,853	0.01%
UBS Group AG [^]	\$366,000	1.49%	10/8/2027	314,812	0.01%
Tyco Electronics Group SA	€300,000	0.00%	14/2/2025	297,101	0.01%
UBS Group AG [^]	\$300,000	4.49%	12/5/2026	292,753	0.01%
Lunar Funding V for Swisscom AG	€300,000	1.13%	12/10/2026	292,439	0.01%
UBS Group AG [^]	\$300,000	4.75%	12/5/2028	287,409	0.01%
Argentum Netherlands BV for Swiss Re Ltd. [^]	\$300,000	5.75%	15/8/2050	284,932	0.01%
UBS AG	€300,000	0.01%	31/3/2026	283,000	0.01%
Credit Suisse Group AG [^]	€300,000	2.25%	9/6/2028	277,831	0.01%
Credit Suisse Group AG [^]	€300,000	0.65%	14/1/2028	238,687	0.01%
Roche Holdings, Inc.	\$250,000	0.45%	5/3/2024	237,254	0.01%
Credit Suisse Group AG [^]	\$250,000	6.44%	11/8/2028	227,714	0.01%
UBS Group AG [^]	€200,000	1.00%	21/3/2025	205,359	0.01%
Roche Holdings, Inc.	\$200,000	3.35%	30/9/2024	195,098	0.00%
Holcim Finance Luxembourg SA	€200,000	0.50%	29/11/2026	187,407	0.00%
UBS AG	\$200,000	1.38%	13/1/2025	185,603	0.00%
Roche Holdings, Inc.	\$200,000	0.99%	5/3/2026	178,249	0.00%
Credit Suisse Group AG [^]	€100,000	7.75%	1/3/2029	106,040	0.00%
Novartis Capital Corp.	\$105,000	1.75%	14/2/2025	99,043	0.00%
				37,552,516	1.03%
Taiwan 0.03% (2021: 0.02%)					
TSMC Global Ltd.	\$500,000	0.75%	28/9/2025	451,774	0.01%
TSMC Global Ltd.	\$400,000	1.25%	23/4/2026	354,470	0.01%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	191,850	0.01%
TSMC Arizona Corp.	\$200,000	1.75%	25/10/2026	177,530	0.00%
				1,175,624	0.03%
Thailand 0.29% (2021: 0.27%)					
Thailand Government Bond	THB74,500,000	1.45%	17/12/2024	2,143,598	0.06%
Thailand Government Bond	THB60,000,000	0.95%	17/6/2025	1,701,880	0.05%
Thailand Government Bond	THB50,000,000	2.13%	17/12/2026	1,461,767	0.04%
Thailand Government Bond	THB42,000,000	0.75%	17/6/2024	1,199,941	0.03%
Thailand Government Bond	THB40,000,000	0.75%	17/9/2024	1,140,423	0.03%
Thailand Government Bond	THB28,000,000	1.00%	17/6/2027	778,201	0.02%
Thailand Government Bond	THB20,000,000	6.15%	7/7/2026	663,355	0.02%
Thailand Government Bond	THB20,000,000	3.85%	12/12/2025	612,679	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Siam Commercial Bank PCL	\$600,000	3.90%	11/2/2024	591,691	0.02%
Muang Thai Life Assurance PCL [^]	\$200,000	3.55%	27/1/2037	167,420	0.00%
				10,460,955	0.29%
United Arab Emirates 0.23% (2021: 0.25%)					
Abu Dhabi National Energy Co. PJSC	\$1,000,000	4.38%	23/4/2025	992,125	0.03%
Abu Dhabi Government International Bond	\$900,000	2.50%	16/4/2025	860,835	0.02%
Emirates Telecommunications Group Co. PJSC	€500,000	2.75%	18/6/2026	520,149	0.01%
First Abu Dhabi Bank PJSC	€500,000	1.63%	7/4/2027	488,767	0.01%
RAK Capital	\$400,000	3.09%	31/3/2025	385,255	0.01%
Abu Dhabi Government International Bond	\$400,000	3.13%	3/5/2026	383,640	0.01%
BOS Funding Ltd.	\$400,000	4.00%	18/9/2024	380,980	0.01%
Fab Sukuk Co., Ltd.	\$300,000	3.88%	22/1/2024	295,395	0.01%
Abu Dhabi Government International Bond	\$300,000	2.13%	30/9/2024	286,933	0.01%
MDGH GMTN RSC Ltd.	\$300,000	2.50%	7/11/2024	286,660	0.01%
DIB Sukuk Ltd.	\$300,000	1.96%	22/6/2026	269,065	0.01%
Abu Dhabi National Energy Co. PJSC	\$250,000	4.38%	22/6/2026	249,416	0.01%
First Abu Dhabi Bank PJSC	£220,000	0.88%	9/12/2025	232,603	0.01%
Emirates NBD Bank PJSC	\$225,000	1.64%	13/1/2026	203,185	0.01%
MAF Sukuk Ltd.	\$200,000	4.50%	3/11/2025	196,494	0.01%
Abu Dhabi Commercial Bank PJSC	\$200,000	4.50%	14/9/2027	196,439	0.01%
Mashreqbank PSC	\$200,000	4.25%	26/2/2024	196,145	0.01%
Emirates Development Bank PJSC	\$200,000	3.52%	6/3/2024	195,577	0.01%
Esic Sukuk Ltd.	\$200,000	3.94%	30/7/2024	191,698	0.01%
First Abu Dhabi Bank PJSC [^]	\$200,000	4.50%	Perpetual	191,557	0.01%
DAE Sukuk Dfc Ltd.	\$200,000	3.75%	15/2/2026	189,871	0.00%
SIB Sukuk Co. III Ltd.	\$200,000	2.85%	23/6/2025	188,427	0.00%
DIB Sukuk Ltd.	\$200,000	2.95%	16/1/2026	187,121	0.00%
DAE Funding LLC	\$200,000	1.55%	1/8/2024	186,364	0.00%
MDGH GMTN RSC Ltd.	\$200,000	2.50%	21/5/2026	185,147	0.00%
El Sukuk Co., Ltd.	\$200,000	2.08%	2/11/2026	178,892	0.00%
NBK Tier 1 Ltd. [^]	\$200,000	3.63%	Perpetual	174,828	0.00%
				8,293,568	0.23%
United Kingdom 3.52% (2021: 3.21%)					
United Kingdom Gilt	£13,855,000	0.25%	31/1/2025	15,493,423	0.43%
United Kingdom Gilt	£9,298,000	0.13%	31/1/2024	10,776,620	0.30%
United Kingdom Gilt	£8,111,000	4.13%	29/1/2027	9,879,464	0.27%
United Kingdom Gilt	£3,574,000	0.38%	22/10/2026	3,808,153	0.10%
Santander UK plc	£1,630,000	5.75%	2/3/2026	2,022,654	0.06%
Santander UK plc	€1,800,000	1.13%	12/3/2027	1,747,028	0.05%
Clydesdale Bank plc	£1,600,000	2.50%	22/6/2027	1,627,429	0.04%
Affinity Water Finance 2004 plc	£1,200,000	5.88%	13/7/2026	1,477,633	0.04%
Nationwide Building Society	\$1,500,000	0.55%	22/1/2024	1,427,094	0.04%
Vodafone Group plc	€1,300,000	0.50%	30/1/2024	1,347,338	0.04%
National Grid plc	€1,300,000	2.18%	30/6/2026	1,308,243	0.04%
BP Capital Markets plc	£1,300,000	1.57%	16/2/2027	1,269,647	0.03%
HSBC Holdings plc [^]	\$1,450,000	2.25%	22/11/2027	1,256,082	0.03%
Yorkshire Building Society [^]	£1,000,000	3.00%	18/4/2025	1,155,983	0.03%
Standard Chartered plc [^]	\$1,200,000	3.97%	30/3/2026	1,140,960	0.03%
Barclays plc	\$1,179,000	3.65%	16/3/2025	1,131,652	0.03%
HSBC Holdings plc [^]	£1,000,000	2.26%	13/11/2026	1,084,568	0.03%
HSBC Holdings plc [^]	\$1,250,000	1.59%	24/5/2027	1,077,263	0.03%
Heathrow Funding Ltd.	€1,073,000	1.50%	12/10/2025	1,064,014	0.03%
NatWest Markets plc	€1,100,000	1.38%	2/3/2027	1,048,355	0.03%
AstraZeneca plc	€1,000,000	0.75%	12/5/2024	1,038,606	0.03%
Lloyds Bank plc	€1,000,000	0.25%	25/3/2024	1,027,339	0.03%
Virgin Money UK plc [^]	€1,000,000	2.88%	24/6/2025	1,022,079	0.03%
Santander UK Group Holdings plc [^]	€1,000,000	0.39%	28/2/2025	1,018,208	0.03%
Santander UK plc	€1,000,000	0.50%	10/1/2025	1,005,011	0.03%
NatWest Group plc [^]	\$1,025,000	4.27%	22/3/2025	1,001,079	0.03%
Barclays Bank plc	\$1,000,000	3.75%	15/5/2024	982,032	0.03%
Phoenix Group Holdings plc	£800,000	6.63%	18/12/2025	960,420	0.03%
Lloyds Banking Group plc	€1,000,000	1.50%	12/9/2027	957,007	0.03%
Motability Operations Group plc	£800,000	4.38%	8/2/2027	953,387	0.03%
Lloyds Banking Group plc [^]	\$950,000	3.75%	18/3/2028	875,895	0.02%
HSBC Holdings plc [^]	€800,000	6.36%	16/11/2032	865,203	0.02%
Rio Tinto Finance plc	€800,000	2.88%	11/12/2024	853,799	0.02%
BP Capital Markets plc	\$875,000	3.28%	19/9/2027	822,273	0.02%
Unilever Finance Netherlands BV	€800,000	1.25%	25/3/2025	817,453	0.02%
Motability Operations Group plc	€800,000	0.88%	14/3/2025	806,861	0.02%
Astrazeneca Finance LLC	\$900,000	1.20%	28/5/2026	801,888	0.02%
Vodafone Group plc	€800,000	1.50%	24/7/2027	776,504	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc	\$800,000	4.30%	8/3/2026	774,130	0.02%
Barclays plc^	€750,000	2.89%	31/1/2027	757,737	0.02%
BAT International Finance plc	€800,000	1.25%	13/3/2027	756,520	0.02%
HSBC Holdings plc^	\$800,000	2.63%	7/11/2025	753,548	0.02%
Nationwide Building Society^	€700,000	2.00%	25/7/2029	704,033	0.02%
Nationwide Building Society^	€700,000	1.50%	8/3/2026	698,060	0.02%
HSBC Holdings plc	\$700,000	4.25%	18/8/2025	673,947	0.02%
Barclays plc^	\$600,000	7.39%	2/11/2028	624,083	0.02%
CNH Industrial Finance Europe SA	€600,000	0.00%	1/4/2024	612,686	0.02%
Vodafone Group plc	€600,000	2.20%	25/8/2026	608,597	0.02%
South Eastern Power Networks plc	£500,000	5.50%	5/6/2026	608,392	0.02%
Lloyds Banking Group plc	\$628,000	4.58%	10/12/2025	606,503	0.02%
WPP Finance 2016	€600,000	1.38%	20/3/2025	605,712	0.02%
CK Hutchison International 21 Ltd.	\$675,000	1.50%	15/4/2026	605,571	0.02%
Bank of Scotland plc	£500,000	4.88%	20/12/2024	602,405	0.02%
BAT Capital Corp.	\$650,000	3.56%	15/8/2027	591,881	0.02%
Barclays plc^	\$600,000	5.50%	9/8/2028	583,378	0.02%
HSBC Holdings plc^	\$600,000	4.29%	12/9/2026	575,702	0.02%
NatWest Markets plc	\$600,000	3.48%	22/3/2025	574,310	0.02%
HSBC Holdings plc^	\$600,000	4.76%	9/6/2028	568,157	0.02%
Rothesay Life plc	£500,000	3.38%	12/7/2026	541,502	0.01%
BAT Capital Corp.	\$550,000	3.22%	15/8/2024	530,290	0.01%
Standard Chartered plc^	\$500,000	7.77%	16/11/2028	529,829	0.01%
Diageo Finance plc	€500,000	2.38%	20/5/2026	514,747	0.01%
SSE plc	€500,000	1.25%	16/4/2025	504,333	0.01%
NatWest Group plc^	€500,000	1.75%	2/3/2026	502,032	0.01%
Aviva plc^	€500,000	3.38%	4/12/2045	501,156	0.01%
Barclays plc^	€500,000	1.38%	24/1/2026	499,370	0.01%
HSBC Holdings plc^	\$475,000	7.39%	3/11/2028	498,526	0.01%
Barclays plc^	£400,000	8.41%	14/11/2032	496,681	0.01%
Nationwide Building Society	€500,000	2.00%	28/4/2027	493,088	0.01%
BP Capital Markets plc^	€500,000	3.25%	Perpetual	490,156	0.01%
Hutchison Whampoa International 14 Ltd.	\$500,000	3.63%	31/10/2024	485,593	0.01%
CK Hutchison Group Telecom Finance SA	€500,000	0.75%	17/4/2026	478,883	0.01%
Anglian Water Services Financing plc	£400,000	4.50%	22/2/2026	474,173	0.01%
Unilever Capital Corp.	\$513,000	2.00%	28/7/2026	468,389	0.01%
Reckitt Benckiser Treasury Services plc	\$500,000	3.00%	26/6/2027	464,361	0.01%
Nationwide Building Society	\$500,000	1.00%	28/8/2025	444,294	0.01%
Standard Chartered plc^	\$500,000	1.46%	14/1/2027	434,309	0.01%
Barclays plc	\$427,000	5.20%	12/5/2026	414,964	0.01%
Barclays plc^	\$400,000	7.33%	2/11/2026	414,714	0.01%
BP Capital Markets plc	€400,000	0.90%	3/7/2024	409,677	0.01%
Vodafone Group plc	€400,000	1.88%	11/9/2025	408,191	0.01%
BP Capital Markets plc	€400,000	2.21%	25/9/2026	405,443	0.01%
NatWest Group plc^	£400,000	2.11%	28/11/2031	399,018	0.01%
GSK Consumer Healthcare Capital NL BV	€400,000	1.25%	29/3/2026	393,581	0.01%
Motability Operations Group plc	€400,000	0.38%	3/1/2026	388,430	0.01%
Tesco Corporate Treasury Services plc	€400,000	0.88%	29/5/2026	386,095	0.01%
HSBC Holdings plc^	\$400,000	5.21%	11/8/2028	385,204	0.01%
BAT International Finance plc	\$434,000	1.67%	25/3/2026	384,260	0.01%
HSBC Holdings plc^	€400,000	0.31%	13/11/2026	380,146	0.01%
Anglian Water Services Financing plc	£338,000	1.63%	10/8/2025	374,133	0.01%
HSBC Holdings plc^	\$400,000	0.98%	24/5/2025	370,031	0.01%
BAT Capital Corp.	\$400,000	3.22%	6/9/2026	369,482	0.01%
NatWest Markets plc	£300,000	6.38%	8/11/2027	369,279	0.01%
Leeds Building Society^	£350,000	1.50%	16/3/2027	365,282	0.01%
Gatwick Funding Ltd.	£300,000	6.13%	2/3/2026	363,978	0.01%
BAT Capital Corp.	\$378,000	4.70%	2/4/2027	363,064	0.01%
Santander UK Group Holdings plc^	\$400,000	1.53%	21/8/2026	352,130	0.01%
Barclays plc^	\$400,000	2.28%	24/11/2027	346,715	0.01%
Vodafone Group plc	\$350,000	4.13%	30/5/2025	344,500	0.01%
Santander UK Group Holdings plc^	\$400,000	1.67%	14/6/2027	339,193	0.01%
BAT International Finance plc	£300,000	4.00%	4/9/2026	336,778	0.01%
National Grid plc	£300,000	3.50%	16/10/2026	336,603	0.01%
Imperial Brands Finance plc	\$350,000	3.13%	26/7/2024	335,296	0.01%
London & Quadrant Housing Trust	£300,000	2.63%	5/5/2026	333,166	0.01%
Diageo Finance plc	£300,000	1.75%	12/10/2026	326,917	0.01%
NatWest Markets plc	\$375,000	1.60%	29/9/2026	325,553	0.01%
Barclays plc	\$300,000	3.25%	12/2/2027	323,477	0.01%
CK Hutchison International 17 II Ltd.	\$325,000	2.75%	29/3/2023	323,254	0.01%
Skipton Building Society^	£300,000	2.00%	2/10/2026	322,822	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BP Capital Markets plc^	£300,000	4.25%	Perpetual	317,687	0.01%
HSBC Holdings plc^	\$325,000	3.80%	11/3/2025	316,537	0.01%
BP Capital Markets plc	€300,000	1.88%	7/4/2024	314,384	0.01%
AstraZeneca plc	\$324,000	3.38%	16/11/2025	313,145	0.01%
HSBC Holdings plc^	£300,000	1.75%	24/7/2027	310,322	0.01%
Reynolds American, Inc.	\$317,000	4.45%	12/6/2025	310,217	0.01%
RELX Capital, Inc.	€300,000	1.30%	12/5/2025	302,891	0.01%
WPP Finance SA	€300,000	2.38%	19/5/2027	298,529	0.01%
HSBC Holdings plc^	\$300,000	4.18%	9/12/2025	291,218	0.01%
Lloyds Banking Group plc^	\$300,000	3.87%	9/7/2025	290,740	0.01%
HSBC Holdings plc^	\$300,000	3.00%	10/3/2026	281,945	0.01%
Standard Chartered plc^	\$300,000	2.82%	30/1/2026	279,083	0.01%
Barclays plc^	€300,000	1.13%	22/3/2031	272,303	0.01%
HSBC Holdings plc^	\$300,000	1.65%	18/4/2026	270,889	0.01%
NatWest Group plc^	\$300,000	1.64%	14/6/2027	259,964	0.01%
GSK Capital BV	€248,000	3.00%	28/11/2027	258,695	0.01%
GlaxoSmithKline Capital plc	\$265,000	3.00%	1/6/2024	257,833	0.01%
AstraZeneca plc	\$289,000	0.70%	8/4/2026	254,285	0.01%
Lseg Netherlands BV	€250,000	0.00%	6/4/2025	245,916	0.01%
Heathrow Funding Ltd.	\$200,000	5.23%	15/2/2023	240,537	0.01%
Pension Insurance Corp. plc	£200,000	6.50%	3/7/2024	238,907	0.01%
Santander UK plc	€230,000	0.10%	12/5/2024	234,847	0.01%
NatWest Group plc	\$234,000	4.80%	5/4/2026	228,800	0.01%
Southern Gas Networks plc	£200,000	2.50%	3/2/2025	228,310	0.01%
AA Bond Co., Ltd.	\$200,000	6.27%	31/7/2025	228,139	0.01%
Virgin Money UK plc^	£200,000	3.38%	24/4/2026	221,899	0.01%
Barclays plc^	£200,000	3.75%	22/11/2030	219,261	0.01%
Barclays plc^	€240,000	0.88%	28/1/2028	218,719	0.01%
RAC Bond Co. plc	£200,000	4.87%	6/5/2026	218,096	0.01%
Logicor 2019-1 UK plc	£200,000	1.88%	17/11/2026	209,321	0.01%
NatWest Group plc^	\$200,000	7.47%	10/11/2026	208,256	0.01%
BAT Netherlands Finance BV	€200,000	2.38%	7/10/2024	208,025	0.01%
Prs Finance plc	£189,204	1.75%	24/11/2026	206,205	0.01%
NatWest Markets plc	€200,000	1.00%	28/5/2024	205,796	0.01%
Diageo Capital plc	\$200,000	5.30%	24/10/2027	204,677	0.01%
Barclays plc^	€200,000	0.75%	9/6/2025	202,500	0.01%
Diageo Capital plc	\$200,000	5.20%	24/10/2025	202,103	0.01%
Skipton Building Society	€200,000	0.01%	22/9/2024	201,208	0.01%
NatWest Markets plc	AUD300,000	5.05%	12/8/2025	200,721	0.01%
Santander UK plc	\$200,000	1.63%	12/2/2023	199,361	0.01%
Barclays plc^	\$200,000	5.30%	9/8/2026	198,626	0.01%
Imperial Brands Finance plc	\$200,000	6.13%	27/7/2027	198,591	0.01%
Lloyds Banking Group plc	\$200,000	3.90%	12/3/2024	196,298	0.01%
Mead Johnson Nutrition Co.	\$200,000	4.13%	15/11/2025	195,868	0.01%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	195,631	0.01%
Lloyds Banking Group plc^	\$200,000	4.72%	11/8/2026	195,371	0.01%
CK Hutchison International 19 Ltd.	\$200,000	3.25%	11/4/2024	195,079	0.01%
easyJet plc	€200,000	0.88%	11/6/2025	194,494	0.00%
Unilever Capital Corp.	\$200,000	2.60%	5/5/2024	194,052	0.00%
Lloyds Banking Group plc^	\$200,000	3.51%	18/3/2026	190,134	0.00%
Bank of England Euro Note	\$200,000	0.25%	8/3/2024	189,782	0.00%
Diageo Capital plc	\$200,000	2.13%	24/10/2024	189,778	0.00%
DS Smith plc	€200,000	0.88%	12/9/2026	189,313	0.00%
Santander UK plc	\$200,000	3.21%	12/6/2026	188,952	0.00%
Standard Chartered plc^	\$200,000	0.99%	12/1/2025	188,419	0.00%
Standard Chartered plc^	\$200,000	1.21%	23/3/2025	187,644	0.00%
Santander UK Group Holdings plc^	\$200,000	1.09%	15/3/2025	187,190	0.00%
Nationwide Building Society^	\$200,000	2.97%	16/2/2028	176,109	0.00%
Tritax EuroBox plc	€200,000	0.95%	2/6/2026	173,817	0.00%
Heathrow Funding Ltd.	CAD245,000	3.25%	21/5/2025	172,310	0.00%
Ashtead Capital, Inc.	\$200,000	1.50%	12/8/2026	170,549	0.00%
Yorkshire Building Society	€165,000	0.13%	8/5/2024	168,422	0.00%
Astrazeneca Finance LLC	\$175,000	0.70%	28/5/2024	165,074	0.00%
Vodafone Group plc	\$150,000	3.75%	16/1/2024	148,118	0.00%
Heathrow Funding Ltd.	£100,000	6.75%	3/12/2026	123,095	0.00%
Virgin Money UK plc^	£100,000	5.13%	11/12/2030	111,367	0.00%
NatWest Group plc^	£100,000	3.62%	14/8/2030	110,742	0.00%
Informa plc	£100,000	3.13%	5/7/2026	108,657	0.00%
RELX Finance BV	€100,000	1.00%	22/3/2024	103,452	0.00%
Southern Water Services Finance Ltd.	£100,000	1.63%	30/3/2027	102,594	0.00%
Canary Wharf Group Investment Holdings plc	£100,000	2.63%	23/4/2025	102,369	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cadent Finance plc	€100,000	0.63%	22/9/2024	101,042	0.00%
Lloyds Banking Group plc^	€100,000	0.50%	12/11/2025	99,725	0.00%
National Grid Electricity Transmission plc	€100,000	0.19%	20/1/2025	99,645	0.00%
Vodafone Group plc	€100,000	1.13%	20/11/2025	99,509	0.00%
Santander UK plc	\$100,000	4.00%	13/3/2024	98,796	0.00%
Segro Capital Sarl	€100,000	1.25%	23/3/2026	97,499	0.00%
Standard Chartered plc^	\$100,000	3.79%	21/5/2025	96,613	0.00%
BAT Capital Corp.	\$100,000	2.79%	6/9/2024	95,759	0.00%
Unilever Capital Corp.	\$100,000	0.63%	12/8/2024	93,611	0.00%
Hammerson plc	£80,000	6.00%	23/2/2026	88,257	0.00%
Canary Wharf Group Investment Holdings plc	€100,000	1.75%	7/4/2026	81,826	0.00%
BP Capital Markets plc	CAD50,000	3.47%	15/5/2025	35,868	0.00%
				127,929,405	3.52%
United States 41.91% (2021: 40.88%)					
US Treasury Note ¹	\$62,196,100	2.63%	31/5/2027	58,629,542	1.61%
US Treasury Note ¹	\$31,793,000	4.25%	30/9/2024	31,627,826	0.87%
US Treasury Note ¹	\$33,151,000	1.88%	28/2/2027	30,359,064	0.84%
US Treasury Note ¹	\$26,660,000	1.25%	30/11/2026	23,919,019	0.66%
US Treasury Note ¹	\$20,000,000	2.38%	15/5/2027	18,640,625	0.51%
US Treasury Note ¹	\$19,280,000	0.63%	15/10/2024	18,002,700	0.50%
US Treasury Note ¹	\$17,485,000	2.50%	31/3/2027	16,412,678	0.45%
US Treasury Note	\$16,939,500	1.50%	29/2/2024	16,325,443	0.45%
US Treasury Note ¹	\$15,923,000	2.50%	31/5/2024	15,443,444	0.43%
US Treasury Note ¹	\$16,894,000	0.63%	31/7/2026	14,924,793	0.41%
US Treasury Note ¹	\$14,893,000	0.38%	15/8/2024	13,912,156	0.38%
US Treasury Note	\$13,755,000	3.13%	31/8/2027	13,231,665	0.36%
US Treasury Note	\$12,639,000	4.38%	31/10/2024	12,602,465	0.35%
US Treasury Note	\$13,243,600	0.38%	15/4/2024	12,529,170	0.34%
US Treasury Note	\$12,190,000	3.88%	30/11/2027	12,124,288	0.33%
US Treasury Note	\$11,700,000	4.13%	30/9/2027	11,743,875	0.32%
US Treasury Note	\$12,380,000	0.25%	15/3/2024	11,738,755	0.32%
US Treasury Note	\$12,595,000	1.63%	30/9/2026	11,523,441	0.32%
US Treasury Note	\$11,580,000	0.13%	15/2/2024	11,001,452	0.30%
US Treasury Note ¹	\$12,279,000	0.75%	30/4/2026	10,978,193	0.30%
US Treasury Note ¹	\$11,300,000	2.13%	31/7/2024	10,868,305	0.30%
US Treasury Note	\$11,157,900	2.50%	15/5/2024	10,825,342	0.30%
US Treasury Note	\$11,200,000	2.38%	15/8/2024	10,806,250	0.30%
US Treasury Note	\$11,061,000	0.25%	15/5/2024	10,409,006	0.29%
US Treasury Note	\$11,525,000	1.25%	31/12/2026	10,320,277	0.28%
US Treasury Note	\$10,445,000	2.25%	30/4/2024	10,111,658	0.28%
US Treasury Note	\$10,133,000	2.50%	30/4/2024	9,840,885	0.27%
US Treasury Note ¹	\$9,845,000	4.25%	15/10/2025	9,838,847	0.27%
US Treasury Note ¹	\$11,015,000	0.38%	31/1/2026	9,800,768	0.27%
US Treasury Note	\$9,652,000	4.13%	31/10/2027	9,688,195	0.27%
US Treasury Note	\$10,092,000	1.00%	15/12/2024	9,443,116	0.26%
US Treasury Note	\$10,653,000	0.75%	31/8/2026	9,432,066	0.26%
US Treasury Note	\$9,830,000	2.00%	15/8/2025	9,280,134	0.26%
US Treasury Note	\$9,791,800	1.63%	15/5/2026	9,013,046	0.25%
US Treasury Note ¹	\$9,938,000	0.88%	30/6/2026	8,885,193	0.24%
US Treasury Note	\$9,250,000	2.13%	15/5/2025	8,791,113	0.24%
US Treasury Note	\$9,216,000	1.25%	31/8/2024	8,723,520	0.24%
US Treasury Note	\$9,262,000	0.75%	15/11/2024	8,644,413	0.24%
US Treasury Note	\$9,714,000	0.88%	30/9/2026	8,625,728	0.24%
US Treasury Note ¹	\$9,450,000	1.50%	15/8/2026	8,615,742	0.24%
US Treasury Note	\$8,901,000	2.00%	15/2/2025	8,468,467	0.23%
US Treasury Note	\$8,914,000	1.13%	15/1/2025	8,341,554	0.23%
US Treasury Note	\$8,645,000	2.75%	15/5/2025	8,335,671	0.23%
US Treasury Note	\$8,940,000	2.25%	15/2/2027	8,316,994	0.23%
US Treasury Note	\$8,330,000	3.00%	31/7/2024	8,123,052	0.22%
US Treasury Note	\$8,450,000	0.88%	31/1/2024	8,106,389	0.22%
US Treasury Note	\$8,610,000	1.50%	15/2/2025	8,103,490	0.22%
US Treasury Note	\$9,024,000	0.75%	31/3/2026	8,090,580	0.22%
US Treasury Note ¹	\$9,002,000	0.38%	30/11/2025	8,055,383	0.22%
US Treasury Note	\$9,009,000	0.50%	28/2/2026	8,029,271	0.22%
US Treasury Note ¹	\$8,956,800	0.38%	31/12/2025	8,004,440	0.22%
US Treasury Note	\$8,320,000	2.25%	15/11/2024	7,989,800	0.22%
US Treasury Note	\$8,350,000	0.13%	15/1/2024	7,959,898	0.22%
US Treasury Note	\$8,916,000	0.75%	31/5/2026	7,952,654	0.22%
US Treasury Note	\$8,210,000	1.50%	30/11/2024	7,766,468	0.21%
US Treasury Note	\$8,190,000	2.25%	15/11/2025	7,752,347	0.21%
US Treasury Note	\$8,535,000	0.25%	30/6/2025	7,730,843	0.21%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$8,565,000	0.25%	31/7/2025	7,727,236	0.21%
US Treasury Note	\$8,220,000	0.25%	15/6/2024	7,713,635	0.21%
US Treasury Note	\$8,015,000	2.63%	15/4/2025	7,711,933	0.21%
US Treasury Note	\$7,960,000	3.00%	15/7/2025	7,710,006	0.21%
US Treasury Note	\$8,405,000	0.25%	31/8/2025	7,559,904	0.21%
US Treasury Note	\$8,450,000	0.25%	31/10/2025	7,557,469	0.21%
US Treasury Note	\$7,500,000	3.88%	31/12/2027	7,457,248	0.21%
US Treasury Note	\$8,000,000	2.25%	15/8/2027	7,399,375	0.20%
US Treasury Note	\$7,827,000	1.38%	31/1/2025	7,354,934	0.20%
US Treasury Note	\$7,675,000	2.75%	30/4/2027	7,274,461	0.20%
US Treasury Note	\$7,654,000	0.38%	15/7/2024	7,169,944	0.20%
US Treasury Note	\$7,670,000	1.63%	15/2/2026	7,095,948	0.20%
US Treasury Note	\$7,275,000	2.00%	30/4/2024	7,020,375	0.19%
US Treasury Note	\$7,129,000	3.13%	15/8/2025	6,921,813	0.19%
US Treasury Note	\$7,125,000	3.25%	30/6/2027	6,890,654	0.19%
US Treasury Note	\$7,355,400	0.50%	31/3/2025	6,756,624	0.19%
US Treasury Note	\$7,025,000	2.75%	31/7/2027	6,647,406	0.18%
US Treasury Note	\$6,604,000	3.50%	15/9/2025	6,472,952	0.18%
US Treasury Note	\$6,489,000	2.38%	29/2/2024	6,318,410	0.17%
US Treasury Note	\$6,435,000	2.75%	15/2/2024	6,293,732	0.17%
US Treasury Note	\$6,482,000	2.00%	31/5/2024	6,243,483	0.17%
US Treasury Note	\$6,902,000	1.50%	31/1/2027	6,231,212	0.17%
US Treasury Note	\$6,411,000	1.75%	30/6/2024	6,142,790	0.17%
US Treasury Note	\$6,342,000	1.75%	31/12/2024	6,019,945	0.17%
US Treasury Note	\$5,815,000	2.88%	15/6/2025	5,618,744	0.15%
US Treasury Note	\$5,719,000	1.75%	31/7/2024	5,469,687	0.15%
US Treasury Note	\$5,970,000	0.38%	30/4/2025	5,449,957	0.15%
US Treasury Note	\$5,950,000	1.63%	30/11/2026	5,425,191	0.15%
US Treasury Note	\$5,503,000	2.50%	31/1/2024	5,372,949	0.15%
US Treasury Note	\$6,000,000	0.50%	30/4/2027	5,166,094	0.14%
US Treasury Note	\$6,000,000	0.50%	31/8/2027	5,105,625	0.14%
US Treasury Note	\$5,360,000	1.38%	31/8/2026	4,859,175	0.13%
US Treasury Note	\$5,185,000	1.13%	28/2/2025	4,840,279	0.13%
US Treasury Note	\$5,000,000	2.75%	28/2/2025	4,831,250	0.13%
US Treasury Note	\$5,000,000	2.50%	31/1/2025	4,809,375	0.13%
US Treasury Note	\$4,850,000	2.75%	31/8/2025	4,662,441	0.13%
US Treasury Note	\$5,000,000	1.88%	30/6/2026	4,637,500	0.13%
US Treasury Note	\$4,855,000	2.50%	28/2/2026	4,611,112	0.13%
Federal Home Loan Mortgage Corp.	\$4,950,000	0.38%	23/9/2025	4,454,910	0.12%
US Treasury Note	\$4,520,500	3.25%	31/8/2024	4,426,205	0.12%
US Treasury Note	\$4,700,000	2.13%	31/5/2026	4,396,703	0.12%
US Treasury Note	\$4,646,000	1.75%	15/3/2025	4,389,744	0.12%
US Treasury Note	\$4,257,000	4.50%	30/11/2024	4,257,333	0.12%
US Treasury Note	\$4,225,000	3.00%	30/6/2024	4,123,171	0.11%
US Treasury Note	\$3,990,000	2.25%	31/1/2024	3,885,107	0.11%
US Treasury Note	\$4,001,000	2.25%	31/3/2024	3,880,970	0.11%
US Treasury Note	\$4,000,000	2.13%	30/9/2024	3,837,813	0.11%
US Treasury Note	\$4,000,000	2.25%	31/12/2024	3,832,969	0.11%
US Treasury Note	\$4,000,000	2.25%	31/3/2026	3,769,375	0.10%
US Treasury Note	\$3,800,000	3.00%	30/9/2025	3,672,938	0.10%
US Treasury Note	\$3,650,000	2.63%	31/1/2026	3,488,031	0.10%
US Treasury Note	\$3,600,000	2.25%	31/10/2024	3,457,125	0.10%
US Treasury Note	\$3,495,000	2.13%	31/3/2024	3,385,372	0.09%
US Treasury Note	\$3,380,000	2.88%	30/4/2025	3,270,942	0.09%
US Treasury Note	\$3,500,000	1.88%	31/7/2026	3,237,227	0.09%
US Treasury Note	\$3,300,000	0.38%	15/9/2024	3,075,059	0.08%
US Treasury Note	\$3,070,000	3.00%	31/10/2025	2,965,428	0.08%
Federal Home Loan Banks	\$3,000,000	3.00%	8/7/2024	2,926,157	0.08%
US Treasury Note	\$3,052,100	1.50%	30/9/2024	2,898,184	0.08%
US Treasury Note	\$3,185,000	0.25%	31/5/2025	2,890,636	0.08%
US Treasury Note	\$3,000,000	2.13%	30/11/2024	2,871,445	0.08%
Federal National Mortgage Association	\$3,000,000	0.63%	22/4/2025	2,750,974	0.08%
Federal Home Loan Banks	\$3,000,000	0.50%	14/4/2025	2,750,626	0.08%
US Treasury Note	\$2,625,000	2.88%	30/11/2025	2,526,357	0.07%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$2,430,157	6.50%	20/6/2027	2,421,278	0.07%
US Treasury Note	\$2,390,000	1.88%	31/8/2024	2,285,438	0.06%
US Treasury Note	\$2,295,000	2.13%	29/2/2024	2,227,405	0.06%
Verizon Communications, Inc.	\$2,300,000	2.63%	15/8/2026	2,124,578	0.06%
Federal Home Loan Banks	\$2,300,000	1.25%	21/12/2026	2,053,019	0.06%
Mastercard, Inc.	\$2,100,000	2.00%	3/3/2025	1,989,885	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$2,300,000	0.38%	30/9/2027	1,939,367	0.05%
US Treasury Note	\$2,000,000	2.88%	31/7/2025	1,932,031	0.05%
US Treasury Note	\$2,000,000	2.00%	15/11/2026	1,848,750	0.05%
Federal National Mortgage Association	\$2,000,000	1.88%	24/9/2026	1,843,674	0.05%
Athene Global Funding	€1,900,000	0.37%	10/9/2026	1,712,456	0.05%
Otis Worldwide Corp.	\$1,800,000	2.06%	5/4/2025	1,685,474	0.05%
US Treasury Note	\$1,850,000	1.13%	31/10/2026	1,654,449	0.05%
JPMorgan Chase & Co.^	€1,700,000	1.09%	11/3/2027	1,648,653	0.05%
Microsoft Corp.	\$1,700,000	3.30%	6/2/2027	1,638,564	0.05%
Apple, Inc.	\$1,700,000	3.20%	11/5/2027	1,613,692	0.04%
Bank of America Corp.^	\$1,750,000	1.32%	19/6/2026	1,576,349	0.04%
Bank of America Corp.^	€1,500,000	1.38%	7/2/2025	1,558,250	0.04%
Goldman Sachs Group, Inc.^	\$1,773,000	1.95%	21/10/2027	1,547,334	0.04%
Wells Fargo & Co.	\$1,634,000	3.00%	22/4/2026	1,528,867	0.04%
Bank of America Corp.	\$1,545,000	4.20%	26/8/2024	1,521,135	0.04%
US Treasury Note	\$1,600,000	2.38%	30/4/2026	1,511,375	0.04%
US Treasury Bond	\$1,400,000	7.50%	15/11/2024	1,473,172	0.04%
Bank of America Corp.^	\$1,500,000	3.46%	15/3/2025	1,461,369	0.04%
Dell International LLC/EMC Corp.	\$1,400,000	5.85%	15/7/2025	1,417,460	0.04%
Bank of America Corp.^	\$1,375,000	6.20%	10/11/2028	1,415,473	0.04%
Boeing Co.	\$1,550,000	2.20%	4/2/2026	1,408,829	0.04%
Philip Morris International, Inc.	€1,400,000	0.63%	8/11/2024	1,407,579	0.04%
Federal National Mortgage Association^	\$1,455,320	2.85%	25/4/2025	1,397,762	0.04%
Aflac, Inc.	\$1,500,000	2.88%	15/10/2026	1,394,754	0.04%
Morgan Stanley^	\$1,400,000	0.53%	25/1/2024	1,391,361	0.04%
US Treasury Note	\$1,530,000	0.25%	30/9/2025	1,373,653	0.04%
AbbVie, Inc.	\$1,400,000	2.95%	21/11/2026	1,304,589	0.04%
Federal Home Loan Banks	\$1,340,000	2.75%	28/6/2024	1,302,049	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,275,000	4.50%	1/2/2024	1,259,619	0.03%
ManpowerGroup, Inc.	€1,200,000	3.50%	30/6/2027	1,255,811	0.03%
T-Mobile USA, Inc.	\$1,295,000	3.50%	15/4/2025	1,246,669	0.03%
JPMorgan Chase & Co.^	\$1,300,000	4.32%	26/4/2028	1,239,303	0.03%
JPMorgan Chase & Co.^	\$1,300,000	0.82%	1/6/2025	1,212,545	0.03%
Freddie Mac Multifamily Structured Pass Through Certificates	\$1,250,000	3.15%	25/11/2025	1,200,783	0.03%
Adobe, Inc.	\$1,300,000	2.15%	1/2/2027	1,184,525	0.03%
JPMBB Commercial Mortgage Securities Trust 2013	\$1,200,000	4.13%	15/11/2045	1,184,080	0.03%
United Parcel Service, Inc.	\$1,200,000	3.90%	1/4/2025	1,182,198	0.03%
US Treasury Note	\$1,236,000	1.50%	31/10/2024	1,170,917	0.03%
JPMorgan Chase & Co.^	\$1,250,000	2.08%	22/4/2026	1,159,908	0.03%
Verizon Communications, Inc.	€1,100,000	3.25%	17/2/2026	1,157,859	0.03%
Exxon Mobil Corp.	\$1,200,000	2.99%	19/3/2025	1,156,759	0.03%
JPMorgan Chase & Co.^	\$1,323,000	1.04%	4/2/2027	1,152,029	0.03%
AbbVie, Inc.	\$1,200,000	2.60%	21/11/2024	1,148,908	0.03%
Costco Wholesale Corp.	\$1,207,000	3.00%	18/5/2027	1,136,516	0.03%
Shire Acquisitions Investments Ireland DAC	\$1,200,000	3.20%	23/9/2026	1,128,070	0.03%
General Motors Financial Co., Inc.	\$1,200,000	2.75%	20/6/2025	1,123,780	0.03%
Wells Fargo Commercial Mortgage Trust 2015	\$1,164,000	3.64%	15/6/2048	1,110,090	0.03%
Bank of America Corp.^	\$1,200,000	1.53%	6/12/2025	1,106,993	0.03%
Pfizer, Inc.	\$1,200,000	0.80%	28/5/2025	1,098,016	0.03%
Wells Fargo & Co.^	\$1,150,000	2.41%	30/10/2025	1,089,036	0.03%
Booking Holdings, Inc.	€1,100,000	0.10%	8/3/2025	1,085,668	0.03%
Apple, Inc.	\$1,200,000	0.70%	8/2/2026	1,066,348	0.03%
John Deere Cash Management Sarl	€1,000,000	1.38%	2/4/2024	1,046,102	0.03%
Goldman Sachs Group, Inc.	CHF1,000,000	1.00%	24/11/2025	1,044,201	0.03%
Benchmark 2018-B7 Mortgage Trust	\$1,050,000	4.38%	15/5/2053	1,036,217	0.03%
Goldman Sachs Group, Inc.	\$1,060,000	3.50%	23/1/2025	1,025,633	0.03%
Morgan Stanley^	€1,100,000	0.41%	29/10/2027	1,012,821	0.03%
Truist Bank	\$1,050,000	3.63%	16/9/2025	1,009,714	0.03%
HP, Inc.	\$1,150,000	1.45%	17/6/2026	1,008,366	0.03%
CenterPoint Energy Houston Electric LLC	\$1,100,000	2.40%	1/9/2026	1,006,996	0.03%
Bank of America Corp.^	\$1,050,000	4.38%	27/4/2028	1,003,897	0.03%
Visa, Inc.	€1,000,000	1.50%	15/6/2026	1,000,865	0.03%
Goldman Sachs Group, Inc.	€1,000,000	1.63%	27/7/2026	994,066	0.03%
Citigroup Commercial Mortgage Trust 2013^	\$1,000,000	4.37%	10/9/2046	989,585	0.03%
Thermo Fisher Scientific, Inc.	\$1,050,000	1.22%	18/10/2024	985,431	0.03%
Nestle Holdings, Inc.	£900,000	2.13%	4/4/2027	984,949	0.03%
Boeing Co.	\$1,025,000	1.43%	4/2/2024	980,501	0.03%
KeyCorp^	\$1,000,000	3.88%	23/5/2025	978,630	0.03%
JPMorgan Chase & Co.	\$1,000,000	3.88%	10/9/2024	978,186	0.03%
Federal Home Loan Banks	\$1,000,000	3.13%	14/6/2024	976,314	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	€970,000	1.95%	27/10/2026	971,299	0.03%
AbbVie, Inc.	\$1,000,000	3.60%	14/5/2025	969,300	0.03%
JPMorgan Chase & Co.	\$1,000,000	3.13%	23/1/2025	965,259	0.03%
Goldman Sachs Group, Inc.	\$1,000,000	3.50%	1/4/2025	962,698	0.03%
Berkshire Hathaway, Inc.	\$1,000,000	3.13%	15/3/2026	959,483	0.03%
Crown Castle, Inc.	\$1,050,000	2.90%	15/3/2027	955,801	0.03%
Eaton Capital Unlimited Co.	€1,000,000	0.13%	8/3/2026	952,991	0.03%
Federal Farm Credit Banks Funding Corp.	\$1,000,000	0.25%	26/2/2024	949,391	0.03%
Duke Energy Florida LLC	\$1,000,000	3.20%	15/1/2027	945,185	0.03%
Danaher Corp.	€900,000	1.70%	30/3/2024	943,056	0.03%
BP Capital Markets America, Inc.	\$979,000	3.41%	11/2/2026	940,970	0.03%
CVS Health Corp.	\$959,000	3.88%	20/7/2025	936,290	0.03%
Microsoft Corp.	\$950,000	2.88%	6/2/2024	931,526	0.03%
Goldman Sachs Group, Inc.^	\$1,000,000	3.62%	15/3/2028	928,483	0.03%
CSX Corp.	\$950,000	3.40%	1/8/2024	927,830	0.03%
Morgan Stanley^	\$1,025,000	2.48%	21/1/2028	910,549	0.03%
VMware, Inc.	\$925,000	4.50%	15/5/2025	906,955	0.03%
JPMorgan Chase & Co.^	\$1,000,000	2.95%	24/2/2028	905,212	0.03%
Federal Home Loan Mortgage Corp.	\$1,000,000	0.38%	21/7/2025	904,917	0.03%
Verizon Communications, Inc.	€900,000	0.88%	2/4/2025	904,400	0.03%
Cheniere Corpus Christi Holdings LLC	\$898,000	5.88%	31/3/2025	903,083	0.03%
Southwest Airlines Co.	\$900,000	5.25%	4/5/2025	903,061	0.03%
Federal National Mortgage Association	\$1,000,000	0.38%	25/8/2025	902,247	0.03%
Federal National Mortgage Association	\$1,000,000	0.50%	7/11/2025	898,795	0.02%
T-Mobile USA, Inc.	\$1,000,000	1.50%	15/2/2026	896,041	0.02%
PPG Industries, Inc.	\$1,000,000	1.20%	15/3/2026	886,486	0.02%
Citigroup, Inc.^	\$900,000	4.14%	24/5/2025	886,252	0.02%
Citigroup, Inc.	\$900,000	3.75%	16/6/2024	885,335	0.02%
Goldman Sachs Group, Inc.^	£800,000	1.00%	16/12/2025	884,775	0.02%
Morgan Stanley^	\$1,000,000	0.99%	10/12/2026	877,603	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$900,000	3.24%	25/9/2024	876,273	0.02%
Citigroup, Inc.	\$900,000	3.88%	26/3/2025	875,822	0.02%
Bank of America Corp.^	\$918,000	3.37%	23/1/2026	875,698	0.02%
Hewlett Packard Enterprise Co.	\$884,000	4.90%	15/10/2025	875,187	0.02%
Bristol-Myers Squibb Co.	\$900,000	2.90%	26/7/2024	874,500	0.02%
Sabine Pass Liquefaction LLC	\$860,000	5.88%	30/6/2026	870,201	0.02%
Warnermedia Holdings, Inc.	\$960,000	3.76%	15/3/2027	866,441	0.02%
Morgan Stanley	\$917,000	3.63%	20/1/2027	865,668	0.02%
Lowe's Cos, Inc.	\$925,000	2.50%	15/4/2026	863,213	0.02%
Bank of America Corp.^	€900,000	1.66%	25/4/2028	859,568	0.02%
Federal Farm Credit Banks Funding Corp.	\$860,000	4.50%	18/11/2024	858,094	0.02%
Bank of America Corp.^	\$950,000	1.20%	24/10/2026	846,226	0.02%
Wells Fargo & Co.^	\$900,000	2.19%	30/4/2026	837,673	0.02%
Morgan Stanley^	\$900,000	2.19%	28/4/2026	835,202	0.02%
Federal National Mortgage Association	\$881,239	2.49%	25/5/2026	825,691	0.02%
General Dynamics Corp.	\$925,000	1.15%	1/6/2026	822,516	0.02%
Federal Farm Credit Banks Funding Corp.	\$825,000	4.25%	26/9/2024	819,814	0.02%
Dell International LLC/EMC Corp.	\$800,000	6.02%	15/6/2026	816,708	0.02%
Morgan Stanley^	€800,000	2.10%	8/5/2026	813,558	0.02%
Discovery Communications LLC	\$850,000	3.45%	15/3/2025	807,994	0.02%
Carrier Global Corp.	\$850,000	2.24%	15/2/2025	801,568	0.02%
Thermo Fisher Scientific, Inc.	€800,000	0.13%	1/3/2025	795,474	0.02%
Oracle Corp.	\$825,000	2.95%	15/11/2024	793,921	0.02%
Skyworks Solutions, Inc.	\$900,000	1.80%	1/6/2026	792,249	0.02%
JPMorgan Chase & Co.^	\$900,000	1.58%	22/4/2027	792,133	0.02%
PepsiCo, Inc.	\$800,000	3.60%	1/3/2024	790,424	0.02%
Valero Energy Corp.	\$900,000	2.15%	15/9/2027	789,527	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$826,826	3.45%	15/7/2050	787,138	0.02%
Thermo Fisher Scientific, Inc.	€800,000	1.45%	16/3/2027	783,979	0.02%
Intercontinental Exchange, Inc.	\$800,000	3.65%	23/5/2025	782,931	0.02%
Becton Dickinson Euro Finance Sarl	€800,000	1.21%	4/6/2026	780,772	0.02%
Intel Corp.	\$800,000	3.40%	25/3/2025	778,865	0.02%
Metropolitan Life Global Funding I	\$800,000	4.40%	30/6/2027	776,977	0.02%
Western Digital Corp.	\$825,000	4.75%	15/2/2026	776,119	0.02%
Ameriprise Financial, Inc.	\$810,000	3.00%	2/4/2025	776,022	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates^	\$800,000	3.16%	25/5/2025	774,877	0.02%
CVS Health Corp.	\$809,000	3.63%	1/4/2027	767,836	0.02%
Walmart, Inc.	\$777,000	3.55%	26/6/2025	760,434	0.02%
Morgan Stanley^	€700,000	4.81%	25/10/2028	759,859	0.02%
Berkshire Hathaway, Inc.	¥100,000,000	0.17%	13/9/2024	751,876	0.02%
Roche Holdings, Inc.	\$825,000	2.31%	10/3/2027	751,449	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	\$750,000	4.70%	29/11/2024	749,669	0.02%
Comcast Corp.	\$772,000	3.38%	15/2/2025	748,837	0.02%
Comcast Corp.	€800,000	0.00%	14/9/2026	744,818	0.02%
Stellantis NV	€700,000	3.88%	5/1/2026	742,484	0.02%
DXC Technology Co.	\$850,000	1.80%	15/9/2026	739,232	0.02%
Wells Fargo & Co.^	\$795,000	3.53%	24/3/2028	737,027	0.02%
Morgan Stanley^	\$800,000	1.16%	21/10/2025	736,103	0.02%
Energy Transfer LP	\$750,000	3.90%	15/5/2024	730,874	0.02%
Equitable Financial Life Global Funding	\$800,000	1.40%	7/7/2025	725,779	0.02%
Citigroup, Inc.^	\$800,000	3.07%	24/2/2028	721,854	0.02%
Prudential Financial, Inc.^	\$750,000	5.20%	15/3/2044	721,246	0.02%
WFRBS Commercial Mortgage Trust 2014	\$750,000	3.63%	15/11/2047	720,345	0.02%
PepsiCo, Inc.	€700,000	0.25%	6/5/2024	719,808	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$746,093	2.81%	25/1/2025	718,863	0.02%
Comcast Corp.	\$730,000	3.70%	15/4/2024	718,828	0.02%
Bristol-Myers Squibb Co.	\$750,000	3.20%	15/6/2026	715,879	0.02%
Teledyne Technologies, Inc.	\$800,000	1.60%	1/4/2026	715,119	0.02%
GS Mortgage Securities Trust 2015	\$750,000	3.76%	10/7/2048	715,074	0.02%
Bank of America Corp.^	\$800,000	2.55%	4/2/2028	710,470	0.02%
CMS Energy Corp.	\$760,000	3.45%	15/8/2027	703,903	0.02%
Federal Home Loan Banks	\$700,000	4.50%	3/10/2024	699,993	0.02%
Morgan Stanley^	\$750,000	0.79%	30/5/2025	698,826	0.02%
Verizon Communications, Inc.	\$775,000	1.45%	20/3/2026	696,572	0.02%
Invesco Finance plc	\$700,000	4.00%	30/1/2024	694,406	0.02%
Home Depot, Inc.	\$750,000	2.50%	15/4/2027	689,852	0.02%
Apple, Inc.	€700,000	0.00%	15/11/2025	686,683	0.02%
Bank of America Corp.	\$700,000	4.45%	3/3/2026	685,814	0.02%
Wells Fargo & Co.^	\$700,000	4.81%	25/7/2028	682,381	0.02%
Morgan Stanley^	\$775,000	1.59%	4/5/2027	680,354	0.02%
Federal Home Loan Banks	\$695,000	2.50%	13/2/2024	677,785	0.02%
Alexandria Real Estate Equities, Inc.	\$700,000	3.45%	30/4/2025	677,388	0.02%
Federal National Mortgage Association^	\$719,218	2.99%	25/12/2027	676,953	0.02%
Sabine Pass Liquefaction LLC	\$675,000	5.63%	1/3/2025	676,597	0.02%
Visa, Inc.	\$700,000	3.15%	14/12/2025	675,124	0.02%
Eastman Chemical Co.	€700,000	1.88%	23/11/2026	675,014	0.02%
Toyota Motor Credit Corp.	\$725,000	0.63%	13/9/2024	674,904	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$700,000	3.21%	25/2/2026	671,921	0.02%
Federal Farm Credit Banks Funding Corp.	\$700,000	0.90%	18/1/2024	671,548	0.02%
Morgan Stanley^	\$700,000	2.72%	22/7/2025	669,651	0.02%
Toyota Motor Credit Corp.	€700,000	0.25%	16/7/2026	669,422	0.02%
Lennar Corp.	\$675,000	4.75%	30/5/2025	668,753	0.02%
Citigroup, Inc.	\$700,000	4.45%	29/9/2027	668,630	0.02%
Goldman Sachs Group, Inc.^	\$750,000	2.64%	24/2/2028	667,298	0.02%
Citigroup Commercial Mortgage Trust 2015	\$700,000	3.82%	10/11/2048	667,120	0.02%
Exelon Corp.	\$700,000	3.40%	15/4/2026	665,251	0.02%
Bank of America Corp.^	\$700,000	3.56%	23/4/2027	655,904	0.02%
Federal National Mortgage Association	\$700,000	2.47%	25/4/2026	655,848	0.02%
Fiserv, Inc.	\$700,000	3.20%	1/7/2026	655,720	0.02%
Citigroup, Inc.^	\$700,000	3.89%	10/1/2028	654,236	0.02%
Citigroup, Inc.^	\$750,000	1.12%	28/1/2027	653,916	0.02%
Boston Scientific Corp.	\$700,000	1.90%	1/6/2025	653,760	0.02%
Home Depot, Inc.	\$700,000	2.88%	15/4/2027	653,751	0.02%
Citigroup, Inc.^	\$750,000	1.46%	9/6/2027	650,989	0.02%
Coca-Cola Co.	\$691,000	2.90%	25/5/2027	650,787	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$675,000	2.67%	25/12/2024	649,921	0.02%
Air Lease Corp.	\$700,000	2.88%	15/1/2026	648,150	0.02%
Merck & Co., Inc.	\$730,000	0.75%	24/2/2026	646,978	0.02%
Exelon Corp.	\$700,000	2.75%	15/3/2027	643,107	0.02%
Air Lease Corp.	\$650,000	4.25%	1/2/2024	638,735	0.02%
Capital One Financial Corp.	\$675,000	3.75%	28/7/2026	637,236	0.02%
Federal Farm Credit Banks Funding Corp.	\$655,000	2.63%	16/5/2024	637,115	0.02%
Amazon.com, Inc.	\$675,000	0.45%	12/5/2024	636,767	0.02%
TWDC Enterprises 18 Corp.	\$700,000	1.85%	30/7/2026	633,165	0.02%
Citigroup, Inc.^	\$650,000	3.35%	24/4/2025	630,153	0.02%
AutoZone, Inc.	\$650,000	3.63%	15/4/2025	629,920	0.02%
Federal Home Loan Banks	\$660,000	1.50%	15/8/2024	627,528	0.02%
Citigroup, Inc.^	\$675,000	2.01%	25/1/2026	625,038	0.02%
AbbVie, Inc.	€600,000	1.25%	1/6/2024	621,541	0.02%
PepsiCo, Inc.	\$650,000	2.25%	19/3/2025	618,575	0.02%
Wells Fargo & Co.^	\$700,000	2.39%	2/6/2028	617,342	0.02%
Procter & Gamble Co.	\$650,000	2.70%	2/2/2026	616,795	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Truist Financial Corp.^	\$600,000	5.90%	28/10/2026	614,200	0.02%
Dell International LLC/EMC Corp.	\$625,000	4.00%	15/7/2024	613,388	0.02%
Wells Fargo Commercial Mortgage Trust 2015 Flex Ltd.	\$644,461	2.91%	15/2/2048	611,854	0.02%
Exxon Mobil Corp.	\$625,000	4.75%	15/6/2025	611,779	0.02%
Union Pacific Corp.	€600,000	0.14%	26/6/2024	611,062	0.02%
Pacific Gas & Electric Co.	\$676,000	2.15%	5/2/2027	610,526	0.02%
Apple, Inc.	\$650,000	3.15%	1/1/2026	604,383	0.02%
Boeing Co.	\$630,000	3.35%	9/2/2027	603,091	0.02%
Home Depot, Inc.	\$600,000	4.51%	1/5/2023	598,032	0.02%
Apple, Inc.	\$600,000	3.75%	15/2/2024	594,020	0.02%
Kraft Heinz Foods Co.	\$621,000	2.50%	9/2/2025	593,756	0.02%
Wells Fargo & Co.	\$620,000	3.88%	15/5/2027	592,373	0.02%
DXC Technology Co.	\$600,000	3.75%	24/1/2024	592,274	0.02%
Citigroup, Inc.	€600,000	1.75%	15/1/2026	590,788	0.02%
Athene Global Funding	\$622,000	3.40%	1/5/2026	590,517	0.02%
Federal Farm Credit Banks Funding Corp.	€650,000	0.83%	8/1/2027	589,159	0.02%
Goldman Sachs Group, Inc.	\$600,000	3.38%	26/8/2024	587,658	0.02%
AT&T, Inc.	\$600,000	4.25%	21/10/2025	586,887	0.02%
Bank of America Corp.^	\$650,000	1.70%	25/3/2026	586,672	0.02%
Goldman Sachs Group, Inc.	\$600,000	4.95%	22/7/2028	586,346	0.02%
General Motors Financial Co., Inc.	\$600,000	3.00%	15/3/2024	585,088	0.02%
JPMorgan Chase & Co.^	\$600,000	4.35%	9/4/2025	584,356	0.02%
JPMorgan Chase & Co.	\$600,000	4.08%	26/4/2026	583,339	0.02%
Citigroup, Inc.^	\$600,000	4.13%	15/12/2026	580,218	0.02%
Dover Corp.	\$600,000	4.66%	24/5/2028	580,133	0.02%
Raytheon Technologies Corp.	€600,000	1.25%	9/11/2026	579,697	0.02%
Sabine Pass Liquefaction LLC	\$618,000	3.13%	4/5/2027	575,922	0.02%
Chubb INA Holdings, Inc.	\$575,000	5.75%	15/5/2024	575,202	0.02%
ERAC USA Finance LLC	\$600,000	3.35%	3/5/2026	574,982	0.02%
Bank of America Corp.^	\$600,000	3.80%	1/11/2025	573,782	0.02%
Georgia-Pacific LLC	\$600,000	3.38%	2/4/2026	572,866	0.02%
Brixmor Operating Partnership LP	\$625,000	1.75%	30/9/2025	570,991	0.02%
Federal Home Loan Mortgage Corp.	\$600,000	4.13%	15/6/2026	570,254	0.02%
Amgen, Inc.	\$600,000	1.50%	12/2/2025	564,764	0.02%
Parker-Hannifin Corp.	\$600,000	1.90%	21/2/2025	563,031	0.02%
Federal Home Loan Banks	\$600,000	3.25%	1/3/2027	560,910	0.02%
Baxter International, Inc.	\$600,000	1.00%	20/12/2024	559,503	0.02%
Wells Fargo & Co.^	\$600,000	1.32%	29/11/2024	558,609	0.02%
Entergy Louisiana LLC	\$600,000	3.20%	17/6/2027	556,995	0.02%
Wells Fargo & Co.^	\$550,000	5.40%	1/11/2024	554,774	0.02%
Walt Disney Co.	\$595,000	3.58%	22/5/2028	551,147	0.02%
HCA, Inc.	\$600,000	1.75%	13/1/2026	549,700	0.02%
General Motors Financial Co., Inc.	\$550,000	5.25%	15/4/2025	546,677	0.02%
Boston Properties LP	\$625,000	2.70%	20/8/2027	545,789	0.02%
Verisk Analytics, Inc.	\$525,000	6.75%	1/12/2027	542,172	0.02%
US Bancorp	\$554,000	4.00%	15/6/2025	538,994	0.02%
Fox Corp.	\$582,000	2.38%	22/7/2026	537,229	0.01%
Verizon Communications, Inc.	\$560,000	3.05%	7/4/2025	535,874	0.01%
Harley-Davidson Financial Services, Inc.	\$550,000	4.13%	16/3/2027	535,715	0.01%
New York Life Global Funding	€500,000	3.88%	19/5/2023	535,204	0.01%
Charles Schwab Corp.	\$575,000	0.90%	29/10/2024	532,515	0.01%
Goldman Sachs Group, Inc.	\$600,000	0.90%	11/3/2026	531,505	0.01%
NRG Energy, Inc.	€500,000	3.38%	27/3/2025	530,140	0.01%
National Rural Utilities Cooperative Finance Corp.	\$550,000	3.75%	15/6/2024	529,672	0.01%
General Motors Financial Co., Inc.	\$600,000	1.00%	15/6/2026	529,509	0.01%
Protective Life Global Funding	\$600,000	2.35%	26/2/2027	524,420	0.01%
Nestle Holdings, Inc.	\$550,000	3.22%	28/3/2025	523,568	0.01%
Goldman Sachs Group, Inc.	\$600,000	1.15%	14/1/2027	522,685	0.01%
Transcontinental Gas Pipe Line Co. LLC	€500,000	1.38%	15/5/2024	522,442	0.01%
JPMorgan Chase & Co.^	\$489,000	7.85%	1/2/2026	521,503	0.01%
Citigroup, Inc.^	\$545,000	3.96%	29/1/2027	520,270	0.01%
Federal Home Loan Banks	€500,000	3.71%	22/9/2028	520,210	0.01%
Goldman Sachs Group, Inc.	\$530,000	3.25%	8/3/2024	519,422	0.01%
Citigroup, Inc.	\$550,000	3.50%	16/11/2026	516,682	0.01%
Dominion Energy, Inc.	€500,000	1.75%	28/1/2025	515,605	0.01%
Wells Fargo & Co.^	\$535,000	3.07%	15/8/2024	515,518	0.01%
Microsoft Corp.	€500,000	1.34%	4/5/2025	514,628	0.01%
JPMorgan Chase & Co.^	\$550,000	2.40%	8/8/2026	513,073	0.01%
NRG Energy, Inc.	\$525,000	4.85%	25/7/2028	512,547	0.01%
Toyota Motor Credit Corp.	\$575,000	2.00%	2/12/2025	512,424	0.01%
	\$525,000	2.90%	17/4/2024	511,176	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	\$500,000	5.80%	10/11/2025	510,734	0.01%
Molson Coors Beverage Co.	\$546,000	3.00%	15/7/2026	506,983	0.01%
Mylan, Inc.	€500,000	2.13%	23/5/2025	506,535	0.01%
Abbott Ireland Financing DAC	€500,000	0.10%	19/11/2024	502,931	0.01%
Thermo Fisher Scientific, Inc.	\$500,000	1.40%	23/1/2026	500,199	0.01%
Amazon.com, Inc.	\$500,000	4.55%	1/12/2027	498,550	0.01%
Citigroup Commercial Mortgage Trust 2018	\$500,000	3.79%	10/3/2051	497,998	0.01%
Wells Fargo & Co.	€500,000	2.00%	27/4/2026	496,590	0.01%
Discover Bank	\$539,000	3.45%	27/7/2026	496,465	0.01%
AT&T, Inc.	€500,000	1.80%	5/9/2026	495,987	0.01%
Cheniere Corpus Christi Holdings LLC	\$500,000	5.13%	30/6/2027	494,827	0.01%
Affiliated Managers Group, Inc.	\$500,000	4.25%	15/2/2024	494,012	0.01%
Bank of America Corp.^	€500,000	0.81%	9/5/2026	493,537	0.01%
Morgan Stanley^	€500,000	1.34%	23/10/2026	492,903	0.01%
Oracle Corp.	\$550,000	1.65%	25/3/2026	492,898	0.01%
Federal National Mortgage Association	\$514,000	1.75%	2/7/2024	492,038	0.01%
Goldman Sachs Group, Inc.	\$500,000	3.63%	20/2/2024	491,519	0.01%
Welltower, Inc.	\$500,000	3.63%	15/3/2024	489,248	0.01%
GSK Consumer Healthcare Capital US LLC	\$525,000	3.38%	24/3/2027	489,156	0.01%
Mondelez International, Inc.	€500,000	1.63%	8/3/2027	488,657	0.01%
Northern Trust Corp.	\$500,000	4.00%	10/5/2027	488,489	0.01%
Alexandria Real Estate Equities, Inc.	\$500,000	4.30%	15/1/2026	488,259	0.01%
Morgan Stanley^	\$500,000	3.62%	17/4/2025	487,699	0.01%
Amazon.com, Inc.	\$550,000	1.00%	12/5/2026	487,527	0.01%
AbbVie, Inc.	\$500,000	3.80%	15/3/2025	487,412	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	5.75%	1/2/2027	487,048	0.01%
McDonald's Corp.	\$500,000	3.70%	30/1/2026	486,514	0.01%
UBS3 Commercial Mortgage Trust 2014	\$500,000	3.82%	10/6/2047	486,131	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$500,000	3.14%	25/10/2024	486,091	0.01%
Lockheed Martin Corp.	\$500,000	3.55%	15/1/2026	485,670	0.01%
Energy Transfer LP	\$500,000	4.05%	15/3/2025	484,490	0.01%
Medtronic Global Holdings SCA	€500,000	0.00%	15/10/2025	484,482	0.01%
Abbott Laboratories	\$500,000	2.95%	15/3/2025	482,974	0.01%
Boeing Co.	\$500,000	1.95%	1/2/2024	481,317	0.01%
Wells Fargo & Co.	\$500,000	3.55%	29/9/2025	480,970	0.01%
Burlington Northern Santa Fe LLC	\$500,000	3.00%	1/4/2025	480,926	0.01%
Goldman Sachs Group, Inc.^	\$500,000	3.27%	29/9/2025	480,827	0.01%
Caterpillar Financial Services Corp.	\$500,000	0.95%	10/1/2024	480,747	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$500,000	3.13%	15/1/2025	480,586	0.01%
GE Capital Funding LLC	\$500,000	3.45%	15/5/2025	480,380	0.01%
Booking Holdings, Inc.	\$500,000	3.60%	1/6/2026	479,077	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	4.40%	1/7/2027	476,606	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$500,000	3.66%	15/9/2058	476,077	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates^	\$487,303	3.06%	25/8/2024	475,868	0.01%
Morgan Stanley^	\$500,000	4.21%	20/4/2028	474,922	0.01%
PACCAR Financial Europe BV	€500,000	0.00%	1/3/2026	472,945	0.01%
Comcast Corp.	\$500,000	3.30%	1/4/2027	471,361	0.01%
Air Lease Corp.	\$500,000	3.75%	1/6/2026	468,407	0.01%
Marsh & McLennan Cos, Inc.	\$475,000	3.88%	15/3/2024	468,406	0.01%
Steel Dynamics, Inc.	\$500,000	2.40%	15/6/2025	468,400	0.01%
Meta Platforms, Inc.	\$500,000	3.50%	15/8/2027	466,772	0.01%
Federal National Mortgage Association	\$490,000	1.63%	15/10/2024	465,529	0.01%
Zimmer Biomet Holdings, Inc.	\$500,000	1.45%	22/11/2024	465,336	0.01%
GS Mortgage Securities Trust 2014	\$475,000	4.07%	10/1/2047	464,932	0.01%
GS Mortgage Securities Trust 2016^	\$500,000	3.44%	10/11/2049	464,728	0.01%
Dow Chemical Co.	€500,000	0.50%	15/3/2027	463,952	0.01%
Exxon Mobil Corp.	\$500,000	2.28%	16/8/2026	462,922	0.01%
Brixmor Operating Partnership LP	\$475,000	3.65%	15/6/2024	461,130	0.01%
Blackstone Private Credit Fund	\$500,000	2.70%	15/1/2025	460,253	0.01%
US Bancorp^	\$450,000	5.73%	21/10/2026	458,616	0.01%
Blackstone Private Credit Fund	\$500,000	2.35%	22/11/2024	457,665	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates^	\$463,175	3.06%	25/11/2023	457,340	0.01%
Apple, Inc.	\$500,000	2.05%	11/9/2026	456,766	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates^	\$475,000	3.43%	25/1/2027	456,224	0.01%
Berkshire Hathaway Finance Corp.	\$525,000	2.88%	15/3/2032	455,417	0.01%
Metropolitan Life Global Funding I	\$500,000	0.95%	2/7/2025	453,577	0.01%
Athene Global Funding	\$485,000	2.50%	14/1/2025	453,309	0.01%
Ryder System, Inc.	\$500,000	2.85%	1/3/2027	452,655	0.01%
Caterpillar Financial Services Corp.	\$500,000	1.70%	8/1/2027	450,787	0.01%
Athene Global Funding	\$500,000	2.95%	12/11/2026	450,177	0.01%
JPMorgan Chase & Co.^	\$450,000	5.55%	15/12/2025	450,028	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Business Machines Corp.	\$500,000	2.20%	9/2/2027	449,766	0.01%
US Bancorp^	\$500,000	2.22%	27/1/2028	449,539	0.01%
Toyota Motor Credit Corp.	\$500,000	0.80%	16/10/2025	448,232	0.01%
Constellation Brands, Inc.	\$450,000	4.75%	15/11/2024	447,067	0.01%
HCA, Inc.	\$450,000	5.38%	1/9/2026	445,664	0.01%
American Tower Corp.	\$500,000	1.60%	15/4/2026	444,663	0.01%
Truist Financial Corp.	\$457,000	3.70%	5/6/2025	444,287	0.01%
Aflac, Inc.	\$500,000	1.13%	15/3/2026	442,838	0.01%
Citigroup Commercial Mortgage Trust 2015	\$465,893	3.52%	10/9/2058	442,656	0.01%
Chevron Corp.	\$475,000	1.55%	11/5/2025	441,982	0.01%
JPMorgan Chase & Co.^	\$500,000	1.05%	19/11/2026	441,465	0.01%
Becton Dickinson & Co.	\$450,000	3.36%	6/6/2024	439,003	0.01%
Apple, Inc.	\$450,000	2.85%	11/5/2024	438,282	0.01%
Constellation Brands, Inc.	\$450,000	4.35%	9/5/2027	437,924	0.01%
Goldman Sachs Group, Inc.^	\$500,000	1.43%	9/3/2027	437,477	0.01%
JPMorgan Chase & Co.^	\$450,000	3.22%	1/3/2025	437,366	0.01%
Verizon Communications, Inc.	AUD650,000	4.05%	17/2/2025	432,987	0.01%
PNC Bank NA	\$444,000	4.20%	1/11/2025	432,963	0.01%
Goldman Sachs Group, Inc.^	\$500,000	1.54%	10/9/2027	431,952	0.01%
Ameriprise Financial, Inc.	\$443,000	3.70%	15/10/2024	431,822	0.01%
Florida Power & Light Co.	\$450,000	2.85%	1/4/2025	431,189	0.01%
Raytheon Technologies Corp.	\$452,000	3.50%	15/3/2027	430,648	0.01%
Philip Morris International, Inc.	\$490,000	0.88%	1/5/2026	430,624	0.01%
Athene Global Funding	\$450,000	0.95%	8/1/2024	428,321	0.01%
Steel Dynamics, Inc.	\$450,000	2.80%	15/12/2024	427,907	0.01%
Progressive Corp.	\$464,000	2.45%	15/1/2027	424,736	0.01%
Sysco Corp.	\$446,000	3.30%	15/7/2026	421,222	0.01%
Apple, Inc.	CAD590,000	2.51%	19/8/2024	420,595	0.01%
PepsiCo, Inc.	\$450,000	2.63%	19/3/2027	417,489	0.01%
Fidelity National Information Services, Inc.	\$475,000	1.15%	1/3/2026	416,843	0.01%
New York Life Global Funding	£400,000	1.50%	15/7/2027	416,286	0.01%
JPMorgan Chase & Co.	\$440,000	3.20%	15/6/2026	415,940	0.01%
Willis North America, Inc.	\$425,000	3.60%	15/5/2024	413,602	0.01%
State Street Corp.^	\$400,000	5.82%	4/11/2028	413,207	0.01%
Morgan Stanley^	\$400,000	6.30%	18/10/2028	412,320	0.01%
State Street Corp.^	\$400,000	5.75%	4/11/2026	410,871	0.01%
Toyota Motor Credit Corp.	\$400,000	5.45%	10/11/2027	409,455	0.01%
American Electric Power Co., Inc.	\$425,000	2.03%	15/3/2024	409,183	0.01%
Morgan Stanley^	\$400,000	6.14%	16/10/2026	409,070	0.01%
Federal National Mortgage Association	\$430,000	1.63%	7/1/2025	406,187	0.01%
Celanese US Holdings LLC	€400,000	4.78%	19/7/2026	406,168	0.01%
Toyota Motor Credit Corp.	\$400,000	5.40%	10/11/2025	406,168	0.01%
Federal Farm Credit Banks Funding Corp.	\$415,000	3.25%	17/6/2024	405,575	0.01%
Paramount Global	\$450,000	2.90%	15/1/2027	403,944	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$400,000	6.50%	15/7/2027	403,884	0.01%
Discover Financial Services	\$419,000	3.75%	4/3/2025	403,514	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$425,000	3.12%	25/6/2027	402,289	0.01%
Linde, Inc.	\$419,000	2.65%	5/2/2025	401,365	0.01%
HCA, Inc.	\$405,000	5.25%	15/6/2026	400,265	0.01%
EQT Corp.	\$400,000	5.68%	1/10/2025	399,276	0.01%
Ally Financial, Inc.	\$400,000	5.80%	1/5/2025	398,420	0.01%
Cigna Corp.	\$407,000	4.13%	15/11/2025	397,985	0.01%
Bank of America Corp.^	\$450,000	1.66%	11/3/2027	397,655	0.01%
Wells Fargo & Co.^	\$425,000	2.16%	11/2/2026	396,596	0.01%
JPMorgan Chase & Co.^	\$425,000	0.97%	23/6/2025	396,301	0.01%
Bank of America Corp.^	\$400,000	4.83%	22/7/2026	395,516	0.01%
Boeing Co.	\$438,000	2.80%	1/3/2027	395,230	0.01%
Eversource Energy	\$400,000	4.60%	1/7/2027	394,597	0.01%
Santander Holdings USA, Inc.	\$403,000	4.50%	17/7/2025	394,198	0.01%
Morgan Stanley^	\$400,000	4.68%	17/7/2026	393,502	0.01%
HSBC USA, Inc.	\$400,000	3.75%	24/5/2024	392,568	0.01%
Fifth Third Bank NA	\$399,000	3.95%	28/7/2025	392,538	0.01%
American Express Co.	\$400,000	3.38%	3/5/2024	392,052	0.01%
Verizon Communications, Inc.	\$400,000	1.38%	27/10/2026	391,215	0.01%
National Rural Utilities Cooperative Finance Corp.	€400,000	2.95%	7/2/2024	390,944	0.01%
Ally Financial, Inc.	\$400,000	4.63%	30/3/2025	390,488	0.01%
Aon Global Ltd.	\$400,000	3.88%	15/12/2025	389,949	0.01%
CCRE19 Commercial Mortgage Trust 2014	\$400,000	3.80%	10/8/2047	388,111	0.01%
Morgan Stanley	\$400,000	3.88%	27/1/2026	387,371	0.01%
National Grid North America, Inc.	€400,000	0.41%	20/1/2026	384,401	0.01%
Federal National Mortgage Association	\$393,000	2.50%	5/2/2024	383,165	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Berry Global, Inc.	\$449,000	1.65%	15/1/2027	382,834	0.01%
Virginia Electric & Power Co.	\$400,000	3.75%	15/5/2027	382,488	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$400,000	3.00%	25/12/2025	382,462	0.01%
Analog Devices, Inc.	\$400,000	3.50%	5/12/2026	381,618	0.01%
CSAIL 2015-C4 Commercial Mortgage Trust	\$400,000	3.81%	15/11/2048	381,365	0.01%
UnitedHealth Group, Inc.	\$400,000	3.45%	15/1/2027	381,176	0.01%
Comcast Corp.	\$400,000	3.15%	1/3/2026	381,107	0.01%
International Business Machines Corp.	\$400,000	3.30%	15/5/2026	380,740	0.01%
Home Depot, Inc.	\$400,000	3.00%	1/4/2026	380,676	0.01%
DTE Energy Co.	\$420,000	1.05%	1/6/2025	380,532	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$400,000	3.53%	15/10/2048	379,021	0.01%
US Treasury Bond	\$350,000	6.75%	15/8/2026	378,930	0.01%
Citigroup, Inc. ^	\$400,000	3.11%	8/4/2026	378,336	0.01%
JPMorgan Chase & Co. ^	\$400,000	0.56%	16/2/2025	377,291	0.01%
NextEra Energy Capital Holdings, Inc.	\$400,000	3.55%	1/5/2027	377,250	0.01%
Blackstone Holdings Finance Co. LLC	€400,000	1.00%	5/10/2026	377,093	0.01%
Williams Cos, Inc.	\$400,000	3.75%	15/6/2027	377,026	0.01%
Toyota Motor Credit Corp.	\$400,000	1.80%	13/2/2025	376,095	0.01%
New York Life Global Funding	\$400,000	3.25%	7/4/2027	375,938	0.01%
Cigna Corp.	\$400,000	3.40%	1/3/2027	375,376	0.01%
Celanese US Holdings LLC	\$375,000	5.90%	5/7/2024	374,801	0.01%
HP, Inc.	\$400,000	2.20%	17/6/2025	374,347	0.01%
PACCAR Financial Corp.	\$400,000	0.90%	8/11/2024	373,252	0.01%
Corebridge Financial, Inc.	\$400,000	3.65%	5/4/2027	372,623	0.01%
Global Payments, Inc.	\$400,000	1.50%	15/11/2024	372,194	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$400,000	2.53%	25/10/2026	371,921	0.01%
7-Eleven, Inc.	\$425,000	0.95%	10/2/2026	371,846	0.01%
PerkinElmer, Inc.	\$400,000	0.85%	15/9/2024	371,031	0.01%
Amazon.com, Inc.	\$376,000	3.80%	5/12/2024	370,076	0.01%
Duke Energy Corp.	\$400,000	2.65%	1/9/2026	369,542	0.01%
Citigroup, Inc.	\$384,000	3.70%	12/1/2026	369,479	0.01%
Amgen, Inc.	\$399,000	2.60%	19/8/2026	368,781	0.01%
Athene Global Funding	\$400,000	1.72%	7/1/2025	368,666	0.01%
Citigroup, Inc. ^	\$400,000	1.28%	3/11/2025	368,493	0.01%
Radian Group, Inc.	\$400,000	4.88%	15/3/2027	366,558	0.01%
AmerisourceBergen Corp.	\$375,000	3.40%	15/5/2024	366,136	0.01%
Charles Schwab Corp.	\$400,000	2.45%	3/3/2027	365,587	0.01%
Principal Life Global Funding II	\$400,000	1.25%	23/6/2025	364,426	0.01%
Parker-Hannifin Corp.	\$375,000	4.25%	15/9/2027	364,395	0.01%
Federal Home Loan Banks	\$375,000	2.13%	28/2/2024	364,293	0.01%
Federal National Mortgage Association	\$400,000	0.50%	17/6/2025	363,886	0.01%
Target Corp.	\$400,000	1.95%	15/1/2027	363,325	0.01%
Chevron Corp.	\$400,000	2.00%	11/5/2027	359,473	0.01%
AvalonBay Communities, Inc.	\$387,000	3.35%	15/5/2027	359,184	0.01%
WRKCo, Inc.	\$375,000	3.00%	15/9/2024	358,397	0.01%
Verizon Communications, Inc.	£300,000	4.07%	18/6/2024	357,708	0.01%
Verizon Communications, Inc.	\$400,000	0.85%	20/11/2025	357,260	0.01%
Public Storage	\$400,000	1.50%	9/11/2026	356,394	0.01%
Charles Schwab Corp.	\$400,000	1.15%	13/5/2026	355,592	0.01%
Baxter International, Inc.	\$400,000	1.92%	1/2/2027	355,230	0.01%
AbbVie, Inc.	\$375,000	3.20%	14/5/2026	354,941	0.01%
American Express Co.	\$400,000	1.65%	4/11/2026	354,498	0.01%
Bank of America Corp. ^	\$375,000	2.46%	22/10/2025	354,286	0.01%
Principal Life Global Funding II	\$400,000	0.88%	12/1/2026	352,818	0.01%
Simon Property Group LP	\$363,000	3.38%	1/10/2024	352,462	0.01%
Gilead Sciences, Inc.	\$365,000	3.65%	1/3/2026	352,326	0.01%
Bank of America Corp. ^	\$375,000	0.98%	22/4/2025	351,481	0.01%
LyondellBasell Industries NV	\$350,000	5.75%	15/4/2024	350,726	0.01%
Global Payments, Inc.	\$400,000	2.15%	15/1/2027	349,327	0.01%
State Street Corp.	\$358,000	3.30%	16/12/2024	349,137	0.01%
American Tower Corp.	\$400,000	1.45%	15/9/2026	348,937	0.01%
Morgan Stanley	\$350,000	5.00%	24/11/2025	348,867	0.01%
US Treasury Note	\$350,000	4.25%	31/12/2024	348,846	0.01%
Realty Income Corp.	\$400,000	0.75%	15/3/2026	348,311	0.01%
CNO Global Funding	\$375,000	1.65%	6/1/2025	347,733	0.01%
Mondelez International Holdings Netherlands BV	\$400,000	1.25%	24/9/2026	347,646	0.01%
Johnson & Johnson	\$369,000	2.45%	1/3/2026	346,967	0.01%
Sealed Air Corp.	\$400,000	1.57%	15/10/2026	345,395	0.01%
Berkshire Hathaway Energy Co.	\$350,000	4.05%	15/4/2025	344,967	0.01%
Nissan Motor Acceptance Co. LLC	\$400,000	2.00%	9/3/2026	344,313	0.01%
MetLife, Inc.	\$350,000	3.60%	10/4/2024	343,759	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Omega Healthcare Investors, Inc.	\$350,000	5.25%	15/1/2026	343,453	0.01%
Synchrony Financial	\$350,000	4.25%	15/8/2024	342,076	0.01%
Truist Bank	\$350,000	3.20%	1/4/2024	341,955	0.01%
VICI Properties LP	\$350,000	4.38%	15/5/2025	340,863	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$345,000	5.38%	15/4/2026	340,189	0.01%
Broadcom, Inc.	\$361,000	3.46%	15/9/2026	339,810	0.01%
Federal Farm Credit Banks Funding Corp.	\$350,000	2.63%	3/5/2024	339,768	0.01%
CF Industries, Inc.	\$350,000	4.50%	1/12/2026	339,393	0.01%
Fiserv, Inc.	\$349,000	3.85%	1/6/2025	338,719	0.01%
ERAC USA Finance LLC	\$350,000	3.85%	15/11/2024	338,690	0.01%
General Motors Financial Co., Inc.	\$350,000	3.80%	7/4/2025	338,087	0.01%
John Deere Capital Corp.	\$350,000	0.90%	10/1/2024	336,463	0.01%
Baxter International, Inc.	\$364,000	2.60%	15/8/2026	336,421	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$345,376	3.74%	25/4/2028	336,078	0.01%
Goldman Sachs Group, Inc.^	\$350,000	1.76%	24/1/2025	334,958	0.01%
CCRE25 Commercial Mortgage Trust 2015	\$350,000	3.76%	10/8/2048	334,411	0.01%
GSK Consumer Healthcare Capital UK plc	\$350,000	3.13%	24/3/2025	333,324	0.01%
Ares Capital Corp.	\$392,000	2.15%	15/7/2026	332,474	0.01%
John Deere Capital Corp.	\$375,000	1.30%	13/10/2026	331,559	0.01%
Becton Dickinson & Co.	\$350,000	3.70%	6/6/2027	331,083	0.01%
F&G Global Funding	\$375,000	2.30%	11/4/2027	330,315	0.01%
GE HealthCare Technologies, Inc.	\$325,000	5.65%	15/11/2027	329,767	0.01%
SVB Financial Group	\$375,000	1.80%	28/10/2026	328,783	0.01%
Sixth Street Specialty Lending, Inc.	\$375,000	2.50%	1/8/2026	328,384	0.01%
Capital One Financial Corp.^	\$350,000	2.64%	3/3/2026	328,161	0.01%
Capital One Financial Corp.	\$339,000	4.20%	29/10/2025	327,666	0.01%
eBay, Inc.	\$350,000	1.90%	11/3/2025	327,651	0.01%
American Express Co.	\$350,000	3.30%	3/5/2027	327,419	0.01%
Workday, Inc.	\$350,000	3.50%	1/4/2027	327,361	0.01%
John Deere Capital Corp.	\$350,000	0.63%	10/9/2024	326,695	0.01%
Oracle Corp.	\$345,000	2.50%	1/4/2025	325,305	0.01%
UnitedHealth Group, Inc.	\$329,000	3.75%	15/7/2025	322,012	0.01%
Enterprise Products Operating LLC	\$333,000	3.70%	15/2/2026	320,875	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$350,000	2.92%	15/11/2049	320,461	0.01%
Bank of New York Mellon Corp.	\$325,000	3.65%	4/2/2024	320,099	0.01%
JPMorgan Chase & Co.	\$325,000	3.63%	13/5/2024	319,544	0.01%
T-Mobile USA, Inc.	\$350,000	2.25%	15/2/2026	318,753	0.01%
International Business Machines Corp.	\$300,000	7.00%	30/10/2025	317,931	0.01%
Intel Corp.	\$325,000	2.88%	11/5/2024	316,485	0.01%
FS KKR Capital Corp.	\$356,000	3.40%	15/1/2026	316,150	0.01%
TJX Cos, Inc.	\$344,000	2.25%	15/9/2026	314,786	0.01%
Goldman Sachs Group, Inc.	\$325,000	3.75%	22/5/2025	314,617	0.01%
Realty Income Corp.	£300,000	1.88%	14/1/2027	313,103	0.01%
Fiserv, Inc.	\$350,000	2.25%	1/6/2027	312,514	0.01%
Berkshire Hathaway, Inc.	€300,000	1.30%	15/3/2024	312,297	0.01%
Elevance Health, Inc.	\$320,000	3.50%	15/8/2024	312,022	0.01%
American Honda Finance Corp.	€300,000	1.95%	18/10/2024	311,623	0.01%
ONEOK, Inc.	\$306,000	5.85%	15/1/2026	310,248	0.01%
Bank of New York Mellon Corp.^	\$300,000	5.80%	25/10/2028	309,799	0.01%
American Express Co.	\$317,000	3.63%	5/12/2024	308,843	0.01%
Chevron Corp.	\$325,000	2.95%	16/5/2026	308,416	0.01%
US Bank NA	\$320,000	2.80%	27/1/2025	308,361	0.01%
Lockheed Martin Corp.	\$300,000	5.10%	15/11/2027	307,258	0.01%
Aptiv plc/Aptiv Corp.	\$325,000	2.40%	18/2/2025	306,500	0.01%
Zoetis, Inc.	\$300,000	5.40%	14/11/2025	306,019	0.01%
Guardian Life Global Funding	\$300,000	5.55%	28/10/2027	305,469	0.01%
Reliance Standard Life Global Funding II	\$325,000	2.75%	7/5/2025	304,821	0.01%
Elevance Health, Inc.	\$300,000	5.35%	15/10/2025	303,447	0.01%
AT&T, Inc.	£250,000	5.50%	15/3/2027	303,218	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$300,000	5.88%	15/11/2027	302,254	0.01%
Federal Farm Credit Banks Funding Corp.	\$320,000	1.75%	14/2/2025	301,834	0.01%
Stryker Corp.	€300,000	0.25%	3/12/2024	300,921	0.01%
Huntington National Bank^	\$300,000	5.70%	18/11/2025	300,911	0.01%
Celanese US Holdings LLC	\$300,000	6.05%	15/3/2025	299,148	0.01%
General Motors Financial Co., Inc.	\$300,000	5.10%	17/1/2024	299,134	0.01%
Marathon Petroleum Corp.	\$300,000	5.13%	15/12/2026	298,826	0.01%
Chubb INA Holdings, Inc.	€300,000	0.30%	15/12/2024	298,546	0.01%
Altria Group, Inc.	\$300,000	4.00%	31/1/2024	296,926	0.01%
State Board of Administration Finance Corp.	\$325,000	1.26%	1/7/2025	296,599	0.01%
ITC Holdings Corp.	\$300,000	4.95%	22/9/2027	296,375	0.01%
American Tower Corp.	€300,000	1.95%	22/5/2026	296,350	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Celanese US Holdings LLC	\$300,000	6.17%	15/7/2027	296,280	0.01%
Southern Co.	\$300,000	4.48%	1/8/2024	296,236	0.01%
Edison International	\$300,000	4.95%	15/4/2025	296,215	0.01%
Bank of New York Mellon Corp.^	\$300,000	4.41%	24/7/2026	295,670	0.01%
Schlumberger Finance BV	€300,000	1.38%	28/10/2026	295,252	0.01%
General Electric Co.	€300,000	1.88%	28/5/2027	295,189	0.01%
Booking Holdings, Inc.	€300,000	1.80%	3/3/2027	295,087	0.01%
Bank of America Corp.^	€300,000	1.78%	4/5/2027	294,976	0.01%
Bank of America Corp.^	CAD425,000	3.62%	16/3/2028	294,457	0.01%
Wells Fargo & Co.^	\$300,000	4.54%	15/8/2026	294,259	0.01%
Northwestern Mutual Global Funding	\$300,000	4.00%	1/7/2025	294,007	0.01%
US Bancorp^	\$300,000	4.55%	22/7/2028	293,906	0.01%
Vistra Operations Co. LLC	\$300,000	5.13%	13/5/2025	293,634	0.01%
Chubb INA Holdings, Inc.	\$300,000	3.35%	15/5/2024	293,561	0.01%
Pfizer, Inc.	\$300,000	2.95%	15/3/2024	293,210	0.01%
Capital One Financial Corp.^	\$300,000	4.17%	9/5/2025	293,026	0.01%
Federal Farm Credit Banks Funding Corp.	\$300,000	3.10%	28/6/2024	293,019	0.01%
Bank of America Corp.^	\$300,000	3.84%	25/4/2025	292,841	0.01%
PACCAR Financial Corp.	\$300,000	3.15%	13/6/2024	292,816	0.01%
Ally Financial, Inc.	\$300,000	3.88%	21/5/2024	292,416	0.01%
Northwestern Mutual Global Funding	\$300,000	4.35%	15/9/2027	292,247	0.01%
Amgen, Inc.	\$325,000	2.20%	21/2/2027	292,133	0.01%
Nuveen Finance LLC	\$300,000	4.13%	1/11/2024	292,104	0.01%
Caterpillar Financial Services Corp.	\$325,000	0.80%	13/11/2025	292,045	0.01%
New York Life Global Funding	\$300,000	3.15%	6/6/2024	291,849	0.01%
Roper Technologies, Inc.	\$325,000	1.00%	15/9/2025	291,738	0.01%
MetLife, Inc.	\$300,000	3.60%	13/11/2025	291,658	0.01%
Mid-America Apartments LP	\$300,000	4.00%	15/11/2025	291,503	0.01%
Wells Fargo & Co.^	\$300,000	3.91%	25/4/2026	291,373	0.01%
OWL Rock Core Income Corp.	\$300,000	5.50%	21/3/2025	291,225	0.01%
General Motors Financial Co., Inc.	\$300,000	4.30%	13/7/2025	291,043	0.01%
Kilroy Realty LP	\$300,000	4.38%	1/10/2025	290,926	0.01%
Becton Dickinson & Co.	€300,000	0.03%	13/8/2025	290,831	0.01%
Capital One Financial Corp.^	\$300,000	4.93%	10/5/2028	290,600	0.01%
Harley-Davidson Financial Services, Inc.	\$325,000	3.05%	14/2/2027	290,432	0.01%
Chubb INA Holdings, Inc.	\$300,000	3.15%	15/3/2025	289,621	0.01%
AES Corp.	\$325,000	1.38%	15/1/2026	289,584	0.01%
Cigna Corp.	\$300,000	3.25%	15/4/2025	288,967	0.01%
Entergy Louisiana LLC	\$287,000	5.59%	1/10/2024	288,804	0.01%
Federal Farm Credit Banks Funding Corp.	\$290,000	4.25%	30/9/2025	288,706	0.01%
Microsoft Corp.	\$300,000	2.70%	12/2/2025	288,562	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$300,000	3.60%	15/4/2026	288,060	0.01%
Volkswagen Group of America Finance LLC	\$300,000	4.35%	8/6/2027	287,963	0.01%
Exxon Mobil Corp.	\$300,000	3.29%	19/3/2027	287,861	0.01%
Paramount Global	\$300,000	4.00%	15/1/2026	287,777	0.01%
Simon Property Group LP	\$300,000	3.50%	1/9/2025	287,716	0.01%
Blackstone Private Credit Fund	\$300,000	4.70%	24/3/2025	287,634	0.01%
Metropolitan Life Global Funding I	\$300,000	2.80%	21/3/2025	287,558	0.01%
GA Global Funding Trust	\$300,000	3.85%	11/4/2025	287,523	0.01%
Bank of America Corp.^	\$300,000	1.84%	4/2/2025	287,376	0.01%
Philip Morris International, Inc.	\$297,000	3.25%	10/11/2024	287,179	0.01%
NIKE, Inc.	\$300,000	2.40%	27/3/2025	286,533	0.01%
General Motors Financial Co., Inc.	\$325,000	1.25%	8/1/2026	286,511	0.01%
Jackson National Life Global Funding	\$300,000	2.65%	21/6/2024	286,462	0.01%
Sabra Health Care LP	\$300,000	5.13%	15/8/2026	285,739	0.01%
Energy Transfer LP	\$300,000	4.40%	15/3/2027	285,375	0.01%
Huntington Bancshares, Inc.^	\$300,000	4.44%	4/8/2028	285,134	0.01%
AT&T, Inc.	\$300,000	0.90%	25/3/2024	285,079	0.01%
Applied Materials, Inc.	\$300,000	3.30%	1/4/2027	285,051	0.01%
Fifth Third Bancorp^	\$300,000	4.06%	25/4/2028	284,946	0.01%
Oracle Corp.	\$300,000	2.95%	15/5/2025	284,878	0.01%
Physicians Realty LP	\$300,000	4.30%	15/3/2027	283,064	0.01%
NiSource, Inc.	\$300,000	3.49%	15/5/2027	282,768	0.01%
JPMorgan Chase & Co.^	\$300,000	2.60%	24/2/2026	282,182	0.01%
Bank of New York Mellon Corp.^	\$300,000	3.44%	7/2/2028	281,531	0.01%
Sherwin-Williams Co.	\$300,000	3.45%	1/6/2027	281,487	0.01%
Procter & Gamble Co.	\$300,000	2.80%	25/3/2027	281,437	0.01%
Hyatt Hotels Corp.	\$300,000	1.80%	1/10/2024	281,094	0.01%
Guardian Life Global Funding	\$300,000	3.25%	29/3/2027	281,050	0.01%
John Deere Capital Corp.	\$300,000	1.25%	10/1/2025	280,961	0.01%
MPLX LP	\$284,000	4.88%	1/6/2025	280,727	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern California Edison Co.	\$300,000	0.98%	1/8/2024	280,689	0.01%
Genuine Parts Co.	\$300,000	1.75%	1/2/2025	280,391	0.01%
Utah Acquisition Sub, Inc.	\$300,000	3.95%	15/6/2026	280,376	0.01%
RPM International, Inc.	\$300,000	3.75%	15/3/2027	279,688	0.01%
Lowe's Cos, Inc.	\$300,000	3.10%	3/5/2027	279,552	0.01%
Archer-Daniels-Midland Co.	\$301,000	2.50%	11/8/2026	279,315	0.01%
Philip Morris International, Inc.	€300,000	0.13%	3/8/2026	279,165	0.01%
Upjohn Finance BV	€300,000	1.36%	23/6/2027	278,269	0.01%
Realty Income Corp.	\$300,000	3.00%	15/1/2027	277,800	0.01%
Equitable Financial Life Global Funding	\$300,000	1.10%	12/11/2024	277,521	0.01%
Honeywell International, Inc.	\$318,000	1.10%	1/3/2027	277,176	0.01%
GE HealthCare Technologies, Inc.	\$275,000	5.60%	15/11/2025	276,663	0.01%
Citigroup, Inc.^	\$300,000	3.67%	24/7/2028	275,529	0.01%
American Tower Corp.	\$300,000	3.13%	15/1/2027	275,316	0.01%
Progressive Corp.	\$300,000	2.50%	15/3/2027	275,157	0.01%
Aon Corp./Aon Global Holdings plc	\$300,000	2.85%	28/5/2027	274,665	0.01%
Amazon.com, Inc.	\$275,000	4.60%	1/12/2025	274,658	0.01%
Dover Corp.	€300,000	0.75%	4/11/2027	274,226	0.01%
CCRE27 Commercial Mortgage Trust 2015	\$282,964	3.40%	10/10/2048	274,145	0.01%
S&P Global, Inc.	\$300,000	2.45%	1/3/2027	274,047	0.01%
HCA, Inc.	\$300,000	3.13%	15/3/2027	272,894	0.01%
East Ohio Gas Co.	\$300,000	1.30%	15/6/2025	271,872	0.01%
McDonald's Corp.	\$281,000	3.30%	1/7/2025	271,800	0.01%
US Treasury Note	\$270,000	4.50%	15/11/2025	271,709	0.01%
Cisco Systems, Inc.	\$275,000	3.63%	4/3/2024	271,052	0.01%
Morgan Stanley	\$275,000	3.88%	29/4/2024	270,807	0.01%
BlackRock, Inc.	\$275,000	3.50%	18/3/2024	270,696	0.01%
UnitedHealth Group, Inc.	\$275,000	3.50%	15/2/2024	270,639	0.01%
Alphabet, Inc.	\$300,000	0.45%	15/8/2025	270,315	0.01%
Prologis LP	\$301,000	2.13%	15/4/2027	269,752	0.01%
John Deere Capital Corp.	\$275,000	3.35%	12/6/2024	269,455	0.01%
Georgia-Pacific LLC	\$300,000	2.10%	30/4/2027	269,103	0.01%
Cintas Corp. No 2	\$279,000	3.70%	1/4/2027	268,710	0.01%
Caterpillar Financial Services Corp.	\$300,000	0.90%	2/3/2026	267,533	0.01%
Bain Capital Specialty Finance, Inc.	\$325,000	2.55%	13/10/2026	267,279	0.01%
Air Products & Chemicals, Inc.	\$300,000	1.85%	15/5/2027	267,208	0.01%
KeyBank NA	\$276,000	3.30%	1/6/2025	265,500	0.01%
Wells Fargo & Co.^	\$269,000	1.65%	2/6/2024	264,722	0.01%
Daimler Trucks Finance North America LLC	\$300,000	2.00%	14/12/2026	263,580	0.01%
Humana, Inc.	\$275,000	3.95%	15/3/2027	263,455	0.01%
Athene Global Funding	\$300,000	1.45%	8/1/2026	263,109	0.01%
TWDC Enterprises 18 Corp.	CAD370,000	2.76%	7/10/2024	262,938	0.01%
Blackstone Secured Lending Fund	\$300,000	2.75%	16/9/2026	262,729	0.01%
Simon Property Group LP	\$300,000	1.38%	15/1/2027	262,230	0.01%
Air Lease Corp.	\$300,000	2.20%	15/1/2027	261,921	0.01%
Global Payments, Inc.	\$300,000	1.20%	1/3/2026	261,528	0.01%
Air Lease Corp.	\$300,000	1.88%	15/8/2026	261,145	0.01%
Morgan Stanley^	\$300,000	1.51%	20/7/2027	260,536	0.01%
General Motors Financial Co., Inc.	\$275,000	4.00%	6/10/2026	259,125	0.01%
Athene Global Funding	\$300,000	1.61%	29/6/2026	258,437	0.01%
Comcast Corp.	\$267,000	3.38%	15/8/2025	257,545	0.01%
KeyBank NA	\$250,000	5.85%	15/11/2027	257,293	0.01%
Fifth Third Bancorp	\$260,000	3.65%	25/1/2024	256,173	0.01%
Gilead Sciences, Inc.	\$263,000	3.50%	1/2/2025	254,776	0.01%
Aviation Capital Group LLC	\$300,000	1.95%	20/9/2026	253,528	0.01%
Medtronic Global Holdings SCA	€243,000	2.63%	15/10/2025	252,461	0.01%
Fifth Third Bank NA^	\$250,000	5.85%	27/10/2025	252,332	0.01%
Comcast Corp.	\$257,000	3.95%	15/10/2025	251,598	0.01%
Bank of New York Mellon^	\$250,000	5.22%	21/11/2025	249,791	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	\$260,439	3.80%	15/8/2048	249,634	0.01%
Truist Bank	\$260,000	2.15%	6/12/2024	247,255	0.01%
Citizens Financial Group, Inc.	\$267,000	2.85%	27/7/2026	247,111	0.01%
Kinder Morgan Energy Partners LP	\$250,000	4.15%	1/2/2024	246,755	0.01%
Dollar General Corp.	\$250,000	4.25%	20/9/2024	246,750	0.01%
Walmart, Inc.	\$250,000	3.90%	9/9/2025	246,336	0.01%
John Deere Capital Corp.	\$250,000	4.05%	8/9/2025	246,259	0.01%
Duke Energy Corp.	\$250,000	3.75%	15/4/2024	245,588	0.01%
Dollar General Corp.	\$250,000	4.63%	1/11/2027	245,541	0.01%
John Deere Capital Corp.	\$250,000	4.15%	15/9/2027	245,450	0.01%
Walmart, Inc.	\$250,000	3.30%	22/4/2024	245,030	0.01%
LC15 Commercial Mortgage Trust 2014	\$250,000	4.01%	10/4/2047	244,918	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of New York Mellon Corp.	\$261,000	2.80%	4/5/2026	244,773	0.01%
GS Mortgage Securities Trust 2013	\$250,000	4.24%	10/8/2046	244,536	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	\$250,000	4.08%	15/2/2047	244,464	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$264,130	2.81%	15/11/2059	244,433	0.01%
Walgreens Boots Alliance, Inc.	\$257,000	3.45%	1/6/2026	244,189	0.01%
Charles Schwab Corp.	\$250,000	3.63%	1/4/2025	243,460	0.01%
Sherwin-Williams Co.	\$250,000	3.13%	1/6/2024	242,929	0.01%
Southern Co. ^	\$300,000	3.75%	15/9/2051	242,829	0.01%
John Deere Capital Corp.	\$250,000	3.40%	6/6/2025	242,820	0.01%
Johnson & Johnson	\$252,000	2.63%	15/1/2025	242,765	0.01%
GSK Consumer Healthcare Capital US LLC	\$250,000	3.02%	24/3/2024	242,552	0.01%
Cargill, Inc.	\$250,000	3.50%	22/4/2025	242,493	0.01%
General Motors Financial Co., Inc.	\$250,000	5.00%	9/4/2027	242,367	0.01%
American Express Co.	\$245,000	4.20%	6/11/2025	242,132	0.01%
LC17 Commercial Mortgage Trust 2014	\$250,000	3.92%	10/10/2047	242,120	0.01%
Public Service Enterprise Group, Inc.	\$250,000	2.88%	15/6/2024	241,700	0.01%
McCormick & Co., Inc.	\$275,000	0.90%	15/2/2026	241,451	0.01%
Citizens Bank NA ^	\$250,000	4.58%	9/8/2028	241,196	0.01%
Parker-Hannifin Corp.	\$250,000	2.70%	14/6/2024	240,886	0.01%
Intel Corp.	\$250,000	3.75%	5/8/2027	240,383	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	\$250,000	3.37%	15/11/2047	240,197	0.01%
Teachers Insurance & Annuity Association of America ^	\$250,000	4.38%	15/9/2054	239,527	0.01%
Bank of America Corp. ^	\$250,000	3.09%	1/10/2025	239,516	0.01%
Manufacturers & Traders Trust Co.	\$250,000	2.90%	6/2/2025	239,421	0.01%
Federal Farm Credit Banks Funding Corp.	\$250,000	2.51%	1/4/2025	239,001	0.01%
Avangrid, Inc.	\$250,000	3.20%	15/4/2025	238,986	0.01%
Hewlett Packard Enterprise Co.	\$250,000	1.45%	1/4/2024	238,700	0.01%
Nestle Holdings, Inc.	\$250,000	0.38%	15/1/2024	238,617	0.01%
MPLX LP	\$267,000	1.75%	1/3/2026	238,345	0.01%
Ventas Canada Finance Ltd.	CAD335,000	2.80%	12/4/2024	238,143	0.01%
Santander Holdings USA, Inc.	\$250,000	3.45%	2/6/2025	238,000	0.01%
7-Eleven, Inc.	\$250,000	0.80%	10/2/2024	237,813	0.01%
Simon Property Group LP	\$250,000	3.30%	15/1/2026	237,660	0.01%
Charles Schwab Corp.	\$250,000	0.75%	18/3/2024	237,628	0.01%
General Motors Financial Co., Inc.	\$250,000	2.90%	26/2/2025	237,275	0.01%
Toll Brothers Finance Corp.	\$250,000	4.88%	15/3/2027	236,981	0.01%
Capital One Financial Corp.	\$246,000	3.20%	5/2/2025	236,879	0.01%
Adobe, Inc.	\$250,000	1.90%	1/2/2025	236,179	0.01%
Amazon.com, Inc.	\$250,000	3.15%	22/8/2027	235,375	0.01%
Altria Group, Inc.	\$250,000	2.35%	6/5/2025	235,166	0.01%
Marriott International, Inc.	\$250,000	3.13%	15/6/2026	233,703	0.01%
CCRE22 Commercial Mortgage Trust 2015 ^	\$250,000	3.60%	10/3/2048	233,680	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$238,000	4.65%	15/10/2025	233,042	0.01%
Sonoco Products Co.	\$250,000	1.80%	1/2/2025	232,485	0.01%
Bank of New York Mellon Corp.	\$250,000	1.60%	24/4/2025	232,313	0.01%
LYB International Finance II BV	\$250,000	3.50%	2/3/2027	231,994	0.01%
Kinder Morgan, Inc.	\$235,000	4.30%	1/6/2025	230,692	0.01%
Discover Financial Services	\$238,000	4.50%	30/1/2026	230,626	0.01%
Lendlease US Capital, Inc.	\$250,000	4.50%	26/5/2026	230,577	0.01%
Air Lease Corp.	\$250,000	0.80%	18/8/2024	230,472	0.01%
Host Hotels & Resorts LP	\$235,000	3.88%	1/4/2024	229,533	0.01%
Quest Diagnostics, Inc.	\$240,000	3.45%	1/6/2026	229,492	0.01%
3M Co.	\$248,000	2.25%	19/9/2026	228,854	0.01%
John Deere Capital Corp.	\$250,000	2.35%	8/3/2027	228,033	0.01%
University of California	\$250,000	0.88%	15/5/2025	227,088	0.01%
Capital One Financial Corp.	\$231,000	4.25%	30/4/2025	226,669	0.01%
Goldman Sachs Group, Inc. ^	\$250,000	0.86%	12/2/2026	226,100	0.01%
Southern Co.	\$240,000	3.25%	1/7/2026	226,080	0.01%
Reliance Steel & Aluminum Co.	\$250,000	1.30%	15/8/2025	226,043	0.01%
Union Electric Co.	\$230,000	3.50%	15/4/2024	225,618	0.01%
American Honda Finance Corp.	\$240,000	0.55%	12/7/2024	224,412	0.01%
Fiserv, Inc.	£200,000	2.25%	1/7/2025	224,254	0.01%
John Deere Capital Corp.	\$250,000	1.70%	11/1/2027	223,081	0.01%
Republic Services, Inc.	\$250,000	0.88%	15/11/2025	222,974	0.01%
Citadel Finance LLC	\$250,000	3.38%	9/3/2026	222,265	0.01%
Marathon Petroleum Corp.	\$225,000	4.70%	1/5/2025	221,708	0.01%
Aviation Capital Group LLC	\$225,000	5.50%	15/12/2024	220,737	0.01%
Goldman Sachs Group, Inc. ^	\$250,000	1.09%	9/12/2026	220,711	0.01%
Parker-Hannifin Corp.	\$225,000	3.65%	15/6/2024	220,134	0.01%
QUALCOMM, Inc.	\$225,000	2.90%	20/5/2024	219,500	0.01%
WPC Eurobond BV	€230,000	2.13%	15/4/2027	219,004	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.^	\$250,000	2.18%	1/6/2028	218,243	0.01%
American Tower Corp.	\$230,000	2.40%	15/3/2025	216,373	0.01%
Mid-America Apartments LP	\$250,000	1.10%	15/9/2026	216,274	0.01%
Bank of New York Mellon Corp.	\$235,000	2.45%	17/8/2026	216,205	0.01%
UnitedHealth Group, Inc.	\$226,000	3.10%	15/3/2026	215,823	0.01%
Nestle SA	CHF200,000	1.63%	7/11/2025	215,278	0.01%
United Airlines 2020-1 Class B Pass Through Trust	\$228,600	4.88%	15/1/2026	215,198	0.01%
Booking Holdings, Inc.	€200,000	4.00%	15/11/2026	215,049	0.01%
Federal Farm Credit Banks Funding Corp.	\$230,000	1.13%	6/1/2025	214,614	0.01%
Virginia Electric & Power Co.	\$225,000	3.15%	15/1/2026	214,575	0.01%
Highland Holdings Sarl	€229,000	0.32%	15/12/2026	213,893	0.01%
Berkshire Hathaway, Inc.	€200,000	0.63%	17/1/2023	213,355	0.01%
Ares Capital Corp.	\$220,000	4.20%	10/6/2024	212,412	0.01%
PNC Bank NA	\$221,000	2.95%	23/2/2025	212,151	0.01%
Thermo Fisher Scientific, Inc.	€200,000	3.20%	21/1/2026	211,515	0.01%
LC19 Commercial Mortgage Trust 2015	\$225,000	3.53%	10/2/2048	210,690	0.01%
Celanese US Holdings LLC	\$250,000	1.40%	5/8/2026	210,604	0.01%
McDonald's Corp.	€200,000	0.63%	29/1/2024	209,216	0.01%
Santander Holdings USA, Inc.	\$225,000	3.24%	5/10/2026	208,334	0.01%
CCRE25 Commercial Mortgage Trust 2015	\$215,661	3.51%	10/8/2048	205,812	0.01%
Owl Rock Capital Corp.	\$235,000	3.40%	15/7/2026	205,761	0.01%
Metropolitan Life Global Funding I	€200,000	0.38%	9/4/2024	205,336	0.01%
Metropolitan Life Global Funding I	€200,000	1.75%	25/5/2025	205,297	0.01%
Southern Co.^	\$225,000	4.00%	15/1/2051	204,581	0.01%
United Parcel Service, Inc.	€200,000	1.63%	15/11/2025	204,303	0.01%
John Deere Financial, Inc.	CAD290,000	2.41%	14/1/2025	203,404	0.01%
United Parcel Service, Inc.	CAD285,000	2.13%	21/5/2024	202,948	0.01%
Apple, Inc.	€200,000	0.88%	24/5/2025	202,926	0.01%
Citigroup, Inc.	\$206,000	4.60%	9/3/2026	202,703	0.01%
Illinois Tool Works, Inc.	€200,000	0.25%	5/12/2024	201,346	0.01%
CNH Industrial Capital LLC	\$200,000	5.45%	14/10/2025	201,318	0.01%
Conagra Brands, Inc.	\$204,000	4.60%	1/11/2025	200,692	0.01%
UnitedHealth Group, Inc.	\$220,000	1.25%	15/1/2026	199,638	0.01%
Wells Fargo & Co.	CAD290,000	2.98%	19/5/2026	199,420	0.01%
Evergny Missouri West, Inc.	\$200,000	5.15%	15/12/2027	199,088	0.01%
Realty Income Corp.	\$200,000	4.88%	1/6/2026	199,066	0.01%
HCA, Inc.	\$200,000	5.00%	15/3/2024	198,903	0.01%
Federal Farm Credit Banks Funding Corp.	\$200,000	4.25%	20/12/2024	198,687	0.01%
FedEx Corp.	€200,000	0.45%	5/8/2025	198,120	0.01%
Piedmont Operating Partnership LP	\$200,000	3.40%	1/6/2023	198,046	0.01%
Humana, Inc.	\$200,000	4.50%	1/4/2025	197,701	0.01%
Freeport-McMoRan, Inc.	\$200,000	4.55%	14/11/2024	197,439	0.01%
Lowe's Cos, Inc.	\$200,000	4.40%	8/9/2025	197,333	0.01%
Toyota Motor Credit Corp.	\$200,000	4.55%	20/9/2027	197,292	0.01%
VF Corp.	\$217,000	2.80%	23/4/2027	197,062	0.01%
PNC Financial Services Group, Inc.	\$200,000	3.50%	23/1/2024	196,908	0.01%
DTE Energy Co.	\$200,000	4.22%	1/11/2024	196,806	0.01%
Southern California Edison Co.	\$200,000	4.70%	1/6/2027	196,700	0.01%
Virginia Electric & Power Co.	\$200,000	3.45%	15/2/2024	196,663	0.01%
Sherwin-Williams Co.	\$200,000	4.25%	8/8/2025	196,595	0.01%
Mastercard, Inc.	\$200,000	3.38%	1/4/2024	196,367	0.01%
Sabine Pass Liquefaction LLC	\$200,000	5.00%	15/3/2027	196,199	0.01%
Mondelez International Holdings Netherlands BV	\$200,000	4.25%	15/9/2025	196,078	0.01%
VMware, Inc.	\$225,000	1.40%	15/8/2026	195,976	0.01%
Tampa Electric Co.	\$200,000	3.88%	12/7/2024	195,963	0.01%
MassMutual Global Funding II	\$200,000	4.15%	26/8/2025	195,601	0.01%
General Mills, Inc.	\$200,000	4.00%	17/4/2025	195,431	0.01%
Florida Power & Light Co.	\$200,000	3.25%	1/6/2024	195,383	0.01%
Take-Two Interactive Software, Inc.	\$200,000	3.30%	28/3/2024	195,193	0.01%
Amazon.com, Inc.	\$200,000	2.73%	13/4/2024	194,926	0.01%
Celanese US Holdings LLC	€200,000	1.25%	11/2/2025	194,638	0.01%
Aetna, Inc.	\$200,000	3.50%	15/11/2024	194,455	0.01%
International Business Machines Corp.	€200,000	1.25%	29/1/2027	194,223	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	3.75%	14/3/2026	193,996	0.01%
Ventas Realty LP	\$200,000	4.13%	15/1/2026	193,805	0.01%
ConocoPhillips Co.	\$200,000	2.13%	8/3/2024	193,724	0.01%
Trinity Acquisition plc	\$200,000	4.40%	15/3/2026	193,623	0.01%
Amazon.com, Inc.	\$200,000	3.00%	13/4/2025	193,203	0.01%
Bayer US Finance LLC	\$200,000	3.38%	8/10/2024	193,177	0.01%
Mondelez International, Inc.	\$200,000	2.13%	17/3/2024	192,890	0.01%
Goldman Sachs Group, Inc.^	\$200,000	4.39%	15/6/2027	192,843	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aircastle Ltd.	\$200,000	5.25%	11/8/2025	192,561	0.01%
Alabama Power Co.	\$200,000	3.75%	1/9/2027	192,100	0.01%
MassMutual Global Funding II	\$200,000	2.95%	11/1/2025	192,062	0.01%
Huntington Bancshares, Inc.	\$200,000	2.63%	6/8/2024	192,058	0.01%
Brixmor Operating Partnership LP	\$200,000	3.85%	1/2/2025	192,000	0.01%
Corebridge Financial, Inc.	\$200,000	3.50%	4/4/2025	191,704	0.01%
Home Depot, Inc.	\$200,000	2.70%	15/4/2025	191,653	0.01%
Public Service Electric & Gas Co.	\$200,000	3.00%	15/5/2025	191,639	0.01%
Constellation Energy Generation LLC	\$200,000	3.25%	1/6/2025	191,529	0.01%
Fidelity National Information Services, Inc.	\$200,000	1.50%	21/5/2027	191,203	0.01%
Cisco Systems, Inc.	\$200,000	2.95%	28/2/2026	191,009	0.01%
Marathon Oil Corp.	\$200,000	4.40%	15/7/2027	190,985	0.01%
Truist Financial Corp.	\$198,000	2.85%	26/10/2024	190,977	0.01%
Roper Technologies, Inc.	\$200,000	2.35%	15/9/2024	190,807	0.01%
Spectra Energy Partners LP	\$192,000	4.75%	15/3/2024	190,774	0.01%
Digital Dutch Finco BV	€200,000	0.63%	15/7/2025	190,718	0.01%
MassMutual Global Funding II	\$200,000	3.40%	8/3/2026	190,642	0.01%
Pricoa Global Funding I	\$200,000	2.40%	23/9/2024	190,440	0.01%
Mars, Inc.	\$200,000	2.70%	1/4/2025	190,409	0.01%
PACCAR Financial Corp.	\$200,000	0.35%	2/2/2024	190,326	0.01%
Eastman Chemical Co.	\$196,000	3.80%	15/3/2025	190,165	0.01%
Southern California Edison Co.	\$200,000	1.10%	1/4/2024	190,148	0.01%
ConocoPhillips Co.	\$200,000	2.40%	7/3/2025	190,141	0.01%
US Bancorp	\$201,000	3.10%	27/4/2026	190,018	0.01%
Berry Global, Inc.	€200,000	1.50%	15/1/2027	189,980	0.01%
John Deere Capital Corp.	\$200,000	2.05%	9/1/2025	189,969	0.01%
McDonald's Corp.	\$200,000	3.50%	1/7/2027	189,789	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$200,000	2.75%	25/1/2026	189,741	0.01%
Virginia Electric & Power Co.	\$200,000	3.50%	15/3/2027	189,447	0.01%
Euronet Worldwide, Inc.	€200,000	1.38%	22/5/2026	189,378	0.01%
MPLX LP	\$200,000	4.13%	1/3/2027	189,332	0.01%
Ferguson Finance plc	\$200,000	4.25%	20/4/2027	189,217	0.01%
TC PipeLines LP	\$200,000	3.90%	25/5/2027	189,032	0.01%
Comcast Corp.	\$200,000	3.30%	1/2/2027	188,783	0.01%
JPMorgan Chase & Co. ^	\$200,000	2.30%	15/10/2025	188,269	0.01%
Dominion Energy, Inc.	\$200,000	3.60%	15/3/2027	188,208	0.01%
Capital One Financial Corp.	\$195,000	3.30%	30/10/2024	188,200	0.01%
Appalachian Power Co.	\$200,000	3.30%	1/6/2027	188,151	0.01%
Truist Bank	\$200,000	3.30%	15/5/2026	188,124	0.01%
Monongahela Power Co.	\$200,000	3.55%	15/5/2027	188,022	0.01%
NSTAR Electric Co.	\$200,000	3.20%	15/5/2027	187,985	0.01%
Merck & Co., Inc.	\$196,000	2.75%	10/2/2025	187,893	0.01%
Omega Healthcare Investors, Inc.	\$193,000	4.50%	15/1/2025	187,634	0.01%
Phillips 66 Co.	\$200,000	3.55%	1/10/2026	187,542	0.01%
Security Benefit Global Funding	\$200,000	1.25%	17/5/2024	187,515	0.01%
BBCMS Mortgage Trust 2017	\$200,000	3.67%	15/2/2050	187,371	0.01%
Athene Global Funding	\$200,000	1.00%	16/4/2024	187,155	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$200,000	3.40%	1/12/2026	187,147	0.01%
Metropolitan Life Global Funding I	\$200,000	0.55%	7/6/2024	187,074	0.01%
Regions Financial Corp.	\$200,000	2.25%	18/5/2025	187,054	0.01%
Keurig Dr Pepper, Inc.	\$200,000	3.43%	15/6/2027	186,673	0.01%
Nissan Motor Acceptance Co. LLC	\$190,000	3.88%	21/9/2023	186,374	0.01%
Diamondback Energy, Inc.	\$200,000	3.25%	1/12/2026	186,315	0.01%
US Bancorp	\$200,000	1.45%	12/5/2025	185,591	0.01%
Bunge Ltd. Finance Corp.	\$198,000	3.25%	15/8/2026	184,665	0.01%
Bio-Rad Laboratories, Inc.	\$200,000	3.30%	15/3/2027	184,518	0.01%
NetApp, Inc.	\$200,000	1.88%	22/6/2025	184,314	0.01%
EQT Corp.	\$200,000	3.13%	15/5/2026	184,138	0.01%
Evergy Kansas Central, Inc.	\$200,000	2.55%	1/7/2026	183,957	0.01%
Oracle Corp.	\$200,000	2.65%	15/7/2026	183,902	0.01%
Tennessee Valley Authority	\$200,000	0.75%	15/5/2025	183,202	0.01%
American Tower Corp.	€200,000	0.45%	15/1/2027	182,832	0.01%
Amazon.com, Inc.	\$200,000	0.80%	3/6/2025	182,795	0.01%
GS Mortgage Securities Trust 2013	\$183,871	3.96%	10/8/2046	182,734	0.01%
Hubbell, Inc.	\$200,000	3.15%	15/8/2027	182,377	0.01%
Fells Point Funding Trust	\$200,000	3.05%	31/1/2027	182,156	0.01%
American Tower Corp.	€200,000	0.40%	15/2/2027	182,086	0.01%
Mondelez International, Inc.	\$200,000	2.63%	17/3/2027	181,630	0.01%
Boston Properties LP	\$200,000	2.75%	1/10/2026	180,361	0.01%
Federal Home Loan Banks	\$200,000	0.38%	4/9/2025	180,330	0.01%
CommonSpirit Health	\$200,000	1.55%	1/10/2025	179,990	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
FS KKR Capital Corp.	\$200,000	1.65%	12/10/2024	179,590	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$200,000	2.06%	15/12/2026	179,253	0.01%
Connecticut Light & Power Co.	\$200,000	0.75%	1/12/2025	179,086	0.01%
Pacific Gas & Electric Co.	\$200,000	3.30%	15/3/2027	178,906	0.01%
JPMorgan Chase & Co. ^	CAD275,000	1.90%	5/3/2028	178,793	0.01%
Berry Global, Inc.	\$200,000	1.57%	15/1/2026	178,581	0.01%
PepsiCo, Inc.	CAD250,000	2.15%	6/5/2024	178,402	0.01%
F&G Global Funding	\$200,000	1.75%	30/6/2026	178,275	0.01%
Cigna Corp.	\$200,000	1.25%	15/3/2026	178,261	0.01%
McKesson Corp.	\$200,000	0.90%	3/12/2025	177,915	0.01%
JPMorgan Chase & Co.	\$180,000	3.88%	1/2/2024	177,912	0.01%
CenterPoint Energy, Inc.	\$200,000	1.45%	1/6/2026	177,682	0.01%
Air Lease Corp.	CAD255,000	2.63%	5/12/2024	177,267	0.01%
Laboratory Corp. of America Holdings	\$200,000	1.55%	1/6/2026	177,106	0.01%
Walmart, Inc.	\$200,000	1.05%	17/9/2026	176,922	0.01%
Nestle Holdings, Inc.	\$209,000	1.00%	15/9/2027	176,898	0.01%
Philip Morris International, Inc.	\$175,000	5.13%	17/11/2027	176,658	0.01%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	176,340	0.01%
MassMutual Global Funding II	\$200,000	1.20%	16/7/2026	176,326	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	1.20%	15/11/2025	176,014	0.01%
Philip Morris International, Inc.	\$175,000	5.00%	17/11/2025	175,895	0.01%
Equitable Financial Life Global Funding	\$200,000	1.00%	9/1/2026	175,673	0.01%
Honeywell International, Inc.	\$175,000	4.85%	1/11/2024	175,612	0.01%
GE HealthCare Technologies, Inc.	\$175,000	5.55%	15/11/2024	175,561	0.01%
Xcel Energy, Inc.	\$200,000	1.75%	15/3/2027	175,423	0.01%
Philip Morris International, Inc.	\$175,000	5.13%	15/11/2024	175,149	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$200,000	2.50%	15/1/2027	174,993	0.01%
Principal Life Global Funding II	\$200,000	1.50%	17/11/2026	174,658	0.00%
AbbVie, Inc.	\$175,000	2.80%	15/3/2023	174,208	0.00%
Continental Resources, Inc.	\$200,000	2.27%	15/11/2026	173,444	0.00%
NextEra Energy Capital Holdings, Inc.	\$175,000	4.20%	20/6/2024	173,005	0.00%
EPR Properties	\$200,000	4.50%	1/6/2027	172,564	0.00%
DuPont de Nemours, Inc.	\$175,000	4.49%	15/11/2025	172,209	0.00%
Gilead Sciences, Inc.	\$175,000	3.70%	1/4/2024	172,128	0.00%
Stellantis Finance US, Inc.	\$200,000	1.71%	29/1/2027	172,093	0.00%
3M Co.	\$175,000	3.25%	14/2/2024	171,741	0.00%
MPLX LP	\$173,000	4.88%	1/12/2024	171,450	0.00%
Pacific Gas & Electric Co.	\$200,000	2.10%	1/8/2027	171,247	0.00%
American Honda Finance Corp.	\$175,000	2.90%	16/2/2024	170,872	0.00%
Caterpillar Financial Services Corp.	\$175,000	3.65%	12/8/2025	170,713	0.00%
Apple, Inc.	\$177,000	2.75%	13/1/2025	170,485	0.00%
Royalty Pharma plc	\$200,000	1.75%	2/9/2027	169,880	0.00%
Colgate-Palmolive Co.	\$175,000	3.10%	15/8/2025	169,377	0.00%
Wells Fargo & Co.	\$175,000	4.10%	3/6/2026	169,088	0.00%
Fiserv, Inc.	\$175,000	2.75%	1/7/2024	168,791	0.00%
Honeywell International, Inc.	\$175,000	2.30%	15/8/2024	168,124	0.00%
Vistra Operations Co. LLC	\$175,000	3.55%	15/7/2024	167,938	0.00%
Caterpillar Financial Services Corp.	\$175,000	3.60%	12/8/2027	167,158	0.00%
CR28 Commercial Mortgage Trust 2016	\$175,000	3.76%	10/2/2049	166,328	0.00%
Wells Fargo & Co.	CAD250,000	2.49%	18/2/2027	166,291	0.00%
General Motors Financial of Canada Ltd.	CAD255,000	1.75%	15/4/2026	165,961	0.00%
Colgate-Palmolive Co.	\$175,000	3.10%	15/8/2027	165,771	0.00%
Northwestern Mutual Global Funding	\$175,000	0.60%	25/3/2024	165,701	0.00%
HP, Inc.	\$180,000	3.00%	17/6/2027	164,410	0.00%
New York Life Global Funding	\$175,000	1.45%	14/1/2025	163,114	0.00%
American Tower Corp.	\$175,000	3.55%	15/7/2027	161,933	0.00%
Hershey Co.	\$170,000	2.05%	15/11/2024	161,812	0.00%
Duke Energy Corp.	\$175,000	3.15%	15/8/2027	161,555	0.00%
Bank of America Corp. ^	CAD226,000	2.93%	25/4/2025	161,399	0.00%
Global Payments, Inc.	\$171,000	2.65%	15/2/2025	161,014	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$169,364	3.27%	15/1/2049	160,224	0.00%
Amazon.com, Inc.	\$165,000	2.80%	22/8/2024	159,847	0.00%
Sempra Energy ^	\$200,000	4.13%	1/4/2052	157,490	0.00%
Continental Resources, Inc.	\$160,000	3.80%	1/6/2024	155,572	0.00%
Thermo Fisher Scientific Finance I BV	€160,000	0.00%	18/11/2025	154,613	0.00%
eBay, Inc.	\$150,000	5.95%	22/11/2027	154,327	0.00%
eBay, Inc.	\$150,000	5.90%	22/11/2025	153,393	0.00%
Ecolab, Inc.	\$150,000	5.25%	15/1/2028	152,893	0.00%
Illumina, Inc.	\$150,000	5.75%	13/12/2027	151,975	0.00%
PNC Financial Services Group, Inc. ^	\$150,000	5.67%	28/10/2025	151,837	0.00%
UnitedHealth Group, Inc.	\$150,000	5.15%	15/10/2025	151,812	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ares Finance Co. III LLC^	\$200,000	4.13%	30/6/2051	151,740	0.00%
KLA Corp.	\$152,000	4.65%	1/11/2024	151,738	0.00%
Illumina, Inc.	\$150,000	5.80%	12/12/2025	151,163	0.00%
Lockheed Martin Corp.	\$150,000	4.95%	15/10/2025	151,107	0.00%
UnitedHealth Group, Inc.	\$150,000	5.00%	15/10/2024	150,951	0.00%
Thermo Fisher Scientific, Inc.	\$150,000	4.80%	21/11/2027	150,750	0.00%
Santander Holdings USA, Inc.^	\$175,000	2.49%	6/1/2028	150,554	0.00%
Caterpillar Financial Services Corp.	\$150,000	4.90%	17/1/2025	150,242	0.00%
Linde, Inc.	\$150,000	4.70%	5/12/2025	150,192	0.00%
Linde, Inc.	\$150,000	4.80%	5/12/2024	150,052	0.00%
John Deere Capital Corp.	\$150,000	4.55%	11/10/2024	149,567	0.00%
Gilead Sciences, Inc.	\$175,000	1.20%	1/10/2027	148,627	0.00%
Welltower, Inc.	\$150,000	4.50%	15/1/2024	148,565	0.00%
Digital Euro Finco LLC	€150,000	2.50%	16/1/2026	148,248	0.00%
Fox Corp.	\$150,000	4.03%	25/1/2024	148,206	0.00%
Jackson Financial, Inc.	\$150,000	5.17%	8/6/2027	148,026	0.00%
Nestle Holdings, Inc.	\$150,000	4.00%	12/9/2025	147,887	0.00%
Conagra Brands, Inc.	\$150,000	4.30%	1/5/2024	147,876	0.00%
Altria Group, Inc.	\$150,000	3.80%	14/2/2024	147,357	0.00%
American Express Co.	\$150,000	3.40%	22/2/2024	147,328	0.00%
Brighthouse Financial Global Funding	\$160,000	1.75%	13/1/2025	147,300	0.00%
Amgen, Inc.	\$150,000	3.63%	22/5/2024	147,234	0.00%
Brown & Brown, Inc.	\$150,000	4.20%	15/9/2024	147,192	0.00%
Goldman Sachs Group, Inc.	\$150,000	3.85%	8/7/2024	147,156	0.00%
Cantor Fitzgerald LP	\$150,000	4.88%	1/5/2024	147,150	0.00%
Walt Disney Co.	\$150,000	3.70%	15/9/2024	146,927	0.00%
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	146,763	0.00%
Raytheon Technologies Corp.	\$150,000	3.20%	15/3/2024	146,712	0.00%
Burlington Northern Santa Fe LLC	\$150,000	3.40%	1/9/2024	146,582	0.00%
Nestle Holdings, Inc.	\$150,000	4.13%	1/10/2027	146,536	0.00%
NextEra Energy Capital Holdings, Inc.	\$150,000	2.94%	21/3/2024	146,100	0.00%
American Tower Corp.	\$150,000	3.38%	15/5/2024	145,997	0.00%
Santander Holdings USA, Inc.	\$150,000	3.50%	7/6/2024	145,805	0.00%
Honeywell International, Inc.	\$157,000	1.35%	1/6/2025	145,244	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$150,000	3.95%	10/3/2025	144,412	0.00%
Philip Morris International, Inc.	\$150,000	3.38%	11/8/2025	144,039	0.00%
Wells Fargo & Co.	CAD200,000	3.18%	8/2/2024	143,967	0.00%
Enterprise Products Operating LLC^	\$175,000	5.25%	16/8/2077	143,056	0.00%
Santander Holdings USA, Inc.	\$150,000	4.40%	13/7/2027	143,056	0.00%
Walt Disney Co.	\$150,000	1.75%	30/8/2024	142,858	0.00%
Federal Farm Credit Banks Funding Corp.	\$153,000	0.88%	18/11/2024	142,752	0.00%
Pacific Gas & Electric Co.	\$150,000	3.45%	1/7/2025	142,296	0.00%
Morgan Stanley	\$150,000	3.95%	23/4/2027	141,937	0.00%
Air Lease Corp.	\$150,000	3.38%	1/7/2025	141,462	0.00%
Lowe's Cos, Inc.	\$150,000	3.35%	1/4/2027	140,915	0.00%
Federal Home Loan Banks	\$140,000	4.88%	14/6/2024	140,095	0.00%
Hasbro, Inc.	\$150,000	3.50%	15/9/2027	139,176	0.00%
PayPal Holdings, Inc.	\$150,000	1.65%	1/6/2025	139,085	0.00%
Bank of America Corp.^	\$150,000	2.02%	13/2/2026	139,082	0.00%
General Motors Financial Co., Inc.	\$150,000	1.20%	15/10/2024	138,948	0.00%
JM Smucker Co.	\$150,000	3.38%	15/12/2027	138,735	0.00%
Apple, Inc.	\$150,000	1.13%	11/5/2025	138,221	0.00%
Smithfield Foods, Inc.	\$150,000	4.25%	1/2/2027	137,965	0.00%
Tyson Foods, Inc.	\$140,000	3.95%	15/8/2024	137,741	0.00%
Ares Capital Corp.	\$150,000	3.88%	15/1/2026	137,689	0.00%
Altria Group, Inc.	\$150,000	2.63%	16/9/2026	137,376	0.00%
Walt Disney Co.	CAD200,000	3.06%	30/3/2027	137,290	0.00%
Owl Rock Technology Finance Corp.	\$150,000	4.75%	15/12/2025	136,960	0.00%
Bunge Ltd. Finance Corp.	\$150,000	1.63%	17/8/2025	136,728	0.00%
Vistra Operations Co. LLC	\$150,000	3.70%	30/1/2027	136,538	0.00%
AutoNation, Inc.	\$142,000	3.50%	15/11/2024	136,093	0.00%
Hasbro, Inc.	\$145,000	3.55%	19/11/2026	136,031	0.00%
Federal Farm Credit Banks Funding Corp.	\$140,000	2.63%	10/6/2024	135,586	0.00%
Johnson & Johnson	\$150,000	0.55%	1/9/2025	135,477	0.00%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$138,000	3.65%	1/11/2024	135,130	0.00%
Elevance Health, Inc.	\$150,000	1.50%	15/3/2026	134,796	0.00%
Benchmark 2018-B3 Mortgage Trust	\$135,146	3.85%	10/4/2051	134,429	0.00%
Royalty Pharma plc	\$150,000	1.20%	2/9/2025	134,289	0.00%
Bank of America Corp.	\$137,000	4.00%	22/1/2025	134,097	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$150,000	3.37%	15/10/2049	133,570	0.00%
Goldman Sachs Group, Inc.^	CAD200,000	2.60%	30/11/2027	133,459	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
New York Life Global Funding	\$150,000	0.85%	15/1/2026	133,326	0.00%
Expedia Group, Inc.	\$132,000	6.25%	1/5/2025	132,953	0.00%
GA Global Funding Trust	\$150,000	2.25%	6/1/2027	132,278	0.00%
Arrow Electronics, Inc.	\$137,000	3.25%	8/9/2024	131,856	0.00%
Morgan Stanley^	CAD200,000	1.78%	4/8/2027	130,738	0.00%
Procter & Gamble Co.	\$145,000	0.55%	29/10/2025	130,104	0.00%
Caterpillar Financial Services Corp.	\$135,000	2.15%	8/11/2024	128,719	0.00%
GXO Logistics, Inc.	\$150,000	1.65%	15/7/2026	128,518	0.00%
3M Co.	\$132,000	2.65%	15/4/2025	126,101	0.00%
Sixth Street Specialty Lending, Inc.	\$130,000	3.88%	1/11/2024	125,186	0.00%
Wells Fargo & Co.	CAD175,000	3.87%	21/5/2025	124,609	0.00%
Energy Transfer LP	\$125,000	5.55%	15/2/2028	123,858	0.00%
Williams Cos, Inc.	\$125,000	4.55%	24/6/2024	123,615	0.00%
Kinder Morgan Energy Partners LP	\$125,000	4.30%	1/5/2024	123,410	0.00%
Realty Income Corp.	\$125,000	3.88%	15/7/2024	122,360	0.00%
Discovery Communications LLC	\$125,000	3.80%	13/3/2024	122,101	0.00%
General Motors Financial Co., Inc.	\$125,000	4.00%	15/1/2025	121,359	0.00%
Wells Fargo & Co.^	CAD175,000	2.57%	1/5/2026	121,210	0.00%
Georgia-Pacific LLC	\$125,000	3.60%	1/3/2025	121,125	0.00%
Walt Disney Co.	\$125,000	3.35%	24/3/2025	121,081	0.00%
Take-Two Interactive Software, Inc.	\$125,000	3.55%	14/4/2025	120,379	0.00%
Lincoln National Corp.	\$125,000	3.35%	9/3/2025	120,203	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$125,000	3.35%	1/9/2024	119,692	0.00%
DC1 Commercial Mortgage Trust 2015	\$125,000	3.35%	10/2/2048	119,381	0.00%
Bank of New York Mellon Corp.	\$125,000	2.10%	24/10/2024	119,203	0.00%
General Motors Financial Co., Inc.	\$125,000	1.05%	8/3/2024	118,711	0.00%
AT&T, Inc.	CAD165,000	4.00%	25/11/2025	118,589	0.00%
Snap-on, Inc.	\$125,000	3.25%	1/3/2027	118,223	0.00%
Citigroup, Inc.	£100,000	2.75%	24/1/2024	117,701	0.00%
Take-Two Interactive Software, Inc.	\$125,000	3.70%	14/4/2027	117,665	0.00%
Westinghouse Air Brake Technologies Corp.	\$125,000	3.20%	15/6/2025	117,581	0.00%
United Airlines 2014-2 Class A Pass Through Trust	\$128,274	3.75%	3/9/2026	116,845	0.00%
Kaiser Foundation Hospitals	\$125,000	3.15%	1/5/2027	116,550	0.00%
Digital Stout Holding LLC	£100,000	4.25%	17/1/2025	116,330	0.00%
Eversource Energy	\$119,000	3.15%	15/1/2025	114,546	0.00%
Discovery Communications LLC	£100,000	2.50%	20/9/2024	114,257	0.00%
Fortune Brands Innovations, Inc.	\$117,000	4.00%	15/6/2025	113,756	0.00%
Lennox International, Inc.	\$125,000	1.35%	1/8/2025	112,818	0.00%
General Motors Financial Co., Inc.	\$115,000	3.95%	13/4/2024	112,735	0.00%
eBay, Inc.	\$125,000	1.40%	10/5/2026	110,935	0.00%
Spectra Energy Partners LP	\$114,000	3.50%	15/3/2025	109,666	0.00%
UBS Commercial Mortgage Trust 2018	\$109,273	4.21%	15/10/2051	107,808	0.00%
Columbia Pipeline Group, Inc.	\$108,000	4.50%	1/6/2025	106,484	0.00%
PPG Industries, Inc.	€104,000	1.88%	1/6/2025	105,885	0.00%
Apple, Inc.	€100,000	1.38%	17/1/2024	105,878	0.00%
American Express Co.	\$110,000	2.50%	30/7/2024	105,852	0.00%
Boardwalk Pipelines LP	\$106,000	4.95%	15/12/2024	104,822	0.00%
United Parcel Service, Inc.	€100,000	0.38%	15/11/2023	104,713	0.00%
General Motors Financial Co., Inc.	€100,000	2.20%	1/4/2024	104,606	0.00%
MPLX LP	\$107,000	4.00%	15/2/2025	103,685	0.00%
Southern California Edison Co.	\$100,000	5.85%	1/11/2027	103,255	0.00%
JPMorgan Chase & Co.	€100,000	1.50%	27/1/2025	103,192	0.00%
Public Service Enterprise Group, Inc.	\$100,000	5.85%	15/11/2027	103,012	0.00%
American Electric Power Co., Inc.	\$100,000	5.75%	1/11/2027	102,913	0.00%
American International Group, Inc.	\$106,000	3.90%	1/4/2026	102,535	0.00%
WPC Eurobond BV	€100,000	2.25%	19/7/2024	102,477	0.00%
Humana, Inc.	\$100,000	5.75%	1/3/2028	102,191	0.00%
Emerson Electric Co.	€100,000	0.38%	22/5/2024	102,184	0.00%
Ally Financial, Inc.	\$100,000	7.10%	15/11/2027	101,953	0.00%
Southwest Gas Corp.	\$100,000	5.80%	1/12/2027	101,823	0.00%
Cheniere Corpus Christi Holdings LLC	\$100,000	7.00%	30/6/2024	101,769	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.45%	30/10/2025	101,317	0.00%
WEC Energy Group, Inc.	\$100,000	5.15%	1/10/2027	101,228	0.00%
Wisconsin Public Service Corp.	\$100,000	5.35%	10/11/2025	101,068	0.00%
Southern Co.	\$100,000	5.15%	6/10/2025	100,731	0.00%
Texas Instruments, Inc.	\$100,000	4.60%	15/2/2028	100,194	0.00%
WEC Energy Group, Inc.	\$100,000	5.00%	27/9/2025	100,162	0.00%
General Electric Co.	€100,000	0.88%	17/5/2025	100,161	0.00%
Texas Instruments, Inc.	\$100,000	4.70%	18/11/2024	99,845	0.00%
Duke Energy Corp.	\$100,000	5.00%	8/12/2025	99,778	0.00%
Duke Energy Corp.	\$100,000	5.00%	8/12/2027	99,459	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Rural Utilities Cooperative Finance Corp.	\$100,000	4.80%	15/3/2028	99,359	0.00%
Ross Stores, Inc.	\$100,000	4.60%	15/4/2025	99,245	0.00%
Ovintiv Exploration, Inc.	\$100,000	5.38%	1/1/2026	99,051	0.00%
Charles Schwab Corp.	\$100,000	4.20%	24/3/2025	98,905	0.00%
Energy Transfer LP	\$100,000	4.90%	1/2/2024	98,772	0.00%
Capital One Financial Corp.	\$100,000	3.90%	29/1/2024	98,740	0.00%
Expedia Group, Inc.	\$100,000	5.00%	15/2/2026	98,720	0.00%
Realty Income Corp.	£100,000	1.13%	13/7/2027	98,708	0.00%
Burlington Northern Santa Fe LLC	\$100,000	3.75%	1/4/2024	98,601	0.00%
AbbVie, Inc.	\$100,000	3.85%	15/6/2024	98,424	0.00%
Moody's Corp.	€100,000	1.75%	9/3/2027	98,372	0.00%
Energy Transfer LP	\$100,000	4.25%	1/4/2024	98,191	0.00%
Synchrony Financial	\$100,000	4.38%	19/3/2024	98,178	0.00%
Bank of New York Mellon Corp.	\$100,000	3.40%	15/5/2024	97,955	0.00%
Ryder System, Inc.	\$100,000	4.63%	1/6/2025	97,953	0.00%
Nucor Corp.	\$100,000	3.95%	23/5/2025	97,818	0.00%
Albemarle Corp.	\$100,000	4.65%	1/6/2027	97,782	0.00%
Essex Portfolio LP	\$100,000	3.88%	1/5/2024	97,764	0.00%
WP Carey, Inc.	\$100,000	4.00%	1/2/2025	97,520	0.00%
Phillips 66	\$100,000	3.85%	9/4/2025	97,456	0.00%
International Business Machines Corp.	\$100,000	3.00%	15/5/2024	97,348	0.00%
Nucor Corp.	\$100,000	4.30%	23/5/2027	97,309	0.00%
CDW LLC/CDW Finance Corp.	\$100,000	4.13%	1/5/2025	97,255	0.00%
Global Payments, Inc.	\$100,000	4.95%	15/8/2027	97,219	0.00%
Xilinx, Inc.	\$100,000	2.95%	1/6/2024	97,209	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2014	\$100,000	3.80%	15/7/2047	97,192	0.00%
Walmart, Inc.	\$100,000	2.85%	8/7/2024	97,100	0.00%
Santander Holdings USA, Inc.^	\$100,000	4.26%	9/6/2025	96,912	0.00%
Laboratory Corp. of America Holdings	\$100,000	3.25%	1/9/2024	96,911	0.00%
Warnermedia Holdings, Inc.	\$100,000	3.53%	15/3/2024	96,899	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$100,000	3.60%	1/11/2024	96,838	0.00%
Oncor Electric Delivery Co. LLC	\$100,000	2.75%	1/6/2024	96,823	0.00%
Laboratory Corp. of America Holdings	\$100,000	3.60%	1/2/2025	96,816	0.00%
M&T Bank Corp.^	\$100,000	4.55%	16/8/2028	96,811	0.00%
Midwest Connector Capital Co. LLC	\$100,000	3.90%	1/4/2024	96,811	0.00%
WRKCo, Inc.	\$100,000	3.75%	15/3/2025	96,751	0.00%
UBS5 Commercial Mortgage Trust 2014	\$100,000	3.84%	10/9/2047	96,706	0.00%
Marriott International, Inc.	\$100,000	3.75%	15/3/2025	96,674	0.00%
Aircastle Ltd.	\$100,000	4.13%	1/5/2024	96,656	0.00%
Celanese US Holdings LLC	\$100,000	3.50%	8/5/2024	96,640	0.00%
UPMC	\$100,000	3.60%	3/4/2025	96,459	0.00%
PayPal Holdings, Inc.	\$100,000	3.90%	1/6/2027	96,309	0.00%
Citigroup Commercial Mortgage Trust 2014	\$100,000	3.64%	10/10/2047	96,281	0.00%
UnitedHealth Group, Inc.	\$100,000	2.38%	15/8/2024	96,264	0.00%
US Bancorp	\$100,000	2.40%	30/7/2024	96,176	0.00%
Leidos, Inc.	\$100,000	3.63%	15/5/2025	96,108	0.00%
Sempra Energy	\$100,000	3.30%	1/4/2025	95,995	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$100,000	3.49%	15/1/2048	95,771	0.00%
Kilroy Realty LP	\$100,000	3.45%	15/12/2024	95,746	0.00%
Boeing Co.	\$100,000	2.85%	30/10/2024	95,709	0.00%
Phillips 66	\$100,000	0.90%	15/2/2024	95,701	0.00%
Warnermedia Holdings, Inc.	\$100,000	3.79%	15/3/2025	95,612	0.00%
Equinix, Inc.	\$100,000	2.63%	18/11/2024	95,330	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$100,000	3.34%	15/3/2048	95,184	0.00%
Simon Property Group LP	\$100,000	2.00%	13/9/2024	95,085	0.00%
Microchip Technology, Inc.	\$100,000	0.97%	15/2/2024	95,071	0.00%
CCRE26 Commercial Mortgage Trust 2015	\$100,000	3.63%	10/10/2048	95,026	0.00%
Vulcan Materials Co.	\$100,000	3.90%	1/4/2027	94,959	0.00%
GS Mortgage Securities Trust 2015	\$100,000	3.38%	10/5/2050	94,921	0.00%
Cigna Corp.	\$100,000	0.61%	15/3/2024	94,800	0.00%
BorgWarner, Inc.	\$99,000	3.38%	15/3/2025	94,771	0.00%
WEC Energy Group, Inc.	\$100,000	0.80%	15/3/2024	94,757	0.00%
Southern Co.	\$100,000	0.60%	26/2/2024	94,728	0.00%
AES Corp.	\$100,000	3.30%	15/7/2025	94,605	0.00%
SVB Financial Group^	\$100,000	4.35%	29/4/2028	94,490	0.00%
American Express Co.	\$100,000	2.25%	4/3/2025	94,472	0.00%
Energy Transfer LP	\$100,000	4.20%	15/4/2027	94,382	0.00%
Hormel Foods Corp.	\$100,000	0.65%	3/6/2024	94,299	0.00%
CenterPoint Energy Houston Electric LLC	\$100,000	3.00%	1/2/2027	94,209	0.00%
Aircastle Ltd.	\$100,000	4.25%	15/6/2026	94,148	0.00%
Brighthouse Financial Global Funding	\$100,000	1.00%	12/4/2024	94,050	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Georgia-Pacific LLC	\$100,000	0.63%	15/5/2024	93,990	0.00%
Ally Financial, Inc.	\$100,000	4.75%	9/6/2027	93,946	0.00%
Morgan Stanley Capital I Trust 2016	\$99,879	3.33%	15/3/2049	93,849	0.00%
Black Hills Corp.	\$100,000	1.04%	23/8/2024	93,336	0.00%
Caterpillar Financial Services Corp.	\$100,000	0.60%	13/9/2024	93,239	0.00%
National Retail Properties, Inc.	\$100,000	3.60%	15/12/2026	93,155	0.00%
Caterpillar Financial Services Corp.	\$100,000	1.45%	15/5/2025	92,895	0.00%
Southern California Gas Co.	\$100,000	2.95%	15/4/2027	92,402	0.00%
Qorvo, Inc.	\$100,000	1.75%	15/12/2024	92,264	0.00%
Ares Capital Corp.	\$100,000	3.25%	15/7/2025	91,992	0.00%
Welltower, Inc.	\$94,000	4.00%	1/6/2025	91,598	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	2.94%	15/10/2049	91,593	0.00%
Textron, Inc.	\$94,000	3.88%	1/3/2025	91,545	0.00%
Stryker Corp.	\$100,000	1.15%	15/6/2025	91,477	0.00%
American Honda Finance Corp.	\$100,000	1.20%	8/7/2025	91,464	0.00%
CenterPoint Energy Transition Bond Co. IV LLC	\$93,246	3.03%	15/10/2025	91,138	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$100,000	1.50%	1/6/2025	91,135	0.00%
American Express Co.	\$100,000	2.55%	4/3/2027	91,066	0.00%
FactSet Research Systems, Inc.	\$100,000	2.90%	1/3/2027	91,053	0.00%
Sutter Health	\$100,000	1.32%	15/8/2025	90,890	0.00%
Equinix, Inc.	\$100,000	1.25%	15/7/2025	90,579	0.00%
American Honda Finance Corp.	\$100,000	1.00%	10/9/2025	90,380	0.00%
LC13 Commercial Mortgage Trust 2013	\$90,943	4.21%	10/8/2046	90,208	0.00%
EPR Properties	\$100,000	4.75%	15/12/2026	89,925	0.00%
OWL Rock Core Income Corp.	\$100,000	4.70%	8/2/2027	89,618	0.00%
Southwestern Electric Power Co.	\$100,000	1.65%	15/3/2026	89,613	0.00%
UnitedHealth Group, Inc.	\$100,000	1.15%	15/5/2026	89,419	0.00%
Phillips 66	\$100,000	1.30%	15/2/2026	89,406	0.00%
American Electric Power Co., Inc.	\$100,000	1.00%	1/11/2025	89,401	0.00%
Prologis Euro Finance LLC	€100,000	0.25%	10/9/2027	89,177	0.00%
Pioneer Natural Resources Co.	\$100,000	1.13%	15/1/2026	89,114	0.00%
Duke Energy Florida Project Finance LLC	\$98,965	2.54%	1/9/2029	89,113	0.00%
Dominion Energy, Inc.	\$100,000	1.45%	15/4/2026	89,110	0.00%
PG&E Wildfire Recovery Funding LLC	\$93,817	3.59%	1/6/2030	89,062	0.00%
John Deere Capital Corp.	\$100,000	0.70%	15/1/2026	88,985	0.00%
Toyota Motor Credit Corp.	\$100,000	1.13%	18/6/2026	88,481	0.00%
CNH Industrial Capital LLC	\$100,000	1.45%	15/7/2026	88,409	0.00%
New York Life Global Funding	\$100,000	1.15%	9/6/2026	88,339	0.00%
Texas Instruments, Inc.	\$100,000	1.13%	15/9/2026	88,323	0.00%
Caterpillar Financial Services Corp.	\$100,000	1.15%	14/9/2026	88,295	0.00%
Kinder Morgan, Inc.	\$100,000	1.75%	15/11/2026	88,236	0.00%
JM Smucker Co.	\$91,000	3.50%	15/3/2025	88,068	0.00%
Brighthouse Financial Global Funding	\$100,000	1.55%	24/5/2026	88,055	0.00%
Ameren Corp.	\$100,000	1.95%	15/3/2027	88,002	0.00%
Highmark, Inc.	\$100,000	1.45%	10/5/2026	88,002	0.00%
Equinix, Inc.	\$100,000	1.45%	15/5/2026	87,919	0.00%
SITE Centers Corp.	\$93,000	3.63%	1/2/2025	87,876	0.00%
Western Union Co.	\$100,000	1.35%	15/3/2026	87,620	0.00%
Fortinet, Inc.	\$100,000	1.00%	15/3/2026	87,423	0.00%
Equitable Financial Life Global Funding	\$100,000	1.30%	12/7/2026	86,826	0.00%
CenterPoint Energy, Inc.	\$90,000	2.50%	1/9/2024	86,346	0.00%
Bank of America Corp. ^	CAD120,000	3.52%	24/3/2026	85,241	0.00%
Devon Energy Corp.	\$85,000	5.25%	15/9/2024	85,001	0.00%
Golub Capital BDC, Inc.	\$100,000	2.50%	24/8/2026	84,960	0.00%
Vontier Corp.	\$100,000	1.80%	1/4/2026	84,596	0.00%
Avangrid, Inc.	\$88,000	3.15%	1/12/2024	84,353	0.00%
Molson Coors International LP	CAD120,000	3.44%	15/7/2026	83,713	0.00%
Ecolab, Inc.	\$90,000	2.70%	1/11/2026	83,695	0.00%
Prospect Capital Corp.	\$100,000	3.36%	15/11/2026	83,408	0.00%
Citigroup Commercial Mortgage Trust 2013	\$83,239	3.09%	10/4/2046	83,011	0.00%
Owl Rock Capital Corp.	\$100,000	2.63%	15/1/2027	82,546	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	\$85,007	3.59%	25/10/2027	82,449	0.00%
NextEra Energy Capital Holdings, Inc. ^	\$100,000	3.80%	15/3/2082	81,599	0.00%
Western Union Co.	\$84,000	2.85%	10/1/2025	80,193	0.00%
Kinder Morgan Energy Partners LP	\$81,000	4.25%	1/9/2024	79,693	0.00%
Nucor Corp.	\$85,000	2.00%	1/6/2025	79,166	0.00%
American Electric Power Co., Inc. ^	\$100,000	3.88%	15/2/2062	78,505	0.00%
Exelon Corp.	\$80,000	3.95%	15/6/2025	78,138	0.00%
Marriott International, Inc.	\$76,000	5.75%	1/5/2025	76,804	0.00%
PayPal Holdings, Inc.	\$80,000	2.40%	1/10/2024	76,637	0.00%
Berkshire Hathaway Energy Co.	\$78,000	3.50%	1/2/2025	76,517	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Athene Global Funding	\$80,000	2.75%	25/6/2024	76,075	0.00%
Apollo Management Holdings LP^	\$90,000	4.95%	14/1/2050	75,602	0.00%
McDonald's Corp.	CAD105,000	3.13%	4/3/2025	74,843	0.00%
Interpublic Group of Cos, Inc.	\$76,000	4.20%	15/4/2024	74,594	0.00%
Goldman Sachs Group, Inc.^	CAD105,000	3.31%	31/10/2025	74,593	0.00%
Norfolk Southern Corp.	\$75,000	3.85%	15/1/2024	74,070	0.00%
Discover Financial Services	\$76,000	3.95%	6/11/2024	73,997	0.00%
Charles Schwab Corp.	\$75,000	3.55%	1/2/2024	73,908	0.00%
International Business Machines Corp.	\$75,000	3.63%	12/2/2024	73,864	0.00%
PacifiCorp	\$75,000	3.60%	1/4/2024	73,710	0.00%
Capital One Financial Corp.	\$75,000	3.75%	24/4/2024	73,601	0.00%
Ryder System, Inc.	\$75,000	3.65%	18/3/2024	73,479	0.00%
Duke Energy Corp.^	\$100,000	3.25%	15/1/2082	73,429	0.00%
Chevron Corp.	\$75,000	2.90%	3/3/2024	73,321	0.00%
Caterpillar Financial Services Corp.	\$75,000	3.30%	9/6/2024	73,300	0.00%
Baxalta, Inc.	\$75,000	4.00%	23/6/2025	73,055	0.00%
Caterpillar Financial Services Corp.	\$75,000	2.85%	17/5/2024	72,904	0.00%
PC1 Commercial Mortgage Trust 2015	\$75,000	3.90%	10/7/2050	72,111	0.00%
Host Hotels & Resorts LP	\$75,000	4.00%	15/6/2025	72,090	0.00%
Deere & Co.	\$75,000	2.75%	15/4/2025	72,052	0.00%
Republic Services, Inc.	\$75,000	2.50%	15/8/2024	71,891	0.00%
Morgan Stanley	CAD100,000	3.00%	7/2/2024	71,884	0.00%
General Dynamics Corp.	\$75,000	2.38%	15/11/2024	71,602	0.00%
CSAIL 2015-C3 Commercial Mortgage Trust	\$75,000	3.72%	15/8/2048	71,598	0.00%
DTE Energy Co.	\$75,000	2.53%	1/10/2024	71,591	0.00%
Apple, Inc.	\$75,000	1.80%	11/9/2024	71,429	0.00%
Citigroup, Inc.	CAD100,000	4.09%	9/6/2025	71,424	0.00%
DH Europe Finance II Sarl	\$75,000	2.20%	15/11/2024	71,410	0.00%
Discover Bank	\$75,000	2.45%	12/9/2024	71,260	0.00%
Laboratory Corp. of America Holdings	\$75,000	2.30%	1/12/2024	70,988	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$80,000	3.42%	15/11/2059	70,868	0.00%
New York Life Global Funding	\$75,000	2.00%	22/1/2025	70,593	0.00%
Owl Rock Capital Corp.	\$75,000	4.25%	15/1/2026	69,118	0.00%
Energy Transfer LP	\$70,000	4.50%	15/4/2024	69,029	0.00%
Keysight Technologies, Inc.	\$70,000	4.55%	30/10/2024	69,020	0.00%
Chevron USA, Inc.	\$70,000	3.90%	15/11/2024	68,820	0.00%
AvalonBay Communities, Inc.	\$75,000	2.90%	15/10/2026	68,758	0.00%
Enterprise Products Operating LLC	\$70,000	3.75%	15/2/2025	68,071	0.00%
Waste Management of Canada Corp.	CAD100,000	2.60%	23/9/2026	67,710	0.00%
Interstate Power & Light Co.	\$70,000	3.25%	1/12/2024	67,623	0.00%
GA Global Funding Trust	\$75,000	1.63%	15/1/2026	66,560	0.00%
Ares Capital Corp.	\$70,000	4.25%	1/3/2025	66,473	0.00%
Ecolab, Inc.	\$75,000	1.65%	1/2/2027	66,440	0.00%
Bank of America Corp.^	CAD100,000	1.98%	15/9/2027	65,721	0.00%
Assured Guaranty US Holdings, Inc.	\$66,000	5.00%	1/7/2024	65,709	0.00%
ONE Gas, Inc.	\$68,000	1.10%	11/3/2024	65,215	0.00%
Paramount Global	\$66,000	4.75%	15/5/2025	64,948	0.00%
Stanley Black & Decker, Inc.^	\$75,000	4.00%	15/3/2060	64,465	0.00%
OWL Rock Core Income Corp.	\$75,000	3.13%	23/9/2026	64,199	0.00%
Lam Research Corp.	\$63,000	3.80%	15/3/2025	61,647	0.00%
CCRE24 Commercial Mortgage Trust 2015	\$63,607	3.43%	10/8/2048	60,767	0.00%
Southern Co. Gas Capital Corp.	\$65,000	3.25%	15/6/2026	60,746	0.00%
General Motors Financial of Canada Ltd.	CAD80,000	5.95%	14/5/2024	58,996	0.00%
Aon Global Ltd.	\$60,000	3.50%	14/6/2024	58,594	0.00%
Essex Portfolio LP	\$60,000	3.50%	1/4/2025	57,886	0.00%
MidAmerican Energy Co.	\$59,000	3.50%	15/10/2024	57,613	0.00%
Marsh & McLennan Cos, Inc.	\$59,000	3.50%	10/3/2025	57,281	0.00%
Evergy, Inc.	\$60,000	2.45%	15/9/2024	57,008	0.00%
Owl Rock Capital Corp.	\$59,000	4.00%	30/3/2025	55,450	0.00%
Old Republic International Corp.	\$55,000	4.88%	1/10/2024	54,547	0.00%
Boston Scientific Corp.	\$55,000	3.45%	1/3/2024	53,928	0.00%
AT&T, Inc.	CAD75,000	2.85%	25/5/2024	53,656	0.00%
Mondelez International, Inc.	CAD70,000	3.25%	7/3/2025	49,818	0.00%
Halliburton Co.	\$51,000	3.80%	15/11/2025	49,598	0.00%
GATX Corp.	\$52,000	3.25%	30/3/2025	49,597	0.00%
WP Carey, Inc.	\$50,000	4.60%	1/4/2024	49,528	0.00%
Omega Healthcare Investors, Inc.	\$50,000	4.95%	1/4/2024	49,372	0.00%
John Deere Capital Corp.	\$50,000	3.45%	10/1/2024	49,349	0.00%
Williams Cos, Inc.	\$50,000	4.30%	4/3/2024	49,344	0.00%
Simon Property Group LP	\$50,000	3.75%	1/2/2024	49,269	0.00%
Citigroup, Inc.	\$50,000	4.00%	5/8/2024	49,245	0.00%

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M&T Bank Corp.	\$50,000	4.00%	15/7/2024	49,007	0.00%
Marsh & McLennan Cos, Inc.	\$50,000	3.50%	3/6/2024	48,960	0.00%
McDonald's Corp.	\$50,000	3.25%	10/6/2024	48,893	0.00%
Amphenol Corp.	\$50,000	3.20%	1/4/2024	48,866	0.00%
Southwestern Public Service Co.	\$50,000	3.30%	15/6/2024	48,866	0.00%
John Deere Capital Corp.	\$50,000	2.60%	7/3/2024	48,714	0.00%
Ventas Realty LP	\$50,000	3.50%	15/4/2024	48,609	0.00%
AvalonBay Communities, Inc.	\$50,000	3.50%	15/11/2024	48,548	0.00%
Philip Morris International, Inc.	\$50,000	2.88%	1/5/2024	48,536	0.00%
Boeing Co.	\$50,000	2.80%	1/3/2024	48,393	0.00%
Edison International	\$50,000	3.55%	15/11/2024	48,286	0.00%
Arrow Electronics, Inc.	\$50,000	4.00%	1/4/2025	48,220	0.00%
American Honda Finance Corp.	\$50,000	2.40%	27/6/2024	48,189	0.00%
Truist Financial Corp.	\$50,000	2.50%	1/8/2024	48,011	0.00%
CommonSpirit Health	\$50,000	2.76%	1/10/2024	47,948	0.00%
ONEOK, Inc.	\$50,000	2.75%	1/9/2024	47,898	0.00%
PPG Industries, Inc.	\$50,000	2.40%	15/8/2024	47,810	0.00%
BANK 2018	\$48,935	4.13%	15/9/2060	47,754	0.00%
American Honda Finance Corp.	\$50,000	2.15%	10/9/2024	47,723	0.00%
Equifax, Inc.	\$50,000	2.60%	1/12/2024	47,695	0.00%
John Deere Financial, Inc.	CAD75,000	1.34%	8/9/2027	47,677	0.00%
Eastern Energy Gas Holdings LLC	\$50,000	2.50%	15/11/2024	47,675	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$50,000	3.73%	15/5/2048	47,665	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2013	\$47,815	3.82%	15/10/2046	47,624	0.00%
Ryder System, Inc.	\$50,000	2.50%	1/9/2024	47,608	0.00%
Cardinal Health, Inc.	\$49,000	3.08%	15/6/2024	47,579	0.00%
DR Horton, Inc.	\$50,000	2.50%	15/10/2024	47,578	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$50,000	3.64%	15/10/2048	47,476	0.00%
Estee Lauder Cos, Inc.	\$50,000	2.00%	1/12/2024	47,417	0.00%
Private Export Funding Corp.	\$50,000	1.75%	15/11/2024	47,203	0.00%
Aviation Capital Group LLC	\$50,000	4.88%	1/10/2025	47,103	0.00%
WW Grainger, Inc.	\$50,000	1.85%	15/2/2025	46,933	0.00%
Nissan Motor Acceptance Co. LLC	\$50,000	1.05%	8/3/2024	46,848	0.00%
Sysco Canada, Inc.	CAD65,000	3.65%	25/4/2025	46,422	0.00%
Yale University	\$50,000	0.87%	15/4/2025	46,007	0.00%
ITC Holdings Corp.	\$45,000	3.65%	15/6/2024	43,880	0.00%
Athene Global Funding	CAD65,000	2.10%	24/9/2025	43,596	0.00%
Campbell Soup Co.	\$43,000	3.95%	15/3/2025	42,006	0.00%
Cardinal Health, Inc.	\$43,000	3.50%	15/11/2024	41,683	0.00%
CCRE8 Commercial Mortgage Trust 2013 [^]	\$41,544	3.61%	10/6/2046	41,242	0.00%
FS KKR Capital Corp.	\$40,000	4.63%	15/7/2024	38,719	0.00%
Kimco Realty Corp.	\$40,000	3.30%	1/2/2025	38,338	0.00%
FS KKR Capital Corp.	\$40,000	4.13%	1/2/2025	37,591	0.00%
Vornado Realty LP	\$40,000	3.50%	15/1/2025	37,579	0.00%
Bank of America [^]	CAD50,000	3.41%	20/9/2025	35,702	0.00%
Cadence Design Systems, Inc.	\$35,000	4.38%	15/10/2024	34,666	0.00%
Charles Schwab Corp.	\$35,000	3.75%	1/4/2024	34,462	0.00%
Hess Corp.	\$35,000	3.50%	15/7/2024	33,972	0.00%
Carlisle Cos, Inc.	\$35,000	3.50%	1/12/2024	33,835	0.00%
WFRBS Commercial Mortgage Trust 2014	\$34,765	3.41%	15/8/2047	33,686	0.00%
Ventas Realty LP	\$35,000	3.50%	1/2/2025	33,631	0.00%
Mutual of Omaha Insurance Co. [^]	\$30,000	4.30%	15/7/2054	28,701	0.00%
BGC Partners, Inc.	\$30,000	3.75%	1/10/2024	28,679	0.00%
PACCAR Financial Corp.	\$30,000	1.80%	6/2/2025	28,214	0.00%
Amphenol Corp.	\$30,000	2.05%	1/3/2025	28,157	0.00%
CR14 Commercial Mortgage Trust 2014	\$24,912	3.15%	10/2/2047	24,912	0.00%
Quest Diagnostics, Inc.	\$25,000	4.25%	1/4/2024	24,753	0.00%
Owl Rock Capital Corp.	\$25,000	5.25%	15/4/2024	24,670	0.00%
GATX Corp.	\$25,000	4.35%	15/2/2024	24,639	0.00%
Boeing Co.	\$25,000	1.88%	15/6/2023	24,580	0.00%
LC6 Commercial Mortgage Trust 2013 [^]	\$25,000	4.24%	10/1/2046	24,489	0.00%
Johnson Controls International plc	\$25,000	3.63%	2/7/2024	24,465	0.00%
Air Products & Chemicals, Inc.	\$25,000	3.35%	31/7/2024	24,425	0.00%
Costco Wholesale Corp.	\$25,000	2.75%	18/5/2024	24,337	0.00%
Kemper Corp.	\$25,000	4.35%	15/2/2025	24,337	0.00%
CCRE15 Commercial Mortgage Trust 2014 [^]	\$25,000	4.67%	10/2/2047	23,927	0.00%
PACCAR Financial Corp.	\$25,000	2.15%	15/8/2024	23,836	0.00%
Pacific Life Global Funding II	\$25,000	1.20%	24/6/2025	22,655	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2013	\$25,000	3.50%	15/4/2046	21,167	0.00%
Dow Chemical Co.	\$20,000	4.55%	30/11/2025	19,763	0.00%
Phillips 66 Co.	\$20,000	3.61%	15/2/2025	19,361	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HCA, Inc.	\$20,000	4.50%	15/2/2027	19,255	0.00%
Allegion US Holding Co., Inc.	\$20,000	3.20%	1/10/2024	19,207	0.00%
Oaktree Specialty Lending Corp.	\$20,000	3.50%	25/2/2025	18,993	0.00%
Wisconsin Electric Power Co.	\$20,000	2.05%	15/12/2024	18,917	0.00%
Becton Dickinson & Co.	\$14,000	3.73%	15/12/2024	13,649	0.00%
Federal National Mortgage Association [^]	\$12,659	3.02%	25/8/2024	12,354	0.00%
Brown-Forman Corp.	\$12,000	3.50%	15/4/2025	11,718	0.00%
RenaissanceRe Finance, Inc.	\$12,000	3.70%	1/4/2025	11,624	0.00%
Owens Corning	\$11,000	4.20%	1/12/2024	10,836	0.00%
CNH Industrial Capital LLC	\$10,000	4.20%	15/1/2024	9,862	0.00%
Motorola Solutions, Inc.	\$10,000	4.00%	1/9/2024	9,818	0.00%
CCRE4 Commercial Mortgage Trust 2012	\$9,069	2.85%	15/10/2045	8,835	0.00%
CME Group, Inc.	\$8,000	3.00%	15/3/2025	7,737	0.00%
First American Financial Corp.	\$4,000	4.60%	15/11/2024	3,937	0.00%
United Parcel Service, Inc.	\$4,000	2.80%	15/11/2024	3,857	0.00%
Healthpeak Properties, Inc.	\$3,000	3.40%	1/2/2025	2,888	0.00%
				1,522,854,676	41.91%
Total Fixed Income				3,610,909,434	99.37%
Total Transferable Securities				3,610,909,434	99.37%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (2021: 0.00%)				
Futures (0.01%) (2021: (0.00%))				
Euro-Schatz March 2023	(65)	€(6,926,271)	78,946	0.00%
US Treasury Note 2 Year March 2023	18	\$3,695,059	(3,653)	(0.00%)
US Treasury Note 5 Year March 2023	172	\$18,575,900	(11,995)	(0.00%)
Euro-Bobl March 2023	131	€15,647,262	(516,562)	(0.01%)
			(453,264)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(453,264)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	
OTC Financial Derivative Instruments (0.37%) (2021: 1.43%)							
Forward Currency Exchange Contracts (1.38%) (2021: (0.33%))							
JPY	5,777,966,416	USD	(43,339,082)	Royal Bank of Canada	5/1/2023	457,585	0.01%
USD	8,490,814	ILS	(29,070,000)	JPMorgan Chase Bank	4/1/2023	252,186	0.01%
KRW	30,400,253,231	USD	(23,852,690)	HSBC Bank	3/1/2023	188,633	0.01%
KRW	6,974,770,000	USD	(5,330,355)	HSBC Bank	3/1/2023	185,477	0.00%
EUR	32,000,000	USD	(33,991,072)	Toronto-Dominion Bank	4/1/2023	160,913	0.00%
EUR	13,500,000	USD	(14,248,454)	JPMorgan Chase Bank	4/1/2023	159,415	0.00%
KRW	7,045,220,000	USD	(5,413,154)	State Street Bank & Trust Co.	3/1/2023	158,392	0.00%
EUR	10,000,000	USD	(10,528,240)	JPMorgan Chase Bank	4/1/2023	144,255	0.00%
KRW	5,643,220,000	USD	(4,332,607)	State Street Bank & Trust Co.	3/1/2023	130,201	0.00%
KRW	6,602,570,000	USD	(5,097,722)	HSBC Bank	3/1/2023	123,764	0.00%
EUR	32,000,000	USD	(34,037,920)	UBS AG	4/1/2023	114,065	0.00%
EUR	16,000,000	USD	(16,976,000)	Toronto-Dominion Bank	4/1/2023	99,992	0.00%
KRW	6,186,100,000	USD	(4,808,099)	State Street Bank & Trust Co.	3/1/2023	84,032	0.00%
EUR	16,000,000	USD	(16,996,800)	UBS AG	4/1/2023	79,192	0.00%
EUR	16,000,000	USD	(17,005,760)	Morgan Stanley	4/1/2023	70,232	0.00%
EUR	16,000,000	USD	(17,012,928)	UBS AG	4/1/2023	63,064	0.00%
EUR	10,000,000	USD	(10,610,000)	Toronto-Dominion Bank	4/1/2023	62,495	0.00%
EUR	10,000,000	USD	(10,610,000)	Toronto-Dominion Bank	4/1/2023	62,495	0.00%
USD	8,425,267	SEK	(87,025,000)	Toronto-Dominion Bank	2/2/2023	58,203	0.00%
DKK	12,000,000	USD	(1,666,286)	JPMorgan Chase Bank	4/1/2023	55,910	0.00%
USD	43,297,360	JPY	(5,683,224,468)	Toronto-Dominion Bank	2/2/2023	49,990	0.00%
KRW	7,600,060,000	USD	(5,961,767)	State Street Bank & Trust Co.	3/1/2023	48,562	0.00%
SEK	78,322,500	USD	(7,477,088)	Bank of America	4/1/2023	39,827	0.00%
KRW	3,100,000,000	USD	(2,415,271)	State Street Bank & Trust Co.	2/2/2023	37,877	0.00%
USD	1,753,562	ILS	(6,067,500)	JPMorgan Chase Bank	2/2/2023	31,783	0.00%
CZK	28,000,000	USD	(1,210,254)	JPMorgan Chase Bank	4/1/2023	26,932	0.00%
EUR	16,000,000	USD	(17,049,600)	Toronto-Dominion Bank	4/1/2023	26,392	0.00%
EUR	6,080,132	USD	(6,463,180)	Bank of America	4/1/2023	25,838	0.00%
CNY	42,080,000	USD	(6,028,653)	HSBC Bank	4/1/2023	24,542	0.00%
USD	43,256,570	JPY	(5,681,235,780)	Toronto-Dominion Bank	2/2/2023	24,333	0.00%
JPY	100,000,000	USD	(734,637)	Toronto-Dominion Bank	5/1/2023	23,357	0.00%
USD	2,173,907	JPY	(283,099,686)	Toronto-Dominion Bank	2/2/2023	19,617	0.00%
USD	1,118,012	COP	(5,358,855,120)	State Street Bank & Trust Co.	3/2/2023	19,187	0.00%
MYR	11,840,000	USD	(2,670,275)	BNP Paribas	4/1/2023	17,580	0.00%
PLN	13,340,250	USD	(3,023,971)	BNP Paribas	4/1/2023	17,408	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
AUD	2,400,000	USD	(1,610,539)	JPMorgan Chase Bank	4/1/2023	17,021	0.00%
CNY	37,800,000	USD	(5,420,909)	HSBC Bank	4/1/2023	16,610	0.00%
MYR	12,030,000	USD	(2,714,534)	Standard Chartered Bank	4/1/2023	16,454	0.00%
EUR	5,000,000	USD	(5,320,000)	Morgan Stanley	4/1/2023	16,248	0.00%
CNY	30,928,000	USD	(4,433,486)	HSBC Bank	4/1/2023	15,497	0.00%
EUR	5,000,000	USD	(5,320,785)	UBS AG	4/1/2023	15,463	0.00%
EUR	5,000,000	USD	(5,321,000)	HSBC Bank	4/1/2023	15,248	0.00%
EUR	5,000,000	USD	(5,321,000)	HSBC Bank	4/1/2023	15,248	0.00%
EUR	5,000,000	USD	(5,321,000)	HSBC Bank	4/1/2023	15,248	0.00%
MYR	10,960,000	USD	(2,474,761)	BNP Paribas	4/1/2023	13,320	0.00%
MYR	11,850,000	USD	(2,677,336)	BNP Paribas	4/1/2023	12,789	0.00%
EUR	5,000,000	USD	(5,323,500)	HSBC Bank	4/1/2023	12,748	0.00%
DKK	20,937,500	USD	(2,992,902)	UBS AG	4/1/2023	11,971	0.00%
USD	16,555,593	MXN	(324,310,000)	State Street Bank & Trust Co.	2/2/2023	11,365	0.00%
MYR	10,081,343	USD	(2,278,406)	BNP Paribas	4/1/2023	10,207	0.00%
THB	90,970,000	USD	(2,616,336)	BNP Paribas	4/1/2023	10,198	0.00%
HUF	383,000,000	USD	(1,010,714)	BNP Paribas	4/1/2023	10,029	0.00%
CZK	29,450,000	USD	(1,291,383)	UBS AG	4/1/2023	9,871	0.00%
USD	559,239	COP	(2,679,427,560)	State Street Bank & Trust Co.	3/2/2023	9,827	0.00%
PLN	14,822,500	USD	(3,369,592)	UBS AG	4/1/2023	9,718	0.00%
MYR	10,090,000	USD	(2,281,257)	BNP Paribas	4/1/2023	9,322	0.00%
DKK	18,843,750	USD	(2,695,256)	BNP Paribas	4/1/2023	9,129	0.00%
IDR	35,015,710,000	USD	(2,240,289)	Standard Chartered Bank	3/1/2023	8,994	0.00%
CLP	681,550,956	USD	(791,581)	State Street Bank & Trust Co.	5/1/2023	8,330	0.00%
THB	41,900,000	USD	(1,201,585)	Standard Chartered Bank	4/1/2023	8,174	0.00%
CNY	29,450,000	USD	(4,228,284)	HSBC Bank	4/1/2023	8,090	0.00%
THB	38,000,000	USD	(1,092,896)	Standard Chartered Bank	2/2/2023	7,786	0.00%
THB	44,870,000	USD	(1,287,887)	Standard Chartered Bank	4/1/2023	7,623	0.00%
IDR	54,904,640,000	USD	(3,519,528)	Standard Chartered Bank	3/1/2023	7,348	0.00%
CNY	15,580,000	USD	(2,234,012)	HSBC Bank	4/1/2023	7,166	0.00%
CLP	358,421,089	USD	(413,642)	State Street Bank & Trust Co.	5/1/2023	7,023	0.00%
USD	43,236,992	JPY	(5,680,951,632)	HSBC Bank	2/2/2023	6,917	0.00%
HUF	379,170,000	USD	(1,003,706)	BNP Paribas	4/1/2023	6,830	0.00%
USD	1,387,772	COP	(6,698,568,900)	UBS AG	5/1/2023	6,585	0.00%
IDR	42,018,860,000	USD	(2,692,654)	Standard Chartered Bank	3/1/2023	6,486	0.00%
THB	56,570,000	USD	(1,626,977)	Standard Chartered Bank	4/1/2023	6,342	0.00%
CZK	26,505,000	USD	(1,164,799)	UBS AG	4/1/2023	6,330	0.00%
JPY	272,260,198	USD	(2,057,900)	Toronto-Dominion Bank	5/1/2023	5,817	0.00%
NOK	5,000,000	USD	(501,779)	BNP Paribas	4/1/2023	5,784	0.00%
DKK	4,000,000	USD	(568,322)	BNP Paribas	4/1/2023	5,743	0.00%
USD	109,928,555	CAD	(148,940,000)	Toronto-Dominion Bank	4/1/2023	5,679	0.00%
USD	1,813,050	ILS	(6,370,875)	BNP Paribas	2/2/2023	5,182	0.00%
USD	1,813,050	ILS	(6,370,875)	BNP Paribas	2/2/2023	5,182	0.00%
USD	2,038,097	HUF	(769,830,000)	BNP Paribas	2/2/2023	5,035	0.00%
USD	16,646,734	MXN	(324,310,000)	State Street Bank & Trust Co.	4/1/2023	4,570	0.00%
USD	3,543,760	PLN	(15,563,625)	BNP Paribas	2/2/2023	4,563	0.00%
IDR	21,857,500,000	USD	(1,399,776)	HSBC Bank	3/1/2023	4,271	0.00%
USD	1,367,308	CZK	(30,922,500)	BNP Paribas	2/2/2023	3,497	0.00%
IDR	23,530,560,000	USD	(1,508,369)	Standard Chartered Bank	3/1/2023	3,149	0.00%
IDR	21,638,930,000	USD	(1,387,111)	HSBC Bank	3/1/2023	2,896	0.00%
JPY	2,797,908,120	USD	(21,205,109)	JPMorgan Chase Bank	5/1/2023	2,880	0.00%
JPY	281,113,700	USD	(2,128,242)	Toronto-Dominion Bank	5/1/2023	2,585	0.00%
USD	1,383,673	COP	(6,698,568,900)	State Street Bank & Trust Co.	5/1/2023	2,486	0.00%
IDR	19,608,800,000	USD	(1,257,377)	Standard Chartered Bank	3/1/2023	2,221	0.00%
IDR	21,725,000,000	USD	(1,393,521)	Standard Chartered Bank	3/1/2023	2,014	0.00%
USD	1,365,744	CZK	(30,922,500)	BNP Paribas	2/2/2023	1,933	0.00%
CLP	681,550,955	USD	(798,069)	State Street Bank & Trust Co.	5/1/2023	1,841	0.00%
COP	5,358,855,120	USD	(1,103,326)	Toronto-Dominion Bank	5/1/2023	1,624	0.00%
THB	57,250,000	USD	(1,651,760)	Standard Chartered Bank	4/1/2023	1,192	0.00%
USD	898,288	HKD	(7,000,000)	HSBC Bank	2/2/2023	851	0.00%
THB	63,720,435	USD	(1,838,974)	BNP Paribas	4/1/2023	796	0.00%
THB	63,720,000	USD	(1,838,961)	BNP Paribas	4/1/2023	796	0.00%
USD	1,550,270	ILS	(5,460,750)	BNP Paribas	2/2/2023	670	0.00%
JPY	450,000,000	USD	(3,410,546)	JPMorgan Chase Bank	5/1/2023	430	0.00%
USD	486,109	PEN	(1,858,783)	Citibank NA	3/2/2023	375	0.00%
USD	1,122,827	RON	(5,212,500)	BNP Paribas	2/2/2023	281	0.00%
PEN	1,858,782	USD	(487,230)	State Street Bank & Trust Co.	5/1/2023	141	0.00%
USD	1,122,684	RON	(5,212,500)	BNP Paribas	2/2/2023	138	0.00%
NZD	14,780,341	USD	(9,347,827)	JPMorgan Chase Bank	5/1/2023	122	0.00%
USD	748,456	RON	(3,475,000)	BNP Paribas	2/2/2023	92	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	485,791	PEN	(1,858,782)	State Street Bank & Trust Co.	3/2/2023	57	0.00%
USD	1,685,422	GBP	(1,400,000)	UBS AG	2/2/2023	(66)	(0.00%)
USD	896,748	HKD	(7,000,000)	HSBC Bank	4/1/2023	(118)	(0.00%)
PEN	1,858,783	USD	(487,550)	Citibank NA	5/1/2023	(179)	(0.00%)
NZD	1,300,000	USD	(822,488)	JPMorgan Chase Bank	5/1/2023	(292)	(0.00%)
CNY	20,300,000	USD	(2,920,443)	Standard Chartered Bank	4/1/2023	(294)	(0.00%)
USD	1,845,352	THB	(63,720,000)	BNP Paribas	2/2/2023	(318)	(0.00%)
EUR	7,000,000	USD	(7,486,927)	UBS AG	2/2/2023	(384)	(0.00%)
USD	9,351,610	NZD	(14,780,341)	JPMorgan Chase Bank	2/2/2023	(479)	(0.00%)
USD	1,657,739	THB	(57,250,000)	Standard Chartered Bank	2/2/2023	(526)	(0.00%)
USD	1,845,151	THB	(63,720,435)	BNP Paribas	2/2/2023	(532)	(0.00%)
THB	43,512,472	USD	(1,261,059)	BNP Paribas	2/2/2023	(707)	(0.00%)
USD	1,282,667	EUR	(1,200,000)	JPMorgan Chase Bank	2/2/2023	(741)	(0.00%)
USD	1,097,991	COP	(5,358,855,120)	Toronto-Dominion Bank	3/2/2023	(834)	(0.00%)
USD	1,277,841	NOK	(12,582,500)	BNP Paribas	2/2/2023	(1,050)	(0.00%)
USD	2,814,487	JPY	(370,000,000)	JPMorgan Chase Bank	2/2/2023	(1,085)	(0.00%)
ILS	5,460,750	USD	(1,548,710)	BNP Paribas	4/1/2023	(1,097)	(0.00%)
USD	109,937,318	CAD	(148,940,000)	Toronto-Dominion Bank	2/2/2023	(1,461)	(0.00%)
USD	795,600	CLP	(681,550,955)	State Street Bank & Trust Co.	3/2/2023	(1,960)	(0.00%)
USD	1,812,125	EUR	(1,700,000)	JPMorgan Chase Bank	4/1/2023	(2,199)	(0.00%)
USD	11,077,019	SGD	(14,851,502)	BNP Paribas	2/2/2023	(2,396)	(0.00%)
USD	1,256,692	IDR	(19,608,800,000)	Standard Chartered Bank	2/2/2023	(2,477)	(0.00%)
USD	532,185	EUR	(500,000)	UBS AG	2/2/2023	(2,569)	(0.00%)
USD	1,386,560	IDR	(21,638,930,000)	HSBC Bank	2/2/2023	(2,973)	(0.00%)
USD	3,833,522	NOK	(37,747,500)	BNP Paribas	2/2/2023	(3,150)	(0.00%)
USD	2,135,991	JPY	(281,113,700)	Toronto-Dominion Bank	2/2/2023	(3,187)	(0.00%)
USD	1,507,548	IDR	(23,530,560,000)	Standard Chartered Bank	2/2/2023	(3,456)	(0.00%)
USD	52,401,825	EUR	(49,000,000)	Bank of America	2/2/2023	(3,976)	(0.00%)
USD	1,399,247	IDR	(21,857,500,000)	HSBC Bank	2/2/2023	(4,321)	(0.00%)
USD	482,738	PEN	(1,858,783)	Standard Chartered Bank	5/1/2023	(4,633)	(0.00%)
USD	3,534,183	PLN	(15,563,625)	BNP Paribas	2/2/2023	(5,013)	(0.00%)
USD	1,633,342	THB	(56,570,000)	Standard Chartered Bank	2/2/2023	(5,226)	(0.00%)
SEK	13,000,000	USD	(1,253,101)	State Street Bank & Trust Co.	4/1/2023	(5,440)	(0.00%)
USD	1,162,883	CZK	(26,505,000)	UBS AG	2/2/2023	(6,099)	(0.00%)
USD	2,065,362	JPY	(272,260,198)	Toronto-Dominion Bank	2/2/2023	(6,443)	(0.00%)
USD	480,927	PEN	(1,858,782)	Citibank NA	5/1/2023	(6,444)	(0.00%)
USD	790,984	CLP	(681,550,956)	State Street Bank & Trust Co.	3/2/2023	(6,577)	(0.00%)
USD	1,206,950	THB	(41,900,000)	Standard Chartered Bank	2/2/2023	(6,697)	(0.00%)
USD	994,623	HUF	(379,170,000)	BNP Paribas	2/2/2023	(6,737)	(0.00%)
USD	1,292,916	THB	(44,870,000)	Standard Chartered Bank	2/2/2023	(6,758)	(0.00%)
USD	2,691,188	IDR	(42,018,860,000)	Standard Chartered Bank	2/2/2023	(7,033)	(0.00%)
USD	69,853,308	AUD	(102,884,319)	State Street Bank & Trust Co.	2/2/2023	(7,044)	(0.00%)
USD	20,450,100	CHF	(18,862,763)	UBS AG	2/2/2023	(7,164)	(0.00%)
USD	411,884	CLP	(358,421,089)	State Street Bank & Trust Co.	3/2/2023	(7,546)	(0.00%)
USD	2,238,876	CNY	(15,580,000)	HSBC Bank	2/2/2023	(7,705)	(0.00%)
USD	8,777,485	SEK	(91,376,250)	Barclays Bank plc	2/2/2023	(7,932)	(0.00%)
USD	3,517,612	IDR	(54,904,640,000)	Standard Chartered Bank	2/2/2023	(8,063)	(0.00%)
USD	21,283,018	JPY	(2,797,908,120)	JPMorgan Chase Bank	2/2/2023	(8,094)	(0.00%)
USD	1,784,674	SEK	(18,680,000)	Barclays Bank plc	4/1/2023	(8,119)	(0.00%)
USD	99,640,722	GBP	(82,770,655)	Toronto-Dominion Bank	2/2/2023	(8,522)	(0.00%)
USD	2,626,382	THB	(90,970,000)	BNP Paribas	2/2/2023	(8,593)	(0.00%)
USD	3,361,721	PLN	(14,822,500)	UBS AG	2/2/2023	(8,943)	(0.00%)
USD	2,284,501	MYR	(10,090,000)	BNP Paribas	3/2/2023	(9,228)	(0.00%)
USD	2,239,071	IDR	(35,015,710,000)	Standard Chartered Bank	2/2/2023	(9,446)	(0.00%)
USD	2,701,369	DKK	(18,843,750)	BNP Paribas	2/2/2023	(9,479)	(0.00%)
COP	2,679,427,560	USD	(562,078)	State Street Bank & Trust Co.	5/1/2023	(9,604)	(0.00%)
USD	4,236,861	CNY	(29,450,000)	HSBC Bank	2/2/2023	(9,724)	(0.00%)
USD	1,289,010	CZK	(29,450,000)	UBS AG	2/2/2023	(9,858)	(0.00%)
SEK	12,500,000	USD	(1,209,650)	JPMorgan Chase Bank	4/1/2023	(9,976)	(0.00%)
USD	1,001,441	HUF	(383,000,000)	BNP Paribas	2/2/2023	(10,033)	(0.00%)
USD	2,281,552	MYR	(10,081,343)	BNP Paribas	3/2/2023	(10,209)	(0.00%)
USD	6,313,721	DKK	(43,968,750)	BNP Paribas	2/2/2023	(11,592)	(0.00%)
USD	2,999,655	DKK	(20,937,500)	UBS AG	2/2/2023	(12,398)	(0.00%)
USD	2,681,091	MYR	(11,850,000)	BNP Paribas	3/2/2023	(12,733)	(0.00%)
USD	5,334,485	EUR	(5,000,000)	HSBC Bank	2/2/2023	(13,046)	(0.00%)
USD	2,478,186	MYR	(10,960,000)	BNP Paribas	3/2/2023	(13,318)	(0.00%)
GBP	700,000	USD	(856,246)	State Street Bank & Trust Co.	4/1/2023	(14,215)	(0.00%)
USD	8,770,913	SEK	(91,376,250)	Bank of America	2/2/2023	(14,504)	(0.00%)
USD	5,331,970	EUR	(5,000,000)	HSBC Bank	2/2/2023	(15,561)	(0.00%)
USD	5,331,970	EUR	(5,000,000)	HSBC Bank	2/2/2023	(15,561)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	5,331,970	EUR	(5,000,000)	HSBC Bank	2/2/2023	(15,561)	(0.00%)
USD	5,331,735	EUR	(5,000,000)	UBS AG	2/2/2023	(15,796)	(0.00%)
USD	2,718,337	MYR	(12,030,000)	Standard Chartered Bank	3/2/2023	(16,407)	(0.00%)
USD	5,331,035	EUR	(5,000,000)	Morgan Stanley	2/2/2023	(16,496)	(0.00%)
USD	3,016,798	PLN	(13,340,250)	BNP Paribas	2/2/2023	(16,799)	(0.00%)
USD	4,442,721	CNY	(30,928,000)	HSBC Bank	2/2/2023	(16,987)	(0.00%)
USD	2,674,002	MYR	(11,840,000)	BNP Paribas	3/2/2023	(17,549)	(0.00%)
USD	1,378,043	MYR	(6,150,000)	BNP Paribas	4/1/2023	(18,098)	(0.00%)
USD	5,432,205	CNY	(37,800,000)	HSBC Bank	2/2/2023	(18,421)	(0.00%)
COP	5,358,855,120	USD	(1,123,450)	State Street Bank & Trust Co.	5/1/2023	(18,500)	(0.00%)
JPY	5,680,951,632	USD	(43,079,940)	HSBC Bank	5/1/2023	(18,639)	(0.00%)
JPY	283,099,686	USD	(2,166,027)	Toronto-Dominion Bank	5/1/2023	(20,147)	(0.00%)
GBP	1,000,000	USD	(1,223,608)	State Street Bank & Trust Co.	4/1/2023	(20,708)	(0.00%)
				Brown Brothers Harriman			
USD	810,308	JPY	(110,000,000)	& Co.	5/1/2023	(23,486)	(0.00%)
USD	2,289,734	IDR	(36,045,000,000)	Standard Chartered Bank	3/1/2023	(25,666)	(0.00%)
USD	6,476,575	EUR	(6,080,132)	Bank of America	2/2/2023	(26,164)	(0.00%)
USD	6,041,420	CNY	(42,080,000)	HSBC Bank	2/2/2023	(26,367)	(0.00%)
USD	17,084,880	EUR	(16,000,000)	Toronto-Dominion Bank	2/2/2023	(27,218)	(0.00%)
USD	2,432,008	IDR	(38,297,810,000)	Standard Chartered Bank	3/1/2023	(28,105)	(0.00%)
USD	2,443,455	IDR	(38,489,300,000)	HSBC Bank	3/1/2023	(28,959)	(0.00%)
USD	2,443,455	IDR	(38,489,300,000)	HSBC Bank	3/1/2023	(28,959)	(0.00%)
USD	2,406,176	IDR	(37,914,840,000)	Standard Chartered Bank	3/1/2023	(29,336)	(0.00%)
ILS	6,067,500	USD	(1,750,577)	JPMorgan Chase Bank	4/1/2023	(31,008)	(0.00%)
JPY	5,681,235,780	USD	(43,098,436)	Toronto-Dominion Bank	5/1/2023	(34,981)	(0.00%)
USD	3,244,821	IDR	(51,063,750,000)	Standard Chartered Bank	3/1/2023	(35,330)	(0.00%)
USD	2,999,540	MYR	(13,370,000)	BNP Paribas	4/1/2023	(35,647)	(0.00%)
USD	2,746,908	MYR	(12,260,000)	Standard Chartered Bank	4/1/2023	(36,293)	(0.00%)
USD	1,461,036	RON	(6,950,000)	Barclays Bank plc	4/1/2023	(38,085)	(0.00%)
USD	1,461,036	RON	(6,950,000)	Barclays Bank plc	4/1/2023	(38,085)	(0.00%)
USD	2,431,423	THB	(85,560,435)	Standard Chartered Bank	4/1/2023	(38,923)	(0.00%)
USD	7,489,762	SEK	(78,322,500)	Bank of America	2/2/2023	(40,595)	(0.00%)
USD	1,974,059	THB	(70,010,000)	Standard Chartered Bank	4/1/2023	(47,307)	(0.00%)
USD	5,485,293	GBP	(4,600,000)	State Street Bank & Trust Co.	4/1/2023	(48,049)	(0.00%)
USD	5,965,978	KRW	(7,600,060,000)	State Street Bank & Trust Co.	2/2/2023	(48,237)	(0.00%)
USD	2,007,723	THB	(71,230,000)	BNP Paribas	4/1/2023	(48,867)	(0.00%)
USD	4,560,692	AUD	(6,800,000)	JPMorgan Chase Bank	4/1/2023	(50,728)	(0.00%)
USD	1,758,649	THB	(62,680,000)	BNP Paribas	4/1/2023	(51,081)	(0.00%)
USD	958,532	CLP	(860,761,500)	Standard Chartered Bank	5/1/2023	(51,711)	(0.00%)
ILS	4,800,000	USD	(1,413,199)	State Street Bank & Trust Co.	4/1/2023	(52,847)	(0.00%)
USD	1,870,942	THB	(66,670,000)	Standard Chartered Bank	4/1/2023	(53,989)	(0.00%)
USD	1,757,501	THB	(62,850,000)	BNP Paribas	4/1/2023	(57,137)	(0.00%)
USD	2,736,541	MYR	(12,310,000)	BNP Paribas	4/1/2023	(58,011)	(0.00%)
SEK	87,025,000	USD	(8,410,650)	Toronto-Dominion Bank	4/1/2023	(58,522)	(0.00%)
JPY	5,683,224,468	USD	(43,139,703)	Toronto-Dominion Bank	5/1/2023	(61,174)	(0.00%)
USD	799,116,066	EUR	(747,240,396)	Toronto-Dominion Bank	2/2/2023	(62,121)	(0.00%)
USD	10,632,130	EUR	(10,000,000)	Toronto-Dominion Bank	2/2/2023	(62,931)	(0.00%)
USD	10,632,120	EUR	(10,000,000)	Toronto-Dominion Bank	2/2/2023	(62,941)	(0.00%)
USD	946,557	CLP	(860,761,500)	State Street Bank & Trust Co.	5/1/2023	(63,685)	(0.00%)
USD	17,048,128	EUR	(16,000,000)	UBS AG	2/2/2023	(63,970)	(0.00%)
USD	5,101,439	MYR	(22,761,343)	BNP Paribas	4/1/2023	(65,721)	(0.00%)
USD	5,550,150	NOK	(55,330,000)	Barclays Bank plc	4/1/2023	(66,539)	(0.00%)
USD	2,339,326	JPY	(317,416,919)	Bank of America	5/1/2023	(66,677)	(0.00%)
USD	17,041,280	EUR	(16,000,000)	Morgan Stanley	2/2/2023	(70,818)	(0.00%)
USD	2,318,474	JPY	(315,642,818)	JPMorgan Chase Bank	5/1/2023	(74,081)	(0.00%)
USD	17,032,160	EUR	(16,000,000)	UBS AG	2/2/2023	(79,938)	(0.00%)
USD	1,868,922	KRW	(2,466,042,188)	State Street Bank & Trust Co.	3/1/2023	(81,290)	(0.00%)
USD	4,811,652	KRW	(6,186,100,000)	State Street Bank & Trust Co.	2/2/2023	(83,644)	(0.00%)
USD	2,429,860	JPY	(331,924,076)	Citibank NA	5/1/2023	(86,106)	(0.00%)
				Brown Brothers Harriman			
USD	2,422,206	JPY	(331,267,474)	& Co.	5/1/2023	(88,783)	(0.00%)
USD	17,011,408	EUR	(16,000,000)	Toronto-Dominion Bank	2/2/2023	(100,690)	(0.00%)
USD	34,108,320	EUR	(32,000,000)	UBS AG	2/2/2023	(115,876)	(0.00%)
USD	5,101,267	KRW	(6,602,570,000)	HSBC Bank	2/2/2023	(123,597)	(0.00%)
USD	16,905,783	SEK	(177,460,000)	UBS AG	4/1/2023	(125,745)	(0.00%)
USD	2,447,739	JPY	(340,000,000)	Toronto-Dominion Bank	5/1/2023	(129,442)	(0.00%)
USD	4,335,602	KRW	(5,643,220,000)	State Street Bank & Trust Co.	2/2/2023	(130,092)	(0.00%)
USD	2,294,169	KRW	(3,073,040,000)	Standard Chartered Bank	3/1/2023	(136,072)	(0.00%)
USD	4,130,672	EUR	(4,000,000)	JPMorgan Chase Bank	4/1/2023	(138,326)	(0.00%)
USD	5,418,566	KRW	(7,045,220,000)	State Street Bank & Trust Co.	2/2/2023	(156,584)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	16,873,633	SEK	(177,460,000)	Barclays Bank plc	4/1/2023	(157,894)	(0.00%)
USD	34,061,792	EUR	(32,000,000)	Toronto-Dominion Bank	2/2/2023	(162,404)	(0.00%)
USD	9,992,903	NZD	(16,080,341)	JPMorgan Chase Bank	5/1/2023	(177,242)	(0.01%)
USD	5,334,840	KRW	(6,974,770,000)	HSBC Bank	2/2/2023	(184,560)	(0.01%)
USD	23,869,358	KRW	(30,400,253,231)	HSBC Bank	2/2/2023	(187,516)	(0.01%)
USD	8,278,107	CNY	(59,008,000)	Standard Chartered Bank	4/1/2023	(210,177)	(0.01%)
USD	8,272,864	CNY	(59,000,000)	HSBC Bank	4/1/2023	(214,268)	(0.01%)
USD	3,868,609	HUF	(1,532,000,000)	BNP Paribas	4/1/2023	(214,365)	(0.01%)
USD	10,855,191	SGD	(14,851,502)	HSBC Bank	4/1/2023	(218,103)	(0.01%)
USD	8,140,259	CNY	(58,130,000)	HSBC Bank	4/1/2023	(221,724)	(0.01%)
USD	6,531,045	PLN	(29,645,000)	BNP Paribas	4/1/2023	(227,576)	(0.01%)
USD	6,531,045	PLN	(29,645,000)	BNP Paribas	4/1/2023	(227,576)	(0.01%)
USD	13,544,145	EUR	(12,910,006)	Bank of America	4/1/2023	(234,052)	(0.01%)
USD	5,135,685	KRW	(6,798,620,000)	BNP Paribas	3/1/2023	(240,843)	(0.01%)
USD	13,559,998	EUR	(12,931,279)	Bank of America	4/1/2023	(240,904)	(0.01%)
USD	5,293,933	KRW	(6,999,850,000)	State Street Bank & Trust Co.	3/1/2023	(241,733)	(0.01%)
USD	6,193,779	CZK	(145,800,000)	UBS AG	4/1/2023	(248,427)	(0.01%)
USD	5,529,199	KRW	(7,342,500,000)	HSBC Bank	3/1/2023	(277,444)	(0.01%)
USD	6,245,461	KRW	(8,297,220,000)	JPMorgan Chase Bank	3/1/2023	(316,200)	(0.01%)
USD	5,743,793	KRW	(7,682,610,000)	State Street Bank & Trust Co.	3/1/2023	(331,818)	(0.01%)
USD	6,557,733	KRW	(8,712,080,000)	JPMorgan Chase Bank	3/1/2023	(332,010)	(0.01%)
USD	13,953,781	DKK	(99,750,000)	Bank of America	4/1/2023	(361,969)	(0.01%)
USD	6,301,193	KRW	(8,432,130,000)	Standard Chartered Bank	3/1/2023	(367,158)	(0.01%)
USD	8,039,943	KRW	(10,648,101,043)	JPMorgan Chase Bank	3/1/2023	(380,856)	(0.01%)
USD	9,580,606	JPY	(1,314,524,713)	HSBC Bank	5/1/2023	(383,419)	(0.01%)
USD	43,495,060	JPY	(5,777,966,416)	Royal Bank of Canada	2/2/2023	(473,264)	(0.01%)
USD	19,889,037	CHF	(18,862,763)	Toronto-Dominion Bank	4/1/2023	(498,731)	(0.01%)
USD	66,054,122	AUD	(98,484,319)	JPMorgan Chase Bank	4/1/2023	(733,019)	(0.02%)
USD	95,242,721	GBP	(79,870,655)	HSBC Bank	4/1/2023	(833,725)	(0.02%)
USD	76,851,698	EUR	(72,870,768)	Toronto-Dominion Bank	4/1/2023	(919,595)	(0.03%)
USD	28,915,180	EUR	(28,000,000)	JPMorgan Chase Bank	4/1/2023	(967,807)	(0.03%)
USD	42,568,481	JPY	(5,873,658,575)	UBS AG	5/1/2023	(1,953,528)	(0.05%)
USD	42,543,878	JPY	(5,874,246,000)	Bank of America	5/1/2023	(1,982,583)	(0.05%)
USD	42,528,703	JPY	(5,875,714,620)	Bank of America	5/1/2023	(2,008,890)	(0.06%)
USD	42,470,749	JPY	(5,873,364,805)	JPMorgan Chase Bank	5/1/2023	(2,049,033)	(0.06%)
USD	109,965,138	EUR	(106,489,017)	BNP Paribas	4/1/2023	(3,685,215)	(0.10%)
USD	806,425,069	EUR	(780,919,458)	HSBC Bank	4/1/2023	(27,010,854)	(0.74%)
						(49,995,089)	(1.38%)

Hedge Share Class Level Forward Currency Exchange Contracts 1.01% (2021: 1.76%)

EUR	479,030,952	USD	(494,675,624)	UBS AG	4/1/2023	16,569,933	0.46%
GBP	728,880,165	USD	(869,161,899)	HSBC Bank	4/1/2023	7,608,367	0.21%
GBP	497,695,749	USD	(593,483,268)	Toronto-Dominion Bank	4/1/2023	5,195,164	0.14%
CHF	82,839,344	USD	(87,346,419)	Toronto-Dominion Bank	4/1/2023	2,190,269	0.06%
GBP	131,351,500	USD	(156,811,361)	Standard Chartered Bank	4/1/2023	1,191,415	0.03%
GBP	131,351,500	USD	(157,247,054)	Toronto-Dominion Bank	4/1/2023	755,722	0.02%
USD	39,898,729	GBP	(32,618,107)	State Street Bank & Trust Co.	4/1/2023	662,394	0.02%
GBP	131,351,500	USD	(157,349,377)	Toronto-Dominion Bank	4/1/2023	653,399	0.02%
USD	149,777,120	GBP	(124,000,000)	Morgan Stanley	4/1/2023	617,466	0.02%
GBP	131,351,500	USD	(157,437,251)	HSBC Bank	4/1/2023	565,525	0.02%
USD	149,674,200	GBP	(124,000,000)	Morgan Stanley	4/1/2023	514,546	0.01%
USD	149,568,800	GBP	(124,000,000)	Toronto-Dominion Bank	4/1/2023	409,146	0.01%
USD	22,043,792	GBP	(18,015,212)	JPMorgan Chase Bank	4/1/2023	373,285	0.01%
GBP	131,351,500	USD	(157,667,642)	Toronto-Dominion Bank	4/1/2023	335,135	0.01%
USD	88,622,031	GBP	(73,427,648)	Morgan Stanley	4/1/2023	295,882	0.01%
GBP	92,591,844	USD	(111,097,713)	Standard Chartered Bank	4/1/2023	281,056	0.01%
USD	149,420,000	GBP	(124,000,000)	Toronto-Dominion Bank	4/1/2023	260,346	0.01%
USD	149,395,200	GBP	(124,000,000)	HSBC Bank	4/1/2023	235,546	0.01%
USD	149,374,120	GBP	(124,000,000)	Morgan Stanley	4/1/2023	214,466	0.01%
GBP	19,543,557	USD	(23,304,480)	Toronto-Dominion Bank	4/1/2023	204,473	0.01%
USD	149,345,600	GBP	(124,000,000)	Royal Bank of Canada	4/1/2023	185,946	0.00%
USD	10,062,113	GBP	(8,227,577)	JPMorgan Chase Bank	4/1/2023	165,157	0.00%
GBP	131,351,500	USD	(157,868,084)	HSBC Bank	4/1/2023	134,692	0.00%
EUR	2,992,969	USD	(3,090,794)	JPMorgan Chase Bank	4/1/2023	103,451	0.00%
CHF	5,432,793	USD	(5,795,369)	JPMorgan Chase Bank	4/1/2023	76,651	0.00%
GBP	594,892,256	USD	(716,141,411)	Toronto-Dominion Bank	2/2/2023	61,252	0.00%
GBP	571,528,926	USD	(688,021,381)	HSBC Bank	2/2/2023	53,703	0.00%
USD	501,222,301	EUR	(469,597,229)	UBS AG	4/1/2023	44,881	0.00%
GBP	124,000,000	USD	(149,242,680)	Morgan Stanley	2/2/2023	43,396	0.00%
GBP	131,351,500	USD	(157,961,344)	Toronto-Dominion Bank	4/1/2023	41,433	0.00%
GBP	124,000,000	USD	(149,250,616)	Toronto-Dominion Bank	2/2/2023	35,460	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
CHF	92,748,496	USD	(100,553,455)	UBS AG	2/2/2023	35,224	0.00%
USD	2,130,568	GBP	(1,745,376)	Toronto-Dominion Bank	4/1/2023	31,055	0.00%
EUR	2,223,416	USD	(2,349,648)	JPMorgan Chase Bank	4/1/2023	23,291	0.00%
GBP	2,183,323	USD	(2,603,514)	State Street Bank & Trust Co.	4/1/2023	22,806	0.00%
EUR	4,615,656	USD	(4,904,047)	JPMorgan Chase Bank	4/1/2023	22,010	0.00%
GBP	131,351,500	USD	(157,982,754)	Toronto-Dominion Bank	4/1/2023	20,022	0.00%
EUR	851,128	USD	(891,524)	JPMorgan Chase Bank	4/1/2023	16,842	0.00%
USD	1,735,498	GBP	(1,429,868)	Toronto-Dominion Bank	4/1/2023	15,509	0.00%
CHF	411,405	USD	(433,782)	Toronto-Dominion Bank	4/1/2023	10,884	0.00%
EUR	964,651	USD	(1,021,919)	JPMorgan Chase Bank	4/1/2023	7,604	0.00%
EUR	469,597,229	USD	(502,231,888)	UBS AG	2/2/2023	5,229	0.00%
CHF	170,261	USD	(179,528)	State Street Bank & Trust Co.	4/1/2023	4,498	0.00%
EUR	1,039,076	USD	(1,104,585)	JPMorgan Chase Bank	4/1/2023	4,369	0.00%
CHF	375,008	USD	(401,189)	JPMorgan Chase Bank	4/1/2023	4,138	0.00%
EUR	372,504	USD	(393,422)	JPMorgan Chase Bank	4/1/2023	4,133	0.00%
CHF	341,215	USD	(365,599)	BNP Paribas	4/1/2023	3,203	0.00%
CHF	150,670	USD	(160,164)	JPMorgan Chase Bank	4/1/2023	2,688	0.00%
CHF	170,486	USD	(182,042)	JPMorgan Chase Bank	4/1/2023	2,228	0.00%
CHF	284,580	USD	(305,476)	JPMorgan Chase Bank	4/1/2023	2,111	0.00%
CHF	211,684	USD	(226,743)	State Street Bank & Trust Co.	4/1/2023	2,055	0.00%
EUR	391,243	USD	(415,602)	Toronto-Dominion Bank	4/1/2023	1,952	0.00%
EUR	313,232	USD	(332,356)	JPMorgan Chase Bank	4/1/2023	1,941	0.00%
CHF	338,599	USD	(364,044)	JPMorgan Chase Bank	4/1/2023	1,930	0.00%
EUR	1,471,336	USD	(1,568,379)	JPMorgan Chase Bank	4/1/2023	1,903	0.00%
CHF	86,952	USD	(92,975)	JPMorgan Chase Bank	4/1/2023	1,007	0.00%
EUR	66,835	USD	(70,365)	JPMorgan Chase Bank	4/1/2023	964	0.00%
CHF	308,269	USD	(332,339)	Toronto-Dominion Bank	4/1/2023	853	0.00%
EUR	1,438,089	USD	(1,534,035)	JPMorgan Chase Bank	4/1/2023	764	0.00%
USD	1,892,932	GBP	(1,573,219)	JPMorgan Chase Bank	4/1/2023	506	0.00%
CHF	50,720	USD	(54,513)	JPMorgan Chase Bank	4/1/2023	308	0.00%
EUR	149,346	USD	(159,097)	JPMorgan Chase Bank	4/1/2023	292	0.00%
USD	1,700,674	EUR	(1,590,067)	UBS AG	2/2/2023	87	0.00%
GBP	1,616,704	USD	(1,946,306)	JPMorgan Chase Bank	2/2/2023	76	0.00%
EUR	132,907	USD	(141,781)	BNP Paribas	4/1/2023	64	0.00%
USD	7,674	CHF	(7,086)	State Street Bank & Trust Co.	4/1/2023	15	0.00%
USD	1,315,476	EUR	(1,229,982)	JPMorgan Chase Bank	2/2/2023	2	0.00%
USD	100,246,969	CHF	(92,748,496)	UBS AG	4/1/2023	—	0.00%
USD	6,412	CHF	(5,914)	JPMorgan Chase Bank	2/2/2023	(2)	(0.00%)
CHF	78,728	USD	(85,109)	UBS AG	4/1/2023	(16)	(0.00%)
CHF	8,547	USD	(9,282)	BNP Paribas	4/1/2023	(44)	(0.00%)
USD	8,085	EUR	(7,699)	JPMorgan Chase Bank	4/1/2023	(132)	(0.00%)
USD	2,786,057	GBP	(2,314,295)	State Street Bank & Trust Co.	2/2/2023	(169)	(0.00%)
USD	40,308	CHF	(37,460)	Toronto-Dominion Bank	4/1/2023	(181)	(0.00%)
USD	538,544	CHF	(496,748)	Toronto-Dominion Bank	2/2/2023	(195)	(0.00%)
USD	687,492,145	GBP	(571,528,926)	HSBC Bank	4/1/2023	(248)	(0.00%)
USD	6,765,702	GBP	(5,619,947)	UBS AG	2/2/2023	(264)	(0.00%)
USD	70,468	EUR	(66,313)	JPMorgan Chase Bank	4/1/2023	(304)	(0.00%)
USD	48,113	EUR	(45,639)	JPMorgan Chase Bank	4/1/2023	(595)	(0.00%)
CHF	358,122	USD	(387,771)	State Street Bank & Trust Co.	4/1/2023	(696)	(0.00%)
GBP	1,630,727	USD	(1,962,893)	JPMorgan Chase Bank	4/1/2023	(1,291)	(0.00%)
CHF	1,175,659	USD	(1,272,036)	JPMorgan Chase Bank	4/1/2023	(1,328)	(0.00%)
USD	337,602	EUR	(319,868)	JPMorgan Chase Bank	4/1/2023	(3,777)	(0.00%)
GBP	1,877,170	USD	(2,262,688)	JPMorgan Chase Bank	4/1/2023	(4,640)	(0.00%)
USD	334,678	EUR	(318,284)	JPMorgan Chase Bank	4/1/2023	(5,011)	(0.00%)
GBP	236,000	USD	(289,857)	BNP Paribas	4/1/2023	(5,973)	(0.00%)
USD	715,589,946	GBP	(594,892,256)	Toronto-Dominion Bank	4/1/2023	(6,207)	(0.00%)
USD	13,461,519	EUR	(12,620,265)	State Street Bank & Trust Co.	4/1/2023	(7,453)	(0.00%)
GBP	3,994,330	USD	(4,818,532)	Toronto-Dominion Bank	4/1/2023	(13,751)	(0.00%)
GBP	1,060,983	USD	(1,290,022)	JPMorgan Chase Bank	4/1/2023	(13,765)	(0.00%)
GBP	1,290,778	USD	(1,567,607)	JPMorgan Chase Bank	4/1/2023	(14,930)	(0.00%)
GBP	1,863,423	USD	(2,257,373)	JPMorgan Chase Bank	4/1/2023	(15,861)	(0.00%)
GBP	1,159,264	USD	(1,417,992)	JPMorgan Chase Bank	4/1/2023	(23,513)	(0.00%)
USD	149,134,800	GBP	(124,000,000)	Toronto-Dominion Bank	4/1/2023	(24,854)	(0.00%)
GBP	1,362,630	USD	(1,671,116)	State Street Bank & Trust Co.	4/1/2023	(32,008)	(0.00%)
USD	149,127,360	GBP	(124,000,000)	Morgan Stanley	4/1/2023	(32,294)	(0.00%)
USD	2,634,533	EUR	(2,502,354)	BNP Paribas	4/1/2023	(36,103)	(0.00%)
GBP	1,979,029	USD	(2,419,650)	State Street Bank & Trust Co.	4/1/2023	(39,075)	(0.00%)
GBP	2,130,000	USD	(2,620,758)	JPMorgan Chase Bank	4/1/2023	(58,580)	(0.00%)
GBP	4,316,442	USD	(5,270,916)	Toronto-Dominion Bank	4/1/2023	(78,666)	(0.00%)
GBP	2,202,314	USD	(2,732,585)	Toronto-Dominion Bank	4/1/2023	(83,420)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	2,648,461	USD	(3,288,671)	BNP Paribas	4/1/2023	(102,836)	(0.00%)
GBP	124,000,000	USD	(149,460,300)	Royal Bank of Canada	2/2/2023	(174,224)	(0.00%)
GBP	124,000,000	USD	(149,486,960)	Morgan Stanley	2/2/2023	(200,884)	(0.01%)
GBP	124,000,000	USD	(149,509,900)	HSBC Bank	2/2/2023	(223,824)	(0.01%)
GBP	124,000,000	USD	(149,534,080)	Toronto-Dominion Bank	2/2/2023	(248,004)	(0.01%)
GBP	73,427,648	USD	(88,690,319)	Morgan Stanley	2/2/2023	(289,308)	(0.01%)
USD	10,920,879	EUR	(10,575,689)	Toronto-Dominion Bank	4/1/2023	(366,020)	(0.01%)
GBP	124,000,000	USD	(149,683,624)	Toronto-Dominion Bank	2/2/2023	(397,548)	(0.01%)
GBP	124,000,000	USD	(149,789,520)	Morgan Stanley	2/2/2023	(503,444)	(0.01%)
GBP	124,000,000	USD	(149,892,440)	Morgan Stanley	2/2/2023	(606,364)	(0.02%)
						36,714,318	1.01%
Total OTC Financial Derivative Instruments						(13,280,771)	(0.37%)
Total Investments						3,597,175,399	98.99%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	36,590,921	1.01%
Net Assets	3,633,766,320	100.00%

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	2,939,490,719	78.32%
(b)	Transferable securities dealt in on another regulated market	560,136,049	14.92%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	111,282,666	2.96%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	78,946	0.00%
(e)	Total OTC Financial Derivative Instruments	43,954,294	1.17%
(f)	Other assets	98,331,375	2.63%
Total Assets		3,753,274,049	100.00%

^Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,610,909,434	3,811,491,668
Financial Derivative Instruments	3,17	44,033,240	74,849,382
Cash	3	50,593,259	42,578,779
Unrealised Appreciation on Spot Currency Contracts		27,337	—
Receivables:			
Interest and Dividends		20,256,543	15,402,064
Capital Shares Issued		7,227,820	11,554,385
Investments Sold		19,491,923	41,632,814
Margin Cash Due from Broker	3	384,357	6,496
Cash Collateral		350,000	—
Other Receivables		136	137
Total Current Assets		3,753,274,049	3,997,515,725
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	57,767,275	19,342,381
Bank Overdraft		919	4,071
Unrealised Depreciation on Spot Currency Contracts		—	103,466
Payables and Other Liabilities:			
Investments Purchased		56,187,982	95,898,136
Income Distribution Payable		2,404,172	1,397,342
Capital Shares Redeemed		2,700,623	1,210,096
Management Fees Payable	12	446,758	455,576
Total Current Liabilities		119,507,729	118,411,068
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,633,766,320	3,879,104,657

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
CHF Hedged Acc			
US (\$) Equivalent	99,609,753	76,042,019	30,865,172
Net Assets	92,158,943	69,285,686	27,283,269
Number of Shares Outstanding	1,003,607	697,813	269,982
Net Asset Value Per Share¹	91.83	99.29	101.06
Institutional Plus CHF Hedged Acc			
US (\$) Equivalent	4,983	5,468	5,735
Net Assets	4,610	4,982	5,069
Number of Shares Outstanding	50	50	50
Net Asset Value Per Share¹	92.20	99.64	101.38
EUR Hedged Acc			
US (\$) Equivalent	320,433,618	578,349,049	540,129,096
Net Assets	300,242,327	508,572,857	441,444,243
Number of Shares Outstanding	3,126,464	4,920,673	4,204,875
Net Asset Value Per Share¹	96.03	103.35	104.98
Investor EUR Hedged			
US (\$) Equivalent	72,336,974	100,545,117	103,877,659
Net Assets	67,778,848	88,414,630	84,898,582
Number of Shares Outstanding	707,410	857,427	810,554
Net Asset Value Per Share¹	95.81	103.12	104.74

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

Net Asset Value Per Share (continued)

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	104,176,145	59,045,452	58,355,075
Net Assets	97,611,756	51,921,784	47,693,250
Number of Shares Outstanding	1,012,162	500,478	452,811
Net Asset Value Per Share¹	96.44	103.74	105.33
GBP Hedged Acc			
US (\$) Equivalent	1,911,847,952	1,654,364,406	1,031,432,836
Net Assets	1,589,365,699	1,221,428,966	754,550,547
Number of Shares Outstanding	15,261,432	11,046,764	6,762,409
Net Asset Value Per Share¹	104.14	110.57	111.58
GBP Hedged Dist			
US (\$) Equivalent	577,741,663	631,236,746	513,260,838
Net Assets	480,290,695	466,046,563	375,478,880
Number of Shares Outstanding	5,026,512	4,548,417	3,608,040
Net Asset Value Per Share¹	95.55	102.46	104.07
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	184,342,690	159,931,688	124,716,661
Net Assets	153,248,561	118,078,699	91,237,181
Number of Shares Outstanding	1,485,192	1,078,443	826,154
Net Asset Value Per Share¹	103.18	109.49	110.44
Institutional Plus GBP Hedged Dist			
US (\$) Equivalent	141,940,720	282,416,123	127,240,308
Net Assets	117,998,773	208,509,825	93,083,370
Number of Shares Outstanding	1,245,459	2,052,058	901,960
Net Asset Value Per Share¹	94.74	101.61	103.20
USD Hedged Acc			
Net Assets	157,015,247	248,819,688	197,457,751
Number of Shares Outstanding	1,425,976	2,144,350	1,689,434
Net Asset Value Per Share¹	110.11	116.04	116.88
USD Hedged Dist²			
Net Assets	6,495,331	10,695,687	2,253,177
Number of Shares Outstanding	69,961	108,259	22,498
Net Asset Value Per Share¹	92.84	98.80	100.15
Institutional Plus USD Hedged Acc			
Net Assets	57,821,244	77,653,214	73,953,652
Number of Shares Outstanding	534,064	680,962	644,164
Net Asset Value Per Share¹	108.27	114.03	114.81

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

2 The share class was launched on 17 November 2020.

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		42,437,293	25,793,415
Other Income		196,851	239,838
Net Loss on Financial Instruments		(661,246,426)	(141,471,023)
Total Investment Loss		(618,612,282)	(115,437,770)
Expenses			
Management Fees	12	5,395,428	4,698,199
Transaction Fees and Commissions		34,831	5,506
Other Expenses		—	47
Total Expenses		5,430,259	4,703,752
Finance Costs			
Interest Expense		68,018	140,615
Distribution	6	7,861,149	5,114,094
Income Equalisation		110,567	(192,951)
Total Finance Costs		8,039,734	5,061,758
Net Investment Loss		(632,082,275)	(125,203,280)
Taxation	5	(169,163)	(252,179)
Net Decrease in Net Assets		(632,251,438)	(125,455,459)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(632,251,438)	(125,455,459)
Capital Transactions		
Subscriptions	2,050,123,221	2,340,009,584
Redemptions	(1,663,323,669)	(1,139,047,274)
Reinvestments	113,549	49,846
Total Capital Transactions	386,913,101	1,201,012,156
Total (Decrease)/Increase for the Year	(245,338,337)	1,075,556,697
Net Assets		
Beginning of Year	3,879,104,657	2,803,547,960
End of Year	3,633,766,320	3,879,104,657

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

Vanguard Global Short-Term Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index, a market-weighted index of global corporate fixed income investments with maturities of between 1 and 5 years.

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Global fixed income markets had an especially tough year, with bond yields in major economies moving sharply higher across the maturity spectrum. Global bonds ended the 12 months down roughly 16% in US dollars, as measured by the Bloomberg Global Aggregate Bond Index.
- The fund's benchmark, which is hedged to the US dollar, returned –5.82% for the 12 months ended 31 December 2022.
- By country, the United States, which has the largest weighting in the index, held up a little better than the index as a whole, as did Japan, Canada and Italy. Other index heavyweights including Switzerland, China, Sweden and Germany underperformed.
- By sector, bonds issued by financial institutions weighed more on performance than those of industrial companies and utilities.
- From a credit-quality perspective, results were mixed.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index Hedged

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Hedged Acc	-8.02%	—	-1.96%
Benchmark	-7.90	—	-1.71
Tracking Difference*	-0.12		
Institutional Plus EUR Hedged Acc	-7.96%	—	-0.89%
Benchmark	-7.90	—	-0.68
Tracking Difference*	-0.06		
GBP Hedged Acc	-6.80%	-0.08%	-0.16%
Benchmark	-6.63	0.24	0.18
Tracking Difference*	-0.17		
Institutional Plus GBP Hedged Acc	-6.73%	0.00%	-0.08%
Benchmark	-6.63	0.24	0.18
Tracking Difference*	-0.10		
USD Hedged Acc	-5.99%	1.03%	0.95%
Benchmark	-5.82	1.28	1.23
Tracking Difference*	-0.17		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: EUR Hedged Acc, 11 September 2019; Institutional Plus EUR Hedged Acc, 7 February 2018; Institutional Plus GBP Hedged Acc, GBP Hedged Acc and USD Hedged Acc, 2 November 2017.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
Bundesobligation 0.00% 16/4/2027	€37,600,000	38,069,238	Bundesobligation 0.00% 16/4/2027	€37,600,000	38,363,156
US Treasury Note 1.25% 31/12/2026	\$19,359,000	19,079,426	US Treasury Note 1.25% 31/12/2026	\$19,359,000	18,995,364
US Treasury Note 2.25% 31/3/2024	\$17,535,000	17,426,435	US Treasury Note 2.25% 31/3/2024	\$17,535,000	17,400,133
US Treasury Note 2.50% 31/5/2024	\$12,425,000	12,233,543	US Treasury Note 2.50% 31/5/2024	\$12,425,000	12,301,032
US Treasury Note 2.50% 31/3/2027	\$11,065,000	10,913,217	US Treasury Note 2.50% 31/3/2027	\$11,065,000	10,890,991
US Treasury Note 1.50% 29/2/2024	\$9,018,000	8,963,658	US Treasury Note 1.50% 29/2/2024	\$9,018,000	8,900,233
US Treasury Note 1.88% 28/2/2027	\$7,646,000	7,682,377	US Treasury Note 1.88% 28/2/2027	\$7,646,000	7,554,416
US Treasury Bond 1.00% 15/12/2024	\$4,810,000	4,794,892	US Treasury Bond 1.00% 15/12/2024	\$4,810,000	4,795,204
US Treasury Note 4.13% 31/10/2027	\$4,715,000	4,714,311	US Treasury Note 4.13% 31/10/2027	\$4,715,000	4,716,404
US Treasury Note 2.63% 15/4/2025	\$3,931,000	3,913,794	US Treasury Note 2.63% 15/4/2025	\$3,931,000	3,906,880
US Treasury Note 1.75% 15/3/2025	\$3,925,000	3,842,113	US Treasury Note 1.75% 15/3/2025	\$3,925,000	3,837,830
US Treasury Note 2.75% 30/4/2027	\$3,687,000	3,664,954	US Treasury Note 2.75% 30/4/2027	\$3,687,000	3,662,547
US Treasury Note 2.75% 31/7/2027	\$2,825,000	2,812,138	US Treasury Note 2.75% 31/7/2027	\$2,825,000	2,812,753
US Treasury Note 4.38% 31/10/2024	\$2,645,000	2,641,496	US Treasury Note 4.38% 31/10/2024	\$2,645,000	2,643,027
US Treasury Note 2.63% 31/5/2027	\$2,600,000	2,555,253	US Treasury Note 2.63% 31/5/2027	\$2,600,000	2,558,385
US Treasury Note 0.75% 31/12/2023	\$2,539,000	2,536,454	US Treasury Note 0.75% 31/12/2023	\$2,539,000	2,534,159
US Treasury Note 3.00% 15/7/2025	\$2,360,000	2,353,972	US Treasury Note 3.00% 15/7/2025	\$2,360,000	2,355,465
Bank of America Corp. 3.71% 24/4/2028	\$2,320,000	2,244,357	Societe Generale SA 0.80% 12/10/2023	¥300,000,000	2,177,352
US Treasury Note 1.50% 31/1/2027	\$2,198,000	2,164,958	US Treasury Note 1.50% 31/1/2027	\$2,198,000	2,159,725
US Treasury Note 2.75% 15/5/2025	\$2,105,000	2,098,946	JPMorgan Chase & Co. 3.30% 1/4/2026	\$2,150,000	2,154,026

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

Financial Statements

Statement of Investments

31 December 2022

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.07% (2021: 97.09%)					
Fixed Income 98.07% (2021: 97.09%)					
Australia 2.51% (2021: 1.94%)					
Australia & New Zealand Banking Group Ltd.^	¥100,000,000	1.50%	1/9/2032	756,128	0.11%
Westpac Banking Corp.	\$700,000	2.35%	19/2/2025	663,844	0.10%
Ausgrid Finance Pty Ltd.	AUD980,000	3.75%	30/10/2024	651,141	0.10%
National Australia Bank Ltd.	€500,000	1.25%	18/5/2026	501,436	0.07%
National Australia Bank Ltd.	\$513,000	2.50%	12/7/2026	472,607	0.07%
Commonwealth Bank of Australia	\$500,000	2.85%	18/5/2026	468,116	0.07%
Macquarie Group Ltd.^	\$425,000	1.34%	12/1/2027	369,291	0.05%
Commonwealth Bank of Australia	\$400,000	2.55%	14/3/2027	363,784	0.05%
Westpac Banking Corp.	\$399,000	1.15%	3/6/2026	353,037	0.05%
National Australia Bank Ltd.	AUD500,000	4.65%	25/11/2025	338,041	0.05%
National Australia Bank Ltd.	\$375,000	1.89%	12/1/2027	333,416	0.05%
Macquarie Bank Ltd.	\$350,000	2.30%	22/1/2025	331,106	0.05%
Aurizon Network Pty Ltd.	€300,000	3.13%	1/6/2026	307,832	0.05%
Macquarie Group Ltd.	\$300,000	6.21%	22/11/2024	301,939	0.04%
Australia & New Zealand Banking Group Ltd.	\$310,000	4.40%	19/5/2026	297,027	0.04%
Australia & New Zealand Banking Group Ltd.	\$300,000	4.50%	19/3/2024	295,904	0.04%
APA Infrastructure Ltd.	€300,000	2.00%	22/3/2027	292,114	0.04%
APA Infrastructure Ltd.	\$300,000	4.20%	23/3/2025	289,295	0.04%
AusNet Services Holdings Pty Ltd.	€300,000	1.50%	26/2/2027	288,043	0.04%
Sydney Airport Finance Co. Pty Ltd.	\$275,000	3.63%	28/4/2026	257,854	0.04%
Westpac Banking Corp.	\$250,000	5.35%	18/10/2024	251,736	0.04%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.09%	8/12/2025	250,866	0.04%
National Australia Bank Ltd.	\$250,000	5.13%	22/11/2024	250,659	0.04%
Westpac Banking Corp.	AUD400,000	2.40%	25/1/2027	245,854	0.04%
Scentre Group Trust 1/Scentre Group Trust 2	\$250,000	3.50%	12/2/2025	239,133	0.04%
BHP Billiton Finance Ltd.	€200,000	3.25%	25/9/2024	236,117	0.03%
Toyota Finance Australia Ltd.	£200,000	3.92%	28/6/2027	230,336	0.03%
Glencore Finance Europe Ltd.	£200,000	3.13%	26/3/2026	222,727	0.03%
Westpac Banking Corp.	\$225,000	1.02%	18/11/2024	209,334	0.03%
Toyota Finance Australia Ltd.	€200,000	2.00%	21/10/2024	208,198	0.03%
Toyota Finance Australia Ltd.	€200,000	0.25%	9/4/2024	205,478	0.03%
Westpac Banking Corp.	\$200,000	5.46%	18/11/2027	204,358	0.03%
Glencore Finance Europe Ltd.	€200,000	1.75%	17/3/2025	202,644	0.03%
National Australia Bank Ltd.	AUD300,000	4.95%	25/11/2027	202,487	0.03%
Scentre Group Trust 2^	\$225,000	4.75%	24/9/2080	202,419	0.03%
Commonwealth Bank of Australia^	€200,000	1.94%	3/10/2029	201,117	0.03%
Macquarie Group Ltd.^	\$200,000	5.11%	9/8/2026	199,139	0.03%
Telstra Corp., Ltd.	€200,000	1.13%	14/4/2026	196,642	0.03%
Macquarie Bank Ltd.	\$200,000	4.88%	10/6/2025	195,232	0.03%
QBE Insurance Group Ltd.^	\$200,000	6.75%	2/12/2044	194,359	0.03%
Stockland Trust	€200,000	1.63%	27/4/2026	189,257	0.03%
Glencore Funding LLC	\$200,000	4.00%	27/3/2027	189,049	0.03%
Westpac Banking Corp.	\$200,000	3.35%	8/3/2027	188,363	0.03%
ANZ Bank New Zealand Ltd.	NZD300,000	3.03%	20/3/2024	183,681	0.03%
Australia & New Zealand Banking Group Ltd.^	€200,000	0.67%	5/5/2031	181,202	0.03%
Westpac Banking Corp.^	€200,000	0.77%	13/5/2031	180,697	0.03%
National Australia Bank Ltd.^	AUD250,000	6.32%	3/8/2032	169,862	0.03%
Scentre Group Trust 1	£150,000	3.88%	16/7/2026	168,734	0.03%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	165,309	0.02%
Commonwealth Bank of Australia	AUD250,000	2.40%	14/1/2027	153,845	0.02%
Commonwealth Bank of Australia	\$150,000	3.35%	4/6/2024	146,648	0.02%
Woodside Finance Ltd.	\$150,000	3.65%	5/3/2025	143,970	0.02%
QBE Insurance Group Ltd.^	\$150,000	5.88%	Perpetual	141,857	0.02%
Westpac Banking Corp.^	\$150,000	4.32%	23/11/2031	140,585	0.02%
Glencore Funding LLC	\$150,000	1.63%	27/4/2026	132,759	0.02%
Westpac Banking Corp.	AUD200,000	4.13%	4/6/2026	132,540	0.02%
Woolworths Group Ltd.	AUD200,000	1.85%	20/5/2025	126,798	0.02%
Macquarie Group Ltd.^	\$150,000	1.94%	14/4/2028	126,268	0.02%
CSL Finance plc	\$125,000	3.85%	27/4/2027	119,588	0.02%
Westpac Banking Corp.	\$122,000	2.85%	13/5/2026	114,251	0.02%
Glencore Finance Europe Ltd.	€100,000	3.75%	1/4/2026	105,391	0.02%
Sydney Airport Finance Co. Pty Ltd.	€100,000	2.75%	23/4/2024	104,867	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transurban Finance Co. Pty Ltd.	€100,000	1.88%	16/9/2024	104,114	0.02%
Scentre Group Trust 1	€100,000	2.25%	16/7/2024	103,633	0.02%
Aurizon Network Pty Ltd.	€100,000	2.00%	18/9/2024	103,044	0.02%
National Australia Bank Ltd.	€100,000	0.25%	20/5/2024	102,629	0.02%
Glencore Finance Europe Ltd.	€100,000	0.63%	11/9/2024	100,959	0.01%
Toyota Finance Australia Ltd.	€100,000	0.06%	13/1/2025	99,704	0.01%
Australia & New Zealand Banking Group Ltd.^	€100,000	1.13%	21/11/2029	98,696	0.01%
National Australia Bank Ltd.^	£100,000	1.70%	15/9/2031	98,643	0.01%
Amcor UK Finance plc	€100,000	1.13%	23/6/2027	93,812	0.01%
Glencore Funding LLC	\$100,000	3.88%	27/10/2027	93,536	0.01%
Woodside Finance Ltd.	\$100,000	3.70%	15/9/2026	93,407	0.01%
National Australia Bank Ltd.^	CAD135,000	3.52%	12/6/2030	92,395	0.01%
Newcastle Coal Infrastructure Group Pty Ltd.	\$100,000	4.40%	29/9/2027	85,440	0.01%
Amcor Finance USA, Inc.	\$50,000	3.63%	28/4/2026	47,371	0.01%
Macquarie Group Ltd.^	\$50,000	1.20%	14/10/2025	45,866	0.01%
Aurizon Network Pty Ltd.	AUD40,000	4.00%	21/6/2024	26,723	0.00%
				16,976,283	2.51%
Austria 0.41% (2021: 0.30%)					
JAB Holdings BV	€400,000	2.50%	17/4/2027	402,082	0.06%
Erste Group Bank AG	€300,000	0.38%	16/4/2024	306,800	0.05%
Erste Group Bank AG	€300,000	1.50%	7/4/2026	297,638	0.04%
OMV AG	€200,000	1.50%	9/4/2024	208,887	0.03%
OMV AG^	€200,000	2.88%	Perpetual	205,818	0.03%
Erste Group Bank AG^	€200,000	0.10%	16/11/2028	175,075	0.03%
OMV AG^	€100,000	6.25%	Perpetual	110,072	0.02%
Raiffeisen Bank International AG	€100,000	5.75%	27/1/2028	109,513	0.02%
OMV AG	€100,000	3.50%	27/9/2027	106,697	0.02%
Raiffeisen Bank International AG	€100,000	4.13%	8/9/2025	104,946	0.02%
Telekom Finanzmanagement GmbH	€100,000	1.50%	7/12/2026	98,570	0.02%
OMV AG	€100,000	0.00%	3/7/2025	97,987	0.01%
Erste Group Bank AG	€100,000	0.05%	16/9/2025	96,262	0.01%
OMV AG^	€100,000	2.50%	Perpetual	95,067	0.01%
Raiffeisen Bank International AG^	€100,000	1.50%	12/3/2030	88,970	0.01%
Raiffeisen Bank International AG^	€100,000	2.88%	18/6/2032	86,912	0.01%
Raiffeisen Bank International AG	€100,000	0.05%	1/9/2027	85,088	0.01%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	84,039	0.01%
				2,760,423	0.41%
Belgium 0.68% (2021: 0.63%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$750,000	3.65%	1/2/2026	722,411	0.11%
Anheuser-Busch InBev SA	£300,000	4.00%	24/9/2025	354,744	0.05%
Anheuser-Busch InBev SA	€300,000	2.88%	25/9/2024	318,165	0.05%
Belfius Bank SA	€300,000	3.13%	11/5/2026	307,438	0.05%
Anheuser-Busch InBev SA	€300,000	1.15%	22/1/2027	291,558	0.04%
KBC Group NV^	€300,000	0.38%	16/6/2027	282,424	0.04%
KBC Group NV^	€300,000	0.75%	21/1/2028	276,040	0.04%
Anheuser-Busch InBev SA	£200,000	9.75%	30/7/2024	258,557	0.04%
KBC Group NV^	€200,000	1.50%	29/3/2026	201,020	0.03%
Euroclear Investments SA	€200,000	1.13%	7/12/2026	195,482	0.03%
KBC Group NV^	€200,000	0.13%	10/9/2026	191,684	0.03%
Argenta Spaarbank NV^	€200,000	1.00%	13/10/2026	188,744	0.03%
KBC Group NV^	£100,000	5.50%	20/9/2028	118,326	0.02%
Euroclear Bank SA	£100,000	1.25%	30/9/2024	112,975	0.02%
Argenta Spaarbank NV^	€100,000	5.38%	29/11/2027	106,319	0.02%
Anheuser-Busch InBev SA	€100,000	2.70%	31/3/2026	104,235	0.02%
Argenta Spaarbank NV	€100,000	1.00%	6/2/2024	103,192	0.01%
Belfius Bank SA	€100,000	1.00%	26/10/2024	102,075	0.01%
Elia Transmission Belgium SA	€100,000	1.38%	14/1/2026	99,278	0.01%
KBC Group NV^	€100,000	1.63%	18/9/2029	99,232	0.01%
AG Insurance SA^	€100,000	3.50%	30/6/2047	97,495	0.01%
Belfius Bank SA	€100,000	0.01%	15/10/2025	96,992	0.01%
				4,628,386	0.68%
Bermuda 0.03% (2021: 0.04%)					
Triton Container International Ltd.	\$200,000	2.05%	15/4/2026	174,194	0.03%
				174,194	0.03%
Brazil 0.09% (2021: 0.07%)					
Vale Overseas Ltd.	\$200,000	6.25%	10/8/2026	207,201	0.03%
Fibra Overseas Finance Ltd.	\$200,000	5.50%	17/1/2027	200,738	0.03%
Raizen Fuels Finance SA	\$200,000	5.30%	20/1/2027	194,524	0.03%
				602,463	0.09%
Canada 6.17% (2021: 5.71%)					
Toronto-Dominion Bank	CAD1,000,000	2.26%	7/1/2027	666,497	0.10%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Montreal	\$525,000	3.70%	7/6/2025	509,482	0.08%
Toronto-Dominion Bank	\$475,000	4.69%	15/9/2027	469,580	0.07%
Toronto-Dominion Bank	CAD625,000	3.23%	24/7/2024	449,239	0.07%
Bank of Nova Scotia	CAD650,000	2.95%	8/3/2027	443,962	0.07%
Royal Bank of Canada^	CAD620,000	2.88%	23/12/2029	433,874	0.06%
Toronto-Dominion Bank^	CAD610,000	3.11%	22/4/2030	426,487	0.06%
Royal Bank of Canada	CAD595,000	2.35%	2/7/2024	421,747	0.06%
Manulife Financial Corp.	\$432,000	4.15%	4/3/2026	420,573	0.06%
Toronto-Dominion Bank	\$430,000	2.65%	12/6/2024	416,413	0.06%
Canadian Imperial Bank of Commerce	\$427,000	3.45%	7/4/2027	401,398	0.06%
Royal Bank of Canada^	CAD540,000	2.74%	25/7/2029	380,755	0.06%
Royal Bank of Canada	\$400,000	0.65%	29/7/2024	373,609	0.06%
Toronto-Dominion Bank	\$400,000	1.15%	12/6/2025	364,564	0.05%
Bank of Nova Scotia	\$375,000	3.45%	11/4/2025	361,379	0.05%
Royal Bank of Canada	\$350,000	4.24%	3/8/2027	341,311	0.05%
Bank of Nova Scotia^	CAD475,000	2.84%	3/7/2029	335,949	0.05%
Royal Bank of Canada	\$375,000	1.40%	2/11/2026	329,586	0.05%
Toronto-Dominion Bank	AUD500,000	2.05%	10/7/2024	324,678	0.05%
Toronto-Dominion Bank	\$325,000	3.25%	11/3/2024	318,111	0.05%
Toronto-Dominion Bank	€300,000	0.38%	25/4/2024	308,119	0.05%
Canadian Imperial Bank of Commerce	€300,000	0.38%	3/5/2024	307,392	0.05%
Royal Bank of Canada	€300,000	0.13%	23/7/2024	305,131	0.05%
Bank of Montreal	\$325,000	0.63%	9/7/2024	303,676	0.04%
Toronto-Dominion Bank	€300,000	2.55%	3/8/2027	298,869	0.04%
Bank of Montreal	CAD400,000	4.71%	7/12/2027	291,778	0.04%
Bank of Nova Scotia	\$300,000	2.44%	11/3/2024	290,456	0.04%
Bank of Montreal	CAD400,000	4.31%	1/6/2027	287,984	0.04%
Bank of Nova Scotia	\$300,000	0.70%	15/4/2024	283,405	0.04%
Toronto-Dominion Bank	CAD375,000	5.38%	21/10/2027	281,665	0.04%
Federation des Caisses Desjardins du Quebec	\$300,000	2.05%	10/2/2025	279,083	0.04%
Toronto-Dominion Bank^	\$300,000	3.63%	15/9/2031	276,245	0.04%
Canadian Pacific Railway Co.	\$276,000	2.90%	1/2/2025	264,149	0.04%
Bank of Montreal^	CAD370,000	2.88%	17/9/2029	260,761	0.04%
Canadian Natural Resources Ltd.	\$275,000	3.85%	1/6/2027	259,554	0.04%
Canadian Imperial Bank of Commerce	CAD350,000	5.05%	7/10/2027	258,627	0.04%
Toronto-Dominion Bank	CAD350,000	4.21%	1/6/2027	251,024	0.04%
Canadian Imperial Bank of Commerce	\$250,000	3.10%	2/4/2024	243,966	0.04%
Royal Bank of Canada^	CAD365,000	2.14%	3/11/2031	237,261	0.03%
Canadian Imperial Bank of Commerce	CAD355,000	1.70%	15/7/2026	234,651	0.03%
Bank of Montreal	\$250,000	1.85%	1/5/2025	233,518	0.03%
Canadian Imperial Bank of Commerce	\$245,000	2.25%	28/1/2025	231,189	0.03%
Brookfield Finance, Inc.	\$235,000	4.00%	1/4/2024	230,922	0.03%
Toronto-Dominion Bank	\$250,000	2.80%	10/3/2027	228,950	0.03%
Bank of Nova Scotia	CAD305,000	5.50%	8/5/2026	228,695	0.03%
Royal Bank of Canada	£200,000	3.63%	14/6/2027	225,551	0.03%
Royal Bank of Canada	\$236,000	3.63%	4/5/2027	224,703	0.03%
Canadian Imperial Bank of Commerce	CAD340,000	1.10%	19/1/2026	223,646	0.03%
Bank of Nova Scotia	\$237,000	2.20%	3/2/2025	223,242	0.03%
Canadian Imperial Bank of Commerce	CAD335,000	2.25%	7/1/2027	222,938	0.03%
Canadian Pacific Railway Co.	\$250,000	1.75%	2/12/2026	222,782	0.03%
Bank of Montreal	\$225,000	4.70%	14/9/2027	222,730	0.03%
Toronto-Dominion Bank	\$250,000	0.75%	6/1/2026	221,193	0.03%
HSBC Bank Canada	CAD330,000	1.78%	20/5/2026	220,629	0.03%
Toronto-Dominion Bank	\$250,000	1.20%	3/6/2026	220,461	0.03%
Bank of Montreal	\$250,000	1.25%	15/9/2026	219,062	0.03%
Enbridge, Inc.	\$250,000	1.60%	4/10/2026	219,010	0.03%
Toronto-Dominion Bank	£200,000	2.88%	5/4/2027	218,409	0.03%
Bank of Montreal	\$225,000	2.50%	28/6/2024	216,615	0.03%
Royal Bank of Canada	\$225,000	2.25%	1/11/2024	214,554	0.03%
Bank of Montreal	£200,000	1.00%	9/9/2026	206,394	0.03%
Bank of Nova Scotia	€200,000	0.50%	30/4/2024	205,254	0.03%
Royal Bank of Canada	CAD275,000	5.24%	2/11/2026	204,889	0.03%
Bank of Nova Scotia	CAD305,000	1.85%	2/11/2026	201,089	0.03%
National Bank of Canada	CAD300,000	2.24%	4/11/2026	200,418	0.03%
Royal Bank of Canada	\$201,000	4.65%	27/1/2026	198,501	0.03%
Canadian Imperial Bank of Commerce	CAD280,000	2.35%	28/8/2024	197,675	0.03%
Bank of Nova Scotia	\$200,000	4.50%	16/12/2025	196,214	0.03%
Royal Bank of Canada	CAD275,000	3.37%	29/9/2025	194,518	0.03%
Bank of Nova Scotia	CAD275,000	1.95%	10/1/2025	190,885	0.03%
Rogers Communications, Inc.	\$200,000	2.95%	15/3/2025	190,726	0.03%
Enbridge, Inc.	\$200,000	2.50%	14/2/2025	188,897	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Imperial Bank of Commerce	CAD260,000	3.29%	15/1/2024	188,133	0.03%
Canadian Pacific Railway Co.	\$200,000	1.35%	2/12/2024	186,611	0.03%
Toronto-Dominion Bank	\$200,000	1.25%	13/12/2024	186,084	0.03%
Bank of Nova Scotia	\$200,000	2.95%	11/3/2027	184,271	0.03%
Royal Bank of Canada	\$175,000	6.00%	1/11/2027	182,230	0.03%
Federation des Caisses Desjardins du Quebec	CAD275,000	1.09%	21/1/2026	180,660	0.03%
Manulife Financial Corp.	\$200,000	2.48%	19/5/2027	179,979	0.03%
Bank of Montreal	CAD250,000	2.85%	6/3/2024	179,578	0.03%
Nutrien Ltd.	\$175,000	5.95%	7/11/2025	178,867	0.03%
Royal Bank of Canada	\$200,000	0.88%	20/1/2026	177,773	0.03%
Nutrien Ltd.	\$175,000	5.90%	7/11/2024	177,178	0.03%
Rogers Communications, Inc.^	\$200,000	5.25%	15/3/2082	176,762	0.03%
TELUS Corp.	CAD240,000	3.35%	1/4/2024	173,309	0.03%
Toronto-Dominion Bank	CAD245,000	2.50%	2/12/2024	172,330	0.03%
TELUS Corp.	CAD250,000	2.75%	8/7/2026	171,658	0.03%
Magna International, Inc.	\$174,000	4.15%	1/10/2025	169,762	0.03%
Royal Bank of Canada^	CAD240,000	2.09%	30/6/2030	162,995	0.02%
Cenovus Energy, Inc.	\$170,000	4.25%	15/4/2027	162,882	0.02%
Alimentation Couche-Tard, Inc.	\$175,000	3.55%	26/7/2027	161,358	0.02%
Bank of Nova Scotia	\$175,000	1.30%	11/6/2025	160,360	0.02%
Bank of Montreal	\$175,000	2.65%	8/3/2027	159,992	0.02%
Bank of Montreal	CAD225,000	3.65%	1/4/2027	157,912	0.02%
Toronto-Dominion Bank	CAD235,000	1.13%	9/12/2025	155,476	0.02%
Royal Bank of Canada	\$175,000	1.15%	14/7/2026	154,168	0.02%
Bank of Nova Scotia	\$175,000	1.30%	15/9/2026	153,025	0.02%
Toronto-Dominion Bank^	CAD210,000	4.86%	4/3/2031	152,343	0.02%
Bank of Nova Scotia	\$150,000	5.25%	6/12/2024	150,154	0.02%
Bank of Nova Scotia	CAD210,000	2.29%	28/6/2024	149,148	0.02%
Royal Bank of Canada	\$150,000	3.97%	26/7/2024	147,947	0.02%
Bank of Montreal	CAD215,000	2.70%	9/12/2026	147,625	0.02%
National Bank of Canada	CAD205,000	2.98%	4/3/2024	147,458	0.02%
Federation des Caisses Desjardins du Quebec	\$150,000	4.40%	23/8/2025	146,247	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD205,000	3.55%	2/3/2026	145,301	0.02%
Canadian Government Bond	CAD200,000	3.00%	1/11/2024	144,893	0.02%
Royal Bank of Canada	CAD195,000	4.93%	16/7/2025	144,637	0.02%
Fortis, Inc.	\$155,000	3.06%	4/10/2026	143,980	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	2.70%	27/2/2024	143,566	0.02%
Toyota Credit Canada, Inc.	CAD200,000	2.64%	27/3/2024	143,190	0.02%
Enbridge, Inc.	\$151,000	2.50%	15/1/2025	142,872	0.02%
Rogers Communications, Inc.	CAD200,000	3.10%	15/4/2025	141,054	0.02%
Canadian Imperial Bank of Commerce	\$150,000	1.00%	18/10/2024	139,834	0.02%
Canadian Natural Resources Ltd.	\$150,000	2.05%	15/7/2025	139,601	0.02%
Bank of Montreal	CAD210,000	1.55%	28/5/2026	138,827	0.02%
Brookfield Corp.	CAD190,000	4.82%	28/1/2026	138,579	0.02%
CCL Industries, Inc.	\$150,000	3.25%	1/10/2026	136,035	0.02%
Thomson Reuters Corp.	CAD195,000	2.24%	14/5/2025	135,417	0.02%
TransCanada PipeLines Ltd.	\$145,000	1.00%	12/10/2024	134,313	0.02%
Toronto-Dominion Bank	\$150,000	0.75%	11/9/2025	134,188	0.02%
Bank of Nova Scotia	\$150,000	1.95%	2/2/2027	133,555	0.02%
National Bank of Canada^	CAD190,000	1.57%	18/8/2026	128,268	0.02%
Royal Bank of Canada	£123,000	1.00%	9/9/2026	127,894	0.02%
Bank of Nova Scotia	CAD185,000	2.62%	2/12/2026	126,631	0.02%
Bank of Nova Scotia	CAD200,000	1.40%	1/11/2027	125,831	0.02%
Empower Finance 2020 LP	\$150,000	1.36%	17/9/2027	125,198	0.02%
TransCanada PipeLines Ltd.	\$125,000	4.88%	15/1/2026	124,369	0.02%
Manulife Financial Corp.^	CAD175,000	3.05%	20/8/2029	123,987	0.02%
Rogers Communications, Inc.	CAD175,000	3.65%	31/3/2027	121,802	0.02%
Federation des Caisses Desjardins du Quebec^	CAD175,000	2.86%	26/5/2030	121,196	0.02%
TransCanada PipeLines Ltd.	CAD150,000	7.90%	15/4/2027	120,719	0.02%
Canadian Imperial Bank of Commerce^	CAD170,000	2.95%	19/6/2029	120,511	0.02%
Enbridge, Inc.	CAD175,000	3.20%	8/6/2027	119,897	0.02%
Bank of Montreal	CAD165,000	2.28%	29/7/2024	116,664	0.02%
Rogers Communications, Inc.	CAD160,000	4.00%	13/3/2024	116,281	0.02%
Bank of Montreal^	CAD150,000	6.53%	27/10/2032	115,118	0.02%
Alimentation Couche-Tard, Inc.	CAD160,000	3.60%	2/6/2025	114,557	0.02%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD170,000	2.00%	1/12/2026	112,901	0.02%
National Bank of Canada	CAD170,000	1.53%	15/6/2026	112,093	0.02%
CGI, Inc.	\$125,000	1.45%	14/9/2026	110,372	0.02%
Allied Properties	CAD155,000	3.64%	21/4/2025	109,367	0.02%
HSBC Bank Canada	CAD150,000	3.40%	24/3/2025	107,219	0.02%
Torontom Industries Ltd.	CAD150,000	3.71%	30/9/2025	107,199	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pembina Pipeline Corp.	CAD150,000	4.24%	15/6/2027	107,091	0.02%
Bank of Montreal	CAD150,000	2.70%	11/9/2024	106,731	0.02%
Emera US Finance LP	\$113,000	3.55%	15/6/2026	106,116	0.02%
Toyota Credit Canada, Inc.	CAD150,000	2.31%	23/10/2024	105,450	0.02%
Manulife Bank of Canada	CAD150,000	2.38%	19/11/2024	105,301	0.02%
Toyota Credit Canada, Inc.	CAD150,000	2.11%	26/2/2025	104,218	0.02%
Canadian Western Bank	CAD155,000	1.93%	16/4/2026	102,890	0.02%
Federation des Caisses Desjardins du Quebec	CAD155,000	1.59%	10/9/2026	101,614	0.01%
Canadian Western Bank	CAD145,000	2.61%	30/1/2025	101,180	0.01%
Royal Bank of Canada	\$100,000	5.66%	25/10/2024	101,161	0.01%
Bank of Montreal	€100,000	2.75%	15/6/2027	100,836	0.01%
Laurentian Bank of Canada	CAD145,000	1.15%	3/6/2024	100,674	0.01%
Inter Pipeline Ltd.	CAD141,000	2.73%	18/4/2024	100,672	0.01%
St Marys Cement, Inc. Canada	\$100,000	5.75%	28/1/2027	100,019	0.01%
Bank of Montreal	\$100,000	4.25%	14/9/2024	98,640	0.01%
Sun Life Financial, Inc.^	CAD140,000	2.38%	13/8/2029	98,240	0.01%
Magna International, Inc.	\$100,000	3.63%	15/6/2024	97,777	0.01%
Bank of Nova Scotia	CAD140,000	2.16%	3/2/2025	97,426	0.01%
Dream Industrial	CAD150,000	2.06%	17/6/2027	95,927	0.01%
Kinross Gold Corp.	\$100,000	4.50%	15/7/2027	94,690	0.01%
Enbridge, Inc.	CAD125,000	3.95%	19/11/2024	90,064	0.01%
Brookfield Infrastructure Finance ULC	CAD125,000	3.32%	22/2/2024	90,045	0.01%
Inter Pipeline Ltd.	CAD130,000	3.48%	16/12/2026	89,550	0.01%
Saputo, Inc.	CAD125,000	2.88%	19/11/2024	88,568	0.01%
Summit Industrial Income	CAD130,000	2.15%	17/9/2025	88,002	0.01%
Enbridge Pipelines, Inc.	CAD125,000	3.00%	10/8/2026	86,417	0.01%
Federation des Caisses Desjardins du Quebec^	CAD120,000	5.04%	23/8/2032	86,220	0.01%
bcIMC Realty Corp.	CAD125,000	3.00%	31/3/2027	86,088	0.01%
Honda Canada Finance, Inc.	CAD130,000	1.71%	28/9/2026	85,180	0.01%
Reliance LP	CAD120,000	3.75%	15/3/2026	83,845	0.01%
Canadian Imperial Bank of Commerce^	CAD120,000	4.20%	7/4/2032	83,566	0.01%
Equitable Bank	CAD120,000	1.94%	10/3/2025	81,586	0.01%
Bank of Nova Scotia	CAD115,000	2.49%	23/9/2024	81,287	0.01%
Canadian Natural Resources Ltd.	CAD115,000	3.42%	1/12/2026	80,960	0.01%
RioCan	CAD125,000	2.36%	10/3/2027	80,684	0.01%
407 International, Inc.	CAD115,000	1.80%	22/5/2025	79,555	0.01%
Brookfield Renewable Partners ULC	CAD110,000	3.75%	2/6/2025	78,679	0.01%
Ivanhoe Cambridge II, Inc.	CAD110,000	2.30%	12/12/2024	77,057	0.01%
General Motors Financial of Canada Ltd.	CAD115,000	1.70%	9/7/2025	76,969	0.01%
Bell MTS, Inc.	CAD105,000	4.00%	27/5/2024	76,242	0.01%
OMERS Realty Corp.	CAD105,000	3.33%	12/11/2024	75,145	0.01%
AltaGas Ltd.	CAD105,000	4.12%	7/4/2026	74,913	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD105,000	3.20%	24/4/2026	73,762	0.01%
Hydro One, Inc.	CAD105,000	2.77%	24/2/2026	73,519	0.01%
Federation des Caisses Desjardins du Quebec	CAD100,000	4.41%	19/5/2027	72,142	0.01%
Westcoast Energy, Inc.	CAD100,000	3.43%	12/9/2024	71,733	0.01%
Thomson Reuters Corp.	\$75,000	3.35%	15/5/2026	71,161	0.01%
Enbridge Gas, Inc.	CAD100,000	3.31%	11/9/2025	71,128	0.01%
Toronto-Dominion Bank^	CAD100,000	3.22%	25/7/2029	71,073	0.01%
Cenovus Energy, Inc.	CAD100,000	3.60%	10/3/2027	70,827	0.01%
Fairfax Financial Holdings Ltd.	CAD100,000	4.25%	6/12/2027	70,191	0.01%
National Bank of Canada	CAD100,000	2.58%	3/2/2025	70,154	0.01%
Hydro One, Inc.	CAD100,000	1.76%	28/2/2025	69,386	0.01%
OMERS Realty Corp.	CAD100,000	3.24%	4/10/2027	69,050	0.01%
Toronto-Dominion Bank	CAD95,000	2.85%	8/3/2024	68,236	0.01%
H&R	CAD95,000	3.37%	30/1/2024	68,151	0.01%
Bruce Power LP	CAD95,000	3.97%	23/6/2026	68,102	0.01%
Manulife Bank of Canada	CAD100,000	2.86%	16/2/2027	68,046	0.01%
Bank of Montreal^	CAD100,000	2.08%	17/6/2030	67,984	0.01%
Hyundai Capital Canada, Inc.	CAD100,000	3.20%	16/2/2027	67,163	0.01%
Choice Properties	CAD100,000	2.85%	21/5/2027	67,037	0.01%
Royal Bank of Canada	CAD100,000	2.33%	28/1/2027	66,761	0.01%
Sun Life Financial, Inc.^	CAD100,000	2.58%	10/5/2032	66,206	0.01%
Manulife Financial Corp.^	CAD95,000	2.24%	12/5/2030	65,105	0.01%
Canadian Imperial Bank of Commerce	CAD90,000	3.30%	26/5/2025	64,296	0.01%
Canadian Imperial Bank of Commerce^	CAD95,000	2.01%	21/7/2030	64,110	0.01%
Toronto-Dominion Bank	CAD80,000	9.15%	26/5/2025	63,602	0.01%
Cameco Corp.	CAD85,000	4.19%	24/6/2024	61,482	0.01%
First Capital	CAD90,000	3.60%	6/5/2026	61,253	0.01%
Capital Power Corp.	CAD84,000	4.28%	18/9/2024	60,738	0.01%
Enbridge, Inc.	CAD80,000	5.70%	9/11/2027	60,549	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Shaw Communications, Inc.	CAD85,000	3.80%	1/3/2027	59,492	0.01%
CI Financial Corp.	CAD80,000	7.00%	2/12/2025	59,430	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD85,000	2.90%	12/8/2026	58,675	0.01%
AltaGas Ltd.	CAD80,000	4.40%	15/3/2024	58,366	0.01%
iA Financial Corp., Inc. ^	CAD85,000	3.07%	24/9/2031	57,596	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD80,000	3.20%	22/7/2024	57,378	0.01%
Inter Pipeline Ltd.	CAD80,000	3.17%	24/3/2025	56,325	0.01%
BCI QuadReal Realty	CAD80,000	1.06%	12/3/2024	56,281	0.01%
National Bank of Canada	CAD75,000	5.30%	3/11/2025	55,722	0.01%
Enbridge Gas, Inc.	CAD80,000	2.81%	1/6/2026	55,702	0.01%
H&R	CAD85,000	2.63%	19/2/2027	55,691	0.01%
Manulife Bank of Canada	CAD85,000	1.54%	14/9/2026	55,495	0.01%
NAV Canada	CAD83,553	0.94%	9/2/2026	55,452	0.01%
Bank of Nova Scotia ^	CAD80,000	3.93%	3/5/2032	55,142	0.01%
Gibson Energy, Inc.	CAD80,000	2.45%	14/7/2025	54,984	0.01%
Fairfax Financial Holdings Ltd.	CAD75,000	4.95%	3/3/2025	54,669	0.01%
Loblaw Cos Ltd.	CAD75,000	3.92%	10/6/2024	54,518	0.01%
Intact Financial Corp.	CAD75,000	3.69%	24/3/2025	53,830	0.01%
AltaGas Ltd.	CAD75,000	3.84%	15/1/2025	53,745	0.01%
Choice Properties	CAD75,000	3.55%	10/1/2025	53,341	0.01%
Honda Canada Finance, Inc.	CAD75,000	2.50%	4/6/2024	53,302	0.01%
Canadian Western Bank	CAD75,000	2.60%	6/9/2024	52,905	0.01%
Nissan Canada, Inc.	CAD80,000	2.10%	22/9/2025	52,875	0.01%
AIMCo Realty Investors LP	CAD75,000	3.37%	1/6/2027	52,421	0.01%
Laurentian Bank of Canada	CAD75,000	1.95%	17/3/2025	51,386	0.01%
CI Financial Corp.	CAD72,000	3.22%	22/7/2024	50,739	0.01%
ARC Resources Ltd.	CAD75,000	2.35%	10/3/2026	50,649	0.01%
Sagen MI Canada, Inc.	CAD70,000	4.24%	1/4/2024	50,630	0.01%
Saputo, Inc.	CAD75,000	2.24%	16/6/2027	49,413	0.01%
Teranet Holdings LP	CAD70,000	3.54%	11/6/2025	49,348	0.01%
BCI QuadReal Realty	CAD75,000	1.07%	4/2/2026	49,302	0.01%
Canadian Natural Resources Ltd.	\$50,000	3.80%	15/4/2024	49,082	0.01%
Federation des Caisses Desjardins du Quebec	\$50,000	4.55%	23/8/2027	47,978	0.01%
Dollarama, Inc.	CAD70,000	1.87%	8/7/2026	46,679	0.01%
Toyota Credit Canada, Inc.	CAD70,000	1.18%	23/2/2026	46,018	0.01%
SmartCentres	CAD65,000	3.56%	6/2/2025	45,867	0.01%
Brookfield Infrastructure Finance ULC	CAD60,000	5.62%	14/11/2027	44,997	0.01%
Capital Power Corp.	CAD60,000	4.99%	23/1/2026	43,835	0.01%
Energir, Inc.	CAD65,000	2.10%	16/4/2027	43,659	0.01%
Royal Bank of Canada	CAD65,000	1.59%	4/5/2026	43,068	0.01%
Alectra, Inc.	CAD60,000	3.24%	21/11/2024	42,889	0.01%
Canadian Western Bank	CAD60,000	3.86%	21/4/2025	42,846	0.01%
CT	CAD60,000	3.53%	9/6/2025	42,412	0.01%
Canadian National Railway Co.	CAD60,000	2.80%	22/9/2025	42,334	0.01%
Bank of Montreal	CAD60,000	2.37%	3/2/2025	41,934	0.01%
CNH Industrial Capital Canada Ltd.	CAD60,000	1.50%	1/10/2024	41,470	0.01%
Granite Holdings LP	CAD60,000	3.06%	4/6/2027	40,364	0.01%
TransCanada PipeLines Ltd.	CAD55,000	4.35%	12/5/2026	39,725	0.01%
First Capital	CAD55,000	4.79%	30/8/2024	39,561	0.01%
Nissan Canada, Inc.	CAD55,000	1.63%	18/3/2024	38,344	0.01%
Toronto-Dominion Bank	CAD55,000	2.67%	9/9/2025	38,226	0.01%
RioCan	CAD55,000	2.58%	12/2/2025	38,175	0.01%
Royal Bank of Canada	CAD55,000	1.94%	1/5/2025	37,894	0.01%
Central 1 Credit Union	CAD50,000	5.42%	29/9/2025	36,849	0.01%
Cameco Corp.	CAD55,000	2.95%	21/10/2027	36,720	0.01%
National Bank of Canada ^	CAD50,000	5.43%	16/8/2032	36,522	0.01%
Canadian Natural Resources Ltd.	CAD50,000	3.55%	3/6/2024	36,281	0.01%
AltaLink LP	CAD50,000	3.40%	6/6/2024	36,127	0.01%
Fairfax Financial Holdings Ltd.	CAD50,000	4.70%	16/12/2026	35,958	0.01%
Hydro One, Inc.	CAD50,000	2.54%	5/4/2024	35,801	0.01%
Choice Properties	CAD50,000	3.56%	9/9/2024	35,795	0.01%
Bruce Power LP	CAD50,000	3.00%	21/6/2024	35,776	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	3.35%	12/3/2025	35,651	0.01%
Pembina Pipeline Corp.	CAD50,000	3.54%	3/2/2025	35,591	0.01%
National Bank of Canada	CAD50,000	2.55%	12/7/2024	35,488	0.01%
Federation des Caisses Desjardins du Quebec	CAD50,000	2.42%	4/10/2024	35,261	0.01%
bcIMC Realty Corp.	CAD50,000	2.84%	3/6/2025	35,204	0.01%
First National Financial Corp.	CAD50,000	3.58%	25/11/2024	35,198	0.01%
Canadian Imperial Bank of Commerce	CAD50,000	2.75%	7/3/2025	35,169	0.01%
Brookfield Corp.	CAD50,000	3.80%	16/3/2027	34,999	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	3.60%	29/9/2027	34,967	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Renewable Partners ULC	CAD50,000	3.63%	15/1/2027	34,955	0.01%
AltaLink LP	CAD50,000	2.75%	29/5/2026	34,894	0.01%
Enbridge, Inc.	CAD50,000	2.44%	2/6/2025	34,750	0.01%
Transcontinental, Inc.	CAD50,000	2.67%	3/2/2025	34,625	0.01%
IGM Financial, Inc.	CAD50,000	3.44%	26/1/2027	34,585	0.01%
Toronto-Dominion Bank	CAD50,000	1.94%	13/3/2025	34,575	0.01%
iA Financial Corp., Inc.^	CAD50,000	2.40%	21/2/2030	34,475	0.01%
BCI QuadReal Realty	CAD50,000	1.68%	3/3/2025	34,436	0.01%
Equitable Bank	CAD50,000	3.36%	2/3/2026	34,310	0.01%
Enbridge Gas, Inc.	CAD50,000	2.88%	22/11/2027	34,300	0.01%
SmartCentres	CAD50,000	3.44%	28/8/2026	34,181	0.01%
Intact Financial Corp.	CAD50,000	2.85%	7/6/2027	34,143	0.00%
Toronto-Dominion Bank^	CAD50,000	3.06%	26/1/2032	33,597	0.00%
SmartCentres	CAD50,000	3.19%	11/6/2027	33,469	0.00%
First Capital	CAD50,000	3.46%	22/1/2027	33,206	0.00%
Sagen MI Canada, Inc.	CAD50,000	2.96%	1/3/2027	32,851	0.00%
Canadian Imperial Bank of Commerce^	CAD50,000	1.96%	21/4/2031	32,782	0.00%
Federation des Caisses Desjardins du Quebec^	CAD50,000	1.99%	28/5/2031	32,682	0.00%
Stantec, Inc.	CAD50,000	2.05%	8/10/2027	32,293	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	1.65%	16/8/2027	32,147	0.00%
Hydro One Ltd.	CAD50,000	1.41%	15/10/2027	32,120	0.00%
Dollarama, Inc.	CAD50,000	1.51%	20/9/2027	31,741	0.00%
Metro, Inc.	CAD45,000	1.92%	2/12/2024	31,388	0.00%
Westcoast Energy, Inc.	CAD40,000	8.85%	21/7/2025	31,388	0.00%
Penske Truck Leasing Canada, Inc.	CAD40,000	5.44%	8/12/2025	29,597	0.00%
Canadian Western Bank^	CAD40,000	3.67%	11/6/2029	28,517	0.00%
Saputo, Inc.	CAD40,000	3.60%	14/8/2025	28,481	0.00%
AIMCo Realty Investors LP	CAD40,000	2.27%	26/6/2024	28,354	0.00%
Choice Properties	CAD40,000	2.46%	30/11/2026	26,656	0.00%
Saputo, Inc.	CAD40,000	1.42%	19/6/2026	26,189	0.00%
Original Wempi, Inc.	CAD35,922	4.06%	13/2/2024	25,700	0.00%
Toronto-Dominion Bank	CAD35,000	4.34%	27/1/2026	25,342	0.00%
OMERS Realty Corp.	CAD35,000	3.33%	5/6/2025	24,928	0.00%
Primaris	CAD35,000	4.73%	30/3/2027	24,622	0.00%
CT	CAD35,000	3.29%	1/6/2026	24,131	0.00%
Central 1 Credit Union^	CAD35,000	2.39%	30/6/2031	22,908	0.00%
Central 1 Credit Union	CAD35,000	1.32%	29/1/2026	22,883	0.00%
OMERS Realty Corp.	CAD30,000	2.86%	23/2/2024	21,569	0.00%
Original Wempi, Inc.	CAD30,000	4.31%	13/2/2024	21,435	0.00%
TriSummit Utilities, Inc.	CAD30,000	3.15%	6/4/2026	20,884	0.00%
Crombie	CAD30,000	3.68%	26/8/2026	20,761	0.00%
Canadian Core Real Estate LP	CAD30,000	3.30%	2/3/2027	20,357	0.00%
Vancouver Airport Authority	CAD25,000	7.43%	7/12/2026	20,254	0.00%
Gibson Energy, Inc.	CAD30,000	2.85%	14/7/2027	20,062	0.00%
TransCanada PipeLines Ltd.	CAD25,000	8.29%	5/2/2026	19,886	0.00%
Chip Mortgage Trust	CAD30,000	1.74%	15/12/2025	19,780	0.00%
Hyundai Capital Canada, Inc.	CAD30,000	2.01%	12/5/2026	19,669	0.00%
Daimler Trucks Finance Canada, Inc.	CAD25,000	5.22%	20/9/2027	18,344	0.00%
Crombie	CAD25,000	4.80%	31/1/2025	18,097	0.00%
Artis	CAD25,000	5.60%	29/4/2025	17,866	0.00%
Intact Financial Corp.	CAD25,000	3.77%	2/3/2026	17,837	0.00%
Coast Capital Savings Federal Credit Union	CAD25,000	4.26%	21/4/2025	17,797	0.00%
Chartwell Retirement Residences	CAD25,000	4.21%	28/4/2025	17,748	0.00%
H&R	CAD25,000	4.07%	16/6/2025	17,733	0.00%
TransCanada PipeLines Ltd.	CAD25,000	3.30%	17/7/2025	17,698	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD25,000	2.75%	29/1/2025	17,637	0.00%
First Capital	CAD25,000	4.32%	31/7/2025	17,609	0.00%
Pembina Pipeline Corp.	CAD25,000	3.71%	11/8/2026	17,578	0.00%
Sienna Senior Living, Inc.	CAD25,000	3.11%	4/11/2024	17,553	0.00%
Algonquin Power Co.	CAD25,000	4.09%	17/2/2027	17,516	0.00%
AltaGas Ltd.	CAD25,000	3.98%	4/10/2027	17,516	0.00%
CI Financial Corp.	CAD25,000	3.76%	26/5/2025	17,393	0.00%
FortisBC Energy, Inc.	CAD25,000	2.58%	8/4/2026	17,354	0.00%
MCAP Commercial LP	CAD25,000	3.74%	25/8/2025	17,317	0.00%
Crombie	CAD25,000	3.92%	21/6/2027	17,316	0.00%
Sienna Senior Living, Inc.	CAD25,000	3.45%	27/2/2026	17,186	0.00%
AltaGas Ltd.	CAD25,000	2.16%	10/6/2025	17,168	0.00%
407 International, Inc.	CAD25,000	2.43%	4/5/2027	17,092	0.00%
Finning International, Inc.	CAD25,000	2.63%	14/8/2026	16,986	0.00%
iA Financial Corp., Inc.^	CAD25,000	3.19%	25/2/2032	16,861	0.00%
AIMCo Realty Investors LP	CAD25,000	2.20%	4/11/2026	16,770	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Montreal	CAD25,000	1.76%	10/3/2026	16,739	0.00%
Honda Canada Finance, Inc.	CAD25,000	1.34%	17/3/2026	16,437	0.00%
Empire Life Insurance Co. ^	CAD25,000	2.02%	24/9/2031	16,180	0.00%
George Weston Ltd.	CAD20,000	4.12%	17/6/2024	14,510	0.00%
NAV Canada	CAD12,912	7.40%	1/6/2027	10,651	0.00%
				41,796,527	6.17%
Chile 0.16% (2021: 0.15%)					
Celulosa Arauco y Constitucion SA	\$250,000	4.50%	1/8/2024	246,236	0.03%
Cencosud SA	\$200,000	5.15%	12/2/2025	198,434	0.03%
Inversiones CMPC SA	\$200,000	4.75%	15/9/2024	197,388	0.03%
Cencosud SA	\$200,000	4.38%	17/7/2027	189,903	0.03%
Enel Americas SA	\$200,000	4.00%	25/10/2026	189,723	0.03%
Banco Santander Chile	\$100,000	2.70%	10/1/2025	94,890	0.01%
				1,116,574	0.16%
China 1.34% (2021: 1.74%)					
Alibaba Group Holding Ltd.	\$600,000	3.60%	28/11/2024	579,971	0.08%
Bocom Leasing Management Hong Kong Co., Ltd.	\$400,000	4.38%	22/1/2024	395,207	0.06%
CICC Hong Kong Finance 2016 MTN Ltd.	\$400,000	2.00%	26/1/2026	364,401	0.05%
CMB International Leasing Management Ltd.	\$350,000	1.88%	12/8/2025	315,814	0.05%
Baidu, Inc.	\$350,000	1.72%	9/4/2026	309,857	0.05%
China Mengniu Dairy Co., Ltd.	\$325,000	1.88%	17/6/2025	296,705	0.04%
CMB International Leasing Management Ltd.	\$300,000	3.00%	3/7/2024	287,829	0.04%
Pioneer Reward Ltd.	\$300,000	1.30%	9/4/2024	285,172	0.04%
Prosus NV	\$275,000	3.26%	19/1/2027	247,712	0.04%
Tencent Holdings Ltd.	\$250,000	3.80%	11/2/2025	244,762	0.04%
China Merchants Bank Co., Ltd.	\$250,000	1.20%	10/9/2025	225,479	0.03%
Contemporary Ruiding Development Ltd.	\$250,000	1.88%	17/9/2025	224,481	0.03%
Foxconn Far East Ltd.	\$250,000	1.63%	28/10/2025	223,871	0.03%
Yunda Holding Investment Ltd.	\$225,000	2.25%	19/8/2025	198,587	0.03%
Haitong Securities Co., Ltd.	\$200,000	4.50%	13/12/2023	198,577	0.03%
Baidu, Inc.	\$200,000	4.38%	14/5/2024	196,701	0.03%
Vanke Real Estate Hong Kong Co., Ltd.	\$200,000	5.35%	11/3/2024	196,166	0.03%
China Merchants Finance Co., Ltd.	\$200,000	4.75%	3/8/2025	196,040	0.03%
Tencent Holdings Ltd.	\$200,000	3.28%	11/4/2024	194,773	0.03%
Shanghai Port Group BVI Development Co., Ltd.	\$200,000	2.88%	18/6/2024	193,795	0.03%
ENN Energy Holdings Ltd.	\$200,000	4.63%	17/5/2027	192,538	0.03%
Shanghai Pudong Development Bank Co., Ltd.	\$200,000	3.25%	14/7/2025	192,420	0.03%
Shanghai Port Group BVI Development Co., Ltd.	\$200,000	2.40%	11/9/2024	191,198	0.03%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	190,024	0.03%
Coastal Emerald Ltd. ^	\$200,000	4.30%	Perpetual	189,225	0.03%
Link Finance Cayman 2009 Ltd.	\$200,000	2.88%	21/7/2026	187,066	0.03%
Vertex Capital Investment Ltd.	\$200,000	4.75%	3/4/2024	184,229	0.03%
Vigorous Champion International Ltd.	\$200,000	2.75%	2/6/2025	183,465	0.03%
Pioneer Reward Ltd.	\$200,000	2.00%	9/4/2026	182,391	0.03%
Tencent Holdings Ltd.	\$200,000	1.81%	26/1/2026	180,240	0.03%
Meituan	\$200,000	2.13%	28/10/2025	177,675	0.03%
Chongqing International Logistics Hub Park Construction Co., Ltd.	\$200,000	4.30%	26/9/2024	176,635	0.03%
Westwood Group Holdings Ltd.	\$200,000	2.80%	20/1/2026	175,486	0.03%
Haitong International Securities Group Ltd.	\$200,000	2.13%	20/5/2026	173,941	0.02%
SDG Finance Ltd.	\$200,000	2.80%	25/8/2026	172,557	0.02%
Far East Horizon Ltd.	\$200,000	3.38%	18/2/2025	172,548	0.02%
China Modern Dairy Holdings Ltd.	\$200,000	2.13%	14/7/2026	169,224	0.02%
Franshion Brilliant Ltd.	\$200,000	3.20%	9/4/2026	168,023	0.02%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	165,171	0.02%
GLP China Holdings Ltd.	\$200,000	2.95%	29/3/2026	141,873	0.02%
Fuqing Investment Management Ltd.	\$200,000	3.25%	23/6/2025	133,971	0.02%
				9,075,800	1.34%
Colombia 0.02% (2021: 0.00%)					
SURA Asset Management SA	\$150,000	4.38%	11/4/2027	139,400	0.02%
				139,400	0.02%
Czech Republic 0.07% (2021: 0.11%)					
CPI Property Group SA	€300,000	2.75%	12/5/2026	251,285	0.04%
EP Infrastructure A.S.	€100,000	1.66%	26/4/2024	94,168	0.01%
EP Infrastructure A.S.	€100,000	1.70%	30/7/2026	83,976	0.01%
CPI Property Group SA	€100,000	1.63%	23/4/2027	75,829	0.01%
				505,258	0.07%
Denmark 0.61% (2021: 0.85%)					
Nykredit Realkredit A/S	€400,000	0.13%	10/7/2024	402,777	0.06%
Danske Bank A/S	€400,000	5.38%	12/1/2024	398,193	0.06%
Danske Bank A/S	€350,000	0.63%	26/5/2025	346,854	0.05%
Jyske Bank A/S ^	€300,000	0.38%	15/10/2025	295,806	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Danske Bank A/S^	€300,000	1.38%	17/2/2027	290,896	0.04%
Danske Bank A/S	\$300,000	1.23%	22/6/2024	279,243	0.04%
Danske Bank A/S^	\$300,000	4.30%	1/4/2028	276,483	0.04%
Danske Bank A/S^	€200,000	0.50%	27/8/2025	200,001	0.03%
AP Moller-Maersk A/S	€200,000	1.75%	16/3/2026	199,999	0.03%
Danske Bank A/S^	\$208,000	3.24%	20/12/2025	194,494	0.03%
Danske Bank A/S^	€200,000	1.50%	2/9/2030	191,458	0.03%
Nykredit Realkredit A.S.	€200,000	1.38%	12/7/2027	189,296	0.03%
Carlsberg Breweries A/S	€200,000	0.38%	30/6/2027	184,282	0.03%
Danske Bank A/S^	€150,000	2.25%	14/1/2028	154,487	0.02%
ISS Global A/S	€150,000	0.88%	18/6/2026	141,667	0.02%
Danfoss Finance I BV	€100,000	0.13%	28/4/2026	94,103	0.02%
Sydbank A/S^	€100,000	0.50%	10/11/2026	93,758	0.02%
Danske Bank A/S^	€100,000	1.00%	15/5/2031	92,259	0.01%
Nykredit Realkredit A/S^	€100,000	0.88%	28/7/2031	90,445	0.01%
				4,116,501	0.61%
Estonia 0.03% (2021: 0.08%)					
Luminor Bank A/S^	€200,000	0.54%	23/9/2026	185,126	0.03%
				185,126	0.03%
Finland 0.56% (2021: 0.45%)					
Nordea Bank Abp	€500,000	1.13%	16/2/2027	482,412	0.07%
OP Corporate Bank plc	€400,000	0.50%	12/8/2025	394,247	0.06%
Nordea Bank Abp	CHF300,000	0.55%	23/6/2025	313,263	0.05%
OP Corporate Bank plc	€300,000	2.88%	15/12/2025	312,985	0.05%
Nordea Bank Abp	€300,000	0.50%	14/5/2027	281,338	0.04%
OP Corporate Bank plc^	€250,000	1.63%	9/6/2030	243,296	0.04%
Nordea Bank Abp	\$275,000	1.50%	30/9/2026	238,779	0.03%
Nordea Bank Abp	\$225,000	0.63%	24/5/2024	210,693	0.03%
Nordea Bank Abp	\$200,000	5.38%	22/9/2027	200,907	0.03%
Castellum Helsinki Finance Holding Abp	€200,000	2.00%	24/3/2025	189,035	0.03%
OP Corporate Bank plc	€200,000	0.63%	27/7/2027	180,900	0.03%
Kojamo OYJ	€182,000	1.88%	27/5/2027	164,007	0.02%
Balder Finland OYJ	€200,000	1.00%	18/1/2027	158,590	0.02%
OP Corporate Bank plc	€130,000	0.25%	24/3/2026	122,541	0.02%
OP Corporate Bank plc	€100,000	1.38%	4/9/2026	103,338	0.02%
Kojamo OYJ	€100,000	1.63%	7/3/2025	97,677	0.01%
Nordea Bank Abp	\$100,000	3.60%	6/6/2025	96,540	0.01%
				3,790,548	0.56%
France 7.43% (2021: 7.91%)					
BPCE SA	¥100,000,000	0.50%	12/12/2024	746,023	0.11%
BNP Paribas SA^	€800,000	0.25%	13/4/2027	744,808	0.11%
Credit Agricole SA^	¥100,000,000	0.51%	6/7/2027	731,408	0.11%
LVMH Moet Hennessy Louis Vuitton SE ¹	€700,000	0.75%	7/4/2025	711,922	0.11%
Veolia Environnement SA	€700,000	0.00%	14/1/2027	645,749	0.10%
Credit Agricole SA^	€700,000	0.63%	12/1/2028	644,943	0.10%
Unibail-Rodamco-Westfield SE	€700,000	0.63%	4/5/2027	634,064	0.09%
BPCE SA	€600,000	1.00%	15/7/2024	618,558	0.09%
Engie SA	€600,000	2.38%	19/5/2026	615,143	0.09%
TotalEnergies Capital International SA	€600,000	1.49%	8/4/2027	590,844	0.09%
Banque Federative du Credit Mutuel SA	€500,000	3.13%	14/9/2027	518,971	0.08%
Sanofi	€500,000	1.75%	10/9/2026	508,530	0.08%
Societe Generale SA	€500,000	1.13%	23/1/2025	505,069	0.07%
BNP Paribas SA	€500,000	1.50%	17/11/2025	503,192	0.07%
Autoroutes du Sud de la France SA	€500,000	1.25%	18/1/2027	488,774	0.07%
Societe Generale SA^	\$525,000	2.23%	21/1/2026	482,604	0.07%
Credit Mutuel Arkea SA	€500,000	0.01%	28/1/2026	473,308	0.07%
BNP Paribas SA^	\$500,000	2.82%	19/11/2025	472,981	0.07%
Banque Federative du Credit Mutuel SA	€500,000	0.01%	11/5/2026	470,909	0.07%
BPCE SA	\$450,000	4.75%	19/7/2027	439,365	0.06%
APRR SA	€400,000	1.50%	15/1/2024	421,369	0.06%
BPCE SA	\$425,000	4.63%	11/7/2024	412,841	0.06%
Credit Agricole SA	€400,000	1.38%	13/3/2025	407,579	0.06%
Schneider Electric SE	€400,000	0.25%	9/9/2024	405,747	0.06%
BNP Paribas SA	€400,000	1.63%	23/2/2026	405,458	0.06%
TotalEnergies SE^	€400,000	2.63%	Perpetual	399,553	0.06%
Carrefour SA	€400,000	1.88%	30/10/2026	398,230	0.06%
Airbus SE	€400,000	1.38%	9/6/2026	398,208	0.06%
RCI Banque SA	€425,000	1.13%	15/1/2027	395,134	0.06%
Air Liquide Finance SA	€400,000	1.00%	8/3/2027	389,627	0.06%
Veolia Environnement SA	€400,000	1.25%	2/4/2027	387,188	0.06%
Orange SA	€400,000	0.00%	4/9/2026	375,703	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BPCE SA	\$400,000	2.38%	14/1/2025	372,641	0.06%
BPCE SA^	€400,000	0.50%	15/9/2027	369,628	0.05%
Credit Agricole SA^	£300,000	5.75%	29/11/2027	359,175	0.05%
AXA SA^	£300,000	6.69%	Perpetual	359,066	0.05%
BNP Paribas SA^	\$400,000	2.59%	20/1/2028	351,958	0.05%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama^	€300,000	6.38%	Perpetual	324,978	0.05%
Banque Federative du Credit Mutuel SA	€300,000	2.63%	18/3/2024	317,973	0.05%
BPCE SA	\$360,000	1.00%	20/1/2026	315,528	0.05%
BNP Paribas SA	\$325,000	3.38%	9/1/2025	313,161	0.05%
Banque Federative du Credit Mutuel SA	€300,000	0.13%	5/2/2024	309,678	0.05%
Thales SA	€300,000	0.88%	19/4/2024	309,252	0.05%
BNP Paribas SA	€300,000	1.00%	27/6/2024	309,205	0.05%
AXA SA^	€300,000	3.88%	Perpetual	309,052	0.05%
Sanofi	€300,000	1.00%	1/4/2025	306,037	0.05%
Pernod Ricard SA	€300,000	1.13%	7/4/2025	304,111	0.05%
BNP Paribas Cardif SA	€300,000	1.00%	29/11/2024	302,290	0.04%
TotalEnergies SE^	€300,000	1.75%	Perpetual	301,980	0.04%
Banque Federative du Credit Mutuel SA	€300,000	1.00%	23/5/2025	301,322	0.04%
Banque Federative du Credit Mutuel SA^	€300,000	3.88%	16/6/2032	300,485	0.04%
Banque Federative du Credit Mutuel SA	€300,000	1.63%	19/1/2026	300,185	0.04%
BPCE SA	€300,000	0.63%	28/4/2025	298,883	0.04%
BNP Paribas SA^	€300,000	2.13%	23/1/2027	298,848	0.04%
Sanofi	€300,000	1.00%	21/3/2026	298,753	0.04%
Credit Agricole SA^	€300,000	1.00%	22/4/2026	298,392	0.04%
Societe Generale SA^	€300,000	1.13%	21/4/2026	297,937	0.04%
Credit Agricole SA	€300,000	1.25%	14/4/2026	296,648	0.04%
Banque Federative du Credit Mutuel SA	€300,000	0.01%	7/3/2025	296,046	0.04%
Credit Agricole SA^	€300,000	1.63%	5/6/2030	294,879	0.04%
Engie SA^	€300,000	1.63%	Perpetual	293,083	0.04%
Orange SA	€300,000	1.50%	9/9/2027	291,687	0.04%
Schneider Electric SE	€300,000	1.00%	9/4/2027	289,998	0.04%
Banque Federative du Credit Mutuel SA	€300,000	1.25%	26/5/2027	287,556	0.04%
ICADE	€300,000	1.75%	10/6/2026	286,697	0.04%
Societe Generale SA	\$300,000	2.63%	16/10/2024	283,790	0.04%
Danone SA	\$300,000	2.95%	2/11/2026	279,319	0.04%
BNP Paribas SA^	\$300,000	2.22%	9/6/2026	276,401	0.04%
Societe Generale SA^	€300,000	0.63%	2/12/2027	275,130	0.04%
BNP Paribas SA^	€300,000	1.13%	15/1/2032	269,461	0.04%
Credit Agricole SA	\$275,000	4.13%	10/1/2027	261,649	0.04%
BNP Paribas SA^	\$300,000	1.90%	30/9/2028	250,014	0.04%
BNP Paribas SA	\$250,000	3.80%	10/1/2024	245,705	0.04%
Credit Agricole SA	\$250,000	3.88%	15/4/2024	245,498	0.04%
BNP Paribas SA	\$250,000	4.25%	15/10/2024	244,183	0.04%
Credit Agricole SA	\$250,000	3.25%	4/10/2024	240,905	0.04%
Credit Agricole SA^	\$275,000	1.25%	26/1/2027	240,851	0.04%
Banque Federative du Credit Mutuel SA	£200,000	4.88%	25/9/2025	238,193	0.04%
Air Liquide Finance SA	\$250,000	2.50%	27/9/2026	230,617	0.03%
Banque Federative du Credit Mutuel SA	\$235,000	2.38%	21/11/2024	222,203	0.03%
Societe Generale SA	\$225,000	4.68%	15/6/2027	219,259	0.03%
BNP Paribas SA	\$225,000	4.38%	28/9/2025	219,099	0.03%
Societe Generale SA^	\$250,000	1.49%	14/12/2026	217,847	0.03%
Credit Agricole SA	\$225,000	4.38%	17/3/2025	217,213	0.03%
Arval Service Lease SA	€200,000	4.75%	22/5/2027	216,022	0.03%
BPCE SA	€200,000	2.88%	16/1/2024	213,646	0.03%
Societe Generale SA	€200,000	4.00%	16/11/2027	213,303	0.03%
CNP Assurances^	€200,000	4.00%	Perpetual	209,981	0.03%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	209,955	0.03%
ELO SACA	€200,000	2.63%	30/1/2024	209,472	0.03%
Banque Federative du Credit Mutuel SA	€200,000	3.00%	11/9/2025	209,380	0.03%
Credit Agricole SA	€200,000	3.38%	28/7/2027	208,545	0.03%
AXA SA^	€200,000	3.94%	Perpetual	208,381	0.03%
Arval Service Lease SA	€200,000	3.38%	4/1/2026	208,149	0.03%
BNP Paribas SA	€200,000	2.38%	17/2/2025	207,703	0.03%
Credit Agricole Assurances SA^	€200,000	4.25%	Perpetual	207,571	0.03%
LVMH Moet Hennessy Louis Vuitton SE	€200,000	0.00%	11/2/2024	207,472	0.03%
L'Oreal SA	€200,000	0.38%	29/3/2024	207,431	0.03%
Imerys SA	€200,000	2.00%	10/12/2024	207,315	0.03%
Credit Mutuel Arkea SA	€200,000	3.38%	19/9/2027	207,209	0.03%
Sodexo SA	€200,000	2.50%	24/6/2026	206,776	0.03%
BPCE SA	£200,000	1.38%	23/12/2026	206,703	0.03%
BPCE SA	€200,000	2.88%	22/4/2026	205,472	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Agricole SA	€200,000	0.50%	24/6/2024	204,727	0.03%
Arkema SA	€200,000	1.50%	20/1/2025	204,592	0.03%
Unibail-Rodamco-Westfield SE	€200,000	2.13%	9/4/2025	203,869	0.03%
Banque Federative du Credit Mutuel SA	€200,000	2.38%	24/3/2026	202,919	0.03%
Edenred	€200,000	1.38%	10/3/2025	202,850	0.03%
BNP Paribas SA	€200,000	1.25%	19/3/2025	202,743	0.03%
BPCE SA	AUD300,000	5.20%	29/9/2025	202,226	0.03%
ELO SACA	€200,000	2.38%	25/4/2025	202,139	0.03%
Capgemini SE	€200,000	1.63%	15/4/2026	200,791	0.03%
Cie Financiere et Industrielle des Autoroutes SA	€200,000	0.38%	7/2/2025	200,539	0.03%
TotalEnergies SE^	€200,000	3.37%	Perpetual	199,408	0.03%
Vivendi SE	€200,000	0.63%	11/6/2025	198,483	0.03%
Klepierre SA	€200,000	1.88%	19/2/2026	198,479	0.03%
MMS USA Holdings, Inc.	€200,000	0.63%	13/6/2025	197,485	0.03%
AXA SA^	€200,000	3.38%	6/7/2047	197,417	0.03%
BPCE SA	€200,000	1.75%	26/4/2027	196,439	0.03%
ALD SA	€200,000	1.25%	2/3/2026	195,019	0.03%
APRR SA	€200,000	1.25%	14/1/2027	194,955	0.03%
Cie de Saint-Gobain	€200,000	1.38%	14/6/2027	193,514	0.03%
Orange SA	€200,000	0.88%	3/2/2027	192,195	0.03%
BPCE SA	\$200,000	4.50%	15/3/2025	192,117	0.03%
AXA SA^	\$200,000	5.13%	17/1/2047	190,771	0.03%
BNP Paribas SA	\$200,000	4.63%	13/3/2027	190,750	0.03%
Alstom SA	€200,000	0.25%	14/10/2026	189,988	0.03%
Dassault Systemes SE	€200,000	0.13%	16/9/2026	189,740	0.03%
Orange SA	€200,000	0.00%	29/6/2026	189,185	0.03%
BNP Paribas SA^	€200,000	2.50%	31/3/2032	188,647	0.03%
La Mondiale SAM^	\$200,000	5.88%	26/1/2047	187,475	0.03%
Societe Generale SA^	€200,000	1.00%	24/11/2030	187,106	0.03%
Societe Generale SA	\$200,000	4.00%	12/1/2027	185,761	0.03%
Societe Generale SA	€200,000	0.75%	25/1/2027	184,533	0.03%
BPCE SA	€200,000	0.50%	24/2/2027	184,386	0.03%
Societe Generale SA^	€200,000	1.13%	30/6/2031	182,356	0.03%
HSBC Continental Europe SA	€200,000	0.10%	3/9/2027	181,995	0.03%
BPCE SA^	\$200,000	1.65%	6/10/2026	177,783	0.03%
RCI Banque SA	€161,000	4.13%	1/12/2025	170,578	0.03%
BNP Paribas SA^	\$185,000	1.32%	13/1/2027	161,683	0.02%
Societe Generale SA^	\$175,000	2.80%	19/1/2028	152,868	0.02%
Banque Federative du Credit Mutuel SA	\$150,000	4.75%	13/7/2027	146,274	0.02%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$150,000	3.75%	17/9/2024	141,778	0.02%
Bouygues SA	£100,000	5.50%	6/10/2026	121,367	0.02%
Banque Federative du Credit Mutuel SA	\$130,000	1.60%	4/10/2026	113,108	0.02%
BNP Paribas SA	£100,000	3.38%	23/1/2026	112,941	0.02%
Banque Federative du Credit Mutuel SA	£100,000	1.75%	19/12/2024	112,840	0.02%
Sodexo, Inc.	\$125,000	1.63%	16/4/2026	110,177	0.02%
Vinci SA	£100,000	2.25%	15/3/2027	109,017	0.02%
Banque Federative du Credit Mutuel SA	£100,000	1.25%	5/12/2025	107,883	0.02%
Westfield America Management Ltd.	£100,000	2.13%	30/3/2025	107,643	0.02%
Orange SA^	€100,000	5.25%	Perpetual	107,394	0.02%
Orange SA^	€100,000	5.00%	Perpetual	106,845	0.02%
ALD SA	€100,000	4.00%	5/7/2027	106,688	0.02%
Banque Federative du Credit Mutuel SA	€100,000	3.00%	21/5/2024	105,996	0.02%
CNP Assurances^	€100,000	4.25%	5/6/2045	105,693	0.02%
Banque Federative du Credit Mutuel SA	£100,000	1.50%	7/10/2026	105,525	0.02%
BNP Paribas SA	€100,000	2.38%	20/5/2024	105,518	0.02%
Schneider Electric SE	€100,000	3.25%	9/11/2027	105,495	0.02%
Unibail-Rodamco-Westfield SE	€100,000	2.50%	26/2/2024	105,037	0.02%
Banque Federative du Credit Mutuel SA	£100,000	1.00%	16/7/2026	104,440	0.02%
Sodexo SA	€100,000	0.50%	17/1/2024	103,972	0.02%
Credit Agricole Assurances SA^	€100,000	4.50%	Perpetual	103,966	0.02%
Veolia Environnement SA^	€100,000	2.88%	Perpetual	103,567	0.02%
Credit Mutuel Arkea SA	€100,000	1.25%	31/5/2024	103,408	0.02%
Societe Generale SA^	€100,000	1.50%	30/5/2025	103,366	0.02%
JCDecaux SE	€100,000	2.00%	24/10/2024	102,919	0.02%
HSBC Continental Europe SA	€100,000	0.25%	17/5/2024	102,554	0.02%
BNP Paribas SA^	£100,000	2.00%	24/5/2031	102,512	0.02%
Sanofi	€100,000	0.88%	6/4/2025	101,894	0.02%
Holding d'Infrastructures de Transport SASU	€100,000	2.25%	24/3/2025	101,855	0.02%
Banque Federative du Credit Mutuel SA	€100,000	1.25%	14/1/2025	101,751	0.02%
Vivendi SE	€100,000	0.88%	18/9/2024	101,628	0.02%
BPCE SA	€100,000	0.63%	26/9/2024	101,471	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Gecina SA	€100,000	1.50%	20/1/2025	101,470	0.02%
BNP Paribas SA^	€100,000	0.50%	15/7/2025	101,262	0.02%
Worldline SA	€100,000	0.25%	18/9/2024	100,978	0.02%
Dassault Systemes SE	€100,000	0.00%	16/9/2024	100,917	0.01%
Cie de Saint-Gobain	€100,000	1.00%	17/3/2025	100,850	0.01%
Orange SA^	€100,000	2.38%	Perpetual	100,804	0.01%
Carrefour SA	€100,000	1.25%	3/6/2025	100,618	0.01%
Teleperformance	€100,000	1.88%	2/7/2025	100,492	0.01%
ELO SACA	€100,000	2.88%	29/1/2026	100,209	0.01%
Covivio	€100,000	1.88%	20/5/2026	100,091	0.01%
Pernod Ricard SA	€100,000	1.50%	18/5/2026	99,997	0.01%
Wendel SE	€100,000	2.50%	9/2/2027	99,597	0.01%
Arkema SA^	€100,000	2.75%	Perpetual	99,290	0.01%
L'Oreal SA	€100,000	0.88%	29/6/2026	99,099	0.01%
BNP Paribas SA^	€100,000	2.75%	25/7/2028	98,772	0.01%
Autoroutes du Sud de la France SA	€100,000	1.13%	20/4/2026	98,748	0.01%
Covivio Hotels SACA	€100,000	1.88%	24/9/2025	98,741	0.01%
Credit Agricole SA^	€100,000	1.88%	22/4/2027	98,652	0.01%
Cie de Saint-Gobain	€100,000	1.13%	23/3/2026	98,378	0.01%
EssilorLuxottica SA	€100,000	0.38%	5/1/2026	98,326	0.01%
SCOR SE^	€100,000	3.00%	8/6/2046	97,920	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	97,326	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€100,000	0.00%	11/2/2026	97,186	0.01%
Suez SACA	€100,000	1.88%	24/5/2027	96,688	0.01%
BPCE SA	€100,000	0.38%	2/2/2026	96,411	0.01%
BPCE SA	€100,000	0.25%	15/1/2026	96,311	0.01%
Imerys SA	€100,000	1.50%	15/1/2027	96,092	0.01%
Gecina SA	€100,000	1.38%	30/6/2027	95,797	0.01%
Safran SA	€100,000	0.13%	16/3/2026	95,625	0.01%
Orange SA^	€100,000	1.75%	Perpetual	94,354	0.01%
Banque Federative du Credit Mutuel SA	€100,000	1.63%	15/11/2027	94,102	0.01%
Societe Generale SA	\$100,000	2.63%	22/1/2025	94,032	0.01%
Eutelsat SA	€100,000	2.00%	2/10/2025	93,448	0.01%
Thales SA	€100,000	0.25%	29/1/2027	92,653	0.01%
Worldline SA	€100,000	0.88%	30/6/2027	92,448	0.01%
ARGAN SA	€100,000	1.01%	17/11/2026	91,678	0.01%
BPCE SA^	€100,000	0.50%	14/1/2028	91,054	0.01%
Mercialys SA	€100,000	1.80%	27/2/2026	90,932	0.01%
BNP Paribas SA^	€100,000	0.50%	19/2/2028	90,602	0.01%
Arkema SA^	€100,000	1.50%	Perpetual	90,090	0.01%
Credit Agricole SA	\$100,000	2.02%	11/1/2027	90,051	0.01%
Danone SA^	€100,000	1.00%	Perpetual	89,495	0.01%
WEA Finance LLC	\$100,000	2.88%	15/1/2027	85,807	0.01%
BNP Paribas SA^	\$50,000	4.71%	10/1/2025	49,465	0.01%
				50,310,628	7.43%
Germany 5.21% (2021: 6.16%)					
Volkswagen Bank GmbH	€1,000,000	1.25%	10/6/2024	1,025,419	0.15%
Volkswagen International Finance NV^	€1,000,000	3.50%	Perpetual	987,558	0.15%
Bayer AG	€800,000	0.38%	6/7/2024	815,834	0.12%
Deutsche Bank AG	€750,000	0.90%	28/5/2024	701,597	0.10%
Commerzbank AG	€700,000	1.00%	4/3/2026	684,834	0.10%
E.ON SE	€700,000	0.38%	29/9/2027	652,047	0.10%
Amprion GmbH	€600,000	3.45%	22/9/2027	627,593	0.09%
Volkswagen Bank GmbH	€600,000	1.88%	31/1/2024	627,542	0.09%
Bayer US Finance II LLC	\$550,000	4.25%	15/12/2025	534,103	0.08%
Volkswagen Financial Services AG	€600,000	0.13%	12/2/2027	534,062	0.08%
Siemens Financieringsmaatschappij NV	\$575,000	1.20%	11/3/2026	511,693	0.08%
Deutsche Bank AG	€500,000	1.63%	20/1/2027	469,911	0.07%
Deutsche Bank AG^	\$475,000	3.96%	26/11/2025	454,171	0.07%
Deutsche Bank AG^	\$500,000	2.13%	24/11/2026	441,053	0.07%
Mercedes-Benz Finance North America LLC	\$450,000	0.75%	1/3/2024	427,500	0.06%
Traton Finance Luxembourg SA	€400,000	4.13%	22/11/2025	422,542	0.06%
BMW US Capital LLC	\$425,000	3.90%	9/4/2025	416,249	0.06%
Volkswagen Leasing GmbH	€400,000	1.13%	4/4/2024	412,559	0.06%
Allianz SE^	€400,000	3.38%	Perpetual	411,418	0.06%
Aareal Bank AG	€400,000	0.38%	10/4/2024	406,273	0.06%
Deutsche Bank AG^	€400,000	1.00%	19/11/2025	398,342	0.06%
Volkswagen Financial Services AG	€400,000	0.00%	12/2/2025	391,609	0.06%
Clearstream Banking AG	€400,000	0.00%	1/12/2025	385,712	0.06%
BMW US Capital LLC	€400,000	1.00%	20/4/2027	384,582	0.06%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	383,552	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Siemens Financieringsmaatschappij NV	\$400,000	0.65%	11/3/2024	380,030	0.06%
Bayer AG	€400,000	0.75%	6/1/2027	376,577	0.06%
RWE AG	€350,000	2.50%	24/8/2025	362,913	0.05%
Siemens Financieringsmaatschappij NV	\$375,000	3.40%	16/3/2027	353,314	0.05%
Siemens Financieringsmaatschappij NV	€300,000	1.00%	20/2/2025	335,279	0.05%
Deutsche Post AG	€300,000	2.88%	11/12/2024	319,992	0.05%
Volkswagen Leasing GmbH	€300,000	2.63%	15/1/2024	318,038	0.05%
Vonovia SE	€300,000	4.75%	23/5/2027	315,916	0.05%
Commerzbank AG^	€300,000	4.63%	21/3/2028	312,875	0.05%
Deutsche Bank AG^	€300,000	5.63%	19/5/2031	312,081	0.05%
Bertelsmann SE & Co. KGaA	€300,000	1.75%	14/10/2024	311,360	0.05%
Mercedes-Benz International Finance BV	€300,000	0.00%	8/2/2024	309,437	0.05%
Volkswagen International Finance NV^	€300,000	3.38%	Perpetual	303,954	0.04%
BMW Finance NV	€300,000	0.50%	22/2/2025	301,844	0.04%
HeidelbergCement Finance Luxembourg SA	€300,000	1.63%	7/4/2026	300,365	0.04%
Allianz SE^	€300,000	2.24%	7/7/2045	298,826	0.04%
Deutsche Bank AG^	\$300,000	6.12%	14/7/2026	298,456	0.04%
Deutsche Telekom International Finance BV	€300,000	1.13%	22/5/2026	298,326	0.04%
Mercedes-Benz International Finance BV	€300,000	1.50%	9/2/2027	297,569	0.04%
LANXESS AG	€300,000	1.00%	7/10/2026	294,458	0.04%
Traton Finance Luxembourg SA	€300,000	0.13%	24/3/2025	291,748	0.04%
Fresenius Finance Ireland plc	€300,000	0.00%	1/10/2025	285,451	0.04%
BMW US Capital LLC	\$300,000	0.80%	1/4/2024	284,506	0.04%
Vonovia SE	€300,000	0.00%	1/12/2025	280,466	0.04%
Vonovia Finance BV	€300,000	0.63%	9/7/2026	275,809	0.04%
Siemens Financieringsmaatschappij NV	£200,000	2.75%	10/9/2025	230,925	0.03%
Volkswagen Financial Services NV	£200,000	4.25%	9/10/2025	230,696	0.03%
Deutsche Bank AG^	£200,000	4.00%	24/6/2026	225,573	0.03%
Deutsche Bank AG^	\$250,000	2.55%	7/1/2028	212,840	0.03%
Mercedes-Benz Finance North America LLC	\$225,000	3.45%	6/1/2027	211,321	0.03%
Deutsche Bank AG	€200,000	4.00%	29/11/2027	210,585	0.03%
Deutsche Telekom International Finance BV	€200,000	0.88%	30/1/2024	208,851	0.03%
Mercedes-Benz International Finance BV	€200,000	0.88%	9/4/2024	207,231	0.03%
Volkswagen Financial Services NV	£200,000	1.13%	5/7/2026	205,276	0.03%
SAP SE	€200,000	0.75%	10/12/2024	204,757	0.03%
Fresenius Medical Care AG & Co. KGaA	€200,000	3.88%	20/9/2027	204,367	0.03%
Mercedes-Benz International Finance BV	€200,000	2.00%	22/8/2026	203,925	0.03%
Wurth Finance International BV	€200,000	1.00%	26/5/2025	203,306	0.03%
Vonovia Finance BV	€200,000	1.25%	6/12/2024	202,163	0.03%
SAP SE	€200,000	1.75%	22/2/2027	201,215	0.03%
Merck KGaA^	€200,000	1.63%	25/6/2079	200,991	0.03%
Mercedes-Benz International Finance BV	€200,000	1.00%	11/11/2025	200,475	0.03%
Vantage Towers AG	€200,000	0.38%	31/3/2027	197,549	0.03%
Merck Financial Services GmbH	€200,000	0.13%	16/7/2025	197,393	0.03%
Deutsche Pfandbriefbank AG	€200,000	0.13%	5/9/2024	197,233	0.03%
Deutsche Bank AG^	€200,000	3.25%	24/5/2028	196,823	0.03%
E.ON International Finance BV	€200,000	1.25%	19/10/2027	193,480	0.03%
EMD Finance LLC	\$200,000	3.25%	19/3/2025	192,042	0.03%
Siemens Financieringsmaatschappij NV	€200,000	0.63%	25/2/2027	191,269	0.03%
Volkswagen Group of America Finance LLC	€200,000	3.35%	13/5/2025	191,185	0.03%
Deutsche Telekom AG	€200,000	0.50%	5/7/2027	189,028	0.03%
Deutsche Bank AG^	€200,000	4.00%	24/6/2032	188,731	0.03%
Allianz Finance II BV	€200,000	0.00%	22/11/2026	187,642	0.03%
Hamburg Commercial Bank AG^	€200,000	0.50%	22/9/2026	181,329	0.03%
Volkswagen Group of America Finance LLC	\$200,000	1.25%	24/11/2025	178,493	0.03%
Mercedes-Benz Finance North America LLC	\$175,000	5.25%	29/11/2027	176,116	0.03%
Mercedes-Benz Finance North America LLC	\$175,000	5.38%	26/11/2025	176,069	0.03%
Mercedes-Benz Finance North America LLC	\$175,000	5.50%	27/11/2024	176,017	0.03%
Vonovia Finance BV	€200,000	0.63%	7/10/2027	173,566	0.03%
Deutsche Bank AG^	€200,000	2.31%	16/11/2027	169,915	0.03%
Volkswagen Group of America Finance LLC	\$200,000	1.63%	24/11/2027	167,683	0.02%
alstria office-AG	€200,000	1.50%	23/6/2026	167,489	0.02%
Aroundtown SA	€200,000	1.50%	28/5/2026	162,100	0.02%
BMW US Capital LLC	\$175,000	1.25%	12/8/2026	153,211	0.02%
Aroundtown SA	€200,000	0.00%	16/7/2026	151,692	0.02%
Mercedes-Benz Finance North America LLC	\$150,000	3.25%	1/8/2024	145,470	0.02%
Mercedes-Benz International Finance BV	€150,000	0.38%	8/11/2026	143,062	0.02%
Deutsche Telekom International Finance BV	\$150,000	3.60%	19/1/2027	141,983	0.02%
HeidelbergCement Finance Luxembourg SA	€150,000	1.13%	1/12/2027	141,233	0.02%
Daimler Trucks Finance North America LLC	\$150,000	3.65%	7/4/2027	140,378	0.02%
BMW US Capital LLC	\$125,000	2.80%	11/4/2026	116,917	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Bank AG [^]	\$125,000	1.45%	1/4/2025	116,160	0.02%
Mercedes-Benz International Finance BV	£100,000	1.63%	11/11/2024	113,775	0.02%
Volkswagen Financial Services NV	£100,000	3.25%	13/4/2027	107,825	0.02%
E.ON International Finance BV	€100,000	3.00%	17/1/2024	107,352	0.02%
Fresenius SE & Co. KGaA	€100,000	4.00%	1/2/2024	107,125	0.02%
Deutsche Telekom International Finance BV	€100,000	2.75%	24/10/2024	106,032	0.02%
Mercedes-Benz International Finance BV	€100,000	2.63%	7/4/2025	105,370	0.02%
Vier Gas Transport GmbH	€100,000	4.00%	26/9/2027	105,325	0.02%
BMW International Investment BV	CHF100,000	0.30%	5/9/2024	105,318	0.02%
Vier Gas Transport GmbH	€100,000	2.88%	12/6/2025	104,751	0.02%
Siemens Financieringsmaatschappij NV	€100,000	6.13%	17/8/2026	103,551	0.02%
Commerzbank AG	€100,000	1.13%	24/5/2024	103,329	0.02%
SAP SE	€100,000	1.00%	1/4/2025	103,327	0.02%
Siemens Financieringsmaatschappij NV	€100,000	0.25%	5/6/2024	102,531	0.02%
Eurogrid GmbH	€100,000	1.88%	10/6/2025	102,475	0.02%
Hannover Rueck SE [^]	€100,000	3.38%	Perpetual	101,994	0.02%
Commerzbank AG	€100,000	0.63%	28/8/2024	101,772	0.02%
Mercedes-Benz International Finance BV	€100,000	0.85%	28/2/2025	101,532	0.02%
Deutsche Telekom International Finance BV	€100,000	1.38%	1/12/2025	101,322	0.02%
E.ON International Finance BV	€100,000	1.00%	13/4/2025	101,263	0.02%
HOCHTIEF AG	€100,000	1.75%	3/7/2025	101,016	0.02%
adidas AG	€100,000	0.00%	9/9/2024	100,973	0.02%
Mercedes-Benz International Finance BV	€100,000	1.50%	9/3/2026	100,843	0.02%
E.ON International Finance BV	€100,000	1.63%	30/5/2026	100,678	0.01%
Traton Finance Luxembourg SA	€100,000	0.00%	14/6/2024	100,582	0.01%
Deutsche Bank AG [^]	€100,000	1.38%	10/6/2026	100,270	0.01%
Commerzbank AG	€100,000	0.25%	16/9/2024	100,079	0.01%
Santander Consumer Bank AG	€100,000	0.25%	15/10/2024	99,993	0.01%
Vonovia Finance BV	€100,000	1.80%	29/6/2025	99,908	0.01%
Vonovia SE	€100,000	0.00%	16/9/2024	99,609	0.01%
VW Credit Canada, Inc.	CAD150,000	2.45%	10/12/2026	99,571	0.01%
Bayer Capital Corp. BV	€100,000	1.50%	26/6/2026	98,966	0.01%
Deutsche Telekom International Finance BV	€100,000	1.38%	30/1/2027	98,896	0.01%
Deutsche Wohnen SE	€100,000	1.00%	30/4/2025	98,769	0.01%
Deutsche Post AG	€100,000	0.38%	20/5/2026	98,011	0.01%
Infineon Technologies AG	€100,000	1.13%	24/6/2026	97,602	0.01%
Covestro AG	€100,000	0.88%	3/2/2026	97,485	0.01%
BMW Finance NV	€100,000	0.00%	11/1/2026	96,879	0.01%
Siemens Financieringsmaatschappij NV	€100,000	0.38%	5/6/2026	96,481	0.01%
Siemens Financieringsmaatschappij NV	€100,000	0.00%	20/2/2026	96,199	0.01%
SAP SE	€100,000	0.13%	18/5/2026	96,195	0.01%
Wintershall Dea Finance BV	€100,000	0.84%	25/9/2025	96,176	0.01%
Heraeus Finance GmbH	€100,000	2.63%	9/6/2027	95,802	0.01%
Volkswagen Leasing GmbH	€100,000	0.25%	12/1/2026	94,171	0.01%
Wurth Finance International BV	€100,000	0.75%	22/11/2027	94,125	0.01%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	93,392	0.01%
Deutsche Bank AG [^]	€100,000	1.88%	23/2/2028	93,241	0.01%
Aroundtown SA	€100,000	1.00%	7/1/2025	87,783	0.01%
HOCHTIEF AG	€100,000	0.50%	3/9/2027	86,872	0.01%
Grand City Properties SA	€100,000	1.50%	22/2/2027	82,607	0.01%
Aroundtown SA	€100,000	0.38%	15/4/2027	70,482	0.01%
Aroundtown SA [^]	€200,000	1.63%	Perpetual	70,294	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD80,000	1.65%	22/9/2025	53,908	0.01%
VW Credit Canada, Inc.	CAD75,000	2.85%	26/9/2024	53,075	0.01%
Grand City Properties SA [^]	€100,000	1.50%	Perpetual	44,564	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD55,000	2.97%	13/3/2024	39,495	0.01%
BMW Canada, Inc.	CAD45,000	0.99%	14/1/2025	30,572	0.00%
VW Credit Canada, Inc.	CAD45,000	1.50%	23/9/2025	30,009	0.00%
Aroundtown SA	CAD25,000	4.63%	18/9/2025	17,870	0.00%
				35,292,512	5.21%
Hong Kong 0.46% (2021: 0.38%)					
Hongkong & Shanghai Banking Corp., Ltd.	¥100,000,000	0.20%	25/6/2024	750,987	0.11%
AIA Group Ltd. [^]	\$275,000	2.70%	Perpetual	237,343	0.04%
Bank of East Asia Ltd. [^]	\$250,000	4.00%	29/5/2030	229,194	0.03%
Bank of Communications Hong Kong Ltd.	\$250,000	2.30%	8/7/2031	224,861	0.03%
Hongkong Electric Finance Ltd.	\$225,000	2.88%	3/5/2026	209,933	0.03%
HKT Capital No 4 Ltd.	\$225,000	3.00%	14/7/2026	207,858	0.03%
AIA Group Ltd.	\$200,000	5.63%	25/10/2027	203,804	0.03%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	4.63%	16/1/2024	198,878	0.03%
BOSCI BVI Ltd.	\$200,000	1.25%	10/9/2023	194,425	0.03%
HPHT Finance 19 Ltd.	\$200,000	2.88%	5/11/2024	190,898	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Haitong International Securities Group Ltd.	\$200,000	3.38%	19/7/2024	190,829	0.03%
HPHT Finance 21 Ltd.	\$200,000	2.00%	19/3/2026	180,776	0.03%
Cheung Kong Infrastructure Finance BVI Ltd.	€100,000	1.00%	12/12/2024	99,348	0.01%
				3,119,134	0.46%
Hungary 0.01% (2021: 0.01%)					
MOL Hungarian Oil & Gas plc	€100,000	1.50%	8/10/2027	87,924	0.01%
				87,924	0.01%
India 0.15% (2021: 0.13%)					
Reliance Industries Ltd.	\$250,000	4.13%	28/1/2025	242,264	0.03%
ICICI Bank Ltd.	\$250,000	4.00%	18/3/2026	238,533	0.03%
Bharti Airtel Ltd.	\$200,000	4.38%	10/6/2025	193,923	0.03%
Adani Ports & Special Economic Zone Ltd.	\$200,000	3.38%	24/7/2024	189,627	0.03%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	176,007	0.03%
				1,040,354	0.15%
Indonesia 0.03% (2021: 0.01%)					
Tower Bersama Infrastructure Tbk PT	\$200,000	2.75%	20/1/2026	180,585	0.03%
				180,585	0.03%
Ireland 0.93% (2021: 0.93%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,025,000	1.65%	29/10/2024	946,527	0.14%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$650,000	2.45%	29/10/2026	568,461	0.08%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$525,000	2.88%	14/8/2024	496,715	0.07%
Avolon Holdings Funding Ltd.	\$450,000	2.13%	21/2/2026	387,947	0.06%
Avolon Holdings Funding Ltd.	\$400,000	4.38%	1/5/2026	364,933	0.05%
AIB Group plc^	€300,000	2.25%	4/4/2028	285,652	0.04%
Dell Bank International DAC	€250,000	0.50%	27/10/2026	230,826	0.03%
Avolon Holdings Funding Ltd.	\$250,000	4.25%	15/4/2026	226,832	0.03%
Ryanair DAC	€230,000	0.88%	25/5/2026	219,252	0.03%
Ryanair DAC	€200,000	2.88%	15/9/2025	207,033	0.03%
Smurfit Kappa Acquisitions ULC	€200,000	2.88%	15/1/2026	206,873	0.03%
AIB Group plc^	\$200,000	7.58%	14/10/2026	203,525	0.03%
CRH SMW Finance DAC	€200,000	1.25%	5/11/2026	194,941	0.03%
Linde plc	€200,000	1.00%	31/3/2027	194,240	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	1.75%	30/1/2026	176,265	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$165,000	1.75%	29/10/2024	152,159	0.02%
Bank of Ireland Group plc^	\$150,000	6.25%	16/9/2026	149,348	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.65%	21/7/2027	135,894	0.02%
Bank of Ireland Group plc^	\$150,000	2.03%	30/9/2027	126,641	0.02%
Avolon Holdings Funding Ltd.	\$125,000	2.88%	15/2/2025	115,488	0.02%
CRH Funding BV	€100,000	1.88%	9/1/2024	105,171	0.02%
AIB Group plc	€100,000	1.25%	28/5/2024	102,804	0.02%
Bank of Ireland Group plc^	€100,000	1.00%	25/11/2025	99,844	0.02%
Smurfit Kappa Treasury ULC	€100,000	1.50%	15/9/2027	95,568	0.02%
Bank of Ireland Group plc^	€100,000	0.38%	10/5/2027	91,466	0.01%
DXC Capital Funding DAC	€100,000	0.45%	15/9/2027	87,899	0.01%
Hammerson Ireland Finance DAC	€100,000	1.75%	3/6/2027	83,250	0.01%
Park Aerospace Holdings Ltd.	\$56,000	5.50%	15/2/2024	55,311	0.01%
				6,310,865	0.93%
Italy 1.80% (2021: 1.57%)					
Enel Finance International NV	€600,000	0.00%	28/5/2026	564,458	0.08%
Eni SpA	€400,000	1.50%	17/1/2027	391,063	0.06%
Eni SpA^	€400,000	2.63%	Perpetual	385,939	0.06%
Enel Finance International NV	€400,000	0.38%	17/6/2027	367,868	0.05%
Enel Finance International NV	€400,000	0.00%	17/6/2027	360,625	0.05%
Eni SpA	€300,000	1.75%	18/1/2024	316,006	0.05%
Intesa Sanpaolo SpA	€300,000	1.38%	18/1/2024	314,840	0.05%
Assicurazioni Generali SpA^	€300,000	4.60%	Perpetual	311,067	0.05%
Snam SpA	€300,000	0.00%	12/5/2024	304,716	0.05%
FCA Bank SpA	€300,000	0.00%	16/4/2024	304,652	0.05%
Enel SpA^	€300,000	3.50%	Perpetual	303,152	0.04%
Mediobanca Banca di Credito Finanziario SpA	€300,000	1.13%	15/7/2025	298,935	0.04%
UniCredit SpA^	€300,000	1.20%	20/1/2026	296,518	0.04%
UniCredit SpA	€300,000	0.50%	9/4/2025	296,120	0.04%
Zi Rete Gas SpA	€300,000	1.75%	28/8/2026	292,951	0.04%
Italgas SpA	€300,000	0.25%	24/6/2025	292,437	0.04%
Snam SpA	€300,000	0.00%	15/8/2025	290,464	0.04%
Enel Finance International NV	\$300,000	2.65%	10/9/2024	286,941	0.04%
UniCredit SpA	€300,000	0.33%	19/1/2026	284,454	0.04%
Autostrade per l'Italia SpA	€300,000	1.75%	1/2/2027	278,870	0.04%
Intesa Sanpaolo SpA	€270,000	1.00%	4/7/2024	276,867	0.04%
UniCredit SpA^	€290,000	0.93%	18/1/2028	265,014	0.04%
UniCredit SpA^	€250,000	1.63%	3/7/2025	256,243	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Iren SpA	€250,000	0.88%	4/11/2024	252,353	0.04%
Intesa Sanpaolo SpA	€250,000	0.63%	24/2/2026	236,329	0.04%
Intesa Sanpaolo SpA	€220,000	0.75%	4/12/2024	222,642	0.03%
Terna - Rete Elettrica Nazionale	€200,000	4.90%	28/10/2024	218,114	0.03%
UniCredit SpA^	€200,000	5.85%	15/11/2027	216,463	0.03%
Assicurazioni Generali SpA^	€200,000	5.50%	27/10/2047	215,455	0.03%
2i Rete Gas SpA	€200,000	3.00%	16/7/2024	211,138	0.03%
Intesa Sanpaolo SpA	€200,000	1.50%	10/4/2024	208,292	0.03%
Intesa Sanpaolo SpA	\$200,000	7.00%	21/11/2025	204,275	0.03%
Eni SpA	€200,000	1.50%	2/2/2026	199,935	0.03%
Intesa Sanpaolo SpA	€210,000	3.25%	23/9/2024	199,041	0.03%
Enel Finance International NV	€200,000	0.25%	17/11/2025	194,046	0.03%
Enel Finance International NV	\$200,000	3.63%	25/5/2027	185,733	0.03%
Enel Finance International NV	\$200,000	1.38%	12/7/2026	173,273	0.03%
UniCredit SpA^	\$200,000	1.98%	3/6/2027	170,319	0.03%
Intesa Sanpaolo SpA	€150,000	4.75%	6/9/2027	160,960	0.02%
Intesa Sanpaolo SpA	€150,000	1.00%	19/11/2026	142,312	0.02%
Enel Finance International NV	\$150,000	4.63%	15/6/2027	142,118	0.02%
UniCredit SpA^	\$152,000	2.57%	22/9/2026	134,536	0.02%
Enel SpA^	€150,000	1.38%	Perpetual	126,485	0.02%
Assicurazioni Generali SpA^	£100,000	6.27%	Perpetual	118,248	0.02%
Mediobanca Banca di Credito Finanziario SpA^	€100,000	4.63%	7/2/2029	105,395	0.02%
Enel Finance International NV	€100,000	1.00%	16/9/2024	102,723	0.02%
Enel Finance International NV	€100,000	0.00%	17/6/2024	101,540	0.02%
Eni SpA	€100,000	0.63%	19/9/2024	101,486	0.02%
Azimut Holding SpA	€100,000	1.63%	12/12/2024	101,305	0.02%
Enel Finance International NV	£100,000	1.00%	20/10/2027	98,645	0.01%
Eni SpA	€100,000	1.25%	18/5/2026	98,330	0.01%
Mediobanca Banca di Credito Finanziario SpA	€100,000	0.75%	15/7/2027	91,318	0.01%
ASTM SpA	€100,000	1.00%	25/11/2026	91,305	0.01%
				12,164,314	1.80%
Japan 3.43% (2021: 3.60%)					
Toyota Finance Corp.	¥200,000,000	0.06%	15/4/2026	1,503,596	0.22%
Honda Motor Co., Ltd.	¥100,000,000	0.12%	5/3/2025	754,663	0.11%
Seven & i Holdings Co., Ltd.	¥100,000,000	0.19%	19/12/2025	753,314	0.11%
NTT Finance Corp.	¥100,000,000	0.18%	19/12/2025	753,109	0.11%
Kyushu Electric Power Co., Inc.	¥80,000,000	0.17%	23/8/2024	605,373	0.09%
Sumitomo Mitsui Financial Group, Inc.	\$574,000	2.63%	14/7/2026	525,723	0.08%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	506,320	0.07%
Toyota Motor Finance Netherlands BV	£420,000	4.63%	8/6/2026	500,320	0.07%
Mitsubishi UFJ Financial Group, Inc.	\$530,000	2.19%	25/2/2025	496,217	0.07%
Mizuho Financial Group, Inc.	\$525,000	3.48%	12/4/2026	491,371	0.07%
Nippon Life Insurance Co.^	\$475,000	5.10%	16/10/2044	464,289	0.07%
Nissan Motor Co., Ltd.	\$500,000	4.35%	17/9/2027	453,155	0.07%
Dai-ichi Life Insurance Co., Ltd.^	\$475,000	4.00%	Perpetual	444,184	0.07%
Mitsubishi UFJ Financial Group, Inc.	\$450,000	3.41%	7/3/2024	440,037	0.06%
Mitsubishi UFJ Financial Group, Inc.	\$450,000	3.85%	1/3/2026	430,174	0.06%
Sumitomo Mitsui Financial Group, Inc.	\$442,000	3.78%	9/3/2026	426,098	0.06%
Mitsubishi UFJ Financial Group, Inc.^	€400,000	2.26%	14/6/2025	415,591	0.06%
Sumitomo Mitsui Trust Bank Ltd.	\$425,000	0.85%	25/3/2024	401,987	0.06%
Mizuho Financial Group, Inc.^	\$425,000	2.56%	13/9/2025	401,244	0.06%
NTT Finance Corp.	\$450,000	1.16%	3/4/2026	398,260	0.06%
Nomura Holdings, Inc.	\$409,000	2.65%	16/1/2025	386,289	0.06%
Nomura Holdings, Inc.	\$425,000	2.33%	22/1/2027	372,558	0.05%
Meiji Yasuda Life Insurance Co.^	\$375,000	5.20%	20/10/2045	363,255	0.05%
Mitsubishi UFJ Financial Group, Inc.^	\$400,000	1.64%	13/10/2027	346,003	0.05%
Honda Motor Co., Ltd.	\$375,000	2.53%	10/3/2027	343,223	0.05%
Sumitomo Mitsui Financial Group, Inc.	\$350,000	2.45%	27/9/2024	332,762	0.05%
NTT Finance Corp.	\$350,000	0.58%	1/3/2024	331,965	0.05%
Marubeni Corp.	\$350,000	1.32%	18/9/2025	313,254	0.05%
Mizuho Financial Group, Inc.	€300,000	0.52%	10/6/2024	306,673	0.05%
Asahi Group Holdings Ltd.	€300,000	0.01%	19/4/2024	305,596	0.05%
Mizuho Financial Group, Inc.	€300,000	0.12%	6/9/2024	302,669	0.04%
Sumitomo Mitsui Trust Bank Ltd.	€338,000	1.55%	25/3/2026	301,199	0.04%
NTT Finance Corp.	€300,000	0.01%	3/3/2025	296,879	0.04%
Mizuho Financial Group, Inc.	€300,000	1.63%	8/4/2027	289,707	0.04%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	1.47%	8/7/2025	273,380	0.04%
Sumitomo Mitsui Financial Group, Inc.	\$275,000	3.45%	11/1/2027	256,916	0.04%
Sumitomo Mitsui Banking Corp.	\$264,000	3.65%	23/7/2025	253,725	0.04%
ORIX Corp.	\$250,000	5.00%	13/9/2027	248,718	0.04%
MUFG Bank Ltd.	\$250,000	3.25%	8/9/2024	240,690	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	\$250,000	1.41%	17/7/2025	227,040	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$250,000	2.34%	19/1/2028	220,291	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$250,000	1.54%	20/7/2027	217,057	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$225,000	2.70%	16/7/2024	215,988	0.03%
ORIX Corp.	\$215,000	3.25%	4/12/2024	206,881	0.03%
Mitsubishi UFJ Financial Group, Inc.	€200,000	0.34%	19/7/2024	203,717	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	5.06%	12/9/2025	198,727	0.03%
Asahi Group Holdings Ltd.	€200,000	1.15%	19/9/2025	198,509	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	5.35%	13/9/2028	198,161	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	4.79%	18/7/2025	197,839	0.03%
Nissan Motor Co., Ltd.	€200,000	2.65%	17/3/2026	197,720	0.03%
Sumitomo Mitsui Financial Group, Inc.	€200,000	1.55%	15/6/2026	197,043	0.03%
NTT Finance Corp.	\$200,000	4.24%	25/7/2025	196,442	0.03%
Mitsubishi HC Capital, Inc.	\$200,000	3.56%	28/2/2024	195,482	0.03%
Nippon Life Insurance Co.^	\$200,000	4.70%	20/1/2046	192,330	0.03%
Sumitomo Corp.	\$200,000	2.60%	9/7/2024	191,211	0.03%
Mitsubishi UFJ Financial Group, Inc.^	€200,000	0.34%	8/6/2027	186,621	0.03%
Renesas Electronics Corp.	\$200,000	1.54%	26/11/2024	183,171	0.03%
Mizuho Financial Group, Inc.	\$200,000	2.84%	13/9/2026	181,807	0.03%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	1.05%	12/9/2025	178,359	0.03%
Asahi Group Holdings Ltd.	€175,000	0.16%	23/10/2024	175,110	0.03%
Mizuho Financial Group, Inc.^	\$200,000	1.55%	9/7/2027	174,054	0.03%
Mizuho Financial Group, Inc.^	\$200,000	1.23%	22/5/2027	173,127	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$175,000	3.35%	18/10/2027	161,343	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$175,000	1.40%	17/9/2026	151,812	0.02%
Sumitomo Life Insurance Co.^	\$150,000	6.50%	20/9/2073	149,482	0.02%
Mizuho Bank Ltd.	\$150,000	3.75%	16/4/2024	146,853	0.02%
Sumitomo Mitsui Banking Corp.	\$125,000	3.40%	11/7/2024	121,355	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$125,000	4.08%	19/4/2028	117,770	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$123,000	2.76%	13/9/2026	112,513	0.02%
Olympus Corp.	\$125,000	2.14%	8/12/2026	110,630	0.02%
Toyota Motor Finance Netherlands BV	£100,000	0.75%	19/12/2025	107,530	0.02%
Mizuho Financial Group, Inc.	€100,000	0.21%	7/10/2025	97,379	0.01%
NTT Finance Corp.	€100,000	0.08%	13/12/2025	96,599	0.01%
JT International Financial Services BV^	€100,000	2.38%	7/4/2081	95,076	0.01%
Nidec Corp.	€100,000	0.05%	30/3/2026	94,946	0.01%
Kansai Electric Power Co., Inc.	¥8,000,000	0.28%	25/4/2024	60,653	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	2.35%	15/1/2025	47,301	0.01%
				23,208,415	3.43%
Kuwait 0.07% (2021: 0.08%)					
NBK SPC Ltd.^	\$325,000	1.63%	15/9/2027	287,128	0.04%
Boubyan Sukuk Ltd.	\$200,000	2.59%	18/2/2025	188,819	0.03%
				475,947	0.07%
Luxembourg 0.32% (2021: 0.37%)					
Logicor Financing Sarl	€300,000	0.75%	15/7/2024	293,606	0.04%
ArcelorMittal SA	€228,000	4.88%	26/9/2026	243,270	0.04%
Eurofins Scientific SE	€200,000	3.75%	17/7/2026	216,157	0.03%
SELP Finance Sarl	€200,000	1.50%	20/12/2026	184,063	0.03%
Logicor Financing Sarl	€200,000	1.50%	13/7/2026	180,228	0.03%
ArcelorMittal SA	\$175,000	6.55%	29/11/2027	176,384	0.03%
ArcelorMittal SA	\$150,000	4.55%	11/3/2026	145,527	0.02%
Blackstone Property Partners Europe Holdings Sarl	€160,000	1.00%	20/10/2026	135,630	0.02%
Blackstone Property Partners Europe Holdings Sarl	£100,000	2.00%	20/10/2025	102,919	0.02%
SELP Finance Sarl	€100,000	3.75%	10/8/2027	98,963	0.02%
Blackstone Property Partners Europe Holdings Sarl	€100,000	2.20%	24/7/2025	94,873	0.01%
P3 Group Sarl	€100,000	0.88%	26/1/2026	88,942	0.01%
Czech Gas Networks Investments Sarl	€100,000	1.00%	16/7/2027	88,670	0.01%
AXA Logistics Europe Master SCA	€100,000	0.38%	15/11/2026	88,344	0.01%
				2,137,576	0.32%
Malaysia 0.05% (2021: 0.01%)					
Gohl Capital Ltd.	\$200,000	4.25%	24/1/2027	178,207	0.03%
RHB Bank Bhd	\$200,000	1.66%	29/6/2026	178,058	0.02%
				356,265	0.05%
Mexico 0.32% (2021: 0.34%)					
America Movil SAB de CV	€300,000	1.50%	10/3/2024	312,571	0.05%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	\$225,000	5.38%	17/4/2025	222,718	0.03%
Alfa SAB de CV	\$200,000	5.25%	25/3/2024	198,460	0.03%
BBVA Bancomer SA	\$200,000	4.38%	10/4/2024	197,203	0.03%
Grupo Bimbo SAB de CV	\$200,000	3.88%	27/6/2024	195,903	0.03%
Trust Fibra Uno	\$200,000	5.25%	30/1/2026	193,772	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sigma Alimentos SA de CV	\$200,000	4.13%	2/5/2026	189,666	0.03%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	\$200,000	4.38%	11/4/2027	189,652	0.03%
Orbia Advance Corp. SAB de CV	\$200,000	1.88%	11/5/2026	174,843	0.02%
Southern Copper Corp.	\$150,000	3.88%	23/4/2025	145,654	0.02%
America Movil SAB de CV	£100,000	5.00%	27/10/2026	118,603	0.02%
				2,139,045	0.32%
Netherlands 2.92% (2021: 2.76%)					
ING Groep NV^	€700,000	0.13%	29/11/2025	692,051	0.10%
Cooperatieve Rabobank UA	\$602,000	4.38%	4/8/2025	587,408	0.09%
ING Groep NV^	\$600,000	4.02%	28/3/2028	560,355	0.08%
Shell International Finance BV	\$520,000	2.00%	7/11/2024	494,478	0.07%
Cooperatieve Rabobank UA	€500,000	1.38%	3/2/2027	492,746	0.07%
Cooperatieve Rabobank UA	€400,000	4.13%	14/7/2025	436,993	0.06%
ING Groep NV^	€400,000	4.88%	14/11/2027	434,318	0.06%
Shell International Finance BV	€400,000	0.50%	11/5/2024	411,923	0.06%
Shell International Finance BV	€400,000	0.38%	15/2/2025	401,581	0.06%
ABN AMRO Bank NV	€400,000	2.38%	1/6/2027	399,578	0.06%
ING Groep NV^	€400,000	1.63%	26/9/2029	399,452	0.06%
de Volksbank NV	€400,000	0.25%	22/6/2026	370,506	0.05%
Cooperatieve Rabobank UA^	AUD500,000	7.07%	26/10/2032	344,861	0.05%
Cooperatieve Rabobank UA	AUD500,000	5.50%	11/4/2024	342,869	0.05%
Cooperatieve Rabobank UA^	€300,000	4.63%	27/1/2028	323,516	0.05%
NN Group NV^	€300,000	4.63%	8/4/2044	317,130	0.05%
NN Group NV^	€300,000	4.50%	Perpetual	311,056	0.05%
Siemens Financieringsmaatschappij NV	€300,000	2.50%	8/9/2027	307,273	0.05%
Koninklijke DSM NV	€300,000	1.00%	9/4/2025	302,125	0.04%
LeasePlan Corp. NV	€300,000	0.25%	23/2/2026	277,954	0.04%
Cooperatieve Rabobank UA^	€300,000	0.38%	1/12/2027	276,547	0.04%
NIBC Bank NV	€300,000	0.25%	9/9/2026	269,307	0.04%
ABN AMRO Bank NV	\$275,000	4.75%	28/7/2025	266,814	0.04%
Shell International Finance BV	\$270,000	2.88%	10/5/2026	254,434	0.04%
Cooperatieve Rabobank UA	\$250,000	3.88%	22/8/2024	245,671	0.04%
CTP NV	€300,000	0.63%	27/9/2026	245,271	0.04%
Cooperatieve Rabobank UA	\$250,000	2.63%	22/7/2024	239,922	0.04%
Cooperatieve Rabobank UA^	\$250,000	4.66%	22/8/2028	239,880	0.04%
ING Groep NV	£200,000	3.00%	18/2/2026	223,813	0.03%
ING Groep NV	\$225,000	4.10%	2/10/2023	223,135	0.03%
ASR Nederland NV^	€200,000	5.00%	Perpetual	211,764	0.03%
Rentokil Initial Finance BV	€200,000	3.88%	27/6/2027	211,384	0.03%
Achmea BV	€200,000	3.63%	29/11/2025	211,170	0.03%
NN Group NV^	€200,000	4.38%	Perpetual	210,533	0.03%
EXOR NV	€200,000	2.50%	8/10/2024	209,351	0.03%
Signify NV	€200,000	2.00%	11/5/2024	208,224	0.03%
JDE Peet's NV	\$225,000	0.80%	24/9/2024	205,727	0.03%
Shell International Finance BV	€200,000	1.88%	15/9/2025	205,105	0.03%
LeasePlan Corp. NV	€200,000	2.13%	6/5/2025	203,005	0.03%
Koninklijke KPN NV	€200,000	0.63%	9/4/2025	199,726	0.03%
ASML Holding NV	€200,000	1.63%	28/5/2027	198,671	0.03%
Shell International Finance BV	€200,000	1.63%	20/1/2027	198,223	0.03%
Nationale-Nederlanden Bank NV	€200,000	0.38%	26/2/2025	197,692	0.03%
Akzo Nobel NV	€200,000	1.13%	8/4/2026	196,677	0.03%
Heineken NV	€200,000	1.00%	4/5/2026	196,565	0.03%
ING Groep NV	\$200,000	4.63%	6/1/2026	195,122	0.03%
Koninklijke Philips NV	€200,000	1.88%	5/5/2027	194,296	0.03%
ING Groep NV^	€200,000	1.25%	16/2/2027	193,600	0.03%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	193,012	0.03%
Koninklijke Philips NV	€200,000	0.50%	22/5/2026	190,679	0.03%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.88%	18/6/2026	190,397	0.03%
JDE Peet's NV	€200,000	0.00%	16/1/2026	189,270	0.03%
ING Groep NV^	€200,000	1.00%	13/11/2030	187,986	0.03%
Euronext NV	€200,000	0.13%	17/5/2026	187,516	0.03%
NXP BV/NXP Funding LLC	\$189,000	4.88%	1/3/2024	187,483	0.03%
Cooperatieve Rabobank UA^	\$200,000	1.34%	24/6/2026	179,850	0.03%
ING Groep NV^	€200,000	0.38%	29/9/2028	176,036	0.03%
Viterra Finance BV	\$200,000	2.00%	21/4/2026	172,773	0.03%
Cooperatieve Rabobank UA^	\$175,000	3.65%	6/4/2028	161,634	0.02%
Cooperatieve Rabobank UA^	\$183,000	1.98%	15/12/2027	158,821	0.02%
ABN AMRO Bank NV^	\$175,000	1.54%	16/6/2027	150,557	0.02%
Shell International Finance BV	\$159,000	2.50%	12/9/2026	147,487	0.02%
Cooperatieve Rabobank UA	\$150,000	3.75%	21/7/2026	141,266	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$125,000	4.40%	1/6/2027	119,802	0.02%
Cooperatieve Rabobank UA	£100,000	1.25%	14/1/2025	111,087	0.02%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	108,009	0.02%
Heineken NV	€100,000	3.50%	19/3/2024	107,507	0.02%
Wolters Kluwer NV	€100,000	2.50%	13/5/2024	105,645	0.02%
ABN AMRO Bank NV^	€100,000	5.13%	22/2/2033	105,585	0.02%
Heineken NV	€100,000	2.88%	4/8/2025	105,438	0.02%
ABN AMRO Bank NV	€100,000	0.88%	15/1/2024	104,690	0.02%
Aegon NV^	€100,000	4.00%	25/4/2044	104,489	0.02%
LeasePlan Corp. NV	€100,000	3.50%	9/4/2025	104,363	0.02%
NIBC Bank NV	€100,000	2.00%	9/4/2024	103,892	0.02%
EDP Finance BV	\$100,000	6.30%	11/10/2027	102,858	0.02%
Universal Music Group NV	€100,000	3.00%	30/6/2027	102,402	0.01%
Cooperatieve Rabobank UA^	£100,000	1.88%	12/7/2028	102,174	0.01%
Viterra Finance BV	€107,000	0.38%	24/9/2025	101,494	0.01%
ABN AMRO Bank NV	€100,000	0.88%	22/4/2025	101,425	0.01%
ABN AMRO Bank NV	€100,000	1.25%	28/5/2025	101,192	0.01%
PostNL NV	€100,000	1.00%	21/11/2024	101,075	0.01%
de Volksbank NV	€100,000	0.01%	16/9/2024	100,365	0.01%
Athora Netherlands NV^	€100,000	5.38%	31/8/2032	100,191	0.01%
ING Groep NV^	€100,000	0.10%	3/9/2025	99,772	0.01%
Repsol International Finance BV^	€100,000	3.75%	Perpetual	98,889	0.01%
Shell International Finance BV	\$100,000	3.25%	11/5/2025	96,923	0.01%
Prosus NV	€100,000	1.21%	19/1/2026	96,097	0.01%
Vesteda Finance BV	€100,000	1.50%	24/5/2027	95,368	0.01%
Repsol International Finance BV^	€100,000	2.50%	Perpetual	91,930	0.01%
ING Groep NV^	€100,000	1.00%	16/11/2032	87,823	0.01%
CTP NV	€100,000	0.88%	20/1/2026	86,507	0.01%
				19,801,561	2.92%
New Zealand 0.40% (2021: 0.30%)					
ASB Bank Ltd.	\$475,000	1.63%	22/10/2026	416,452	0.06%
ANZ New Zealand Int'l Ltd.	\$400,000	3.40%	19/3/2024	391,503	0.06%
Bank of New Zealand	NZD600,000	1.88%	8/6/2026	334,710	0.05%
Westpac Securities NZ Ltd.	CHF300,000	0.38%	5/2/2024	318,734	0.05%
ASB Bank Ltd.	NZD400,000	1.83%	19/8/2024	237,555	0.03%
Bank of New Zealand	\$225,000	2.00%	21/2/2025	210,133	0.03%
Westpac Securities NZ Ltd.	€200,000	0.10%	13/7/2027	176,801	0.03%
Bank of New Zealand	\$150,000	3.50%	20/2/2024	147,234	0.02%
Bank of New Zealand	\$150,000	1.00%	3/3/2026	131,703	0.02%
ASB Bank Ltd.	NZD200,000	5.93%	16/11/2026	127,232	0.02%
ASB Finance Ltd.	€100,000	0.75%	13/3/2024	103,425	0.02%
ANZ New Zealand Int'l Ltd.	€100,000	0.20%	23/9/2027	89,091	0.01%
				2,684,573	0.40%
Norway 0.48% (2021: 0.50%)					
DNB Bank A.S.A^	\$375,000	5.90%	9/10/2026	375,391	0.06%
DNB Bank A.S.A^	£300,000	2.63%	10/6/2026	340,086	0.05%
Santander Consumer Bank A.S.	€300,000	0.13%	11/9/2024	300,590	0.04%
DNB Bank A.S.A^	£250,000	4.00%	17/8/2027	284,673	0.04%
SpareBank 1 SR-Bank A.S.A	€300,000	0.25%	9/11/2026	277,147	0.04%
DNB Bank A.S.A^	\$275,000	1.13%	16/9/2026	242,841	0.04%
DNB Bank A.S.A^	€200,000	4.63%	28/2/2033	210,020	0.03%
DNB Bank A.S.A^	\$200,000	1.54%	25/5/2027	174,088	0.03%
DNB Bank A.S.A^	\$175,000	2.97%	28/3/2025	168,854	0.03%
Aker BP A.S.A	\$150,000	3.00%	15/1/2025	142,134	0.02%
Aker BP A.S.A	\$150,000	2.00%	15/7/2026	132,755	0.02%
DNB Bank A.S.A^	€100,000	3.13%	21/9/2027	104,213	0.02%
DNB Bank A.S.A^	€100,000	1.63%	31/5/2026	101,158	0.02%
Sparebank 1 Oestlandet	€100,000	0.25%	30/9/2024	100,086	0.01%
Santander Consumer Bank A.S.	€100,000	0.13%	25/2/2025	98,136	0.01%
Santander Consumer Bank A.S.	€100,000	0.13%	14/4/2026	93,756	0.01%
DNB Bank A.S.A^	€100,000	0.38%	18/1/2028	92,887	0.01%
				3,238,815	0.48%
Peru 0.07% (2021: 0.11%)					
Kallpa Generacion SA	\$200,000	4.88%	24/5/2026	191,827	0.03%
Banco de Credito del Peru SA	\$150,000	2.70%	11/1/2025	141,861	0.02%
Banco de Credito del Peru SA^	\$150,000	3.25%	30/9/2031	132,059	0.02%
				465,747	0.07%
Philippines 0.04% (2021: 0.11%)					
BDO Unibank, Inc.	\$300,000	2.13%	13/1/2026	271,982	0.04%
				271,982	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Poland 0.01% (2021: 0.05%)					
mBank SA [^]	€100,000	0.97%	21/9/2027	82,184	0.01%
				82,184	0.01%
Portugal 0.12% (2021: 0.12%)					
EDP-Energias de Portugal SA	€600,000	1.63%	15/4/2027	584,977	0.09%
EDP Finance BV	\$125,000	3.63%	15/7/2024	120,798	0.02%
Compania de Seguros Fidelidade SA [^]	€100,000	4.25%	4/9/2031	86,950	0.01%
				792,725	0.12%
Qatar 0.13% (2021: 0.14%)					
CBQ Finance Ltd.	\$325,000	2.00%	12/5/2026	293,007	0.04%
QIIB Senior Sukuk Ltd.	\$200,000	4.26%	5/3/2024	197,131	0.03%
QIB Sukuk Ltd.	\$200,000	3.98%	26/3/2024	196,502	0.03%
ABQ Finance Ltd.	\$200,000	1.88%	8/9/2025	182,016	0.03%
				868,656	0.13%
Romania 0.04% (2021: 0.05%)					
NE Property BV	€100,000	1.75%	23/11/2024	99,653	0.02%
NE Property BV	€100,000	1.88%	9/10/2026	89,505	0.01%
Globalworth Real Estate Investments Ltd.	€100,000	2.95%	29/7/2026	83,663	0.01%
				272,821	0.04%
Saudi Arabia 0.10% (2021: 0.08%)					
Riyad Sukuk Ltd. [^]	\$300,000	3.17%	25/2/2030	283,490	0.04%
SNB Funding Ltd.	\$200,000	2.75%	2/10/2024	191,038	0.03%
Arab National Bank [^]	\$200,000	3.33%	28/10/2030	188,097	0.03%
				662,625	0.10%
Singapore 0.24% (2021: 0.28%)					
DBS Group Holdings Ltd. [^]	SGD500,000	3.98%	Perpetual	363,976	0.05%
Oversea-Chinese Banking Corp., Ltd. [^]	\$300,000	1.83%	10/9/2030	269,982	0.04%
Oversea-Chinese Banking Corp., Ltd.	\$250,000	4.25%	19/6/2024	246,397	0.04%
DBS Group Holdings Ltd. [^]	\$250,000	3.30%	Perpetual	232,650	0.03%
United Overseas Bank Ltd. [^]	\$200,000	3.88%	Perpetual	194,969	0.03%
United Overseas Bank Ltd. [^]	\$200,000	1.75%	16/3/2031	176,727	0.03%
United Overseas Bank Ltd.	\$125,000	3.06%	7/4/2025	119,825	0.02%
				1,604,526	0.24%
South Africa 0.07% (2021: 0.06%)					
Anglo American Capital plc	\$200,000	4.88%	14/5/2025	196,652	0.03%
Anglo American Capital plc	\$200,000	4.75%	10/4/2027	192,961	0.03%
Anglo American Capital plc	€100,000	1.63%	11/3/2026	99,166	0.01%
				488,779	0.07%
South Korea 0.81% (2021: 0.83%)					
Hyundai Capital America	\$400,000	1.30%	8/1/2026	350,225	0.05%
Kia Corp.	\$300,000	3.25%	21/4/2026	276,346	0.04%
Shinhan Card Co., Ltd.	\$300,000	1.38%	19/10/2025	264,699	0.04%
Hyundai Capital America	\$275,000	1.80%	15/10/2025	247,650	0.04%
Hyundai Capital America	\$250,000	0.88%	14/6/2024	233,353	0.03%
GS Caltex Corp.	\$225,000	3.88%	27/6/2023	223,508	0.03%
NAVER Corp.	\$250,000	1.50%	29/3/2026	221,010	0.03%
Hyundai Capital America	\$250,000	1.50%	15/6/2026	217,373	0.03%
Woori Bank	\$200,000	4.75%	30/4/2024	196,721	0.03%
LG Chem Ltd.	\$200,000	3.25%	15/10/2024	192,326	0.03%
POSCO	\$200,000	2.75%	15/7/2024	191,314	0.03%
Hyundai Capital America	\$200,000	0.80%	8/1/2024	190,436	0.03%
SK Hynix, Inc.	\$200,000	3.00%	17/9/2024	189,323	0.03%
Hyundai Capital America	\$200,000	2.65%	10/2/2025	187,961	0.03%
Hana Bank	\$200,000	3.25%	30/3/2027	184,180	0.03%
Kookmin Bank	\$200,000	1.75%	4/5/2025	184,107	0.03%
Hyundai Heavy Industries Co., Ltd.	\$200,000	3.18%	28/3/2027	182,241	0.03%
Kookmin Bank	\$200,000	2.38%	15/2/2027	179,342	0.03%
KT Corp.	\$200,000	1.00%	1/9/2025	177,897	0.03%
LG Chem Ltd.	\$200,000	1.38%	7/7/2026	174,712	0.03%
Woori Bank	\$200,000	0.75%	1/2/2026	174,705	0.03%
Shinhan Bank Co., Ltd.	\$200,000	1.38%	21/10/2026	173,383	0.03%
KB Securities Co., Ltd.	\$200,000	2.13%	1/11/2026	173,372	0.02%
SK Hynix, Inc.	\$200,000	1.50%	19/1/2026	173,020	0.02%
Shinhan Financial Group Co., Ltd. [^]	\$200,000	2.88%	Perpetual	171,212	0.02%
Hyundai Capital America	\$200,000	2.38%	15/10/2027	171,045	0.02%
Hanwha Life Insurance Co., Ltd. [^]	\$200,000	3.38%	4/2/2032	165,529	0.02%
Hyundai Capital America	\$35,000	3.40%	20/6/2024	33,858	0.00%
				5,500,848	0.81%
Spain 2.38% (2021: 2.01%)					
Banco Santander SA	¥100,000,000	0.46%	5/12/2024	750,737	0.11%
Iberdrola International BV [^]	€500,000	1.87%	Perpetual	474,384	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Unicaja Banco SA^	€400,000	4.50%	30/6/2025	424,303	0.06%
CaixaBank SA^	€400,000	2.25%	17/4/2030	389,086	0.06%
CaixaBank SA	€400,000	1.38%	19/6/2026	386,415	0.06%
Banco Santander SA	\$400,000	2.71%	27/6/2024	383,970	0.06%
Banco Bilbao Vizcaya Argentaria SA^	€400,000	0.13%	24/3/2027	377,093	0.06%
Banco Santander SA	\$400,000	2.75%	28/5/2025	374,504	0.06%
CaixaBank SA	€300,000	2.38%	1/2/2024	317,003	0.05%
Banco Santander SA	£300,000	1.50%	14/4/2026	314,906	0.05%
Telefonica Emisiones SA	€300,000	1.07%	5/2/2024	313,192	0.05%
Banco Santander SA	€300,000	2.50%	18/3/2025	312,148	0.05%
CaixaBank SA	€300,000	0.88%	25/3/2024	310,307	0.05%
Banco Santander SA	€300,000	3.25%	4/4/2026	310,301	0.05%
Telefonica Emisiones SA	€300,000	1.53%	17/1/2025	308,806	0.05%
Banco Santander SA	€300,000	1.13%	17/1/2025	304,369	0.04%
Banco Bilbao Vizcaya Argentaria SA	€300,000	1.75%	26/11/2025	303,163	0.04%
Banco Santander SA	€300,000	1.38%	5/1/2026	296,835	0.04%
Telefonica Emisiones SA	€300,000	1.45%	22/1/2027	293,391	0.04%
Banco Bilbao Vizcaya Argentaria SA	€300,000	0.50%	14/1/2027	279,281	0.04%
Banco Santander SA^	\$325,000	1.72%	14/9/2027	277,822	0.04%
Abertis Infraestructuras SA	€300,000	1.00%	27/2/2027	276,642	0.04%
Banco Santander SA^	€200,000	3.63%	27/9/2026	211,219	0.03%
CaixaBank SA^	£200,000	1.50%	3/12/2026	210,527	0.03%
Amadeus IT Group SA	€200,000	2.50%	20/5/2024	210,039	0.03%
Criteria Caixa SA	€200,000	1.38%	10/4/2024	207,548	0.03%
Banco Bilbao Vizcaya Argentaria SA	€200,000	3.38%	20/9/2027	207,139	0.03%
Santander Consumer Finance SA	€200,000	0.38%	27/6/2024	203,807	0.03%
Banco Bilbao Vizcaya Argentaria SA	€200,000	1.38%	14/5/2025	202,975	0.03%
Ferrovial Emisiones SA	€200,000	1.38%	31/3/2025	201,182	0.03%
Red Electrica Corp. SA	€200,000	0.88%	14/4/2025	201,142	0.03%
Banco Bilbao Vizcaya Argentaria SA^	\$200,000	6.14%	14/9/2028	200,673	0.03%
Merlin Properties Socimi SA	€200,000	1.75%	26/5/2025	200,616	0.03%
Banco Santander SA	\$225,000	1.85%	25/3/2026	199,779	0.03%
Banco Santander SA	\$200,000	5.15%	18/8/2025	198,069	0.03%
Red Electrica Financiaciones SAU	€200,000	1.25%	13/3/2027	195,727	0.03%
Banco Santander SA	€200,000	5.29%	18/8/2027	195,113	0.03%
Banco Santander SA^	£200,000	2.25%	4/10/2032	193,864	0.03%
Banco Bilbao Vizcaya Argentaria SA^	€200,000	1.00%	16/1/2030	193,299	0.03%
Banco de Sabadell SA^	€200,000	1.13%	11/3/2027	190,580	0.03%
Telefonica Emisiones SA	€200,000	1.20%	21/8/2027	190,218	0.03%
CaixaBank SA	€200,000	1.13%	12/11/2026	190,096	0.03%
Telefonica Emisiones SA	\$200,000	4.10%	8/3/2027	189,563	0.03%
CaixaBank SA	€200,000	0.75%	9/7/2026	189,485	0.03%
Banco Santander SA^	€200,000	0.50%	24/3/2027	189,093	0.03%
CaixaBank SA^	€200,000	0.63%	21/1/2028	185,137	0.03%
Banco Santander SA	\$175,000	3.50%	24/3/2025	168,837	0.02%
Banco Bilbao Vizcaya Argentaria SA	\$175,000	1.13%	18/9/2025	156,546	0.02%
Banco Santander SA	\$145,000	4.25%	11/4/2027	138,152	0.02%
Banco Santander SA^	\$125,000	4.18%	24/3/2028	115,849	0.02%
Banco de Sabadell SA^	€100,000	5.13%	10/11/2028	106,890	0.02%
Abanca Corp. Bancaria SA^	€100,000	5.25%	14/9/2028	105,478	0.02%
Iberdrola International BV	€100,000	1.88%	8/10/2024	104,062	0.02%
Banco Bilbao Vizcaya Argentaria SA^	€100,000	2.58%	22/2/2029	104,011	0.02%
Santander Consumer Finance SA	€100,000	1.00%	27/2/2024	103,833	0.02%
Naturgy Capital Markets SA	€100,000	1.13%	11/4/2024	103,330	0.02%
Abertis Infraestructuras SA	€100,000	2.50%	27/2/2025	103,055	0.02%
Banco Santander SA^	€100,000	0.10%	26/1/2025	102,855	0.02%
Iberdrola International BV^	€100,000	3.25%	Perpetual	102,567	0.02%
Banco Santander SA	€100,000	0.25%	19/6/2024	102,021	0.02%
Naturgy Finance BV	€100,000	1.38%	21/1/2025	101,789	0.01%
Iberdrola Finanzas SA	€100,000	1.00%	7/3/2025	101,429	0.01%
Telefonica Emisiones SA	€100,000	1.50%	11/9/2025	101,328	0.01%
Kutxabank SA	€100,000	0.50%	25/9/2024	100,702	0.01%
Mapfre SA^	€100,000	4.38%	31/3/2047	100,619	0.01%
Santander Consumer Finance SA	€100,000	0.38%	17/1/2025	99,874	0.01%
CaixaBank SA	€100,000	0.38%	3/2/2025	99,539	0.01%
Telefonica Emisiones SA	€100,000	1.46%	13/4/2026	99,463	0.01%
Banco de Sabadell SA^	€100,000	0.63%	7/11/2025	99,186	0.01%
Inmobiliaria Colonial Socimi SA	€100,000	2.00%	17/4/2026	98,537	0.01%
CaixaBank SA^	€100,000	0.75%	10/7/2026	97,969	0.01%
Abertis Infraestructuras SA	€100,000	0.63%	15/7/2025	97,723	0.01%
Merlin Properties Socimi SA	€100,000	2.38%	13/7/2027	95,472	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Santander SA	€100,000	1.13%	23/6/2027	94,663	0.01%
Santander Consumer Finance SA	€100,000	0.00%	23/2/2026	94,481	0.01%
Santander Consumer Finance SA	€100,000	0.50%	14/11/2026	93,730	0.01%
Santander Consumer Finance SA	€100,000	0.50%	14/1/2027	93,005	0.01%
Repsol International Finance BV	€100,000	0.25%	2/8/2027	92,359	0.01%
Banco Santander SA	€100,000	0.50%	4/2/2027	92,247	0.01%
Lar Espana Real Estate Socimi SA	€100,000	1.75%	22/7/2026	85,850	0.01%
Telefonica Emisiones SA	£50,000	5.38%	2/2/2026	60,049	0.01%
				16,153,048	2.38%
Supranational 0.02% (2021: 0.00%)					
Pilgrim's Pride Corp.	\$150,000	5.88%	30/9/2027	146,991	0.02%
				146,991	0.02%
Sweden 1.18% (2021: 1.31%)					
Skandinaviska Enskilda Banken AB	€500,000	0.05%	1/7/2024	508,087	0.08%
Swedbank AB	€500,000	0.25%	2/11/2026	467,267	0.07%
Volvo Treasury AB	€400,000	0.00%	9/5/2024	407,917	0.06%
Telia Co. AB	€339,000	3.88%	1/10/2025	364,535	0.05%
Skandinaviska Enskilda Banken AB	\$375,000	0.65%	9/9/2024	346,873	0.05%
Skandinaviska Enskilda Banken AB	€300,000	4.00%	9/11/2026	320,805	0.05%
Alfa Laval Treasury International AB	€300,000	0.25%	25/6/2024	304,414	0.05%
Essity AB	€300,000	1.13%	5/3/2025	303,073	0.04%
Svenska Handelsbanken AB	€300,000	0.13%	3/11/2026	280,064	0.04%
Svenska Handelsbanken AB	€300,000	0.05%	3/9/2026	278,421	0.04%
Skandinaviska Enskilda Banken AB	€300,000	0.75%	9/8/2027	278,319	0.04%
Svenska Handelsbanken AB	\$275,000	3.95%	10/6/2027	263,283	0.04%
Securitas AB	€200,000	1.13%	20/2/2024	207,293	0.03%
Scania CV AB	€200,000	2.25%	3/6/2025	203,149	0.03%
Skandinaviska Enskilda Banken AB	€200,000	1.75%	11/11/2026	199,301	0.03%
Swedbank AB	€200,000	2.10%	25/5/2027	198,601	0.03%
Swedbank AB	\$200,000	5.34%	20/9/2027	198,584	0.03%
Akelius Residential Property AB	€200,000	1.75%	7/2/2025	197,523	0.03%
Volvo Treasury AB	€200,000	2.00%	19/8/2027	196,868	0.03%
Swedbank AB	\$200,000	0.85%	18/3/2024	189,678	0.03%
Swedbank AB	€200,000	1.30%	17/2/2027	189,048	0.03%
Skandinaviska Enskilda Banken AB	\$175,000	3.70%	9/6/2025	169,351	0.03%
Swedbank AB	€175,000	1.54%	16/11/2026	153,650	0.02%
Heimstaden Bostad Treasury BV	€150,000	1.38%	3/3/2027	128,375	0.02%
Swedbank AB^	£100,000	7.27%	15/11/2032	121,698	0.02%
Essity Capital BV	€100,000	3.00%	21/9/2026	103,917	0.02%
Tele2 AB	€100,000	1.13%	15/5/2024	102,884	0.02%
Samhallsbyggnadsbolaget i Norden AB	€130,000	1.13%	4/9/2026	102,641	0.02%
Molnlycke Holding AB	€100,000	1.88%	28/2/2025	101,630	0.02%
Sandvik AB	€100,000	2.13%	7/6/2027	99,166	0.01%
Sagax AB	€100,000	2.25%	13/3/2025	98,446	0.01%
Swedbank AB^	€100,000	3.63%	23/8/2032	98,392	0.01%
Svenska Handelsbanken AB	\$100,000	3.65%	10/6/2025	96,800	0.01%
Telia Co. AB^	€100,000	1.38%	11/5/2081	94,510	0.01%
Telefonaktiebolaget LM Ericsson	€100,000	1.13%	8/2/2027	91,056	0.01%
Heimstaden Bostad Treasury BV	€100,000	0.63%	24/7/2025	90,308	0.01%
Heimstaden Bostad AB	€100,000	1.13%	21/1/2026	89,079	0.01%
Sagax AB	€100,000	1.13%	30/1/2027	86,035	0.01%
Akelius Residential Property Financing BV	€100,000	1.00%	17/1/2028	85,791	0.01%
Samhallsbyggnadsbolaget i Norden AB	€100,000	1.00%	12/8/2027	73,715	0.01%
Svenska Handelsbanken AB	\$50,000	0.55%	11/6/2024	46,850	0.01%
Skandinaviska Enskilda Banken AB	\$50,000	0.85%	2/9/2025	44,634	0.01%
				7,982,031	1.18%
Switzerland 2.35% (2021: 2.46%)					
Coca-Cola HBC Finance BV	€1,000,000	1.00%	14/5/2027	955,342	0.14%
Novartis Capital Corp.	\$969,000	3.00%	20/11/2025	929,188	0.14%
UBS AG	€800,000	0.01%	31/3/2026	754,666	0.11%
Credit Suisse AG	\$700,000	3.63%	9/9/2024	653,323	0.10%
UBS Group AG^	€600,000	1.00%	21/3/2025	616,076	0.09%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	596,822	0.09%
UBS Group AG	€600,000	4.13%	24/9/2025	583,979	0.09%
UBS AG	\$575,000	0.70%	9/8/2024	534,907	0.08%
UBS Group AG	€500,000	1.50%	30/11/2024	519,416	0.08%
Credit Suisse Group AG^	€500,000	2.13%	13/10/2026	453,597	0.07%
Roche Holdings, Inc.	\$475,000	0.45%	5/3/2024	450,782	0.07%
Credit Suisse Group AG^	€400,000	1.25%	17/7/2025	383,055	0.06%
UBS Group AG^	€400,000	0.25%	3/11/2026	379,525	0.06%
UBS Group AG^	\$350,000	4.75%	12/5/2028	335,310	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Suisse Group AG	\$325,000	3.75%	26/3/2025	293,494	0.04%
Cloverie plc for Zurich Insurance Co., Ltd.^	\$300,000	5.63%	24/6/2046	292,581	0.04%
UBS Group AG^	\$300,000	4.70%	5/8/2027	290,510	0.04%
UBS Group AG	\$300,000	4.13%	15/4/2026	288,296	0.04%
Nestle Finance International Ltd.	€300,000	0.00%	14/6/2026	287,937	0.04%
Holcim Finance Luxembourg SA	€300,000	0.50%	29/11/2026	281,110	0.04%
Credit Suisse AG	€300,000	0.25%	5/1/2026	272,075	0.04%
Credit Suisse Group AG	\$300,000	4.55%	17/4/2026	266,911	0.04%
Glencore Funding LLC	\$250,000	4.63%	29/4/2024	246,844	0.04%
Credit Suisse Group AG^	€300,000	0.65%	14/1/2028	238,687	0.04%
Credit Suisse Group AG^	\$250,000	6.37%	15/7/2026	234,724	0.03%
Credit Suisse Group AG^	\$250,000	6.44%	11/8/2028	227,714	0.03%
Credit Suisse Group AG^	£200,000	7.00%	30/9/2027	226,169	0.03%
Credit Suisse Group AG^	\$250,000	2.59%	11/9/2025	221,429	0.03%
Credit Suisse Group AG^	\$275,000	1.31%	2/2/2027	218,741	0.03%
ABB Finance BV	€200,000	0.75%	16/5/2024	206,257	0.03%
Nestle Finance International Ltd.	€200,000	0.00%	12/11/2024	202,381	0.03%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.^	€200,000	3.50%	1/10/2046	200,981	0.03%
Firmenich Productions Participations SAS	€200,000	1.38%	30/10/2026	198,951	0.03%
UBS Group AG^	\$200,000	4.49%	5/8/2025	196,764	0.03%
Nestle Finance International Ltd.	€200,000	0.88%	29/3/2027	194,456	0.03%
Credit Suisse Group AG^	€200,000	3.25%	2/4/2026	191,531	0.03%
Argentum Netherlands BV for Swiss Re Ltd.^	\$200,000	5.75%	15/8/2050	189,955	0.03%
Swiss Re Finance Luxembourg SA^	\$200,000	4.25%	Perpetual	174,060	0.03%
Credit Suisse Group AG^	\$200,000	2.19%	5/6/2026	170,861	0.03%
UBS Group AG^	\$175,000	1.49%	10/8/2027	150,525	0.02%
Roche Holdings, Inc.	\$150,000	3.35%	30/9/2024	146,324	0.02%
Credit Suisse Group AG^	£100,000	2.13%	12/9/2025	107,180	0.02%
Credit Suisse Group AG	£100,000	2.75%	8/8/2025	103,814	0.02%
Argentum Netherlands BV for Swiss Life AG^	€100,000	4.38%	Perpetual	103,523	0.02%
Coca-Cola HBC Finance BV	€100,000	1.88%	11/11/2024	103,459	0.02%
Cloverie plc for Zurich Insurance Co., Ltd.	€100,000	1.75%	16/9/2024	103,193	0.02%
Adecco International Financial Services BV	€100,000	1.00%	2/12/2024	102,204	0.02%
ELM BV for Swiss Life Insurance & Pension Group^	€100,000	4.50%	Perpetual	101,404	0.01%
Holcim Finance Luxembourg SA	€100,000	1.50%	6/4/2025	101,271	0.01%
Nestle Finance International Ltd.	€100,000	1.13%	1/4/2026	100,967	0.01%
Argentum Netherlands BV for Givaudan SA	€100,000	1.13%	17/9/2025	100,172	0.01%
Tyco Electronics Group SA	€100,000	0.00%	14/2/2025	99,033	0.01%
ELM BV for Swiss Reinsurance Co., Ltd.^	€100,000	2.60%	Perpetual	99,012	0.01%
Novartis Capital Corp.	\$100,000	3.40%	6/5/2024	97,990	0.01%
Nestle Finance International Ltd.	€100,000	0.00%	3/12/2025	97,831	0.01%
Tyco Electronics Group SA	\$100,000	3.45%	1/8/2024	97,566	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG^	€100,000	3.38%	29/9/2047	96,476	0.01%
Adecco International Financial Services BV^	€100,000	1.00%	21/3/2082	81,698	0.01%
				15,953,049	2.35%
Taiwan 0.12% (2021: 0.10%)					
Formosa Group Cayman Ltd.	\$300,000	3.38%	22/4/2025	285,209	0.04%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	191,850	0.03%
TSMC Global Ltd.	\$200,000	0.75%	28/9/2025	180,710	0.03%
TSMC Arizona Corp.	\$200,000	1.75%	25/10/2026	177,530	0.02%
				835,299	0.12%
Thailand 0.05% (2021: 0.07%)					
Siam Commercial Bank PCL	\$200,000	3.90%	11/2/2024	197,230	0.03%
Muang Thai Life Assurance PCL^	\$200,000	3.55%	27/1/2037	167,420	0.02%
				364,650	0.05%
United Arab Emirates 0.24% (2021: 0.18%)					
DIB Sukuk Ltd.	\$600,000	2.95%	16/1/2026	561,362	0.08%
MAF Global Securities Ltd.	\$350,000	4.75%	7/5/2024	345,301	0.05%
Mashreqbank PSC	\$200,000	4.25%	26/2/2024	196,145	0.03%
Esic Sukuk Ltd.	\$200,000	3.94%	30/7/2024	191,698	0.03%
NBK Tier 1 Ltd.^	\$200,000	3.63%	Perpetual	174,828	0.03%
Galaxy Pipeline Assets Bidco Ltd.	\$162,398	1.75%	30/9/2027	150,464	0.02%
				1,619,798	0.24%
United Kingdom 7.80% (2021: 8.48%)					
South Eastern Power Networks plc	£700,000	5.50%	5/6/2026	851,749	0.13%
BAT Capital Corp. ¹	\$775,000	3.22%	15/8/2024	747,227	0.11%
Barclays plc	\$736,000	4.38%	12/1/2026	710,180	0.10%
Lloyds Banking Group plc^	€700,000	0.50%	12/11/2025	698,073	0.10%
HSBC Holdings plc^	\$800,000	2.25%	22/11/2027	693,011	0.10%
HSBC Holdings plc^	\$700,000	2.63%	7/11/2025	659,355	0.10%
NatWest Group plc^	\$600,000	7.47%	10/11/2026	624,767	0.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Astrazeneca Finance LLC	\$675,000	1.20%	28/5/2026	601,416	0.09%
HSBC Holdings plc^	£500,000	1.75%	24/7/2027	517,203	0.08%
National Grid plc	€500,000	2.18%	30/6/2026	503,171	0.07%
BAT Capital Corp.	\$550,000	3.56%	15/8/2027	500,823	0.07%
Lloyds Banking Group plc^	\$575,000	1.63%	11/5/2027	497,315	0.07%
GlaxoSmithKline Capital plc	€500,000	1.25%	21/5/2026	497,065	0.07%
BP Capital Markets plc^	€500,000	3.25%	Perpetual	490,156	0.07%
HSBC Holdings plc	\$500,000	4.30%	8/3/2026	483,831	0.07%
HSBC Holdings plc	\$500,000	4.25%	18/8/2025	481,390	0.07%
Motability Operations Group plc	£400,000	4.38%	8/2/2027	476,694	0.07%
CK Hutchison International 21 Ltd.	\$525,000	1.50%	15/4/2026	471,000	0.07%
NatWest Markets plc	AUD700,000	5.05%	12/8/2025	468,349	0.07%
Nationwide Building Society	\$475,000	4.85%	27/7/2027	461,252	0.07%
Standard Chartered plc^	\$475,000	3.79%	21/5/2025	458,911	0.07%
Lloyds Banking Group plc	\$400,000	2.25%	16/10/2024	456,821	0.07%
NatWest Group plc^	\$504,000	1.64%	14/6/2027	436,740	0.06%
HSBC Holdings plc^	\$455,000	3.00%	10/3/2026	427,617	0.06%
BP Capital Markets plc	\$450,000	3.28%	19/9/2027	422,883	0.06%
Barclays plc^	€400,000	3.38%	2/4/2025	422,511	0.06%
Santander UK Group Holdings plc^	\$450,000	1.09%	15/3/2025	421,178	0.06%
Lloyds Banking Group plc^	\$425,000	3.87%	9/7/2025	411,882	0.06%
Diageo Finance plc	€400,000	2.38%	20/5/2026	411,797	0.06%
HSBC Holdings plc^	\$425,000	4.29%	12/9/2026	407,789	0.06%
HSBC Holdings plc^	€400,000	3.02%	15/6/2027	406,378	0.06%
Coca-Cola Europacific Partners plc	€400,000	1.75%	27/3/2026	404,197	0.06%
WPP Finance 2016	€400,000	1.38%	20/3/2025	403,808	0.06%
NatWest Group plc^	€400,000	1.75%	2/3/2026	401,626	0.06%
Lloyds Bank Corporate Markets plc	€400,000	0.38%	28/1/2025	397,283	0.06%
RELX Finance BV	€400,000	1.38%	12/5/2026	396,508	0.06%
Reckitt Benckiser Treasury Services plc	\$425,000	3.00%	26/6/2027	394,707	0.06%
Sky Ltd.	\$400,000	3.75%	16/9/2024	390,530	0.06%
HSBC Holdings plc^	\$400,000	3.80%	11/3/2025	389,585	0.06%
HSBC Holdings plc^	\$400,000	4.76%	9/6/2028	378,771	0.06%
Standard Chartered plc^	\$400,000	1.21%	23/3/2025	375,287	0.06%
Standard Chartered plc^	\$350,000	7.77%	16/11/2028	370,880	0.05%
NatWest Group plc^	\$375,000	4.27%	22/3/2025	366,248	0.05%
HSBC Holdings plc^	\$397,000	4.04%	13/3/2028	366,152	0.05%
Vodafone Group plc	€350,000	2.20%	25/8/2026	355,015	0.05%
Astrazeneca Finance LLC	\$375,000	0.70%	28/5/2024	353,731	0.05%
Heathrow Funding Ltd.	£281,000	6.75%	3/12/2026	345,897	0.05%
Barclays plc	\$355,000	3.65%	16/3/2025	340,743	0.05%
HSBC Holdings plc^	\$350,000	5.21%	11/8/2028	337,053	0.05%
Imperial Brands Finance plc	\$350,000	4.25%	21/7/2025	334,135	0.05%
Anglian Water Services Financing plc	£300,000	1.63%	10/8/2025	332,070	0.05%
HSBC Holdings plc^	€300,000	6.36%	16/11/2032	324,451	0.05%
Barclays plc	£300,000	3.25%	12/2/2027	323,477	0.05%
Rio Tinto Finance plc	€300,000	2.88%	11/12/2024	320,175	0.05%
BP Capital Markets plc^	£300,000	4.25%	Perpetual	317,687	0.05%
GSK Capital BV	€302,000	3.00%	28/11/2027	315,024	0.05%
AstraZeneca plc	€300,000	0.75%	12/5/2024	311,582	0.05%
Compass Group Finance Netherlands BV	€300,000	0.63%	3/7/2024	307,750	0.05%
Unilever Finance Netherlands BV	€300,000	1.25%	25/3/2025	306,545	0.05%
BP Capital Markets plc	€300,000	2.21%	25/9/2026	304,082	0.04%
Barclays plc^	\$350,000	2.28%	24/11/2027	303,376	0.04%
Nationwide Building Society	\$350,000	1.50%	13/10/2026	302,581	0.04%
CK Hutchison Finance 16 II Ltd.	€300,000	0.88%	3/10/2024	302,499	0.04%
NatWest Group plc^	€300,000	0.75%	15/11/2025	299,424	0.04%
Lloyds Banking Group plc	\$310,000	4.65%	24/3/2026	296,361	0.04%
easyJet plc	€300,000	0.88%	11/6/2025	291,741	0.04%
Unilever Capital Corp.	\$300,000	2.60%	5/5/2024	291,079	0.04%
CK Hutchison Group Telecom Finance SA	€300,000	0.75%	17/4/2026	287,330	0.04%
NatWest Markets plc	€300,000	1.38%	2/3/2027	285,915	0.04%
Barclays plc^	€300,000	0.88%	28/1/2028	273,399	0.04%
HSBC Holdings plc^	\$300,000	1.65%	18/4/2026	270,889	0.04%
Barclays plc	\$275,000	4.38%	11/9/2024	269,071	0.04%
BAT Capital Corp.	\$275,000	2.79%	6/9/2024	263,337	0.04%
Reckitt Benckiser Treasury Services plc	\$270,000	2.75%	26/6/2024	260,676	0.04%
Barclays plc^	\$250,000	7.39%	2/11/2028	260,035	0.04%
HSBC Holdings plc^	\$250,000	7.34%	3/11/2026	260,014	0.04%
Rothsay Life plc	£200,000	8.00%	30/10/2025	248,613	0.04%
Barclays plc^	£200,000	8.41%	14/11/2032	248,340	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barclays plc^	\$250,000	5.30%	9/8/2026	248,282	0.04%
NatWest Markets plc	£200,000	6.38%	8/11/2027	246,186	0.04%
Santander UK Group Holdings plc^	\$275,000	3.82%	3/11/2028	245,236	0.04%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	242,652	0.04%
NatWest Markets plc	\$247,000	3.48%	22/3/2025	236,424	0.03%
National Grid Electricity Distribution West Midlands plc	£200,000	3.88%	17/10/2024	234,459	0.03%
Standard Chartered plc^	\$250,000	2.82%	30/1/2026	232,569	0.03%
HSBC Holdings plc^	\$250,000	0.98%	24/5/2025	231,269	0.03%
Standard Chartered plc^	\$250,000	3.52%	12/2/2030	230,592	0.03%
Affinity Water Finance 2004 plc	£186,000	5.88%	13/7/2026	229,033	0.03%
Santander UK Group Holdings plc	£200,000	3.63%	14/1/2026	223,935	0.03%
Lloyds Banking Group plc	\$229,000	4.50%	4/11/2024	223,644	0.03%
Lloyds Banking Group plc^	£200,000	1.88%	15/1/2026	221,783	0.03%
GlaxoSmithKline Capital, Inc.	\$225,000	3.63%	15/5/2025	219,816	0.03%
Virgin Money UK plc^	£200,000	4.00%	3/9/2027	217,707	0.03%
BAT Capital Corp.	\$225,000	4.70%	2/4/2027	216,109	0.03%
HSBC Holdings plc^	\$200,000	7.39%	3/11/2028	209,906	0.03%
Tesco Corporate Treasury Services plc	€200,000	2.50%	1/7/2024	209,550	0.03%
Barclays plc^	\$225,000	2.85%	7/5/2026	208,900	0.03%
BAT Netherlands Finance BV	€200,000	2.38%	7/10/2024	208,025	0.03%
International Distributions Services plc	€200,000	2.38%	29/7/2024	207,930	0.03%
Mondi Finance plc	€200,000	1.50%	15/4/2024	207,803	0.03%
Imperial Brands Finance plc	€200,000	3.38%	26/2/2026	207,180	0.03%
DS Smith plc	€200,000	1.38%	26/7/2024	206,105	0.03%
Diageo Capital plc	€200,000	5.30%	24/10/2027	204,677	0.03%
Santander UK Group Holdings plc^	€200,000	0.39%	28/2/2025	203,642	0.03%
British Telecommunications plc	€200,000	1.00%	21/11/2024	202,472	0.03%
SSE plc	€200,000	1.25%	16/4/2025	201,733	0.03%
Motability Operations Group plc	€200,000	0.88%	14/3/2025	201,715	0.03%
WPP Finance SA	€200,000	2.25%	22/9/2026	201,601	0.03%
NatWest Group plc^	\$217,000	3.75%	1/11/2029	201,338	0.03%
Nationwide Building Society^	€200,000	2.00%	25/7/2029	201,152	0.03%
Aviva plc^	€200,000	3.38%	4/12/2045	200,462	0.03%
Barclays plc^	€200,000	1.38%	24/1/2026	199,748	0.03%
NatWest Group plc^	£200,000	2.11%	28/11/2031	199,509	0.03%
Heathrow Funding Ltd.	€200,000	1.50%	12/10/2025	198,325	0.03%
Nationwide Building Society	€200,000	2.00%	28/4/2027	197,235	0.03%
GSK Consumer Healthcare Capital NL BV	€200,000	1.25%	29/3/2026	196,791	0.03%
Wellcome Trust Ltd.	€200,000	1.13%	21/1/2027	195,822	0.03%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	195,631	0.03%
Barclays plc	\$200,000	5.20%	12/5/2026	194,362	0.03%
Vodafone Group plc	€200,000	1.50%	24/7/2027	194,126	0.03%
Barclays plc^	\$200,000	3.93%	7/5/2025	193,911	0.03%
BAT International Finance plc	£172,000	4.00%	4/9/2026	193,086	0.03%
HSBC Holdings plc	\$200,000	4.38%	23/11/2026	192,233	0.03%
British Telecommunications plc	€200,000	1.50%	23/6/2027	191,287	0.03%
NatWest Markets plc	€200,000	0.13%	12/11/2025	190,986	0.03%
HSBC Holdings plc^	€200,000	0.31%	13/11/2026	190,073	0.03%
BAT International Finance plc	€200,000	1.25%	13/3/2027	189,130	0.03%
Lloyds Banking Group plc^	\$200,000	2.44%	5/2/2026	185,823	0.03%
Lloyds Banking Group plc^	\$200,000	3.75%	18/3/2028	184,399	0.03%
Imperial Brands Finance plc	\$200,000	3.50%	26/7/2026	183,281	0.03%
Standard Chartered plc^	€200,000	0.85%	27/1/2028	182,140	0.03%
BAT International Finance plc	\$200,000	1.67%	25/3/2026	177,078	0.03%
Standard Chartered plc^	\$200,000	1.46%	14/1/2027	173,723	0.03%
Barclays plc^	\$175,000	5.50%	9/8/2028	170,152	0.03%
Hutchison Whampoa International 14 Ltd.	\$175,000	3.63%	31/10/2024	169,958	0.03%
Santander UK plc	\$175,000	2.88%	18/6/2024	168,803	0.03%
Standard Chartered plc	\$175,000	4.30%	19/2/2027	165,373	0.02%
Vodafone Group plc	\$162,000	3.75%	16/1/2024	159,967	0.02%
Logicor 2019-1 UK plc	£150,000	1.88%	17/11/2026	156,991	0.02%
LSEGA Financing plc	\$175,000	1.38%	6/4/2026	154,287	0.02%
Ashtead Capital, Inc.	\$175,000	1.50%	12/8/2026	149,230	0.02%
Santander UK Group Holdings plc^	\$175,000	1.67%	14/6/2027	148,397	0.02%
Lseg Netherlands BV	€150,000	0.00%	6/4/2025	147,550	0.02%
Lloyds Banking Group plc^	\$150,000	4.72%	11/8/2026	146,529	0.02%
Santander UK Group Holdings plc	\$150,000	4.75%	15/9/2025	143,899	0.02%
Sky Ltd.	£100,000	6.00%	21/5/2027	126,019	0.02%
Lloyds Bank plc	£100,000	7.50%	15/4/2024	124,035	0.02%
Santander UK Group Holdings plc^	£100,000	7.10%	16/11/2027	122,094	0.02%
Aviva plc^	£100,000	6.13%	14/11/2036	120,087	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
RL Finance Bonds No. 2 plc^	£100,000	6.13%	30/11/2043	120,009	0.02%
SP Manweb plc	£100,000	4.88%	20/9/2027	118,786	0.02%
Anglian Water Services Financing plc	£100,000	4.50%	22/2/2026	118,543	0.02%
Rothsay Life plc^	£100,000	5.50%	17/9/2029	117,491	0.02%
Legal & General Group plc^	£100,000	5.38%	27/10/2045	117,143	0.02%
Unilever Capital Corp.	\$125,000	2.90%	5/5/2027	116,822	0.02%
M&G plc^	£100,000	3.88%	20/7/2049	115,951	0.02%
Yorkshire Building Society^	£100,000	3.00%	18/4/2025	115,598	0.02%
Severn Trent Utilities Finance plc	£100,000	3.63%	16/1/2026	115,462	0.02%
Yorkshire Building Society	£100,000	3.50%	21/4/2026	114,035	0.02%
Virgin Money UK plc^	£100,000	3.13%	22/6/2025	113,895	0.02%
Tesco Corporate Treasury Services plc	£100,000	2.50%	2/5/2025	112,739	0.02%
Liberty Living Finance plc	£100,000	2.63%	28/11/2024	111,906	0.02%
London & Quadrant Housing Trust	£100,000	2.63%	5/5/2026	111,055	0.02%
Virgin Money UK plc^	£100,000	3.38%	24/4/2026	110,949	0.02%
NatWest Group plc^	£100,000	3.62%	14/8/2030	110,742	0.02%
Annington Funding plc	£100,000	2.65%	12/7/2025	110,478	0.02%
Places For People Treasury plc	£100,000	2.88%	17/8/2026	110,085	0.02%
AstraZeneca plc	\$125,000	0.70%	8/4/2026	109,985	0.02%
NatWest Group plc^	£100,000	3.13%	28/3/2027	109,815	0.02%
Informa plc	£100,000	3.13%	5/7/2026	108,658	0.02%
BAE Systems Finance, Inc.	\$100,000	7.50%	1/7/2027	108,017	0.02%
Land Securities Capital Markets plc	£100,000	2.38%	29/3/2027	107,642	0.02%
Skipton Building Society^	£100,000	2.00%	2/10/2026	107,607	0.02%
Experian Finance plc	£100,000	0.74%	29/10/2025	107,556	0.02%
Lloyds Banking Group plc^	£100,000	3.50%	1/4/2026	104,980	0.02%
BP Capital Markets plc	€100,000	2.97%	27/2/2026	104,856	0.02%
BP Capital Markets plc	€100,000	1.88%	7/4/2024	104,795	0.02%
Leeds Building Society^	£100,000	1.50%	16/3/2027	104,366	0.02%
Aviva plc^	£100,000	3.88%	3/7/2044	104,203	0.02%
Unilever Finance Netherlands BV	€100,000	0.50%	29/4/2024	103,166	0.02%
BP Capital Markets plc	€100,000	1.95%	3/3/2025	102,991	0.02%
NatWest Markets plc	€100,000	1.00%	28/5/2024	102,898	0.02%
BUPA Finance plc	£100,000	1.75%	14/6/2027	102,656	0.02%
Southern Water Services Finance Ltd.	£100,000	1.63%	30/3/2027	102,594	0.02%
RELX Finance BV	€100,000	0.00%	18/3/2024	102,560	0.02%
Aptiv plc	€100,000	1.50%	10/3/2025	101,177	0.02%
Cadent Finance plc	€100,000	0.63%	22/9/2024	101,042	0.02%
Barclays plc^	€100,000	2.89%	31/1/2027	101,032	0.01%
CNH Industrial Finance Europe SA	€100,000	1.88%	19/1/2026	100,377	0.01%
Unilever Capital Corp.	\$103,000	3.38%	22/3/2025	100,261	0.01%
CK Hutchison Europe Finance 18 Ltd.	€100,000	1.25%	13/4/2025	100,192	0.01%
Folio Residential Finance NO 1 plc	£100,000	1.25%	31/10/2027	100,105	0.01%
British Telecommunications plc	€100,000	1.75%	10/3/2026	99,975	0.01%
Smiths Group plc	€100,000	2.00%	23/2/2027	99,762	0.01%
Nationwide Building Society^	€100,000	1.50%	8/3/2026	99,723	0.01%
Santander UK Group Holdings plc^	€100,000	3.53%	25/8/2028	99,698	0.01%
National Grid Electricity Transmission plc	€100,000	0.19%	20/1/2025	99,645	0.01%
Global Switch Holdings Ltd.	€100,000	2.25%	31/5/2027	99,600	0.01%
Vodafone Group plc	€100,000	1.13%	20/11/2025	99,509	0.01%
Standard Chartered plc	\$100,000	5.20%	26/1/2024	99,008	0.01%
Experian Finance plc	€100,000	1.38%	25/6/2026	98,849	0.01%
Standard Chartered plc^	€100,000	2.50%	9/9/2030	98,538	0.01%
Nationwide Building Society	€100,000	0.25%	22/7/2025	98,152	0.01%
Lloyds Banking Group plc	\$100,000	3.90%	12/3/2024	98,149	0.01%
BP Capital Markets plc	€100,000	1.57%	16/2/2027	97,665	0.01%
British Telecommunications plc	€100,000	0.50%	12/9/2025	97,615	0.01%
Segro Capital Sarl	€100,000	1.25%	23/3/2026	97,499	0.01%
HSBC Holdings plc^	\$100,000	4.18%	9/12/2025	97,073	0.01%
SSE plc^	€100,000	3.13%	Perpetual	96,554	0.01%
DS Smith plc	€100,000	0.88%	12/9/2026	94,656	0.01%
Standard Chartered plc^	\$100,000	0.99%	12/1/2025	94,209	0.01%
Linde Finance BV	€100,000	0.25%	19/5/2027	94,207	0.01%
NatWest Markets plc	€100,000	0.13%	18/6/2026	93,035	0.01%
Barclays plc^	€100,000	1.13%	22/3/2031	90,768	0.01%
Babcock International Group plc	€100,000	1.38%	13/9/2027	88,828	0.01%
Standard Chartered plc^	€100,000	1.20%	23/9/2031	88,583	0.01%
Nationwide Building Society^	\$100,000	2.97%	16/2/2028	88,055	0.01%
Intermediate Capital Group plc	€100,000	1.63%	17/2/2027	87,412	0.01%
NatWest Group plc^	€100,000	1.04%	14/9/2032	85,381	0.01%
Canary Wharf Group Investment Holdings plc	€100,000	1.75%	7/4/2026	81,826	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BP Capital Markets plc	CAD110,000	3.47%	15/5/2025	78,910	0.01%
Lloyds Banking Group plc	CAD100,000	3.50%	3/2/2025	70,183	0.01%
Heathrow Funding Ltd.	CAD75,000	2.69%	13/10/2027	49,500	0.01%
Unilever Capital Corp.	\$50,000	3.25%	7/3/2024	49,104	0.01%
WPP Finance 2010	\$50,000	3.75%	19/9/2024	48,428	0.01%
Barclays plc [^]	CAD65,000	2.17%	23/6/2027	41,992	0.01%
				52,821,481	7.80%
United States 45.61% (2021: 43.19%)					
Bank of America Corp. [^]	\$1,410,000	3.71%	24/4/2028	1,306,699	0.19%
Booking Holdings, Inc.	€1,000,000	4.00%	15/11/2026	1,075,244	0.16%
Toyota Motor Credit Corp.	\$1,175,000	0.80%	16/10/2025	1,053,346	0.16%
Oracle Corp. ¹	\$1,125,000	1.65%	25/3/2026	1,008,201	0.15%
AbbVie, Inc. ¹	\$1,050,000	2.95%	21/11/2026	978,442	0.14%
Wells Fargo & Co. [^]	€940,000	1.34%	4/5/2025	967,501	0.14%
Boeing Co.	\$1,000,000	2.20%	4/2/2026	908,922	0.13%
General Motors Financial Co., Inc.	\$1,025,000	1.25%	8/1/2026	903,612	0.13%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$810,090	6.50%	20/6/2027	807,130	0.12%
Exxon Mobil Corp. ¹	\$825,000	2.99%	19/3/2025	795,272	0.12%
Bank of America Corp.	\$800,000	4.00%	22/1/2025	783,051	0.12%
JPMorgan Chase & Co. [^]	\$800,000	4.08%	26/4/2026	777,785	0.11%
AbbVie, Inc. ¹	\$810,000	2.60%	21/11/2024	775,513	0.11%
Wells Fargo & Co. [^]	\$802,500	2.41%	30/10/2025	759,958	0.11%
Oracle Corp. ¹	\$823,000	2.65%	15/7/2026	756,759	0.11%
Bank of America Corp. [^]	\$775,000	3.84%	25/4/2025	756,506	0.11%
Truist Financial Corp.	\$775,000	2.50%	1/8/2024	744,168	0.11%
Wells Fargo & Co.	\$800,000	3.00%	23/10/2026	739,465	0.11%
Goldman Sachs Group, Inc. [^]	\$845,000	1.95%	21/10/2027	737,449	0.11%
NextEra Energy Capital Holdings, Inc. ¹	\$750,000	2.94%	21/3/2024	730,498	0.11%
Citigroup, Inc. [^]	\$725,000	5.61%	29/9/2026	727,000	0.11%
Bank of America Corp. [^]	\$800,000	3.42%	20/12/2028	725,625	0.11%
Microsoft Corp. ¹	\$750,000	3.30%	6/2/2027	722,896	0.11%
Visa, Inc.	\$744,000	3.15%	14/12/2025	717,561	0.11%
Bank of America Corp.	\$725,000	4.00%	1/4/2024	715,858	0.11%
Citigroup, Inc.	\$770,000	3.20%	21/10/2026	713,762	0.11%
Warnermedia Holdings, Inc.	\$775,000	3.76%	15/3/2027	699,471	0.10%
Wells Fargo & Co. [^]	\$750,000	2.19%	30/4/2026	698,061	0.10%
Wells Fargo & Co. [^]	\$750,000	3.53%	24/3/2028	695,308	0.10%
Thermo Fisher Scientific, Inc. ¹	\$725,000	1.22%	18/10/2024	680,416	0.10%
JPMorgan Chase & Co. [^]	€700,000	1.09%	11/3/2027	678,857	0.10%
Bank of America Corp. [^]	\$700,000	4.38%	27/4/2028	669,265	0.10%
Amazon.com, Inc.	\$700,000	3.30%	13/4/2027	664,839	0.10%
Dell International LLC/EMC Corp.	\$650,000	6.02%	15/6/2026	663,575	0.10%
Apple, Inc.	\$675,000	3.00%	9/2/2024	661,857	0.10%
Morgan Stanley [^]	\$716,000	3.59%	22/7/2028	658,108	0.10%
Merck & Co., Inc. ¹	\$686,000	2.75%	10/2/2025	657,627	0.10%
Bank of America Corp. [^]	\$750,000	1.73%	22/7/2027	657,401	0.10%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$663,000	4.91%	23/7/2025	650,204	0.10%
Goldman Sachs Group, Inc. [^]	\$700,000	3.62%	15/3/2028	649,938	0.10%
HCA, Inc.	\$650,000	5.00%	15/3/2024	646,436	0.10%
Goldman Sachs Group, Inc. [^]	\$725,000	2.64%	24/2/2028	645,055	0.10%
Apple, Inc.	\$700,000	1.13%	11/5/2025	645,031	0.10%
Boeing Co.	\$650,000	4.88%	1/5/2025	644,756	0.10%
Citigroup, Inc.	\$675,000	4.45%	29/9/2027	644,751	0.10%
Bristol-Myers Squibb Co.	\$660,000	2.90%	26/7/2024	641,300	0.09%
PepsiCo, Inc. ¹	\$650,000	2.75%	30/4/2025	622,513	0.09%
Bank of America Corp. [^]	\$700,000	2.55%	4/2/2028	621,661	0.09%
International Business Machines Corp.	\$625,000	3.00%	15/5/2024	608,427	0.09%
Morgan Stanley	\$642,000	3.95%	23/4/2027	607,489	0.09%
Microsoft Corp. ¹	\$650,000	2.40%	8/8/2026	606,359	0.09%
AbbVie, Inc. ¹	\$625,000	3.60%	14/5/2025	605,812	0.09%
Gilead Sciences, Inc.	\$625,000	3.65%	1/3/2026	603,299	0.09%
Morgan Stanley [^]	\$650,000	2.19%	28/4/2026	603,201	0.09%
Goldman Sachs Group, Inc.	\$623,000	3.75%	22/5/2025	603,096	0.09%
US Treasury Note	\$600,000	4.50%	30/11/2024	600,047	0.09%
Wells Fargo & Co. [^]	\$644,000	3.58%	22/5/2028	596,536	0.09%
Thermo Fisher Scientific, Inc.	€600,000	1.75%	15/4/2027	594,859	0.09%
AT&T, Inc.	\$625,000	0.90%	25/3/2024	593,915	0.09%
Bank of America Corp. [^]	\$600,000	4.83%	22/7/2026	593,274	0.09%
Bank of America Corp. [^]	€600,000	1.78%	4/5/2027	589,952	0.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nestle Holdings, Inc.	\$675,000	1.15%	14/1/2027	588,021	0.09%
US Bancorp^	\$600,000	4.55%	22/7/2028	587,812	0.09%
JPMorgan Chase & Co.	\$600,000	3.88%	10/9/2024	586,911	0.09%
Morgan Stanley	\$600,000	3.70%	23/10/2024	586,068	0.09%
Oracle Corp. ¹	\$600,000	3.40%	8/7/2024	585,214	0.09%
Wells Fargo & Co.	\$600,000	3.55%	29/9/2025	577,164	0.09%
Wells Fargo & Co.	\$600,000	3.00%	19/2/2025	575,005	0.08%
Apple, Inc.	\$625,000	0.55%	20/8/2025	563,517	0.08%
Bank of America Corp.^	\$600,000	0.98%	22/4/2025	562,370	0.08%
Citigroup, Inc.^	\$600,000	0.98%	1/5/2025	561,676	0.08%
Bank of New York Mellon Corp.	\$600,000	1.60%	24/4/2025	557,551	0.08%
Citigroup, Inc.^	\$575,000	3.35%	24/4/2025	557,443	0.08%
JPMorgan Chase & Co.^	\$600,000	3.54%	1/5/2028	552,763	0.08%
Morgan Stanley^	€600,000	0.41%	29/10/2027	552,448	0.08%
John Deere Capital Corp.	\$559,000	3.45%	13/3/2025	544,524	0.08%
Honeywell International, Inc. ¹	\$588,000	1.35%	1/6/2025	543,971	0.08%
Apple, Inc.	\$550,000	3.45%	6/5/2024	540,621	0.08%
Walmart, Inc.	\$550,000	3.55%	26/6/2025	538,274	0.08%
Costco Wholesale Corp.	\$550,000	2.75%	18/5/2024	535,409	0.08%
Williams Cos, Inc.	\$550,000	4.00%	15/9/2025	534,423	0.08%
American Express Co.	\$600,000	1.65%	4/11/2026	531,748	0.08%
Metropolitan Life Global Funding I	\$600,000	1.88%	11/1/2027	530,246	0.08%
Goldman Sachs Group, Inc.	€500,000	3.38%	27/3/2025	530,140	0.08%
JPMorgan Chase & Co.^	\$600,000	1.05%	19/11/2026	529,758	0.08%
Goldman Sachs Group, Inc.	\$561,000	3.50%	16/11/2026	527,015	0.08%
Bank of America Corp.^	€500,000	1.38%	7/2/2025	519,417	0.08%
Shire Acquisitions Investments Ireland DAC	\$550,000	3.20%	23/9/2026	517,032	0.08%
Cigna Corp.	\$550,000	3.40%	1/3/2027	516,142	0.08%
Philip Morris International, Inc.	€500,000	2.88%	3/3/2026	515,831	0.08%
Pfizer, Inc.	\$545,000	2.75%	3/6/2026	513,861	0.08%
Verizon Communications, Inc. ¹	\$525,000	4.13%	16/3/2027	511,364	0.08%
Morgan Stanley^	\$574,000	2.48%	21/1/2028	509,908	0.08%
Comcast Corp.	\$518,000	3.95%	15/10/2025	507,113	0.07%
Adobe, Inc. ¹	\$550,000	2.15%	1/2/2027	501,145	0.07%
Morgan Stanley	\$536,000	3.13%	27/7/2026	500,024	0.07%
Amgen, Inc.	\$550,000	2.20%	21/2/2027	494,380	0.07%
Goldman Sachs Group, Inc.	\$500,000	4.00%	3/3/2024	493,645	0.07%
Cheniere Corpus Christi Holdings LLC	\$489,000	5.88%	31/3/2025	491,768	0.07%
Coca-Cola Co.	€500,000	0.75%	22/9/2026	489,540	0.07%
AbbVie, Inc.	\$500,000	3.80%	15/3/2025	487,412	0.07%
Aflac, Inc.	\$550,000	1.13%	15/3/2026	487,122	0.07%
Lockheed Martin Corp. ¹	\$500,000	3.55%	15/1/2026	485,670	0.07%
Goldman Sachs Group, Inc.	\$500,000	3.50%	23/1/2025	483,789	0.07%
Morgan Stanley^	\$550,000	1.59%	4/5/2027	482,832	0.07%
Capital One Financial Corp.	\$500,000	3.30%	30/10/2024	482,563	0.07%
Goldman Sachs Group, Inc.	\$500,000	3.50%	1/4/2025	481,349	0.07%
Apple, Inc.	\$500,000	3.35%	9/2/2027	478,644	0.07%
Morgan Stanley^	\$500,000	2.72%	22/7/2025	478,322	0.07%
Bank of America Corp.^	\$500,000	3.38%	2/4/2026	477,388	0.07%
Goldman Sachs Group, Inc.	\$500,000	3.85%	26/1/2027	476,071	0.07%
Mastercard, Inc.	\$500,000	2.00%	3/3/2025	473,782	0.07%
NVIDIA Corp. ¹	\$500,000	0.58%	14/6/2024	471,695	0.07%
Amazon.com, Inc. ¹	\$500,000	0.45%	12/5/2024	471,679	0.07%
JPMorgan Chase & Co.^	\$500,000	0.56%	16/2/2025	471,613	0.07%
HCA, Inc.	\$475,000	5.38%	1/9/2026	470,423	0.07%
Morgan Stanley^	\$500,000	0.79%	30/5/2025	465,884	0.07%
Comcast Corp.	€500,000	0.00%	14/9/2026	465,511	0.07%
JPMorgan Chase & Co.^	\$500,000	2.08%	22/4/2026	463,963	0.07%
CVS Health Corp.	\$475,000	3.88%	20/7/2025	463,752	0.07%
Goldman Sachs Group, Inc.	\$478,000	3.75%	25/2/2026	460,664	0.07%
Stellantis NV	€500,000	0.63%	30/3/2027	459,613	0.07%
Roche Holdings, Inc.	\$500,000	2.31%	10/3/2027	455,423	0.07%
Sabine Pass Liquefaction LLC	\$450,000	5.88%	30/6/2026	455,338	0.07%
Bank of America Corp.^	\$500,000	1.32%	19/6/2026	450,385	0.07%
US Bank NA	\$467,000	2.80%	27/1/2025	450,014	0.07%
Bank of America Corp.^	\$500,000	1.20%	24/10/2026	445,382	0.07%
Baxter International, Inc.	\$500,000	1.92%	1/2/2027	444,038	0.07%
Home Depot, Inc. ¹	\$475,000	2.88%	15/4/2027	443,617	0.07%
Home Depot, Inc.	\$483,000	2.13%	15/9/2026	442,268	0.07%
Bank of America Corp.^	\$500,000	1.66%	11/3/2027	441,839	0.07%
International Business Machines Corp. ¹	\$500,000	1.70%	15/5/2027	439,343	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.^	\$450,000	4.81%	25/7/2028	438,673	0.06%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$450,000	4.50%	20/10/2025	438,625	0.06%
Intel Corp.	\$450,000	2.88%	11/5/2024	438,209	0.06%
Parker-Hannifin Corp.	\$450,000	4.25%	15/9/2027	437,274	0.06%
JPMorgan Chase & Co.^	£400,000	0.99%	28/4/2026	435,063	0.06%
McDonald's Corp.	AUD650,000	3.00%	8/3/2024	432,901	0.06%
Crown Castle, Inc.	\$500,000	1.05%	15/7/2026	432,746	0.06%
Dell International LLC/EMC Corp.	\$430,000	4.90%	1/10/2026	423,608	0.06%
Eli Lilly & Co.	CHF400,000	0.15%	24/5/2024	423,228	0.06%
JPMorgan Chase & Co.^	\$441,000	4.32%	26/4/2028	420,410	0.06%
JPMorgan Chase & Co.	\$450,000	2.95%	1/10/2026	419,796	0.06%
Danaher Corp.	€400,000	1.70%	30/3/2024	419,136	0.06%
Ecolab, Inc.	€400,000	1.00%	15/1/2024	419,086	0.06%
Morgan Stanley	\$425,000	3.88%	29/4/2024	418,520	0.06%
Bank of America Corp.	\$425,000	4.20%	26/8/2024	418,435	0.06%
JPMorgan Chase & Co.^	\$475,000	1.58%	22/4/2027	418,070	0.06%
T-Mobile USA, Inc.	\$431,000	3.50%	15/4/2025	414,915	0.06%
JPMorgan Chase & Co.	€400,000	1.50%	27/1/2025	412,767	0.06%
PNC Bank NA	\$426,000	2.95%	23/2/2025	408,942	0.06%
Apple, Inc.	€403,000	0.88%	24/5/2025	408,895	0.06%
JPMorgan Chase & Co.^	\$450,000	2.95%	24/2/2028	407,345	0.06%
Morgan Stanley	\$420,000	3.88%	27/1/2026	406,740	0.06%
Kraft Heinz Foods Co.	\$425,000	3.88%	15/5/2027	406,062	0.06%
Goldman Sachs Group, Inc.	\$400,000	5.70%	1/11/2024	404,545	0.06%
DR Horton, Inc.	\$425,000	2.50%	15/10/2024	404,412	0.06%
Procter & Gamble Co. ¹	\$450,000	0.55%	29/10/2025	403,771	0.06%
Citigroup, Inc.^	€400,000	1.50%	24/7/2026	399,375	0.06%
Citigroup, Inc.^	\$429,000	2.01%	25/1/2026	397,246	0.06%
Wells Fargo & Co.^	\$450,000	2.39%	2/6/2028	396,862	0.06%
Citigroup, Inc.^	\$400,000	4.14%	24/5/2025	393,890	0.06%
Tyson Foods, Inc.	\$400,000	3.95%	15/8/2024	393,545	0.06%
Verizon Communications, Inc.	\$425,000	2.63%	15/8/2026	392,585	0.06%
Parker-Hannifin Corp.	\$400,000	3.65%	15/6/2024	391,350	0.06%
Morgan Stanley	\$400,000	4.00%	23/7/2025	390,882	0.06%
Goldman Sachs Group, Inc.	\$400,000	3.00%	15/3/2024	390,059	0.06%
AutoZone, Inc.	\$400,000	3.63%	15/4/2025	387,643	0.06%
Chevron Corp.	\$400,000	3.33%	17/11/2025	386,921	0.06%
Medtronic Global Holdings SCA	€400,000	1.13%	7/3/2027	386,921	0.06%
CRH America, Inc.	\$400,000	3.88%	18/5/2025	386,089	0.06%
American Express Co.	\$400,000	2.50%	30/7/2024	384,917	0.06%
Prudential Financial, Inc.^	\$400,000	5.20%	15/3/2044	384,665	0.06%
Huntington Bancshares, Inc.	\$400,000	2.63%	6/8/2024	384,117	0.06%
Berkshire Hathaway, Inc.	€400,000	1.13%	16/3/2027	383,419	0.06%
Goldman Sachs Group, Inc.	\$390,000	3.85%	8/7/2024	382,605	0.06%
Bank of America Corp.^	€400,000	1.66%	25/4/2028	382,030	0.06%
AT&T, Inc.	€400,000	0.25%	4/3/2026	382,027	0.06%
Bristol-Myers Squibb Co.	\$400,000	3.20%	15/6/2026	381,802	0.06%
MassMutual Global Funding II	\$400,000	3.40%	8/3/2026	381,284	0.06%
Corebridge Financial, Inc.	\$409,000	3.65%	5/4/2027	381,008	0.06%
Morgan Stanley^	\$400,000	4.21%	20/4/2028	379,937	0.06%
Capital One Financial Corp.	\$400,000	3.75%	9/3/2027	379,843	0.06%
Procter & Gamble Co.	\$400,000	2.70%	2/2/2026	379,566	0.06%
Morgan Stanley	\$400,000	3.63%	20/1/2027	377,609	0.06%
Mastercard, Inc.	\$400,000	2.95%	21/11/2026	377,432	0.06%
T-Mobile USA, Inc.	\$400,000	3.75%	15/4/2027	377,140	0.06%
JPMorgan Chase & Co.^	\$400,000	2.60%	24/2/2026	376,243	0.06%
Georgia-Pacific LLC	\$400,000	0.63%	15/5/2024	375,960	0.06%
Wells Fargo & Co.	€400,000	1.00%	2/2/2027	374,415	0.06%
Citigroup, Inc.	\$394,000	3.40%	1/5/2026	374,057	0.06%
PACCAR Financial Corp.	\$400,000	0.90%	8/11/2024	373,252	0.06%
JPMorgan Chase & Co.^	\$400,000	0.97%	23/6/2025	372,989	0.06%
GSK Consumer Healthcare Capital US LLC	\$400,000	3.38%	24/3/2027	372,690	0.06%
Verizon Communications, Inc.	\$400,000	3.00%	22/3/2027	371,950	0.05%
JPMorgan Chase & Co.^	\$400,000	1.56%	10/12/2025	370,109	0.05%
Microsoft Corp.	\$383,000	3.13%	3/11/2025	369,973	0.05%
Walt Disney Co.	\$400,000	1.75%	13/1/2026	366,467	0.05%
Citigroup, Inc.	\$379,000	3.70%	12/1/2026	364,668	0.05%
John Deere Capital Corp.	\$375,000	3.40%	6/6/2025	364,230	0.05%
General Motors Financial Co., Inc.	\$375,000	4.00%	15/1/2025	364,078	0.05%
American Express Co.	\$375,000	3.00%	30/10/2024	363,007	0.05%
John Deere Capital Corp.	\$375,000	0.90%	10/1/2024	360,496	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	\$375,000	3.25%	23/2/2026	360,399	0.05%
Fifth Third Bancorp	\$365,000	3.65%	25/1/2024	359,628	0.05%
Baxalta, Inc.	\$369,000	4.00%	23/6/2025	359,430	0.05%
Teledyne Technologies, Inc.	\$400,000	1.60%	1/4/2026	357,560	0.05%
Verizon Communications, Inc.	\$375,000	0.75%	22/3/2024	355,982	0.05%
Toyota Motor Credit Corp.	\$360,000	3.45%	20/9/2023	355,950	0.05%
Equifax, Inc.	\$380,000	2.60%	15/12/2025	353,989	0.05%
Western Digital Corp.	\$375,000	4.75%	15/2/2026	352,781	0.05%
Broadcom, Inc.	\$372,000	3.15%	15/11/2025	352,724	0.05%
Toyota Motor Credit Corp.	\$375,000	1.45%	13/1/2025	351,250	0.05%
HP, Inc.	\$400,000	1.45%	17/6/2026	350,736	0.05%
Costco Wholesale Corp.	\$400,000	1.38%	20/6/2027	350,639	0.05%
Visa, Inc.	€350,000	1.50%	15/6/2026	350,303	0.05%
Bank of America Corp.^	\$375,000	3.82%	20/1/2028	350,081	0.05%
JPMorgan Chase & Co.^	\$350,000	5.55%	15/12/2025	350,022	0.05%
Goldman Sachs Group, Inc.	£300,000	4.25%	29/1/2026	349,452	0.05%
Baxter International, Inc.	\$375,000	1.32%	29/11/2024	349,130	0.05%
Bank of America Corp.	\$375,000	3.25%	21/10/2027	346,593	0.05%
Cisco Systems, Inc.	\$350,000	3.63%	4/3/2024	344,975	0.05%
Home Depot, Inc.	\$375,000	2.50%	15/4/2027	344,926	0.05%
PacifiCorp	\$350,000	3.60%	1/4/2024	343,980	0.05%
Air Lease Corp.	\$350,000	4.25%	1/2/2024	343,934	0.05%
Athene Global Funding	\$400,000	1.73%	2/10/2026	343,815	0.05%
Citigroup, Inc.^	\$375,000	3.52%	27/10/2028	341,540	0.05%
General Dynamics Corp.	\$350,000	3.50%	15/5/2025	340,952	0.05%
KLA Corp.	\$341,000	4.65%	1/11/2024	340,412	0.05%
Toyota Motor Credit Corp.	\$350,000	2.50%	22/3/2024	339,659	0.05%
AT&T, Inc.	\$375,000	1.70%	25/3/2026	338,465	0.05%
Bank of America Corp.	£300,000	2.30%	25/7/2025	338,264	0.05%
CSX Corp.	\$361,000	3.25%	1/6/2027	338,201	0.05%
Boeing Co.	\$350,000	1.95%	1/2/2024	336,922	0.05%
T-Mobile USA, Inc.	\$375,000	1.50%	15/2/2026	336,015	0.05%
JPMorgan Chase & Co.^	€350,000	1.64%	18/5/2028	335,447	0.05%
Exxon Mobil Corp.	\$350,000	2.71%	6/3/2025	334,882	0.05%
DTE Energy Co.	\$350,000	2.53%	1/10/2024	334,093	0.05%
Williams Cos, Inc.	\$342,000	3.90%	15/1/2025	333,264	0.05%
John Deere Capital Corp.	\$375,000	1.30%	13/10/2026	331,559	0.05%
Wells Fargo & Co.	\$340,000	3.30%	9/9/2024	330,301	0.05%
Ares Capital Corp.	\$359,000	3.88%	15/1/2026	329,535	0.05%
JPMorgan Chase & Co.^	\$350,000	2.30%	15/10/2025	329,471	0.05%
Microsoft Corp.	\$335,000	2.88%	6/2/2024	328,485	0.05%
Nestle Holdings, Inc.	£300,000	2.13%	4/4/2027	328,316	0.05%
Goldman Sachs Group, Inc.^	\$375,000	1.43%	9/3/2027	328,107	0.05%
JPMorgan Chase & Co.^	\$350,000	0.82%	1/6/2025	326,454	0.05%
Southwest Airlines Co.	\$325,000	5.25%	4/5/2025	326,105	0.05%
Energy Transfer LP	\$330,000	4.90%	1/2/2024	325,949	0.05%
Morgan Stanley	£300,000	2.63%	9/3/2027	325,708	0.05%
Morgan Stanley^	€300,000	4.81%	25/10/2028	325,654	0.05%
Carrier Global Corp.	\$345,000	2.24%	15/2/2025	325,342	0.05%
Bank of New York Mellon Corp.^	\$340,000	3.99%	13/6/2028	325,234	0.05%
Amazon.com, Inc.	\$325,000	4.55%	1/12/2027	324,057	0.05%
Comcast Corp.	\$325,000	3.70%	15/4/2024	320,026	0.05%
Illinois Tool Works, Inc.	\$325,000	3.50%	1/3/2024	319,829	0.05%
ONEOK, Inc.	\$315,000	5.85%	15/1/2026	319,373	0.05%
Sabine Pass Liquefaction LLC	\$325,000	5.00%	15/3/2027	318,823	0.05%
American Tower Corp.	\$325,000	3.38%	15/5/2024	316,327	0.05%
Bank of America Corp.	€300,000	2.38%	19/6/2024	316,237	0.05%
American Tower Corp.	\$350,000	1.30%	15/9/2025	315,932	0.05%
Santander Holdings USA, Inc.	\$325,000	3.50%	7/6/2024	315,911	0.05%
Verizon Communications, Inc.	€300,000	3.25%	17/2/2026	315,780	0.05%
Capital One Financial Corp.^	\$325,000	4.93%	10/5/2028	314,816	0.05%
General Motors Financial Co., Inc.	\$325,000	3.80%	7/4/2025	313,938	0.05%
John Deere Cash Management Sarl	€300,000	1.38%	2/4/2024	313,831	0.05%
McDonald's Corp.	€300,000	0.63%	29/1/2024	313,824	0.05%
Goldman Sachs Group, Inc.	€300,000	1.38%	15/5/2024	313,465	0.05%
AmerisourceBergen Corp.	\$325,000	3.25%	1/3/2025	313,199	0.05%
Wells Fargo & Co.	\$325,000	4.30%	22/7/2027	313,014	0.05%
Bank of America Corp.^	\$320,000	4.95%	22/7/2028	312,718	0.05%
Berkshire Hathaway, Inc.	\$325,000	3.13%	15/3/2026	311,832	0.05%
American Honda Finance Corp.	€300,000	1.95%	18/10/2024	311,623	0.05%
AbbVie, Inc.	€300,000	1.38%	17/5/2024	311,591	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Microsoft Corp.	\$322,000	2.70%	12/2/2025	309,723	0.05%
Citigroup, Inc.	€300,000	1.75%	28/1/2025	309,363	0.05%
PepsiCo, Inc.	\$325,000	2.85%	24/2/2026	309,117	0.05%
Coca-Cola Co.	\$350,000	1.45%	1/6/2027	309,114	0.05%
Bank of America Corp.^	\$300,000	6.20%	10/11/2028	308,830	0.05%
PepsiCo, Inc.	€300,000	0.25%	6/5/2024	308,489	0.05%
Thermo Fisher Scientific, Inc.	€300,000	0.75%	12/9/2024	306,398	0.05%
Sysco Corp.	\$324,000	3.30%	15/7/2026	306,000	0.05%
VMware, Inc.	\$350,000	1.40%	15/8/2026	304,852	0.05%
Workday, Inc.	\$325,000	3.50%	1/4/2027	303,978	0.04%
Citigroup, Inc.^	\$350,000	1.46%	9/6/2027	303,795	0.04%
Elevance Health, Inc.	\$300,000	5.35%	15/10/2025	303,447	0.04%
Emerson Electric Co.	\$350,000	0.88%	15/10/2026	303,248	0.04%
Chevron USA, Inc.	\$335,000	0.69%	12/8/2025	303,089	0.04%
Burlington Northern Santa Fe LLC	\$284,000	7.00%	15/12/2025	303,000	0.04%
State Street Corp.	\$310,000	3.55%	18/8/2025	301,739	0.04%
American Medical Systems Europe BV	€300,000	0.75%	8/3/2025	300,329	0.04%
New York Life Global Funding	£288,000	1.50%	15/7/2027	299,726	0.04%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$300,000	5.13%	1/4/2025	299,460	0.04%
Morgan Stanley^	\$325,000	1.16%	21/10/2025	299,042	0.04%
Morgan Stanley	\$300,000	5.00%	24/11/2025	299,029	0.04%
Goldman Sachs Group, Inc.	€300,000	1.63%	27/7/2026	298,220	0.04%
Becton Dickinson & Co.	€300,000	1.90%	15/12/2026	297,897	0.04%
FedEx Corp.	€300,000	0.45%	5/8/2025	297,180	0.04%
Booking Holdings, Inc.	€300,000	1.80%	3/3/2027	295,087	0.04%
American Express Co.	\$300,000	3.95%	1/8/2025	293,999	0.04%
UnitedHealth Group, Inc.	\$300,000	3.75%	15/7/2025	293,628	0.04%
JPMorgan Chase & Co.^	\$300,000	3.85%	14/6/2025	293,534	0.04%
JPMorgan Chase & Co.^	\$300,000	4.85%	25/7/2028	292,884	0.04%
Alphabet, Inc.	\$325,000	0.45%	15/8/2025	292,841	0.04%
Intel Corp.	\$300,000	3.40%	25/3/2025	292,074	0.04%
JPMorgan Chase & Co.^	\$300,000	3.22%	1/3/2025	291,577	0.04%
International Business Machines Corp.	€300,000	1.25%	29/1/2027	291,334	0.04%
Morgan Stanley	€300,000	1.38%	27/10/2026	291,314	0.04%
Simon Property Group LP	\$300,000	3.38%	1/10/2024	291,291	0.04%
Warnermedia Holdings, Inc.	\$300,000	3.43%	15/3/2024	291,169	0.04%
Walt Disney Co.	\$300,000	3.35%	24/3/2025	290,595	0.04%
Republic Services, Inc.	\$325,000	0.88%	15/11/2025	289,867	0.04%
Florida Power & Light Co.	\$300,000	3.13%	1/12/2025	289,553	0.04%
Citigroup, Inc.	\$300,000	4.30%	20/11/2026	289,547	0.04%
Take-Two Interactive Software, Inc.	\$300,000	3.55%	14/4/2025	288,909	0.04%
Truist Financial Corp.^	\$325,000	1.27%	2/3/2027	288,516	0.04%
DH Europe Finance II Sarl	€300,000	0.20%	18/3/2026	288,417	0.04%
Lowe's Cos, Inc.	\$300,000	3.38%	15/9/2025	288,114	0.04%
Chubb INA Holdings, Inc.	\$300,000	3.35%	3/5/2026	287,491	0.04%
Altria Group, Inc.	€300,000	2.20%	15/6/2027	287,297	0.04%
Wells Fargo & Co.	€300,000	1.38%	26/10/2026	287,270	0.04%
NIKE, Inc.	\$300,000	2.40%	27/3/2025	286,533	0.04%
Raytheon Technologies Corp.	\$300,000	3.50%	15/3/2027	285,828	0.04%
Walt Disney Co.	\$300,000	1.75%	30/8/2024	285,716	0.04%
Microchip Technology, Inc.	\$300,000	0.97%	15/2/2024	285,214	0.04%
Brixmor Operating Partnership LP	\$300,000	4.13%	15/6/2026	285,127	0.04%
Apple, Inc.	\$300,000	3.20%	11/5/2027	284,769	0.04%
Charles Schwab Corp.	\$300,000	3.30%	1/4/2027	284,115	0.04%
US Bank NA	\$300,000	2.05%	21/1/2025	284,107	0.04%
General Motors Financial Co., Inc.	\$325,000	2.35%	26/2/2027	284,061	0.04%
Becton Dickinson & Co.	\$300,000	3.70%	6/6/2027	283,786	0.04%
Duke Energy Florida LLC	\$300,000	3.20%	15/1/2027	283,555	0.04%
Verizon Communications, Inc.	\$300,000	0.88%	8/4/2027	282,989	0.04%
Blackstone Holdings Finance Co. LLC	€300,000	1.00%	5/10/2026	282,819	0.04%
US Bancorp	\$306,000	2.38%	22/7/2026	282,461	0.04%
Goldman Sachs Group, Inc.^	\$295,000	4.48%	23/8/2028	282,172	0.04%
Lowe's Cos, Inc.	\$300,000	3.35%	1/4/2027	281,830	0.04%
Centene Corp.	\$300,000	4.25%	15/12/2027	281,714	0.04%
Security Benefit Global Funding	\$300,000	1.25%	17/5/2024	281,272	0.04%
PayPal Holdings, Inc.	\$293,000	2.40%	1/10/2024	280,685	0.04%
JPMorgan Chase & Co.^	\$300,000	3.78%	1/2/2028	280,607	0.04%
Simon Property Group LP	\$295,000	2.00%	13/9/2024	280,502	0.04%
Citigroup, Inc.^	\$300,000	3.89%	10/1/2028	280,387	0.04%
Public Service Enterprise Group, Inc.	\$290,000	2.88%	15/6/2024	280,372	0.04%
Illinois Tool Works, Inc.	€300,000	0.63%	5/12/2027	280,071	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eaton Corp.	\$300,000	3.10%	15/9/2027	279,417	0.04%
Citigroup, Inc. ^	€300,000	0.50%	8/10/2027	278,606	0.04%
JPMorgan Chase & Co.	\$300,000	3.63%	1/12/2027	278,568	0.04%
Molson Coors Beverage Co.	\$300,000	3.00%	15/7/2026	278,562	0.04%
Healthcare Realty Holdings LP	\$300,000	3.75%	1/7/2027	278,541	0.04%
Mondelez International Holdings Netherlands BV	€300,000	0.00%	22/9/2026	278,334	0.04%
CNO Global Funding	\$300,000	1.65%	6/1/2025	278,186	0.04%
General Motors Financial Co., Inc.	\$300,000	1.20%	15/10/2024	277,896	0.04%
Realty Income Corp.	\$300,000	3.00%	15/1/2027	277,800	0.04%
Essex Portfolio LP	\$284,000	3.88%	1/5/2024	277,650	0.04%
Truist Financial Corp.	\$302,000	1.20%	5/8/2025	276,224	0.04%
Automatic Data Processing, Inc.	\$285,000	3.38%	15/9/2025	276,208	0.04%
EQT Corp.	\$300,000	3.13%	15/5/2026	276,207	0.04%
Athene Global Funding	\$300,000	0.91%	19/8/2024	275,128	0.04%
T-Mobile USA, Inc.	\$300,000	2.63%	15/4/2026	274,766	0.04%
Aon Corp./Aon Global Holdings plc	\$300,000	2.85%	28/5/2027	274,665	0.04%
Charles Schwab Corp.	\$300,000	2.45%	3/3/2027	274,190	0.04%
Georgia-Pacific LLC	\$300,000	1.75%	30/9/2025	274,076	0.04%
Vistra Operations Co. LLC	\$285,000	3.55%	15/7/2024	273,499	0.04%
Otis Worldwide Corp.	\$292,000	2.06%	5/4/2025	273,421	0.04%
HCA, Inc.	\$276,000	5.25%	15/6/2026	272,773	0.04%
VICI Properties LP/VICI Note Co., Inc.	\$300,000	3.75%	15/2/2027	272,756	0.04%
American Honda Finance Corp.	\$275,000	3.55%	12/1/2024	271,222	0.04%
PNC Financial Services Group, Inc.	\$275,000	3.50%	23/1/2024	270,749	0.04%
Boeing Co.	\$300,000	2.80%	1/3/2027	270,705	0.04%
Capital One Financial Corp.	\$274,000	3.90%	29/1/2024	270,549	0.04%
American Express Co.	\$289,000	3.30%	3/5/2027	270,355	0.04%
Duke Energy Corp.	\$275,000	3.75%	15/4/2024	270,147	0.04%
T-Mobile USA, Inc.	\$295,000	2.25%	15/2/2026	268,663	0.04%
Becton Dickinson & Co.	\$275,000	3.36%	6/6/2024	268,280	0.04%
Amazon.com, Inc.	\$275,000	2.73%	13/4/2024	268,024	0.04%
BorgWarner, Inc.	\$300,000	2.65%	1/7/2027	267,276	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$270,000	4.50%	1/2/2024	266,743	0.04%
New York Life Global Funding	\$300,000	0.85%	15/1/2026	266,653	0.04%
WRKCo, Inc.	\$275,000	3.75%	15/3/2025	266,066	0.04%
Bank of America Corp.	\$280,000	4.18%	25/11/2027	265,940	0.04%
Charles Schwab Corp.	\$300,000	0.90%	11/3/2026	265,753	0.04%
General Motors Financial Co., Inc.	\$275,000	3.50%	7/11/2024	265,239	0.04%
ERP Operating LP	\$275,000	3.38%	1/6/2025	264,436	0.04%
Caterpillar Financial Services Corp.	\$275,000	0.95%	10/1/2024	264,411	0.04%
Bank of New York Mellon Corp.	\$275,000	2.10%	24/10/2024	262,248	0.04%
AT&T, Inc.	\$275,000	3.80%	15/2/2027	261,922	0.04%
Air Lease Corp.	\$300,000	2.20%	15/1/2027	261,921	0.04%
Southern Co.	\$265,000	4.48%	1/8/2024	261,675	0.04%
DXC Technology Co.	\$300,000	1.80%	15/9/2026	260,906	0.04%
MPLX LP	\$275,000	4.13%	1/3/2027	260,331	0.04%
Capital One Financial Corp.	\$275,000	3.75%	28/7/2026	259,615	0.04%
Mid-America Apartments LP	\$300,000	1.10%	15/9/2026	259,529	0.04%
Santander Holdings USA, Inc.	\$265,000	4.50%	17/7/2025	259,212	0.04%
Intel Corp.	\$275,000	3.15%	11/5/2027	258,805	0.04%
Kimberly-Clark Corp.	\$274,000	2.75%	15/2/2026	258,706	0.04%
Bank of New York Mellon Corp. ^	\$275,000	3.44%	7/2/2028	258,070	0.04%
State Street Corp. ^	\$250,000	5.75%	4/11/2026	256,794	0.04%
Enterprise Products Operating LLC	\$260,000	3.90%	15/2/2024	256,147	0.04%
Fiserv, Inc.	\$265,000	2.75%	1/7/2024	255,598	0.04%
Truist Bank	\$275,000	1.50%	10/3/2025	255,273	0.04%
General Motors Financial Co., Inc.	\$250,000	6.05%	10/10/2025	254,379	0.04%
Amgen, Inc.	\$275,000	2.60%	19/8/2026	254,172	0.04%
Global Payments, Inc.	\$290,000	2.15%	15/1/2027	253,262	0.04%
Alphabet, Inc.	\$275,000	2.00%	15/8/2026	252,919	0.04%
Paramount Global	\$257,000	4.75%	15/5/2025	252,905	0.04%
Citigroup, Inc.	\$256,000	4.60%	9/3/2026	251,903	0.04%
PNC Financial Services Group, Inc. ^	\$250,000	5.35%	2/12/2028	251,866	0.04%
FS KKR Capital Corp.	\$268,000	4.13%	1/2/2025	251,859	0.04%
S&P Global, Inc.	\$275,000	2.45%	1/3/2027	251,210	0.04%
Sherwin-Williams Co.	\$257,000	3.95%	15/1/2026	250,349	0.04%
Amazon.com, Inc.	\$250,000	4.70%	29/11/2024	249,890	0.04%
Mondelez International, Inc.	\$275,000	2.63%	17/3/2027	249,742	0.04%
Burlington Northern Santa Fe LLC	\$255,000	3.40%	1/9/2024	249,189	0.04%
Southwest Airlines Co.	\$250,000	5.13%	15/6/2027	247,154	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Omega Healthcare Investors, Inc.	\$250,000	4.95%	1/4/2024	246,858	0.04%
McCormick & Co., Inc.	\$255,000	3.15%	15/8/2024	246,657	0.04%
Jersey Central Power & Light Co.	\$250,000	4.70%	1/4/2024	246,574	0.04%
Gilead Sciences, Inc.	\$250,000	3.70%	1/4/2024	245,897	0.04%
Northern Trust Corp.	\$250,000	4.00%	10/5/2027	244,244	0.04%
Energy Transfer LP	\$250,000	4.75%	15/1/2026	243,962	0.04%
Realty Income Corp.	\$245,000	4.88%	1/6/2026	243,856	0.04%
Broadcom, Inc.	\$250,000	3.63%	15/10/2024	243,496	0.04%
Pacific Life Global Funding II	\$275,000	1.38%	14/4/2026	242,630	0.04%
Principal Life Global Funding II	\$275,000	0.88%	12/1/2026	242,563	0.04%
Bank of America Corp.	\$250,000	4.25%	22/10/2026	241,719	0.04%
Marsh & McLennan Cos, Inc.	\$249,000	3.75%	14/3/2026	241,526	0.04%
Mondelez International, Inc.	\$250,000	2.13%	17/3/2024	241,113	0.04%
Cigna Corp.	\$250,000	3.25%	15/4/2025	240,806	0.04%
US Bancorp	\$250,000	2.40%	30/7/2024	240,440	0.04%
Simon Property Group LP	\$275,000	1.38%	15/1/2027	240,377	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$250,000	4.45%	29/1/2026	240,355	0.04%
CVS Health Corp.	\$250,000	2.63%	15/8/2024	240,026	0.04%
Global Payments, Inc.	\$275,000	1.20%	1/3/2026	239,734	0.04%
Bank of America Corp.^	\$250,000	3.09%	1/10/2025	239,516	0.04%
Bank of America Corp.	\$250,000	3.50%	19/4/2026	238,722	0.04%
JPMorgan Chase & Co.^	\$250,000	3.96%	29/1/2027	238,656	0.04%
Activision Blizzard, Inc.	\$250,000	3.40%	15/9/2026	238,047	0.04%
Mars, Inc.	\$250,000	2.70%	1/4/2025	238,011	0.04%
Santander Holdings USA, Inc.	\$250,000	3.45%	2/6/2025	238,000	0.04%
Citigroup, Inc.^	\$250,000	3.29%	17/3/2026	237,668	0.04%
Fifth Third Bancorp^	\$250,000	4.06%	25/4/2028	237,455	0.04%
Truist Bank	\$250,000	3.80%	30/10/2026	236,925	0.04%
Morgan Stanley^	\$250,000	0.79%	22/1/2025	236,759	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$250,000	3.88%	15/1/2027	236,674	0.03%
JPMorgan Chase & Co.	\$250,000	3.20%	15/6/2026	236,329	0.03%
American Express Co.	\$250,000	2.25%	4/3/2025	236,181	0.03%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$239,063	4.74%	20/3/2025	236,010	0.03%
Morgan Stanley^	\$250,000	2.63%	18/2/2026	234,947	0.03%
Ameriprise Financial, Inc.	\$245,000	3.00%	2/4/2025	234,723	0.03%
KeyBank NA	\$250,000	3.40%	20/5/2026	234,458	0.03%
GA Global Funding Trust	\$250,000	1.00%	8/4/2024	234,246	0.03%
Fiserv, Inc.	\$250,000	3.20%	1/7/2026	234,186	0.03%
Regions Financial Corp.	\$250,000	2.25%	18/5/2025	233,818	0.03%
Marriott International, Inc.	\$250,000	3.13%	15/6/2026	233,703	0.03%
United Airlines 2020-1 Class A Pass Through Trust	\$237,115	5.88%	15/10/2027	233,566	0.03%
Wells Fargo & Co.^	\$250,000	2.16%	11/2/2026	233,292	0.03%
Chevron Corp.	\$250,000	1.55%	11/5/2025	232,622	0.03%
Elevance Health, Inc.	\$245,000	2.38%	15/1/2025	232,593	0.03%
Upjohn Finance BV	€250,000	1.36%	23/6/2027	231,891	0.03%
PayPal Holdings, Inc.	\$250,000	1.65%	1/6/2025	231,808	0.03%
New York Life Global Funding	\$250,000	0.90%	29/10/2024	231,528	0.03%
JPMorgan Chase & Co.^	\$250,000	2.01%	13/3/2026	231,380	0.03%
AutoNation, Inc.	\$241,000	3.50%	15/11/2024	230,974	0.03%
Brighthouse Financial Global Funding	\$250,000	1.75%	13/1/2025	230,156	0.03%
Welltower, Inc.	\$255,000	2.70%	15/2/2027	229,703	0.03%
Citigroup, Inc.^	\$250,000	3.67%	24/7/2028	229,607	0.03%
McDonald's Corp.	\$250,000	1.45%	1/9/2025	229,511	0.03%
Procter & Gamble Co.	€200,000	4.88%	11/5/2027	228,785	0.03%
Amazon.com, Inc.	\$250,000	0.80%	3/6/2025	228,494	0.03%
GE HealthCare Technologies, Inc.	\$225,000	5.65%	15/11/2027	228,300	0.03%
Principal Life Global Funding II	\$250,000	1.25%	23/6/2025	227,766	0.03%
GE HealthCare Technologies, Inc.	\$225,000	5.60%	15/11/2025	226,360	0.03%
NiSource, Inc.	\$250,000	0.95%	15/8/2025	225,497	0.03%
Amazon.com, Inc.	\$225,000	4.60%	1/12/2025	224,721	0.03%
Hewlett Packard Enterprise Co.	\$250,000	1.75%	1/4/2026	224,701	0.03%
Cheniere Corpus Christi Holdings LLC	\$220,000	7.00%	30/6/2024	223,893	0.03%
Toyota Motor Credit Corp.	\$250,000	1.90%	13/1/2027	223,502	0.03%
KeyBank NA	\$232,000	3.30%	1/6/2025	223,174	0.03%
F&G Global Funding	\$250,000	1.75%	30/6/2026	222,844	0.03%
General Dynamics Corp.	\$250,000	1.15%	1/6/2026	222,302	0.03%
Berkshire Hathaway Energy Co.	\$225,000	4.05%	15/4/2025	221,764	0.03%
Comcast Corp.	\$235,000	3.30%	1/4/2027	221,539	0.03%
Dell International LLC/EMC Corp.	\$225,000	4.00%	15/7/2024	220,820	0.03%
Johnson Controls International plc	\$225,000	3.63%	2/7/2024	220,184	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Raytheon Technologies Corp.	\$225,000	3.95%	16/8/2025	219,929	0.03%
American Tower Corp.	\$225,000	4.40%	15/2/2026	219,424	0.03%
VICI Properties LP	\$225,000	4.38%	15/5/2025	219,126	0.03%
BP Capital Markets America, Inc.	\$231,000	3.12%	4/5/2026	219,069	0.03%
McDonald's Corp.	\$225,000	3.70%	30/1/2026	218,931	0.03%
Omega Healthcare Investors, Inc.	\$225,000	4.50%	15/1/2025	218,744	0.03%
Adobe, Inc.	\$225,000	3.25%	1/2/2025	218,633	0.03%
Spectra Energy Partners LP	\$220,000	4.75%	15/3/2024	218,596	0.03%
ERAC USA Finance LLC	\$225,000	3.85%	15/11/2024	217,729	0.03%
McDonald's Corp.	\$225,000	3.38%	26/5/2025	217,555	0.03%
American International Group, Inc.	\$224,000	3.90%	1/4/2026	216,678	0.03%
Philip Morris International, Inc.	\$225,000	3.38%	11/8/2025	216,058	0.03%
Reliance Standard Life Global Funding II	\$250,000	1.51%	28/9/2026	216,043	0.03%
Cox Communications, Inc.	\$224,000	3.15%	15/8/2024	215,653	0.03%
GLP Capital LP/GLP Financing II, Inc.	\$225,000	3.35%	1/9/2024	215,446	0.03%
Nestle SA	CHF200,000	1.63%	7/11/2025	215,278	0.03%
VMware, Inc.	\$230,000	3.90%	21/8/2027	214,641	0.03%
Pacific Gas & Electric Co.	\$220,000	3.25%	16/2/2024	214,561	0.03%
Aetna, Inc.	\$220,000	3.50%	15/11/2024	213,901	0.03%
Pacific Gas & Electric Co.	\$225,000	3.45%	1/7/2025	213,444	0.03%
Bank of New York Mellon Corp.	\$236,000	2.05%	26/1/2027	212,411	0.03%
Hormel Foods Corp.	\$225,000	0.65%	3/6/2024	212,172	0.03%
Cintas Corp. No 2	\$220,000	3.70%	1/4/2027	211,886	0.03%
CNA Financial Corp.	\$215,000	3.95%	15/5/2024	211,299	0.03%
Sherwin-Williams Co.	\$225,000	3.45%	1/6/2027	211,115	0.03%
Guardian Life Global Funding	\$225,000	3.25%	29/3/2027	210,787	0.03%
Celanese US Holdings LLC	\$250,000	1.40%	5/8/2026	210,604	0.03%
CVS Health Corp.	\$225,000	3.00%	15/8/2026	210,131	0.03%
Charles Schwab Corp.	\$215,000	3.85%	21/5/2025	209,946	0.03%
General Motors Financial Co., Inc.	€200,000	2.20%	1/4/2024	209,213	0.03%
Goldman Sachs Group, Inc.	CHF200,000	1.00%	24/11/2025	208,840	0.03%
Goldman Sachs Group, Inc.	€200,000	2.13%	30/9/2024	208,788	0.03%
Realty Income Corp.	£200,000	1.88%	14/1/2027	208,735	0.03%
Cox Communications, Inc.	\$225,000	3.50%	15/8/2027	208,662	0.03%
Plains All American Pipeline LP/PAA Finance Corp.	\$213,000	4.65%	15/10/2025	208,563	0.03%
Zimmer Biomet Holdings, Inc.	\$221,000	3.05%	15/1/2026	208,384	0.03%
Intercontinental Exchange, Inc.	\$214,000	3.75%	1/12/2025	208,370	0.03%
Citigroup, Inc. ^	€200,000	3.71%	22/9/2028	208,084	0.03%
American Express Co.	\$200,000	5.85%	5/11/2027	207,788	0.03%
Kellogg Co.	€200,000	1.00%	17/5/2024	207,220	0.03%
Citigroup, Inc.	\$211,000	4.40%	10/6/2025	207,113	0.03%
Blackstone Secured Lending Fund	\$225,000	3.63%	15/1/2026	207,026	0.03%
State Street Corp. ^	\$200,000	5.82%	4/11/2028	206,603	0.03%
Molson Coors Beverage Co.	€200,000	1.25%	15/7/2024	206,103	0.03%
Utah Acquisition Sub, Inc.	\$200,000	2.25%	22/11/2024	206,061	0.03%
Honeywell International, Inc.	€200,000	0.00%	10/3/2024	205,352	0.03%
Metropolitan Life Global Funding I	€200,000	1.75%	25/5/2025	205,297	0.03%
National Grid North America, Inc.	€200,000	1.00%	12/7/2024	204,688	0.03%
Delta Air Lines, Inc.	\$200,000	7.00%	1/5/2025	204,379	0.03%
Ally Financial, Inc.	\$200,000	7.10%	15/11/2027	203,905	0.03%
Equinix, Inc.	\$225,000	1.25%	15/7/2025	203,803	0.03%
Jefferies Financial Group, Inc.	€200,000	1.00%	19/7/2024	203,694	0.03%
Exxon Mobil Corp.	€200,000	0.14%	26/6/2024	203,687	0.03%
Guardian Life Global Funding	\$200,000	5.55%	28/10/2027	203,646	0.03%
Procter & Gamble Co.	€200,000	0.50%	25/10/2024	203,498	0.03%
Starbucks Corp.	\$208,000	3.80%	15/8/2025	203,473	0.03%
Morgan Stanley ^	€200,000	2.10%	8/5/2026	203,390	0.03%
Campbell Soup Co.	\$211,000	3.30%	19/3/2025	203,085	0.03%
Merck & Co., Inc.	€200,000	0.50%	2/11/2024	202,966	0.03%
Parker-Hannifin Corp.	€200,000	1.13%	1/3/2025	202,631	0.03%
Harley-Davidson Financial Services, Inc.	€200,000	0.90%	19/11/2024	202,623	0.03%
Mylan, Inc.	€200,000	2.13%	23/5/2025	202,614	0.03%
General Motors Financial Co., Inc.	€200,000	1.69%	26/3/2025	201,907	0.03%
Duke Energy Corp.	\$225,000	0.90%	15/9/2025	201,411	0.03%
CNH Industrial Capital LLC	\$200,000	5.45%	14/10/2025	201,318	0.03%
Philip Morris International, Inc.	€200,000	0.63%	8/11/2024	201,083	0.03%
Verizon Communications, Inc.	€200,000	0.88%	2/4/2025	200,978	0.03%
Schlumberger Finance BV	€200,000	0.00%	15/10/2024	200,695	0.03%
Stryker Corp.	€200,000	0.25%	3/12/2024	200,614	0.03%
Public Storage	\$225,000	1.50%	9/11/2026	200,471	0.03%
McKesson Corp.	€200,000	1.50%	17/11/2025	200,433	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
John Deere Capital Corp.	\$225,000	0.70%	15/1/2026	200,217	0.03%
Capital One Financial Corp.	\$204,000	4.25%	30/4/2025	200,175	0.03%
Highland Holdings Sarl	€214,000	0.32%	15/12/2026	199,882	0.03%
Abbott Ireland Financing DAC	€200,000	1.50%	27/9/2026	199,697	0.03%
BP Capital Markets America, Inc.	\$207,000	3.41%	11/2/2026	198,959	0.03%
Comcast Corp.	\$205,000	3.38%	15/2/2025	198,849	0.03%
JPMorgan Chase & Co.^	\$230,000	1.47%	22/9/2027	198,803	0.03%
Energy Transfer LP	\$200,000	5.50%	1/6/2027	198,776	0.03%
Wells Fargo & Co.	\$200,000	4.48%	16/1/2024	198,727	0.03%
Goldman Sachs Group, Inc.^	\$230,000	1.54%	10/9/2027	198,698	0.03%
Goldman Sachs Group, Inc.^	\$225,000	1.09%	9/12/2026	198,640	0.03%
Skyworks Solutions, Inc.	\$225,000	1.80%	1/6/2026	198,062	0.03%
Highmark, Inc.	\$225,000	1.45%	10/5/2026	198,005	0.03%
Cheniere Corpus Christi Holdings LLC	\$200,000	5.13%	30/6/2027	197,931	0.03%
Williams Cos, Inc.	\$200,000	4.55%	24/6/2024	197,784	0.03%
Eversource Energy	\$200,000	4.20%	27/6/2024	197,682	0.03%
Digital Euro Finco LLC	€200,000	2.50%	16/1/2026	197,664	0.03%
Fox Corp.	\$200,000	4.03%	25/1/2024	197,609	0.03%
Celanese US Holdings LLC	\$200,000	6.17%	15/7/2027	197,520	0.03%
Expedia Group, Inc.	\$200,000	5.00%	15/2/2026	197,441	0.03%
Freeport-McMoRan, Inc.	\$200,000	4.55%	14/11/2024	197,439	0.03%
Dollar General Corp.	\$200,000	4.25%	20/9/2024	197,400	0.03%
Eversource Energy	\$200,000	4.60%	1/7/2027	197,298	0.03%
Toyota Motor Credit Corp.	\$200,000	4.55%	20/9/2027	197,292	0.03%
Citigroup, Inc.	\$200,000	4.00%	5/8/2024	196,980	0.03%
7-Eleven, Inc.	\$225,000	0.95%	10/2/2026	196,860	0.03%
Amazon.com, Inc.	\$200,000	3.80%	5/12/2024	196,849	0.03%
Schlumberger Finance BV	€200,000	1.38%	28/10/2026	196,834	0.03%
DTE Energy Co.	\$200,000	4.22%	1/11/2024	196,806	0.03%
WPC Eurobond BV	€200,000	2.25%	9/4/2026	196,550	0.03%
Enterprise Products Operating LLC	\$202,000	3.75%	15/2/2025	196,434	0.03%
Synchrony Financial	\$200,000	4.38%	19/3/2024	196,355	0.03%
UnitedHealth Group, Inc.	\$206,000	3.45%	15/1/2027	196,306	0.03%
Northwestern Mutual Global Funding	\$200,000	4.00%	1/7/2025	196,004	0.03%
JPMorgan Chase & Co.^	\$225,000	1.04%	4/2/2027	195,923	0.03%
Northern Trust Corp.	\$200,000	3.95%	30/10/2025	195,875	0.03%
PPG Industries, Inc.	€200,000	0.88%	3/11/2025	195,844	0.03%
Jackson National Life Global Funding	\$200,000	3.25%	30/1/2024	195,738	0.03%
Keysight Technologies, Inc.	\$200,000	4.60%	6/4/2027	195,734	0.03%
Intercontinental Exchange, Inc.	\$200,000	3.65%	23/5/2025	195,733	0.03%
Verizon Communications, Inc.	€200,000	1.38%	27/10/2026	195,607	0.03%
SITE Centers Corp.	\$207,000	3.63%	1/2/2025	195,594	0.03%
Synchrony Financial	\$200,000	4.25%	15/8/2024	195,472	0.03%
Morgan Stanley^	\$225,000	1.51%	20/7/2027	195,402	0.03%
McDonald's Corp.	€200,000	0.90%	15/6/2026	195,338	0.03%
Dollar Tree, Inc.	\$200,000	4.00%	15/5/2025	195,323	0.03%
Cigna Corp.	\$200,000	3.50%	15/6/2024	195,310	0.03%
PepsiCo, Inc.	\$200,000	3.50%	17/7/2025	195,273	0.03%
PACCAR Financial Corp.	\$200,000	3.15%	13/6/2024	195,211	0.03%
Caterpillar Financial Services Corp.	\$200,000	3.65%	12/8/2025	195,101	0.03%
American Express Co.	\$200,000	3.63%	5/12/2024	194,854	0.03%
Marathon Petroleum Corp.	\$200,000	3.63%	15/9/2024	194,734	0.03%
HSBC USA, Inc.	\$200,000	3.50%	23/6/2024	194,699	0.03%
Moody's Corp.	\$200,000	3.75%	24/3/2025	194,647	0.03%
Celanese US Holdings LLC	€200,000	1.25%	11/2/2025	194,638	0.03%
International Flavors & Fragrances, Inc.	€200,000	1.80%	25/9/2026	194,208	0.03%
Fiserv, Inc.	\$200,000	3.85%	1/6/2025	194,108	0.03%
Walt Disney Co.	\$200,000	3.70%	15/10/2025	194,104	0.03%
Lam Research Corp.	\$200,000	3.75%	15/3/2026	193,987	0.03%
Athene Global Funding	\$225,000	1.61%	29/6/2026	193,827	0.03%
Medtronic Global Holdings SCA	€200,000	0.00%	15/10/2025	193,793	0.03%
Amazon.com, Inc.	\$200,000	2.80%	22/8/2024	193,754	0.03%
Colgate-Palmolive Co.	\$200,000	3.10%	15/8/2025	193,574	0.03%
Alexandria Real Estate Equities, Inc.	\$200,000	3.45%	30/4/2025	193,539	0.03%
Willis North America, Inc.	\$200,000	4.65%	15/6/2027	193,416	0.03%
JPMorgan Chase & Co.	\$200,000	4.13%	15/12/2026	193,406	0.03%
Aptiv plc/Aptiv Corp.	\$205,000	2.40%	18/2/2025	193,331	0.03%
Intercontinental Exchange, Inc.	\$200,000	4.00%	15/9/2027	193,203	0.03%
Eastman Chemical Co.	€200,000	1.88%	23/11/2026	192,861	0.03%
PayPal Holdings, Inc.	\$200,000	3.90%	1/6/2027	192,618	0.03%
Lennar Corp.	\$200,000	4.75%	29/11/2027	192,313	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Synchrony Financial	\$200,000	4.50%	23/7/2025	192,209	0.03%
National Grid North America, Inc.	€200,000	0.41%	20/1/2026	192,200	0.03%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$200,000	3.60%	15/4/2026	192,040	0.03%
Volkswagen Group of America Finance LLC	\$200,000	4.35%	8/6/2027	191,975	0.03%
CenterPoint Energy, Inc.	\$200,000	2.50%	1/9/2024	191,879	0.03%
Philip Morris International, Inc.	\$198,000	3.25%	10/11/2024	191,453	0.03%
Toyota Motor Credit Corp.	€200,000	0.25%	16/7/2026	191,264	0.03%
Virginia Electric & Power Co.	\$200,000	3.75%	15/5/2027	191,244	0.03%
Caterpillar Financial Services Corp.	\$200,000	3.60%	12/8/2027	191,038	0.03%
Spirit Realty LP	\$200,000	4.45%	15/9/2026	190,938	0.03%
Prologis LP	\$213,000	2.13%	15/4/2027	190,888	0.03%
General Motors Financial Co., Inc.	€200,000	0.85%	26/2/2026	190,867	0.03%
Eaton Capital Unlimited Co.	€200,000	0.13%	8/3/2026	190,598	0.03%
Athene Global Funding	€210,000	0.83%	8/1/2027	190,344	0.03%
Energy Transfer LP	\$200,000	4.40%	15/3/2027	190,250	0.03%
Berry Global, Inc.	\$200,000	0.95%	15/2/2024	190,089	0.03%
Cargill, Inc.	\$200,000	0.40%	2/2/2024	190,085	0.03%
Applied Materials, Inc.	\$200,000	3.30%	1/4/2027	190,034	0.03%
Discover Bank	\$200,000	2.45%	12/9/2024	190,026	0.03%
National Rural Utilities Cooperative Finance Corp.	\$200,000	0.35%	8/2/2024	189,993	0.03%
Keurig Dr Pepper, Inc.	\$200,000	0.75%	15/3/2024	189,950	0.03%
General Motors Financial Co., Inc.	\$200,000	1.05%	8/3/2024	189,937	0.03%
Ares Capital Corp.	\$200,000	4.25%	1/3/2025	189,922	0.03%
Celanese US Holdings LLC	\$190,000	5.90%	5/7/2024	189,899	0.03%
Allstate Corp.	\$200,000	3.28%	15/12/2026	189,829	0.03%
Fortive Corp.	\$203,000	3.15%	15/6/2026	189,697	0.03%
Southern Co.	\$200,000	0.60%	26/2/2024	189,456	0.03%
Virginia Electric & Power Co.	\$200,000	3.50%	15/3/2027	189,447	0.03%
BlackRock, Inc.	\$200,000	3.20%	15/3/2027	189,370	0.03%
Fiserv, Inc.	€200,000	1.13%	1/7/2027	189,034	0.03%
Comcast Corp.	\$200,000	3.30%	1/2/2027	188,783	0.03%
Physicians Realty LP	\$200,000	4.30%	15/3/2027	188,709	0.03%
NextEra Energy Capital Holdings, Inc.	\$200,000	3.55%	1/5/2027	188,625	0.03%
CenterPoint Energy Houston Electric LLC	\$200,000	3.00%	1/2/2027	188,418	0.03%
Flex Ltd.	\$200,000	3.75%	1/2/2026	188,329	0.03%
Amazon.com, Inc.	\$200,000	3.15%	22/8/2027	188,300	0.03%
New York Life Global Funding	\$200,000	2.00%	22/1/2025	188,249	0.03%
United Parcel Service, Inc.	\$200,000	3.05%	15/11/2027	188,161	0.03%
Hasbro, Inc.	\$200,000	3.55%	19/11/2026	187,629	0.03%
Bank of America Corp.^	\$200,000	3.56%	23/4/2027	187,401	0.03%
Procter & Gamble Co.	\$200,000	2.85%	11/8/2027	187,190	0.03%
American Honda Finance Corp.	\$200,000	0.55%	12/7/2024	187,010	0.03%
Boston Scientific Corp.	\$200,000	1.90%	1/6/2025	186,788	0.03%
Keurig Dr Pepper, Inc.	\$200,000	3.43%	15/6/2027	186,673	0.03%
Nestle Holdings, Inc.	\$200,000	0.61%	14/9/2024	186,434	0.03%
Raytheon Technologies Corp.	\$200,000	3.13%	4/5/2027	186,382	0.03%
CMS Energy Corp.	\$200,000	3.00%	15/5/2026	186,354	0.03%
New York Life Global Funding	€200,000	0.25%	23/1/2027	186,324	0.03%
LYB International Finance II BV	\$200,000	3.50%	2/3/2027	185,595	0.03%
Air Lease Corp.	\$200,000	2.88%	15/1/2026	185,186	0.03%
Sabine Pass Liquefaction LLC	\$184,000	5.63%	1/3/2025	184,435	0.03%
John Deere Capital Corp.	\$200,000	2.80%	8/9/2027	184,317	0.03%
NetApp, Inc.	\$200,000	1.88%	22/6/2025	184,314	0.03%
Ares Capital Corp.	\$200,000	3.25%	15/7/2025	183,984	0.03%
Oracle Corp.	\$200,000	3.25%	15/11/2027	183,756	0.03%
Exelon Corp.	\$200,000	2.75%	15/3/2027	183,745	0.03%
Exelon Corp.	\$188,000	3.95%	15/6/2025	183,624	0.03%
American Tower Corp.	\$200,000	3.13%	15/1/2027	183,544	0.03%
Progressive Corp.	\$200,000	2.50%	15/3/2027	183,438	0.03%
American Honda Finance Corp.	\$200,000	1.20%	8/7/2025	182,928	0.03%
JPMorgan Chase & Co.^	€200,000	0.39%	24/2/2028	182,487	0.03%
American Tower Corp.	€200,000	0.40%	15/2/2027	182,086	0.03%
HCA, Inc.	\$200,000	3.13%	15/3/2027	181,929	0.03%
Southern Co.^	\$200,000	4.00%	15/1/2051	181,850	0.03%
General Motors Co.	\$175,000	6.80%	1/10/2027	181,723	0.03%
Equitable Financial Life Global Funding	\$200,000	1.40%	7/7/2025	181,445	0.03%
Ryder System, Inc.	\$200,000	2.85%	1/3/2027	181,062	0.03%
Boston Properties LP	\$175,000	6.75%	1/12/2027	180,724	0.03%
Boeing Co.	\$200,000	2.70%	1/2/2027	180,599	0.03%
Berry Global, Inc.	\$202,000	1.57%	15/1/2026	180,367	0.03%
FS KKR Capital Corp.	\$203,000	3.40%	15/1/2026	180,276	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Athene Global Funding	€200,000	0.37%	10/9/2026	180,259	0.03%
eBay, Inc.	\$175,000	5.95%	22/11/2027	180,049	0.03%
EPR Properties	\$200,000	4.75%	15/12/2026	179,850	0.03%
Chevron Corp.	\$200,000	2.00%	11/5/2027	179,737	0.03%
Caterpillar Financial Services Corp.	\$200,000	0.80%	13/11/2025	179,720	0.03%
Paramount Global	\$200,000	2.90%	15/1/2027	179,531	0.03%
United Airlines 2020-1 Class B Pass Through Trust	\$190,500	4.88%	15/1/2026	179,332	0.03%
Lockheed Martin Corp.	\$175,000	5.10%	15/11/2027	179,234	0.03%
Toyota Motor Credit Corp.	\$175,000	5.45%	10/11/2027	179,137	0.03%
Connecticut Light & Power Co.	\$200,000	0.75%	1/12/2025	179,086	0.03%
Waste Management, Inc.	\$200,000	0.75%	15/11/2025	179,072	0.03%
Royalty Pharma plc	\$200,000	1.20%	2/9/2025	179,052	0.03%
Boardwalk Pipelines LP	\$181,000	4.95%	15/12/2024	178,989	0.03%
eBay, Inc.	\$175,000	5.90%	22/11/2025	178,958	0.03%
Oracle Corp.	\$175,000	5.80%	10/11/2025	178,757	0.03%
Zoetis, Inc.	\$175,000	5.40%	14/11/2025	178,511	0.03%
Ecolab, Inc.	\$175,000	5.25%	15/1/2028	178,375	0.03%
Pioneer Natural Resources Co.	\$200,000	1.13%	15/1/2026	178,228	0.03%
Coca-Cola Co.	\$189,000	2.90%	25/5/2027	178,001	0.03%
McKesson Corp.	\$200,000	0.90%	3/12/2025	177,915	0.03%
Wyeth LLC	\$175,000	6.45%	1/2/2024	177,792	0.03%
Apple, Inc.	\$200,000	0.70%	8/2/2026	177,725	0.03%
GA Global Funding Trust	\$200,000	1.63%	15/1/2026	177,492	0.03%
John Deere Capital Corp.	\$200,000	1.05%	17/6/2026	177,490	0.03%
Comcast Corp.	\$195,000	2.35%	15/1/2027	177,455	0.03%
National Securities Clearing Corp.	\$200,000	0.75%	7/12/2025	177,414	0.03%
Bank of New York Mellon Corp.^	\$180,000	4.41%	24/7/2026	177,402	0.03%
Illumina, Inc.	\$175,000	5.75%	13/12/2027	177,304	0.03%
Laboratory Corp. of America Holdings	\$200,000	1.55%	1/6/2026	177,106	0.03%
Toyota Motor Credit Corp.	\$200,000	1.13%	18/6/2026	176,961	0.03%
Corporate Office Properties LP	\$200,000	2.25%	15/3/2026	176,741	0.03%
Philip Morris International, Inc.	\$175,000	5.13%	17/11/2027	176,658	0.03%
Fifth Third Bank NA^	\$175,000	5.85%	27/10/2025	176,632	0.03%
Ryder System, Inc.	\$200,000	1.75%	1/9/2026	176,465	0.03%
Northwestern Mutual Global Funding	\$200,000	0.80%	14/1/2026	176,416	0.03%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	176,340	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$175,000	5.88%	15/11/2027	176,315	0.03%
Lockheed Martin Corp.	\$175,000	4.95%	15/10/2025	176,292	0.03%
RGA Global Funding	\$200,000	2.00%	30/11/2026	176,141	0.03%
Philip Morris International, Inc.	\$175,000	5.00%	17/11/2025	175,895	0.03%
Thermo Fisher Scientific, Inc.	\$175,000	4.80%	21/11/2027	175,874	0.03%
Lennar Corp.	\$175,000	5.88%	15/11/2024	175,847	0.03%
Philip Morris International, Inc.	\$200,000	0.88%	1/5/2026	175,765	0.03%
Daimler Trucks Finance North America LLC	\$200,000	2.00%	14/12/2026	175,720	0.03%
Honeywell International, Inc.	\$175,000	4.85%	1/11/2024	175,612	0.03%
Baxter International, Inc.	\$190,000	2.60%	15/8/2026	175,604	0.03%
GE HealthCare Technologies, Inc.	\$175,000	5.55%	15/11/2024	175,561	0.03%
Morgan Stanley^	\$200,000	0.99%	10/12/2026	175,521	0.03%
Caterpillar Financial Services Corp.	\$175,000	4.90%	17/1/2025	175,282	0.03%
Linde, Inc.	\$175,000	4.70%	5/12/2025	175,224	0.03%
Philip Morris International, Inc.	\$175,000	5.13%	15/11/2024	175,149	0.03%
Linde, Inc.	\$175,000	4.80%	5/12/2024	175,061	0.03%
Walt Disney Co.	CAD255,000	3.06%	30/3/2027	175,045	0.03%
Devon Energy Corp.	\$175,000	5.25%	15/9/2024	175,002	0.03%
Chevron USA, Inc.	\$178,000	3.90%	15/11/2024	174,999	0.03%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$200,000	2.50%	15/1/2027	174,993	0.03%
EQT Corp.	\$175,000	5.68%	1/10/2025	174,683	0.03%
Principal Life Global Funding II	\$200,000	1.50%	17/11/2026	174,658	0.03%
General Motors Financial Co., Inc.	\$200,000	2.70%	20/8/2027	174,652	0.03%
John Deere Capital Corp.	\$175,000	4.55%	11/10/2024	174,495	0.03%
Marathon Petroleum Corp.	\$175,000	5.13%	15/12/2026	174,315	0.03%
Equitable Financial Life Global Funding	\$200,000	1.30%	12/7/2026	173,652	0.03%
MPLX LP	\$175,000	4.88%	1/12/2024	173,432	0.03%
Nucor Corp.	\$186,000	2.00%	1/6/2025	173,235	0.03%
Home Depot, Inc.	\$175,000	4.00%	15/9/2025	172,802	0.03%
Meta Platforms, Inc.	\$185,000	3.50%	15/8/2027	172,705	0.03%
Lowe's Cos, Inc.	\$175,000	4.40%	8/9/2025	172,667	0.03%
GLP Capital LP/GLP Financing II, Inc.	\$175,000	5.38%	15/4/2026	172,559	0.03%
General Motors Financial Co., Inc.	\$175,000	5.25%	1/3/2026	172,336	0.03%
Nissan Motor Acceptance Co. LLC	\$200,000	2.00%	9/3/2026	172,157	0.03%
VMware, Inc.	\$185,000	1.00%	15/8/2024	172,090	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Johnson & Johnson	\$183,000	2.45%	1/3/2026	172,073	0.03%
Santander Holdings USA, Inc.^	\$200,000	2.49%	6/1/2028	172,062	0.03%
Goldman Sachs Group, Inc.	\$175,000	3.63%	20/2/2024	172,032	0.03%
Old Republic International Corp.	\$181,000	3.88%	26/8/2026	171,560	0.03%
M&T Bank Corp.	\$175,000	4.00%	15/7/2024	171,523	0.03%
Humana, Inc.	\$179,000	3.95%	15/3/2027	171,485	0.03%
Constellation Brands, Inc.	\$175,000	3.60%	9/5/2024	171,294	0.03%
Albemarle Corp.	\$175,000	4.65%	1/6/2027	171,118	0.03%
Realty Income Corp.	\$175,000	3.88%	15/4/2025	171,112	0.03%
Bristol-Myers Squibb Co.	\$200,000	1.13%	13/11/2027	170,963	0.03%
Berry Global, Inc.	\$200,000	1.65%	15/1/2027	170,528	0.03%
United Parcel Service, Inc.	\$173,000	3.90%	1/4/2025	170,434	0.03%
Constellation Brands, Inc.	\$175,000	4.35%	9/5/2027	170,304	0.03%
PNC Bank NA	\$175,000	3.88%	10/4/2025	169,995	0.03%
Brixmor Operating Partnership LP	\$175,000	3.65%	15/6/2024	169,890	0.03%
Western Alliance Bancorp^	\$200,000	3.00%	15/6/2031	169,711	0.03%
Laboratory Corp. of America Holdings	\$175,000	3.25%	1/9/2024	169,594	0.03%
ConocoPhillips Co.	\$175,000	2.13%	8/3/2024	169,509	0.03%
Vornado Realty LP	\$180,000	3.50%	15/1/2025	169,105	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$180,000	4.20%	1/4/2027	169,023	0.02%
Citizens Bank NA^	\$175,000	4.58%	9/8/2028	168,837	0.02%
Apple, Inc.	\$175,000	2.75%	13/1/2025	168,559	0.02%
American Electric Power Co., Inc.	\$175,000	2.03%	15/3/2024	168,487	0.02%
Hershey Co.	\$175,000	3.20%	21/8/2025	168,480	0.02%
Oracle Corp.	\$175,000	2.95%	15/11/2024	168,407	0.02%
O'Reilly Automotive, Inc.	\$175,000	3.55%	15/3/2026	168,362	0.02%
JPMorgan Chase & Co.	\$175,000	4.25%	1/10/2027	168,343	0.02%
Dominion Energy, Inc.	\$175,000	3.30%	15/3/2025	168,037	0.02%
Jackson National Life Global Funding	\$175,000	3.88%	11/6/2025	167,779	0.02%
Booking Holdings, Inc.	\$175,000	3.60%	1/6/2026	167,677	0.02%
UnitedHealth Group, Inc.	\$170,000	3.50%	15/2/2024	167,304	0.02%
Expedia Group, Inc.	\$166,000	6.25%	1/5/2025	167,198	0.02%
Equinix, Inc.	\$175,000	2.63%	18/11/2024	166,827	0.02%
BP Capital Markets America, Inc.	\$175,000	3.59%	14/4/2027	166,684	0.02%
DH Europe Finance II Sarl	\$175,000	2.20%	15/11/2024	166,623	0.02%
Southern Co.^	€200,000	1.88%	15/9/2081	166,613	0.02%
Constellation Brands, Inc.	\$175,000	3.70%	6/12/2026	166,535	0.02%
Verizon Communications, Inc.	AUD250,000	4.05%	17/2/2025	166,533	0.02%
Huntington Bancshares, Inc.^	\$175,000	4.44%	4/8/2028	166,328	0.02%
Eergy, Inc.	\$175,000	2.45%	15/9/2024	166,272	0.02%
JPMorgan Chase & Co.	\$175,000	3.30%	1/4/2026	166,123	0.02%
CVS Health Corp.	\$175,000	3.63%	1/4/2027	166,096	0.02%
McDonald's Corp.	\$175,000	3.50%	1/7/2027	166,065	0.02%
Blackstone Private Credit Fund	\$200,000	2.63%	15/12/2026	165,636	0.02%
Healthpeak Properties, Inc.	\$172,000	3.40%	1/2/2025	165,577	0.02%
Citigroup, Inc.^	\$175,000	3.11%	8/4/2026	165,522	0.02%
Johnson & Johnson	\$175,000	2.95%	3/3/2027	165,365	0.02%
AutoZone, Inc.	\$175,000	3.13%	21/4/2026	165,192	0.02%
Dell International LLC/EMC Corp.	\$163,000	5.85%	15/7/2025	165,033	0.02%
Bank of America Corp.^	\$173,000	3.37%	23/1/2026	165,028	0.02%
Aircastle Ltd.	\$175,000	4.25%	15/6/2026	164,758	0.02%
Take-Two Interactive Software, Inc.	\$175,000	3.70%	14/4/2027	164,730	0.02%
Westinghouse Air Brake Technologies Corp.	\$175,000	3.20%	15/6/2025	164,613	0.02%
Genuine Parts Co.	\$175,000	1.75%	1/2/2025	163,562	0.02%
Apple, Inc.	\$175,000	3.00%	13/11/2027	163,502	0.02%
Bunge Ltd. Finance Corp.	\$175,000	3.25%	15/8/2026	163,214	0.02%
Aviation Capital Group LLC	\$193,000	1.95%	20/9/2026	163,103	0.02%
Sonoco Products Co. ¹	\$175,000	1.80%	1/2/2025	162,739	0.02%
United Parcel Service, Inc.	\$175,000	2.40%	15/11/2026	162,619	0.02%
Amgen, Inc.	\$175,000	3.20%	2/11/2027	162,294	0.02%
Northrop Grumman Corp.	\$175,000	3.25%	15/1/2028	161,848	0.02%
Athene Global Funding	\$173,000	2.50%	14/1/2025	161,696	0.02%
Exxon Mobil Corp.	\$169,000	3.04%	1/3/2026	161,348	0.02%
ONE Gas, Inc.	\$168,000	1.10%	11/3/2024	161,120	0.02%
Quanta Services, Inc.	\$175,000	0.95%	1/10/2024	161,063	0.02%
Bank of America Corp.^	CAD245,000	1.98%	15/9/2027	161,018	0.02%
Radian Group, Inc.	\$175,000	4.88%	15/3/2027	160,369	0.02%
Hubbell, Inc.	\$175,000	3.15%	15/8/2027	159,580	0.02%
Bunge Ltd. Finance Corp.	\$175,000	1.63%	17/8/2025	159,516	0.02%
VF Corp.	\$175,000	2.80%	23/4/2027	158,921	0.02%
American Honda Finance Corp.	\$175,000	1.00%	10/9/2025	158,165	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Visa, Inc.	\$175,000	1.90%	15/4/2027	157,909	0.02%
Cummins, Inc.	\$175,000	0.75%	1/9/2025	157,840	0.02%
Caterpillar Financial Services Corp.	\$165,000	2.15%	8/11/2024	157,324	0.02%
Union Pacific Corp.	\$162,000	3.25%	15/1/2025	157,305	0.02%
EQT Corp.	\$170,000	3.90%	1/10/2027	156,916	0.02%
Enel Finance America LLC	\$150,000	7.10%	14/10/2027	155,927	0.02%
Welltower, Inc.	\$160,000	4.00%	1/6/2025	155,911	0.02%
Merck & Co., Inc.	\$175,000	1.70%	10/6/2027	155,420	0.02%
Ecolab, Inc.	\$175,000	1.65%	1/2/2027	155,026	0.02%
NextEra Energy Capital Holdings, Inc.	\$175,000	1.88%	15/1/2027	154,977	0.02%
Vistra Operations Co. LLC	\$170,000	3.70%	30/1/2027	154,744	0.02%
International Flavors & Fragrances, Inc.	\$175,000	1.23%	1/10/2025	154,725	0.02%
Fifth Third Bancorp [^]	\$175,000	1.71%	1/11/2027	154,447	0.02%
National Rural Utilities Cooperative Finance Corp.	\$175,000	1.00%	15/6/2026	154,440	0.02%
Dominion Energy, Inc.	\$160,000	3.07%	15/8/2024	154,174	0.02%
Ross Stores, Inc.	\$175,000	0.88%	15/4/2026	153,708	0.02%
Fidelity National Information Services, Inc.	\$175,000	1.15%	1/3/2026	153,574	0.02%
SVB Financial Group	\$175,000	1.80%	28/10/2026	153,432	0.02%
American Tower Corp.	\$175,000	1.45%	15/9/2026	152,660	0.02%
Cantor Fitzgerald LP	\$155,000	4.88%	1/5/2024	152,055	0.02%
General Motors Financial Co., Inc.	\$160,000	2.90%	26/2/2025	151,856	0.02%
Oracle Corp.	\$161,000	2.50%	1/4/2025	151,809	0.02%
Stellantis Finance US, Inc.	\$175,000	1.71%	29/1/2027	150,581	0.02%
National Fuel Gas Co.	\$151,000	5.50%	15/1/2026	150,559	0.02%
Archer-Daniels-Midland Co.	\$162,000	2.50%	11/8/2026	150,329	0.02%
Celanese US Holdings LLC	\$150,000	6.05%	15/3/2025	149,574	0.02%
Block Financial LLC	\$150,000	5.25%	1/10/2025	149,458	0.02%
Chubb INA Holdings, Inc.	€150,000	0.30%	15/12/2024	149,273	0.02%
Hyatt Hotels Corp.	\$150,000	5.63%	23/4/2025	148,904	0.02%
Gilead Sciences, Inc.	\$175,000	1.20%	1/10/2027	148,627	0.02%
DCP Midstream Operating LP	\$150,000	5.38%	15/7/2025	148,587	0.02%
CVS Health Corp.	\$175,000	1.30%	21/8/2027	148,441	0.02%
Fox Corp.	\$155,000	3.05%	7/4/2025	148,322	0.02%
FNB Corp.	\$150,000	5.15%	25/8/2025	148,308	0.02%
Cboe Global Markets, Inc.	\$155,000	3.65%	12/1/2027	148,305	0.02%
Fidelity & Guaranty Life Holdings, Inc.	\$150,000	5.50%	1/5/2025	147,889	0.02%
Conagra Brands, Inc.	\$150,000	4.30%	1/5/2024	147,876	0.02%
WRKCo, Inc.	\$150,000	4.65%	15/3/2026	147,635	0.02%
Essex Portfolio LP	\$157,000	3.38%	15/4/2026	147,478	0.02%
Altria Group, Inc.	\$150,000	3.80%	14/2/2024	147,357	0.02%
Dollar General Corp.	\$150,000	4.63%	1/11/2027	147,325	0.02%
Amgen, Inc.	\$150,000	3.63%	22/5/2024	147,234	0.02%
Brown & Brown, Inc.	\$150,000	4.20%	15/9/2024	147,192	0.02%
Hewlett Packard Enterprise Co.	\$148,000	4.90%	15/10/2025	146,525	0.02%
American Honda Finance Corp.	\$150,000	2.90%	16/2/2024	146,462	0.02%
AmerisourceBergen Corp.	\$150,000	3.40%	15/5/2024	146,454	0.02%
Bank of America Corp. [^]	CAD205,000	2.93%	25/4/2025	146,401	0.02%
WP Carey, Inc.	\$150,000	4.00%	1/2/2025	146,280	0.02%
Aon Global Ltd.	\$150,000	3.88%	15/12/2025	146,231	0.02%
Bank of America Corp. [^]	\$150,000	3.46%	15/3/2025	146,137	0.02%
Bank of America Corp.	\$150,000	3.95%	21/4/2025	146,127	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$150,000	5.75%	1/2/2027	146,114	0.02%
Fifth Third Bank NA	\$162,000	2.25%	1/2/2027	146,111	0.02%
VeriSign, Inc.	\$150,000	4.75%	15/7/2027	146,078	0.02%
Willis North America, Inc.	\$150,000	3.60%	15/5/2024	145,977	0.02%
Walmart, Inc.	\$150,000	2.85%	8/7/2024	145,650	0.02%
Verizon Communications, Inc.	\$150,000	3.50%	1/11/2024	145,612	0.02%
CF Industries, Inc.	\$150,000	4.50%	1/12/2026	145,454	0.02%
Ventas Realty LP	\$150,000	4.13%	15/1/2026	145,354	0.02%
Oncor Electric Delivery Co. LLC	\$150,000	2.75%	1/6/2024	145,235	0.02%
Midwest Connector Capital Co. LLC	\$150,000	3.90%	1/4/2024	145,217	0.02%
CME Group, Inc.	\$150,000	3.00%	15/3/2025	145,076	0.02%
UnitedHealth Group, Inc.	\$150,000	3.70%	15/5/2027	145,028	0.02%
PVH Corp.	\$150,000	4.63%	10/7/2025	144,850	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$150,000	3.45%	1/7/2024	144,787	0.02%
Nasdaq, Inc.	\$150,000	3.85%	30/6/2026	144,781	0.02%
Bank of New York Mellon Corp.	\$150,000	3.00%	24/2/2025	144,614	0.02%
Cisco Systems, Inc.	\$155,000	2.50%	20/9/2026	144,507	0.02%
NRG Energy, Inc.	\$150,000	3.75%	15/6/2024	144,456	0.02%
HCA, Inc.	\$145,000	5.25%	15/4/2025	144,124	0.02%
Affiliated Managers Group, Inc.	\$150,000	3.50%	1/8/2025	144,117	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American International Group, Inc.	€150,000	1.88%	21/6/2027	144,111	0.02%
MassMutual Global Funding II	\$150,000	2.95%	11/1/2025	144,046	0.02%
Home Depot, Inc.	\$150,000	2.70%	15/4/2025	143,740	0.02%
Bank of America Corp.^	\$150,000	1.84%	4/2/2025	143,688	0.02%
Constellation Energy Generation LLC	\$150,000	3.25%	1/6/2025	143,647	0.02%
Kilroy Realty LP	\$150,000	3.45%	15/12/2024	143,619	0.02%
Truist Financial Corp.^	\$150,000	4.12%	6/6/2028	143,599	0.02%
Black Hills Corp.	\$150,000	3.95%	15/1/2026	143,484	0.02%
Discover Bank	\$150,000	4.25%	13/3/2026	143,473	0.02%
ERAC USA Finance LLC	\$150,000	3.80%	1/11/2025	143,445	0.02%
Quest Diagnostics, Inc.	\$150,000	3.45%	1/6/2026	143,433	0.02%
Avangrid, Inc.	\$150,000	3.20%	15/4/2025	143,391	0.02%
Berkshire Hathaway Energy Co.	\$146,000	3.50%	1/2/2025	143,224	0.02%
Allied World Assurance Co. Holdings Ltd.	\$150,000	4.35%	29/10/2025	143,048	0.02%
Apple, Inc.	\$150,000	1.80%	11/9/2024	142,857	0.02%
7-Eleven, Inc.	\$150,000	0.80%	10/2/2024	142,688	0.02%
ConocoPhillips Co.	\$150,000	2.40%	7/3/2025	142,606	0.02%
Oaktree Specialty Lending Corp.	\$150,000	3.50%	25/2/2025	142,444	0.02%
Air Lease Corp.	\$150,000	3.38%	1/7/2025	141,462	0.02%
Duke Energy Carolinas LLC	\$150,000	2.95%	1/12/2026	141,414	0.02%
International Business Machines Corp.	\$150,000	3.30%	27/1/2027	141,254	0.02%
NSTAR Electric Co.	\$150,000	3.20%	15/5/2027	140,989	0.02%
Westlake Corp.	\$150,000	3.60%	15/8/2026	140,987	0.02%
Southern Co.^	\$174,000	3.75%	15/9/2051	140,841	0.02%
LifeStorage LP	\$150,000	3.50%	1/7/2026	140,821	0.02%
Steel Dynamics, Inc.	\$150,000	2.40%	15/6/2025	140,520	0.02%
Kraft Heinz Foods Co.	\$150,000	3.00%	1/6/2026	140,485	0.02%
Metropolitan Life Global Funding I	\$150,000	3.45%	18/12/2026	140,410	0.02%
Brooklyn Union Gas Co.	\$150,000	3.41%	10/3/2026	140,366	0.02%
Southern California Edison Co.	\$150,000	0.98%	1/8/2024	140,345	0.02%
Capital One NA^	\$150,000	2.28%	28/1/2026	140,269	0.02%
Carlisle Cos, Inc.	\$145,000	3.50%	1/12/2024	140,173	0.02%
Public Service Electric & Gas Co.	\$150,000	3.00%	15/5/2027	140,138	0.02%
Apple, Inc.	\$150,000	2.90%	12/9/2027	140,073	0.02%
Aflac, Inc.	\$150,000	2.88%	15/10/2026	139,475	0.02%
Digital Realty Trust LP	\$150,000	3.70%	15/8/2027	139,418	0.02%
Jackson National Life Global Funding	\$150,000	1.75%	12/1/2025	139,065	0.02%
Owl Rock Capital Corp.	\$150,000	3.75%	22/7/2025	138,891	0.02%
National Securities Clearing Corp.	\$150,000	1.50%	23/4/2025	138,870	0.02%
Protective Life Global Funding	\$150,000	1.65%	13/1/2025	138,650	0.02%
Marathon Oil Corp.	\$145,000	4.40%	15/7/2027	138,464	0.02%
Qorvo, Inc.	\$150,000	1.75%	15/12/2024	138,395	0.02%
Discover Bank	\$150,000	3.45%	27/7/2026	138,163	0.02%
Blackstone Private Credit Fund	\$150,000	1.75%	15/9/2024	137,959	0.02%
Pacific Gas & Electric Co.	\$150,000	2.95%	1/3/2026	137,925	0.02%
Sempra Energy^	\$175,000	4.13%	1/4/2052	137,804	0.02%
Owl Rock Capital Corp.	\$157,000	3.40%	15/7/2026	137,466	0.02%
Altria Group, Inc.	\$150,000	2.63%	16/9/2026	137,376	0.02%
Tanger Properties LP	\$150,000	3.13%	1/9/2026	137,023	0.02%
Owl Rock Technology Finance Corp.	\$150,000	4.75%	15/12/2025	136,960	0.02%
Wells Fargo & Co.	CAD190,000	3.18%	8/2/2024	136,769	0.02%
Fells Point Funding Trust	\$150,000	3.05%	31/1/2027	136,617	0.02%
Ryder System, Inc.	\$150,000	2.90%	1/12/2026	136,574	0.02%
Kroger Co.	\$143,000	3.50%	1/2/2026	136,510	0.02%
Crown Castle, Inc.	\$150,000	1.35%	15/7/2025	136,380	0.02%
McDonald's Corp.	CAD190,000	3.13%	4/3/2025	135,431	0.02%
Arrow Electronics, Inc.	\$140,000	4.00%	1/4/2025	135,015	0.02%
Harley-Davidson Financial Services, Inc.	\$150,000	3.05%	14/2/2027	134,046	0.02%
Verizon Communications, Inc.	\$150,000	0.85%	20/11/2025	133,973	0.02%
Fiserv, Inc.	\$150,000	2.25%	1/6/2027	133,935	0.02%
KeySpan Gas East Corp.	\$150,000	2.74%	15/8/2026	133,842	0.02%
NRG Energy, Inc.	\$150,000	2.00%	2/12/2025	133,676	0.02%
Dominion Energy, Inc.	\$150,000	1.45%	15/4/2026	133,664	0.02%
AES Corp.	\$150,000	1.38%	15/1/2026	133,654	0.02%
Air Products & Chemicals, Inc.	\$150,000	1.85%	15/5/2027	133,604	0.02%
CDW LLC/CDW Finance Corp.	\$150,000	2.67%	1/12/2026	133,382	0.02%
Citadel Finance LLC	\$150,000	3.38%	9/3/2026	133,359	0.02%
PGI Industries, Inc.	\$150,000	1.20%	15/3/2026	132,973	0.02%
CNH Industrial Capital LLC	\$150,000	1.45%	15/7/2026	132,614	0.02%
Kinder Morgan, Inc.	\$135,000	4.30%	1/6/2025	132,525	0.02%
Texas Instruments, Inc.	\$150,000	1.13%	15/9/2026	132,484	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Appalachian Power Co.	\$137,000	3.40%	1/6/2025	132,381	0.02%
Federal Realty Investment Trust	\$150,000	1.25%	15/2/2026	132,196	0.02%
Ameren Corp.	\$150,000	1.95%	15/3/2027	132,004	0.02%
Apple, Inc.	CAD185,000	2.51%	19/8/2024	131,881	0.02%
Bank of America Corp.^	CAD190,000	3.62%	16/3/2028	131,639	0.02%
WEC Energy Group, Inc.	\$130,000	5.15%	1/10/2027	131,597	0.02%
Valero Energy Corp.	\$150,000	2.15%	15/9/2027	131,588	0.02%
Xcel Energy, Inc.	\$150,000	1.75%	15/3/2027	131,567	0.02%
Equitable Financial Life Global Funding	\$150,000	1.70%	12/11/2026	131,358	0.02%
Air Lease Corp.	\$150,000	1.88%	15/8/2026	130,572	0.02%
Sealed Air Corp.	\$150,000	1.57%	15/10/2026	129,523	0.02%
AT&T, Inc.	CAD180,000	4.00%	25/11/2025	129,370	0.02%
Johnson & Johnson	\$150,000	0.95%	1/9/2027	129,343	0.02%
Universal Health Services, Inc.	\$150,000	1.65%	1/9/2026	128,991	0.02%
Crown Castle, Inc.	\$135,000	4.00%	1/3/2027	128,557	0.02%
Royalty Pharma plc	\$150,000	1.75%	2/9/2027	127,410	0.02%
Blackstone Private Credit Fund	\$150,000	3.25%	15/3/2027	126,409	0.02%
GATX Corp.	\$135,000	3.85%	30/3/2027	126,252	0.02%
WEC Energy Group, Inc.	\$125,000	5.00%	27/9/2025	125,202	0.02%
Morgan Stanley^	CAD190,000	1.78%	4/8/2027	124,201	0.02%
Ovintiv Exploration, Inc.	\$125,000	5.38%	1/1/2026	123,814	0.02%
Marriott International, Inc.	\$125,000	5.00%	15/10/2027	123,468	0.02%
Walmart, Inc.	\$125,000	3.90%	9/9/2025	123,168	0.02%
DTE Electric Co.	\$125,000	3.65%	15/3/2024	122,933	0.02%
JEFFERIES Financial Group, Inc.	\$125,000	4.85%	15/1/2027	122,864	0.02%
EOG Resources, Inc.	\$125,000	4.15%	15/1/2026	122,671	0.02%
Enterprise Products Operating LLC^	\$150,000	5.25%	16/8/2077	122,620	0.02%
US Bancorp	\$125,000	3.60%	11/9/2024	122,457	0.02%
Nuveen Finance LLC	\$125,000	4.13%	1/11/2024	121,710	0.02%
Continental Resources, Inc.	\$125,000	3.80%	1/6/2024	121,541	0.02%
AT&T, Inc.	£100,000	5.50%	15/3/2027	121,287	0.02%
GSK Consumer Healthcare Capital US LLC	\$125,000	3.02%	24/3/2024	121,276	0.02%
Bank of New York Mellon Corp.	\$125,000	3.35%	25/4/2025	120,988	0.02%
USAA Capital Corp.	\$125,000	3.38%	1/5/2025	120,534	0.02%
PECO Energy Co.	\$125,000	3.15%	15/10/2025	120,071	0.02%
Western Union Co.	\$125,000	2.85%	10/1/2025	119,335	0.02%
American Honda Finance Corp.	\$125,000	2.15%	10/9/2024	119,308	0.02%
Verizon Communications, Inc.	£100,000	4.07%	18/6/2024	119,236	0.02%
Coca-Cola Co.	\$125,000	1.75%	6/9/2024	119,188	0.02%
Cigna Corp.	\$125,000	0.61%	15/3/2024	118,499	0.02%
Ally Financial, Inc.	\$125,000	4.75%	9/6/2027	117,433	0.02%
JPMorgan Chase & Co.^	CAD180,000	1.90%	5/3/2028	117,028	0.02%
Charles Schwab Corp.	\$120,000	3.63%	1/4/2025	116,861	0.02%
Waste Management, Inc.	\$125,000	3.15%	15/11/2027	116,657	0.02%
Eastern Energy Gas Holdings LLC	\$120,000	3.60%	15/12/2024	116,349	0.02%
Digital Stout Holding LLC	£100,000	4.25%	17/1/2025	116,330	0.02%
Pacific Gas & Electric Co.	\$125,000	3.15%	1/1/2026	116,228	0.02%
PerkinElmer, Inc.	\$125,000	0.85%	15/9/2024	115,947	0.02%
Verisk Analytics, Inc.	\$119,000	4.00%	15/6/2025	115,777	0.02%
Eastman Chemical Co.	\$119,000	3.80%	15/3/2025	115,457	0.02%
ITC Holdings Corp.	\$125,000	3.35%	15/11/2027	114,990	0.02%
Smithfield Foods, Inc.	\$125,000	4.25%	1/2/2027	114,971	0.02%
Goldman Sachs BDC, Inc.	\$125,000	2.88%	15/1/2026	114,770	0.02%
Fidelity National Information Services, Inc.	£120,000	1.50%	21/5/2027	114,722	0.02%
Discovery Communications LLC	£100,000	2.50%	20/9/2024	114,257	0.02%
Gray Oak Pipeline LLC	\$125,000	2.60%	15/10/2025	113,509	0.02%
Goldman Sachs Group, Inc.^	CAD170,000	2.60%	30/11/2027	113,440	0.02%
Bacardi Ltd.	\$125,000	2.75%	15/7/2026	113,385	0.02%
Fiserv, Inc.	£100,000	2.25%	1/7/2025	112,127	0.02%
Equinix, Inc.	\$125,000	1.00%	15/9/2025	111,699	0.02%
JB Hunt Transport Services, Inc.	\$115,000	3.88%	1/3/2026	111,360	0.02%
Allstate Corp.	\$125,000	0.75%	15/12/2025	111,035	0.02%
Allegion US Holding Co., Inc.	\$114,000	3.20%	1/10/2024	109,482	0.02%
Graphic Packaging International LLC	\$125,000	1.51%	15/4/2026	109,165	0.02%
Continental Resources, Inc.	\$125,000	2.27%	15/11/2026	108,403	0.02%
Southern California Edison Co.	\$110,000	4.70%	1/6/2027	108,185	0.02%
Phillips 66 Co.	\$115,000	3.55%	1/10/2026	107,837	0.02%
Southwestern Electric Power Co.	\$120,000	1.65%	15/3/2026	107,535	0.02%
Host Hotels & Resorts LP	\$110,000	3.88%	1/4/2024	107,441	0.02%
Starbucks Corp.	\$120,000	2.00%	12/3/2027	107,226	0.02%
Stellantis NV	€100,000	3.75%	29/3/2024	106,646	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PVH Corp.	€100,000	3.63%	15/7/2024	106,275	0.02%
TD SYNEX Corp.	\$125,000	1.75%	9/8/2026	106,247	0.02%
Stellantis NV	€100,000	3.88%	5/1/2026	106,069	0.02%
PPG Industries, Inc.	€104,000	1.88%	1/6/2025	105,885	0.02%
Thermo Fisher Scientific, Inc.	€100,000	3.20%	21/1/2026	105,757	0.02%
BGC Partners, Inc.	\$110,000	3.75%	1/10/2024	105,158	0.02%
ManpowerGroup, Inc.	€100,000	3.50%	30/6/2027	104,651	0.02%
Booking Holdings, Inc.	€100,000	2.38%	23/9/2024	104,624	0.02%
Comcast Corp.	€114,000	0.25%	20/5/2027	104,574	0.02%
Prospect Capital Corp.	\$125,000	3.36%	15/11/2026	104,260	0.02%
Coca-Cola Co.	€100,000	0.50%	8/3/2024	103,638	0.02%
AbbVie, Inc.	€100,000	1.25%	1/6/2024	103,590	0.02%
Digital Euro Finco LLC	€100,000	2.63%	15/4/2024	103,527	0.02%
Southern California Edison Co.	\$100,000	5.85%	1/11/2027	103,255	0.02%
United Parcel Service, Inc.	CAD145,000	2.13%	21/5/2024	103,254	0.02%
Public Service Enterprise Group, Inc.	\$100,000	5.85%	15/11/2027	103,012	0.02%
American Electric Power Co., Inc.	\$100,000	5.75%	1/11/2027	102,913	0.02%
Linde, Inc.	€100,000	1.63%	1/12/2025	102,831	0.02%
Spectra Energy Partners LP	\$110,000	3.38%	15/10/2026	102,670	0.02%
Stellantis NV	€100,000	2.00%	20/3/2025	102,619	0.02%
Baxter International, Inc.	€100,000	0.40%	15/5/2024	102,373	0.02%
HF Sinclair Corp.	\$102,000	5.88%	1/4/2026	102,265	0.02%
Humana, Inc.	\$100,000	5.75%	1/3/2028	102,191	0.02%
Procter & Gamble Co.	€100,000	0.63%	30/10/2024	102,049	0.02%
Santander Holdings USA, Inc.	\$110,000	3.24%	5/10/2026	101,852	0.02%
Johnson Controls International plc	€100,000	1.38%	25/2/2025	101,719	0.02%
Apple, Inc.	€100,000	2.00%	17/9/2027	101,587	0.02%
Nestle Holdings, Inc.	€100,000	0.88%	18/7/2025	101,492	0.02%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.45%	30/10/2025	101,317	0.02%
PNC Financial Services Group, Inc.^	\$100,000	5.67%	28/10/2025	101,225	0.01%
Altria Group, Inc.	€100,000	1.70%	15/6/2025	101,222	0.01%
UnitedHealth Group, Inc.	\$100,000	5.15%	15/10/2025	101,208	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$100,000	6.50%	15/7/2027	100,971	0.01%
Blackstone Holdings Finance Co. LLC	\$100,000	5.90%	3/11/2027	100,829	0.01%
Phillips 66 Co.	\$104,000	3.61%	15/2/2025	100,677	0.01%
Illinois Tool Works, Inc.	€100,000	0.25%	5/12/2024	100,673	0.01%
Abbott Ireland Financing DAC	€100,000	0.10%	19/11/2024	100,586	0.01%
American Tower Corp.	€100,000	1.38%	4/4/2025	100,550	0.01%
Edison International	\$100,000	5.75%	15/6/2027	100,335	0.01%
ManpowerGroup, Inc.	€100,000	1.75%	22/6/2026	100,295	0.01%
Daimler Trucks Finance Canada, Inc.	CAD145,000	2.14%	13/12/2024	100,283	0.01%
Texas Instruments, Inc.	\$100,000	4.60%	15/2/2028	100,194	0.01%
General Electric Co.	€100,000	0.88%	17/5/2025	100,161	0.01%
Mastercard, Inc.	€100,000	2.10%	1/12/2027	100,098	0.01%
Archer-Daniels-Midland Co.	€100,000	1.00%	12/9/2025	100,038	0.01%
Texas Instruments, Inc.	\$100,000	4.70%	18/11/2024	99,845	0.01%
Duke Energy Corp.	\$100,000	5.00%	8/12/2025	99,778	0.01%
Eaton Capital Unlimited Co.	€100,000	0.70%	14/5/2025	99,671	0.01%
OWL Rock Core Income Corp.	\$100,000	7.75%	16/9/2027	99,496	0.01%
Duke Energy Corp.	\$100,000	5.00%	8/12/2027	99,459	0.01%
Magellan Midstream Partners LP	\$100,000	5.00%	1/3/2026	99,457	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	4.80%	15/3/2028	99,359	0.01%
Invesco Finance plc	\$100,000	4.00%	30/1/2024	99,201	0.01%
AT&T, Inc.	€100,000	1.80%	5/9/2026	99,197	0.01%
Energy Transfer LP	\$100,000	5.55%	15/2/2028	99,087	0.01%
WP Carey, Inc.	\$100,000	4.60%	1/4/2024	99,057	0.01%
Pacific Gas & Electric Co.	\$100,000	5.45%	15/6/2027	99,019	0.01%
Berkshire Hathaway, Inc.	€100,000	0.00%	12/3/2025	98,921	0.01%
Kinder Morgan Energy Partners LP	\$100,000	4.30%	1/5/2024	98,728	0.01%
Bank of America Corp.^	€100,000	0.81%	9/5/2026	98,707	0.01%
DXC Technology Co.	€100,000	1.75%	15/1/2026	98,465	0.01%
BlackRock, Inc.	\$100,000	3.50%	18/3/2024	98,435	0.01%
General Electric Co.	€100,000	1.88%	28/5/2027	98,396	0.01%
Kinder Morgan Energy Partners LP	\$100,000	4.25%	1/9/2024	98,386	0.01%
Virginia Electric & Power Co.	\$100,000	3.45%	15/2/2024	98,332	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$100,000	3.63%	15/1/2024	98,291	0.01%
Potomac Electric Power Co.	\$100,000	3.60%	15/3/2024	98,286	0.01%
L3Harris Technologies, Inc.	\$100,000	3.95%	28/5/2024	98,240	0.01%
Targa Resources Corp.	\$100,000	5.20%	1/7/2027	98,239	0.01%
MPLX LP	\$110,000	1.75%	1/3/2026	98,195	0.01%
Walmart, Inc.	\$100,000	3.30%	22/4/2024	98,012	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Diamondback Energy, Inc.	\$105,000	3.25%	1/12/2026	97,816	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	2.95%	7/2/2024	97,736	0.01%
Discovery Communications LLC	\$100,000	3.80%	13/3/2024	97,681	0.01%
CVS Health Corp.	\$100,000	3.38%	12/8/2024	97,571	0.01%
Morgan Stanley^	\$100,000	3.62%	17/4/2025	97,540	0.01%
Northwestern Mutual Global Funding	\$100,000	4.35%	15/9/2027	97,416	0.01%
Healthpeak Properties, Inc.	\$100,000	4.00%	1/6/2025	97,325	0.01%
Nucor Corp.	\$100,000	4.30%	23/5/2027	97,309	0.01%
FirstEnergy Transmission LLC	\$100,000	4.35%	15/1/2025	97,230	0.01%
Global Payments, Inc.	\$100,000	4.95%	15/8/2027	97,219	0.01%
Burlington Northern Santa Fe LLC	\$100,000	3.65%	1/9/2025	97,178	0.01%
Florida Gas Transmission Co. LLC	\$100,000	4.35%	15/7/2025	97,168	0.01%
Philip Morris International, Inc.	\$100,000	2.88%	1/5/2024	97,073	0.01%
Protective Life Global Funding	\$100,000	4.71%	6/7/2027	96,959	0.01%
MPLX LP	\$100,000	4.00%	15/2/2025	96,902	0.01%
M&T Bank Corp.^	\$100,000	4.55%	16/8/2028	96,811	0.01%
Discovery Communications LLC	\$100,000	3.90%	15/11/2024	96,776	0.01%
Crown Castle, Inc.	\$100,000	3.20%	1/9/2024	96,639	0.01%
AT&T, Inc.	CAD135,000	2.85%	25/5/2024	96,581	0.01%
Edison International	\$100,000	3.55%	15/11/2024	96,571	0.01%
UPMC	\$100,000	3.60%	3/4/2025	96,459	0.01%
Discovery Communications LLC	€100,000	1.90%	19/3/2027	96,399	0.01%
Capital One Financial Corp.	\$100,000	3.20%	5/2/2025	96,292	0.01%
Aircastle Ltd.	\$100,000	5.25%	11/8/2025	96,281	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$100,000	4.50%	15/12/2026	96,145	0.01%
Mohawk Capital Finance SA	€100,000	1.75%	12/6/2027	96,139	0.01%
Alabama Power Co.	\$100,000	3.75%	1/9/2027	96,050	0.01%
PepsiCo, Inc.	€100,000	0.75%	18/3/2027	95,964	0.01%
Boeing Co.	\$100,000	1.43%	4/2/2024	95,659	0.01%
Interstate Power & Light Co.	\$99,000	3.25%	1/12/2024	95,638	0.01%
American Tower Corp.	\$100,000	2.95%	15/1/2025	95,413	0.01%
Virginia Electric & Power Co.	\$100,000	3.15%	15/1/2026	95,367	0.01%
Digital Dutch Finco BV	€100,000	0.63%	15/7/2025	95,359	0.01%
NGPL PipeCo LLC	\$100,000	4.88%	15/8/2027	95,263	0.01%
Darden Restaurants, Inc.	\$100,000	3.85%	1/5/2027	95,145	0.01%
Warnermedia Holdings, Inc.	\$100,000	3.64%	15/3/2025	95,116	0.01%
Exelon Corp.	\$100,000	3.40%	15/4/2026	95,036	0.01%
Micron Technology, Inc.	\$100,000	4.19%	15/2/2027	95,009	0.01%
Berry Global, Inc.	€100,000	1.50%	15/1/2027	94,990	0.01%
Main Street Capital Corp.	\$110,000	3.00%	14/7/2026	94,889	0.01%
Morgan Stanley Domestic Holdings, Inc.	\$100,000	3.80%	24/8/2027	94,852	0.01%
EPR Properties	\$100,000	4.50%	1/4/2025	94,800	0.01%
Southern Co.	\$95,000	5.11%	1/8/2027	94,762	0.01%
Euronet Worldwide, Inc.	€100,000	1.38%	22/5/2026	94,689	0.01%
Jabil, Inc.	\$100,000	4.25%	15/5/2027	94,636	0.01%
Ferguson Finance plc	\$100,000	4.25%	20/4/2027	94,608	0.01%
PACCAR Financial Europe BV	€100,000	0.00%	1/3/2026	94,589	0.01%
Kroger Co.	\$100,000	3.70%	1/8/2027	94,497	0.01%
New York State Electric & Gas Corp.	\$100,000	3.25%	1/12/2026	94,328	0.01%
NiSource, Inc.	\$100,000	3.49%	15/5/2027	94,256	0.01%
Williams Cos, Inc.	\$100,000	3.75%	15/6/2027	94,256	0.01%
Energy Transfer LP	\$100,000	2.90%	15/5/2025	94,221	0.01%
Aviation Capital Group LLC	\$100,000	4.88%	1/10/2025	94,206	0.01%
Brighthouse Financial Global Funding	\$100,000	1.00%	12/4/2024	94,050	0.01%
Monongahela Power Co.	\$100,000	3.55%	15/5/2027	94,011	0.01%
Dominion Energy, Inc.^	\$100,000	5.75%	1/10/2054	93,891	0.01%
Reliance Standard Life Global Funding II	\$100,000	2.75%	7/5/2025	93,791	0.01%
Owens Corning	\$100,000	3.40%	15/8/2026	93,756	0.01%
ITC Holdings Corp.	\$100,000	3.25%	30/6/2026	93,733	0.01%
Nissan Motor Acceptance Co. LLC	\$100,000	1.05%	8/3/2024	93,696	0.01%
Athene Global Funding	\$100,000	1.00%	16/4/2024	93,577	0.01%
Regency Centers LP	\$100,000	3.60%	1/2/2027	93,465	0.01%
Coterra Energy, Inc.	\$100,000	3.90%	15/5/2027	93,457	0.01%
Atmos Energy Corp.	\$100,000	3.00%	15/6/2027	93,339	0.01%
Black Hills Corp.	\$100,000	1.04%	23/8/2024	93,336	0.01%
Lowe's Cos, Inc.	\$100,000	2.50%	15/4/2026	93,320	0.01%
Republic Services, Inc.	\$100,000	3.38%	15/11/2027	93,291	0.01%
Kaiser Foundation Hospitals	\$100,000	3.15%	1/5/2027	93,240	0.01%
RPM International, Inc.	\$100,000	3.75%	15/3/2027	93,229	0.01%
New York Life Global Funding	\$100,000	1.45%	14/1/2025	93,208	0.01%
FMC Corp.	\$100,000	3.20%	1/10/2026	93,178	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
LYB International Finance II BV	€100,000	0.88%	17/9/2026	93,111	0.01%
Southern California Edison Co.	\$105,000	1.20%	1/2/2026	93,010	0.01%
Wells Fargo & Co. ^	\$100,000	3.20%	17/6/2027	92,833	0.01%
Dow Chemical Co.	€100,000	0.50%	15/3/2027	92,790	0.01%
ERAC USA Finance LLC	\$100,000	3.30%	1/12/2026	92,751	0.01%
Masco Corp.	\$100,000	3.50%	15/11/2027	92,501	0.01%
Southern California Gas Co.	\$100,000	2.95%	15/4/2027	92,402	0.01%
Morgan Stanley Direct Lending Fund	\$100,000	4.50%	11/2/2027	92,352	0.01%
Bio-Rad Laboratories, Inc.	\$100,000	3.30%	15/3/2027	92,259	0.01%
Equinix, Inc.	\$100,000	0.25%	15/3/2027	92,255	0.01%
Leggett & Platt, Inc.	\$100,000	3.50%	15/11/2027	91,816	0.01%
Kroger Co.	\$100,000	2.65%	15/10/2026	91,809	0.01%
Blackstone Private Credit Fund	\$100,000	2.35%	22/11/2024	91,533	0.01%
Hershey Co.	\$100,000	0.90%	1/6/2025	91,437	0.01%
American Tower Corp.	\$100,000	0.45%	15/1/2027	91,416	0.01%
Schlumberger Finance BV	€100,000	0.25%	15/10/2027	91,344	0.01%
Pinnacle West Capital Corp.	\$100,000	1.30%	15/6/2025	91,105	0.01%
FactSet Research Systems, Inc.	\$100,000	2.90%	1/3/2027	91,053	0.01%
Sutter Health	\$100,000	1.32%	15/8/2025	90,890	0.01%
Celanese US Holdings LLC	€100,000	2.13%	1/3/2027	90,578	0.01%
Discovery Communications LLC	\$95,000	3.45%	15/3/2025	90,305	0.01%
Citigroup, Inc. ^	\$100,000	3.07%	24/2/2028	90,232	0.01%
Elevance Health, Inc.	\$100,000	1.50%	15/3/2026	89,864	0.01%
Morgan Stanley	CAD125,000	3.00%	7/2/2024	89,854	0.01%
OWL Rock Core Income Corp.	\$100,000	4.70%	8/2/2027	89,618	0.01%
Pacific Gas & Electric Co.	\$100,000	3.30%	15/3/2027	89,453	0.01%
UnitedHealth Group, Inc.	\$100,000	1.15%	15/5/2026	89,419	0.01%
Prologis Euro Finance LLC	€100,000	0.25%	10/9/2027	89,177	0.01%
John Deere Capital Corp.	\$100,000	1.75%	9/3/2027	89,068	0.01%
Mondelez International, Inc.	CAD125,000	3.25%	7/3/2025	88,961	0.01%
American Tower Corp.	\$100,000	1.60%	15/4/2026	88,933	0.01%
Prologis Euro Finance LLC	€100,000	0.38%	6/2/2028	88,438	0.01%
New York Life Global Funding	\$100,000	1.15%	9/6/2026	88,339	0.01%
Brighthouse Financial Global Funding	\$100,000	1.55%	24/5/2026	88,055	0.01%
Western Union Co.	\$100,000	1.35%	15/3/2026	87,620	0.01%
Blackstone Secured Lending Fund	\$100,000	2.75%	16/9/2026	87,576	0.01%
Sixth Street Specialty Lending, Inc.	\$100,000	2.50%	1/8/2026	87,569	0.01%
Blackstone Private Credit Fund	€100,000	1.75%	30/11/2026	87,230	0.01%
Aviation Capital Group LLC	\$100,000	1.95%	30/1/2026	87,116	0.01%
American Electric Power Co., Inc. ^	\$110,000	3.88%	15/2/2026	86,356	0.01%
Bain Capital Specialty Finance, Inc.	\$100,000	2.95%	10/3/2026	86,194	0.01%
NextEra Energy Capital Holdings, Inc. ^	\$105,000	3.80%	15/3/2028	85,679	0.01%
GXO Logistics, Inc.	\$100,000	1.65%	15/7/2026	85,678	0.01%
Pacific Gas & Electric Co.	\$100,000	2.10%	1/8/2027	85,624	0.01%
Hercules Capital, Inc.	\$100,000	3.38%	20/1/2027	85,561	0.01%
John Deere Financial, Inc.	CAD125,000	2.58%	16/10/2026	85,273	0.01%
Trimble, Inc.	\$86,000	4.75%	1/12/2024	85,088	0.01%
Brandywine Operating Partnership LP	\$100,000	3.95%	15/11/2027	84,098	0.01%
Kinder Morgan Energy Partners LP	\$85,000	4.15%	1/2/2024	83,897	0.01%
Evergy Kansas Central, Inc.	\$91,000	2.55%	1/7/2026	83,700	0.01%
Charles Schwab Corp.	\$85,000	3.75%	1/4/2024	83,692	0.01%
Southern Power Co.	\$95,000	0.90%	15/1/2026	83,507	0.01%
Protective Life Global Funding	\$100,000	1.90%	6/7/2028	83,318	0.01%
Commonwealth Edison Co.	\$90,000	2.95%	15/8/2027	83,299	0.01%
Wells Fargo & Co.	CAD125,000	2.49%	18/2/2027	83,146	0.01%
Kyndryl Holdings, Inc.	\$100,000	2.05%	15/10/2026	82,681	0.01%
Owl Rock Capital Corp.	\$100,000	2.63%	15/1/2027	82,546	0.01%
Golub Capital BDC, Inc.	\$100,000	2.05%	15/2/2027	81,530	0.01%
Hess Corp.	\$85,000	4.30%	1/4/2027	81,348	0.01%
TC PipeLines LP	\$85,000	3.90%	25/5/2027	80,339	0.01%
Wells Fargo & Co. ^	CAD110,000	4.17%	28/4/2026	79,075	0.01%
Parker-Hannifin Corp.	\$81,000	3.30%	21/11/2024	78,344	0.01%
General Motors Financial of Canada Ltd.	CAD120,000	1.75%	15/4/2026	78,099	0.01%
Boardwalk Pipelines LP	\$80,000	4.45%	15/7/2027	76,034	0.01%
Ares Finance Co. III LLC ^	\$100,000	4.13%	30/6/2025	75,870	0.01%
AES Corp.	\$80,000	3.30%	15/7/2025	75,684	0.01%
Charles Schwab Corp.	\$75,000	4.20%	24/3/2025	74,179	0.01%
Textron, Inc.	\$75,000	4.30%	1/3/2024	74,053	0.01%
Colgate-Palmolive Co.	\$75,000	3.25%	15/3/2024	73,808	0.01%
Citigroup, Inc.	\$75,000	3.75%	16/6/2024	73,778	0.01%
Caterpillar, Inc.	\$75,000	3.40%	15/5/2024	73,543	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stifel Financial Corp.	\$75,000	4.25%	18/7/2024	73,525	0.01%
Target Corp.	\$75,000	3.50%	1/7/2024	73,525	0.01%
Air Lease Corp.	\$75,000	4.25%	15/9/2024	73,440	0.01%
Duke Energy Corp.^	\$100,000	3.25%	15/1/2082	73,429	0.01%
Martin Marietta Materials, Inc.	\$75,000	0.65%	15/7/2023	73,076	0.01%
Xilinx, Inc.	\$75,000	2.95%	1/6/2024	72,906	0.01%
Marriott International, Inc.	\$75,000	3.75%	15/3/2025	72,506	0.01%
Niagara Mohawk Power Corp.	\$75,000	3.51%	1/10/2024	72,092	0.01%
Kemper Corp.	\$74,000	4.35%	15/2/2025	72,036	0.01%
Sysco Canada, Inc.	CAD100,000	3.65%	25/4/2025	71,419	0.01%
Toyota Motor Credit Corp.	\$75,000	2.00%	7/10/2024	71,363	0.01%
Deere & Co.	\$74,000	2.75%	15/4/2025	71,091	0.01%
Energy Transfer LP	\$75,000	3.90%	15/7/2026	70,918	0.01%
Cleco Corporate Holdings LLC	\$75,000	3.74%	1/5/2026	70,691	0.01%
US Bancorp	\$73,000	3.10%	27/4/2026	69,012	0.01%
Owens Corning	\$69,000	4.20%	1/12/2024	67,972	0.01%
Citigroup, Inc.	CAD95,000	4.09%	9/6/2025	67,852	0.01%
National Rural Utilities Cooperative Finance Corp.^	\$75,000	5.25%	20/4/2046	67,697	0.01%
Lennox International, Inc.	\$75,000	1.35%	1/8/2025	67,691	0.01%
Walmart, Inc.	\$76,500	1.05%	17/9/2026	67,673	0.01%
Air Lease Corp.	CAD95,000	2.63%	5/12/2024	66,041	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$75,000	1.70%	15/6/2026	65,502	0.01%
Lam Research Corp.	\$66,000	3.80%	15/3/2025	64,583	0.01%
BNSF Funding Trust I^	\$68,000	6.61%	15/12/2055	64,138	0.01%
East Ohio Gas Co.	\$70,000	1.30%	15/6/2025	63,437	0.01%
Boston Gas Co.	\$70,000	3.15%	1/8/2027	63,198	0.01%
Hess Corp.	\$65,000	3.50%	15/7/2024	63,090	0.01%
Walmart, Inc.	\$65,000	2.65%	15/12/2024	62,524	0.01%
Ventas Canada Finance Ltd.	CAD85,000	4.13%	30/9/2024	61,082	0.01%
San Diego Gas & Electric Co.	\$65,000	2.50%	15/5/2026	60,272	0.01%
Apollo Management Holdings LP^	\$70,000	4.95%	14/1/2050	58,801	0.01%
FS KKR Capital Corp.	\$60,000	4.63%	15/7/2024	58,079	0.01%
Lincoln National Corp.	\$60,000	3.35%	9/3/2025	57,698	0.01%
L3Harris Technologies, Inc.	\$59,000	3.83%	27/4/2025	57,344	0.01%
Ventas Canada Finance Ltd.	CAD80,000	2.80%	12/4/2024	56,870	0.01%
Motorola Solutions, Inc.	\$57,000	4.00%	1/9/2024	55,961	0.01%
Athene Global Funding	CAD80,000	1.25%	9/4/2024	55,709	0.01%
NextEra Energy Capital Holdings, Inc.	\$55,000	4.63%	15/7/2027	54,239	0.01%
Halliburton Co.	\$55,000	3.80%	15/11/2025	53,489	0.01%
Vulcan Materials Co.	\$53,000	4.50%	1/4/2025	52,434	0.01%
Oncor Electric Delivery Co. LLC	\$54,000	2.95%	1/4/2025	51,825	0.01%
General Motors Financial of Canada Ltd.	CAD70,000	5.95%	14/5/2024	51,622	0.01%
Truist Bank	\$52,000	4.05%	3/11/2025	51,156	0.01%
Eversource Energy	\$52,000	2.90%	1/10/2024	50,144	0.01%
Electronic Arts, Inc.	\$50,000	4.80%	1/3/2026	49,820	0.01%
DCP Midstream Operating LP	\$50,000	5.63%	15/7/2027	49,676	0.01%
Realty Income Corp.	\$50,000	4.60%	6/2/2024	49,664	0.01%
Norfolk Southern Corp.	\$50,000	3.85%	15/1/2024	49,380	0.01%
John Deere Capital Corp.	\$50,000	3.45%	10/1/2024	49,349	0.01%
Martin Marietta Materials, Inc.	\$50,000	4.25%	2/7/2024	49,349	0.01%
Jackson Financial, Inc.	\$50,000	5.17%	8/6/2027	49,342	0.01%
Burlington Northern Santa Fe LLC	\$50,000	3.75%	1/4/2024	49,301	0.01%
FMC Corp.	\$50,000	4.10%	1/2/2024	49,292	0.01%
General Mills, Inc.	\$50,000	3.65%	15/2/2024	49,253	0.01%
Whirlpool Corp.	\$50,000	4.00%	1/3/2024	49,251	0.01%
Westinghouse Air Brake Technologies Corp.	\$50,000	4.40%	15/3/2024	49,182	0.01%
Interpublic Group of Cos, Inc.	\$50,000	4.20%	15/4/2024	49,075	0.01%
Lennox International, Inc.	\$50,000	3.00%	15/11/2023	49,004	0.01%
John Deere Capital Corp.	\$50,000	3.35%	12/6/2024	48,992	0.01%
Walt Disney Co.	\$50,000	3.70%	15/9/2024	48,976	0.01%
Realty Income Corp.	\$50,000	3.88%	15/7/2024	48,944	0.01%
Stryker Corp.	\$50,000	3.38%	15/5/2024	48,797	0.01%
Apple, Inc.	\$50,000	2.85%	11/5/2024	48,698	0.01%
Citigroup, Inc.	\$50,000	3.88%	26/3/2025	48,657	0.01%
Sherwin-Williams Co.	\$50,000	3.13%	1/6/2024	48,586	0.01%
Boeing Co.	\$50,000	2.80%	1/3/2024	48,393	0.01%
Leidos, Inc.	\$50,000	3.63%	15/5/2025	48,054	0.01%
Florida Power & Light Co.	\$50,000	2.85%	1/4/2025	47,910	0.01%
Teachers Insurance & Annuity Association of America^	\$50,000	4.38%	15/9/2054	47,905	0.01%
PPG Industries, Inc.	\$50,000	2.40%	15/8/2024	47,810	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$50,000	4.40%	1/7/2027	47,661	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sabra Health Care LP	\$50,000	5.13%	15/8/2026	47,623	0.01%
Brandywine Operating Partnership LP	\$50,000	4.10%	1/10/2024	47,549	0.01%
Truist Bank	\$50,000	2.15%	6/12/2024	47,549	0.01%
Waste Management of Canada Corp.	CAD70,000	2.60%	23/9/2026	47,397	0.01%
Wisconsin Electric Power Co.	\$50,000	2.05%	15/12/2024	47,293	0.01%
Toyota Motor Credit Corp.	\$50,000	1.80%	13/2/2025	47,012	0.01%
American Airlines 2015-2 Class AA Pass Through Trust	\$51,907	3.60%	22/9/2027	46,751	0.01%
Textron, Inc.	\$48,000	3.88%	1/3/2025	46,746	0.01%
Toyota Motor Credit Corp.	\$50,000	0.63%	13/9/2024	46,545	0.01%
Wells Fargo & Co.	CAD65,000	3.87%	21/5/2025	46,283	0.01%
Mondelez International Holdings Netherlands BV	\$50,000	0.75%	24/9/2024	46,262	0.01%
Brunswick Corp.	\$50,000	0.85%	18/8/2024	46,203	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$50,000	1.50%	1/6/2025	45,567	0.01%
Reliance Steel & Aluminum Co.	\$50,000	1.30%	15/8/2025	45,209	0.01%
Protective Life Global Funding	\$50,000	1.17%	15/7/2025	44,903	0.01%
Toyota Motor Credit Corp.	\$50,000	0.80%	9/1/2026	44,634	0.01%
BlackRock TCP Capital Corp.	\$50,000	2.85%	9/2/2026	44,627	0.01%
Fortinet, Inc.	\$50,000	1.00%	15/3/2026	43,712	0.01%
SBL Holdings, Inc.	\$50,000	5.13%	13/11/2026	43,642	0.01%
Virginia Electric & Power Co.	\$45,000	3.10%	15/5/2025	43,212	0.01%
Brown-Forman Corp.	\$44,000	3.50%	15/4/2025	42,967	0.01%
John Deere Financial, Inc.	CAD60,000	2.46%	4/4/2024	42,880	0.01%
Mosaic Co.	\$45,000	4.05%	15/11/2027	42,494	0.01%
RenaissanceRe Finance, Inc.	\$43,000	3.70%	1/4/2025	41,654	0.01%
Duquesne Light Holdings, Inc.	\$45,000	3.62%	1/8/2027	40,080	0.01%
Bank of America Corp.^	CAD55,000	3.41%	20/9/2025	39,273	0.01%
Goldman Sachs Group, Inc.^	CAD55,000	3.31%	31/10/2025	39,072	0.01%
Molson Coors International LP	CAD55,000	3.44%	15/7/2026	38,368	0.01%
Rochester Gas & Electric Corp.	\$40,000	3.10%	1/6/2027	36,733	0.01%
PepsiCo, Inc.	CAD50,000	2.15%	6/5/2024	35,680	0.01%
TWDC Enterprises 18 Corp.	CAD50,000	2.76%	7/10/2024	35,532	0.01%
Bank of America Corp.^	CAD50,000	3.52%	24/3/2026	35,517	0.01%
John Deere Financial, Inc.	CAD50,000	2.41%	14/1/2025	35,070	0.01%
Athene Global Funding	CAD50,000	3.13%	10/3/2025	34,937	0.01%
Wells Fargo & Co.^	CAD50,000	2.57%	1/5/2026	34,631	0.01%
Wells Fargo & Co.	CAD50,000	2.98%	19/5/2026	34,383	0.01%
AvalonBay Communities, Inc.	\$35,000	3.50%	15/11/2024	33,983	0.01%
Athene Global Funding	CAD50,000	2.10%	24/9/2025	33,535	0.00%
John Deere Financial, Inc.	CAD50,000	1.63%	9/4/2026	33,360	0.00%
HCN Canadian Holdings-1 LP	CAD50,000	2.95%	15/1/2027	33,237	0.00%
Bristol-Myers Squibb Co.	\$35,000	0.75%	13/11/2025	31,498	0.00%
First American Financial Corp.	\$30,000	4.60%	15/11/2024	29,530	0.00%
Amphenol Corp.	\$30,000	3.20%	1/4/2024	29,320	0.00%
Caterpillar Financial Services Corp.	\$30,000	2.85%	17/5/2024	29,162	0.00%
Quest Diagnostics, Inc.	\$25,000	4.25%	1/4/2024	24,753	0.00%
Piedmont Operating Partnership LP	\$25,000	4.45%	15/3/2024	24,581	0.00%
Union Pacific Corp.	\$25,000	3.75%	15/3/2024	24,581	0.00%
Abbott Laboratories	\$25,000	3.88%	15/9/2025	24,533	0.00%
PACCAR Financial Corp.	\$25,000	2.15%	15/8/2024	23,836	0.00%
National Fuel Gas Co.	\$25,000	3.95%	15/9/2027	23,116	0.00%
HP, Inc.	\$20,000	3.00%	17/6/2027	18,268	0.00%
Ventas Canada Finance Ltd.	CAD25,000	2.45%	4/1/2027	16,443	0.00%
John Deere Financial, Inc.	CAD25,000	1.34%	8/9/2027	15,892	0.00%
American Honda Finance Corp.	\$15,000	2.40%	27/6/2024	14,457	0.00%
Nissan Motor Acceptance Co. LLC	\$10,000	3.88%	21/9/2023	9,809	0.00%
AutoZone, Inc.	\$9,000	3.25%	15/4/2025	8,646	0.00%
Goldman Sachs Group, Inc.^	£1,000	1.00%	16/12/2025	1,106	0.00%
Total Fixed Income				308,889,489	45.61%
Total Transferable Securities				664,192,726	98.07%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (2021: 0.00%)				
Futures (0.00%) (2021: (0.00%))				
Long Gilt March 2023	(4)	£(418,000)	22,133	0.00%
US Treasury Note 2 Year March 2023	5	\$1,029,336	(3,945)	(0.00%)
US Treasury Note 5 Year March 2023	51	\$5,509,196	(4,782)	(0.00%)
Euro-Bobl March 2023	20	€2,323,540	(9,114)	(0.00%)

				Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Euro-Schatz March 2023				18	€1,912,590	(16,041)	(0.00%)
						(11,749)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market						(11,749)	(0.00%)
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.47% (2021: 1.36%)							
Forward Currency Exchange Contracts (1.15%) (2021: (0.40%))							
EUR	2,342,388	USD	(2,475,391)	BNP Paribas	4/1/2023	24,521	0.00%
EUR	15,713,718	USD	(16,750,132)	JPMorgan Chase Bank	4/1/2023	20,326	0.00%
JPY	54,525,986	USD	(404,640)	JPMorgan Chase Bank	5/1/2023	8,664	0.00%
USD	292,619	GBP	(239,223)	JPMorgan Chase Bank	4/1/2023	4,858	0.00%
EUR	274,003	USD	(289,389)	JPMorgan Chase Bank	4/1/2023	3,040	0.00%
USD	29,189,156	CAD	(39,547,804)	Toronto-Dominion Bank	4/1/2023	1,508	0.00%
USD	133,324	GBP	(109,845)	Toronto-Dominion Bank	4/1/2023	1,191	0.00%
JPY	1,082,474,014	USD	(8,203,979)	JPMorgan Chase Bank	5/1/2023	1,114	0.00%
CAD	492,427	USD	(362,604)	BNP Paribas	4/1/2023	825	0.00%
USD	218,650	CAD	(295,427)	JPMorgan Chase Bank	4/1/2023	615	0.00%
USD	797,522	CAD	(1,080,550)	Toronto-Dominion Bank	4/1/2023	39	0.00%
NZD	1,432,000	USD	(905,668)	JPMorgan Chase Bank	5/1/2023	12	0.00%
USD	346,935	CAD	(470,000)	UBS AG	2/2/2023	8	0.00%
USD	906,035	NZD	(1,432,000)	JPMorgan Chase Bank	2/2/2023	(46)	(0.00%)
USD	133,546	EUR	(125,187)	BNP Paribas	4/1/2023	(60)	(0.00%)
USD	199,575	CAD	(270,548)	Toronto-Dominion Bank	4/1/2023	(99)	(0.00%)
USD	555,647	SGD	(745,000)	State Street Bank & Trust Co.	2/2/2023	(133)	(0.00%)
USD	134,308	EUR	(126,076)	JPMorgan Chase Bank	4/1/2023	(247)	(0.00%)
USD	27,585,428	CAD	(37,371,965)	Toronto-Dominion Bank	2/2/2023	(366)	(0.00%)
USD	4,626,352	AUD	(6,813,980)	State Street Bank & Trust Co.	2/2/2023	(467)	(0.00%)
CHF	247,695	USD	(268,199)	JPMorgan Chase Bank	4/1/2023	(478)	(0.00%)
USD	1,628,727	CHF	(1,502,305)	UBS AG	2/2/2023	(571)	(0.00%)
GBP	54,978	USD	(66,769)	State Street Bank & Trust Co.	4/1/2023	(636)	(0.00%)
USD	144,275	CAD	(197,230)	JPMorgan Chase Bank	4/1/2023	(1,288)	(0.00%)
USD	22,837,936	GBP	(18,971,269)	Toronto-Dominion Bank	2/2/2023	(1,953)	(0.00%)
CAD	3,527,167	USD	(2,605,452)	UBS AG	4/1/2023	(2,281)	(0.00%)
USD	101,878	JPY	(13,823,593)	Bank of America	5/1/2023	(2,904)	(0.00%)
USD	8,234,121	JPY	(1,082,474,014)	JPMorgan Chase Bank	2/2/2023	(3,131)	(0.00%)
USD	100,970	JPY	(13,746,330)	JPMorgan Chase Bank	5/1/2023	(3,226)	(0.00%)
USD	105,810	JPY	(14,455,383)	HSBC Bank	5/1/2023	(3,761)	(0.00%)
USD	105,488	JPY	(14,426,788)	Brown Brothers Harriman & Co.	5/1/2023	(3,867)	(0.00%)
GBP	107,433	USD	(133,403)	BNP Paribas	4/1/2023	(4,171)	(0.00%)
GBP	237,361	USD	(290,288)	BNP Paribas	4/1/2023	(4,766)	(0.00%)
USD	506,368	EUR	(480,331)	JPMorgan Chase Bank	4/1/2023	(6,265)	(0.00%)
USD	1,006,727	GBP	(844,257)	JPMorgan Chase Bank	4/1/2023	(8,830)	(0.00%)
USD	957,100	EUR	(906,825)	JPMorgan Chase Bank	4/1/2023	(10,708)	(0.00%)
USD	544,532	SGD	(745,000)	HSBC Bank	4/1/2023	(10,941)	(0.00%)
USD	198,396,948	EUR	(185,517,749)	Toronto-Dominion Bank	2/2/2023	(15,423)	(0.00%)
USD	889,896	NZD	(1,432,000)	JPMorgan Chase Bank	5/1/2023	(15,784)	(0.00%)
USD	417,144	JPY	(57,247,906)	HSBC Bank	5/1/2023	(16,792)	(0.00%)
USD	1,845,213	CHF	(1,750,000)	Toronto-Dominion Bank	4/1/2023	(46,270)	(0.01%)
USD	4,570,184	AUD	(6,813,980)	JPMorgan Chase Bank	4/1/2023	(50,716)	(0.01%)
GBP	1,511,241	USD	(1,875,164)	JPMorgan Chase Bank	4/1/2023	(57,292)	(0.01%)
USD	23,478,333	GBP	(19,688,957)	HSBC Bank	4/1/2023	(205,522)	(0.03%)
USD	6,926,823	EUR	(6,707,878)	Toronto-Dominion Bank	4/1/2023	(232,156)	(0.03%)
USD	7,366,943	JPY	(1,023,300,000)	JPMorgan Chase Bank	5/1/2023	(389,615)	(0.06%)
USD	201,886,837	EUR	(195,501,561)	HSBC Bank	4/1/2023	(6,762,111)	(1.00%)
						(7,796,155)	(1.15%)
Hedge Share Class Level Forward Currency Exchange Contracts 1.62% (2021: 1.76%)							
EUR	197,723,214	USD	(204,180,656)	UBS AG	4/1/2023	6,839,350	1.01%
GBP	417,677,771	USD	(498,064,870)	Toronto-Dominion Bank	4/1/2023	4,359,902	0.64%
EUR	2,702,737	USD	(2,791,076)	JPMorgan Chase Bank	4/1/2023	93,419	0.01%
GBP	6,208,631	USD	(7,403,426)	JPMorgan Chase Bank	4/1/2023	64,939	0.01%
GBP	437,330,090	USD	(526,469,333)	HSBC Bank	2/2/2023	41,093	0.01%
EUR	1,479,673	USD	(1,559,882)	JPMorgan Chase Bank	4/1/2023	19,299	0.00%
EUR	1,076,581	USD	(1,130,566)	JPMorgan Chase Bank	4/1/2023	18,414	0.00%
USD	144,048,942	EUR	(134,960,044)	UBS AG	4/1/2023	12,898	0.00%
EUR	459,811	USD	(481,635)	JPMorgan Chase Bank	4/1/2023	9,099	0.00%
EUR	338,134	USD	(356,880)	JPMorgan Chase Bank	4/1/2023	3,993	0.00%
EUR	185,137	USD	(194,917)	JPMorgan Chase Bank	4/1/2023	2,671	0.00%
EUR	168,138	USD	(177,019)	BNP Paribas	4/1/2023	2,426	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	159,234	USD	(189,879)	State Street Bank & Trust Co.	4/1/2023	1,663	0.00%
EUR	134,960,044	USD	(144,339,092)	UBS AG	2/2/2023	1,503	0.00%
EUR	1,441,250	USD	(1,537,482)	BNP Paribas	4/1/2023	691	0.00%
EUR	11,374	USD	(11,960)	JPMorgan Chase Bank	4/1/2023	179	0.00%
EUR	249,093	USD	(265,697)	State Street Bank & Trust Co.	4/1/2023	147	0.00%
EUR	90,857	USD	(96,919)	JPMorgan Chase Bank	4/1/2023	48	0.00%
EUR	68,065	USD	(72,602)	State Street Bank & Trust Co.	4/1/2023	40	0.00%
GBP	692,167	USD	(833,281)	JPMorgan Chase Bank	2/2/2023	33	0.00%
USD	190,134	EUR	(177,777)	JPMorgan Chase Bank	2/2/2023	—	0.00%
USD	139,708	EUR	(130,628)	JPMorgan Chase Bank	2/2/2023	—	0.00%
USD	247,865	GBP	(205,894)	State Street Bank & Trust Co.	2/2/2023	(15)	(0.00%)
USD	58,533	EUR	(54,945)	JPMorgan Chase Bank	4/1/2023	(108)	(0.00%)
GBP	360,392	USD	(433,632)	JPMorgan Chase Bank	4/1/2023	(116)	(0.00%)
USD	28,154	EUR	(26,534)	JPMorgan Chase Bank	4/1/2023	(164)	(0.00%)
USD	47,357	EUR	(44,548)	JPMorgan Chase Bank	4/1/2023	(187)	(0.00%)
USD	25,441	EUR	(24,015)	JPMorgan Chase Bank	4/1/2023	(189)	(0.00%)
USD	526,064,365	GBP	(437,330,090)	HSBC Bank	4/1/2023	(190)	(0.00%)
USD	51,811	EUR	(48,764)	JPMorgan Chase Bank	4/1/2023	(233)	(0.00%)
GBP	311,303	USD	(374,713)	JPMorgan Chase Bank	4/1/2023	(246)	(0.00%)
GBP	136,723	USD	(164,802)	JPMorgan Chase Bank	4/1/2023	(338)	(0.00%)
USD	100,565	EUR	(94,671)	Toronto-Dominion Bank	4/1/2023	(472)	(0.00%)
USD	151,505	EUR	(142,571)	JPMorgan Chase Bank	4/1/2023	(654)	(0.00%)
GBP	48,589	USD	(59,312)	Toronto-Dominion Bank	4/1/2023	(865)	(0.00%)
GBP	73,435	USD	(89,857)	JPMorgan Chase Bank	4/1/2023	(1,522)	(0.00%)
GBP	460,548	USD	(555,579)	Toronto-Dominion Bank	4/1/2023	(1,585)	(0.00%)
GBP	206,346	USD	(249,970)	JPMorgan Chase Bank	4/1/2023	(1,756)	(0.00%)
GBP	71,430	USD	(87,888)	JPMorgan Chase Bank	4/1/2023	(1,965)	(0.00%)
GBP	360,707	USD	(437,812)	State Street Bank & Trust Co.	4/1/2023	(3,918)	(0.00%)
GBP	350,679	USD	(425,888)	JPMorgan Chase Bank	4/1/2023	(4,056)	(0.00%)
GBP	411,787	USD	(500,679)	State Street Bank & Trust Co.	4/1/2023	(5,340)	(0.00%)
USD	559,346	EUR	(529,606)	JPMorgan Chase Bank	4/1/2023	(5,876)	(0.00%)
GBP	389,354	USD	(476,219)	Morgan Stanley	4/1/2023	(7,865)	(0.00%)
GBP	397,003	USD	(486,881)	State Street Bank & Trust Co.	4/1/2023	(9,325)	(0.00%)
GBP	379,658	USD	(466,299)	BNP Paribas	4/1/2023	(9,609)	(0.00%)
GBP	869,924	USD	(1,063,894)	JPMorgan Chase Bank	4/1/2023	(17,462)	(0.00%)
GBP	977,639	USD	(1,193,820)	Toronto-Dominion Bank	4/1/2023	(17,817)	(0.00%)
GBP	1,196,342	USD	(1,462,702)	State Street Bank & Trust Co.	4/1/2023	(23,621)	(0.00%)
GBP	789,189	USD	(979,209)	Toronto-Dominion Bank	4/1/2023	(29,893)	(0.00%)
USD	1,136,027	EUR	(1,100,119)	Toronto-Dominion Bank	4/1/2023	(38,075)	(0.01%)
GBP	1,083,474	USD	(1,345,381)	BNP Paribas	4/1/2023	(42,070)	(0.01%)
USD	63,467,932	EUR	(59,540,855)	JPMorgan Chase Bank	4/1/2023	(77,018)	(0.01%)
GBP	4,409,932	USD	(5,394,264)	State Street Bank & Trust Co.	4/1/2023	(89,555)	(0.01%)
USD	9,962,623	EUR	(9,427,392)	JPMorgan Chase Bank	4/1/2023	(98,757)	(0.02%)
Total OTC Financial Derivative Instruments						10,980,945	1.62%
Total Investments						667,365,767	98.54%
Other Assets and Liabilities						9,922,839	1.46%
Net Assets						677,288,606	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					431,831,811	62.41%
(b)	Transferable securities dealt in on another regulated market					198,582,607	28.70%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					33,778,308	4.88%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					22,133	0.00%
(e)	Total OTC Financial Derivative Instruments					11,538,528	1.67%
(f)	Other assets					16,165,297	2.34%
Total Assets						691,918,684	100.00%

^ Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	664,192,726	1,411,111,087
Financial Derivative Instruments	3,17	11,560,661	33,071,015
Cash	3	8,391,860	13,977,736
Unrealised Appreciation on Spot Currency Contracts		3,130	—
Receivables:			
Interest and Dividends		5,880,452	10,311,613
Capital Shares Issued		1,214,949	1,650,104
Investments Sold		667,098	2,486,446
Margin Cash Due from Broker	3	7,308	—
Other Receivables		500	500
Total Current Assets		691,918,684	1,472,608,501
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	8,387,620	13,257,807
Bank Overdraft		44	1,685
Unrealised Depreciation on Spot Currency Contracts		—	11,921
Payables and Other Liabilities:			
Investments Purchased		5,898,637	5,579,169
Capital Shares Redeemed		257,103	151,293
Margin Cash Due to Broker	3	—	3,718
Management Fees Payable	12	86,674	160,672
Total Current Liabilities		14,630,078	19,166,265
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		677,288,606	1,453,442,236

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Hedged Acc			
US (\$) Equivalent	78,853,186	80,796,258	37,858,079
Net Assets	73,884,458	71,048,416	30,941,179
Number of Shares Outstanding	788,678	697,616	300,628
Net Asset Value Per Share¹	93.68	101.84	102.92
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	64,365,391	366,144,238	238,190,374
Net Assets	60,309,573	321,969,962	194,671,552
Number of Shares Outstanding	628,475	3,088,562	1,848,994
Net Asset Value Per Share¹	95.96	104.25	105.29
GBP Hedged Acc			
US (\$) Equivalent	198,866,013	78,791,980	46,393,381
Net Assets	165,322,153	58,172,677	33,939,341
Number of Shares Outstanding	1,662,811	545,357	316,896
Net Asset Value Per Share¹	99.42	106.67	107.10
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	325,311,523	914,342,937	1,103,868,970
Net Assets	270,439,381	675,065,870	807,541,612
Number of Shares Outstanding	2,709,576	6,309,142	7,521,401
Net Asset Value Per Share¹	99.81	107.00	107.37
USD Hedged Acc			
Net Assets	9,892,493	13,366,823	10,392,078
Number of Shares Outstanding	93,981	119,390	92,624
Net Asset Value Per Share¹	105.26	111.96	112.20

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		17,701,922	20,181,783
Other Income		213,463	499,151
Net Loss on Financial Instruments		(251,081,163)	(72,249,936)
Total Investment Loss		(233,165,778)	(51,569,002)
Expenses			
Management Fees	12	1,392,121	1,944,579
Transaction Fees and Commissions		1,917	6,707
Total Expenses		1,394,038	1,951,286
Finance Costs			
Interest Expense		17,061	40,257
Total Finance Costs		17,061	40,257
Net Investment Loss		(234,576,877)	(53,560,545)
Taxation	5	(9,099)	(11,758)
Net Decrease in Net Assets		(234,585,976)	(53,572,303)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(234,585,976)	(53,572,303)
Capital Transactions		
Subscriptions	401,211,753	710,098,615
Redemptions	(942,779,407)	(639,786,958)
Total Capital Transactions	(541,567,654)	70,311,657
Total (Decrease)/Increase for the Year	(776,153,630)	16,739,354
Net Assets		
Beginning of Year	1,453,442,236	1,436,702,882
End of Year	677,288,606	1,453,442,236

Vanguard Japan Government Bond Index Fund

Sub-managed by Vanguard Investments Australia Ltd.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- It was an especially tough year for global bonds. With yields rising and bond prices falling, global fixed income markets ended the year down significantly.
- In this environment, Japanese government bonds ended the year lower overall. The fund's benchmark index returned -7.06% for the 12 months ended 31 December 2022.
- By maturity, shorter-dated bonds held up better. By sector, treasuries fared worse than local government bonds and agency bonds.

Benchmark returns in the commentary above are in Japanese yen.

Benchmark: Bloomberg Japan Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Hedged Acc	-6.94%	—	-3.91%
Benchmark	-6.85	—	-3.80
Tracking Difference*	-0.09		
Institutional Plus EUR Hedged Acc	-6.92%	—	-2.86%
Benchmark	-6.85	—	-2.79
Tracking Difference*	-0.07		
GBP Hedged Acc	-5.66%	-0.33%	0.96%
Benchmark	-5.53	-0.16	1.21
Tracking Difference*	-0.13		
Institutional Plus GBP Hedged Dist	-5.61%	—	-1.94%
Benchmark	-5.53	—	-1.89
Tracking Difference*	-0.08		
JPY Acc	-7.17%	-1.19%	0.41%
Benchmark	-7.06	-1.07	0.59
Tracking Difference*	-0.11		
Institutional Plus JPY Acc	-7.12%	-1.12%	0.12%
Benchmark	-7.06	-1.07	0.21
Tracking Difference*	-0.06		
USD Acc	-18.99%	-4.26%	-1.15%
Benchmark	-18.88	-4.15	-0.99
Tracking Difference*	-0.11		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Institutional Plus USD Hedged Acc	-5.10%	—	-1.61%
Benchmark	-4.99	—	-1.55
Tracking Difference*	-0.11		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: EUR Hedged Acc, 21 January 2021; Institutional Plus EUR Hedged Acc, 11 December 2019; GBP Hedged Acc, 31 January 2014; Institutional Plus GBP Hedged Dist, 11 December 2019; Institutional Plus JPY Acc, 2 September 2014; USD Acc, 10 March 2015; Institutional Plus USD Hedged Acc, 15 January 2020.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal Japanese Yen (¥)	Cost Japanese Yen (¥)		Principal Japanese Yen (¥)	Proceeds Japanese Yen (¥)
Purchases			Sales (continued)		
Japan Government Bond 0.10% 20/12/2031	2,072,500,000	2,050,856,275	Japan Government Bond 0.10% 20/9/2031	1,348,200,000	1,331,545,482
Japan Government Bond 0.01% 20/12/2026	1,793,000,000	1,791,750,540	Japan Government Bond 0.01% 1/2/2024	1,270,950,000	1,272,087,000
Japan Government Bond 0.01% 1/3/2024	1,410,950,000	1,412,011,493	Japan Government Bond 0.01% 1/1/2024	1,201,000,000	1,202,224,050
Japan Government Bond 0.01% 1/5/2024	1,378,000,000	1,380,277,400	Japan Government Bond 0.01% 20/12/2026	1,010,000,000	1,009,198,250
Japan Government Bond 0.01% 1/2/2024	1,270,950,000	1,272,036,417	Japan Government Bond 0.01% 20/9/2026	892,900,000	894,353,635
Japan Government Bond 0.50% 20/12/2041	1,269,750,000	1,225,966,662	Japan Government Bond 0.01% 1/7/2023	860,000,000	860,843,200
Japan Government Bond 0.10% 20/9/2027	1,043,050,000	1,041,280,583	Japan Government Bond 0.01% 1/6/2023	830,000,000	830,817,600
Japan Government Bond 0.01% 20/6/2027	1,012,200,000	1,011,792,900	Japan Government Bond 0.01% 1/12/2023	816,100,000	817,210,021
Japan Government Bond 0.01% 1/1/2024	981,000,000	982,374,790	Japan Government Bond 0.01% 1/8/2023	750,000,000	750,765,000
Japan Government Bond 0.80% 20/3/2042	928,450,000	928,628,792	Japan Government Bond 0.01% 20/6/2026	740,250,000	741,717,200
Japan Government Bond 0.20% 20/6/2032	905,950,000	904,099,836	Japan Government Bond 0.10% 20/6/2031	702,750,000	692,106,242
Japan Government Bond 0.01% 20/3/2027	880,000,000	879,845,480	Japan Government Bond 0.10% 20/9/2029	681,950,000	679,250,964
Japan Government Bond 0.01% 1/4/2024	770,000,000	770,935,200	Japan Government Bond 0.20% 20/3/2032	661,900,000	660,927,100
Japan Government Bond 0.70% 20/12/2051	775,000,000	731,405,360	Japan Government Bond 0.10% 20/12/2030	660,350,000	652,038,711
Japan Government Bond 0.20% 20/9/2032	690,000,000	679,492,850	Japan Government Bond 0.80% 20/6/2023	613,850,000	619,790,625
Japan Government Bond 1.10% 20/9/2042	678,500,000	674,783,675	Japan Government Bond 0.10% 20/12/2025	602,000,000	605,048,660
Japan Government Bond 0.20% 20/3/2032	672,900,000	670,580,913	Japan Government Bond 0.01% 1/10/2023	570,000,000	570,706,512
Japan Government Bond 0.90% 20/6/2042	654,550,000	650,767,273	Japan Government Bond 0.20% 20/6/2032	565,000,000	563,041,850
Japan Government Bond 0.01% 1/10/2024	626,000,000	626,671,100	Japan Government Bond 0.10% 20/3/2029	556,550,000	556,057,589
Japan Government Bond 0.01% 1/12/2024	610,000,000	610,351,800	Japan Government Bond 0.10% 20/3/2031	553,500,000	547,203,955
Japan Government Bond 1.00% 20/3/2052	614,550,000	603,841,521	Japan Government Bond 0.10% 20/12/2029	549,400,000	545,963,730
Japan Government Bond 0.01% 1/8/2024	551,650,000	552,676,069	Japan Government Bond 1.20% 20/12/2034	495,600,000	536,839,800
Japan Government Bond 0.01% 1/11/2024	530,000,000	530,520,757	Japan Government Bond 0.50% 20/12/2041	566,000,000	532,088,995
Japan Government Bond 0.01% 1/7/2024	525,500,000	526,349,740	Japan Government Bond 0.01% 1/5/2024	529,450,000	530,215,123
Japan Government Bond 1.30% 20/6/2052	524,350,000	526,116,487	Japan Government Bond 0.01% 20/3/2026	513,000,000	513,818,620
Japan Government Bond 1.90% 20/3/2031	450,000,000	517,477,500	Japan Government Bond 1.60% 20/12/2033	452,950,000	512,739,704
Japan Government Bond 1.00% 20/3/2062	577,850,000	511,596,101	Japan Government Bond 0.20% 20/6/2036	526,000,000	505,703,780
Japan Government Bond 1.60% 20/12/2033	420,000,000	481,242,000	Japan Government Bond 1.20% 20/3/2035	446,000,000	485,338,440
			Japan Government Bond 0.10% 20/9/2028	467,150,000	466,919,920
			Japan Government Bond 0.10% 20/3/2023	462,050,000	462,883,792
			Japan Government Bond 0.01% 1/9/2023	461,000,000	461,562,530
	Principal Japanese Yen (¥)	Proceeds Japanese Yen (¥)			
Sales					
Japan Government Bond 0.10% 20/12/2031	1,762,900,000	1,738,394,466			
Japan Government Bond 0.01% 1/3/2024	1,410,950,000	1,412,107,789			

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

Financial Statements

Statement of Investments

31 December 2022

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Transferable Securities 100.01% (2021: 99.39%)					
Fixed Income 100.01% (2021: 99.39%)					
Government Agency Bonds 3.48% (2021: 4.28%)					
Japan Finance Organization for Municipalities	200,000,000	0.44%	15/8/2025	201,644,104	0.23%
Central Nippon Expressway Co., Ltd.	200,000,000	0.04%	19/8/2024	199,374,000	0.24%
Japan Expressway Holding & Debt Repayment Agency	178,000,000	0.54%	30/9/2024	179,490,198	0.20%
Japan Housing Finance Agency	150,000,000	0.04%	20/6/2025	149,372,256	0.17%
West Nippon Expressway Co., Ltd.	130,000,000	0.17%	22/5/2026	129,378,600	0.15%
Japan Finance Organization for Municipalities	100,000,000	0.43%	12/9/2025	100,794,586	0.12%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.47%	27/12/2024	100,760,886	0.11%
Japan Finance Organization for Municipalities	100,000,000	0.68%	28/3/2023	100,127,275	0.12%
Deposit Insurance Corp. of Japan	100,000,000	0.10%	6/8/2024	100,063,054	0.12%
Shoko Chukin Bank Ltd.	100,000,000	0.08%	27/7/2023	100,032,000	0.12%
East Nippon Expressway Co., Ltd.	100,000,000	0.07%	20/6/2025	99,560,000	0.12%
Shoko Chukin Bank Ltd.	100,000,000	0.08%	27/7/2026	99,402,000	0.12%
West Nippon Expressway Co., Ltd.	100,000,000	0.05%	19/3/2026	99,281,000	0.12%
Japan Finance Organization for Municipalities	100,000,000	0.20%	15/2/2028	99,106,580	0.12%
Development Bank of Japan, Inc.	100,000,000	0.14%	11/4/2029	97,364,589	0.12%
East Nippon Expressway Co., Ltd.	100,000,000	0.22%	31/1/2030	96,847,000	0.11%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.63%	31/8/2038	92,121,245	0.11%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.15%	31/7/2036	88,954,368	0.10%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.69%	31/7/2048	81,981,927	0.10%
Japan Expressway Holding & Debt Repayment Agency	80,000,000	0.75%	31/1/2024	80,502,460	0.10%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.42%	28/12/2049	75,507,229	0.09%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.70%	19/3/2055	75,006,000	0.09%
Japan Expressway Holding & Debt Repayment Agency	72,000,000	0.65%	29/3/2024	72,408,500	0.09%
Japan Housing Finance Agency	70,000,000	0.08%	20/10/2026	69,379,416	0.08%
Japan Finance Organization for Municipalities	60,000,000	2.22%	28/1/2030	66,674,240	0.08%
Japan Finance Organization for Municipalities	60,000,000	0.16%	16/7/2027	59,598,403	0.07%
Japan Finance Corp.	50,000,000	0.00%	31/7/2024	49,820,919	0.06%
Japan Finance Organization for Municipalities	50,000,000	0.14%	16/4/2027	49,690,302	0.06%
Japan Highway Public Corp.	40,000,000	2.66%	20/12/2034	47,493,482	0.06%
Japan Housing Finance Agency	30,000,000	0.04%	19/9/2025	29,856,667	0.04%
Japan Expressway Holding & Debt Repayment Agency	20,000,000	0.64%	28/6/2024	20,128,837	0.02%
Japan Expressway Holding & Debt Repayment Agency	15,000,000	0.41%	28/2/2025	15,102,538	0.02%
Japan Finance Organization for Municipalities	10,000,000	2.29%	25/4/2028	10,951,053	0.01%
Development Bank of Japan, Inc.	8,900,000	0.02%	16/3/2026	8,862,940	0.01%
				2,946,638,654	3.48%
Government Bonds 93.57% (2021: 92.23%)					
Japan Government Bond	1,345,900,000	0.10%	20/9/2027	1,337,752,251	1.59%
Japan Government Bond ¹	952,200,000	0.01%	20/6/2027	943,473,373	1.12%
Japan Government Bond ¹	848,550,000	0.01%	1/5/2024	848,441,793	1.01%
Japan Government Bond ¹	783,000,000	0.01%	20/12/2026	778,388,357	0.93%
Japan Government Bond	752,200,000	0.10%	20/3/2027	749,473,432	0.88%
Japan Government Bond	675,700,000	1.90%	20/9/2042	747,686,875	0.89%
Japan Government Bond	690,000,000	0.20%	20/9/2032	676,149,375	0.81%
Japan Government Bond	582,500,000	2.00%	20/9/2041	654,332,916	0.78%
Japan Government Bond ¹	639,100,000	0.01%	20/3/2027	634,294,550	0.75%
Japan Government Bond	561,600,000	2.00%	20/9/2040	631,083,982	0.74%
Japan Government Bond	626,000,000	0.01%	1/10/2024	625,720,817	0.74%
Japan Government Bond	703,750,000	0.50%	20/12/2041	613,845,945	0.72%
Japan Government Bond	610,000,000	0.01%	1/12/2024	609,777,862	0.72%
Japan Government Bond	535,750,000	2.00%	20/3/2042	602,414,771	0.71%
Japan Government Bond	521,050,000	2.20%	20/3/2041	601,734,280	0.71%
Japan Government Bond ¹	688,700,000	0.40%	20/9/2040	598,998,877	0.71%
Japan Government Bond	647,450,000	0.80%	20/3/2042	595,846,364	0.70%
Japan Government Bond	593,750,000	0.10%	20/6/2025	594,405,268	0.70%
Japan Government Bond	670,750,000	0.50%	20/9/2041	586,721,116	0.69%
Japan Government Bond	678,800,000	0.40%	20/6/2041	583,623,769	0.69%
Japan Government Bond	570,000,000	0.01%	1/4/2024	569,983,715	0.67%
Japan Government Bond ¹	647,600,000	0.40%	20/6/2040	565,869,707	0.67%
Japan Government Bond	639,350,000	0.50%	20/12/2040	563,376,027	0.66%
Japan Government Bond ¹	555,500,000	0.01%	20/9/2026	553,037,707	0.65%
Japan Government Bond ¹	589,550,000	0.90%	20/6/2042	552,067,802	0.65%
Japan Government Bond	494,600,000	1.70%	20/9/2032	550,017,412	0.65%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	559,450,000	0.10%	20/6/2030	544,373,449	0.64%
Japan Government Bond	612,050,000	0.50%	20/3/2041	537,918,143	0.63%
Japan Government Bond ¹	553,750,000	0.10%	20/6/2031	535,336,843	0.63%
Japan Government Bond	453,550,000	2.30%	20/3/2040	531,464,710	0.63%
Japan Government Bond	530,000,000	0.01%	1/11/2024	529,748,345	0.63%
Japan Government Bond	525,500,000	0.01%	1/7/2024	525,295,286	0.62%
Japan Government Bond	521,000,000	0.10%	20/12/2026	519,816,762	0.61%
Japan Government Bond	528,500,000	1.10%	20/9/2042	511,514,100	0.60%
Japan Government Bond	504,650,000	0.01%	1/8/2024	504,539,335	0.60%
Japan Government Bond	465,000,000	1.40%	20/9/2034	498,944,177	0.59%
Japan Government Bond	423,000,000	2.30%	20/3/2039	496,175,971	0.59%
Japan Government Bond	664,150,000	0.70%	20/3/2061	488,045,288	0.58%
Japan Government Bond	432,800,000	1.70%	20/6/2033	480,661,782	0.56%
Japan Government Bond	427,400,000	2.10%	20/12/2030	480,596,969	0.57%
Japan Government Bond	396,000,000	2.50%	20/3/2038	476,653,300	0.56%
Japan Government Bond	537,650,000	0.30%	20/12/2039	465,850,461	0.55%
Japan Government Bond	494,350,000	1.30%	20/6/2052	463,816,383	0.55%
Japan Government Bond	527,100,000	0.30%	20/6/2039	460,949,904	0.54%
Japan Government Bond	383,350,000	2.40%	20/9/2038	455,289,430	0.54%
Japan Government Bond	392,650,000	2.20%	20/9/2039	454,284,243	0.54%
Japan Government Bond	449,500,000	0.10%	20/6/2024	450,007,112	0.53%
Japan Government Bond	649,850,000	0.50%	20/3/2060	446,520,448	0.53%
Japan Government Bond	404,350,000	1.60%	20/12/2033	444,206,242	0.52%
Japan Government Bond	452,700,000	0.10%	20/3/2030	441,342,939	0.52%
Japan Government Bond	473,400,000	0.50%	20/6/2038	435,295,821	0.51%
Japan Government Bond	495,450,000	0.40%	20/3/2040	434,892,648	0.51%
Japan Government Bond	422,400,000	1.00%	20/12/2035	429,124,219	0.51%
Japan Government Bond	409,450,000	1.20%	20/3/2035	428,746,670	0.51%
Japan Government Bond	437,800,000	0.10%	20/12/2029	428,205,928	0.51%
Japan Government Bond	425,900,000	0.10%	20/9/2026	425,485,693	0.50%
Japan Government Bond	490,550,000	1.00%	20/3/2052	424,711,774	0.50%
Japan Government Bond	421,400,000	0.10%	20/3/2024	421,825,252	0.50%
Japan Government Bond	398,550,000	1.20%	20/12/2034	417,652,549	0.49%
Japan Government Bond	387,500,000	2.20%	20/9/2026	417,262,031	0.49%
Japan Government Bond	419,350,000	0.10%	20/6/2027	417,250,247	0.49%
Japan Government Bond	413,650,000	0.40%	20/6/2025	417,216,110	0.49%
Japan Government Bond	375,150,000	1.70%	20/12/2032	416,954,889	0.49%
Japan Government Bond	428,550,000	0.10%	20/12/2030	415,304,501	0.49%
Japan Government Bond	374,100,000	1.70%	20/9/2033	415,197,751	0.49%
Japan Government Bond	509,950,000	0.70%	20/12/2050	411,400,286	0.49%
Japan Government Bond	472,300,000	0.30%	20/9/2039	410,706,956	0.48%
Japan Government Bond	410,000,000	0.01%	1/6/2024	409,915,151	0.48%
Japan Government Bond	509,950,000	0.70%	20/12/2051	408,216,535	0.48%
Japan Government Bond	446,800,000	0.50%	20/12/2038	407,085,914	0.48%
Japan Government Bond	365,000,000	1.80%	20/12/2031	406,143,610	0.48%
Japan Government Bond	370,550,000	1.50%	20/6/2034	402,167,846	0.47%
Japan Government Bond	501,600,000	1.00%	20/3/2062	402,096,785	0.47%
Japan Government Bond	509,400,000	0.60%	20/9/2050	400,822,699	0.47%
Japan Government Bond	413,800,000	0.10%	20/3/2031	400,435,245	0.47%
Japan Government Bond	367,900,000	1.50%	20/3/2034	399,822,172	0.47%
Japan Government Bond	366,000,000	1.80%	20/3/2043	398,572,360	0.47%
Japan Government Bond	411,850,000	0.10%	20/9/2031	397,988,010	0.47%
Japan Government Bond	401,200,000	0.10%	20/6/2028	396,840,473	0.47%
Japan Government Bond	417,250,000	0.70%	20/9/2038	393,838,040	0.46%
Japan Government Bond	488,750,000	0.70%	20/6/2051	392,321,023	0.46%
Japan Government Bond	413,700,000	0.60%	20/9/2037	391,300,772	0.46%
Japan Government Bond	423,050,000	0.50%	20/3/2038	390,747,730	0.46%
Japan Government Bond	391,250,000	0.01%	20/6/2026	390,100,566	0.46%
Japan Government Bond	434,750,000	0.40%	20/3/2039	388,588,988	0.46%
Japan Government Bond	387,850,000	0.10%	20/9/2024	388,295,752	0.46%
Japan Government Bond	483,700,000	0.70%	20/9/2051	387,212,095	0.46%
Japan Government Bond	346,450,000	1.80%	20/9/2031	384,292,120	0.45%
Japan Government Bond	473,900,000	0.70%	20/3/2051	381,364,258	0.45%
Japan Government Bond	398,700,000	0.60%	20/12/2036	380,789,969	0.45%
Japan Government Bond	380,000,000	0.10%	20/12/2027	377,083,147	0.45%
Japan Government Bond	396,250,000	0.50%	20/9/2036	374,600,612	0.44%
Japan Government Bond	470,850,000	0.60%	20/6/2050	371,797,559	0.44%
Japan Government Bond	354,600,000	1.20%	20/9/2035	369,978,162	0.44%
Japan Government Bond	300,750,000	2.50%	20/9/2037	361,828,719	0.43%
Japan Government Bond	324,000,000	1.80%	20/3/2032	361,495,613	0.43%
Japan Government Bond	377,000,000	1.40%	20/9/2052	360,723,278	0.43%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	325,550,000	2.00%	20/3/2052	357,863,624	0.42%
Japan Government Bond	320,700,000	1.90%	20/6/2031	357,493,241	0.42%
Japan Government Bond	366,350,000	0.70%	20/3/2037	353,796,618	0.42%
Japan Government Bond	308,200,000	2.20%	20/3/2051	352,916,491	0.42%
Japan Government Bond	350,250,000	0.10%	20/3/2025	350,673,116	0.41%
Japan Government Bond	352,850,000	0.10%	20/3/2028	349,485,124	0.41%
Japan Government Bond	292,000,000	2.40%	20/3/2037	347,635,335	0.41%
Japan Government Bond	311,850,000	1.90%	20/6/2043	345,044,352	0.41%
Japan Government Bond	366,150,000	0.60%	20/12/2037	344,847,214	0.41%
Japan Government Bond	341,600,000	0.01%	20/3/2026	340,943,161	0.40%
Japan Government Bond	300,000,000	2.20%	20/3/2031	340,762,233	0.40%
Japan Government Bond	307,100,000	1.60%	20/3/2033	338,239,369	0.40%
Japan Government Bond	334,450,000	0.10%	20/12/2024	334,850,333	0.40%
Japan Government Bond	316,500,000	1.30%	20/6/2035	334,619,033	0.39%
Japan Government Bond	340,950,000	0.20%	20/6/2032	333,987,419	0.39%
Japan Government Bond	343,800,000	0.10%	20/9/2030	333,840,410	0.39%
Japan Government Bond	475,700,000	0.50%	20/3/2059	329,988,428	0.39%
Japan Government Bond	325,000,000	0.60%	20/3/2024	327,315,437	0.39%
Japan Government Bond	401,300,000	0.90%	20/3/2057	325,409,591	0.38%
Japan Government Bond	301,300,000	1.70%	20/3/2044	321,730,891	0.38%
Japan Government Bond	311,200,000	0.60%	20/6/2024	313,822,865	0.37%
Japan Government Bond	316,850,000	0.10%	20/12/2028	312,405,558	0.37%
Japan Government Bond	309,150,000	0.10%	20/9/2025	309,513,529	0.37%
Japan Government Bond	300,050,000	1.50%	20/3/2045	307,330,131	0.36%
Japan Government Bond	364,500,000	0.70%	20/6/2048	303,951,873	0.36%
Japan Government Bond	333,600,000	0.20%	20/6/2036	303,785,721	0.36%
Japan Government Bond	353,600,000	0.80%	20/3/2048	303,079,513	0.36%
Japan Government Bond	385,400,000	0.80%	20/3/2058	300,603,949	0.35%
Japan Government Bond	309,600,000	0.10%	20/12/2031	299,390,779	0.35%
Japan Government Bond	269,400,000	1.70%	20/12/2031	297,429,055	0.35%
Japan Government Bond	309,800,000	0.40%	20/3/2036	290,974,244	0.34%
Japan Government Bond	304,850,000	0.60%	20/6/2037	289,445,990	0.34%
Japan Government Bond	286,000,000	0.40%	20/3/2025	288,217,979	0.34%
Japan Government Bond	380,200,000	0.40%	20/3/2050	288,213,020	0.34%
Japan Government Bond	259,350,000	2.10%	20/9/2028	285,314,309	0.34%
Japan Government Bond	283,050,000	0.10%	20/12/2025	283,344,140	0.33%
Japan Government Bond	409,450,000	0.40%	20/3/2056	281,720,472	0.33%
Japan Government Bond	364,350,000	0.40%	20/12/2049	276,899,955	0.33%
Japan Government Bond	272,350,000	0.40%	20/9/2025	274,854,637	0.32%
Japan Government Bond	235,350,000	2.20%	20/3/2049	270,202,869	0.32%
Japan Government Bond	247,350,000	1.80%	20/9/2043	269,061,359	0.32%
Japan Government Bond	325,050,000	0.70%	20/12/2048	268,976,733	0.32%
Japan Government Bond	241,900,000	1.90%	20/3/2031	268,924,770	0.32%
Japan Government Bond	246,250,000	1.50%	20/3/2033	268,838,771	0.32%
Japan Government Bond	238,000,000	2.00%	20/3/2031	266,467,047	0.31%
Japan Government Bond	351,950,000	0.40%	20/6/2049	266,231,145	0.31%
Japan Government Bond	248,000,000	1.70%	20/12/2043	264,991,460	0.31%
Japan Government Bond	269,450,000	0.10%	20/6/2029	264,623,078	0.31%
Japan Government Bond	323,500,000	0.50%	20/9/2046	263,310,049	0.31%
Japan Government Bond	246,600,000	1.70%	20/9/2044	262,560,936	0.31%
Japan Government Bond	235,000,000	2.10%	20/3/2030	262,471,084	0.31%
Japan Government Bond	265,500,000	0.10%	20/3/2029	261,252,289	0.31%
Japan Government Bond	236,000,000	1.70%	20/9/2031	259,819,197	0.31%
Japan Government Bond	329,100,000	0.50%	20/3/2049	257,372,461	0.30%
Japan Government Bond	293,850,000	0.80%	20/12/2047	252,861,163	0.30%
Japan Government Bond	249,950,000	0.30%	20/12/2024	251,203,142	0.30%
Japan Government Bond	228,000,000	1.80%	20/9/2030	250,646,524	0.30%
Japan Government Bond	225,350,000	1.90%	20/12/2028	245,713,701	0.29%
Japan Government Bond	230,000,000	2.00%	20/12/2025	243,166,341	0.29%
Japan Government Bond	227,850,000	1.70%	20/6/2044	243,020,814	0.29%
Japan Government Bond	209,650,000	1.80%	20/12/2032	235,157,214	0.28%
Japan Government Bond	310,700,000	0.40%	20/9/2049	234,220,605	0.28%
Japan Government Bond	263,600,000	0.80%	20/3/2046	231,897,279	0.27%
Japan Government Bond	212,000,000	1.50%	20/6/2032	231,419,215	0.27%
Japan Government Bond	195,550,000	2.20%	20/3/2050	226,825,338	0.27%
Japan Government Bond	204,550,000	1.60%	20/3/2032	224,731,826	0.27%
Japan Government Bond	203,900,000	1.60%	20/6/2032	224,561,701	0.27%
Japan Government Bond	200,000,000	2.00%	20/12/2030	223,368,830	0.26%
Japan Government Bond	257,100,000	0.80%	20/9/2047	221,905,437	0.26%
Japan Government Bond	186,350,000	2.30%	20/12/2036	219,433,435	0.26%
Japan Government Bond	197,100,000	2.20%	20/9/2028	217,956,763	0.26%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	195,000,000	2.10%	20/3/2029	215,749,905	0.25%
Japan Government Bond	249,150,000	0.80%	20/6/2047	215,690,144	0.25%
Japan Government Bond	217,750,000	0.10%	20/9/2028	215,008,636	0.25%
Japan Government Bond	190,000,000	2.10%	20/9/2029	211,380,381	0.25%
Japan Government Bond	196,350,000	1.90%	20/3/2053	210,486,847	0.25%
Japan Government Bond	190,000,000	2.10%	20/12/2028	209,595,698	0.25%
Japan Government Bond	187,000,000	1.70%	20/3/2032	207,088,548	0.24%
Japan Government Bond	236,750,000	0.80%	20/3/2047	205,603,989	0.24%
Japan Government Bond	189,800,000	1.60%	20/6/2030	205,469,539	0.24%
Japan Government Bond	185,000,000	2.10%	20/6/2029	205,174,326	0.24%
Japan Government Bond	200,200,000	1.70%	20/3/2054	205,041,206	0.24%
Japan Government Bond	169,800,000	2.50%	20/6/2036	204,070,843	0.24%
Japan Government Bond	192,000,000	2.00%	20/12/2024	199,360,007	0.24%
Japan Government Bond	226,800,000	0.90%	20/9/2048	197,901,502	0.23%
Japan Government Bond	164,200,000	2.50%	20/3/2036	197,230,449	0.23%
Japan Government Bond	180,000,000	2.30%	20/6/2027	196,638,685	0.23%
Japan Government Bond	174,000,000	2.00%	20/6/2030	193,436,667	0.23%
Japan Government Bond	230,400,000	0.60%	20/12/2046	191,452,855	0.23%
Japan Government Bond	169,350,000	2.20%	20/12/2029	189,879,721	0.22%
Japan Government Bond	160,350,000	2.30%	20/3/2035	188,191,415	0.22%
Japan Government Bond	198,400,000	1.40%	20/3/2055	187,804,073	0.22%
Japan Government Bond	184,400,000	1.40%	20/12/2045	184,288,300	0.22%
Japan Government Bond	165,150,000	2.10%	20/12/2029	184,036,759	0.22%
Japan Government Bond	159,300,000	2.40%	20/3/2028	176,699,788	0.21%
Japan Government Bond	174,950,000	0.50%	20/9/2024	176,346,068	0.21%
Japan Government Bond	177,700,000	0.10%	20/9/2029	174,115,549	0.21%
Japan Government Bond	157,000,000	1.80%	20/6/2031	173,760,948	0.21%
Japan Government Bond	168,400,000	1.50%	20/12/2044	172,749,593	0.20%
Japan Government Bond	155,000,000	1.70%	20/6/2032	172,151,181	0.20%
Japan Government Bond	158,200,000	1.60%	20/6/2045	164,787,290	0.19%
Japan Government Bond	136,850,000	2.50%	20/6/2034	163,611,966	0.19%
Japan Government Bond	134,900,000	2.40%	20/3/2048	160,784,371	0.19%
Japan Government Bond	160,000,000	0.01%	1/9/2024	159,920,925	0.19%
Japan Government Bond	145,000,000	1.80%	20/6/2030	159,048,057	0.19%
Japan Government Bond	127,000,000	2.40%	20/3/2034	150,384,507	0.18%
Japan Government Bond	181,450,000	0.30%	20/6/2046	141,096,563	0.17%
Japan Government Bond	128,650,000	2.10%	20/3/2026	137,022,870	0.16%
Japan Government Bond	133,150,000	1.40%	20/9/2045	133,326,456	0.16%
Japan Government Bond	120,100,000	2.10%	20/12/2026	129,304,458	0.15%
Japan Government Bond	108,000,000	2.50%	20/9/2034	129,197,217	0.15%
Japan Government Bond	117,000,000	2.10%	20/6/2028	128,340,364	0.15%
Japan Government Bond	119,250,000	0.30%	20/12/2025	120,076,566	0.14%
Japan Government Bond	98,000,000	2.50%	20/9/2036	117,774,641	0.14%
Japan Government Bond	106,150,000	2.20%	20/9/2027	115,927,732	0.14%
Japan Government Bond	100,000,000	2.10%	20/9/2033	115,096,209	0.14%
Japan Government Bond	97,000,000	2.30%	20/6/2035	113,853,606	0.13%
Japan Government Bond	106,650,000	1.10%	20/3/2033	112,256,076	0.13%
Japan Government Bond	100,000,000	1.80%	22/11/2032	112,207,042	0.13%
Japan Government Bond	110,000,000	0.50%	20/12/2024	110,999,635	0.13%
Japan Government Bond	100,000,000	1.90%	20/3/2029	109,425,966	0.13%
Japan Government Bond	99,000,000	2.00%	20/6/2025	103,738,721	0.12%
Japan Government Bond	96,100,000	2.30%	20/6/2026	103,429,315	0.12%
Japan Government Bond	86,000,000	2.40%	20/12/2034	101,949,384	0.12%
Japan Government Bond	93,050,000	2.10%	20/12/2027	101,473,282	0.12%
Japan Government Bond	88,350,000	2.20%	20/5/2031	100,610,490	0.12%
Japan Government Bond	86,000,000	2.00%	20/12/2033	98,118,557	0.12%
Japan Government Bond	90,000,000	2.10%	20/9/2027	97,870,952	0.12%
Japan Government Bond	87,000,000	2.20%	20/6/2029	97,038,367	0.11%
Japan Government Bond	79,000,000	2.30%	20/12/2035	92,877,728	0.11%
Japan Government Bond	83,150,000	2.20%	20/3/2028	91,385,587	0.11%
Japan Government Bond	71,650,000	2.50%	20/9/2035	85,878,299	0.10%
Japan Government Bond	79,000,000	2.10%	20/12/2024	82,185,049	0.10%
Japan Government Bond	70,000,000	1.90%	20/9/2030	77,474,741	0.09%
Japan Government Bond	69,000,000	2.00%	20/3/2027	74,229,331	0.09%
Japan Government Bond	64,500,000	1.90%	20/6/2025	67,428,853	0.08%
Japan Government Bond	59,250,000	2.30%	20/6/2028	65,629,237	0.08%
Japan Government Bond	60,000,000	2.10%	20/3/2025	62,714,203	0.07%
Japan Government Bond	60,000,000	2.10%	20/9/2024	62,124,515	0.07%
Japan Government Bond	54,000,000	2.30%	20/3/2026	57,849,847	0.07%
Japan Government Bond	50,900,000	2.20%	20/3/2030	57,184,211	0.07%
Japan Government Bond	55,750,000	0.10%	20/6/2026	55,763,919	0.07%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	47,000,000	2.30%	20/5/2032	54,694,516	0.06%
Japan Government Bond	51,850,000	2.20%	20/6/2024	53,501,498	0.06%
Japan Government Bond	47,500,000	2.10%	20/3/2027	51,292,019	0.06%
Japan Government Bond	47,000,000	2.00%	20/9/2025	49,467,165	0.06%
Japan Government Bond	41,350,000	2.90%	20/11/2030	49,060,225	0.06%
Japan Government Bond	46,000,000	2.10%	20/12/2025	48,762,596	0.06%
Japan Government Bond	45,700,000	2.40%	20/6/2024	47,284,498	0.06%
Japan Government Bond	42,000,000	2.10%	20/9/2025	44,317,866	0.05%
Japan Government Bond	40,000,000	1.40%	20/12/2032	43,345,241	0.05%
Japan Government Bond	36,000,000	2.10%	20/3/2024	36,908,264	0.04%
Japan Government Bond	34,000,000	2.10%	20/6/2027	36,840,917	0.04%
Japan Government Bond	30,800,000	0.10%	20/3/2026	30,828,483	0.04%
Japan Government Bond	27,000,000	2.20%	20/3/2026	28,843,066	0.03%
Japan Government Bond	26,000,000	2.30%	20/9/2026	28,093,421	0.03%
Japan Government Bond	24,000,000	1.90%	20/3/2024	24,547,556	0.03%
Japan Government Bond	20,000,000	2.40%	20/2/2030	22,733,752	0.03%
Japan Government Bond	16,200,000	1.90%	20/3/2025	16,862,372	0.02%
Japan Government Bond	16,000,000	2.10%	20/6/2025	16,802,563	0.02%
Japan Government Bond	13,300,000	2.00%	20/3/2025	13,873,267	0.02%
Japan Government Bond	12,000,000	2.30%	20/5/2030	13,594,367	0.02%
Japan Government Bond	13,000,000	2.20%	20/3/2024	13,345,715	0.02%
Japan Government Bond	10,000,000	2.40%	20/11/2031	11,642,301	0.01%
Japan Government Bond	11,000,000	0.20%	20/3/2032	10,791,361	0.01%
				79,275,733,964	93.57%
Local Government 2.96% (2021: 2.88%)					
Major Joint Local Government Bond	190,000,000	0.20%	25/4/2031	182,800,689	0.22%
Major Joint Local Government Bond	130,000,000	0.47%	25/12/2025	131,126,533	0.15%
Major Joint Local Government Bond	122,000,000	0.25%	25/8/2028	120,572,007	0.14%
Major Joint Local Government Bond	110,000,000	0.41%	25/4/2025	110,657,742	0.13%
Tokyo Metropolitan Government	100,000,000	2.13%	20/6/2029	110,218,983	0.13%
Major Joint Local Government Bond	100,000,000	0.50%	25/11/2025	100,931,499	0.12%
Major Joint Local Government Bond	100,000,000	0.47%	24/10/2025	100,833,257	0.12%
Major Joint Local Government Bond	100,000,000	0.47%	25/3/2025	100,736,130	0.12%
Major Joint Local Government Bond	100,000,000	0.21%	23/4/2027	99,544,855	0.12%
Major Joint Local Government Bond	100,000,000	0.21%	25/12/2028	98,372,342	0.12%
Major Joint Local Government Bond	100,000,000	0.14%	22/2/2029	97,835,148	0.12%
Major Joint Local Government Bond	100,000,000	0.06%	24/8/2029	96,812,255	0.11%
Major Joint Local Government Bond	100,000,000	0.13%	24/1/2031	95,864,709	0.11%
Major Joint Local Government Bond	80,000,000	0.27%	25/10/2028	79,086,272	0.09%
Major Joint Local Government Bond	80,000,000	0.18%	25/4/2028	78,968,034	0.09%
Major Joint Local Government Bond	77,600,000	0.22%	25/10/2027	77,117,883	0.09%
Tokyo Metropolitan Government	70,000,000	1.29%	20/6/2035	72,699,040	0.09%
Major Joint Local Government Bond	70,000,000	0.12%	25/12/2029	67,800,996	0.07%
Major Joint Local Government Bond	70,000,000	0.10%	25/2/2030	67,547,611	0.08%
Major Joint Local Government Bond	50,000,000	0.03%	25/6/2029	48,408,595	0.06%
Major Joint Local Government Bond	50,000,000	0.05%	25/9/2029	48,334,253	0.06%
Tokyo Metropolitan Government	50,000,000	0.15%	20/12/2030	48,069,006	0.06%
Major Joint Local Government Bond	50,000,000	0.13%	25/12/2030	47,943,541	0.06%
Major Joint Local Government Bond	47,000,000	0.15%	24/9/2027	46,572,338	0.05%
Major Joint Local Government Bond	40,000,000	0.20%	25/3/2031	38,536,959	0.05%
Tokyo Metropolitan Government	40,000,000	0.10%	20/9/2030	38,383,241	0.05%
Major Joint Local Government Bond	40,000,000	0.15%	25/6/2031	38,277,451	0.05%
Tokyo Metropolitan Government	40,000,000	0.08%	20/3/2031	38,152,778	0.05%
Tokyo Metropolitan Government	33,600,000	0.44%	19/12/2025	33,863,414	0.04%
Tokyo Metropolitan Government	30,000,000	1.98%	20/6/2031	33,236,843	0.04%
Major Joint Local Government Bond	32,900,000	0.51%	25/9/2025	33,209,214	0.04%
Japan Finance Organization for Municipalities	30,000,000	0.22%	28/3/2031	28,754,038	0.03%
Osaka Prefecture	30,000,000	0.37%	28/9/2035	27,726,911	0.03%
Major Joint Local Government Bond	20,000,000	0.19%	25/11/2027	19,834,973	0.02%
Major Joint Local Government Bond	20,000,000	0.21%	23/6/2028	19,749,810	0.02%
Fukuoka Prefecture	20,000,000	0.43%	18/6/2049	14,961,675	0.02%
Osaka Prefecture	10,000,000	1.45%	26/9/2034	10,594,744	0.01%
Tokyo Metropolitan Government	3,100,000	0.08%	18/9/2026	3,081,769	0.00%
				2,507,217,538	2.96%
Total Fixed Income				84,729,590,156	100.01%
Total Transferable Securities				84,729,590,156	100.01%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
OTC Financial Derivative Instruments (2.06%) (2021: 1.86%)							
Forward Currency Exchange Contracts (0.00%) (2021: 0.00%)							
JPY	648,019	EUR	(4,560)	UBS AG	4/1/2023	5,833	0.00%
JPY	1,611,737	GBP	(10,155)	UBS AG	5/1/2023	102	0.00%
JPY	89,424	EUR	(635)	Toronto-Dominion Bank	5/1/2023	7	0.00%
GBP	7,906	JPY	(1,269,575)	UBS AG	4/1/2023	(14,846)	(0.00%)
						(8,904)	(0.00%)
Hedge Share Class Level Forward Currency Exchange Contracts (2.06%) (2021: 1.86%)							
JPY	12,244,667,831	GBP	(76,926,306)	Morgan Stanley	5/1/2023	36,080,940	0.04%
JPY	12,228,703,736	GBP	(76,953,234)	Morgan Stanley	5/1/2023	15,843,238	0.02%
JPY	12,219,086,458	GBP	(76,922,459)	State Street Bank & Trust Co.	5/1/2023	11,110,105	0.01%
JPY	162,050,711	GBP	(978,368)	JPMorgan Chase Bank	5/1/2023	6,778,849	0.01%
JPY	135,662,188	GBP	(814,468)	State Street Bank & Trust Co.	5/1/2023	6,402,071	0.01%
JPY	38,343,511	GBP	(228,236)	State Street Bank & Trust Co.	5/1/2023	2,121,324	0.00%
EUR	1,999,091	JPY	(280,149,014)	JPMorgan Chase Bank	5/1/2023	1,333,808	0.00%
JPY	13,131,513	EUR	(91,543)	JPMorgan Chase Bank	5/1/2023	241,763	0.00%
JPY	2,501,966,212	EUR	(17,767,375)	JPMorgan Chase Bank	5/1/2023	223,745	0.00%
JPY	518,495,943	GBP	(3,276,422)	UBS AG	2/2/2023	156,756	0.00%
JPY	344,322	GBP	(2,077)	JPMorgan Chase Bank	5/1/2023	14,692	0.00%
JPY	1,269,248	GBP	(7,905)	UBS AG	5/1/2023	14,685	0.00%
JPY	207,179	GBP	(1,235)	Morgan Stanley	5/1/2023	11,178	0.00%
JPY	198,357	GBP	(1,184)	Toronto-Dominion Bank	5/1/2023	10,450	0.00%
JPY	34,829,491	EUR	(247,757)	Toronto-Dominion Bank	2/2/2023	7,706	0.00%
JPY	335,046	EUR	(2,336)	JPMorgan Chase Bank	5/1/2023	6,125	0.00%
JPY	123,031	GBP	(737)	BNP Paribas	5/1/2023	6,065	0.00%
JPY	61,224	GBP	(368)	JPMorgan Chase Bank	5/1/2023	2,821	0.00%
EUR	2,508	JPY	(350,377)	JPMorgan Chase Bank	5/1/2023	2,763	0.00%
JPY	20,834	USD	(150)	JPMorgan Chase Bank	5/1/2023	1,045	0.00%
JPY	6,401,575	USD	(48,517)	JPMorgan Chase Bank	5/1/2023	915	0.00%
JPY	67,826	GBP	(425)	State Street Bank & Trust Co.	5/1/2023	376	0.00%
JPY	11,596	EUR	(80)	Toronto-Dominion Bank	5/1/2023	332	0.00%
EUR	374	JPY	(52,360)	JPMorgan Chase Bank	5/1/2023	301	0.00%
JPY	87,028	USD	(662)	JPMorgan Chase Bank	2/2/2023	37	0.00%
EUR	635	JPY	(89,267)	Toronto-Dominion Bank	2/2/2023	(19)	(0.00%)
USD	53	JPY	(7,150)	JPMorgan Chase Bank	5/1/2023	(158)	(0.00%)
EUR	80	JPY	(11,471)	Toronto-Dominion Bank	5/1/2023	(207)	(0.00%)
EUR	105	JPY	(15,100)	Toronto-Dominion Bank	5/1/2023	(315)	(0.00%)
EUR	400	JPY	(56,673)	JPMorgan Chase Bank	5/1/2023	(351)	(0.00%)
EUR	235	JPY	(33,447)	Toronto-Dominion Bank	5/1/2023	(358)	(0.00%)
EUR	87	JPY	(12,733)	Morgan Stanley	5/1/2023	(483)	(0.00%)
GBP	10,156	JPY	(1,607,193)	UBS AG	2/2/2023	(485)	(0.00%)
GBP	3,656	JPY	(581,039)	State Street Bank & Trust Co.	5/1/2023	(814)	(0.00%)
GBP	628	JPY	(100,544)	UBS AG	5/1/2023	(877)	(0.00%)
EUR	744	JPY	(106,002)	JPMorgan Chase Bank	5/1/2023	(1,243)	(0.00%)
GBP	2,485	JPY	(395,754)	JPMorgan Chase Bank	5/1/2023	(1,372)	(0.00%)
EUR	406	JPY	(58,635)	JPMorgan Chase Bank	5/1/2023	(1,468)	(0.00%)
GBP	356	JPY	(58,970)	State Street Bank & Trust Co.	5/1/2023	(2,471)	(0.00%)
USD	48,517	JPY	(6,378,141)	JPMorgan Chase Bank	2/2/2023	(2,714)	(0.00%)
GBP	1,527	JPY	(246,477)	Toronto-Dominion Bank	5/1/2023	(4,135)	(0.00%)
EUR	4,560	JPY	(647,954)	UBS AG	5/1/2023	(5,881)	(0.00%)
GBP	1,131	JPY	(188,039)	BNP Paribas	5/1/2023	(8,544)	(0.00%)
EUR	3,871	JPY	(555,290)	Toronto-Dominion Bank	5/1/2023	(10,232)	(0.00%)
EUR	12,740	JPY	(1,805,056)	JPMorgan Chase Bank	5/1/2023	(11,195)	(0.00%)
EUR	4,832	JPY	(692,537)	JPMorgan Chase Bank	5/1/2023	(12,165)	(0.00%)
EUR	4,864	JPY	(699,277)	Toronto-Dominion Bank	5/1/2023	(14,400)	(0.00%)
GBP	2,023	JPY	(336,314)	BNP Paribas	5/1/2023	(15,254)	(0.00%)
GBP	2,485	JPY	(410,058)	JPMorgan Chase Bank	5/1/2023	(15,676)	(0.00%)
GBP	2,457	JPY	(407,990)	UBS AG	5/1/2023	(18,052)	(0.00%)
EUR	7,593	JPY	(1,087,966)	UBS AG	5/1/2023	(18,831)	(0.00%)
GBP	2,864	JPY	(478,887)	State Street Bank & Trust Co.	5/1/2023	(24,356)	(0.00%)
GBP	7,275	JPY	(1,206,985)	State Street Bank & Trust Co.	5/1/2023	(52,406)	(0.00%)
USD	48,614	JPY	(6,752,693)	JPMorgan Chase Bank	5/1/2023	(339,236)	(0.00%)
EUR	17,767,375	JPY	(2,497,702,042)	JPMorgan Chase Bank	2/2/2023	(530,573)	(0.00%)
GBP	224,508	JPY	(37,046,805)	JPMorgan Chase Bank	5/1/2023	(1,416,270)	(0.00%)
EUR	5,277,695	JPY	(755,720,958)	Toronto-Dominion Bank	5/1/2023	(12,592,965)	(0.01%)
EUR	5,267,675	JPY	(755,649,559)	HSBC Bank	5/1/2023	(13,932,437)	(0.02%)
GBP	76,922,459	JPY	(12,183,548,282)	State Street Bank & Trust Co.	2/2/2023	(14,198,654)	(0.02%)
EUR	5,273,474	JPY	(757,473,579)	Morgan Stanley	5/1/2023	(14,939,926)	(0.02%)
GBP	76,953,234	JPY	(12,192,843,529)	Morgan Stanley	2/2/2023	(18,625,209)	(0.02%)
GBP	76,926,306	JPY	(12,209,204,804)	Morgan Stanley	2/2/2023	(39,246,570)	(0.05%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
GBP	12,577,443	JPY	(2,081,625,302)	Toronto-Dominion Bank	5/1/2023	(85,522,620)	(0.10%)
GBP	12,911,083	JPY	(2,136,289,354)	HSBC Bank	5/1/2023	(87,236,346)	(0.10%)
GBP	12,990,105	JPY	(2,149,495,407)	Toronto-Dominion Bank	5/1/2023	(87,901,213)	(0.10%)
GBP	12,994,023	JPY	(2,150,276,005)	Toronto-Dominion Bank	5/1/2023	(88,060,008)	(0.10%)
GBP	12,986,466	JPY	(2,149,157,400)	Morgan Stanley	5/1/2023	(88,140,736)	(0.10%)
GBP	12,991,887	JPY	(2,150,250,320)	Morgan Stanley	5/1/2023	(88,373,316)	(0.10%)
GBP	12,987,326	JPY	(2,154,336,728)	Morgan Stanley	5/1/2023	(93,183,578)	(0.11%)
GBP	13,000,158	JPY	(2,157,140,657)	Toronto-Dominion Bank	5/1/2023	(93,951,005)	(0.11%)
GBP	12,986,655	JPY	(2,156,292,638)	Morgan Stanley	5/1/2023	(95,245,979)	(0.11%)
GBP	12,577,627	JPY	(2,092,086,758)	Toronto-Dominion Bank	5/1/2023	(95,954,874)	(0.11%)
GBP	12,994,212	JPY	(2,159,947,686)	Morgan Stanley	5/1/2023	(97,701,693)	(0.12%)
GBP	12,990,295	JPY	(2,160,888,029)	Morgan Stanley	5/1/2023	(99,263,684)	(0.12%)
GBP	15,131,674	JPY	(2,517,489,590)	JPMorgan Chase Bank	5/1/2023	(116,017,761)	(0.14%)
GBP	15,460,497	JPY	(2,571,090,391)	Toronto-Dominion Bank	5/1/2023	(117,432,718)	(0.14%)
GBP	15,701,024	JPY	(2,615,710,994)	Toronto-Dominion Bank	5/1/2023	(123,880,491)	(0.15%)
GBP	15,616,663	JPY	(2,602,862,485)	Toronto-Dominion Bank	5/1/2023	(124,420,492)	(0.15%)
GBP	15,688,469	JPY	(2,616,540,745)	HSBC Bank	5/1/2023	(126,702,783)	(0.15%)
Total OTC Financial Derivative Instruments						(1,744,663,509)	(2.06%)
Total Investments						82,984,917,743	97.95%
Other Assets and Liabilities						1,736,808,688	2.05%
Net Assets						84,721,726,431	100.00%
Analysis of Total Assets						Japanese Yen (¥)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					79,275,733,964	90.45%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					5,453,856,192	6.22%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					80,378,032	0.09%
(f)	Other assets					2,835,229,088	3.24%
Total Assets						87,645,197,276	100.00%

Statement of Assets and Liabilities

	Notes	JPY (¥) As at 31 December 2022	JPY (¥) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	84,729,590,156	88,311,170,682
Financial Derivative Instruments	3,17	80,378,032	1,848,297,221
Cash	3	1,786,497,329	588,447,093
Unrealised Appreciation on Spot Currency Contracts		4,381	—
Receivables:			
Interest and Dividends		147,532,105	130,436,301
Capital Shares Issued		9,107,008	108,105,741
Investments Sold		892,088,265	931,551,422
Total Current Assets		87,645,197,276	91,918,008,460
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,825,050,445	193,618,778
Bank Overdraft		314,582	142,032
Unrealised Depreciation on Spot Currency Contracts		—	3,346
Payables and Other Liabilities:			
Investments Purchased		1,084,884,225	2,860,341,780
Income Distribution Payable		6,984	8,023
Capital Shares Redeemed		5,730,352	4,880,205
Management Fees Payable	12	7,484,257	7,667,665
Total Current Liabilities		2,923,470,845	3,066,661,829
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		84,721,726,431	88,851,346,631

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Hedged Acc¹			
JPY (¥) Equivalent	2,455,200,416	887,683,438	—
Net Assets	17,435,237	6,778,576	—
Number of Shares Outstanding	188,417	68,162	—
Net Asset Value Per Share²	92.54	99.45	—
Institutional Plus EUR Hedged Acc			
JPY (¥) Equivalent	6,443,705	6,438,407	6,253,398
Net Assets	45,759	49,165	49,502
Number of Shares Outstanding	500	500	500
Net Asset Value Per Share²	91.52	98.33	99.00
GBP Hedged Acc			
JPY (¥) Equivalent	35,978,286,596	45,907,543,408	43,476,019,669
Net Assets	226,682,634	294,332,561	308,054,923
Number of Shares Outstanding	2,081,237	2,549,162	2,666,714
Net Asset Value Per Share²	108.92	115.46	115.52
Institutional Plus GBP Hedged Dist			
JPY (¥) Equivalent	8,798,958	10,824,615	24,776,850
Net Assets	55,438	69,401	175,560
Number of Shares Outstanding	593	698	1,763
Net Asset Value Per Share²	93.49	99.43	99.58
JPY Acc			
Net Assets	10,654,782,578	17,209,343,967	16,367,461,009
Number of Shares Outstanding	695,868	1,043,251	989,414
Net Asset Value Per Share²	15,311.50	16,495.88	16,542.58
Institutional Plus JPY Acc			
Net Assets	27,389,573,083	22,099,574,898	12,618,322,960
Number of Shares Outstanding	2,711,338	2,031,821	1,157,540
Net Asset Value Per Share²	10,101.87	10,876.73	10,900.98
USD Acc			
JPY (¥) Equivalent	8,222,353,868	2,724,155,342	4,140,016,402
Net Assets	62,316,562	23,656,423	40,098,954
Number of Shares Outstanding	682,094	209,760	317,881
Net Asset Value Per Share²	91.36	112.78	126.14
Institutional Plus USD Hedged Acc³			
JPY (¥) Equivalent	6,287,227	5,782,556	5,176,784
Net Assets	47,650	50,215	50,141
Number of Shares Outstanding	500	500	500
Net Asset Value Per Share²	95.30	100.43	100.28

1 The share class was launched on 21 January 2021.

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

3 The share class was launched on 15 January 2020.

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

Statement of Operations

	Notes	Japanese Yen (¥) Year Ended 31 December 2022	Japanese Yen (¥) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		302,116,132	212,118,440
Net (Loss)/Gain on Financial Instruments		(5,379,424,850)	4,098,954,040
Total Investment (Loss)/Income		(5,077,308,718)	4,311,072,480
Expenses			
Management Fees	12	95,573,650	86,769,750
Transaction Fees and Commissions		178,517	72,778
Total Expenses		95,752,167	86,842,528
Finance Costs			
Interest Expense		2,344,648	1,295,959
Distribution	6	26,555	27,382
Income Equalisation		841	2,937
Total Finance Costs		2,372,044	1,326,278
Net Investment (Loss)/Income		(5,175,432,929)	4,222,903,674
Taxation	5	374,733	(31,080)
Net (Decrease)/Increase in Net Assets		(5,175,058,196)	4,222,872,594

Statement of Changes in Net Assets

	Japanese Yen (¥) Year Ended 31 December 2022	Japanese Yen (¥) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(5,175,058,196)	4,222,872,594
Capital Transactions		
Subscriptions	33,852,267,392	32,116,732,355
Redemptions	(32,806,849,938)	(24,126,298,255)
Reinvestments	20,542	12,865
Total Capital Transactions	1,045,437,996	7,990,446,965
Total (Decrease)/Increase for the Year	(4,129,620,200)	12,213,319,559
Net Assets		
Beginning of Year	88,851,346,631	76,638,027,072
End of Year	84,721,726,431	88,851,346,631

Vanguard SRI Euro Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- It was an especially tough year for global bonds. With yields rising and bond prices falling, global fixed income markets ended the year down significantly.
- In this environment, the fund's benchmark index returned -15.15% for the 12 months ended 31 December 2022.
- Each sector within the index posted negative returns, but non-corporates, which make up a little less than a quarter of the benchmark, lost the most ground. Within non-corporates, the largest detractors were supranationals, foreign agencies and sovereigns.
- Each country within the index also posted negative returns for the year. The largest constituents – supranationals, France and Germany – were no exception.
- Longer-dated bonds weighed on performance.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg EUR Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-15.15%	-2.26%	-1.86%
Benchmark	-15.15	-2.16	-1.75
Tracking Difference*	—		
Institutional Plus EUR Acc	-15.12%	-2.19%	-2.32%
Benchmark	-15.15	-2.16	-2.23
Tracking Difference*	0.03		

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

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

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

¹ Since-inception returns: EUR Acc, 18 July 2017; Institutional Plus Eur Acc, 14 December 2017.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal Euro (€)	Cost EUR (€)		Principal Euro (€)	Proceeds EUR (€)
Purchases			Sales		
European Union 1.63% 4/12/2029	2,060,000	1,910,475	European Investment Bank 0.00% 23/5/2023	2,250,000	2,258,378
European Union 0.80% 4/7/2025	1,260,000	1,245,912	European Union 0.00% 4/7/2031	1,600,000	1,405,979
European Union 0.00% 6/7/2026	1,260,000	1,172,926	European Union 0.00% 6/7/2026	1,356,000	1,307,242
European Union 1.00% 6/7/2032	1,170,000	1,107,402	European Union 0.00% 4/11/2025	1,300,000	1,289,951
European Investment Bank 0.13% 20/6/2029	1,050,000	1,038,168	European Union 0.00% 4/10/2030	1,431,000	1,189,916
European Financial Stability Facility 0.88% 5/9/2028	1,050,000	1,029,770	European Union 0.40% 4/2/2037	1,384,539	1,102,875
European Union 0.70% 6/7/2051	1,265,000	1,009,925	European Financial Stability Facility 0.00% 19/4/2024	1,000,000	992,232
European Union 2.00% 4/10/2027	946,000	935,736	European Union 0.00% 4/10/2028	1,050,000	991,034
European Union 0.40% 4/2/2037	1,225,000	930,398	European Investment Bank 0.00% 25/3/2025	1,000,000	977,390
European Union 2.75% 4/2/2033	756,000	754,430	European Investment Bank 0.00% 17/6/2027	1,000,000	968,704
European Union 0.00% 4/10/2028	800,000	718,520	European Investment Bank 2.13% 15/1/2024	900,000	918,927
Bank of Montreal 1.00% 5/4/2026	700,000	697,916	European Financial Stability Facility 0.00% 24/4/2023	900,000	903,654
European Union 2.75% 4/12/2037	696,000	694,573	BP Capital Markets plc 1.59% 3/7/2028	900,000	895,726
European Investment Bank 0.38% 14/4/2026	700,000	677,845	European Investment Bank 0.05% 16/1/2030	957,000	865,499
European Union 3.38% 4/11/2042	665,000	669,306	Aareal Bank AG 0.13% 1/2/2023	800,000	803,927
European Investment Bank 1.50% 15/6/2032	650,000	636,393	European Financial Stability Facility 0.00% 15/10/2025	800,000	791,448
HSBC Holdings plc 3.02% 15/6/2027	561,000	554,439	European Union 0.70% 6/7/2051	955,000	774,406
HSBC SFH France SA 2.00% 16/10/2023	500,000	509,450	European Stability Mechanism 0.00% 10/2/2023	760,000	763,063
European Union 2.63% 4/2/2048	500,000	504,239	European Investment Bank 0.13% 20/6/2029	800,000	759,762
Societe Generale SFH SA 3.00% 28/10/2025	500,000	499,380	European Union 0.45% 4/7/2041	916,981	752,737

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

Financial Statements

Statement of Investments

31 December 2022

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.23% (2021: 98.06%)					
Fixed Income 98.23% (2021: 98.06%)					
Australia 1.52% (2021: 1.80%)					
National Australia Bank Ltd.	400,000	0.75%	30/1/2026	368,302	0.13%
Aurizon Network Pty Ltd.	300,000	3.13%	1/6/2026	288,435	0.10%
Westpac Banking Corp.	200,000	3.11%	23/11/2027	195,628	0.07%
Westpac Banking Corp.	200,000	0.38%	2/4/2026	181,098	0.06%
Westpac Banking Corp.	200,000	1.08%	5/4/2027	180,540	0.06%
Commonwealth Bank of Australia	200,000	0.75%	28/2/2028	174,101	0.06%
Commonwealth Bank of Australia	200,000	0.13%	15/10/2029	159,157	0.05%
Woolworths Group Ltd.	200,000	0.38%	15/11/2028	157,209	0.05%
Westpac Banking Corp.	200,000	0.38%	22/9/2036	130,173	0.04%
Bank of Queensland Ltd.	120,000	1.84%	9/6/2027	111,254	0.04%
Aurizon Network Pty Ltd.	100,000	2.00%	18/9/2024	96,551	0.03%
Toyota Finance Australia Ltd.	100,000	0.25%	9/4/2024	96,265	0.03%
National Australia Bank Ltd.	100,000	0.25%	20/5/2024	96,162	0.03%
Bank of Queensland Ltd.	100,000	0.13%	4/6/2024	95,407	0.03%
Commonwealth Bank of Australia [^]	100,000	1.94%	3/10/2029	94,222	0.03%
National Australia Bank Ltd.	100,000	1.25%	18/5/2026	93,968	0.03%
Ausgrid Finance Pty Ltd.	100,000	1.25%	30/7/2025	93,548	0.03%
National Australia Bank Ltd.	100,000	2.13%	24/5/2028	92,739	0.03%
Australia & New Zealand Banking Group Ltd. [^]	100,000	1.13%	21/11/2029	92,476	0.03%
APA Infrastructure Ltd.	100,000	2.00%	22/3/2027	91,236	0.03%
National Australia Bank Ltd.	100,000	1.38%	30/8/2028	88,690	0.03%
Westpac Banking Corp.	100,000	1.45%	17/7/2028	88,454	0.03%
Transurban Finance Co. Pty Ltd.	100,000	1.75%	29/3/2028	88,177	0.03%
Amtcor UK Finance plc	100,000	1.13%	23/6/2027	87,901	0.03%
Sydney Airport Finance Co. Pty Ltd.	100,000	1.75%	26/4/2028	87,089	0.03%
Australia & New Zealand Banking Group Ltd. [^]	100,000	0.67%	5/5/2031	84,892	0.03%
Westpac Banking Corp. [^]	100,000	0.77%	13/5/2031	84,656	0.03%
Transurban Finance Co. Pty Ltd.	100,000	1.45%	16/5/2029	84,634	0.03%
APA Infrastructure Ltd.	100,000	2.00%	15/7/2030	82,600	0.03%
Telstra Corp., Ltd.	100,000	1.00%	23/4/2030	82,567	0.03%
Macquarie Group Ltd.	100,000	0.94%	19/1/2029	80,984	0.03%
Macquarie Group Ltd.	100,000	0.35%	3/3/2028	80,898	0.03%
Scentre Group Trust 1/Scentre Group Trust 2	100,000	1.45%	28/3/2029	79,828	0.03%
Ausgrid Finance Pty Ltd.	105,000	0.88%	7/10/2031	77,830	0.03%
Wesfarmers Ltd.	104,000	0.95%	21/10/2033	74,906	0.03%
CIMIC Finance Ltd.	100,000	1.50%	28/5/2029	74,590	0.03%
Vicinity Centres Trust	100,000	1.13%	7/11/2029	74,111	0.03%
Computershare US, Inc.	100,000	1.13%	7/10/2031	73,089	0.03%
APA Infrastructure Ltd.	100,000	1.25%	15/3/2033	70,572	0.02%
				4,434,939	1.52%
Austria 1.61% (2021: 1.36%)					
Hypo Vorarlberg Bank AG	300,000	0.75%	11/2/2025	283,514	0.10%
Raiffeisenlandesbank Niederoesterreich-Wien AG	200,000	2.00%	5/1/2026	191,877	0.07%
Raiffeisenlandesbank Oberoesterreich AG	200,000	2.50%	28/6/2029	189,279	0.07%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	200,000	2.50%	28/6/2030	188,176	0.06%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	200,000	1.75%	8/3/2030	179,722	0.06%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	200,000	0.01%	23/9/2030	154,795	0.05%
OMV AG	150,000	0.00%	3/7/2025	137,718	0.05%
OMV AG	150,000	1.00%	3/7/2034	107,233	0.04%
Raiffeisen Bank International AG	100,000	5.75%	27/1/2028	102,612	0.04%
Raiffeisen Bank International AG [^]	100,000	7.38%	20/12/2032	99,040	0.03%
JAB Holdings BV	100,000	1.25%	22/5/2024	96,607	0.03%
OMV AG [^]	100,000	2.88%	Perpetual	96,424	0.03%
Vienna Insurance Group AG Wiener Versicherung Gruppe [^]	100,000	3.75%	2/3/2046	94,563	0.03%
JAB Holdings BV	100,000	2.50%	17/4/2027	94,186	0.03%
Erste Group Bank AG	100,000	2.50%	19/9/2030	94,016	0.03%
Erste Group Bank AG	100,000	1.50%	7/4/2026	92,961	0.03%
JAB Holdings BV	100,000	1.75%	25/6/2026	92,923	0.03%
Mondi Finance Europe GmbH	100,000	2.38%	1/4/2028	92,363	0.03%
UniCredit Bank Austria AG	100,000	0.63%	16/1/2026	92,126	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Erste Group Bank AG	100,000	0.63%	17/4/2026	91,525	0.03%
Erste Group Bank AG	100,000	0.05%	16/9/2025	90,196	0.03%
Erste Group Bank AG	100,000	0.63%	18/1/2027	89,802	0.03%
OMV AG [^]	100,000	2.50%	Perpetual	89,077	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	1.13%	31/7/2028	88,869	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	0.88%	24/1/2028	88,366	0.03%
Erste Group Bank AG [^]	100,000	1.00%	10/6/2030	88,079	0.03%
Erste Group Bank AG	100,000	0.88%	13/5/2027	87,505	0.03%
Hypo Vorarlberg Bank AG	100,000	0.25%	21/5/2027	87,301	0.03%
CA Immobilien Anlagen AG	100,000	1.00%	27/10/2025	85,619	0.03%
UniCredit Bank Austria AG	100,000	0.63%	20/3/2029	84,846	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.01%	21/1/2028	84,731	0.03%
Raiffeisen Bank International AG	100,000	0.38%	25/9/2026	84,675	0.03%
JAB Holdings BV	100,000	3.38%	17/4/2035	84,067	0.03%
Raiffeisen-Landesbank Steiermark AG	100,000	1.38%	11/5/2033	82,085	0.03%
Erste Group Bank AG	100,000	0.13%	17/5/2028	80,779	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.01%	3/9/2029	80,299	0.03%
Erste Group Bank AG	100,000	0.01%	11/9/2029	80,264	0.03%
Volksbank Wien AG	100,000	0.13%	19/11/2029	80,221	0.03%
Raiffeisen Bank International AG	100,000	0.13%	3/12/2029	79,610	0.03%
UNIQA Insurance Group AG	100,000	1.38%	9/7/2030	79,569	0.03%
Erste Group Bank AG	100,000	0.25%	14/9/2029	77,339	0.03%
Erste Group Bank AG	100,000	0.88%	15/5/2034	75,952	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	0.38%	15/1/2035	69,360	0.02%
JAB Holdings BV	100,000	2.25%	19/12/2039	67,651	0.02%
Erste Group Bank AG	100,000	0.50%	12/1/2037	67,119	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.38%	25/3/2041	59,641	0.02%
				4,684,682	1.61%
Belgium 1.62% (2021: 1.56%)					
Anheuser-Busch InBev SA	350,000	2.88%	2/4/2032	322,905	0.11%
Belfius Bank SA	300,000	3.25%	18/10/2027	299,006	0.10%
Anheuser-Busch InBev SA	300,000	2.13%	2/12/2027	280,220	0.10%
BNP Paribas Fortis SA	300,000	0.63%	4/10/2025	278,746	0.10%
Anheuser-Busch InBev SA	300,000	1.50%	18/4/2030	258,755	0.09%
KBC Group NV [^]	200,000	2.88%	29/6/2025	196,669	0.07%
Elia Transmission Belgium SA	200,000	1.38%	14/1/2026	186,044	0.06%
ING Belgium SA	200,000	1.50%	19/5/2029	179,222	0.06%
KBC Group NV [^]	200,000	0.13%	14/1/2029	160,795	0.06%
ING Belgium SA	200,000	0.01%	20/2/2030	158,277	0.05%
Anheuser-Busch InBev SA	150,000	2.75%	17/3/2036	129,182	0.05%
KBC Group NV	100,000	1.13%	25/1/2024	98,145	0.03%
Ethias SA	100,000	5.00%	14/1/2026	97,734	0.03%
Elia Group SA [^]	100,000	2.75%	Perpetual	97,454	0.03%
Belfius Bank SA	100,000	1.00%	26/10/2024	95,643	0.03%
Elia Transmission Belgium SA	100,000	3.00%	7/4/2029	95,100	0.03%
KBC Group NV [^]	100,000	1.50%	29/3/2026	94,177	0.03%
KBC Group NV	100,000	0.63%	10/4/2025	94,013	0.03%
KBC Group NV	100,000	3.00%	25/8/2030	91,564	0.03%
Anheuser-Busch InBev SA	100,000	3.70%	2/4/2040	91,434	0.03%
Belfius Bank SA	100,000	0.38%	2/9/2025	91,205	0.03%
Anheuser-Busch InBev SA	100,000	1.15%	22/1/2027	91,062	0.03%
KBC Bank NV	100,000	0.00%	3/12/2025	90,895	0.03%
Anheuser-Busch InBev SA	100,000	1.13%	1/7/2027	90,376	0.03%
Euroclear Investments SA [^]	100,000	2.63%	11/4/2048	89,432	0.03%
KBC Group NV [^]	100,000	0.25%	1/3/2027	88,178	0.03%
Elia Group SA	100,000	1.50%	5/9/2028	87,581	0.03%
Ageas SA [^]	100,000	3.25%	2/7/2049	84,148	0.03%
KBC Group NV [^]	100,000	0.63%	7/12/2031	82,647	0.03%
Argenta Spaarbank NV [^]	100,000	1.38%	8/2/2029	81,253	0.03%
Cofinimmo SA	100,000	1.00%	24/1/2028	80,701	0.03%
Anheuser-Busch InBev SA	100,000	2.00%	23/1/2035	80,654	0.03%
Elia Transmission Belgium SA	100,000	0.88%	28/4/2030	80,252	0.03%
Solvay SA	100,000	0.50%	6/9/2029	79,777	0.03%
Belfius Bank SA [^]	100,000	1.25%	6/4/2034	77,050	0.03%
Groupe Bruxelles Lambert NV	100,000	0.13%	28/1/2031	73,907	0.03%
VGP NV	100,000	2.25%	17/1/2030	65,775	0.02%
				4,719,978	1.62%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bulgaria 0.21% (2021: 0.16%)					
Bulgaria Government International Bond	250,000	4.13%	23/9/2029	245,217	0.08%
Bulgaria Government International Bond	200,000	2.63%	26/3/2027	193,380	0.07%
Bulgaria Government International Bond	100,000	3.00%	21/3/2028	95,196	0.03%
Bulgaria Government International Bond	100,000	1.38%	23/9/2050	56,493	0.02%
Bulgaria Government International Bond	20,000	4.63%	23/9/2034	19,904	0.01%
				610,190	0.21%
Canada 3.16% (2021: 2.47%)					
Royal Bank of Canada	600,000	0.05%	19/6/2026	534,693	0.18%
Bank of Nova Scotia	500,000	3.05%	31/10/2024	496,127	0.17%
Royal Bank of Canada	400,000	0.25%	29/1/2024	387,382	0.13%
Bank of Nova Scotia	400,000	0.01%	18/3/2025	370,698	0.13%
Bank of Montreal	400,000	1.00%	5/4/2026	370,145	0.13%
Canadian Imperial Bank of Commerce	350,000	0.04%	9/7/2027	300,404	0.10%
Province of Quebec Canada	300,000	2.38%	22/1/2024	297,248	0.10%
Province of Ontario Canada	300,000	0.63%	17/4/2025	282,260	0.10%
HSBC Bank Canada	300,000	1.50%	15/9/2027	274,491	0.10%
Bank of Nova Scotia	300,000	0.01%	14/9/2029	238,608	0.08%
OMERS Finance Trust	250,000	0.45%	13/5/2025	233,201	0.08%
Province of Quebec Canada	300,000	0.00%	29/10/2030	230,463	0.08%
CPPIB Capital, Inc.	250,000	1.50%	4/3/2033	205,643	0.07%
Ontario Teachers' Finance Trust	240,000	0.10%	19/5/2028	199,864	0.07%
Province of Ontario Canada	200,000	1.88%	21/5/2024	196,025	0.07%
Toronto-Dominion Bank	200,000	0.25%	26/3/2024	192,684	0.07%
Province of Quebec Canada	250,000	0.50%	25/1/2032	192,409	0.07%
Province of Quebec Canada	200,000	0.88%	15/1/2025	190,403	0.07%
CPPIB Capital, Inc.	250,000	0.05%	24/2/2031	189,805	0.07%
Toronto-Dominion Bank	200,000	0.63%	6/6/2025	186,922	0.06%
CDP Financial, Inc. ¹	200,000	1.13%	6/4/2027	181,905	0.06%
Province of Quebec Canada	200,000	0.88%	4/5/2027	180,538	0.06%
Export Development Canada	200,000	0.50%	25/2/2027	179,872	0.06%
Toronto-Dominion Bank	200,000	0.86%	24/3/2027	179,730	0.06%
Royal Bank of Canada	200,000	2.13%	26/4/2029	178,130	0.06%
National Bank of Canada	200,000	0.13%	27/1/2027	175,456	0.06%
Royal Bank of Canada	200,000	0.01%	21/1/2027	174,394	0.06%
Toronto-Dominion Bank	200,000	0.10%	19/7/2027	172,188	0.06%
Toronto-Dominion Bank	150,000	3.63%	13/12/2029	144,037	0.05%
Province of Ontario Canada	150,000	0.38%	14/6/2024	143,723	0.05%
Toronto-Dominion Bank	100,000	0.38%	25/4/2024	96,235	0.03%
Royal Bank of Canada	100,000	0.25%	2/5/2024	96,231	0.03%
Bank of Nova Scotia	100,000	0.50%	30/4/2024	96,160	0.03%
Canadian Imperial Bank of Commerce	100,000	0.38%	3/5/2024	96,008	0.03%
Province of Alberta Canada	100,000	0.63%	18/4/2025	94,153	0.03%
Export Development Canada	100,000	0.00%	27/1/2025	93,577	0.03%
Toronto-Dominion Bank	100,000	2.55%	3/8/2027	93,346	0.03%
Ontario Teachers' Finance Trust	100,000	0.50%	6/5/2025	93,343	0.03%
Province of Alberta Canada	100,000	0.63%	16/1/2026	92,499	0.03%
Toronto-Dominion Bank	100,000	3.13%	3/8/2032	90,898	0.03%
Royal Bank of Canada	100,000	1.75%	8/6/2029	90,095	0.03%
Magna International, Inc.	100,000	1.50%	25/9/2027	88,695	0.03%
Province of Ontario Canada	100,000	0.38%	8/4/2027	88,387	0.03%
Canadian Imperial Bank of Commerce	100,000	0.01%	7/10/2026	88,003	0.03%
Toronto-Dominion Bank	100,000	0.50%	18/1/2027	86,891	0.03%
Toronto-Dominion Bank	100,000	1.95%	8/4/2030	86,036	0.03%
Ontario Teachers' Finance Trust	100,000	1.85%	3/5/2032	85,661	0.03%
Federation des Caisses Desjardins du Quebec	100,000	0.05%	26/11/2027	84,877	0.03%
Bank of Nova Scotia	100,000	0.25%	1/11/2028	79,757	0.03%
Province of Quebec Canada	100,000	0.00%	15/10/2029	79,717	0.03%
Province of Ontario Canada	100,000	0.01%	25/11/2030	76,515	0.03%
Ontario Teachers' Finance Trust	100,000	0.90%	20/5/2041	63,824	0.02%
				9,220,356	3.16%
Chile 0.32% (2021: 0.28%)					
Chile Government International Bond	300,000	0.10%	26/1/2027	256,799	0.09%
Chile Government International Bond	200,000	1.63%	30/1/2025	191,156	0.06%
Chile Government International Bond	150,000	1.75%	20/1/2026	141,121	0.05%
Chile Government International Bond	170,000	0.56%	21/1/2029	138,646	0.05%
Chile Government International Bond	100,000	0.83%	2/7/2031	78,082	0.03%
Chile Government International Bond	100,000	1.25%	29/1/2040	65,696	0.02%
Chile Government International Bond	100,000	1.25%	22/1/2051	53,593	0.02%
				925,093	0.32%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
China 0.47% (2021: 0.53%)					
China Construction Bank Europe SA	200,000	0.00%	28/6/2024	189,051	0.06%
China Government International Bond	200,000	0.13%	12/11/2026	177,119	0.06%
State Grid Overseas Investment BVI Ltd.	200,000	0.80%	5/8/2026	174,333	0.06%
China Government International Bond	200,000	0.50%	12/11/2031	151,638	0.05%
China Government International Bond	150,000	0.00%	25/11/2025	135,198	0.05%
China Development Bank	100,000	0.88%	24/1/2024	97,434	0.03%
State Grid Overseas Investment BVI Ltd.	100,000	2.13%	2/5/2030	82,029	0.03%
Prosus NV	100,000	1.54%	3/8/2028	80,782	0.03%
State Grid Overseas Investment BVI Ltd.	100,000	0.42%	8/9/2028	78,324	0.03%
China Government International Bond	100,000	0.63%	25/11/2035	73,802	0.03%
China Government International Bond	100,000	1.00%	12/11/2039	72,336	0.02%
Prosus NV	100,000	1.99%	13/7/2033	67,492	0.02%
				1,379,538	0.47%
Croatia 0.32% (2021: 0.29%)					
Croatia Government International Bond	300,000	3.00%	11/3/2025	298,465	0.10%
Croatia Government International Bond	300,000	1.13%	19/6/2029	254,523	0.09%
Croatia Government International Bond	300,000	1.13%	4/3/2033	229,712	0.08%
Croatia Government International Bond	100,000	2.75%	27/1/2030	93,137	0.03%
Croatia Government International Bond	100,000	1.75%	4/3/2041	70,338	0.02%
				946,175	0.32%
Czech Republic 0.17% (2021: 0.14%)					
CEZ A.S.	200,000	0.88%	2/12/2026	171,571	0.06%
CPI Property Group SA	200,000	1.75%	14/1/2030	121,503	0.04%
EP Infrastructure A.S.	150,000	2.05%	9/10/2028	105,160	0.04%
CEZ A.S.	100,000	3.00%	5/6/2028	89,882	0.03%
				488,116	0.17%
Denmark 1.19% (2021: 1.14%)					
AP Moller-Maersk A/S	300,000	1.75%	16/3/2026	281,095	0.10%
Orsted A/S	220,000	1.50%	26/11/2029	190,036	0.07%
Nykredit Realkredit A/S	200,000	0.63%	17/1/2025	186,620	0.07%
Danske Bank A/S^	200,000	1.38%	12/2/2030	182,779	0.06%
Danske Bank A/S^	200,000	1.38%	17/2/2027	181,711	0.06%
Novo Nordisk Finance Netherlands BV	200,000	1.13%	30/9/2027	180,273	0.06%
Carlsberg Breweries A/S	200,000	0.63%	9/3/2030	158,246	0.06%
Carlsberg Breweries A/S	100,000	2.50%	28/5/2024	98,653	0.03%
ISS Global A/S	100,000	2.13%	2/12/2024	96,940	0.03%
Jyske Bank A/S^	100,000	2.25%	5/4/2029	95,405	0.03%
Kommunekredit	100,000	0.50%	24/1/2025	94,552	0.03%
Danske Bank A/S^	100,000	0.50%	27/8/2025	93,699	0.03%
Jyske Realkredit A/S	100,000	0.38%	1/4/2025	93,560	0.03%
Kommunekredit	100,000	2.38%	15/9/2032	92,893	0.03%
Danske Bank A/S	100,000	0.63%	26/5/2025	92,857	0.03%
Orsted A.S.	100,000	2.25%	14/6/2028	92,649	0.03%
Kommunekredit	100,000	0.63%	11/5/2026	91,894	0.03%
Kommunekredit	100,000	0.75%	18/5/2027	90,235	0.03%
Nykredit Realkredit A.S.	100,000	1.38%	12/7/2027	88,684	0.03%
ISS Global A/S	100,000	0.88%	18/6/2026	88,494	0.03%
Danske Mortgage Bank plc	100,000	0.01%	24/11/2026	88,182	0.03%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	88,146	0.03%
Orsted A/S^	100,000	1.75%	9/12/3019	85,440	0.03%
Danske Mortgage Bank plc	100,000	0.01%	14/1/2028	84,916	0.03%
Nykredit Realkredit A/S^	100,000	0.88%	28/7/2031	84,746	0.03%
Danske Bank A/S^	100,000	0.75%	9/6/2029	81,383	0.03%
Danfoss Finance I BV	100,000	0.38%	28/10/2028	80,454	0.03%
Kommunekredit	100,000	0.00%	27/8/2030	78,488	0.03%
Kommunekredit	100,000	0.00%	3/3/2031	77,185	0.03%
Kommunekredit	100,000	0.88%	3/11/2036	73,401	0.03%
Kommunekredit	100,000	0.01%	4/5/2034	69,510	0.02%
				3,463,126	1.19%
Finland 1.20% (2021: 1.30%)					
OP Mortgage Bank	600,000	0.01%	19/11/2030	464,865	0.16%
SP-Kiinnitysluottopankki OYJ	400,000	1.00%	28/4/2025	378,812	0.13%
OP Corporate Bank plc	300,000	0.13%	1/7/2024	286,107	0.10%
Nordea Kiinnitysluottopankki OYJ	300,000	0.25%	18/3/2026	272,543	0.09%
OP Corporate Bank plc^	150,000	1.63%	9/6/2030	136,779	0.05%
OP Corporate Bank plc	100,000	0.38%	26/2/2024	96,687	0.03%
Nordea Bank Abp	100,000	1.13%	12/2/2025	95,739	0.03%
Nordea Kiinnitysluottopankki OYJ	100,000	2.50%	14/9/2032	93,314	0.03%
Stora Enso OYJ	100,000	2.50%	21/3/2028	93,270	0.03%
Kojamo OYJ	100,000	1.63%	7/3/2025	91,522	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nordea Bank Abp	100,000	2.88%	24/8/2032	91,427	0.03%
Nordea Bank Abp	100,000	0.38%	28/5/2026	90,703	0.03%
Nordea Bank Abp	100,000	1.13%	16/2/2027	90,403	0.03%
OP Corporate Bank plc	100,000	0.25%	24/3/2026	88,322	0.03%
Nordea Kiinnitysluottopankki OYJ	100,000	1.00%	30/3/2029	87,161	0.03%
Nordea Kiinnitysluottopankki OYJ	100,000	0.13%	18/6/2027	87,046	0.03%
Nordea Bank Abp^	100,000	0.63%	18/8/2031	85,899	0.03%
OP Mortgage Bank	100,000	0.63%	15/2/2029	85,440	0.03%
Elenia Verkko OYJ	100,000	0.38%	6/2/2027	84,695	0.03%
Kojamo OYJ	100,000	1.88%	27/5/2027	84,435	0.03%
OP Corporate Bank plc	100,000	0.10%	16/11/2027	83,872	0.03%
Nordea Bank Abp	100,000	0.50%	2/11/2028	82,125	0.03%
OP Corporate Bank plc	100,000	0.38%	8/12/2028	79,151	0.03%
Transmission Finance DAC	100,000	0.38%	18/6/2028	78,783	0.03%
Sampo OYJ^	100,000	2.50%	3/9/2052	74,670	0.03%
Citycon Treasury BV	100,000	1.63%	12/3/2028	72,658	0.03%
Castellum Helsinki Finance Holding Abp	100,000	0.88%	17/9/2029	64,556	0.02%
Balder Finland OYJ	100,000	2.00%	18/1/2031	63,788	0.02%
				3,484,772	1.20%
France 15.67% (2021: 15.80%)					
Credit Agricole Home Loan SFH SA	1,000,000	0.25%	23/2/2024	966,826	0.33%
Cie de Financement Foncier SA	600,000	0.01%	15/7/2026	534,319	0.18%
Societe Generale SFH SA	500,000	3.00%	28/10/2025	495,772	0.17%
BPCE SFH SA	500,000	0.75%	23/2/2029	427,560	0.15%
Credit Mutuel Home Loan SFH SA	400,000	0.13%	9/4/2025	371,824	0.13%
Caisse Francaise de Financement Local	400,000	0.75%	11/1/2027	361,416	0.12%
Credit Mutuel Home Loan SFH SA	400,000	0.63%	4/3/2027	357,681	0.12%
BPCE SFH SA	400,000	0.01%	23/3/2028	336,209	0.12%
Caisse Francaise de Financement Local	400,000	0.01%	18/3/2031	304,207	0.11%
Cie de Financement Foncier SA	300,000	3.13%	18/5/2027	296,890	0.10%
ELO SACA	300,000	2.63%	30/1/2024	294,409	0.10%
BPCE SFH SA	300,000	0.38%	21/2/2024	290,531	0.10%
Credit Agricole SA	300,000	0.50%	24/6/2024	287,740	0.10%
Caisse Francaise de Financement Local	300,000	0.50%	16/1/2025	283,307	0.10%
Banque Federative du Credit Mutuel SA	300,000	1.00%	23/5/2025	282,335	0.10%
Cie de Financement Foncier SA	300,000	2.38%	15/3/2030	281,331	0.10%
Sanofi	300,000	1.00%	21/3/2026	279,928	0.10%
Credit Agricole SA	300,000	1.25%	14/4/2026	277,955	0.10%
BNP Paribas SA^	300,000	2.38%	20/11/2030	276,857	0.10%
Schneider Electric SE	300,000	0.88%	13/12/2026	272,690	0.09%
Vinci SA	300,000	1.63%	18/1/2029	271,232	0.09%
Societe Generale SA^	300,000	0.13%	17/11/2026	268,526	0.09%
AXA SA^	300,000	3.25%	28/5/2049	265,293	0.09%
Cie de Financement Foncier SA	300,000	0.38%	9/4/2027	264,957	0.09%
Societe Generale SFH SA	300,000	0.75%	19/1/2028	264,371	0.09%
Caisse de Refinancement de l'Habitat SA	300,000	0.13%	30/4/2027	261,879	0.09%
BNP Paribas SA^	300,000	0.25%	13/4/2027	261,703	0.09%
BPCE SFH SA	300,000	1.00%	8/6/2029	259,277	0.09%
Caisse Francaise de Financement Local	400,000	0.01%	19/10/2035	258,620	0.09%
Credit Agricole SA	300,000	1.13%	24/2/2029	255,647	0.09%
BPCE SFH SA	300,000	0.01%	10/11/2027	255,351	0.09%
Caisse de Refinancement de l'Habitat SA	300,000	0.01%	7/2/2028	253,961	0.09%
BNP Paribas SA^	300,000	1.13%	15/1/2032	252,482	0.09%
BNP Paribas SA^	300,000	0.50%	1/9/2028	249,166	0.09%
Societe Generale SFH SA	300,000	0.13%	2/2/2029	247,513	0.09%
Banque Federative du Credit Mutuel SA	300,000	0.63%	3/11/2028	244,623	0.08%
Cie de Financement Foncier SA	300,000	0.01%	16/4/2029	243,933	0.08%
Credit Agricole SA^	300,000	0.50%	21/9/2029	242,200	0.08%
Caisse Francaise de Financement Local	200,000	5.38%	8/7/2024	205,808	0.07%
RCI Banque SA	200,000	4.13%	1/12/2025	198,546	0.07%
TotalEnergies Capital International SA	200,000	2.88%	19/11/2025	198,103	0.07%
Caisse Francaise de Financement Local	200,000	3.13%	16/11/2027	197,863	0.07%
CNP Assurances^	200,000	4.00%	Perpetual	196,750	0.07%
RCI Banque SA	200,000	4.88%	21/9/2028	195,795	0.07%
Societe Generale SA	200,000	1.25%	15/2/2024	195,258	0.07%
RCI Banque SA	200,000	2.00%	11/7/2024	194,548	0.07%
Banque Federative du Credit Mutuel SA	200,000	3.13%	14/9/2027	194,508	0.07%
BPCE SA	200,000	4.00%	29/11/2032	194,382	0.07%
Banque Federative du Credit Mutuel SA	200,000	3.63%	14/9/2032	191,839	0.07%
TotalEnergies Capital International SA	200,000	1.38%	19/3/2025	191,493	0.07%
Danone SA	200,000	1.00%	26/3/2025	191,208	0.07%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Cie de Financement Foncier SA	200,000	0.50%	4/9/2024	190,876	0.07%
Credit Mutuel Home Loan SFH SA	200,000	2.38%	8/2/2028	190,642	0.07%
Banque Federative du Credit Mutuel SA	200,000	3.75%	1/2/2033	190,258	0.07%
BPCE SA	200,000	0.63%	26/9/2024	190,153	0.07%
Pernod Ricard SA	200,000	1.13%	7/4/2025	189,966	0.07%
Cie de Saint-Gobain	200,000	2.38%	4/10/2027	189,536	0.07%
Dassault Systemes SE	200,000	0.00%	16/9/2024	189,117	0.07%
Orange SA	200,000	1.00%	12/5/2025	188,965	0.07%
TotalEnergies SE^	200,000	1.75%	Perpetual	188,634	0.07%
Banque Federative du Credit Mutuel SA	200,000	1.63%	19/1/2026	187,513	0.06%
EssilorLuxottica SA	200,000	0.13%	27/5/2025	187,027	0.06%
BNP Paribas SA^	200,000	2.13%	23/1/2027	186,678	0.06%
Carrefour SA	200,000	1.88%	30/10/2026	186,568	0.06%
Credit Agricole Home Loan SFH SA	200,000	2.13%	7/1/2030	184,698	0.06%
Credit Mutuel Home Loan SFH SA	200,000	0.63%	2/2/2026	184,111	0.06%
Credit Agricole SA	200,000	0.38%	21/10/2025	183,881	0.06%
Autoroutes du Sud de la France SA	200,000	1.00%	13/5/2026	183,875	0.06%
Caisse Francaise de Financement Local	200,000	0.50%	19/1/2026	183,798	0.06%
Credit Agricole Home Loan SFH SA	200,000	0.50%	19/2/2026	183,093	0.06%
Engie SA^	200,000	1.63%	Perpetual	183,077	0.06%
Schneider Electric SE	200,000	1.38%	21/6/2027	183,004	0.06%
Orange SA	200,000	2.00%	15/1/2029	182,707	0.06%
Credit Agricole SA	200,000	2.50%	29/8/2029	182,673	0.06%
Capgemini SE	200,000	2.00%	15/4/2029	180,705	0.06%
Banque Federative du Credit Mutuel SA	200,000	0.75%	8/6/2026	180,610	0.06%
BPCE SA	200,000	0.25%	15/1/2026	180,484	0.06%
Bouygues SA	200,000	2.25%	29/6/2029	179,764	0.06%
Cie de Financement Foncier SA	200,000	0.23%	14/9/2026	178,496	0.06%
Caisse Francaise de Financement Local	200,000	0.50%	19/2/2027	178,317	0.06%
Sanofi	200,000	1.50%	1/4/2030	177,463	0.06%
Banque Federative du Credit Mutuel SA	200,000	1.63%	15/11/2027	176,345	0.06%
BPCE SFH SA	200,000	0.88%	13/4/2028	176,079	0.06%
TotalEnergies Capital International SA	200,000	1.38%	4/10/2029	173,350	0.06%
Engie SA	200,000	0.38%	21/6/2027	172,895	0.06%
AXA Home Loan SFH SA	200,000	0.05%	5/7/2027	172,815	0.06%
LVMH Moet Hennessy Louis Vuitton SE	200,000	0.13%	11/2/2028	171,895	0.06%
Societe Generale SA^	200,000	0.63%	2/12/2027	171,862	0.06%
Societe Generale SA^	200,000	1.13%	30/6/2031	170,865	0.06%
Unibail-Rodamco-Westfield SE	200,000	0.63%	4/5/2027	169,746	0.06%
Sodexo SA	200,000	1.00%	27/4/2029	169,455	0.06%
Arkea Home Loans SFH SA	200,000	1.50%	1/6/2033	166,626	0.06%
Caisse Francaise de Financement Local	200,000	1.25%	11/5/2032	165,577	0.06%
Capgemini SE	200,000	1.13%	23/6/2030	165,409	0.06%
Vinci SA	200,000	0.00%	27/11/2028	164,832	0.06%
Banque Federative du Credit Mutuel SA	200,000	0.25%	19/7/2028	160,787	0.06%
Societe Generale SA^	200,000	0.50%	12/6/2029	160,187	0.06%
Unibail-Rodamco-Westfield SE	200,000	0.75%	25/10/2028	159,912	0.06%
BNP Paribas SA^	200,000	0.50%	19/1/2030	157,230	0.05%
Engie SA	200,000	1.88%	19/9/2033	156,824	0.05%
Credit Agricole Home Loan SFH SA	200,000	1.50%	3/2/2037	156,219	0.05%
Caisse Francaise de Financement Local	200,000	0.01%	24/6/2030	156,154	0.05%
Societe Generale SFH SA	200,000	0.01%	5/2/2031	152,970	0.05%
Veolia Environnement SA	200,000	0.80%	15/1/2032	152,420	0.05%
BPCE SFH SA	200,000	0.01%	18/3/2031	152,236	0.05%
Credit Agricole Home Loan SFH SA	200,000	0.88%	6/5/2034	152,125	0.05%
BPCE SA	200,000	1.00%	14/1/2032	150,810	0.05%
Credit Agricole Home Loan SFH SA	200,000	0.38%	1/2/2033	148,462	0.05%
Klepierre SA	200,000	0.88%	17/2/2031	145,841	0.05%
Gecina SA	200,000	0.88%	25/1/2033	145,171	0.05%
Orange SA	200,000	0.63%	16/12/2033	141,005	0.05%
Cie de Financement Foncier SA	100,000	3.88%	25/4/2055	115,777	0.04%
Bouygues SA	100,000	5.38%	30/6/2042	102,371	0.04%
Suez SACA	100,000	5.00%	3/11/2032	102,007	0.04%
Bouygues SA	100,000	4.63%	7/6/2032	101,554	0.04%
Suez SACA	100,000	4.63%	3/11/2028	100,885	0.04%
AXA SA	100,000	3.75%	12/10/2030	100,123	0.03%
BPCE SA	100,000	2.88%	16/1/2024	100,092	0.03%
Carrefour SA	100,000	4.13%	12/10/2028	100,042	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.00%	21/11/2029	99,866	0.03%
Credit Agricole SA^	100,000	4.00%	12/10/2026	99,579	0.03%
Arval Service Lease SA	100,000	4.00%	22/9/2026	99,513	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Societe Generale SA	100,000	4.25%	16/11/2032	99,508	0.03%
La Mondiale SAM^	100,000	5.05%	Perpetual	99,000	0.03%
Credit Agricole SA	100,000	2.38%	20/5/2024	98,796	0.03%
Schneider Electric SE	100,000	3.50%	9/11/2032	98,394	0.03%
Societe Generale SFH SA	100,000	2.00%	29/4/2024	98,333	0.03%
Pernod Ricard SA	100,000	3.25%	2/11/2028	98,038	0.03%
Orange SA	100,000	3.63%	16/11/2031	98,037	0.03%
Air Liquide Finance SA	100,000	1.25%	3/6/2025	97,685	0.03%
AXA SA^	100,000	3.94%	Perpetual	97,625	0.03%
Arval Service Lease SA	100,000	3.38%	4/1/2026	97,516	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.75%	26/5/2024	97,447	0.03%
Credit Agricole Assurances SA^	100,000	4.50%	Perpetual	97,415	0.03%
Societe Generale SA	100,000	2.63%	27/2/2025	97,402	0.03%
BPCE SA	100,000	0.88%	31/1/2024	97,389	0.03%
EssilorLuxottica SA	100,000	0.25%	5/1/2024	97,313	0.03%
Credit Agricole Assurances SA^	100,000	4.25%	Perpetual	97,246	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.00%	11/2/2024	97,200	0.03%
Sanofi	100,000	0.63%	5/4/2024	97,151	0.03%
Credit Mutuel Arkea SA	100,000	3.38%	19/9/2027	97,076	0.03%
Veolia Environnement SA^	100,000	2.88%	Perpetual	97,041	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.13%	5/2/2024	96,721	0.03%
Cie de Saint-Gobain	100,000	0.63%	15/3/2024	96,718	0.03%
BPCE SA	100,000	1.00%	15/7/2024	96,597	0.03%
BNP Paribas SA	100,000	1.00%	27/6/2024	96,574	0.03%
BNP Paribas SA	100,000	1.13%	28/8/2024	96,501	0.03%
BNP Paribas SA	100,000	2.75%	27/1/2026	96,442	0.03%
Vinci SA	100,000	3.38%	17/10/2032	96,400	0.03%
Credit Agricole Assurances SA^	100,000	4.75%	27/9/2048	96,324	0.03%
Societe Generale SA^	100,000	4.25%	6/12/2030	95,961	0.03%
Danone SA	100,000	0.71%	3/11/2024	95,944	0.03%
Capgemini SE	100,000	1.00%	18/10/2024	95,722	0.03%
BNP Paribas SA	100,000	3.63%	1/9/2029	95,691	0.03%
Sanofi	100,000	1.00%	1/4/2025	95,584	0.03%
Credit Agricole SA	100,000	3.88%	28/11/2034	95,555	0.03%
Sanofi	100,000	1.50%	22/9/2025	95,548	0.03%
PSA Banque France SA	100,000	0.63%	21/6/2024	95,479	0.03%
Sanofi	100,000	0.88%	6/4/2025	95,473	0.03%
Edenred	100,000	1.88%	6/3/2026	95,443	0.03%
HSBC SFH France SA	100,000	2.50%	28/6/2028	95,411	0.03%
Banque Federative du Credit Mutuel SA	100,000	1.25%	14/1/2025	95,339	0.03%
Sanofi	100,000	1.75%	10/9/2026	95,297	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.75%	7/4/2025	95,295	0.03%
Schneider Electric SE	100,000	0.88%	11/3/2025	95,120	0.03%
BNP Paribas SA^	100,000	0.50%	15/7/2025	94,881	0.03%
Veolia Environnement SA	100,000	1.00%	3/4/2025	94,666	0.03%
Societe Generale SA	100,000	1.13%	23/1/2025	94,649	0.03%
Sodexo SA	100,000	1.13%	22/5/2025	94,648	0.03%
AXA Bank Europe SCF	100,000	0.13%	1/10/2024	94,629	0.03%
Worldline SA	100,000	0.25%	18/9/2024	94,615	0.03%
Air Liquide Finance SA	100,000	2.88%	16/9/2032	94,524	0.03%
Carrefour SA	100,000	2.63%	15/12/2027	94,450	0.03%
Carrefour SA	100,000	1.25%	3/6/2025	94,277	0.03%
BPCE SA	100,000	1.00%	1/4/2025	94,086	0.03%
Banque Federative du Credit Mutuel SA^	100,000	3.88%	16/6/2032	93,850	0.03%
Orange SA	100,000	1.00%	12/9/2025	93,703	0.03%
TotalEnergies SE^	100,000	2.63%	Perpetual	93,594	0.03%
BNP Paribas SA	100,000	2.25%	11/1/2027	93,566	0.03%
Unibail-Rodamco-Westfield SE	100,000	0.88%	21/2/2025	93,561	0.03%
TotalEnergies SE^	100,000	3.37%	Perpetual	93,421	0.03%
BPCE SA	100,000	0.63%	28/4/2025	93,350	0.03%
BNP Paribas Home Loan SFH SA	100,000	0.38%	7/5/2025	93,344	0.03%
Credit Agricole SA^	100,000	1.00%	22/4/2026	93,197	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	17/7/2025	93,129	0.03%
Societe Fonciere Lyonnaise SA	100,000	1.50%	29/5/2025	92,841	0.03%
BNP Paribas SA^	100,000	2.75%	25/7/2028	92,548	0.03%
MMS USA Holdings, Inc.	100,000	0.63%	13/6/2025	92,520	0.03%
AXA SA^	100,000	3.38%	6/7/2047	92,489	0.03%
TotalEnergies Capital International SA	100,000	1.49%	8/4/2027	92,269	0.03%
EssilorLuxottica SA	100,000	0.38%	5/1/2026	92,131	0.03%
Credit Agricole SA^	100,000	1.63%	5/6/2030	92,099	0.03%
BPCE SA	100,000	1.75%	26/4/2027	92,030	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Unibail-Rodamco-Westfield SE	100,000	1.13%	15/9/2025	91,995	0.03%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	91,945	0.03%
ELO SACA	100,000	3.25%	23/7/2027	91,927	0.03%
Holding d'Infrastructures de Transport SASU	100,000	2.50%	4/5/2027	91,863	0.03%
BNP Paribas SA^	100,000	0.50%	4/6/2026	91,727	0.03%
Arkema SA	100,000	1.50%	20/4/2027	91,391	0.03%
ALD SA	100,000	1.25%	2/3/2026	91,365	0.03%
Schneider Electric SE	100,000	1.50%	15/1/2028	91,254	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	3.38%	24/9/2028	91,207	0.03%
Wendel SE	100,000	1.38%	26/4/2026	91,207	0.03%
TDF Infrastructure SASU	100,000	2.50%	7/4/2026	91,193	0.03%
AXA SA^	100,000	4.25%	10/3/2043	91,131	0.03%
TotalEnergies Capital Canada Ltd.	100,000	2.13%	18/9/2029	91,127	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.00%	11/2/2026	91,062	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.38%	9/3/2026	90,895	0.03%
Veolia Environnement SA	100,000	1.25%	2/4/2027	90,697	0.03%
Banque Federative du Credit Mutuel SA	100,000	2.50%	25/5/2028	90,524	0.03%
Nerval SAS	100,000	3.63%	20/7/2028	90,481	0.03%
Credit Mutuel Arkea SA	100,000	3.38%	11/3/2031	90,440	0.03%
Engie SA	100,000	1.75%	27/3/2028	90,235	0.03%
Cie de Saint-Gobain	100,000	1.88%	21/9/2028	90,177	0.03%
Orange SA	100,000	0.88%	3/2/2027	90,042	0.03%
Imerys SA	100,000	1.50%	15/1/2027	90,037	0.03%
Veolia Environnement SA	100,000	1.59%	10/1/2028	90,025	0.03%
Banque Federative du Credit Mutuel SA	100,000	2.63%	6/11/2029	89,890	0.03%
ICADE	100,000	1.13%	17/11/2025	89,876	0.03%
Orange SA	100,000	1.38%	20/3/2028	89,466	0.03%
APRR SA	100,000	1.25%	18/1/2028	89,366	0.03%
La Banque Postale Home Loan SFH SA	100,000	1.63%	12/5/2030	89,215	0.03%
JCDecaux SE	100,000	2.63%	24/4/2028	89,205	0.03%
Societe Generale SA	100,000	0.13%	24/2/2026	89,175	0.03%
Autoroutes du Sud de la France SA	100,000	1.38%	27/6/2028	89,158	0.03%
Alstom SA	100,000	0.25%	14/10/2026	89,008	0.03%
Dassault Systemes SE	100,000	0.13%	16/9/2026	88,892	0.03%
Credit Mutuel Arkea SA	100,000	0.01%	28/1/2026	88,697	0.03%
La Banque Postale Home Loan SFH SA	100,000	0.88%	7/2/2028	88,676	0.03%
Orange SA	100,000	0.00%	29/6/2026	88,632	0.03%
Sanofi	100,000	1.25%	6/4/2029	88,558	0.03%
Vinci SA	100,000	1.75%	26/9/2030	88,508	0.03%
Veolia Environnement SA	100,000	1.94%	7/1/2030	88,503	0.03%
BNP Paribas SA^	100,000	2.50%	31/3/2032	88,380	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.01%	11/5/2026	88,247	0.03%
Engie SA	100,000	1.38%	22/6/2028	87,872	0.03%
La Mondiale SAM	100,000	0.75%	20/4/2026	87,838	0.03%
BPCE SA	100,000	1.63%	31/1/2028	87,754	0.03%
Pernod Ricard SA	100,000	1.38%	7/4/2029	87,595	0.03%
Credit Agricole Home Loan SFH SA	100,000	0.88%	11/8/2028	87,410	0.03%
MMS USA Holdings, Inc.	100,000	1.25%	13/6/2028	87,400	0.03%
Credit Agricole Assurances SA^	100,000	2.63%	29/1/2048	87,399	0.03%
Cie de Financement Foncier SA	100,000	0.88%	11/9/2028	87,271	0.03%
Cie Generale des Etablissements Michelin SCA	100,000	2.50%	3/9/2038	87,239	0.03%
Credit Agricole Home Loan SFH SA	100,000	1.00%	16/1/2029	87,224	0.03%
Sanofi	100,000	1.38%	21/3/2030	87,019	0.03%
TotalEnergies Capital International SA	100,000	1.99%	8/4/2032	87,013	0.03%
Societe Fonciere Lyonnaise SA	100,000	1.50%	5/6/2027	86,930	0.03%
Arkea Home Loans SFH SA	100,000	1.75%	16/5/2032	86,910	0.03%
APRR SA	100,000	1.50%	25/1/2030	86,672	0.03%
BPCE SA^	100,000	0.50%	15/9/2027	86,584	0.03%
BPCE SA	100,000	2.38%	26/4/2032	86,538	0.03%
Societe Generale SA	100,000	0.75%	25/1/2027	86,453	0.03%
BPCE SA	100,000	0.50%	24/2/2027	86,384	0.03%
Indigo Group SAS	100,000	1.63%	19/4/2028	86,150	0.03%
TotalEnergies Capital International SA	100,000	0.70%	31/5/2028	86,095	0.03%
BPCE SA	100,000	0.01%	14/1/2027	86,029	0.03%
AXA Bank Europe SCF	100,000	0.75%	6/3/2029	85,605	0.03%
Engie SA	100,000	0.00%	4/3/2027	85,545	0.03%
Cie de Saint-Gobain	100,000	1.88%	15/3/2031	85,291	0.03%
HSBC Continental Europe SA	100,000	0.10%	3/9/2027	85,263	0.03%
Caisse Francaise de Financement Local	100,000	1.88%	25/5/2034	85,250	0.03%
Mercialys SA	100,000	1.80%	27/2/2026	85,202	0.03%
Veolia Environnement SA	100,000	1.63%	17/9/2030	85,156	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Credit Agricole Home Loan SFH SA	100,000	1.25%	24/3/2031	84,908	0.03%
BNP Paribas SA^	100,000	0.50%	19/2/2028	84,893	0.03%
Credit Mutuel Arkea SA^	100,000	1.25%	11/6/2029	84,842	0.03%
Credit Agricole Public Sector SCF SA	100,000	0.63%	29/3/2029	84,813	0.03%
Societe Generale SA^	100,000	0.88%	22/9/2028	84,802	0.03%
Vivendi SE	100,000	1.13%	11/12/2028	84,520	0.03%
Autoroutes du Sud de la France SA	100,000	1.38%	21/2/2031	84,489	0.03%
Legrand SA	100,000	0.63%	24/6/2028	84,409	0.03%
Credit Agricole SA	100,000	2.50%	22/4/2034	84,345	0.03%
APRR SA	100,000	1.63%	13/1/2032	84,208	0.03%
Schneider Electric SE	100,000	0.25%	11/3/2029	83,954	0.03%
Orange SA	100,000	1.63%	7/4/2032	83,843	0.03%
Credit Agricole Public Sector SCF SA	100,000	0.01%	13/9/2028	82,928	0.03%
Societe Generale SA	100,000	0.13%	18/2/2028	82,557	0.03%
AXA Bank Europe SCF	100,000	1.38%	18/4/2033	82,429	0.03%
APRR SA	100,000	0.00%	19/6/2028	82,392	0.03%
BNP Paribas SA	100,000	2.10%	7/4/2032	82,346	0.03%
Danone SA	100,000	0.40%	10/6/2029	82,270	0.03%
Eutelsat SA	100,000	2.25%	13/7/2027	82,205	0.03%
Credit Agricole SA	100,000	0.38%	20/4/2028	81,844	0.03%
Legrand SA	100,000	0.75%	20/5/2030	81,774	0.03%
Orange SA^	100,000	1.75%	Perpetual	81,612	0.03%
Air Liquide Finance SA	100,000	0.63%	20/6/2030	81,548	0.03%
Arkea Home Loans SFH SA	100,000	0.13%	12/7/2029	81,471	0.03%
Sanofi	100,000	1.88%	21/3/2038	81,392	0.03%
Teleperformance	100,000	0.25%	26/11/2027	81,391	0.03%
Credit Mutuel Arkea SA	100,000	0.38%	3/10/2028	81,219	0.03%
BPCE SA^	100,000	1.75%	2/2/2034	81,163	0.03%
TotalEnergies SE^	100,000	1.63%	Perpetual	81,106	0.03%
CNP Assurances^	100,000	2.50%	30/6/2051	81,067	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	80,861	0.03%
Arkema SA	100,000	0.75%	3/12/2029	80,544	0.03%
Carmila SA	100,000	2.13%	7/3/2028	80,463	0.03%
Veolia Environnement SA	100,000	1.63%	21/9/2032	80,412	0.03%
CNP Assurances	100,000	1.25%	27/1/2029	80,408	0.03%
La Banque Postale Home Loan SFH SA	100,000	0.01%	22/10/2029	80,140	0.03%
Covivio	100,000	1.13%	17/9/2031	80,128	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.88%	15/1/2031	79,948	0.03%
Credit Mutuel Home Loan SFH SA	100,000	0.13%	28/1/2030	79,659	0.03%
Danone SA	100,000	0.52%	9/11/2030	79,654	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.38%	11/2/2031	79,631	0.03%
EssilorLuxottica SA	100,000	0.75%	27/11/2031	79,438	0.03%
BNP Paribas SA^	100,000	0.88%	11/7/2030	79,312	0.03%
Credit Agricole Assurances SA	100,000	2.00%	17/7/2030	79,196	0.03%
Engie SA^	100,000	1.50%	Perpetual	79,177	0.03%
Societe Generale SA	100,000	1.25%	12/6/2030	79,115	0.03%
Engie SA	100,000	0.38%	26/10/2029	78,890	0.03%
Bouygues SA	100,000	0.50%	11/2/2030	78,458	0.03%
Alstom SA	100,000	0.00%	11/1/2029	78,378	0.03%
Orange SA	60,000	8.13%	28/1/2033	78,144	0.03%
Unibail-Rodamco-Westfield SE	100,000	2.00%	29/6/2032	78,119	0.03%
Holding d'Infrastructures des Metiers de l'Environnement	100,000	0.63%	16/9/2028	78,088	0.03%
Holding d'Infrastructures de Transport SASU	100,000	1.48%	18/1/2031	77,932	0.03%
Veolia Environnement SA	100,000	0.66%	15/1/2031	77,896	0.03%
Orange SA^	100,000	1.38%	Perpetual	77,884	0.03%
Engie SA	100,000	0.50%	24/10/2030	76,321	0.03%
Covivio Hotels SACA	100,000	1.00%	27/7/2029	76,009	0.03%
Credit Agricole SA	100,000	1.13%	12/7/2032	76,006	0.03%
TotalEnergies SE^	100,000	2.00%	Perpetual	75,910	0.03%
Gecina SA	100,000	1.63%	29/5/2034	74,943	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.38%	4/12/2031	74,756	0.03%
Credit Agricole Home Loan SFH SA	100,000	0.01%	3/11/2031	74,590	0.03%
Credit Mutuel Arkea SA	100,000	0.88%	25/10/2031	74,507	0.03%
AXA SA^	100,000	1.88%	10/7/2042	74,429	0.03%
BPCE SA	100,000	0.25%	14/1/2031	74,363	0.03%
Orange SA	100,000	1.20%	11/7/2034	73,881	0.03%
Cie Generale des Etablissements Michelin SCA	100,000	0.25%	2/11/2032	73,622	0.03%
Icade Sante SACA	100,000	1.38%	17/9/2030	73,279	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.75%	27/2/2034	73,151	0.03%
Engie SA	100,000	2.00%	28/9/2037	72,978	0.03%
TotalEnergies Capital International SA	100,000	1.54%	31/5/2039	72,011	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Groupe des Assurances du Credit Mutuel SADIR [^]	100,000	1.85%	21/4/2042	71,869	0.03%
Air Liquide Finance SA	100,000	0.38%	20/9/2033	71,518	0.03%
TotalEnergies SE [^]	100,000	2.13%	Perpetual	71,338	0.03%
Orange SA	100,000	0.75%	29/6/2034	70,183	0.02%
SCOR SE [^]	100,000	1.38%	17/9/2051	69,931	0.02%
TotalEnergies Capital International SA	100,000	1.62%	18/5/2040	69,503	0.02%
ICADE	100,000	0.63%	18/1/2031	69,257	0.02%
La Banque Postale Home Loan SFH SA	100,000	0.25%	12/2/2035	68,710	0.02%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal [^]	100,000	2.13%	21/6/2052	67,561	0.02%
Caisse Francaise de Financement Local	100,000	0.63%	20/1/2042	61,808	0.02%
BPCE SFH SA	100,000	0.38%	18/3/2041	59,314	0.02%
AXA Bank Europe SCF	100,000	0.25%	9/6/2040	59,147	0.02%
Unibail-Rodamco-Westfield SE	100,000	1.75%	1/7/2049	58,541	0.02%
PSA Tresorerie GIE	50,000	6.00%	19/9/2033	54,430	0.02%
Engie SA	20,000	5.95%	16/3/2111	20,025	0.01%
				45,630,038	15.67%
Germany 10.80% (2021: 11.19%)					
DZ HYP AG	600,000	0.01%	20/4/2029	491,000	0.17%
BMW Finance NV	550,000	1.00%	22/5/2028	482,021	0.17%
Norddeutsche Landesbank-Girozentrale	500,000	0.25%	17/5/2024	479,775	0.17%
UniCredit Bank AG	500,000	0.63%	20/11/2025	463,894	0.16%
Continental AG	450,000	3.63%	30/11/2027	437,415	0.15%
Commerzbank AG	500,000	0.01%	11/3/2030	397,448	0.14%
Mercedes-Benz Finance Canada, Inc.	400,000	3.00%	23/2/2027	390,913	0.13%
Muenchener Hypothekenbank eG	400,000	0.50%	22/4/2026	365,878	0.13%
Allianz SE [^]	300,000	3.38%	Perpetual	289,120	0.10%
Mercedes-Benz International Finance BV	300,000	2.00%	22/8/2026	286,612	0.10%
Vonovia Finance BV	300,000	1.25%	6/12/2024	284,136	0.10%
Merck KGaA [^]	300,000	1.63%	25/6/2029	282,490	0.10%
Deutsche Pfandbriefbank AG	300,000	1.00%	13/4/2026	279,093	0.10%
DZ HYP AG	300,000	0.01%	12/9/2025	275,019	0.09%
Vonovia Finance BV	300,000	1.50%	22/3/2026	270,289	0.09%
Deutsche Pfandbriefbank AG	300,000	0.01%	25/8/2026	266,756	0.09%
Berlin Hyp AG	300,000	0.63%	23/2/2029	256,931	0.09%
Aareal Bank AG	300,000	0.01%	1/2/2028	254,488	0.09%
Deutsche Telekom AG	270,000	0.88%	25/3/2026	251,138	0.09%
Hamburg Commercial Bank AG	300,000	0.10%	2/11/2028	249,794	0.09%
Siemens Financieringsmaatschappij NV	300,000	0.25%	20/2/2029	249,330	0.09%
Bayer AG	300,000	0.38%	12/1/2029	242,394	0.08%
Berlin Hyp AG	300,000	0.13%	18/1/2030	242,101	0.08%
Deutsche Bank AG [^]	300,000	1.75%	19/11/2030	234,687	0.08%
Mercedes-Benz International Finance BV	246,000	1.38%	26/6/2026	230,824	0.08%
UniCredit Bank AG	250,000	0.50%	4/5/2026	228,487	0.08%
RWE AG	250,000	2.75%	24/5/2030	227,037	0.08%
HeidelbergCement Finance Luxembourg SA	200,000	2.50%	9/10/2024	196,800	0.07%
HeidelbergCement AG	200,000	2.25%	3/6/2024	196,737	0.07%
Fresenius SE & Co. KGaA	200,000	4.25%	28/5/2026	196,670	0.07%
Deutsche Bank AG	200,000	2.75%	17/2/2025	196,649	0.07%
Mercedes-Benz International Finance BV	200,000	0.88%	9/4/2024	194,172	0.07%
Eurogrid GmbH	200,000	1.88%	10/6/2025	192,035	0.07%
Deutsche Bank AG	200,000	2.25%	20/9/2027	191,157	0.07%
Evonik Industries AG	200,000	0.38%	7/9/2024	190,731	0.07%
Landesbank Hessen-Thueringen Girozentrale	200,000	0.00%	3/7/2024	190,538	0.07%
Commerzbank AG	200,000	0.63%	13/3/2025	188,694	0.07%
SAP SE	200,000	1.75%	22/2/2027	188,536	0.07%
Deutsche Pfandbriefbank AG	200,000	1.75%	1/3/2027	188,138	0.07%
Landesbank Baden-Wuerttemberg	200,000	1.75%	28/2/2028	186,729	0.06%
Bayer AG	200,000	0.05%	12/1/2025	186,312	0.06%
DZ HYP AG	200,000	0.50%	13/11/2025	185,060	0.06%
Landesbank Hessen-Thueringen Girozentrale	200,000	0.63%	12/1/2027	180,507	0.06%
Deutsche Telekom International Finance BV	200,000	2.00%	1/12/2029	180,146	0.06%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	200,000	3.25%	26/5/2049	178,801	0.06%
Aareal Bank AG	200,000	0.01%	3/8/2026	178,107	0.06%
Norddeutsche Landesbank-Girozentrale	200,000	0.01%	23/9/2026	177,542	0.06%
UniCredit Bank AG	200,000	0.01%	28/9/2026	177,470	0.06%
Merck KGaA [^]	200,000	1.63%	9/9/2080	177,466	0.06%
BMW Finance NV	200,000	1.50%	6/2/2029	176,786	0.06%
Deutsche Post AG	200,000	0.75%	20/5/2029	172,936	0.06%
Vonovia SE	200,000	1.88%	28/6/2028	169,956	0.06%
Vonovia Finance BV	200,000	1.50%	14/1/2028	168,353	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Berlin Hyp AG	200,000	0.01%	7/7/2028	167,875	0.06%
BMW Finance NV	180,000	0.75%	13/7/2026	165,070	0.06%
Bayer AG	200,000	1.13%	6/1/2030	164,417	0.06%
Mercedes-Benz Group AG	200,000	0.75%	10/9/2030	162,881	0.06%
Siemens Financieringsmaatschappij NV	170,000	0.00%	5/9/2024	161,985	0.06%
Bayerische Landesbank	200,000	0.20%	20/5/2030	161,099	0.06%
Bayer AG	200,000	1.38%	6/7/2032	156,482	0.05%
UniCredit Bank AG	200,000	0.01%	10/3/2031	153,839	0.05%
UniCredit Bank AG	200,000	0.38%	17/1/2033	150,893	0.05%
Mercedes-Benz Group AG	200,000	0.75%	11/3/2033	148,934	0.05%
BMW Finance NV	150,000	1.00%	14/11/2024	144,192	0.05%
Muenchener Hypothekenbank eG	200,000	0.25%	2/5/2036	133,961	0.05%
Siemens Financieringsmaatschappij NV	132,000	0.30%	28/2/2024	127,911	0.04%
Fresenius Finance Ireland plc	150,000	3.00%	30/1/2032	123,365	0.04%
LANXESS AG	147,000	0.00%	8/9/2027	123,112	0.04%
Siemens Financieringsmaatschappij NV	150,000	0.13%	5/9/2029	123,058	0.04%
Commerzbank AG	150,000	1.25%	9/1/2034	121,677	0.04%
Siemens Financieringsmaatschappij NV	150,000	1.75%	28/2/2039	118,115	0.04%
Fresenius SE & Co. KGaA	120,000	1.88%	15/2/2025	114,932	0.04%
Commerzbank AG	120,000	0.63%	28/8/2024	114,431	0.04%
E.ON SE	140,000	0.10%	19/12/2028	113,299	0.04%
Mercedes-Benz Group AG	150,000	1.13%	8/8/2034	112,697	0.04%
E.ON International Finance BV	100,000	5.75%	14/2/2033	110,780	0.04%
Deutsche Telekom International Finance BV	100,000	4.88%	22/4/2025	103,737	0.04%
Hannover Rueck SE^	100,000	5.88%	26/8/2043	101,937	0.04%
Aareal Bank AG	100,000	4.50%	25/7/2025	100,078	0.03%
Covestro AG	100,000	4.75%	15/11/2028	100,074	0.03%
BASF SE	100,000	2.50%	22/1/2024	100,072	0.03%
Talanx AG	100,000	4.00%	25/10/2029	99,269	0.03%
Berlin Hyp AG	100,000	3.00%	25/10/2027	99,018	0.03%
Mercedes-Benz International Finance BV	100,000	2.63%	7/4/2025	98,730	0.03%
Deutsche Bank AG	100,000	4.50%	19/5/2026	98,303	0.03%
Amprion GmbH	100,000	3.97%	22/9/2032	98,245	0.03%
BASF SE	100,000	3.75%	29/6/2032	98,140	0.03%
Bayerische Landesbank	100,000	1.75%	8/4/2024	98,137	0.03%
Vonovia SE	100,000	5.00%	23/11/2030	97,969	0.03%
Siemens Financieringsmaatschappij NV	100,000	2.25%	10/3/2025	97,892	0.03%
Commerzbank AG^	100,000	4.63%	21/3/2028	97,720	0.03%
Wintershall Dea Finance BV	100,000	0.45%	25/9/2023	97,518	0.03%
Deutsche Bank AG^	100,000	5.63%	19/5/2031	97,472	0.03%
Allianz SE^	100,000	4.60%	7/9/2038	97,260	0.03%
adidas AG	100,000	3.13%	21/11/2029	97,254	0.03%
Bertelsmann SE & Co. KGaA	100,000	3.50%	29/5/2029	97,034	0.03%
Mercedes-Benz International Finance BV	100,000	0.00%	8/2/2024	96,646	0.03%
Deutsche Bank AG^	100,000	5.00%	5/9/2030	96,630	0.03%
Robert Bosch Investment Nederland BV	100,000	2.63%	24/5/2028	96,331	0.03%
SAP SE	100,000	0.75%	10/12/2024	95,928	0.03%
HeidelbergCement AG	100,000	1.50%	7/2/2025	95,791	0.03%
Hannover Rueck SE^	100,000	3.38%	Perpetual	95,567	0.03%
Deutsche Pfandbriefbank AG	100,000	2.38%	29/5/2028	95,494	0.03%
Eurogrid GmbH	100,000	3.28%	5/9/2031	95,464	0.03%
Mercedes-Benz International Finance BV	100,000	0.85%	28/2/2025	95,135	0.03%
E.ON SE	100,000	0.00%	28/8/2024	95,100	0.03%
Siemens Financieringsmaatschappij NV	100,000	2.75%	9/9/2030	94,822	0.03%
RWE AG	100,000	2.13%	24/5/2026	94,647	0.03%
Aareal Bank AG	100,000	2.38%	14/9/2029	94,454	0.03%
Hamburg Commercial Bank AG	100,000	2.00%	20/7/2027	94,380	0.03%
E.ON International Finance BV	100,000	1.63%	30/5/2026	94,334	0.03%
Deutsche Apotheker-und Aerztebank eG	100,000	0.50%	14/2/2025	94,256	0.03%
Landesbank Baden-Wuerttemberg	100,000	0.25%	10/1/2025	94,075	0.03%
Landesbank Baden-Wuerttemberg	100,000	0.38%	27/2/2025	93,952	0.03%
Santander Consumer Bank AG	100,000	0.25%	15/10/2024	93,692	0.03%
Brenntag Finance BV	100,000	1.13%	27/9/2025	93,645	0.03%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.01%	22/1/2025	93,527	0.03%
Deutsche Bank AG^	100,000	1.00%	19/11/2025	93,310	0.03%
DZ HYP AG	100,000	0.38%	6/6/2025	93,253	0.03%
Evonik Industries AG	100,000	2.25%	25/9/2027	93,087	0.03%
Commerzbank AG^	100,000	3.00%	14/9/2027	93,020	0.03%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.50%	25/9/2025	92,889	0.03%
DZ HYP AG	100,000	0.75%	2/2/2026	92,643	0.03%
BASF SE	100,000	0.75%	17/3/2026	92,615	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Merck Financial Services GmbH	100,000	0.13%	16/7/2025	92,477	0.03%
Continental AG	100,000	0.38%	27/6/2025	92,427	0.03%
Deutsche Pfandbriefbank AG	100,000	0.13%	5/9/2024	92,403	0.03%
Mercedes-Benz Group AG	100,000	2.38%	22/5/2030	92,284	0.03%
Deutsche Bank AG^	100,000	3.25%	24/5/2028	92,210	0.03%
Berlin Hyp AG	100,000	1.00%	5/7/2026	91,980	0.03%
Deutsche Post AG	100,000	0.38%	20/5/2026	91,835	0.03%
Landesbank Baden-Wuerttemberg	100,000	0.38%	14/1/2026	91,758	0.03%
Vantage Towers AG	100,000	0.75%	31/3/2030	91,758	0.03%
Bertelsmann SE & Co. KGaA	100,000	2.00%	1/4/2028	91,691	0.03%
Allianz SE^	100,000	4.25%	5/7/2052	91,684	0.03%
Commerzbank AG^	100,000	0.75%	24/3/2026	91,386	0.03%
Covestro AG	100,000	0.88%	3/2/2026	91,342	0.03%
Traton Finance Luxembourg SA	100,000	0.13%	24/3/2025	91,121	0.03%
Vonovia Finance BV	100,000	1.13%	8/9/2025	90,990	0.03%
Commerzbank AG	100,000	0.10%	11/9/2025	90,817	0.03%
BMW Finance NV	100,000	0.00%	11/1/2026	90,774	0.03%
BASF SE	100,000	0.88%	15/11/2027	90,532	0.03%
SAP SE	100,000	1.25%	10/3/2028	90,505	0.03%
DZ HYP AG	100,000	0.50%	30/9/2026	90,410	0.03%
E.ON SE	100,000	0.13%	18/1/2026	90,409	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.38%	5/6/2026	90,401	0.03%
Deutsche Pfandbriefbank AG	100,000	0.25%	17/1/2025	90,384	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.00%	20/2/2026	90,137	0.03%
Wurth Finance International BV	100,000	2.13%	23/8/2030	89,877	0.03%
Landesbank Baden-Wuerttemberg	100,000	0.01%	17/6/2026	89,597	0.03%
HeidelbergCement Finance Luxembourg SA	100,000	1.75%	24/4/2028	89,559	0.03%
E.ON SE	100,000	0.25%	24/10/2026	89,318	0.03%
BMW Finance NV	100,000	0.38%	14/1/2027	89,196	0.03%
Bayerische Landesbank	100,000	0.63%	19/7/2027	89,178	0.03%
Fresenius Finance Ireland plc	100,000	0.00%	1/10/2025	89,155	0.03%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.88%	20/3/2028	88,873	0.03%
DZ HYP AG	100,000	0.88%	22/3/2028	88,789	0.03%
DZ HYP AG	100,000	0.63%	30/8/2027	88,780	0.03%
Muenchener Hypothekenbank eG	100,000	1.88%	25/8/2032	88,582	0.03%
Deutsche Telekom AG	100,000	0.50%	5/7/2027	88,559	0.03%
Eurogrid GmbH	100,000	1.50%	18/4/2028	88,537	0.03%
DZ HYP AG	100,000	0.01%	26/10/2026	88,481	0.03%
Deutsche Bank AG^	100,000	4.00%	24/6/2032	88,419	0.03%
Norddeutsche Landesbank-Girozentrale	100,000	0.75%	18/1/2028	88,419	0.03%
Mercedes-Benz Group AG	100,000	1.50%	3/7/2029	88,369	0.03%
Fresenius SE & Co. KGaA	100,000	2.88%	15/2/2029	88,347	0.03%
Berlin Hyp AG	100,000	1.13%	25/10/2027	88,295	0.03%
Commerzbank AG	100,000	0.50%	4/12/2026	88,152	0.03%
DZ HYP AG	100,000	1.63%	30/5/2031	88,106	0.03%
Deutsche Bank AG	100,000	1.63%	20/1/2027	88,060	0.03%
Bausparkasse Schwabisch Hall AG	100,000	2.00%	17/5/2034	87,999	0.03%
BASF SE	100,000	0.25%	5/6/2027	87,924	0.03%
Allianz Finance II BV	100,000	0.00%	22/11/2026	87,909	0.03%
Vonovia SE	100,000	0.00%	1/12/2025	87,598	0.03%
Deutsche Apotheker-und Aertztebank eG	100,000	0.75%	5/7/2028	87,567	0.03%
E.ON SE	100,000	1.63%	22/5/2029	87,530	0.03%
LEG Immobilien SE	100,000	0.38%	17/1/2026	87,507	0.03%
ING-DiBa AG	100,000	0.13%	23/5/2027	87,415	0.03%
Allianz Finance II BV	100,000	1.50%	15/1/2030	87,370	0.03%
E.ON SE	100,000	0.38%	29/9/2027	87,280	0.03%
Deutsche Boerse AG^	100,000	2.00%	23/6/2048	87,210	0.03%
Deutsche Bank AG^	100,000	0.75%	17/2/2027	87,113	0.03%
Deutsche Boerse AG^	100,000	1.25%	16/6/2047	87,018	0.03%
SAP SE	100,000	1.63%	10/3/2031	86,852	0.03%
Bayerische Landesbank	100,000	0.75%	5/2/2029	86,511	0.03%
Deutsche Telekom AG	100,000	1.75%	25/3/2031	86,471	0.03%
Vonovia Finance BV	100,000	0.63%	9/7/2026	86,143	0.03%
Commerzbank AG	100,000	0.38%	1/9/2027	85,980	0.03%
Vier Gas Transport GmbH	100,000	1.50%	25/9/2028	85,876	0.03%
ING-DiBa AG	100,000	0.63%	25/2/2029	85,654	0.03%
BASF SE	100,000	1.50%	22/5/2030	85,634	0.03%
Merck Financial Services GmbH	100,000	0.50%	16/7/2028	85,194	0.03%
Hamburg Commercial Bank AG^	100,000	0.50%	22/9/2026	84,952	0.03%
Siemens Financieringsmaatschappij NV	100,000	1.25%	28/2/2031	84,015	0.03%
Landesbank Baden-Wuerttemberg	100,000	0.01%	18/9/2028	83,491	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
SAP SE	100,000	0.38%	18/5/2029	83,289	0.03%
Infineon Technologies AG	100,000	2.00%	24/6/2032	82,816	0.03%
Mercedes-Benz Group AG	100,000	0.75%	8/2/2030	82,600	0.03%
Aareal Bank AG	100,000	0.05%	2/9/2026	82,561	0.03%
Vonovia Finance BV	100,000	2.25%	7/4/2030	81,899	0.03%
Vonovia SE	100,000	0.38%	16/6/2027	81,877	0.03%
HOCHTIEF AG	100,000	0.50%	3/9/2027	81,398	0.03%
Deutsche Telekom International Finance BV	90,000	1.50%	3/4/2028	81,297	0.03%
Wintershall Dea Finance BV	100,000	1.33%	25/9/2028	80,972	0.03%
Allianz SE [^]	100,000	2.12%	8/7/2050	80,644	0.03%
Deutsche Bank AG	100,000	0.01%	2/10/2029	80,535	0.03%
Grand City Properties SA	100,000	1.38%	3/8/2026	80,315	0.03%
alstria office-AG	100,000	0.50%	26/9/2025	79,974	0.03%
Vonovia SE	100,000	2.38%	25/3/2032	79,391	0.03%
BMW Finance NV	100,000	0.88%	14/1/2032	79,013	0.03%
Allianz Finance II BV	100,000	0.50%	14/1/2031	78,917	0.03%
UniCredit Bank AG	100,000	0.01%	24/6/2030	78,825	0.03%
alstria office-AG	100,000	1.50%	23/6/2026	78,468	0.03%
Eurogrid GmbH	100,000	1.11%	15/5/2032	78,446	0.03%
Fresenius Medical Care AG & Co. KGaA	100,000	1.50%	29/5/2030	78,110	0.03%
Aroundtown SA	100,000	0.63%	9/7/2025	77,876	0.03%
Sirius Real Estate Ltd.	100,000	1.13%	22/6/2026	77,749	0.03%
Hannover Rueck SE [^]	100,000	1.75%	8/10/2040	77,713	0.03%
E.ON International Finance BV	90,000	1.50%	31/7/2029	77,613	0.03%
BASF SE	100,000	1.45%	13/12/2032	77,545	0.03%
Berlin Hyp AG	100,000	0.01%	27/1/2031	77,389	0.03%
DZ HYP AG	100,000	0.88%	17/4/2034	77,258	0.03%
Bayerische Landesbank	100,000	0.05%	30/4/2031	77,208	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.50%	20/2/2032	76,501	0.03%
Siemens Financieringsmaatschappij NV	100,000	1.25%	25/2/2035	76,494	0.03%
Aroundtown SA	100,000	1.50%	28/5/2026	75,943	0.03%
Vier Gas Transport GmbH	100,000	0.13%	10/9/2029	75,548	0.03%
Wintershall Dea Finance BV	100,000	1.82%	25/9/2031	73,780	0.03%
Deutsche Bank AG [^]	100,000	1.38%	17/2/2032	72,574	0.03%
Allianz Finance II BV	100,000	0.50%	22/11/2033	72,249	0.03%
RWE AG	100,000	1.00%	26/11/2033	71,250	0.03%
Aroundtown SA	100,000	0.00%	16/7/2026	71,067	0.02%
ING-DiBa AG	100,000	1.00%	23/5/2039	70,543	0.02%
Traton Finance Luxembourg SA	100,000	1.25%	24/3/2033	70,117	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	100,000	1.00%	26/5/2042	69,770	0.02%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.50%	19/1/2037	68,918	0.02%
Deutsche Wohnen SE	100,000	0.50%	7/4/2031	68,370	0.02%
LEG Immobilien SE	100,000	1.50%	17/1/2034	66,843	0.02%
Grand City Properties SA	100,000	0.13%	11/1/2028	66,835	0.02%
Vonovia SE	100,000	0.75%	1/9/2032	66,145	0.02%
Aroundtown SA	100,000	0.38%	15/4/2027	66,041	0.02%
LEG Immobilien SE	100,000	1.00%	19/11/2032	66,010	0.02%
Deutsche Telekom International Finance BV	50,000	7.50%	24/1/2033	63,322	0.02%
Deutsche Telekom AG	80,000	2.25%	29/3/2039	62,537	0.02%
Vonovia Finance BV	100,000	1.63%	7/10/2039	58,951	0.02%
Vonovia Finance BV	100,000	1.00%	28/1/2041	48,731	0.02%
Deutsche Bank AG	50,000	0.25%	8/3/2024	48,291	0.02%
Knorr-Bremse AG	50,000	1.13%	13/6/2025	47,698	0.02%
LANXESS AG	50,000	1.13%	16/5/2025	47,288	0.02%
Aroundtown SA [^]	100,000	3.38%	Perpetual	46,292	0.02%
Deutsche Bank AG	50,000	0.50%	22/1/2026	45,959	0.02%
E.ON SE	50,000	1.63%	29/3/2031	41,861	0.01%
E.ON SE	40,000	0.88%	8/1/2025	38,045	0.01%
Deutsche Telekom AG	30,000	1.75%	9/12/2049	19,289	0.01%
				31,465,185	10.80%
Hong Kong 0.08% (2021: 0.06%)					
CK Hutchison Group Telecom Finance SA	200,000	1.13%	17/10/2028	165,721	0.06%
Hong Kong Government International Bond	100,000	1.00%	24/11/2041	58,500	0.02%
				224,221	0.08%
Hungary 0.24% (2021: 0.26%)					
Hungary Government International Bond	250,000	1.13%	28/4/2026	222,903	0.08%
MFB Magyar Fejlesztési Bank Zrt	100,000	1.38%	24/6/2025	90,458	0.03%
Hungary Government International Bond	100,000	4.25%	16/6/2031	90,114	0.03%
Hungary Government International Bond	100,000	0.13%	21/9/2028	73,766	0.03%
Hungary Government International Bond	110,000	1.75%	5/6/2035	72,080	0.02%
Hungary Government International Bond	53,000	5.00%	22/2/2027	52,579	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Hungary Government International Bond	100,000	1.50%	17/11/2050	49,509	0.02%
Hungary Government International Bond	50,000	1.75%	10/10/2027	43,698	0.01%
				695,107	0.24%
Iceland 0.04% (2021: 0.03%)					
Iceland Government International Bond	160,000	0.00%	15/4/2028	130,756	0.04%
				130,756	0.04%
Indonesia 0.28% (2021: 0.28%)					
Indonesia Government International Bond	200,000	2.15%	18/7/2024	195,601	0.07%
Indonesia Government International Bond	200,000	3.75%	14/6/2028	193,962	0.07%
Indonesia Government International Bond	200,000	1.75%	24/4/2025	190,988	0.07%
Indonesia Government International Bond	100,000	1.00%	28/7/2029	80,588	0.03%
Indonesia Government International Bond	100,000	1.10%	12/3/2033	73,044	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	100,000	1.88%	5/11/2031	72,090	0.02%
				806,273	0.28%
Ireland 0.48% (2021: 0.50%)					
Ryanair DAC	200,000	0.88%	25/5/2026	178,640	0.06%
Dell Bank International DAC	200,000	0.50%	27/10/2026	173,025	0.06%
CRH Funding BV	200,000	1.63%	5/5/2030	169,895	0.06%
AIB Group plc^	100,000	3.63%	4/7/2026	97,009	0.03%
Smurfit Kappa Acquisitions ULC	100,000	2.88%	15/1/2026	96,919	0.03%
AIB Group plc	100,000	1.25%	28/5/2024	96,326	0.03%
Bank of Ireland Group plc^	100,000	1.00%	25/11/2025	93,553	0.03%
Bank of Ireland Group plc^	100,000	1.88%	5/6/2026	92,815	0.03%
Linde plc	100,000	1.00%	31/3/2027	91,000	0.03%
AIB Group plc^	100,000	2.25%	4/4/2028	89,217	0.03%
Kerry Group Financial Services Unltd Co.	113,000	0.88%	1/12/2031	86,115	0.03%
DXC Capital Funding DAC	100,000	0.95%	15/9/2031	75,432	0.03%
Smurfit Kappa Treasury ULC	100,000	1.00%	22/9/2033	69,915	0.03%
				1,409,861	0.48%
Israel 0.27% (2021: 0.24%)					
Israel Government International Bond	300,000	2.88%	29/1/2024	298,236	0.10%
Israel Government International Bond	200,000	1.50%	18/1/2027	185,264	0.06%
Israel Government International Bond	150,000	1.50%	16/1/2029	134,739	0.05%
Israel Government International Bond	100,000	2.50%	16/1/2049	78,847	0.03%
Israel Government International Bond	100,000	0.63%	18/1/2032	78,003	0.03%
				775,089	0.27%
Italy 3.48% (2021: 3.17%)					
Enel Finance International NV	400,000	0.25%	17/11/2025	363,637	0.13%
Eni SpA	300,000	1.75%	18/1/2024	296,094	0.10%
Intesa Sanpaolo SpA	300,000	2.13%	26/5/2025	287,287	0.10%
UniCredit SpA	300,000	0.38%	31/10/2026	266,724	0.09%
Banca Monte dei Paschi di Siena SpA	300,000	0.88%	8/10/2026	266,591	0.09%
UniCredit SpA^	250,000	1.63%	3/7/2025	240,096	0.08%
Intesa Sanpaolo SpA	250,000	1.00%	25/9/2025	234,482	0.08%
Intesa Sanpaolo SpA	250,000	0.63%	24/2/2026	221,438	0.08%
Assicurazioni Generali SpA^	200,000	4.60%	Perpetual	194,310	0.07%
Iren SpA	200,000	1.95%	19/9/2025	190,540	0.07%
Enel Finance International NV	200,000	0.00%	17/6/2024	190,284	0.07%
Credit Agricole Italia SpA	200,000	0.25%	30/9/2024	189,319	0.07%
Intesa Sanpaolo SpA	200,000	1.13%	4/10/2027	180,112	0.06%
Enel Finance International NV	200,000	0.38%	17/6/2027	172,344	0.06%
Intesa Sanpaolo SpA	200,000	0.75%	16/3/2028	166,073	0.06%
Autostrade per l'Italia SpA	200,000	1.63%	25/1/2028	165,448	0.06%
Enel SpA^	200,000	1.38%	Perpetual	158,020	0.05%
UniCredit SpA^	150,000	5.85%	15/11/2027	152,117	0.05%
Credit Agricole Italia SpA	200,000	0.38%	20/1/2032	147,784	0.05%
UniCredit SpA	200,000	0.85%	19/1/2031	144,578	0.05%
Snam SpA	150,000	0.00%	12/5/2024	142,758	0.05%
Enel Finance International NV	150,000	0.00%	17/6/2027	126,713	0.04%
Eni SpA	100,000	3.75%	12/9/2025	101,412	0.04%
Assicurazioni Generali SpA	100,000	4.13%	4/5/2026	100,977	0.04%
Assicurazioni Generali SpA^	100,000	5.50%	27/10/2047	100,940	0.04%
Intesa Sanpaolo SpA	100,000	3.38%	24/1/2025	99,806	0.03%
Zi Rete Gas SpA	100,000	3.00%	16/7/2024	98,917	0.03%
Mediobanca Banca di Credito Finanziario SpA^	100,000	4.63%	7/2/2029	98,754	0.03%
Snam SpA	100,000	3.38%	5/12/2026	97,743	0.03%
Intesa Sanpaolo SpA	100,000	0.50%	5/3/2024	96,786	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.13%	12/8/2024	96,301	0.03%
Intesa Sanpaolo SpA	100,000	1.00%	4/7/2024	96,082	0.03%
ERG SpA	100,000	1.88%	11/4/2025	96,053	0.03%
Banco di Desio e della Brianza SpA	100,000	0.88%	12/9/2024	95,724	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Intesa Sanpaolo SpA	100,000	0.50%	15/7/2024	95,665	0.03%
Assicurazioni Generali SpA	100,000	3.88%	29/1/2029	95,378	0.03%
2i Rete Gas SpA	100,000	2.20%	11/9/2025	95,027	0.03%
Credit Agricole Italia SpA	100,000	1.13%	21/3/2025	95,012	0.03%
Enel SpA^	100,000	3.50%	Perpetual	94,683	0.03%
Intesa Sanpaolo SpA	100,000	1.13%	14/7/2025	94,487	0.03%
FCA Bank SpA	100,000	0.50%	13/9/2024	94,143	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.13%	15/7/2025	93,366	0.03%
UniCredit SpA	100,000	0.50%	9/4/2025	92,487	0.03%
Terna - Rete Elettrica Nazionale	100,000	1.00%	10/4/2026	92,320	0.03%
UniCredit SpA^	100,000	1.25%	16/6/2026	92,236	0.03%
Eni SpA	100,000	1.25%	18/5/2026	92,134	0.03%
Enel Finance International NV	100,000	1.13%	16/9/2026	91,958	0.03%
Eni SpA	100,000	1.50%	17/1/2027	91,605	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.88%	15/1/2026	90,766	0.03%
Intesa Sanpaolo SpA	100,000	1.13%	16/6/2027	90,651	0.03%
Eni SpA^	100,000	2.63%	Perpetual	90,405	0.03%
Credit Agricole Italia SpA	100,000	1.00%	25/3/2027	90,312	0.03%
Terna - Rete Elettrica Nazionale	100,000	1.38%	26/7/2027	90,223	0.03%
Autostrade per l'Italia SpA	100,000	1.75%	26/6/2026	89,659	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.50%	1/10/2026	89,525	0.03%
Credit Agricole Italia SpA	100,000	1.63%	21/3/2029	89,382	0.03%
UniCredit SpA	100,000	0.33%	19/1/2026	88,843	0.03%
Enel Finance International NV	100,000	0.00%	28/5/2026	88,148	0.03%
Intesa Sanpaolo SpA	100,000	1.75%	20/3/2028	87,061	0.03%
Enel Finance International NV	125,000	1.25%	17/1/2035	86,998	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.25%	24/11/2029	86,292	0.03%
UniCredit SpA^	100,000	0.93%	18/1/2028	85,626	0.03%
Enel SpA^	100,000	2.25%	Perpetual	85,622	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.75%	15/7/2027	85,564	0.03%
Eni SpA	100,000	1.13%	19/9/2028	85,368	0.03%
Credit Agricole Italia SpA	100,000	0.25%	17/1/2028	84,870	0.03%
Eni SpA	100,000	2.00%	18/5/2031	84,316	0.03%
Intesa Sanpaolo SpA	100,000	1.75%	4/7/2029	83,834	0.03%
Eni SpA^	100,000	3.38%	Perpetual	82,940	0.03%
Assicurazioni Generali SpA	100,000	2.43%	14/7/2031	81,804	0.03%
Italgas SpA	100,000	0.00%	16/2/2028	80,470	0.03%
UniCredit SpA^	100,000	0.80%	5/7/2029	80,379	0.03%
Enel Finance International NV	100,000	0.38%	28/5/2029	79,316	0.03%
Snam SpA	100,000	0.75%	17/6/2030	78,818	0.03%
Eni SpA	100,000	0.63%	23/1/2030	78,133	0.03%
2i Rete Gas SpA	105,000	0.58%	29/1/2031	77,751	0.03%
ASTM SpA	100,000	1.50%	25/1/2030	77,115	0.03%
Eni SpA^	100,000	2.75%	Perpetual	76,954	0.03%
Autostrade per l'Italia SpA	100,000	2.25%	25/1/2032	76,083	0.03%
Terna - Rete Elettrica Nazionale	100,000	0.75%	24/7/2032	73,784	0.03%
ASTM SpA	100,000	2.38%	25/11/2033	71,911	0.03%
Snam SpA	100,000	1.25%	20/6/2034	71,574	0.02%
Eni SpA	100,000	1.00%	11/10/2034	69,870	0.02%
Snam SpA	100,000	1.00%	12/9/2034	69,014	0.02%
Italgas SpA	100,000	0.50%	16/2/2033	68,261	0.02%
Enel Finance International NV	100,000	0.88%	28/9/2034	66,948	0.02%
Terna - Rete Elettrica Nazionale	50,000	4.90%	28/10/2024	51,093	0.02%
				10,152,428	3.48%
Japan 1.27% (2021: 1.33%)					
Sumitomo Mitsui Banking Corp.	400,000	0.01%	10/9/2025	362,431	0.12%
Takeda Pharmaceutical Co., Ltd.	300,000	3.00%	21/11/2030	280,757	0.10%
Mitsubishi UFJ Financial Group, Inc.^	200,000	3.27%	19/9/2025	196,838	0.07%
Mitsubishi UFJ Financial Group, Inc.^	200,000	2.26%	14/6/2025	194,702	0.07%
Mitsubishi UFJ Financial Group, Inc.	200,000	0.98%	9/6/2024	193,358	0.07%
Mizuho Financial Group, Inc.	200,000	0.52%	10/6/2024	191,566	0.07%
Takeda Pharmaceutical Co., Ltd.	200,000	1.00%	9/7/2029	167,554	0.06%
Toyota Motor Finance Netherlands BV	200,000	0.00%	25/2/2028	166,031	0.06%
Mizuho Financial Group, Inc.^	200,000	0.47%	6/9/2029	160,285	0.05%
Development Bank of Japan, Inc.	150,000	2.13%	1/9/2026	143,212	0.05%
Mizuho Financial Group, Inc.	100,000	4.03%	5/9/2032	97,852	0.03%
American Honda Finance Corp.	100,000	0.75%	17/1/2024	97,440	0.03%
East Japan Railway Co.	100,000	3.25%	8/9/2030	95,942	0.03%
Asahi Group Holdings Ltd.	100,000	0.01%	19/4/2024	95,446	0.03%
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	92,630	0.03%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.55%	15/6/2026	92,313	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Development Bank of Japan, Inc.	100,000	0.01%	9/9/2025	91,266	0.03%
Mizuho Financial Group, Inc.	100,000	0.21%	7/10/2025	91,243	0.03%
NTT Finance Corp.	100,000	0.08%	13/12/2025	90,512	0.03%
Mizuho Financial Group, Inc.	100,000	1.63%	8/4/2027	90,484	0.03%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.41%	14/6/2027	89,690	0.03%
Nissan Motor Co., Ltd.	100,000	3.20%	17/9/2028	87,457	0.03%
NTT Finance Corp.	100,000	0.40%	13/12/2028	82,455	0.03%
Asahi Group Holdings Ltd.	100,000	0.54%	23/10/2028	81,977	0.03%
Sumitomo Mitsui Financial Group, Inc.	100,000	0.63%	23/10/2029	79,120	0.03%
NTT Finance Corp.	100,000	0.34%	3/3/2030	78,475	0.03%
Mizuho Financial Group, Inc.	100,000	0.69%	7/10/2030	76,884	0.03%
Takeda Pharmaceutical Co., Ltd.	100,000	2.00%	9/7/2040	70,425	0.02%
East Japan Railway Co.	100,000	1.10%	15/9/2039	64,447	0.02%
				3,702,792	1.27%
Kazakhstan 0.04% (2021: 0.09%)					
Kazakhstan Government International Bond	130,000	0.60%	30/9/2026	114,008	0.04%
				114,008	0.04%
Luxembourg 0.72% (2021: 0.66%)					
European Financial Stability Facility	250,000	2.38%	21/6/2032	233,564	0.08%
ArcelorMittal SA	200,000	4.88%	26/9/2026	199,948	0.07%
Prologis International Funding II SA	200,000	2.38%	14/11/2030	169,334	0.06%
JAB Holdings BV	100,000	4.75%	29/6/2032	100,490	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	2.00%	15/2/2024	94,966	0.03%
ArcelorMittal SA	100,000	1.75%	19/11/2025	94,183	0.03%
Logicor Financing Sarl	100,000	0.75%	15/7/2024	91,702	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	2.20%	24/7/2025	88,894	0.03%
Logicor Financing Sarl	100,000	1.50%	13/7/2026	84,436	0.03%
Logicor Financing Sarl	100,000	3.25%	13/11/2028	83,768	0.03%
P3 Group Sarl	100,000	0.88%	26/1/2026	83,338	0.03%
SES SA	100,000	0.88%	4/11/2027	83,117	0.03%
Czech Gas Networks Investments Sarl	100,000	1.00%	16/7/2027	83,083	0.03%
AXA Logistics Europe Master SCA	100,000	0.38%	15/11/2026	82,777	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	3.63%	29/10/2029	80,975	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.25%	26/4/2027	77,913	0.03%
Eurofins Scientific SE	100,000	0.88%	19/5/2031	75,060	0.03%
Bevco Lux Sarl	100,000	1.00%	16/1/2030	74,841	0.03%
Acef Holding SCA	100,000	0.75%	14/6/2028	73,519	0.02%
CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund	100,000	0.90%	12/10/2029	72,643	0.02%
Logicor Financing Sarl	100,000	2.00%	17/1/2034	63,013	0.02%
				2,091,564	0.72%
Mexico 0.28% (2021: 0.51%)					
Mexico Government International Bond	200,000	2.25%	12/8/2036	141,889	0.05%
Mexico Government International Bond	130,000	2.38%	11/2/2030	114,082	0.04%
Mexico Government International Bond	100,000	1.63%	8/4/2026	93,985	0.03%
Mexico Government International Bond	100,000	3.38%	23/2/2031	91,769	0.03%
Mexico Government International Bond	100,000	1.75%	17/4/2028	89,354	0.03%
Mexico Government International Bond	100,000	2.88%	8/4/2039	72,732	0.03%
Mexico Government International Bond	100,000	1.45%	25/10/2033	70,871	0.03%
Mexico Government International Bond	100,000	4.00%	15/3/2115	70,233	0.02%
Mexico Government International Bond	122,000	2.13%	25/10/2051	66,852	0.02%
				811,767	0.28%
Netherlands 4.92% (2021: 4.00%)					
ING Groep NV^	400,000	0.38%	29/9/2028	329,888	0.11%
ABN AMRO Bank NV	300,000	0.88%	15/1/2024	294,280	0.10%
ABN AMRO Bank NV	400,000	0.38%	14/1/2035	282,182	0.10%
ABN AMRO Bank NV	300,000	0.88%	14/1/2026	279,485	0.10%
ING Groep NV^	300,000	1.25%	16/2/2027	272,101	0.09%
Cooperatieve Rabobank UA	300,000	0.88%	8/2/2028	266,685	0.09%
ING Groep NV^	300,000	1.00%	13/11/2030	264,212	0.09%
ABN AMRO Bank NV	300,000	1.13%	12/1/2032	249,112	0.09%
ING Groep NV^	300,000	0.25%	18/2/2029	241,191	0.08%
Cooperatieve Rabobank UA	200,000	4.13%	14/7/2025	204,729	0.07%
ABN AMRO Bank NV	200,000	4.25%	21/2/2030	197,248	0.07%
NN Group NV^	200,000	4.50%	Perpetual	194,304	0.07%
Cooperatieve Rabobank UA	200,000	0.25%	31/5/2024	191,760	0.07%
Cooperatieve Rabobank UA	200,000	1.25%	23/3/2026	187,666	0.06%
Koninklijke KPN NV	200,000	0.63%	9/4/2025	187,141	0.06%
ING Groep NV^	200,000	0.10%	3/9/2025	186,971	0.06%
Nationale-Nederlanden Bank NV	200,000	0.38%	26/2/2025	185,235	0.06%
Koninklijke Ahold Delhaize NV	200,000	0.25%	26/6/2025	184,815	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ABN AMRO Bank NV	200,000	3.00%	1/6/2032	180,482	0.06%
Shell International Finance BV	200,000	1.50%	7/4/2028	180,478	0.06%
ING Bank NV	200,000	0.50%	17/2/2027	178,834	0.06%
Shell International Finance BV	200,000	1.25%	12/5/2028	177,049	0.06%
ABN AMRO Bank NV	200,000	0.60%	15/1/2027	175,888	0.06%
Cooperatieve Rabobank UA	200,000	0.88%	1/2/2029	174,028	0.06%
Shell International Finance BV	200,000	0.75%	15/8/2028	170,957	0.06%
American Medical Systems Europe BV	200,000	1.63%	8/3/2031	167,898	0.06%
ABN AMRO Bank NV	200,000	1.00%	13/4/2031	167,095	0.06%
Cooperatieve Rabobank UA	300,000	0.01%	27/11/2040	166,885	0.06%
Koninklijke DSM NV	200,000	0.25%	23/6/2028	166,386	0.06%
ABN AMRO Bank NV	200,000	1.25%	10/1/2033	164,647	0.06%
de Volksbank NV	200,000	0.38%	3/3/2028	161,112	0.06%
Nationale-Nederlanden Bank NV	200,000	0.05%	24/9/2035	131,394	0.05%
CTP NV	130,000	0.88%	20/1/2026	105,373	0.04%
ING Groep NV^	100,000	5.25%	14/11/2033	104,198	0.04%
Cooperatieve Rabobank UA^	100,000	4.63%	27/1/2028	101,043	0.04%
Heineken NV	100,000	3.50%	19/3/2024	100,733	0.04%
ASR Nederland NV^	100,000	7.00%	7/12/2043	99,859	0.03%
ASR Nederland NV^	100,000	5.13%	29/9/2045	99,250	0.03%
ABN AMRO Bank NV	100,000	2.38%	23/1/2024	99,149	0.03%
NN Group NV^	100,000	4.63%	8/4/2044	99,049	0.03%
Rentokil Initial Finance BV	100,000	3.88%	27/6/2027	99,032	0.03%
Achmea BV	100,000	3.63%	29/11/2025	98,932	0.03%
Achmea BV^	100,000	4.25%	Perpetual	97,699	0.03%
NIBC Bank NV	100,000	2.00%	9/4/2024	97,345	0.03%
Cooperatieve Rabobank UA	100,000	0.63%	27/2/2024	97,133	0.03%
LeasePlan Corp. NV	100,000	1.38%	7/3/2024	97,118	0.03%
ING Groep NV^	100,000	2.50%	15/2/2029	96,908	0.03%
Nationale-Nederlanden Bank NV	100,000	0.25%	27/2/2024	96,602	0.03%
NN Group NV^	100,000	4.63%	13/1/2048	96,326	0.03%
Heineken NV	100,000	1.50%	7/12/2024	96,224	0.03%
Universal Music Group NV	100,000	3.00%	30/6/2027	95,950	0.03%
Cooperatieve Rabobank UA^	100,000	3.88%	30/11/2032	95,307	0.03%
ABN AMRO Bank NV	100,000	0.88%	22/4/2025	95,034	0.03%
ABN AMRO Bank NV	100,000	1.25%	28/5/2025	94,816	0.03%
Aegon Bank NV	100,000	0.38%	21/11/2024	94,508	0.03%
Koninklijke DSM NV	100,000	1.00%	9/4/2025	94,363	0.03%
Signify NV	100,000	2.38%	11/5/2027	93,990	0.03%
NIBC Bank NV	100,000	1.88%	16/6/2027	93,906	0.03%
Athora Netherlands NV^	100,000	5.38%	31/8/2032	93,878	0.03%
Euronext NV	100,000	1.00%	18/4/2025	93,776	0.03%
ASML Holding NV	100,000	1.38%	7/7/2026	93,726	0.03%
ING Groep NV^	100,000	1.63%	26/9/2029	93,570	0.03%
ASML Holding NV	100,000	1.63%	28/5/2027	93,076	0.03%
JDE Peet's NV	100,000	0.24%	16/1/2025	92,918	0.03%
Cooperatieve Rabobank UA	100,000	1.38%	3/2/2027	92,339	0.03%
Cooperatieve Rabobank UA	100,000	0.63%	26/4/2026	91,836	0.03%
de Volksbank NV	100,000	0.50%	30/1/2026	91,801	0.03%
Heineken NV	100,000	2.25%	30/3/2030	91,230	0.03%
Koninklijke Philips NV	100,000	1.88%	5/5/2027	91,026	0.03%
Toyota Motor Finance Netherlands BV	100,000	0.00%	27/10/2025	90,931	0.03%
Vesteda Finance BV	100,000	1.50%	24/5/2027	89,359	0.03%
Repsol International Finance BV^	100,000	4.25%	Perpetual	89,243	0.03%
NIBC Bank NV	100,000	1.00%	24/1/2028	89,076	0.03%
NIBC Bank NV	100,000	0.50%	19/3/2027	88,893	0.03%
ING Bank NV	100,000	0.88%	11/4/2028	88,596	0.03%
Akzo Nobel NV	100,000	1.50%	28/3/2028	88,395	0.03%
EDP Finance BV	100,000	1.88%	21/9/2029	87,848	0.03%
NIBC Bank NV	100,000	1.00%	11/9/2028	87,746	0.03%
Vestas Wind Systems Finance BV	100,000	1.50%	15/6/2029	87,324	0.03%
Unilever Finance Netherlands BV	100,000	2.25%	16/5/2034	87,074	0.03%
LeasePlan Corp. NV	100,000	0.25%	23/2/2026	86,813	0.03%
Cooperatieve Rabobank UA	100,000	0.00%	21/6/2027	86,732	0.03%
Heineken NV	100,000	1.75%	17/3/2031	86,401	0.03%
Cooperatieve Rabobank UA^	100,000	0.38%	1/12/2027	86,374	0.03%
ING Bank NV	100,000	0.75%	18/2/2029	86,183	0.03%
Repsol International Finance BV^	100,000	2.50%	Perpetual	86,137	0.03%
Shell International Finance BV	100,000	1.88%	7/4/2032	85,748	0.03%
LeasePlan Corp. NV	100,000	0.25%	7/9/2026	85,604	0.03%
Akzo Nobel NV	100,000	1.63%	14/4/2030	85,427	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
EXOR NV	100,000	2.25%	29/4/2030	84,689	0.03%
Koninklijke Philips NV	100,000	2.00%	30/3/2030	84,454	0.03%
NIBC Bank NV	100,000	0.25%	9/9/2026	84,112	0.03%
JDE Peet's NV	100,000	0.63%	9/2/2028	83,501	0.03%
Cooperatieve Rabobank UA	100,000	1.25%	31/5/2032	83,401	0.03%
Wolters Kluwer NV	100,000	0.25%	30/3/2028	83,303	0.03%
ING Groep NV^	100,000	1.75%	16/2/2031	83,046	0.03%
Shell International Finance BV	100,000	1.25%	11/11/2032	79,974	0.03%
NIBC Bank NV	100,000	0.01%	15/10/2029	79,952	0.03%
ASML Holding NV	100,000	0.25%	25/2/2030	79,894	0.03%
JDE Peet's NV	100,000	0.50%	16/1/2029	79,517	0.03%
Heineken NV	100,000	1.25%	7/5/2033	78,939	0.03%
Koninklijke Ahold Delhaize NV	100,000	0.38%	18/3/2030	78,841	0.03%
Cooperatieve Rabobank UA	100,000	1.50%	26/4/2038	77,669	0.03%
Shell International Finance BV	100,000	0.50%	8/11/2031	76,159	0.03%
NN Group NV	100,000	0.88%	23/11/2031	75,222	0.03%
EXOR NV	100,000	0.88%	19/1/2031	74,653	0.03%
Mondelez International Holdings Netherlands BV	100,000	0.63%	9/9/2032	74,348	0.03%
ING Bank NV	100,000	1.00%	17/2/2037	73,705	0.03%
Koninklijke KPN NV	100,000	0.88%	14/12/2032	72,652	0.03%
Cooperatieve Rabobank UA	100,000	1.00%	19/1/2034	72,501	0.03%
ABN AMRO Bank NV	100,000	1.25%	20/1/2034	72,211	0.03%
ABN AMRO Bank NV	100,000	1.13%	23/4/2039	72,074	0.03%
Prosus NV	100,000	2.78%	19/1/2034	71,758	0.03%
Heineken NV	100,000	1.75%	7/5/2040	71,748	0.03%
Digital Intrepid Holding BV	100,000	1.38%	18/7/2032	71,118	0.02%
Cooperatieve Rabobank UA	100,000	0.75%	21/6/2039	67,072	0.02%
Heimstaden Bostad Treasury BV	100,000	0.75%	6/9/2029	66,818	0.02%
DSV Finance BV	100,000	0.88%	17/9/2036	63,486	0.02%
Thermo Fisher Scientific Finance I BV	100,000	2.00%	18/10/2051	62,106	0.02%
Euronext NV	100,000	1.50%	17/5/2041	60,942	0.02%
CTP NV	100,000	1.50%	27/9/2031	59,883	0.02%
Nationale-Nederlanden Bank NV	100,000	0.38%	4/3/2041	59,776	0.02%
				14,330,589	4.92%
New Zealand 0.35% (2021: 0.49%)					
BNZ International Funding Ltd.	300,000	0.63%	3/7/2025	279,332	0.10%
ASB Finance Ltd.	200,000	0.25%	21/5/2031	152,805	0.05%
Auckland Council	200,000	0.25%	17/11/2031	150,991	0.05%
ANZ New Zealand Int'l Ltd.	100,000	0.50%	17/1/2024	97,080	0.03%
Westpac Securities NZ Ltd.	100,000	0.30%	25/6/2024	95,691	0.03%
Westpac Securities NZ Ltd.	100,000	0.10%	13/7/2027	82,830	0.03%
ASB Finance Ltd.	100,000	0.25%	8/9/2028	79,429	0.03%
ANZ New Zealand Int'l Ltd.	100,000	0.38%	17/9/2029	77,912	0.03%
				1,016,070	0.35%
Norway 1.78% (2021: 1.84%)					
DNB Boligkreditt A.S.	500,000	0.01%	8/10/2027	426,974	0.15%
SpareBank 1 Boligkreditt A.S.	400,000	0.13%	12/5/2031	305,598	0.11%
Kommunalbanken A.S.	300,000	2.75%	29/11/2027	292,085	0.10%
DNB Boligkreditt A.S.	300,000	0.63%	14/1/2026	276,593	0.10%
Sparebanken Vest Boligkreditt A.S.	300,000	0.01%	24/11/2025	272,870	0.09%
SR-Boligkreditt A.S.	300,000	0.01%	26/6/2027	258,831	0.09%
Telenor A.S.A	250,000	0.25%	14/2/2028	209,182	0.07%
Sparebanken Vest Boligkreditt A.S.	200,000	0.38%	14/2/2024	193,754	0.07%
DNB Bank A.S.A	200,000	0.25%	9/4/2024	192,306	0.07%
SpareBank 1 Boligkreditt A.S.	200,000	0.38%	26/6/2024	191,551	0.07%
SR-Boligkreditt A.S.	200,000	1.63%	15/3/2028	183,573	0.06%
Equinor A.S.A	200,000	0.75%	22/5/2026	183,494	0.06%
Equinor A.S.A	200,000	1.25%	17/2/2027	183,162	0.06%
SpareBank 1 Boligkreditt A.S.	200,000	1.00%	30/1/2029	173,960	0.06%
DNB Bank A.S.A^	200,000	0.25%	23/2/2029	164,163	0.06%
SpareBank 1 Boligkreditt A.S.	150,000	0.13%	14/5/2026	134,846	0.05%
DNB Bank A.S.A^	100,000	4.63%	28/2/2033	98,393	0.03%
DNB Bank A.S.A^	100,000	3.13%	21/9/2027	97,647	0.03%
Telenor A.S.A	100,000	2.50%	22/5/2025	97,194	0.03%
SpareBank 1 SR-Bank A.S.A	100,000	0.63%	25/3/2024	96,229	0.03%
DNB Bank A.S.A^	100,000	1.63%	31/5/2026	94,784	0.03%
Statnett SF	100,000	0.88%	8/3/2025	94,290	0.03%
Avinor A.S.	100,000	1.00%	29/4/2025	94,152	0.03%
Eika Boligkreditt A.S.	100,000	0.50%	28/8/2025	92,853	0.03%
Santander Consumer Bank A.S.	100,000	0.13%	25/2/2025	91,952	0.03%
Kommunalbanken A.S.	100,000	0.63%	20/4/2026	91,754	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Telenor A.S.A	100,000	0.75%	31/5/2026	90,476	0.03%
Eika Boligkreditt A.S.	100,000	0.01%	12/3/2027	87,098	0.03%
SpareBank 1 SR-Bank A.S.A	100,000	0.25%	9/11/2026	86,561	0.03%
Statkraft A.S.	100,000	1.50%	26/3/2030	86,255	0.03%
Norsk Hydro A.S.A	100,000	2.00%	11/4/2029	83,095	0.03%
Equinor A.S.A	100,000	1.63%	17/2/2035	79,624	0.03%
Telenor A.S.A	100,000	0.88%	14/2/2035	69,884	0.03%
				5,175,183	1.78%
Peru 0.05% (2021: 0.06%)					
Peruvian Government International Bond	100,000	1.25%	11/3/2033	69,654	0.03%
Peruvian Government International Bond	100,000	1.95%	17/11/2036	68,828	0.02%
				138,482	0.05%
Philippines 0.09% (2021: 0.10%)					
Philippine Government International Bond	100,000	0.25%	28/4/2025	92,658	0.03%
Philippine Government International Bond	100,000	0.70%	3/2/2029	82,603	0.03%
Philippine Government International Bond	100,000	1.20%	28/4/2033	77,017	0.03%
				252,278	0.09%
Poland 0.66% (2021: 0.63%)					
Republic of Poland Government International Bond	800,000	0.00%	10/2/2025	746,313	0.26%
Republic of Poland Government International Bond	300,000	3.00%	15/1/2024	299,640	0.10%
Republic of Poland Government International Bond	150,000	2.75%	25/5/2032	138,060	0.05%
Republic of Poland Government International Bond	150,000	2.38%	18/1/2036	126,176	0.04%
Bank Gospodarstwa Krajowego	100,000	4.00%	8/9/2027	98,031	0.03%
Bank Gospodarstwa Krajowego	100,000	1.38%	1/6/2025	93,237	0.03%
Bank Gospodarstwa Krajowego	100,000	1.75%	6/5/2026	91,792	0.03%
Republic of Poland Government International Bond	100,000	1.38%	22/10/2027	91,461	0.03%
Bank Gospodarstwa Krajowego	100,000	1.63%	30/4/2028	85,293	0.03%
Republic of Poland Government International Bond	50,000	5.25%	20/1/2025	52,013	0.02%
Republic of Poland Government International Bond	50,000	1.13%	7/8/2026	46,642	0.02%
Republic of Poland Government International Bond	60,000	2.00%	8/3/2049	41,816	0.02%
				1,910,474	0.66%
Portugal 0.20% (2021: 0.32%)					
EDP Finance BV	125,000	1.50%	22/11/2027	112,049	0.04%
EDP Finance BV	100,000	3.88%	11/3/2030	98,378	0.04%
Brisa-Concessao Rodoviaria SA	100,000	2.38%	10/5/2027	95,093	0.03%
EDP-Energias de Portugal SA	100,000	1.63%	15/4/2027	91,353	0.03%
Ren Finance BV	100,000	1.75%	18/1/2028	89,689	0.03%
EDP Finance BV	100,000	0.38%	16/9/2026	88,217	0.03%
				574,779	0.20%
Romania 0.89% (2021: 0.98%)					
Romanian Government International Bond	300,000	2.88%	28/10/2024	294,617	0.10%
Romanian Government International Bond	250,000	3.63%	24/4/2024	249,700	0.09%
Romanian Government International Bond	300,000	3.88%	29/10/2035	220,622	0.08%
Romanian Government International Bond	260,000	3.62%	26/5/2030	212,297	0.07%
Romanian Government International Bond	220,000	2.13%	7/3/2028	183,644	0.06%
Romanian Government International Bond	195,000	2.88%	26/5/2028	168,531	0.06%
Romanian Government International Bond	200,000	1.75%	13/7/2030	139,171	0.05%
Romanian Government International Bond	150,000	2.38%	19/4/2027	133,901	0.05%
Romanian Government International Bond	150,000	4.63%	3/4/2049	108,482	0.04%
Romanian Government International Bond	180,000	2.88%	13/4/2042	100,606	0.03%
Romanian Government International Bond	100,000	2.75%	26/2/2026	94,393	0.03%
Globalworth Real Estate Investments Ltd.	100,000	3.00%	29/3/2025	87,350	0.03%
NE Property BV	100,000	3.38%	14/7/2027	86,335	0.03%
Romanian Government International Bond	100,000	2.50%	8/2/2030	77,166	0.03%
Romanian Government International Bond	100,000	3.75%	7/2/2034	74,540	0.03%
Romanian Government International Bond	100,000	2.12%	16/7/2031	69,062	0.02%
Romanian Government International Bond	100,000	3.38%	28/1/2050	57,483	0.02%
Romanian Government International Bond	80,000	2.00%	14/4/2033	51,245	0.02%
Romanian Government International Bond	50,000	2.88%	11/3/2029	41,272	0.01%
Romanian Government International Bond	60,000	2.00%	28/1/2032	40,044	0.01%
Romanian Government International Bond	70,000	2.63%	2/12/2040	38,952	0.01%
Romanian Government International Bond	50,000	3.50%	3/4/2034	36,554	0.01%
Romanian Government International Bond	20,000	4.13%	11/3/2039	14,260	0.01%
				2,580,227	0.89%
Saudi Arabia 0.14% (2021: 0.16%)					
Saudi Government International Bond	180,000	0.00%	3/3/2024	172,559	0.06%
Saudi Government International Bond	100,000	0.75%	9/7/2027	89,169	0.03%
Saudi Government International Bond	100,000	0.63%	3/3/2030	81,967	0.03%
Saudi Government International Bond	100,000	2.00%	9/7/2039	74,153	0.02%
				417,848	0.14%

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Singapore 0.16% (2021: 0.19%)					
United Overseas Bank Ltd.	200,000	0.10%	25/5/2029	162,516	0.06%
Temasek Financial I Ltd.	150,000	0.50%	20/11/2031	112,159	0.04%
DBS Bank Ltd.	100,000	0.38%	23/1/2024	97,009	0.03%
Oversea-Chinese Banking Corp., Ltd.	100,000	0.63%	18/4/2025	93,847	0.03%
				465,531	0.16%
Slovakia 0.03% (2021: 0.06%)					
Granvia A.S.	75,695	4.78%	30/9/2039	77,466	0.03%
				77,466	0.03%
South Africa 0.03% (2021: 0.04%)					
Anglo American Capital plc	100,000	1.63%	11/3/2026	92,917	0.03%
				92,917	0.03%
South Korea 0.32% (2021: 0.29%)					
Korea Housing Finance Corp.	200,000	0.01%	5/2/2025	185,242	0.06%
Korea Housing Finance Corp.	200,000	0.01%	7/7/2025	182,425	0.06%
Korea International Bond	100,000	2.13%	10/6/2024	98,141	0.04%
Korea Housing Finance Corp.	100,000	0.75%	30/10/2023	97,946	0.04%
Export-Import Bank of Korea	100,000	0.38%	26/3/2024	96,274	0.03%
Korea Housing Finance Corp.	100,000	1.96%	19/7/2026	94,214	0.03%
Export-Import Bank of Korea	100,000	0.83%	27/4/2025	94,068	0.03%
Korea International Bond	100,000	0.00%	16/9/2025	91,042	0.03%
				939,352	0.32%
Spain 4.62% (2021: 4.49%)					
Banco Santander SA	600,000	0.13%	4/6/2030	467,252	0.16%
CaixaBank SA	500,000	1.00%	17/1/2028	442,923	0.15%
Telefonica Emisiones SA	300,000	1.07%	5/2/2024	293,457	0.10%
Banco Santander SA	300,000	1.50%	25/1/2026	283,386	0.10%
Banco Santander SA	300,000	0.01%	27/2/2025	278,836	0.10%
Programa Cedulas TDA Fondo de Titulizacion de Activos	200,000	4.25%	10/4/2031	209,880	0.07%
AYT Cedulas Cajas Global FTA	200,000	4.75%	25/5/2027	208,608	0.07%
Banco Bilbao Vizcaya Argentaria SA	200,000	4.00%	25/2/2025	202,168	0.07%
Cedulas TDA 6 Fondo de Titulizacion de Activos	200,000	3.88%	23/5/2025	201,178	0.07%
Unicaja Banco SA^	200,000	4.50%	30/6/2025	198,783	0.07%
CaixaBank SA	200,000	2.63%	21/3/2024	198,116	0.07%
Iberdrola Finanzas SA	200,000	3.13%	22/11/2028	195,983	0.07%
Banco Santander SA	200,000	2.50%	18/3/2025	194,986	0.07%
CaixaBank SA	200,000	1.13%	17/5/2024	193,748	0.07%
Repsol International Finance BV	200,000	2.00%	15/12/2025	191,708	0.07%
CaixaBank SA	200,000	1.00%	25/9/2025	187,058	0.07%
Naturgy Finance BV	200,000	0.88%	15/5/2025	186,222	0.06%
CaixaBank SA	200,000	1.25%	11/1/2027	183,247	0.06%
Merlin Properties Socimi SA	200,000	2.38%	13/7/2027	178,912	0.06%
Telefonica Emisiones SA	200,000	1.20%	21/8/2027	178,232	0.06%
Iberdrola International BV^	200,000	1.87%	Perpetual	177,797	0.06%
CaixaBank SA	200,000	0.75%	9/7/2026	177,545	0.06%
Banco Santander SA^	200,000	0.50%	24/3/2027	177,178	0.06%
Banco Bilbao Vizcaya Argentaria SA	200,000	0.50%	14/1/2027	174,455	0.06%
Telefonica Emisiones SA	200,000	1.81%	21/5/2032	163,467	0.06%
Banco Santander SA	200,000	1.63%	22/10/2030	157,869	0.06%
Abertis Infraestructuras SA	200,000	1.88%	26/3/2032	154,785	0.05%
Banco Santander SA	200,000	0.10%	27/2/2032	146,387	0.05%
CaixaBank SA	100,000	4.13%	24/3/2036	103,529	0.04%
Programa Cedulas TDA Fondo de Titulizacion de Activos	100,000	4.25%	28/3/2027	102,770	0.04%
CaixaBank SA^	100,000	5.38%	14/11/2030	101,904	0.04%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.38%	14/10/2029	101,060	0.04%
CaixaBank SA	100,000	4.00%	3/2/2025	100,957	0.04%
AyT Cedulas Cajas X Fondo de Titulizacion de Activos	100,000	3.75%	30/6/2025	100,194	0.04%
Banco de Sabadell SA^	100,000	5.13%	10/11/2028	100,155	0.04%
CaixaBank SA	100,000	2.38%	1/2/2024	99,009	0.03%
Banco Santander SA^	100,000	3.63%	27/9/2026	98,955	0.03%
Amadeus IT Group SA	100,000	2.50%	20/5/2024	98,402	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	2.25%	12/6/2024	98,381	0.03%
CaixaBank SA^	100,000	3.75%	15/2/2029	98,178	0.03%
Banco Bilbao Vizcaya Argentaria SA^	100,000	2.58%	22/2/2029	97,457	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.38%	20/9/2027	97,043	0.03%
Banco Santander SA	100,000	3.25%	4/4/2026	96,916	0.03%
Banco Santander SA^	100,000	0.10%	26/1/2025	96,374	0.03%
Banco de Sabadell SA	100,000	0.63%	10/6/2024	96,026	0.03%
Banco Santander SA	100,000	0.25%	19/6/2024	95,592	0.03%
Banco Santander SA	100,000	2.38%	8/9/2027	95,414	0.03%
Naturgy Finance BV	100,000	1.38%	21/1/2025	95,375	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Enagas Financiaciones SA	100,000	1.25%	6/2/2025	95,240	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.38%	14/5/2025	95,093	0.03%
Banco Santander SA	100,000	1.13%	17/1/2025	95,063	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.38%	2/10/2024	94,868	0.03%
CaixaBank SA	100,000	0.63%	1/10/2024	94,706	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.75%	26/11/2025	94,687	0.03%
Telefonica Emisiones SA	100,000	2.93%	17/10/2029	94,364	0.03%
Mapfre SA^	100,000	4.38%	31/3/2047	94,279	0.03%
Repsol International Finance BV	100,000	2.63%	15/4/2030	93,656	0.03%
Santander Consumer Finance SA	100,000	0.38%	17/1/2025	93,581	0.03%
CaixaBank SA^	100,000	1.63%	13/4/2026	93,531	0.03%
Iberdrola International BV	100,000	1.13%	21/4/2026	93,497	0.03%
Banco Santander SA	100,000	2.75%	8/9/2032	93,246	0.03%
Telefonica Emisiones SA	100,000	1.46%	13/4/2026	93,195	0.03%
Amadeus IT Group SA	100,000	1.50%	18/9/2026	92,755	0.03%
Inmobiliaria Colonial Socimi SA	100,000	1.63%	28/11/2025	92,069	0.03%
Naturgy Finance BV	100,000	1.25%	15/1/2026	92,066	0.03%
CaixaBank SA^	100,000	0.75%	10/7/2026	91,796	0.03%
Red Electrica Financiaciones SAU	100,000	1.25%	13/3/2027	91,697	0.03%
Telefonica Emisiones SA	100,000	1.45%	22/1/2027	91,635	0.03%
Abertis Infraestructuras SA	100,000	0.63%	15/7/2025	91,565	0.03%
Naturgy Finance BV	100,000	1.25%	19/4/2026	91,460	0.03%
CaixaBank SA^	100,000	2.25%	17/4/2030	91,142	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.88%	22/11/2026	91,028	0.03%
CaixaBank SA	100,000	1.13%	27/3/2026	90,977	0.03%
Banco Bilbao Vizcaya Argentaria SA^	100,000	1.00%	16/1/2030	90,559	0.03%
CaixaBank SA	100,000	1.38%	19/6/2026	90,517	0.03%
Telefonica Emisiones SA	100,000	1.72%	12/1/2028	90,502	0.03%
Abertis Infraestructuras SA	100,000	2.38%	27/9/2027	90,401	0.03%
Telefonica Emisiones SA	100,000	2.59%	25/5/2031	90,176	0.03%
Enagas Financiaciones SA	100,000	0.75%	27/10/2026	89,673	0.03%
Banco de Sabadell SA	100,000	1.75%	30/5/2029	89,497	0.03%
Banco de Sabadell SA^	100,000	1.13%	11/3/2027	89,286	0.03%
Telefonica Emisiones SA	100,000	1.79%	12/3/2029	88,831	0.03%
Naturgy Finance BV	100,000	1.50%	29/1/2028	88,689	0.03%
Santander Consumer Finance SA	100,000	0.00%	23/2/2026	88,528	0.03%
Banco Bilbao Vizcaya Argentaria SA^	100,000	0.13%	24/3/2027	88,333	0.03%
Banco Santander SA	100,000	0.30%	4/10/2026	87,857	0.03%
Santander Consumer Finance SA	100,000	0.50%	14/1/2027	87,145	0.03%
Banco Santander SA	100,000	0.50%	4/2/2027	86,434	0.03%
Abertis Infraestructuras SA	100,000	1.00%	27/2/2027	86,403	0.03%
Criteria Caixa SA	100,000	0.88%	28/10/2027	85,828	0.03%
Red Electrica Financiaciones SAU	100,000	0.38%	24/7/2028	85,657	0.03%
CaixaBank SA^	100,000	1.25%	18/6/2031	85,308	0.03%
Inmobiliaria Colonial Socimi SA	100,000	2.50%	28/11/2029	84,478	0.03%
Banco de Sabadell SA	100,000	0.13%	10/2/2028	84,223	0.03%
Abertis Infraestructuras SA	100,000	1.25%	7/2/2028	83,988	0.03%
CaixaBank SA^	100,000	0.75%	26/5/2028	83,978	0.03%
Abanca Corp. Bancaria SA^	100,000	0.50%	8/9/2027	83,847	0.03%
Banco Bilbao Vizcaya Argentaria SA^	100,000	0.88%	14/1/2029	83,547	0.03%
Iberdrola Finanzas SA	100,000	1.38%	11/3/2032	82,386	0.03%
Banco Santander SA	100,000	0.20%	11/2/2028	82,333	0.03%
Banco Santander SA^	100,000	0.63%	24/6/2029	82,011	0.03%
Iberdrola Finanzas SA^	100,000	1.58%	Perpetual	81,328	0.03%
CaixaBank SA^	100,000	0.50%	9/2/2029	80,830	0.03%
Telefonica Emisiones SA	100,000	0.66%	3/2/2030	80,259	0.03%
Iberdrola International BV^	100,000	2.25%	Perpetual	80,021	0.03%
Bankinter SA^	100,000	1.25%	23/12/2032	79,732	0.03%
Acciona Energia Financiacion Filiales SA	100,000	1.38%	26/1/2032	79,711	0.03%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	78,488	0.03%
Merlin Properties Socimi SA	100,000	1.38%	1/6/2030	76,971	0.03%
Iberdrola International BV^	100,000	1.83%	Perpetual	76,206	0.03%
Telefonica Europe BV	20,000	5.88%	14/2/2033	22,258	0.01%
				13,471,272	4.62%
Supranational 17.35% (2021: 16.90%)					
European Union	2,060,000	1.63%	4/12/2029	1,870,974	0.64%
European Union	1,260,000	0.80%	4/7/2025	1,195,237	0.41%
European Union	1,304,000	0.00%	6/7/2026	1,174,674	0.40%
European Investment Bank	1,100,000	0.38%	14/4/2026	1,011,113	0.35%
European Union	946,000	2.00%	4/10/2027	901,068	0.31%
European Union	1,050,000	0.00%	4/10/2028	882,069	0.30%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Union	1,070,000	1.00%	6/7/2032	879,175	0.30%
European Investment Bank	900,000	0.20%	15/7/2024	862,351	0.30%
European Financial Stability Facility	900,000	0.88%	5/9/2028	796,259	0.27%
European Investment Bank	800,000	2.75%	15/9/2025	794,717	0.27%
European Union	1,140,461	0.40%	4/2/2037	766,249	0.26%
European Financial Stability Facility	780,000	0.00%	19/4/2024	751,251	0.26%
European Union	756,000	2.75%	4/2/2033	723,368	0.25%
European Union	820,000	0.00%	2/6/2028	696,338	0.24%
European Union	665,000	3.38%	4/11/2042	663,319	0.23%
European Investment Bank	700,000	0.38%	16/7/2025	655,940	0.23%
European Union	696,000	2.75%	4/12/2037	642,490	0.22%
European Union	660,000	0.00%	4/3/2026	601,686	0.21%
European Investment Bank	760,000	0.00%	14/1/2031	593,109	0.20%
European Financial Stability Facility	650,000	0.75%	3/5/2027	591,318	0.20%
European Union	880,000	0.20%	4/6/2036	586,890	0.20%
European Financial Stability Facility	600,000	0.50%	11/7/2025	564,297	0.19%
European Financial Stability Facility	600,000	0.00%	15/10/2025	553,168	0.19%
European Union	910,019	0.45%	4/7/2041	546,015	0.19%
European Investment Bank	595,000	0.10%	15/10/2026	534,212	0.18%
European Investment Bank	550,000	0.05%	24/5/2024	528,176	0.18%
European Stability Mechanism	550,000	0.00%	14/3/2025	515,402	0.18%
European Union	958,000	0.70%	6/7/2051	513,100	0.18%
European Union	650,000	0.00%	4/7/2031	500,309	0.17%
European Stability Mechanism	520,000	0.00%	16/12/2024	490,711	0.17%
European Investment Bank	575,000	1.00%	14/3/2031	487,321	0.17%
European Investment Bank	600,000	0.00%	9/9/2030	474,600	0.16%
European Investment Bank	500,000	0.13%	15/4/2025	468,798	0.16%
European Union	665,000	0.00%	4/7/2035	444,059	0.15%
European Union	420,000	2.88%	4/4/2028	417,491	0.14%
European Investment Bank	450,000	0.50%	15/1/2027	407,382	0.14%
European Investment Bank	450,000	0.88%	14/1/2028	405,870	0.14%
European Union	450,000	2.63%	4/2/2048	401,994	0.14%
European Investment Bank	360,000	4.00%	15/10/2037	388,621	0.13%
European Stability Mechanism	400,000	0.13%	22/4/2024	385,649	0.13%
European Financial Stability Facility	400,000	0.38%	11/10/2024	382,081	0.13%
European Financial Stability Facility	400,000	0.40%	17/2/2025	378,711	0.13%
European Investment Bank	398,000	2.25%	15/3/2030	376,662	0.13%
European Financial Stability Facility	475,000	0.88%	10/4/2035	359,202	0.12%
European Investment Bank	400,000	0.13%	20/6/2029	331,926	0.11%
European Union	702,000	0.30%	4/11/2050	330,279	0.11%
European Investment Bank	400,000	1.13%	13/4/2033	327,492	0.11%
European Financial Stability Facility	350,000	0.40%	26/1/2026	323,736	0.11%
European Investment Bank	470,000	0.05%	13/10/2034	323,559	0.11%
European Investment Bank	475,000	0.20%	17/3/2036	318,864	0.11%
European Union	375,000	1.25%	4/4/2033	311,733	0.11%
European Stability Mechanism	321,000	1.00%	23/9/2025	304,837	0.10%
European Union	300,000	3.00%	4/9/2026	300,091	0.10%
European Stability Mechanism	350,000	0.50%	5/3/2029	299,252	0.10%
European Investment Bank	350,000	0.00%	28/3/2028	298,701	0.10%
European Financial Stability Facility	300,000	2.13%	19/2/2024	297,304	0.10%
European Financial Stability Facility	295,000	3.38%	3/4/2037	296,736	0.10%
European Financial Stability Facility	300,000	1.75%	27/6/2024	294,620	0.10%
European Union	317,000	0.00%	4/11/2025	292,225	0.10%
European Union	513,000	0.10%	4/10/2040	292,175	0.10%
European Stability Mechanism	375,000	1.80%	2/11/2046	289,512	0.10%
European Union	420,000	0.25%	22/4/2036	284,523	0.10%
Corp. Andina de Fomento	300,000	1.13%	13/2/2025	282,549	0.10%
European Financial Stability Facility	405,000	1.20%	17/2/2045	279,424	0.10%
European Union	400,000	1.25%	4/2/2043	278,283	0.10%
European Stability Mechanism	314,000	0.75%	5/9/2028	276,279	0.09%
European Union	455,000	0.75%	4/1/2047	268,423	0.09%
European Investment Bank	310,000	1.50%	15/6/2032	268,256	0.09%
African Development Bank	300,000	0.13%	7/10/2026	268,046	0.09%
European Financial Stability Facility	350,000	1.80%	10/7/2048	265,048	0.09%
European Investment Bank	300,000	0.00%	17/6/2027	262,536	0.09%
European Financial Stability Facility	300,000	2.35%	29/7/2044	261,015	0.09%
European Investment Bank	300,000	0.63%	22/1/2029	259,777	0.09%
European Stability Mechanism	280,000	1.00%	23/6/2027	256,145	0.09%
International Bank for Reconstruction & Development	290,000	0.00%	15/1/2027	256,114	0.09%
European Union	250,000	3.38%	4/4/2032	254,341	0.09%
European Stability Mechanism	300,000	0.01%	4/3/2030	240,712	0.08%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Financial Stability Facility	250,000	1.50%	15/12/2025	239,868	0.08%
European Financial Stability Facility	310,000	1.45%	5/9/2040	234,645	0.08%
European Union	300,000	0.00%	22/4/2031	232,533	0.08%
European Stability Mechanism	260,000	0.00%	15/12/2026	231,174	0.08%
European Union	268,000	2.50%	4/10/2052	230,435	0.08%
European Financial Stability Facility	250,000	0.63%	16/10/2026	228,997	0.08%
European Investment Bank	240,000	0.00%	25/3/2025	224,580	0.08%
European Financial Stability Facility	258,000	0.00%	13/10/2027	223,348	0.08%
Council Of Europe Development Bank	250,000	0.00%	9/4/2027	219,127	0.08%
European Investment Bank	263,000	0.05%	16/1/2030	213,290	0.07%
European Financial Stability Facility	200,000	3.88%	30/3/2032	211,001	0.07%
European Financial Stability Facility	270,000	1.70%	13/2/2043	209,634	0.07%
European Financial Stability Facility	250,000	1.25%	24/5/2033	207,254	0.07%
European Investment Bank	200,000	3.50%	15/4/2027	203,614	0.07%
European Investment Bank	230,000	0.00%	15/11/2027	199,253	0.07%
European Financial Stability Facility	375,000	0.70%	17/1/2053	198,009	0.07%
European Financial Stability Facility	200,000	3.00%	4/9/2034	194,822	0.07%
European Investment Bank	200,000	0.00%	15/3/2024	193,143	0.07%
European Investment Bank	200,000	0.88%	13/9/2024	192,971	0.07%
Nordic Investment Bank	200,000	0.13%	10/6/2024	191,393	0.07%
European Financial Stability Facility	245,000	0.00%	20/1/2031	191,188	0.07%
European Stability Mechanism	225,000	1.13%	3/5/2032	187,962	0.06%
European Financial Stability Facility	200,000	0.40%	31/5/2026	183,519	0.06%
European Financial Stability Facility	200,000	0.88%	26/7/2027	181,883	0.06%
International Bank for Reconstruction & Development	225,000	0.00%	21/2/2030	180,175	0.06%
European Financial Stability Facility	255,000	1.38%	31/5/2047	179,101	0.06%
International Development Association	210,000	1.75%	5/5/2037	174,443	0.06%
European Investment Bank	225,000	1.13%	15/9/2036	171,427	0.06%
European Stability Mechanism	260,000	0.88%	18/7/2042	168,957	0.06%
European Investment Bank	200,000	1.00%	14/4/2032	165,651	0.06%
European Investment Bank	200,000	1.13%	15/11/2032	165,536	0.06%
European Stability Mechanism	200,000	1.20%	23/5/2033	164,423	0.06%
European Union	200,000	1.50%	4/10/2035	164,290	0.06%
European Financial Stability Facility	295,000	0.70%	20/1/2050	163,348	0.06%
European Union	172,000	3.00%	4/3/2053	162,905	0.06%
European Stability Mechanism	200,000	1.63%	17/11/2036	162,276	0.06%
European Investment Bank	220,000	1.50%	16/10/2048	156,537	0.05%
Council Of Europe Development Bank	199,000	0.25%	19/1/2032	153,867	0.05%
International Development Association	200,000	0.00%	15/7/2031	152,752	0.05%
European Financial Stability Facility	210,000	1.75%	17/7/2053	152,469	0.05%
European Financial Stability Facility	185,000	0.05%	17/10/2029	150,949	0.05%
European Stability Mechanism	200,000	1.85%	1/12/2055	147,007	0.05%
European Investment Bank	150,000	2.63%	15/3/2035	139,993	0.05%
European Investment Bank	150,000	2.75%	15/3/2040	139,316	0.05%
Council Of Europe Development Bank	150,000	0.38%	8/6/2026	136,675	0.05%
European Financial Stability Facility	170,000	2.00%	28/2/2056	131,717	0.05%
Council Of Europe Development Bank	150,000	0.00%	15/4/2028	127,351	0.04%
International Bank for Reconstruction & Development	150,000	0.25%	21/5/2029	125,221	0.04%
European Union	150,000	0.75%	4/4/2031	124,472	0.04%
European Union	225,000	0.45%	2/5/2046	123,284	0.04%
European Financial Stability Facility	150,000	0.13%	18/3/2030	121,481	0.04%
European Investment Bank	180,000	1.00%	14/11/2042	121,266	0.04%
Asian Development Bank	150,000	0.03%	31/1/2030	120,664	0.04%
International Bank for Reconstruction & Development	150,000	0.63%	12/1/2033	117,096	0.04%
Asian Development Bank	127,000	1.95%	22/7/2032	113,747	0.04%
European Stability Mechanism	120,000	0.50%	2/3/2026	111,027	0.04%
International Bank for Reconstruction & Development	180,000	0.70%	22/10/2046	107,788	0.04%
African Development Bank	125,000	0.50%	21/3/2029	106,208	0.04%
International Development Association	150,000	0.35%	22/4/2036	103,479	0.04%
Asian Development Bank	125,000	0.00%	24/10/2029	101,364	0.03%
European Investment Bank	140,000	1.50%	15/11/2047	100,952	0.03%
Council Of Europe Development Bank	100,000	1.75%	24/4/2024	98,147	0.03%
European Financial Stability Facility	100,000	2.75%	3/12/2029	97,928	0.03%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	100,000	0.25%	9/2/2024	96,758	0.03%
Asian Development Bank	100,000	0.35%	16/7/2025	93,149	0.03%
Nordic Investment Bank	110,000	0.25%	9/3/2029	92,896	0.03%
European Investment Bank	135,000	0.50%	13/11/2037	91,241	0.03%
Council Of Europe Development Bank	100,000	0.00%	10/4/2026	90,419	0.03%
European Union	100,000	1.38%	4/10/2029	89,841	0.03%
International Bank for Reconstruction & Development	100,000	0.63%	22/11/2027	88,869	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Corp. Andina de Fomento	100,000	0.25%	4/2/2026	88,791	0.03%
International Development Association	100,000	0.00%	19/10/2026	88,670	0.03%
Council Of Europe Development Bank	100,000	0.63%	30/1/2029	86,292	0.03%
International Bank for Reconstruction & Development	100,000	0.01%	24/4/2028	84,835	0.03%
European Investment Bank	100,000	0.00%	28/9/2028	84,088	0.03%
European Investment Bank	134,000	0.88%	13/9/2047	82,903	0.03%
International Bank for Reconstruction & Development	100,000	0.50%	16/4/2030	82,856	0.03%
European Stability Mechanism	105,000	1.75%	20/10/2045	80,457	0.03%
International Development Association	120,000	0.70%	17/1/2042	77,567	0.03%
European Union	100,000	1.13%	4/4/2036	77,333	0.03%
Banque Ouest Africaine de Developpement	100,000	2.75%	22/1/2033	74,787	0.03%
International Bank for Reconstruction & Development	109,000	0.10%	17/9/2035	73,262	0.03%
European Investment Bank	110,000	0.01%	15/11/2035	72,562	0.02%
European Investment Bank	125,000	0.01%	15/5/2041	69,252	0.02%
Eurofirma Europäische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	100,000	0.15%	10/10/2034	69,199	0.02%
African Development Bank	66,000	2.25%	14/9/2029	62,282	0.02%
International Bank for Reconstruction & Development	124,000	0.13%	3/1/2051	55,580	0.02%
European Investment Bank	60,000	0.00%	22/12/2026	53,334	0.02%
European Investment Bank	50,000	3.63%	14/3/2042	52,251	0.02%
International Bank for Reconstruction & Development	140,000	0.20%	21/1/2061	52,135	0.02%
European Union	50,000	3.38%	4/4/2038	50,609	0.02%
European Union	59,000	0.00%	4/10/2030	46,582	0.02%
Nordic Investment Bank	50,000	0.00%	25/9/2026	44,583	0.02%
European Stability Mechanism	50,000	0.01%	15/10/2031	38,085	0.01%
European Investment Bank	70,000	0.05%	27/1/2051	29,177	0.01%
International Bank for Reconstruction & Development	40,000	0.50%	21/6/2035	28,738	0.01%
European Investment Bank	45,000	0.25%	15/6/2040	26,964	0.01%
European Union	30,000	0.00%	4/7/2029	24,658	0.01%
African Development Bank	25,000	0.88%	24/5/2028	22,187	0.01%
European Financial Stability Facility	45,000	0.05%	18/1/2052	18,537	0.01%
European Union	16,000	1.13%	4/6/2037	11,997	0.00%
				50,540,597	17.35%
Sweden 2.43% (2021: 1.92%)					
Stadshypotek AB	600,000	0.38%	13/3/2026	547,017	0.19%
Volvo Treasury AB	400,000	0.13%	17/9/2024	377,358	0.13%
Swedbank Hypotek AB	400,000	0.05%	28/5/2025	369,845	0.13%
Sveriges Sakerstallda Obligationer AB	300,000	0.50%	29/1/2025	282,912	0.10%
Svensk Exportkredit AB	200,000	2.75%	23/2/2028	193,900	0.07%
Skandinaviska Enskilda Banken AB	200,000	1.75%	11/11/2026	186,743	0.06%
Swedbank AB	200,000	2.10%	25/5/2027	186,087	0.06%
Swedbank Hypotek AB	200,000	1.38%	31/5/2027	184,050	0.06%
Sveriges Sakerstallda Obligationer AB	200,000	1.75%	10/2/2032	174,007	0.06%
Skandinaviska Enskilda Banken AB	200,000	0.38%	11/2/2027	173,381	0.06%
Skandinaviska Enskilda Banken AB	200,000	0.63%	12/11/2029	159,368	0.06%
Telia Co. AB	150,000	2.13%	20/2/2034	124,394	0.04%
Vattenfall AB	107,000	3.75%	18/10/2026	106,997	0.04%
Swedbank AB^	120,000	0.30%	20/5/2027	104,806	0.04%
Svenska Handelsbanken AB	100,000	3.75%	1/11/2027	99,989	0.04%
Volvo Treasury AB^	100,000	4.85%	10/3/2078	99,478	0.03%
Vattenfall AB	100,000	3.25%	18/4/2024	99,459	0.03%
Essity Capital BV	100,000	3.00%	21/9/2026	97,369	0.03%
Essity AB	100,000	1.13%	27/3/2024	97,215	0.03%
Securitas AB	100,000	1.13%	20/2/2024	97,116	0.03%
Tele2 AB	100,000	1.13%	15/5/2024	96,401	0.03%
Svenska Handelsbanken AB^	100,000	1.63%	5/3/2029	96,125	0.03%
SBAB Bank AB	100,000	1.88%	10/12/2025	95,356	0.03%
Skandinaviska Enskilda Banken AB	100,000	0.05%	1/7/2024	95,214	0.03%
Scania CV AB	100,000	2.25%	3/6/2025	95,174	0.03%
Svenska Handelsbanken AB	100,000	1.00%	15/4/2025	94,827	0.03%
SKF AB	100,000	3.13%	14/9/2028	94,610	0.03%
Volvo Treasury AB	100,000	1.63%	18/9/2025	94,555	0.03%
Swedbank AB	100,000	0.75%	5/5/2025	93,421	0.03%
Svenska Handelsbanken AB	100,000	2.63%	5/9/2029	93,322	0.03%
Investor AB	100,000	2.75%	10/6/2032	91,795	0.03%
Telia Co. AB^	100,000	1.38%	11/5/2081	88,555	0.03%
Heimstaden Bostad Treasury BV	100,000	0.25%	13/10/2024	88,398	0.03%
EQT AB	100,000	2.38%	6/4/2028	87,819	0.03%
Swedbank AB	100,000	0.25%	2/11/2026	87,565	0.03%
Svenska Handelsbanken AB	100,000	0.13%	3/11/2026	87,472	0.03%
Svenska Handelsbanken AB	100,000	0.05%	3/9/2026	86,959	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Telefonaktiebolaget LM Ericsson	100,000	1.13%	8/2/2027	85,319	0.03%
Alfa Laval Treasury International AB	100,000	1.38%	18/2/2029	85,245	0.03%
Svenska Handelsbanken AB	100,000	1.38%	23/2/2029	84,950	0.03%
Fastighets AB Balder	100,000	1.88%	14/3/2025	84,628	0.03%
Heimstaden Bostad Treasury BV	100,000	0.63%	24/7/2025	84,617	0.03%
Swedbank AB	100,000	0.20%	12/1/2028	81,818	0.03%
Sveriges Sakerställda Obligationer AB	100,000	1.25%	19/4/2033	81,270	0.03%
Sandvik AB	100,000	0.38%	25/11/2028	79,963	0.03%
Vattenfall AB	100,000	0.13%	12/2/2029	79,726	0.03%
Molnlycke Holding AB	100,000	0.88%	5/9/2029	78,747	0.03%
Essity AB	100,000	0.50%	3/2/2030	77,986	0.03%
Stadshypotek AB	100,000	0.01%	30/9/2030	77,348	0.03%
Akelius Residential Property Financing BV	100,000	1.13%	11/1/2029	77,018	0.03%
Telia Co. AB	100,000	0.13%	27/11/2030	74,966	0.03%
Heimstaden Bostad Treasury BV	100,000	1.00%	13/4/2028	74,786	0.03%
Essity AB	100,000	0.25%	8/2/2031	72,955	0.03%
Akelius Residential Property Financing BV	100,000	0.75%	22/2/2030	71,524	0.03%
Sagax Euro Mtn NL BV	100,000	1.00%	17/5/2029	69,764	0.02%
EQT AB	100,000	0.88%	14/5/2031	69,009	0.02%
Investor AB	100,000	0.38%	29/10/2035	65,289	0.02%
SBB Treasury OYJ	100,000	0.75%	14/12/2028	63,764	0.02%
SBB Treasury OYJ	100,000	1.13%	26/11/2029	63,555	0.02%
Balder Finland OYJ	100,000	1.38%	24/5/2030	62,962	0.02%
				7,076,268	2.43%
Switzerland 2.13% (2021: 2.37%)					
UBS Group AG [^]	400,000	0.25%	5/11/2028	326,483	0.11%
Credit Suisse Group AG [^]	250,000	7.75%	1/3/2029	248,395	0.09%
Credit Suisse AG	253,000	2.13%	31/5/2024	240,137	0.08%
Credit Suisse Group AG [^]	250,000	2.13%	13/10/2026	212,508	0.07%
Novartis Finance SA	250,000	0.00%	23/9/2028	206,105	0.07%
UBS Group AG [^]	200,000	1.00%	21/3/2025	192,419	0.07%
Nestle Finance International Ltd.	200,000	1.13%	1/4/2026	189,210	0.07%
UBS Group AG [^]	200,000	2.75%	15/6/2027	189,108	0.06%
UBS Group AG [^]	200,000	0.25%	29/1/2026	183,407	0.06%
Credit Suisse Group AG [^]	200,000	3.25%	2/4/2026	179,462	0.06%
UBS AG	200,000	0.01%	31/3/2026	176,778	0.06%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	200,000	2.75%	19/2/2049	172,547	0.06%
Nestle Finance International Ltd.	200,000	1.25%	29/3/2031	168,261	0.06%
UBS Group AG	200,000	0.25%	24/2/2028	162,668	0.06%
Richemont International Holding SA	200,000	1.13%	26/5/2032	161,639	0.06%
Adecco International Financial Services BV [^]	200,000	1.00%	21/3/2082	153,099	0.05%
Holcim Finance Luxembourg SA	200,000	0.50%	3/9/2030	150,362	0.05%
Argentum Netherlands BV for Swiss Life AG [^]	150,000	4.38%	Perpetual	145,500	0.05%
Credit Suisse Group AG	200,000	0.63%	18/1/2033	109,687	0.04%
Barry Callebaut Services NV	100,000	2.38%	24/5/2024	98,566	0.03%
Nestle Finance International Ltd.	100,000	0.38%	18/1/2024	98,019	0.03%
Nestle Finance International Ltd.	100,000	0.00%	12/11/2024	94,814	0.03%
Richemont International Holding SA	100,000	1.00%	26/3/2026	93,203	0.03%
Swiss Life Finance I Ltd.	100,000	3.25%	31/8/2029	93,119	0.03%
Tyco Electronics Group SA	100,000	0.00%	14/2/2025	92,793	0.03%
ELM BV for Swiss Reinsurance Co., Ltd. [^]	100,000	2.60%	Perpetual	92,773	0.03%
Nestle Finance International Ltd.	100,000	0.00%	3/12/2025	91,666	0.03%
Lunar Funding V for Swisscom AG	100,000	1.13%	12/10/2026	91,337	0.03%
Nestle Finance International Ltd.	100,000	0.88%	29/3/2027	91,101	0.03%
Givaudan Finance Europe BV	100,000	1.00%	22/4/2027	90,438	0.03%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG [^]	100,000	3.38%	29/9/2047	90,397	0.03%
Novartis Finance SA	100,000	1.13%	30/9/2027	90,308	0.03%
Nestle Finance International Ltd.	100,000	0.00%	14/6/2026	89,931	0.03%
Argentum Netherlands BV for Givaudan SA	100,000	2.00%	17/9/2030	88,634	0.03%
Firmenich Productions Participations SAS	100,000	1.75%	30/4/2030	87,562	0.03%
Richemont International Holding SA	100,000	1.50%	26/3/2030	87,433	0.03%
Cloverie PLC for Zurich Insurance Co., Ltd.	100,000	1.50%	15/12/2028	86,958	0.03%
Credit Suisse AG	100,000	0.25%	5/1/2026	84,977	0.03%
Coca-Cola HBC Finance BV	100,000	1.63%	14/5/2031	82,711	0.03%
Sika Capital BV	100,000	1.50%	29/4/2031	82,697	0.03%
Novartis Finance SA	100,000	1.70%	14/8/2038	78,407	0.03%
Richemont International Holding SA	100,000	2.00%	26/3/2038	78,304	0.03%
Swiss Re Finance UK plc [^]	100,000	2.71%	4/6/2052	77,677	0.03%
ABB Finance BV	100,000	0.00%	19/1/2030	76,422	0.03%
Credit Suisse Group AG [^]	100,000	0.65%	14/1/2028	74,549	0.03%
Holcim Finance Luxembourg SA	100,000	0.50%	23/4/2031	74,109	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nestle Finance International Ltd.	100,000	0.63%	14/2/2034	73,277	0.03%
Credit Suisse Group AG [^]	100,000	2.88%	2/4/2032	72,295	0.02%
Richemont International Holding SA	100,000	1.63%	26/5/2040	71,641	0.02%
Holcim Finance Luxembourg SA	100,000	0.63%	19/1/2033	69,853	0.02%
				6,213,746	2.13%
United Arab Emirates 0.15% (2021: 0.15%)					
Emirates Telecommunications Group Co. PJSC	100,000	2.75%	18/6/2026	97,475	0.03%
DP World Ltd.	100,000	2.38%	25/9/2026	93,461	0.03%
First Abu Dhabi Bank PJSC	100,000	0.13%	16/2/2026	89,485	0.03%
MDGH GMTN RSC Ltd.	100,000	0.38%	10/3/2027	87,577	0.03%
Emirates Telecommunications Group Co. PJSC	100,000	0.38%	17/5/2028	84,216	0.03%
				452,214	0.15%
United Kingdom 5.57% (2021: 5.98%)					
Motability Operations Group plc	400,000	0.38%	3/1/2026	363,954	0.13%
Vodafone Group plc	300,000	0.50%	30/1/2024	291,332	0.10%
AstraZeneca plc	350,000	0.38%	3/6/2029	288,396	0.10%
BP Capital Markets plc	300,000	2.52%	7/4/2028	280,723	0.10%
BP Capital Markets plc [^]	300,000	3.25%	Perpetual	275,562	0.10%
BP Capital Markets plc	300,000	1.59%	3/7/2028	265,376	0.09%
HSBC Holdings plc [^]	261,000	3.02%	15/6/2027	248,453	0.09%
Vodafone Group plc	250,000	2.20%	25/8/2026	237,603	0.08%
Lloyds Banking Group plc [^]	250,000	0.50%	12/11/2025	233,602	0.08%
Rio Tinto Finance plc	200,000	2.88%	11/12/2024	200,000	0.07%
Barclays plc [^]	200,000	3.38%	2/4/2025	197,944	0.07%
Cadent Finance plc	250,000	0.63%	19/3/2030	195,944	0.07%
Lloyds Bank plc	200,000	0.25%	25/3/2024	192,521	0.07%
HSBC Holdings plc	200,000	0.88%	6/9/2024	191,717	0.07%
Santander UK plc	200,000	0.10%	12/5/2024	191,347	0.07%
Yorkshire Building Society	200,000	0.13%	8/5/2024	191,285	0.07%
Santander UK Group Holdings plc [^]	200,000	0.39%	28/2/2025	190,810	0.07%
NatWest Markets plc	200,000	2.00%	27/8/2025	190,110	0.07%
British Telecommunications plc	200,000	1.00%	21/11/2024	189,714	0.07%
Barclays plc [^]	200,000	2.89%	31/1/2027	189,331	0.07%
WPP Finance SA	200,000	2.25%	22/9/2026	188,897	0.07%
National Grid plc	200,000	2.18%	30/6/2026	188,586	0.07%
Lloyds Bank plc	200,000	0.63%	26/3/2025	187,893	0.07%
Diageo Finance plc	200,000	1.88%	27/3/2027	187,793	0.07%
Barclays plc [^]	200,000	1.38%	24/1/2026	187,161	0.06%
NatWest Group plc [^]	200,000	0.75%	15/11/2025	187,037	0.06%
Nationwide Building Society	200,000	2.25%	25/6/2029	186,610	0.06%
HSBC Holdings plc	200,000	3.13%	7/6/2028	184,975	0.06%
BP Capital Markets plc	200,000	1.57%	16/2/2027	183,022	0.06%
Santander UK plc	200,000	1.13%	12/3/2027	181,883	0.06%
SELP Finance Sarl	200,000	1.50%	20/11/2025	180,894	0.06%
British Telecommunications plc	200,000	1.50%	23/6/2027	179,234	0.06%
GlaxoSmithKline Capital plc	200,000	1.75%	21/5/2030	177,304	0.06%
Standard Chartered plc [^]	200,000	0.90%	2/7/2027	176,706	0.06%
Barclays plc [^]	200,000	0.88%	28/1/2028	170,781	0.06%
Reckitt Benckiser Treasury Services Nederland BV	200,000	0.75%	19/5/2030	162,511	0.06%
HSBC Holdings plc [^]	200,000	0.64%	24/9/2029	160,832	0.06%
NatWest Group plc [^]	200,000	0.67%	14/9/2029	158,692	0.06%
Coventry Building Society	150,000	2.63%	7/12/2026	144,793	0.05%
NatWest Group plc [^]	127,000	4.07%	6/9/2028	123,643	0.04%
Barclays plc [^]	100,000	5.26%	29/1/2034	98,548	0.03%
Lloyds Banking Group plc [^]	100,000	3.50%	1/4/2026	98,365	0.03%
BP Capital Markets plc	100,000	2.97%	27/2/2026	98,248	0.03%
Aviva plc [^]	100,000	3.88%	3/7/2044	97,637	0.03%
Mondi Finance plc	100,000	1.50%	15/4/2024	97,355	0.03%
Coca-Cola Europacific Partners plc	100,000	1.13%	26/5/2024	96,957	0.03%
BP Capital Markets plc	100,000	1.95%	3/3/2025	96,501	0.03%
National Westminster Bank plc	100,000	0.50%	15/5/2024	96,224	0.03%
Lloyds Banking Group plc [^]	100,000	1.75%	7/9/2028	96,146	0.03%
Compass Group Finance Netherlands BV	100,000	0.63%	3/7/2024	96,119	0.03%
Sky Ltd.	100,000	2.25%	17/11/2025	96,091	0.03%
London Stock Exchange Group plc	100,000	0.88%	19/9/2024	96,048	0.03%
Sky Ltd.	100,000	2.50%	15/9/2026	95,986	0.03%
Virgin Money UK plc [^]	100,000	2.88%	24/6/2025	95,767	0.03%
CNH Industrial Finance Europe SA	100,000	0.00%	1/4/2024	95,680	0.03%
Clydesdale Bank plc	100,000	2.50%	22/6/2027	95,305	0.03%
Lloyds Bank Corporate Markets plc	100,000	2.38%	9/4/2026	95,212	0.03%
BP Capital Markets plc	100,000	2.21%	25/9/2026	94,974	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Diageo Finance plc	100,000	1.00%	22/4/2025	94,893	0.03%
Barclays plc^	100,000	0.75%	9/6/2025	94,870	0.03%
Aptiv plc	100,000	1.50%	10/3/2025	94,801	0.03%
Unilever Finance Netherlands BV	100,000	0.50%	6/1/2025	94,683	0.03%
Nationwide Building Society^	100,000	2.00%	25/7/2029	94,239	0.03%
Vodafone International Financing DAC	100,000	3.75%	2/12/2034	94,115	0.03%
NatWest Group plc^	100,000	1.75%	2/3/2026	94,080	0.03%
CNH Industrial Finance Europe SA	100,000	1.88%	19/1/2026	94,052	0.03%
Nationwide Building Society	100,000	3.25%	5/9/2029	93,954	0.03%
British Telecommunications plc	100,000	1.75%	10/3/2026	93,675	0.03%
Nationwide Building Society^	100,000	1.50%	8/3/2026	93,439	0.03%
Vodafone Group plc	100,000	1.13%	20/11/2025	93,239	0.03%
GlaxoSmithKline Capital plc	100,000	1.25%	21/5/2026	93,149	0.03%
SSE plc	100,000	2.88%	1/8/2029	93,129	0.03%
Phoenix Group Holdings plc	100,000	4.38%	24/1/2029	93,099	0.03%
SSE plc	100,000	0.88%	6/9/2025	92,954	0.03%
Heathrow Funding Ltd.	100,000	1.50%	12/10/2025	92,914	0.03%
Experian Finance plc	100,000	1.38%	25/6/2026	92,621	0.03%
Linde Finance BV	100,000	1.00%	20/4/2028	92,425	0.03%
GSK Consumer Healthcare Capital NL BV	100,000	1.25%	29/3/2026	92,195	0.03%
Nationwide Building Society	100,000	0.25%	22/7/2025	91,967	0.03%
London Stock Exchange Group plc	100,000	1.75%	6/12/2027	91,916	0.03%
Wellcome Trust Ltd.	100,000	1.13%	21/1/2027	91,741	0.03%
CNH Industrial Finance Europe SA	100,000	1.75%	25/3/2027	91,652	0.03%
British Telecommunications plc	100,000	0.50%	12/9/2025	91,464	0.03%
Lloyds Banking Group plc^	100,000	3.13%	24/8/2030	91,425	0.03%
National Grid plc	100,000	2.95%	30/3/2030	91,421	0.03%
CCEP Finance Ireland DAC	100,000	0.00%	6/9/2025	91,170	0.03%
SSE plc^	100,000	4.00%	Perpetual	91,006	0.03%
Vodafone Group plc	100,000	1.50%	24/7/2027	90,947	0.03%
Tesco Corporate Treasury Services plc	100,000	0.88%	29/5/2026	90,442	0.03%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.38%	19/5/2026	90,307	0.03%
Rentokil Initial plc	100,000	0.88%	30/5/2026	90,063	0.03%
SSE plc	100,000	1.38%	4/9/2027	89,964	0.03%
CK Hutchison Group Telecom Finance SA	100,000	0.75%	17/4/2026	89,741	0.03%
Lloyds Bank plc	100,000	0.13%	18/6/2026	89,362	0.03%
Channel Link Enterprises Finance plc^	100,000	2.71%	30/6/2050	89,324	0.03%
HSBC Holdings plc^	100,000	0.31%	13/11/2026	89,048	0.03%
National Grid plc	100,000	3.25%	30/3/2034	88,903	0.03%
International Distributions Services plc	100,000	1.25%	8/10/2026	88,731	0.03%
DS Smith plc	100,000	0.88%	12/9/2026	88,692	0.03%
Diageo Capital BV	100,000	1.50%	8/6/2029	88,689	0.03%
CK Hutchison Finance 16 Ltd.	100,000	2.00%	6/4/2028	88,019	0.03%
Vodafone Group plc	100,000	1.88%	20/11/2029	87,663	0.03%
Nationwide Building Society	100,000	2.25%	16/5/2037	86,133	0.03%
BP Capital Markets plc^	100,000	3.63%	Perpetual	85,859	0.03%
CNH Industrial Finance Europe SA	100,000	1.63%	3/7/2029	85,341	0.03%
Standard Chartered plc^	100,000	0.85%	27/1/2028	85,331	0.03%
Coca-Cola Europacific Partners plc	100,000	1.13%	12/4/2029	84,952	0.03%
Infirma plc	100,000	1.25%	22/4/2028	84,512	0.03%
RELX Finance BV	100,000	0.50%	10/3/2028	84,429	0.03%
Vodafone Group plc	100,000	1.63%	24/11/2030	84,083	0.03%
Global Switch Finance BV	100,000	1.38%	7/10/2030	83,897	0.03%
CK Hutchison Europe Finance 18 Ltd.	100,000	2.00%	13/4/2030	83,857	0.03%
Diageo Capital BV	100,000	0.13%	28/9/2028	83,101	0.03%
Diageo Capital BV	100,000	1.88%	8/6/2034	83,080	0.03%
Intermediate Capital Group plc	100,000	1.63%	17/2/2027	81,904	0.03%
Heathrow Funding Ltd.	100,000	1.50%	11/2/2030	81,307	0.03%
National Grid plc	100,000	0.25%	1/9/2028	80,998	0.03%
easyJet FinCo BV	100,000	1.88%	3/3/2028	80,909	0.03%
BP Capital Markets plc	100,000	1.23%	8/5/2031	80,319	0.03%
CK Hutchison Europe Finance 21 Ltd.	100,000	0.75%	2/11/2029	78,075	0.03%
Thames Water Utilities Finance plc	100,000	1.25%	31/1/2032	77,794	0.03%
Santander UK Group Holdings plc^	100,000	0.60%	13/9/2029	77,661	0.03%
Heathrow Funding Ltd.	100,000	1.88%	12/7/2032	77,561	0.03%
Linde Finance BV	100,000	0.55%	19/5/2032	76,864	0.03%
RELX Finance BV	100,000	0.88%	10/3/2032	76,742	0.03%
Vodafone Group plc	100,000	2.50%	24/5/2039	75,336	0.03%
Unilever plc	100,000	1.50%	11/6/2039	73,771	0.03%
CCEP Finance Ireland DAC	100,000	0.88%	6/5/2033	72,966	0.03%
Segro Capital Sarl	100,000	0.50%	22/9/2031	70,433	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
CCEP Finance Ireland DAC	100,000	1.50%	6/5/2041	66,074	0.02%
BP Capital Markets BV	100,000	1.47%	21/9/2041	62,547	0.02%
Linde plc	100,000	1.00%	30/9/2051	54,819	0.02%
				16,238,972	5.57%
United States 10.92% (2021: 11.52%)					
International Business Machines Corp.	400,000	2.88%	7/11/2025	399,772	0.14%
JPMorgan Chase & Co.^	400,000	1.09%	11/3/2027	363,475	0.13%
AbbVie, Inc.	400,000	0.75%	18/11/2027	350,135	0.12%
JPMorgan Chase & Co.^	400,000	1.96%	23/3/2030	348,573	0.12%
Exxon Mobil Corp.	400,000	0.52%	26/6/2028	338,465	0.12%
Procter & Gamble Co.	300,000	4.88%	11/5/2027	321,553	0.11%
Goldman Sachs Group, Inc.	300,000	2.13%	30/9/2024	293,448	0.10%
Wells Fargo & Co.^	300,000	1.34%	4/5/2025	289,320	0.10%
Merck & Co., Inc.	300,000	1.88%	15/10/2026	285,563	0.10%
Pfizer, Inc.	300,000	1.00%	6/3/2027	274,864	0.09%
Highland Holdings Sarl	300,000	0.32%	15/12/2026	262,552	0.09%
JPMorgan Chase & Co.^	300,000	0.39%	24/2/2028	256,482	0.09%
Wells Fargo & Co.^	300,000	1.74%	4/5/2030	253,620	0.09%
American Honda Finance Corp.	300,000	0.30%	7/7/2028	247,463	0.09%
American Tower Corp.	300,000	0.88%	21/5/2029	238,355	0.08%
Verizon Communications, Inc.	300,000	1.30%	18/5/2033	226,591	0.08%
Morgan Stanley^	200,000	5.15%	25/1/2034	207,436	0.07%
Stellantis NV	200,000	3.88%	5/1/2026	198,771	0.07%
Goldman Sachs Group, Inc.	200,000	1.38%	15/5/2024	195,809	0.07%
American Honda Finance Corp.	200,000	1.95%	18/10/2024	194,658	0.07%
Medtronic Global Holdings SCA	200,000	3.00%	15/10/2028	193,050	0.07%
Upjohn Finance BV	200,000	1.02%	23/6/2024	191,089	0.07%
Exxon Mobil Corp.	200,000	0.14%	26/6/2024	190,853	0.07%
Danaher Corp.	200,000	2.10%	30/9/2026	190,797	0.07%
Apple, Inc.	200,000	0.88%	24/5/2025	190,139	0.07%
Parker-Hannifin Corp.	200,000	1.13%	1/3/2025	189,862	0.07%
Bristol-Myers Squibb Co.	200,000	1.00%	15/5/2025	189,537	0.07%
Morgan Stanley^	250,000	0.50%	7/2/2031	189,313	0.07%
Verizon Communications, Inc.	200,000	0.88%	2/4/2025	188,314	0.07%
Visa, Inc.	200,000	1.50%	15/6/2026	187,560	0.06%
Thermo Fisher Scientific, Inc.	200,000	1.40%	23/1/2026	187,472	0.06%
Citigroup, Inc.^	200,000	1.50%	24/7/2026	187,105	0.06%
Citigroup, Inc.	200,000	2.13%	10/9/2026	187,104	0.06%
Citigroup, Inc.^	200,000	1.25%	6/7/2026	186,422	0.06%
Thermo Fisher Scientific, Inc.	200,000	0.13%	1/3/2025	186,337	0.06%
Goldman Sachs Group, Inc.	200,000	1.63%	27/7/2026	186,286	0.06%
PPG Industries, Inc.	200,000	2.75%	1/6/2029	185,673	0.06%
Danaher Corp.	200,000	2.50%	30/3/2030	184,948	0.06%
Berkshire Hathaway, Inc.	200,000	2.15%	15/3/2028	184,261	0.06%
Bank of America Corp.^	200,000	1.78%	4/5/2027	184,259	0.06%
McDonald's Corp.	200,000	2.38%	31/5/2029	183,780	0.06%
Illinois Tool Works, Inc.	200,000	3.00%	19/5/2034	183,096	0.06%
Medtronic Global Holdings SCA	200,000	0.00%	15/10/2025	181,582	0.06%
Verizon Communications, Inc.	200,000	0.88%	8/4/2027	176,771	0.06%
Wells Fargo & Co.	200,000	1.00%	2/2/2027	175,411	0.06%
Prologis Euro Finance LLC	200,000	1.88%	5/1/2029	175,082	0.06%
Bank of America Corp.^	200,000	2.82%	27/4/2033	174,327	0.06%
Stellantis NV	200,000	0.63%	30/3/2027	172,261	0.06%
General Motors Financial Co., Inc.	200,000	0.60%	20/5/2027	169,068	0.06%
International Business Machines Corp.	200,000	0.30%	11/2/2028	168,125	0.06%
Prologis Euro Finance LLC	200,000	0.25%	10/9/2027	167,115	0.06%
Mondelez International, Inc.	200,000	0.25%	17/3/2028	166,407	0.06%
Blackstone Holdings Finance Co. LLC	200,000	1.50%	10/4/2029	165,065	0.06%
Goldman Sachs Group, Inc.	200,000	0.25%	26/1/2028	163,522	0.06%
Coca-Cola Co.	200,000	0.40%	6/5/2030	160,741	0.06%
Stellantis NV	200,000	0.75%	18/1/2029	159,481	0.06%
Verizon Communications, Inc.	190,000	1.25%	8/4/2030	156,554	0.05%
Bank of America Corp.^	200,000	0.69%	22/3/2031	154,396	0.05%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	200,000	1.00%	15/9/2032	153,482	0.05%
Comcast Corp.	200,000	0.75%	20/2/2032	151,364	0.05%
Mondelez International, Inc.	200,000	0.75%	17/3/2033	146,583	0.05%
AbbVie, Inc.	150,000	1.25%	1/6/2024	145,594	0.05%
Goldman Sachs Group, Inc.	200,000	0.75%	23/3/2032	144,764	0.05%
Duke Energy Corp.	150,000	3.10%	15/6/2028	140,144	0.05%
Verizon Communications, Inc.	200,000	1.13%	19/9/2035	138,943	0.05%
Digital Euro Finco LLC	150,000	2.50%	16/1/2026	138,906	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
PepsiCo, Inc.	200,000	0.88%	16/10/2039	130,487	0.05%
Fidelity National Information Services, Inc.	150,000	2.00%	21/5/2030	127,841	0.04%
Goldman Sachs Group, Inc.	150,000	1.25%	7/2/2029	124,496	0.04%
Athene Global Funding	150,000	0.63%	12/1/2028	120,517	0.04%
Kraft Heinz Foods Co.	125,000	2.25%	25/5/2028	114,740	0.04%
Prologis International Funding II SA	125,000	1.75%	15/3/2028	110,970	0.04%
Verizon Communications, Inc.	100,000	4.75%	31/10/2034	102,732	0.04%
Morgan Stanley^	100,000	4.81%	25/10/2028	101,711	0.04%
Booking Holdings, Inc.	100,000	4.75%	15/11/2034	101,318	0.04%
Booking Holdings, Inc.	100,000	4.50%	15/11/2031	100,893	0.04%
Verizon Communications, Inc.	100,000	4.25%	31/10/2030	100,851	0.04%
Booking Holdings, Inc.	100,000	4.00%	15/11/2026	100,749	0.04%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	100,161	0.03%
Stellantis NV	100,000	4.50%	7/7/2028	99,817	0.03%
Goldman Sachs Group, Inc.	100,000	3.38%	27/3/2025	99,347	0.03%
PGI Industries, Inc.	104,000	1.88%	1/6/2025	99,212	0.03%
Apple, Inc.	100,000	1.38%	17/1/2024	99,206	0.03%
Thermo Fisher Scientific, Inc.	100,000	3.20%	21/1/2026	99,093	0.03%
Citigroup, Inc.	100,000	2.38%	22/5/2024	98,972	0.03%
Bank of America Corp.	100,000	2.38%	19/6/2024	98,770	0.03%
AT&T, Inc.	100,000	2.40%	15/3/2024	98,748	0.03%
Morgan Stanley	100,000	1.75%	11/3/2024	98,244	0.03%
Stellantis NV	100,000	2.00%	23/3/2024	98,207	0.03%
Metropolitan Life Global Funding I	100,000	3.75%	5/12/2030	98,059	0.03%
ManpowerGroup, Inc.	100,000	3.50%	30/6/2027	98,057	0.03%
Nestle Finance International Ltd.	100,000	3.25%	15/1/2031	98,047	0.03%
Berkshire Hathaway, Inc.	100,000	1.30%	15/3/2024	97,539	0.03%
Citigroup, Inc.^	100,000	3.71%	22/9/2028	97,486	0.03%
AbbVie, Inc.	100,000	1.38%	17/5/2024	97,319	0.03%
Liberty Mutual Finance Europe DAC	100,000	1.75%	27/3/2024	97,308	0.03%
JPMorgan Chase & Co.	100,000	1.50%	27/1/2025	96,689	0.03%
Nestle Finance International Ltd.	100,000	3.38%	15/11/2034	96,679	0.03%
US Bancorp	100,000	0.85%	7/6/2024	96,609	0.03%
Molson Coors Beverage Co.	100,000	1.25%	15/7/2024	96,558	0.03%
Utah Acquisition Sub, Inc.	100,000	2.25%	22/11/2024	96,538	0.03%
Medtronic Global Holdings SCA	150,000	1.38%	15/10/2040	96,522	0.03%
PepsiCo, Inc.	100,000	0.25%	6/5/2024	96,350	0.03%
Metropolitan Life Global Funding I	100,000	1.75%	25/5/2025	96,180	0.03%
Baxter International, Inc.	100,000	0.40%	15/5/2024	95,922	0.03%
Morgan Stanley^	100,000	2.10%	8/5/2026	95,287	0.03%
Aon Global Ltd.	100,000	2.88%	14/5/2026	95,265	0.03%
Apple, Inc.	100,000	2.00%	17/9/2027	95,186	0.03%
Celanese US Holdings LLC	100,000	4.78%	19/7/2026	95,144	0.03%
Capital One Financial Corp.	100,000	0.80%	12/6/2024	95,088	0.03%
Blackstone Holdings Finance Co. LLC	100,000	2.00%	19/5/2025	95,024	0.03%
International Business Machines Corp.	100,000	0.88%	31/1/2025	94,854	0.03%
AbbVie, Inc.	100,000	2.63%	15/11/2028	94,774	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	3.00%	15/9/2028	94,430	0.03%
Zimmer Biomet Holdings, Inc.	100,000	2.43%	13/12/2026	94,351	0.03%
Abbott Ireland Financing DAC	100,000	0.10%	19/11/2024	94,248	0.03%
American Tower Corp.	100,000	1.38%	4/4/2025	94,214	0.03%
Eli Lilly & Co.	100,000	1.63%	2/6/2026	94,115	0.03%
Bank of America Corp.^	100,000	1.95%	27/10/2026	93,824	0.03%
Mastercard, Inc.	100,000	2.10%	1/12/2027	93,791	0.03%
Simon International Finance SCA	100,000	1.25%	13/5/2025	93,781	0.03%
Archer-Daniels-Midland Co.	100,000	1.00%	12/9/2025	93,735	0.03%
Abbott Ireland Financing DAC	100,000	1.50%	27/9/2026	93,557	0.03%
Eaton Capital Unlimited Co.	100,000	0.70%	14/5/2025	93,390	0.03%
AT&T, Inc.	100,000	1.80%	5/9/2026	92,947	0.03%
Microsoft Corp.	100,000	2.63%	2/5/2033	92,931	0.03%
Schlumberger Finance France SAS	100,000	1.00%	18/2/2026	92,629	0.03%
Walgreens Boots Alliance, Inc.	100,000	2.13%	20/11/2026	92,593	0.03%
American Tower Corp.	100,000	1.95%	22/5/2026	92,559	0.03%
Bank of America Corp.^	100,000	0.81%	9/5/2026	92,488	0.03%
Booking Holdings, Inc.	100,000	0.10%	8/3/2025	92,478	0.03%
Morgan Stanley^	100,000	1.34%	23/10/2026	92,369	0.03%
Amphenol Technologies Holding GmbH	100,000	0.75%	4/5/2026	92,363	0.03%
McKesson Corp.	100,000	1.63%	30/10/2026	92,267	0.03%
Schlumberger Finance BV	100,000	1.38%	28/10/2026	92,216	0.03%
FedEx Corp.	100,000	1.63%	11/1/2027	92,167	0.03%
Booking Holdings, Inc.	100,000	1.80%	3/3/2027	92,164	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Thermo Fisher Scientific, Inc.	100,000	1.45%	16/3/2027	91,822	0.03%
Verizon Communications, Inc.	100,000	1.38%	27/10/2026	91,641	0.03%
McDonald's Corp.	100,000	0.90%	15/6/2026	91,515	0.03%
Becton Dickinson Euro Finance Sarl	100,000	1.21%	4/6/2026	91,447	0.03%
Morgan Stanley	100,000	1.38%	27/10/2026	90,986	0.03%
International Flavors & Fragrances, Inc.	100,000	1.80%	25/9/2026	90,985	0.03%
PVH Corp.	100,000	3.13%	15/12/2027	90,936	0.03%
AbbVie, Inc.	100,000	2.13%	1/6/2029	90,892	0.03%
Becton Dickinson & Co.	100,000	0.03%	13/8/2025	90,835	0.03%
Medtronic Global Holdings SCA	100,000	1.13%	7/3/2027	90,635	0.03%
Dover Corp.	100,000	1.25%	9/11/2026	90,528	0.03%
Whirlpool Finance Luxembourg Sarl	100,000	1.25%	2/11/2026	90,367	0.03%
Eastman Chemical Co.	100,000	1.88%	23/11/2026	90,354	0.03%
Discovery Communications LLC	100,000	1.90%	19/3/2027	90,324	0.03%
AT&T, Inc.	100,000	2.35%	5/9/2029	90,161	0.03%
DH Europe Finance II Sarl	100,000	0.20%	18/3/2026	90,081	0.03%
PartnerRe Ireland Finance DAC	100,000	1.25%	15/9/2026	89,962	0.03%
PepsiCo, Inc.	100,000	0.75%	18/3/2027	89,917	0.03%
Berkshire Hathaway, Inc.	100,000	1.13%	16/3/2027	89,815	0.03%
JPMorgan Chase & Co. ^	100,000	1.64%	18/5/2028	89,803	0.03%
Toyota Motor Credit Corp.	100,000	0.25%	16/7/2026	89,606	0.03%
Fidelity National Information Services, Inc.	100,000	1.50%	21/5/2027	89,577	0.03%
Goldman Sachs Group, Inc.	100,000	2.00%	22/3/2028	89,495	0.03%
Bank of America Corp. ^	100,000	1.66%	25/4/2028	89,489	0.03%
Procter & Gamble Co.	100,000	1.20%	30/10/2028	89,349	0.03%
Eaton Capital Unlimited Co.	100,000	0.13%	8/3/2026	89,294	0.03%
WPC Eurobond BV	100,000	2.13%	15/4/2027	89,219	0.03%
Thermo Fisher Scientific, Inc.	100,000	2.38%	15/4/2032	88,596	0.03%
AT&T, Inc.	100,000	1.60%	19/5/2028	88,546	0.03%
Morgan Stanley ^	100,000	2.95%	7/5/2032	88,419	0.03%
Chubb INA Holdings, Inc.	100,000	1.55%	15/3/2028	88,236	0.03%
Metropolitan Life Global Funding I	100,000	0.55%	16/6/2027	87,770	0.03%
Visa, Inc.	100,000	2.38%	15/6/2034	87,693	0.03%
Albermarle New Holding GmbH	100,000	1.63%	25/11/2028	87,494	0.03%
Illinois Tool Works, Inc.	100,000	0.63%	5/12/2027	87,474	0.03%
Chubb INA Holdings, Inc.	100,000	0.88%	15/6/2027	87,437	0.03%
New York Life Global Funding	100,000	0.25%	23/1/2027	87,292	0.03%
LYB International Finance II BV	100,000	0.88%	17/9/2026	87,244	0.03%
Comcast Corp.	100,000	0.00%	14/9/2026	87,236	0.03%
Citigroup, Inc. ^	100,000	0.50%	8/10/2027	87,017	0.03%
Abbott Ireland Financing DAC	100,000	0.38%	19/11/2027	86,978	0.03%
Dow Chemical Co.	100,000	0.50%	15/3/2027	86,943	0.03%
Upjohn Finance BV	100,000	1.36%	23/6/2027	86,911	0.03%
PepsiCo, Inc.	100,000	0.88%	18/7/2028	86,876	0.03%
Thermo Fisher Scientific, Inc.	100,000	2.88%	24/7/2037	86,731	0.03%
Nasdaq, Inc.	100,000	1.75%	28/3/2029	86,604	0.03%
Verizon Communications, Inc.	100,000	1.38%	2/11/2028	86,592	0.03%
Mastercard, Inc.	100,000	1.00%	22/2/2029	86,470	0.03%
Equinix, Inc.	100,000	0.25%	15/3/2027	86,441	0.03%
Morgan Stanley ^	100,000	0.41%	29/10/2027	86,273	0.03%
PepsiCo, Inc.	100,000	0.50%	6/5/2028	85,962	0.03%
Comcast Corp.	100,000	0.25%	20/5/2027	85,951	0.03%
AT&T, Inc.	100,000	3.15%	4/9/2036	85,842	0.03%
Boston Scientific Corp.	100,000	0.63%	1/12/2027	85,833	0.03%
Dover Corp.	100,000	0.75%	4/11/2027	85,649	0.03%
Thermo Fisher Scientific, Inc.	100,000	0.50%	1/3/2028	85,575	0.03%
McDonald's Corp.	100,000	1.50%	28/11/2029	85,380	0.03%
Schlumberger Finance BV	100,000	2.00%	6/5/2032	85,198	0.03%
DH Europe Finance II Sarl	100,000	0.45%	18/3/2028	85,082	0.03%
International Business Machines Corp.	100,000	1.75%	31/1/2031	85,044	0.03%
Celanese US Holdings LLC	100,000	2.13%	1/3/2027	84,871	0.03%
Stellantis NV	100,000	2.75%	1/4/2032	84,556	0.03%
Athene Global Funding	100,000	0.37%	10/9/2026	84,450	0.03%
Bank of America Corp. ^	100,000	0.58%	24/8/2028	84,067	0.03%
Booking Holdings, Inc.	100,000	0.50%	8/3/2028	83,912	0.03%
McDonald's Corp.	100,000	1.60%	15/3/2031	83,837	0.03%
Baxter International, Inc.	100,000	1.30%	15/5/2029	83,751	0.03%
AT&T, Inc.	100,000	2.05%	19/5/2032	83,518	0.03%
Citigroup, Inc.	100,000	1.25%	10/4/2029	83,508	0.03%
Medtronic Global Holdings SCA	100,000	0.38%	15/10/2028	83,228	0.03%
Stryker Corp.	100,000	0.75%	1/3/2029	83,186	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bank of America Corp.^	100,000	1.38%	9/5/2030	83,161	0.03%
WPC Eurobond BV	100,000	1.35%	15/4/2028	83,002	0.03%
Johnson & Johnson	100,000	1.65%	20/5/2035	82,890	0.03%
McDonald's Corp.	100,000	0.25%	4/10/2028	82,487	0.03%
Fiserv, Inc.	100,000	1.63%	1/7/2030	82,457	0.03%
Procter & Gamble Co.	100,000	1.88%	30/10/2038	82,116	0.03%
International Business Machines Corp.	100,000	0.88%	9/2/2030	81,931	0.03%
GSK Consumer Healthcare Capital NL BV	100,000	2.13%	29/3/2034	81,745	0.03%
Coca-Cola Co.	100,000	0.13%	15/3/2029	81,742	0.03%
Moody's Corp.	100,000	0.95%	25/2/2030	81,713	0.03%
KKR Group Finance Co. V LLC	100,000	1.63%	22/5/2029	81,413	0.03%
Colgate-Palmolive Co.	100,000	1.38%	6/3/2034	81,198	0.03%
Omnicom Finance Holdings plc	100,000	1.40%	8/7/2031	81,166	0.03%
Bank of America Corp.^	100,000	0.58%	8/8/2029	81,066	0.03%
Digital Euro Finco LLC	100,000	1.13%	9/4/2028	80,873	0.03%
Thermo Fisher Scientific Finance I BV	100,000	0.80%	18/10/2030	80,744	0.03%
Eaton Capital Unlimited Co.	100,000	0.58%	8/3/2030	80,514	0.03%
AT&T, Inc.	100,000	2.45%	15/3/2035	80,509	0.03%
Verizon Communications, Inc.	100,000	0.38%	22/3/2029	80,455	0.03%
Morgan Stanley^	100,000	0.50%	26/10/2029	80,080	0.03%
Goldman Sachs Group, Inc.	100,000	0.88%	9/5/2029	79,972	0.03%
Chubb INA Holdings, Inc.	100,000	0.88%	15/12/2029	79,819	0.03%
American Medical Systems Europe BV	100,000	1.88%	8/3/2034	79,817	0.03%
AT&T, Inc.	100,000	0.80%	4/3/2030	79,637	0.03%
Apple, Inc.	100,000	0.50%	15/11/2031	79,162	0.03%
JPMorgan Chase & Co.^	100,000	1.00%	25/7/2031	78,843	0.03%
AT&T, Inc.	100,000	2.60%	19/5/2038	78,739	0.03%
General Motors Financial Co., Inc.	100,000	0.65%	7/9/2028	78,713	0.03%
FedEx Corp.	100,000	1.30%	5/8/2031	78,704	0.03%
Eli Lilly & Co.	100,000	0.63%	1/11/2031	78,328	0.03%
Southern Co.^	100,000	1.88%	15/9/2081	78,057	0.03%
Medtronic Global Holdings SCA	100,000	2.25%	7/3/2039	77,024	0.03%
Merck & Co., Inc.	100,000	1.38%	2/11/2036	76,794	0.03%
Chubb INA Holdings, Inc.	100,000	2.50%	15/3/2038	76,697	0.03%
Wells Fargo & Co.	100,000	0.63%	25/3/2030	76,411	0.03%
Berkshire Hathaway, Inc.	100,000	1.63%	16/3/2035	76,277	0.03%
Upjohn Finance BV	100,000	1.91%	23/6/2032	76,205	0.03%
JPMorgan Chase & Co.^	100,000	1.05%	4/11/2032	76,022	0.03%
Dow Chemical Co.	100,000	1.13%	15/3/2032	76,013	0.03%
Schlumberger Finance BV	100,000	0.50%	15/10/2031	75,516	0.03%
Medtronic Global Holdings SCA	100,000	0.75%	15/10/2032	75,312	0.03%
Bank of America Corp.^	100,000	0.65%	26/10/2031	75,185	0.03%
John Deere Cash Management Sarl	100,000	1.65%	13/6/2039	74,163	0.03%
VF Corp.	100,000	0.63%	25/2/2032	73,939	0.03%
Morgan Stanley^	100,000	1.10%	29/4/2033	73,759	0.03%
Public Storage	100,000	0.88%	24/1/2032	73,434	0.03%
Celanese US Holdings LLC	100,000	0.63%	10/9/2028	72,597	0.03%
Goldman Sachs Group, Inc.	100,000	1.00%	18/3/2033	71,786	0.03%
Prologis Euro Finance LLC	100,000	0.50%	16/2/2032	71,156	0.03%
Coca-Cola Co.	100,000	0.95%	6/5/2036	70,941	0.02%
Digital Dutch Finco BV	100,000	1.00%	15/1/2032	69,892	0.02%
Stellantis NV	100,000	1.25%	20/6/2033	69,890	0.02%
AT&T, Inc.	100,000	1.80%	14/9/2039	69,105	0.02%
Prologis Euro Finance LLC	100,000	1.00%	6/2/2035	68,649	0.02%
Thermo Fisher Scientific, Inc.	100,000	1.50%	1/10/2039	67,278	0.02%
Thermo Fisher Scientific Finance I BV	100,000	1.63%	18/10/2041	66,399	0.02%
International Business Machines Corp.	100,000	1.20%	11/2/2040	65,364	0.02%
Mondelez International, Inc.	100,000	1.38%	17/3/2041	64,969	0.02%
Exxon Mobil Corp.	100,000	1.41%	26/6/2039	64,861	0.02%
DH Europe Finance II Sarl	100,000	1.80%	18/9/2049	64,373	0.02%
Coca-Cola Co.	100,000	1.00%	9/3/2041	64,059	0.02%
Goldman Sachs Group, Inc.	66,000	4.00%	21/9/2029	63,945	0.02%
Coca-Cola Co.	100,000	0.80%	15/3/2040	63,341	0.02%
Thermo Fisher Scientific, Inc.	100,000	1.88%	1/10/2049	62,912	0.02%
Becton Dickinson Euro Finance Sarl	100,000	1.34%	13/8/2041	61,419	0.02%
Medtronic Global Holdings SCA	100,000	1.75%	2/7/2049	60,932	0.02%
PepsiCo, Inc.	100,000	1.05%	9/10/2050	57,914	0.02%
Eli Lilly & Co.	100,000	1.38%	14/9/2061	50,556	0.02%
				31,795,873	10.92%
Total Fixed Income				286,126,192	98.23%
Total Transferable Securities				286,126,192	98.23%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (2021: 0.00%)				
Futures (0.00%) (2021: 0.00%)				
Euro-Bobl March 2023	(14)	€(1,670,911)	50,411	0.02%
Euro-Bund March 2023	7	€930,495	15	0.00%
Euro-Schatz March 2023	31	€3,293,492	(25,472)	(0.01%)
Euro-Buxl 30 Year Bond March 2023	1	€162,721	(27,481)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(2,527)	(0.00%)
Total Investments			286,123,665	98.23%
Other Assets and Liabilities				
Net Assets			5,150,183	1.77%
Net Assets				
			291,273,848	100.00%
Analysis of Total Assets				
			Fair Value EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing		264,766,008	90.51%
(b)	Transferable securities dealt in on another regulated market		18,926,207	6.47%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market		2,433,977	0.83%
(d)	Total Financial Derivative Instruments dealt in on a regulated market		50,426	0.00%
(e)	Total OTC Financial Derivative Instruments		—	0.00%
(f)	Other assets		6,356,159	2.19%
	Total Assets		292,532,777	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2022	EUR (€) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	286,126,192	482,761,490
Financial Derivative Instruments	3,17	50,426	43,220
Cash	3	2,472,836	4,623,134
Receivables:			
Interest and Dividends		2,164,288	2,711,602
Capital Shares Issued		1,141,633	2,993,744
Investments Sold		569,948	30,519
Margin Cash Due from Broker	3	7,454	—
Total Current Assets		292,532,777	493,163,709
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	52,953	37,375
Bank Overdraft		—	3,123
Payables and Other Liabilities:			
Investments Purchased		1,166,117	531,013
Capital Shares Redeemed		803	183,279
Margin Cash Due to Broker	3	—	6,246
Management Fees Payable	12	39,056	65,937
Total Current Liabilities		1,258,929	826,973
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		291,273,848	492,336,736

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
Net Assets	281,112,041	448,084,746	349,258,998
Number of Shares Outstanding	3,114,283	4,211,999	3,220,730
Net Asset Value Per Share¹	90.27	106.38	108.44
Institutional Plus EUR Acc			
Net Assets	10,161,807	44,251,990	16,117,123
Number of Shares Outstanding	114,106	421,788	150,765
Net Asset Value Per Share¹	89.06	104.92	106.90

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		2,662,157	2,384,102
Other Income		997	255
Net Loss on Financial Instruments		(60,632,163)	(10,028,806)
Total Investment Loss		(57,969,009)	(7,644,449)
Expenses			
Management Fees	12	517,368	695,469
Transaction Fees and Commissions		150	2,159
Total Expenses		517,518	697,628
Finance Costs			
Interest Expense		12,711	45,587
Total Finance Costs		12,711	45,587
Net Investment Loss		(58,499,238)	(8,387,664)
Taxation	5	(3,324)	(2,335)
Net Decrease in Net Assets		(58,502,562)	(8,389,999)

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2022	EUR (€) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(58,502,562)	(8,389,999)
Capital Transactions		
Subscriptions	68,801,174	206,600,987
Redemptions	(211,361,500)	(71,250,373)
Total Capital Transactions	(142,560,326)	135,350,614
Total (Decrease)/Increase for the Year	(201,062,888)	126,960,615
Net Assets		
Beginning of Year	492,336,736	365,376,121
End of Year	291,273,848	492,336,736

Vanguard U.K. Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.K. Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of pound sterling-denominated UK treasury and government-related securities with maturities greater than 1 year.

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- It was an especially tough year for global bonds. With yields rising and bond prices falling, global fixed income markets ended the year down significantly.
- In this environment, the fund's benchmark index returned -26.99% for the 12 months ended 31 December 2022.
- With rising rates, bond prices fell across maturity levels, with the longest-duration securities seeing the steepest declines. Within the index, relative performance by credit quality was mixed, with A-rated bonds doing worse than those rated higher or lower. By sector, local government bonds saw a decline roughly twice as large as those for treasury and agency bonds.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg U.K. Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Hedged Acc	-27.68%	—	-17.25%
Benchmark	-27.57	—	-17.13
Tracking Difference*	-0.11		
GBP Acc	-27.08%	-4.05%	0.12%
Benchmark	-26.99	-3.97	0.25
Tracking Difference*	-0.09		
GBP Dist	-27.08%	-4.05%	0.12%
Benchmark	-26.99	-3.97	0.25
Tracking Difference*	-0.09		
Institutional Plus GBP Acc	-27.03%	-3.98%	-0.14%
Benchmark	-26.99	-3.97	-0.09
Tracking Difference*	-0.04		
Institutional Plus GBP Dist	-27.03%	-3.98%	-0.14%
Benchmark	-26.99	-3.97	-0.09
Tracking Difference*	-0.04		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: EUR Hedged Acc, 21 January 2021; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Cost GBP (£)
Purchases			Purchases (continued)		
United Kingdom Gilt 4.25% 7/6/2032	100,500,000	125,795,158	United Kingdom Gilt 0.50% 22/10/2061	36,125,000	18,321,130
United Kingdom Gilt 1.00% 31/1/2032	148,349,000	124,505,326		Principal GBP (£)	Proceeds GBP (£)
United Kingdom Gilt 5.00% 7/3/2025	88,600,000	97,028,268			
United Kingdom Gilt 2.25% 7/9/2023	78,639,000	79,516,930	Sales		
United Kingdom Gilt 4.25% 7/12/2027	66,080,000	77,627,400	United Kingdom Gilt 0.13% 31/1/2023	198,090,000	196,562,604
United Kingdom Gilt 4.13% 29/1/2027	75,389,000	75,399,245	United Kingdom Gilt 0.25% 31/1/2025	139,696,000	134,371,390
United Kingdom Gilt 0.38% 22/10/2026	74,093,000	70,410,635	United Kingdom Gilt 0.13% 31/1/2024	130,743,000	126,273,139
United Kingdom Gilt 1.00% 22/4/2024	72,000,000	68,997,550	United Kingdom Gilt 2.25% 7/9/2023	103,639,000	102,396,420
United Kingdom Gilt 1.25% 31/7/2051	90,700,000	66,536,667	United Kingdom Gilt 0.38% 22/10/2026	101,821,000	91,338,737
United Kingdom Gilt 0.25% 31/1/2025	64,324,000	62,038,617	United Kingdom Gilt 4.25% 7/6/2032	69,480,000	83,575,784
United Kingdom Gilt 2.00% 7/9/2025	60,000,000	58,601,460	United Kingdom Gilt 0.13% 31/1/2028	87,800,000	80,585,682
United Kingdom Gilt 4.50% 7/9/2034	34,241,849	43,959,407	United Kingdom Gilt 5.00% 7/3/2025	55,000,000	61,377,150
United Kingdom Gilt 0.88% 31/7/2033	49,666,000	39,941,892	United Kingdom Gilt 0.38% 22/10/2030	59,950,000	54,151,650
United Kingdom Gilt 1.50% 22/7/2026	39,000,000	38,269,530	United Kingdom Gilt 0.13% 30/1/2026	57,028,000	53,081,554
United Kingdom Gilt 2.75% 7/9/2024	37,839,000	38,014,214	United Kingdom Gilt 0.25% 31/7/2031	53,900,000	47,665,513
United Kingdom Gilt 1.13% 22/10/2073	52,752,000	37,353,639	United Kingdom Gilt 1.25% 22/10/2041	55,695,000	47,653,683
United Kingdom Gilt 0.63% 7/6/2025	36,000,000	32,923,800	United Kingdom Gilt 0.63% 31/7/2035	56,300,000	47,364,524
United Kingdom Gilt 0.38% 22/10/2030	40,200,000	32,808,258	United Kingdom Gilt 3.25% 22/1/2044	42,700,000	44,432,034
United Kingdom Gilt 4.25% 7/3/2036	26,142,113	30,402,789	United Kingdom Gilt 1.25% 31/7/2051	52,500,000	41,352,302
United Kingdom Gilt 1.25% 22/10/2041	35,600,000	26,349,776	United Kingdom Gilt 0.88% 31/7/2033	45,100,000	39,975,538
United Kingdom Gilt 4.25% 7/12/2055	20,514,031	26,164,597	United Kingdom Gilt 0.75% 22/7/2023	40,094,000	39,747,776
United Kingdom Gilt 4.25% 7/12/2040	19,931,000	25,976,810	United Kingdom Gilt 1.25% 22/7/2027	32,574,000	32,365,875
United Kingdom Gilt 4.75% 7/12/2038	21,237,997	25,926,723	United Kingdom Gilt 4.25% 7/3/2036	24,187,311	28,068,658
United Kingdom Gilt 3.75% 29/1/2038	25,100,000	25,427,088	United Kingdom Gilt 4.25% 7/12/2055	20,300,000	27,189,328
United Kingdom Gilt 0.50% 31/1/2029	27,000,000	25,252,810	United Kingdom Gilt 3.75% 22/7/2052	21,757,000	25,533,457
United Kingdom Gilt 4.25% 7/12/2049	16,100,000	23,786,182	United Kingdom Gilt 0.50% 22/10/2061	41,188,830	25,131,239
United Kingdom Gilt 3.75% 22/7/2052	18,950,000	23,777,155	United Kingdom Gilt 3.50% 22/7/2068	17,400,000	22,575,856
United Kingdom Gilt 1.25% 22/7/2027	26,000,000	22,913,230	United Kingdom Gilt 1.50% 22/7/2047	28,600,000	22,470,768
United Kingdom Gilt 1.13% 31/1/2039	29,300,000	21,602,206	United Kingdom Gilt 4.75% 7/12/2038	15,748,249	18,603,533
United Kingdom Gilt 4.00% 22/1/2060	15,590,000	20,961,607			
United Kingdom Gilt 3.25% 22/1/2044	21,350,000	19,161,091			
United Kingdom Gilt 6.00% 7/12/2028	15,950,000	18,672,149			

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

Financial Statements

Statement of Investments

31 December 2022

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 99.27% (2021: 99.61%)					
Fixed Income 99.27% (2021: 99.61%)					
Government Agency Bonds 1.40% (2021: 1.80%)					
LCR Finance plc	5,975,000	4.50%	7/12/2028	6,055,175	0.18%
Network Rail Infrastructure Finance plc	5,900,000	4.75%	22/1/2024	5,929,603	0.19%
Network Rail Infrastructure Finance plc	5,670,000	4.75%	29/11/2035	5,786,157	0.18%
LCR Finance plc	4,770,000	5.10%	7/3/2051	5,220,599	0.16%
Affordable Housing Finance plc	5,175,000	2.89%	11/8/2043	3,997,802	0.12%
Prs Finance plc	2,838,056	1.75%	24/11/2026	2,571,352	0.08%
Prs Finance plc	2,714,000	2.00%	23/1/2029	2,356,807	0.07%
Network Rail Infrastructure Finance plc	2,320,000	4.38%	9/12/2030	2,348,374	0.07%
LCR Finance plc	2,160,000	4.50%	7/12/2038	2,152,388	0.07%
Transport for London	2,450,000	3.88%	23/7/2042	1,989,460	0.06%
Merseylink Issuer plc	1,828,000	3.84%	31/3/2043	1,654,750	0.05%
Affordable Housing Finance plc	1,820,000	3.80%	20/5/2042	1,629,003	0.05%
Transport for London	1,620,000	4.00%	7/4/2064	1,331,688	0.04%
Transport for London	1,300,000	5.00%	31/3/2035	1,245,068	0.04%
Prs Finance plc	1,700,000	1.50%	24/8/2034	1,225,179	0.04%
				45,493,405	1.40%
Government Bonds 97.85% (2021: 97.79%)					
United Kingdom Gilt	155,242,000	0.25%	31/1/2025	144,318,023	4.45%
United Kingdom Gilt	136,087,000	0.13%	31/1/2024	131,123,382	4.05%
United Kingdom Gilt	139,349,000	1.00%	31/1/2032	110,443,971	3.41%
United Kingdom Gilt	122,758,000	0.25%	31/7/2031	92,098,665	2.84%
United Kingdom Gilt	98,403,000	0.38%	22/10/2026	87,164,312	2.69%
United Kingdom Gilt	82,810,134	4.25%	7/6/2032	86,642,998	2.68%
United Kingdom Gilt	83,823,946	5.00%	7/3/2025	86,232,790	2.67%
United Kingdom Gilt	74,319,594	4.75%	7/12/2030	80,181,362	2.47%
United Kingdom Gilt	75,136,519	4.50%	7/12/2042	79,847,459	2.46%
United Kingdom Gilt	94,185,000	0.50%	31/1/2029	78,027,916	2.41%
United Kingdom Gilt	71,606,465	4.25%	7/12/2055	76,560,981	2.36%
United Kingdom Gilt	82,667,000	3.50%	22/1/2045	76,171,476	2.35%
United Kingdom Gilt	89,024,000	0.13%	31/1/2028	74,742,152	2.31%
United Kingdom Gilt	69,459,015	4.25%	7/3/2036	71,828,802	2.22%
United Kingdom Gilt	70,389,000	4.13%	29/1/2027	71,274,517	2.20%
United Kingdom Gilt	68,068,712	4.25%	7/12/2046	70,184,769	2.17%
United Kingdom Gilt	76,685,000	3.25%	22/1/2044	68,160,612	2.10%
United Kingdom Gilt	61,645,229	4.75%	7/12/2038	67,099,085	2.07%
United Kingdom Gilt	65,268,000	4.25%	7/12/2027	67,060,988	2.07%
United Kingdom Gilt ¹	87,843,983	1.75%	7/9/2037	66,236,804	2.04%
United Kingdom Gilt	63,801,347	4.25%	7/12/2040	65,389,682	2.02%
United Kingdom Gilt	99,082,000	1.25%	22/10/2041	63,058,268	1.95%
United Kingdom Gilt	56,497,916	4.50%	7/9/2034	59,922,837	1.85%
United Kingdom Gilt	62,238,000	3.50%	22/7/2068	59,642,883	1.84%
United Kingdom Gilt	86,017,679	0.63%	31/7/2035	58,005,220	1.79%
United Kingdom Gilt	55,581,357	4.25%	7/12/2049	57,686,386	1.78%
United Kingdom Gilt	60,000,000	2.00%	7/9/2025	57,635,713	1.78%
United Kingdom Gilt	54,269,358	4.25%	7/9/2039	55,782,135	1.72%
United Kingdom Gilt	57,000,000	1.00%	22/4/2024	55,175,957	1.70%
United Kingdom Gilt	69,075,000	0.38%	22/10/2030	53,979,043	1.67%
United Kingdom Gilt	47,304,250	6.00%	7/12/2028	53,052,431	1.64%
United Kingdom Gilt	50,341,001	4.00%	22/1/2060	52,722,813	1.63%
United Kingdom Gilt	62,450,000	0.88%	22/10/2029	52,295,977	1.61%
United Kingdom Gilt	56,306,000	0.13%	30/1/2026	50,817,496	1.57%
United Kingdom Gilt	77,470,318	1.75%	22/7/2057	47,412,939	1.46%
United Kingdom Gilt	86,700,000	1.25%	31/7/2051	46,871,193	1.45%
United Kingdom Gilt	48,288,000	3.75%	22/7/2052	46,606,959	1.44%
United Kingdom Gilt	60,523,628	2.50%	22/7/2065	45,405,678	1.40%
United Kingdom Gilt	74,201,371	1.50%	22/7/2047	45,337,359	1.40%
United Kingdom Gilt	57,864,000	1.13%	31/1/2039	38,188,672	1.18%
United Kingdom Gilt	37,839,000	2.75%	7/9/2024	37,302,502	1.15%
United Kingdom Gilt	49,666,000	0.88%	31/7/2033	37,077,141	1.14%
United Kingdom Gilt	39,000,000	1.50%	22/7/2026	36,312,300	1.12%
United Kingdom Gilt	63,755,000	0.88%	31/1/2046	33,832,094	1.04%
United Kingdom Gilt	36,000,000	0.63%	7/6/2025	33,610,905	1.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets		
United Kingdom Gilt	54,223,330	1.63%	22/10/2054	32,060,475	0.99%		
United Kingdom Gilt	47,789,000	1.75%	22/1/2049	30,607,902	0.94%		
United Kingdom Gilt	50,956,190	1.63%	22/10/2071	28,314,289	0.87%		
United Kingdom Gilt	73,908,170	0.50%	22/10/2061	26,413,015	0.82%		
United Kingdom Gilt	25,100,000	3.75%	29/1/2038	24,300,426	0.75%		
United Kingdom Gilt	41,954,000	1.50%	31/7/2053	24,070,969	0.74%		
United Kingdom Gilt	26,000,000	1.25%	22/7/2027	23,439,809	0.72%		
United Kingdom Gilt	42,614,693	0.63%	22/10/2050	19,035,854	0.59%		
United Kingdom Gilt	41,922,000	1.13%	22/10/2073	18,425,176	0.57%		
United Kingdom Gilt	17,000,000	1.63%	22/10/2028	15,288,319	0.47%		
				3,170,481,881	97.85%		
Local Government 0.02% (2021: 0.02%)							
UK Municipal Bonds Agency Finance Co. Designated Activity Co.	1,150,000	1.63%	26/8/2060	527,668	0.02%		
				527,668	0.02%		
Total Fixed Income				3,216,502,954	99.27%		
Total Transferable Securities				3,216,502,954	99.27%		
	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets			
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (2021: 0.00%)							
Futures (0.00%) (2021: 0.00%)							
Long Gilt March 2023	6	£635,115	(35,715)	(0.00%)			
Total Financial Derivative Instruments Dealt in on a Regulated Market			(35,715)	(0.00%)			
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
OTC Financial Derivative Instruments 0.00% (2021: (0.00%))							
Forward Currency Exchange Contracts (0.00%) (2021: 0.00%)							
GBP	927	EUR	(1,050)	JPMorgan Chase Bank	3/1/2023	(5)	(0.00%)
GBP	203,645	EUR	(230,121)	JPMorgan Chase Bank	4/1/2023	(526)	(0.00%)
						(531)	(0.00%)
Hedge Share Class Level Forward Currency Exchange Contracts 0.00% (2021: (0.00%))							
EUR	3,595,731	GBP	(3,113,964)	BNP Paribas	4/1/2023	76,279	0.00%
EUR	250,044	GBP	(216,536)	Toronto-Dominion Bank	4/1/2023	5,310	0.00%
EUR	112,907	GBP	(97,775)	JPMorgan Chase Bank	4/1/2023	2,399	0.00%
EUR	170,722	GBP	(149,264)	JPMorgan Chase Bank	4/1/2023	2,206	0.00%
EUR	326,000	GBP	(287,467)	JPMorgan Chase Bank	4/1/2023	1,770	0.00%
EUR	4,587,394	GBP	(4,074,661)	JPMorgan Chase Bank	2/2/2023	563	0.00%
EUR	230,121	GBP	(203,645)	JPMorgan Chase Bank	4/1/2023	526	0.00%
EUR	32,759	GBP	(28,887)	JPMorgan Chase Bank	4/1/2023	178	0.00%
EUR	2,762	GBP	(2,371)	JPMorgan Chase Bank	4/1/2023	79	0.00%
EUR	1,078	GBP	(930)	JPMorgan Chase Bank	4/1/2023	27	0.00%
EUR	937	GBP	(804)	JPMorgan Chase Bank	4/1/2023	27	0.00%
EUR	928	GBP	(801)	UBS AG	4/1/2023	23	0.00%
EUR	1,050	GBP	(927)	JPMorgan Chase Bank	4/1/2023	5	0.00%
GBP	121,169	EUR	(136,394)	JPMorgan Chase Bank	2/2/2023	4	0.00%
EUR	358	GBP	(314)	JPMorgan Chase Bank	4/1/2023	4	0.00%
EUR	296	GBP	(258)	Toronto-Dominion Bank	4/1/2023	4	0.00%
EUR	90	GBP	(77)	JPMorgan Chase Bank	4/1/2023	3	0.00%
EUR	75	GBP	(64)	BNP Paribas	4/1/2023	2	0.00%
EUR	78	GBP	(67)	JPMorgan Chase Bank	4/1/2023	2	0.00%
EUR	154	GBP	(135)	JPMorgan Chase Bank	4/1/2023	2	0.00%
EUR	22	GBP	(19)	BNP Paribas	4/1/2023	1	0.00%
GBP	2	EUR	(2)	JPMorgan Chase Bank	4/1/2023	—	0.00%
EUR	5	GBP	(4)	JPMorgan Chase Bank	4/1/2023	—	0.00%
GBP	13	EUR	(15)	Morgan Stanley	4/1/2023	—	0.00%
GBP	4,070,073	EUR	(4,587,394)	JPMorgan Chase Bank	4/1/2023	(5)	(0.00%)
GBP	346	EUR	(403)	BNP Paribas	4/1/2023	(11)	(0.00%)
GBP	12,516	EUR	(14,143)	JPMorgan Chase Bank	4/1/2023	(32)	(0.00%)
GBP	8,521	EUR	(9,653)	JPMorgan Chase Bank	4/1/2023	(44)	(0.00%)
GBP	7,287	EUR	(8,276)	Toronto-Dominion Bank	4/1/2023	(56)	(0.00%)
GBP	24,985	EUR	(28,484)	JPMorgan Chase Bank	4/1/2023	(287)	(0.00%)
GBP	35,825	EUR	(40,841)	JPMorgan Chase Bank	4/1/2023	(410)	(0.00%)
GBP	31,714	EUR	(36,906)	Morgan Stanley	4/1/2023	(1,030)	(0.00%)
						87,539	0.00%
Total OTC Financial Derivative Instruments						87,008	0.00%
Total Investments						3,216,554,247	99.27%

	Fair Value GBP (£)	% of Total Net Assets
Other Assets and Liabilities	23,722,173	0.73%
Net Assets	3,240,276,420	100.00%
	GBP (£)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	3,213,931,602	97.77%
(b) Transferable securities dealt in on another regulated market	2,571,352	0.08%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	89,414	0.00%
(f) Other assets	70,489,642	2.15%
Total Assets	3,287,082,010	100.00%

Statement of Assets and Liabilities

	Notes	GBP (£) As at 31 December 2022	GBP (£) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,216,502,954	4,470,974,122
Financial Derivative Instruments	3,17	89,414	4
Cash	3	11,063,703	1,254,862
Receivables:			
Interest and Dividends		20,179,855	17,525,534
Capital Shares Issued		35,969,189	13,465,103
Investments Sold		3,247,244	—
Margin Cash Due from Broker	3	29,651	—
Total Current Assets		3,287,082,010	4,503,219,625
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	38,121	596
Payables and Other Liabilities:			
Investments Purchased		41,038,883	9,218,359
Income Distribution Payable		2,453,849	1,603,226
Capital Shares Redeemed		2,964,957	3,476,447
Management Fees Payable	12	309,780	435,074
Total Current Liabilities		46,805,590	14,733,702
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,240,276,420	4,488,485,923

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Hedged Acc¹			
GBP (£) Equivalent	3,954,074	41,199	—
Net Assets	4,456,646	49,070	—
Number of Shares Outstanding	64,386	513	—
Net Asset Value Per Share²	69.22	95.65	—
GBP Acc			
Net Assets	2,568,383,784	3,626,604,214	3,331,626,317
Number of Shares Outstanding	19,391,969	19,967,799	17,324,198
Net Asset Value Per Share²	132.45	181.62	192.31
GBP Dist			
Net Assets	157,110,181	295,450,405	329,207,488
Number of Shares Outstanding	1,540,343	2,083,319	2,174,320
Net Asset Value Per Share²	102.00	141.82	151.41
Institutional Plus GBP Acc			
Net Assets	161,148,263	110,929,245	106,128,849
Number of Shares Outstanding	1,630,626	819,038	740,489
Net Asset Value Per Share²	98.83	135.44	143.32
Institutional Plus GBP Dist			
Net Assets	349,680,118	455,460,860	572,618,614
Number of Shares Outstanding	3,984,038	3,732,089	4,394,854
Net Asset Value Per Share²	87.77	122.04	130.29

¹ The share class was launched on 21 January 2021.

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

Statement of Operations

	Notes	GBP (£) Year Ended 31 December 2022	GBP (£) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		51,002,776	41,294,176
Net Loss on Financial Instruments		(1,186,652,010)	(272,943,521)
Total Investment Loss		(1,135,649,234)	(231,649,345)
Expenses			
Management Fees	12	4,042,000	4,959,381
Transaction Fees and Commissions		196	—
Total Expenses		4,042,196	4,959,381
Finance Costs			
Interest Expense		657	—
Distribution	6	7,591,180	7,100,624
Income Equalisation		19,158	123,930
Total Finance Costs		7,610,995	7,224,554
Net Investment Loss		(1,147,302,425)	(243,833,280)
Net Decrease in Net Assets		(1,147,302,425)	(243,833,280)

Statement of Changes in Net Assets

	GBP (£) Year Ended 31 December 2022	GBP (£) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(1,147,302,425)	(243,833,280)
Capital Transactions		
Subscriptions	1,619,368,923	1,933,159,503
Redemptions	(1,720,279,605)	(1,540,426,627)
Reinvestments	3,604	5,059
Total Capital Transactions	(100,907,078)	392,737,935
Total (Decrease)/Increase for the Year	(1,248,209,503)	148,904,655
Net Assets		
Beginning of Year	4,488,485,923	4,339,581,268
End of Year	3,240,276,420	4,488,485,923

Vanguard U.K. Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg GBP Non-Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of pound sterling-denominated, investment-grade fixed income securities, excluding government and government-related securities, with maturities greater than 1 year.

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- It was an especially tough year for global bonds. With yields rising and bond prices falling, global fixed income markets ended the year down significantly.
- In this environment, the fund's benchmark index returned -17.57% for the 12 months ended 31 December 2022.
- With rising rates, bond prices fell across maturity levels, with the longest-duration securities seeing the steepest declines. Within the index, relative performance by credit quality and sector were mixed, though all posted negative returns.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg GBP Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
GBP Acc	-17.62%	-1.55%	1.93%
Benchmark	-17.57	-1.49	2.00
Tracking Difference*	-0.05		
GBP Dist	-17.62%	-1.56%	1.93%
Benchmark	-17.57	-1.49	2.00
Tracking Difference*	-0.05		
Institutional Plus GBP Acc	-17.57%	-1.48%	1.40%
Benchmark	-17.57	-1.49	1.41
Tracking Difference*	0.00		
Institutional Plus GBP Dist	-17.57%	-1.49%	1.40%
Benchmark	-17.57	-1.49	1.41
Tracking Difference*	0.00		

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

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

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

¹ Since-inception returns: Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Proceeds GBP (£)
Purchases			Sales		
United Kingdom Gilt 0.25% 31/7/2031	35,400,000	31,196,081	United Kingdom Gilt 0.25% 31/7/2031	38,800,000	32,951,238
United Kingdom Gilt 1.25% 22/10/2041	25,400,000	19,415,453	United Kingdom Gilt 0.25% 31/1/2025	32,400,000	30,555,236
Kreditanstalt fuer Wiederaufbau 1.13% 4/7/2025	15,750,000	15,457,030	European Investment Bank 0.75% 14/7/2023	22,900,000	22,551,256
United Kingdom Gilt 0.63% 31/7/2035	20,700,000	15,072,714	United Kingdom Gilt 0.63% 31/7/2035	26,200,000	19,273,185
United Kingdom Gilt 0.25% 31/1/2025	15,100,000	14,011,604	United Kingdom Gilt 1.25% 22/10/2041	23,560,000	17,769,848
United Kingdom Gilt 1.25% 31/7/2051	16,436,288	13,230,213	United Kingdom Gilt 1.25% 31/7/2051	17,171,971	14,928,305
United Kingdom Gilt 0.38% 22/10/2026	12,000,000	11,485,080	European Investment Bank 0.88% 15/12/2023	13,500,000	13,116,752
International Bank for Reconstruction & Development 1.25% 13/12/2028	10,500,000	10,336,510	United Kingdom Gilt 0.63% 22/10/2050	20,150,000	11,387,318
United Kingdom Gilt 0.63% 22/10/2050	17,950,000	10,129,970	United Kingdom Gilt 0.38% 22/10/2026	11,300,000	10,579,671
Toronto-Dominion Bank 2.88% 5/4/2027	9,400,000	9,322,065	European Investment Bank 0.75% 22/7/2027	10,500,000	9,954,077
European Investment Bank 1.13% 19/6/2025	9,300,000	9,006,330	International Bank for Reconstruction & Development 1.25% 7/9/2023	10,180,000	9,867,372
Morgan Stanley 5.79% 18/11/2033	8,500,000	8,703,560	European Investment Bank 6.00% 7/12/2028	7,979,000	9,678,454
Kuntarahoitus OYJ 1.13% 19/6/2025	8,650,000	8,260,613	FMS Wertmanagement 1.13% 7/9/2023	9,900,000	9,560,925
State of North Rhine-Westphalia Germany 0.63% 16/12/2024	8,500,000	8,226,625	KFW 1.00% 15/12/2022	9,460,000	9,492,826
Landeskreditbank Baden- Wuerttemberg Foerderbank 0.38% 9/12/2024	8,500,000	7,913,503	Electricite de France SA 6.00% 29/1/2026	8,300,000	8,306,302
State of North Rhine-Westphalia Germany 2.13% 13/6/2025	8,200,000	7,893,558	European Investment Bank 0.13% 14/12/2026	9,000,000	8,063,340
International Bank for Reconstruction & Development 1.00% 21/12/2029	8,200,000	7,779,992	Dexia Credit Local SA 0.50% 22/7/2023	8,200,000	8,027,226
DNB Bank A.S.A 2.63% 10/6/2026	7,800,000	7,732,048	Oesterreichische Kontrollbank AG 1.13% 15/12/2022	7,900,000	7,932,864
HSBC Holdings plc 8.20% 16/11/2034	7,300,000	7,575,599	Kreditanstalt fuer Wiederaufbau 0.75% 7/12/2027	7,500,000	7,276,140
Kreditanstalt fuer Wiederaufbau 1.38% 15/12/2025	7,600,000	7,460,388	AP Moller - Maersk A/S 4.00% 4/4/2025	6,900,000	7,058,725

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

Financial Statements

Statement of Investments

31 December 2022

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 98.46% (2021: 98.33%)					
Fixed Income 98.46% (2021: 98.33%)					
Australia 1.55% (2021: 1.52%)					
BHP Billiton Finance Ltd.	7,300,000	4.30%	25/9/2042	6,363,567	0.19%
Commonwealth Bank of Australia	4,330,000	3.00%	4/9/2026	4,070,599	0.12%
BHP Billiton Finance Ltd.	3,700,000	3.25%	25/9/2024	3,631,366	0.11%
APA Infrastructure Ltd.	3,800,000	3.50%	22/3/2030	3,210,375	0.10%
National Australia Bank Ltd. ^	3,836,000	1.70%	15/9/2031	3,145,684	0.10%
Rio Tinto Finance plc	3,150,000	4.00%	11/12/2029	2,989,068	0.09%
Toyota Finance Australia Ltd.	3,000,000	3.92%	28/6/2027	2,872,264	0.09%
Scentre Group Trust 1	2,800,000	3.88%	16/7/2026	2,618,424	0.08%
Australia & New Zealand Banking Group Ltd. ^	3,163,000	1.81%	16/9/2031	2,608,692	0.08%
APA Infrastructure Ltd.	2,600,000	4.25%	26/11/2024	2,531,703	0.08%
Macquarie Bank Ltd.	2,800,000	1.13%	15/12/2025	2,496,564	0.08%
Macquarie Group Ltd.	2,500,000	4.08%	31/5/2029	2,236,755	0.07%
Vicinity Centres Trust	2,138,000	3.38%	7/4/2026	1,970,437	0.06%
Glencore Finance Europe Ltd.	2,018,000	3.13%	26/3/2026	1,868,250	0.06%
QBE Insurance Group Ltd. ^	2,000,000	2.50%	13/9/2038	1,515,963	0.05%
National Australia Bank Ltd.	1,600,000	3.00%	4/9/2026	1,504,464	0.05%
Macquarie Group Ltd.	2,000,000	2.13%	1/10/2031	1,493,208	0.04%
APA Infrastructure Ltd.	1,401,000	3.13%	18/7/2031	1,110,287	0.03%
APA Infrastructure Ltd.	1,600,000	2.50%	15/3/2036	1,038,019	0.03%
Lendlease Europe Finance plc	1,556,000	3.50%	2/12/2033	996,907	0.03%
Westpac Banking Corp.	420,000	2.13%	2/5/2025	393,115	0.01%
				50,665,711	1.55%
Austria 0.24% (2021: 0.34%)					
Oesterreichische Kontrollbank AG	5,900,000	0.50%	15/12/2025	5,275,751	0.16%
Oesterreichische Kontrollbank AG	2,800,000	1.25%	15/12/2023	2,731,687	0.08%
				8,007,438	0.24%
Belgium 0.61% (2021: 0.61%)					
Anheuser-Busch InBev SA	8,102,000	4.00%	24/9/2025	7,964,461	0.24%
Anheuser-Busch InBev SA	3,400,000	9.75%	30/7/2024	3,654,056	0.11%
KBC Group NV^	2,400,000	5.50%	20/9/2028	2,360,813	0.07%
KBC Group NV^	2,700,000	1.25%	21/9/2027	2,303,149	0.07%
Euroclear Bank SA	2,250,000	1.25%	30/9/2024	2,113,179	0.07%
Anheuser-Busch InBev SA	2,000,000	2.85%	25/5/2037	1,555,186	0.05%
				19,950,844	0.61%
Canada 2.29% (2021: 1.54%)					
Province of Ontario Canada	7,600,000	0.50%	15/12/2023	7,361,594	0.23%
Province of Ontario Canada	8,460,000	0.25%	15/12/2026	7,139,142	0.22%
Toronto-Dominion Bank	6,900,000	2.88%	5/4/2027	6,264,115	0.19%
CPPIB Capital, Inc.	6,700,000	1.13%	14/12/2029	5,367,317	0.16%
Province of Quebec Canada	5,800,000	2.25%	15/9/2026	5,338,703	0.16%
Province of Ontario Canada	5,000,000	2.25%	26/5/2026	4,638,849	0.14%
Ontario Teachers' Finance Trust	4,990,000	1.13%	15/5/2026	4,462,476	0.14%
CPPIB Capital, Inc. ¹	4,000,000	0.88%	17/12/2024	3,731,843	0.11%
Royal Bank of Canada	3,500,000	1.13%	15/12/2025	3,131,665	0.10%
Bank of Nova Scotia	3,500,000	1.25%	17/12/2025	3,125,311	0.10%
Bank of Montreal	3,000,000	1.50%	18/12/2024	2,805,865	0.09%
Province of Quebec Canada	2,800,000	1.50%	15/12/2023	2,738,891	0.08%
Royal Bank of Canada	2,900,000	3.63%	14/6/2027	2,718,841	0.08%
Province of Quebec Canada	2,500,000	0.75%	13/12/2024	2,333,320	0.07%
Bank of Montreal	2,500,000	1.00%	9/9/2026	2,144,757	0.07%
CPPIB Capital, Inc.	4,837,000	1.63%	22/10/2071	2,076,596	0.06%
Bank of Nova Scotia	2,100,000	2.88%	3/5/2027	1,891,772	0.06%
Royal Bank of Canada	2,000,000	1.00%	9/9/2026	1,728,805	0.05%
Export Development Canada	1,800,000	2.63%	15/7/2027	1,667,325	0.05%
Canadian Imperial Bank of Commerce	1,500,000	1.88%	27/1/2026	1,363,781	0.04%
Royal Bank of Canada	1,383,000	1.38%	9/12/2024	1,289,665	0.04%
CPPIB Capital, Inc.	1,500,000	1.25%	7/12/2027	1,285,908	0.04%
Canadian Imperial Bank of Commerce	500,000	1.63%	25/9/2025	456,530	0.01%
				75,063,071	2.29%
China 0.03% (2021: 0.14%)					
Industrial & Commercial Bank of China Ltd.	1,000,000	1.63%	28/12/2025	873,254	0.03%
				873,254	0.03%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Czech Republic 0.05% (2021: 0.05%)					
CPI Property Group SA	2,400,000	2.75%	22/1/2028	1,597,702	0.05%
				1,597,702	0.05%
Denmark 1.02% (2021: 1.09%)					
Kommunekredit	5,000,000	0.38%	15/11/2024	4,637,535	0.14%
Danske Bank A/S^	5,360,000	2.25%	14/1/2028	4,589,177	0.14%
Orsted A/S	4,647,000	2.13%	17/5/2027	4,168,446	0.13%
Orsted A/S	3,450,000	5.38%	13/9/2042	3,456,092	0.10%
Orsted A/S	3,050,000	5.75%	9/4/2040	3,161,049	0.10%
Orsted A/S	3,160,000	4.88%	12/1/2032	3,093,244	0.09%
Kommunekredit	3,000,000	0.75%	15/8/2024	2,836,437	0.09%
Orsted A/S	2,450,000	5.13%	13/9/2034	2,416,208	0.07%
Orsted A/S	2,450,000	2.50%	16/5/2033	1,935,336	0.06%
AP Moller - Maersk A/S	1,800,000	4.00%	4/4/2025	1,737,719	0.05%
Orsted A/S^	2,300,000	2.50%	18/2/3021	1,567,514	0.05%
				33,598,757	1.02%
Finland 0.60% (2021: 0.20%)					
Kuntarahoitus OYJ	7,000,000	0.38%	17/12/2025	6,229,087	0.19%
Kuntarahoitus OYJ	5,978,000	1.13%	19/6/2025	5,540,743	0.17%
OP Corporate Bank plc	2,900,000	3.38%	14/1/2026	2,746,077	0.08%
OP Corporate Bank plc	3,000,000	1.38%	4/9/2026	2,577,230	0.08%
Nordea Bank Abp^	3,200,000	1.63%	9/12/2032	2,536,600	0.08%
				19,629,737	0.60%
France 6.96% (2021: 8.00%)					
Electricite de France SA	9,200,000	6.13%	2/6/2034	9,238,479	0.28%
Electricite de France SA	9,900,000	5.50%	17/10/2041	9,220,685	0.28%
Caisse d'Amortissement de la Dette Sociale	10,000,000	0.13%	15/12/2025	8,826,516	0.27%
Electricite de France SA	8,400,000	6.00%	23/1/2114	7,789,549	0.24%
Engie SA	7,050,000	5.00%	1/10/2060	6,487,031	0.20%
BNP Paribas SA	6,100,000	3.38%	23/1/2026	5,727,317	0.18%
LVMH Moet Hennessy Louis Vuitton SE	6,400,000	1.13%	11/2/2027	5,585,311	0.17%
Credit Agricole SA^	5,600,000	5.75%	29/11/2027	5,573,690	0.17%
BNP Paribas SA	6,000,000	1.88%	14/12/2027	5,028,909	0.15%
Orange SA	5,700,000	3.25%	15/1/2032	4,942,370	0.15%
BNP Paribas SA^	5,600,000	2.00%	24/5/2031	4,772,347	0.15%
Banque Federative du Credit Mutuel SA	5,000,000	1.75%	19/12/2024	4,690,342	0.14%
BNP Paribas SA	6,500,000	1.25%	13/7/2031	4,605,989	0.14%
Banque Federative du Credit Mutuel SA	4,900,000	1.25%	5/12/2025	4,394,621	0.13%
Electricite de France SA	5,000,000	5.13%	22/9/2050	4,376,412	0.13%
Orange SA	3,700,000	8.13%	20/11/2028	4,275,233	0.13%
Societe Nationale SNCF SA	4,162,000	5.38%	18/3/2027	4,266,827	0.13%
AXA SA^	4,350,000	5.45%	Perpetual	4,227,926	0.13%
BPCE SA	4,500,000	5.25%	16/4/2029	4,223,558	0.13%
AXA SA^	4,500,000	5.63%	16/1/2054	4,216,832	0.13%
Dexia Credit Local SA	4,300,000	2.13%	12/2/2025	4,083,826	0.13%
Dexia Credit Local SA	4,700,000	0.25%	10/12/2026	3,988,090	0.12%
Electricite de France SA	3,920,000	5.88%	18/7/2031	3,914,286	0.12%
SNCF Reseau	3,960,000	5.00%	11/3/2052	3,893,473	0.12%
Dexia Credit Local SA	3,800,000	1.63%	8/12/2023	3,716,762	0.11%
Agence Francaise de Developpement EPIC	4,000,000	1.25%	18/6/2025	3,704,548	0.11%
SNCF Reseau	3,725,000	4.83%	25/3/2060	3,600,610	0.11%
Electricite de France SA	3,800,000	5.50%	27/3/2037	3,594,842	0.11%
Orange SA	3,249,000	5.63%	23/1/2034	3,360,398	0.10%
TotalEnergies Capital International SA	3,700,000	1.66%	22/7/2026	3,323,515	0.10%
AXA SA^	3,300,000	6.69%	Perpetual	3,283,500	0.10%
SNCF Reseau	3,125,000	5.25%	31/1/2035	3,202,921	0.10%
Banque Federative du Credit Mutuel SA	3,600,000	1.00%	16/7/2026	3,125,656	0.10%
Orange SA	3,000,000	5.38%	22/11/2050	3,055,167	0.09%
BPCE SA^	3,500,000	2.50%	30/11/2032	2,828,905	0.09%
BNP Paribas SA	3,300,000	2.88%	24/2/2029	2,811,150	0.09%
Dexia Credit Local SA	3,000,000	1.25%	21/7/2025	2,766,760	0.08%
Dexia Credit Local SA	3,000,000	0.25%	11/12/2024	2,763,492	0.08%
SNCF Reseau	2,597,000	5.25%	7/12/2028	2,678,833	0.08%
BPCE SA	3,100,000	1.38%	23/12/2026	2,663,476	0.08%
Bouygues SA	2,600,000	5.50%	6/10/2026	2,623,284	0.08%
La Banque Postale SA^	2,600,000	5.63%	21/9/2028	2,539,364	0.08%
BNP Paribas SA	3,800,000	2.00%	13/9/2036	2,510,141	0.08%
Banque Federative du Credit Mutuel SA	2,900,000	1.88%	26/10/2028	2,426,940	0.07%
Westfield America Management Ltd.	3,125,000	2.63%	30/3/2029	2,397,107	0.07%
BPCE SA^	2,400,000	6.00%	29/9/2028	2,385,626	0.07%
Engie SA	2,150,000	7.00%	30/10/2028	2,318,309	0.07%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Vinci SA	2,500,000	2.25%	15/3/2027	2,265,703	0.07%
Credit Agricole SA^	2,700,000	1.87%	9/12/2031	2,235,625	0.07%
Vinci SA	2,700,000	2.75%	15/9/2034	2,164,795	0.07%
Veolia Environnement SA	2,100,000	5.38%	2/12/2030	2,117,300	0.07%
Banque Federative du Credit Mutuel SA	2,000,000	4.88%	25/9/2025	1,980,157	0.06%
BPCE SA	2,000,000	1.00%	22/12/2025	1,769,861	0.05%
Westfield America Management Ltd.	1,900,000	2.13%	30/3/2025	1,700,242	0.05%
Banque Federative du Credit Mutuel SA	2,000,000	0.88%	7/12/2027	1,632,805	0.05%
Cie de Financement Foncier SA	1,510,000	5.50%	26/1/2027	1,543,623	0.05%
Sodexo SA	1,800,000	1.75%	26/6/2028	1,519,210	0.05%
Caisse des Depots et Consignations	1,600,000	1.13%	16/12/2024	1,502,037	0.05%
Societe Generale SA	1,500,000	1.88%	3/10/2024	1,416,596	0.04%
Banque Federative du Credit Mutuel SA	1,500,000	1.50%	7/10/2026	1,315,887	0.04%
Cie de Saint-Gobain	1,350,000	4.63%	9/10/2029	1,279,665	0.04%
TotalEnergies Capital International SA	1,600,000	1.41%	3/9/2031	1,227,948	0.04%
Societe Generale SA	1,500,000	1.25%	7/12/2027	1,208,509	0.04%
Electricite de France SA	1,100,000	6.25%	30/5/2028	1,125,232	0.03%
TotalEnergies Capital International SA	1,168,000	1.75%	7/7/2025	1,090,844	0.03%
TotalEnergies Capital International SA	1,000,000	1.25%	16/12/2024	937,267	0.03%
Orange SA	907,000	5.25%	5/12/2025	917,685	0.03%
Caisse des Depots et Consignations	800,000	0.25%	25/2/2026	706,917	0.02%
Societe Nationale SNCF SA	500,000	0.88%	28/12/2026	435,150	0.01%
				228,123,983	6.96%
Germany 10.72% (2021: 9.20%)					
Kreditanstalt fuer Wiederaufbau	16,712,000	6.00%	7/12/2028	18,250,962	0.56%
Kreditanstalt fuer Wiederaufbau	18,796,000	1.38%	9/12/2024	17,762,936	0.54%
Kreditanstalt fuer Wiederaufbau	18,480,000	0.88%	18/7/2024	17,563,641	0.54%
Kreditanstalt fuer Wiederaufbau	15,750,000	1.13%	4/7/2025	14,583,879	0.45%
Kreditanstalt fuer Wiederaufbau	12,400,000	1.25%	29/12/2023	12,094,158	0.37%
Kreditanstalt fuer Wiederaufbau	12,900,000	1.38%	15/12/2025	11,867,241	0.36%
Kreditanstalt fuer Wiederaufbau	9,244,000	5.75%	7/6/2032	10,364,094	0.32%
Kreditanstalt fuer Wiederaufbau	10,200,000	0.88%	15/9/2026	9,009,781	0.28%
Landeskreditbank Baden-Wuerttemberg Foerderbank	9,500,000	0.38%	9/12/2024	8,809,968	0.27%
State of North Rhine-Westphalia Germany	8,500,000	0.63%	16/12/2024	7,906,425	0.24%
Kreditanstalt fuer Wiederaufbau	8,800,000	0.75%	7/12/2027	7,431,982	0.23%
State of North Rhine-Westphalia Germany	7,800,000	2.13%	13/6/2025	7,393,876	0.23%
Kreditanstalt fuer Wiederaufbau	6,896,000	5.50%	18/6/2025	7,077,495	0.22%
E.ON International Finance BV	6,800,000	5.88%	30/10/2037	6,817,723	0.21%
E.ON International Finance BV	6,200,000	6.13%	6/7/2039	6,366,180	0.19%
NRW Bank	7,000,000	0.50%	15/12/2025	6,250,249	0.19%
E.ON International Finance BV	5,735,000	6.38%	7/6/2032	6,076,475	0.19%
Kreditanstalt fuer Wiederaufbau	7,060,000	0.13%	30/12/2026	5,988,179	0.18%
Landwirtschaftliche Rentenbank	5,312,000	1.13%	15/12/2023	5,179,622	0.16%
Kreditanstalt fuer Wiederaufbau	5,100,000	3.88%	2/9/2025	5,032,936	0.15%
Deutsche Bank AG	5,300,000	2.63%	16/12/2024	4,924,983	0.15%
Siemens Financieringsmaatschappij NV	5,300,000	1.00%	20/2/2025	4,924,153	0.15%
Landwirtschaftliche Rentenbank	5,500,000	0.88%	15/12/2026	4,821,494	0.15%
NRW Bank	5,000,000	0.38%	16/12/2024	4,631,197	0.14%
Kreditanstalt fuer Wiederaufbau	4,174,000	5.00%	9/6/2036	4,472,328	0.14%
E.ON International Finance BV	4,050,000	6.75%	27/1/2039	4,418,986	0.13%
E.ON International Finance BV	4,110,000	6.25%	3/6/2030	4,278,875	0.13%
Volkswagen Financial Services NV	4,200,000	1.63%	10/2/2024	4,023,163	0.12%
Allianz Finance II BV	4,200,000	4.50%	13/3/2043	3,968,942	0.12%
E.ON International Finance BV	4,300,000	4.75%	31/1/2034	3,966,855	0.12%
Deutsche Bank AG^	4,100,000	4.00%	24/6/2026	3,844,254	0.12%
Volkswagen International Finance NV	3,900,000	3.38%	16/11/2026	3,564,361	0.11%
Siemens Financieringsmaatschappij NV	3,800,000	3.75%	10/9/2042	3,346,647	0.10%
Landwirtschaftliche Rentenbank	3,460,000	1.38%	8/9/2025	3,205,249	0.10%
BMW International Investment BV	3,300,000	0.75%	8/3/2024	3,165,640	0.10%
Landeskreditbank Baden-Wuerttemberg Foerderbank	3,500,000	1.00%	15/12/2026	3,074,543	0.09%
Kreditanstalt fuer Wiederaufbau	2,990,000	5.00%	10/9/2024	3,021,004	0.09%
Volkswagen Financial Services NV	3,300,000	0.88%	20/2/2025	2,980,779	0.09%
Deutsche Telekom International Finance BV	2,446,000	7.63%	15/6/2030	2,854,774	0.09%
Deutsche Telekom AG	3,394,000	3.13%	6/2/2034	2,852,467	0.09%
Deutsche Bahn Finance GmbH	3,036,000	1.38%	7/7/2025	2,826,513	0.09%
Commerzbank AG	3,000,000	1.75%	22/1/2025	2,732,107	0.08%
Kreditanstalt fuer Wiederaufbau	3,000,000	1.25%	31/7/2026	2,701,958	0.08%
Volkswagen Financial Services NV	3,000,000	3.25%	13/4/2027	2,689,120	0.08%
Landesbank Baden-Wuerttemberg	2,900,000	1.50%	3/2/2025	2,669,701	0.08%
Landwirtschaftliche Rentenbank	3,000,000	2.13%	15/12/2028	2,666,409	0.08%
Volkswagen Financial Services NV	3,200,000	2.13%	18/1/2028	2,655,179	0.08%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Siemens Financieringsmaatschappij NV	2,700,000	2.75%	10/9/2025	2,591,648	0.08%
Deutsche Telekom International Finance BV	2,632,000	2.50%	10/10/2025	2,498,839	0.08%
Deutsche Bank AG	2,500,000	3.88%	12/2/2024	2,437,825	0.07%
FMS Wertmanagement	2,600,000	1.25%	19/6/2025	2,416,265	0.07%
Volkswagen Financial Services NV	2,500,000	4.25%	9/10/2025	2,397,285	0.07%
FMS Wertmanagement	2,500,000	1.38%	7/3/2025	2,344,039	0.07%
Muenchener Hypothekenbank eG	2,500,000	0.50%	11/12/2024	2,318,826	0.07%
Mercedes-Benz International Finance BV	2,400,000	1.63%	11/11/2024	2,270,005	0.07%
Henkel AG & Co. KGaA	2,500,000	1.25%	30/9/2026	2,218,842	0.07%
BASF SE	2,264,000	0.88%	6/10/2023	2,212,104	0.07%
Volkswagen International Finance NV	2,400,000	4.13%	17/11/2031	2,097,254	0.06%
Deutsche Bahn Finance GmbH	2,248,000	1.88%	13/2/2026	2,084,965	0.06%
Deutsche Bank AG^	2,600,000	1.88%	22/12/2028	2,067,866	0.06%
NRW Bank	2,400,000	0.50%	18/12/2026	2,065,693	0.06%
Volkswagen Financial Services NV	2,200,000	1.88%	3/12/2024	2,053,729	0.06%
Volkswagen Financial Services NV	2,000,000	5.50%	7/12/2026	1,959,422	0.06%
Bayerische Landesbank	2,100,000	1.00%	20/12/2024	1,958,972	0.06%
Volkswagen Financial Services NV	2,000,000	2.13%	27/6/2024	1,905,097	0.06%
Kreditanstalt fuer Wiederaufbau	1,800,000	4.88%	15/3/2037	1,900,857	0.06%
Aroundtown SA	2,929,000	3.00%	16/10/2029	1,835,729	0.06%
Volkswagen Financial Services NV	2,100,000	1.13%	5/7/2026	1,791,835	0.05%
Landeskreditbank Baden-Wuerttemberg Foerderbank	1,900,000	0.63%	15/12/2025	1,704,015	0.05%
Landwirtschaftliche Rentenbank	1,760,000	1.38%	16/12/2024	1,664,243	0.05%
Deutsche Bahn Finance GmbH	1,700,000	3.13%	24/7/2026	1,624,863	0.05%
Aroundtown SA	2,642,000	3.63%	10/4/2031	1,600,508	0.05%
Deutsche Pfandbriefbank AG	1,600,000	7.63%	8/12/2025	1,585,488	0.05%
Deutsche Bahn Finance GmbH	1,800,000	0.38%	3/12/2026	1,535,861	0.05%
Landwirtschaftliche Rentenbank	1,684,000	1.25%	22/7/2027	1,473,499	0.05%
Deutsche Telekom International Finance BV	1,159,000	8.88%	27/11/2028	1,382,086	0.04%
Landesbank Baden-Wuerttemberg	1,500,000	1.13%	8/12/2025	1,325,172	0.04%
Volkswagen Financial Services NV	1,700,000	1.38%	14/9/2028	1,319,012	0.04%
Aroundtown SA^	2,329,000	4.75%	Perpetual	1,078,859	0.03%
Deutsche Telekom International Finance BV	880,000	2.25%	13/4/2029	756,186	0.02%
Commerzbank AG	800,000	1.50%	22/11/2024	742,957	0.02%
BMW International Investment BV	500,000	1.38%	1/10/2024	474,926	0.01%
Volkswagen Financial Services NV	380,000	2.25%	12/4/2025	353,847	0.01%
BASF SE	248,000	1.75%	11/3/2025	230,606	0.01%
				351,388,708	10.72%
Guernsey 0.05% (2021: 0.06%)					
States of Guernsey Bond	2,000,000	3.38%	12/12/2046	1,592,775	0.05%
				1,592,775	0.05%
Hong Kong 0.10% (2021: 0.11%)					
Hutchison Whampoa Finance UK plc	1,900,000	5.63%	24/11/2026	1,913,595	0.06%
CK Hutchison Group Telecom Finance SA	2,000,000	2.63%	17/10/2034	1,353,928	0.04%
				3,267,523	0.10%
Ireland 0.38% (2021: 0.47%)					
NIE Finance plc	3,150,000	6.38%	2/6/2026	3,265,073	0.10%
Freshwater Finance plc	2,780,000	4.61%	17/10/2036	2,298,431	0.07%
Freshwater Finance plc	2,315,000	5.18%	20/4/2035	2,181,329	0.06%
NIE Finance plc	2,000,000	2.50%	27/10/2025	1,860,405	0.06%
Dali Capital plc	1,350,000	4.80%	21/12/2037	1,292,205	0.04%
ESB Finance DAC	1,700,000	1.88%	21/7/2035	1,191,921	0.03%
Freshwater Finance plc	650,000	4.56%	3/4/2036	551,474	0.02%
				12,640,838	0.38%
Isle of Man 0.04% (2021: 0.07%)					
Isle of Man Government International Bond	2,500,000	1.63%	14/9/2051	1,249,021	0.04%
				1,249,021	0.04%
Italy 1.22% (2021: 1.22%)					
Republic of Italy Government International Bond	8,700,000	6.00%	4/8/2028	8,759,993	0.27%
Enel Finance International NV	8,178,000	5.75%	14/9/2040	7,966,851	0.24%
Enel Finance International NV	5,570,000	5.63%	14/8/2024	5,618,759	0.17%
Enel Finance International NV	5,700,000	2.88%	11/4/2029	4,883,721	0.15%
Enel SpA	3,650,000	5.75%	22/6/2037	3,590,531	0.11%
Enel Finance International NV	3,290,000	1.00%	20/10/2027	2,698,005	0.08%
Assicurazioni Generali SpA^	2,200,000	6.27%	Perpetual	2,162,657	0.07%
Intesa Sanpaolo SpA	2,150,000	2.50%	15/1/2030	1,659,029	0.05%
Intesa Sanpaolo SpA	2,100,000	2.63%	11/3/2036	1,345,410	0.04%
Republic of Italy Government International Bond	1,300,000	5.25%	7/12/2034	1,237,215	0.04%
				39,922,171	1.22%
Japan 0.63% (2021: 0.59%)					
JT International Financial Services BV	4,400,000	2.75%	28/9/2033	3,313,404	0.10%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
East Japan Railway Co.	4,083,000	1.16%	15/9/2028	3,293,409	0.10%
Japan Bank for International Cooperation	3,000,000	0.38%	22/7/2026	2,595,263	0.08%
Toyota Motor Finance Netherlands BV	2,850,000	0.75%	19/12/2025	2,547,689	0.08%
Development Bank of Japan, Inc.	2,500,000	1.25%	31/1/2025	2,329,441	0.07%
East Japan Railway Co.	1,700,000	5.25%	22/4/2033	1,710,595	0.05%
East Japan Railway Co.	1,450,000	4.88%	14/6/2034	1,412,406	0.04%
Toyota Motor Finance Netherlands BV	1,180,000	4.63%	8/6/2026	1,168,560	0.04%
East Japan Railway Co.	1,250,000	4.50%	25/1/2036	1,163,699	0.04%
East Japan Railway Co.	1,100,000	4.75%	8/12/2031	1,072,691	0.03%
				20,607,157	0.63%
Jersey 0.11% (2021: 0.05%)					
Jersey International Bond	3,500,000	2.88%	6/5/2052	2,396,960	0.07%
Jersey International Bond	1,440,000	3.75%	9/6/2054	1,191,734	0.04%
				3,588,694	0.11%
Luxembourg 0.29% (2021: 0.25%)					
Blackstone Property Partners Europe Holdings Sarl	3,308,000	2.63%	20/10/2028	2,478,688	0.08%
Blackstone Property Partners Europe Holdings Sarl	2,000,000	2.00%	20/10/2025	1,711,181	0.05%
Logicor Financing Sarl	1,950,000	2.75%	15/1/2030	1,483,165	0.05%
Prologis International Funding II SA	1,700,000	2.75%	22/2/2032	1,364,109	0.04%
Blackstone Property Partners Europe Holdings Sarl	1,730,000	4.88%	29/4/2032	1,345,975	0.04%
Prologis International Funding II SA	1,500,000	3.00%	22/2/2042	1,042,466	0.03%
				9,425,584	0.29%
Mexico 0.60% (2021: 0.66%)					
Mexico Government International Bond	5,978,000	5.63%	19/3/2114	4,442,309	0.14%
America Movil SAB de CV	4,750,000	4.38%	7/8/2041	4,009,293	0.12%
America Movil SAB de CV	3,675,000	5.75%	28/6/2030	3,720,044	0.11%
America Movil SAB de CV	3,010,000	5.00%	27/10/2026	2,967,773	0.09%
Mexico Government International Bond	2,763,000	6.75%	6/2/2024	2,796,648	0.09%
America Movil SAB de CV	1,850,000	4.95%	22/7/2033	1,748,032	0.05%
				19,684,099	0.60%
Netherlands 2.75% (2021: 2.19%)					
BNG Bank NV	10,000,000	0.50%	21/12/2026	8,572,115	0.26%
Nederlandse Waterschapsbank NV	9,000,000	0.25%	15/12/2025	7,976,312	0.24%
Nederlandse Waterschapsbank NV	7,000,000	2.00%	16/12/2024	6,681,174	0.20%
Cooperatieve Rabobank UA	6,813,000	4.63%	23/5/2029	6,217,344	0.19%
ING Groep NV	6,400,000	3.00%	18/2/2026	5,953,946	0.18%
BNG Bank NV	6,250,000	0.38%	15/12/2025	5,554,902	0.17%
Koninklijke KPN NV	5,185,000	5.75%	17/9/2029	5,197,114	0.16%
Cooperatieve Rabobank UA	4,700,000	1.25%	14/1/2025	4,340,419	0.13%
ING Groep NV^	4,500,000	1.13%	7/12/2028	3,610,203	0.11%
Nederlandse Waterschapsbank NV	4,000,000	0.88%	30/9/2026	3,512,551	0.11%
ABN AMRO Bank NV	3,600,000	1.38%	16/1/2025	3,353,499	0.10%
Cooperatieve Rabobank UA^	3,000,000	1.88%	12/7/2028	2,548,196	0.08%
Cooperatieve Rabobank UA	2,300,000	5.25%	23/5/2041	2,415,935	0.07%
Nederlandse Waterschapsbank NV	2,200,000	5.38%	7/6/2032	2,370,509	0.07%
Shell International Finance BV	3,100,000	1.00%	10/12/2030	2,326,742	0.07%
Aegon NV	2,183,000	6.13%	15/12/2031	2,259,911	0.07%
ING Groep NV^	2,300,000	5.00%	30/8/2026	2,253,785	0.07%
Aegon NV	2,000,000	6.63%	16/12/2039	2,213,414	0.07%
Koninklijke KPN NV	2,201,000	5.00%	18/11/2026	2,176,649	0.07%
Cooperatieve Rabobank UA	2,050,000	5.25%	14/9/2027	1,977,025	0.06%
Cooperatieve Rabobank UA	1,550,000	5.38%	3/8/2060	1,772,720	0.05%
Shell International Finance BV	3,100,000	1.75%	10/9/2052	1,525,385	0.05%
BNG Bank NV	1,591,000	1.63%	26/8/2025	1,478,060	0.05%
UPP Bond 1 Issuer plc	1,488,828	4.90%	28/2/2040	1,406,554	0.04%
Cooperatieve Rabobank UA	1,363,000	4.55%	30/8/2029	1,331,407	0.04%
Unilever plc	1,400,000	1.88%	15/9/2029	1,185,410	0.04%
				90,211,281	2.75%
Norway 1.09% (2021: 0.93%)					
Equinor A.S.A	5,460,000	6.88%	11/3/2031	6,189,093	0.19%
DNB Bank A.S.A^	6,400,000	2.63%	10/6/2026	6,031,392	0.18%
DNB Bank A.S.A^	5,100,000	4.00%	17/8/2027	4,827,773	0.15%
Kommunalbanken A/S	3,500,000	1.00%	12/12/2024	3,279,020	0.10%
Kommunalbanken A/S	3,300,000	0.25%	15/12/2025	2,921,054	0.09%
DNB Bank A.S.A^	3,000,000	1.38%	2/12/2025	2,799,970	0.08%
Kommunalbanken A/S	3,000,000	0.63%	15/12/2026	2,598,767	0.08%
Kommunalbanken A/S	2,300,000	1.50%	15/12/2023	2,248,710	0.07%
Equinor A.S.A	2,250,000	4.25%	10/4/2041	1,997,166	0.06%
Kommunalbanken A/S	1,550,000	3.75%	26/9/2025	1,519,753	0.05%
SpareBank 1 Boligkreditt A.S.	1,500,000	1.75%	18/12/2023	1,465,721	0.04%
				35,878,419	1.09%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Portugal 0.06% (2021: 0.05%)					
EDP Finance BV	1,800,000	8.63%	4/1/2024	1,866,656	0.06%
				1,866,656	0.06%
Singapore 0.09% (2021: 0.11%)					
Temasek Financial I Ltd.	2,900,000	5.13%	26/7/2040	2,942,117	0.09%
				2,942,117	0.09%
Spain 1.14% (2021: 0.94%)					
Banco Santander SA^	5,700,000	2.25%	4/10/2032	4,593,172	0.14%
Banco Santander SA	3,900,000	1.38%	31/7/2024	3,684,713	0.11%
Telefonica Emisiones SA	3,400,000	5.38%	2/2/2026	3,394,574	0.10%
Banco Santander SA^	3,400,000	3.13%	6/10/2026	3,149,715	0.10%
Banco Santander SA^	3,000,000	4.75%	30/8/2028	2,882,172	0.09%
CaixaBank SA^	3,100,000	1.50%	3/12/2026	2,712,750	0.08%
CaixaBank SA^	3,000,000	3.50%	6/4/2028	2,663,992	0.08%
Banco Santander SA	3,000,000	1.75%	17/2/2027	2,544,458	0.08%
Banco Santander SA	2,900,000	1.50%	14/4/2026	2,530,624	0.08%
Telefonica Emisiones SA	2,450,000	5.45%	8/10/2029	2,426,385	0.07%
Abertis Infraestructuras SA	2,400,000	3.38%	27/11/2026	2,174,359	0.07%
Iberdrola Finanzas SA	2,050,000	7.38%	29/1/2024	2,097,167	0.06%
Banco Bilbao Vizcaya Argentaria SA^	1,700,000	3.10%	15/7/2031	1,455,354	0.05%
Spain Government International Bond	950,000	5.25%	6/4/2029	972,468	0.03%
				37,281,903	1.14%
Supranational 10.73% (2021: 10.04%)					
European Investment Bank	19,000,000	1.38%	7/3/2025	17,848,905	0.54%
European Investment Bank	15,405,000	5.63%	7/6/2032	17,140,315	0.52%
European Investment Bank	12,156,000	6.00%	7/12/2028	13,273,751	0.40%
International Bank for Reconstruction & Development	15,900,000	1.00%	21/12/2029	12,859,466	0.39%
Inter-American Development Bank	12,900,000	1.25%	15/12/2025	11,823,571	0.36%
Inter-American Development Bank	11,920,000	1.25%	15/12/2023	11,634,041	0.35%
European Investment Bank	11,200,000	0.75%	15/11/2024	10,512,943	0.32%
European Investment Bank	12,000,000	0.13%	14/12/2026	10,215,232	0.31%
European Investment Bank	11,320,000	1.00%	21/9/2026	10,058,967	0.31%
European Investment Bank	9,375,000	5.00%	15/4/2039	10,048,903	0.31%
International Development Association	12,000,000	0.75%	21/9/2028	9,842,346	0.30%
International Bank for Reconstruction & Development	11,600,000	0.25%	23/9/2027	9,622,435	0.29%
International Bank for Reconstruction & Development	10,910,000	0.75%	15/12/2026	9,516,910	0.29%
International Development Association	9,200,000	0.75%	12/12/2024	8,595,479	0.26%
International Bank for Reconstruction & Development	9,200,000	1.25%	13/12/2028	7,778,739	0.24%
European Investment Bank	8,300,000	1.13%	19/6/2025	7,704,898	0.24%
Asian Development Bank	9,000,000	0.25%	28/10/2027	7,423,849	0.23%
Nordic Investment Bank	7,060,000	1.13%	15/12/2023	6,883,217	0.21%
European Investment Bank	7,097,000	3.88%	8/6/2037	6,750,660	0.21%
International Finance Corp.	7,500,000	0.25%	15/12/2025	6,678,598	0.20%
European Investment Bank	5,765,000	5.50%	15/4/2025	5,904,909	0.18%
Asian Development Bank	6,000,000	1.38%	15/12/2023	5,864,016	0.18%
African Development Bank	6,600,000	0.50%	22/6/2026	5,810,699	0.18%
Asian Infrastructure Investment Bank	6,449,000	0.20%	15/12/2025	5,707,923	0.17%
European Investment Bank	5,560,000	4.50%	7/3/2044	5,624,594	0.17%
Asian Development Bank	6,500,000	0.75%	7/12/2027	5,478,216	0.17%
European Investment Bank	5,200,000	4.50%	7/6/2029	5,274,883	0.16%
International Finance Corp.	5,583,000	1.38%	7/3/2025	5,239,480	0.16%
Inter-American Development Bank	5,300,000	1.38%	15/12/2024	5,008,840	0.15%
Asian Development Bank	5,000,000	4.00%	21/11/2025	4,949,278	0.15%
Inter-American Development Bank	5,500,000	0.50%	15/9/2026	4,791,693	0.15%
International Bank for Reconstruction & Development	5,500,000	0.25%	22/7/2026	4,772,892	0.15%
European Investment Bank	4,485,000	4.63%	12/10/2054	4,718,439	0.14%
European Investment Bank	5,100,000	0.88%	15/5/2026	4,567,619	0.14%
International Bank for Reconstruction & Development	5,300,000	0.63%	14/7/2028	4,352,413	0.13%
International Finance Corp.	4,000,000	4.13%	28/11/2025	3,970,837	0.12%
European Investment Bank	4,000,000	3.75%	7/12/2027	3,904,814	0.12%
Nordic Investment Bank	4,500,000	0.13%	15/12/2026	3,826,281	0.12%
International Finance Corp.	4,000,000	0.88%	15/9/2026	3,538,510	0.11%
European Investment Bank	4,400,000	0.00%	7/12/2028	3,440,921	0.10%
Inter-American Development Bank	3,700,000	2.50%	22/7/2027	3,422,792	0.10%
European Bank for Reconstruction & Development	3,018,000	5.63%	7/12/2028	3,233,183	0.10%
Asian Development Bank	3,000,000	2.50%	19/12/2024	2,896,267	0.09%
Asian Infrastructure Investment Bank	3,250,000	1.13%	15/9/2026	2,890,493	0.09%
African Development Bank	3,066,000	1.13%	18/6/2025	2,840,112	0.09%
Nordic Investment Bank	3,000,000	1.13%	18/6/2025	2,782,267	0.08%
Council Of Europe Development Bank	3,000,000	0.38%	15/12/2025	2,676,526	0.08%
Inter-American Development Bank	3,000,000	2.13%	15/12/2028	2,671,087	0.08%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
International Finance Corp.	3,000,000	0.75%	22/7/2027	2,566,696	0.08%
Council Of Europe Development Bank	2,700,000	0.75%	22/7/2027	2,307,020	0.07%
Council Of Europe Development Bank	2,500,000	1.25%	15/9/2026	2,242,700	0.07%
Inter-American Development Bank	2,500,000	2.38%	3/8/2029	2,227,862	0.07%
International Development Association	2,400,000	0.38%	22/9/2027	2,003,091	0.06%
Nordic Investment Bank	2,100,000	2.38%	22/7/2026	1,966,077	0.06%
International Finance Corp.	2,000,000	1.25%	15/12/2023	1,952,688	0.06%
Asian Development Bank	2,083,000	1.13%	10/6/2025	1,934,013	0.06%
African Development Bank	2,000,000	0.88%	16/12/2024	1,872,060	0.06%
Asian Development Bank	1,840,000	1.38%	7/3/2025	1,726,551	0.05%
Asian Development Bank	2,000,000	0.13%	15/12/2026	1,699,814	0.05%
Asian Development Bank	1,380,000	1.13%	15/12/2025	1,260,019	0.04%
International Finance Facility for Immunisation Co.	900,000	2.75%	7/6/2025	863,653	0.03%
European Investment Bank	970,000	0.75%	22/7/2027	830,867	0.03%
				351,826,320	10.73%
Sweden 0.56% (2021: 0.50%)					
Vattenfall AB	4,775,000	6.88%	15/4/2039	5,506,065	0.17%
Svenska Handelsbanken AB [^]	3,100,000	4.63%	23/8/2032	2,890,549	0.09%
Swedbank AB [^]	2,700,000	7.27%	15/11/2032	2,731,604	0.08%
Akelius Residential Property AB	2,200,000	2.38%	15/8/2025	1,990,117	0.06%
Investor AB	1,850,000	5.50%	5/5/2037	1,939,398	0.06%
Swedbank AB [^]	2,100,000	1.38%	8/12/2027	1,791,000	0.05%
Telia Co. AB	1,800,000	4.38%	5/12/2042	1,544,168	0.05%
				18,392,901	0.56%
Switzerland 0.99% (2021: 0.70%)					
Zurich Finance Ireland Designated Activity Co. [^]	7,150,000	5.13%	23/11/2052	6,491,228	0.20%
Credit Suisse Group AG [^]	5,400,000	7.00%	30/9/2027	5,076,526	0.16%
Credit Suisse Group AG [^]	5,100,000	7.38%	7/9/2033	4,635,419	0.14%
Credit Suisse Group AG	4,000,000	2.75%	8/8/2025	3,452,113	0.11%
Credit Suisse Group AG [^]	3,910,000	2.25%	9/6/2028	3,010,281	0.09%
Credit Suisse AG	3,300,000	1.13%	15/12/2025	2,777,058	0.08%
UBS Group AG [^]	2,900,000	1.88%	3/11/2029	2,371,445	0.07%
Credit Suisse Group AG [^]	2,800,000	2.13%	15/11/2029	1,987,227	0.06%
Holcim Sterling Finance Netherlands BV	2,150,000	3.00%	12/5/2032	1,690,449	0.05%
Holcim Sterling Finance Netherlands BV	1,350,000	2.25%	4/4/2034	924,450	0.03%
				32,416,196	0.99%
United Arab Emirates 0.27% (2021: 0.33%)					
MDGH GMTN RSC Ltd.	3,028,000	6.88%	14/3/2026	3,195,553	0.10%
First Abu Dhabi Bank PJSC	3,290,000	0.88%	9/12/2025	2,891,735	0.09%
DP World Ltd.	2,000,000	4.25%	25/9/2030	1,859,649	0.05%
First Abu Dhabi Bank PJSC	1,275,000	1.13%	7/9/2026	1,068,328	0.03%
				9,015,265	0.27%
United Kingdom 41.22% (2021: 44.65%)					
United Kingdom Gilt	12,700,000	0.25%	31/1/2025	11,806,334	0.36%
GlaxoSmithKline Capital plc	7,151,000	6.38%	9/3/2039	8,210,729	0.25%
Lloyds Bank plc	8,100,000	5.13%	7/3/2025	8,139,723	0.25%
Lloyds Bank plc	7,500,000	6.00%	8/2/2029	7,928,128	0.24%
Barclays plc	7,960,000	3.13%	17/1/2024	7,778,726	0.24%
Lloyds Bank plc	7,600,000	4.88%	30/3/2027	7,598,459	0.23%
BP Capital Markets plc [^]	8,600,000	4.25%	Perpetual	7,570,888	0.23%
HSBC Holdings plc [^]	7,300,000	8.20%	16/11/2034	7,562,137	0.23%
HSBC Holdings plc [^]	8,070,000	2.26%	13/11/2026	7,276,133	0.22%
Barclays plc [^]	7,000,000	8.41%	14/11/2032	7,225,799	0.22%
Aspire Defence Finance plc	7,260,946	4.67%	31/3/2040	6,878,180	0.21%
GlaxoSmithKline Capital plc	9,600,000	1.63%	12/5/2035	6,725,437	0.21%
Barclays plc	7,464,000	3.25%	12/2/2027	6,690,592	0.20%
Lloyds Banking Group plc [^]	8,727,000	2.71%	3/12/2035	6,481,707	0.20%
THFC Funding No 3 plc	6,550,000	5.20%	11/10/2043	6,239,377	0.19%
Heathrow Funding Ltd.	5,972,000	6.45%	10/12/2031	6,145,159	0.19%
Lloyds Banking Group plc	6,450,000	2.25%	16/10/2024	6,123,734	0.19%
Santander UK Group Holdings plc [^]	6,000,000	7.10%	16/11/2027	6,089,963	0.19%
Lloyds Bank plc	5,292,000	6.50%	17/9/2040	6,064,539	0.18%
Barclays plc	7,700,000	3.25%	17/1/2033	6,011,647	0.18%
NatWest Group plc [^]	6,500,000	3.62%	14/8/2030	5,984,039	0.18%
Santander UK plc	5,625,000	5.75%	2/3/2026	5,802,658	0.18%
National Grid plc	6,100,000	3.50%	16/10/2026	5,689,800	0.17%
HSBC Holdings plc [^]	6,500,000	3.00%	22/7/2028	5,661,729	0.17%
Heathrow Funding Ltd.	5,625,000	5.88%	13/5/2041	5,472,105	0.17%
Logicor 2019-1 UK plc	6,240,000	1.88%	17/11/2026	5,429,236	0.17%
Santander UK plc	5,230,000	5.25%	16/2/2029	5,336,172	0.16%
Tesco Property Finance 3 plc	5,674,869	5.74%	13/4/2040	5,307,220	0.16%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
National Grid Electricity Distribution West Midlands plc	5,240,000	5.75%	16/4/2032	5,301,949	0.16%
Lloyds Banking Group plc^	5,700,000	1.88%	15/1/2026	5,254,654	0.16%
National Westminster Bank plc	5,150,000	5.13%	13/1/2024	5,170,380	0.16%
NatWest Markets plc	5,000,000	6.38%	8/11/2027	5,116,505	0.16%
Cadent Finance plc	6,100,000	2.13%	22/9/2028	5,115,215	0.16%
BG Energy Capital plc	5,175,000	5.00%	4/11/2036	4,995,768	0.15%
HSBC Holdings plc	5,450,000	6.00%	29/3/2040	4,976,554	0.15%
NatWest Group plc^	6,000,000	2.11%	28/11/2031	4,975,698	0.15%
Centrica plc	5,284,000	4.38%	13/3/2029	4,872,860	0.15%
HSBC Holdings plc	4,700,000	7.00%	7/4/2038	4,779,734	0.15%
HSBC Holdings plc^	5,500,000	1.75%	24/7/2027	4,729,600	0.14%
M&G plc^	5,200,000	5.63%	20/10/2051	4,727,648	0.14%
HSBC Holdings plc^	5,500,000	3.00%	29/5/2030	4,569,842	0.14%
NatWest Group plc^	4,900,000	2.88%	19/9/2026	4,500,681	0.14%
NatWest Group plc^	4,460,000	7.42%	6/6/2033	4,497,253	0.14%
Clydesdale Bank plc	4,500,000	4.63%	8/6/2026	4,483,851	0.14%
Electricity North West Ltd.	4,044,000	8.88%	25/3/2026	4,467,977	0.14%
NatWest Group plc^	5,100,000	3.62%	29/3/2029	4,459,135	0.14%
Nationwide Building Society	4,334,000	5.63%	28/1/2026	4,452,383	0.14%
BAT International Finance plc	4,750,000	4.00%	4/9/2026	4,432,881	0.14%
HSBC Bank Capital Funding Sterling 1 LP^	4,326,000	5.84%	Perpetual	4,393,095	0.13%
Heathrow Funding Ltd.	4,250,000	6.75%	3/12/2026	4,349,100	0.13%
South Eastern Power Networks plc	4,101,000	5.50%	5/6/2026	4,148,337	0.13%
Westfield Stratford City Finance No 2 plc	4,800,000	1.64%	4/8/2026	4,134,872	0.13%
Reckitt Benckiser Treasury Services plc	5,254,000	1.75%	19/5/2032	4,106,895	0.13%
M&G plc^	4,776,000	5.56%	20/7/2055	4,101,073	0.13%
Vodafone Group plc	4,500,000	5.13%	2/12/2052	4,087,308	0.12%
Southern Gas Networks plc	4,300,000	2.50%	3/2/2025	4,080,700	0.12%
HSBC Holdings plc	4,000,000	6.75%	11/9/2028	4,054,763	0.12%
Yorkshire Building Society	4,273,000	3.50%	21/4/2026	4,050,799	0.12%
HSBC Holdings plc	4,105,000	5.75%	20/12/2027	4,042,285	0.12%
Connect Plus M25 Issuer plc	4,947,442	2.61%	31/3/2039	4,010,765	0.12%
Aviva plc^	3,950,000	6.13%	14/11/2036	3,943,346	0.12%
BG Energy Capital plc	3,900,000	5.13%	1/12/2025	3,924,893	0.12%
Centrica plc	3,650,000	7.00%	19/9/2033	3,917,429	0.12%
Rothesay Life plc	4,350,000	3.38%	12/7/2026	3,916,424	0.12%
Scottish Widows Ltd.	3,755,000	7.00%	16/6/2043	3,914,560	0.12%
Severn Trent Utilities Finance plc	4,078,000	3.63%	16/1/2026	3,914,334	0.12%
GlaxoSmithKline Capital plc	4,700,000	1.25%	12/10/2028	3,900,990	0.12%
Legal & General Group plc^	4,600,000	3.75%	26/11/2049	3,843,715	0.12%
Gatwick Funding Ltd.	3,792,000	6.13%	2/3/2026	3,824,663	0.12%
Northumbrian Water Finance plc	3,801,000	5.63%	29/4/2033	3,824,483	0.12%
HSBC Holdings plc	4,500,000	2.63%	16/8/2028	3,823,327	0.12%
Heathrow Funding Ltd.	4,650,000	4.63%	31/10/2046	3,813,529	0.12%
M&G plc^	4,250,000	6.34%	19/12/2063	3,764,217	0.11%
Community Finance Co. 1 plc	3,781,000	5.02%	31/7/2034	3,760,339	0.11%
British Telecommunications plc	3,685,000	5.75%	7/12/2028	3,757,019	0.11%
Virgin Money UK plc^	4,000,000	5.13%	11/12/2030	3,703,274	0.11%
Phoenix Group Holdings plc	3,680,000	6.63%	18/12/2025	3,672,733	0.11%
Nationwide Building Society	4,040,000	3.25%	20/1/2028	3,662,221	0.11%
Juturna European Loan Conduit No 16 plc	3,666,658	5.06%	10/8/2033	3,625,096	0.11%
Wellcome Trust Finance plc	3,585,000	4.63%	25/7/2036	3,611,309	0.11%
Heathrow Funding Ltd.	3,600,000	7.13%	14/2/2024	3,603,245	0.11%
Legal & General Group plc^	3,700,000	5.38%	27/10/2045	3,603,202	0.11%
Motability Operations Group plc	4,100,000	3.63%	10/3/2036	3,601,709	0.11%
Sanctuary Capital plc	3,170,000	6.70%	23/3/2039	3,590,663	0.11%
University of Oxford	6,369,000	2.54%	8/12/2117	3,585,753	0.11%
Vodafone Group plc	5,220,000	3.38%	8/8/2049	3,569,241	0.11%
Annington Funding plc	4,050,000	4.75%	9/8/2033	3,555,178	0.11%
HSBC Holdings plc	3,500,000	6.50%	20/5/2024	3,550,686	0.11%
Vodafone Group plc	5,770,000	3.00%	12/8/2056	3,518,320	0.11%
SSE plc^	3,860,000	3.74%	Perpetual	3,514,978	0.11%
High Speed Rail Finance 1 plc	3,900,000	4.38%	1/11/2038	3,502,945	0.11%
United Kingdom Gilt	5,700,000	1.50%	22/7/2047	3,482,725	0.11%
United Utilities Water Finance plc	4,100,000	2.63%	12/2/2031	3,469,032	0.11%
Thames Water Utilities Finance plc	3,675,000	5.50%	11/2/2041	3,467,426	0.11%
Legal & General Group plc^	3,850,000	5.50%	27/6/2064	3,443,030	0.10%
DWR Cymru Financing UK plc	3,816,000	1.63%	31/3/2026	3,419,276	0.10%
Aviva plc^	3,300,000	6.88%	20/5/2058	3,389,870	0.10%
Broadgate Financing plc	3,500,000	5.00%	5/10/2031	3,335,737	0.10%
Centrica plc	4,250,000	4.25%	12/9/2044	3,282,011	0.10%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
SSE plc	2,873,000	8.38%	20/11/2028	3,277,668	0.10%
Annington Funding plc	3,542,000	2.65%	12/7/2025	3,253,087	0.10%
Heathrow Funding Ltd.	3,873,000	2.75%	13/10/2029	3,201,129	0.10%
Barclays plc^	3,500,000	3.75%	22/11/2030	3,189,849	0.10%
GlaxoSmithKline Capital plc	3,053,000	5.25%	19/12/2033	3,183,998	0.10%
Severn Trent Utilities Finance plc	3,389,000	4.63%	30/11/2034	3,181,436	0.10%
Tesco Property Finance 4 plc	3,354,649	5.80%	13/10/2040	3,154,089	0.10%
Santander UK Group Holdings plc^	3,400,000	2.92%	8/5/2026	3,141,215	0.10%
BAT International Finance plc	3,500,000	6.00%	24/11/2034	3,133,850	0.10%
Experian Finance plc	3,500,000	0.74%	29/10/2025	3,129,480	0.10%
United Utilities Water Finance plc	3,300,000	2.00%	14/2/2025	3,111,550	0.09%
Nationwide Building Society^	3,100,000	6.18%	7/12/2027	3,109,127	0.09%
Bank of Scotland plc	3,100,000	4.88%	20/12/2024	3,104,920	0.09%
Lloyds Bank plc	3,010,000	7.50%	15/4/2024	3,103,706	0.09%
Yorkshire Water Finance plc	4,450,000	2.75%	18/4/2041	3,094,551	0.09%
Annington Funding plc	4,314,000	3.94%	12/7/2047	3,093,378	0.09%
Thames Water Utilities Finance plc	3,900,000	2.63%	24/1/2032	3,082,862	0.09%
Leeds Building Society	3,700,000	1.38%	6/10/2027	3,082,307	0.09%
Diageo Finance plc	4,000,000	2.75%	8/6/2038	3,069,018	0.09%
Virgin Money UK plc^	3,300,000	4.00%	25/9/2026	3,064,606	0.09%
SSE plc	2,950,000	6.25%	27/8/2038	3,063,246	0.09%
Cadent Finance plc	4,475,000	2.63%	22/9/2038	3,034,774	0.09%
Blend Funding plc	4,073,000	3.46%	21/9/2047	3,032,569	0.09%
AA Bond Co., Ltd.	3,200,000	4.88%	31/7/2024	3,029,274	0.09%
CPUK Finance Ltd.	3,500,000	3.69%	28/8/2028	3,017,874	0.09%
RAC Bond Co. plc	3,325,000	4.87%	6/5/2026	3,014,250	0.09%
BAT Capital Corp.	3,300,000	2.13%	15/8/2025	3,011,481	0.09%
Phoenix Group Holdings plc	3,250,000	5.87%	13/6/2029	2,998,486	0.09%
British Telecommunications plc	2,950,000	6.38%	23/6/2037	2,989,061	0.09%
Aviva plc^	3,370,000	4.38%	12/9/2049	2,979,493	0.09%
Lloyds Banking Group plc^	3,500,000	2.00%	12/4/2028	2,977,599	0.09%
Imperial Brands Finance plc	3,000,000	5.50%	28/9/2026	2,941,351	0.09%
Standard Chartered plc	3,200,000	5.13%	6/6/2034	2,933,006	0.09%
Lloyds Banking Group plc^	3,488,000	1.99%	15/12/2031	2,922,314	0.09%
Annington Funding plc	3,500,000	3.18%	12/7/2029	2,906,929	0.09%
Barclays plc	3,200,000	3.00%	8/5/2026	2,904,091	0.09%
Phoenix Group Holdings plc	3,280,000	5.63%	28/4/2031	2,900,633	0.09%
RL Finance Bonds No. 2 plc^	2,900,000	6.13%	30/11/2043	2,893,226	0.09%
Santander UK Group Holdings plc^	3,500,000	2.42%	17/1/2029	2,888,693	0.09%
Wellcome Trust Ltd.	3,075,000	4.00%	9/5/2059	2,871,146	0.09%
RL Finance Bonds No 4 plc^	3,675,000	4.88%	7/10/2049	2,849,968	0.09%
Unilever plc	3,134,000	1.50%	22/7/2026	2,835,262	0.09%
Cadent Finance plc	4,593,000	2.75%	22/9/2046	2,823,560	0.09%
Gatwick Funding Ltd.	3,466,000	2.50%	15/4/2030	2,775,401	0.08%
Crh Finance UK plc	3,050,000	4.13%	2/12/2029	2,772,561	0.08%
Citizen Treasury plc	3,814,000	3.25%	20/10/2048	2,769,208	0.08%
Imperial Brands Finance plc	3,250,000	4.88%	7/6/2032	2,760,080	0.08%
ABP Finance plc	2,700,000	6.25%	14/12/2026	2,743,902	0.08%
Vodafone Group plc	2,594,000	5.90%	26/11/2032	2,735,331	0.08%
Rothsay Life plc^	2,800,000	5.50%	17/9/2029	2,734,849	0.08%
Circle Anglia Social Housing plc	2,332,000	7.25%	12/11/2038	2,716,447	0.08%
United Kingdom Gilt	3,600,000	0.25%	31/7/2031	2,700,885	0.08%
Prudential plc	2,725,000	6.13%	19/12/2031	2,694,752	0.08%
Bazalgette Finance plc	3,450,000	2.75%	10/3/2034	2,693,289	0.08%
Thames Water Utilities Finance plc	2,919,000	5.13%	28/9/2037	2,686,960	0.08%
Annington Funding plc	3,400,000	3.69%	12/7/2034	2,671,223	0.08%
AA Bond Co., Ltd.	3,077,000	5.50%	31/7/2027	2,661,478	0.08%
BAT International Finance plc	2,600,000	7.25%	12/3/2024	2,640,033	0.08%
Canary Wharf Finance II plc	2,560,000	5.95%	22/1/2035	2,639,238	0.08%
Southern Water Services Finance Ltd.	3,700,000	3.00%	28/5/2037	2,623,502	0.08%
Southern Water Services Finance Ltd.	3,100,000	2.38%	28/5/2028	2,615,292	0.08%
Aviva plc^	3,400,000	4.00%	3/6/2055	2,606,375	0.08%
Anglian Water Services Financing plc	3,000,000	2.75%	26/10/2029	2,596,273	0.08%
British Telecommunications plc	3,100,000	3.13%	21/11/2031	2,585,816	0.08%
Southern Water Services Finance Ltd.	2,495,000	6.19%	31/3/2029	2,579,041	0.08%
Manchester Airport Group Funding plc	2,800,000	4.75%	31/3/2034	2,565,525	0.08%
London Power Networks plc	2,963,000	2.63%	1/3/2029	2,561,583	0.08%
Northumbrian Water Finance plc	2,400,000	6.38%	28/10/2034	2,551,351	0.08%
Rentokil Initial plc	2,700,000	5.00%	27/6/2032	2,546,668	0.08%
Thames Water Utilities Finance plc	2,800,000	3.50%	25/2/2028	2,543,923	0.08%
Affinity Water Finance 2004 plc	2,478,000	5.88%	13/7/2026	2,536,631	0.08%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Legal & General Group plc^	2,720,000	5.13%	14/11/2048	2,531,030	0.08%
Aster Treasury plc	2,760,000	4.50%	18/12/2043	2,528,216	0.08%
Land Securities Capital Markets plc	3,400,000	2.63%	22/9/2037	2,497,314	0.08%
DWR Cymru Financing UK plc	2,395,000	6.02%	31/3/2028	2,494,279	0.08%
Scotland Gas Networks plc	2,700,000	4.88%	21/12/2034	2,488,803	0.08%
Places for People Homes Ltd.	2,375,000	3.63%	22/11/2028	2,488,435	0.08%
Lloyds Bank Corporate Markets plc	2,600,000	1.75%	11/7/2024	2,476,551	0.08%
Aviva plc^	2,725,000	5.13%	4/6/2050	2,464,710	0.08%
Great Places Housing Group Ltd.	2,648,000	4.75%	22/10/2042	2,463,703	0.08%
Motability Operations Group plc	3,726,000	2.13%	18/1/2042	2,455,667	0.07%
Vodafone Group plc	2,375,000	5.63%	4/12/2025	2,432,520	0.07%
Land Securities Capital Markets plc	2,700,000	2.38%	29/3/2027	2,416,106	0.07%
Greensquareaccord Ltd.	2,600,000	5.25%	30/11/2047	2,415,359	0.07%
Diageo Finance plc	2,700,000	2.38%	8/6/2028	2,414,813	0.07%
Anglian Water Services Financing plc	2,450,000	4.50%	22/2/2026	2,414,425	0.07%
London Stock Exchange Group plc	3,000,000	1.63%	6/4/2030	2,408,956	0.07%
BUPA Finance plc	2,529,000	5.00%	8/12/2026	2,405,277	0.07%
Wellcome Trust Ltd.	4,293,000	2.52%	7/2/2118	2,404,190	0.07%
Informa plc	2,650,000	3.13%	5/7/2026	2,393,735	0.07%
Tesco Property Finance 2 plc	2,459,211	6.05%	13/10/2039	2,385,237	0.07%
BUPA Finance plc	2,480,000	2.00%	5/4/2024	2,383,557	0.07%
Northern Powergrid Northeast plc	3,300,000	3.25%	1/4/2052	2,374,598	0.07%
Derby Healthcare plc	2,334,324	5.56%	30/6/2041	2,362,189	0.07%
InterContinental Hotels Group plc	2,700,000	3.38%	8/10/2028	2,335,460	0.07%
Severn Trent Utilities Finance plc	2,920,000	2.63%	22/2/2033	2,329,924	0.07%
Associated British Foods plc	3,000,000	2.50%	16/6/2034	2,329,646	0.07%
Artesian Finance II plc	2,200,000	6.00%	30/9/2033	2,314,840	0.07%
Tesco Corporate Treasury Services plc	2,800,000	2.75%	27/4/2030	2,302,042	0.07%
Motability Operations Group plc	3,200,000	2.38%	3/7/2039	2,301,501	0.07%
Yorkshire Housing Finance plc	2,797,000	4.13%	31/10/2044	2,299,840	0.07%
Virgin Money UK plc^	2,492,000	3.38%	24/4/2026	2,298,494	0.07%
National Grid Electricity Transmission plc	2,864,000	1.13%	7/7/2028	2,284,636	0.07%
3i Group plc	2,300,000	5.75%	3/12/2032	2,282,307	0.07%
Notting Hill Genesis	2,382,000	5.25%	7/7/2042	2,274,675	0.07%
THFC Funding No 2 plc	2,090,000	6.35%	8/7/2039	2,273,508	0.07%
Optivo Finance plc	2,996,000	2.86%	7/10/2035	2,272,106	0.07%
Eversholt Funding plc	2,871,808	2.74%	30/6/2040	2,260,508	0.07%
Motability Operations Group plc	2,700,000	1.75%	3/7/2029	2,259,845	0.07%
M&G plc^	2,600,000	6.25%	20/10/2068	2,256,150	0.07%
Southern Water Services Finance Ltd.	2,179,000	6.64%	31/3/2026	2,245,446	0.07%
Pension Insurance Corp. plc	2,500,000	5.63%	20/9/2030	2,243,481	0.07%
Telereal Securitisation plc	2,588,408	3.56%	10/12/2031	2,241,745	0.07%
Pension Insurance Corp. plc	2,700,000	4.63%	7/5/2031	2,239,196	0.07%
Stagecoach Group plc	2,400,000	4.00%	29/9/2025	2,237,637	0.07%
Peabody Capital No 2 plc	3,245,000	3.25%	14/9/2048	2,230,113	0.07%
RMPA Services plc	2,224,101	5.34%	30/9/2038	2,216,946	0.07%
Thames Water Utilities Finance plc	2,285,000	4.00%	19/6/2025	2,216,811	0.07%
Manchester Airport Group Funding plc	2,250,000	4.13%	2/4/2024	2,216,751	0.07%
Barclays plc^	2,500,000	1.70%	3/11/2026	2,216,206	0.07%
Yorkshire Building Society^	2,292,000	3.00%	18/4/2025	2,202,605	0.07%
Legal & General Finance plc	2,073,000	5.88%	11/12/2031	2,201,123	0.07%
Standard Chartered plc	2,401,000	4.38%	18/1/2038	2,200,607	0.07%
SP Manweb plc	2,227,000	4.88%	20/9/2027	2,199,162	0.07%
Great Rolling Stock Co. plc	2,166,000	6.50%	5/4/2031	2,198,368	0.07%
Severn Trent Utilities Finance plc	3,500,000	2.00%	2/6/2040	2,193,927	0.07%
AstraZeneca plc	2,023,000	5.75%	13/11/2031	2,189,735	0.07%
Wales & West Utilities Finance plc	2,150,000	5.75%	29/3/2030	2,188,181	0.07%
Santander UK Group Holdings plc	2,350,000	3.63%	14/1/2026	2,187,412	0.07%
Notting Hill Genesis	2,485,000	3.75%	20/12/2032	2,182,740	0.07%
Blend Funding plc	3,450,000	2.92%	5/4/2054	2,182,385	0.07%
Sky Ltd.	2,300,000	4.00%	26/11/2029	2,180,972	0.07%
Thames Water Utilities Finance plc	2,475,000	4.38%	3/7/2034	2,178,526	0.07%
Orbit Capital plc	3,089,000	3.38%	14/6/2048	2,177,389	0.07%
Eversholt Funding plc	2,098,214	6.70%	22/2/2035	2,160,697	0.07%
Legal & General Group plc^	2,496,000	4.50%	1/11/2050	2,156,885	0.07%
Tesco Corporate Treasury Services plc	2,300,000	2.50%	2/5/2025	2,155,625	0.07%
Thames Water Utilities Finance plc	1,700,000	7.74%	9/4/2058	2,148,165	0.07%
Heathrow Funding Ltd.	2,670,000	2.63%	16/3/2028	2,146,881	0.07%
RI Finance Bonds No 3 plc	2,200,000	6.13%	13/11/2028	2,130,028	0.06%
Morhomes plc	2,728,000	3.40%	19/2/2038	2,112,621	0.06%
Tesco Property Finance 1 plc	1,966,361	7.62%	13/7/2039	2,112,462	0.06%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Together Housing Finance plc	2,393,000	4.50%	17/12/2042	2,105,319	0.06%
South Eastern Power Networks plc	3,000,000	1.75%	30/9/2034	2,096,283	0.06%
GB Social Housing plc	2,200,000	5.19%	12/2/2038	2,094,687	0.06%
CPUK Finance Ltd.	2,078,000	7.24%	28/2/2024	2,091,811	0.06%
NatWest Group plc^	2,500,000	2.06%	9/11/2028	2,085,721	0.06%
Sanctuary Capital plc	3,592,000	2.38%	14/4/2050	2,084,616	0.06%
Diageo Finance plc	2,300,000	1.75%	12/10/2026	2,083,603	0.06%
Southern Electric Power Distribution plc	2,300,000	4.63%	20/2/2037	2,064,248	0.06%
Sage Group plc	2,680,000	2.88%	8/2/2034	2,062,986	0.06%
Tesco Property Finance 6 plc	2,285,775	5.41%	13/7/2044	2,058,681	0.06%
Imperial Brands Finance plc	2,000,000	8.13%	15/3/2024	2,052,628	0.06%
Severn Trent Utilities Finance plc	1,950,000	6.25%	7/6/2029	2,051,972	0.06%
Segro plc	2,800,000	2.88%	11/10/2037	2,047,069	0.06%
Virgin Money UK plc^	2,150,000	3.13%	22/6/2025	2,035,693	0.06%
Annington Funding plc	2,820,000	2.31%	6/10/2032	2,030,656	0.06%
National Grid Electricity Distribution East Midlands plc	2,700,000	1.75%	9/9/2031	2,023,381	0.06%
Eastern Power Networks plc	1,850,000	6.25%	12/11/2036	2,022,807	0.06%
Gatwick Funding Ltd.	2,950,000	3.13%	28/9/2039	2,021,807	0.06%
London & Quadrant Housing Trust	2,080,000	5.49%	15/6/2042	2,019,057	0.06%
Genfinance II plc	1,937,000	6.06%	21/12/2039	2,015,166	0.06%
National Grid Electricity Distribution West Midlands plc	2,000,000	6.00%	9/5/2025	2,012,487	0.06%
Wessex Water Services Finance plc	3,328,000	1.25%	12/1/2036	1,992,227	0.06%
Northern Gas Networks Finance plc	2,149,000	4.88%	15/11/2035	1,981,394	0.06%
Affinity Water Finance plc	2,150,000	4.50%	31/3/2036	1,975,643	0.06%
GSK Consumer Healthcare Capital UK plc	2,200,000	2.88%	29/10/2028	1,969,993	0.06%
Segro plc	2,100,000	5.13%	6/12/2041	1,968,911	0.06%
London Power Networks plc	1,900,000	6.13%	7/6/2027	1,967,554	0.06%
Yorkshire Water Finance plc	2,236,000	1.75%	26/11/2026	1,964,954	0.06%
Wellcome Trust Ltd.	4,500,000	1.50%	14/7/2071	1,959,073	0.06%
Gatwick Funding Ltd.	2,055,000	5.75%	23/1/2037	1,951,406	0.06%
Tesco Property Finance 5 plc	2,108,392	5.66%	13/10/2041	1,948,109	0.06%
Compass Group plc	2,300,000	2.00%	3/7/2029	1,940,624	0.06%
Wessex Water Services Finance plc	2,500,000	1.50%	17/9/2029	1,939,484	0.06%
Whitbread Group plc	2,100,000	3.38%	16/10/2025	1,937,275	0.06%
Southern Gas Networks plc	2,582,000	3.10%	15/9/2036	1,934,838	0.06%
Meadowhall Finance plc	2,085,512	4.99%	12/1/2032	1,934,271	0.06%
Thames Water Utilities Finance plc	3,115,000	2.38%	22/4/2040	1,933,109	0.06%
Experian Finance plc	2,200,000	3.25%	7/4/2032	1,926,885	0.06%
Sovereign Housing Capital plc	2,050,000	4.77%	1/6/2043	1,920,811	0.06%
Compass Group plc	2,000,000	4.38%	8/9/2032	1,919,983	0.06%
Clarion Funding plc	2,851,000	3.13%	19/4/2048	1,918,037	0.06%
Optivo Finance plc	2,000,000	5.25%	13/3/2043	1,911,231	0.06%
BAT International Finance plc	2,366,000	2.25%	26/6/2028	1,909,751	0.06%
London & Quadrant Housing Trust	2,050,000	4.63%	5/12/2033	1,908,276	0.06%
Pension Insurance Corp. plc	1,850,000	8.00%	23/11/2026	1,908,057	0.06%
Eversholt Funding plc	2,650,000	3.53%	7/8/2042	1,904,152	0.06%
Great Rolling Stock Co. plc	1,836,326	6.88%	27/7/2035	1,901,706	0.06%
SP Transmission plc	2,400,000	2.00%	13/11/2031	1,898,191	0.06%
AA Bond Co., Ltd.	2,000,000	6.27%	31/7/2025	1,896,575	0.06%
Moat Homes Finance plc	2,000,000	5.00%	23/9/2041	1,888,639	0.06%
SP Distribution plc	1,850,000	5.88%	17/7/2026	1,884,155	0.06%
BPHA Finance plc	2,019,000	4.82%	11/4/2044	1,880,364	0.06%
Skipton Building Society^	2,100,000	2.00%	2/10/2026	1,878,588	0.06%
Segro plc	2,260,000	2.38%	11/10/2029	1,876,909	0.06%
Tesco Corporate Treasury Services plc	2,282,000	1.88%	2/11/2028	1,862,485	0.06%
Liberty Living Finance plc	2,000,000	2.63%	28/11/2024	1,860,607	0.06%
Utmost Group plc	2,500,000	4.00%	15/12/2031	1,859,087	0.06%
Paragon Treasury plc	2,729,000	2.00%	7/5/2036	1,857,231	0.06%
Close Brothers Finance plc	2,500,000	1.63%	3/12/2030	1,857,138	0.06%
Libra Longhurst Group Treasury plc	1,917,000	5.13%	2/8/2038	1,852,316	0.06%
National Grid Electricity Distribution South Wales plc	1,850,000	5.75%	23/3/2040	1,852,103	0.06%
Motability Operations Group plc	2,237,000	2.38%	14/3/2032	1,850,830	0.06%
London & Quadrant Housing Trust	2,100,000	2.63%	28/2/2028	1,849,723	0.06%
Peabody Capital No 2 plc	2,108,000	4.63%	12/12/2053	1,846,988	0.06%
Pearson Funding plc	2,079,000	3.75%	4/6/2030	1,835,807	0.06%
Yorkshire Building Society^	2,153,000	3.38%	13/9/2028	1,835,689	0.06%
Land Securities Capital Markets plc	1,900,000	1.97%	8/2/2024	1,834,779	0.06%
Severn Trent Utilities Finance plc	1,950,000	4.88%	24/1/2042	1,831,726	0.06%
Channel Link Enterprises Finance plc^	2,200,000	3.04%	30/6/2050	1,831,030	0.06%
Places For People Treasury plc	2,000,000	2.88%	17/8/2026	1,830,331	0.06%
Tritax Big Box plc	2,050,000	2.63%	14/12/2026	1,826,470	0.06%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Northumbrian Water Finance plc	1,950,000	5.13%	23/1/2042	1,825,967	0.06%
Chancellor Masters & Scholars of The University of Cambridge	2,060,000	3.75%	17/10/2052	1,817,746	0.06%
Yorkshire Water Finance plc	2,500,000	1.75%	27/10/2032	1,811,837	0.06%
Eastern Power Networks plc	1,794,000	5.75%	8/3/2024	1,805,083	0.06%
CTRL Section 1 Finance plc	1,698,008	5.23%	2/5/2035	1,798,206	0.05%
Jigsaw Funding plc	2,400,000	3.38%	5/5/2052	1,789,139	0.05%
FIL Ltd.	1,767,000	7.13%	13/2/2024	1,788,094	0.05%
Cadent Finance plc	2,600,000	2.25%	10/10/2035	1,784,847	0.05%
CK Hutchison Group Telecom Finance SA	2,100,000	2.00%	17/10/2027	1,782,488	0.05%
Burberry Group plc	2,000,000	1.13%	21/9/2025	1,781,598	0.05%
Coventry Building Society	2,000,000	1.00%	21/9/2025	1,781,022	0.05%
Bunzl Finance plc	2,400,000	1.50%	30/10/2030	1,773,234	0.05%
United Kingdom Gilt	3,264,317	1.25%	31/7/2051	1,764,734	0.05%
3i Group plc	2,400,000	3.75%	5/6/2040	1,759,800	0.05%
Land Securities Capital Markets plc	2,808,000	2.75%	22/9/2059	1,750,765	0.05%
Southern Housing Group Ltd.	2,440,000	3.50%	19/10/2047	1,746,711	0.05%
Scottish Hydro Electric Transmission plc	2,472,000	2.25%	27/9/2035	1,745,735	0.05%
South Eastern Power Networks plc	1,700,000	5.63%	30/9/2030	1,734,566	0.05%
Canary Wharf Group Investment Holdings plc	2,038,000	2.63%	23/4/2025	1,734,376	0.05%
Catalyst Housing Ltd.	2,559,000	3.13%	31/10/2047	1,722,707	0.05%
University of Manchester	1,882,000	4.25%	4/7/2053	1,721,424	0.05%
UNITE USAF II plc	1,800,000	3.92%	30/6/2025	1,715,812	0.05%
BUPA Finance plc	2,000,000	1.75%	14/6/2027	1,706,802	0.05%
Metropolitan Housing Trust Ltd.	2,594,000	1.88%	28/7/2036	1,704,145	0.05%
National Grid Electricity Distribution South West plc	1,700,000	5.75%	23/3/2040	1,700,523	0.05%
Porterbrook Rail Finance Ltd.	1,620,000	7.13%	20/10/2026	1,698,528	0.05%
Thames Water Utilities Finance plc	2,050,000	4.63%	4/6/2046	1,697,807	0.05%
Church Commissioners for England	2,100,000	3.63%	14/7/2052	1,696,859	0.05%
British Land Co. plc	2,147,000	2.38%	14/9/2029	1,696,172	0.05%
Telereal Securitisation plc	1,702,148	6.16%	10/12/2031	1,689,492	0.05%
Sage Group plc	2,262,000	1.63%	25/2/2031	1,687,921	0.05%
Hammerson plc	1,950,000	3.50%	27/10/2025	1,685,214	0.05%
Martlet Homes Ltd.	2,529,000	3.00%	9/5/2052	1,684,396	0.05%
Grainger plc	2,247,000	3.00%	3/7/2030	1,683,636	0.05%
Whitbread Group plc	2,000,000	2.38%	31/5/2027	1,681,648	0.05%
TP ICAP Finance plc	1,716,000	5.25%	26/1/2024	1,675,569	0.05%
Wheatley Group Capital plc	1,920,000	4.38%	28/11/2044	1,674,620	0.05%
BAT International Finance plc	2,029,000	5.75%	5/7/2040	1,670,604	0.05%
Bunzl Finance plc	1,800,000	2.25%	11/6/2025	1,669,879	0.05%
Equity Release Funding No 3 plc	1,678,182	5.05%	26/4/2033	1,665,403	0.05%
GSK Consumer Healthcare Capital UK plc	2,100,000	3.38%	29/3/2038	1,664,194	0.05%
Southern Gas Networks plc	1,700,000	4.88%	21/3/2029	1,661,893	0.05%
Affinity Sutton Capital Markets plc	1,600,000	5.98%	17/9/2038	1,660,478	0.05%
London & Quadrant Housing Trust	1,693,000	5.50%	27/1/2040	1,650,740	0.05%
Telereal Securitisation plc	1,917,912	1.37%	10/12/2031	1,649,406	0.05%
Cardiff University	2,310,000	3.00%	7/12/2055	1,642,194	0.05%
Hammerson plc	1,788,000	6.00%	23/2/2026	1,639,831	0.05%
Clarion Funding plc	1,892,000	2.63%	18/1/2029	1,639,135	0.05%
Peabody Capital No 2 plc	2,100,000	2.75%	2/3/2034	1,638,251	0.05%
Cadent Finance plc	2,302,000	3.13%	21/3/2040	1,635,999	0.05%
Berkeley Group plc	2,450,000	2.50%	11/8/2031	1,634,743	0.05%
Gatwick Funding Ltd.	1,600,000	6.50%	2/3/2041	1,629,892	0.05%
Libra Longhurst Group Treasury NO 2 plc	2,238,000	3.25%	15/5/2043	1,626,007	0.05%
Hiscox Ltd.^	1,700,000	6.13%	24/11/2045	1,619,703	0.05%
Telereal Secured Finance plc	1,763,820	4.01%	10/12/2031	1,618,929	0.05%
InterContinental Hotels Group plc	1,700,000	3.75%	14/8/2025	1,618,428	0.05%
Anglian Water Services Financing plc	1,512,000	6.29%	30/7/2030	1,612,177	0.05%
Land Securities Capital Markets plc	1,847,000	2.40%	8/2/2029	1,598,976	0.05%
Myriad Capital plc	1,805,000	4.75%	20/12/2043	1,594,965	0.05%
Southern Electric Power Distribution plc	1,576,000	5.50%	7/6/2032	1,593,703	0.05%
DWR Cymru Financing UK plc	2,100,000	2.50%	31/3/2036	1,585,188	0.05%
London & Quadrant Housing Trust	1,900,000	2.25%	20/7/2029	1,578,600	0.05%
Yorkshire Water Services Finance Ltd.	1,550,000	5.50%	28/5/2037	1,575,976	0.05%
Investec plc^	2,000,000	1.88%	16/7/2028	1,575,912	0.05%
Delamare Finance plc	1,583,094	5.55%	19/2/2029	1,569,321	0.05%
Housing & Care 21	2,233,000	3.29%	8/11/2049	1,568,395	0.05%
Longstone Finance plc	1,700,000	4.90%	19/4/2031	1,566,429	0.05%
White City Property Finance plc	1,576,347	5.12%	17/4/2035	1,566,034	0.05%
BUPA Finance plc	2,000,000	4.13%	14/6/2035	1,564,441	0.05%
South Eastern Power Networks plc	1,453,000	6.38%	12/11/2031	1,559,740	0.05%
Quadgas Finance plc	1,923,000	3.38%	17/9/2029	1,554,177	0.05%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Motability Operations Group plc	1,600,000	3.75%	16/7/2026	1,552,015	0.05%
Rothsay Life plc	1,500,000	8.00%	30/10/2025	1,550,087	0.05%
Anglian Water Services Financing plc	1,441,000	6.63%	15/1/2029	1,546,144	0.05%
Virgin Money UK plc [^]	1,700,000	4.00%	3/9/2027	1,538,375	0.05%
Octagon Healthcare Funding plc	1,514,435	5.33%	31/12/2035	1,534,863	0.05%
Scotland Gas Networks plc	1,645,000	3.25%	8/3/2027	1,530,712	0.05%
WPP Finance 2013	2,550,000	2.88%	14/9/2046	1,523,237	0.05%
Investec plc [^]	1,500,000	9.13%	6/3/2033	1,519,516	0.05%
Sky Ltd.	1,450,000	6.00%	21/5/2027	1,519,063	0.05%
Riverside Finance plc	1,850,000	3.88%	5/12/2044	1,518,029	0.05%
Derwent London plc	2,150,000	1.88%	17/11/2031	1,513,553	0.05%
London & Quadrant Housing Trust	2,000,000	2.00%	31/3/2032	1,508,978	0.05%
Home Group Ltd.	2,150,000	3.13%	27/3/2043	1,507,895	0.05%
Pension Insurance Corp. plc	2,000,000	3.63%	21/10/2032	1,496,846	0.05%
Next Group plc	1,700,000	3.63%	18/5/2028	1,496,396	0.05%
Anchor Hanover Group	2,820,000	2.00%	21/7/2051	1,494,692	0.05%
Motability Operations Group plc	2,500,000	1.50%	20/1/2041	1,494,008	0.05%
Affinity Sutton Capital Markets plc	1,790,000	4.25%	8/10/2042	1,489,659	0.05%
WHG Treasury plc	1,710,000	4.25%	6/10/2045	1,488,108	0.05%
Porterbrook Rail Finance Ltd.	1,601,000	4.63%	4/4/2029	1,482,666	0.05%
Investec plc [^]	1,900,000	2.63%	4/1/2032	1,482,515	0.05%
National Grid Electricity Distribution South Wales plc	2,300,000	1.63%	7/10/2035	1,479,552	0.05%
London & Quadrant Housing Trust	1,600,000	2.63%	5/5/2026	1,477,170	0.04%
Liberty Living Finance plc	1,800,000	3.38%	28/11/2029	1,474,000	0.04%
Church Commissioners for England	1,650,000	3.25%	14/7/2032	1,473,148	0.04%
Grainger plc	1,783,000	3.38%	24/4/2028	1,471,663	0.04%
Greene King Finance plc	1,657,038	5.11%	15/3/2034	1,463,352	0.04%
Folio Residential Finance NO 1 plc	1,756,000	1.25%	31/10/2027	1,461,342	0.04%
NewRiver plc	1,800,000	3.50%	7/3/2028	1,458,883	0.04%
Gatwick Funding Ltd.	1,650,000	4.63%	27/3/2034	1,457,904	0.04%
Guinness Partnership Ltd.	1,780,000	4.00%	24/10/2044	1,457,761	0.04%
Notting Hill Genesis	2,129,000	3.25%	12/10/2048	1,445,986	0.04%
Nats En Route plc	2,000,000	1.75%	30/9/2033	1,439,773	0.04%
Channel Link Enterprises Finance plc	2,065,000	3.85%	30/6/2050	1,437,324	0.04%
United Utilities Water Ltd.	1,450,000	5.00%	28/2/2035	1,422,296	0.04%
Society of Lloyd's	1,450,000	4.75%	30/10/2024	1,421,859	0.04%
Telereal Securitisation plc [^]	1,600,000	1.96%	10/12/2033	1,418,774	0.04%
Scottish Hydro Electric Transmission plc	1,700,000	1.50%	24/3/2028	1,418,338	0.04%
Workspace Group plc	1,900,000	2.25%	11/3/2028	1,415,703	0.04%
Clarion Funding plc	2,047,000	1.25%	13/11/2032	1,413,033	0.04%
Manchester Airport Group Funding plc	2,200,000	2.88%	30/9/2044	1,406,721	0.04%
National Express Group plc	1,700,000	2.38%	20/11/2028	1,405,254	0.04%
DWR Cymru Financing UK plc	1,964,000	1.38%	31/3/2033	1,396,066	0.04%
RSL Finance No 1 plc	1,262,168	6.63%	31/3/2038	1,395,839	0.04%
Saxon Weald Capital plc	1,450,000	5.38%	6/6/2042	1,394,969	0.04%
Assura Financing plc	1,892,000	1.50%	15/9/2030	1,394,905	0.04%
Arqiva Financing plc	1,470,063	4.88%	31/12/2032	1,393,785	0.04%
Circle Anglia Social Housing plc	1,480,000	5.20%	2/3/2044	1,391,787	0.04%
Cambridgeshire Housing Capital plc	1,643,000	4.25%	15/9/2045	1,384,607	0.04%
Admiral Group plc	1,400,000	5.50%	25/7/2024	1,380,695	0.04%
Hastoe Capital plc	1,400,000	5.60%	27/3/2042	1,378,838	0.04%
Diageo Finance plc	1,900,000	1.25%	28/3/2033	1,373,693	0.04%
United Utilities Water Finance plc	1,790,000	0.88%	28/10/2029	1,372,458	0.04%
Northern Gas Networks Finance plc	1,371,000	4.88%	30/6/2027	1,365,324	0.04%
National Grid Electricity Distribution South West plc	1,342,000	5.88%	25/3/2027	1,364,257	0.04%
WPP Finance 2017	1,600,000	3.75%	19/5/2032	1,362,571	0.04%
United Kingdom Gilt [†]	2,140,000	1.25%	22/10/2041	1,361,950	0.04%
Diageo Finance plc	1,500,000	2.88%	27/3/2029	1,361,289	0.04%
Close Brothers Finance plc	1,500,000	2.75%	19/10/2026	1,358,338	0.04%
United Utilities Water Finance plc	1,800,000	2.00%	3/7/2033	1,357,057	0.04%
Clarion Funding plc	2,000,000	1.88%	22/1/2035	1,356,815	0.04%
Manchester Airport Group Funding plc	1,950,000	2.88%	31/3/2039	1,355,207	0.04%
UNITE Group plc	1,600,000	3.50%	15/10/2028	1,354,324	0.04%
Thames Water Utilities Finance plc	1,400,000	1.88%	24/1/2024	1,351,102	0.04%
Babcock International Group plc	1,600,000	1.88%	5/10/2026	1,349,384	0.04%
Trafford Centre Finance Ltd.	1,351,041	6.50%	28/7/2033	1,347,743	0.04%
A2Dominion Housing Group Ltd.	1,500,000	3.50%	15/11/2028	1,346,343	0.04%
Peabody Capital plc	1,403,000	5.25%	17/3/2043	1,346,257	0.04%
Anglo American Capital plc	1,551,000	3.38%	11/3/2029	1,344,147	0.04%
BAT International Finance plc	2,300,000	4.00%	23/11/2055	1,344,107	0.04%
Anglian Water Osprey Financing plc	1,750,000	2.00%	31/7/2028	1,342,420	0.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
United Utilities Water Finance plc	2,200,000	1.88%	3/6/2042	1,338,472	0.04%
DWR Cymru Financing UK plc	1,850,000	2.38%	31/3/2034	1,335,927	0.04%
Assura Financing plc	2,000,000	1.63%	30/6/2033	1,334,648	0.04%
Bromford Housing Group Ltd.	1,880,000	3.13%	3/5/2048	1,317,612	0.04%
Northumbrian Water Finance plc	1,500,000	1.63%	11/10/2026	1,315,778	0.04%
Bazalgette Finance plc	1,500,000	2.38%	29/11/2027	1,315,612	0.04%
National Grid Gas plc	1,800,000	1.38%	7/2/2031	1,314,451	0.04%
Stonewater Funding plc	2,029,000	1.63%	10/9/2036	1,313,497	0.04%
Severn Trent Utilities Finance plc	1,300,000	6.13%	26/2/2024	1,311,296	0.04%
Wales & West Utilities Finance plc	2,200,000	1.88%	28/5/2041	1,309,367	0.04%
Notting Hill Genesis	1,500,000	2.88%	31/1/2029	1,305,749	0.04%
InterContinental Hotels Group plc	1,500,000	2.13%	24/8/2026	1,304,206	0.04%
Assura Financing plc	1,500,000	3.00%	19/7/2028	1,303,565	0.04%
Virgin Money UK plc^	1,590,000	2.63%	19/8/2031	1,302,701	0.04%
Annington Funding plc	2,280,000	2.92%	6/10/2051	1,300,715	0.04%
TP ICAP Finance plc	1,400,000	5.25%	29/5/2026	1,295,246	0.04%
AA Bond Co., Ltd.	1,500,000	7.38%	31/7/2029	1,291,426	0.04%
IG Group Holdings plc	1,700,000	3.13%	18/11/2028	1,288,336	0.04%
BAT International Finance plc	3,100,000	2.25%	9/9/2052	1,284,674	0.04%
University of Leeds	1,732,000	3.13%	19/12/2050	1,279,310	0.04%
Motability Operations Group plc	1,200,000	5.63%	29/11/2030	1,274,122	0.04%
Hexagon Housing Association Ltd.	1,756,000	3.63%	22/4/2048	1,269,086	0.04%
Hyde Housing Association Ltd.	1,294,000	5.13%	23/7/2040	1,265,696	0.04%
THFC Funding No 1 plc	1,300,000	5.13%	21/12/2035	1,264,296	0.04%
Accent Capital plc	2,006,000	2.63%	18/7/2049	1,261,578	0.04%
Prudential plc	1,224,000	5.88%	11/5/2029	1,254,857	0.04%
University of Liverpool	1,600,000	3.38%	25/6/2055	1,252,772	0.04%
Places For People Treasury plc	1,800,000	2.50%	26/1/2036	1,251,950	0.04%
London & Quadrant Housing Trust	1,949,000	3.13%	28/2/2053	1,248,340	0.04%
Greene King Finance plc	1,475,948	4.06%	15/3/2035	1,244,069	0.04%
Sanctuary Capital plc	1,330,000	5.00%	26/4/2047	1,238,503	0.04%
Yorkshire Water Finance plc	1,150,000	6.60%	17/4/2031	1,235,516	0.04%
Paradigm Homes Charitable Housing Association Ltd.	2,158,000	2.25%	20/5/2051	1,231,564	0.04%
Guinness Partnership Ltd.	2,419,000	2.00%	22/4/2055	1,231,031	0.04%
Penarian Housing Finance plc	1,742,000	3.21%	7/6/2052	1,224,235	0.04%
Southern Water Services Finance Ltd.	1,300,000	5.13%	30/9/2056	1,221,414	0.04%
National Grid Electricity Transmission plc	2,000,000	2.00%	17/4/2040	1,212,261	0.04%
Futures Treasury plc	1,600,000	3.38%	8/2/2044	1,208,595	0.04%
Platform HG Financing plc	1,959,000	1.93%	15/9/2041	1,205,761	0.04%
Barclays Bank plc	1,200,000	5.75%	14/9/2026	1,200,708	0.04%
DS Smith plc	1,450,000	2.88%	26/7/2029	1,197,076	0.04%
Yorkshire Water Finance plc	1,313,000	3.63%	1/8/2029	1,196,961	0.04%
Anglian Water Services Financing plc	1,300,000	1.63%	10/8/2025	1,196,252	0.04%
Yorkshire Power Finance Ltd.	1,100,000	7.25%	4/8/2028	1,190,385	0.04%
Incommunities Treasury plc	1,639,000	3.25%	21/3/2049	1,186,839	0.04%
Wessex Water Services Finance plc	1,192,000	5.38%	10/3/2028	1,185,303	0.04%
RHP Finance plc	1,622,000	3.25%	5/2/2048	1,183,910	0.04%
Yorkshire Building Society^	1,400,000	3.51%	11/10/2030	1,181,823	0.04%
Direct Line Insurance Group plc	1,495,000	4.00%	5/6/2032	1,171,113	0.04%
AA Bond Co., Ltd.	1,569,000	3.25%	31/7/2028	1,168,695	0.04%
Karbon Homes Ltd.	1,540,000	3.38%	15/11/2047	1,162,773	0.04%
Southern Gas Networks plc	1,100,000	6.38%	15/5/2040	1,151,831	0.04%
Whitbread Group plc	1,500,000	3.00%	31/5/2031	1,142,450	0.03%
Beyond Housing Ltd.	2,077,000	2.13%	17/5/2051	1,142,235	0.03%
Tritax Big Box plc	1,741,000	1.50%	27/11/2033	1,140,821	0.03%
Motability Operations Group plc	1,150,000	4.38%	8/2/2027	1,139,325	0.03%
Next Group plc	1,200,000	4.38%	2/10/2026	1,132,853	0.03%
Next Group plc	1,200,000	3.00%	26/8/2025	1,127,855	0.03%
Hyde Housing Association Ltd.	2,350,000	1.75%	18/8/2055	1,123,688	0.03%
Eastern Power Networks plc	1,500,000	2.13%	25/11/2033	1,115,641	0.03%
Orbit Capital plc	1,510,000	3.50%	24/3/2045	1,111,136	0.03%
University of Southampton	1,900,000	2.25%	11/4/2057	1,109,376	0.03%
Southern Water Services Finance Ltd.	1,300,000	4.50%	31/3/2052	1,104,110	0.03%
Broadgate Financing plc	1,150,000	4.82%	5/7/2033	1,103,615	0.03%
Firstgroup plc	1,100,000	6.88%	18/9/2024	1,099,365	0.03%
Sunderland SHG Finance plc	1,038,224	6.38%	31/3/2042	1,094,674	0.03%
Harbour Funding plc	1,124,000	5.28%	31/3/2034	1,093,264	0.03%
Onward Homes Ltd.	2,038,000	2.13%	25/3/2053	1,092,139	0.03%
Chancellor Masters & Scholars of The University of Cambridge	1,826,000	2.35%	27/6/2078	1,078,045	0.03%
EMH Treasury plc	1,200,000	4.50%	29/1/2044	1,068,137	0.03%
Coventry Building Society	1,400,000	2.00%	20/12/2030	1,062,366	0.03%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
London & Quadrant Housing Trust	1,711,000	2.00%	20/10/2038	1,061,107	0.03%
Santander UK plc	1,150,000	3.88%	15/10/2029	1,058,955	0.03%
Experian Finance plc	1,100,000	2.13%	27/9/2024	1,051,276	0.03%
Sovereign Housing Capital plc	1,722,000	2.38%	4/11/2048	1,039,347	0.03%
Notting Hill Genesis	1,558,000	2.00%	3/6/2036	1,036,026	0.03%
Notting Hill Genesis	1,242,000	4.38%	20/2/2054	1,034,315	0.03%
Paragon Treasury plc	1,347,000	3.63%	21/1/2047	1,031,188	0.03%
Eversholt Funding plc	1,000,000	6.36%	2/12/2025	1,016,947	0.03%
National Grid Gas plc	1,560,000	1.13%	14/1/2033	1,016,313	0.03%
Hammerson plc	1,100,000	7.25%	21/4/2028	1,006,742	0.03%
Tritax Big Box plc	1,225,000	3.13%	14/12/2031	1,005,329	0.03%
Hiscox Ltd.	1,000,000	6.00%	22/9/2027	996,617	0.03%
Greene King Finance plc	1,197,950	3.59%	15/3/2035	993,210	0.03%
Anglian Water Services Financing plc	1,100,000	2.63%	15/6/2027	992,448	0.03%
Northern Powergrid Yorkshire plc	1,753,000	2.25%	9/10/2059	989,368	0.03%
Segro plc	975,000	5.75%	20/6/2035	983,430	0.03%
British Telecommunications plc	1,400,000	3.63%	21/11/2047	982,301	0.03%
Northern Powergrid Yorkshire plc	996,000	5.13%	4/5/2035	966,430	0.03%
M&G plc^	1,000,000	3.88%	20/7/2049	963,930	0.03%
Wrekin Housing Group Ltd.	1,600,000	2.50%	22/10/2048	963,665	0.03%
London & Quadrant Housing Trust	1,650,000	2.75%	20/7/2057	958,223	0.03%
TP ICAP Finance plc	1,300,000	2.63%	18/11/2028	954,758	0.03%
Metropolitan Funding plc	1,198,000	4.13%	5/4/2048	948,995	0.03%
National Grid Gas plc	1,830,000	1.63%	14/1/2043	934,009	0.03%
Yorkshire Building Society^	1,200,000	1.50%	15/9/2029	930,245	0.03%
University College London	1,810,000	1.63%	4/6/2061	926,332	0.03%
BP Capital Markets plc	1,000,000	2.27%	3/7/2026	921,106	0.03%
ENW Finance plc	1,200,000	1.42%	30/7/2030	915,399	0.03%
Orbit Capital plc	1,450,000	2.00%	24/11/2038	913,658	0.03%
Eastern Power Networks plc	1,300,000	1.88%	1/6/2035	904,532	0.03%
LiveWest Treasury plc	1,816,000	1.88%	18/2/2056	901,944	0.03%
Unilever plc	1,000,000	2.13%	28/2/2028	893,593	0.03%
National Grid Electricity Transmission plc	1,400,000	2.00%	16/9/2038	878,986	0.03%
Chesnara plc	1,200,000	4.75%	4/8/2032	877,969	0.03%
Just Group plc^	900,000	7.00%	15/4/2031	869,778	0.03%
Unilever plc	900,000	1.38%	15/9/2024	856,896	0.03%
United Utilities Water Finance plc	1,300,000	1.75%	10/2/2038	852,949	0.03%
Aster Treasury plc	1,300,000	1.41%	27/1/2036	845,512	0.03%
Severn Trent Utilities Finance plc	1,000,000	2.75%	5/12/2031	828,064	0.03%
Close Brothers Group plc^	1,000,000	2.00%	11/9/2031	827,952	0.03%
Platform HG Financing plc	1,760,000	1.63%	10/8/2055	820,020	0.02%
Wales & West Utilities Finance plc	1,100,000	3.00%	3/8/2038	816,676	0.02%
Gwynt y Mor OFTO plc	931,644	2.78%	17/2/2034	800,836	0.02%
National Grid Electricity Distribution West Midlands plc	800,000	3.88%	17/10/2024	779,645	0.02%
Compass Group plc	800,000	3.85%	26/6/2026	777,335	0.02%
LiveWest Treasury plc	1,200,000	2.25%	10/10/2043	757,733	0.02%
Flagship Finance plc	1,551,000	1.88%	14/7/2061	753,851	0.02%
Clarion Funding plc	1,560,000	1.88%	7/9/2051	753,464	0.02%
National Grid Electricity Distribution South West plc	900,000	2.38%	16/5/2029	748,387	0.02%
Compass Group plc	800,000	2.00%	5/9/2025	744,486	0.02%
National Grid Electricity Distribution East Midlands plc	700,000	6.25%	10/12/2040	737,966	0.02%
Anglian Water Osprey Financing plc	800,000	4.00%	8/3/2026	737,887	0.02%
Optivo Finance plc	1,061,000	3.28%	22/3/2048	735,673	0.02%
London & Quadrant Housing Trust	1,000,000	3.75%	27/10/2049	734,313	0.02%
Heathrow Funding Ltd.	1,200,000	2.75%	9/8/2049	708,020	0.02%
Southern Housing Group Ltd.	1,000,000	2.38%	8/10/2036	702,466	0.02%
Longstone Finance plc	709,274	4.79%	19/4/2030	699,183	0.02%
Southern Water Services Finance Ltd.	800,000	1.63%	30/3/2027	682,314	0.02%
Northern Gas Networks Finance plc	700,000	5.63%	23/3/2040	675,442	0.02%
United Kingdom Gilt	700,000	0.38%	22/10/2026	620,052	0.02%
Travis Perkins plc	700,000	3.75%	17/2/2026	617,920	0.02%
National Grid Electricity Transmission plc	650,000	4.00%	8/6/2027	613,127	0.02%
Places for People Homes Ltd.	600,000	5.09%	31/7/2024	598,593	0.02%
Yorkshire Water Finance plc	500,000	6.38%	19/8/2039	548,427	0.02%
Northern Powergrid Northeast plc	1,050,000	1.88%	16/6/2062	532,118	0.02%
Legal & General Finance plc	500,000	5.88%	5/4/2033	528,804	0.02%
HSBC Bank plc	600,000	4.75%	24/3/2046	505,274	0.02%
Scottish Hydro Electric Transmission plc	700,000	2.13%	24/3/2036	481,215	0.01%
CPUK Finance Ltd.	500,000	3.59%	28/8/2025	464,349	0.01%
Gatwick Funding Ltd.	694,000	3.25%	26/2/2048	451,626	0.01%
National Grid Electricity Transmission plc	500,000	2.75%	6/2/2035	373,814	0.01%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
NatWest Group plc^	400,000	3.13%	28/3/2027	365,166	0.01%
Thames Water Utilities Finance plc	300,000	6.50%	9/2/2032	314,671	0.01%
Greater Gabbard OFTO plc	328,133	4.14%	29/11/2032	308,683	0.01%
GlaxoSmithKline Capital plc	300,000	5.25%	10/4/2042	308,567	0.01%
GlaxoSmithKline Capital plc	300,000	4.25%	18/12/2045	269,099	0.01%
Nationwide Building Society	187,000	3.00%	6/5/2026	175,197	0.01%
Gatwick Funding Ltd.	100,000	5.25%	23/1/2024	99,750	0.00%
Citizen Treasury plc	108,000	4.63%	3/12/2042	99,144	0.00%
TC Dudgeon Ofto plc	112,765	3.16%	12/11/2038	95,343	0.00%
				1,351,005,654	41.22%
United States 12.07% (2021: 11.43%)					
AT&T, Inc.	7,800,000	7.00%	30/4/2040	8,767,834	0.27%
Morgan Stanley^	8,500,000	5.79%	18/11/2033	8,516,859	0.26%
JPMorgan Chase & Co. ^	9,200,000	0.99%	28/4/2026	8,318,596	0.25%
Bank of America Corp.	7,050,000	7.00%	31/7/2028	7,568,862	0.23%
Walmart, Inc.	5,900,000	5.63%	27/3/2034	6,464,145	0.20%
AT&T, Inc.	7,150,000	4.88%	1/6/2044	6,343,320	0.19%
Pfizer, Inc.	8,569,000	2.74%	15/6/2043	6,248,848	0.19%
Morgan Stanley	6,762,000	2.63%	9/3/2027	6,103,140	0.19%
Goldman Sachs Group, Inc.^	6,700,000	3.63%	29/10/2029	5,988,908	0.18%
Citigroup, Inc.	6,100,000	2.75%	24/1/2024	5,968,714	0.18%
New York Life Global Funding	6,506,000	1.25%	17/12/2026	5,670,879	0.17%
Goldman Sachs Group, Inc.	6,344,000	3.13%	25/7/2029	5,477,605	0.17%
Walmart, Inc.	5,141,000	5.25%	28/9/2035	5,447,347	0.17%
Bank of America Corp.	5,800,000	2.30%	25/7/2025	5,436,671	0.17%
AT&T, Inc.	6,600,000	4.25%	1/6/2043	5,384,316	0.16%
Bank of America Corp.^	6,500,000	1.67%	2/6/2029	5,353,683	0.16%
Verizon Communications, Inc.	6,300,000	3.38%	27/10/2036	5,122,532	0.16%
Berkshire Hathaway Finance Corp.	6,900,000	2.38%	19/6/2039	4,900,403	0.15%
Wells Fargo & Co.	5,300,000	2.00%	28/7/2025	4,890,482	0.15%
Nestle Holdings, Inc.	5,229,000	2.13%	4/4/2027	4,757,298	0.14%
Bank of America Corp.^	5,200,000	3.58%	27/4/2031	4,584,489	0.14%
AT&T, Inc.	4,850,000	4.38%	14/9/2029	4,571,046	0.14%
Citigroup, Inc.	5,187,000	1.75%	23/10/2026	4,564,506	0.14%
Goldman Sachs Group, Inc.	4,713,000	4.25%	29/1/2026	4,563,875	0.14%
GE Capital UK Funding Unlimited Co.	4,485,000	5.88%	18/1/2033	4,553,592	0.14%
Wells Fargo & Co.	4,950,000	4.63%	2/11/2035	4,544,934	0.14%
AT&T, Inc.	4,700,000	2.90%	4/12/2026	4,338,169	0.13%
Walmart, Inc.	3,920,000	5.75%	19/12/2030	4,263,963	0.13%
Apple, Inc.	4,400,000	3.05%	31/7/2029	4,110,913	0.13%
Goldman Sachs Group, Inc.	4,900,000	1.50%	7/12/2027	4,078,630	0.12%
Comcast Corp.	3,850,000	5.50%	23/11/2029	3,986,110	0.12%
Welltower, Inc.	4,296,000	4.80%	20/11/2028	3,978,370	0.12%
Nestle Holdings, Inc.	4,727,000	2.50%	4/4/2032	3,975,649	0.12%
Wells Fargo & Co.	4,300,000	4.88%	29/11/2035	3,913,828	0.12%
JPMorgan Chase & Co. ^	5,200,000	1.90%	28/4/2033	3,906,636	0.12%
AT&T, Inc.	3,800,000	5.50%	15/3/2027	3,831,498	0.12%
Amgen, Inc.	4,050,000	4.00%	13/9/2029	3,820,135	0.12%
Verizon Communications, Inc.	4,680,000	1.13%	3/11/2028	3,758,585	0.11%
Citigroup, Inc.	3,082,000	6.80%	25/6/2038	3,650,084	0.11%
Comcast Corp.	4,950,000	1.88%	20/2/2036	3,504,858	0.11%
McDonald's Corp.	4,100,000	3.75%	31/5/2038	3,494,402	0.11%
Time Warner Cable LLC	3,700,000	5.75%	2/6/2031	3,477,715	0.11%
Toyota Motor Credit Corp.	4,000,000	0.75%	19/11/2026	3,426,888	0.10%
Metropolitan Life Global Funding I	4,200,000	0.63%	8/12/2027	3,426,395	0.10%
Pfizer, Inc.	2,900,000	6.50%	3/6/2038	3,400,047	0.10%
Verizon Communications, Inc.	4,260,000	1.88%	19/9/2030	3,384,921	0.10%
Wells Fargo & Co.	3,400,000	2.13%	20/12/2023	3,314,494	0.10%
Fidelity National Information Services, Inc.	3,795,000	3.36%	21/5/2031	3,263,020	0.10%
Verizon Communications, Inc.	3,350,000	4.75%	17/2/2034	3,206,239	0.10%
Citigroup, Inc.	2,550,000	7.38%	1/9/2039	3,193,228	0.10%
New York Life Global Funding	3,660,000	1.50%	15/7/2027	3,166,532	0.10%
Amgen, Inc.	3,100,000	5.50%	7/12/2026	3,164,133	0.10%
Time Warner Cable LLC	3,930,000	5.25%	15/7/2042	3,156,703	0.10%
American Honda Finance Corp.	3,600,000	0.75%	25/11/2026	3,078,672	0.09%
Comcast Corp.	3,700,000	1.50%	20/2/2029	3,043,134	0.09%
Athene Global Funding	3,700,000	1.75%	24/11/2027	3,033,259	0.09%
Prologis LP	3,582,000	2.25%	30/6/2029	3,002,125	0.09%
Berkshire Hathaway Finance Corp.	4,700,000	2.63%	19/6/2059	2,985,726	0.09%
Wells Fargo & Co.	3,900,000	2.13%	24/9/2031	2,981,585	0.09%
Fiserv, Inc.	3,550,000	3.00%	1/7/2031	2,957,927	0.09%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Wells Fargo & Co.	3,500,000	2.50%	2/5/2029	2,909,166	0.09%
Digital Stout Holding LLC	3,450,000	3.75%	17/10/2030	2,886,571	0.09%
Wells Fargo & Co.	3,250,000	3.50%	12/9/2029	2,863,927	0.09%
Digital Stout Holding LLC	2,950,000	4.25%	17/1/2025	2,852,892	0.09%
Wells Fargo & Co.^	3,100,000	3.47%	26/4/2028	2,822,181	0.09%
American Honda Finance Corp.	3,300,000	1.50%	19/10/2027	2,813,344	0.09%
Fiserv, Inc.	3,000,000	2.25%	1/7/2025	2,796,416	0.09%
New York Life Global Funding	3,500,000	0.75%	14/12/2028	2,779,350	0.08%
Goldman Sachs Group, Inc.^	3,000,000	1.00%	16/12/2025	2,758,256	0.08%
Apple, Inc.	3,100,000	3.60%	31/7/2042	2,715,323	0.08%
PepsiCo, Inc.	2,956,000	3.55%	22/7/2034	2,643,657	0.08%
Metropolitan Life Global Funding I	3,200,000	1.63%	21/9/2029	2,617,004	0.08%
Citigroup, Inc.	2,553,000	5.15%	21/5/2026	2,555,097	0.08%
McKesson Corp.	2,900,000	3.13%	17/2/2029	2,535,591	0.08%
Metropolitan Life Global Funding I	3,000,000	1.63%	12/10/2028	2,531,036	0.08%
MetLife, Inc.	2,450,000	5.38%	9/12/2024	2,461,535	0.07%
Verizon Communications, Inc.	2,981,000	2.50%	8/4/2031	2,449,639	0.07%
United Parcel Service, Inc.	2,300,000	5.13%	12/2/2050	2,435,241	0.07%
Procter & Gamble Co.	2,600,000	1.38%	3/5/2025	2,431,903	0.07%
Welltower, Inc.	2,880,000	4.50%	1/12/2034	2,364,536	0.07%
Realty Income Corp.	3,100,000	1.63%	15/12/2030	2,315,993	0.07%
Verizon Communications, Inc.	3,620,000	1.88%	3/11/2038	2,301,443	0.07%
Metropolitan Life Global Funding I	2,400,000	3.50%	30/9/2026	2,286,574	0.07%
Discovery Communications LLC	2,400,000	2.50%	20/9/2024	2,279,631	0.07%
Goldman Sachs Group, Inc.	2,100,000	7.25%	10/4/2028	2,257,655	0.07%
Johnson & Johnson	2,200,000	5.50%	6/11/2024	2,242,564	0.07%
Verizon Communications, Inc.	2,811,000	3.13%	2/11/2035	2,241,239	0.07%
Goldman Sachs Group, Inc.	2,100,000	7.13%	7/8/2025	2,185,867	0.07%
Goldman Sachs Group, Inc.	2,000,000	6.88%	18/1/2038	2,149,159	0.07%
Digital Stout Holding LLC	2,530,000	3.30%	19/7/2029	2,116,754	0.06%
JPMorgan Chase & Co.	2,200,000	3.50%	18/12/2026	2,101,358	0.06%
General Motors Financial Co., Inc.	2,100,000	2.25%	6/9/2024	1,994,480	0.06%
Realty Income Corp.	2,700,000	1.75%	13/7/2033	1,857,450	0.06%
Nestle Holdings, Inc.	2,500,000	1.38%	23/6/2033	1,824,871	0.06%
Realty Income Corp.	2,100,000	1.88%	14/1/2027	1,822,028	0.06%
Federal National Mortgage Association	1,700,000	5.38%	7/12/2028	1,791,179	0.05%
AT&T, Inc.	1,800,000	5.20%	18/11/2033	1,752,744	0.05%
General Motors Financial Co., Inc.	2,100,000	1.55%	30/7/2027	1,737,933	0.05%
Walmart, Inc.	1,600,000	4.88%	19/1/2039	1,638,741	0.05%
Kraft Heinz Foods Co.	1,700,000	4.13%	1/7/2027	1,623,860	0.05%
Digital Stout Holding LLC	1,700,000	2.75%	19/7/2024	1,621,230	0.05%
Goldman Sachs Group, Inc.	2,100,000	1.88%	16/12/2030	1,609,855	0.05%
Omnicom Capital Holdings plc	2,150,000	2.25%	22/11/2033	1,592,444	0.05%
Metropolitan Life Global Funding I	1,600,000	4.13%	2/9/2025	1,571,173	0.05%
McDonald's Corp.	1,900,000	2.95%	15/3/2034	1,567,237	0.05%
General Motors Financial Co., Inc.	1,650,000	2.35%	3/9/2025	1,526,190	0.05%
Walgreens Boots Alliance, Inc.	1,575,000	3.60%	20/11/2025	1,494,588	0.05%
Procter & Gamble Co.	1,700,000	1.80%	3/5/2029	1,462,723	0.04%
McDonald's Corp.	1,700,000	4.13%	11/6/2054	1,454,411	0.04%
PepsiCo, Inc.	1,570,000	3.20%	22/7/2029	1,445,476	0.04%
Becton Dickinson & Co.	1,500,000	3.02%	24/5/2025	1,419,162	0.04%
MassMutual Global Funding II	1,600,000	1.38%	15/12/2026	1,402,138	0.04%
Fidelity National Information Services, Inc.	1,700,000	2.25%	3/12/2029	1,385,367	0.04%
Athene Global Funding	1,700,000	1.88%	30/11/2028	1,347,184	0.04%
Blackstone Private Credit Fund	1,500,000	4.88%	14/4/2026	1,344,256	0.04%
General Electric Co.	1,486,000	4.88%	18/9/2037	1,294,477	0.04%
Brown-Forman Corp.	1,430,000	2.60%	7/7/2028	1,279,686	0.04%
Bank of America Corp.	1,250,000	4.25%	10/12/2026	1,210,984	0.04%
New York Life Global Funding	1,200,000	4.35%	16/9/2025	1,187,779	0.04%
Citigroup, Inc.	1,100,000	4.50%	3/3/2031	993,538	0.03%
Verizon Communications, Inc.	879,000	4.07%	18/6/2024	871,299	0.03%
Tennessee Valley Authority	775,000	5.63%	7/6/2032	833,390	0.03%
Realty Income Corp.	1,300,000	2.50%	14/1/2042	817,894	0.02%
McDonald's Corp.	625,000	5.88%	23/4/2032	669,254	0.02%
Realty Income Corp.	800,000	1.13%	13/7/2027	656,468	0.02%
Eli Lilly & Co.	935,000	1.63%	14/9/2043	567,404	0.02%
				395,757,252	12.07%
Total Fixed Income				3,227,471,031	98.46%
Total Transferable Securities				3,227,471,031	98.46%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (2021: 0.00%)				
Futures 0.00% (2021: (0.00%))				
Long Gilt March 2023	87	£8,672,447	18,853	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			18,853	0.00%
Total Investments			3,227,489,884	98.46%

	Fair Value GBP (£)	% of Total Net Assets
Other Assets and Liabilities	50,346,927	1.54%
Net Assets	3,277,836,811	100.00%

	GBP (£)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	3,211,576,300	95.72%
(b) Transferable securities dealt in on another regulated market	15,894,731	0.47%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	18,853	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other assets	127,841,028	3.81%
Total Assets	3,355,330,912	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	GBP (£) As at 31 December 2022	GBP (£) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,227,471,031	4,131,523,588
Financial Derivative Instruments	3,17	18,853	—
Cash	3	59,766,854	72,678,516
Receivables:			
Interest and Dividends		47,518,078	47,914,950
Capital Shares Issued		6,924,146	21,091,425
Investments Sold		13,571,651	767,391
Margin Cash Due from Broker	3	60,299	—
Total Current Assets		3,355,330,912	4,273,975,870
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	—	11,841
Payables and Other Liabilities:			
Investments Purchased		68,536,642	64,866,658
Income Distribution Payable		5,479,964	4,300,608
Capital Shares Redeemed		3,170,567	2,560,384
Margin Cash Due to Broker	3	—	226,878
Management Fees Payable	12	306,928	406,204
Total Current Liabilities		77,494,101	72,372,573
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,277,836,811	4,201,603,297

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
GBP Acc			
Net Assets	2,383,721,045	3,278,601,297	2,654,021,531
Number of Shares Outstanding	27,163,318	30,778,706	24,117,477
Net Asset Value Per Share¹	87.76	106.52	110.05
GBP Dist			
Net Assets	301,810,452	431,870,556	535,190,185
Number of Shares Outstanding	6,227,177	7,158,048	8,411,689
Net Asset Value Per Share¹	48.47	60.33	63.62
Institutional Plus GBP Acc			
Net Assets	144,088,954	102,970,801	116,005,457
Number of Shares Outstanding	1,283,507	756,096	825,026
Net Asset Value Per Share¹	112.26	136.19	140.61
Institutional Plus GBP Dist			
Net Assets	448,216,360	388,160,643	384,880,497
Number of Shares Outstanding	4,978,951	3,463,998	3,257,118
Net Asset Value Per Share¹	90.02	112.06	118.17

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

Statement of Operations

	Notes	GBP (£) Year Ended 31 December 2022	GBP (£) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		91,085,925	85,504,999
Other Income		—	550,269
Net Loss on Financial Instruments		(799,041,882)	(203,987,917)
Total Investment Loss		(707,955,957)	(117,932,649)
Expenses			
Management Fees	12	4,015,877	4,492,345
Transaction Fees and Commissions		971	3,874
Total Expenses		4,016,848	4,496,219
Finance Costs			
Interest Expense		2,204	79
Distribution	6	19,175,843	18,032,953
Income Equalisation		(343,752)	30,562
Total Finance Costs		18,834,295	18,063,594
Net Investment Loss		(730,807,100)	(140,492,462)
Taxation	5	(67,757)	(12,064)
Net Decrease in Net Assets		(730,874,857)	(140,504,526)

Statement of Changes in Net Assets

	GBP (£) Year Ended 31 December 2022	GBP (£) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(730,874,857)	(140,504,526)
Capital Transactions		
Subscriptions	1,434,447,095	1,463,666,955
Redemptions	(1,627,346,961)	(811,680,048)
Reinvestments	8,237	23,246
Total Capital Transactions	(192,891,629)	652,010,153
Total (Decrease)/Increase for the Year	(923,766,486)	511,505,627
Net Assets		
Beginning of Year	4,201,603,297	3,690,097,670
End of Year	3,277,836,811	4,201,603,297

Vanguard U.K. Short-Term Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index, a market-weighted index of pound sterling-denominated, investment-grade bonds, excluding government bonds, with maturities between 1 and 5 years.

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- With some signs of inflation close to peaking or having peaked toward year-end, major central banks including the US Federal Reserve, the Bank of England and the European Central Bank began to slow the pace of rate hikes but continued tightening monetary policy.
- It was an especially tough year for global bonds. With yields rising and bond prices falling, global fixed income markets ended the year down significantly.
- In this environment, the fund's benchmark index returned –7.31% for the 12 months ended 31 December 2022.
- With rising rates, bond prices fell across maturity levels, but shorter-duration bonds held up better than longer-duration bonds, which helped the fund relative to those investing in longer bonds. Within the benchmark index, neither credit quality nor sector was a big differentiator in relative returns.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
GBP Acc	-7.39%	-0.51%	0.79%
Benchmark	-7.31	-0.36	0.94
Tracking Difference*	-0.08		
GBP Dist	-7.39%	-0.51%	0.79%
Benchmark	-7.31	-0.36	0.94
Tracking Difference*	-0.08		
Institutional Plus GBP Acc	-7.33%	-0.43%	0.72%
Benchmark	-7.31	-0.36	0.80
Tracking Difference*	-0.02		
Institutional Plus GBP Dist	-7.33%	-0.43%	0.72%
Benchmark	-7.31	-0.36	0.80
Tracking Difference*	-0.02		

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

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

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

¹ Since-inception returns: GBP Acc and GBP Dist, 22 May 2013; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Proceeds GBP (£)
Purchases			Sales		
United Kingdom Gilt 0.38% 22/10/2026	53,795,361	51,694,893	United Kingdom Gilt 0.38% 22/10/2026	62,295,361	59,463,188
United Kingdom Gilt 1.25% 22/7/2027	36,100,000	34,780,322	United Kingdom Gilt 1.25% 22/7/2027	36,100,000	34,338,153
KFW 1.13% 4/7/2025	12,750,000	12,634,480	European Investment Bank 0.75% 14/7/2023	21,360,000	21,063,911
Asian Development Bank 1.13% 10/6/2025	12,500,000	12,431,107	International Bank for Reconstruction & Development 0.50% 24/7/2023	18,000,000	17,639,457
United Kingdom Gilt 1.00% 22/4/2024	12,000,000	11,540,040	European Investment Bank 0.88% 15/12/2023	17,000,000	16,543,266
State of North Rhine-Westphalia Germany 0.63% 16/12/2024	12,000,000	11,458,980	Inter-American Development Bank 1.25% 15/12/2023	16,100,000	15,755,858
Barclays plc 3.25% 12/2/2027	11,000,000	11,170,310	FMS Wertmanagement 1.13% 7/9/2023	15,000,000	14,580,113
Lloyds Bank plc 4.88% 30/3/2027	10,000,000	11,142,300	Electricite de France SA 6.00% 29/7/2170	13,200,000	13,142,255
Toronto-Dominion Bank 2.88% 5/4/2027	10,900,000	10,793,777	KFW 0.88% 15/9/2026	14,000,000	13,044,710
BP Capital Markets plc 4.25% 22/6/2171	10,635,000	9,468,690	United Kingdom Gilt 0.75% 22/7/2023	13,000,000	13,023,480
Landeskreditbank Baden- Wuerttemberg Foerderbank 0.38% 9/12/2024	10,000,000	9,466,550	United Kingdom Gilt 1.00% 22/4/2024	12,000,000	11,651,320
Morgan Stanley 2.63% 9/3/2027	9,500,000	9,278,710	Inter-American Development Bank 1.25% 15/12/2025	12,020,000	11,358,623
Dexia Credit Local SA 1.25% 21/7/2025	9,100,000	8,947,878	European Investment Bank 1.38% 7/3/2025	11,754,000	11,288,686
AT&T, Inc. 5.50% 15/3/2027	7,100,000	8,007,004	Asian Development Bank 1.13% 10/6/2025	11,700,000	11,201,889
Agence Francaise de Developpement EPIC 1.25% 18/6/2025	8,000,000	7,970,400	NRW Bank 0.38% 16/12/2024	11,800,000	11,114,248
United Kingdom Gilt 2.75% 7/9/2024	8,000,000	7,911,760	CPPIB Capital, Inc. 0.38% 25/7/2023	11,000,000	10,762,328
Province of Quebec Canada 2.25% 15/9/2026	7,900,000	7,874,457	European Investment Bank 5.50% 15/4/2025	10,000,000	10,746,445
DNB Bank ASA 2.63% 10/6/2026	7,900,000	7,798,795	Landwirtschaftliche Rentenbank 1.13% 15/12/2023	11,000,000	10,685,944
LVMH Moet Hennessy Louis Vuitton SE 1.13% 11/2/2027	8,000,000	7,763,640	International Bank for Reconstruction & Development 1.25% 7/9/2023	10,500,000	10,324,126
Danske Bank A/S 2.25% 14/1/2028	7,700,000	7,508,353	KFW 1.38% 15/12/2025	10,400,000	9,780,544
United Kingdom Gilt 0.25% 31/1/2025	8,000,000	7,403,630			

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

Financial Statements

Statement of Investments

31 December 2022

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 98.64% (2021: 98.45%)					
Fixed Income 98.64% (2021: 98.45%)					
Australia 2.13% (2021: 2.35%)					
BHP Billiton Finance Ltd.	3,600,000	3.25%	25/9/2024	3,533,221	0.27%
Commonwealth Bank of Australia	3,629,000	3.00%	4/9/2026	3,411,594	0.26%
APA Infrastructure Ltd.	3,100,000	4.25%	26/11/2024	3,018,569	0.23%
Glencore Finance Europe Ltd.	3,000,000	3.13%	26/3/2026	2,777,379	0.22%
National Australia Bank Ltd.^	3,300,000	1.70%	15/9/2031	2,706,141	0.21%
Australia & New Zealand Banking Group Ltd.^	2,700,000	1.81%	16/9/2031	2,226,832	0.17%
Scentre Group Trust 1	2,280,000	3.88%	16/7/2026	2,132,145	0.17%
Macquarie Bank Ltd.	2,200,000	1.13%	15/12/2025	1,961,586	0.15%
Toyota Finance Australia Ltd.	1,860,000	3.92%	28/6/2027	1,780,804	0.14%
Vicinity Centres Trust	1,800,000	3.38%	7/4/2026	1,658,927	0.13%
Westpac Banking Corp.	1,410,000	2.13%	2/5/2025	1,319,742	0.10%
National Australia Bank Ltd.	1,027,000	3.00%	4/9/2026	965,678	0.08%
				27,492,618	2.13%
Austria 0.53% (2021: 0.51%)					
Oesterreichische Kontrollbank AG	4,100,000	0.50%	15/12/2025	3,666,200	0.28%
Oesterreichische Kontrollbank AG	3,300,000	1.25%	15/12/2023	3,219,488	0.25%
				6,885,688	0.53%
Belgium 0.99% (2021: 0.86%)					
Anheuser-Busch InBev SA	4,374,000	4.00%	24/9/2025	4,299,747	0.33%
Euroclear Bank SA	2,562,000	1.25%	30/9/2024	2,406,207	0.19%
KBC Group NV^	2,400,000	5.50%	20/9/2028	2,360,813	0.18%
Anheuser-Busch InBev SA	1,931,000	9.75%	30/7/2024	2,075,289	0.16%
KBC Group NV^	1,900,000	1.25%	21/9/2027	1,620,734	0.13%
				12,762,790	0.99%
Canada 3.85% (2021: 3.63%)					
Province of Ontario Canada	11,501,000	0.25%	15/12/2026	9,705,351	0.75%
CPPIB Capital, Inc.	5,250,000	0.88%	17/12/2024	4,898,044	0.38%
Toronto-Dominion Bank	5,210,000	2.88%	5/4/2027	4,729,861	0.37%
Province of Quebec Canada	4,000,000	2.25%	15/9/2026	3,681,865	0.28%
Royal Bank of Canada	3,800,000	3.63%	14/6/2027	3,562,620	0.28%
Province of Ontario Canada	3,000,000	0.50%	15/12/2023	2,905,892	0.22%
Royal Bank of Canada	2,917,000	1.38%	9/12/2024	2,720,139	0.21%
Bank of Montreal	3,000,000	1.00%	9/9/2026	2,573,708	0.20%
Bank of Nova Scotia	2,500,000	1.25%	17/12/2025	2,232,365	0.17%
Ontario Teachers' Finance Trust	2,496,000	1.13%	15/5/2026	2,232,132	0.17%
Province of Quebec Canada ¹	2,000,000	0.75%	13/12/2024	1,866,656	0.14%
Bank of Nova Scotia	2,000,000	2.88%	3/5/2027	1,801,687	0.14%
Canadian Imperial Bank of Commerce	1,725,000	1.63%	25/9/2025	1,575,030	0.12%
Royal Bank of Canada	1,554,000	1.13%	15/12/2025	1,390,459	0.11%
Export Development Canada	1,500,000	2.63%	15/7/2027	1,389,437	0.11%
Canadian Imperial Bank of Commerce	1,500,000	1.88%	27/1/2026	1,363,781	0.11%
Bank of Montreal	1,200,000	1.50%	18/12/2024	1,122,346	0.09%
				49,751,373	3.85%
China 0.05% (2021: 0.44%)					
Industrial & Commercial Bank of China Ltd.	765,000	1.63%	28/12/2025	668,040	0.05%
				668,040	0.05%
Denmark 1.16% (2021: 0.70%)					
Kommunekredit	7,000,000	0.38%	15/11/2024	6,492,549	0.50%
Danske Bank A/S^	4,400,000	2.25%	14/1/2028	3,767,234	0.29%
Kommunekredit	2,000,000	0.75%	15/8/2024	1,890,958	0.15%
AP Moller-Maersk A/S	1,600,000	4.00%	4/4/2025	1,544,639	0.12%
Orsted A/S	1,481,000	2.13%	17/5/2027	1,328,485	0.10%
				15,023,865	1.16%
Finland 1.02% (2021: 0.47%)					
Kuntarahoitus OYJ	9,000,000	0.38%	17/12/2025	8,008,827	0.62%
OP Corporate Bank plc	2,200,000	1.38%	4/9/2026	1,889,969	0.15%
Kuntarahoitus OYJ	2,000,000	1.13%	19/6/2025	1,853,711	0.14%
OP Corporate Bank plc	1,500,000	3.38%	14/1/2026	1,420,385	0.11%
				13,172,892	1.02%
France 7.56% (2021: 7.62%)					
Caisse d'Amortissement de la Dette Sociale	7,600,000	0.13%	15/12/2025	6,708,152	0.52%
Dexia Credit Local SA	5,600,000	2.13%	12/2/2025	5,318,471	0.41%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
BNP Paribas SA	4,798,000	3.38%	23/1/2026	4,504,863	0.35%
BNP Paribas SA^	5,200,000	2.00%	24/5/2031	4,431,465	0.34%
BNP Paribas SA	5,000,000	1.88%	14/12/2027	4,190,758	0.32%
Dexia Credit Local SA	4,400,000	1.25%	21/7/2025	4,057,915	0.31%
Credit Agricole SA^	4,000,000	5.75%	29/11/2027	3,981,207	0.31%
LVMH Moet Hennessy Louis Vuitton SE	4,500,000	1.13%	11/2/2027	3,927,172	0.30%
AXA SA^	3,800,000	5.45%	Perpetual	3,693,360	0.29%
Societe Nationale SNCF SA	4,200,000	0.88%	28/12/2026	3,655,256	0.28%
Banque Federative du Credit Mutuel SA	3,900,000	1.25%	5/12/2025	3,497,759	0.27%
Banque Federative du Credit Mutuel SA	3,800,000	1.00%	16/7/2026	3,299,303	0.26%
Dexia Credit Local SA	3,600,000	0.25%	10/12/2026	3,054,708	0.24%
Banque Federative du Credit Mutuel SA	3,100,000	1.75%	19/12/2024	2,908,012	0.22%
Agence Francaise de Developpement EPIC	2,800,000	1.25%	18/6/2025	2,593,184	0.20%
Dexia Credit Local SA	2,600,000	1.63%	8/12/2023	2,543,047	0.20%
Bouygues SA	2,450,000	5.50%	6/10/2026	2,471,941	0.19%
BPCE SA	2,700,000	1.00%	22/12/2025	2,389,312	0.18%
La Banque Postale SA^	2,400,000	5.63%	21/9/2028	2,344,028	0.18%
Caisse des Depots et Consignations	2,400,000	1.13%	16/12/2024	2,253,056	0.17%
TotalEnergies Capital International SA	2,500,000	1.66%	22/7/2026	2,245,618	0.17%
Credit Agricole SA^	2,600,000	1.87%	9/12/2031	2,152,824	0.17%
AXA SA^	2,050,000	6.69%	Perpetual	2,039,750	0.16%
BPCE SA^	2,500,000	2.50%	30/11/2032	2,020,647	0.16%
Banque Federative du Credit Mutuel SA	2,000,000	4.88%	25/9/2025	1,980,157	0.15%
BPCE SA	2,300,000	1.38%	23/12/2026	1,976,128	0.15%
Vinci SA	2,100,000	2.25%	15/3/2027	1,903,191	0.15%
Banque Federative du Credit Mutuel SA	2,000,000	0.88%	7/12/2027	1,632,805	0.13%
Orange SA	1,500,000	5.25%	5/12/2025	1,517,671	0.12%
Westfield America Management Ltd.	1,560,000	2.13%	30/3/2025	1,395,988	0.11%
TotalEnergies Capital International SA	1,387,000	1.75%	7/7/2025	1,295,377	0.10%
BPCE SA^	1,300,000	6.00%	29/9/2028	1,292,214	0.10%
Banque Federative du Credit Mutuel SA	1,400,000	1.50%	7/10/2026	1,228,162	0.10%
TotalEnergies Capital International SA	1,000,000	1.25%	16/12/2024	937,267	0.07%
Societe Generale SA	900,000	1.88%	3/10/2024	849,957	0.07%
Agence France Locale	900,000	1.38%	20/6/2025	835,083	0.06%
Caisse des Depots et Consignations	800,000	0.25%	25/2/2026	706,917	0.05%
				97,832,725	7.56%
Germany 15.71% (2021: 15.49%)					
KFW	23,900,000	1.38%	9/12/2024	22,586,411	1.75%
KFW	12,300,000	1.25%	29/12/2023	11,996,625	0.93%
KFW	12,750,000	1.13%	4/7/2025	11,805,998	0.91%
KFW	11,974,000	0.88%	18/7/2024	11,380,251	0.88%
State of North Rhine-Westphalia Germany	11,600,000	0.63%	16/12/2024	10,789,945	0.83%
KFW	10,600,000	1.38%	15/12/2025	9,751,376	0.75%
KFW	11,000,000	0.88%	15/9/2026	9,716,431	0.75%
Landeskreditbank Baden-Wuerttemberg Foerderbank	9,400,000	0.38%	9/12/2024	8,717,231	0.67%
KFW	8,232,000	0.13%	30/12/2026	6,982,250	0.54%
NRW Bank	7,000,000	0.38%	16/12/2024	6,483,675	0.50%
Landwirtschaftliche Rentenbank	6,200,000	0.88%	15/12/2026	5,435,139	0.42%
Deutsche Bank AG	5,000,000	2.63%	16/12/2024	4,646,210	0.36%
KFW	4,500,000	3.88%	2/9/2025	4,440,826	0.34%
Siemens Financieringsmaatschappij NV	4,700,000	1.00%	20/2/2025	4,366,702	0.34%
NRW Bank	4,000,000	0.50%	15/12/2025	3,571,571	0.28%
Landeskreditbank Baden-Wuerttemberg Foerderbank	3,900,000	0.63%	15/12/2025	3,497,715	0.27%
Volkswagen Financial Services NV	3,500,000	1.63%	10/2/2024	3,352,636	0.26%
Deutsche Bank AG	3,400,000	3.88%	12/2/2024	3,315,442	0.26%
FMS Wertmanagement	3,300,000	1.38%	7/3/2025	3,094,131	0.24%
Volkswagen Financial Services NV	3,000,000	1.88%	3/12/2024	2,800,540	0.22%
Deutsche Bahn Finance GmbH	3,000,000	1.88%	13/2/2026	2,782,426	0.21%
Landesbank Baden-Wuerttemberg	3,000,000	1.50%	3/2/2025	2,761,759	0.21%
Volkswagen Financial Services NV	3,000,000	3.25%	13/4/2027	2,689,120	0.21%
Commerzbank AG	2,800,000	1.75%	22/1/2025	2,549,967	0.20%
Deutsche Bank AG^	2,700,000	4.00%	24/6/2026	2,531,582	0.20%
Henkel AG & Co. KGaA	2,300,000	1.25%	30/9/2026	2,041,334	0.16%
Deutsche Bank AG^	2,500,000	1.88%	22/12/2028	1,988,333	0.15%
Siemens Financieringsmaatschappij NV	2,000,000	2.75%	10/9/2025	1,919,740	0.15%
NRW Bank	2,200,000	0.50%	18/12/2026	1,893,552	0.15%
Landwirtschaftliche Rentenbank	2,000,000	1.38%	8/9/2025	1,852,745	0.14%
BMW International Investment BV	1,900,000	1.38%	1/10/2024	1,804,718	0.14%
Volkswagen Financial Services NV	1,800,000	2.13%	27/6/2024	1,714,587	0.13%
Muenchener Hypothekenbank eG	1,800,000	0.50%	11/12/2024	1,669,555	0.13%
Volkswagen Financial Services NV	1,800,000	0.88%	20/2/2025	1,625,880	0.13%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Deutsche Telekom International Finance BV	1,660,000	2.50%	10/10/2025	1,576,015	0.12%
Volkswagen International Finance NV	1,700,000	3.38%	16/11/2026	1,553,696	0.12%
Volkswagen Financial Services NV	1,800,000	1.13%	5/7/2026	1,535,858	0.12%
FMS Wertmanagement	1,600,000	1.25%	19/6/2025	1,486,932	0.11%
Deutsche Pfandbriefbank AG	1,500,000	7.63%	8/12/2025	1,486,395	0.11%
Deutsche Bahn Finance GmbH	1,545,000	1.38%	7/7/2025	1,438,394	0.11%
Bayerische Landesbank	1,500,000	1.00%	20/12/2024	1,399,265	0.11%
Volkswagen Financial Services NV	1,500,000	2.25%	12/4/2025	1,396,764	0.11%
Landwirtschaftliche Rentenbank	1,470,000	1.38%	16/12/2024	1,390,021	0.11%
Landeskreditbank Baden-Wuerttemberg Foerderbank	1,500,000	1.00%	15/12/2026	1,317,661	0.10%
Landesbank Baden-Wuerttemberg	1,400,000	1.13%	8/12/2025	1,236,827	0.10%
Mercedes-Benz International Finance BV	1,200,000	1.63%	11/11/2024	1,135,002	0.09%
Deutsche Bahn Finance GmbH	1,107,000	3.13%	24/7/2026	1,058,073	0.08%
KFW	948,000	5.50%	18/6/2025	972,950	0.07%
Aroundtown SA^	1,980,000	4.75%	Perpetual	917,193	0.07%
Landwirtschaftliche Rentenbank	1,000,000	1.25%	22/7/2027	875,000	0.07%
BMW International Investment BV	900,000	0.75%	8/3/2024	863,356	0.07%
Deutsche Bahn Finance GmbH	1,000,000	0.38%	3/12/2026	853,256	0.07%
Volkswagen Financial Services NV	800,000	4.25%	9/10/2025	767,131	0.06%
Volkswagen Financial Services NV	600,000	5.50%	7/12/2026	587,827	0.04%
Commerzbank AG	500,000	1.50%	22/11/2024	464,348	0.04%
BASF SE	300,000	1.75%	11/3/2025	278,959	0.02%
				203,147,326	15.71%
Hong Kong 0.27% (2021: 0.00%)					
Hutchison Whampoa Finance UK plc	3,500,000	5.63%	24/11/2026	3,525,043	0.27%
				3,525,043	0.27%
Ireland 0.32% (2021: 0.36%)					
NIE Finance plc	4,030,000	6.38%	2/6/2026	4,177,221	0.32%
				4,177,221	0.32%
Italy 0.76% (2021: 0.58%)					
Enel Finance International NV	5,938,000	5.63%	14/8/2024	5,989,981	0.46%
Enel Finance International NV	2,500,000	1.00%	20/10/2027	2,050,155	0.16%
Assicurazioni Generali SpA^	1,800,000	6.27%	Perpetual	1,769,447	0.14%
				9,809,583	0.76%
Japan 0.38% (2021: 0.49%)					
Toyota Motor Finance Netherlands BV	2,410,000	0.75%	19/12/2025	2,154,361	0.16%
Development Bank of Japan, Inc.	1,429,000	1.25%	31/1/2025	1,331,509	0.10%
Japan Bank for International Cooperation	1,445,000	0.38%	22/7/2026	1,250,052	0.10%
Toyota Motor Finance Netherlands BV	240,000	4.63%	8/6/2026	237,673	0.02%
				4,973,595	0.38%
Luxembourg 0.13% (2021: 0.14%)					
Blackstone Property Partners Europe Holdings Sarl	1,982,000	2.00%	20/10/2025	1,695,780	0.13%
				1,695,780	0.13%
Mexico 0.39% (2021: 0.49%)					
Mexico Government International Bond	2,600,000	6.75%	6/2/2024	2,631,663	0.20%
America Movil SAB de CV	2,490,000	5.00%	27/10/2026	2,455,068	0.19%
				5,086,731	0.39%
Netherlands 3.39% (2021: 2.52%)					
Nederlandse Waterschapsbank NV	9,700,000	0.25%	15/12/2025	8,596,692	0.66%
BNG Bank NV	6,000,000	0.38%	15/12/2025	5,332,706	0.41%
ING Groep NV	5,300,000	3.00%	18/2/2026	4,930,611	0.38%
BNG Bank NV	4,050,000	0.50%	21/12/2026	3,471,707	0.27%
BNG Bank NV	3,309,000	1.63%	26/8/2025	3,074,105	0.24%
BNG Bank NV	3,000,000	2.00%	12/4/2024	2,913,176	0.22%
ABN AMRO Bank NV	2,700,000	1.38%	16/1/2025	2,515,124	0.19%
Cooperatieve Rabobank UA	2,500,000	5.25%	14/9/2027	2,411,006	0.19%
Cooperatieve Rabobank UA	2,500,000	1.25%	14/1/2025	2,308,733	0.18%
Koninklijke KPN NV	2,040,000	5.00%	18/11/2026	2,017,431	0.16%
Nederlandse Waterschapsbank NV	2,000,000	2.00%	16/12/2024	1,908,907	0.15%
ING Groep NV^	1,800,000	5.00%	30/8/2026	1,763,832	0.14%
Cooperatieve Rabobank UA^	2,000,000	1.88%	12/7/2028	1,698,797	0.13%
Nederlandse Waterschapsbank NV	1,023,000	0.88%	30/9/2026	898,335	0.07%
				43,841,162	3.39%
Norway 1.66% (2021: 1.37%)					
Kommunalbanken A.S.	5,542,000	0.25%	15/12/2025	4,905,600	0.38%
DNB Bank A.S.A^	4,500,000	4.00%	17/8/2027	4,259,800	0.33%
DNB Bank A.S.A^	3,597,000	2.63%	10/6/2026	3,389,831	0.26%
DNB Bank A.S.A^	2,900,000	1.38%	2/12/2025	2,706,637	0.21%
SpareBank 1 Boligkreditt A.S.	1,935,000	1.75%	18/12/2023	1,890,781	0.15%
Kommunalbanken A.S.	1,800,000	1.50%	15/12/2023	1,759,860	0.14%
Kommunalbanken A.S.	1,500,000	3.75%	26/9/2025	1,470,729	0.11%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Kommunalbanken A.S.	1,200,000	0.63%	15/12/2026	1,039,507	0.08%
				21,422,745	1.66%
Portugal 0.12% (2021: 0.20%)					
EDP Finance BV	1,444,000	8.63%	4/1/2024	1,497,473	0.12%
				1,497,473	0.12%
Spain 2.38% (2021: 1.88%)					
Banco Santander SA^	5,000,000	2.25%	4/10/2032	4,029,098	0.31%
Banco Santander SA	4,000,000	1.38%	31/7/2024	3,779,193	0.29%
Iberdrola Finanzas SA	3,500,000	7.38%	29/1/2024	3,580,529	0.28%
CaixaBank SA^	3,300,000	1.50%	3/12/2026	2,887,767	0.22%
Banco Santander SA	3,100,000	1.50%	14/4/2026	2,705,150	0.21%
Banco Santander SA^	2,900,000	3.13%	6/10/2026	2,686,521	0.21%
Telefonica Emisiones SA	2,550,000	5.38%	2/2/2026	2,545,930	0.20%
Banco Santander SA^	2,500,000	4.75%	30/8/2028	2,401,810	0.19%
CaixaBank SA^	2,200,000	3.50%	6/4/2028	1,953,594	0.15%
Abertis Infraestructuras SA	1,800,000	3.38%	27/11/2026	1,630,769	0.13%
Banco Santander SA	1,600,000	1.75%	17/2/2027	1,357,044	0.10%
Banco Bilbao Vizcaya Argentaria SA^	1,400,000	3.10%	15/7/2031	1,198,527	0.09%
				30,755,932	2.38%
Supranational 15.94% (2021: 15.56%)					
European Investment Bank	20,446,000	1.38%	7/3/2025	19,207,301	1.49%
European Investment Bank	13,000,000	1.00%	21/9/2026	11,551,818	0.89%
Inter-American Development Bank	11,200,000	1.38%	15/12/2024	10,584,719	0.82%
European Investment Bank	10,050,000	0.88%	15/12/2023	9,776,047	0.76%
International Finance Corp.	10,300,000	1.38%	7/3/2025	9,666,245	0.75%
International Bank for Reconstruction & Development	9,530,000	0.75%	15/12/2026	8,313,121	0.64%
Inter-American Development Bank	8,980,000	1.25%	15/12/2025	8,230,672	0.64%
International Development Association	8,060,000	0.75%	12/12/2024	7,530,387	0.58%
European Investment Bank	8,156,000	0.13%	14/12/2026	6,942,952	0.54%
Asian Infrastructure Investment Bank	7,360,000	0.20%	15/12/2025	6,514,237	0.50%
Inter-American Development Bank	6,400,000	1.25%	15/12/2023	6,246,465	0.48%
International Bank for Reconstruction & Development	7,000,000	0.25%	22/7/2026	6,074,589	0.47%
European Investment Bank	5,900,000	5.50%	15/4/2025	6,043,185	0.47%
Asian Development Bank	6,300,000	1.38%	7/3/2025	5,911,562	0.46%
Council Of Europe Development Bank	6,200,000	0.38%	15/12/2025	5,531,486	0.43%
International Bank for Reconstruction & Development	6,100,000	0.25%	23/9/2027	5,060,074	0.39%
African Development Bank	5,555,000	0.50%	22/6/2026	4,890,672	0.38%
Nordic Investment Bank	5,000,000	1.13%	18/6/2025	4,637,112	0.36%
Asian Development Bank	5,307,000	0.13%	15/12/2026	4,510,456	0.35%
International Development Association	5,000,000	0.38%	22/9/2027	4,173,106	0.32%
Asian Development Bank	4,000,000	1.38%	15/12/2023	3,909,344	0.30%
International Bank for Reconstruction & Development	4,017,000	0.88%	13/12/2024	3,763,494	0.29%
European Investment Bank	4,000,000	0.75%	15/11/2024	3,754,622	0.29%
Asian Development Bank	4,350,000	0.25%	28/10/2027	3,588,194	0.28%
European Investment Bank	4,000,000	0.88%	15/5/2026	3,582,446	0.28%
International Finance Corp.	4,000,000	0.25%	15/12/2025	3,561,919	0.28%
European Investment Bank	4,100,000	0.75%	22/7/2027	3,511,913	0.27%
International Finance Corp.	4,000,000	0.75%	22/7/2027	3,422,261	0.26%
Nordic Investment Bank	3,500,000	0.13%	15/12/2026	2,975,997	0.23%
Inter-American Development Bank	3,330,000	0.50%	15/9/2026	2,901,152	0.22%
Inter-American Development Bank	3,100,000	2.50%	22/7/2027	2,867,745	0.22%
Council Of Europe Development Bank	3,100,000	0.75%	22/7/2027	2,648,801	0.21%
Nordic Investment Bank	2,575,000	1.13%	15/12/2023	2,510,522	0.19%
Asian Development Bank	2,600,000	1.13%	15/12/2025	2,373,949	0.18%
Asian Development Bank	2,000,000	4.00%	21/11/2025	1,979,711	0.15%
African Development Bank	2,000,000	0.88%	16/12/2024	1,872,060	0.14%
Asian Development Bank	1,750,000	2.50%	19/12/2024	1,689,489	0.13%
International Finance Facility for Immunisation Co.	1,000,000	2.75%	7/6/2025	959,614	0.07%
Asian Infrastructure Investment Bank	1,000,000	1.13%	15/9/2026	889,382	0.07%
International Finance Corp.	1,000,000	0.88%	15/9/2026	884,627	0.07%
Asian Development Bank	800,000	1.13%	10/6/2025	742,780	0.06%
African Development Bank	400,000	1.13%	18/6/2025	370,530	0.03%
				206,156,758	15.94%
Sweden 0.84% (2021: 0.61%)					
Svensk Exportkredit AB	3,000,000	0.13%	15/12/2025	2,646,378	0.20%
Svenska Handelsbanken AB^	2,600,000	4.63%	23/8/2032	2,424,331	0.19%
Swedbank AB^	2,100,000	7.27%	15/11/2032	2,124,581	0.16%
Akelius Residential Property AB	2,122,000	2.38%	15/8/2025	1,919,558	0.15%
Swedbank AB^	1,838,000	1.38%	8/12/2027	1,567,552	0.12%
Volvo Treasury AB	200,000	4.75%	15/6/2026	198,223	0.02%
				10,880,623	0.84%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Switzerland 0.96% (2021: 0.92%)					
Credit Suisse Group AG [^]	4,300,000	7.00%	30/9/2027	4,042,419	0.31%
Credit Suisse AG	3,400,000	1.13%	15/12/2025	2,861,211	0.22%
Credit Suisse Group AG	3,196,000	2.75%	8/8/2025	2,758,239	0.22%
Credit Suisse Group AG [^]	3,539,000	2.25%	9/6/2028	2,724,650	0.21%
				12,386,519	0.96%
United Arab Emirates 0.51% (2021: 0.72%)					
MDGH GMTN RSC Ltd.	3,012,000	6.88%	14/3/2026	3,178,668	0.25%
First Abu Dhabi Bank PJSC	3,590,000	0.88%	9/12/2025	3,155,419	0.24%
First Abu Dhabi Bank PJSC	252,000	1.13%	7/9/2026	211,152	0.02%
				6,545,239	0.51%
United Kingdom 28.74% (2021: 32.48%)					
Lloyds Bank plc	7,384,000	4.88%	30/3/2027	7,382,503	0.57%
Lloyds Bank plc	7,294,000	5.13%	7/3/2025	7,329,770	0.57%
Barclays plc	6,800,000	3.25%	12/2/2027	6,095,395	0.47%
National Westminster Bank plc	6,000,000	5.13%	13/1/2024	6,023,743	0.47%
Lloyds Banking Group plc	6,200,000	2.25%	16/10/2024	5,886,380	0.46%
BP Capital Markets plc [^]	6,635,000	4.25%	Perpetual	5,841,028	0.45%
Barclays plc	5,946,000	3.13%	17/1/2024	5,810,591	0.45%
Barclays plc [^]	5,500,000	8.41%	14/11/2032	5,677,414	0.44%
Santander UK plc	5,432,000	5.75%	2/3/2026	5,603,562	0.43%
United Kingdom Gilt	5,000,000	4.25%	7/12/2027	5,137,356	0.40%
HSBC Holdings plc [^]	5,700,000	3.00%	22/7/2028	4,964,901	0.38%
NatWest Group plc [^]	5,300,000	3.62%	14/8/2030	4,879,293	0.38%
HSBC Holdings plc [^]	5,400,000	1.75%	24/7/2027	4,643,608	0.36%
NatWest Group plc [^]	5,400,000	2.11%	28/11/2031	4,478,128	0.35%
HSBC Holdings plc	4,400,000	6.50%	20/5/2024	4,463,719	0.34%
Logicor 2019-1 UK plc	5,000,000	1.88%	17/11/2026	4,350,350	0.34%
Lloyds Banking Group plc [^]	4,700,000	1.88%	15/1/2026	4,332,785	0.33%
Rothsay Life plc	4,700,000	3.38%	12/7/2026	4,231,539	0.33%
HSBC Holdings plc [^]	4,655,000	2.26%	13/11/2026	4,197,076	0.32%
Heathrow Funding Ltd.	4,000,000	6.75%	3/12/2026	4,093,271	0.32%
BAT International Finance plc	4,381,000	4.00%	4/9/2026	4,088,516	0.32%
NatWest Group plc [^]	4,420,000	2.88%	19/9/2026	4,059,798	0.31%
Santander UK Group Holdings plc [^]	3,975,000	7.10%	16/11/2027	4,034,601	0.31%
Clydesdale Bank plc	3,800,000	4.63%	8/6/2026	3,786,363	0.29%
Aviva plc [^]	3,780,000	6.13%	14/11/2036	3,773,633	0.29%
BAT International Finance plc	3,700,000	7.25%	12/3/2024	3,756,971	0.29%
Nationwide Building Society	3,577,000	5.63%	28/1/2026	3,674,706	0.28%
NatWest Markets plc	3,500,000	6.38%	8/11/2027	3,581,553	0.28%
Virgin Money UK plc [^]	3,839,000	4.00%	25/9/2026	3,565,158	0.28%
HSBC Holdings plc	3,500,000	5.75%	20/12/2027	3,446,528	0.27%
Westfield Stratford City Finance No 2 plc	4,000,000	1.64%	4/8/2026	3,445,727	0.27%
Heathrow Funding Ltd.	3,437,000	7.13%	14/2/2024	3,440,098	0.27%
Lloyds Bank plc	3,300,000	7.50%	15/4/2024	3,402,734	0.26%
Electricity North West Ltd.	3,050,000	8.88%	25/3/2026	3,369,765	0.26%
South Eastern Power Networks plc	3,252,000	5.50%	5/6/2026	3,289,537	0.25%
Barclays plc	3,488,000	3.00%	8/5/2026	3,165,459	0.24%
BUPA Finance plc	3,200,000	2.00%	5/4/2024	3,075,558	0.24%
SSE plc [^]	3,300,000	3.74%	Perpetual	3,005,033	0.23%
Legal & General Group plc [^]	3,068,000	5.38%	27/10/2045	2,987,736	0.23%
Whitbread Group plc	3,191,000	3.38%	16/10/2025	2,943,735	0.23%
Santander UK Group Holdings plc [^]	3,171,000	2.92%	8/5/2026	2,929,645	0.23%
Southern Gas Networks plc	3,000,000	2.50%	3/2/2025	2,847,000	0.22%
United Utilities Water Finance plc	3,000,000	2.00%	14/2/2025	2,828,682	0.22%
RAC Bond Co. plc	3,100,000	4.87%	6/5/2026	2,810,278	0.22%
Anglian Water Services Financing plc	3,000,000	2.63%	15/6/2027	2,706,677	0.21%
National Grid plc	2,900,000	3.50%	16/10/2026	2,704,987	0.21%
ABP Finance plc	2,650,000	6.25%	14/12/2026	2,693,089	0.21%
Imperial Brands Finance plc	2,600,000	8.13%	15/3/2024	2,668,417	0.21%
Thames Water Utilities Finance plc	2,700,000	4.00%	19/6/2025	2,619,426	0.20%
InterContinental Hotels Group plc	3,000,000	2.13%	24/8/2026	2,608,412	0.20%
Phoenix Group Holdings plc	2,577,000	6.63%	18/12/2025	2,571,911	0.20%
BG Energy Capital plc	2,550,000	5.13%	1/12/2025	2,566,276	0.20%
Barclays plc [^]	2,800,000	3.75%	22/11/2030	2,551,879	0.20%
AA Bond Co., Ltd.	2,680,000	6.27%	31/7/2025	2,541,411	0.20%
Virgin Money UK plc [^]	2,675,000	5.13%	11/12/2030	2,476,564	0.19%
Lloyds Banking Group plc [^]	2,943,000	1.99%	15/12/2031	2,465,703	0.19%
National Grid Electricity Distribution South West plc	2,400,000	5.88%	25/3/2027	2,439,803	0.19%
Annington Funding plc	2,645,000	2.65%	12/7/2025	2,429,253	0.19%
Experian Finance plc	2,600,000	0.74%	29/10/2025	2,324,757	0.18%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Motability Operations Group plc	2,300,000	4.38%	8/2/2027	2,278,651	0.18%
CPUK Finance Ltd.	2,250,000	7.24%	28/2/2024	2,264,955	0.17%
Unilever plc	2,500,000	1.50%	22/7/2026	2,261,696	0.17%
Imperial Brands Finance plc	2,300,000	5.50%	28/9/2026	2,255,035	0.17%
NatWest Group plc^	2,700,000	2.06%	9/11/2028	2,252,579	0.17%
AA Bond Co., Ltd.	2,363,000	4.88%	31/7/2024	2,236,930	0.17%
Land Securities Capital Markets plc	2,300,000	1.97%	8/2/2024	2,221,049	0.17%
Virgin Money UK plc^	2,400,000	3.38%	24/4/2026	2,213,638	0.17%
Southern Water Services Finance Ltd.	2,148,000	6.64%	31/3/2026	2,213,500	0.17%
Places For People Treasury plc	2,360,000	2.88%	17/8/2026	2,159,790	0.17%
Tesco Corporate Treasury Services plc	2,200,000	2.50%	2/5/2025	2,061,902	0.16%
BUPA Finance plc	2,150,000	5.00%	8/12/2026	2,044,818	0.16%
Pension Insurance Corp. plc	1,950,000	8.00%	23/11/2026	2,011,195	0.16%
Affinity Water Finance 2004 plc	1,960,000	5.88%	13/7/2026	2,006,375	0.15%
Close Brothers Finance plc	2,200,000	2.75%	19/10/2026	1,992,229	0.15%
Informa plc	2,190,000	3.13%	5/7/2026	1,978,219	0.15%
SP Manweb plc	2,000,000	4.88%	20/9/2027	1,975,000	0.15%
Lloyds Banking Group plc^	2,300,000	2.00%	12/4/2028	1,956,708	0.15%
UNITE USAF II plc	2,000,000	3.92%	30/6/2025	1,906,457	0.15%
Barclays plc^	2,150,000	1.70%	3/11/2026	1,905,937	0.15%
Santander UK Group Holdings plc	2,000,000	3.63%	14/1/2026	1,861,627	0.14%
Anglian Water Services Financing plc	1,880,000	4.50%	22/2/2026	1,852,702	0.14%
Sky Ltd.	1,750,000	6.00%	21/5/2027	1,833,352	0.14%
Diageo Finance plc	2,018,000	1.75%	12/10/2026	1,828,135	0.14%
Severn Trent Utilities Finance plc	1,900,000	3.63%	16/1/2026	1,823,746	0.14%
Gatwick Funding Ltd.	1,800,000	6.13%	2/3/2026	1,815,504	0.14%
Yorkshire Building Society	1,913,000	3.50%	21/4/2026	1,813,522	0.14%
Northern Gas Networks Finance plc	1,800,000	4.88%	30/6/2027	1,792,548	0.14%
Land Securities Capital Markets plc	2,000,000	2.38%	29/3/2027	1,789,708	0.14%
BP Capital Markets plc	1,900,000	2.27%	3/7/2026	1,750,101	0.14%
Stagecoach Group plc	1,850,000	4.00%	29/9/2025	1,724,845	0.13%
Bunzl Finance plc	1,850,000	2.25%	11/6/2025	1,716,265	0.13%
AA Bond Co., Ltd.	1,982,000	5.50%	31/7/2027	1,714,348	0.13%
Leeds Building Society^	1,950,000	1.50%	16/3/2027	1,691,863	0.13%
Yorkshire Building Society^	1,700,000	3.00%	18/4/2025	1,633,695	0.13%
National Grid Electricity Distribution West Midlands plc	1,610,000	6.00%	9/5/2025	1,620,052	0.13%
Virgin Money UK plc^	1,696,000	3.13%	22/6/2025	1,605,830	0.12%
National Grid Electricity Transmission plc	1,700,000	4.00%	8/6/2027	1,603,563	0.12%
Investec plc^	2,000,000	2.63%	4/1/2032	1,560,542	0.12%
Rothsay Life plc^	1,560,000	5.50%	17/9/2029	1,523,702	0.12%
Hiscox Ltd.	1,516,000	6.00%	22/9/2027	1,510,872	0.12%
Canary Wharf Group Investment Holdings plc	1,770,000	2.63%	23/4/2025	1,506,303	0.12%
DWR Cymru Financing UK plc	1,675,000	1.63%	31/3/2026	1,500,862	0.12%
Hammerson plc	1,735,000	3.50%	27/10/2025	1,499,408	0.12%
Hammerson plc	1,629,000	6.00%	23/2/2026	1,494,007	0.12%
Liberty Living Finance plc	1,600,000	2.63%	28/11/2024	1,488,486	0.11%
Vodafone Group plc	1,450,000	5.63%	4/12/2025	1,485,117	0.11%
Motability Operations Group plc	1,500,000	3.75%	16/7/2026	1,455,014	0.11%
Next Group plc	1,500,000	3.00%	26/8/2025	1,409,819	0.11%
Northumbrian Water Finance plc	1,600,000	1.63%	11/10/2026	1,403,496	0.11%
CPUK Finance Ltd.	1,500,000	3.59%	28/8/2025	1,393,047	0.11%
M&G plc^	1,440,000	3.88%	20/7/2049	1,388,059	0.11%
London & Quadrant Housing Trust	1,500,000	2.63%	5/5/2026	1,384,847	0.11%
Porterbrook Rail Finance Ltd.	1,300,000	7.13%	20/10/2026	1,363,016	0.11%
Eversholt Funding plc	1,340,000	6.36%	2/12/2025	1,362,708	0.11%
Nationwide Building Society	1,433,000	3.00%	6/5/2026	1,342,555	0.10%
Investec plc^	1,700,000	1.88%	16/7/2028	1,339,525	0.10%
Burberry Group plc	1,500,000	1.13%	21/9/2025	1,336,198	0.10%
Coventry Building Society	1,500,000	1.00%	21/9/2025	1,335,767	0.10%
Skipton Building Society^	1,480,000	2.00%	2/10/2026	1,323,957	0.10%
Virgin Money UK plc^	1,600,000	2.63%	19/8/2031	1,310,894	0.10%
Yorkshire Building Society^	1,500,000	3.38%	13/9/2028	1,278,929	0.10%
Compass Group plc	1,300,000	3.85%	26/6/2026	1,263,169	0.10%
Society of Lloyd's	1,264,000	4.75%	30/10/2024	1,239,469	0.10%
Hiscox Ltd.^	1,297,000	6.13%	24/11/2045	1,235,738	0.10%
Just Group plc^	1,257,000	7.00%	15/4/2031	1,214,790	0.09%
Babcock International Group plc	1,440,000	1.88%	5/10/2026	1,214,445	0.09%
TP ICAP Finance plc	1,300,000	5.25%	29/5/2026	1,202,729	0.09%
Bank of Scotland plc	1,200,000	4.88%	20/12/2024	1,201,905	0.09%
Southern Water Services Finance Ltd.	1,400,000	1.63%	30/3/2027	1,194,049	0.09%
Tritax Big Box plc	1,340,000	2.63%	14/12/2026	1,193,888	0.09%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Leeds Building Society	1,400,000	1.38%	6/10/2027	1,166,278	0.09%
SP Distribution plc	1,133,000	5.88%	17/7/2026	1,153,918	0.09%
Unilever plc	1,200,000	1.38%	15/9/2024	1,142,528	0.09%
London Power Networks plc	1,100,000	6.13%	7/6/2027	1,139,110	0.09%
Admiral Group plc	1,120,000	5.50%	25/7/2024	1,104,556	0.09%
Telereal Securitisation plc^	1,150,000	1.96%	10/12/2033	1,019,744	0.08%
Barclays Bank plc	1,000,000	5.75%	14/9/2026	1,000,590	0.08%
Firstgroup plc	1,000,000	6.88%	18/9/2024	999,423	0.08%
Folio Residential Finance No 1 plc	1,200,000	1.25%	31/10/2027	998,639	0.08%
Go-Ahead Group Ltd.	1,000,000	2.50%	6/7/2024	957,571	0.07%
InterContinental Hotels Group plc	1,000,000	3.75%	14/8/2025	952,016	0.07%
Lloyds Bank plc	900,000	7.63%	22/4/2025	946,287	0.07%
Scotland Gas Networks plc	1,000,000	3.25%	8/3/2027	930,524	0.07%
BAT Capital Corp.	1,000,000	2.13%	15/8/2025	912,570	0.07%
FIL Ltd.	895,000	7.13%	13/2/2024	905,684	0.07%
Travis Perkins plc	1,000,000	3.75%	17/2/2026	882,743	0.07%
Yorkshire Water Finance plc	1,000,000	1.75%	26/11/2026	878,781	0.07%
Northumbrian Water Finance plc	1,000,000	2.38%	5/10/2027	876,639	0.07%
BUPA Finance plc	1,000,000	1.75%	14/6/2027	853,401	0.07%
Anglian Water Osprey Financing plc	872,000	4.00%	8/3/2026	804,296	0.06%
Whitbread Group plc	900,000	2.38%	31/5/2027	756,742	0.06%
Experian Finance plc	748,000	2.13%	27/9/2024	714,868	0.06%
Next Group plc	725,000	4.38%	2/10/2026	684,432	0.05%
CK Hutchison Group Telecom Finance SA	800,000	2.00%	17/10/2027	679,043	0.05%
Bazalgette Finance plc	700,000	2.38%	29/11/2027	613,952	0.05%
Gatwick Funding Ltd.	582,000	5.25%	23/1/2024	580,545	0.04%
Close Brothers Group plc^	700,000	2.00%	11/9/2031	579,567	0.04%
TP ICAP Finance plc	539,000	5.25%	26/1/2024	526,300	0.04%
Pension Insurance Corp. plc	500,000	6.50%	3/7/2024	496,522	0.04%
Eastern Power Networks plc	400,000	5.75%	8/3/2024	402,471	0.03%
Nationwide Building Society^	400,000	6.18%	7/12/2027	401,178	0.03%
Manchester Airport Group Funding plc	400,000	4.13%	2/4/2024	394,089	0.03%
Places for People Homes Ltd.	360,000	5.09%	31/7/2024	359,156	0.03%
Lloyds Bank Corporate Markets plc	369,000	1.75%	11/7/2024	351,480	0.03%
Thames Water Utilities Finance plc	300,000	1.88%	24/1/2024	289,522	0.02%
Compass Group plc	300,000	2.00%	5/9/2025	279,182	0.02%
Virgin Money UK plc^	300,000	4.00%	3/9/2027	271,478	0.02%
				371,730,997	28.74%
United States 8.85% (2021: 7.62%)					
JPMorgan Chase & Co.^	6,240,000	0.99%	28/4/2026	5,642,178	0.44%
Morgan Stanley	5,700,000	2.63%	9/3/2027	5,144,617	0.40%
Wells Fargo & Co.	5,500,000	2.00%	28/7/2025	5,075,029	0.39%
Goldman Sachs Group, Inc.	5,085,000	4.25%	29/1/2026	4,924,104	0.38%
Toyota Motor Credit Corp.	5,600,000	0.75%	19/11/2026	4,797,644	0.37%
Citigroup, Inc.	4,300,000	2.75%	24/1/2024	4,207,454	0.33%
AT&T, Inc.	4,000,000	5.50%	15/3/2027	4,033,156	0.31%
Bank of America Corp.	3,991,000	2.30%	25/7/2025	3,740,992	0.29%
Nestle Holdings, Inc.	3,771,000	2.13%	4/4/2027	3,430,822	0.26%
Metropolitan Life Global Funding I	3,500,000	3.50%	30/9/2026	3,334,586	0.26%
Goldman Sachs Group, Inc.	4,000,000	1.50%	7/12/2027	3,329,493	0.26%
Goldman Sachs Group, Inc.^	3,500,000	1.00%	16/12/2025	3,217,965	0.25%
Citigroup, Inc.	3,186,000	5.15%	21/5/2026	3,188,617	0.25%
Amgen, Inc.	3,000,000	5.50%	7/12/2026	3,062,064	0.24%
JPMorgan Chase & Co.	3,099,000	3.50%	18/12/2026	2,960,050	0.23%
New York Life Global Funding	2,800,000	4.35%	16/9/2025	2,771,485	0.21%
American Honda Finance Corp.	3,200,000	0.75%	25/11/2026	2,736,598	0.21%
Citigroup, Inc.	3,096,000	1.75%	23/10/2026	2,724,448	0.21%
New York Life Global Funding	3,125,000	1.25%	17/12/2026	2,723,870	0.21%
Fiserv, Inc.	2,894,000	2.25%	1/7/2025	2,697,609	0.21%
New York Life Global Funding	3,100,000	1.50%	15/7/2027	2,682,035	0.21%
AT&T, Inc.	2,850,000	2.90%	4/12/2026	2,630,592	0.20%
Johnson & Johnson	2,500,000	5.50%	6/11/2024	2,548,368	0.20%
Digital Stout Holding LLC	2,500,000	4.25%	17/1/2025	2,417,705	0.19%
Wells Fargo & Co.^	2,400,000	3.47%	26/4/2028	2,184,915	0.17%
American Honda Finance Corp.	2,500,000	1.50%	19/10/2027	2,131,321	0.16%
Discovery Communications LLC	2,145,000	2.50%	20/9/2024	2,037,421	0.16%
Bank of America Corp.	1,750,000	4.25%	10/12/2026	1,695,378	0.13%
Verizon Communications, Inc.	1,697,000	4.07%	18/6/2024	1,682,132	0.13%
MassMutual Global Funding II	1,855,000	1.38%	15/12/2026	1,625,603	0.13%
Realty Income Corp.	1,980,000	1.13%	13/7/2027	1,624,758	0.13%
Walgreens Boots Alliance, Inc.	1,700,000	3.60%	20/11/2025	1,613,206	0.12%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
General Motors Financial Co., Inc.	1,900,000	1.55%	30/7/2027	1,572,416	0.12%
Metropolitan Life Global Funding I	1,600,000	4.13%	2/9/2025	1,571,173	0.12%
Kraft Heinz Foods Co.	1,600,000	4.13%	1/7/2027	1,528,339	0.12%
Procter & Gamble Co.	1,600,000	1.38%	3/5/2025	1,496,555	0.12%
General Motors Financial Co., Inc.	1,600,000	2.35%	3/9/2025	1,479,942	0.11%
General Motors Financial Co., Inc.	1,500,000	2.25%	6/9/2024	1,424,629	0.11%
Becton Dickinson & Co.	1,500,000	3.02%	24/5/2025	1,419,162	0.11%
Realty Income Corp.	1,380,000	1.88%	14/1/2027	1,197,333	0.09%
Blackstone Private Credit Fund	1,304,000	4.88%	14/4/2026	1,168,606	0.09%
MetLife, Inc.	944,000	5.38%	9/12/2024	948,445	0.07%
Athene Global Funding	1,000,000	1.75%	24/11/2027	819,800	0.06%
Digital Stout Holding LLC	700,000	2.75%	19/7/2024	667,565	0.05%
Goldman Sachs Group, Inc.	400,000	7.13%	7/8/2025	416,355	0.03%
Nestle Holdings, Inc.	100,000	0.63%	18/12/2025	89,925	0.01%
Total Fixed Income				114,416,460	8.85%
Total Transferable Securities				1,275,639,178	98.64%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (2021: 0.00%)				
Futures 0.00% (2021: (0.00%))				
Long Gilt March 2023	79	£7,874,981	17,119	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			17,119	0.00%
Total Investments			1,275,656,297	98.64%

	Fair Value GBP (£)	% of Total Net Assets
Other Assets and Liabilities	17,581,906	1.36%
Net Assets	1,293,238,203	100.00%

	Fair Value GBP (£)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	1,275,639,178	95.74%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	17,119	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other assets	56,763,950	4.26%
Total Assets	1,332,420,247	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	GBP (£) As at 31 December 2022	GBP (£) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,275,639,178	2,465,532,292
Financial Derivative Instruments	3,17	17,119	—
Cash	3	35,386,591	56,840,991
Receivables:			
Interest and Dividends		14,450,224	26,149,804
Capital Shares Issued		3,457,703	5,272,852
Investments Sold		3,453,426	27,963,695
Margin Cash Due from Broker	3	16,006	—
Total Current Assets		1,332,420,247	2,581,759,634
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	—	451
Payables and Other Liabilities:			
Investments Purchased		37,031,123	75,011,441
Income Distribution Payable		708,353	860,865
Capital Shares Redeemed		1,318,067	1,196,384
Margin Cash Due to Broker	3	—	87,585
Management Fees Payable	12	124,501	230,276
Total Current Liabilities		39,182,044	77,387,002
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,293,238,203	2,504,372,632

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
GBP Acc			
Net Assets	1,034,309,898	1,894,831,236	1,716,787,579
Number of Shares Outstanding	9,585,954	16,264,519	14,559,438
Net Asset Value Per Share¹	107.90	116.50	117.92
GBP Dist			
Net Assets	118,724,243	196,466,491	210,174,982
Number of Shares Outstanding	1,276,065	1,926,872	2,012,537
Net Asset Value Per Share¹	93.04	101.96	104.43
Institutional Plus GBP Acc			
Net Assets	104,233,624	322,182,239	308,810,217
Number of Shares Outstanding	981,462	2,811,625	2,664,458
Net Asset Value Per Share¹	106.20	114.59	115.90
Institutional Plus GBP Dist			
Net Assets	35,970,438	90,892,666	75,662,962
Number of Shares Outstanding	386,168	890,401	723,665
Net Asset Value Per Share¹	93.15	102.08	104.56

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

Statement of Operations

	Notes	GBP (£) Year Ended 31 December 2022	GBP (£) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		29,983,521	31,327,228
Other Income		—	146,912
Net Loss on Financial Instruments		(193,042,896)	(58,701,119)
Total Investment Loss		(163,059,375)	(27,226,979)
Expenses			
Management Fees	12	2,105,696	2,642,946
Transaction Fees and Commissions		1,572	2,441
Total Expenses		2,107,268	2,645,387
Finance Costs			
Interest Expense		1,547	57
Distribution	6	3,284,278	3,556,104
Income Equalisation		223,943	(17,377)
Total Finance Costs		3,509,768	3,538,784
Net Investment Loss		(168,676,411)	(33,411,150)
Taxation	5	(38,622)	(11,150)
Net Decrease in Net Assets		(168,715,033)	(33,422,300)

Statement of Changes in Net Assets

	GBP (£) Year Ended 31 December 2022	GBP (£) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(168,715,033)	(33,422,300)
Capital Transactions		
Subscriptions	610,546,936	777,960,108
Redemptions	(1,653,004,424)	(551,641,258)
Reinvestments	38,092	40,342
Total Capital Transactions	(1,042,419,396)	226,359,192
Total (Decrease)/Increase for the Year	(1,211,134,429)	192,936,892
Net Assets		
Beginning of Year	2,504,372,632	2,311,435,740
End of Year	1,293,238,203	2,504,372,632

Vanguard U.S. Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.S. Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of US dollar-denominated US Treasury and US government-related securities with maturities greater than 1 year.

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Global fixed income markets had an especially tough year, with bond yields in major economies moving sharply higher across the maturity spectrum. Global bonds ended the 12 months down roughly 16% in US dollars, as measured by the Bloomberg Global Aggregate Bond Index.
- In this environment, the fund's benchmark index returned –12.32% for the 12 months ended 31 December 2022.
- With rising rates, government bond prices fell across maturity levels, with the longest-duration securities seeing the steepest declines. Within the index, the returns were also negative across credit ratings and sectors, but lower-rated agency bonds fared somewhat better than higher-rated Treasuries.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg U.S. Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
CHF Hedged Acc	—	—	-5.82%
Benchmark	—	—	-5.72
Tracking Difference*	—	—	-0.10
EUR Hedged Acc	-14.58%	-2.26%	-2.14%
Benchmark	-14.41	-2.09	-1.99
Tracking Difference*	-0.17		
Institutional Plus EUR Hedged Acc	-14.52%	-2.19%	-2.23%
Benchmark	-14.41	-2.09	-2.12
Tracking Difference*	-0.11		
GBP Dist	-1.46%	2.10%	1.88%
Benchmark	-1.27	2.31	2.09
Tracking Difference*	-0.19		
GBP Hedged Acc	-13.46%	-1.22%	0.00%
Benchmark	-13.24	-1.03	0.22
Tracking Difference*	-0.22		
GBP Hedged Dist	-13.47%	—	-0.82%
Benchmark	-13.24	—	-0.61
Tracking Difference*	-0.23		
USD Acc	-12.48%	-0.26%	0.42%
Benchmark	-12.32	-0.06	0.60
Tracking Difference*	-0.16		
Investor USD	-12.48%	-0.27%	0.38%
Benchmark	-12.32	-0.06	0.60
Tracking Difference*	-0.16		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Institutional Plus USD Acc	-12.43%	-0.18%	0.80%
Benchmark	-12.32	-0.06	0.92
Tracking Difference*	-0.11		

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

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

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

¹ Since-inception returns: CHF Hedged Acc, 17 May 2022; EUR Hedged Acc, 31 March 2016; Institutional Plus EUR Hedged Acc, 28 November 2017; GBP Dist, 14 December 2017; GBP Hedged Acc, 31 January 2014; GBP Hedged Dist, 8 March 2018; Institutional Plus USD Acc, 6 December 2013.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 2.88% 15/5/2032	69,778,000	69,372,831	US Treasury Note 0.50% 30/11/2023	74,850,000	71,646,684
US Treasury Note 1.88% 15/2/2032	66,820,000	62,949,953	US Treasury Note 0.25% 30/9/2023	66,050,100	64,023,751
US Treasury Note 1.38% 15/11/2031	67,302,000	60,320,954	US Treasury Note 2.75% 15/11/2023	62,490,000	61,354,108
US Treasury Note 2.75% 15/8/2032	64,000,000	58,740,527	US Treasury Note 0.25% 15/11/2023	55,720,000	53,240,525
US Treasury Note 0.50% 30/11/2023	56,600,000	54,479,461	US Treasury Note 2.50% 15/8/2023	51,500,000	51,249,262
US Treasury Note 0.25% 30/9/2023	54,600,000	53,062,891	US Treasury Note 0.75% 31/12/2023	43,500,000	41,828,229
US Treasury Note 0.88% 31/1/2024	52,438,000	50,601,930	US Treasury Note 0.38% 31/10/2023	42,999,900	41,385,783
US Treasury Bond 3.38% 15/8/2042	54,161,000	50,388,599	US Treasury Note 0.13% 15/1/2024	36,700,000	35,292,828
US Treasury Note 4.13% 15/11/2032	45,600,000	47,017,391	US Treasury Note 1.38% 31/8/2023	34,900,000	34,424,648
US Treasury Note 2.38% 31/3/2029	48,220,000	46,806,515	US Treasury Note 0.13% 15/10/2023	35,470,000	34,220,373
US Treasury Note 1.75% 31/1/2029	48,907,000	46,641,372	US Treasury Note 0.13% 31/8/2023	34,425,000	33,361,240
US Treasury Note 2.75% 31/5/2029	46,200,000	45,306,438	US Treasury Note 0.13% 15/9/2023	34,460,000	33,316,204
US Treasury Note 0.25% 15/3/2024	47,238,000	44,820,676	US Treasury Note 1.63% 31/10/2023	33,500,000	32,704,102
US Treasury Note 4.13% 31/10/2027	44,613,000	44,441,557	US Treasury Note 0.13% 30/6/2023	31,850,000	31,032,875
US Treasury Note 2.50% 15/8/2023	44,000,000	44,069,844	US Treasury Note 0.13% 15/12/2023	30,510,000	29,088,759
US Treasury Bond 2.25% 15/2/2052	48,200,000	43,250,473	US Treasury Note 0.13% 31/7/2023	29,270,000	28,336,182
US Treasury Note 1.88% 31/8/2024	44,671,000	42,817,390	US Treasury Note 0.13% 31/3/2023	28,390,000	28,041,405
US Treasury Bond 3.25% 15/5/2042	42,500,000	42,033,238	US Treasury Note 1.88% 31/8/2024	28,429,000	27,651,665
US Treasury Bond 2.88% 15/5/2052	44,637,000	41,724,004	US Treasury Note 2.50% 31/3/2023	26,554,000	26,961,467
US Treasury Note 4.38% 31/10/2024	41,790,000	41,624,676	US Treasury Note 2.88% 31/10/2023	26,971,000	26,732,233
			US Treasury Note 0.13% 31/1/2023	25,355,000	25,205,411
			US Treasury Note 0.25% 15/4/2023	24,815,000	24,494,809
			US Treasury Note 0.13% 28/2/2023	23,935,000	23,718,888
			US Treasury Note 2.88% 30/9/2023	23,000,000	23,038,887
			US Treasury Note 0.13% 30/4/2023	23,225,000	22,782,104

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

Financial Statements

Statement of Investments

31 December 2022

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.36% (2021: 98.94%)					
Fixed Income 99.36% (2021: 98.94%)					
United States 99.36% (2021: 98.94%)					
US Treasury Note ¹	72,138,000	0.25%	15/3/2024	68,401,477	1.08%
US Treasury Note	74,785,000	1.25%	15/8/2031	60,716,072	0.96%
US Treasury Note	64,878,000	2.88%	15/5/2032	59,809,406	0.95%
US Treasury Note	69,902,000	1.38%	15/11/2031	56,926,441	0.90%
US Treasury Note	65,517,000	1.63%	15/5/2031	55,126,413	0.87%
US Treasury Note	64,320,000	1.88%	15/2/2032	54,551,400	0.86%
US Treasury Note	59,500,000	2.75%	15/8/2032	54,163,594	0.86%
US Treasury Note	63,700,000	0.88%	15/11/2030	50,920,188	0.81%
US Treasury Note	45,600,000	4.13%	15/11/2032	46,512,000	0.74%
US Treasury Note	47,438,000	0.88%	31/1/2024	45,508,978	0.72%
US Treasury Note ¹	56,718,000	0.63%	15/8/2030	44,638,838	0.71%
US Treasury Note	49,773,000	0.75%	31/5/2026	44,395,183	0.70%
US Treasury Note	48,939,000	0.38%	31/1/2026	43,544,240	0.69%
US Treasury Note	48,639,000	0.63%	31/7/2026	42,969,517	0.68%
US Treasury Note	46,713,000	1.50%	31/1/2027	42,173,080	0.67%
US Treasury Note	42,162,000	2.63%	15/4/2025	40,567,749	0.64%
US Treasury Note	50,601,500	0.63%	15/5/2030	40,046,343	0.63%
US Treasury Note	40,990,000	2.88%	15/8/2028	38,597,849	0.61%
US Treasury Note	40,852,000	2.63%	15/2/2029	37,775,334	0.60%
US Treasury Note	44,355,000	1.00%	31/7/2028	37,705,215	0.60%
US Treasury Note	38,075,000	3.13%	15/11/2028	36,302,133	0.58%
US Treasury Note	38,000,000	2.13%	15/5/2025	36,114,844	0.57%
US Treasury Note	38,189,000	2.88%	15/5/2028	36,043,852	0.57%
US Treasury Note	44,202,000	1.13%	15/2/2031	36,031,537	0.57%
US Treasury Note	41,068,000	1.38%	31/10/2028	35,462,860	0.56%
US Treasury Note	37,557,000	2.00%	15/8/2025	35,456,155	0.56%
US Treasury Note	41,430,000	1.13%	31/8/2028	35,387,046	0.56%
US Treasury Note	36,957,600	2.25%	15/11/2025	34,982,678	0.55%
US Treasury Note	37,000,000	2.75%	15/2/2028	34,785,781	0.55%
US Treasury Note	38,831,000	1.25%	31/12/2026	34,771,947	0.55%
US Treasury Note	40,105,000	1.25%	31/5/2028	34,728,423	0.55%
US Treasury Note	34,770,000	4.38%	31/10/2024	34,669,493	0.55%
US Treasury Note	39,037,000	0.88%	30/9/2026	34,663,636	0.55%
US Treasury Note	39,800,000	1.25%	31/3/2028	34,604,235	0.55%
US Treasury Note	39,000,000	0.75%	31/8/2026	34,530,235	0.55%
US Treasury Note	38,412,000	0.50%	28/2/2026	34,234,695	0.54%
US Treasury Note	38,407,000	1.75%	31/1/2029	33,750,151	0.53%
US Treasury Note	39,207,000	0.75%	31/1/2028	33,347,392	0.53%
US Treasury Bond	45,761,000	2.38%	15/5/2051	32,990,821	0.52%
US Treasury Note	34,487,000	1.88%	31/8/2024	32,978,194	0.52%
US Treasury Bond	48,025,000	1.75%	15/8/2041	32,919,637	0.52%
US Treasury Note	33,000,000	4.25%	31/12/2024	32,891,168	0.52%
US Treasury Note	34,134,000	2.25%	15/11/2024	32,779,307	0.52%
US Treasury Note	32,316,000	4.13%	31/10/2027	32,437,185	0.51%
US Treasury Note	33,909,000	2.00%	15/2/2025	32,261,235	0.51%
US Treasury Bond	50,413,000	1.88%	15/2/2051	32,209,181	0.51%
US Treasury Note	33,183,000	2.50%	15/5/2024	32,193,991	0.51%
US Treasury Note	35,085,000	1.50%	15/8/2026	31,987,652	0.51%
US Treasury Note	33,768,000	1.50%	15/2/2025	31,781,492	0.50%
US Treasury Note	35,699,000	1.88%	28/2/2029	31,613,138	0.50%
US Treasury Note	35,190,000	1.25%	30/11/2026	31,572,028	0.50%
US Treasury Note	32,885,000	0.13%	15/2/2024	31,242,034	0.50%
US Treasury Note	32,000,000	3.00%	15/7/2025	30,995,000	0.49%
US Treasury Note	34,410,000	0.75%	31/3/2026	30,850,716	0.49%
US Treasury Note	31,000,000	3.88%	31/12/2027	30,823,290	0.49%
US Treasury Note	34,075,000	0.25%	31/8/2025	30,648,865	0.49%
US Treasury Note	32,016,000	1.75%	31/7/2024	30,620,303	0.49%
US Treasury Note	33,103,000	2.00%	15/11/2026	30,599,586	0.48%
US Treasury Note	35,365,000	1.25%	30/9/2028	30,377,983	0.48%
US Treasury Note	33,260,000	2.38%	15/5/2029	30,232,820	0.48%
US Treasury Bond	36,964,000	2.88%	15/5/2052	29,767,571	0.47%
US Treasury Note	32,307,000	1.63%	15/5/2026	29,737,584	0.47%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	31,652,000	2.88%	30/4/2029	29,644,076	0.47%
US Treasury Note	31,753,000	2.38%	15/5/2027	29,594,788	0.47%
US Treasury Note	34,220,000	1.38%	31/12/2028	29,498,709	0.47%
US Treasury Bond	44,729,000	2.00%	15/8/2051	29,437,273	0.47%
US Treasury Note	30,371,000	2.38%	15/8/2024	29,303,270	0.46%
US Treasury Note	31,651,000	1.63%	15/2/2026	29,282,120	0.46%
US Treasury Note	33,760,000	1.13%	29/2/2028	29,228,775	0.46%
US Treasury Bond	29,000,000	4.00%	15/11/2052	29,158,594	0.46%
US Treasury Note	32,574,000	1.13%	31/10/2026	29,130,827	0.46%
US Treasury Note	31,122,000	1.00%	15/12/2024	29,120,953	0.46%
US Treasury Note	31,898,000	0.38%	30/4/2025	29,119,385	0.46%
US Treasury Note	34,260,000	0.63%	31/12/2027	29,029,997	0.46%
US Treasury Note	33,370,000	1.50%	30/11/2028	28,974,545	0.46%
US Treasury Note	29,000,000	4.00%	15/12/2025	28,818,750	0.46%
US Treasury Note	33,000,000	1.25%	30/4/2028	28,637,813	0.45%
US Treasury Note	29,280,000	2.75%	15/2/2024	28,637,213	0.45%
US Treasury Note	30,800,000	2.75%	31/5/2029	28,612,719	0.45%
US Treasury Note	30,400,000	0.25%	15/5/2024	28,608,063	0.45%
US Treasury Note	29,483,000	1.50%	29/2/2024	28,414,241	0.45%
US Treasury Bond	34,208,000	3.00%	15/8/2052	28,360,570	0.45%
US Treasury Note	29,024,000	3.00%	30/6/2024	28,324,476	0.45%
US Treasury Note	30,300,000	0.63%	15/10/2024	28,292,625	0.45%
US Treasury Note	31,645,000	0.88%	30/6/2026	28,292,608	0.45%
US Treasury Note	30,302,000	0.75%	15/11/2024	28,281,472	0.45%
US Treasury Note	29,879,000	1.75%	15/3/2025	28,230,986	0.45%
US Treasury Bond	31,459,000	3.38%	15/8/2042	28,131,228	0.45%
US Treasury Note	30,000,000	2.63%	31/7/2029	27,632,813	0.44%
US Treasury Bond	38,950,000	1.88%	15/2/2041	27,557,125	0.44%
US Treasury Note	29,384,000	1.13%	15/1/2025	27,496,996	0.44%
US Treasury Note	28,245,000	2.50%	30/4/2024	27,430,750	0.43%
US Treasury Bond	38,254,000	2.00%	15/11/2041	27,363,564	0.43%
US Treasury Note	28,913,000	2.75%	31/7/2027	27,358,926	0.43%
US Treasury Note	27,990,000	2.25%	31/3/2024	27,150,300	0.43%
US Treasury Note	30,300,000	0.38%	30/11/2025	27,113,766	0.43%
US Treasury Note	30,300,000	0.75%	30/4/2026	27,090,094	0.43%
US Treasury Note	29,000,000	0.38%	15/9/2024	27,023,242	0.43%
US Treasury Note	28,615,000	0.25%	15/6/2024	26,852,271	0.43%
US Treasury Note	28,790,000	2.25%	15/2/2027	26,783,697	0.42%
US Treasury Note	30,970,000	1.25%	30/6/2028	26,774,533	0.42%
US Treasury Note	29,900,000	0.25%	31/10/2025	26,741,813	0.42%
US Treasury Bond	38,200,000	2.25%	15/2/2052	26,698,219	0.42%
US Treasury Note	31,500,000	0.50%	31/10/2027	26,644,570	0.42%
US Treasury Note	26,545,000	4.13%	30/9/2027	26,644,544	0.42%
US Treasury Bond	41,847,000	1.88%	15/11/2051	26,638,231	0.42%
US Treasury Bond	35,226,000	2.25%	15/5/2041	26,485,549	0.42%
US Treasury Note	28,720,000	2.38%	31/3/2029	26,141,931	0.41%
US Treasury Note	29,190,000	0.38%	31/12/2025	26,086,282	0.41%
US Treasury Bond	29,680,000	3.25%	15/5/2042	26,053,475	0.41%
US Treasury Note	27,200,000	3.25%	30/6/2029	26,027,000	0.41%
US Treasury Note	26,649,200	2.50%	31/5/2024	25,846,601	0.41%
US Treasury Note	26,000,000	3.88%	30/11/2029	25,825,313	0.41%
US Treasury Note	27,995,000	2.25%	15/11/2027	25,794,768	0.41%
US Treasury Note	26,500,000	2.75%	15/5/2025	25,551,797	0.40%
US Treasury Note	25,637,000	3.88%	30/11/2027	25,498,801	0.40%
US Treasury Note	27,730,000	0.25%	31/5/2025	25,167,142	0.40%
US Treasury Note	25,000,000	4.50%	15/11/2025	25,158,203	0.40%
US Treasury Note	29,465,000	0.63%	30/11/2027	25,026,834	0.40%
US Treasury Note	26,577,000	2.50%	31/3/2027	24,947,083	0.40%
US Treasury Note	26,877,000	1.88%	28/2/2027	24,613,453	0.39%
US Treasury Note	25,226,000	3.13%	15/8/2025	24,492,869	0.39%
US Treasury Note	27,145,000	0.25%	30/9/2025	24,371,120	0.39%
US Treasury Note	24,869,000	3.25%	31/8/2024	24,350,248	0.39%
US Treasury Note	25,150,000	3.25%	30/6/2027	24,322,801	0.39%
US Treasury Note	26,259,000	2.25%	15/8/2027	24,287,524	0.38%
US Treasury Bond	27,153,000	3.38%	15/11/2048	24,068,589	0.38%
US Treasury Note	24,029,000	4.25%	15/10/2025	24,013,982	0.38%
US Treasury Note	24,683,000	2.13%	31/3/2024	23,908,764	0.38%
US Treasury Note	24,500,000	3.00%	31/7/2024	23,891,328	0.38%
US Treasury Note	28,041,400	1.50%	15/2/2030	23,887,768	0.38%
US Treasury Bond	28,734,000	3.00%	15/2/2049	23,790,854	0.38%
US Treasury Note	24,530,000	2.88%	31/5/2025	23,711,695	0.38%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	26,100,000	0.25%	31/7/2025	23,547,094	0.37%
US Treasury Note	24,710,000	3.13%	31/8/2029	23,459,056	0.37%
US Treasury Note	26,940,000	1.63%	15/8/2029	23,370,450	0.37%
US Treasury Note	23,500,000	3.88%	31/12/2029	23,360,947	0.37%
US Treasury Bond	38,964,000	1.63%	15/11/2050	23,323,607	0.37%
US Treasury Note	24,655,000	0.38%	15/7/2024	23,095,764	0.37%
US Treasury Note	23,595,000	2.50%	31/1/2024	23,037,384	0.37%
US Treasury Note	25,400,000	0.25%	30/6/2025	23,006,844	0.36%
US Treasury Note	24,575,000	0.38%	15/8/2024	22,956,506	0.36%
US Treasury Note	27,180,000	0.38%	30/9/2027	22,918,261	0.36%
US Treasury Note	24,845,000	0.50%	31/3/2025	22,822,462	0.36%
US Treasury Bond	27,655,000	2.88%	15/5/2049	22,353,018	0.35%
US Treasury Note	23,000,000	2.88%	15/6/2025	22,223,750	0.35%
US Treasury Note	23,424,500	2.75%	30/4/2027	22,202,034	0.35%
US Treasury Bond	22,566,000	4.00%	15/11/2042	22,111,154	0.35%
US Treasury Bond	39,496,000	1.38%	15/8/2050	22,093,075	0.35%
US Treasury Note	23,300,000	0.38%	15/4/2024	22,043,074	0.35%
US Treasury Bond	28,790,000	2.38%	15/2/2042	21,997,359	0.35%
US Treasury Note	22,670,000	3.13%	31/8/2027	21,807,477	0.35%
US Treasury Note	21,731,000	4.50%	30/11/2024	21,732,698	0.34%
US Treasury Bond	26,351,000	3.00%	15/2/2048	21,706,636	0.34%
US Treasury Bond	26,215,000	3.00%	15/8/2048	21,627,375	0.34%
US Treasury Note	21,736,000	3.88%	30/9/2029	21,579,773	0.34%
US Treasury Note	21,300,000	4.00%	31/10/2029	21,309,984	0.34%
US Treasury Bond	24,570,000	3.13%	15/5/2048	20,738,616	0.33%
US Treasury Note	21,477,000	2.00%	31/5/2024	20,686,714	0.33%
US Treasury Bond	31,650,000	1.38%	15/11/2040	20,597,227	0.33%
US Treasury Note	20,444,000	3.00%	30/9/2025	19,760,404	0.31%
US Treasury Note	22,665,000	0.50%	30/4/2027	19,514,919	0.31%
US Treasury Bond	19,061,100	2.00%	15/2/2050	19,293,846	0.31%
US Treasury Note	21,800,000	0.50%	30/6/2027	18,647,516	0.30%
US Treasury Note	19,445,000	1.75%	30/6/2024	18,631,500	0.30%
US Treasury Note	19,335,000	2.88%	30/11/2025	18,608,427	0.29%
US Treasury Bond	26,293,000	2.25%	15/8/2049	18,589,973	0.29%
US Treasury Bond	29,765,000	1.13%	15/8/2040	18,538,014	0.29%
US Treasury Bond	33,740,000	1.25%	15/5/2050	18,251,231	0.29%
US Treasury Note	21,315,000	0.50%	31/8/2027	18,137,733	0.29%
US Treasury Note	18,311,000	2.25%	30/4/2024	17,726,622	0.28%
US Treasury Note	18,242,000	2.88%	30/4/2025	17,653,411	0.28%
US Treasury Note	17,900,000	2.25%	31/1/2024	17,429,426	0.28%
US Treasury Note	17,950,000	2.50%	31/1/2025	17,265,656	0.27%
US Treasury Note	18,136,000	1.50%	30/11/2024	17,156,231	0.27%
US Treasury Note	17,959,000	2.50%	28/2/2026	17,056,841	0.27%
US Treasury Bond	21,608,000	2.75%	15/11/2047	16,952,151	0.27%
US Treasury Bond	23,127,000	2.38%	15/11/2049	16,824,892	0.27%
US Treasury Note	17,171,100	1.50%	30/9/2024	16,305,167	0.26%
US Treasury Bond	25,243,000	1.13%	15/5/2040	15,824,206	0.25%
US Treasury Bond	19,170,000	3.00%	15/2/2047	15,752,348	0.25%
US Treasury Note	16,364,000	1.75%	31/12/2024	15,533,016	0.25%
US Treasury Bond	19,777,000	2.75%	15/8/2047	15,515,675	0.25%
US Treasury Note	16,750,000	1.63%	30/11/2026	15,272,598	0.24%
US Treasury Note	16,040,000	1.50%	31/10/2024	15,195,394	0.24%
US Treasury Note	16,092,700	1.13%	28/2/2025	15,022,787	0.24%
US Treasury Bond	18,324,000	2.88%	15/5/2043	14,988,459	0.24%
US Treasury Note	15,971,000	2.13%	31/5/2026	14,940,371	0.24%
US Treasury Note	15,472,000	2.75%	31/8/2025	14,873,669	0.24%
US Treasury Note	17,300,000	0.50%	31/5/2027	14,833,399	0.24%
US Treasury Note	15,700,000	1.38%	31/1/2025	14,753,094	0.23%
US Treasury Note	14,940,000	2.75%	28/2/2025	14,435,775	0.23%
US Treasury Note	14,700,000	2.00%	30/4/2024	14,185,500	0.22%
US Treasury Note	14,946,000	2.63%	31/5/2027	14,088,940	0.22%
US Treasury Bond	19,804,000	2.25%	15/8/2046	14,079,406	0.22%
US Treasury Bond	18,635,000	2.50%	15/2/2045	14,075,248	0.22%
US Treasury Note	14,335,000	2.25%	31/10/2024	13,766,080	0.22%
US Treasury Note	14,332,000	2.25%	31/12/2024	13,733,527	0.22%
US Treasury Note	14,500,000	1.25%	31/8/2024	13,725,156	0.22%
US Treasury Bond	18,276,800	2.50%	15/5/2046	13,693,321	0.22%
US Treasury Bond	16,039,000	3.13%	15/8/2044	13,575,510	0.21%
US Treasury Note	13,675,000	2.13%	30/11/2024	13,089,005	0.21%
US Treasury Note	14,387,000	1.38%	31/8/2026	13,042,715	0.21%
US Treasury Note	15,341,000	0.38%	31/7/2027	13,014,681	0.21%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	13,510,000	2.13%	30/9/2024	12,962,212	0.21%
US Treasury Note	13,300,000	2.63%	31/1/2026	12,709,812	0.20%
US Treasury Note	13,643,000	1.75%	31/12/2026	12,488,674	0.20%
US Treasury Note	12,800,000	2.38%	29/2/2024	12,463,500	0.20%
US Treasury Note	12,800,000	2.88%	31/7/2025	12,365,000	0.20%
US Treasury Note	12,800,000	2.75%	30/6/2025	12,329,000	0.20%
US Treasury Bond	13,961,000	3.38%	15/5/2044	12,327,127	0.20%
US Treasury Note	12,456,000	2.00%	30/6/2024	11,976,249	0.19%
US Treasury Bond	15,890,400	2.50%	15/2/2046	11,927,732	0.19%
US Treasury Note	12,195,000	2.13%	31/7/2024	11,729,113	0.19%
US Treasury Bond	12,732,000	3.63%	15/2/2044	11,703,493	0.19%
US Treasury Bond	14,038,000	3.00%	15/11/2044	11,618,638	0.18%
US Treasury Note	13,013,900	1.13%	28/2/2027	11,570,170	0.18%
US Treasury Note	12,000,000	2.63%	31/3/2025	11,562,188	0.18%
US Treasury Bond	14,062,000	3.00%	15/5/2047	11,552,812	0.18%
US Treasury Note	12,200,000	2.25%	31/3/2026	11,496,594	0.18%
US Treasury Bond	14,090,000	2.75%	15/8/2042	11,349,055	0.18%
US Treasury Note	11,898,000	2.38%	30/4/2026	11,238,962	0.18%
US Treasury Bond	11,880,000	3.75%	15/11/2043	11,150,494	0.18%
US Treasury Note	11,450,000	2.13%	29/2/2024	11,112,762	0.18%
US Treasury Note	11,855,000	1.88%	30/6/2026	10,995,513	0.17%
US Treasury Note	12,515,000	0.63%	31/3/2027	10,858,718	0.17%
US Treasury Bond	13,472,000	2.75%	15/11/2042	10,817,595	0.17%
US Treasury Bond	11,691,000	3.63%	15/8/2043	10,770,334	0.17%
US Treasury Note	11,626,000	1.88%	31/7/2026	10,753,142	0.17%
US Treasury Bond	13,301,000	2.88%	15/8/2045	10,736,401	0.17%
US Treasury Note	11,188,000	2.63%	31/12/2025	10,697,651	0.17%
US Treasury Note	12,234,000	1.75%	15/11/2029	10,674,165	0.17%
US Treasury Bond	9,672,000	4.38%	15/11/2039	10,099,684	0.16%
US Treasury Note	8,911,000	6.50%	15/11/2026	9,630,842	0.15%
US Treasury Note	10,410,000	1.63%	31/10/2026	9,499,938	0.15%
US Treasury Note	9,595,000	3.50%	15/9/2025	9,404,599	0.15%
US Treasury Bond	8,214,000	5.00%	15/5/2037	9,179,145	0.15%
Federal National Mortgage Association	7,625,000	6.63%	15/11/2030	8,894,318	0.14%
US Treasury Note	9,141,000	3.00%	31/10/2025	8,829,635	0.14%
US Treasury Bond	7,748,000	4.38%	15/5/2040	8,067,605	0.13%
US Treasury Bond	9,580,000	3.00%	15/5/2045	7,913,978	0.13%
US Treasury Bond	9,786,000	2.88%	15/11/2046	7,870,085	0.12%
US Treasury Bond	9,142,000	3.13%	15/2/2043	7,807,839	0.12%
US Treasury Bond	7,167,000	4.50%	15/8/2039	7,603,739	0.12%
US Treasury Bond	7,760,000	3.88%	15/8/2040	7,575,700	0.12%
US Treasury Bond	6,770,000	4.75%	15/2/2041	7,371,895	0.12%
US Treasury Bond	6,758,000	4.63%	15/2/2040	7,269,074	0.12%
US Treasury Bond	6,722,000	4.25%	15/5/2039	6,928,912	0.11%
US Treasury Bond	6,514,000	4.38%	15/5/2041	6,757,257	0.11%
US Treasury Bond	7,815,000	3.13%	15/11/2041	6,755,091	0.11%
US Treasury Bond	6,415,000	4.25%	15/11/2040	6,560,340	0.10%
US Treasury Bond	7,854,000	3.00%	15/11/2045	6,479,550	0.10%
Federal Home Loan Banks	6,545,000	3.25%	9/6/2028	6,247,143	0.10%
US Treasury Bond	6,468,000	3.75%	15/8/2041	6,147,632	0.10%
US Treasury Bond	5,800,000	6.00%	15/2/2026	6,085,922	0.10%
US Treasury Bond	6,963,000	3.00%	15/5/2042	5,859,800	0.09%
Federal Farm Credit Banks Funding Corp.	6,000,000	2.63%	10/6/2024	5,810,815	0.09%
US Treasury Bond	5,429,200	4.38%	15/2/2038	5,696,418	0.09%
US Treasury Bond	6,577,000	3.13%	15/2/2042	5,670,607	0.09%
US Treasury Bond	5,350,000	5.25%	15/11/2028	5,664,312	0.09%
Federal Farm Credit Banks Funding Corp.	5,000,000	4.50%	18/11/2024	4,988,921	0.08%
Federal Home Loan Banks	5,000,000	3.25%	13/9/2024	4,875,499	0.08%
US Treasury Bond	4,500,000	7.50%	15/11/2024	4,735,195	0.08%
US Treasury Bond	4,362,000	4.50%	15/5/2038	4,638,714	0.07%
Federal Home Loan Mortgage Corp.	5,000,000	0.38%	23/9/2025	4,499,909	0.07%
Federal Home Loan Banks	5,000,000	1.25%	21/12/2026	4,463,085	0.07%
US Treasury Bond ¹	4,086,000	6.13%	15/11/2027	4,452,144	0.07%
US Treasury Bond	4,668,000	3.50%	15/2/2039	4,390,837	0.07%
US Treasury Bond	3,804,000	5.38%	15/2/2031	4,168,352	0.07%
US Treasury Bond	3,900,000	5.25%	15/2/2029	4,136,742	0.07%
Federal National Mortgage Association	4,320,000	1.63%	7/1/2025	4,080,765	0.06%
US Treasury Note	4,080,000	4.25%	30/9/2024	4,058,803	0.06%
Federal National Mortgage Association	3,890,000	1.63%	15/10/2024	3,695,729	0.06%
US Treasury Bond	3,188,000	6.25%	15/5/2030	3,633,324	0.06%
Federal National Mortgage Association	4,000,000	0.38%	25/8/2025	3,608,986	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal National Mortgage Association	4,000,000	0.50%	7/11/2025	3,595,181	0.06%
US Treasury Bond	3,200,000	6.75%	15/8/2026	3,464,500	0.05%
US Treasury Bond	3,177,000	4.50%	15/2/2036	3,391,447	0.05%
Federal Home Loan Mortgage Corp.	2,710,000	6.25%	15/7/2032	3,160,133	0.05%
Federal Farm Credit Banks Funding Corp.	3,000,000	4.63%	5/12/2024	2,997,969	0.05%
US Treasury Bond	2,746,000	6.63%	15/2/2027	2,995,929	0.05%
Federal Farm Credit Banks Funding Corp.	3,000,000	3.38%	26/8/2024	2,938,290	0.05%
US Treasury Bond	2,672,000	4.75%	15/2/2037	2,921,247	0.05%
Federal Home Loan Banks	3,000,000	1.50%	15/8/2024	2,852,400	0.05%
Federal Farm Credit Banks Funding Corp.	2,825,000	4.25%	26/9/2024	2,807,243	0.04%
US Treasury Bond	2,475,000	6.13%	15/8/2029	2,765,426	0.04%
Tennessee Valley Authority	2,360,000	5.25%	15/9/2039	2,450,662	0.04%
Federal National Mortgage Association	2,150,000	6.25%	15/5/2029	2,400,657	0.04%
US Treasury Bond	2,260,000	7.63%	15/2/2025	2,400,367	0.04%
Federal National Mortgage Association	2,500,000	0.63%	22/4/2025	2,292,478	0.04%
Federal National Mortgage Association	1,900,000	7.25%	15/5/2030	2,279,084	0.04%
Federal Home Loan Banks	2,315,000	3.25%	16/11/2028	2,223,099	0.04%
Federal Home Loan Banks	2,205,000	2.50%	13/2/2024	2,150,383	0.03%
Federal Home Loan Banks	2,150,000	2.75%	13/12/2024	2,072,626	0.03%
Federal Home Loan Banks	2,000,000	4.50%	3/10/2024	1,999,981	0.03%
Federal National Mortgage Association	2,300,000	0.75%	8/10/2027	1,973,994	0.03%
Federal National Mortgage Association	2,055,000	1.75%	2/7/2024	1,967,194	0.03%
Federal Farm Credit Banks Funding Corp.	2,000,000	3.10%	28/6/2024	1,953,461	0.03%
Federal Home Loan Banks	2,000,000	3.13%	14/6/2024	1,952,627	0.03%
Federal Home Loan Banks	2,000,000	3.00%	8/7/2024	1,950,771	0.03%
Federal Home Loan Mortgage Corp.	1,600,000	6.75%	15/3/2031	1,882,599	0.03%
Federal Home Loan Mortgage Corp.	2,000,000	1.50%	12/2/2025	1,882,546	0.03%
US Treasury Note	2,000,000	1.63%	30/9/2026	1,829,844	0.03%
Federal National Mortgage Association	2,000,000	0.50%	17/6/2025	1,819,428	0.03%
Federal Home Loan Mortgage Corp.	2,000,000	0.38%	21/7/2025	1,809,834	0.03%
Federal Home Loan Banks	1,780,000	2.75%	28/6/2024	1,729,587	0.03%
Federal National Mortgage Association	1,775,000	1.88%	24/9/2026	1,636,261	0.03%
Israel Government AID Bond	1,500,000	5.50%	18/9/2033	1,600,628	0.03%
Federal Farm Credit Banks Funding Corp.	1,600,000	2.63%	16/5/2024	1,556,311	0.02%
Federal Home Loan Banks	1,500,000	0.50%	14/4/2025	1,375,313	0.02%
Federal National Mortgage Association	1,255,000	2.50%	5/2/2024	1,223,592	0.02%
Federal Farm Credit Banks Funding Corp.	1,200,000	0.90%	18/1/2024	1,151,226	0.02%
Federal Home Loan Banks	1,025,000	5.50%	15/7/2036	1,126,860	0.02%
US Treasury Bond	1,000,000	6.38%	15/8/2027	1,093,047	0.02%
Federal Home Loan Banks	1,125,000	2.13%	28/2/2024	1,092,879	0.02%
Federal Farm Credit Banks Funding Corp.	1,100,000	3.25%	17/6/2024	1,075,019	0.02%
Federal Farm Credit Banks Funding Corp.	1,000,000	0.25%	26/2/2024	949,391	0.02%
Federal Farm Credit Banks Funding Corp.	970,000	2.63%	3/5/2024	941,642	0.01%
Tennessee Valley Authority	875,000	5.38%	1/4/2056	930,503	0.02%
Tennessee Valley Authority	1,000,000	0.75%	15/5/2025	916,012	0.01%
Federal Home Loan Banks	1,000,000	0.38%	4/9/2025	901,648	0.01%
Federal National Mortgage Association	800,000	5.63%	15/7/2037	889,174	0.01%
US Treasury Bond	825,000	5.50%	15/8/2028	881,783	0.01%
Federal Farm Credit Banks Funding Corp.	870,000	4.25%	30/9/2025	866,118	0.01%
Federal National Mortgage Association	1,000,000	0.88%	5/8/2030	794,551	0.01%
Federal Home Loan Banks	785,000	3.25%	8/3/2024	769,332	0.01%
Tennessee Valley Authority	750,000	4.63%	15/9/2060	702,936	0.01%
Federal Farm Credit Banks Funding Corp.	710,000	1.75%	14/2/2025	669,694	0.01%
Federal Farm Credit Banks Funding Corp.	701,000	0.88%	18/11/2024	654,046	0.01%
Federal National Mortgage Association	650,000	2.13%	24/4/2026	608,407	0.01%
Federal Home Loan Banks	600,000	4.88%	14/6/2024	600,408	0.01%
Tennessee Valley Authority	625,000	4.25%	15/9/2065	541,329	0.01%
Federal Home Loan Banks	525,000	2.88%	14/6/2024	510,374	0.01%
Federal Farm Credit Banks Funding Corp.	500,000	4.25%	20/12/2024	496,718	0.01%
Tennessee Valley Authority	581,000	3.50%	15/12/2042	481,303	0.01%
Tennessee Valley Authority	500,000	2.88%	1/2/2027	475,491	0.01%
Tennessee Valley Authority	500,000	4.25%	15/9/2052	443,123	0.01%
Federal Farm Credit Banks Funding Corp.	470,000	1.13%	6/1/2025	438,559	0.01%
Federal National Mortgage Association	412,000	2.63%	6/9/2024	399,682	0.01%
Federal Farm Credit Banks Funding Corp.	375,000	2.51%	1/4/2025	358,502	0.01%
Israel Government AID Bond	325,000	5.50%	26/4/2024	327,422	0.01%
Federal National Mortgage Association	250,000	7.13%	15/1/2030	295,425	0.00%
Tennessee Valley Authority	200,000	7.13%	1/5/2030	233,399	0.00%
Tennessee Valley Authority	200,000	6.15%	15/1/2038	227,019	0.00%
Tennessee Valley Authority	200,000	5.88%	1/4/2036	220,376	0.00%
Tennessee Valley Authority	200,000	4.70%	15/7/2033	200,210	0.00%

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Tennessee Valley Authority	150,000	4.88%	15/1/2048	146,769	0.00%
Private Export Funding Corp.	155,000	1.75%	15/11/2024	146,328	0.01%
Private Export Funding Corp.	100,000	1.40%	15/7/2028	84,642	0.00%
Tennessee Valley Authority	80,000	2.88%	15/9/2024	77,512	0.00%
Federal Home Loan Mortgage Corp.	56,000	6.75%	15/9/2029	64,353	0.00%
Tennessee Valley Authority	50,000	5.50%	15/6/2038	52,667	0.00%
Private Export Funding Corp.	50,000	3.55%	15/1/2024	49,177	0.00%
Private Export Funding Corp.	50,000	2.45%	15/7/2024	48,024	0.00%
Tennessee Valley Authority	35,000	6.75%	1/11/2025	37,168	0.00%
Petroleos Mexicanos	6,250	2.38%	15/4/2025	6,002	0.00%
Petroleos Mexicanos	3,750	2.29%	15/2/2024	3,646	0.00%
Total Fixed Income				6,269,301,648	99.36%
Total Transferable Securities				6,269,301,648	99.36%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.98% (2021: 1.12%)							
Forward Currency Exchange Contracts (0.00%) (2021: 0.00%)							
USD	2,954	EUR	(2,769)	JPMorgan Chase Bank	4/1/2023	(1)	(0.00%)
USD	7,765	EUR	(7,309)	JPMorgan Chase Bank	3/1/2023	(36)	(0.00%)
						(37)	(0.00%)

Hedge Share Class Level Forward Currency Exchange Contracts 0.98% (2021: 1.12%)							
EUR	713,814,587	USD	(737,128,485)	HSBC Bank	4/1/2023	24,689,795	0.39%
EUR	371,010,013	USD	(383,127,200)	Toronto-Dominion Bank	4/1/2023	12,833,061	0.20%
EUR	266,140,033	USD	(274,831,102)	State Street Bank & Trust Co.	4/1/2023	9,206,723	0.15%
GBP	583,741,003	USD	(696,088,964)	HSBC Bank	4/1/2023	6,093,342	0.10%
GBP	398,591,470	USD	(475,305,182)	Toronto-Dominion Bank	4/1/2023	4,160,671	0.07%
GBP	105,195,900	USD	(125,586,021)	Standard Chartered Bank	4/1/2023	954,172	0.02%
EUR	22,653,662	USD	(23,393,213)	State Street Bank & Trust Co.	4/1/2023	783,897	0.01%
GBP	105,195,900	USD	(125,934,956)	Toronto-Dominion Bank	4/1/2023	605,238	0.01%
GBP	105,195,900	USD	(126,016,904)	Toronto-Dominion Bank	4/1/2023	523,290	0.01%
USD	125,619,520	GBP	(104,000,000)	Morgan Stanley	4/1/2023	517,875	0.01%
GBP	105,195,900	USD	(126,087,280)	HSBC Bank	4/1/2023	452,914	0.01%
USD	125,533,200	GBP	(104,000,000)	Morgan Stanley	4/1/2023	431,555	0.01%
GBP	35,830,299	USD	(42,726,019)	State Street Bank & Trust Co.	4/1/2023	374,263	0.01%
USD	125,444,800	GBP	(104,000,000)	Toronto-Dominion Bank	4/1/2023	343,155	0.01%
GBP	105,195,900	USD	(126,271,793)	Toronto-Dominion Bank	4/1/2023	268,400	0.00%
USD	76,429,023	GBP	(63,325,150)	Morgan Stanley	4/1/2023	255,173	0.00%
GBP	74,154,944	USD	(88,975,922)	Standard Chartered Bank	4/1/2023	225,092	0.00%
EUR	35,811,791	USD	(37,998,244)	JPMorgan Chase Bank	4/1/2023	221,873	0.00%
USD	125,320,000	GBP	(104,000,000)	Toronto-Dominion Bank	4/1/2023	218,355	0.00%
EUR	39,734,873	USD	(42,208,806)	Toronto-Dominion Bank	4/1/2023	198,219	0.00%
USD	125,299,200	GBP	(104,000,000)	HSBC Bank	4/1/2023	197,555	0.00%
CHF	7,263,871	USD	(7,659,152)	BNP Paribas	4/1/2023	191,984	0.00%
USD	125,281,520	GBP	(104,000,000)	Morgan Stanley	4/1/2023	179,875	0.00%
USD	125,257,600	GBP	(104,000,000)	Royal Bank of Canada	4/1/2023	155,955	0.00%
EUR	35,876,979	USD	(38,138,843)	JPMorgan Chase Bank	4/1/2023	150,846	0.00%
EUR	7,316,267	USD	(7,663,512)	JPMorgan Chase Bank	4/1/2023	144,771	0.00%
GBP	105,195,900	USD	(126,432,322)	HSBC Bank	4/1/2023	107,871	0.00%
USD	2,294,582	GBP	(1,847,893)	BNP Paribas	4/1/2023	71,751	0.00%
USD	647,164,582	EUR	(606,331,150)	UBS AG	4/1/2023	57,949	0.00%
EUR	12,200,071	USD	(12,964,576)	JPMorgan Chase Bank	4/1/2023	55,944	0.00%
GBP	499,812,489	USD	(601,682,771)	Toronto-Dominion Bank	2/2/2023	51,462	0.00%
USD	647,157,245	EUR	(606,331,150)	HSBC Bank	4/1/2023	50,612	0.00%
USD	1,562,827	GBP	(1,259,553)	Toronto-Dominion Bank	4/1/2023	47,710	0.00%
GBP	480,183,247	USD	(578,057,078)	HSBC Bank	2/2/2023	45,120	0.00%
USD	1,834,835	GBP	(1,491,247)	JPMorgan Chase Bank	4/1/2023	41,013	0.00%
EUR	2,762,400	USD	(2,908,315)	BNP Paribas	4/1/2023	39,855	0.00%
GBP	104,000,000	USD	(125,171,280)	Morgan Stanley	2/2/2023	36,396	0.00%
GBP	105,195,900	USD	(126,507,011)	Toronto-Dominion Bank	4/1/2023	33,182	0.00%
EUR	2,024,587	USD	(2,128,865)	JPMorgan Chase Bank	4/1/2023	31,874	0.00%
GBP	104,000,000	USD	(125,177,936)	Toronto-Dominion Bank	2/2/2023	29,740	0.00%
EUR	2,161,458	USD	(2,278,624)	JPMorgan Chase Bank	4/1/2023	28,191	0.00%
EUR	2,456,000	USD	(2,593,914)	JPMorgan Chase Bank	4/1/2023	27,251	0.00%
USD	316,731,676	EUR	(296,750,570)	HSBC Bank	4/1/2023	24,771	0.00%
EUR	1,620,782	USD	(1,706,398)	JPMorgan Chase Bank	4/1/2023	23,381	0.00%
GBP	2,171,153	USD	(2,589,002)	State Street Bank & Trust Co.	4/1/2023	22,679	0.00%
EUR	1,430,909	USD	(1,510,240)	JPMorgan Chase Bank	4/1/2023	16,897	0.00%
GBP	105,195,900	USD	(126,524,158)	Toronto-Dominion Bank	4/1/2023	16,035	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	606,331,150	USD	(648,468,133)	UBS AG	2/2/2023	6,751	0.00%
USD	735,576	GBP	(606,037)	Toronto-Dominion Bank	4/1/2023	6,573	0.00%
EUR	577,624	USD	(610,418)	JPMorgan Chase Bank	4/1/2023	6,051	0.00%
CHF	111,322	USD	(117,377)	Toronto-Dominion Bank	4/1/2023	2,945	0.00%
USD	128,260	GBP	(104,584)	JPMorgan Chase Bank	4/1/2023	2,456	0.00%
EUR	216,752	USD	(229,620)	JPMorgan Chase Bank	4/1/2023	1,709	0.00%
USD	3,383,602	GBP	(2,812,118)	JPMorgan Chase Bank	4/1/2023	904	0.00%
CHF	39,352	USD	(41,827)	State Street Bank & Trust Co.	4/1/2023	706	0.00%
EUR	533,265	USD	(568,843)	JPMorgan Chase Bank	4/1/2023	283	0.00%
EUR	499,524	USD	(532,877)	BNP Paribas	4/1/2023	240	0.00%
EUR	174,002	USD	(185,478)	JPMorgan Chase Bank	4/1/2023	225	0.00%
USD	2,370,719	GBP	(1,968,987)	HSBC Bank	2/2/2023	216	0.00%
EUR	347,163	USD	(370,305)	State Street Bank & Trust Co.	4/1/2023	205	0.00%
USD	12,471	GBP	(10,295)	JPMorgan Chase Bank	4/1/2023	88	0.00%
USD	335,048	CHF	(309,921)	State Street Bank & Trust Co.	4/1/2023	71	0.00%
GBP	1,029,811	USD	(1,239,762)	JPMorgan Chase Bank	2/2/2023	48	0.00%
CHF	2,165	USD	(2,314)	Toronto-Dominion Bank	4/1/2023	26	0.00%
USD	10,342,703	EUR	(9,670,524)	JPMorgan Chase Bank	2/2/2023	18	0.00%
CHF	52,612	USD	(57,042)	Toronto-Dominion Bank	2/2/2023	18	0.00%
USD	2,931,416	EUR	(2,740,901)	JPMorgan Chase Bank	2/2/2023	5	0.00%
CHF	1,469	USD	(1,584)	Toronto-Dominion Bank	4/1/2023	4	0.00%
USD	922	CHF	(851)	State Street Bank & Trust Co.	4/1/2023	2	0.00%
CHF	405	USD	(439)	State Street Bank & Trust Co.	2/2/2023	—	0.00%
USD	764	CHF	(705)	State Street Bank & Trust Co.	2/2/2023	—	0.00%
USD	56,866	CHF	(52,612)	Toronto-Dominion Bank	4/1/2023	—	0.00%
CHF	386	USD	(418)	State Street Bank & Trust Co.	4/1/2023	(1)	(0.00%)
USD	2,423	CHF	(2,269)	State Street Bank & Trust Co.	4/1/2023	(30)	(0.00%)
CHF	8,122	USD	(8,820)	BNP Paribas	4/1/2023	(42)	(0.00%)
USD	577,612,428	GBP	(480,183,247)	HSBC Bank	4/1/2023	(208)	(0.00%)
USD	12,787,738	GBP	(10,622,165)	UBS AG	2/2/2023	(499)	(0.00%)
GBP	1,848,926	USD	(2,225,537)	JPMorgan Chase Bank	4/1/2023	(1,464)	(0.00%)
GBP	93,007	USD	(113,767)	State Street Bank & Trust Co.	4/1/2023	(1,889)	(0.00%)
EUR	296,750,570	USD	(317,379,186)	HSBC Bank	2/2/2023	(2,631)	(0.00%)
USD	601,219,445	GBP	(499,812,489)	Toronto-Dominion Bank	4/1/2023	(5,215)	(0.00%)
EUR	606,331,150	USD	(648,480,260)	HSBC Bank	2/2/2023	(5,376)	(0.00%)
GBP	2,416,724	USD	(2,913,051)	JPMorgan Chase Bank	4/1/2023	(5,973)	(0.00%)
USD	4,066,435	EUR	(3,817,199)	JPMorgan Chase Bank	4/1/2023	(7,468)	(0.00%)
USD	3,043,079	EUR	(2,864,126)	JPMorgan Chase Bank	4/1/2023	(13,658)	(0.00%)
USD	1,231,953	EUR	(1,173,127)	JPMorgan Chase Bank	4/1/2023	(20,066)	(0.00%)
USD	125,080,800	GBP	(104,000,000)	Toronto-Dominion Bank	4/1/2023	(20,845)	(0.00%)
GBP	1,117,531	USD	(1,367,434)	JPMorgan Chase Bank	4/1/2023	(23,156)	(0.00%)
USD	125,074,560	GBP	(104,000,000)	Morgan Stanley	4/1/2023	(27,085)	(0.00%)
GBP	2,479,019	USD	(3,010,687)	JPMorgan Chase Bank	4/1/2023	(28,674)	(0.00%)
GBP	8,345,660	USD	(10,067,729)	Toronto-Dominion Bank	4/1/2023	(28,730)	(0.00%)
USD	7,597,836	CHF	(7,061,034)	Toronto-Dominion Bank	4/1/2023	(34,064)	(0.00%)
GBP	3,433,224	USD	(4,197,614)	State Street Bank & Trust Co.	4/1/2023	(67,787)	(0.00%)
USD	2,163,815	EUR	(2,095,420)	Toronto-Dominion Bank	4/1/2023	(72,521)	(0.00%)
GBP	4,164,365	USD	(5,083,411)	Toronto-Dominion Bank	4/1/2023	(74,095)	(0.00%)
GBP	5,743,472	USD	(6,983,310)	State Street Bank & Trust Co.	4/1/2023	(74,485)	(0.00%)
GBP	3,837,113	USD	(4,692,689)	JPMorgan Chase Bank	4/1/2023	(77,024)	(0.00%)
GBP	3,356,718	USD	(4,122,751)	BNP Paribas	4/1/2023	(84,954)	(0.00%)
GBP	4,237,524	USD	(5,183,267)	JPMorgan Chase Bank	4/1/2023	(85,948)	(0.00%)
GBP	104,000,000	USD	(125,353,800)	Royal Bank of Canada	2/2/2023	(146,124)	(0.00%)
GBP	104,000,000	USD	(125,376,160)	Morgan Stanley	2/2/2023	(168,484)	(0.00%)
GBP	104,000,000	USD	(125,395,400)	HSBC Bank	2/2/2023	(187,724)	(0.00%)
GBP	10,323,261	USD	(12,605,995)	Toronto-Dominion Bank	4/1/2023	(188,140)	(0.00%)
GBP	104,000,000	USD	(125,415,680)	Toronto-Dominion Bank	2/2/2023	(208,004)	(0.00%)
GBP	63,325,150	USD	(76,487,916)	Morgan Stanley	2/2/2023	(249,503)	(0.00%)
GBP	104,000,000	USD	(125,541,104)	Toronto-Dominion Bank	2/2/2023	(333,428)	(0.01%)
GBP	104,000,000	USD	(125,629,920)	Morgan Stanley	2/2/2023	(422,244)	(0.01%)
GBP	104,000,000	USD	(125,716,240)	Morgan Stanley	2/2/2023	(508,564)	(0.01%)

Total OTC Financial Derivative Instruments						62,091,174	0.98%
Total Investments						6,331,392,785	100.34%

Other Assets and Liabilities						(21,399,085)	(0.34%)
Net Assets						6,309,993,700	100.00%

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	6,099,031,732	94.03%
(b)	Transferable securities dealt in on another regulated market	170,269,916	2.62%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	65,267,277	1.01%
(f)	Other assets	151,970,031	2.34%
Total Assets		6,486,538,956	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	6,269,301,648	4,747,568,119
Financial Derivative Instruments	3,17	65,267,277	54,157,641
Cash	3	36,121,904	15,459,563
Unrealised Appreciation on Spot Currency Contracts		4,757	—
Receivables:			
Interest and Dividends		36,242,123	18,002,871
Capital Shares Issued		12,026,231	16,300,709
Investments Sold		67,575,016	71,393,424
Total Current Assets		6,486,538,956	4,922,882,327
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	3,176,140	356,978
Bank Overdraft		—	140
Unrealised Depreciation on Spot Currency Contracts		—	41,069
Payables and Other Liabilities:			
Investments Purchased		163,282,871	120,172,565
Income Distribution Payable		4,359,999	1,654,332
Capital Shares Redeemed		5,176,217	1,948,772
Management Fees Payable	12	550,029	419,534
Total Current Liabilities		176,545,256	124,593,390
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		6,309,993,700	4,798,288,937

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

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
CHF Hedged Acc¹			
US (\$) Equivalent	56,395	—	—
Net Assets	52,177	—	—
Number of Shares Outstanding	554	—	—
Net Asset Value Per Share²	94.18	—	—
EUR Hedged Acc			
US (\$) Equivalent	691,370,866	292,296,847	229,945,556
Net Assets	647,805,928	257,032,052	187,933,112
Number of Shares Outstanding	7,498,174	2,541,491	1,796,918
Net Asset Value Per Share²	86.40	101.13	104.59
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	899,425,996	340,974,498	111,878,451
Net Assets	842,751,005	299,836,881	91,437,581
Number of Shares Outstanding	9,448,388	2,873,560	847,902
Net Asset Value Per Share²	89.20	104.34	107.84
GBP Dist			
US (\$) Equivalent	327,328,893	188,186,886	283,410,971
Net Assets	272,116,469	138,939,712	207,330,905
Number of Shares Outstanding	2,703,360	1,335,287	1,935,440
Net Asset Value Per Share²	100.66	104.05	107.12
GBP Hedged Acc			
US (\$) Equivalent	1,896,653,578	1,861,004,786	1,990,764,577
Net Assets	1,576,734,246	1,373,993,023	1,456,355,129
Number of Shares Outstanding	15,766,116	11,889,529	12,274,583
Net Asset Value Per Share²	100.01	115.56	118.65
GBP Hedged Dist			
US (\$) Equivalent	456,870,548	306,536,159	323,237,499
Net Assets	379,807,598	226,317,819	236,466,228
Number of Shares Outstanding	4,304,079	2,177,860	2,186,209
Net Asset Value Per Share²	88.24	103.92	108.16
USD Acc			
Net Assets	839,715,387	738,942,072	722,972,477
Number of Shares Outstanding	4,641,015	3,574,450	3,411,999
Net Asset Value Per Share²	180.93	206.73	211.89
Investor USD			
Net Assets	121,383,873	151,795,011	177,058,806
Number of Shares Outstanding	681,795	746,225	849,216
Net Asset Value Per Share²	178.04	203.42	208.50
Institutional Plus USD Acc			
Net Assets	1,077,188,164	918,552,678	680,522,066
Number of Shares Outstanding	10,018,168	7,481,349	5,410,868
Net Asset Value Per Share²	107.52	122.78	125.77

¹ The share class was launched on 17 May 2022.

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		106,572,463	67,706,211
Net Loss on Financial Instruments		(1,067,129,696)	(236,246,606)
Total Investment Loss		(960,557,233)	(168,540,395)
Expenses			
Management Fees	12	5,498,398	4,954,994
Total Expenses		5,498,398	4,954,994
Finance Costs			
Interest Expense		436	3,860
Distribution	6	12,305,434	6,302,192
Income Equalisation		(1,116,192)	219,207
Total Finance Costs		11,189,678	6,525,259
Net Investment Loss		(977,245,309)	(180,020,648)
Net Decrease in Net Assets		(977,245,309)	(180,020,648)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(977,245,309)	(180,020,648)
Capital Transactions		
Subscriptions	4,412,087,123	2,418,046,368
Redemptions	(1,923,184,303)	(1,959,551,046)
Reinvestments	47,252	23,860
Total Capital Transactions	2,488,950,072	458,519,182
Total Increase for the Year	1,511,704,763	278,498,534
Net Assets		
Beginning of Year	4,798,288,937	4,519,790,403
End of Year	6,309,993,700	4,798,288,937

Vanguard U.S. Investment Grade Credit Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of US dollar-denominated, investment-grade fixed income securities, excluding US Treasury, US government-related and securitised securities, with maturities greater than 1 year.

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Global fixed income markets had an especially tough year, with bond yields in major economies moving sharply higher across the maturity spectrum. Global bonds ended the 12 months down roughly 16% in US dollars, as measured by the Bloomberg Global Aggregate Bond Index.
- In this environment, the fund's benchmark index returned –14.68% for the 12 months ended 31 December 2022.
- With rates rising, bond prices across all maturity levels fell, with the steepest declines coming from the longest-duration securities. Within the index, bonds with lower credit ratings generally saw sharper declines than higher-rated ones. By sector, credit securities (those coming from corporations and sovereign entities) fared worse than securitised bonds (such as asset-backed).

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
EUR Acc	-9.06%	2.71%	3.84%
Benchmark	-9.09	2.90	3.99
Tracking Difference*	0.03		
Institutional Plus EUR Acc	-9.02%	2.81%	5.01%
Benchmark	-9.09	2.90	5.01
Tracking Difference*	0.07		
Institutional Plus EUR Hedged Acc	-16.88%	-1.71%	-0.25%
Benchmark	-16.92	-1.66	-0.25
Tracking Difference*	0.04		
GBP Hedged Acc	-15.88%	-0.84%	1.16%
Benchmark	-15.81	-0.67	1.29
Tracking Difference*	-0.07		
Institutional Plus GBP Hedged Acc	-15.89%	-0.75%	-0.36%
Benchmark	-15.81	-0.67	-0.29
Tracking Difference*	-0.08		
Institutional Plus GBP Hedged Dist	-15.86%	-0.75%	-0.35%
Benchmark	-15.81	-0.67	-0.29
Tracking Difference*	-0.05		
USD Acc	-14.65%	0.33%	1.71%
Benchmark	-14.68	0.50	1.81
Tracking Difference*	0.03		
Institutional Plus USD Acc	-14.62%	0.42%	2.19%
Benchmark	-14.68	0.50	2.21
Tracking Difference*	0.06		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Institutional Plus USD Dist	-14.62%	0.42%	1.74%
Benchmark	-14.68	0.50	1.77
Tracking Difference*	0.06		

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

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

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

¹ Since-inception returns: Institutional Plus EUR Acc, 19 December 2013; Institutional Plus EUR Hedged Acc, 24 September 2015; GBP Hedged Acc, 31 January 2014; Institutional Plus GBP Hedged Acc and Institutional Plus GBP Hedged Dist, 8 September 2016; Institutional Plus USD Acc, 6 December 2013; Institutional Plus USD Dist, 24 September 2015.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2022

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 2.75% 15/5/2025	17,339,000	17,278,066	US Treasury Note 2.75% 15/5/2025	17,339,000	17,236,786
US Treasury Note 2.63% 15/4/2025	14,658,000	14,590,110	US Treasury Note 2.63% 15/4/2025	14,658,000	14,608,968
US Treasury Note 3.00% 15/7/2025	14,030,000	14,025,236	US Treasury Note 3.00% 15/7/2025	14,030,000	13,867,510
US Treasury Note 1.88% 15/2/2032	14,720,000	13,849,204	US Treasury Note 1.88% 15/2/2032	14,720,000	13,622,544
US Treasury Note 1.75% 15/3/2025	11,430,000	11,217,133	US Treasury Note 1.75% 15/3/2025	11,430,000	11,116,459
US Treasury Note 4.50% 15/11/2025	10,545,000	10,643,952	US Treasury Bond 1.00% 15/12/2024	8,910,000	8,863,719
US Treasury Note 2.88% 15/5/2032	8,070,000	8,086,442	US Treasury Note 2.88% 15/5/2032	8,070,000	8,048,333
US Treasury Note 4.25% 15/10/2025	7,575,000	7,506,620	US Treasury Note 4.25% 15/10/2025	7,575,000	7,560,351
US Treasury Note 2.75% 15/8/2032	7,317,000	6,701,423	US Treasury Note 1.38% 15/11/2031	7,070,400	6,839,796
US Treasury Note 0.13% 30/6/2023	5,500,000	5,371,309	US Treasury Note 2.75% 15/8/2032	7,317,000	6,691,596
US Treasury Note 4.13% 15/11/2032	5,099,000	5,263,817	US Treasury Note 4.50% 15/11/2025	5,680,000	5,743,075
US Treasury Note 1.25% 31/12/2026	5,213,000	5,161,355	US Treasury Note 0.13% 30/6/2023	5,500,000	5,363,359
US Treasury Note 3.88% 30/11/2027	4,845,000	4,837,276	US Treasury Note 1.25% 31/12/2026	5,213,000	5,153,452
US Treasury Note 2.25% 31/3/2024	4,765,000	4,736,328	US Treasury Note 2.25% 31/3/2024	4,765,000	4,736,714
US Treasury Note 2.75% 30/4/2027	4,645,000	4,622,431	US Treasury Note 2.75% 30/4/2027	4,645,000	4,605,911
US Treasury Note 3.13% 15/8/2025	4,627,000	4,561,608	US Treasury Note 3.13% 15/8/2025	4,627,000	4,530,226
US Treasury Note 3.50% 15/9/2025	4,530,000	4,437,637	US Treasury Note 3.50% 15/9/2025	4,530,000	4,427,395
US Treasury Bond 3.50% 15/2/2039	4,100,000	4,398,961	US Treasury Bond 3.50% 15/2/2039	4,100,000	4,350,138
US Treasury Note 1.38% 15/11/2031	4,570,000	4,397,632	US Treasury Note 2.50% 31/3/2027	4,285,000	4,213,850
US Treasury Note 2.50% 31/3/2027	4,285,000	4,228,042	US Treasury Note 1.88% 28/2/2027	4,210,000	4,128,672

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

Financial Statements

Statement of Investments

31 December 2022

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.94% (2021: 98.82%)					
Fixed Income 98.94% (2021: 98.82%)					
Australia 1.38% (2021: 1.25%)					
National Australia Bank Ltd.	625,000	3.50%	9/6/2025	606,383	0.04%
Macquarie Group Ltd. ^	500,000	1.63%	23/9/2027	423,852	0.03%
BHP Billiton Finance USA Ltd.	425,000	5.00%	30/9/2043	412,537	0.03%
Westpac Banking Corp.	425,000	2.00%	16/1/2025	400,537	0.03%
Glencore Funding LLC	425,000	1.63%	27/4/2026	376,149	0.03%
Westpac Banking Corp. ^	400,000	2.89%	4/2/2030	366,715	0.02%
NBN Co., Ltd.	450,000	2.63%	5/5/2031	358,482	0.02%
Macquarie Group Ltd. ^	375,000	5.49%	9/11/2033	353,920	0.02%
Westpac Banking Corp.	350,000	4.04%	26/8/2027	341,358	0.02%
Macquarie Bank Ltd.	350,000	2.30%	22/1/2025	331,106	0.02%
SGSP Australia Assets Pty Ltd.	325,000	3.30%	9/4/2023	323,108	0.02%
Westpac Banking Corp.	375,000	1.95%	20/11/2028	319,342	0.02%
Woodside Finance Ltd.	350,000	3.70%	15/3/2028	316,983	0.02%
Commonwealth Bank of Australia	400,000	1.88%	15/9/2031	316,905	0.02%
BHP Billiton Finance USA Ltd.	300,000	6.42%	1/3/2026	313,504	0.02%
Westpac Banking Corp.	325,000	3.35%	8/3/2027	306,090	0.02%
Macquarie Bank Ltd.	300,000	3.90%	15/1/2026	289,704	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	325,000	4.38%	28/5/2030	287,473	0.02%
APA Infrastructure Ltd.	290,000	4.20%	23/3/2025	279,651	0.02%
National Australia Bank Ltd.	291,000	2.50%	12/7/2026	268,087	0.02%
Australia & New Zealand Banking Group Ltd.	275,000	3.70%	16/11/2025	267,277	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	5.09%	8/12/2025	250,866	0.02%
National Australia Bank Ltd.	250,000	5.13%	22/11/2024	250,659	0.02%
Commonwealth Bank of Australia	250,000	4.93%	9/12/2025	249,944	0.02%
National Australia Bank Ltd.	250,000	4.63%	22/11/2027	248,072	0.02%
Glencore Funding LLC	300,000	2.85%	27/4/2031	245,958	0.02%
Commonwealth Bank of Australia	250,000	3.21%	27/5/2025	240,578	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.40%	19/5/2026	239,538	0.02%
Santos Finance Ltd.	300,000	3.65%	29/4/2031	239,298	0.02%
Telstra Corp., Ltd.	250,000	3.13%	7/4/2025	238,880	0.02%
National Australia Bank Ltd.	250,000	3.50%	10/1/2027	236,634	0.02%
Glencore Funding LLC	250,000	4.00%	27/3/2027	236,312	0.02%
Macquarie Group Ltd. ^	250,000	5.03%	15/1/2030	236,010	0.02%
Westpac Banking Corp. ^	275,000	4.11%	24/7/2034	235,551	0.02%
Commonwealth Bank of Australia	300,000	2.69%	11/3/2031	230,709	0.02%
Newcrest Finance Pty Ltd.	275,000	3.25%	13/5/2030	230,012	0.02%
Westpac Banking Corp. ^	300,000	2.67%	15/11/2035	222,880	0.02%
Westpac Banking Corp.	250,000	1.55%	30/9/2026	222,662	0.01%
Rio Tinto Finance USA Ltd.	200,000	7.13%	15/7/2028	220,066	0.01%
Sydney Airport Finance Co. Pty Ltd.	225,000	3.63%	28/4/2026	210,972	0.01%
National Australia Bank Ltd. ^	250,000	3.93%	2/8/2034	210,621	0.01%
Westpac Banking Corp.	225,000	2.70%	19/8/2026	208,761	0.01%
Westpac Banking Corp.	235,000	1.15%	3/6/2026	207,929	0.01%
Westpac Banking Corp.	200,000	5.46%	18/11/2027	204,358	0.01%
Commonwealth Bank of Australia	250,000	3.90%	12/7/2047	203,594	0.01%
Australia & New Zealand Banking Group Ltd. ^	225,000	2.95%	22/7/2030	203,146	0.01%
Westpac Banking Corp.	200,000	5.35%	18/10/2024	201,388	0.01%
Macquarie Group Ltd. ^	200,000	5.11%	9/8/2026	199,139	0.01%
Australia & New Zealand Banking Group Ltd.	200,000	4.50%	19/3/2024	197,270	0.01%
Westpac Banking Corp.	200,000	3.15%	16/1/2024	195,934	0.01%
Macquarie Bank Ltd.	200,000	4.00%	29/7/2025	194,607	0.01%
Woodside Finance Ltd.	200,000	3.65%	5/3/2025	191,960	0.01%
National Australia Bank Ltd.	200,000	3.38%	14/1/2026	191,083	0.01%
Commonwealth Bank of Australia	200,000	3.90%	16/3/2028	190,937	0.01%
National Australia Bank Ltd.	250,000	2.33%	21/8/2030	189,878	0.01%
Commonwealth Bank of Australia	200,000	2.30%	14/3/2025	189,359	0.01%
Scentre Group Trust 2 ^	225,000	5.13%	24/9/2080	188,807	0.01%
Westpac Banking Corp. ^	200,000	4.32%	23/11/2031	187,447	0.01%
Westpac Banking Corp. ^	200,000	5.41%	10/8/2033	186,831	0.01%
Westpac Banking Corp.	200,000	1.02%	18/11/2024	186,075	0.01%
Commonwealth Bank of Australia	225,000	3.78%	14/3/2032	184,872	0.01%
Commonwealth Bank of Australia	200,000	2.63%	6/9/2026	184,342	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Australia & New Zealand Banking Group Ltd.^	250,000	2.57%	25/11/2035	183,496	0.01%
Argentum Netherlands BV for Swiss Re Ltd.^	200,000	5.63%	15/8/2052	183,425	0.01%
Rio Tinto Finance USA Ltd.	275,000	2.75%	2/11/2051	182,468	0.01%
Commonwealth Bank of Australia	200,000	2.55%	14/3/2027	181,892	0.01%
Westpac Banking Corp.	175,000	3.30%	26/2/2024	171,985	0.01%
National Australia Bank Ltd.^	225,000	3.35%	12/1/2037	171,647	0.01%
Macquarie Bank Ltd.	200,000	3.62%	3/6/2030	161,968	0.01%
Transurban Finance Co. Pty Ltd.	200,000	2.45%	16/3/2031	157,425	0.01%
Macquarie Group Ltd.^	200,000	2.87%	14/1/2033	153,162	0.01%
Commonwealth Bank of Australia	200,000	4.32%	10/1/2048	149,953	0.01%
Commonwealth Bank of Australia	200,000	3.74%	12/9/2039	147,102	0.01%
Westpac Banking Corp.	175,000	4.42%	24/7/2039	144,818	0.01%
CSL Finance plc	150,000	3.85%	27/4/2027	143,506	0.01%
Sydney Airport Finance Co. Pty Ltd.	150,000	3.38%	30/4/2025	142,769	0.01%
Commonwealth Bank of Australia	200,000	3.31%	11/3/2041	135,896	0.01%
CSL Finance plc	150,000	4.75%	27/4/2052	135,212	0.01%
Westpac Banking Corp.	200,000	3.13%	18/11/2041	132,085	0.01%
Rio Tinto Finance USA Ltd.	125,000	5.20%	2/11/2040	124,568	0.01%
Commonwealth Bank of Australia^	150,000	3.61%	12/9/2034	123,977	0.01%
Macquarie Bank Ltd.	125,000	4.88%	10/6/2025	122,020	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	3.63%	28/1/2026	117,674	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	3.25%	28/10/2025	116,488	0.01%
Goodman US Finance Three LLC	125,000	3.70%	15/3/2028	112,640	0.01%
Transurban Finance Co. Pty Ltd.	110,000	4.13%	2/2/2026	105,329	0.01%
Amcor Finance USA, Inc.	100,000	3.63%	28/4/2026	94,742	0.01%
Rio Tinto Finance USA plc	100,000	4.75%	22/3/2042	93,820	0.01%
GAIF Bond Issuer Pty Ltd.	100,000	3.40%	30/9/2026	92,657	0.01%
Ausgrid Finance Pty Ltd.	100,000	4.35%	1/8/2028	92,387	0.01%
National Australia Bank Ltd.	150,000	2.65%	14/1/2041	91,342	0.01%
CSL Finance plc	100,000	4.95%	27/4/2062	89,094	0.01%
South32 Treasury Ltd.	100,000	4.35%	14/4/2032	85,897	0.01%
Macquarie Group Ltd.^	100,000	1.94%	14/4/2028	84,178	0.01%
Newcastle Coal Infrastructure Group Pty Ltd.	100,000	4.70%	12/5/2031	75,522	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	75,000	3.75%	23/3/2027	68,857	0.00%
Transurban Finance Co. Pty Ltd.	75,000	3.38%	22/3/2027	68,803	0.00%
Newcrest Finance Pty Ltd.	75,000	5.75%	15/11/2041	67,427	0.00%
APA Infrastructure Ltd.	50,000	5.00%	23/3/2035	44,646	0.00%
Goodman US Finance Four LLC	50,000	4.50%	15/10/2037	41,115	0.00%
				20,635,094	1.38%
Austria 0.11% (2021: 0.08%)					
Oesterreichische Kontrollbank AG	900,000	1.50%	12/2/2025	845,516	0.06%
Oesterreichische Kontrollbank AG	400,000	3.63%	9/9/2027	389,758	0.03%
JAB Holdings BV	250,000	2.20%	23/11/2030	187,383	0.01%
Oesterreichische Kontrollbank AG	175,000	0.50%	16/9/2024	163,173	0.01%
				1,585,830	0.11%
Belgium 0.54% (2021: 0.63%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	1,485,000	4.90%	1/2/2046	1,358,922	0.09%
Anheuser-Busch InBev Worldwide, Inc.	900,000	4.38%	15/4/2038	809,143	0.05%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	820,000	4.70%	1/2/2036	773,074	0.05%
Anheuser-Busch InBev Worldwide, Inc.	799,000	4.60%	15/4/2048	703,331	0.05%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	626,000	3.65%	1/2/2026	602,972	0.04%
Anheuser-Busch InBev Worldwide, Inc.	500,000	3.50%	1/6/2030	454,753	0.03%
Anheuser-Busch InBev Worldwide, Inc.	450,000	5.45%	23/1/2039	448,705	0.03%
Anheuser-Busch InBev Worldwide, Inc.	360,000	8.20%	15/1/2039	447,462	0.03%
Anheuser-Busch InBev Worldwide, Inc.	400,000	5.55%	23/1/2049	398,655	0.03%
Anheuser-Busch InBev Worldwide, Inc.	400,000	4.00%	13/4/2028	381,793	0.03%
Anheuser-Busch InBev Worldwide, Inc.	325,000	4.95%	15/1/2042	304,635	0.02%
Anheuser-Busch InBev Finance, Inc.	325,000	4.90%	1/2/2046	297,876	0.02%
Anheuser-Busch InBev Worldwide, Inc.	275,000	5.80%	23/1/2059	283,973	0.02%
Kingdom of Belgium Government International Bond	250,000	2.88%	18/9/2024	242,420	0.02%
Anheuser-Busch InBev Worldwide, Inc.	258,000	4.44%	6/10/2048	220,825	0.01%
Anheuser-Busch InBev Finance, Inc.	175,000	4.70%	1/2/2036	164,974	0.01%
Anheuser-Busch InBev Worldwide, Inc.	150,000	4.75%	15/4/2058	132,792	0.01%
Anheuser-Busch InBev Worldwide, Inc.	87,000	4.50%	1/6/2050	76,886	0.00%
Anheuser-Busch InBev Worldwide, Inc.	25,000	5.88%	15/6/2035	26,023	0.00%
				8,129,214	0.54%
Bermuda 0.07% (2021: 0.05%)					
Triton Container International Ltd.	400,000	2.05%	15/4/2026	348,387	0.02%
Bermuda Government International Bond	250,000	2.38%	20/8/2030	211,361	0.02%
Bermuda Government International Bond	200,000	5.00%	15/7/2032	199,932	0.01%
Bermuda Government International Bond	200,000	3.72%	25/1/2027	192,409	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Triton Container International Ltd.	100,000	3.15%	15/6/2031	77,788	0.01%
				1,029,877	0.07%
Brazil 0.22% (2021: 0.20%)					
Suzano Austria GmbH	500,000	6.00%	15/1/2029	498,740	0.03%
Vale Overseas Ltd.	350,000	6.88%	10/11/2039	369,406	0.03%
Braskem Netherlands Finance BV	412,000	4.50%	31/1/2030	350,000	0.02%
Suzano Austria GmbH	400,000	3.13%	15/1/2032	312,384	0.02%
Braskem Netherlands Finance BV	300,000	4.50%	10/1/2028	270,543	0.02%
Vale SA	264,000	5.63%	11/9/2042	250,560	0.02%
Vale Overseas Ltd.	198,000	6.88%	21/11/2036	209,546	0.01%
Suzano Austria GmbH	200,000	5.00%	15/1/2030	187,725	0.01%
GUSAP III LP	200,000	4.25%	21/1/2030	185,469	0.01%
Vale Overseas Ltd.	125,000	8.25%	17/1/2034	148,362	0.01%
Vale Overseas Ltd.	150,000	3.75%	8/7/2030	131,376	0.01%
Fibria Overseas Finance Ltd.	125,000	5.50%	17/1/2027	125,461	0.01%
Suzano Austria GmbH	105,000	7.00%	16/3/2047	105,007	0.01%
Fibria Overseas Finance Ltd.	100,000	4.00%	14/1/2025	97,297	0.01%
				3,241,876	0.22%
Canada 3.63% (2021: 3.26%)					
Province of Ontario Canada	925,000	3.10%	19/5/2027	877,038	0.06%
CPPIB Capital, Inc.	850,000	0.88%	9/9/2026	743,838	0.05%
Bank of Montreal	748,000	1.50%	10/1/2025	697,953	0.05%
Canada Government International Bond	700,000	0.75%	19/5/2026	622,716	0.04%
Ontario Teachers' Finance Trust	650,000	1.63%	12/9/2024	616,692	0.04%
Province of Quebec Canada	650,000	2.50%	20/4/2026	611,632	0.04%
Bank of Nova Scotia	675,000	1.19%	13/10/2026	590,838	0.04%
Bank of Montreal	600,000	2.50%	28/6/2024	577,641	0.04%
PSP Capital, Inc.	600,000	3.50%	29/6/2027	575,061	0.04%
Province of Ontario Canada	700,000	1.80%	14/10/2031	567,917	0.04%
Toronto-Dominion Bank	600,000	2.80%	10/3/2027	549,481	0.04%
Bank of Montreal	550,000	0.63%	9/7/2024	513,913	0.03%
Province of Ontario Canada	550,000	1.05%	14/4/2026	492,083	0.03%
OMERS Finance Trust	525,000	3.50%	19/4/2032	475,137	0.03%
Enbridge, Inc.	525,000	1.60%	4/10/2026	459,920	0.03%
Canadian Imperial Bank of Commerce	475,000	3.45%	7/4/2027	446,520	0.03%
Province of Alberta Canada	470,000	1.88%	13/11/2024	446,334	0.03%
Export Development Canada	450,000	2.63%	21/2/2024	439,234	0.03%
Rogers Communications, Inc.	500,000	3.80%	15/3/2032	431,519	0.03%
CDP Financial, Inc.	435,000	1.00%	17/4/2023	430,404	0.03%
Ontario Teachers' Finance Trust	460,000	1.38%	15/4/2025	427,658	0.03%
Province of Quebec Canada	444,000	1.50%	11/2/2025	416,997	0.03%
Export Development Canada	425,000	3.38%	26/8/2025	414,071	0.03%
Province of Quebec Canada	500,000	1.35%	28/5/2030	404,394	0.03%
Toronto-Dominion Bank [^]	425,000	3.63%	15/9/2031	391,346	0.03%
Royal Bank of Canada	375,000	6.00%	1/11/2027	390,493	0.03%
Bank of Montreal	400,000	3.75%	25/7/2025	388,810	0.03%
Royal Bank of Canada	400,000	3.38%	14/4/2025	387,303	0.03%
Province of Ontario Canada	450,000	2.00%	2/10/2029	387,085	0.03%
Bank of Nova Scotia	400,000	3.45%	11/4/2025	385,471	0.03%
Canada Government International Bond	395,000	2.88%	28/4/2025	381,653	0.03%
Royal Bank of Canada	425,000	1.20%	27/4/2026	378,286	0.02%
Toronto-Dominion Bank	425,000	1.25%	10/9/2026	371,523	0.02%
Ontario Teachers' Cadillac Fairview Properties Trust	400,000	4.13%	1/2/2029	360,379	0.02%
CDP Financial, Inc.	400,000	1.75%	1/2/2027	358,374	0.02%
CPPIB Capital, Inc.	375,000	3.25%	15/6/2027	355,397	0.02%
Province of British Columbia Canada	380,000	2.25%	2/6/2026	353,722	0.02%
Emera US Finance LP	375,000	3.55%	15/6/2026	352,154	0.02%
Province of Quebec Canada	300,000	7.50%	15/9/2029	352,129	0.02%
Canadian Pacific Railway Co.	375,000	1.35%	2/12/2024	349,895	0.02%
Suncor Energy, Inc.	350,000	5.95%	1/12/2034	348,279	0.02%
Province of Ontario Canada	375,000	2.30%	15/6/2026	348,189	0.02%
National Bank of Canada [^]	350,000	3.75%	9/6/2025	340,519	0.02%
Province of Quebec Canada	350,000	2.50%	9/4/2024	339,899	0.02%
Royal Bank of Canada	400,000	2.30%	3/11/2031	321,034	0.02%
Bank of Nova Scotia	343,000	2.70%	3/8/2026	317,650	0.02%
Bank of Nova Scotia	350,000	1.05%	2/3/2026	309,737	0.02%
Suncor Energy, Inc.	300,000	6.50%	15/6/2038	308,487	0.02%
Province of Quebec Canada	325,000	2.75%	12/4/2027	304,636	0.02%
Barrick North America Finance LLC	300,000	5.75%	1/5/2043	302,979	0.02%
Toronto-Dominion Bank	325,000	1.25%	13/12/2024	302,387	0.02%
Bank of Nova Scotia	375,000	2.45%	2/2/2032	301,820	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Finance, Inc.	315,000	4.85%	29/3/2029	300,832	0.02%
Waste Connections, Inc.	375,000	2.20%	15/1/2032	298,310	0.02%
Province of Manitoba Canada	350,000	1.50%	25/10/2028	297,045	0.02%
Canadian Imperial Bank of Commerce	300,000	3.10%	2/4/2024	292,759	0.02%
Bank of Nova Scotia	325,000	2.17%	9/3/2027	292,737	0.02%
Toronto-Dominion Bank	300,000	3.82%	25/7/2025	291,859	0.02%
Toronto-Dominion Bank	300,000	3.77%	6/6/2025	291,150	0.02%
Bank of Montreal	300,000	3.70%	7/6/2025	291,132	0.02%
Royal Bank of Canada	300,000	3.40%	9/6/2025	289,218	0.02%
Bank of Montreal*	325,000	0.95%	22/1/2027	287,134	0.02%
Rogers Communications, Inc.	300,000	2.95%	15/3/2025	286,089	0.02%
Rogers Communications, Inc.	375,000	4.35%	1/5/2049	284,686	0.02%
Bank of Nova Scotia	300,000	1.45%	10/1/2025	279,208	0.02%
Royal Bank of Canada	300,000	2.60%	24/3/2027	274,972	0.02%
Canadian Natural Resources Ltd.	325,000	2.95%	15/7/2030	274,071	0.02%
Rogers Communications, Inc.	350,000	4.55%	15/3/2052	273,010	0.02%
Canadian Imperial Bank of Commerce	300,000	1.85%	19/1/2027	267,516	0.02%
OMERS Finance Trust	270,000	1.13%	14/4/2023	267,283	0.02%
TransCanada PipeLines Ltd.	250,000	6.20%	15/10/2037	255,221	0.02%
Rogers Communications, Inc.	275,000	3.20%	15/3/2027	254,409	0.02%
Fairfax Financial Holdings Ltd.	275,000	4.63%	29/4/2030	249,927	0.02%
Canadian Pacific Railway Co.	300,000	2.45%	2/12/2031	249,703	0.02%
TransCanada PipeLines Ltd.	310,000	2.50%	12/10/2031	246,332	0.02%
Royal Bank of Canada	249,000	4.65%	27/1/2026	245,904	0.02%
Toronto-Dominion Bank	250,000	3.25%	11/3/2024	244,701	0.02%
CDP Financial, Inc.	250,000	3.15%	24/7/2024	243,734	0.02%
Canadian Natural Resources Ltd.	250,000	3.90%	1/2/2025	243,168	0.02%
Province of Quebec Canada	250,000	2.88%	16/10/2024	242,352	0.02%
OMERS Finance Trust	250,000	2.50%	2/5/2024	242,186	0.02%
Toronto-Dominion Bank	250,000	2.65%	12/6/2024	242,101	0.02%
Bank of Nova Scotia	250,000	3.19%	3/6/2025	240,374	0.02%
Province of British Columbia Canada	300,000	1.30%	29/1/2031	239,093	0.02%
CDP Financial, Inc.	225,000	5.60%	25/11/2039	238,245	0.02%
Canadian Pacific Railway Co.	230,000	5.95%	15/5/2037	238,106	0.02%
Export Development Canada	250,000	3.00%	25/5/2027	238,008	0.02%
Canadian Natural Resources Ltd.	270,000	4.95%	1/6/2047	236,323	0.02%
Bank of Nova Scotia	250,000	0.70%	15/4/2024	236,171	0.02%
Province of Alberta Canada	295,000	1.30%	22/7/2030	235,990	0.02%
TransCanada PipeLines Ltd.	231,000	6.10%	1/6/2040	232,285	0.02%
National Bank of Canada	250,000	2.90%	6/4/2027	231,873	0.02%
TransCanada PipeLines Ltd.	250,000	1.00%	12/10/2024	231,575	0.02%
Province of British Columbia Canada	235,000	1.75%	27/9/2024	223,480	0.01%
Manulife Financial Corp.	250,000	3.70%	16/3/2032	222,139	0.01%
Canadian Pacific Railway Co.	325,000	3.10%	2/12/2051	221,486	0.01%
Canadian Natural Resources Ltd.	225,000	3.80%	15/4/2024	220,868	0.01%
Nutrien Ltd.	250,000	4.90%	1/6/2043	220,604	0.01%
Federation des Caisses Desjardins du Quebec	250,000	1.20%	14/10/2026	219,106	0.01%
Toronto-Dominion Bank	225,000	4.11%	8/6/2027	217,280	0.01%
Province of Alberta Canada	235,000	1.00%	20/5/2025	216,319	0.01%
Toronto-Dominion Bank	225,000	4.46%	8/6/2032	213,890	0.01%
Hydro-Quebec	175,000	8.50%	1/12/2029	213,744	0.01%
TransCanada PipeLines Ltd.	225,000	4.25%	15/5/2028	213,726	0.01%
Province of Ontario Canada	225,000	2.50%	27/4/2026	210,764	0.01%
Ontario Teachers' Finance Trust	250,000	2.00%	16/4/2031	206,132	0.01%
TransCanada PipeLines Ltd.	225,000	5.10%	15/3/2049	205,201	0.01%
Royal Bank of Canada	200,000	5.66%	25/10/2024	202,322	0.01%
Bank of Nova Scotia	200,000	5.25%	6/12/2024	200,205	0.01%
Toronto-Dominion Bank	200,000	4.69%	15/9/2027	197,718	0.01%
Toronto-Dominion Bank	200,000	4.29%	13/9/2024	197,553	0.01%
Province of Alberta Canada	200,000	2.95%	23/1/2024	196,058	0.01%
Teck Resources Ltd.	200,000	6.25%	15/7/2041	195,802	0.01%
Royal Bank of Canada	200,000	4.24%	3/8/2027	195,035	0.01%
Federation des Caisses Desjardins du Quebec	200,000	4.40%	23/8/2025	194,996	0.01%
Toronto-Dominion Bank	225,000	3.20%	10/3/2032	193,897	0.01%
Canadian Imperial Bank of Commerce	200,000	3.30%	7/4/2025	191,941	0.01%
Federation des Caisses Desjardins du Quebec	200,000	4.55%	23/8/2027	191,911	0.01%
Royal Bank of Canada	200,000	3.63%	4/5/2027	190,426	0.01%
Toronto-Dominion Bank	200,000	0.55%	4/3/2024	189,946	0.01%
Canadian Natural Resources Ltd.	200,000	3.85%	1/6/2027	188,766	0.01%
Toronto-Dominion Bank	200,000	3.30%	20/4/2027	188,554	0.01%
Canadian Pacific Railway Co.	250,000	3.00%	2/12/2041	187,864	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fortis, Inc.	200,000	3.06%	4/10/2026	185,780	0.01%
Province of Alberta Canada	190,000	3.30%	15/3/2028	179,950	0.01%
Royal Bank of Canada	200,000	2.05%	21/1/2027	179,827	0.01%
Teck Resources Ltd.	200,000	3.90%	15/7/2030	179,488	0.01%
Nutrien Ltd.	175,000	5.95%	7/11/2025	178,867	0.01%
Toronto-Dominion Bank	200,000	1.95%	12/1/2027	178,610	0.01%
TransCanada Pipelines Ltd.	200,000	4.75%	15/5/2038	178,266	0.01%
Nutrien Ltd.	175,000	5.90%	7/11/2024	177,178	0.01%
Province of Ontario Canada	225,000	1.13%	7/10/2030	176,765	0.01%
Canadian Imperial Bank of Commerce	200,000	3.60%	7/4/2032	176,398	0.01%
Bank of Montreal*	200,000	3.80%	15/12/2032	176,217	0.01%
Canadian Imperial Bank of Commerce	200,000	1.15%	8/7/2026	175,926	0.01%
Province of Manitoba Canada	190,000	2.13%	22/6/2026	175,548	0.01%
Bank of Montreal	200,000	1.25%	15/9/2026	175,249	0.01%
Royal Bank of Canada	200,000	1.05%	14/9/2026	174,723	0.01%
TransCanada Pipelines Ltd.	190,000	4.10%	15/4/2030	174,203	0.01%
Cenovus Energy, Inc.	167,000	6.75%	15/11/2039	172,986	0.01%
Bank of Nova Scotia	175,000	4.50%	16/12/2025	171,687	0.01%
Enbridge, Inc.	175,000	3.50%	10/6/2024	170,257	0.01%
Alimentation Couche-Tard, Inc.	200,000	2.95%	25/1/2030	169,000	0.01%
Brookfield Finance, Inc.	211,000	4.70%	20/9/2047	168,722	0.01%
Magna International, Inc.	200,000	2.45%	15/6/2030	165,077	0.01%
Bell Telephone Co. of Canada or Bell Canada	200,000	4.30%	29/7/2049	163,643	0.01%
Toronto-Dominion Bank	200,000	2.45%	12/1/2032	161,722	0.01%
Enbridge, Inc.	170,000	3.70%	15/7/2027	159,321	0.01%
Toronto-Dominion Bank	175,000	0.75%	11/9/2025	156,553	0.01%
Bell Telephone Co. of Canada or Bell Canada	200,000	2.15%	15/2/2032	156,332	0.01%
Barrick North America Finance LLC	155,000	5.70%	30/5/2041	155,896	0.01%
Bank of Montreal*	200,000	3.09%	10/1/2037	151,812	0.01%
Rio Tinto Alcan, Inc.	140,000	6.13%	15/12/2033	150,031	0.01%
Bank of Montreal	150,000	4.70%	14/9/2027	148,487	0.01%
Bank of Nova Scotia	150,000	3.40%	11/2/2024	147,405	0.01%
Province of Ontario Canada	150,000	3.05%	29/1/2024	147,141	0.01%
Manulife Financial Corp.	150,000	4.15%	4/3/2026	146,032	0.01%
Bank of Nova Scotia	150,000	2.44%	11/3/2024	145,228	0.01%
Suncor Energy, Inc.	200,000	3.75%	4/3/2051	144,846	0.01%
Royal Bank of Canada	150,000	2.25%	1/11/2024	143,036	0.01%
Fairfax Financial Holdings Ltd.	150,000	4.85%	17/4/2028	142,152	0.01%
Canadian National Railway Co.	175,000	3.65%	3/2/2048	139,927	0.01%
Cenovus Energy, Inc.	175,000	2.65%	15/1/2032	139,512	0.01%
CPPIB Capital, Inc.	150,000	2.75%	2/11/2027	138,584	0.01%
Brookfield Finance, Inc.	150,000	3.90%	25/1/2028	137,939	0.01%
CDP Financial, Inc.	150,000	0.88%	10/6/2025	137,333	0.01%
TransCanada Pipelines Ltd.	150,000	4.63%	1/3/2034	136,994	0.01%
Enbridge, Inc.	200,000	3.40%	1/8/2051	136,636	0.01%
Emera US Finance LP	175,000	4.75%	15/6/2046	136,150	0.01%
Brookfield Finance, Inc.	140,000	4.25%	2/6/2026	134,986	0.01%
Canadian National Railway Co.	150,000	4.40%	5/8/2052	134,090	0.01%
Canadian Pacific Railway Co.	150,000	1.75%	2/12/2026	133,669	0.01%
CI Financial Corp.	175,000	3.20%	17/12/2030	132,993	0.01%
Royal Bank of Canada	140,000	1.60%	21/1/2025	130,929	0.01%
Hydro-Quebec	125,000	8.05%	7/7/2024	130,609	0.01%
Nutrien Ltd.	150,000	2.95%	13/5/2030	128,556	0.01%
Bank of Nova Scotia^	150,000	4.59%	4/5/2037	128,027	0.01%
Canadian Pacific Railway Co.	125,000	6.13%	15/9/2115	125,740	0.01%
Manulife Financial Corp.	130,000	5.38%	4/3/2046	125,378	0.01%
Canadian Natural Resources Ltd.	125,000	6.50%	15/2/2037	124,525	0.01%
CCL Industries, Inc.	150,000	3.05%	1/6/2030	123,436	0.01%
Alimentation Couche-Tard, Inc.	175,000	3.80%	25/1/2050	123,414	0.01%
Nutrien Ltd.	125,000	5.63%	1/12/2040	120,832	0.01%
Rogers Communications, Inc.	125,000	3.63%	15/12/2025	119,617	0.01%
Nutrien Ltd.	125,000	3.00%	1/4/2025	119,159	0.01%
TELUS Corp.	140,000	3.40%	13/5/2032	119,140	0.01%
Thomson Reuters Corp.	125,000	3.35%	15/5/2026	118,601	0.01%
Thomson Reuters Corp.	125,000	5.50%	15/8/2035	118,554	0.01%
Canada Government International Bond	125,000	1.63%	22/1/2025	118,199	0.01%
Canadian National Railway Co.	125,000	3.85%	5/8/2032	116,143	0.01%
Great-West Lifeco Finance Delaware LP	150,000	4.15%	3/6/2047	115,858	0.01%
TransCanada Pipelines Ltd.	100,000	7.63%	15/1/2039	114,443	0.01%
Rogers Communications, Inc.	150,000	4.30%	15/2/2048	113,186	0.01%
Empower Finance 2020 LP	150,000	1.78%	17/3/2031	112,672	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Liberty Utilities Finance GP 1	150,000	2.05%	15/9/2030	112,598	0.01%
Yamana Gold, Inc.	150,000	2.63%	15/8/2031	112,320	0.01%
Canadian Pacific Railway Co.	100,000	7.13%	15/10/2031	110,893	0.01%
Rogers Communications, Inc.	130,000	5.00%	15/3/2044	110,701	0.01%
Canadian National Railway Co.	150,000	3.20%	2/8/2046	110,411	0.01%
Canadian National Railway Co.	100,000	6.90%	15/7/2028	110,269	0.01%
Bank of Nova Scotia	125,000	1.30%	15/9/2026	109,304	0.01%
Cenovus Energy, Inc.	150,000	3.75%	15/2/2052	105,788	0.01%
Nutrien Ltd.	100,000	5.88%	1/12/2036	101,608	0.01%
Canadian Natural Resources Ltd.	100,000	6.25%	15/3/2038	99,452	0.01%
TransCanada PipeLines Ltd.	100,000	5.60%	31/3/2034	98,629	0.01%
Toronto-Dominion Bank	125,000	2.00%	10/9/2031	98,402	0.01%
Brookfield Finance, Inc.	100,000	4.00%	1/4/2024	98,265	0.01%
Bank of Montreal*	100,000	4.34%	5/10/2028	98,024	0.01%
Fairfax Financial Holdings Ltd.	100,000	5.63%	16/8/2032	93,907	0.01%
Canadian Pacific Railway Co.	100,000	4.80%	15/9/2035	93,511	0.01%
Royal Bank of Canada	100,000	1.15%	10/6/2025	91,630	0.01%
Cenovus Energy, Inc.	100,000	5.25%	15/6/2037	91,588	0.01%
CCL Industries, Inc.	100,000	3.25%	1/10/2026	90,690	0.01%
Teck Resources Ltd.	100,000	5.40%	1/2/2043	89,753	0.01%
CGI, Inc.	100,000	1.45%	14/9/2026	88,297	0.01%
Canadian National Railway Co.	80,000	6.38%	15/11/2037	87,580	0.01%
Enbridge, Inc.	91,000	2.50%	15/1/2025	86,102	0.01%
Waste Connections, Inc.	125,000	2.95%	15/1/2052	83,215	0.01%
Magna International, Inc.	85,000	3.63%	15/6/2024	83,110	0.01%
Great-West Lifeco Finance 2018 LP	100,000	4.58%	17/5/2048	82,534	0.01%
Brookfield Finance, Inc.	90,000	4.35%	15/4/2030	81,587	0.01%
Rogers Communications, Inc.	100,000	4.50%	15/3/2042	81,226	0.01%
Suncor Energy, Inc.	75,000	7.15%	1/2/2032	80,509	0.01%
Rogers Communications, Inc.	100,000	4.50%	15/3/2043	79,683	0.01%
Canadian National Railway Co.	125,000	2.45%	1/5/2050	78,502	0.00%
Cenovus Energy, Inc.	75,000	6.80%	15/9/2037	77,009	0.00%
Barrick PD Australia Finance Pty Ltd.	75,000	5.95%	15/10/2039	76,841	0.00%
Nutrien Ltd.	100,000	3.95%	13/5/2050	76,371	0.00%
Brookfield Finance LLC/Brookfield Finance, Inc.	120,000	3.45%	15/4/2050	76,093	0.00%
CI Financial Corp.	125,000	4.10%	15/6/2051	74,208	0.00%
Bell Telephone Co. of Canada or Bell Canada	100,000	3.65%	17/3/2051	72,444	0.00%
Alimentation Couche-Tard, Inc.	100,000	3.44%	13/5/2041	71,272	0.00%
Kinross Gold Corp.	75,000	4.50%	15/7/2027	71,018	0.00%
Rogers Communications, Inc.	75,000	2.90%	15/11/2026	68,511	0.00%
Rogers Communications, Inc.	100,000	3.70%	15/11/2049	68,086	0.00%
Rio Tinto Alcan, Inc.	65,000	5.75%	1/6/2035	66,497	0.00%
Enbridge, Inc.	75,000	4.50%	10/6/2044	62,207	0.00%
TELUS Corp.	75,000	4.30%	15/6/2049	61,454	0.00%
TransCanada PipeLines Ltd.	70,000	4.88%	15/5/2048	61,279	0.00%
Canadian Natural Resources Ltd.	50,000	6.45%	30/6/2033	50,963	0.00%
Intact Financial Corp.	50,000	5.46%	22/9/2032	49,445	0.00%
Province of New Brunswick Canada	50,000	3.63%	24/2/2028	48,114	0.00%
Cenovus Energy, Inc.	50,000	5.40%	15/6/2047	45,169	0.00%
Alimentation Couche-Tard, Inc.	50,000	4.50%	26/7/2047	39,419	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust	40,000	3.88%	20/3/2027	36,609	0.00%
Air Canada 2017-1 Class AA Pass Through Trust	39,760	3.30%	15/1/2030	33,632	0.00%
Enbridge, Inc.	30,000	5.50%	1/12/2046	28,254	0.00%
Thomson Reuters Corp.	25,000	5.65%	23/11/2043	22,881	0.00%
Nutrien Ltd.	25,000	4.13%	15/3/2035	21,558	0.00%
Bell Telephone Co. of Canada or Bell Canada	25,000	4.46%	1/4/2048	21,286	0.00%
Air Canada 2015-1 Class A Pass Through Trust	16,769	3.60%	15/3/2027	14,993	0.00%
				54,245,045	3.63%
Chile 0.64% (2021: 0.62%)					
Corp. Nacional del Cobre de Chile	600,000	3.70%	30/1/2050	449,483	0.03%
Chile Government International Bond	600,000	3.10%	7/5/2041	431,698	0.03%
Chile Government International Bond	421,000	3.13%	21/1/2026	399,076	0.03%
Chile Government International Bond	500,000	2.55%	27/7/2033	392,175	0.03%
Chile Government International Bond	600,000	3.10%	22/1/2061	374,410	0.03%
GNL Quintero SA	329,440	4.63%	31/7/2029	318,797	0.02%
Cencosud SA	300,000	4.38%	17/7/2027	284,854	0.02%
Banco Santander Chile	300,000	2.70%	10/1/2025	284,670	0.02%
Corp. Nacional del Cobre de Chile	300,000	4.88%	4/11/2044	273,394	0.02%
Chile Government International Bond	300,000	3.50%	31/1/2034	256,532	0.02%
Chile Government International Bond	275,000	2.45%	31/1/2031	228,435	0.02%
Corp. Nacional del Cobre de Chile	250,000	4.25%	17/7/2042	206,270	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Inversiones CMPC SA	200,000	4.75%	15/9/2024	197,388	0.01%
Inversiones CMPC SA	200,000	4.38%	4/4/2027	193,563	0.01%
Sociedad Quimica y Minera de Chile SA	200,000	4.25%	7/5/2029	191,168	0.01%
Banco del Estado de Chile	200,000	2.70%	9/1/2025	189,667	0.01%
Corp. Nacional del Cobre de Chile	200,000	3.63%	1/8/2027	188,138	0.01%
Empresa Nacional del Petroleo	200,000	3.75%	5/8/2026	187,951	0.01%
Celulosa Arauco y Constitucion SA	200,000	4.20%	29/1/2030	186,729	0.01%
Banco de Credito e Inversiones SA	200,000	3.50%	12/10/2027	184,384	0.01%
Chile Government International Bond	200,000	2.75%	31/1/2027	184,074	0.01%
Falabella SA	200,000	3.75%	30/10/2027	180,782	0.01%
Corp. Nacional del Cobre de Chile	200,000	3.15%	14/1/2030	176,284	0.01%
Celulosa Arauco y Constitucion SA	200,000	5.15%	29/1/2050	174,159	0.01%
Colbun SA	200,000	3.15%	6/3/2030	173,147	0.01%
Sociedad Quimica y Minera de Chile SA	200,000	4.25%	22/1/2050	169,489	0.01%
Corp. Nacional del Cobre de Chile	200,000	4.38%	5/2/2049	168,352	0.01%
Empresa de Transporte de Pasajeros Metro SA	200,000	4.70%	7/5/2050	167,807	0.01%
Interchile SA	200,000	4.50%	30/6/2056	166,816	0.01%
Chile Government International Bond	200,000	2.55%	27/1/2032	163,935	0.01%
Empresa Nacional de Telecomunicaciones SA	200,000	3.05%	14/9/2032	159,629	0.01%
Chile Government International Bond	200,000	4.00%	31/1/2052	155,028	0.01%
Empresa Nacional del Petroleo	200,000	4.50%	14/9/2047	152,988	0.01%
Alfa Desarrollo SpA	199,271	4.55%	27/9/2051	152,523	0.01%
Chile Government International Bond	200,000	3.50%	25/1/2050	145,191	0.01%
Engie Energia Chile SA	150,000	4.50%	29/1/2025	144,964	0.01%
Chile Government International Bond	200,000	3.50%	15/4/2053	142,507	0.01%
Enel Americas SA	150,000	4.00%	25/10/2026	142,292	0.01%
Empresa de Transporte de Pasajeros Metro SA	200,000	3.69%	13/9/2061	137,210	0.01%
Transec SA	150,000	3.88%	12/1/2029	135,677	0.01%
Corp. Nacional del Cobre de Chile	125,000	5.63%	21/9/2035	127,105	0.01%
Compania Cervecerias Unidas SA	150,000	3.35%	19/1/2032	126,299	0.01%
Empresa de los Ferrocarriles del Estado	200,000	3.07%	18/8/2050	124,849	0.01%
Chile Government International Bond	200,000	3.25%	21/9/2071	123,586	0.01%
Celulosa Arauco y Constitucion SA	125,000	4.50%	1/8/2024	123,118	0.01%
Colbun SA	125,000	3.95%	11/10/2027	116,617	0.01%
Chile Government International Bond	150,000	3.63%	30/10/2042	114,512	0.01%
Enel Generacion Chile SA	75,000	4.25%	15/4/2024	73,683	0.01%
Enel Chile SA	75,000	4.88%	12/6/2028	73,041	0.00%
				9,614,446	0.64%
China 3.30% (2021: 3.52%)					
Export-Import Bank of China	1,000,000	3.63%	31/7/2024	981,926	0.07%
State Grid Overseas Investment BVI Ltd.	1,000,000	3.50%	4/5/2027	954,591	0.07%
BOC Aviation Ltd.	1,000,000	3.88%	27/4/2026	953,242	0.07%
Bank of China Ltd.	750,000	5.00%	13/11/2024	745,460	0.05%
Tencent Holdings Ltd.	700,000	3.98%	11/4/2029	645,775	0.04%
Tencent Holdings Ltd.	700,000	3.60%	19/1/2028	642,605	0.04%
Industrial & Commercial Bank of China Ltd.	700,000	1.20%	9/9/2025	634,465	0.04%
Alibaba Group Holding Ltd.	650,000	3.60%	28/11/2024	628,302	0.04%
Avi Funding Co., Ltd.	600,000	3.80%	16/9/2025	578,981	0.04%
Export-Import Bank of China	600,000	3.25%	28/11/2027	569,969	0.04%
Pioneer Reward Ltd.	600,000	2.00%	9/4/2026	547,172	0.04%
Bocom Leasing Management Hong Kong Co., Ltd.	550,000	4.38%	22/1/2024	543,410	0.04%
Sinopec Group Overseas Development 2015 Ltd.	550,000	3.25%	28/4/2025	527,764	0.04%
Chongqing Nan'an Urban Construction & Development Group Co., Ltd.	550,000	4.66%	4/6/2024	515,833	0.04%
Sinopec Group Overseas Development 2014 Ltd.	500,000	4.38%	10/4/2024	496,384	0.03%
China Cinda Finance 2015 I Ltd.	500,000	4.25%	23/4/2025	480,627	0.03%
China Construction Bank Corp. ^	500,000	2.45%	24/6/2030	467,262	0.03%
Agricultural Bank of China Ltd.	500,000	1.20%	22/10/2025	451,340	0.03%
ICBCIL Finance Co., Ltd.	500,000	2.25%	2/11/2026	450,579	0.03%
Tencent Holdings Ltd.	700,000	3.24%	3/6/2050	443,988	0.03%
Sinochem Offshore Capital Co., Ltd.	500,000	1.50%	23/9/2026	432,083	0.03%
SF Holding Investment Ltd.	496,000	2.88%	20/2/2030	417,989	0.03%
Sunrise Cayman Ltd.	400,000	5.25%	11/3/2024	392,445	0.03%
CNOOC Finance 2015 USA LLC	400,000	4.38%	2/5/2028	391,434	0.03%
CCBL Cayman 1 Corp., Ltd.	400,000	3.50%	16/5/2024	389,384	0.03%
Syngenta Finance NV	400,000	4.89%	24/4/2025	388,010	0.03%
China Development Bank	400,000	3.00%	1/6/2026	383,254	0.03%
Huarong Finance II Co., Ltd.	400,000	5.50%	16/1/2025	380,940	0.03%
BOC Aviation Ltd.	400,000	3.25%	29/4/2025	378,782	0.03%
China Government International Bond	400,000	2.63%	2/11/2027	373,698	0.03%
Alibaba Group Holding Ltd.	400,000	3.40%	6/12/2027	368,696	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Mengniu Dairy Co., Ltd.	400,000	1.88%	17/6/2025	365,175	0.03%
Sinopec Group Overseas Development 2018 Ltd.	400,000	2.95%	8/8/2029	360,132	0.03%
Guangzhou Metro Investment Finance BVI Ltd.	400,000	1.51%	17/9/2025	358,562	0.03%
Sinopec Group Overseas Development 2018 Ltd.	500,000	3.44%	12/11/2049	356,520	0.03%
CNOOC Petroleum North America ULC	325,000	6.40%	15/5/2037	333,676	0.02%
ICBCIL Finance Co., Ltd.	350,000	1.75%	25/8/2025	318,102	0.02%
Baidu, Inc.	300,000	4.38%	14/5/2024	295,051	0.02%
Bank of China Ltd.	300,000	3.88%	30/6/2025	292,359	0.02%
Tencent Holdings Ltd.	300,000	3.28%	11/4/2024	292,159	0.02%
Bluestar Finance Holdings Ltd.	300,000	3.38%	16/7/2024	289,715	0.02%
Minmetals Bounteous Finance BVI Ltd.	300,000	4.20%	27/7/2026	289,501	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	300,000	1.63%	26/1/2024	288,350	0.02%
CMB International Leasing Management Ltd.	300,000	3.00%	3/7/2024	287,829	0.02%
Three Gorges Finance I Cayman Islands Ltd.	300,000	3.15%	2/6/2026	285,653	0.02%
CNOOC Finance 2013 Ltd.	350,000	4.25%	9/5/2043	281,109	0.02%
Foxconn Far East Ltd.	300,000	3.00%	23/9/2026	274,621	0.02%
China Construction Bank Corp.^	275,000	4.25%	27/2/2029	271,778	0.02%
China Development Bank	300,000	4.00%	24/1/2037	270,920	0.02%
China Merchants Bank Co., Ltd.	300,000	1.20%	10/9/2025	270,574	0.02%
Chengdu Communications Investment Group Co., Ltd.	300,000	4.75%	13/12/2027	270,249	0.02%
CSSC Capital 2015 Ltd.	300,000	2.10%	27/7/2026	266,093	0.02%
Baidu, Inc.	300,000	3.43%	7/4/2030	260,594	0.02%
Vanke Real Estate Hong Kong Co., Ltd.	300,000	3.98%	9/11/2027	260,298	0.02%
Huarong Finance 2017 Co., Ltd.	300,000	4.25%	7/11/2027	256,325	0.02%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	300,000	2.70%	20/1/2031	252,590	0.02%
China CITIC Bank International Ltd.^	250,000	4.63%	28/2/2029	246,507	0.02%
Prosus NV	400,000	3.83%	8/2/2051	245,955	0.02%
Sunshine Life Insurance Corp., Ltd.	280,000	4.50%	20/4/2026	240,804	0.02%
Bank of China Ltd.	250,000	3.50%	20/4/2027	239,425	0.02%
China Cinda 2020 I Management Ltd.	250,000	1.25%	20/1/2024	238,204	0.02%
Industrial & Commercial Bank of China Ltd.	250,000	3.54%	8/11/2027	237,604	0.02%
CCCI Treasure Ltd.^	250,000	3.43%	Perpetual	237,495	0.02%
Chalco Hong Kong Investment Co., Ltd.	250,000	1.55%	28/7/2024	235,397	0.02%
CNOOC Petroleum North America ULC	200,000	7.88%	15/3/2032	234,743	0.02%
Prosus NV	300,000	3.06%	13/7/2031	233,997	0.02%
Meituan	300,000	3.05%	28/10/2030	231,794	0.02%
CNPC HK Overseas Capital Ltd.	200,000	5.95%	28/4/2041	203,648	0.02%
King Power Capital Ltd.	200,000	5.63%	3/11/2024	200,785	0.02%
China Resources Land Ltd.	200,000	6.00%	27/2/2024	199,810	0.02%
CMHI Finance BVI Co., Ltd.	200,000	5.00%	6/8/2028	198,151	0.02%
CNOOC Petroleum North America ULC	200,000	5.88%	10/3/2035	198,059	0.02%
State Grid Overseas Investment 2014 Ltd.	200,000	4.13%	7/5/2024	197,686	0.02%
CNOOC Finance 2014 ULC	200,000	4.25%	30/4/2024	197,610	0.01%
Sinopec Group Overseas Development 2013 Ltd.	200,000	5.38%	17/10/2043	197,352	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	4.88%	14/3/2025	196,329	0.01%
Vanke Real Estate Hong Kong Co., Ltd.	200,000	5.35%	11/3/2024	196,166	0.01%
China Merchants Finance Co., Ltd.	200,000	4.75%	3/8/2025	196,040	0.01%
Tencent Holdings Ltd.	200,000	3.80%	11/2/2025	195,810	0.01%
Bank of China Ltd.	200,000	3.13%	17/4/2024	195,516	0.01%
Shougang Group Co., Ltd.	200,000	4.00%	23/5/2024	195,093	0.01%
China Huadian Overseas Development Management Co., Ltd.^	200,000	4.00%	Perpetual	195,053	0.01%
Rongshi International Finance Ltd.	200,000	3.25%	21/5/2024	195,029	0.01%
Chinalco Capital Holdings Ltd.^	200,000	4.10%	Perpetual	194,660	0.01%
Charming Light Investments Ltd.	200,000	5.00%	3/9/2024	194,509	0.01%
CRCC Chengan Ltd.^	200,000	3.97%	Perpetual	194,503	0.01%
Xi Yang Overseas Ltd.	200,000	4.30%	5/6/2024	194,139	0.01%
Weibo Corp.	200,000	3.50%	5/7/2024	193,835	0.01%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	200,000	4.25%	18/9/2028	193,660	0.01%
Lenovo Group Ltd.	200,000	5.83%	27/1/2028	193,495	0.01%
Lenovo Group Ltd.	200,000	6.54%	27/7/2032	192,843	0.01%
Alibaba Group Holding Ltd.	250,000	4.40%	6/12/2057	192,212	0.01%
Sepco Virgin Ltd.^	200,000	3.55%	Perpetual	192,118	0.01%
Alibaba Group Holding Ltd.	250,000	4.20%	6/12/2047	191,985	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	5.13%	14/3/2028	191,907	0.01%
CITIC Ltd.	200,000	3.70%	14/6/2026	191,886	0.01%
Fujian Zhanglong Group Co., Ltd.	200,000	4.80%	20/6/2025	191,497	0.01%
CITIC Ltd.	200,000	3.88%	28/2/2027	191,343	0.01%
State Grid Overseas Investment 2014 Ltd.	200,000	4.85%	7/5/2044	191,111	0.01%
Industrial & Commercial Bank of China Macau Ltd.^	200,000	2.88%	12/9/2029	190,981	0.01%
China Cinda Finance 2017 I Ltd.	200,000	4.40%	9/3/2027	190,029	0.01%
JD.com, Inc.	200,000	3.88%	29/4/2026	190,024	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Cinda Finance 2017 I Ltd.	200,000	4.75%	8/2/2028	189,708	0.01%
Hainan State Farms International HK Co., Ltd.	200,000	3.00%	3/2/2024	189,510	0.01%
China Cinda Finance 2017 I Ltd.	200,000	4.75%	21/2/2029	189,372	0.01%
Coastal Emerald Ltd.^	200,000	4.30%	Perpetual	189,225	0.01%
CMB International Leasing Management Ltd.	250,000	2.88%	4/2/2031	188,753	0.01%
China Great Wall International Holdings VI Ltd.	200,000	4.25%	28/4/2025	188,356	0.01%
Guohui International Bvi Co., Ltd.	200,000	4.70%	15/6/2025	187,957	0.01%
JIC Zhixin Ltd.	200,000	3.50%	24/11/2027	187,670	0.01%
Rongshi International Finance Ltd.	200,000	3.75%	21/5/2029	187,046	0.01%
Kingsheng BVI Co., Ltd.	200,000	1.38%	25/8/2024	186,851	0.01%
Agricultural Bank of China Ltd.	200,000	1.50%	18/1/2025	186,827	0.01%
China Overseas Finance Cayman III Ltd.	200,000	6.38%	29/10/2043	186,805	0.01%
Shanghai Electric Group Global Investment Ltd.	200,000	2.65%	21/11/2024	186,748	0.01%
Industrial & Commercial Bank of China Ltd.	200,000	1.00%	28/10/2024	186,378	0.01%
Wuhan Urban Construction Group Co., Ltd.	200,000	2.25%	9/7/2024	185,944	0.01%
Blossom Joy Ltd.^	200,000	3.10%	Perpetual	185,885	0.01%
China Construction Bank Corp.^	200,000	2.85%	21/1/2032	185,533	0.01%
China Development Bank Financial Leasing Co., Ltd.^	200,000	2.88%	28/9/2030	185,342	0.01%
Hongkong International Qingdao Co., Ltd.	200,000	4.80%	8/7/2025	184,635	0.01%
Geely Finance Hong Kong Ltd.	200,000	3.00%	5/3/2025	184,036	0.01%
Henan Railway Construction & Investment Group Co., Ltd.	200,000	2.20%	26/1/2025	183,380	0.01%
CDBL Funding 1	200,000	3.50%	24/10/2027	183,372	0.01%
China Overseas Finance Cayman VII Ltd.	200,000	4.75%	26/4/2028	182,838	0.01%
China Government International Bond	200,000	4.00%	19/10/2048	182,388	0.01%
Horse Gallop Finance Ltd.	200,000	1.70%	28/7/2025	181,720	0.01%
Talent Yield International Ltd.	200,000	2.00%	6/5/2026	181,523	0.01%
Three Gorges Finance I Cayman Islands Ltd.	200,000	1.30%	22/9/2025	181,520	0.01%
China Construction Bank Corp.	200,000	1.46%	22/4/2026	181,005	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	2.00%	22/9/2025	180,818	0.01%
Alibaba Group Holding Ltd.	300,000	3.25%	9/2/2061	180,520	0.01%
Shenwan Hongyuan International Finance Ltd.	200,000	1.80%	14/7/2026	180,195	0.01%
Prosus NV	200,000	3.26%	19/1/2027	180,154	0.01%
BCEG HongKong Co., Ltd.	200,000	2.22%	2/7/2026	179,763	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.95%	12/11/2029	179,395	0.01%
Sinochem Offshore Capital Co., Ltd.	200,000	1.63%	29/10/2025	178,923	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	3.88%	19/6/2029	178,581	0.01%
Huarong Finance II Co., Ltd.	200,000	4.63%	3/6/2026	178,337	0.01%
Tencent Holdings Ltd.	250,000	3.84%	22/4/2051	178,230	0.01%
China Government International Bond	200,000	2.13%	3/12/2029	177,625	0.01%
Tencent Music Entertainment Group	200,000	1.38%	3/9/2025	177,507	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	200,000	3.00%	10/12/2029	177,108	0.01%
Chongqing International Logistics Hub Park Construction Co., Ltd.	200,000	4.30%	26/9/2024	176,635	0.01%
Sunny Express Enterprises Corp.	200,000	3.13%	23/4/2030	176,398	0.01%
Guangzhou Development District Holding Group Co., Ltd.	200,000	2.85%	19/1/2027	176,231	0.01%
Gansu Provincial Highway Aviation Tourism Investment Group Co., Ltd.	200,000	4.90%	30/3/2025	176,015	0.01%
JD.com, Inc.	200,000	3.38%	14/1/2030	175,162	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.70%	13/5/2030	174,938	0.01%
Joy Treasure Assets Holdings, Inc.	200,000	1.88%	17/11/2025	174,732	0.01%
Yieldking Investment Ltd.	200,000	2.80%	18/8/2026	174,690	0.01%
Shanghai Port Group BVI Development Co., Ltd.	200,000	2.85%	11/9/2029	174,566	0.01%
Haitong International Securities Group Ltd.	200,000	2.13%	20/5/2026	173,941	0.01%
China Great Wall International Holdings III Ltd.	200,000	3.88%	31/8/2027	173,007	0.01%
Far East Horizon Ltd.	200,000	3.38%	18/2/2025	172,548	0.01%
Jinan Urban Construction International Investment Co., Ltd.	200,000	2.40%	23/9/2026	170,333	0.01%
CITIC Ltd.	200,000	2.85%	25/2/2030	169,270	0.01%
China Modern Dairy Holdings Ltd.	200,000	2.13%	14/7/2026	169,224	0.01%
Sinosing Services Pte Ltd.	200,000	2.63%	20/2/2030	168,965	0.01%
Joy Treasure Assets Holdings, Inc.	200,000	3.50%	24/9/2029	168,186	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.30%	8/1/2031	167,983	0.01%
China Government International Bond	200,000	1.75%	26/10/2031	167,438	0.01%
Huarong Finance 2019 Co., Ltd.	200,000	4.50%	29/5/2029	166,177	0.01%
BOC Aviation Ltd.	200,000	2.63%	17/9/2030	165,758	0.01%
Three Gorges Finance I Cayman Islands Ltd.	200,000	2.15%	22/9/2030	165,441	0.01%
ZhongAn Online P&C Insurance Co., Ltd.	200,000	3.50%	8/3/2026	165,171	0.01%
Amipeace Ltd.	200,000	2.25%	22/10/2030	163,987	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	3.00%	22/9/2030	163,738	0.01%
China Cinda 2020 I Management Ltd.	200,000	3.00%	20/1/2031	162,958	0.01%
Tencent Holdings Ltd.	200,000	2.39%	3/6/2030	162,876	0.01%
Central Plaza Development Ltd.	200,000	4.65%	19/1/2026	161,579	0.01%
ENN Energy Holdings Ltd.	200,000	2.63%	17/9/2030	161,315	0.01%
Sinopec Group Overseas Development 2017 Ltd.	200,000	4.00%	13/9/2047	160,556	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State Grid Overseas Investment BVI Ltd.	200,000	1.63%	5/8/2030	160,262	0.01%
Foxconn Far East Ltd.	200,000	2.50%	28/10/2030	160,240	0.01%
GLP China Holdings Ltd.	225,000	2.95%	29/3/2026	159,607	0.01%
Alibaba Group Holding Ltd.	200,000	2.13%	9/2/2031	158,933	0.01%
Tencent Holdings Ltd.	200,000	3.93%	19/1/2038	158,052	0.01%
Contemporary Ruiding Development Ltd.	200,000	2.63%	17/9/2030	156,822	0.01%
China Government International Bond	200,000	2.75%	3/12/2039	156,785	0.01%
China Overseas Grand Oceans Finance IV Cayman Ltd.	200,000	2.45%	9/2/2026	155,384	0.01%
Joy Treasure Assets Holdings, Inc.	200,000	2.75%	17/11/2030	153,641	0.01%
Weibo Corp.	200,000	3.38%	8/7/2030	153,522	0.01%
Huarong Finance 2019 Co., Ltd.	200,000	3.38%	24/2/2030	151,877	0.01%
Prosus NV	200,000	4.99%	19/1/2052	144,375	0.01%
Xiaomi Best Time International Ltd.	200,000	2.88%	14/7/2031	144,080	0.01%
Prosus NV	225,000	4.03%	3/8/2050	143,472	0.01%
Huarong Finance 2017 Co., Ltd.	200,000	4.95%	7/11/2047	137,853	0.01%
Longfor Group Holdings Ltd.	200,000	3.85%	13/1/2032	134,378	0.01%
Fuqing Investment Management Ltd.	200,000	3.25%	23/6/2025	133,971	0.01%
Alibaba Group Holding Ltd.	200,000	2.70%	9/2/2041	128,633	0.01%
China Government International Bond	200,000	2.25%	21/10/2050	127,004	0.01%
Tencent Holdings Ltd.	200,000	3.29%	3/6/2060	119,941	0.01%
Baidu, Inc.	125,000	3.63%	6/7/2027	115,128	0.01%
Baidu, Inc.	100,000	4.13%	30/6/2025	96,008	0.01%
Alibaba Group Holding Ltd.	100,000	4.50%	28/11/2034	89,440	0.01%
Alibaba Group Holding Ltd.	100,000	4.00%	6/12/2037	81,462	0.01%
Baidu, Inc.	75,000	4.38%	29/3/2028	70,758	0.01%
				49,340,053	3.30%
Colombia 0.02% (2021: 0.02%)					
Transportadora de Gas Internacional SA ESP	200,000	5.55%	1/11/2028	184,664	0.01%
SURA Asset Management SA	100,000	4.88%	17/4/2024	99,541	0.01%
				284,205	0.02%
Croatia 0.01% (2021: 0.03%)					
Croatia Government International Bond	200,000	6.00%	26/1/2024	201,294	0.01%
				201,294	0.01%
Denmark 0.09% (2021: 0.12%)					
Danske Bank A/S^	500,000	3.77%	28/3/2025	483,669	0.03%
Danske Bank A/S^	375,000	1.55%	10/9/2027	320,741	0.02%
AP Moller-Maersk A/S	200,000	4.50%	20/6/2029	189,404	0.01%
Danske Bank A/S	200,000	4.38%	12/6/2028	184,640	0.01%
Kommunekredit	200,000	0.50%	28/1/2026	177,469	0.01%
Danske Bank A/S^	50,000	3.24%	20/12/2025	46,753	0.01%
				1,402,676	0.09%
Finland 0.15% (2021: 0.18%)					
Finland Government International Bond	500,000	0.88%	20/5/2030	396,595	0.03%
Nordea Bank Abp	450,000	1.50%	30/9/2026	390,729	0.03%
Nordea Bank Abp	200,000	5.38%	22/9/2027	200,907	0.01%
Nordea Bank Abp	200,000	4.75%	22/9/2025	198,619	0.01%
Kuntarahoitus OYJ	200,000	2.50%	15/11/2023	195,781	0.01%
Nordea Bank Abp	200,000	3.60%	6/6/2025	193,080	0.01%
Finnvera OYJ	200,000	1.13%	27/10/2026	176,616	0.01%
Kuntarahoitus OYJ	200,000	0.88%	2/9/2026	176,436	0.01%
UPM-Kymmene OYJ	150,000	7.45%	26/11/2027	159,076	0.01%
Finnvera OYJ	100,000	2.38%	4/6/2025	95,154	0.01%
Nordea Bank Abp^	100,000	4.63%	13/9/2033	92,150	0.01%
				2,275,143	0.15%
France 1.85% (2021: 1.88%)					
Credit Agricole SA^	1,050,000	1.25%	26/1/2027	919,612	0.06%
Dexia Credit Local SA	850,000	1.63%	16/10/2024	804,091	0.05%
BNP Paribas SA^	750,000	4.71%	10/1/2025	741,978	0.05%
Caisse d'Amortissement de la Dette Sociale	750,000	1.13%	29/11/2024	701,429	0.05%
Societe Generale SA	700,000	2.63%	16/10/2024	662,176	0.04%
BPCE SA	675,000	4.75%	19/7/2027	659,047	0.04%
Caisse d'Amortissement de la Dette Sociale	825,000	1.00%	21/10/2030	646,889	0.04%
Societe Generale SA	770,000	3.00%	22/1/2030	627,648	0.04%
Electricite de France SA	650,000	4.50%	21/9/2028	615,774	0.04%
Agence Francaise de Developpement EPIC	600,000	3.13%	30/6/2024	584,554	0.04%
Caisse d'Amortissement de la Dette Sociale	700,000	1.38%	20/1/2031	563,463	0.04%
Caisse d'Amortissement de la Dette Sociale	600,000	1.25%	28/10/2026	533,837	0.04%
WEA Finance LLC/Westfield UK & Europe Finance plc	550,000	3.75%	17/9/2024	519,853	0.03%
Caisse d'Amortissement de la Dette Sociale	550,000	0.38%	27/5/2024	516,771	0.03%
Caisse d'Amortissement de la Dette Sociale	600,000	2.13%	26/1/2032	504,555	0.03%
Orange SA	400,000	9.00%	1/3/2031	489,306	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Caisse d'Amortissement de la Dette Sociale	485,000	3.38%	20/3/2024	476,465	0.03%
Banque Federative du Credit Mutuel SA	500,000	2.38%	21/11/2024	472,772	0.03%
Caisse d'Amortissement de la Dette Sociale	500,000	0.63%	18/2/2026	444,282	0.03%
BNP Paribas SA	450,000	4.40%	14/8/2028	424,958	0.03%
Danone SA	450,000	2.95%	2/11/2026	418,979	0.03%
Electricite de France SA	400,000	6.95%	26/1/2039	413,394	0.03%
TotalEnergies Capital International SA	425,000	2.43%	10/1/2025	405,990	0.03%
BNP Paribas SA^	500,000	2.87%	19/4/2032	391,253	0.03%
BNP Paribas SA	400,000	3.38%	9/1/2025	385,429	0.03%
AXA SA	315,000	8.60%	15/12/2030	380,076	0.03%
BPCE SA	375,000	4.00%	15/4/2024	368,613	0.02%
BPCE SA^	400,000	2.05%	19/10/2027	346,054	0.02%
BNP Paribas SA^	400,000	2.16%	15/9/2029	326,339	0.02%
Air Liquide Finance SA	350,000	2.50%	27/9/2026	322,864	0.02%
Societe Generale SA^	375,000	1.79%	9/6/2027	322,312	0.02%
BNP Paribas SA	300,000	3.80%	10/1/2024	294,847	0.02%
Banque Federative du Credit Mutuel SA	300,000	4.75%	13/7/2027	292,549	0.02%
BPCE SA	300,000	4.88%	1/4/2026	285,199	0.02%
Credit Agricole SA	300,000	2.02%	11/1/2027	270,153	0.02%
BNP Paribas SA^	300,000	4.38%	1/3/2033	265,852	0.02%
BNP Paribas SA^	275,000	2.82%	19/11/2025	260,139	0.02%
Societe Generale SA	270,000	2.63%	22/1/2025	253,886	0.02%
BPCE SA	275,000	1.00%	20/1/2026	241,029	0.02%
Credit Agricole SA	250,000	3.25%	4/10/2024	240,905	0.02%
Societe Generale SA	250,000	4.25%	14/4/2025	240,009	0.02%
BNP Paribas SA	250,000	4.63%	13/3/2027	238,438	0.02%
Dexia Credit Local SA	250,000	0.50%	16/7/2024	233,905	0.02%
Societe Generale SA	350,000	3.63%	1/3/2041	227,128	0.02%
BPCE SA	250,000	3.25%	11/1/2028	224,212	0.02%
BNP Paribas SA^	270,000	3.05%	13/1/2031	222,411	0.02%
BNP Paribas SA^	300,000	2.59%	12/8/2035	219,977	0.01%
Credit Agricole SA^	250,000	4.00%	10/1/2033	217,820	0.01%
TotalEnergies Capital International SA	300,000	3.13%	29/5/2050	213,313	0.01%
Credit Agricole SA	210,000	4.38%	17/3/2025	202,732	0.01%
TotalEnergies Capital International SA	225,000	2.83%	10/1/2030	198,872	0.01%
BPCE SA	200,000	5.15%	21/7/2024	196,124	0.01%
BNP Paribas SA^	225,000	1.68%	30/6/2027	194,867	0.01%
Caisse d'Amortissement de la Dette Sociale	200,000	3.00%	17/5/2025	193,179	0.01%
AXA SA^	200,000	5.13%	17/1/2047	190,771	0.01%
BNP Paribas SA^	200,000	5.20%	10/1/2030	190,749	0.01%
BPCE SA^	250,000	2.28%	20/1/2032	187,534	0.01%
Societe Generale SA^	200,000	6.22%	15/6/2033	187,335	0.01%
Societe Generale SA	200,000	4.00%	12/1/2027	185,761	0.01%
BNP Paribas SA	200,000	3.50%	16/11/2027	183,340	0.01%
BPCE SA^	250,000	3.12%	19/10/2032	182,259	0.01%
Societe Generale SA	200,000	1.38%	8/7/2025	181,506	0.01%
Orange SA	185,000	5.38%	13/1/2042	179,170	0.01%
Agence Francaise de Developpement EPIC	200,000	0.63%	22/1/2026	177,871	0.01%
SFIL SA	200,000	0.63%	9/2/2026	177,325	0.01%
La Mondiale SAM^	200,000	4.80%	18/1/2048	174,092	0.01%
Sanofi	175,000	3.63%	19/6/2028	167,065	0.01%
Electricite de France SA	170,000	3.63%	13/10/2025	163,417	0.01%
BPCE SA^	250,000	3.58%	19/10/2042	163,311	0.01%
Electricite de France SA	200,000	5.00%	21/9/2048	162,089	0.01%
Electricite de France SA	200,000	4.95%	13/10/2045	160,581	0.01%
Sodexo, Inc.	200,000	2.72%	16/4/2031	158,256	0.01%
Electricite de France SA	170,000	5.60%	27/1/2040	156,713	0.01%
BNP Paribas SA	250,000	2.82%	26/1/2041	155,099	0.01%
Airbus SE	190,000	3.95%	10/4/2047	154,951	0.01%
Societe Generale SA^	200,000	2.89%	9/6/2032	153,952	0.01%
Pernod Ricard SA	150,000	3.25%	8/6/2026	142,563	0.01%
Electricite de France SA	200,000	4.50%	4/12/2069	139,008	0.01%
BPCE SA^	150,000	1.65%	6/10/2026	133,337	0.01%
Societe Generale SA^	150,000	2.80%	19/1/2028	131,030	0.01%
Orange SA	125,000	5.50%	6/2/2044	123,127	0.01%
Electricite de France SA	150,000	5.25%	13/10/2055	118,966	0.01%
BNP Paribas SA^	150,000	3.13%	20/1/2033	118,261	0.01%
TotalEnergies Capital International SA	155,000	3.46%	12/7/2049	116,551	0.01%
Credit Agricole SA	175,000	2.81%	11/1/2041	108,844	0.01%
Lafarge SA	100,000	7.13%	15/7/2036	105,745	0.01%
WEA Finance LLC	150,000	4.63%	20/9/2048	101,329	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TotalEnergies Capital SA	100,000	3.88%	11/10/2028	96,669	0.01%
BPCE SA	100,000	2.38%	14/1/2025	93,160	0.01%
Airbus SE	100,000	3.15%	10/4/2027	92,969	0.01%
Vinci SA	100,000	3.75%	10/4/2029	91,797	0.01%
Credit Agricole SA^	100,000	1.91%	16/6/2026	91,177	0.01%
Electricite de France SA	100,000	6.00%	22/1/2114	88,257	0.01%
Electricite de France SA	100,000	4.88%	22/1/2044	80,811	0.01%
Air Liquide Finance SA	100,000	3.50%	27/9/2046	76,862	0.01%
TotalEnergies Capital International SA	100,000	2.99%	29/6/2041	74,645	0.01%
WEA Finance LLC	75,000	4.13%	20/9/2028	64,422	0.00%
WEA Finance LLC	70,000	2.88%	15/1/2027	60,065	0.00%
Legrand France SA	55,000	8.50%	15/2/2025	59,347	0.00%
Pernod Ricard SA	50,000	5.50%	15/1/2042	49,708	0.00%
Societe Generale SA	50,000	4.25%	19/8/2026	46,705	0.00%
				27,616,811	1.85%
Germany 2.08% (2021: 2.10%)					
KFW	1,725,000	1.25%	31/1/2025	1,614,779	0.11%
KFW	1,400,000	2.63%	28/2/2024	1,365,628	0.09%
KFW	1,350,000	1.00%	1/10/2026	1,199,141	0.08%
KFW	1,100,000	2.50%	20/11/2024	1,058,293	0.07%
State of North Rhine-Westphalia Germany	1,000,000	0.63%	28/4/2023	987,023	0.07%
FMS Wertmanagement	1,000,000	2.75%	30/1/2024	977,937	0.07%
Landeskreditbank Baden-Wuerttemberg Foerderbank	950,000	2.00%	23/7/2024	911,263	0.06%
KFW	1,000,000	0.38%	18/7/2025	904,500	0.06%
KFW	920,000	3.00%	20/5/2027	877,342	0.06%
Deutsche Bank AG	900,000	3.70%	30/5/2024	873,500	0.06%
Landwirtschaftliche Rentenbank	875,000	0.88%	30/3/2026	783,170	0.05%
Deutsche Telekom International Finance BV	650,000	8.75%	15/6/2030	766,929	0.05%
Deutsche Bank AG^	625,000	3.96%	26/11/2025	597,594	0.04%
NRW Bank	600,000	0.63%	19/5/2025	548,147	0.04%
Bayer US Finance II LLC	575,000	4.38%	15/12/2028	540,934	0.04%
KFW	600,000	0.63%	22/1/2026	537,106	0.04%
KFW	550,000	1.38%	5/8/2024	522,223	0.03%
KFW	550,000	0.50%	20/9/2024	512,818	0.03%
Landwirtschaftliche Rentenbank	500,000	2.00%	13/1/2025	476,002	0.03%
KFW	500,000	0.25%	8/3/2024	474,043	0.03%
Mercedes-Benz Finance North America LLC	375,000	8.50%	18/1/2031	462,154	0.03%
Volkswagen Group of America Finance LLC	450,000	4.75%	13/11/2028	438,449	0.03%
Siemens Financieringsmaatschappij NV	425,000	3.25%	27/5/2025	410,170	0.03%
Deutsche Bank AG^	550,000	3.73%	14/1/2032	405,064	0.03%
BMW US Capital LLC	400,000	3.90%	9/4/2025	391,764	0.03%
Siemens Financieringsmaatschappij NV	450,000	4.20%	16/3/2047	391,365	0.03%
Volkswagen Group of America Finance LLC	400,000	3.35%	13/5/2025	382,370	0.03%
Mercedes-Benz Finance North America LLC	400,000	0.75%	1/3/2024	380,000	0.03%
KFW	400,000	2.88%	3/4/2028	376,188	0.02%
Siemens Financieringsmaatschappij NV	500,000	2.88%	11/3/2041	370,725	0.02%
Bayer US Finance II LLC	350,000	5.50%	15/8/2025	344,868	0.02%
Siemens Financieringsmaatschappij NV	325,000	6.13%	17/8/2026	336,542	0.02%
Landwirtschaftliche Rentenbank	425,000	0.88%	3/9/2030	334,650	0.02%
Daimler Trucks Finance North America LLC	375,000	2.38%	14/12/2028	315,885	0.02%
Mercedes-Benz Finance North America LLC	375,000	2.45%	2/3/2031	306,575	0.02%
Landwirtschaftliche Rentenbank	330,000	1.75%	27/7/2026	301,933	0.02%
KFW	525,000	0.00%	18/4/2036	300,008	0.02%
Deutsche Telekom International Finance BV	325,000	4.88%	6/3/2042	290,181	0.02%
NRW Bank	300,000	1.88%	31/7/2024	287,023	0.02%
Siemens Financieringsmaatschappij NV	300,000	3.40%	16/3/2027	282,651	0.02%
Deutsche Bank AG^	300,000	2.31%	16/11/2027	254,872	0.02%
Landwirtschaftliche Rentenbank	250,000	2.38%	10/6/2025	238,205	0.02%
Siemens Financieringsmaatschappij NV	250,000	0.65%	11/3/2024	237,519	0.02%
Deutsche Bank AG^	300,000	3.04%	28/5/2032	227,383	0.02%
Bayer US Finance II LLC	250,000	4.20%	15/7/2034	215,810	0.01%
Deutsche Telekom International Finance BV	225,000	3.60%	19/1/2027	212,974	0.01%
Deutsche Bank AG^	225,000	1.45%	1/4/2025	209,088	0.01%
BMW US Capital LLC	220,000	2.80%	11/4/2026	205,774	0.01%
Deutsche Bank AG	225,000	1.69%	19/3/2026	201,875	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	200,000	5.88%	23/5/2042	199,111	0.01%
Landwirtschaftliche Rentenbank	200,000	1.88%	17/4/2023	198,335	0.01%
Volkswagen Group of America Finance LLC	200,000	4.63%	13/11/2025	196,441	0.01%
Mercedes-Benz Finance North America LLC	200,000	3.30%	19/5/2025	192,220	0.01%
Deutsche Pfandbriefbank AG	200,000	0.50%	19/1/2024	190,567	0.01%
BMW US Capital LLC	200,000	4.15%	9/4/2030	190,336	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BMW US Capital LLC	200,000	3.75%	12/4/2028	188,840	0.01%
Erste Abwicklungsanstalt	200,000	0.88%	30/10/2024	186,566	0.01%
Mercedes-Benz Finance North America LLC	175,000	5.25%	29/11/2027	176,116	0.01%
Mercedes-Benz Finance North America LLC	175,000	5.38%	26/11/2025	176,069	0.01%
Mercedes-Benz Finance North America LLC	175,000	5.50%	27/11/2024	176,017	0.01%
Fresenius Medical Care US Finance III, Inc.	200,000	3.75%	15/6/2029	169,084	0.01%
Deutsche Bank AG	175,000	4.10%	13/1/2026	167,218	0.01%
BMW US Capital LLC	175,000	3.95%	14/8/2028	165,154	0.01%
Deutsche Telekom International Finance BV	165,000	4.38%	21/6/2028	158,351	0.01%
NRW Bank	150,000	4.63%	4/11/2025	150,353	0.01%
Deutsche Bank AG^	150,000	6.12%	14/7/2026	149,228	0.01%
Fresenius Medical Care US Finance III, Inc.	200,000	3.00%	1/12/2031	149,221	0.01%
Aroundtown SA	200,000	5.38%	21/3/2029	148,536	0.01%
Deutsche Bank AG^	200,000	3.74%	7/1/2033	143,176	0.01%
Landwirtschaftliche Rentenbank	150,000	0.50%	27/5/2025	136,705	0.01%
Siemens Financieringsmaatschappij NV	150,000	4.40%	27/5/2045	133,810	0.01%
BMW US Capital LLC	150,000	1.25%	12/8/2026	131,324	0.01%
Bayer US Finance II LLC	150,000	4.63%	25/6/2038	130,891	0.01%
KFW	130,000	2.00%	2/5/2025	123,074	0.01%
Deutsche Bank AG^	150,000	3.55%	18/9/2031	120,437	0.01%
Bayer US Finance II LLC	150,000	4.40%	15/7/2044	118,272	0.01%
Bayer US Finance II LLC	125,000	5.88%	15/4/2038	117,197	0.01%
EMD Finance LLC	120,000	3.25%	19/3/2025	115,225	0.01%
KFW	125,000	1.75%	14/9/2029	108,045	0.01%
E.ON International Finance BV	100,000	6.65%	30/4/2038	101,470	0.01%
Landwirtschaftliche Rentenbank	100,000	2.50%	15/11/2027	92,590	0.01%
Deutsche Telekom International Finance BV	100,000	4.75%	21/6/2038	90,380	0.01%
Mercedes-Benz Finance North America LLC	100,000	1.45%	2/3/2026	89,484	0.01%
Bayer US Finance II LLC	105,000	4.70%	15/7/2064	83,577	0.01%
BMW US Capital LLC	85,000	3.30%	6/4/2027	79,405	0.01%
Bayer US Finance II LLC	75,000	3.95%	15/4/2045	54,279	0.00%
Mercedes-Benz Finance North America LLC	50,000	3.45%	6/1/2027	46,960	0.00%
Deutsche Telekom AG	25,000	3.63%	21/1/2050	18,028	0.00%
				31,002,529	2.08%
Hong Kong 0.47% (2021: 0.43%)					
AIA Group Ltd.	600,000	3.60%	9/4/2029	548,098	0.04%
Airport Authority	500,000	1.63%	4/2/2031	391,731	0.03%
CLP Power Hong Kong Financing Ltd.	350,000	3.38%	26/10/2027	326,184	0.02%
Hutchison Whampoa International 14 Ltd.	300,000	3.63%	31/10/2024	291,356	0.02%
Hong Kong Government International Bond	300,000	0.63%	2/2/2026	268,953	0.02%
Bank of East Asia Ltd.^	250,000	4.00%	29/5/2030	229,194	0.02%
Bank of Communications Hong Kong Ltd.^	250,000	2.30%	8/7/2031	224,861	0.02%
AIA Group Ltd.	250,000	3.38%	7/4/2030	222,267	0.02%
AIA Group Ltd.	200,000	5.63%	25/10/2027	203,804	0.02%
Hong Kong Government International Bond	200,000	2.50%	28/5/2024	194,136	0.01%
Swire Pacific MTN Financing Ltd.	200,000	3.00%	5/7/2024	193,269	0.01%
HKT Capital No 2 Ltd.	200,000	3.63%	2/4/2025	191,569	0.01%
Hong Kong Sukuk 2017 Ltd.	200,000	3.13%	28/2/2027	190,371	0.01%
HKT Capital No 4 Ltd.	200,000	3.00%	14/7/2026	184,762	0.01%
Airport Authority^	200,000	2.10%	Perpetual	181,926	0.01%
HPHT Finance 21 Ltd.	200,000	2.00%	19/3/2026	180,775	0.01%
Airport Authority	200,000	1.75%	12/1/2027	180,232	0.01%
HKT Capital No 5 Ltd.	200,000	3.25%	30/9/2029	172,805	0.01%
AIA Group Ltd.	200,000	4.50%	16/3/2046	170,713	0.01%
Swire Pacific Financing HK Ltd.	200,000	2.88%	30/1/2030	170,606	0.01%
Wharf REIC Finance BVI Ltd.	200,000	2.88%	7/5/2030	169,612	0.01%
Sun Hung Kai Properties Capital Market Ltd.	200,000	2.75%	13/5/2030	168,095	0.01%
Nan Fung Treasury Ltd.	200,000	3.63%	27/8/2030	163,580	0.01%
JMH Co., Ltd.	200,000	2.50%	9/4/2031	162,079	0.01%
Castle Peak Power Finance Co., Ltd.	200,000	2.20%	22/6/2030	161,982	0.01%
Hongkong Electric Finance Ltd.	200,000	2.25%	9/6/2030	161,568	0.01%
Hong Kong Government International Bond	200,000	1.38%	2/2/2031	160,241	0.01%
MTR Corp., Ltd.	200,000	1.63%	19/8/2030	159,534	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	200,000	2.25%	15/7/2031	156,694	0.01%
China Ping An Insurance Overseas Holdings Ltd.	200,000	2.85%	12/8/2031	152,758	0.01%
Link Finance Cayman 2009 Ltd.	150,000	3.60%	3/9/2024	146,269	0.01%
Airport Authority	200,000	3.50%	12/1/2062	144,430	0.01%
AIA Group Ltd.	200,000	3.20%	16/9/2040	143,490	0.01%
Airport Authority	200,000	3.25%	12/1/2052	142,760	0.01%
Hong Kong Government International Bond	200,000	2.38%	2/2/2051	123,810	0.01%
				7,034,514	0.47%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hungary 0.10% (2021: 0.10%)					
Hungary Government International Bond	600,000	2.13%	22/9/2031	443,762	0.03%
Hungary Government International Bond	250,000	5.25%	16/6/2029	239,342	0.02%
Hungary Government International Bond	200,000	5.38%	25/3/2024	199,808	0.02%
Hungary Government International Bond	180,000	7.63%	29/3/2041	196,179	0.01%
Hungary Government International Bond	200,000	5.50%	16/6/2034	187,685	0.01%
Hungary Government International Bond	250,000	3.13%	21/9/2051	150,785	0.01%
				1,417,561	0.10%
India 0.41% (2021: 0.38%)					
State Bank of India	400,000	4.38%	24/1/2024	395,081	0.03%
Reliance Industries Ltd.	450,000	3.63%	12/1/2052	298,474	0.02%
Reliance Industries Ltd.	300,000	4.13%	28/1/2025	290,717	0.02%
Export-Import Bank of India	300,000	3.38%	5/8/2026	280,921	0.02%
Export-Import Bank of India	300,000	3.88%	1/2/2028	278,216	0.02%
Power Finance Corp., Ltd.	300,000	4.50%	18/6/2029	276,019	0.02%
Power Finance Corp., Ltd.	300,000	3.95%	23/4/2030	262,996	0.02%
NTPC Ltd.	250,000	4.25%	26/2/2026	240,943	0.02%
ICICI Bank Ltd.	250,000	4.00%	18/3/2026	238,533	0.02%
ONGC Videsh Vankorneft Pte Ltd.	250,000	3.75%	27/7/2026	233,839	0.02%
Reliance Industries Ltd.	250,000	3.67%	30/11/2027	231,347	0.02%
Reliance Industries Ltd.	250,000	2.88%	12/1/2032	202,835	0.01%
Power Finance Corp., Ltd.	200,000	6.15%	6/12/2028	202,391	0.01%
State Bank of India	200,000	4.88%	17/4/2024	198,189	0.01%
Bharti Airtel Ltd.	200,000	4.38%	10/6/2025	193,923	0.01%
ABJA Investment Co. Pte Ltd.	200,000	5.45%	24/1/2028	193,441	0.01%
Oil India Ltd.	200,000	5.13%	4/2/2029	191,782	0.01%
BPRL International Singapore Pte Ltd.	200,000	4.38%	18/1/2027	187,893	0.01%
REC Ltd.	200,000	4.63%	22/3/2028	187,686	0.01%
Adani Transmission Step-One Ltd.	200,000	4.00%	3/8/2026	178,171	0.01%
REC Ltd.	200,000	2.25%	1/9/2026	176,187	0.01%
Adani Ports & Special Economic Zone Ltd.	200,000	4.20%	4/8/2027	176,007	0.01%
Export-Import Bank of India	200,000	3.25%	15/1/2030	173,865	0.01%
Bharti Airtel Ltd.	200,000	3.25%	3/6/2031	169,210	0.01%
Adani Ports & Special Economic Zone Ltd.	200,000	4.38%	3/7/2029	168,023	0.01%
Adani Electricity Mumbai Ltd.	200,000	3.95%	12/2/2030	151,652	0.01%
Indian Railway Finance Corp., Ltd.	200,000	3.95%	13/2/2050	144,367	0.01%
UPL Corp., Ltd.	100,000	4.50%	8/3/2028	84,869	0.01%
Adani Ports & Special Economic Zone Ltd.	100,000	5.00%	2/8/2041	71,210	0.01%
Reliance Industries Ltd.	50,000	4.88%	10/2/2045	42,454	0.00%
				6,121,241	0.41%
Indonesia 1.09% (2021: 1.09%)					
Indonesia Government International Bond	1,000,000	5.88%	15/1/2024	1,010,060	0.07%
Perusahaan Penerbit SBSN Indonesia III	1,000,000	4.55%	29/3/2026	999,374	0.07%
Perusahaan Penerbit SBSN Indonesia III	800,000	4.45%	20/2/2029	787,312	0.05%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	600,000	4.13%	15/5/2027	567,726	0.04%
Indonesia Government International Bond	550,000	5.25%	8/1/2047	534,245	0.04%
Indonesia Asahan Aluminium Persero PT	500,000	4.75%	15/5/2025	489,919	0.03%
Freeport Indonesia PT	500,000	5.32%	14/4/2032	459,713	0.03%
Indonesia Government International Bond	600,000	3.50%	14/2/2050	446,137	0.03%
Indonesia Government International Bond	400,000	4.75%	8/1/2026	400,479	0.03%
Minejesa Capital BV	450,000	4.63%	10/8/2030	396,257	0.03%
Indonesia Government International Bond	300,000	8.50%	12/10/2035	380,236	0.03%
Indonesia Government International Bond	400,000	3.50%	11/1/2028	380,040	0.03%
Indonesia Government International Bond	400,000	3.85%	15/10/2030	377,377	0.03%
Indonesia Government International Bond	300,000	7.75%	17/1/2038	360,246	0.03%
Indonesia Government International Bond	375,000	4.63%	15/4/2043	343,475	0.02%
Perusahaan Penerbit SBSN Indonesia III	375,000	2.80%	23/6/2030	329,334	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	400,000	4.88%	17/7/2049	314,684	0.02%
Pertamina Persero PT	300,000	6.45%	30/5/2044	299,414	0.02%
Perusahaan Penerbit SBSN Indonesia III	300,000	4.40%	1/3/2028	296,328	0.02%
Indonesia Government International Bond	300,000	4.65%	20/9/2032	294,974	0.02%
Indonesia Government International Bond	300,000	5.25%	17/1/2042	294,682	0.02%
Indonesia Government International Bond	300,000	5.13%	15/1/2045	290,772	0.02%
Pelabuhan Indonesia Persero PT	300,000	4.25%	5/5/2025	289,457	0.02%
Indonesia Government International Bond	250,000	6.63%	17/2/2037	283,434	0.02%
Indonesia Government International Bond	300,000	2.85%	14/2/2030	269,330	0.02%
Indonesia Government International Bond	200,000	6.75%	15/1/2044	224,462	0.02%
Pertamina Persero PT	300,000	4.15%	25/2/2060	214,283	0.02%
Indonesia Government International Bond	250,000	4.20%	15/10/2050	206,757	0.02%
Perusahaan Penerbit SBSN Indonesia III	200,000	4.70%	6/6/2032	197,681	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.45%	21/5/2028	197,129	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pelabuhan Indonesia Persero PT	200,000	4.88%	1/10/2024	196,936	0.01%
Bank Mandiri Persero Tbk PT	200,000	3.75%	11/4/2024	195,748	0.01%
Indonesia Government International Bond	200,000	5.35%	11/2/2049	195,267	0.01%
Pertamina Persero PT	200,000	6.00%	3/5/2042	189,761	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	6.25%	25/1/2049	189,121	0.01%
Indonesia Asahan Aluminium Persero PT	200,000	6.76%	15/11/2048	186,899	0.01%
Pertamina Persero PT	200,000	5.63%	20/5/2043	183,117	0.01%
Pertamina Persero PT	200,000	3.65%	30/7/2029	182,837	0.01%
Indonesia Government International Bond	200,000	3.55%	31/3/2032	181,801	0.01%
Tower Bersama Infrastructure Tbk PT	200,000	2.75%	20/1/2026	180,585	0.01%
Hutama Karya Persero PT	200,000	3.75%	11/5/2030	180,393	0.01%
Indonesia Government International Bond	200,000	4.35%	11/1/2048	172,377	0.01%
Pertamina Persero PT	200,000	3.10%	27/8/2030	172,108	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	2.55%	9/6/2031	169,744	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.25%	24/10/2042	169,484	0.01%
Indonesia Government International Bond	200,000	4.30%	31/3/2052	169,305	0.01%
Indonesia Government International Bond	200,000	4.45%	15/4/2070	167,948	0.01%
Indonesia Government International Bond	200,000	2.15%	28/7/2031	166,483	0.01%
Indofood CBP Sukses Makmur Tbk PT	200,000	3.40%	9/6/2031	165,541	0.01%
Pertamina Persero PT	200,000	2.30%	9/2/2031	161,879	0.01%
Pertamina Persero PT	200,000	4.18%	21/1/2050	153,298	0.01%
LLPL Capital Pte Ltd.	170,640	6.88%	4/2/2039	148,787	0.01%
Indofood CBP Sukses Makmur Tbk PT	200,000	4.75%	9/6/2051	146,471	0.01%
Indonesia Government International Bond	200,000	3.05%	12/3/2051	144,882	0.01%
Indonesia Government International Bond	200,000	3.20%	23/9/2061	136,717	0.01%
				16,242,806	1.09%
Ireland 0.42% (2021: 0.45%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	975,000	2.45%	29/10/2026	852,691	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	590,000	1.65%	29/10/2024	544,830	0.04%
Avolon Holdings Funding Ltd.	500,000	4.25%	15/4/2026	453,665	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	550,000	3.30%	30/1/2032	429,722	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	450,000	3.00%	29/10/2028	377,681	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	350,000	6.50%	15/7/2025	355,551	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	350,000	4.45%	3/4/2026	335,554	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	275,000	1.75%	29/10/2024	253,597	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	350,000	3.85%	29/10/2041	247,224	0.02%
Avolon Holdings Funding Ltd.	275,000	3.25%	15/2/2027	236,098	0.02%
Bank of Ireland Group plc^	275,000	2.03%	30/9/2027	232,176	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	225,000	3.15%	15/2/2024	218,224	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	225,000	4.45%	1/10/2025	216,590	0.01%
Avolon Holdings Funding Ltd.	268,000	2.53%	18/11/2027	216,360	0.01%
Bank of Ireland Group plc^	200,000	6.25%	16/9/2026	199,131	0.01%
Avolon Holdings Funding Ltd.	200,000	2.88%	15/2/2025	184,781	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	3.65%	21/7/2027	181,192	0.01%
AIB Group plc^	175,000	7.58%	14/10/2026	178,084	0.01%
CRH America Finance, Inc.	200,000	4.40%	9/5/2047	164,867	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	3.40%	29/10/2033	152,116	0.01%
Avolon Holdings Funding Ltd.	95,000	4.38%	1/5/2026	86,672	0.01%
Avolon Holdings Funding Ltd.	100,000	2.13%	21/2/2026	86,210	0.01%
CRH America Finance, Inc.	50,000	3.95%	4/4/2028	46,891	0.00%
Park Aerospace Holdings Ltd.	14,000	5.50%	15/2/2024	13,828	0.00%
				6,263,735	0.42%
Israel 0.21% (2021: 0.23%)					
State of Israel	600,000	3.80%	13/5/2060	469,897	0.03%
Israel Government International Bond	450,000	4.50%	30/1/2043	418,828	0.03%
State of Israel	400,000	3.38%	15/1/2050	306,266	0.02%
Israel Electric Corp., Ltd.	250,000	5.00%	12/11/2024	247,259	0.02%
Israel Electric Corp., Ltd.	250,000	4.25%	14/8/2028	235,750	0.02%
Israel Government International Bond	250,000	2.75%	3/7/2030	227,103	0.02%
ICL Group Ltd.	200,000	6.38%	31/5/2038	197,334	0.01%
Israel Government International Bond	200,000	2.88%	16/3/2026	190,111	0.01%
Israel Government International Bond	200,000	3.25%	17/1/2028	189,648	0.01%
State of Israel	200,000	2.50%	15/1/2030	178,794	0.01%
Israel Government International Bond	200,000	4.13%	17/1/2048	175,576	0.01%
Israel Government International Bond	200,000	4.50%	3/4/2120	174,776	0.01%
Israel Government International Bond	200,000	3.88%	3/7/2050	167,678	0.01%
				3,179,020	0.21%
Italy 0.41% (2021: 0.47%)					
Republic of Italy Government International Bond	650,000	2.38%	17/10/2024	612,263	0.04%
Republic of Italy Government International Bond	500,000	0.88%	6/5/2024	467,794	0.03%
Enel Finance International NV	550,000	2.25%	12/7/2031	402,995	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enel Finance International NV	500,000	1.88%	12/7/2028	397,322	0.03%
Intesa Sanpaolo SpA	375,000	7.00%	21/11/2025	383,015	0.03%
Enel Finance International NV	400,000	2.65%	10/9/2024	382,588	0.02%
Eni SpA	300,000	4.75%	12/9/2028	290,760	0.02%
Republic of Italy Government International Bond	300,000	5.38%	15/6/2033	286,935	0.02%
Republic of Italy Government International Bond	400,000	3.88%	6/5/2051	264,593	0.02%
Republic of Italy Government International Bond	300,000	2.88%	17/10/2029	248,811	0.02%
Republic of Italy Government International Bond	350,000	4.00%	17/10/2049	247,797	0.02%
Enel Finance International NV	250,000	5.00%	15/6/2032	225,501	0.01%
UniCredit SpA^	250,000	1.98%	3/6/2027	212,898	0.01%
Intesa Sanpaolo SpA^	200,000	8.25%	21/11/2033	202,958	0.01%
Eni SpA	200,000	4.25%	9/5/2029	185,234	0.01%
Enel Finance International NV	225,000	4.75%	25/5/2047	177,593	0.01%
Republic of Italy Government International Bond	200,000	1.25%	17/2/2026	173,843	0.01%
Enel Finance International NV	200,000	1.38%	12/7/2026	173,273	0.01%
UniCredit SpA^	200,000	3.13%	3/6/2032	151,173	0.01%
Enel Finance International NV	150,000	6.80%	15/9/2037	149,275	0.01%
Enel Finance International NV	150,000	3.50%	6/4/2028	131,959	0.01%
Intesa Sanpaolo SpA	175,000	4.70%	23/9/2049	124,359	0.01%
Enel Finance America LLC	200,000	2.88%	12/7/2041	122,881	0.01%
Enel Finance International NV	100,000	5.50%	15/6/2052	83,871	0.01%
Eni USA, Inc.	75,000	7.30%	15/11/2027	79,854	0.00%
				6,179,545	0.41%
Japan 2.45% (2021: 2.35%)					
Mitsubishi UFJ Financial Group, Inc.^	1,050,000	0.85%	15/9/2024	1,012,421	0.07%
NTT Finance Corp.	875,000	1.16%	3/4/2026	774,394	0.05%
Takeda Pharmaceutical Co., Ltd.	675,000	5.00%	26/11/2028	670,075	0.05%
Sumitomo Mitsui Financial Group, Inc.	700,000	0.51%	12/1/2024	666,032	0.04%
Japan Bank for International Cooperation	600,000	2.50%	23/5/2024	580,392	0.04%
Nomura Holdings, Inc.	650,000	2.33%	22/1/2027	569,795	0.04%
Nissan Motor Co., Ltd.	600,000	4.35%	17/9/2027	543,786	0.04%
Japan Bank for International Cooperation	600,000	0.63%	15/7/2025	541,403	0.04%
Sumitomo Mitsui Financial Group, Inc.	575,000	2.63%	14/7/2026	526,639	0.04%
Mizuho Financial Group, Inc.^	575,000	1.23%	22/5/2027	497,739	0.03%
Takeda Pharmaceutical Co., Ltd.	675,000	3.03%	9/7/2040	495,261	0.03%
Sumitomo Mitsui Trust Bank Ltd.	500,000	0.85%	25/3/2024	472,926	0.03%
Japan Bank for International Cooperation	500,000	3.50%	31/10/2028	471,219	0.03%
Nippon Life Insurance Co.^	475,000	5.10%	16/10/2044	464,289	0.03%
Japan Bank for International Cooperation	500,000	2.25%	4/11/2026	457,115	0.03%
Development Bank of Japan, Inc.	500,000	1.25%	20/10/2026	440,665	0.03%
Mitsubishi UFJ Financial Group, Inc.^	500,000	2.34%	19/1/2028	440,583	0.03%
Mitsubishi UFJ Financial Group, Inc.	450,000	3.85%	1/3/2026	430,174	0.03%
Nippon Life Insurance Co.^	500,000	3.40%	23/1/2050	424,024	0.03%
Japan Bank for International Cooperation	450,000	2.75%	16/11/2027	413,857	0.03%
Meiji Yasuda Life Insurance Co.^	425,000	5.20%	20/10/2045	411,689	0.03%
NTT Finance Corp.	425,000	0.58%	1/3/2024	403,101	0.03%
Mitsubishi UFJ Financial Group, Inc.	425,000	3.74%	7/3/2029	392,172	0.03%
MUFG Bank Ltd.	400,000	3.75%	10/3/2024	391,917	0.03%
Sumitomo Mitsui Financial Group, Inc.	450,000	1.40%	17/9/2026	390,374	0.03%
SMBC Aviation Capital Finance DAC	400,000	3.55%	15/4/2024	386,967	0.03%
Mitsubishi UFJ Financial Group, Inc.	475,000	3.75%	18/7/2039	384,669	0.03%
Development Bank of Japan, Inc.	400,000	1.88%	2/10/2024	379,657	0.03%
Toyota Motor Corp.	400,000	0.68%	25/3/2024	379,637	0.03%
Japan Bank for International Cooperation	400,000	1.75%	17/10/2024	378,212	0.03%
Sumitomo Mitsui Financial Group, Inc.	445,000	2.75%	15/1/2030	373,249	0.03%
Mitsubishi UFJ Financial Group, Inc.^	400,000	0.96%	11/10/2025	367,750	0.02%
Honda Motor Co., Ltd.	400,000	2.53%	10/3/2027	366,105	0.02%
Nissan Motor Acceptance Co. LLC	400,000	1.13%	16/9/2024	364,590	0.02%
Sumitomo Mitsui Financial Group, Inc.	375,000	2.70%	16/7/2024	359,980	0.02%
Nomura Holdings, Inc.	425,000	2.17%	14/7/2028	351,339	0.02%
Sumitomo Mitsui Trust Bank Ltd.	375,000	0.80%	16/9/2024	346,262	0.02%
Dai-ichi Life Insurance Co., Ltd.	350,000	5.10%	Perpetual	341,003	0.02%
Development Bank of Japan, Inc.	400,000	1.88%	28/8/2029	338,262	0.02%
ORIX Corp.	325,000	5.00%	13/9/2027	323,333	0.02%
Mitsubishi UFJ Financial Group, Inc.	325,000	3.41%	7/3/2024	317,804	0.02%
Sumitomo Mitsui Financial Group, Inc.	400,000	2.13%	8/7/2030	316,892	0.02%
Marubeni Corp.	350,000	1.58%	17/9/2026	305,369	0.02%
Development Bank of Japan, Inc.	335,000	1.88%	1/9/2026	303,390	0.02%
Mizuho Financial Group, Inc.^	325,000	2.23%	25/5/2026	299,114	0.02%
Mitsubishi UFJ Financial Group, Inc.	325,000	2.76%	13/9/2026	297,292	0.02%
Mizuho Financial Group, Inc.^	300,000	3.92%	11/9/2024	295,138	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	300,000	2.53%	13/9/2023	294,038	0.02%
Mizuho Financial Group, Inc.	300,000	3.48%	12/4/2026	280,783	0.02%
Sumitomo Mitsui Financial Group, Inc.	300,000	3.54%	17/1/2028	278,385	0.02%
Mitsubishi UFJ Financial Group, Inc.^	296,000	0.95%	19/7/2025	275,099	0.02%
Mitsubishi UFJ Financial Group, Inc.^	350,000	2.31%	20/7/2032	269,874	0.02%
Sumitomo Mitsui Banking Corp.	275,000	3.40%	11/7/2024	266,981	0.02%
Nippon Life Insurance Co.^	275,000	4.70%	20/1/2046	264,454	0.02%
Mitsubishi UFJ Financial Group, Inc.^	300,000	1.54%	20/7/2027	260,468	0.02%
Nissan Motor Co., Ltd.	300,000	4.81%	17/9/2030	254,800	0.02%
Norinchukin Bank	250,000	5.07%	14/9/2032	244,416	0.02%
Development Bank of Japan, Inc.	250,000	2.88%	19/9/2024	241,654	0.02%
Sumitomo Mitsui Financial Group, Inc.	275,000	3.04%	16/7/2029	238,566	0.02%
Mitsubishi UFJ Financial Group, Inc.	300,000	2.05%	17/7/2030	236,723	0.02%
Nissan Motor Acceptance Co. LLC	300,000	2.45%	15/9/2028	235,916	0.02%
ORIX Corp.	250,000	3.70%	18/7/2027	234,017	0.02%
Sumitomo Mitsui Financial Group, Inc.	250,000	3.45%	11/1/2027	233,560	0.02%
Japan Bank for International Cooperation	250,000	2.88%	1/6/2027	232,721	0.02%
Sumitomo Mitsui Financial Group, Inc.	250,000	3.01%	19/10/2026	231,691	0.02%
Japan International Cooperation Agency	250,000	2.75%	27/4/2027	231,471	0.02%
Sumitomo Mitsui Financial Group, Inc.	300,000	2.14%	23/9/2030	231,401	0.02%
Sumitomo Mitsui Financial Group, Inc.	300,000	2.22%	17/9/2031	231,311	0.02%
Japan Bank for International Cooperation	240,000	2.88%	14/4/2025	230,413	0.02%
Mitsubishi UFJ Financial Group, Inc.^	250,000	4.32%	19/4/2033	224,987	0.02%
Japan Bank for International Cooperation	240,000	3.25%	20/7/2028	224,285	0.02%
Sumitomo Life Insurance Co.^	225,000	6.50%	20/9/2073	224,223	0.02%
Mitsubishi UFJ Financial Group, Inc.	270,000	2.56%	25/2/2030	223,477	0.02%
Mitsubishi UFJ Financial Group, Inc.	250,000	3.20%	18/7/2029	218,921	0.01%
Mitsubishi Corp.	250,000	1.13%	15/7/2026	218,609	0.01%
Japan Bank for International Cooperation	250,000	2.13%	16/2/2029	216,769	0.01%
Central Japan Railway Co.	250,000	4.25%	24/11/2045	210,937	0.01%
Mizuho Financial Group, Inc.^	250,000	2.59%	25/5/2031	201,750	0.01%
Nomura Holdings, Inc.	250,000	2.68%	16/7/2030	200,015	0.01%
Sompo Japan Insurance, Inc.^	200,000	5.33%	28/3/2073	199,219	0.01%
Mizuho Financial Group, Inc.^	200,000	5.67%	13/9/2033	198,279	0.01%
Japan Bank for International Cooperation	200,000	3.25%	20/7/2023	198,064	0.01%
Mitsubishi HC Capital, Inc.	200,000	3.56%	28/2/2024	195,482	0.01%
Japan Bank for International Cooperation	200,000	3.00%	29/5/2024	194,604	0.01%
Sumitomo Mitsui Banking Corp.	200,000	2.44%	18/6/2024	191,685	0.01%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.13%	20/7/2033	191,205	0.01%
Mizuho Financial Group, Inc.^	200,000	2.84%	16/7/2025	190,576	0.01%
Mizuho Financial Group, Inc.^	250,000	2.17%	22/5/2032	190,128	0.01%
Japan Bank for International Cooperation	200,000	2.13%	10/2/2025	189,437	0.01%
Mitsui Fudosan Co., Ltd.	200,000	3.95%	24/1/2029	189,415	0.01%
Japan Bank for International Cooperation	200,000	2.75%	21/1/2026	188,949	0.01%
Japan International Cooperation Agency	200,000	3.25%	25/5/2027	188,827	0.01%
Mizuho Financial Group, Inc.	200,000	4.02%	5/3/2028	188,514	0.01%
Mitsubishi UFJ Financial Group, Inc.^	200,000	4.08%	19/4/2028	188,432	0.01%
Mitsui & Co., Ltd.	210,000	2.19%	19/1/2027	188,358	0.01%
Nomura Holdings, Inc.	225,000	3.10%	16/1/2030	187,277	0.01%
Dai-ichi Life Insurance Co., Ltd.^	200,000	4.00%	Perpetual	187,025	0.01%
Development Bank of Japan, Inc.	200,000	3.25%	6/9/2028	186,678	0.01%
Japan Bank for International Cooperation	200,000	2.38%	20/4/2026	185,791	0.01%
Mizuho Financial Group, Inc.	200,000	3.66%	28/2/2027	185,780	0.01%
Sumitomo Mitsui Financial Group, Inc.	200,000	3.36%	12/7/2027	184,581	0.01%
Sumitomo Life Insurance Co.^	200,000	4.00%	14/9/2077	183,220	0.01%
Nippon Life Insurance Co.^	200,000	4.00%	19/9/2047	183,191	0.01%
Mizuho Financial Group, Inc.	200,000	2.84%	13/9/2026	181,807	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	1.05%	12/9/2025	178,359	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	1.35%	16/9/2026	173,708	0.01%
Sumitomo Mitsui Financial Group, Inc.	200,000	1.90%	17/9/2028	165,245	0.01%
Japan Bank for International Cooperation	200,000	1.88%	15/4/2031	163,139	0.01%
Development Bank of Japan, Inc.	200,000	1.75%	20/10/2031	159,834	0.01%
JT International Financial Services BV	150,000	6.88%	24/10/2032	159,117	0.01%
Nomura Holdings, Inc.	200,000	3.00%	22/1/2032	157,252	0.01%
Development Bank of Japan, Inc.	200,000	1.00%	27/8/2030	154,165	0.01%
Japan International Cooperation Agency	200,000	1.00%	22/7/2030	153,335	0.01%
Mizuho Financial Group, Inc.	200,000	2.56%	13/9/2031	152,927	0.01%
Mizuho Financial Group, Inc.^	200,000	1.98%	8/9/2031	152,658	0.01%
Mizuho Bank Ltd.	150,000	3.60%	25/9/2024	145,169	0.01%
Sumitomo Mitsui Financial Group, Inc.	150,000	3.78%	9/3/2026	144,603	0.01%
Takeda Pharmaceutical Co., Ltd.	200,000	3.18%	9/7/2050	136,802	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Takeda Pharmaceutical Co., Ltd.	200,000	3.38%	9/7/2060	134,512	0.01%
Sumitomo Life Insurance Co. ^	150,000	3.38%	15/4/2081	124,813	0.01%
Takeda Pharmaceutical Co., Ltd.	150,000	2.05%	31/3/2030	122,417	0.01%
Panasonic Holdings Corp.	125,000	2.68%	19/7/2024	119,714	0.01%
NTT Finance Corp.	145,000	2.07%	3/4/2031	115,940	0.01%
ORIX Corp.	100,000	4.05%	16/1/2024	98,566	0.01%
Mitsubishi UFJ Financial Group, Inc.	100,000	3.96%	2/3/2028	94,456	0.01%
Mitsubishi UFJ Financial Group, Inc.	100,000	1.41%	17/7/2025	90,816	0.01%
Sumitomo Mitsui Financial Group, Inc.	120,000	2.93%	17/9/2041	80,230	0.01%
Toyota Motor Corp.	75,000	3.67%	20/7/2028	71,161	0.00%
Mizuho Financial Group, Inc. ^	75,000	2.56%	13/9/2025	70,808	0.00%
Panasonic Holdings Corp.	75,000	3.11%	19/7/2029	66,243	0.00%
Sumitomo Mitsui Financial Group, Inc.	75,000	3.20%	17/9/2029	64,425	0.00%
Mitsubishi UFJ Financial Group, Inc.	72,000	4.15%	7/3/2039	61,317	0.00%
Nomura Holdings, Inc.	50,000	2.65%	16/1/2025	47,224	0.00%
Sumitomo Mitsui Financial Group, Inc.	50,000	3.94%	19/7/2028	47,018	0.00%
Sumitomo Mitsui Financial Group, Inc.	50,000	4.31%	16/10/2028	47,007	0.00%
Sumitomo Mitsui Financial Group, Inc.	25,000	4.44%	2/4/2024	24,588	0.00%
				36,534,863	2.45%
Kazakhstan 0.13% (2021: 0.17%)					
Kazakhstan Government International Bond	600,000	5.13%	21/7/2025	620,931	0.04%
Kazakhstan Government International Bond	400,000	6.50%	21/7/2045	416,432	0.03%
KazMunayGas National Co. JSC	350,000	4.75%	24/4/2025	338,392	0.02%
KazMunayGas National Co. JSC	300,000	5.75%	19/4/2047	232,534	0.02%
KazMunayGas National Co. JSC	200,000	6.38%	24/10/2048	165,139	0.01%
KazMunayGas National Co. JSC	200,000	3.50%	14/4/2033	148,998	0.01%
				1,922,426	0.13%
Kuwait 0.10% (2021: 0.13%)					
Kuwait International Government Bond	675,000	3.50%	20/3/2027	655,999	0.05%
NBK SPC Ltd. ^	300,000	1.63%	15/9/2027	265,041	0.02%
MEGlobal Canada ULC	200,000	5.88%	18/5/2030	201,269	0.01%
MEGlobal Canada ULC	200,000	5.00%	18/5/2025	196,457	0.01%
NBK Tier 1 Financing 2 Ltd. ^	200,000	4.50%	Perpetual	183,729	0.01%
				1,502,495	0.10%
Luxembourg 0.05% (2021: 0.02%)					
ArcelorMittal SA	200,000	7.00%	15/10/2039	201,056	0.02%
ArcelorMittal SA	175,000	6.55%	29/11/2027	176,384	0.01%
ArcelorMittal SA	175,000	6.80%	29/11/2032	174,464	0.01%
ArcelorMittal SA	150,000	4.25%	16/7/2029	133,995	0.01%
				685,899	0.05%
Malaysia 0.25% (2021: 0.23%)					
Petronas Capital Ltd.	600,000	4.55%	21/4/2050	534,368	0.04%
Petronas Capital Ltd.	500,000	3.50%	18/3/2025	485,215	0.03%
Petronas Capital Ltd.	300,000	4.80%	21/4/2060	273,230	0.02%
Malaysia Sukuk Global Bhd	250,000	3.18%	27/4/2026	241,927	0.02%
Petronas Capital Ltd.	250,000	4.50%	18/3/2045	222,890	0.02%
GohI Capital Ltd.	250,000	4.25%	24/1/2027	222,759	0.02%
Petroliam Nasional Bhd	200,000	7.63%	15/10/2026	219,410	0.02%
Axiata SPV2 Bhd	200,000	4.36%	24/3/2026	195,353	0.01%
TNB Global Ventures Capital Bhd	200,000	4.85%	1/11/2028	193,511	0.01%
Malaysia Sovereign Sukuk Bhd	200,000	3.04%	22/4/2025	193,390	0.01%
Petronas Capital Ltd.	200,000	3.50%	21/4/2030	182,775	0.01%
Misc Capital Two Labuan Ltd.	200,000	3.75%	6/4/2027	182,741	0.01%
Malaysia Wakala Sukuk Bhd	250,000	3.08%	28/4/2051	180,133	0.01%
Genm Capital Labuan Ltd.	200,000	3.88%	19/4/2031	151,586	0.01%
Axiata Spv5 Labuan Ltd.	200,000	3.06%	19/8/2050	131,056	0.01%
Tenaga Nasional Bhd	50,000	7.50%	1/11/2025	51,966	0.00%
				3,662,310	0.25%
Mexico 1.14% (2021: 1.21%)					
Mexico Government International Bond	1,057,000	3.50%	12/2/2034	847,541	0.06%
Mexico Government International Bond	1,000,000	4.28%	14/8/2041	773,186	0.05%
Mexico Government International Bond	700,000	3.90%	27/4/2025	690,417	0.05%
Mexico Government International Bond	749,000	4.75%	8/3/2044	605,031	0.04%
Mexico Government International Bond	650,000	4.50%	31/1/2050	494,666	0.03%
America Movil SAB de CV	450,000	6.13%	30/3/2040	465,075	0.03%
Mexico Government International Bond	466,000	5.75%	12/10/2110	392,813	0.03%
Mexico Government International Bond	400,000	4.50%	22/4/2029	381,713	0.03%
Mexico Government International Bond	500,000	4.40%	12/2/2052	367,774	0.03%
Mexico Government International Bond	470,000	4.60%	23/1/2046	365,557	0.03%
Mexico Government International Bond	400,000	3.25%	16/4/2030	348,831	0.02%
America Movil SAB de CV	400,000	4.38%	16/7/2042	343,338	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico Government International Bond	426,000	2.66%	24/5/2031	343,252	0.02%
Mexico Government International Bond	335,000	6.05%	11/1/2040	324,924	0.02%
Mexico Government International Bond	500,000	3.77%	24/5/2061	317,613	0.02%
Mexico Government International Bond	400,000	4.60%	10/2/2048	309,585	0.02%
Mexico City Airport Trust	384,000	5.50%	31/7/2047	296,284	0.02%
Mexico Government International Bond	300,000	4.15%	28/3/2027	292,476	0.02%
El Puerto de Liverpool SAB de CV	300,000	3.88%	6/10/2026	284,718	0.02%
Mexico Government International Bond	300,000	4.75%	27/4/2032	281,143	0.02%
Fomento Economico Mexicano SAB de CV	400,000	3.50%	16/1/2050	280,115	0.02%
Grupo Bimbo SAB de CV	350,000	4.00%	6/9/2049	266,935	0.02%
Mexico Government International Bond	265,000	4.13%	21/1/2026	258,420	0.02%
Mexico Government International Bond	225,000	7.50%	8/4/2033	251,847	0.02%
Southern Copper Corp.	245,000	5.88%	23/4/2045	251,100	0.02%
Mexico Government International Bond	400,000	3.75%	19/4/2071	249,922	0.02%
Industrias Penoles SAB de CV	300,000	4.75%	6/8/2050	248,041	0.02%
Grupo Televisa SAB	275,000	5.00%	13/5/2045	235,613	0.02%
Comision Federal de Electricidad	300,000	3.35%	9/2/2031	235,172	0.02%
Grupo Televisa SAB	200,000	6.63%	15/1/2040	206,121	0.01%
Alfa SAB de CV	200,000	5.25%	25/3/2024	198,460	0.01%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	200,000	5.38%	17/4/2025	197,972	0.01%
BBVA Bancomer SA	200,000	4.38%	10/4/2024	197,203	0.01%
Trust Fibra Uno	200,000	5.25%	15/12/2024	197,157	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	200,000	4.13%	6/6/2024	195,875	0.01%
Trust Fibra Uno	200,000	5.25%	30/1/2026	193,772	0.01%
Banco Nacional de Comercio Exterior SNC	200,000	4.38%	14/10/2025	192,745	0.01%
Southern Copper Corp.	200,000	5.25%	8/11/2042	191,683	0.01%
America Movil SAB de CV	200,000	4.70%	21/7/2032	191,344	0.01%
Mexico City Airport Trust	200,000	4.25%	31/10/2026	190,752	0.01%
Sigma Alimentos SA de CV	200,000	4.13%	2/5/2026	189,666	0.01%
Comision Federal de Electricidad	200,000	4.75%	23/2/2027	187,345	0.01%
Mexico City Airport Trust	200,000	3.88%	30/4/2028	183,553	0.01%
America Movil SAB de CV	200,000	3.63%	22/4/2029	182,120	0.01%
Alpek SAB de CV	200,000	4.25%	18/9/2029	181,818	0.01%
Coca-Cola Femsa SAB de CV	200,000	2.75%	22/1/2030	173,678	0.01%
Orbia Advance Corp. SAB de CV	200,000	5.88%	17/9/2044	173,608	0.01%
Trust Fibra Uno	200,000	4.87%	15/1/2030	173,050	0.01%
Mexico Government International Bond	165,000	6.75%	27/9/2034	172,595	0.01%
America Movil SAB de CV	200,000	4.38%	22/4/2049	170,855	0.01%
Southern Copper Corp.	150,000	6.75%	16/4/2040	167,629	0.01%
Cometa Energia SA de CV	171,400	6.38%	24/4/2035	164,163	0.01%
Trust Fibra Uno	200,000	6.39%	15/1/2050	162,525	0.01%
Comision Federal de Electricidad	200,000	6.13%	16/6/2045	162,236	0.01%
Mexico Government International Bond	180,000	5.55%	21/1/2045	161,529	0.01%
Becle SAB de CV	200,000	2.50%	14/10/2031	154,296	0.01%
Minera Mexico SA de CV	200,000	4.50%	26/1/2050	152,226	0.01%
Infraestructura Energetica Nova SAPI de CV	200,000	4.75%	15/1/2051	151,573	0.01%
Comision Federal de Electricidad	200,000	4.68%	9/2/2051	130,305	0.01%
Fomento Economico Mexicano SAB de CV	150,000	4.38%	10/5/2043	123,011	0.01%
Grupo Televisa SAB	100,000	8.50%	11/3/2032	117,413	0.01%
Southern Copper Corp.	100,000	7.50%	27/7/2035	115,876	0.01%
America Movil SAB de CV	100,000	6.38%	1/3/2035	106,635	0.01%
Grupo Televisa SAB	100,000	4.63%	30/1/2026	97,878	0.01%
Coca-Cola Femsa SAB de CV	100,000	5.25%	26/11/2043	95,809	0.01%
Infraestructura Energetica Nova SAPI de CV	100,000	3.75%	14/1/2028	89,233	0.01%
Orbia Advance Corp. SAB de CV	100,000	5.50%	15/1/2048	81,671	0.01%
Infraestructura Energetica Nova SAPI de CV	75,000	4.88%	14/1/2048	57,318	0.00%
				17,035,800	1.14%
Netherlands 1.09% (2021: 1.07%)					
Shell International Finance BV	685,000	3.25%	11/5/2025	663,923	0.04%
Cooperatieve Rabobank UA	700,000	1.00%	24/9/2026	619,559	0.04%
Shell International Finance BV	650,000	4.38%	11/5/2045	569,397	0.04%
Nederlandse Waterschapsbank NV	600,000	1.75%	15/1/2025	567,657	0.04%
Shell International Finance BV	470,000	6.38%	15/12/2038	518,702	0.03%
Shell International Finance BV	575,000	4.00%	10/5/2046	473,644	0.03%
Shell International Finance BV	520,000	2.75%	6/4/2030	457,040	0.03%
ING Groep NV	450,000	4.63%	6/1/2026	439,025	0.03%
Cooperatieve Rabobank UA	400,000	5.75%	1/12/2043	382,804	0.03%
Shell International Finance BV	400,000	2.88%	10/5/2026	376,939	0.03%
JDE Peet's NV	400,000	1.38%	15/1/2027	337,874	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA^	350,000	3.65%	6/4/2028	323,268	0.02%
BNG Bank NV	400,000	1.00%	3/6/2030	316,493	0.02%
Cooperatieve Rabobank UA	325,000	3.38%	21/5/2025	315,119	0.02%
Enel Finance International NV	275,000	7.75%	14/10/2052	297,131	0.02%
Cooperatieve Rabobank UA	300,000	4.38%	4/8/2025	292,728	0.02%
ING Groep NV^	325,000	1.73%	1/4/2027	286,276	0.02%
ING Groep NV	275,000	3.55%	9/4/2024	269,095	0.02%
Nederlandse Waterschapsbank NV	280,000	1.13%	15/3/2024	267,995	0.02%
ABN AMRO Bank NV	275,000	4.75%	28/7/2025	266,814	0.02%
BNG Bank NV	300,000	0.88%	18/5/2026	266,682	0.02%
ABN AMRO Bank NV^	300,000	1.54%	16/6/2027	258,097	0.02%
ING Groep NV^	275,000	4.02%	28/3/2028	256,830	0.02%
BNG Bank NV	252,000	2.50%	23/1/2023	251,733	0.02%
Cooperatieve Rabobank UA^	250,000	4.66%	22/8/2028	239,880	0.02%
Nederlandse Waterschapsbank NV	300,000	1.00%	28/5/2030	238,882	0.02%
ING Groep NV	250,000	3.95%	29/3/2027	235,822	0.02%
Cooperatieve Rabobank UA	250,000	3.75%	21/7/2026	235,444	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	250,000	2.70%	1/5/2025	235,046	0.02%
Cooperatieve Rabobank UA^	250,000	1.98%	15/12/2027	216,968	0.01%
Viterra Finance BV	250,000	2.00%	21/4/2026	215,966	0.01%
Viterra Finance BV	225,000	4.90%	21/4/2027	212,433	0.01%
Siemens Financieringsmaatschappij NV	250,000	2.15%	11/3/2031	203,490	0.01%
ING Groep NV^	225,000	1.40%	1/7/2026	202,080	0.01%
Shell International Finance BV	270,000	3.25%	6/4/2050	195,920	0.01%
BNG Bank NV	200,000	2.63%	27/2/2024	194,933	0.01%
Shell International Finance BV	200,000	3.88%	13/11/2028	192,512	0.01%
BNG Bank NV	200,000	1.50%	16/10/2024	189,120	0.01%
Shell International Finance BV	200,000	4.13%	11/5/2035	185,210	0.01%
ING Groep NV	200,000	4.05%	9/4/2029	184,176	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	3.15%	1/5/2027	182,270	0.01%
Aegon NV^	200,000	5.50%	11/4/2048	180,047	0.01%
Alcoa Nederland Holding BV	200,000	4.13%	31/3/2029	177,083	0.01%
ING Groep NV^	200,000	4.25%	28/3/2033	176,771	0.01%
Koninklijke Philips NV	200,000	5.00%	15/3/2042	175,209	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	3.40%	1/5/2030	172,591	0.01%
Heineken NV	175,000	3.50%	29/1/2028	165,390	0.01%
Aker BP A.S.A	200,000	3.10%	15/7/2031	163,999	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	2.50%	11/5/2031	158,068	0.01%
NXP BV/NXP Funding LLC	150,000	4.88%	1/3/2024	148,796	0.01%
ABN AMRO Bank NV^	200,000	3.32%	13/3/2037	145,352	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	3.88%	18/6/2026	142,798	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	5.00%	15/1/2033	141,535	0.01%
BNG Bank NV	150,000	2.38%	16/3/2026	140,749	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	4.30%	18/6/2029	139,031	0.01%
Shell International Finance BV	175,000	3.75%	12/9/2046	138,661	0.01%
Shell International Finance BV	150,000	4.55%	12/8/2043	135,580	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	2.65%	15/2/2032	117,327	0.01%
Cooperatieve Rabobank UA	125,000	5.25%	4/8/2045	112,708	0.01%
Cooperatieve Rabobank UA^	100,000	1.34%	24/6/2026	89,925	0.01%
Shell International Finance BV	125,000	3.00%	26/11/2051	85,078	0.01%
Koninklijke KPN NV	75,000	8.38%	1/10/2030	83,946	0.01%
Shell International Finance BV	100,000	3.63%	21/8/2042	80,635	0.01%
Heineken NV	100,000	4.00%	1/10/2042	78,713	0.01%
Ahold Finance USA LLC	75,000	6.88%	1/5/2029	78,001	0.01%
NXP BV/NXP Funding LLC	75,000	5.55%	1/12/2028	75,126	0.01%
NXP BV/NXP Funding LLC	75,000	5.35%	1/3/2026	74,452	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.13%	15/2/2042	67,396	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.25%	30/11/2051	62,438	0.00%
Koninklijke Ahold Delhaize NV	50,000	5.70%	1/10/2040	49,734	0.00%
Heineken NV	50,000	4.35%	29/3/2047	40,480	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	50,000	3.25%	11/5/2041	34,750	0.00%
Shell International Finance BV	25,000	2.88%	26/11/2041	18,199	0.00%
				16,285,545	1.09%
New Zealand 0.13% (2021: 0.05%)					
ANZ New Zealand Int'l Ltd.	575,000	3.40%	19/3/2024	562,785	0.04%
ASB Bank Ltd.	425,000	5.40%	29/11/2027	425,404	0.03%
ASB Bank Ltd.	300,000	3.13%	23/5/2024	291,315	0.02%
Bank of New Zealand	250,000	2.00%	21/2/2025	233,481	0.02%
ANZ New Zealand Int'l Ltd.	200,000	3.45%	17/7/2027	185,609	0.01%
Bank of New Zealand	200,000	2.87%	27/1/2032	164,876	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ANZ Bank New Zealand Ltd.^	75,000	5.55%	11/8/2032	72,892	0.00%
				1,936,362	0.13%
Norway 0.42% (2021: 0.37%)					
Equinor A.S.A	750,000	1.75%	22/1/2026	685,939	0.05%
DNB Bank A.S.A^	425,000	1.61%	30/3/2028	359,430	0.02%
Aker BP A.S.A	350,000	2.88%	15/1/2026	323,494	0.02%
DNB Bank A.S.A^	300,000	5.90%	9/10/2026	300,313	0.02%
Kommunalbanken A.S.	300,000	2.00%	19/6/2024	288,352	0.02%
Equinor A.S.A	250,000	7.25%	23/9/2027	277,273	0.02%
Kommunalbanken A.S.	300,000	0.38%	11/9/2025	269,275	0.02%
Kommunalbanken A.S.	300,000	0.50%	13/1/2026	266,636	0.02%
Aker BP A.S.A	300,000	2.00%	15/7/2026	265,509	0.02%
Variable Energi A.S.A	255,000	8.00%	15/11/2032	262,880	0.02%
Equinor A.S.A	250,000	2.65%	15/1/2024	243,971	0.02%
Kommunalbanken A.S.	300,000	1.13%	14/6/2030	240,139	0.02%
Kommunalbanken A.S.	250,000	2.13%	23/4/2025	237,065	0.01%
Yara International A.S.A	275,000	3.15%	4/6/2030	220,779	0.01%
Equinor A.S.A	250,000	2.38%	22/5/2030	212,839	0.01%
Equinor A.S.A	200,000	5.10%	17/8/2040	196,487	0.01%
Kommunalbanken A.S.	200,000	2.75%	5/2/2024	195,526	0.01%
Kommunalbanken A.S.	200,000	2.50%	27/9/2024	192,619	0.01%
Equinor A.S.A	230,000	3.70%	6/4/2050	183,528	0.01%
Kommunalbanken A.S.	200,000	1.50%	20/1/2027	179,292	0.01%
DNB Bank A.S.A^	200,000	1.13%	16/9/2026	176,612	0.01%
Aker BP A.S.A	150,000	3.75%	15/1/2030	131,967	0.01%
Equinor A.S.A	125,000	4.25%	23/11/2041	110,037	0.01%
Equinor A.S.A	150,000	3.25%	18/11/2049	109,561	0.01%
Equinor A.S.A	100,000	3.25%	10/11/2024	97,502	0.01%
Equinor A.S.A	100,000	4.80%	8/11/2043	93,976	0.01%
Equinor A.S.A	100,000	3.13%	6/4/2030	89,914	0.01%
Kommunalbanken A.S.	50,000	2.13%	11/2/2025	47,586	0.00%
				6,258,501	0.42%
Panama 0.31% (2021: 0.29%)					
Panama Government International Bond	650,000	2.25%	29/9/2032	482,142	0.03%
Panama Government International Bond	600,000	4.50%	16/4/2050	453,424	0.03%
Panama Government International Bond	500,000	3.16%	23/1/2030	430,271	0.03%
Panama Government International Bond	500,000	4.50%	1/4/2056	367,369	0.02%
Panama Government International Bond	350,000	3.88%	17/3/2028	330,609	0.02%
Panama Government International Bond	300,000	3.75%	16/3/2025	290,147	0.02%
Panama Government International Bond	277,000	6.70%	26/1/2036	289,959	0.02%
Banco General SA	300,000	4.13%	7/8/2027	283,588	0.02%
Panama Government International Bond	400,000	3.87%	23/7/2060	258,821	0.02%
Panama Government International Bond	210,000	8.88%	30/9/2027	242,230	0.02%
Autoridad del Canal de Panama	200,000	4.95%	29/7/2035	183,027	0.01%
Banco Latinoamericano de Comercio Exterior SA	200,000	2.38%	14/9/2025	182,600	0.01%
AES Panama Generation Holdings SRL	200,000	4.38%	31/5/2030	173,444	0.01%
Aeropuerto Internacional de Tocumen SA	200,000	5.13%	11/8/2061	164,000	0.01%
Empresa de Transmision Electrica SA	200,000	5.13%	2/5/2049	162,886	0.01%
Panama Government International Bond	200,000	4.50%	15/5/2047	153,945	0.01%
Panama Government International Bond	200,000	4.50%	19/1/2063	141,604	0.01%
Panama Government International Bond	100,000	7.13%	29/1/2026	105,725	0.01%
				4,695,791	0.31%
Peru 0.29% (2021: 0.39%)					
Peruvian Government International Bond	1,000,000	2.78%	23/1/2031	830,355	0.06%
Peruvian Government International Bond	800,000	3.00%	15/1/2034	632,353	0.04%
Peruvian Government International Bond	400,000	8.75%	21/11/2033	488,606	0.03%
Peruvian Government International Bond	400,000	5.63%	18/11/2050	396,893	0.03%
Peruvian Government International Bond	400,000	3.55%	10/3/2051	285,645	0.02%
Corp. Financiera de Desarrollo SA	200,000	4.75%	15/7/2025	193,449	0.01%
Fondo MIVIVIENDA SA	200,000	4.63%	12/4/2027	188,863	0.01%
Kallpa Generacion SA	200,000	4.13%	16/8/2027	183,628	0.01%
Banco de Credito del Peru SA^	200,000	3.25%	30/9/2031	176,079	0.01%
Atlantica Transmision Sur SA	188,200	6.88%	30/4/2043	169,687	0.01%
Peruvian Government International Bond	150,000	7.35%	21/7/2025	157,213	0.01%
Peruvian Government International Bond	150,000	2.39%	23/1/2026	138,421	0.01%
Peruvian Government International Bond	125,000	6.55%	14/3/2037	132,188	0.01%
Lima Metro Line 2 Finance Ltd.	130,104	5.88%	5/7/2034	126,252	0.01%
Peruvian Government International Bond	150,000	3.60%	15/1/2072	98,038	0.01%
Peruvian Government International Bond	125,000	3.23%	28/7/2121	73,210	0.01%
				4,270,880	0.29%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Philippines 0.38% (2021: 0.38%)					
Philippine Government International Bond	350,000	6.38%	23/10/2034	387,792	0.03%
Philippine Government International Bond	450,000	3.70%	2/2/2042	365,300	0.02%
Philippine Government International Bond	425,000	3.95%	20/1/2040	359,852	0.02%
Philippine Government International Bond	250,000	9.50%	2/2/2030	318,130	0.02%
Philippine Government International Bond	350,000	2.46%	5/5/2030	306,181	0.02%
Philippine Government International Bond	300,000	3.75%	14/1/2029	286,377	0.02%
Philippine Government International Bond	235,000	10.63%	16/3/2025	265,608	0.02%
Philippine Government International Bond	200,000	7.75%	14/1/2031	238,834	0.02%
Rizal Commercial Banking Corp.	250,000	3.00%	11/9/2024	236,181	0.02%
Philippine Government International Bond	250,000	3.56%	29/9/2032	227,517	0.02%
Philippine Government International Bond	200,000	6.38%	15/1/2032	222,746	0.02%
Philippine Government International Bond	300,000	3.20%	6/7/2046	219,004	0.02%
Philippine Government International Bond	250,000	4.20%	29/3/2047	213,260	0.01%
Power Sector Assets & Liabilities Management Corp.	200,000	7.39%	2/12/2024	206,437	0.01%
Philippine Government International Bond	200,000	5.50%	30/3/2026	205,119	0.01%
Philippine Government International Bond	250,000	1.65%	10/6/2031	199,907	0.01%
Philippine Government International Bond	200,000	4.20%	21/1/2024	198,268	0.01%
Philippine Government International Bond	200,000	5.00%	13/1/2037	194,515	0.01%
Philippine National Bank	200,000	3.28%	27/9/2024	188,226	0.01%
Philippine Government International Bond	200,000	3.00%	1/2/2028	185,844	0.01%
Philippine Government International Bond	250,000	2.65%	10/12/2045	168,103	0.01%
Philippine Government International Bond	200,000	1.95%	6/1/2032	163,157	0.01%
PLDT, Inc.	200,000	2.50%	23/1/2031	155,908	0.01%
Philippine Government International Bond	200,000	2.95%	5/5/2045	144,261	0.01%
Philippine Government International Bond	80,000	9.50%	21/10/2024	87,019	0.01%
				5,743,546	0.38%
Poland 0.07% (2021: 0.06%)					
Republic of Poland Government International Bond	400,000	5.50%	16/11/2027	410,909	0.03%
Republic of Poland Government International Bond	275,000	3.25%	6/4/2026	263,678	0.02%
Republic of Poland Government International Bond	200,000	4.00%	22/1/2024	197,383	0.01%
Republic of Poland Government International Bond	150,000	5.75%	16/11/2032	159,542	0.01%
				1,031,512	0.07%
Portugal 0.06% (2021: 0.05%)					
Portugal Government International Bond	605,000	5.13%	15/10/2024	605,214	0.04%
EDP Finance BV	200,000	1.71%	24/1/2028	165,692	0.01%
EDP Finance BV	125,000	3.63%	15/7/2024	120,798	0.01%
				891,704	0.06%
Qatar 0.66% (2021: 0.75%)					
Qatar Government International Bond	1,000,000	5.10%	23/4/2048	1,004,272	0.07%
Qatar Government International Bond	825,000	4.82%	14/3/2049	801,687	0.05%
Qatar Government International Bond	700,000	4.40%	16/4/2050	639,861	0.04%
Qatar Government International Bond	600,000	4.00%	14/3/2029	590,037	0.04%
QIB Sukuk Ltd.	600,000	3.98%	26/3/2024	589,507	0.04%
QatarEnergy Trading LLC	750,000	3.30%	12/7/2051	552,381	0.04%
Qatar Government International Bond	500,000	4.50%	23/4/2028	503,041	0.03%
QatarEnergy Trading LLC	500,000	2.25%	12/7/2031	414,523	0.03%
Qatar Government International Bond	350,000	6.40%	20/1/2040	408,280	0.03%
QNB Finance Ltd.	400,000	3.50%	28/3/2024	391,088	0.03%
Qatar Government International Bond	400,000	3.40%	16/4/2025	387,936	0.03%
Qatar Government International Bond	400,000	3.25%	2/6/2026	384,785	0.03%
QatarEnergy Trading LLC	500,000	3.13%	12/7/2041	383,814	0.03%
QatarEnergy Trading LLC	400,000	1.38%	12/9/2026	355,087	0.02%
Qatar Government International Bond	375,000	4.63%	2/6/2046	354,160	0.02%
ABQ Finance Ltd.	300,000	1.88%	8/9/2025	273,023	0.02%
Qatar Government International Bond	200,000	9.75%	15/6/2030	267,553	0.02%
Ooredoo International Finance Ltd.	250,000	3.88%	31/1/2028	241,630	0.02%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	203,575	5.84%	30/9/2027	204,581	0.01%
Qatar Government International Bond	200,000	3.38%	14/3/2024	195,995	0.01%
Qatar Government International Bond	200,000	3.75%	16/4/2030	193,487	0.01%
Nakilat, Inc.	184,016	6.07%	31/12/2033	189,722	0.01%
QNB Finance Ltd.	200,000	2.75%	12/2/2027	183,767	0.01%
QNB Finance Ltd.	200,000	1.63%	22/9/2025	182,906	0.01%
Ooredoo International Finance Ltd.	200,000	2.63%	8/4/2031	172,028	0.01%
				9,865,151	0.66%
Romania 0.09% (2021: 0.08%)					
Romanian Government International Bond	374,000	4.00%	14/2/2051	248,252	0.02%
Romanian Government International Bond	200,000	3.00%	27/2/2027	177,108	0.01%
Romanian Government International Bond	200,000	3.00%	14/2/2031	157,376	0.01%
Romanian Government International Bond	170,000	6.13%	22/1/2044	156,085	0.01%
Romanian Government International Bond	150,000	4.88%	22/1/2024	149,175	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Romanian Government International Bond	150,000	5.25%	25/11/2027	144,192	0.01%
Romanian Government International Bond	180,000	3.63%	27/3/2032	143,445	0.01%
Romanian Government International Bond	152,000	5.13%	15/6/2048	120,783	0.01%
Romanian Government International Bond	100,000	6.00%	25/5/2034	93,452	0.00%
				1,389,868	0.09%
Russia 0.00% (2021: 0.60%)					
Vnesheconombank Via VEB Finance plc	200,000	6.80%	22/11/2025	10,730	0.00%
				10,730	0.00%
Saudi Arabia 1.13% (2021: 1.14%)					
KSA Sukuk Ltd.	1,000,000	3.63%	20/4/2027	966,805	0.06%
Saudi Arabian Oil Co.	1,050,000	3.50%	16/4/2029	963,975	0.06%
Saudi Government International Bond	1,100,000	2.25%	2/2/2033	892,012	0.06%
Saudi Government International Bond	1,000,000	4.50%	26/10/2046	885,477	0.06%
Saudi Government International Bond	800,000	3.63%	4/3/2028	763,494	0.05%
Saudi Government International Bond	700,000	4.63%	4/10/2047	625,256	0.04%
Saudi Government International Bond	600,000	4.38%	16/4/2029	592,467	0.04%
Saudi Government International Bond	550,000	4.00%	17/4/2025	542,565	0.04%
Saudi Government International Bond	575,000	5.00%	17/4/2049	540,962	0.04%
Saudi Government International Bond	500,000	5.50%	25/10/2032	527,137	0.04%
SA Global Sukuk Ltd.	600,000	2.69%	17/6/2031	512,797	0.03%
Saudi Government International Bond	575,000	2.75%	3/2/2032	501,386	0.03%
Saudi Government International Bond	550,000	4.50%	22/4/2060	487,725	0.03%
Saudi Government International Bond	500,000	2.90%	22/10/2025	478,518	0.03%
Saudi Government International Bond	500,000	2.50%	3/2/2027	464,127	0.03%
Saudi Arabian Oil Co.	500,000	4.38%	16/4/2049	429,209	0.03%
Saudi Government International Bond	425,000	4.50%	17/4/2030	421,292	0.03%
Saudi Electricity Global Sukuk Co. 4	400,000	4.72%	27/9/2028	403,774	0.03%
Saudi Government International Bond	400,000	5.25%	16/1/2050	391,981	0.03%
Saudi Arabian Oil Co.	400,000	2.88%	16/4/2024	388,212	0.03%
Saudi Government International Bond	400,000	3.25%	26/10/2026	382,047	0.03%
Riyadh Sukuk Ltd. ^	400,000	3.17%	25/2/2030	377,987	0.03%
Saudi Government International Bond	500,000	3.45%	2/2/2061	357,739	0.02%
S.A. Global Sukuk Ltd.	400,000	1.60%	17/6/2026	357,532	0.02%
Saudi Arabian Oil Co.	450,000	3.50%	24/11/2070	304,706	0.02%
KSA Sukuk Ltd.	300,000	4.30%	19/1/2029	295,672	0.02%
SABIC Capital II BV	300,000	4.50%	10/10/2028	295,443	0.02%
S.A. Global Sukuk Ltd.	300,000	0.95%	17/6/2024	282,043	0.02%
Saudi Arabian Oil Co.	300,000	2.25%	24/11/2030	247,104	0.02%
Saudi Electricity Global Sukuk Co. 2	250,000	5.06%	8/4/2043	243,904	0.02%
Saudi Arabian Oil Co.	250,000	4.25%	16/4/2039	222,762	0.02%
Motiva Enterprises LLC	200,000	6.85%	15/1/2040	200,507	0.01%
Almarai Sukuk Ltd.	200,000	4.31%	5/3/2024	197,430	0.01%
SNB Funding Ltd.	200,000	2.75%	2/10/2024	191,038	0.01%
Saudi Telecom Co.	200,000	3.89%	13/5/2029	190,065	0.01%
Saudi Government International Bond	250,000	3.25%	17/11/2051	180,330	0.01%
Saudi Arabian Oil Co.	250,000	3.25%	24/11/2050	175,111	0.01%
Saudi Electricity Global Sukuk Co. 5	200,000	2.41%	17/9/2030	172,256	0.01%
ElG Pearl Holdings Sarl	200,000	3.55%	31/8/2036	167,992	0.01%
Saudi Government International Bond	200,000	3.75%	21/1/2055	157,409	0.01%
ElG Pearl Holdings Sarl	200,000	4.39%	30/11/2046	153,509	0.01%
				16,931,757	1.13%
Singapore 0.24% (2021: 0.22%)					
Temasek Financial I Ltd.	550,000	5.38%	23/11/2039	585,606	0.04%
SingTel Group Treasury Pte Ltd.	400,000	2.38%	28/8/2029	342,873	0.02%
Oversea-Chinese Banking Corp., Ltd.	300,000	4.25%	19/6/2024	295,677	0.02%
PSA Treasury Pte Ltd.	300,000	2.50%	12/4/2026	280,157	0.02%
United Overseas Bank Ltd. ^	300,000	1.75%	16/3/2031	265,090	0.02%
GLP Pte Ltd.	300,000	3.88%	4/6/2025	245,117	0.02%
Oversea-Chinese Banking Corp., Ltd. ^	225,000	4.60%	15/6/2032	215,643	0.02%
United Overseas Bank Ltd.	200,000	3.06%	7/4/2025	191,719	0.01%
SP PowerAssets Ltd.	200,000	3.25%	24/11/2025	191,492	0.01%
United Overseas Bank Ltd. ^	200,000	3.86%	7/10/2032	183,882	0.01%
DBS Bank Ltd.	200,000	2.38%	17/3/2027	181,975	0.01%
BOC Aviation Ltd.	200,000	3.00%	11/9/2029	173,148	0.01%
DBS Group Holdings Ltd.	200,000	1.19%	15/3/2027	172,261	0.01%
Temasek Financial I Ltd.	250,000	2.75%	2/8/2061	165,656	0.01%
Temasek Financial I Ltd.	250,000	2.25%	6/4/2051	156,404	0.01%
				3,646,700	0.24%
South Africa 0.10% (2021: 0.06%)					
Anglo American Capital plc	550,000	4.88%	14/5/2025	540,794	0.04%
Anglo American Capital plc	300,000	2.63%	10/9/2030	244,255	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Gold Fields Orogen Holdings BVI Ltd.	200,000	6.13%	15/5/2029	202,977	0.01%
Anglo American Capital plc	200,000	3.63%	11/9/2024	193,450	0.01%
Anglo American Capital plc	200,000	4.50%	15/3/2028	189,365	0.01%
Anglo American Capital plc	200,000	3.95%	10/9/2050	147,538	0.01%
				1,518,379	0.10%
South Korea 1.01% (2021: 0.88%)					
Korea Development Bank	800,000	3.00%	13/1/2026	760,095	0.05%
Kia Corp.	600,000	3.25%	21/4/2026	552,693	0.04%
Korea National Oil Corp.	500,000	3.25%	10/7/2024	484,886	0.03%
Export-Import Bank of Korea	500,000	2.88%	21/1/2025	479,276	0.03%
Korea Development Bank	500,000	1.25%	3/6/2025	457,214	0.03%
Industrial Bank of Korea	500,000	1.04%	22/6/2025	451,899	0.03%
Hyundai Capital America	500,000	1.65%	17/9/2026	432,919	0.03%
Shinhan Financial Group Co., Ltd.^	400,000	3.34%	5/2/2030	372,552	0.03%
Korea Gas Corp.	400,000	2.25%	18/7/2026	363,055	0.03%
Export-Import Bank of Korea	350,000	4.00%	14/1/2024	346,591	0.02%
Korea International Bond	300,000	2.75%	19/1/2027	281,928	0.02%
Korea Development Bank	300,000	2.00%	12/9/2026	271,613	0.02%
Korea Hydro & Nuclear Power Co., Ltd.	300,000	1.25%	27/4/2026	264,233	0.02%
Korea Southern Power Co., Ltd.	300,000	0.75%	27/1/2026	262,786	0.02%
Korea International Bond	300,000	3.88%	20/9/2048	261,542	0.02%
Korea National Oil Corp.	300,000	2.38%	7/4/2031	244,083	0.02%
Export-Import Bank of Korea	250,000	3.25%	10/11/2025	237,729	0.02%
Export-Import Bank of Korea	300,000	1.25%	21/9/2030	230,128	0.02%
Hyundai Capital Services, Inc.	250,000	3.63%	29/8/2027	225,204	0.02%
Korea Gas Corp.	200,000	6.25%	20/1/2042	224,136	0.02%
NongHyup Bank	200,000	3.88%	30/7/2023	198,517	0.02%
Export-Import Bank of Korea	200,000	4.00%	15/9/2024	196,642	0.01%
Hanwha Totalenergies Petrochemical Co., Ltd.	200,000	3.88%	23/1/2024	196,064	0.01%
Export-Import Bank of Korea	200,000	4.25%	15/9/2027	195,145	0.01%
Hana Bank	200,000	4.38%	30/9/2024	194,954	0.01%
Mirae Asset Securities Co., Ltd.	200,000	3.38%	7/5/2024	192,427	0.01%
Korea Electric Power Corp.	200,000	2.50%	24/6/2024	192,318	0.01%
Korea Gas Corp.	200,000	3.50%	21/7/2025	191,372	0.01%
POSCO	200,000	2.75%	15/7/2024	191,314	0.01%
Hyundai Capital America	200,000	0.80%	8/1/2024	190,436	0.01%
Korea Electric Power Corp.	200,000	4.00%	14/6/2027	189,859	0.01%
SK Hynix, Inc.	200,000	3.00%	17/9/2024	189,323	0.01%
Kookmin Bank^	200,000	4.35%	Perpetual	189,225	0.01%
Korea Mine Rehabilitation & Mineral Resources Corp.	200,000	4.13%	20/4/2027	187,129	0.01%
POSCO	200,000	2.50%	17/1/2025	186,836	0.01%
Hyundai Capital America	200,000	0.88%	14/6/2024	186,682	0.01%
Export-Import Bank of Korea	200,000	2.63%	26/5/2026	186,534	0.01%
Shinhan Bank Co., Ltd.	200,000	4.50%	26/3/2028	184,469	0.01%
Hana Bank	200,000	3.25%	30/3/2027	184,180	0.01%
Korea East-West Power Co., Ltd.	200,000	1.75%	6/5/2025	183,941	0.01%
LG Chem Ltd.	200,000	3.63%	15/4/2029	182,655	0.01%
Korea National Oil Corp.	200,000	2.50%	24/10/2026	181,789	0.01%
Kookmin Bank	200,000	2.38%	15/2/2027	179,342	0.01%
Kookmin Bank	225,000	2.50%	4/11/2030	178,054	0.01%
Shinhan Bank Co., Ltd.	200,000	4.38%	13/4/2032	177,762	0.01%
Export-Import Bank of Korea	200,000	1.63%	18/1/2027	176,308	0.01%
Woori Bank	200,000	2.00%	20/1/2027	175,594	0.01%
Hyundai Capital America	200,000	1.30%	8/1/2026	175,113	0.01%
Korea Midland Power Co., Ltd.	200,000	1.25%	9/8/2026	174,103	0.01%
Shinhan Card Co., Ltd.	200,000	2.50%	27/1/2027	173,565	0.01%
SK Battery America, Inc.	200,000	2.13%	26/1/2026	171,241	0.01%
Export-Import Bank of Korea	200,000	1.75%	19/10/2028	166,914	0.01%
Export-Import Bank of Korea	175,000	3.25%	12/8/2026	166,165	0.01%
Hanwha Life Insurance Co., Ltd.^	200,000	3.38%	4/2/2032	165,529	0.01%
SK Hynix, Inc.	225,000	2.38%	19/1/2031	165,228	0.01%
Hyundai Capital America	200,000	1.80%	10/1/2028	163,846	0.01%
Export-Import Bank of Korea	200,000	2.13%	18/1/2032	160,198	0.01%
Korea Development Bank	200,000	2.00%	25/10/2031	159,159	0.01%
Hyundai Capital America	150,000	4.13%	8/6/2023	149,042	0.01%
Korea Development Bank	150,000	3.75%	22/1/2024	148,152	0.01%
SK Telecom Co., Ltd.	100,000	6.63%	20/7/2027	105,300	0.01%
Hyundai Capital America	100,000	6.38%	8/4/2030	101,419	0.01%
Woori Bank	100,000	4.75%	30/4/2024	98,361	0.01%
KT Corp.	100,000	2.50%	18/7/2026	91,062	0.01%
Hyundai Capital America	100,000	2.00%	15/6/2028	81,672	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyundai Capital America	75,000	2.65%	10/2/2025	70,485	0.01%
Hyundai Capital America	75,000	3.00%	10/2/2027	67,268	0.01%
Hyundai Capital America	70,000	3.50%	2/11/2026	64,257	0.01%
Hyundai Capital America	50,000	2.75%	27/9/2026	44,687	0.00%
Hyundai Capital America	25,000	4.30%	1/2/2024	24,619	0.00%
				15,150,818	1.01%
Spain 0.37% (2021: 0.29%)					
Banco Santander SA [^]	600,000	1.72%	14/9/2027	512,902	0.04%
Telefonica Europe BV	350,000	8.25%	15/9/2030	390,625	0.03%
Telefonica Emisiones SA	475,000	5.21%	8/3/2047	383,469	0.03%
Banco Santander SA	325,000	3.50%	24/3/2025	313,555	0.02%
Banco Bilbao Vizcaya Argentaria SA [^]	300,000	6.14%	14/9/2028	301,010	0.02%
Banco Santander SA	300,000	5.18%	19/11/2025	296,206	0.02%
Telefonica Emisiones SA	280,000	7.05%	20/6/2036	289,257	0.02%
Banco Bilbao Vizcaya Argentaria SA [^]	275,000	5.86%	14/9/2026	274,751	0.02%
Banco Santander SA	200,000	5.15%	18/8/2025	198,069	0.02%
Banco Santander SA	200,000	5.29%	18/8/2027	195,113	0.01%
Banco Santander SA	200,000	2.71%	27/6/2024	191,985	0.01%
Banco Santander SA	200,000	4.25%	11/4/2027	190,554	0.01%
Telefonica Emisiones SA	200,000	4.10%	8/3/2027	189,563	0.01%
Banco Santander SA [^]	250,000	3.23%	22/11/2032	189,269	0.01%
Banco Santander SA	200,000	4.38%	12/4/2028	187,844	0.01%
Banco Santander SA	200,000	2.75%	28/5/2025	187,252	0.01%
Banco Santander SA [^]	200,000	4.18%	24/3/2028	185,358	0.01%
Banco Santander SA	200,000	3.80%	23/2/2028	181,503	0.01%
Banco Santander SA	200,000	3.31%	27/6/2029	174,822	0.01%
Telefonica Emisiones SA	200,000	4.67%	6/3/2038	158,774	0.01%
Telefonica Emisiones SA	200,000	4.90%	6/3/2048	154,292	0.01%
Banco Santander SA	150,000	2.75%	3/12/2030	114,853	0.01%
Iberdrola International BV	100,000	6.75%	15/7/2036	106,195	0.01%
Banco Santander SA	75,000	2.96%	25/3/2031	60,153	0.01%
Banco Bilbao Vizcaya Argentaria SA	25,000	1.13%	18/9/2025	22,364	0.00%
				5,449,738	0.37%
Supranational 3.74% (2021: 3.61%)					
Inter-American Development Bank	2,150,000	1.50%	13/1/2027	1,935,925	0.13%
International Bank for Reconstruction & Development	1,750,000	0.63%	22/4/2025	1,605,401	0.11%
International Bank for Reconstruction & Development	1,700,000	0.75%	11/3/2025	1,570,503	0.11%
Asian Development Bank	1,600,000	0.63%	29/4/2025	1,466,974	0.10%
International Bank for Reconstruction & Development	1,400,000	2.50%	29/3/2032	1,232,530	0.08%
International Bank for Reconstruction & Development	1,300,000	0.75%	24/11/2027	1,104,681	0.07%
Inter-American Development Bank	1,200,000	0.88%	20/4/2026	1,073,500	0.07%
IDB Trust Services Ltd.	1,100,000	2.84%	25/4/2024	1,069,255	0.07%
Corp. Andina de Fomento	1,000,000	5.25%	21/11/2025	997,443	0.07%
Asian Development Bank	1,000,000	2.88%	6/5/2025	965,687	0.07%
European Investment Bank	1,000,000	2.75%	15/8/2025	961,021	0.06%
International Bank for Reconstruction & Development	940,000	2.50%	25/11/2024	904,619	0.06%
International Bank for Reconstruction & Development	1,000,000	0.38%	28/7/2025	903,871	0.06%
Asian Development Bank	1,000,000	1.50%	20/1/2027	900,014	0.06%
European Investment Bank	952,000	2.38%	24/5/2027	885,455	0.06%
European Investment Bank	1,000,000	0.38%	26/3/2026	882,369	0.06%
European Investment Bank	900,000	1.38%	15/3/2027	804,977	0.05%
New Development Bank	900,000	0.63%	29/9/2025	793,482	0.05%
International Bank for Reconstruction & Development	801,000	3.13%	20/11/2025	774,184	0.05%
European Bank for Reconstruction & Development	850,000	0.50%	25/11/2025	761,125	0.05%
European Bank for Reconstruction & Development	800,000	0.50%	19/5/2025	729,653	0.05%
Asian Infrastructure Investment Bank	825,000	0.50%	27/1/2026	729,491	0.05%
Asian Infrastructure Investment Bank	800,000	0.50%	28/5/2025	726,606	0.05%
Asian Development Bank	800,000	1.75%	19/9/2029	688,533	0.05%
Inter-American Development Bank	675,000	3.00%	21/2/2024	661,571	0.04%
Inter-American Investment Corp.	675,000	2.63%	22/4/2025	646,584	0.04%
Asian Development Bank	693,000	2.00%	24/4/2026	643,269	0.04%
International Bank for Reconstruction & Development	800,000	0.88%	14/5/2030	636,257	0.04%
Inter-American Development Bank	650,000	0.63%	15/7/2025	591,861	0.04%
Inter-American Development Bank	636,000	0.88%	3/4/2025	587,963	0.04%
International Bank for Reconstruction & Development	600,000	2.50%	19/3/2024	583,998	0.04%
Asian Infrastructure Investment Bank	600,000	3.38%	29/6/2025	582,902	0.04%
African Development Bank	650,000	0.88%	22/7/2026	575,700	0.04%
International Bank for Reconstruction & Development	700,000	1.63%	3/11/2031	574,433	0.04%
Asian Development Bank	600,000	3.13%	20/8/2027	573,210	0.04%
European Investment Bank	600,000	1.63%	14/3/2025	565,454	0.04%
European Investment Bank	555,000	3.25%	29/1/2024	545,994	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Inter-American Development Bank	550,000	2.63%	16/1/2024	537,636	0.04%
Asian Development Bank	550,000	2.63%	12/1/2027	518,131	0.04%
Isdb Trust Services NO 2 Sarl	550,000	1.26%	31/3/2026	495,427	0.03%
Asian Development Bank	500,000	2.63%	30/1/2024	488,479	0.03%
Asian Development Bank	500,000	1.63%	15/3/2024	481,688	0.03%
European Investment Bank	500,000	3.25%	15/11/2027	480,813	0.03%
International Bank for Reconstruction & Development	500,000	2.50%	29/7/2025	477,330	0.03%
International Bank for Reconstruction & Development	500,000	1.50%	28/8/2024	475,260	0.03%
International Bank for Reconstruction & Development	500,000	1.63%	15/1/2025	472,748	0.03%
Asian Development Bank	500,000	0.38%	11/6/2024	470,130	0.03%
Asian Development Bank	500,000	0.63%	8/10/2024	466,403	0.03%
Inter-American Development Bank	495,000	2.38%	7/7/2027	458,185	0.03%
Asian Development Bank	500,000	0.38%	3/9/2025	449,911	0.03%
European Stability Mechanism	500,000	0.38%	10/9/2025	449,132	0.03%
International Development Association	500,000	0.38%	23/9/2025	448,717	0.03%
European Investment Bank	500,000	0.38%	15/12/2025	445,804	0.03%
European Investment Bank	450,000	2.25%	24/6/2024	434,600	0.03%
European Investment Bank	452,000	1.88%	10/2/2025	428,808	0.03%
Asian Development Bank	500,000	1.50%	4/3/2031	410,568	0.03%
International Bank for Reconstruction & Development	500,000	1.25%	10/2/2031	403,723	0.03%
International Bank for Reconstruction & Development	460,000	1.38%	20/4/2028	399,256	0.03%
Asian Development Bank	425,000	2.50%	2/11/2027	393,476	0.03%
Inter-American Development Bank	400,000	3.25%	1/7/2024	391,720	0.03%
Inter-American Development Bank	400,000	1.75%	14/3/2025	377,672	0.03%
IDB Trust Services Ltd.	400,000	1.81%	26/2/2025	375,403	0.03%
European Investment Bank	400,000	0.63%	25/7/2025	364,256	0.02%
International Finance Corp.	400,000	0.38%	16/7/2025	362,054	0.02%
Inter-American Development Bank	375,000	3.13%	18/9/2028	354,362	0.02%
European Investment Bank	400,000	0.75%	26/10/2026	351,199	0.02%
Asian Infrastructure Investment Bank	350,000	2.25%	16/5/2024	338,028	0.02%
Corp. Andina de Fomento	350,000	1.25%	26/10/2024	325,088	0.02%
European Investment Bank	345,000	2.13%	13/4/2026	322,349	0.02%
African Development Bank	350,000	0.88%	23/3/2026	313,110	0.02%
International Bank for Reconstruction & Development	350,000	0.88%	15/7/2026	311,170	0.02%
Arab Petroleum Investments Corp.	350,000	1.48%	6/10/2026	309,003	0.02%
Inter-American Development Bank	300,000	3.50%	14/9/2029	288,329	0.02%
Inter-American Development Bank	300,000	0.50%	23/9/2024	279,662	0.02%
International Bank for Reconstruction & Development	325,000	1.75%	23/10/2029	279,488	0.02%
European Investment Bank	325,000	1.63%	9/10/2029	278,376	0.02%
Asian Development Bank	300,000	3.13%	27/4/2032	278,177	0.02%
International Bank for Reconstruction & Development	300,000	2.50%	22/11/2027	277,951	0.02%
International Finance Corp.	265,000	2.88%	31/7/2023	262,067	0.02%
European Investment Bank	260,000	2.63%	15/3/2024	253,550	0.02%
African Development Bank	250,000	4.38%	3/11/2027	251,223	0.02%
International Development Association	250,000	2.75%	24/4/2023	248,495	0.02%
European Stability Mechanism	250,000	1.38%	11/9/2024	236,657	0.02%
Council Of Europe Development Bank	240,000	3.00%	16/6/2025	232,207	0.02%
Asian Development Bank	250,000	2.38%	10/8/2027	231,266	0.02%
European Investment Bank	234,000	2.50%	15/10/2024	225,958	0.02%
European Investment Bank	200,000	4.88%	15/2/2036	213,104	0.01%
Inter-American Development Bank	195,000	7.00%	15/6/2025	205,839	0.01%
International Bank for Reconstruction & Development	215,000	1.88%	27/10/2026	196,917	0.01%
Asian Development Bank	200,000	3.88%	28/9/2032	196,818	0.01%
International Development Association	250,000	1.00%	3/12/2030	196,803	0.01%
Inter-American Development Bank	200,000	4.38%	24/1/2044	196,518	0.01%
African Export-Import Bank	200,000	4.13%	20/6/2024	194,401	0.01%
Africa Finance Corp.	200,000	3.88%	13/4/2024	193,964	0.01%
International Bank for Reconstruction & Development	200,000	3.63%	21/9/2029	193,872	0.01%
International Development Association	225,000	0.75%	10/6/2027	193,390	0.01%
Asian Development Bank	200,000	2.13%	19/3/2025	190,295	0.01%
Asian Development Bank	200,000	1.50%	18/10/2024	189,325	0.01%
International Finance Corp.	200,000	1.38%	16/10/2024	189,025	0.01%
Africa Finance Corp.	200,000	4.38%	17/4/2026	187,689	0.01%
Council Of Europe Development Bank	200,000	1.38%	27/2/2025	187,383	0.01%
Inter-American Development Bank	200,000	3.88%	28/10/2041	184,992	0.01%
African Export-Import Bank	200,000	2.63%	17/5/2026	177,304	0.01%
Council Of Europe Development Bank	200,000	0.88%	22/9/2026	176,375	0.01%
African Export-Import Bank	200,000	3.99%	21/9/2029	173,424	0.01%
Asian Development Bank	200,000	1.88%	24/1/2030	172,257	0.01%
Africa Finance Corp.	200,000	2.88%	28/4/2028	169,579	0.01%
Banque Ouest Africaine de Developpement	200,000	4.70%	22/10/2031	169,507	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Finance Corp.	175,000	2.13%	7/4/2026	163,135	0.01%
European Investment Bank	200,000	0.88%	17/5/2030	159,489	0.01%
Pilgrim's Pride Corp.	150,000	5.88%	30/9/2027	146,991	0.01%
European Investment Bank	150,000	1.75%	15/3/2029	130,835	0.01%
Inter-American Development Bank	150,000	3.20%	7/8/2042	124,899	0.01%
International Bank for Reconstruction & Development	110,000	1.75%	19/4/2023	109,067	0.01%
International Bank for Reconstruction & Development	100,000	4.75%	15/2/2035	103,806	0.01%
Asian Development Bank	112,000	0.50%	4/2/2026	99,596	0.01%
Inter-American Development Bank	100,000	2.13%	15/1/2025	95,446	0.01%
Asian Development Bank	100,000	3.13%	26/9/2028	94,694	0.01%
Inter-American Development Bank	100,000	2.00%	23/7/2026	92,367	0.01%
				55,910,646	3.74%
Sweden 0.37% (2021: 0.38%)					
Kommuninvest I Sverige AB	945,000	4.63%	7/8/2024	941,512	0.06%
Svensk Exportkredit AB	700,000	0.63%	14/5/2025	638,748	0.04%
Swedbank AB	650,000	3.36%	4/4/2025	622,701	0.04%
Svensk Exportkredit AB	625,000	0.63%	7/10/2024	581,602	0.04%
Kommuninvest I Sverige AB	500,000	0.38%	19/6/2024	469,166	0.03%
Skandinaviska Enskilda Banken AB	400,000	0.65%	9/9/2024	369,998	0.03%
Svenska Handelsbanken AB	300,000	3.95%	10/6/2027	287,218	0.02%
Svenska Handelsbanken AB [^]	250,000	1.42%	11/6/2027	219,039	0.02%
Kommuninvest I Sverige AB	225,000	2.88%	3/7/2024	218,775	0.02%
Skandinaviska Enskilda Banken AB	225,000	3.70%	9/6/2025	217,738	0.02%
Svensk Exportkredit AB	212,000	4.63%	28/11/2025	212,228	0.01%
Swedbank AB	200,000	5.34%	20/9/2027	198,584	0.01%
Svensk Exportkredit AB	200,000	2.25%	22/3/2027	183,916	0.01%
Kommuninvest I Sverige AB	200,000	0.63%	15/9/2025	180,635	0.01%
Skandinaviska Enskilda Banken AB	200,000	1.20%	9/9/2026	174,040	0.01%
				5,515,900	0.37%
Switzerland 1.03% (2021: 0.97%)					
Nestle Holdings, Inc.	725,000	3.50%	24/9/2025	704,416	0.05%
UBS Group AG [^]	650,000	1.49%	10/8/2027	559,092	0.04%
Novartis Capital Corp.	600,000	2.20%	14/8/2030	509,973	0.03%
UBS Group AG [^]	500,000	4.70%	5/8/2027	484,183	0.03%
Credit Suisse AG	500,000	0.50%	2/2/2024	464,153	0.03%
Credit Suisse Group AG [^]	500,000	6.54%	12/8/2033	439,239	0.03%
Credit Suisse Group AG [^]	550,000	4.19%	1/4/2031	429,027	0.03%
Credit Suisse Group AG [^]	450,000	2.59%	11/9/2025	398,573	0.03%
UBS AG	425,000	1.38%	13/1/2025	394,407	0.03%
Glencore Funding LLC	400,000	4.88%	12/3/2029	383,440	0.03%
UBS Group AG	400,000	4.25%	23/3/2028	374,463	0.03%
Tyco Electronics Group SA	400,000	3.13%	15/8/2027	369,033	0.02%
Roche Holdings, Inc.	350,000	2.38%	28/1/2027	320,323	0.02%
Credit Suisse Group AG	350,000	3.75%	26/3/2025	316,071	0.02%
Credit Suisse Group AG [^]	450,000	3.09%	14/5/2032	312,464	0.02%
Credit Suisse Group AG	350,000	4.55%	17/4/2026	311,396	0.02%
Zurich Finance Ireland Designated Activity Co. [^]	400,000	3.00%	19/4/2051	305,942	0.02%
Roche Holdings, Inc.	375,000	2.08%	13/12/2031	304,283	0.02%
Alcon Finance Corp.	300,000	5.38%	6/12/2032	302,745	0.02%
Swiss Re Finance Luxembourg SA [^]	325,000	5.00%	2/4/2049	299,410	0.02%
Alcon Finance Corp.	325,000	2.75%	23/9/2026	297,659	0.02%
Novartis Capital Corp.	300,000	3.40%	6/5/2024	293,969	0.02%
UBS Group AG [^]	425,000	3.18%	11/2/2043	287,417	0.02%
Roche Holdings, Inc.	300,000	3.00%	10/11/2025	286,345	0.02%
Credit Suisse Group AG [^]	300,000	6.37%	15/7/2026	281,669	0.02%
Credit Suisse Group AG	335,000	4.28%	9/1/2028	278,780	0.02%
UBS Group AG [^]	300,000	4.99%	5/8/2033	277,731	0.02%
Roche Holdings, Inc.	400,000	2.61%	13/12/2051	260,535	0.02%
Credit Suisse Group AG [^]	325,000	3.87%	12/1/2029	259,798	0.02%
Credit Suisse AG	275,000	3.63%	9/9/2024	256,663	0.02%
Roche Holdings, Inc.	250,000	3.35%	30/9/2024	243,873	0.02%
Credit Suisse AG	300,000	1.25%	7/8/2026	242,205	0.02%
UBS Group AG	250,000	4.13%	15/4/2026	240,246	0.02%
UBS AG	250,000	0.45%	9/2/2024	237,009	0.02%
Credit Suisse Group AG [^]	250,000	6.44%	11/8/2028	227,714	0.02%
Novartis Capital Corp.	250,000	4.00%	20/11/2045	220,673	0.01%
UBS Group AG [^]	250,000	1.36%	30/1/2027	219,032	0.01%
Roche Holdings, Inc.	250,000	4.00%	28/11/2044	217,206	0.01%
Credit Suisse Group AG	305,000	4.88%	15/5/2045	209,729	0.01%
Novartis Capital Corp.	290,000	2.75%	14/8/2050	201,774	0.01%
UBS AG	225,000	1.25%	1/6/2026	196,773	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Group AG [^]	200,000	4.49%	12/5/2026	195,169	0.01%
Cloverie plc for Zurich Insurance Co., Ltd. [^]	200,000	5.63%	24/6/2046	195,054	0.01%
UBS Group AG [^]	200,000	4.75%	12/5/2028	191,606	0.01%
Roche Holdings, Inc.	200,000	0.99%	5/3/2026	178,249	0.01%
Glencore Funding LLC	175,000	4.63%	29/4/2024	172,791	0.01%
UBS AG	200,000	4.50%	26/6/2048	169,667	0.01%
Glencore Finance Canada Ltd.	175,000	5.55%	25/10/2042	156,056	0.01%
UBS Group AG [^]	200,000	2.10%	11/2/2032	150,320	0.01%
Novartis Capital Corp.	150,000	3.00%	20/11/2025	143,837	0.01%
Novartis Capital Corp.	150,000	3.10%	17/5/2027	142,156	0.01%
Roche Holdings, Inc.	100,000	2.63%	15/5/2026	93,442	0.01%
Credit Suisse USA, Inc.	85,000	7.13%	15/7/2032	85,873	0.01%
Tyco Electronics Group SA	75,000	7.13%	1/10/2037	85,666	0.01%
Novartis Capital Corp.	70,000	2.00%	14/2/2027	63,727	0.00%
Novartis Capital Corp.	75,000	3.70%	21/9/2042	63,102	0.00%
				15,306,148	1.03%
Taiwan 0.15% (2021: 0.11%)					
TSMC Global Ltd.	500,000	0.75%	28/9/2025	451,774	0.03%
TSMC Global Ltd.	325,000	1.00%	28/9/2027	271,000	0.02%
TSMC Global Ltd.	350,000	1.38%	28/9/2030	268,580	0.02%
TSMC Arizona Corp.	200,000	4.25%	22/4/2032	192,662	0.02%
Formosa Group Cayman Ltd.	200,000	3.38%	22/4/2025	190,139	0.01%
TSMC Arizona Corp.	200,000	4.50%	22/4/2052	180,279	0.01%
TSMC Global Ltd.	200,000	1.75%	23/4/2028	169,448	0.01%
TSMC Arizona Corp.	200,000	2.50%	25/10/2031	164,314	0.01%
TSMC Global Ltd.	200,000	2.25%	23/4/2031	162,320	0.01%
TSMC Arizona Corp.	200,000	3.25%	25/10/2051	145,318	0.01%
				2,195,834	0.15%
Tanzania 0.01% (2021: 0.01%)					
AngloGold Ashanti Holdings plc	200,000	3.75%	1/10/2030	174,651	0.01%
				174,651	0.01%
Thailand 0.12% (2021: 0.13%)					
Thaioil Treasury Center Co., Ltd.	400,000	4.63%	20/11/2028	371,585	0.03%
Siam Commercial Bank PCL	300,000	3.90%	11/2/2024	295,846	0.02%
PTTEP Canada International Finance Ltd.	200,000	6.35%	12/6/2042	203,265	0.01%
Minor International PCL [^]	200,000	2.70%	Perpetual	175,000	0.01%
Bangkok Bank PCL [^]	200,000	3.47%	23/9/2036	159,660	0.01%
GC Treasury Center Co., Ltd.	200,000	5.20%	30/3/2052	159,290	0.01%
Bangkok Bank PCL	125,000	9.03%	15/3/2029	138,786	0.01%
PTT Treasury Center Co., Ltd.	200,000	3.70%	16/7/2070	123,028	0.01%
Thaioil Treasury Center Co., Ltd.	200,000	3.50%	17/10/2049	120,923	0.01%
				1,747,383	0.12%
United Arab Emirates 1.09% (2021: 1.12%)					
Abu Dhabi Government International Bond	900,000	3.13%	11/10/2027	858,079	0.06%
Abu Dhabi Government International Bond	850,000	3.88%	16/4/2050	718,625	0.05%
Abu Dhabi Government International Bond	900,000	3.13%	30/9/2049	666,157	0.04%
Emirates NBD Bank PJSC	700,000	2.63%	18/2/2025	663,708	0.04%
MDGH GMTN RSC Ltd.	700,000	3.70%	7/11/2049	579,755	0.04%
Abu Dhabi Government International Bond	600,000	3.13%	3/5/2026	575,461	0.04%
MDGH GMTN RSC Ltd.	500,000	2.50%	7/11/2024	477,766	0.03%
Fab Sukuk Co., Ltd.	400,000	3.88%	22/1/2024	393,861	0.03%
Abu Dhabi Government International Bond	400,000	2.50%	16/4/2025	382,594	0.03%
Abu Dhabi Government International Bond	400,000	2.13%	30/9/2024	382,578	0.03%
DIB Sukuk Ltd.	400,000	2.95%	16/1/2026	374,241	0.03%
DP World Ltd.	350,000	6.85%	2/7/2037	371,794	0.03%
Abu Dhabi Government International Bond	400,000	3.13%	16/4/2030	371,505	0.03%
Abu Dhabi Government International Bond	400,000	2.50%	30/9/2029	358,480	0.02%
DAE Funding LLC	400,000	3.38%	20/3/2028	354,198	0.02%
Abu Dhabi Government International Bond	400,000	4.13%	11/10/2047	352,553	0.02%
MDGH GMTN RSC Ltd.	350,000	2.88%	7/11/2029	315,490	0.02%
DAE Funding LLC	300,000	1.55%	1/8/2024	279,545	0.02%
MDGH GMTN RSC Ltd.	300,000	2.50%	21/5/2026	277,720	0.02%
Abu Dhabi Crude Oil Pipeline LLC	300,000	4.60%	2/11/2047	275,809	0.02%
DIB Sukuk Ltd.	300,000	2.74%	16/2/2027	273,190	0.02%
Abu Dhabi Government International Bond	300,000	1.63%	2/6/2028	263,040	0.02%
Ruwais Power Co. PJSC	250,000	6.00%	31/8/2036	255,843	0.02%
Abu Dhabi Government International Bond	300,000	1.88%	15/9/2031	248,262	0.02%
Abu Dhabi National Energy Co. PJSC	250,000	3.88%	6/5/2024	245,855	0.02%
MDGH GMTN RSC Ltd.	200,000	6.88%	1/11/2041	242,363	0.02%
Galaxy Pipeline Assets Bidco Ltd.	300,000	2.63%	31/3/2036	241,417	0.02%
Galaxy Pipeline Assets Bidco Ltd.	300,000	3.25%	30/9/2040	231,919	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aldar Sukuk No 2 Ltd.	250,000	3.88%	22/10/2029	229,318	0.02%
UAE International Government Bond	300,000	3.25%	19/10/2061	221,932	0.02%
MDGH GMTN RSC Ltd.	200,000	5.50%	28/4/2033	211,598	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.88%	23/4/2030	205,886	0.01%
UAE International Government Bond	200,000	4.95%	7/7/2052	199,792	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.38%	22/6/2026	199,533	0.01%
MAF Global Securities Ltd.	200,000	4.75%	7/5/2024	197,315	0.01%
UAE International Government Bond	200,000	4.05%	7/7/2032	197,089	0.01%
MAF Sukuk Ltd.	200,000	4.50%	3/11/2025	196,494	0.01%
Abu Dhabi Commercial Bank PJSC	200,000	4.50%	14/9/2027	196,439	0.01%
Emirates Telecommunications Group Co. PJSC	200,000	3.50%	18/6/2024	195,879	0.01%
RAK Capital	200,000	3.09%	31/3/2025	192,628	0.01%
First Abu Dhabi Bank PJSC^	200,000	4.50%	Perpetual	191,557	0.01%
Abu Dhabi Crude Oil Pipeline LLC	200,000	3.65%	2/11/2029	187,191	0.01%
DP World Crescent Ltd.	200,000	3.88%	18/7/2029	187,064	0.01%
MAF Sukuk Ltd.	200,000	3.93%	28/2/2030	185,728	0.01%
DP World Crescent Ltd.	200,000	3.75%	30/1/2030	184,088	0.01%
Emirates Development Bank PJSC	200,000	1.64%	15/6/2026	178,307	0.01%
NBK Tier 1 Ltd.^	200,000	3.63%	Perpetual	174,828	0.01%
DP World Ltd.	200,000	4.70%	30/9/2049	168,257	0.01%
United Arab Emirates International Bond	200,000	2.00%	19/10/2031	167,861	0.01%
Abu Dhabi Ports Co. PJSC	200,000	2.50%	6/5/2031	165,990	0.01%
Galaxy Pipeline Assets Bidco Ltd.	184,932	2.16%	31/3/2034	157,167	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	3.40%	29/4/2051	156,931	0.01%
Galaxy Pipeline Assets Bidco Ltd.	193,306	2.94%	30/9/2040	155,634	0.01%
United Arab Emirates International Bond	200,000	2.88%	19/10/2041	153,708	0.01%
Galaxy Pipeline Assets Bidco Ltd.	162,398	1.75%	30/9/2027	150,464	0.01%
Abu Dhabi Government International Bond	200,000	2.70%	2/9/2070	124,508	0.01%
Abu Dhabi National Energy Co. PJSC	100,000	4.00%	3/10/2049	86,550	0.01%
				16,251,544	1.09%
United Kingdom 3.76% (2021: 3.70%)					
NatWest Group plc^	975,000	4.27%	22/3/2025	952,246	0.06%
HSBC Holdings plc^	1,025,000	0.98%	24/5/2025	948,204	0.06%
Sky Ltd.	900,000	3.75%	16/9/2024	878,692	0.06%
Barclays plc^	800,000	7.44%	2/11/2033	842,208	0.06%
HSBC Holdings plc^	800,000	3.80%	11/3/2025	779,169	0.05%
Barclays plc	800,000	4.38%	12/1/2026	771,934	0.05%
HSBC Holdings plc^	700,000	8.11%	3/11/2033	741,822	0.05%
Nationwide Building Society	750,000	4.85%	27/7/2027	728,293	0.05%
Bank of England Euro Note	700,000	0.50%	28/4/2023	690,878	0.05%
AstraZeneca plc	600,000	6.45%	15/9/2037	677,196	0.05%
HSBC Holdings plc	621,000	4.30%	8/3/2026	600,918	0.04%
Santander UK Group Holdings plc^	625,000	1.09%	15/3/2025	584,969	0.04%
BP Capital Markets plc	600,000	3.28%	19/9/2027	563,844	0.04%
Standard Chartered plc^	525,000	7.77%	16/11/2028	556,321	0.04%
HSBC Holdings plc^	525,000	7.39%	3/11/2028	551,002	0.04%
HSBC Holdings plc^	525,000	7.34%	3/11/2026	546,029	0.04%
Unilever Capital Corp.	575,000	3.50%	22/3/2028	542,161	0.04%
Barclays plc^	625,000	2.28%	24/11/2027	541,742	0.04%
Reynolds American, Inc.	550,000	4.45%	12/6/2025	538,231	0.04%
Astrazeneca Finance LLC	600,000	1.20%	28/5/2026	534,592	0.04%
BAT Capital Corp.	525,000	3.22%	15/8/2024	506,186	0.03%
AstraZeneca plc	503,000	3.38%	16/11/2025	486,148	0.03%
HSBC Holdings plc^	625,000	2.80%	24/5/2032	482,452	0.03%
Barclays plc^	450,000	7.39%	2/11/2028	468,062	0.03%
Barclays plc^	500,000	2.85%	7/5/2026	464,223	0.03%
Barclays plc	475,000	5.20%	12/5/2026	461,611	0.03%
HSBC Holdings plc^	475,000	4.18%	9/12/2025	461,095	0.03%
BAT Capital Corp.	500,000	3.56%	15/8/2027	455,293	0.03%
Reynolds American, Inc.	530,000	5.85%	15/8/2045	452,466	0.03%
Standard Chartered plc^	500,000	4.64%	1/4/2031	449,654	0.03%
Nationwide Building Society^	500,000	2.97%	16/2/2028	440,273	0.03%
Standard Chartered plc^	500,000	2.61%	12/1/2028	433,895	0.03%
HSBC Holdings plc	445,000	4.95%	31/3/2030	425,047	0.03%
GlaxoSmithKline Capital, Inc.	419,000	3.63%	15/5/2025	409,346	0.03%
Lloyds Banking Group plc	400,000	4.05%	16/8/2023	397,242	0.03%
HSBC Holdings plc^	425,000	5.40%	11/8/2033	394,794	0.03%
Lloyds Banking Group plc^	400,000	3.87%	9/7/2025	387,653	0.03%
HSBC Holdings plc^	419,000	4.04%	13/3/2028	386,443	0.03%
Reckitt Benckiser Treasury Services plc	400,000	2.75%	26/6/2024	386,186	0.03%
Vodafone Group plc	430,000	5.25%	30/5/2048	381,827	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NatWest Group plc^	400,000	5.08%	27/1/2030	376,353	0.03%
BAT Capital Corp.	450,000	2.26%	25/3/2028	374,529	0.03%
Unilever Capital Corp.	400,000	0.63%	12/8/2024	374,444	0.03%
Standard Chartered plc^	400,000	2.82%	30/1/2026	372,110	0.03%
HSBC Holdings plc^	400,000	4.58%	19/6/2029	367,752	0.02%
Diageo Capital plc	350,000	5.50%	24/1/2033	366,056	0.02%
Lloyds Banking Group plc	375,000	4.58%	10/12/2025	362,163	0.02%
Vodafone Group plc	350,000	6.15%	27/2/2037	354,174	0.02%
HSBC Holdings plc^	400,000	3.97%	22/5/2030	349,590	0.02%
Hutchison Whampoa International 03/33 Ltd.	300,000	7.45%	24/11/2033	349,241	0.02%
HSBC Holdings plc^	400,000	2.25%	22/11/2027	346,505	0.02%
Hutchison Whampoa International 14 Ltd.	350,000	3.63%	31/10/2024	339,915	0.02%
HSBC Holdings plc	350,000	4.38%	23/11/2026	336,408	0.02%
CK Hutchison International 20 Ltd.	400,000	2.50%	8/5/2030	335,071	0.02%
Lloyds Banking Group plc	350,000	4.65%	24/3/2026	334,601	0.02%
LSEGA Financing plc	400,000	2.50%	6/4/2031	330,581	0.02%
HSBC Holdings plc^	350,000	2.63%	7/11/2025	329,677	0.02%
BAT International Finance plc	350,000	4.45%	16/3/2028	323,958	0.02%
Vodafone Group plc	400,000	4.25%	17/9/2050	308,997	0.02%
Standard Chartered plc	325,000	5.70%	26/3/2044	295,116	0.02%
GlaxoSmithKline Capital plc	300,000	3.00%	1/6/2024	291,887	0.02%
HSBC Holdings plc^	300,000	5.21%	11/8/2028	288,903	0.02%
HSBC Holdings plc	300,000	6.50%	15/9/2037	288,843	0.02%
GlaxoSmithKline Capital, Inc.	300,000	3.88%	15/5/2028	288,241	0.02%
LSEGA Financing plc	325,000	1.38%	6/4/2026	286,533	0.02%
HSBC Holdings plc	300,000	3.90%	25/5/2026	286,130	0.02%
HSBC Holdings plc^	300,000	4.76%	9/6/2028	284,078	0.02%
CK Hutchison International 16 Ltd.	300,000	2.75%	3/10/2026	277,085	0.02%
British Telecommunications plc	325,000	3.25%	8/11/2029	276,236	0.02%
HSBC Holdings plc	275,000	6.80%	1/6/2038	272,860	0.02%
British Telecommunications plc	225,000	9.63%	15/12/2030	268,578	0.02%
HSBC Holdings plc	275,000	6.50%	2/5/2036	266,203	0.02%
Barclays plc	285,000	4.84%	9/5/2028	262,644	0.02%
GlaxoSmithKline Capital, Inc.	250,000	5.38%	15/4/2034	258,098	0.02%
Santander UK Group Holdings plc^	300,000	2.47%	11/1/2028	256,582	0.02%
NatWest Markets plc	275,000	0.80%	12/8/2024	255,237	0.02%
GlaxoSmithKline Capital, Inc.	225,000	6.38%	15/5/2038	253,060	0.02%
Vodafone Group plc	300,000	4.88%	19/6/2049	252,401	0.02%
Reynolds American, Inc.	275,000	5.70%	15/8/2035	248,795	0.02%
Diageo Capital plc	300,000	2.00%	29/4/2030	247,033	0.02%
Mead Johnson Nutrition Co.	250,000	4.13%	15/11/2025	244,835	0.02%
British Airways 2020-1 Class A Pass Through Trust	268,601	4.25%	15/11/2032	243,255	0.02%
BAT International Finance plc	250,000	3.95%	15/6/2025	240,173	0.02%
HSBC Holdings plc^	275,000	4.76%	29/3/2033	237,964	0.02%
Standard Chartered plc^	250,000	3.97%	30/3/2026	237,700	0.02%
CNH Industrial NV	250,000	3.85%	15/11/2027	235,181	0.02%
Coca-Cola Europacific Partners plc	250,000	0.80%	3/5/2024	234,997	0.02%
Lloyds Banking Group plc	250,000	3.75%	11/1/2027	232,653	0.02%
BAE Systems plc	300,000	1.90%	15/2/2031	232,287	0.02%
HSBC Holdings plc^	300,000	2.36%	18/8/2031	229,819	0.02%
Royalty Pharma plc	300,000	2.15%	2/9/2031	226,564	0.02%
Barclays plc^	240,000	5.09%	20/6/2030	221,305	0.02%
Barclays plc	250,000	4.95%	10/1/2047	215,987	0.01%
Imperial Brands Finance plc	225,000	4.25%	21/7/2025	214,801	0.01%
Unilever Capital Corp.	325,000	2.63%	12/8/2051	211,398	0.01%
NatWest Group plc^	200,000	7.47%	10/11/2026	208,256	0.01%
Diageo Capital plc	200,000	5.30%	24/10/2027	204,677	0.01%
Standard Chartered plc^	215,000	0.99%	12/1/2025	202,550	0.01%
Diageo Capital plc	200,000	5.20%	24/10/2025	202,103	0.01%
NatWest Group plc^	220,000	4.45%	8/5/2030	199,727	0.01%
Barclays plc^	200,000	5.30%	9/8/2026	198,626	0.01%
Imperial Brands Finance plc	200,000	6.13%	27/7/2027	198,591	0.01%
NatWest Group plc^	200,000	5.52%	30/9/2028	198,032	0.01%
Brookfield Finance I UK plc/Brookfield Finance, Inc.	260,000	2.34%	30/1/2032	197,735	0.01%
Vodafone Group plc	175,000	7.88%	15/2/2030	196,908	0.01%
Lloyds Banking Group plc	200,000	3.90%	12/3/2024	196,298	0.01%
Lloyds Banking Group plc	200,000	4.45%	8/5/2025	196,021	0.01%
M&G plc^	200,000	6.50%	20/10/2048	195,593	0.01%
Lloyds Banking Group plc^	200,000	4.72%	11/8/2026	195,371	0.01%
Barclays plc^	200,000	5.50%	9/8/2028	194,459	0.01%
Barclays plc^	200,000	3.93%	7/5/2025	193,911	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Standard Chartered plc^	200,000	3.79%	21/5/2025	193,225	0.01%
Santander UK Group Holdings plc^	250,000	2.90%	15/3/2032	193,207	0.01%
Barclays plc	200,000	3.65%	16/3/2025	191,968	0.01%
Santander UK Group Holdings plc	200,000	4.75%	15/9/2025	191,866	0.01%
Barclays plc^	250,000	3.56%	23/9/2035	191,603	0.01%
Lloyds Banking Group plc^	200,000	3.51%	18/3/2026	190,134	0.01%
Diageo Capital plc	200,000	2.13%	24/10/2024	189,778	0.01%
Barclays plc^	200,000	5.75%	9/8/2033	189,312	0.01%
Lloyds Banking Group plc	200,000	4.38%	22/3/2028	189,290	0.01%
HSBC Holdings plc^	197,000	4.29%	12/9/2026	189,022	0.01%
Santander UK plc	200,000	3.21%	12/6/2026	188,952	0.01%
Astrazeneca Finance LLC	200,000	0.70%	28/5/2024	188,656	0.01%
CK Hutchison International 17 Ltd.	200,000	3.50%	5/4/2027	188,601	0.01%
Barclays plc^	200,000	4.97%	16/5/2029	188,409	0.01%
BAT Capital Corp.	175,000	7.75%	19/10/2032	188,305	0.01%
Phoenix Group Holdings plc	200,000	5.38%	6/7/2027	188,240	0.01%
Ashtead Capital, Inc.	200,000	4.38%	15/8/2027	187,270	0.01%
Lloyds Banking Group plc	200,000	4.55%	16/8/2028	186,989	0.01%
Legal & General Group plc^	200,000	5.25%	21/3/2047	185,781	0.01%
NatWest Group plc^	208,000	3.07%	22/5/2028	185,776	0.01%
Reckitt Benckiser Treasury Services plc	200,000	3.00%	26/6/2027	185,744	0.01%
NatWest Group plc^	200,000	3.75%	1/11/2029	185,565	0.01%
Lloyds Banking Group plc^	175,000	7.95%	15/11/2033	185,465	0.01%
CK Hutchison International 17 II Ltd.	200,000	3.25%	29/9/2027	185,240	0.01%
Standard Chartered plc^	200,000	3.52%	12/2/2030	184,474	0.01%
Lloyds Banking Group plc^	200,000	3.75%	18/3/2028	184,399	0.01%
Ashtead Capital, Inc.	200,000	4.25%	1/11/2029	181,729	0.01%
Barclays plc	200,000	5.25%	17/8/2045	179,986	0.01%
Lloyds Banking Group plc^	200,000	3.57%	7/11/2028	179,863	0.01%
HSBC Holdings plc^	225,000	2.85%	4/6/2031	179,839	0.01%
AstraZeneca plc	200,000	4.38%	17/8/2048	179,360	0.01%
Standard Chartered plc^	200,000	4.31%	21/5/2030	177,845	0.01%
AstraZeneca plc	300,000	2.13%	6/8/2050	176,653	0.01%
BAE Systems plc	200,000	3.40%	15/4/2030	176,066	0.01%
Nationwide Building Society	200,000	1.50%	13/10/2026	172,903	0.01%
Santander UK plc	175,000	4.00%	13/3/2024	172,893	0.01%
Lloyds Banking Group plc	200,000	5.30%	1/12/2045	170,992	0.01%
Diageo Capital plc	200,000	2.38%	24/10/2029	170,875	0.01%
Imperial Brands Finance plc	200,000	3.88%	26/7/2029	170,853	0.01%
Ashtead Capital, Inc.	200,000	1.50%	12/8/2026	170,549	0.01%
Ferguson Finance plc	200,000	3.25%	2/6/2030	169,485	0.01%
HSBC Holdings plc	200,000	5.25%	14/3/2044	169,384	0.01%
RELX Capital, Inc.	175,000	4.75%	20/5/2032	167,831	0.01%
Astrazeneca Finance LLC	200,000	2.25%	28/5/2031	166,442	0.01%
CSL Finance plc	175,000	4.05%	27/4/2029	165,044	0.01%
Prudential plc^	200,000	2.95%	3/11/2033	162,111	0.01%
HSBC Holdings plc^	200,000	2.21%	17/8/2029	161,534	0.01%
BAT Capital Corp.	225,000	4.54%	15/8/2047	159,933	0.01%
Ashtead Capital, Inc.	175,000	4.00%	1/5/2028	159,662	0.01%
Mead Johnson Nutrition Co.	175,000	4.60%	1/6/2044	157,021	0.01%
Smith & Nephew plc	200,000	2.03%	14/10/2030	156,987	0.01%
HSBC Holdings plc	150,000	6.10%	14/1/2042	156,646	0.01%
BAT Capital Corp.	200,000	4.39%	15/8/2037	155,531	0.01%
HSBC Holdings plc^	200,000	2.87%	22/11/2032	153,155	0.01%
Barclays plc^	200,000	2.89%	24/11/2032	152,207	0.01%
Standard Chartered plc^	200,000	3.27%	18/2/2036	147,920	0.01%
NatWest Group plc^	200,000	3.03%	28/11/2035	147,547	0.01%
Lloyds Banking Group plc	150,000	4.50%	4/11/2024	146,492	0.01%
BAE Systems Holdings, Inc.	150,000	3.80%	7/10/2024	146,469	0.01%
Unilever Capital Corp.	150,000	2.60%	5/5/2024	145,539	0.01%
BAT Capital Corp.	200,000	4.76%	6/9/2049	145,238	0.01%
BAT Capital Corp.	175,000	5.65%	16/3/2052	145,036	0.01%
Standard Chartered plc	150,000	4.05%	12/4/2026	143,721	0.01%
Prudential plc	165,000	3.13%	14/4/2030	143,625	0.01%
AstraZeneca plc	200,000	3.00%	28/5/2051	141,250	0.01%
CK Hutchison International 19 II Ltd.	200,000	3.38%	6/9/2049	140,835	0.01%
BG Energy Capital plc	150,000	5.13%	15/10/2041	140,318	0.01%
RELX Capital, Inc.	150,000	4.00%	18/3/2029	138,991	0.01%
Vodafone Group plc	150,000	5.00%	30/5/2038	137,836	0.01%
BAT International Finance plc	150,000	1.67%	25/3/2026	132,809	0.01%
Santander UK Group Holdings plc^	150,000	1.53%	21/8/2026	132,049	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lloyds Banking Group plc^	200,000	3.37%	14/12/2046	130,680	0.01%
BAT Capital Corp.	150,000	3.46%	6/9/2029	128,299	0.01%
BAT Capital Corp.	175,000	3.73%	25/9/2040	118,925	0.01%
BAT Capital Corp.	175,000	3.98%	25/9/2050	115,077	0.01%
Standard Chartered plc^	150,000	3.60%	12/1/2033	113,768	0.01%
CSL Finance plc	125,000	4.63%	27/4/2042	111,639	0.01%
BAE Systems Finance, Inc.	100,000	7.50%	1/7/2027	108,017	0.01%
British Telecommunications plc	100,000	5.13%	4/12/2028	96,904	0.01%
Nationwide Building Society	100,000	3.90%	21/7/2025	96,115	0.01%
New England Power Co.	125,000	3.80%	5/12/2047	95,850	0.01%
Imperial Brands Finance plc	100,000	3.13%	26/7/2024	95,799	0.01%
nVent Finance Sarl	125,000	2.75%	15/11/2031	95,612	0.01%
BP Capital Markets plc	100,000	3.72%	28/11/2028	94,690	0.01%
NatWest Group plc^	100,000	4.89%	18/5/2029	94,264	0.01%
BAE Systems Holdings, Inc.	100,000	4.75%	7/10/2044	88,772	0.01%
AstraZeneca plc	100,000	0.70%	8/4/2026	87,988	0.01%
LSEGA Financing plc	100,000	2.00%	6/4/2028	85,166	0.01%
Standard Chartered plc	100,000	5.30%	9/1/2043	84,308	0.01%
Diageo Capital plc	100,000	3.88%	29/4/2043	82,329	0.01%
Diageo Capital plc	75,000	5.88%	30/9/2036	79,120	0.01%
BAE Systems Holdings, Inc.	75,000	3.85%	15/12/2025	72,316	0.01%
Unilever Capital Corp.	75,000	3.10%	30/7/2025	72,148	0.01%
Narragansett Electric Co.	75,000	3.92%	1/8/2028	70,206	0.01%
Nvent Finance Sarl	75,000	4.55%	15/4/2028	69,227	0.01%
Centrica plc	75,000	5.38%	16/10/2043	67,234	0.00%
BAE Systems plc	100,000	3.00%	15/9/2050	65,602	0.00%
GlaxoSmithKline Capital, Inc.	75,000	4.20%	18/3/2043	65,035	0.00%
Royalty Pharma plc	100,000	3.35%	2/9/2051	61,988	0.00%
Vodafone Group plc	75,000	4.38%	19/2/2043	59,842	0.00%
Reynolds American, Inc.	50,000	7.25%	15/6/2037	51,218	0.00%
Santander UK Group Holdings plc^	50,000	3.82%	3/11/2028	44,588	0.00%
Narragansett Electric Co.	45,000	5.64%	15/3/2040	43,900	0.00%
Experian Finance plc	50,000	2.75%	8/3/2030	41,212	0.00%
Niagara Mohawk Power Corp.	45,000	4.12%	28/11/2042	34,839	0.00%
Vodafone Group plc	10,000	5.13%	19/6/2059	8,559	0.00%
				56,152,353	3.76%
United States 60.85% (2021: 60.66%)					
US Treasury Note	4,865,000	4.50%	15/11/2025	4,895,786	0.33%
US Treasury Note	3,965,000	3.88%	30/11/2027	3,943,626	0.26%
US Treasury Note	3,000,000	4.00%	15/12/2025	2,981,250	0.20%
US Treasury Note	2,798,000	4.25%	31/12/2024	2,788,772	0.19%
US Treasury Note	1,715,000	4.13%	15/11/2032	1,749,300	0.12%
State of Illinois	1,450,000	5.10%	1/6/2033	1,386,627	0.09%
Wells Fargo & Co.	1,275,000	3.30%	9/9/2024	1,238,629	0.08%
Citigroup, Inc.^	1,250,000	1.28%	3/11/2025	1,151,541	0.08%
CVS Health Corp.	1,200,000	5.05%	25/3/2048	1,083,203	0.07%
Federal Home Loan Mortgage Corp.^	1,100,000	4.06%	25/10/2028	1,071,957	0.07%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	1,035,067	6.50%	20/6/2027	1,031,285	0.07%
JPMorgan Chase & Co.^	1,100,000	2.08%	22/4/2026	1,020,719	0.07%
Amazon.com, Inc.	1,050,000	3.00%	13/4/2025	1,014,315	0.07%
Morgan Stanley^	1,075,000	0.79%	30/5/2025	1,001,651	0.07%
Microsoft Corp.	1,485,000	2.53%	1/6/2050	989,615	0.07%
Verizon Communications, Inc.	1,000,000	4.33%	21/9/2028	962,584	0.06%
Wells Fargo & Co.^	1,028,000	3.58%	22/5/2028	952,234	0.06%
JPMorgan Chase & Co.^	1,000,000	4.91%	25/7/2033	951,301	0.06%
Bank of America Corp.^	1,000,000	5.02%	22/7/2033	948,781	0.06%
Goldman Sachs Group, Inc.	884,000	6.75%	1/10/2037	941,505	0.06%
Exxon Mobil Corp.	975,000	2.99%	19/3/2025	939,866	0.06%
Bank of America Corp.^	975,000	2.46%	22/10/2025	921,144	0.06%
Bank of America Corp.^	964,000	3.56%	23/4/2027	903,274	0.06%
Apple, Inc.	900,000	3.00%	9/2/2024	882,477	0.06%
Federal Home Loan Mortgage Corp.	1,000,000	2.43%	25/8/2029	882,412	0.06%
Shire Acquisitions Investments Ireland DAC	935,000	3.20%	23/9/2026	878,954	0.06%
International Business Machines Corp.	900,000	3.00%	15/5/2024	876,135	0.06%
Comcast Corp.	1,359,000	2.94%	1/11/2056	852,400	0.06%
T-Mobile USA, Inc.	900,000	3.75%	15/4/2027	848,566	0.06%
Bank of America Corp.^	906,000	3.82%	20/1/2028	845,797	0.06%
Boeing Co.	925,000	2.20%	4/2/2026	840,752	0.06%
JPMorgan Chase & Co.^	1,000,000	2.74%	15/10/2030	839,771	0.06%
Bank of America Corp.^	918,000	3.42%	20/12/2028	832,655	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Microsoft Corp.	1,166,000	2.92%	17/3/2052	830,755	0.06%
AT&T, Inc.	1,223,000	3.55%	15/9/2055	826,037	0.06%
AT&T, Inc.	1,190,000	3.80%	1/12/2057	824,775	0.06%
Delta Air Lines, Inc./SkyMiles IP Ltd.	875,000	4.75%	20/10/2028	824,170	0.06%
Johnson & Johnson	875,000	2.45%	1/3/2026	822,754	0.06%
AbbVie, Inc.	975,000	4.25%	21/11/2049	819,553	0.05%
T-Mobile USA, Inc.	900,000	3.88%	15/4/2030	816,953	0.05%
US Treasury Bond	825,000	4.00%	15/11/2042	808,371	0.05%
Morgan Stanley Capital I Trust 2017	875,000	3.59%	15/12/2050	806,667	0.05%
JPMorgan Chase & Co. ^	850,000	2.01%	13/3/2026	786,694	0.05%
Morgan Stanley ^	800,000	3.62%	17/4/2025	780,318	0.05%
Wells Fargo & Co. ^	800,000	4.81%	25/7/2028	779,864	0.05%
Bank of America Corp. ^	975,000	4.08%	20/3/2051	770,063	0.05%
Bank of America Corp. ^	775,000	4.83%	22/7/2026	766,312	0.05%
Apple, Inc.	800,000	3.35%	9/2/2027	765,830	0.05%
Dell International LLC/EMC Corp.	750,000	6.02%	15/6/2026	765,664	0.05%
General Motors Financial Co., Inc.	850,000	4.30%	6/4/2029	763,008	0.05%
JPMorgan Chase & Co. ^	775,000	5.72%	14/9/2033	761,558	0.05%
VICI Properties LP/VICI Note Co., Inc.	800,000	3.50%	15/2/2025	756,713	0.05%
Warnermedia Holdings, Inc.	1,030,000	5.14%	15/3/2052	756,313	0.05%
Comcast Corp.	725,000	5.50%	15/11/2032	754,757	0.05%
Citigroup, Inc. ^	800,000	0.98%	1/5/2025	748,902	0.05%
Bayer US Finance LLC	775,000	3.38%	8/10/2024	748,562	0.05%
Goldman Sachs Group, Inc. ^	800,000	4.22%	1/5/2029	745,132	0.05%
Chevron Corp.	800,000	1.55%	11/5/2025	744,391	0.05%
Boeing Co.	780,000	5.71%	1/5/2040	742,571	0.05%
Comcast Corp.	925,000	3.97%	1/11/2047	742,109	0.05%
Warnermedia Holdings, Inc.	900,000	4.28%	15/3/2032	742,065	0.05%
Citigroup, Inc. ^	800,000	4.41%	31/3/2031	735,353	0.05%
AT&T, Inc.	1,073,000	3.50%	15/9/2053	730,036	0.05%
Citigroup, Inc. ^	725,000	5.61%	29/9/2026	727,000	0.05%
Federal Home Loan Mortgage Corp.	875,000	2.02%	25/3/2031	726,890	0.05%
Pacific Gas & Electric Co.	925,000	4.95%	1/7/2050	724,697	0.05%
Verizon Communications, Inc.	800,000	4.86%	21/8/2046	724,660	0.05%
Boeing Co.	750,000	1.43%	4/2/2024	717,440	0.05%
Wells Fargo & Co. ^	750,000	4.90%	25/7/2033	710,258	0.05%
AbbVie, Inc.	755,000	4.55%	15/3/2035	705,796	0.05%
Oracle Corp.	850,000	2.88%	25/3/2031	705,187	0.05%
Fidelity National Information Services, Inc.	800,000	1.15%	1/3/2026	702,051	0.05%
CVS Health Corp.	763,000	4.78%	25/3/2038	699,115	0.05%
Bank of New York Mellon Corp. ^	675,000	5.80%	25/10/2028	697,048	0.05%
PepsiCo, Inc.	725,000	4.45%	14/4/2046	690,022	0.05%
Morgan Stanley ^	900,000	2.24%	21/7/2032	689,554	0.05%
Morgan Stanley ^	750,000	0.86%	21/10/2025	689,393	0.05%
Wells Fargo & Co. ^	775,000	5.01%	4/4/2051	689,377	0.05%
Merck & Co., Inc.	800,000	1.90%	10/12/2028	688,498	0.05%
Goldman Sachs Group, Inc.	700,000	3.63%	20/2/2024	688,127	0.05%
Citigroup, Inc.	740,000	3.20%	21/10/2026	685,953	0.05%
CVS Health Corp.	730,000	3.00%	15/8/2026	681,757	0.05%
T-Mobile USA, Inc.	705,000	3.50%	15/4/2025	678,689	0.05%
JPMorgan Chase & Co.	700,000	4.13%	15/12/2026	676,921	0.05%
Global Payments, Inc.	775,000	2.15%	15/1/2027	676,820	0.05%
AbbVie, Inc.	725,000	2.95%	21/11/2026	675,591	0.05%
International Business Machines Corp.	730,000	3.50%	15/5/2029	670,727	0.05%
Bank of America Corp.	700,000	3.50%	19/4/2026	668,422	0.04%
Apple, Inc.	725,000	1.13%	11/5/2025	668,068	0.04%
AT&T, Inc.	700,000	4.35%	1/3/2029	666,178	0.04%
Bank of America Corp. ^	820,000	2.50%	13/2/2031	666,173	0.04%
Federal Home Loan Mortgage Corp.	750,000	2.52%	25/10/2029	663,482	0.04%
Citigroup, Inc.	673,000	4.40%	10/6/2025	660,603	0.04%
Morgan Stanley ^	700,000	2.63%	18/2/2026	657,852	0.04%
Goldman Sachs Group, Inc.	650,000	5.70%	1/11/2024	657,386	0.04%
AT&T, Inc.	965,000	3.65%	15/9/2059	653,272	0.04%
JPMorgan Chase & Co. ^	700,000	4.20%	23/7/2029	652,007	0.04%
Sabine Pass Liquefaction LLC	700,000	4.50%	15/5/2030	650,137	0.04%
Oracle Corp.	625,000	6.50%	15/4/2038	649,270	0.04%
General Motors Co.	625,000	6.80%	1/10/2027	649,011	0.04%
Warnermedia Holdings, Inc.	840,000	5.05%	15/3/2042	645,961	0.04%
Federal Home Loan Mortgage Corp. ^	700,000	3.50%	25/7/2032	644,891	0.04%
CVS Health Corp.	705,000	5.13%	20/7/2045	642,380	0.04%
AbbVie, Inc.	750,000	4.05%	21/11/2039	642,315	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	684,000	3.13%	27/7/2026	638,091	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	650,000	4.91%	23/7/2025	637,455	0.04%
Centene Corp.	750,000	3.38%	15/2/2030	634,759	0.04%
Gilead Sciences, Inc.	646,000	3.65%	1/3/2026	623,569	0.04%
Broadcom, Inc.	766,000	3.42%	15/4/2033	614,854	0.04%
Centene Corp.	750,000	3.00%	15/10/2030	614,441	0.04%
Union Pacific Corp.	775,000	2.89%	6/4/2036	614,412	0.04%
Visa, Inc.	670,000	4.30%	14/12/2045	612,444	0.04%
Wells Fargo & Co.^	725,000	3.35%	2/3/2033	609,667	0.04%
Goldman Sachs Group, Inc.	629,000	3.50%	23/1/2025	608,607	0.04%
Wells Fargo & Co.^	650,000	0.81%	19/5/2025	608,569	0.04%
Wells Fargo & Co.	650,000	3.00%	22/4/2026	608,178	0.04%
Raytheon Technologies Corp.	675,000	4.50%	1/6/2042	607,461	0.04%
Bristol-Myers Squibb Co.	625,000	2.90%	26/7/2024	607,291	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	625,000	3.45%	1/7/2024	603,277	0.04%
Truist Bank	613,000	4.05%	3/11/2025	603,054	0.04%
Microsoft Corp.	625,000	3.30%	6/2/2027	602,413	0.04%
Walt Disney Co.	650,000	1.75%	13/1/2026	595,508	0.04%
CVS Health Corp.	609,000	3.88%	20/7/2025	594,579	0.04%
Merck & Co., Inc.	850,000	2.35%	24/6/2040	593,015	0.04%
Morgan Stanley^	625,000	0.79%	22/1/2025	591,896	0.04%
Berkshire Hathaway Energy Co.	600,000	4.05%	15/4/2025	591,372	0.04%
Warnermedia Holdings, Inc.	655,000	3.76%	15/3/2027	591,166	0.04%
Johnson & Johnson	700,000	3.70%	1/3/2046	589,862	0.04%
Bank of America Corp.^	600,000	4.95%	22/7/2028	586,346	0.04%
JPMorgan Chase & Co.^	600,000	4.85%	25/7/2028	585,768	0.04%
Bank of America Corp.	600,000	3.95%	21/4/2025	584,509	0.04%
Realty Income Corp.	600,000	4.13%	15/10/2026	583,002	0.04%
Berry Global, Inc.	650,000	1.57%	15/1/2026	580,390	0.04%
Verizon Communications, Inc.	944,000	2.99%	30/10/2056	579,335	0.04%
Fiserv, Inc.	600,000	2.75%	1/7/2024	578,713	0.04%
State Street Corp.	615,000	2.65%	19/5/2026	578,638	0.04%
Verizon Communications, Inc.	825,000	3.70%	22/3/2061	578,274	0.04%
Cigna Corp.	620,000	4.80%	15/8/2038	577,762	0.04%
Comcast Corp.	625,000	3.15%	15/2/2028	577,590	0.04%
Honeywell International, Inc.	600,000	2.30%	15/8/2024	576,424	0.04%
State of California	450,000	7.60%	1/11/2040	576,333	0.04%
Truist Financial Corp.	600,000	2.50%	1/8/2024	576,130	0.04%
Bristol-Myers Squibb Co.	645,000	4.13%	15/6/2039	575,034	0.04%
Bank of America Corp.^	850,000	2.68%	19/6/2041	574,280	0.04%
Bank of America Corp.^	600,000	3.38%	2/4/2026	572,866	0.04%
Morgan Stanley^	625,000	3.77%	24/1/2029	572,028	0.04%
Wells Fargo & Co.	592,000	4.10%	3/6/2026	571,999	0.04%
Boeing Co.	650,000	3.63%	1/2/2031	568,903	0.04%
Caterpillar Financial Services Corp.	637,000	0.90%	2/3/2026	568,061	0.04%
JPMorgan Chase & Co.^	600,000	4.45%	5/12/2029	564,060	0.04%
Prologis LP	727,000	1.63%	15/3/2031	562,014	0.04%
PepsiCo, Inc.	590,000	2.25%	19/3/2025	561,476	0.04%
AbbVie, Inc.	575,000	3.60%	14/5/2025	557,347	0.04%
Goldman Sachs Group, Inc.^	600,000	3.62%	15/3/2028	557,090	0.04%
Morgan Stanley^	735,000	1.93%	28/4/2032	555,323	0.04%
Federal National Mortgage Association^	700,000	1.71%	25/11/2031	553,329	0.04%
QUALCOMM, Inc.	581,000	3.25%	20/5/2027	552,999	0.04%
JPMorgan Chase & Co.^	600,000	3.54%	1/5/2028	552,763	0.04%
Verizon Communications, Inc.	600,000	4.40%	1/11/2034	551,620	0.04%
Bank of America Corp.^	600,000	4.57%	27/4/2033	549,748	0.04%
Federal National Mortgage Association^	573,995	3.58%	25/8/2028	549,222	0.04%
Apple, Inc.	775,000	2.38%	8/2/2041	548,366	0.04%
Pfizer, Inc.	625,000	2.63%	1/4/2030	548,024	0.04%
Morgan Stanley^	575,000	4.21%	20/4/2028	546,160	0.04%
US Treasury Bond	658,000	3.00%	15/8/2052	545,523	0.04%
AbbVie, Inc.	575,000	3.20%	14/5/2026	544,242	0.04%
HCA, Inc.	550,000	5.25%	15/6/2026	543,570	0.04%
Gilead Sciences, Inc.	600,000	4.75%	1/3/2046	542,473	0.04%
Broadcom, Inc.	750,000	3.19%	15/11/2036	541,304	0.04%
Western Digital Corp.	575,000	4.75%	15/2/2026	540,931	0.04%
Bristol-Myers Squibb Co.	625,000	4.25%	26/10/2049	540,557	0.04%
International Business Machines Corp.	650,000	4.25%	15/5/2049	539,481	0.04%
Bank of America Corp.^	575,000	0.98%	22/4/2025	538,938	0.04%
Amgen, Inc.	725,000	3.15%	21/2/2040	535,382	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.^	550,000	3.91%	25/4/2026	534,183	0.04%
Citigroup, Inc.^	550,000	4.66%	24/5/2028	531,789	0.04%
Bank of America Corp.^	650,000	2.59%	29/4/2031	530,237	0.04%
CVS Health Corp.	548,000	4.30%	25/3/2028	530,056	0.04%
Citigroup, Inc.^	550,000	5.32%	26/3/2041	529,918	0.04%
Microsoft Corp.	550,000	2.70%	12/2/2025	529,030	0.04%
Enterprise Products Operating LLC	600,000	4.85%	15/3/2044	526,941	0.04%
Citigroup, Inc.	550,000	4.45%	29/9/2027	525,352	0.04%
Sabine Pass Liquefaction LLC	525,000	5.75%	15/5/2024	525,184	0.04%
Morgan Stanley^	700,000	1.79%	13/2/2032	524,685	0.04%
Bank of New York Mellon^	525,000	5.22%	21/11/2025	524,561	0.04%
Home Depot, Inc.	490,000	5.88%	16/12/2036	524,297	0.04%
American Tower Corp.	525,000	5.00%	15/2/2024	523,872	0.04%
Exxon Mobil Corp.	600,000	2.61%	15/10/2030	523,821	0.04%
Goldman Sachs Group, Inc.^	600,000	1.95%	21/10/2027	523,633	0.04%
Duke Energy Florida LLC	475,000	6.40%	15/6/2038	523,198	0.04%
Apple, Inc.	550,000	4.65%	23/2/2046	522,974	0.04%
Oracle Corp.	725,000	3.95%	25/3/2051	522,356	0.04%
Apple, Inc. ¹	600,000	3.85%	4/5/2043	521,307	0.04%
Citigroup, Inc.^	550,000	3.11%	8/4/2026	520,212	0.03%
Broadcom, Inc.	656,000	3.47%	15/4/2034	520,109	0.03%
JPMorgan Chase & Co.^	550,000	4.57%	14/6/2030	519,347	0.03%
UnitedHealth Group, Inc.	550,000	0.55%	15/5/2024	519,157	0.03%
State of California	410,000	7.55%	1/4/2039	517,962	0.03%
GS Mortgage Securities Trust 2016	559,838	3.18%	10/11/2049	517,026	0.03%
Cigna Corp.	550,000	3.40%	1/3/2027	516,142	0.03%
Goldman Sachs Group, Inc.	495,000	6.25%	1/2/2041	515,877	0.03%
Goldman Sachs Group, Inc.	535,000	3.75%	25/2/2026	515,596	0.03%
Goldman Sachs Group, Inc.^	539,000	4.48%	23/8/2028	515,561	0.03%
Bank of America Corp.^	500,000	6.20%	10/11/2028	514,717	0.03%
AT&T, Inc.	575,000	4.85%	1/3/2039	514,712	0.03%
Philip Morris International, Inc.	650,000	4.13%	4/3/2043	513,945	0.03%
Principal Financial Group, Inc.	530,000	3.40%	15/5/2025	512,647	0.03%
FMR LLC	475,000	7.57%	15/6/2029	512,627	0.03%
Exxon Mobil Corp.	550,000	3.48%	19/3/2030	512,390	0.03%
Toyota Motor Credit Corp.	550,000	0.63%	13/9/2024	511,996	0.03%
AT&T, Inc.	538,000	0.90%	25/3/2024	511,242	0.03%
Wells Fargo & Co.^	600,000	4.61%	25/4/2053	510,206	0.03%
Toyota Motor Credit Corp.	500,000	5.40%	10/11/2025	507,710	0.03%
Bank of America Corp.^	550,000	3.97%	5/3/2029	507,695	0.03%
Bank of America Corp.^	550,000	0.98%	25/9/2025	507,328	0.03%
Amgen, Inc.	725,000	3.38%	21/2/2050	507,047	0.03%
Duke Energy Progress LLC	550,000	3.45%	15/3/2029	506,507	0.03%
Oracle Corp.	550,000	2.65%	15/7/2026	505,732	0.03%
Goldman Sachs Group, Inc.^	525,000	3.27%	29/9/2025	504,868	0.03%
7-Eleven, Inc.	575,000	0.95%	10/2/2026	503,086	0.03%
T-Mobile USA, Inc.	585,000	4.38%	15/4/2040	501,911	0.03%
Energy Transfer LP	505,000	5.50%	1/6/2027	501,909	0.03%
Caterpillar Financial Services Corp.	525,000	3.60%	12/8/2027	501,474	0.03%
Verizon Communications, Inc.	700,000	3.55%	22/3/2051	501,096	0.03%
Bank of America Corp.^	625,000	2.69%	22/4/2032	500,045	0.03%
McDonald's Corp.	545,000	3.60%	1/7/2030	500,037	0.03%
Gilead Sciences, Inc.	516,000	3.50%	1/2/2025	499,865	0.03%
Blackstone Private Credit Fund	600,000	2.63%	15/12/2026	496,909	0.03%
Bank of America Corp.^	600,000	4.33%	15/3/2050	493,500	0.03%
PacifiCorp	500,000	5.25%	15/6/2035	491,692	0.03%
American Honda Finance Corp.	525,000	0.75%	9/8/2024	491,073	0.03%
Amazon.com, Inc.	600,000	2.10%	12/5/2031	491,057	0.03%
Coca-Cola Co.	600,000	1.65%	1/6/2030	489,901	0.03%
AbbVie, Inc.	548,000	4.70%	14/5/2045	489,520	0.03%
Intel Corp.	500,000	3.70%	29/7/2025	488,090	0.03%
Bristol-Myers Squibb Co.	625,000	3.70%	15/3/2052	488,022	0.03%
Intel Corp.	520,000	3.90%	25/3/2030	487,886	0.03%
Halliburton Co.	550,000	5.00%	15/11/2045	487,621	0.03%
AT&T, Inc.	500,000	4.25%	1/3/2027	486,685	0.03%
Santander Holdings USA, Inc.	500,000	3.50%	7/6/2024	486,016	0.03%
Thermo Fisher Scientific, Inc.	600,000	2.00%	15/10/2031	485,353	0.03%
Pfizer, Inc.	400,000	7.20%	15/3/2039	485,170	0.03%
Citigroup, Inc.^	500,000	3.35%	24/4/2025	484,733	0.03%
GSK Consumer Healthcare Capital US LLC	550,000	3.63%	24/3/2032	484,569	0.03%
Walt Disney Co.	500,000	3.35%	24/3/2025	484,325	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.^	500,000	3.16%	25/5/2025	484,298	0.03%
Oncor Electric Delivery Co. LLC	500,000	2.75%	1/6/2024	484,116	0.03%
Walmart, Inc.	500,000	3.70%	26/6/2028	483,565	0.03%
Mastercard, Inc.	600,000	2.00%	18/11/2031	483,561	0.03%
AbbVie, Inc.	535,000	3.20%	21/11/2029	482,371	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	600,000	2.25%	15/1/2029	482,257	0.03%
HCA, Inc.	550,000	3.38%	15/3/2029	482,012	0.03%
GE HealthCare Technologies, Inc.	475,000	5.65%	15/11/2027	481,968	0.03%
Wells Fargo & Co.	500,000	4.30%	22/7/2027	481,559	0.03%
Apple, Inc.	500,000	3.25%	23/2/2026	480,531	0.03%
JPMorgan Chase & Co.^	600,000	2.58%	22/4/2032	480,024	0.03%
Home Depot, Inc.	500,000	2.70%	15/4/2025	479,132	0.03%
Raytheon Technologies Corp.	514,000	3.13%	4/5/2027	479,003	0.03%
Oracle Corp.	525,000	2.80%	1/4/2027	478,868	0.03%
International Business Machines Corp.	500,000	3.30%	15/5/2026	475,925	0.03%
Federal Home Loan Mortgage Corp.	565,000	1.87%	25/1/2030	475,688	0.03%
Warnermedia Holdings, Inc.	500,000	3.64%	15/3/2025	475,580	0.03%
Amazon.com, Inc.	575,000	4.10%	13/4/2062	475,266	0.03%
T-Mobile USA, Inc.	575,000	4.50%	15/4/2050	474,777	0.03%
McDonald's Corp.	500,000	3.50%	1/7/2027	474,472	0.03%
Cargill, Inc.	600,000	2.13%	10/11/2031	474,270	0.03%
Comcast Corp.	520,000	3.40%	1/4/2030	473,356	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	500,000	3.88%	15/1/2027	473,348	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	600,000	5.38%	1/5/2047	472,769	0.03%
JPMorgan Chase & Co.	500,000	3.20%	15/6/2026	472,659	0.03%
Apple, Inc.	555,000	3.85%	4/8/2046	472,604	0.03%
Citigroup Commercial Mortgage Trust 2016	500,000	3.62%	10/2/2049	472,375	0.03%
AT&T, Inc.	530,000	2.30%	1/6/2027	472,300	0.03%
Oracle Corp.	500,000	2.50%	1/4/2025	471,456	0.03%
Morgan Stanley^	505,000	4.43%	23/1/2030	471,455	0.03%
Citigroup, Inc.^	575,000	4.28%	24/4/2048	471,170	0.03%
Amazon.com, Inc.	500,000	3.15%	22/8/2027	470,750	0.03%
Apple, Inc.	705,000	2.65%	11/5/2050	468,839	0.03%
CDW LLC/CDW Finance Corp.	550,000	3.25%	15/2/2029	468,737	0.03%
Dell International LLC/EMC Corp.	475,000	4.90%	1/10/2026	467,939	0.03%
PNC Bank NA	500,000	3.25%	22/1/2028	467,296	0.03%
CVS Health Corp.	500,000	2.88%	1/6/2026	466,935	0.03%
Apple, Inc.	475,000	3.45%	6/5/2024	466,900	0.03%
JPMorgan Chase & Co.^	500,000	0.82%	1/6/2025	466,363	0.03%
Johnson & Johnson	500,000	2.90%	15/1/2028	466,092	0.03%
Berkshire Hathaway Finance Corp.	527,000	4.20%	15/8/2048	465,433	0.03%
US Bancorp^	475,000	4.55%	22/7/2028	465,351	0.03%
Verizon Communications, Inc.	600,000	1.75%	20/1/2031	464,748	0.03%
Walt Disney Co.	700,000	2.75%	1/9/2049	463,893	0.03%
Capital One Financial Corp.^	528,000	1.88%	2/11/2027	461,717	0.03%
Wells Fargo & Co.	550,000	4.75%	7/12/2046	460,798	0.03%
KeyCorp	472,000	4.15%	29/10/2025	460,725	0.03%
Boeing Co.	465,000	5.04%	1/5/2027	460,139	0.03%
Fox Corp.	475,000	4.71%	25/1/2029	459,776	0.03%
Wyeth LLC	425,000	5.95%	1/4/2037	459,313	0.03%
Oracle Corp.	500,000	5.38%	15/7/2040	459,065	0.03%
Verizon Communications, Inc.	520,000	3.15%	22/3/2030	458,124	0.03%
AT&T, Inc.	487,000	4.30%	15/2/2030	457,966	0.03%
Comcast Corp.	704,000	2.89%	1/11/2051	455,605	0.03%
Public Service Electric & Gas Co.	500,000	2.25%	15/9/2026	454,833	0.03%
AT&T, Inc.	500,000	4.50%	15/5/2035	454,758	0.03%
Equitable Financial Life Global Funding	500,000	1.40%	7/7/2025	453,612	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	500,000	6.48%	23/10/2045	453,128	0.03%
Microsoft Corp.	700,000	2.68%	1/6/2060	452,381	0.03%
Oracle Corp.	675,000	3.85%	1/4/2060	451,595	0.03%
Procter & Gamble Co.	575,000	1.20%	29/10/2030	451,426	0.03%
Visa, Inc.	500,000	1.90%	15/4/2027	451,168	0.03%
AT&T, Inc.	575,000	2.25%	1/2/2032	450,851	0.03%
Caterpillar Financial Services Corp.	500,000	1.70%	8/1/2027	450,787	0.03%
Fiserv, Inc.	500,000	3.50%	1/7/2029	450,564	0.03%
GSK Consumer Healthcare Capital US LLC	500,000	3.38%	24/3/2029	449,837	0.03%
Verizon Communications, Inc.	500,000	1.45%	20/3/2026	449,401	0.03%
Oracle Corp.	500,000	1.65%	25/3/2026	448,089	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Broadcom, Inc.	500,000	4.15%	15/11/2030	447,938	0.03%
Williams Cos, Inc.	475,000	3.75%	15/6/2027	447,718	0.03%
Verizon Communications, Inc.	460,000	3.50%	1/11/2024	446,543	0.03%
Federal Home Loan Mortgage Corp.	500,000	1.55%	25/1/2027	446,090	0.03%
Toyota Motor Credit Corp.	475,000	0.50%	18/6/2024	445,663	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.65%	25/11/2029	445,520	0.03%
Regions Financial Corp.	525,000	1.80%	12/8/2028	445,409	0.03%
MidAmerican Energy Co.	475,000	3.65%	15/4/2029	445,400	0.03%
Citigroup, Inc.^	550,000	2.57%	3/6/2031	444,874	0.03%
Apple, Inc.	500,000	0.70%	8/2/2026	444,312	0.03%
MPLX LP	497,000	1.75%	1/3/2026	443,662	0.03%
Bank of America Corp.^	550,000	2.97%	4/2/2033	443,473	0.03%
Bank of America Corp.	450,000	4.20%	26/8/2024	443,049	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.54%	25/10/2029	442,920	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	600,000	2.30%	1/2/2032	442,776	0.03%
Pfizer, Inc.	500,000	4.13%	15/12/2046	442,238	0.03%
Comcast Corp.	450,000	3.95%	15/10/2025	440,542	0.03%
JPMorgan Chase & Co.^	500,000	1.58%	22/4/2027	440,074	0.03%
Morgan Stanley^	500,000	1.59%	4/5/2027	438,938	0.03%
Apple, Inc.	475,000	4.38%	13/5/2045	438,819	0.03%
Morgan Stanley^	500,000	0.99%	10/12/2026	438,802	0.03%
Verizon Communications, Inc.	475,000	2.63%	15/8/2026	438,772	0.03%
Ally Financial, Inc.	425,000	8.00%	1/11/2031	438,721	0.03%
Amgen, Inc.	525,000	4.40%	1/5/2045	438,582	0.03%
Bank of America Corp.^	500,000	1.73%	22/7/2027	438,267	0.03%
Aetna, Inc.	450,000	3.50%	15/11/2024	437,525	0.03%
JPMorgan Chase & Co.^	450,000	4.08%	26/4/2026	437,504	0.03%
Federal National Mortgage Association^	500,000	2.33%	25/11/2029	437,241	0.03%
Simon Property Group LP	450,000	3.38%	1/10/2024	436,936	0.03%
Comcast Corp.	452,000	3.38%	15/8/2025	435,994	0.03%
Amazon.com, Inc.	450,000	2.80%	22/8/2024	435,947	0.03%
Federal National Mortgage Association	491,069	2.47%	25/8/2029	435,901	0.03%
US Treasury Note	435,000	4.50%	30/11/2024	435,034	0.03%
Verisk Analytics, Inc.	447,000	4.00%	15/6/2025	434,892	0.03%
Costco Wholesale Corp.	550,000	1.75%	20/4/2032	434,740	0.03%
Morgan Stanley^	475,000	5.30%	20/4/2037	434,627	0.03%
Williams Cos, Inc.	446,000	3.90%	15/1/2025	434,608	0.03%
US Bank NA	450,000	2.80%	27/1/2025	433,632	0.03%
Federal Home Loan Mortgage Corp.^	500,000	2.12%	25/4/2055	433,055	0.03%
Raytheon Technologies Corp.	450,000	4.13%	16/11/2028	431,248	0.03%
Pacific Gas & Electric Co.	475,000	4.55%	1/7/2030	430,590	0.03%
General Motors Co.	450,000	5.40%	15/10/2029	430,358	0.03%
Walmart, Inc.	380,000	6.20%	15/4/2038	430,304	0.03%
Cheniere Energy Partners LP	540,000	3.25%	31/1/2032	430,116	0.03%
Federal Home Loan Mortgage Corp.	525,000	1.52%	25/3/2030	430,032	0.03%
JPMorgan Chase & Co.^	450,000	4.32%	26/4/2028	428,990	0.03%
Sabra Health Care LP	450,000	5.13%	15/8/2026	428,609	0.03%
Adobe, Inc.	470,000	2.15%	1/2/2027	428,251	0.03%
Pacific Gas & Electric Co.	500,000	2.10%	1/8/2027	428,118	0.03%
Verizon Communications, Inc.	465,000	4.81%	15/3/2039	427,722	0.03%
Exxon Mobil Corp.	475,000	4.23%	19/3/2040	427,527	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	650,000	3.50%	1/6/2041	427,452	0.03%
Walt Disney Co.	500,000	2.65%	13/1/2031	427,209	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.07%	25/1/2030	426,562	0.03%
Goldman Sachs Group, Inc.^	550,000	2.38%	21/7/2032	426,357	0.03%
Williams Cos, Inc.	525,000	2.60%	15/3/2031	425,981	0.03%
Wells Fargo & Co.^	500,000	2.88%	30/10/2030	425,096	0.03%
HCA, Inc.	425,000	5.38%	1/2/2025	424,542	0.03%
T-Mobile USA, Inc.	500,000	2.63%	15/2/2029	424,386	0.03%
BMW US Capital LLC	450,000	3.45%	1/4/2027	424,385	0.03%
Visa, Inc.	450,000	4.15%	14/12/2035	424,266	0.03%
AT&T, Inc.	551,000	2.55%	1/12/2033	423,719	0.03%
Nestle Holdings, Inc.	500,000	4.00%	24/9/2048	422,883	0.03%
Nestle Holdings, Inc.	475,000	0.63%	15/1/2026	422,033	0.03%
Microsoft Corp.	494,000	3.70%	8/8/2046	421,972	0.03%
Fiserv, Inc.	450,000	3.20%	1/7/2026	421,535	0.03%
Carrier Global Corp.	500,000	2.72%	15/2/2030	421,368	0.03%
National Securities Clearing Corp.	475,000	0.75%	7/12/2025	421,357	0.03%
Deere & Co.	475,000	3.90%	9/6/2042	420,945	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	500,000	2.88%	22/10/2030	420,003	0.03%
Goldman Sachs Group, Inc.	425,000	4.00%	3/3/2024	419,598	0.03%
Freeport-McMoRan, Inc.	425,000	4.55%	14/11/2024	419,559	0.03%
Pacific Life Global Funding II	475,000	1.38%	14/4/2026	419,088	0.03%
Goldman Sachs Group, Inc.^	550,000	1.99%	27/1/2032	418,677	0.03%
QUALCOMM, Inc.	475,000	4.50%	20/5/2052	418,548	0.03%
Morgan Stanley^	400,000	6.34%	18/10/2033	418,474	0.03%
McDonald's Corp.	500,000	4.20%	1/4/2050	418,145	0.03%
Florida Power & Light Co.	575,000	3.15%	1/10/2049	417,695	0.03%
Brixmor Operating Partnership LP	475,000	4.05%	1/7/2030	417,501	0.03%
Exxon Mobil Corp.	550,000	3.45%	15/4/2051	416,894	0.03%
Goldman Sachs Group, Inc.	470,000	4.80%	8/7/2044	415,215	0.03%
Home Depot, Inc.	453,000	2.13%	15/9/2026	414,798	0.03%
Energy Transfer LP	425,000	4.75%	15/1/2026	414,735	0.03%
Kraft Heinz Foods Co.	450,000	5.20%	15/7/2045	414,658	0.03%
Wells Fargo & Co.^	500,000	2.57%	11/2/2031	413,543	0.03%
Bank of America Corp.	450,000	5.00%	21/1/2044	413,291	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.10%	25/9/2031	413,122	0.03%
L3Harris Technologies, Inc.	425,000	3.83%	27/4/2025	413,072	0.03%
Eversource Energy	475,000	3.38%	1/3/2032	413,055	0.03%
Citigroup, Inc.	475,000	4.65%	23/7/2048	413,006	0.03%
Comcast Corp.	500,000	3.75%	1/4/2040	412,831	0.03%
BP Capital Markets America, Inc.	450,000	3.63%	6/4/2030	412,816	0.03%
Citigroup, Inc.	412,000	6.13%	25/8/2036	412,571	0.03%
Coca-Cola Co.	500,000	2.00%	5/3/2031	412,527	0.03%
Pacific Gas & Electric Co.	525,000	4.50%	1/7/2040	410,965	0.03%
PNC Bank NA	421,000	4.20%	1/11/2025	410,535	0.03%
AT&T, Inc.	550,000	3.50%	1/6/2041	410,476	0.03%
Goldman Sachs Group, Inc.^	500,000	4.02%	31/10/2038	410,082	0.03%
Flex Ltd.	417,000	4.75%	15/6/2025	408,179	0.03%
Cheniere Corpus Christi Holdings LLC	450,000	3.70%	15/11/2029	407,950	0.03%
Microsoft Corp.	450,000	3.50%	12/2/2035	407,720	0.03%
Boston Properties LP	425,000	3.20%	15/1/2025	407,295	0.03%
Florida Power & Light Co.	425,000	2.85%	1/4/2025	407,234	0.03%
NVIDIA Corp.	425,000	3.20%	16/9/2026	403,992	0.03%
Federal Home Loan Mortgage Corp.	500,000	1.62%	25/12/2030	403,915	0.03%
Capital One Financial Corp.	425,000	3.75%	9/3/2027	403,583	0.03%
Verizon Communications, Inc.	425,000	0.75%	22/3/2024	403,446	0.03%
Apple, Inc.	425,000	3.20%	11/5/2027	403,423	0.03%
Morgan Stanley^	487,000	2.70%	22/1/2031	403,031	0.03%
Goldman Sachs Group, Inc.	416,000	3.75%	22/5/2025	402,709	0.03%
3M Co.	425,000	2.00%	14/2/2025	402,431	0.03%
Morgan Stanley^	550,000	2.48%	16/9/2036	401,189	0.03%
Microsoft Corp.	415,000	3.13%	3/11/2025	400,884	0.03%
Caterpillar Financial Services Corp.	400,000	4.90%	17/1/2025	400,645	0.03%
Northern Trust Corp.	409,000	3.95%	30/10/2025	400,565	0.03%
Boeing Co.	430,000	5.81%	1/5/2050	400,072	0.03%
JPMorgan Chase & Co.^	425,000	2.30%	15/10/2025	400,072	0.03%
AbbVie, Inc.	410,000	3.80%	15/3/2025	399,678	0.03%
WW Grainger, Inc.	425,000	1.85%	15/2/2025	398,932	0.03%
Celanese US Holdings LLC	400,000	6.05%	15/3/2025	398,864	0.03%
Goldman Sachs Group, Inc.^	500,000	2.62%	22/4/2032	398,458	0.03%
Cigna Corp.	475,000	2.40%	15/3/2030	398,027	0.03%
Exxon Mobil Corp.	450,000	4.33%	19/3/2050	397,968	0.03%
Consolidated Edison Co. of New York, Inc.	500,000	3.95%	1/4/2050	397,660	0.03%
Wells Fargo & Co.^	450,000	2.39%	2/6/2028	396,862	0.03%
JPMorgan Chase & Co.	425,000	2.95%	1/10/2026	396,474	0.03%
Abbott Laboratories	405,000	4.90%	30/11/2046	396,275	0.03%
Niagara Mohawk Power Corp.	500,000	1.96%	27/6/2030	395,397	0.03%
Verizon Communications, Inc.	525,000	3.40%	22/3/2041	395,355	0.03%
American Express Co.	400,000	4.20%	6/11/2025	395,317	0.03%
PepsiCo, Inc.	400,000	3.60%	1/3/2024	395,212	0.03%
General Motors Financial Co., Inc.	475,000	2.40%	15/10/2028	395,168	0.03%
Morgan Stanley	400,000	3.88%	29/4/2024	393,901	0.03%
Lowe's Cos, Inc.	530,000	3.70%	15/4/2046	393,896	0.03%
Citigroup, Inc.^	400,000	4.14%	24/5/2025	393,890	0.03%
Comcast Corp.	400,000	3.70%	15/4/2024	393,878	0.03%
Broadcom, Inc.	500,000	2.45%	15/2/2031	393,645	0.03%
Air Lease Corp.	425,000	2.88%	15/1/2026	393,519	0.03%
JPMorgan Chase & Co.^	420,000	4.49%	24/3/2031	392,774	0.03%
Oracle Corp.	535,000	4.00%	15/11/2047	392,763	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	425,000	4.60%	15/10/2038	392,595	0.03%
Bank of America Corp. ^	500,000	2.57%	20/10/2032	392,228	0.03%
VMware, Inc.	400,000	4.50%	15/5/2025	392,197	0.03%
Lowe's Cos, Inc.	400,000	4.00%	15/4/2025	392,117	0.03%
Goldman Sachs Group, Inc.	400,000	4.25%	21/10/2025	391,258	0.03%
Caterpillar Financial Services Corp.	400,000	3.65%	12/8/2025	390,202	0.03%
Molson Coors Beverage Co.	500,000	4.20%	15/7/2046	389,684	0.03%
Verizon Communications, Inc.	400,000	4.13%	16/3/2027	389,611	0.03%
American Express Co.	375,000	5.85%	5/11/2027	389,603	0.03%
Apple, Inc.	400,000	2.85%	11/5/2024	389,584	0.03%
Bank of America Corp. ^	423,000	3.59%	21/7/2028	389,569	0.03%
Walgreens Boots Alliance, Inc.	450,000	3.20%	15/4/2030	389,193	0.03%
Broadcom, Inc.	445,000	4.93%	15/5/2037	388,945	0.03%
Charles Schwab Corp.	500,000	1.65%	11/3/2031	388,908	0.03%
Oracle Corp.	475,000	3.85%	15/7/2036	388,573	0.03%
Discover Bank	406,000	4.25%	13/3/2026	388,333	0.03%
Cargill, Inc.	400,000	3.50%	22/4/2025	387,989	0.03%
Roche Holdings, Inc.	425,000	2.31%	10/3/2027	387,110	0.03%
Omega Healthcare Investors, Inc.	500,000	3.38%	1/2/2031	386,594	0.03%
Goldman Sachs Group, Inc.	430,000	3.80%	15/3/2030	385,883	0.03%
Pacific Gas & Electric Co.	415,000	3.15%	1/1/2026	385,875	0.03%
Oracle Corp.	525,000	4.00%	15/7/2046	385,557	0.03%
American Honda Finance Corp.	400,000	2.40%	27/6/2024	385,512	0.03%
American Electric Power Co., Inc.	400,000	2.03%	15/3/2024	385,114	0.03%
Bank of America Corp. ^	500,000	2.30%	21/7/2032	384,928	0.03%
John Deere Capital Corp.	400,000	0.90%	10/1/2024	384,529	0.03%
Comcast Corp.	400,000	4.15%	15/10/2028	384,460	0.03%
Huntington Bancshares, Inc.	400,000	2.63%	6/8/2024	384,117	0.03%
Republic Services, Inc.	400,000	2.50%	15/8/2024	383,417	0.03%
CSX Corp.	630,000	2.50%	15/5/2051	382,546	0.03%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	400,000	5.00%	15/1/2028	382,050	0.03%
Dominion Energy, Inc.	400,000	4.25%	1/6/2028	381,363	0.03%
Goldman Sachs Group, Inc.	400,000	3.85%	26/1/2027	380,857	0.03%
Comcast Corp.	410,000	4.40%	15/8/2035	380,822	0.03%
Home Depot, Inc.	400,000	3.00%	1/4/2026	380,676	0.03%
Federal Home Loan Mortgage Corp.	400,000	3.24%	25/8/2027	380,097	0.03%
Morgan Stanley ^	380,000	5.60%	24/3/2051	379,533	0.03%
Federal Home Loan Mortgage Corp.	400,000	3.19%	25/7/2027	379,434	0.03%
JPMorgan Chase & Co.	350,000	6.40%	15/5/2038	379,176	0.03%
Cigna Corp.	387,000	4.13%	15/11/2025	378,428	0.03%
Citigroup, Inc. ^	398,000	3.29%	17/3/2026	378,367	0.03%
Berkshire Hathaway Energy Co.	575,000	2.85%	15/5/2051	378,140	0.03%
T-Mobile USA, Inc.	415,000	2.25%	15/2/2026	377,950	0.03%
Amazon.com, Inc.	400,000	0.45%	12/5/2024	377,343	0.03%
Comcast Corp.	400,000	3.30%	1/4/2027	377,088	0.03%
Morgan Stanley ^	406,000	2.19%	28/4/2026	376,769	0.03%
Kraft Heinz Foods Co.	460,000	4.38%	1/6/2046	375,747	0.03%
Thermo Fisher Scientific, Inc.	400,000	1.22%	18/10/2024	375,402	0.03%
JPMorgan Chase & Co. ^	475,000	2.55%	8/11/2032	375,356	0.03%
Procter & Gamble Co.	400,000	2.80%	25/3/2027	375,250	0.03%
Duke Energy Carolinas LLC	475,000	3.88%	15/3/2046	375,214	0.03%
National Rural Utilities Cooperative Finance Corp.	425,000	1.00%	15/6/2026	375,069	0.03%
Devon Energy Corp.	375,000	5.25%	15/9/2024	375,004	0.03%
Wells Fargo & Co. ^	400,000	4.48%	4/4/2031	374,892	0.03%
John Deere Capital Corp.	400,000	1.25%	10/1/2025	374,615	0.03%
Intel Corp.	550,000	3.25%	15/11/2049	374,611	0.03%
Oracle Corp.	425,000	4.30%	8/7/2034	374,459	0.03%
Southern Co. Gas Capital Corp.	400,000	3.25%	15/6/2026	373,824	0.03%
Apple, Inc.	400,000	2.90%	12/9/2027	373,529	0.03%
American Express Co.	399,000	3.30%	3/5/2027	373,258	0.03%
PACCAR Financial Corp.	400,000	0.90%	8/11/2024	373,252	0.03%
Diamondback Energy, Inc.	450,000	3.13%	24/3/2031	372,987	0.03%
BP Capital Markets America, Inc.	400,000	3.02%	16/1/2027	372,942	0.03%
Expedia Group, Inc.	370,000	6.25%	1/5/2025	372,671	0.03%
JPMorgan Chase & Co. ^	475,000	3.96%	15/11/2048	371,861	0.03%
Fifth Third Bancorp	375,000	4.30%	16/1/2024	371,421	0.02%
AT&T, Inc.	525,000	3.65%	1/6/2051	371,310	0.02%
PerkinElmer, Inc.	400,000	0.85%	15/9/2024	371,031	0.02%
BlackRock, Inc.	401,000	3.25%	30/4/2029	370,482	0.02%
New York Life Global Funding	400,000	0.90%	29/10/2024	370,445	0.02%
JPMorgan Chase & Co. ^	400,000	4.59%	26/4/2033	370,325	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Energy Transfer LP	420,000	3.75%	15/5/2030	370,256	0.02%
Mondelez International Holdings Netherlands BV	400,000	0.75%	24/9/2024	370,098	0.02%
Equitable Financial Life Global Funding	400,000	1.10%	12/11/2024	370,029	0.02%
Berkshire Hathaway Finance Corp.	550,000	2.85%	15/10/2050	369,982	0.02%
Meta Platforms, Inc.	462,000	4.45%	15/8/2052	369,853	0.02%
Bank of America Corp.	400,000	3.25%	21/10/2027	369,699	0.02%
Oracle Corp.	500,000	3.65%	25/3/2041	369,654	0.02%
Bio-Rad Laboratories, Inc.	400,000	3.30%	15/3/2027	369,036	0.02%
Bank of America Corp.^	400,000	1.53%	6/12/2025	368,998	0.02%
Chubb INA Holdings, Inc.	475,000	1.38%	15/9/2030	368,961	0.02%
Starbucks Corp.	400,000	3.55%	15/8/2029	368,702	0.02%
Nevada Power Co.	439,000	2.40%	1/5/2030	368,630	0.02%
Walmart, Inc.	412,000	4.05%	29/6/2048	368,344	0.02%
Northwestern Mutual Life Insurance Co.	480,000	3.85%	30/9/2047	367,909	0.02%
Phillips 66	400,000	4.88%	15/11/2044	367,471	0.02%
Boeing Co.	400,000	5.93%	1/5/2060	367,309	0.02%
Crown Castle, Inc.	380,000	3.20%	1/9/2024	367,230	0.02%
Realty Income Corp.	420,000	3.10%	15/12/2029	366,876	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	379,000	3.92%	15/10/2047	366,745	0.02%
Home Depot, Inc.	420,000	2.70%	15/4/2030	366,690	0.02%
T-Mobile USA, Inc.	550,000	3.30%	15/2/2051	366,594	0.02%
Home Depot, Inc.	400,000	4.50%	6/12/2048	366,298	0.02%
Citigroup, Inc.^	426,000	3.79%	17/3/2033	365,361	0.02%
HP, Inc.	400,000	3.00%	17/6/2027	365,355	0.02%
Federal Home Loan Mortgage Corp.^	375,000	3.90%	25/8/2028	364,318	0.02%
Citigroup, Inc.	440,000	4.75%	18/5/2046	363,995	0.02%
HCA, Inc.	400,000	3.13%	15/3/2027	363,859	0.02%
Teachers Insurance & Annuity Association of America	440,000	4.27%	15/5/2047	363,617	0.02%
Citigroup, Inc.^	450,000	3.06%	25/1/2033	363,354	0.02%
Home Depot, Inc.	600,000	2.38%	15/3/2051	363,079	0.02%
FedEx Corp. 2020-1 Class AA Pass Through Trust	446,527	1.88%	20/2/2034	363,078	0.02%
UnitedHealth Group, Inc.	381,000	3.45%	15/1/2027	363,070	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	440,000	5.75%	1/4/2048	361,855	0.02%
Morgan Stanley^	350,000	6.30%	18/10/2028	360,780	0.02%
Walt Disney Co.	375,000	3.70%	23/3/2027	360,580	0.02%
General Motors Co.	375,000	5.00%	1/10/2028	360,527	0.02%
Verizon Communications, Inc.	455,000	3.85%	1/11/2042	360,500	0.02%
Thermo Fisher Scientific, Inc.	425,000	1.75%	15/10/2028	360,408	0.02%
Federal Home Loan Mortgage Corp.^	375,000	3.78%	25/10/2028	360,233	0.02%
Comcast Corp.	400,000	4.70%	15/10/2048	360,176	0.02%
DuPont de Nemours, Inc.	365,000	4.73%	15/11/2028	360,141	0.02%
Volkswagen Group of America Finance LLC	375,000	4.35%	8/6/2027	359,954	0.02%
Northrop Grumman Corp.	375,000	2.93%	15/1/2025	359,891	0.02%
Archer-Daniels-Midland Co.	400,000	3.25%	27/3/2030	359,667	0.02%
US Bancorp	375,000	3.90%	26/4/2028	359,614	0.02%
Cigna Corp.	400,000	4.80%	15/7/2046	359,609	0.02%
Amgen, Inc.	400,000	2.20%	21/2/2027	359,549	0.02%
Bank of America Corp.^	375,000	3.09%	1/10/2025	359,274	0.02%
Centene Corp.	425,000	2.45%	15/7/2028	358,586	0.02%
QUALCOMM, Inc.	367,000	2.90%	20/5/2024	358,030	0.02%
BP Capital Markets America, Inc.	480,000	3.06%	17/6/2041	357,972	0.02%
Broadcom, Inc.	500,000	3.50%	15/2/2041	357,957	0.02%
Intel Corp.	550,000	3.05%	12/8/2051	357,476	0.02%
NiSource, Inc.	400,000	3.60%	1/5/2030	356,626	0.02%
Mastercard, Inc.	425,000	3.85%	26/3/2050	356,410	0.02%
Oracle Corp.	375,000	2.95%	15/5/2025	356,097	0.02%
Goldman Sachs Group, Inc.^	400,000	2.64%	24/2/2028	355,892	0.02%
Prudential Financial, Inc.^	370,000	5.20%	15/3/2044	355,815	0.02%
Baxter International, Inc.	400,000	1.92%	1/2/2027	355,230	0.02%
Goldman Sachs Group, Inc.	362,000	3.85%	8/7/2024	355,136	0.02%
JPMorgan Chase & Co.	374,000	3.30%	1/4/2026	355,028	0.02%
Amazon.com, Inc.	400,000	1.00%	12/5/2026	354,565	0.02%
Toyota Motor Credit Corp.	400,000	1.13%	18/6/2026	353,922	0.02%
JPMorgan Chase & Co.^	400,000	1.05%	19/11/2026	353,172	0.02%
Ryder System, Inc.	400,000	1.75%	1/9/2026	352,931	0.02%
UnitedHealth Group, Inc.	325,000	5.88%	15/2/2053	352,866	0.02%
Duke Energy Corp.	375,000	4.50%	15/8/2032	352,387	0.02%
Ameren Corp.	400,000	1.95%	15/3/2027	352,010	0.02%
Altria Group, Inc.	395,000	5.95%	14/2/2049	352,004	0.02%
Federal Home Loan Mortgage Corp.	375,000	2.57%	25/7/2026	351,681	0.02%

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eBay, Inc.	375,000	1.90%	11/3/2025	351,055	0.02%
Verizon Communications, Inc.	375,000	4.02%	3/12/2029	350,945	0.02%
JPMorgan Chase & Co.^	375,000	3.78%	1/2/2028	350,758	0.02%
HP, Inc.	400,000	1.45%	17/6/2026	350,736	0.02%
Bank of America Corp.^	360,000	3.46%	15/3/2025	350,729	0.02%
Meta Platforms, Inc.	375,000	3.50%	15/8/2027	350,079	0.02%
Raytheon Technologies Corp.	375,000	4.88%	15/10/2040	349,984	0.02%
Morgan Stanley^	400,000	3.62%	1/4/2031	349,922	0.02%
UnitedHealth Group, Inc.	370,000	4.75%	15/7/2045	349,694	0.02%
Simon Property Group LP	400,000	1.38%	15/1/2027	349,639	0.02%
General Motors Financial Co., Inc.	400,000	2.35%	26/2/2027	349,613	0.02%
Cigna Corp.	385,000	4.90%	15/12/2048	349,497	0.02%
Analog Devices, Inc.	475,000	2.80%	1/10/2041	349,492	0.02%
General Dynamics Corp.	375,000	3.63%	1/4/2030	349,334	0.02%
Merck & Co., Inc.	375,000	3.40%	7/3/2029	349,257	0.02%
Wells Fargo & Co.	375,000	5.38%	2/11/2043	348,991	0.02%
Apple, Inc.	375,000	2.45%	4/8/2026	348,204	0.02%
Teledyne Technologies, Inc.	425,000	2.75%	1/4/2031	348,156	0.02%
Tyson Foods, Inc.	375,000	5.10%	28/9/2048	347,894	0.02%
DXC Technology Co.	400,000	1.80%	15/9/2026	347,874	0.02%
Morgan Stanley^	400,000	1.51%	20/7/2027	347,381	0.02%
Jackson National Life Global Funding	375,000	3.05%	29/4/2026	347,315	0.02%
CCRE21 Commercial Mortgage Trust 2014	360,198	3.53%	10/12/2047	346,923	0.02%
Continental Resources, Inc.	400,000	2.27%	15/11/2026	346,889	0.02%
JPMBB Commercial Mortgage Securities Trust 2015	361,142	3.80%	15/8/2048	346,159	0.02%
Southwest Airlines Co.	350,000	5.13%	15/6/2027	346,015	0.02%
JPMorgan Chase & Co.^	400,000	1.47%	22/9/2027	345,743	0.02%
Hormel Foods Corp.	400,000	1.70%	3/6/2028	345,694	0.02%
Reliance Standard Life Global Funding II	400,000	1.51%	28/9/2026	345,669	0.02%
Wells Fargo Commercial Mortgage Trust 2015	370,000	3.41%	15/5/2048	344,714	0.02%
Athene Global Funding	400,000	1.61%	29/6/2026	344,582	0.02%
JPMorgan Chase & Co.^	500,000	3.33%	22/4/2052	344,427	0.02%
Southern California Edison Co.	350,000	4.70%	1/6/2027	344,225	0.02%
HCA, Inc.	400,000	3.50%	1/9/2030	344,162	0.02%
Santander Holdings USA, Inc.^	400,000	2.49%	6/1/2028	344,124	0.02%
NRG Energy, Inc.	390,000	4.45%	15/6/2029	343,778	0.02%
Sonoco Products Co.	400,000	3.13%	1/5/2030	343,466	0.02%
Sabine Pass Liquefaction LLC	350,000	5.00%	15/3/2027	343,348	0.02%
Microsoft Corp.	350,000	2.88%	6/2/2024	343,194	0.02%
Intel Corp.	400,000	2.45%	15/11/2029	343,101	0.02%
Target Corp.	400,000	2.65%	15/9/2030	343,081	0.02%
Charles Schwab Corp.	354,000	3.45%	13/2/2026	342,566	0.02%
Morgan Stanley	352,000	4.35%	8/9/2026	342,137	0.02%
Walmart, Inc.	350,000	4.15%	9/9/2032	341,935	0.02%
Goldman Sachs Group, Inc.	350,000	3.00%	15/3/2024	341,301	0.02%
Lowe's Cos, Inc.	366,000	3.10%	3/5/2027	341,053	0.02%
Toyota Motor Credit Corp.	400,000	1.15%	13/8/2027	341,025	0.02%
VICI Properties LP/VICI Note Co., Inc.	350,000	5.75%	1/2/2027	340,934	0.02%
MPLX LP	385,000	5.50%	15/2/2049	340,557	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	360,000	5.13%	1/2/2028	340,543	0.02%
Pfizer, Inc.	500,000	2.70%	28/5/2050	340,374	0.02%
Sherwin-Williams Co.	350,000	3.13%	1/6/2024	340,101	0.02%
Home Depot, Inc.	475,000	3.13%	15/12/2049	339,285	0.02%
Verizon Communications, Inc.	350,000	3.38%	15/2/2025	339,278	0.02%
Goldman Sachs Group, Inc.^	375,000	0.86%	12/2/2026	339,151	0.02%
McDonald's Corp.	350,000	3.30%	1/7/2025	338,541	0.02%
HP, Inc.	400,000	3.40%	17/6/2030	338,487	0.02%
Bank of New York Mellon Corp.	351,000	3.00%	24/2/2025	338,397	0.02%
Western Union Co.	354,000	2.85%	10/1/2025	337,956	0.02%
JPMorgan Chase & Co.	350,000	3.13%	23/1/2025	337,841	0.02%
Federal Home Loan Mortgage Corp.	360,000	2.65%	25/8/2026	337,477	0.02%
Aon Corp./Aon Global Holdings plc	425,000	2.05%	23/8/2031	337,380	0.02%
Entergy Mississippi LLC	380,000	2.85%	1/6/2028	337,364	0.02%
PNC Bank NA	400,000	2.70%	22/10/2029	337,118	0.02%
Toyota Motor Credit Corp.	400,000	2.15%	13/2/2030	336,811	0.02%
Synchrony Financial	350,000	4.50%	23/7/2025	336,367	0.02%
State of California	275,000	7.35%	1/11/2039	335,255	0.02%
Eversource Energy	375,000	0.80%	15/8/2025	334,546	0.02%
American International Group, Inc.^	350,000	5.75%	1/4/2048	334,466	0.02%
Exxon Mobil Corp.	350,000	3.04%	1/3/2026	334,152	0.02%
AbbVie, Inc.	385,000	4.45%	14/5/2046	334,089	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State of California	275,000	7.50%	1/4/2034	333,643	0.02%
Mastercard, Inc.	350,000	3.30%	26/3/2027	333,555	0.02%
Oracle Corp.	400,000	3.90%	15/5/2035	333,345	0.02%
JPMorgan Chase & Co.^	435,000	1.95%	4/2/2032	332,978	0.02%
Amazon.com, Inc.	375,000	3.88%	22/8/2037	332,613	0.02%
Evergy, Inc.	350,000	2.45%	15/9/2024	332,544	0.02%
Meta Platforms, Inc.	375,000	3.85%	15/8/2032	332,481	0.02%
Goldman Sachs Group, Inc.^	383,000	1.54%	10/9/2027	330,875	0.02%
Bank of America Corp.^	400,000	3.85%	8/3/2037	330,842	0.02%
General Motors Financial Co., Inc.	325,000	6.05%	10/10/2025	330,693	0.02%
CSAIL 2018-CX12 Commercial Mortgage Trust^	350,000	4.22%	15/8/2051	330,580	0.02%
Sysco Corp.	350,000	3.30%	15/7/2026	330,555	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	425,000	2.80%	1/4/2031	330,436	0.02%
Goldman Sachs Group, Inc.^	405,000	3.10%	24/2/2033	330,253	0.02%
Elevance Health, Inc.	350,000	3.65%	1/12/2027	329,964	0.02%
JPMorgan Chase & Co.^	400,000	2.96%	13/5/2031	329,338	0.02%
NextEra Energy Capital Holdings, Inc.	400,000	2.25%	1/6/2030	329,231	0.02%
Westinghouse Air Brake Technologies Corp.	350,000	3.20%	15/6/2025	329,227	0.02%
Gilead Sciences, Inc.	375,000	4.50%	1/2/2045	328,881	0.02%
LC19 Commercial Mortgage Trust 2015	345,000	3.18%	10/2/2048	328,573	0.02%
Philip Morris International, Inc.	350,000	2.75%	25/2/2026	328,503	0.02%
Air Lease Corp.	360,000	3.63%	1/4/2027	328,298	0.02%
Liberty Mutual Group, Inc.	350,000	4.57%	1/2/2029	328,048	0.02%
Morgan Stanley	385,000	4.30%	27/1/2045	327,303	0.02%
Intel Corp.	350,000	4.15%	5/8/2032	327,283	0.02%
JPMorgan Chase & Co.^	400,000	2.52%	22/4/2031	327,250	0.02%
Medtronic, Inc.	345,000	4.38%	15/3/2035	327,201	0.02%
Bank of America Corp.^	350,000	4.27%	23/7/2029	326,921	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	400,000	3.63%	15/1/2032	325,851	0.02%
Altria Group, Inc.	355,000	5.80%	14/2/2039	325,578	0.02%
AbbVie, Inc.	360,000	4.30%	14/5/2036	325,433	0.02%
Amazon.com, Inc.	375,000	4.25%	22/8/2057	325,233	0.02%
Raytheon Technologies Corp.	325,000	5.40%	1/5/2035	325,181	0.02%
JPMorgan Chase & Co.^	400,000	2.96%	25/1/2033	325,175	0.02%
Brown & Brown, Inc.	375,000	4.20%	17/3/2032	324,929	0.02%
Union Pacific Corp.	440,000	3.80%	6/4/2071	324,831	0.02%
Mylan, Inc.	350,000	4.55%	15/4/2028	324,157	0.02%
Cisco Systems, Inc.	300,000	5.90%	15/2/2039	323,838	0.02%
Wells Fargo & Co.	350,000	3.00%	23/10/2026	323,516	0.02%
Amgen, Inc.	350,000	2.60%	19/8/2026	323,492	0.02%
HCA, Inc.	325,000	5.63%	1/9/2028	323,429	0.02%
Zimmer Biomet Holdings, Inc.	400,000	2.60%	24/11/2031	323,324	0.02%
Walt Disney Co.	350,000	4.70%	23/3/2050	323,013	0.02%
Amazon.com, Inc.	325,000	4.70%	1/12/2032	322,888	0.02%
Pacific Gas & Electric Co.	340,000	3.45%	1/7/2025	322,538	0.02%
Verizon Communications, Inc.	415,000	1.68%	30/10/2030	322,535	0.02%
National Rural Utilities Cooperative Finance Corp.	390,000	2.75%	15/4/2032	322,437	0.02%
Kimco Realty Corp.	350,000	4.60%	1/2/2033	322,007	0.02%
Carrier Global Corp.	425,000	3.38%	5/4/2040	321,993	0.02%
Comcast Corp.	400,000	4.05%	1/11/2052	321,827	0.02%
Kimberly-Clark Corp.	400,000	2.00%	2/11/2031	321,635	0.02%
Citigroup, Inc.^	350,000	3.67%	24/7/2028	321,450	0.02%
MetLife, Inc.	275,000	9.25%	8/4/2038	321,081	0.02%
Workday, Inc.	350,000	3.70%	1/4/2029	321,057	0.02%
Celanese US Holdings LLC	325,000	6.17%	15/7/2027	320,970	0.02%
Centene Corp.	350,000	4.63%	15/12/2029	320,932	0.02%
Valero Energy Corp.	300,000	6.63%	15/6/2037	320,723	0.02%
T-Mobile USA, Inc.	350,000	2.63%	15/4/2026	320,560	0.02%
Goldman Sachs Group, Inc.^	406,000	2.65%	21/10/2032	320,464	0.02%
Bank of America Corp.^	400,000	2.65%	11/3/2032	320,256	0.02%
Entegris Escrow Corp.	350,000	4.75%	15/4/2029	320,123	0.02%
Tyson Foods, Inc.	325,000	3.95%	15/8/2024	319,755	0.02%
Monongahela Power Co.	325,000	4.10%	15/4/2024	319,511	0.02%
Weyerhaeuser Co.	350,000	4.00%	15/4/2030	319,345	0.02%
Emerson Electric Co.	375,000	2.00%	21/12/2028	319,026	0.02%
Baxter International, Inc.	400,000	2.54%	1/2/2032	318,600	0.02%
New Jersey Turnpike Authority	265,000	7.10%	1/1/2041	318,473	0.02%
Southern California Edison Co.	405,000	4.00%	1/4/2047	317,995	0.02%
JPMorgan Chase & Co.	325,000	3.88%	10/9/2024	317,910	0.02%
LYB International Finance III LLC	400,000	2.25%	1/10/2030	317,797	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Huntington Ingalls Industries, Inc.	350,000	3.48%	1/12/2027	317,772	0.02%
Federal Home Loan Mortgage Corp.^	325,000	4.05%	25/9/2028	317,727	0.02%
Wells Fargo Commercial Mortgage Trust 2015	333,000	3.64%	15/6/2048	317,577	0.02%
Truist Bank	325,000	3.20%	1/4/2024	317,530	0.02%
Lear Corp.	341,000	3.80%	15/9/2027	317,528	0.02%
Capital One Financial Corp.^	325,000	4.17%	9/5/2025	317,444	0.02%
Walt Disney Co.	295,000	6.15%	1/3/2037	316,976	0.02%
Amgen, Inc.	330,000	3.13%	1/5/2025	316,875	0.02%
Dominion Energy, Inc.	325,000	3.90%	1/10/2025	316,792	0.02%
Energy Transfer LP	325,000	3.90%	15/5/2024	316,712	0.02%
Berkshire Hathaway, Inc.	330,000	3.13%	15/3/2026	316,629	0.02%
Kellogg Co.	325,000	4.30%	15/5/2028	315,974	0.02%
Citigroup, Inc.^	400,000	2.56%	1/5/2032	315,848	0.02%
Leland Stanford Junior University	380,000	3.65%	1/5/2048	315,614	0.02%
JPMorgan Chase & Co.^	475,000	3.11%	22/4/2051	315,588	0.02%
Entergy Louisiana LLC	350,000	4.00%	15/3/2033	315,516	0.02%
AutoNation, Inc.	325,000	4.50%	1/10/2025	315,502	0.02%
Verizon Communications, Inc.	500,000	2.88%	20/11/2050	315,348	0.02%
General Motors Financial Co., Inc.	325,000	4.30%	13/7/2025	315,297	0.02%
PepsiCo, Inc.	400,000	1.40%	25/2/2031	314,863	0.02%
Crown Castle, Inc.	400,000	2.10%	1/4/2031	314,819	0.02%
Capital One Financial Corp.^	325,000	4.93%	10/5/2028	314,816	0.02%
Boeing Co.	435,000	3.50%	1/3/2039	314,738	0.02%
Booking Holdings, Inc.	325,000	4.63%	13/4/2030	314,478	0.02%
Coca-Cola Co.	375,000	1.00%	15/3/2028	314,173	0.02%
Amazon.com, Inc.	375,000	3.95%	13/4/2052	314,157	0.02%
Alphabet, Inc.	400,000	1.10%	15/8/2030	314,055	0.02%
Florida Power & Light Co.	325,000	3.13%	1/12/2025	313,683	0.02%
OWL Rock Core Income Corp.	350,000	4.70%	8/2/2027	313,661	0.02%
Bank of America Corp.	320,000	4.45%	3/3/2026	313,515	0.02%
L3Harris Technologies, Inc.	325,000	4.40%	15/6/2028	313,323	0.02%
PerkinElmer, Inc.	400,000	2.25%	15/9/2031	313,199	0.02%
Harley-Davidson Financial Services, Inc.	350,000	3.05%	14/2/2027	312,773	0.02%
McDonald's Corp.	325,000	4.70%	9/12/2035	312,519	0.02%
Nestle Holdings, Inc.	400,000	1.25%	15/9/2030	312,345	0.02%
Comcast Corp.	400,000	3.25%	1/11/2039	312,234	0.02%
CSX Corp.	325,000	4.25%	15/3/2029	312,158	0.02%
Goldman Sachs Group, Inc.	300,000	6.13%	15/2/2033	311,690	0.02%
UnitedHealth Group, Inc.	275,000	6.63%	15/11/2037	311,613	0.02%
US Bancorp^	300,000	5.85%	21/10/2033	311,610	0.02%
Humana, Inc.	325,000	3.95%	15/3/2027	311,356	0.02%
Morgan Stanley^	338,000	1.16%	21/10/2025	311,003	0.02%
Morgan Stanley^	350,000	2.48%	21/1/2028	310,919	0.02%
Bank of America Corp.^	350,000	2.55%	4/2/2028	310,831	0.02%
HCA, Inc.	400,000	2.38%	15/7/2031	310,612	0.02%
Warnermedia Holdings, Inc.	424,000	5.39%	15/3/2062	310,604	0.02%
Citigroup, Inc.^	400,000	2.52%	3/11/2032	310,568	0.02%
Gilead Sciences, Inc.	375,000	4.15%	1/3/2047	310,468	0.02%
Dominion Energy, Inc.	350,000	4.90%	1/8/2041	309,302	0.02%
New Jersey Turnpike Authority	250,000	7.41%	1/1/2040	309,181	0.02%
Capital One Financial Corp.	321,000	3.20%	5/2/2025	309,099	0.02%
Activision Blizzard, Inc.	500,000	2.50%	15/9/2050	308,636	0.02%
JPMorgan Chase & Co.^	333,000	1.56%	10/12/2025	308,116	0.02%
Aptiv plc/Aptiv Corp.	375,000	3.25%	1/3/2032	307,984	0.02%
Equitable Holdings, Inc.	350,000	5.00%	20/4/2048	307,284	0.02%
Kraft Heinz Foods Co.	350,000	4.63%	1/10/2039	307,262	0.02%
Elevance Health, Inc.	300,000	5.50%	15/10/2032	307,073	0.02%
General Motors Co.	300,000	6.13%	1/10/2025	305,837	0.02%
US Bancorp^	300,000	5.73%	21/10/2026	305,744	0.02%
Marsh & McLennan Cos, Inc.	310,000	3.88%	15/3/2024	305,696	0.02%
Guardian Life Global Funding	300,000	5.55%	28/10/2027	305,469	0.02%
Bank of America Corp.	300,000	6.11%	29/1/2037	305,420	0.02%
BP Capital Markets America, Inc.	450,000	3.00%	24/2/2050	305,282	0.02%
AT&T, Inc.	375,000	4.50%	9/3/2048	305,196	0.02%
Ecolab, Inc.	400,000	1.30%	30/1/2031	305,171	0.02%
Exelon Corp.	350,000	3.35%	15/3/2032	305,158	0.02%
Verizon Communications, Inc.	325,000	4.50%	10/8/2033	304,597	0.02%
Morgan Stanley^	375,000	2.94%	21/1/2033	304,140	0.02%
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	275,000	6.90%	1/12/2040	303,860	0.02%
Freepport-McMoRan, Inc.	325,000	4.63%	1/8/2030	303,789	0.02%
Fortune Brands Innovations, Inc.	350,000	4.00%	25/3/2032	303,769	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Genuine Parts Co.	325,000	1.75%	1/2/2025	303,757	0.02%
Schlumberger Holdings Corp.	325,000	3.90%	17/5/2028	303,573	0.02%
State of California	250,000	7.30%	1/10/2039	303,358	0.02%
Merck & Co., Inc.	450,000	2.75%	10/12/2051	302,867	0.02%
Morgan Stanley	278,000	6.38%	24/7/2042	302,866	0.02%
Athene Global Funding	375,000	1.99%	19/8/2028	302,820	0.02%
Becton Dickinson & Co.	320,000	3.70%	6/6/2027	302,705	0.02%
Baxter International, Inc.	325,000	1.32%	29/11/2024	302,580	0.02%
American Express Co.	310,000	3.63%	5/12/2024	302,024	0.02%
Comcast Corp.	275,000	6.45%	15/3/2037	301,978	0.02%
Illinois Tool Works, Inc.	325,000	2.65%	15/11/2026	301,938	0.02%
Molson Coors Beverage Co.	325,000	3.00%	15/7/2026	301,776	0.02%
Cheniere Corpus Christi Holdings LLC	300,000	5.88%	31/3/2025	301,698	0.02%
Kraft Heinz Foods Co.	275,000	7.13%	1/8/2039	301,528	0.02%
McDonald's Corp.	325,000	4.88%	9/12/2045	301,276	0.02%
Keurig Dr Pepper, Inc.	400,000	3.80%	1/5/2050	300,742	0.02%
Alphabet, Inc.	350,000	0.80%	15/8/2027	300,300	0.02%
Philip Morris International, Inc.	300,000	5.13%	15/11/2024	300,255	0.02%
JPMorgan Chase & Co. ^	300,000	5.55%	15/12/2025	300,019	0.02%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	303,750	4.74%	20/3/2025	299,872	0.02%
Amazon.com, Inc.	300,000	4.55%	1/12/2027	299,130	0.02%
Viatis, Inc.	350,000	2.30%	22/6/2027	299,099	0.02%
Morgan Stanley	300,000	5.00%	24/11/2025	299,029	0.02%
Corebridge Financial, Inc.	375,000	4.40%	5/4/2052	298,963	0.02%
Apple, Inc.	350,000	3.95%	8/8/2052	298,874	0.02%
Oracle Corp.	350,000	2.95%	1/4/2030	298,761	0.02%
CGMS Commercial Mortgage Trust 2017	325,000	3.46%	15/8/2050	298,756	0.02%
Amazon.com, Inc.	300,000	4.65%	1/12/2029	297,734	0.02%
Oracle Corp.	275,000	6.90%	9/11/2052	297,588	0.02%
Cheniere Corpus Christi Holdings LLC	300,000	5.13%	30/6/2027	296,896	0.02%
Charles Schwab Corp.	300,000	4.20%	24/3/2025	296,715	0.02%
NextEra Energy Capital Holdings, Inc.	300,000	4.45%	20/6/2025	296,667	0.02%
Kinder Morgan Energy Partners LP	300,000	4.15%	1/2/2024	296,106	0.02%
Lennar Corp.	300,000	4.50%	30/4/2024	296,002	0.02%
Bristol-Myers Squibb Co.	335,000	4.35%	15/11/2047	295,999	0.02%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	300,000	5.15%	20/3/2028	295,993	0.02%
ONEOK Partners LP	300,000	4.90%	15/3/2025	295,934	0.02%
John Deere Capital Corp.	300,000	4.05%	8/9/2025	295,510	0.02%
American Honda Finance Corp.	325,000	2.35%	8/1/2027	295,347	0.02%
Bristol-Myers Squibb Co.	325,000	4.55%	20/2/2048	295,239	0.02%
Citigroup, Inc.	300,000	4.60%	9/3/2026	295,198	0.02%
Chevron USA, Inc.	300,000	3.90%	15/11/2024	294,942	0.02%
Bank of America Corp. ^	400,000	2.48%	21/9/2036	294,886	0.02%
JPMorgan Chase & Co. ^	325,000	3.51%	23/1/2029	294,776	0.02%
Assured Guaranty US Holdings, Inc.	350,000	3.15%	15/6/2031	294,499	0.02%
Northrop Grumman Corp.	355,000	4.03%	15/10/2047	294,235	0.02%
Equifax, Inc.	350,000	3.10%	15/5/2030	294,192	0.02%
American Express Co.	300,000	3.95%	1/8/2025	293,999	0.02%
KLA Corp.	300,000	4.65%	15/7/2032	293,946	0.02%
Blackstone Holdings Finance Co. LLC	400,000	2.00%	30/1/2032	293,870	0.02%
ONEOK, Inc.	350,000	3.10%	15/3/2030	293,684	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	300,000	3.90%	1/2/2024	293,650	0.02%
Parker-Hannifin Corp.	300,000	3.65%	15/6/2024	293,512	0.02%
Royalty Pharma plc	345,000	1.75%	2/9/2027	293,043	0.02%
Sysco Corp.	275,000	6.60%	1/4/2040	293,041	0.02%
Bank of America Corp. ^	300,000	3.84%	25/4/2025	292,841	0.02%
John Deere Capital Corp.	375,000	1.45%	15/1/2031	292,686	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	380,000	5.50%	1/4/2063	292,588	0.02%
Ally Financial, Inc.	300,000	3.88%	21/5/2024	292,416	0.02%
Procter & Gamble Co.	350,000	1.95%	23/4/2031	292,329	0.02%
Amgen, Inc.	275,000	6.40%	1/2/2039	291,954	0.02%
State Street Corp. ^	325,000	2.20%	7/2/2028	291,854	0.02%
CDW LLC/CDW Finance Corp.	300,000	4.13%	1/5/2025	291,764	0.02%
Enterprise Products Operating LLC	300,000	3.75%	15/2/2025	291,733	0.02%
Parker-Hannifin Corp.	300,000	4.25%	15/9/2027	291,516	0.02%
Amazon.com, Inc.	295,000	4.95%	5/12/2044	291,381	0.02%
Dollar General Corp.	325,000	3.50%	3/4/2030	291,276	0.02%
Federal National Mortgage Association ^	299,873	3.16%	25/11/2027	291,128	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GS Mortgage Securities Trust 2014	300,000	3.93%	10/9/2047	291,042	0.02%
CF Industries, Inc.	300,000	4.50%	1/12/2026	290,908	0.02%
PepsiCo, Inc.	350,000	3.50%	19/3/2040	290,833	0.02%
JPMorgan Chase & Co.^	400,000	3.16%	22/4/2042	290,807	0.02%
Welltower, Inc.	300,000	4.25%	1/4/2026	290,719	0.02%
MPLX LP	300,000	4.00%	15/2/2025	290,705	0.02%
JPMorgan Chase & Co.^	350,000	3.88%	24/7/2038	290,644	0.02%
Los Angeles Unified School District	260,000	6.76%	1/7/2034	290,537	0.02%
Bank of America Corp.	249,000	7.75%	14/5/2038	290,467	0.02%
Intercontinental Exchange, Inc.	300,000	4.00%	15/9/2027	289,804	0.02%
MPLX LP	340,000	5.20%	1/12/2047	289,743	0.02%
Benchmark 2018-B7 Mortgage Trust^	300,000	4.51%	15/5/2053	289,677	0.02%
Dow Chemical Co.	350,000	4.38%	15/11/2042	289,382	0.02%
Duke Energy Corp.	300,000	4.30%	15/3/2028	289,361	0.02%
TTX Co.	300,000	3.60%	15/1/2025	289,310	0.02%
Lowe's Cos, Inc.	425,000	2.80%	15/9/2041	289,306	0.02%
Goldman Sachs Group, Inc.^	300,000	4.39%	15/6/2027	289,265	0.02%
Cintas Corp. No 2	300,000	3.70%	1/4/2027	288,936	0.02%
Southern Co.	305,000	0.60%	26/2/2024	288,920	0.02%
Oracle Corp.	300,000	2.95%	15/11/2024	288,698	0.02%
Walmart, Inc.	325,000	4.00%	11/4/2043	288,609	0.02%
Parker-Hannifin Corp.	300,000	4.50%	15/9/2029	288,504	0.02%
CVS Health Corp.	300,000	2.63%	15/8/2024	288,031	0.02%
Johnson & Johnson	325,000	3.55%	1/3/2036	287,759	0.02%
CSX Corp.	300,000	3.35%	1/11/2025	287,731	0.02%
Enterprise Products Operating LLC	300,000	3.95%	15/2/2027	287,719	0.02%
Kraft Heinz Foods Co.	300,000	5.00%	15/7/2035	287,695	0.02%
Abbott Laboratories	300,000	4.75%	15/4/2043	287,219	0.02%
Morgan Stanley^	300,000	2.72%	22/7/2025	286,993	0.02%
New York Life Insurance Co.	375,000	3.75%	15/5/2050	286,970	0.02%
Apple, Inc.	300,000	2.50%	9/2/2025	286,838	0.02%
Bank of America Corp.^	300,000	4.38%	27/4/2028	286,828	0.02%
Owl Rock Capital Corp.	305,000	4.00%	30/3/2025	286,650	0.02%
DuPont de Nemours, Inc.	300,000	5.42%	15/11/2048	286,428	0.02%
Cox Communications, Inc.	360,000	2.60%	15/6/2031	286,416	0.02%
Dollar General Corp.	300,000	3.88%	15/4/2027	286,143	0.02%
Agree LP	350,000	2.00%	15/6/2028	286,012	0.02%
Adobe, Inc.	335,000	2.30%	1/2/2030	285,745	0.02%
BP Capital Markets America, Inc.	300,000	3.59%	14/4/2027	285,743	0.02%
Duke Energy Corp.	350,000	2.55%	15/6/2031	285,628	0.02%
Amazon.com, Inc.	450,000	2.50%	3/6/2050	285,530	0.02%
Valero Energy Corp.	350,000	2.80%	1/12/2031	285,517	0.02%
Jefferies Financial Group, Inc.	275,000	6.45%	8/6/2027	285,045	0.02%
Bank of America Corp.	300,000	4.18%	25/11/2027	284,936	0.02%
Federal Home Loan Mortgage Corp.	350,000	1.85%	25/7/2031	284,849	0.02%
UnitedHealth Group, Inc.	275,000	5.35%	15/2/2033	284,832	0.02%
Pacific Gas & Electric Co.	350,000	3.25%	1/6/2031	284,510	0.02%
Time Warner Cable LLC	300,000	6.55%	1/5/2037	284,489	0.02%
Boeing Co.	315,000	2.25%	15/6/2026	284,224	0.02%
Alphabet, Inc.	500,000	2.25%	15/8/2060	284,172	0.02%
Wells Fargo & Co.^	300,000	2.41%	30/10/2025	284,096	0.02%
MPLX LP	300,000	4.13%	1/3/2027	283,998	0.02%
Cox Communications, Inc.	375,000	1.80%	1/10/2030	283,849	0.02%
John Deere Capital Corp.	300,000	2.13%	7/3/2025	283,815	0.02%
Conagra Brands, Inc.	300,000	5.30%	1/11/2038	283,773	0.02%
eBay, Inc.	300,000	3.60%	5/6/2027	283,439	0.02%
Adobe, Inc.	300,000	1.90%	1/2/2025	283,414	0.02%
Intel Corp.	325,000	4.75%	25/3/2050	283,395	0.02%
Nucor Corp.	300,000	3.95%	1/5/2028	283,394	0.02%
Thermo Fisher Scientific, Inc.	325,000	4.10%	15/8/2047	283,381	0.02%
Citigroup, Inc.^	325,000	1.12%	28/1/2027	283,364	0.02%
Southern Co.^	350,000	3.75%	15/9/2051	283,301	0.02%
PayPal Holdings, Inc.	300,000	4.40%	1/6/2032	282,599	0.02%
Bristol-Myers Squibb Co.	296,000	3.20%	15/6/2026	282,534	0.02%
JPMorgan Chase & Co.^	300,000	2.60%	24/2/2026	282,182	0.02%
New York Life Global Funding	300,000	3.25%	7/4/2027	281,954	0.02%
Chevron USA, Inc.	450,000	2.34%	12/8/2050	281,798	0.02%
GE HealthCare Technologies, Inc.	275,000	5.86%	15/3/2030	281,793	0.02%
Morgan Stanley^	300,000	4.89%	20/7/2033	281,754	0.02%
Williams Cos, Inc.	275,000	6.30%	15/4/2040	281,656	0.02%
Union Pacific Corp.	385,000	3.25%	5/2/2050	281,564	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UnitedHealth Group, Inc.	275,000	5.25%	15/2/2028	281,525	0.02%
Ventas Realty LP	300,000	4.75%	15/11/2030	281,267	0.02%
Citigroup, Inc.^	300,000	4.91%	24/5/2033	281,242	0.02%
Travelers Cos, Inc.	250,000	6.75%	20/6/2036	280,927	0.02%
PNC Bank NA	300,000	3.10%	25/10/2027	280,913	0.02%
KKR Group Finance Co. XII LLC	300,000	4.85%	17/5/2032	280,645	0.02%
Manufacturers & Traders Trust Co.	293,000	2.90%	6/2/2025	280,601	0.02%
BP Capital Markets America, Inc.	425,000	2.94%	4/6/2051	280,596	0.02%
Regency Centers LP	300,000	3.60%	1/2/2027	280,396	0.02%
Marriott International, Inc.	300,000	4.63%	15/6/2030	280,176	0.02%
Energy Transfer LP	300,000	6.25%	15/4/2049	280,166	0.02%
Republic Services, Inc.	300,000	2.90%	1/7/2026	280,033	0.02%
Procter & Gamble Co.	325,000	3.55%	25/3/2040	279,744	0.02%
Amgen, Inc.	325,000	4.56%	15/6/2048	279,675	0.02%
Citizens Bank NA	300,000	2.25%	28/4/2025	279,387	0.02%
Athene Global Funding	325,000	1.73%	2/10/2026	279,350	0.02%
Federal Home Loan Mortgage Corp.	325,000	1.66%	25/8/2028	279,235	0.02%
Medtronic, Inc.	300,000	4.63%	15/3/2045	278,890	0.02%
Capital One Financial Corp.^	300,000	5.27%	10/5/2033	278,621	0.02%
Kinder Morgan, Inc.	300,000	4.80%	1/2/2033	278,224	0.02%
American Airlines 2017-1 Class AA Pass Through Trust	311,844	3.65%	15/2/2029	278,133	0.02%
Wells Fargo & Co.^	300,000	3.53%	24/3/2028	278,123	0.02%
Mid-America Apartments LP	325,000	2.75%	15/3/2030	278,076	0.02%
Bank of America Corp.^	300,000	3.71%	24/4/2028	278,021	0.02%
UnitedHealth Group, Inc.	300,000	4.75%	15/5/2052	278,017	0.02%
General Motors Co.	300,000	6.25%	2/10/2043	277,986	0.02%
Public Service Co. of Colorado	350,000	3.80%	15/6/2047	277,920	0.02%
Baltimore Gas & Electric Co.	260,000	6.35%	1/10/2036	277,761	0.02%
Arrow Electronics, Inc.	288,000	4.00%	1/4/2025	277,745	0.02%
GLP Capital LP/GLP Financing II, Inc.	282,000	5.25%	1/6/2025	277,659	0.02%
Altria Group, Inc.	325,000	3.40%	6/5/2030	277,434	0.02%
JPMorgan Chase & Co.	282,000	3.63%	13/5/2024	277,266	0.02%
Goldman Sachs Group, Inc.	295,000	3.50%	16/11/2026	277,129	0.02%
Berkshire Hathaway Finance Corp.	300,000	2.30%	15/3/2027	277,121	0.02%
Duke Energy Corp.	300,000	3.15%	15/8/2027	276,952	0.02%
Gilead Sciences, Inc.	300,000	4.80%	1/4/2044	276,740	0.02%
GE HealthCare Technologies, Inc.	275,000	5.60%	15/11/2025	276,663	0.02%
Bank of New York Mellon Corp.	295,000	2.80%	4/5/2026	276,659	0.02%
TD SYNEX Corp.	325,000	1.75%	9/8/2026	276,241	0.02%
Norfolk Southern Corp.	300,000	4.84%	1/10/2041	275,845	0.02%
Enterprise Products Operating LLC	350,000	4.20%	31/1/2050	275,827	0.02%
Sabine Pass Liquefaction LLC	275,000	5.63%	1/3/2025	275,651	0.02%
Discover Financial Services	283,000	3.95%	6/11/2024	275,541	0.02%
Laboratory Corp. of America Holdings	320,000	2.95%	1/12/2029	275,157	0.02%
AT&T, Inc.	325,000	1.65%	1/2/2028	274,962	0.02%
Kinder Morgan, Inc.	300,000	5.55%	1/6/2045	274,883	0.02%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	275,000	5.13%	1/4/2025	274,505	0.02%
Walmart, Inc.	400,000	2.65%	22/9/2051	273,972	0.02%
HCA, Inc.	300,000	4.13%	15/6/2029	273,871	0.02%
GS Mortgage Securities Trust 2016	300,000	2.85%	10/10/2049	273,583	0.02%
American Homes 4 Rent LP	295,000	4.25%	15/2/2028	273,571	0.02%
Eaton Corp.	300,000	4.70%	23/8/2052	273,484	0.02%
Raytheon Technologies Corp.	400,000	3.03%	15/3/2052	273,370	0.02%
Principal Life Global Funding II	300,000	1.25%	23/6/2025	273,319	0.02%
Ryder System, Inc.	300,000	2.90%	1/12/2026	273,149	0.02%
Federal Home Loan Mortgage Corp.	315,000	2.25%	25/1/2030	272,910	0.02%
Boeing Co.	275,000	4.88%	1/5/2025	272,781	0.02%
Crown Castle, Inc.	300,000	1.35%	15/7/2025	272,760	0.02%
Public Service Co. of Colorado	250,000	6.25%	1/9/2037	272,329	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	300,000	3.85%	15/5/2050	271,798	0.02%
Raytheon Technologies Corp.	300,000	4.63%	16/11/2048	271,511	0.02%
Goldman Sachs Group, Inc.	300,000	5.15%	22/5/2045	271,330	0.02%
Wells Fargo Bank NA	250,000	6.60%	15/1/2038	271,222	0.02%
Boston Properties LP	375,000	2.45%	1/10/2033	271,187	0.02%
MetLife, Inc.	325,000	4.05%	1/3/2045	271,146	0.02%
Trinity Acquisition plc	280,000	4.40%	15/3/2026	271,072	0.02%
Berkshire Hathaway Energy Co.	325,000	4.25%	15/10/2050	270,939	0.02%
PNC Financial Services Group, Inc.	275,000	3.50%	23/1/2024	270,749	0.02%
Federal National Mortgage Association^	284,675	3.74%	25/9/2030	270,619	0.02%
CSX Corp.	250,000	6.22%	30/4/2040	270,502	0.02%
Bank of America Corp.^	300,000	1.32%	19/6/2026	270,231	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fifth Third Bancorp	300,000	2.55%	5/5/2027	270,027	0.02%
Jackson Financial, Inc.	350,000	3.13%	23/11/2031	269,805	0.02%
Corporate Office Properties LP	350,000	2.00%	15/1/2029	269,442	0.02%
Extra Space Storage LP	300,000	3.90%	1/4/2029	269,301	0.02%
Broadcom, Inc.	284,000	3.15%	15/11/2025	269,284	0.02%
Consolidated Edison Co. of New York, Inc.	300,000	3.35%	1/4/2030	269,177	0.02%
Jefferies Financial Group, Inc.	350,000	2.63%	15/10/2031	268,852	0.02%
JPMorgan Chase & Co.^	300,000	3.70%	6/5/2030	268,486	0.02%
Parker-Hannifin Corp.	300,000	3.25%	14/6/2029	268,178	0.02%
Wells Fargo & Co.^	375,000	3.07%	30/4/2041	268,083	0.02%
Viartis, Inc.	400,000	3.85%	22/6/2040	268,065	0.02%
Appalachian Power Co.	240,000	7.00%	1/4/2038	267,940	0.02%
Lockheed Martin Corp.	310,000	4.07%	15/12/2042	267,783	0.02%
Nasdaq, Inc.	350,000	1.65%	15/1/2031	267,761	0.02%
Toyota Motor Credit Corp.	275,000	2.90%	17/4/2024	267,759	0.02%
Elevance Health, Inc.	300,000	4.65%	15/8/2044	267,645	0.02%
HCA, Inc.	300,000	5.13%	15/6/2039	267,423	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	295,000	3.75%	15/2/2028	267,152	0.02%
Apple, Inc.	320,000	3.75%	12/9/2047	267,112	0.02%
Bank of New York Mellon Corp.^	275,000	4.60%	26/7/2030	267,053	0.02%
Burlington Northern Santa Fe LLC	255,000	5.75%	1/5/2040	266,893	0.02%
Wells Fargo & Co.	275,000	5.61%	15/1/2044	266,594	0.02%
Paramount Global	300,000	3.38%	15/2/2028	266,122	0.02%
UnitedHealth Group, Inc.	300,000	4.25%	15/3/2043	265,887	0.02%
Capital One Financial Corp.	275,000	4.20%	29/10/2025	265,806	0.02%
Intel Corp.	275,000	3.75%	25/3/2027	265,574	0.02%
Take-Two Interactive Software, Inc.	300,000	4.00%	14/4/2032	265,378	0.02%
VMware, Inc.	350,000	2.20%	15/8/2031	265,358	0.02%
Energy Transfer LP	270,000	4.25%	1/4/2024	265,115	0.02%
Coca-Cola Co.	300,000	1.45%	1/6/2027	264,955	0.02%
T-Mobile USA, Inc.	390,000	3.40%	15/10/2052	264,853	0.02%
Bay Area Toll Authority	230,000	6.26%	1/4/2049	264,805	0.02%
Citigroup, Inc.^	315,000	2.98%	5/11/2030	264,780	0.02%
Aircastle Ltd.	275,000	5.25%	11/8/2025	264,772	0.02%
Fifth Third Bancorp^	300,000	1.71%	1/11/2027	264,766	0.02%
Citigroup, Inc.	275,000	3.70%	12/1/2026	264,601	0.02%
Vulcan Materials Co.	300,000	3.50%	1/6/2030	264,451	0.02%
Interstate Power & Light Co.	325,000	2.30%	1/6/2030	264,432	0.02%
Lennar Corp.	275,000	4.75%	29/11/2027	264,430	0.02%
Niagara Mohawk Power Corp.	275,000	3.51%	1/10/2024	264,336	0.02%
Fiserv, Inc.	325,000	4.40%	1/7/2049	264,321	0.02%
Morgan Stanley^	338,000	2.51%	20/10/2032	264,176	0.02%
WFRBS Commercial Mortgage Trust 2014	274,000	4.18%	15/5/2047	263,640	0.02%
Exelon Corp.	300,000	4.70%	15/4/2050	263,521	0.02%
DCP Midstream Operating LP	320,000	3.25%	15/2/2032	263,509	0.02%
Charles Schwab Corp.	300,000	2.00%	20/3/2028	263,311	0.02%
Enterprise Products Operating LLC	300,000	4.90%	15/5/2046	262,861	0.02%
JPMorgan Chase & Co.^	275,000	3.96%	29/1/2027	262,522	0.02%
Broadcom, Inc.	275,000	4.75%	15/4/2029	262,270	0.02%
Virginia Electric & Power Co.	275,000	3.15%	15/1/2026	262,258	0.02%
Dollar Tree, Inc.	325,000	2.65%	1/12/2031	262,189	0.02%
Air Products & Chemicals, Inc.	350,000	2.70%	15/5/2040	262,054	0.02%
Protective Life Global Funding	275,000	3.22%	28/3/2025	261,784	0.02%
Equitable Holdings, Inc.	275,000	4.35%	20/4/2028	261,726	0.02%
Discovery Communications LLC	350,000	5.20%	20/9/2047	261,496	0.02%
Amazon.com, Inc.	350,000	2.88%	12/5/2041	261,374	0.02%
Boardwalk Pipelines LP	275,000	4.45%	15/7/2027	261,368	0.02%
Kinder Morgan Energy Partners LP	260,000	6.55%	15/9/2040	261,355	0.02%
VMware, Inc.	300,000	1.40%	15/8/2026	261,301	0.02%
Keurig Dr Pepper, Inc.	272,000	3.40%	15/11/2025	261,284	0.02%
Air Lease Corp.	300,000	1.88%	15/8/2026	261,145	0.02%
Ares Capital Corp.	325,000	2.88%	15/6/2028	261,065	0.02%
Cisco Systems, Inc.	250,000	5.50%	15/1/2040	260,753	0.02%
United Parcel Service, Inc.	250,000	5.30%	1/4/2050	260,621	0.02%
Federal Home Loan Mortgage Corp.^	275,000	3.19%	25/9/2027	260,530	0.02%
Mars, Inc.	300,000	0.88%	16/7/2026	260,360	0.02%
Bank of America Corp.	267,000	3.88%	1/8/2025	259,944	0.02%
MPLX LP	275,000	4.25%	1/12/2027	259,755	0.02%
First-Citizens Bank & Trust Co.^	275,000	2.97%	27/9/2025	259,574	0.02%
Mid-America Apartments LP	300,000	1.10%	15/9/2026	259,529	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MassMutual Global Funding II	275,000	0.60%	12/4/2024	259,468	0.02%
Wells Fargo & Co.	300,000	4.90%	17/11/2045	259,378	0.02%
Starbucks Corp.	300,000	4.50%	15/11/2048	259,367	0.02%
Amazon.com, Inc.	300,000	4.05%	22/8/2047	259,361	0.02%
Johnson Controls International plc	300,000	4.63%	2/7/2044	259,203	0.02%
Cleco Corporate Holdings LLC	275,000	3.74%	1/5/2026	259,199	0.02%
Burlington Northern Santa Fe LLC	265,000	3.40%	1/9/2024	258,961	0.02%
Goldman Sachs Capital I	250,000	6.35%	15/2/2034	258,708	0.02%
Altria Group, Inc.	275,000	2.35%	6/5/2025	258,682	0.02%
Freeport-McMoRan, Inc.	275,000	5.40%	14/11/2034	258,515	0.02%
International Business Machines Corp.	300,000	4.15%	15/5/2039	258,295	0.02%
Stellantis Finance US, Inc.	300,000	1.71%	29/1/2027	258,139	0.02%
T-Mobile USA, Inc.	300,000	2.05%	15/2/2028	258,088	0.02%
Constellation Brands, Inc.	325,000	2.25%	1/8/2031	257,968	0.02%
American Tower Corp.	265,000	3.38%	15/5/2024	257,928	0.02%
Archer-Daniels-Midland Co.	300,000	2.90%	1/3/2032	257,866	0.02%
Eastern Energy Gas Holdings LLC	270,000	2.50%	15/11/2024	257,446	0.02%
Port Authority of New York & New Jersey	295,000	4.46%	1/10/2062	257,378	0.02%
Bank of America Corp.^	350,000	3.31%	22/4/2042	257,369	0.02%
Workday, Inc.	275,000	3.50%	1/4/2027	257,213	0.02%
Becton Dickinson & Co.	300,000	2.82%	20/5/2030	257,160	0.02%
Exxon Mobil Corp.	300,000	4.11%	1/3/2046	256,576	0.02%
JPMorgan Chase & Co.^	275,000	0.97%	23/6/2025	256,430	0.02%
Toyota Motor Credit Corp.	250,000	5.45%	10/11/2027	255,909	0.02%
Public Storage	300,000	1.95%	9/11/2028	255,561	0.02%
Raymond James Financial, Inc.	285,000	4.95%	15/7/2046	255,256	0.02%
Texas Transportation Commission State Highway Fund	250,000	5.18%	1/4/2030	255,182	0.02%
Intercontinental Exchange, Inc.	275,000	4.95%	15/6/2052	255,170	0.02%
Public Service Electric & Gas Co.	320,000	3.85%	1/5/2049	255,129	0.02%
PNC Financial Services Group, Inc.	300,000	2.55%	22/1/2030	254,934	0.02%
John Deere Capital Corp.	275,000	3.35%	18/4/2029	254,602	0.02%
Ventas Realty LP	275,000	3.25%	15/10/2026	254,423	0.02%
Sempra Energy	275,000	3.25%	15/6/2027	254,288	0.02%
Apple, Inc.	300,000	1.40%	5/8/2028	254,199	0.02%
DTE Electric Co.	300,000	2.25%	1/3/2030	252,952	0.02%
Alabama Power Co.	325,000	3.75%	1/3/2045	252,760	0.02%
Goldman Sachs BDC, Inc.	275,000	2.88%	15/1/2026	252,493	0.02%
Federal Home Loan Mortgage Corp.	259,012	2.95%	25/7/2024	252,436	0.02%
Lockheed Martin Corp.	300,000	4.30%	15/6/2062	252,365	0.02%
NiSource, Inc.	300,000	4.38%	15/5/2047	252,359	0.02%
Fifth Third Bank NA^	250,000	5.85%	27/10/2025	252,332	0.02%
Otis Worldwide Corp.	300,000	2.57%	15/2/2030	252,217	0.02%
Blackstone Holdings Finance Co. LLC	250,000	6.20%	22/4/2033	252,071	0.02%
Exelon Corp.	258,000	3.95%	15/6/2025	251,994	0.02%
Northern States Power Co.	250,000	5.35%	1/11/2039	251,908	0.02%
Walt Disney Co.	300,000	2.00%	1/9/2029	251,851	0.02%
Five Corners Funding Trust II	300,000	2.85%	15/5/2030	251,744	0.02%
Public Service Electric & Gas Co.	450,000	2.05%	1/8/2050	251,462	0.02%
Consolidated Edison Co. of New York, Inc.	325,000	3.88%	15/6/2047	251,389	0.02%
Charles Schwab Corp.	275,000	2.45%	3/3/2027	251,341	0.02%
Ares Capital Corp.	260,000	4.20%	10/6/2024	251,032	0.02%
United Parcel Service, Inc.	325,000	3.40%	1/9/2049	250,983	0.02%
Bank of New York Mellon Corp.	300,000	1.90%	25/1/2029	250,772	0.02%
New York Life Insurance Co.	225,000	6.75%	15/11/2039	250,544	0.02%
JPMorgan Chase & Co.^	300,000	2.07%	1/6/2029	250,533	0.02%
Texas Instruments, Inc.	250,000	4.60%	15/2/2028	250,486	0.02%
Goldman Sachs Group, Inc.	300,000	2.60%	7/2/2030	250,426	0.02%
Burlington Northern Santa Fe LLC	325,000	3.55%	15/2/2050	250,186	0.02%
American Tower Corp.	275,000	3.80%	15/8/2029	250,077	0.02%
Aflac, Inc.	280,000	4.75%	15/1/2049	249,891	0.02%
CVS Health Corp.	300,000	4.13%	1/4/2040	249,703	0.02%
Discover Financial Services	265,000	4.10%	9/2/2027	249,412	0.02%
Moody's Corp.	250,000	4.88%	15/2/2024	249,165	0.02%
ConocoPhillips Co.	225,000	6.95%	15/4/2029	248,787	0.02%
MidAmerican Energy Co.	350,000	3.15%	15/4/2050	248,648	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	275,000	4.88%	1/2/2031	248,477	0.02%
AvalonBay Communities, Inc.	300,000	2.45%	15/1/2031	247,673	0.02%
Southern California Edison Co.	300,000	2.25%	1/6/2030	247,513	0.02%
Hewlett Packard Enterprise Co.	250,000	4.90%	15/10/2025	247,508	0.02%
American Tower Corp.	400,000	2.95%	15/1/2051	247,226	0.02%
Energy Transfer LP	250,000	6.50%	1/2/2042	247,004	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Texas Instruments, Inc.	300,000	1.75%	4/5/2030	246,931	0.02%
Paramount Global	275,000	2.90%	15/1/2027	246,855	0.02%
Toyota Motor Credit Corp.	250,000	4.55%	20/9/2027	246,616	0.02%
American Water Capital Corp.	300,000	2.30%	1/6/2031	246,464	0.02%
JPMorgan Chase & Co. ^	300,000	4.26%	22/2/2048	246,415	0.02%
Cisco Systems, Inc.	250,000	3.63%	4/3/2024	246,411	0.02%
JPMorgan Chase & Co.	275,000	4.95%	1/6/2045	246,364	0.02%
Federal National Mortgage Association	264,599	2.15%	25/10/2029	246,346	0.02%
Truist Financial Corp. ^	250,000	4.26%	28/7/2026	245,934	0.02%
Healthcare Realty Holdings LP	325,000	2.00%	15/3/2031	245,763	0.02%
Synchrony Financial	250,000	4.38%	19/3/2024	245,444	0.02%
Omnicom Group, Inc.	300,000	2.60%	1/8/2031	245,285	0.02%
Carrier Global Corp.	260,000	2.24%	15/2/2025	245,186	0.02%
Baxter International, Inc.	375,000	3.13%	1/12/2051	244,946	0.02%
UnitedHealth Group, Inc.	275,000	2.88%	15/8/2029	244,893	0.02%
Union Pacific Corp.	250,000	3.15%	1/3/2024	244,851	0.02%
Consolidated Edison Co. of New York, Inc.	250,000	5.50%	1/12/2039	244,756	0.02%
Walmart, Inc.	300,000	1.80%	22/9/2031	244,614	0.02%
AT&T, Inc.	350,000	3.85%	1/6/2060	244,311	0.02%
Aon Global Ltd.	250,000	3.50%	14/6/2024	244,143	0.02%
Stryker Corp.	275,000	4.63%	15/3/2046	244,101	0.02%
PepsiCo, Inc.	250,000	3.50%	17/7/2025	244,091	0.02%
Discovery Communications LLC	275,000	3.95%	20/3/2028	244,044	0.02%
Newmont Corp.	265,000	4.88%	15/3/2042	244,044	0.02%
Amgen, Inc.	282,000	4.66%	15/6/2051	244,024	0.02%
PACCAR Financial Corp.	250,000	3.15%	13/6/2024	244,013	0.02%
Virginia Electric & Power Co.	300,000	4.00%	15/1/2043	243,924	0.02%
Biogen, Inc.	300,000	2.25%	1/5/2030	243,829	0.02%
Wells Fargo & Co.	305,000	4.40%	14/6/2046	243,700	0.02%
NIKE, Inc.	300,000	3.25%	27/3/2040	243,650	0.02%
Comcast Corp.	400,000	2.99%	1/11/2063	243,550	0.02%
Amazon.com, Inc.	350,000	3.25%	12/5/2061	243,402	0.02%
Conagra Brands, Inc.	250,000	4.85%	1/11/2028	243,296	0.02%
Willis North America, Inc.	250,000	3.60%	15/5/2024	243,295	0.02%
New York Life Global Funding	250,000	3.15%	6/6/2024	243,207	0.02%
Federal Home Loan Mortgage Corp. ^	250,000	3.85%	25/5/2028	243,040	0.02%
TWDC Enterprises 18 Corp.	300,000	3.70%	1/12/2042	242,814	0.02%
United Airlines 2016-1 Class AA Pass Through Trust	274,591	3.10%	7/7/2028	242,737	0.02%
Motorola Solutions, Inc.	250,000	4.60%	23/2/2028	242,375	0.02%
FMC Corp.	275,000	3.45%	1/10/2029	242,369	0.02%
Federal National Mortgage Corp. ^	300,000	1.94%	25/1/2032	242,340	0.02%
Warnermedia Holdings, Inc.	250,000	3.53%	15/3/2024	242,249	0.02%
Dominion Energy South Carolina, Inc.	300,000	2.30%	1/12/2031	241,640	0.02%
Goldman Sachs Group, Inc.	275,000	4.75%	21/10/2045	241,445	0.02%
Diamondback Energy, Inc.	275,000	3.50%	1/12/2029	241,259	0.02%
Roche Holdings, Inc.	250,000	1.88%	8/3/2024	241,215	0.02%
Amazon.com, Inc.	300,000	1.50%	3/6/2030	241,023	0.02%
Bank of America Corp. ^	280,000	3.19%	23/7/2030	240,979	0.02%
Sherwin-Williams Co.	350,000	3.30%	15/5/2050	240,706	0.02%
Alabama Power Co.	300,000	3.85%	1/12/2042	240,650	0.02%
JPMorgan Chase & Co.	250,000	4.25%	1/10/2027	240,491	0.02%
Wells Fargo & Co.	250,000	3.55%	29/9/2025	240,485	0.02%
Truist Bank	250,000	3.63%	16/9/2025	240,408	0.02%
Energy Transfer LP	250,000	4.95%	15/5/2028	240,043	0.02%
LC17 Commercial Mortgage Trust 2014 ^	250,000	4.19%	10/10/2047	240,028	0.02%
Altria Group, Inc.	250,000	4.80%	14/2/2029	239,701	0.02%
AEP Texas, Inc.	250,000	4.70%	15/5/2032	239,495	0.02%
Pacific LifeCorp	350,000	3.35%	15/9/2050	239,490	0.02%
Constellation Energy Generation LLC	250,000	3.25%	1/6/2025	239,412	0.02%
General Dynamics Corp.	250,000	3.50%	1/4/2027	239,269	0.02%
Morgan Stanley	247,000	3.88%	27/1/2026	239,202	0.02%
Duke Energy Florida LLC	300,000	1.75%	15/6/2030	239,038	0.02%
Johnson & Johnson	250,000	4.50%	5/12/2043	238,973	0.02%
Goldman Sachs Group, Inc. ^	350,000	2.91%	21/7/2042	238,622	0.02%
Merck & Co., Inc.	290,000	3.70%	10/2/2045	238,615	0.02%
Philip Morris International, Inc.	225,000	6.38%	16/5/2038	238,597	0.02%
Bristol-Myers Squibb Co.	250,000	3.45%	15/11/2027	238,596	0.02%
Citigroup Commercial Mortgage Trust 2015	250,000	3.78%	10/9/2058	238,367	0.02%
ConocoPhillips	212,000	6.50%	1/2/2039	238,354	0.02%
Federal Home Loan Mortgage Corp.	250,000	2.85%	25/1/2026	238,322	0.02%
HSBC Bank USA NA	250,000	5.63%	15/8/2035	238,299	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NGPL PipeCo LLC	250,000	4.88%	15/8/2027	238,158	0.02%
Time Warner Cable LLC	250,000	6.75%	15/6/2039	238,137	0.02%
Federal Home Loan Mortgage Corp.	250,000	3.24%	25/4/2027	238,018	0.02%
Citigroup CCommercial Mortgage Trust 2018	250,000	4.41%	10/11/2051	237,918	0.02%
Benchmark 2018-B8 Mortgage Trust	250,000	4.23%	15/1/2052	237,906	0.02%
Atmos Energy Corp.	325,000	3.38%	15/9/2049	237,666	0.02%
Federal National Mortgage Association	300,000	1.27%	25/7/2030	237,579	0.02%
Goldman Sachs Group, Inc.^	275,000	4.41%	23/4/2039	237,121	0.02%
Toll Brothers Finance Corp.	250,000	4.88%	15/3/2027	236,981	0.02%
Mastercard, Inc.	250,000	2.00%	3/3/2025	236,891	0.02%
Parker-Hannifin Corp.	300,000	4.00%	14/6/2049	236,848	0.02%
Campbell Soup Co.	285,000	2.38%	24/4/2030	236,648	0.02%
Jabil, Inc.	250,000	4.25%	15/5/2027	236,590	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	248,048	3.45%	15/7/2050	236,141	0.02%
Apple, Inc.	300,000	1.25%	20/8/2030	235,761	0.02%
East Ohio Gas Co.	300,000	2.00%	15/6/2030	235,729	0.02%
Commonwealth Edison Co.	250,000	3.70%	15/8/2028	235,534	0.02%
NVIDIA Corp.	275,000	1.55%	15/6/2028	235,094	0.02%
Toyota Motor Credit Corp.	250,000	1.80%	13/2/2025	235,060	0.02%
NSTAR Electric Co.	250,000	3.20%	15/5/2027	234,982	0.02%
HCA, Inc.	300,000	4.63%	15/3/2052	234,943	0.02%
Schlumberger Holdings Corp.	250,000	4.30%	1/5/2029	234,782	0.02%
KeyBank NA	250,000	3.40%	20/5/2026	234,458	0.02%
Automatic Data Processing, Inc.	300,000	1.25%	1/9/2030	234,298	0.02%
Xpedia Group, Inc.	255,000	3.80%	15/2/2028	234,106	0.02%
Brooklyn Union Gas Co.	250,000	3.41%	10/3/2026	233,944	0.02%
American Tower Corp.	250,000	3.65%	15/3/2027	233,829	0.02%
Parker-Hannifin Corp.	250,000	3.25%	1/3/2027	233,713	0.02%
Apple, Inc.	285,000	1.65%	11/5/2030	233,633	0.02%
Altria Group, Inc.	350,000	3.88%	16/9/2046	233,610	0.02%
Apple, Inc.	350,000	2.65%	8/2/2051	233,559	0.02%
Prologis LP	250,000	3.38%	15/12/2027	233,540	0.02%
Corebridge Global Funding	250,000	0.65%	17/6/2024	233,466	0.02%
Verizon Communications, Inc.	300,000	1.50%	18/9/2030	233,381	0.02%
Microsoft Corp.	250,000	2.40%	8/8/2026	233,215	0.02%
BANK 2018	250,000	3.95%	15/8/2061	233,136	0.02%
Kaiser Foundation Hospitals	250,000	3.15%	1/5/2027	233,100	0.02%
Cisco Systems, Inc.	250,000	2.50%	20/9/2026	233,075	0.02%
BANK 2017	250,000	3.63%	15/5/2050	233,053	0.02%
Union Pacific Corp.	300,000	3.84%	20/3/2060	232,895	0.02%
Morgan Stanley^	375,000	2.80%	25/1/2052	232,882	0.02%
Virginia Electric & Power Co.	225,000	6.00%	15/5/2037	232,766	0.02%
Kinder Morgan, Inc.	300,000	2.00%	15/2/2031	232,660	0.02%
JPMorgan Chase & Co.^	267,000	1.04%	4/2/2027	232,496	0.02%
Boston Properties LP	225,000	6.75%	1/12/2027	232,360	0.02%
AutoZone, Inc.	300,000	1.65%	15/1/2031	232,214	0.02%
Wells Fargo & Co.^	250,000	3.20%	17/6/2027	232,081	0.02%
Amgen, Inc.	275,000	2.45%	21/2/2030	232,054	0.02%
Wells Fargo Commercial Mortgage Trust 2016	250,000	3.10%	15/6/2049	231,917	0.02%
Cox Communications, Inc.	250,000	3.50%	15/8/2027	231,847	0.02%
Jackson National Life Global Funding	250,000	1.75%	12/1/2025	231,776	0.02%
Marathon Petroleum Corp.	275,000	5.00%	15/9/2054	231,385	0.02%
Wells Fargo & Co.	300,000	3.90%	1/5/2045	231,336	0.02%
New Jersey Economic Development Authority	215,000	7.43%	15/2/2029	231,319	0.02%
Port Authority of New York & New Jersey	220,000	5.65%	1/11/2040	231,308	0.02%
Pricoa Global Funding I	250,000	1.15%	6/12/2024	231,234	0.02%
Sherwin-Williams Co.	275,000	4.50%	1/6/2047	231,112	0.02%
General Motors Financial Co., Inc.	300,000	2.70%	10/6/2031	230,681	0.02%
WRKCo, Inc.	250,000	3.90%	1/6/2028	230,553	0.02%
Citigroup, Inc.^	250,000	4.08%	23/4/2029	230,548	0.02%
EQT Corp.	250,000	3.13%	15/5/2026	230,172	0.02%
Coca-Cola Co.	350,000	2.50%	15/3/2051	229,994	0.02%
Home Depot, Inc.	250,000	2.50%	15/4/2027	229,951	0.02%
FedEx Corp.	250,000	5.25%	15/5/2050	229,729	0.02%
Oracle Corp.	250,000	3.25%	15/11/2027	229,694	0.02%
Intercontinental Exchange, Inc.	305,000	1.85%	15/9/2032	229,485	0.02%
T-Mobile USA, Inc.	325,000	3.00%	15/2/2041	229,431	0.02%
Amazon.com, Inc.	250,000	3.60%	13/4/2032	229,319	0.02%
Federal National Mortgage Association^	300,000	1.63%	25/3/2033	229,287	0.02%
3M Co.	240,000	2.65%	15/4/2025	229,275	0.02%
Elevance Health, Inc.	235,000	3.50%	15/8/2024	229,141	0.02%

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PNC Financial Services Group, Inc.	250,000	3.45%	23/4/2029	229,090	0.02%
Spirit Realty LP	275,000	3.40%	15/1/2030	228,885	0.02%
Visa, Inc.	270,000	2.05%	15/4/2030	228,787	0.02%
Teachers Insurance & Annuity Association of America	250,000	4.90%	15/9/2044	228,713	0.02%
Phillips 66	245,000	4.65%	15/11/2034	228,633	0.02%
Marriott International, Inc.	275,000	3.50%	15/10/2032	228,585	0.02%
Georgia-Pacific LLC	250,000	1.75%	30/9/2025	228,397	0.02%
Bank of America Corp.^	270,000	4.44%	20/1/2048	228,143	0.02%
SC Johnson & Son, Inc.	250,000	4.80%	1/9/2040	227,855	0.02%
Boston Properties LP	240,000	3.65%	1/2/2026	227,834	0.02%
Ovintiv, Inc.	225,000	6.50%	15/8/2034	227,571	0.02%
Kroger Co.	250,000	5.00%	15/4/2042	227,392	0.02%
BANK 2017	250,000	3.78%	15/5/2050	227,389	0.02%
Invitation Homes Operating Partnership LP	275,000	2.30%	15/11/2028	227,259	0.02%
NVIDIA Corp.	300,000	3.50%	1/4/2050	227,027	0.02%
CRH America, Inc.	235,000	3.88%	18/5/2025	226,827	0.02%
Metropolitan Life Global Funding I	250,000	0.95%	2/7/2025	226,789	0.02%
Commonwealth Edison Co.	265,000	4.35%	15/11/2045	226,690	0.02%
UDR, Inc.	250,000	3.50%	15/1/2028	226,608	0.02%
National Retail Properties, Inc.	250,000	3.50%	15/10/2027	226,540	0.02%
Quanta Services, Inc.	275,000	2.90%	1/10/2030	226,422	0.02%
Western & Southern Life Insurance Co.	250,000	5.15%	15/1/2049	226,128	0.02%
Federal Home Loan Mortgage Corp.	275,000	1.91%	25/5/2031	225,927	0.02%
COR2 Commercial Mortgage Trust 2017	237,537	3.32%	10/9/2050	225,795	0.02%
Kimberly-Clark Corp.	235,000	3.05%	15/8/2025	225,786	0.02%
Union Pacific Corp.	250,000	2.15%	5/2/2027	225,786	0.02%
Citigroup, Inc.^	250,000	3.98%	20/3/2030	225,756	0.02%
Walmart, Inc.	235,000	3.05%	8/7/2026	225,735	0.02%
Eli Lilly & Co.	236,000	2.75%	1/6/2025	225,734	0.02%
Fifth Third Bank NA	250,000	2.25%	1/2/2027	225,479	0.02%
Sempra Energy	275,000	3.80%	1/2/2038	225,458	0.02%
American International Group, Inc.	233,000	3.90%	1/4/2026	225,384	0.02%
Oracle Corp.	305,000	3.60%	1/4/2040	225,220	0.02%
Amazon.com, Inc.	225,000	4.70%	29/11/2024	224,901	0.02%
Amazon.com, Inc.	225,000	4.60%	1/12/2025	224,721	0.02%
Verizon Communications, Inc.	375,000	3.00%	20/11/2060	224,655	0.02%
Alexandria Real Estate Equities, Inc.	234,000	3.95%	15/1/2027	224,497	0.02%
CenterPoint Energy Houston Electric LLC	250,000	4.50%	1/4/2044	224,361	0.02%
General Motors Financial Co., Inc.	225,000	5.10%	17/1/2024	224,350	0.02%
Cargill, Inc.	225,000	4.88%	10/10/2025	224,128	0.02%
Berkshire Hathaway Finance Corp.	250,000	4.25%	15/1/2049	224,122	0.02%
Boeing Co.	325,000	3.75%	1/2/2050	224,023	0.02%
Duke Energy Corp.	300,000	3.75%	1/9/2046	223,532	0.02%
Zoetis, Inc.	275,000	2.00%	15/5/2030	223,280	0.02%
NIKE, Inc.	250,000	2.85%	27/3/2030	223,196	0.02%
Abbott Laboratories	229,000	3.75%	30/11/2026	223,195	0.02%
MPLX LP	275,000	2.65%	15/8/2030	223,115	0.02%
Sempra Energy	240,000	3.40%	1/2/2028	223,007	0.02%
Bank of America Corp.^	360,000	2.83%	24/10/2051	222,833	0.02%
Home Depot, Inc.	225,000	3.75%	15/2/2024	222,757	0.02%
McDonald's Corp.	250,000	4.60%	26/5/2045	222,576	0.02%
LYB International Finance III LLC	300,000	4.20%	1/5/2050	222,519	0.02%
Honeywell International, Inc.	269,000	1.95%	1/6/2030	222,513	0.02%
John Deere Capital Corp.	250,000	0.70%	15/1/2026	222,463	0.02%
Home Depot, Inc.	250,000	3.25%	15/4/2032	222,228	0.01%
MetLife, Inc.	200,000	6.38%	15/6/2034	222,185	0.01%
Tennessee Gas Pipeline Co. LLC	265,000	2.90%	1/3/2030	222,145	0.01%
Microsoft Corp.	250,000	3.45%	8/8/2036	221,857	0.01%
Morgan Stanley^	300,000	3.22%	22/4/2042	221,638	0.01%
Citigroup, Inc.^	270,000	2.67%	29/1/2031	221,516	0.01%
Amazon.com, Inc.	225,000	3.80%	5/12/2024	221,455	0.01%
Apple, Inc.	310,000	2.95%	11/9/2049	221,364	0.01%
Federal Home Loan Mortgage Corp.	225,000	3.39%	25/3/2024	221,253	0.01%
Piedmont Operating Partnership LP	225,000	4.45%	15/3/2024	221,226	0.01%
Healthcare Realty Holdings LP	250,000	3.63%	15/1/2028	221,140	0.01%
Pfizer, Inc.	225,000	3.40%	15/5/2024	220,863	0.01%
Capital One Financial Corp.	225,000	3.75%	24/4/2024	220,804	0.01%
Wells Fargo & Co.^	225,000	4.54%	15/8/2026	220,695	0.01%
Workday, Inc.	250,000	3.80%	1/4/2032	220,629	0.01%
General Mills, Inc.	275,000	2.25%	14/10/2031	220,548	0.01%
Southern California Edison Co.	300,000	3.65%	1/2/2050	220,511	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aircastle Ltd.	234,000	4.25%	15/6/2026	220,305	0.01%
UnitedHealth Group, Inc.	200,000	6.05%	15/2/2063	220,230	0.01%
Federal Home Loan Mortgage Corp.	225,000	3.30%	25/7/2024	219,960	0.01%
Berkshire Hathaway Energy Co.	250,000	4.60%	1/5/2053	219,826	0.01%
HCA, Inc.	275,000	4.38%	15/3/2042	219,776	0.01%
Dell International LLC/EMC Corp.	225,000	5.30%	1/10/2029	219,614	0.01%
Devon Energy Corp.	235,000	5.60%	15/7/2041	219,555	0.01%
Amazon.com, Inc.	225,000	2.73%	13/4/2024	219,292	0.01%
VICI Properties LP	225,000	4.38%	15/5/2025	219,126	0.01%
Constellation Brands, Inc.	250,000	3.15%	1/8/2029	219,073	0.01%
Blackstone Secured Lending Fund	250,000	2.75%	16/9/2026	218,941	0.01%
Home Depot, Inc.	245,000	4.40%	15/3/2045	218,866	0.01%
JPMorgan Chase & Co.^	225,000	3.22%	1/3/2025	218,683	0.01%
Globe Life, Inc.	225,000	4.55%	15/9/2028	218,659	0.01%
AutoZone, Inc.	225,000	4.75%	1/8/2032	218,572	0.01%
Emerson Electric Co.	250,000	1.80%	15/10/2027	218,454	0.01%
Dow Chemical Co.	200,000	6.90%	15/5/2053	218,174	0.01%
Walt Disney Co.	200,000	6.20%	15/12/2034	218,048	0.01%
Berkshire Hathaway Finance Corp.	200,000	5.75%	15/1/2040	217,965	0.01%
Southern California Edison Co.	225,000	3.70%	1/8/2025	217,925	0.01%
International Paper Co.	250,000	4.80%	15/6/2044	217,773	0.01%
PayPal Holdings, Inc.	250,000	2.85%	1/10/2029	217,686	0.01%
Intercontinental Exchange, Inc.	325,000	3.00%	15/6/2050	217,499	0.01%
Federal Home Loan Mortgage Corp.^	225,000	3.33%	25/8/2025	217,381	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	250,000	3.55%	15/12/2029	217,272	0.01%
Quest Diagnostics, Inc.	225,000	3.50%	30/3/2025	216,998	0.01%
Chubb INA Holdings, Inc.	250,000	4.35%	3/11/2045	216,954	0.01%
Wells Fargo Commercial Mortgage Trust 2016	230,000	3.79%	15/12/2049	216,810	0.01%
Consolidated Edison Co. of New York, Inc.	200,000	6.15%	15/11/2052	216,803	0.01%
Dell International LLC/EMC Corp.	350,000	3.45%	15/12/2051	216,517	0.01%
Honeywell International, Inc.	234,000	1.35%	1/6/2025	216,478	0.01%
ONEOK, Inc.	250,000	3.40%	1/9/2029	216,140	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	225,000	3.60%	15/4/2026	216,045	0.01%
Kansas City Southern	250,000	2.88%	15/11/2029	215,865	0.01%
Pioneer Natural Resources Co.	275,000	1.90%	15/8/2030	215,788	0.01%
Xcel Energy, Inc.	225,000	4.00%	15/6/2028	215,522	0.01%
Lockheed Martin Corp.	254,000	4.09%	15/9/2052	215,152	0.01%
NIKE, Inc.	250,000	3.88%	1/11/2045	215,111	0.01%
Home Depot, Inc.	275,000	3.63%	15/4/2052	214,940	0.01%
American Express Co.	250,000	4.05%	3/12/2042	214,875	0.01%
Lowe's Cos, Inc.	275,000	1.70%	15/10/2030	214,811	0.01%
American Tower Corp.	225,000	2.95%	15/1/2025	214,678	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	225,000	3.25%	15/2/2048	214,529	0.01%
GE HealthCare Technologies, Inc.	200,000	6.38%	22/11/2052	214,442	0.01%
Arch Capital Group US, Inc.	240,000	5.14%	1/11/2043	214,314	0.01%
Walt Disney Co.	225,000	1.75%	30/8/2024	214,287	0.01%
FirstEnergy Transmission LLC	220,000	4.35%	15/1/2025	213,906	0.01%
Berry Global, Inc.	225,000	0.95%	15/2/2024	213,850	0.01%
GE Capital Funding LLC	225,000	4.55%	15/5/2032	213,552	0.01%
Federal Home Loan Mortgage Corp.	225,000	2.75%	25/1/2026	213,458	0.01%
Transcontinental Gas Pipe Line Co. LLC	200,000	7.85%	1/2/2026	213,294	0.01%
Florida Power & Light Co.	200,000	5.96%	1/4/2039	213,250	0.01%
Illinois Tool Works, Inc.	250,000	3.90%	1/9/2042	213,083	0.01%
Halliburton Co.	230,000	4.85%	15/11/2035	212,974	0.01%
Duke Energy Carolinas LLC	200,000	6.00%	1/12/2028	212,865	0.01%
Burlington Northern Santa Fe LLC	250,000	4.15%	15/12/2048	212,861	0.01%
Pacific Gas & Electric Co.	225,000	3.50%	15/6/2025	212,696	0.01%
Reinsurance Group of America, Inc.	250,000	3.15%	15/6/2030	212,694	0.01%
Simon Property Group LP	250,000	1.75%	1/2/2028	212,667	0.01%
Northrop Grumman Corp.	215,000	5.25%	1/5/2050	212,649	0.01%
JPMorgan Chase & Co.	215,000	3.88%	1/2/2024	212,506	0.01%
Golub Capital BDC, Inc.	250,000	2.50%	24/8/2026	212,401	0.01%
Healthpeak Properties, Inc.	225,000	3.25%	15/7/2026	212,217	0.01%
Vornado Realty LP	250,000	2.15%	1/6/2026	211,780	0.01%
Federal National Mortgage Association	218,462	2.53%	25/9/2024	211,508	0.01%
Vontier Corp.	250,000	1.80%	1/4/2026	211,491	0.01%
FS KKR Capital Corp.	225,000	4.13%	1/2/2025	211,449	0.01%
Northern Trust Corp.	200,000	6.13%	2/11/2032	211,424	0.01%
Oklahoma Development Finance Authority	230,000	4.71%	1/5/2052	211,328	0.01%
ConocoPhillips	200,000	5.90%	15/5/2038	211,130	0.01%
Equinix, Inc.	233,000	1.25%	15/7/2025	211,050	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BP Capital Markets America, Inc.	219,000	3.41%	11/2/2026	210,493	0.01%
Marriott International, Inc.	225,000	3.13%	15/6/2026	210,333	0.01%
Emerson Electric Co.	325,000	2.80%	21/12/2051	210,253	0.01%
DXC Technology Co.	250,000	2.38%	15/9/2028	210,218	0.01%
ConocoPhillips Co.	263,000	4.03%	15/3/2062	209,934	0.01%
Indiana Michigan Power Co.	250,000	4.55%	15/3/2046	209,536	0.01%
Wells Fargo & Co.^	225,000	2.19%	30/4/2026	209,418	0.01%
Energy Transfer LP	250,000	5.30%	15/4/2047	209,157	0.01%
CSAIL 2016-C7 Commercial Mortgage Trust	225,000	3.50%	15/11/2049	209,055	0.01%
Baker Hughes Holdings LLC	225,000	5.13%	15/9/2040	209,019	0.01%
Microsoft Corp.	300,000	3.04%	17/3/2062	208,969	0.01%
Principal Financial Group, Inc.	225,000	3.10%	15/11/2026	208,916	0.01%
PepsiCo, Inc.	225,000	2.63%	19/3/2027	208,745	0.01%
ERAC USA Finance LLC	225,000	3.30%	1/12/2026	208,690	0.01%
Broadcom, Inc.	220,000	5.00%	15/4/2030	208,648	0.01%
Digital Realty Trust LP	220,000	4.45%	15/7/2028	208,535	0.01%
DTE Electric Co.	250,000	4.00%	1/4/2043	208,239	0.01%
Bank of New York Mellon Corp.^	200,000	5.83%	25/10/2033	208,039	0.01%
Enel Finance America LLC	200,000	7.10%	14/10/2027	207,903	0.01%
Duke Energy Corp.	225,000	2.65%	1/9/2026	207,867	0.01%
AT&T, Inc.	300,000	3.10%	1/2/2043	207,831	0.01%
International Business Machines Corp.	255,000	1.95%	15/5/2030	207,823	0.01%
AT&T, Inc.	250,000	2.75%	1/6/2031	207,589	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	225,000	4.48%	1/8/2039	207,569	0.01%
Elevance Health, Inc.	250,000	2.25%	15/5/2030	207,432	0.01%
Georgia-Pacific LLC	250,000	2.30%	30/4/2030	207,418	0.01%
Paramount Global	300,000	4.38%	15/3/2043	207,293	0.01%
Lowe's Cos, Inc.	250,000	2.63%	1/4/2031	207,124	0.01%
Altria Group, Inc.	275,000	4.50%	2/5/2043	206,935	0.01%
Agree LP	225,000	4.80%	1/10/2032	206,916	0.01%
Leggett & Platt, Inc.	225,000	3.50%	15/11/2027	206,585	0.01%
UnitedHealth Group, Inc.	200,000	5.30%	15/2/2030	206,553	0.01%
Citigroup, Inc.^	200,000	6.27%	17/11/2033	206,389	0.01%
Atmos Energy Corp.	250,000	4.13%	15/10/2044	205,657	0.01%
Pfizer, Inc.	225,000	4.00%	15/12/2036	205,493	0.01%
Santander Holdings USA, Inc.	210,000	4.50%	17/7/2025	205,413	0.01%
Avery Dennison Corp.	250,000	2.65%	30/4/2030	205,379	0.01%
Lowe's Cos, Inc.	320,000	3.00%	15/10/2050	205,202	0.01%
Bayer Corp.	200,000	6.65%	15/2/2028	204,988	0.01%
Pinnacle West Capital Corp.	225,000	1.30%	15/6/2025	204,986	0.01%
Simon Property Group LP	311,000	3.25%	13/9/2049	204,972	0.01%
MassMutual Global Funding II	212,000	2.75%	22/6/2024	204,679	0.01%
Entergy Louisiana LLC	225,000	2.40%	1/10/2026	204,661	0.01%
AmerisourceBergen Corp.	250,000	4.25%	1/3/2045	204,642	0.01%
Philip Morris International, Inc.	200,000	5.75%	17/11/2032	204,567	0.01%
Oracle Corp.	200,000	5.80%	10/11/2025	204,293	0.01%
Georgia Power Co.	225,000	4.75%	1/9/2040	203,816	0.01%
General Electric Co.	200,000	5.88%	14/1/2038	203,756	0.01%
Philip Morris International, Inc.	200,000	5.63%	17/11/2029	203,690	0.01%
Dominion Energy, Inc.	275,000	3.30%	15/4/2041	203,559	0.01%
PayPal Holdings, Inc.	296,000	3.25%	1/6/2050	203,551	0.01%
Broadridge Financial Solutions, Inc.	250,000	2.60%	1/5/2031	203,394	0.01%
EQT Corp.	220,000	3.90%	1/10/2027	203,068	0.01%
Bristol-Myers Squibb Co.	210,000	3.90%	20/2/2028	202,836	0.01%
Dell International LLC/EMC Corp.	200,000	5.85%	15/7/2025	202,494	0.01%
PNC Financial Services Group, Inc.^	200,000	5.67%	28/10/2025	202,450	0.01%
UnitedHealth Group, Inc.	200,000	5.15%	15/10/2025	202,415	0.01%
Consolidated Edison Co. of New York, Inc.	250,000	4.30%	1/12/2056	202,309	0.01%
American Tower Corp.	220,000	3.95%	15/3/2029	202,183	0.01%
Progressive Corp.	225,000	3.20%	26/3/2030	202,106	0.01%
Brunswick Corp.	275,000	2.40%	18/8/2031	202,012	0.01%
Southern California Edison Co.	200,000	5.95%	1/2/2038	201,975	0.01%
AT&T, Inc.	250,000	4.35%	15/6/2045	201,960	0.01%
Philip Morris International, Inc.	200,000	5.13%	17/11/2027	201,895	0.01%
Truist Bank	250,000	2.25%	11/3/2030	201,858	0.01%
Fox Corp.	225,000	5.58%	25/1/2049	201,692	0.01%
Boston Scientific Corp.	235,000	2.65%	1/6/2030	201,612	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	200,000	5.88%	15/11/2027	201,502	0.01%
Mars, Inc.	250,000	4.20%	1/4/2059	201,451	0.01%
UnitedHealth Group, Inc.	200,000	5.00%	15/10/2024	201,267	0.01%

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American International Group, Inc.	225,000	4.80%	10/7/2045	201,250	0.01%
CD 2017-CD3 Mortgage Trust	216,000	3.63%	10/2/2050	201,195	0.01%
Southern California Edison Co.	190,000	5.95%	1/11/2032	201,193	0.01%
Citigroup, Inc.	200,000	6.00%	31/10/2033	201,124	0.01%
Burlington Resources LLC	175,000	7.40%	1/12/2031	201,056	0.01%
Philip Morris International, Inc.	200,000	5.00%	17/11/2025	201,023	0.01%
Synchrony Financial	225,000	3.95%	1/12/2027	200,850	0.01%
HF Sinclair Corp.	200,000	5.88%	1/4/2026	200,520	0.01%
Federal Home Loan Mortgage Corp.	250,000	1.50%	25/10/2030	200,431	0.01%
AEP Texas, Inc.	275,000	3.80%	1/10/2047	200,185	0.01%
HCA, Inc.	225,000	5.50%	15/6/2047	200,156	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	250,000	2.20%	1/6/2030	200,132	0.01%
Federal Home Loan Mortgage Corp.	250,000	1.41%	25/8/2030	200,071	0.01%
PacifiCorp	200,000	5.35%	1/12/2053	200,069	0.01%
Air Lease Corp.	200,000	5.85%	15/12/2027	200,064	0.01%
Crown Castle, Inc.	250,000	2.25%	15/1/2031	199,922	0.01%
Hewlett Packard Enterprise Co.	200,000	6.35%	15/10/2045	199,913	0.01%
Pfizer, Inc.	275,000	2.55%	28/5/2040	199,895	0.01%
Celanese US Holdings LLC	200,000	5.90%	5/7/2024	199,894	0.01%
International Paper Co.	200,000	6.00%	15/11/2041	199,601	0.01%
Southern Co.	200,000	5.11%	1/8/2027	199,499	0.01%
TWDC Enterprises 18 Corp.	225,000	4.38%	16/8/2041	199,445	0.01%
Kimco Realty Corp.	206,000	2.70%	1/3/2024	199,400	0.01%
Equinix, Inc.	225,000	3.90%	15/4/2032	199,288	0.01%
Marathon Petroleum Corp.	200,000	5.13%	15/12/2026	199,218	0.01%
Comcast Corp.	250,000	4.00%	1/11/2049	199,137	0.01%
VICI Properties LP	225,000	5.63%	15/5/2052	199,001	0.01%
International Flavors & Fragrances, Inc.	225,000	1.23%	1/10/2025	198,932	0.01%
Qorvo, Inc.	225,000	4.38%	15/10/2029	198,831	0.01%
NiSource, Inc.	225,000	4.80%	15/2/2044	198,658	0.01%
Dell International LLC/EMC Corp.	195,000	6.20%	15/7/2030	198,546	0.01%
Dominion Energy, Inc.	225,000	3.38%	1/4/2030	198,232	0.01%
Federal Home Loan Mortgage Corp.^	200,000	3.53%	25/10/2023	198,202	0.01%
ERAC USA Finance LLC	210,000	5.63%	15/3/2042	198,199	0.01%
Energy Transfer LP	200,000	5.55%	15/2/2028	198,174	0.01%
Apple, Inc.	200,000	4.50%	23/2/2036	198,138	0.01%
Abbott Laboratories	200,000	4.75%	30/11/2036	198,080	0.01%
Valero Energy Corp.	205,000	4.35%	1/6/2028	197,989	0.01%
Sun Communities Operating LP	225,000	4.20%	15/4/2032	197,703	0.01%
Daimler Trucks Finance North America LLC	225,000	2.00%	14/12/2026	197,685	0.01%
Stellantis Finance US, Inc.	200,000	6.38%	12/9/2032	197,670	0.01%
Merck & Co., Inc.	225,000	3.90%	7/3/2039	197,669	0.01%
PNC Financial Services Group, Inc.	200,000	3.90%	29/4/2024	197,638	0.01%
Ally Financial, Inc.	204,000	1.45%	2/10/2023	197,607	0.01%
Walmart, Inc.	200,000	3.95%	9/9/2027	197,575	0.01%
Norfolk Southern Corp.	275,000	3.40%	1/11/2049	197,491	0.01%
Southern Co.	200,000	4.48%	1/8/2024	197,491	0.01%
Flex Ltd.	210,000	4.88%	15/6/2029	197,466	0.01%
Humana, Inc.	225,000	3.13%	15/8/2029	197,463	0.01%
Bank of America Corp.^	207,000	3.37%	23/1/2026	197,461	0.01%
Xcel Energy, Inc.	270,000	3.50%	1/12/2049	197,389	0.01%
Lowe's Cos, Inc.	200,000	4.40%	8/9/2025	197,333	0.01%
AvalonBay Communities, Inc.	200,000	5.00%	15/2/2033	197,300	0.01%
Virginia Electric & Power Co.	275,000	3.30%	1/12/2049	197,287	0.01%
Humana, Inc.	250,000	3.95%	15/8/2049	197,243	0.01%
GLP Capital LP/GLP Financing II, Inc.	200,000	5.38%	15/4/2026	197,211	0.01%
Bank of New York Mellon Corp.^	200,000	4.41%	24/7/2026	197,113	0.01%
Walmart, Inc.	200,000	3.90%	9/9/2025	197,068	0.01%
Amazon.com, Inc.	275,000	3.10%	12/5/2051	197,059	0.01%
Walt Disney Co.	175,000	6.65%	15/11/2037	196,991	0.01%
International Business Machines Corp.	200,000	3.63%	12/2/2024	196,970	0.01%
DuPont de Nemours, Inc.	200,000	4.49%	15/11/2025	196,810	0.01%
DTE Energy Co.	200,000	4.22%	1/11/2024	196,806	0.01%
Fifth Third Bank NA	200,000	3.95%	28/7/2025	196,761	0.01%
Pacific Gas & Electric Co.	275,000	4.30%	15/3/2045	196,724	0.01%
MidAmerican Energy Co.	250,000	3.65%	1/8/2048	196,637	0.01%
JPMorgan Chase & Co.	200,000	5.40%	6/1/2042	196,601	0.01%
CNA Financial Corp.	200,000	3.95%	15/5/2024	196,558	0.01%
Salesforce, Inc.	275,000	2.70%	15/7/2041	196,505	0.01%
John Deere Capital Corp.	200,000	4.15%	15/9/2027	196,360	0.01%
Kraft Heinz Foods Co.	225,000	4.88%	1/10/2049	196,351	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Electric Co.	200,000	3.50%	15/4/2024	196,190	0.01%
Energy Transfer LP	200,000	5.75%	15/2/2033	196,180	0.01%
Motorola Solutions, Inc.	250,000	2.30%	15/11/2030	196,152	0.01%
Mondelez International Holdings Netherlands BV	200,000	4.25%	15/9/2025	196,078	0.01%
EOG Resources, Inc.	220,000	3.90%	1/4/2035	195,859	0.01%
Kinder Morgan Energy Partners LP	200,000	5.80%	15/3/2035	195,802	0.01%
Lowe's Cos, Inc.	200,000	5.00%	15/4/2033	195,696	0.01%
KeyCorp	220,000	2.25%	6/4/2027	195,618	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	200,000	4.08%	15/2/2047	195,571	0.01%
Ally Financial, Inc.	250,000	2.20%	2/11/2028	195,569	0.01%
Merck & Co., Inc.	245,000	1.45%	24/6/2030	195,503	0.01%
Marsh & McLennan Cos, Inc.	175,000	6.25%	1/11/2052	195,401	0.01%
Time Warner Cable Enterprises LLC	175,000	8.38%	15/7/2033	195,316	0.01%
LYB International Finance III LLC	275,000	3.38%	1/10/2040	195,310	0.01%
QUALCOMM, Inc.	225,000	4.30%	20/5/2047	195,123	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.93%	25/6/2028	194,853	0.01%
Nuveen Finance LLC	200,000	4.13%	1/11/2024	194,736	0.01%
HSBC USA, Inc.	200,000	3.50%	23/6/2024	194,699	0.01%
Prudential Financial, Inc.^	200,000	6.00%	1/9/2052	194,427	0.01%
Golden State Tobacco Securitization Corp.	250,000	3.12%	1/6/2038	194,229	0.01%
Microchip Technology, Inc.	200,000	4.25%	1/9/2025	194,218	0.01%
Oracle Corp.	195,000	6.13%	8/7/2039	194,160	0.01%
Philip Morris International, Inc.	200,000	2.88%	1/5/2024	194,145	0.01%
J M Smucker Co.	250,000	2.13%	15/3/2032	194,134	0.01%
T-Mobile USA, Inc.	295,000	3.60%	15/11/2060	194,076	0.01%
US Bancorp	250,000	1.38%	22/7/2030	194,031	0.01%
Equifax, Inc.	250,000	2.35%	15/9/2031	193,832	0.01%
BP Capital Markets America, Inc.	200,000	4.23%	6/11/2028	193,658	0.01%
Laboratory Corp. of America Holdings	200,000	3.60%	1/2/2025	193,631	0.01%
Precision Castparts Corp.	200,000	3.25%	15/6/2025	193,519	0.01%
WRKCo, Inc.	200,000	3.75%	15/3/2025	193,502	0.01%
Federal Home Loan Mortgage Corp.^	200,000	3.28%	25/6/2025	193,457	0.01%
Met Tower Global Funding	200,000	3.70%	13/6/2025	193,260	0.01%
Lazard Group LLC	200,000	3.75%	13/2/2025	193,204	0.01%
Energy Transfer LP	200,000	4.95%	15/6/2028	193,180	0.01%
Lowe's Cos, Inc.	200,000	5.80%	15/9/2062	192,850	0.01%
Constellation Energy Generation LLC	200,000	5.60%	15/6/2042	192,683	0.01%
Citibank Credit Card Issuance Trust	200,000	3.96%	13/10/2030	192,675	0.01%
Johnson & Johnson	200,000	2.63%	15/1/2025	192,670	0.01%
Oncor Electric Delivery Co. LLC	189,000	5.35%	1/10/2052	192,565	0.01%
WRKCo, Inc.	200,000	4.90%	15/3/2029	192,487	0.01%
Roper Technologies, Inc.	250,000	1.75%	15/2/2031	192,460	0.01%
O'Reilly Automotive, Inc.	200,000	3.55%	15/3/2026	192,413	0.01%
Intel Corp.	200,000	3.75%	5/8/2027	192,306	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	200,000	4.50%	15/12/2026	192,291	0.01%
Salesforce, Inc.	200,000	3.70%	11/4/2028	192,257	0.01%
Westinghouse Air Brake Technologies Corp.	200,000	4.95%	15/9/2028	192,230	0.01%
Leidos, Inc.	200,000	3.63%	15/5/2025	192,216	0.01%
Bank of America Corp.^	250,000	1.90%	23/7/2031	192,211	0.01%
Bacardi Ltd.	200,000	4.70%	15/5/2028	192,124	0.01%
3M Co.	275,000	3.25%	26/8/2049	192,117	0.01%
Kaiser Foundation Hospitals	200,000	4.88%	1/4/2042	192,092	0.01%
Global Payments, Inc.	225,000	3.20%	15/8/2029	192,062	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.41%	25/12/2026	191,973	0.01%
S&P Global, Inc.	225,000	2.90%	1/3/2032	191,973	0.01%
Visa, Inc.	225,000	0.75%	15/8/2027	191,970	0.01%
MetLife, Inc.	200,000	5.00%	15/7/2052	191,913	0.01%
Federal Home Loan Mortgage Corp.	195,214	3.00%	25/1/2024	191,824	0.01%
Federal Home Loan Mortgage Corp.^	200,000	3.90%	25/12/2030	191,798	0.01%
Federal Home Loan Mortgage Corp.^	200,000	3.35%	25/11/2026	191,797	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	250,000	3.00%	15/5/2032	191,787	0.01%
Blackstone Private Credit Fund	200,000	4.70%	24/3/2025	191,756	0.01%
Corebridge Financial, Inc.	200,000	3.50%	4/4/2025	191,704	0.01%
Elevance Health, Inc.	200,000	4.10%	1/3/2028	191,697	0.01%
GA Global Funding Trust	200,000	3.85%	11/4/2025	191,682	0.01%
Evergy Metro, Inc.	200,000	5.30%	1/10/2041	191,679	0.01%
BP Capital Markets America, Inc.	300,000	2.77%	10/11/2050	191,677	0.01%
Universal Health Services, Inc.	250,000	2.65%	15/1/2032	191,586	0.01%
AbbVie, Inc.	200,000	2.60%	21/11/2024	191,485	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.69%	25/1/2029	191,455	0.01%
Hess Corp.	200,000	4.30%	1/4/2027	191,407	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hudson Pacific Properties LP	225,000	3.95%	1/11/2027	191,379	0.01%
McDonald's Corp.	200,000	3.80%	1/4/2028	191,337	0.01%
Charles Schwab Corp.	225,000	2.90%	3/3/2032	191,187	0.01%
Kraft Heinz Foods Co.	200,000	3.88%	15/5/2027	191,088	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	200,000	5.75%	1/4/2033	191,075	0.01%
Dow Chemical Co.	225,000	4.80%	15/5/2049	190,904	0.01%
Global Payments, Inc.	200,000	5.40%	15/8/2032	190,676	0.01%
FedEx Corp.	225,000	4.75%	15/11/2045	190,582	0.01%
Bristol-Myers Squibb Co.	200,000	3.25%	27/2/2027	190,566	0.01%
Elevance Health, Inc.	200,000	5.10%	15/1/2044	190,530	0.01%
AT&T, Inc.	200,000	3.80%	15/2/2027	190,489	0.01%
GSK Consumer Healthcare Capital UK plc	200,000	3.13%	24/3/2025	190,471	0.01%
Waste Management, Inc.	225,000	2.00%	1/6/2029	190,365	0.01%
General Motors Financial Co., Inc.	200,000	4.35%	17/1/2027	190,299	0.01%
FedEx Corp.	200,000	4.20%	17/10/2028	190,287	0.01%
7-Eleven, Inc.	200,000	0.80%	10/2/2024	190,251	0.01%
Mondelez International Holdings Netherlands BV	200,000	2.25%	19/9/2024	190,160	0.01%
Southern California Edison Co.	200,000	1.10%	1/4/2024	190,148	0.01%
ConocoPhillips Co.	200,000	2.40%	7/3/2025	190,141	0.01%
CR28 Commercial Mortgage Trust 2016	200,000	3.76%	10/2/2049	190,089	0.01%
Huntington Bancshares, Inc.^	200,000	4.44%	4/8/2028	190,089	0.01%
Micron Technology, Inc.	200,000	4.19%	15/2/2027	190,017	0.01%
Oncor Electric Delivery Co. LLC	200,000	4.15%	1/6/2032	190,010	0.01%
Huntington Bancshares, Inc.^	200,000	5.02%	17/5/2033	189,937	0.01%
Elevance Health, Inc.	200,000	2.38%	15/1/2025	189,872	0.01%
Southwestern Electric Power Co.	200,000	4.10%	15/9/2028	189,831	0.01%
CVS Health Corp.	200,000	4.88%	20/7/2035	189,817	0.01%
T-Mobile USA, Inc.	225,000	2.40%	15/3/2029	189,783	0.01%
Truist Financial Corp.	225,000	1.13%	3/8/2027	189,744	0.01%
Black Hills Corp.	215,000	4.35%	1/5/2033	189,726	0.01%
American Express Co.^	200,000	4.42%	3/8/2033	189,569	0.01%
Hess Corp.	200,000	5.60%	15/2/2041	189,373	0.01%
Fiserv, Inc.	200,000	4.20%	1/10/2028	189,300	0.01%
Bank of America Corp.^	300,000	2.97%	21/7/2052	189,284	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	300,000	3.90%	1/6/2052	189,217	0.01%
Ferguson Finance plc	200,000	4.25%	20/4/2027	189,217	0.01%
AES Corp.	200,000	3.30%	15/7/2025	189,211	0.01%
AT&T, Inc.	200,000	5.35%	1/9/2040	189,200	0.01%
Snap-on, Inc.	200,000	3.25%	1/3/2027	189,156	0.01%
Lockheed Martin Corp.	175,000	5.90%	15/11/2063	189,020	0.01%
Phillips 66	200,000	3.90%	15/3/2028	189,004	0.01%
KeyCorp^	200,000	4.79%	1/6/2033	188,945	0.01%
State of California	150,000	7.63%	1/3/2040	188,827	0.01%
Aptiv plc/Aptiv Corp.	200,000	2.40%	18/2/2025	188,615	0.01%
Hormel Foods Corp.	200,000	0.65%	3/6/2024	188,597	0.01%
Mars, Inc.	250,000	1.63%	16/7/2032	188,570	0.01%
Apple, Inc.	200,000	3.00%	20/6/2027	188,476	0.01%
Elevance Health, Inc.	175,000	6.10%	15/10/2052	188,471	0.01%
Morgan Stanley^	205,000	3.59%	22/7/2028	188,425	0.01%
State Street Corp.^	200,000	4.42%	13/5/2033	188,400	0.01%
City of San Antonio TX Electric & Gas Systems Revenue	175,000	5.99%	1/2/2039	188,334	0.01%
Intel Corp.	200,000	3.15%	11/5/2027	188,222	0.01%
Verizon Communications, Inc.	220,000	4.52%	15/9/2048	188,212	0.01%
UnitedHealth Group, Inc.	200,000	4.95%	15/5/2062	188,206	0.01%
Mid-Atlantic Interstate Transmission LLC	200,000	4.10%	15/5/2028	188,150	0.01%
BrightHouse Financial Global Funding	200,000	1.00%	12/4/2024	188,099	0.01%
Transcontinental Gas Pipe Line Co. LLC	200,000	4.00%	15/3/2028	188,029	0.01%
Westlake Corp.	200,000	3.60%	15/8/2026	187,983	0.01%
Georgia-Pacific LLC	200,000	0.63%	15/5/2024	187,980	0.01%
Wells Fargo & Co.	200,000	4.15%	24/1/2029	187,910	0.01%
FS KKR Capital Corp.	200,000	4.25%	14/2/2025	187,907	0.01%
Walt Disney Co.	200,000	4.95%	15/10/2045	187,899	0.01%
Lowe's Cos, Inc.	200,000	3.35%	1/4/2027	187,887	0.01%
Constellation Brands, Inc.	250,000	3.75%	1/5/2050	187,860	0.01%
KLA Corp.	200,000	4.95%	15/7/2052	187,706	0.01%
QUALCOMM, Inc.	193,000	3.45%	20/5/2025	187,678	0.01%
QUALCOMM, Inc.	200,000	4.80%	20/5/2045	187,655	0.01%
Hasbro, Inc.	200,000	3.55%	19/11/2026	187,629	0.01%
Federal Home Loan Mortgage Corp.	200,000	2.53%	25/5/2026	187,589	0.01%
Capital One Financial Corp.^	200,000	2.64%	3/3/2026	187,521	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyatt Hotels Corp.	200,000	1.80%	1/10/2024	187,396	0.01%
Federal National Mortgage Association	200,000	2.47%	25/4/2026	187,385	0.01%
BBCMS Mortgage Trust 2017	200,000	3.67%	15/2/2050	187,371	0.01%
CVS Health Corp.	200,000	5.30%	5/12/2043	187,324	0.01%
General Motors Financial Co., Inc.	200,000	2.75%	20/6/2025	187,297	0.01%
Tyson Foods, Inc.	200,000	3.55%	2/6/2027	187,243	0.01%
Procter & Gamble Co.	200,000	2.85%	11/8/2027	187,190	0.01%
Protective Life Corp.	200,000	4.30%	30/9/2028	187,171	0.01%
PPL Capital Funding, Inc.	200,000	3.10%	15/5/2026	187,159	0.01%
Home Depot, Inc.	250,000	3.50%	15/9/2056	187,104	0.01%
Bank of America Corp.^	225,000	4.08%	23/4/2040	187,085	0.01%
NIKE, Inc.	200,000	2.75%	27/3/2027	186,986	0.01%
Dow Chemical Co.	225,000	4.63%	1/10/2044	186,985	0.01%
Fortive Corp.	200,000	3.15%	15/6/2026	186,894	0.01%
Home Depot, Inc.	200,000	2.88%	15/4/2027	186,786	0.01%
GATX Corp.	210,000	4.00%	30/6/2030	186,725	0.01%
Union Pacific Corp.	275,000	2.95%	10/3/2052	186,478	0.01%
F&G Global Funding	225,000	2.00%	20/9/2028	186,428	0.01%
Eaton Corp.	200,000	4.15%	15/3/2033	186,334	0.01%
Lockheed Martin Corp.	200,000	4.70%	15/5/2046	186,300	0.01%
Entergy Corp.	200,000	2.95%	1/9/2026	186,160	0.01%
Marsh & McLennan Cos, Inc.	200,000	4.90%	15/3/2049	186,084	0.01%
Bank of New York Mellon Corp.	200,000	3.85%	26/4/2029	185,859	0.01%
Exelon Corp.	200,000	5.10%	15/6/2045	185,784	0.01%
Westlake Corp.	200,000	0.88%	15/8/2024	185,780	0.01%
Principal Life Global Funding II	200,000	3.00%	18/4/2026	185,656	0.01%
Continental Resources, Inc.	250,000	2.88%	1/4/2032	185,628	0.01%
Amgen, Inc.	200,000	4.20%	1/3/2033	185,593	0.01%
Lockheed Martin Corp.	175,000	5.70%	15/11/2054	185,585	0.01%
US Bancorp	201,000	2.38%	22/7/2026	185,538	0.01%
CD 2017-CD4 Mortgage Trust^	200,000	3.51%	10/5/2050	185,494	0.01%
VICI Properties LP	200,000	5.13%	15/5/2032	185,394	0.01%
Wells Fargo Commercial Mortgage Trust 2015	194,116	3.79%	15/9/2048	185,323	0.01%
Tennessee Gas Pipeline Co. LLC	175,000	7.00%	15/3/2027	185,285	0.01%
General Motors Financial Co., Inc.	200,000	1.20%	15/10/2024	185,264	0.01%
Athene Holding Ltd.	300,000	3.45%	15/5/2052	185,216	0.01%
PNC Financial Services Group, Inc.^	200,000	4.63%	6/6/2033	185,154	0.01%
Salesforce, Inc.	278,000	2.90%	15/7/2051	185,152	0.01%
Fifth Third Bancorp	150,000	8.25%	1/3/2038	185,151	0.01%
Lowe's Cos, Inc.	200,000	5.00%	15/4/2040	185,109	0.01%
Intel Corp.	200,000	4.00%	15/12/2032	185,106	0.01%
Municipal Electric Authority of Georgia	174,000	6.66%	1/4/2057	185,013	0.01%
JM Smucker Co.	200,000	3.38%	15/12/2027	184,980	0.01%
Northrop Grumman Corp.	200,000	3.25%	15/1/2028	184,969	0.01%
RPM International, Inc.	200,000	4.55%	1/3/2029	184,944	0.01%
National Fuel Gas Co.	200,000	3.95%	15/9/2027	184,927	0.01%
Marathon Petroleum Corp.	200,000	3.80%	1/4/2028	184,861	0.01%
Southern California Gas Co.	200,000	2.95%	15/4/2027	184,805	0.01%
MetLife, Inc.	190,000	6.40%	15/12/2036	184,779	0.01%
International Business Machines Corp.	255,000	2.85%	15/5/2040	184,637	0.01%
Global Payments, Inc.	225,000	2.90%	15/5/2030	184,633	0.01%
State Street Corp.^	200,000	4.16%	4/8/2033	184,605	0.01%
Energy Transfer LP	195,000	6.05%	1/6/2041	184,604	0.01%
Citizens Financial Group, Inc.	250,000	2.64%	30/9/2032	184,588	0.01%
State of Connecticut	175,000	5.85%	15/3/2032	184,530	0.01%
UBS Commercial Mortgage Trust 2017	200,000	3.49%	15/8/2050	184,432	0.01%
Markel Corp.	200,000	3.50%	1/11/2027	184,354	0.01%
Athene Global Funding	200,000	1.72%	7/1/2025	184,333	0.01%
Discover Bank	200,000	3.45%	27/7/2026	184,217	0.01%
AbbVie, Inc.	200,000	4.88%	14/11/2048	184,163	0.01%
Brighthouse Financial Global Funding	200,000	1.75%	13/1/2025	184,125	0.01%
New York Life Global Funding	200,000	2.35%	14/7/2026	184,107	0.01%
American Tower Corp.	200,000	3.60%	15/1/2028	184,000	0.01%
Advance Auto Parts, Inc.	225,000	3.50%	15/3/2032	183,943	0.01%
Pfizer, Inc.	195,000	2.75%	3/6/2026	183,859	0.01%
Bristol-Myers Squibb Co.	200,000	4.63%	15/5/2044	183,735	0.01%
Walmart, Inc.	200,000	3.95%	28/6/2038	183,589	0.01%
Applied Materials, Inc.	225,000	1.75%	1/6/2030	183,439	0.01%
T-Mobile USA, Inc.	225,000	2.55%	15/2/2031	183,359	0.01%
Mastercard, Inc.	225,000	3.65%	1/6/2049	183,350	0.01%
Mastercard, Inc.	200,000	3.35%	26/3/2030	183,254	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Simon Property Group LP	250,000	3.80%	15/7/2050	183,176	0.01%
CME Group, Inc.	190,000	3.75%	15/6/2028	183,160	0.01%
Aon Corp./Aon Global Holdings plc	200,000	2.85%	28/5/2027	183,110	0.01%
Archer-Daniels-Midland Co.	275,000	2.70%	15/9/2051	183,109	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	250,000	4.80%	1/3/2050	182,932	0.01%
Kimberly-Clark Corp.	265,000	2.88%	7/2/2050	182,871	0.01%
S&P Global, Inc.	200,000	2.45%	1/3/2027	182,698	0.01%
General Dynamics Corp.	200,000	4.25%	1/4/2040	182,586	0.01%
Albemarle Corp.	200,000	5.65%	1/6/2052	182,542	0.01%
Teachers Insurance & Annuity Association of America	260,000	3.30%	15/5/2050	182,445	0.01%
Procter & Gamble Co.	200,000	3.00%	25/3/2030	182,225	0.01%
Morgan Stanley	175,000	6.25%	9/8/2026	182,208	0.01%
Corebridge Financial, Inc.	200,000	3.85%	5/4/2029	182,201	0.01%
Citigroup, Inc.^	200,000	3.52%	27/10/2028	182,155	0.01%
HP, Inc.	190,000	6.00%	15/9/2041	182,144	0.01%
Marsh & McLennan Cos, Inc.	225,000	2.38%	15/12/2031	182,091	0.01%
Kroger Co.	225,000	2.20%	1/5/2030	182,061	0.01%
Vistra Operations Co. LLC	200,000	3.70%	30/1/2027	182,051	0.01%
eBay, Inc.	175,000	6.30%	22/11/2032	181,973	0.01%
Discovery Communications LLC	302,000	4.00%	15/9/2055	181,942	0.01%
Avangrid, Inc.	200,000	3.80%	1/6/2029	181,699	0.01%
Bank of America Corp.^	200,000	3.97%	7/2/2030	181,675	0.01%
Apple, Inc.	200,000	3.35%	8/8/2032	181,659	0.01%
Zoetis, Inc.	225,000	3.95%	12/9/2047	181,594	0.01%
Intel Corp.	200,000	4.60%	25/3/2040	181,583	0.01%
Burlington Northern Santa Fe LLC	200,000	4.55%	1/9/2044	181,561	0.01%
Enterprise Products Operating LLC	275,000	3.20%	15/2/2052	181,479	0.01%
MassMutual Global Funding II	200,000	2.35%	14/1/2027	181,392	0.01%
Norfolk Southern Corp.	225,000	3.94%	1/11/2047	181,388	0.01%
Federal Home Loan Mortgage Corp.	183,736	2.45%	25/8/2023	181,292	0.01%
Owens Corning	200,000	3.95%	15/8/2029	181,259	0.01%
Entergy Arkansas LLC	295,000	2.65%	15/6/2051	181,015	0.01%
Oglethorpe Power Corp.	200,000	5.38%	1/11/2040	180,958	0.01%
Union Electric Co.	225,000	4.00%	1/4/2048	180,926	0.01%
Lockheed Martin Corp.	175,000	5.25%	15/1/2033	180,924	0.01%
UnitedHealth Group, Inc.	230,000	3.88%	15/8/2059	180,747	0.01%
Southern Co.	200,000	3.70%	30/4/2030	180,678	0.01%
Kansas City Southern	200,000	4.95%	15/8/2045	180,608	0.01%
Prudential Financial, Inc.	175,000	5.70%	14/12/2036	180,590	0.01%
CD 2017-CD4 Mortgage Trust	200,000	3.75%	10/5/2050	180,560	0.01%
UBS Commercial Mortgage Trust 2017	200,000	3.72%	15/6/2050	180,512	0.01%
Citigroup, Inc.^	200,000	3.07%	24/2/2028	180,463	0.01%
Autodesk, Inc.	225,000	2.40%	15/12/2031	180,452	0.01%
NiSource, Inc.	200,000	0.95%	15/8/2025	180,398	0.01%
State of Oregon	175,000	5.89%	1/6/2027	180,186	0.01%
Commonwealth of Massachusetts	175,000	5.46%	1/12/2039	180,127	0.01%
eBay, Inc.	175,000	5.95%	22/11/2027	180,049	0.01%
PartnerRe Finance B LLC	200,000	3.70%	2/7/2029	180,047	0.01%
Duke Energy Florida LLC	250,000	3.40%	1/10/2046	179,934	0.01%
Federal Home Loan Mortgage Corp.	190,000	3.12%	25/6/2027	179,847	0.01%
Consolidated Edison Co. of New York, Inc.	225,000	3.95%	1/3/2043	179,817	0.01%
Chevron Corp.	200,000	2.00%	11/5/2027	179,737	0.01%
Motorola Solutions, Inc.	225,000	2.75%	24/5/2031	179,550	0.01%
Georgia-Pacific LLC	200,000	2.10%	30/4/2027	179,402	0.01%
Citigroup Commercial Mortgage Trust 2016	195,000	3.15%	15/11/2049	179,386	0.01%
Lockheed Martin Corp.	175,000	5.10%	15/11/2027	179,234	0.01%
MetLife, Inc.	180,000	4.37%	15/9/2023	179,210	0.01%
T-Mobile USA, Inc.	200,000	1.50%	15/2/2026	179,208	0.01%
Honeywell International, Inc.	250,000	2.80%	1/6/2050	179,053	0.01%
Arizona Public Service Co.	255,000	3.75%	15/5/2046	179,017	0.01%
eBay, Inc.	175,000	5.90%	22/11/2025	178,958	0.01%
Union Pacific Corp.	225,000	3.38%	14/2/2042	178,940	0.01%
Williams Cos, Inc.	210,000	4.85%	1/3/2048	178,917	0.01%
Marsh & McLennan Cos, Inc.	185,000	4.38%	15/3/2029	178,818	0.01%
Southern Co.	175,000	5.70%	15/10/2032	178,812	0.01%
JPMBB Commercial Mortgage Securities Trust 2013	181,000	4.13%	15/11/2045	178,599	0.01%
ERP Operating LP	205,000	3.00%	1/7/2029	178,575	0.01%
ONEOK, Inc.	220,000	4.95%	13/7/2047	178,570	0.01%
Essex Portfolio LP	190,000	3.38%	15/4/2026	178,477	0.01%
Honeywell International, Inc.	175,000	5.00%	15/2/2033	178,407	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Paramount Global	200,000	4.95%	15/1/2031	178,381	0.01%
Ecolab, Inc.	175,000	5.25%	15/1/2028	178,375	0.01%
CenterPoint Energy Resources Corp.	225,000	1.75%	1/10/2030	178,308	0.01%
AES Corp.	200,000	1.38%	15/1/2026	178,205	0.01%
Public Storage	200,000	1.50%	9/11/2026	178,197	0.01%
Caterpillar, Inc.	175,000	5.20%	27/5/2041	178,073	0.01%
Thermo Fisher Scientific, Inc.	175,000	4.95%	21/11/2032	177,940	0.01%
Texas Instruments, Inc.	200,000	4.15%	15/5/2048	177,917	0.01%
Danaher Corp.	200,000	4.38%	15/9/2045	177,911	0.01%
Charles Schwab Corp.	200,000	1.15%	13/5/2026	177,796	0.01%
Honeywell International, Inc.	175,000	4.95%	15/2/2028	177,757	0.01%
Intel Corp.	200,000	4.90%	5/8/2052	177,684	0.01%
BAT Capital Corp.	200,000	4.74%	16/3/2032	177,592	0.01%
Illumina, Inc.	175,000	5.75%	13/12/2027	177,304	0.01%
PPG Industries, Inc.	200,000	1.20%	15/3/2026	177,297	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	250,000	4.38%	2/2/2052	177,210	0.01%
TJX Cos, Inc.	190,000	3.88%	15/4/2030	177,127	0.01%
CNO Global Funding	200,000	1.75%	7/10/2026	177,083	0.01%
AvalonBay Communities, Inc.	190,000	2.95%	11/5/2026	176,859	0.01%
Guardian Life Global Funding	200,000	1.25%	13/5/2026	176,831	0.01%
Los Angeles Department of Water & Power	150,000	6.57%	1/7/2045	176,708	0.01%
New York Life Global Funding	200,000	1.15%	9/6/2026	176,677	0.01%
Federal Home Loan Mortgage Corp.	182,506	3.02%	25/1/2025	176,654	0.01%
Broadcom, Inc.	200,000	4.30%	15/11/2032	176,569	0.01%
Principal Life Global Funding II	200,000	0.88%	12/1/2026	176,409	0.01%
Becton Dickinson & Co.	200,000	4.67%	6/6/2047	176,408	0.01%
Illumina, Inc.	175,000	5.80%	12/12/2025	176,356	0.01%
MassMutual Global Funding II	200,000	1.20%	16/7/2026	176,326	0.01%
Lockheed Martin Corp.	175,000	4.95%	15/10/2025	176,292	0.01%
CNH Industrial Capital LLC	175,000	5.45%	14/10/2025	176,153	0.01%
Entergy Texas, Inc.	225,000	1.75%	15/3/2031	176,139	0.01%
Liberty Mutual Group, Inc.	250,000	3.95%	15/10/2050	176,079	0.01%
Skyworks Solutions, Inc.	200,000	1.80%	1/6/2026	176,055	0.01%
S&P Global, Inc.	200,000	2.70%	1/3/2029	175,965	0.01%
PG&E Wildfire Recovery Funding LLC	200,000	4.45%	1/12/2047	175,945	0.01%
UnitedHealth Group, Inc.	150,000	6.88%	15/2/2038	175,936	0.01%
State Street Corp. ^	200,000	3.15%	30/3/2031	175,896	0.01%
Thermo Fisher Scientific, Inc.	175,000	4.80%	21/11/2027	175,874	0.01%
ONEOK Partners LP	175,000	6.65%	1/10/2036	175,713	0.01%
ONEOK, Inc.	175,000	6.10%	15/11/2032	175,636	0.01%
Honeywell International, Inc.	175,000	4.85%	1/11/2024	175,612	0.01%
McCormick & Co., Inc.	200,000	0.90%	15/2/2026	175,600	0.01%
GE HealthCare Technologies, Inc.	175,000	5.55%	15/11/2024	175,561	0.01%
Paramount Global	250,000	4.60%	15/1/2045	175,495	0.01%
Walt Disney Co.	175,000	5.40%	1/10/2043	175,491	0.01%
Physicians Realty LP	225,000	2.63%	1/11/2031	175,415	0.01%
SVB Financial Group	200,000	1.80%	28/10/2026	175,351	0.01%
Costco Wholesale Corp.	200,000	1.38%	20/6/2027	175,320	0.01%
Western Union Co.	200,000	1.35%	15/3/2026	175,239	0.01%
Linde, Inc.	175,000	4.70%	5/12/2025	175,224	0.01%
Williams Cos, Inc.	200,000	3.50%	15/11/2030	175,206	0.01%
Block Financial LLC	200,000	3.88%	15/8/2030	175,173	0.01%
Elevance Health, Inc.	200,000	4.55%	15/5/2052	175,123	0.01%
John Deere Capital Corp.	175,000	4.85%	11/10/2029	175,064	0.01%
Linde, Inc.	175,000	4.80%	5/12/2024	175,061	0.01%
Aviation Capital Group LLC	200,000	3.50%	1/11/2027	175,006	0.01%
Goldman Sachs Group, Inc. ^	200,000	1.43%	9/3/2027	174,991	0.01%
DH Europe Finance II Sarl	200,000	2.60%	15/11/2029	174,975	0.01%
Fortinet, Inc.	200,000	1.00%	15/3/2026	174,847	0.01%
United Parcel Service, Inc.	175,000	5.20%	1/4/2040	174,836	0.01%
Cardinal Health, Inc.	180,000	3.08%	15/6/2024	174,782	0.01%
NVIDIA Corp.	200,000	2.85%	1/4/2030	174,700	0.01%
General Motors Financial Co., Inc.	200,000	2.70%	20/8/2027	174,652	0.01%
Amgen, Inc.	200,000	3.35%	22/2/2032	174,519	0.01%
Magellan Midstream Partners LP	200,000	3.25%	1/6/2030	174,429	0.01%
Crown Castle, Inc.	200,000	3.10%	15/11/2029	174,316	0.01%
UBS6 Commercial Mortgage Trust 2014	184,000	4.05%	10/12/2047	174,244	0.01%
Regeneron Pharmaceuticals, Inc.	225,000	1.75%	15/9/2030	174,203	0.01%
United Rentals North America, Inc.	175,000	6.00%	15/12/2029	174,125	0.01%
O'Reilly Automotive, Inc.	225,000	1.75%	15/3/2031	174,035	0.01%
American Water Capital Corp.	200,000	4.30%	1/12/2042	173,997	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citizens Financial Group, Inc.	200,000	3.25%	30/4/2030	173,859	0.01%
Metropolitan Life Global Funding I	225,000	1.55%	7/1/2031	173,831	0.01%
Ecolab, Inc.	175,000	4.80%	24/3/2030	173,757	0.01%
Northwestern Mutual Life Insurance Co.	170,000	6.06%	30/3/2040	173,704	0.01%
Ross Stores, Inc.	175,000	4.60%	15/4/2025	173,679	0.01%
CMS Energy Corp.^	200,000	4.75%	1/6/2050	173,582	0.01%
Regents of the University of California Medical Center Pooled Revenue	200,000	4.56%	15/5/2053	173,560	0.01%
Healthpeak Properties, Inc.	200,000	1.35%	1/2/2027	173,559	0.01%
Amgen, Inc.	250,000	2.80%	15/8/2041	173,529	0.01%
Berkshire Hathaway Finance Corp.	200,000	2.88%	15/3/2032	173,492	0.01%
JPMorgan Chase & Co.^	225,000	3.90%	23/1/2049	173,399	0.01%
Colonial Enterprises, Inc.	200,000	3.25%	15/5/2030	173,341	0.01%
CommonSpirit Health	200,000	3.35%	1/10/2029	173,306	0.01%
Otis Worldwide Corp.	185,000	2.06%	5/4/2025	173,229	0.01%
NextEra Energy Capital Holdings, Inc.	200,000	2.75%	1/11/2029	173,067	0.01%
American Water Capital Corp.	200,000	2.80%	1/5/2030	172,980	0.01%
MetLife, Inc.	165,000	5.70%	15/6/2035	172,730	0.01%
Dollar General Corp.	175,000	4.25%	20/9/2024	172,725	0.01%
Humana, Inc.	200,000	1.35%	3/2/2027	172,713	0.01%
DTE Electric Co.	200,000	3.00%	1/3/2032	172,705	0.01%
Comcast Corp.	200,000	2.65%	1/2/2030	172,682	0.01%
Teledyne Technologies, Inc.	200,000	2.25%	1/4/2028	172,676	0.01%
Hess Corp.	175,000	6.00%	15/1/2040	172,564	0.01%
Nestle Holdings, Inc.	175,000	4.00%	12/9/2025	172,535	0.01%
Federal National Mortgage Association^	200,000	2.29%	25/5/2030	172,449	0.01%
Adventist Health System	175,000	5.43%	1/3/2032	172,423	0.01%
Citigroup, Inc.	175,000	4.00%	5/8/2024	172,358	0.01%
General Motors Financial Co., Inc.	175,000	5.25%	1/3/2026	172,336	0.01%
Ralph Lauren Corp.	200,000	2.95%	15/6/2030	172,281	0.01%
McKesson Corp.	175,000	3.80%	15/3/2024	172,264	0.01%
Dollar General Corp.	175,000	5.00%	1/11/2032	172,172	0.01%
Sysco Corp.	166,000	5.95%	1/4/2030	172,135	0.01%
Amazon.com, Inc.	200,000	1.65%	12/5/2028	172,111	0.01%
Sherwin-Williams Co.	175,000	4.25%	8/8/2025	172,021	0.01%
Union Pacific Corp.	200,000	2.80%	14/2/2032	171,886	0.01%
American Express Co.	175,000	3.40%	22/2/2024	171,882	0.01%
Charles Schwab Corp.	176,000	3.85%	21/5/2025	171,863	0.01%
Life Storage LP	225,000	2.40%	15/10/2031	171,824	0.01%
Walt Disney Co.	175,000	3.70%	15/9/2024	171,415	0.01%
S&P Global, Inc.	220,000	3.70%	1/3/2052	171,409	0.01%
Capital One Financial Corp.^	200,000	3.27%	1/3/2030	171,382	0.01%
GXO Logistics, Inc.	200,000	1.65%	15/7/2026	171,357	0.01%
Entergy Louisiana LLC	200,000	3.05%	1/6/2031	171,244	0.01%
NextEra Energy Capital Holdings, Inc.	200,000	1.90%	15/6/2028	171,156	0.01%
Nestle Holdings, Inc.	175,000	4.30%	1/10/2032	170,973	0.01%
Nestle Holdings, Inc.	175,000	4.13%	1/10/2027	170,959	0.01%
Amphenol Corp.	200,000	2.80%	15/2/2030	170,953	0.01%
Salesforce, Inc.	200,000	1.50%	15/7/2028	170,882	0.01%
Nestle Holdings, Inc.	175,000	4.25%	1/10/2029	170,825	0.01%
Aon Corp.	200,000	2.80%	15/5/2030	170,765	0.01%
GATX Corp.	180,000	4.55%	7/11/2028	170,737	0.01%
Southern California Edison Co.	200,000	4.50%	1/9/2040	170,721	0.01%
CF Industries, Inc.	200,000	4.95%	1/6/2043	170,697	0.01%
Oracle Corp.	175,000	3.40%	8/7/2024	170,688	0.01%
AT&T, Inc.	200,000	4.75%	15/5/2046	170,671	0.01%
Aon Global Ltd.	175,000	3.88%	15/12/2025	170,603	0.01%
Mondelez International, Inc.	200,000	3.00%	17/3/2032	170,533	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	280,000	3.70%	1/4/2051	170,451	0.01%
Intercontinental Exchange, Inc.	175,000	3.75%	1/12/2025	170,396	0.01%
Energy Transfer LP	200,000	5.40%	1/10/2047	170,228	0.01%
AbbVie, Inc.	196,000	4.40%	6/11/2042	170,199	0.01%
Target Corp.	175,000	4.50%	15/9/2032	170,162	0.01%
GLP Capital LP/GLP Financing II, Inc.	200,000	4.00%	15/1/2031	170,101	0.01%
Federal Home Loan Mortgage Corp.^	175,000	3.92%	25/9/2028	170,076	0.01%
DH Europe Finance II Sarl	225,000	3.40%	15/11/2049	169,886	0.01%
Oracle Corp.	225,000	4.13%	15/5/2045	169,841	0.01%
Nucor Corp.	200,000	2.70%	1/6/2030	169,831	0.01%
Home Depot, Inc.	175,000	3.35%	15/9/2025	169,807	0.01%
Home Depot, Inc.	195,000	4.25%	1/4/2046	169,785	0.01%
Prudential Financial, Inc.	200,000	4.35%	25/2/2050	169,771	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ares Capital Corp.	200,000	2.88%	15/6/2027	169,664	0.01%
AmerisourceBergen Corp.	200,000	2.80%	15/5/2030	169,610	0.01%
DuPont de Nemours, Inc.	175,000	5.32%	15/11/2038	169,583	0.01%
Federal Home Loan Mortgage Corp.	175,000	3.06%	25/12/2024	169,549	0.01%
Deere & Co.	200,000	3.75%	15/4/2050	169,542	0.01%
Midwest Connector Capital Co. LLC	175,000	3.90%	1/4/2024	169,420	0.01%
WEC Energy Group, Inc.	200,000	2.20%	15/12/2028	169,346	0.01%
UnitedHealth Group, Inc.	200,000	3.95%	15/10/2042	169,331	0.01%
Intercontinental Exchange, Inc.	175,000	4.35%	15/6/2029	169,302	0.01%
Entergy Corp.	200,000	1.90%	15/6/2028	169,275	0.01%
Kentucky Utilities Co.	200,000	4.38%	1/10/2045	169,250	0.01%
General Mills, Inc.	175,000	4.20%	17/4/2028	169,141	0.01%
Oncor Electric Delivery Co. LLC	150,000	7.00%	1/5/2032	169,070	0.01%
Aviation Capital Group LLC	200,000	1.95%	20/9/2026	169,019	0.01%
Duke Energy Carolinas LLC	200,000	2.85%	15/3/2032	168,971	0.01%
Welltower, Inc.	200,000	3.10%	15/1/2030	168,868	0.01%
Cigna Corp.	175,000	4.38%	15/10/2028	168,809	0.01%
Wells Fargo & Co.	200,000	4.65%	4/11/2044	168,796	0.01%
Kinder Morgan, Inc.	150,000	7.75%	15/1/2032	168,750	0.01%
Cameron LNG LLC	200,000	2.90%	15/7/2031	168,711	0.01%
KLA Corp.	175,000	5.25%	15/7/2062	168,701	0.01%
Lowe's Cos, Inc.	175,000	5.63%	15/4/2053	168,662	0.01%
Georgia Power Co.	175,000	4.70%	15/5/2032	168,535	0.01%
Celanese US Holdings LLC	200,000	1.40%	5/8/2026	168,483	0.01%
Federal Home Loan Mortgage Corp.	175,000	3.77%	25/12/2028	168,423	0.01%
Bank of America Corp.^	200,000	2.09%	14/6/2029	168,234	0.01%
Starbucks Corp.	200,000	2.55%	15/11/2030	168,099	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	5.38%	1/4/2038	168,056	0.01%
Truist Financial Corp.^	200,000	1.89%	7/6/2029	168,051	0.01%
Lowe's Cos, Inc.	200,000	1.70%	15/9/2028	167,994	0.01%
Microsoft Corp.	200,000	3.50%	15/11/2042	167,988	0.01%
Intercontinental Exchange, Inc.	175,000	4.60%	15/3/2033	167,851	0.01%
Norfolk Southern Corp.	250,000	3.05%	15/5/2050	167,810	0.01%
Enbridge Energy Partners LP	150,000	7.38%	15/10/2045	167,796	0.01%
Duke Energy Progress LLC	200,000	4.10%	15/3/2043	167,773	0.01%
Athene Global Funding	175,000	2.51%	8/3/2024	167,761	0.01%
CME Group, Inc.	200,000	2.65%	15/3/2032	167,722	0.01%
Federal Home Loan Mortgage Corp.	200,000	2.35%	25/3/2032	167,621	0.01%
Coca-Cola Co.	200,000	2.25%	5/1/2032	167,601	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	175,000	3.49%	15/1/2048	167,600	0.01%
American Homes 4 Rent LP	200,000	3.63%	15/4/2032	167,552	0.01%
PPG Industries, Inc.	200,000	2.55%	15/6/2030	167,506	0.01%
Goldman Sachs Group, Inc.^	175,000	1.76%	24/1/2025	167,479	0.01%
Intercontinental Exchange, Inc.	200,000	4.25%	21/9/2048	167,478	0.01%
Boston Gas Co.	200,000	4.49%	15/2/2042	167,457	0.01%
ConocoPhillips Co.	200,000	3.76%	15/3/2042	167,416	0.01%
Burlington Northern Santa Fe LLC	200,000	4.05%	15/6/2048	167,356	0.01%
Quest Diagnostics, Inc.	175,000	4.20%	30/6/2029	167,328	0.01%
Lam Research Corp.	175,000	4.88%	15/3/2049	167,283	0.01%
Sysco Corp.	200,000	4.50%	1/4/2046	167,273	0.01%
Duke Energy Carolinas LLC	200,000	2.55%	15/4/2031	167,153	0.01%
Global Atlantic Finance Co.	200,000	4.40%	15/10/2029	167,141	0.01%
Lowe's Cos, Inc.	200,000	4.55%	5/4/2049	167,122	0.01%
Celanese US Holdings LLC	175,000	6.38%	15/7/2032	167,068	0.01%
McCormick & Co., Inc.	200,000	2.50%	15/4/2030	167,001	0.01%
Weyerhaeuser Co.	200,000	3.38%	9/3/2033	166,978	0.01%
Affiliated Managers Group, Inc.	200,000	3.30%	15/6/2030	166,962	0.01%
Apple, Inc.	250,000	2.70%	5/8/2051	166,953	0.01%
Allied World Assurance Co. Holdings Ltd.	175,000	4.35%	29/10/2025	166,889	0.01%
Starbucks Corp.	230,000	3.50%	15/11/2050	166,858	0.01%
Dell International LLC/EMC Corp.	170,000	4.00%	15/7/2024	166,841	0.01%
Waste Management, Inc.	200,000	1.15%	15/3/2028	166,813	0.01%
Raytheon Technologies Corp.	175,000	3.50%	15/3/2027	166,733	0.01%
Protective Life Global Funding	200,000	1.90%	6/7/2028	166,636	0.01%
UnitedHealth Group, Inc.	200,000	2.30%	15/5/2031	166,609	0.01%
Mars, Inc.	175,000	2.70%	1/4/2025	166,608	0.01%
SVB Financial Group	200,000	2.10%	15/5/2028	166,542	0.01%
Waste Management, Inc.	175,000	4.15%	15/4/2032	166,385	0.01%
Ascension Health	200,000	3.95%	15/11/2046	166,379	0.01%
VF Corp.	200,000	2.95%	23/4/2030	166,374	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Bancorp*	175,000	4.97%	22/7/2033	166,355	0.01%
Applied Materials, Inc.	175,000	3.30%	1/4/2027	166,280	0.01%
Stryker Corp.	175,000	3.65%	7/3/2028	166,231	0.01%
XLIT Ltd.	175,000	5.50%	31/3/2045	166,188	0.01%
CenterPoint Energy Houston Electric LLC	200,000	2.35%	1/4/2031	166,109	0.01%
Florida Power & Light Co.	200,000	3.95%	1/3/2048	166,080	0.01%
Evergy Kansas Central, Inc.	200,000	4.13%	1/3/2042	166,070	0.01%
Citigroup Commercial Mortgage Trust 2013	166,477	3.09%	10/4/2046	166,023	0.01%
Wells Fargo Commercial Mortgage Trust 2015	175,000	3.54%	15/5/2048	165,950	0.01%
AmerisourceBergen Corp.	200,000	2.70%	15/3/2031	165,916	0.01%
Federal Home Loan Mortgage Corp.	200,000	1.64%	25/1/2030	165,871	0.01%
Chubb INA Holdings, Inc.	150,000	6.70%	15/5/2036	165,838	0.01%
Metropolitan Life Global Funding I	175,000	4.30%	25/8/2029	165,810	0.01%
American Tower Corp.	200,000	1.50%	31/1/2028	165,666	0.01%
Burlington Northern Santa Fe LLC	175,000	4.90%	1/4/2044	165,641	0.01%
Keurig Dr Pepper, Inc.	195,000	4.50%	15/11/2045	165,626	0.01%
Constellation Brands, Inc.	166,000	4.75%	1/12/2025	165,586	0.01%
UnitedHealth Group, Inc.	200,000	2.00%	15/5/2030	165,529	0.01%
PepsiCo, Inc.	175,000	3.90%	18/7/2032	165,486	0.01%
Acuity Brands Lighting, Inc.	155,000	2.15%	15/12/2030	165,201	0.01%
US Bancorp*	200,000	2.68%	27/1/2033	165,135	0.01%
NextEra Energy Capital Holdings, Inc.	175,000	3.55%	1/5/2027	165,047	0.01%
CSAIL 2017-CX10 Commercial Mortgage Trust*	180,000	3.46%	15/11/2050	164,982	0.01%
Host Hotels & Resorts LP	200,000	3.50%	15/9/2030	164,982	0.01%
Baylor Scott & White Holdings	250,000	2.84%	15/11/2050	164,956	0.01%
Pfizer, Inc.	175,000	3.45%	15/3/2029	164,867	0.01%
Aviation Capital Group LLC	175,000	4.88%	1/10/2025	164,861	0.01%
Pacific Life Global Funding II	200,000	1.45%	20/1/2028	164,860	0.01%
CenterPoint Energy, Inc.	200,000	2.65%	1/6/2031	164,824	0.01%
Southern California Edison Co.	200,000	2.50%	1/6/2031	164,816	0.01%
Berkshire Hathaway Finance Corp.	204,000	3.85%	15/3/2052	164,646	0.01%
Verizon Communications, Inc.	200,000	2.55%	21/3/2031	164,600	0.01%
7-Eleven, Inc.	250,000	2.50%	10/2/2041	164,582	0.01%
Consolidated Edison Co. of New York, Inc.	150,000	6.75%	1/4/2038	164,477	0.01%
Norfolk Southern Corp.	200,000	2.30%	15/5/2031	164,454	0.01%
Merck & Co., Inc.	200,000	3.60%	15/9/2042	164,443	0.01%
Paramount Global	225,000	4.95%	19/5/2050	164,282	0.01%
MPLX LP	200,000	4.95%	14/3/2052	164,233	0.01%
Southern Co. Gas Capital Corp.	200,000	4.40%	1/6/2043	164,213	0.01%
Bunge Ltd. Finance Corp.	200,000	2.75%	14/5/2031	164,177	0.01%
Federal National Mortgage Association	175,000	3.61%	25/2/2031	164,144	0.01%
JPMorgan Chase & Co. ^	250,000	2.53%	19/11/2041	164,063	0.01%
JPMorgan Chase & Co.	150,000	7.63%	15/10/2026	164,015	0.01%
UnitedHealth Group, Inc.	200,000	3.50%	15/8/2039	164,014	0.01%
Cardinal Health, Inc.	175,000	3.41%	15/6/2027	163,797	0.01%
Costco Wholesale Corp.	200,000	1.60%	20/4/2030	163,642	0.01%
VeriSign, Inc.	200,000	2.70%	15/6/2031	163,621	0.01%
Duke Energy Ohio, Inc.	200,000	2.13%	1/6/2030	163,601	0.01%
Energy Transfer LP	200,000	5.00%	15/5/2044	163,597	0.01%
Walmart, Inc.	170,000	2.65%	15/12/2024	163,524	0.01%
Paramount Global	200,000	4.20%	19/5/2032	163,515	0.01%
Public Service Electric & Gas Co.	175,000	3.00%	15/5/2027	163,494	0.01%
Enterprise Products Operating LLC^	200,000	5.25%	16/8/2077	163,493	0.01%
ERAC USA Finance LLC	150,000	7.00%	15/10/2037	163,432	0.01%
VMware, Inc.	175,000	3.90%	21/8/2027	163,314	0.01%
Pacific Gas & Electric Co.	210,000	2.50%	1/2/2031	163,272	0.01%
John Deere Capital Corp.	175,000	3.90%	7/6/2032	163,213	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	200,000	3.75%	1/12/2031	163,156	0.01%
Nuveen LLC	175,000	4.00%	1/11/2028	163,100	0.01%
McDonald's Corp.	150,000	6.30%	15/10/2037	163,086	0.01%
Bank of New York Mellon Corp.	175,000	3.40%	29/1/2028	162,946	0.01%
AbbVie, Inc.	175,000	4.50%	14/5/2035	162,917	0.01%
Hartford Financial Services Group, Inc.	225,000	3.60%	19/8/2049	162,847	0.01%
Alexandria Real Estate Equities, Inc.	200,000	2.95%	15/3/2034	162,831	0.01%
Intel Corp.	200,000	4.10%	19/5/2046	162,810	0.01%
Agilent Technologies, Inc.	175,000	3.05%	22/9/2026	162,652	0.01%
United Parcel Service, Inc.	175,000	2.40%	15/11/2026	162,619	0.01%
Home Depot, Inc.	150,000	5.95%	1/4/2041	162,594	0.01%
Amcort Flexibles North America, Inc.	200,000	2.69%	25/5/2031	162,513	0.01%
Unum Group	180,000	4.00%	15/6/2029	162,484	0.01%
Welltower, Inc.	200,000	2.05%	15/1/2029	162,483	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Healthcare Realty Holdings LP	175,000	3.75%	1/7/2027	162,482	0.01%
Edison International	175,000	4.13%	15/3/2028	162,376	0.01%
Apollo Management Holdings LP	200,000	2.65%	5/6/2030	162,225	0.01%
Eli Lilly & Co.	173,000	3.38%	15/3/2029	162,085	0.01%
AutoZone, Inc.	175,000	4.00%	15/4/2030	162,039	0.01%
Santander Holdings USA, Inc.	175,000	3.24%	5/10/2026	162,038	0.01%
NVIDIA Corp.	200,000	3.50%	1/4/2040	162,030	0.01%
Wells Fargo Commercial Mortgage Trust 2017	175,000	3.58%	15/10/2050	162,014	0.01%
PNC Financial Services Group, Inc.^	200,000	2.31%	23/4/2032	161,948	0.01%
Oncor Electric Delivery Co. LLC	200,000	3.80%	1/6/2049	161,909	0.01%
FS KKR Capital Corp.	200,000	3.13%	12/10/2028	161,774	0.01%
Federal National Mortgage Corp.^	200,000	1.94%	25/12/2031	161,773	0.01%
Highwoods Realty LP	175,000	3.88%	1/3/2027	161,771	0.01%
Northrop Grumman Corp.	175,000	4.75%	1/6/2043	161,768	0.01%
Florida Gas Transmission Co. LLC	200,000	2.55%	1/7/2030	161,750	0.01%
UBS Commercial Mortgage Trust 2017	175,000	3.68%	15/12/2050	161,682	0.01%
Clorox Co.	175,000	3.10%	1/10/2027	161,681	0.01%
Energy Transfer LP	200,000	4.95%	15/1/2043	161,658	0.01%
American Municipal Power, Inc.	150,000	6.45%	15/2/2044	161,516	0.01%
Sutter Health	200,000	2.29%	15/8/2030	161,487	0.01%
PepsiCo, Inc.	200,000	1.95%	21/10/2031	161,434	0.01%
BANK 2017	175,000	3.49%	15/11/2050	161,293	0.01%
Enterprise Products Operating LLC	200,000	4.25%	15/2/2048	161,276	0.01%
UBS Commercial Mortgage Trust 2017	175,000	3.56%	15/10/2050	161,122	0.01%
Bank of New York Mellon Corp.	175,000	2.45%	17/8/2026	161,004	0.01%
New York City Municipal Water Finance Authority	150,000	5.75%	15/6/2041	160,989	0.01%
Boeing Co.	250,000	3.83%	1/3/2059	160,936	0.01%
Pacific Gas & Electric Co.	175,000	2.95%	1/3/2026	160,913	0.01%
Duke Energy Florida LLC	200,000	3.85%	15/11/2042	160,826	0.01%
Newmont Corp.	200,000	2.25%	1/10/2030	160,782	0.01%
BlackRock, Inc.	200,000	2.10%	25/2/2032	160,708	0.01%
Amgen, Inc.	250,000	3.00%	15/1/2052	160,688	0.01%
Marvell Technology, Inc.	200,000	2.95%	15/4/2031	160,640	0.01%
Global Payments, Inc.	165,000	4.80%	1/4/2026	160,609	0.01%
Wyeth LLC	150,000	6.00%	15/2/2036	160,389	0.01%
Radian Group, Inc.	175,000	4.88%	15/3/2027	160,369	0.01%
Public Service Co. of Colorado	200,000	1.90%	15/1/2031	160,360	0.01%
Altria Group, Inc.	175,000	2.63%	16/9/2026	160,272	0.01%
Tanger Properties LP	175,000	3.88%	15/7/2027	160,232	0.01%
HP, Inc.	175,000	4.00%	15/4/2029	160,229	0.01%
Public Service Enterprise Group, Inc.	200,000	2.45%	15/11/2031	160,196	0.01%
Meta Platforms, Inc.	200,000	4.65%	15/8/2062	160,163	0.01%
Church & Dwight Co., Inc.	200,000	2.30%	15/12/2031	160,155	0.01%
Salesforce, Inc.	200,000	1.95%	15/7/2031	160,134	0.01%
Phillips 66	200,000	2.15%	15/12/2030	159,947	0.01%
Apple, Inc.	200,000	1.70%	5/8/2031	159,945	0.01%
Norfolk Southern Corp.	165,000	3.65%	1/8/2025	159,919	0.01%
Benchmark 2018-B2 Mortgage Trust^	175,000	4.08%	15/2/2051	159,860	0.01%
Owl Rock Technology Finance Corp.	175,000	4.75%	15/12/2025	159,787	0.01%
State Board of Administration Finance Corp.	175,000	1.26%	1/7/2025	159,707	0.01%
JPMorgan Chase & Co.^	220,000	3.11%	22/4/2041	159,703	0.01%
Federal National Mortgage Association^	200,000	1.74%	25/10/2031	159,646	0.01%
Xcel Energy, Inc.	200,000	2.35%	15/11/2031	159,615	0.01%
United Airlines 2020-1 Class A Pass Through Trust	162,029	5.88%	15/10/2027	159,603	0.01%
WRKCo, Inc.	200,000	3.00%	15/6/2033	159,598	0.01%
Boeing Co.	160,000	4.51%	1/5/2023	159,475	0.01%
Equinix, Inc.	200,000	2.15%	15/7/2030	159,469	0.01%
Verizon Communications, Inc.	201,000	2.36%	15/3/2032	159,402	0.01%
PepsiCo, Inc.	150,000	5.50%	15/1/2040	159,396	0.01%
Keurig Dr Pepper, Inc.	175,000	4.05%	15/4/2032	159,238	0.01%
Chubb Corp.	150,000	6.00%	11/5/2037	159,158	0.01%
Fox Corp.	175,000	5.48%	25/1/2039	159,098	0.01%
Public Service Co. of Oklahoma	200,000	2.20%	15/8/2031	159,069	0.01%
Ecolab, Inc.	264,000	2.75%	18/8/2055	159,039	0.01%
AutoNation, Inc.	175,000	3.80%	15/11/2027	159,001	0.01%
CommonSpirit Health	215,000	3.91%	1/10/2050	158,992	0.01%
Air Lease Corp.	190,000	3.00%	1/2/2030	158,957	0.01%
American Honda Finance Corp.	200,000	1.80%	13/1/2031	158,759	0.01%
JPMorgan Chase & Co.^	200,000	4.03%	24/7/2048	158,747	0.01%
ConocoPhillips Co.	200,000	3.80%	15/3/2052	158,740	0.01%
Pernod Ricard International Finance LLC	250,000	2.75%	1/10/2050	158,699	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UDR, Inc.	190,000	3.00%	15/8/2031	158,583	0.01%
AES Corp.	200,000	2.45%	15/1/2031	158,527	0.01%
Virginia Electric & Power Co.	200,000	4.00%	15/11/2046	158,369	0.01%
Owl Rock Capital Corp.	200,000	2.88%	11/6/2028	158,324	0.01%
Duke Energy Carolinas LLC	150,000	6.05%	15/4/2038	158,322	0.01%
BANK 2018	170,000	3.69%	15/2/2061	158,287	0.01%
State of Texas	150,000	5.52%	1/4/2039	158,249	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	200,000	2.00%	16/9/2031	158,177	0.01%
Toyota Motor Credit Corp.	200,000	1.90%	12/9/2031	158,155	0.01%
Essex Portfolio LP	200,000	2.65%	15/3/2032	158,058	0.01%
Federal National Mortgage Association*	200,000	1.67%	25/10/2031	157,994	0.01%
Arizona Public Service Co.	150,000	6.35%	15/12/2032	157,775	0.01%
Citigroup, Inc.	150,000	6.63%	15/6/2032	157,546	0.01%
Eli Lilly & Co.	250,000	2.25%	15/5/2050	157,536	0.01%
PacifiCorp	155,000	5.75%	1/4/2037	157,474	0.01%
Flex Intermediate Holdco LLC	200,000	3.36%	30/6/2031	157,358	0.01%
Eastman Chemical Co.	190,000	4.65%	15/10/2044	157,356	0.01%
T-Mobile USA, Inc.	200,000	2.25%	15/11/2031	157,279	0.01%
Sempra Energy	200,000	4.00%	1/2/2048	157,244	0.01%
Kimberly-Clark Corp.	175,000	3.10%	26/3/2030	157,200	0.01%
Athene Holding Ltd.	156,000	6.15%	3/4/2030	157,189	0.01%
LYB International Finance III LLC	210,000	4.20%	15/10/2049	157,066	0.01%
Commonwealth Edison Co.	150,000	5.90%	15/3/2036	156,826	0.01%
American Electric Power Co., Inc.	150,000	5.95%	1/11/2032	156,727	0.01%
Lowe's Cos, Inc.	200,000	4.45%	1/4/2062	156,599	0.01%
Coca-Cola Co.	200,000	1.38%	15/3/2031	156,510	0.01%
Welltower, Inc.	200,000	2.75%	15/1/2032	156,459	0.01%
Waste Management, Inc.	250,000	2.50%	15/11/2050	156,416	0.01%
Eagle Materials, Inc.	200,000	2.50%	1/7/2031	156,409	0.01%
Raytheon Technologies Corp.	160,000	3.95%	16/8/2025	156,394	0.01%
PacifiCorp	150,000	6.00%	15/1/2039	156,211	0.01%
Narragansett Electric Co.	175,000	3.40%	9/4/2030	156,190	0.01%
Coca-Cola Co.	175,000	4.13%	25/3/2040	156,157	0.01%
KeySpan Gas East Corp.	175,000	2.74%	15/8/2026	156,150	0.01%
Lowe's Cos, Inc.	175,000	3.75%	1/4/2032	155,968	0.01%
BorgWarner, Inc.	175,000	2.65%	1/7/2027	155,911	0.01%
Simon Property Group LP	200,000	2.25%	15/1/2032	155,679	0.01%
Kinder Morgan, Inc.	225,000	3.60%	15/2/2051	155,541	0.01%
ERP Operating LP	200,000	1.85%	1/8/2031	155,480	0.01%
Church & Dwight Co., Inc.	150,000	5.60%	15/11/2032	155,394	0.01%
EQT Corp.	150,000	7.00%	1/2/2030	155,384	0.01%
United Parcel Service, Inc.	140,000	6.20%	15/1/2038	155,068	0.01%
Ohio Power Co.	200,000	1.63%	15/1/2031	154,960	0.01%
Home Depot, Inc.	200,000	1.38%	15/3/2031	154,903	0.01%
Kemper Corp.	200,000	2.40%	30/9/2030	154,812	0.01%
Pacific Gas & Electric Co.	175,000	3.30%	1/12/2027	154,728	0.01%
Travelers Cos, Inc.	175,000	4.60%	1/8/2043	154,700	0.01%
FedEx Corp.	190,000	4.55%	1/4/2046	154,665	0.01%
Target Corp.	165,000	2.50%	15/4/2026	154,577	0.01%
Liberty Mutual Group, Inc.	235,000	3.95%	15/5/2060	154,549	0.01%
Humana, Inc.	175,000	4.80%	15/3/2047	154,516	0.01%
Mondelez International, Inc.	170,000	2.63%	17/3/2027	154,386	0.01%
CVS Health Corp.	150,000	6.13%	15/9/2039	154,378	0.01%
QUALCOMM, Inc.	200,000	1.65%	20/5/2032	154,339	0.01%
Kroger Co.	200,000	1.70%	15/1/2031	154,263	0.01%
PPL Electric Utilities Corp.	225,000	3.00%	1/10/2049	154,023	0.01%
Duke Energy Indiana LLC	150,000	6.12%	15/10/2035	153,794	0.01%
Bank of America NA	150,000	6.00%	15/10/2036	153,789	0.01%
Tractor Supply Co.	200,000	1.75%	1/11/2030	153,637	0.01%
Union Electric Co.	175,000	2.95%	15/3/2030	153,499	0.01%
PepsiCo, Inc.	175,000	4.00%	5/3/2042	153,494	0.01%
Eaton Corp.	180,000	4.15%	2/11/2042	153,440	0.01%
Johnson & Johnson	250,000	2.45%	1/9/2060	153,438	0.01%
Gilead Sciences, Inc.	150,000	5.65%	1/12/2041	153,409	0.01%
Transcontinental Gas Pipe Line Co. LLC	200,000	3.95%	15/5/2050	153,133	0.01%
FedEx Corp.	175,000	4.95%	17/10/2048	153,007	0.01%
CenterPoint Energy Houston Electric LLC	160,000	4.85%	1/10/2052	152,690	0.01%
US Bancorp*	200,000	2.49%	3/11/2036	152,665	0.01%
Discover Financial Services	150,000	6.70%	29/11/2032	152,645	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	5.13%	1/7/2049	152,613	0.01%

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Pacific Gas & Electric Co.	225,000	3.30%	1/8/2040	152,587	0.01%
Wyeth LLC	150,000	6.45%	1/2/2024	152,393	0.01%
Time Warner Cable LLC	175,000	5.88%	15/11/2040	152,330	0.01%
TTX Co.	150,000	5.65%	1/12/2052	152,199	0.01%
Athene Global Funding	160,000	2.75%	25/6/2024	152,151	0.01%
Prudential Financial, Inc.	200,000	3.70%	13/3/2051	152,094	0.01%
Juniper Networks, Inc.	200,000	2.00%	10/12/2030	152,031	0.01%
FedEx Corp.	200,000	4.05%	15/2/2048	151,919	0.01%
CCRE24 Commercial Mortgage Trust 2015	159,017	3.43%	10/8/2048	151,918	0.01%
Realty Income Corp.	175,000	3.25%	15/1/2031	151,767	0.01%
Caterpillar, Inc.	200,000	3.25%	19/9/2049	151,742	0.01%
JPMorgan Chase & Co.^	200,000	1.76%	19/11/2031	151,662	0.01%
General Motors Co.	175,000	5.15%	1/4/2038	151,553	0.01%
Paramount Global	154,000	4.75%	15/5/2025	151,546	0.01%
City of New York NY	150,000	5.21%	1/10/2031	151,501	0.01%
LXP Industrial Trust	200,000	2.38%	1/10/2031	151,500	0.01%
Citigroup, Inc.	150,000	5.88%	30/1/2042	151,243	0.01%
Belrose Funding Trust	200,000	2.33%	15/8/2030	151,186	0.01%
Piedmont Natural Gas Co., Inc.	175,000	4.65%	1/8/2043	151,101	0.01%
Union Pacific Corp.	200,000	3.50%	14/2/2053	151,066	0.01%
Citigroup, Inc.	150,000	5.50%	13/9/2025	150,852	0.01%
Altria Group, Inc.	200,000	2.45%	4/2/2032	150,832	0.01%
Duke Energy Progress LLC	200,000	3.60%	15/9/2047	150,725	0.01%
PulteGroup, Inc.	150,000	5.50%	1/3/2026	150,630	0.01%
Elevance Health, Inc.	200,000	3.60%	15/3/2051	150,569	0.01%
Kyndryl Holdings, Inc.	200,000	2.70%	15/10/2028	150,548	0.01%
Boardwalk Pipelines LP	160,000	4.80%	3/5/2029	150,527	0.01%
Lennox International, Inc.	175,000	1.70%	1/8/2027	150,338	0.01%
JPMorgan Chase & Co.	150,000	5.60%	15/7/2041	150,322	0.01%
International Flavors & Fragrances, Inc.	175,000	5.00%	26/9/2048	150,287	0.01%
ONEOK, Inc.	200,000	4.50%	15/3/2050	150,053	0.01%
Time Warner Cable LLC	150,000	7.30%	1/7/2038	149,918	0.01%
Nationwide Mutual Insurance Co.	200,000	4.35%	30/4/2050	149,792	0.01%
Los Angeles Community College District	120,000	6.75%	1/8/2049	149,706	0.01%
PulteGroup, Inc.	150,000	6.38%	15/5/2033	149,654	0.01%
Los Angeles Community College District	175,000	1.61%	1/8/2028	149,440	0.01%
Ally Financial, Inc.	150,000	5.80%	1/5/2025	149,407	0.01%
Spectra Energy Partners LP	160,000	3.38%	15/10/2026	149,338	0.01%
Southern Co. Gas Capital Corp.	150,000	5.88%	15/3/2041	149,328	0.01%
Federal National Mortgage Association	156,665	3.45%	1/1/2029	149,321	0.01%
JPMorgan Chase & Co.	150,000	5.50%	15/10/2040	149,294	0.01%
Prudential Financial, Inc.	190,000	3.94%	7/12/2049	149,153	0.01%
Southern Power Co.	175,000	4.95%	15/12/2046	149,126	0.01%
Golden State Tobacco Securitization Corp.	200,000	4.21%	1/6/2050	149,118	0.01%
Dominion Energy, Inc.	150,000	5.38%	15/11/2032	149,040	0.01%
Home Depot, Inc.	200,000	3.35%	15/4/2050	149,037	0.01%
Alexandria Real Estate Equities, Inc.	200,000	1.88%	1/2/2033	149,012	0.01%
General Dynamics Corp.	200,000	2.85%	1/6/2041	148,975	0.01%
Pilgrim's Pride Corp.	175,000	4.25%	15/4/2031	148,956	0.01%
Choice Hotels International, Inc.	175,000	3.70%	15/1/2031	148,874	0.01%
Williams Cos, Inc.	175,000	4.90%	15/1/2045	148,836	0.01%
Ovintiv, Inc.	150,000	6.50%	1/2/2038	148,691	0.01%
Welltower, Inc.	150,000	4.50%	15/1/2024	148,565	0.01%
Expedia Group, Inc.	175,000	3.25%	15/2/2030	148,518	0.01%
Marriott International, Inc.	150,000	5.00%	15/10/2027	148,161	0.01%
US Bancorp	150,000	3.70%	30/1/2024	148,062	0.01%
PayPal Holdings, Inc.	160,000	2.65%	1/10/2026	147,787	0.01%
Metropolitan Life Global Funding I	150,000	3.60%	11/1/2024	147,731	0.01%
MetLife, Inc.	150,000	4.55%	23/3/2030	147,720	0.01%
Invitation Homes Operating Partnership LP	200,000	2.00%	15/8/2031	147,615	0.01%
Activision Blizzard, Inc.	155,000	3.40%	15/9/2026	147,589	0.01%
Virginia Electric & Power Co.	150,000	3.45%	15/2/2024	147,497	0.01%
Targa Resources Corp.	150,000	5.20%	1/7/2027	147,359	0.01%
MetLife, Inc.	150,000	3.60%	10/4/2024	147,325	0.01%
Amgen, Inc.	150,000	3.63%	22/5/2024	147,234	0.01%
HSBC USA, Inc.	150,000	3.75%	24/5/2024	147,213	0.01%
Northwestern Mutual Global Funding	150,000	4.00%	1/7/2025	147,003	0.01%
Crown Castle, Inc.	225,000	3.25%	15/1/2051	146,980	0.01%
Apple, Inc.	240,000	2.55%	20/8/2060	146,885	0.01%
Duke Energy Corp.^	200,000	3.25%	15/1/2082	146,858	0.01%
Southern California Edison Co.	200,000	3.65%	1/6/2051	146,853	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo Commercial Mortgage Trust 2015	150,914	3.41%	15/9/2058	146,847	0.01%
Vistra Operations Co. LLC	150,000	5.13%	13/5/2025	146,817	0.01%
Marriott International, Inc.	150,000	3.60%	15/4/2024	146,816	0.01%
GS Mortgage Securities Trust 2013	150,000	4.24%	10/8/2046	146,722	0.01%
Albemarle Corp.	150,000	4.65%	1/6/2027	146,673	0.01%
Keurig Dr Pepper, Inc.	175,000	4.50%	15/4/2052	146,643	0.01%
Chevron Corp.	150,000	2.90%	3/3/2024	146,642	0.01%
Alabama Power Co.	175,000	4.30%	15/7/2048	146,633	0.01%
JPMorgan Chase & Co.	150,000	5.63%	16/8/2043	146,606	0.01%
Northern Trust Corp.	150,000	4.00%	10/5/2027	146,547	0.01%
Crown Castle, Inc.	150,000	4.45%	15/2/2026	146,503	0.01%
Dollar Tree, Inc.	150,000	4.00%	15/5/2025	146,492	0.01%
CSX Corp.	175,000	4.10%	15/3/2044	146,485	0.01%
Florida Power & Light Co.	175,000	2.45%	3/2/2032	146,293	0.01%
First American Financial Corp.	200,000	2.40%	15/8/2031	146,220	0.01%
Massachusetts Institute of Technology	200,000	2.99%	1/7/2050	146,085	0.01%
Franklin Resources, Inc.	190,000	1.60%	30/10/2030	146,080	0.01%
Federal Home Loan Mortgage Corp.^	150,000	3.93%	25/7/2028	146,025	0.01%
Costco Wholesale Corp.	150,000	2.75%	18/5/2024	146,021	0.01%
T-Mobile USA, Inc.	150,000	5.65%	15/1/2053	145,900	0.01%
Bank of New York Mellon Corp.	150,000	3.25%	11/9/2024	145,895	0.01%
International Paper Co.	175,000	4.35%	15/8/2048	145,881	0.01%
Wachovia Corp.	150,000	5.50%	1/8/2035	145,847	0.01%
FLNG Liquefaction 2 LLC	167,941	4.13%	31/3/2038	145,763	0.01%
Federal National Mortgage Association^	156,862	2.41%	25/10/2026	145,736	0.01%
Walmart, Inc.	150,000	2.85%	8/7/2024	145,650	0.01%
Carlisle Cos, Inc.	175,000	2.75%	1/3/2030	145,613	0.01%
Intel Corp.	156,000	2.60%	19/5/2026	145,608	0.01%
Protective Life Global Funding	150,000	3.10%	15/4/2024	145,584	0.01%
General Motors Financial Co., Inc.	150,000	5.00%	9/4/2027	145,420	0.01%
UnitedHealth Group, Inc.	150,000	4.63%	15/7/2035	145,352	0.01%
PayPal Holdings, Inc.	177,000	2.30%	1/6/2030	145,301	0.01%
HCA, Inc.	225,000	3.50%	15/7/2051	145,229	0.01%
FS KKR Capital Corp.	150,000	4.63%	15/7/2024	145,196	0.01%
UBS5 Commercial Mortgage Trust 2014	150,000	3.84%	10/9/2047	145,059	0.01%
Essential Properties LP	200,000	2.95%	15/7/2031	145,030	0.01%
Public Service Enterprise Group, Inc.	150,000	2.88%	15/6/2024	145,020	0.01%
Kaiser Foundation Hospitals	200,000	2.81%	1/6/2041	144,999	0.01%
ONE Gas, Inc.	175,000	4.50%	1/11/2048	144,990	0.01%
Allstate Corp.	175,000	4.20%	15/12/2046	144,828	0.01%
WP Carey, Inc.	150,000	4.25%	1/10/2026	144,675	0.01%
Visa, Inc.	150,000	3.15%	14/12/2025	144,670	0.01%
Kimberly-Clark Corp.	150,000	3.95%	1/11/2028	144,619	0.01%
American Express Co.^	150,000	4.99%	26/5/2033	144,564	0.01%
Cigna Corp.	150,000	3.25%	15/4/2025	144,483	0.01%
Citigroup Commercial Mortgage Trust 2014	150,000	3.64%	10/10/2047	144,422	0.01%
Ameren Illinois Co.	200,000	3.25%	15/3/2050	144,391	0.01%
Eversource Energy	150,000	3.15%	15/1/2025	144,386	0.01%
Boeing Co.	150,000	5.88%	15/2/2040	144,250	0.01%
eBay, Inc.	200,000	3.65%	10/5/2051	144,214	0.01%
AT&T, Inc.	175,000	4.30%	15/12/2042	144,195	0.01%
UnitedHealth Group, Inc.	200,000	3.25%	15/5/2051	144,148	0.01%
Federal Home Loan Mortgage Corp.	150,000	3.01%	25/7/2025	144,133	0.01%
Mars, Inc.	175,000	3.95%	1/4/2049	144,096	0.01%
Federal Home Loan Mortgage Corp.	150,000	3.15%	25/11/2025	144,094	0.01%
Clorox Co.	150,000	4.60%	1/5/2032	143,964	0.01%
Goldman Sachs Group, Inc.^	200,000	3.21%	22/4/2042	143,957	0.01%
General Motors Co.	175,000	5.40%	1/4/2048	143,953	0.01%
Coca-Cola Co.	150,000	3.38%	25/3/2027	143,919	0.01%
Spectra Energy Partners LP	175,000	4.50%	15/3/2045	143,915	0.01%
Stryker Corp.	150,000	3.50%	15/3/2026	143,913	0.01%
Assurant, Inc.	150,000	4.90%	27/3/2028	143,900	0.01%
Comcast Corp.	125,000	7.05%	15/3/2033	143,881	0.01%
MDC Holdings, Inc.	200,000	2.50%	15/1/2031	143,793	0.01%
Progressive Corp.	150,000	4.00%	1/3/2029	143,758	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	150,000	4.00%	15/7/2025	143,508	0.01%
United Airlines 2020-1 Class B Pass Through Trust	152,400	4.88%	15/1/2026	143,466	0.01%
Alexandria Real Estate Equities, Inc.	200,000	3.55%	15/3/2052	143,443	0.01%
Lockheed Martin Corp.	175,000	3.80%	1/3/2045	143,411	0.01%
CCRE25 Commercial Mortgage Trust 2015	150,000	3.76%	10/8/2048	143,319	0.01%
Roper Technologies, Inc.	150,000	3.80%	15/12/2026	143,276	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo Commercial Mortgage Trust 2015	150,000	3.84%	15/9/2058	143,229	0.01%
Hewlett Packard Enterprise Co.	150,000	1.45%	1/4/2024	143,220	0.01%
Cigna Corp.	175,000	2.38%	15/3/2031	143,135	0.01%
Phillips 66	160,000	1.30%	15/2/2026	143,049	0.01%
Amazon.com, Inc.	165,000	1.20%	3/6/2027	143,002	0.01%
State Board of Administration Finance Corp.	175,000	2.15%	1/7/2030	142,972	0.01%
Brighthouse Financial, Inc.	150,000	5.63%	15/5/2030	142,714	0.01%
Charles Schwab Corp.	150,000	4.00%	1/2/2029	142,706	0.01%
Nestle Holdings, Inc.	150,000	3.63%	24/9/2028	142,701	0.01%
Port Authority of New York & New Jersey	150,000	4.93%	1/10/2051	142,642	0.01%
CNO Financial Group, Inc.	150,000	5.25%	30/5/2029	142,634	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	150,000	6.50%	1/12/2052	142,605	0.01%
Amazon.com, Inc.	140,000	5.20%	3/12/2025	142,581	0.01%
Amgen, Inc.	175,000	2.30%	25/2/2031	142,535	0.01%
Intercontinental Exchange, Inc.	150,000	5.20%	15/6/2062	142,387	0.01%
CVS Health Corp.	150,000	3.63%	1/4/2027	142,368	0.01%
Morgan Stanley Domestic Holdings, Inc.	150,000	3.80%	24/8/2027	142,278	0.01%
University of Michigan	175,000	4.45%	1/4/2122	142,213	0.01%
Elevance Health, Inc.	165,000	4.38%	1/12/2047	142,097	0.01%
Eastman Chemical Co.	150,000	4.50%	1/12/2028	142,070	0.01%
CSAIL 2015-C2 Commercial Mortgage Trust	150,000	3.50%	15/6/2057	141,812	0.01%
Johnson & Johnson	150,000	2.95%	3/3/2027	141,741	0.01%
UBS Commercial Mortgage Trust 2018	150,000	4.45%	15/12/2051	141,706	0.01%
Philip Morris International, Inc.	175,000	2.10%	1/5/2030	141,691	0.01%
Capital One Financial Corp.	150,000	3.75%	28/7/2026	141,608	0.01%
AutoZone, Inc.	150,000	3.13%	21/4/2026	141,593	0.01%
Emerson Electric Co.	175,000	2.20%	21/12/2031	141,464	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	150,000	5.50%	1/3/2030	141,355	0.01%
General Motors Financial Co., Inc.	150,000	4.00%	6/10/2026	141,341	0.01%
Great River Energy	137,348	6.25%	1/7/2038	141,335	0.01%
Union Electric Co.	200,000	3.25%	1/10/2049	141,316	0.01%
Nevada Power Co.	150,000	3.70%	1/5/2029	141,225	0.01%
American Municipal Power, Inc.	110,000	8.08%	15/2/2050	141,140	0.01%
Eastern Gas Transmission & Storage, Inc.	200,000	3.90%	15/11/2049	141,115	0.01%
Monongahela Power Co.	150,000	3.55%	15/5/2027	141,017	0.01%
Starbucks Corp.	150,000	3.50%	1/3/2028	140,842	0.01%
Public Service Co. of Colorado	150,000	4.10%	1/6/2032	140,802	0.01%
Welltower, Inc.	150,000	4.25%	15/4/2028	140,781	0.01%
Nestle Holdings, Inc.	200,000	2.50%	14/9/2041	140,768	0.01%
Bank of New York Mellon Corp.^	150,000	3.44%	7/2/2028	140,766	0.01%
Truist Financial Corp.^	150,000	4.92%	28/7/2033	140,717	0.01%
Dow Chemical Co.	175,000	2.10%	15/11/2030	140,706	0.01%
MPLX LP	150,000	4.95%	1/9/2032	140,663	0.01%
Northwestern Mutual Life Insurance Co.	200,000	3.45%	30/3/2051	140,643	0.01%
Federal Home Loan Mortgage Corp.	150,000	3.42%	25/4/2032	140,540	0.01%
Jersey Central Power & Light Co.	175,000	2.75%	1/3/2032	140,538	0.01%
Federal National Mortgage Association	145,486	2.62%	25/12/2024	140,435	0.01%
Simon Property Group LP	150,000	3.25%	30/11/2026	140,372	0.01%
Ferguson Finance plc	150,000	4.50%	24/10/2028	140,286	0.01%
GATX Corp.	150,000	3.85%	30/3/2027	140,280	0.01%
Bank of New York Mellon Corp.^	150,000	4.29%	13/6/2033	140,277	0.01%
Otis Worldwide Corp.	200,000	3.36%	15/2/2050	140,217	0.01%
Mosaic Co.	150,000	5.63%	15/11/2043	140,189	0.01%
Union Pacific Corp.	175,000	3.80%	1/10/2051	140,151	0.01%
AmerisourceBergen Corp.	150,000	3.45%	15/12/2027	140,131	0.01%
Northwell Healthcare, Inc.	175,000	4.26%	1/11/2047	140,099	0.01%
Home Depot, Inc.	160,000	4.20%	1/4/2043	140,093	0.01%
VICI Properties LP/VICI Note Co., Inc.	150,000	4.25%	1/12/2026	139,982	0.01%
Lowe's Cos, Inc.	150,000	2.50%	15/4/2026	139,980	0.01%
Textron, Inc.	150,000	3.65%	15/3/2027	139,955	0.01%
Broadcom, Inc.	150,000	4.11%	15/9/2028	139,952	0.01%
Home Depot, Inc.	175,000	1.88%	15/9/2031	139,949	0.01%
Royalty Pharma plc	200,000	3.30%	2/9/2040	139,893	0.01%
Exelon Corp.	150,000	4.05%	15/4/2030	139,702	0.01%
GATX Corp.	150,000	3.25%	15/9/2026	139,654	0.01%
JPMorgan Chase & Co.	150,000	3.63%	1/12/2027	139,284	0.01%
Voya Financial, Inc.	150,000	5.70%	15/7/2043	139,253	0.01%
Martin Marietta Materials, Inc.	150,000	3.50%	15/12/2027	139,245	0.01%
Oglethorpe Power Corp.	175,000	4.50%	1/4/2047	139,219	0.01%
Stanford Health Care	175,000	3.80%	15/11/2048	139,217	0.01%
CNA Financial Corp.	150,000	3.45%	15/8/2027	139,196	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Targa Resources Corp.	175,000	4.95%	15/4/2052	139,112	0.01%
ONEOK, Inc.	150,000	4.35%	15/3/2029	139,095	0.01%
National Rural Utilities Cooperative Finance Corp.	150,000	3.40%	7/2/2028	139,064	0.01%
Sammons Financial Group, Inc.	150,000	4.45%	12/5/2027	138,980	0.01%
Burlington Northern Santa Fe LLC	200,000	3.05%	15/2/2051	138,966	0.01%
Lockheed Martin Corp.	143,000	3.55%	15/1/2026	138,902	0.01%
Owl Rock Capital Corp.	150,000	3.75%	22/7/2025	138,890	0.01%
Intel Corp.	175,000	2.00%	12/8/2031	138,788	0.01%
Johnson & Johnson	125,000	5.85%	15/7/2038	138,776	0.01%
Zoetis, Inc.	150,000	3.00%	12/9/2027	138,680	0.01%
Federal National Mortgage Association^	175,000	1.32%	25/10/2030	138,620	0.01%
Fidelity National Information Services, Inc.	200,000	3.10%	1/3/2041	138,506	0.01%
Travelers Cos, Inc.	200,000	3.05%	8/6/2051	138,496	0.01%
CSX Corp.	150,000	2.60%	1/11/2026	138,415	0.01%
John Deere Capital Corp.	150,000	2.25%	14/9/2026	138,413	0.01%
JPMorgan Chase & Co.^	150,000	0.77%	9/8/2025	138,374	0.01%
Republic Services, Inc.	200,000	3.05%	1/3/2050	138,330	0.01%
Becton Dickinson & Co.	175,000	1.96%	11/2/2031	138,264	0.01%
Trane Technologies Luxembourg Finance SA	150,000	3.80%	21/3/2029	138,264	0.01%
Eaton Corp.	150,000	4.00%	2/11/2032	138,206	0.01%
Biogen, Inc.	206,000	3.25%	15/2/2051	138,033	0.01%
Bristol-Myers Squibb Co.	175,000	1.45%	13/11/2030	138,021	0.01%
UnitedHealth Group, Inc.	150,000	4.63%	15/11/2041	137,987	0.01%
Union Pacific Corp.	175,000	4.10%	15/9/2067	137,919	0.01%
Southwest Airlines Co.	150,000	3.45%	16/11/2027	137,848	0.01%
Cabot Corp.	150,000	5.00%	30/6/2032	137,822	0.01%
North Texas Tollway Authority	115,000	6.72%	1/1/2049	137,801	0.01%
Blackstone Holdings Finance Co. LLC	170,000	2.50%	10/1/2030	137,785	0.01%
JPMorgan Chase & Co.	150,000	4.85%	1/2/2044	137,756	0.01%
Devon Energy Corp.	160,000	5.00%	15/6/2045	137,705	0.01%
Kilroy Realty LP	200,000	2.65%	15/11/2033	137,606	0.01%
AvalonBay Communities, Inc.	175,000	2.05%	15/1/2032	137,605	0.01%
S&P Global, Inc.	250,000	2.30%	15/8/2060	137,586	0.01%
Schlumberger Finance Canada Ltd.	150,000	1.40%	17/9/2025	137,471	0.01%
General Dynamics Corp.	150,000	2.13%	15/8/2026	137,450	0.01%
AbbVie, Inc.	150,000	4.85%	15/6/2044	137,380	0.01%
3M Co.	200,000	3.13%	19/9/2046	137,378	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	175,000	4.08%	15/12/2047	137,339	0.01%
Enbridge Energy Partners LP	125,000	7.50%	15/4/2038	137,332	0.01%
Trinity Health Corp.	200,000	2.63%	1/12/2040	137,320	0.01%
Waste Connections, Inc.	150,000	3.50%	1/5/2029	137,296	0.01%
DTE Electric Co.	200,000	2.95%	1/3/2050	137,198	0.01%
San Diego Gas & Electric Co.	175,000	3.75%	1/6/2047	137,188	0.01%
Metropolitan Transportation Authority	130,000	6.67%	15/11/2039	137,151	0.01%
Equinix, Inc.	150,000	2.90%	18/11/2026	137,026	0.01%
NSTAR Electric Co.	150,000	4.55%	1/6/2052	136,938	0.01%
PayPal Holdings, Inc.	150,000	5.05%	1/6/2052	136,900	0.01%
Newmont Corp.	145,000	5.45%	9/6/2044	136,863	0.01%
Continental Resources, Inc.	150,000	4.38%	15/1/2028	136,622	0.01%
Fells Point Funding Trust	150,000	3.05%	31/1/2027	136,617	0.01%
Enterprise Products Operating LLC	125,000	6.88%	1/3/2033	136,601	0.01%
American Express Co.	150,000	2.55%	4/3/2027	136,599	0.01%
Blackstone Secured Lending Fund	175,000	2.85%	30/9/2028	136,593	0.01%
Texas Eastern Transmission LP	150,000	3.50%	15/1/2028	136,584	0.01%
General Mills, Inc.	200,000	3.00%	1/2/2051	136,568	0.01%
Philip Morris International, Inc.	150,000	3.13%	2/3/2028	136,445	0.01%
Morgan Stanley	160,000	4.38%	22/1/2047	136,401	0.01%
TJX Cos, Inc.	175,000	1.60%	15/5/2031	136,392	0.01%
Kroger Co.	175,000	3.95%	15/1/2050	136,367	0.01%
Progressive Corp.	125,000	6.25%	1/12/2032	136,337	0.01%
UnitedHealth Group, Inc.	200,000	2.90%	15/5/2050	136,309	0.01%
Raytheon Technologies Corp.	175,000	3.75%	1/11/2046	136,269	0.01%
Allstate Corp.	175,000	3.85%	10/8/2049	136,244	0.01%
Metropolitan Life Global Funding I	150,000	3.00%	19/9/2027	136,195	0.01%
Kaiser Foundation Hospitals	200,000	3.00%	1/6/2051	136,006	0.01%
AEP Transmission Co. LLC	175,000	3.75%	1/12/2047	135,912	0.01%
MetLife, Inc.	150,000	4.72%	15/12/2044	135,862	0.01%
International Flavors & Fragrances, Inc.	200,000	3.47%	1/12/2050	135,832	0.01%
Colgate-Palmolive Co.	150,000	3.25%	15/8/2032	135,719	0.01%
Halliburton Co.	120,000	7.45%	15/9/2039	135,688	0.01%
ConocoPhillips Co.	140,000	2.13%	8/3/2024	135,607	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Pacific Corp.	160,000	3.60%	15/9/2037	135,604	0.01%
Lockheed Martin Corp.	125,000	6.15%	1/9/2036	135,584	0.01%
Applied Materials, Inc.	150,000	4.35%	1/4/2047	135,502	0.01%
Federal National Mortgage Association^	143,844	2.99%	25/12/2027	135,391	0.01%
Energy Transfer LP	150,000	4.15%	15/9/2029	135,329	0.01%
ITC Holdings Corp.	160,000	2.95%	14/5/2030	135,313	0.01%
Prudential Financial, Inc.^	150,000	5.13%	1/3/2052	135,306	0.01%
Boston Properties LP	150,000	2.75%	1/10/2026	135,271	0.01%
Philip Morris International, Inc.	150,000	3.38%	15/8/2029	135,195	0.01%
Phillips 66 Co.	155,000	3.15%	15/12/2029	135,194	0.01%
Freeport-McMoRan, Inc.	150,000	5.45%	15/3/2043	135,185	0.01%
UnitedHealth Group, Inc.	130,000	5.70%	15/10/2040	134,829	0.01%
Vistra Operations Co. LLC	150,000	4.30%	15/7/2029	134,641	0.01%
Coca-Cola Co.	200,000	2.75%	1/6/2060	134,596	0.01%
Markel Corp.	200,000	3.45%	7/5/2052	134,534	0.01%
Virginia Electric & Power Co.	175,000	3.80%	15/9/2047	134,501	0.01%
Metropolitan Life Global Funding I	150,000	3.30%	21/3/2029	134,493	0.01%
Goldman Sachs Group, Inc.	131,000	5.95%	15/1/2027	134,472	0.01%
Everest Reinsurance Holdings, Inc.	200,000	3.50%	15/10/2050	134,294	0.01%
Royalty Pharma plc	150,000	1.20%	2/9/2025	134,289	0.01%
Puget Energy, Inc.	150,000	4.10%	15/6/2030	134,201	0.01%
AEP Transmission Co. LLC	175,000	3.65%	1/4/2050	134,189	0.01%
Burlington Northern Santa Fe LLC	150,000	4.45%	15/3/2043	134,176	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	137,000	3.65%	1/11/2024	134,150	0.01%
Lowe's Cos, Inc.	171,000	4.25%	15/9/2044	133,950	0.01%
Federal Home Loan Mortgage Corp.	137,255	3.37%	25/7/2025	133,938	0.01%
Leidos, Inc.	175,000	2.30%	15/2/2031	133,922	0.01%
Novant Health, Inc.	200,000	3.32%	1/11/2061	133,832	0.01%
Ameren Illinois Co.	170,000	1.55%	15/11/2030	133,754	0.01%
Ameren Illinois Co.	200,000	2.90%	15/6/2051	133,737	0.01%
Colgate-Palmolive Co.	150,000	4.00%	15/8/2045	133,732	0.01%
Micron Technology, Inc.	200,000	3.37%	1/11/2041	133,717	0.01%
NRG Energy, Inc.	150,000	2.00%	2/12/2025	133,676	0.01%
Kyndryl Holdings, Inc.	200,000	3.15%	15/10/2031	133,645	0.01%
PG&E Wildfire Recovery Funding LLC	140,725	3.59%	1/6/2030	133,593	0.01%
Wells Fargo Commercial Mortgage Trust 2016	150,000	3.37%	15/10/2049	133,570	0.01%
Paramount Global	150,000	4.20%	1/6/2029	133,401	0.01%
Lincoln National Corp.	145,000	3.80%	1/3/2028	133,270	0.01%
Boeing Co.	200,000	3.65%	1/3/2047	133,252	0.01%
McDonald's Corp.	175,000	3.63%	1/9/2049	133,194	0.01%
Smithfield Foods, Inc.	175,000	3.00%	15/10/2030	133,192	0.01%
BP Capital Markets America, Inc.	200,000	3.00%	17/3/2052	133,178	0.01%
Tucson Electric Power Co.	175,000	4.00%	15/6/2050	133,030	0.01%
Walmart, Inc.	150,000	1.05%	17/9/2026	132,691	0.01%
Metropolitan Life Global Funding I	150,000	3.05%	17/6/2029	132,600	0.01%
Wisconsin Public Service Corp.	150,000	4.75%	1/11/2044	132,435	0.01%
TC PipeLines LP	140,000	3.90%	25/5/2027	132,323	0.01%
Avangrid, Inc.	138,000	3.15%	1/12/2024	132,280	0.01%
Home Depot, Inc.	160,000	3.90%	15/6/2047	132,235	0.01%
Elevance Health, Inc.	150,000	4.55%	1/3/2048	132,226	0.01%
Lincoln National Corp.	175,000	4.38%	15/6/2050	132,155	0.01%
UnitedHealth Group, Inc.	125,000	5.80%	15/3/2036	132,142	0.01%
University of California	125,000	5.77%	15/5/2043	132,105	0.01%
Enterprise Products Operating LLC	150,000	3.13%	31/7/2029	132,056	0.01%
Steel Dynamics, Inc.	150,000	3.45%	15/4/2030	132,027	0.01%
3M Co.	150,000	3.05%	15/4/2030	131,979	0.01%
SVB Financial Group^	150,000	4.57%	29/4/2033	131,978	0.01%
American International Group, Inc.	125,000	6.25%	1/5/2036	131,895	0.01%
UnitedHealth Group, Inc.	175,000	3.05%	15/5/2041	131,849	0.01%
Morgan Stanley^	150,000	4.46%	22/4/2039	131,721	0.01%
Markel Corp.	150,000	5.00%	20/5/2049	131,429	0.01%
Sherwin-Williams Co.	150,000	2.95%	15/8/2029	131,408	0.01%
Berkshire Hathaway Energy Co.	125,000	6.13%	1/4/2036	131,318	0.01%
Oncor Electric Delivery Co. LLC	200,000	2.70%	15/11/2051	131,283	0.01%
GLP Capital LP/GLP Financing II, Inc.	150,000	4.00%	15/1/2030	131,239	0.01%
Virginia Electric & Power Co.	100,000	8.88%	15/11/2038	131,204	0.01%
Dominion Energy South Carolina, Inc.	125,000	6.05%	15/1/2038	131,093	0.01%
Union Pacific Corp.	135,000	3.25%	15/1/2025	131,088	0.01%
Crown Castle, Inc.	150,000	3.30%	1/7/2030	131,045	0.01%
CommonSpirit Health	175,000	3.82%	1/10/2049	130,997	0.01%
Virginia Electric & Power Co.	150,000	4.60%	1/12/2048	130,971	0.01%

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UnitedHealth Group, Inc.	150,000	4.25%	15/6/2048	130,803	0.01%
FlowsERVE Corp.	175,000	2.80%	15/1/2032	130,768	0.01%
Global Payments, Inc.	150,000	1.20%	1/3/2026	130,764	0.01%
Texas Private Activity Bond Surface Transportation Corp.	175,000	3.92%	31/12/2049	130,710	0.01%
Equinix, Inc.	150,000	3.20%	18/11/2029	130,551	0.01%
Oracle Corp.	170,000	4.38%	15/5/2055	130,542	0.01%
Raytheon Technologies Corp.	200,000	2.82%	1/9/2051	130,441	0.01%
Goldman Sachs Group, Inc.	125,000	6.45%	1/5/2036	130,428	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	150,000	3.80%	15/9/2030	130,409	0.01%
Altria Group, Inc.	200,000	4.00%	4/2/2061	130,349	0.01%
Apple, Inc.	200,000	2.85%	5/8/2061	130,337	0.01%
Dick's Sporting Goods, Inc.	200,000	4.10%	15/1/2052	130,245	0.01%
General Motors Financial Co., Inc.	135,000	3.50%	7/11/2024	130,208	0.01%
General Motors Financial Co., Inc.	150,000	1.50%	10/6/2026	130,204	0.01%
Oracle Corp.	150,000	2.30%	25/3/2028	130,074	0.01%
University of California	165,000	1.61%	15/5/2030	130,060	0.01%
Comcast Corp.	150,000	3.90%	1/3/2038	130,046	0.01%
Stifel Financial Corp.	150,000	4.00%	15/5/2030	130,024	0.01%
Duke Energy Carolinas LLC	150,000	4.25%	15/12/2041	129,809	0.01%
Texas Instruments, Inc.	150,000	2.25%	4/9/2029	129,696	0.01%
Nationwide Mutual Insurance Co.	100,000	9.38%	15/8/2039	129,476	0.01%
State Board of Administration Finance Corp.	150,000	1.71%	1/7/2027	129,448	0.01%
Ventas Realty LP	140,000	4.00%	1/3/2028	129,415	0.01%
Highwoods Realty LP	175,000	2.60%	1/2/2031	129,345	0.01%
Massachusetts Institute of Technology	175,000	3.07%	1/4/2052	129,260	0.01%
Florida Power & Light Co.	150,000	4.05%	1/6/2042	129,230	0.01%
Targa Resources Corp.	150,000	4.20%	1/2/2033	129,142	0.01%
IDEX Corp.	150,000	3.00%	1/5/2030	129,072	0.01%
Hershey Co.	150,000	2.45%	15/11/2029	129,046	0.01%
Connecticut Light & Power Co.	150,000	4.30%	15/4/2044	129,022	0.01%
Prudential Financial, Inc.	125,000	5.75%	15/7/2033	128,919	0.01%
HP, Inc.	150,000	4.20%	15/4/2032	128,838	0.01%
Estee Lauder Cos, Inc.	150,000	2.38%	1/12/2029	128,791	0.01%
Kinder Morgan Energy Partners LP	150,000	5.00%	15/8/2042	128,749	0.01%
Athene Holding Ltd.	140,000	4.13%	12/1/2028	128,736	0.01%
Raytheon Technologies Corp.	150,000	4.35%	15/4/2047	128,684	0.01%
Commonwealth Edison Co.	200,000	2.75%	1/9/2051	128,663	0.01%
Time Warner Cable LLC	175,000	4.50%	15/9/2042	128,627	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	150,000	4.40%	1/4/2033	128,550	0.01%
Principal Financial Group, Inc.	160,000	4.35%	15/5/2043	128,528	0.01%
Ascension Health	150,000	2.53%	15/11/2029	128,508	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	4.40%	1/12/2061	128,503	0.01%
Progressive Corp.	150,000	4.35%	25/4/2044	128,495	0.01%
Steel Dynamics, Inc.	150,000	3.25%	15/1/2031	128,421	0.01%
Fortune Brands Innovations, Inc.	132,000	4.00%	15/6/2025	128,340	0.01%
Puget Sound Energy, Inc.	200,000	2.89%	15/9/2051	128,338	0.01%
Apple, Inc.	200,000	2.80%	8/2/2061	128,330	0.01%
Marathon Oil Corp.	150,000	5.20%	1/6/2045	128,327	0.01%
Bank of America Corp.^	150,000	4.24%	24/4/2038	128,305	0.01%
Hartford Financial Services Group, Inc.	150,000	2.80%	19/8/2029	128,294	0.01%
CNA Financial Corp.	130,000	4.50%	1/3/2026	128,286	0.01%
Boston Scientific Corp.	142,000	4.70%	1/3/2049	128,215	0.01%
Consolidated Edison Co. of New York, Inc.	150,000	4.63%	1/12/2054	128,203	0.01%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	140,000	3.75%	15/2/2050	128,001	0.01%
Johnson & Johnson	150,000	3.40%	15/1/2038	127,995	0.01%
CSX Corp.	150,000	4.30%	1/3/2048	127,980	0.01%
Merck & Co., Inc.	200,000	2.45%	24/6/2050	127,911	0.01%
Aon Corp.	125,000	6.25%	30/9/2040	127,902	0.01%
Texas Health Resources	225,000	2.33%	15/11/2050	127,891	0.01%
Walmart, Inc.	175,000	2.50%	22/9/2041	127,799	0.01%
Abbott Laboratories	150,000	1.15%	30/1/2028	127,565	0.01%
Hasbro, Inc.	150,000	5.10%	15/5/2044	127,539	0.01%
Allstate Corp.	125,000	5.55%	9/5/2035	127,527	0.01%
Constellation Brands, Inc.	150,000	2.88%	1/5/2030	127,492	0.01%
Federal National Mortgage Association^	134,985	2.96%	25/2/2027	127,472	0.01%
ONEOK, Inc.	125,000	7.15%	15/1/2051	127,466	0.01%
Enterprise Products Operating LLC	175,000	3.70%	31/1/2051	127,275	0.01%
Enterprise Products Operating LLC	175,000	3.95%	31/1/2060	127,257	0.01%
Grand Parkway Transportation Corp.	125,000	5.18%	1/10/2042	126,800	0.01%

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National Rural Utilities Cooperative Finance Corp.	135,000	3.90%	1/11/2028	126,776	0.01%
Kroger Co.	150,000	4.45%	1/2/2047	126,692	0.01%
Newmont Corp.	125,000	5.88%	1/4/2035	126,686	0.01%
Fidelity National Financial, Inc.	150,000	3.40%	15/6/2030	126,641	0.01%
Mondelez International, Inc.	200,000	2.63%	4/9/2050	126,614	0.01%
Bank of America Corp.	125,000	5.88%	7/2/2042	126,448	0.01%
Marsh & McLennan Cos, Inc.	120,000	5.88%	1/8/2033	126,346	0.01%
Intel Corp.	200,000	3.20%	12/8/2061	126,326	0.01%
Bristol-Myers Squibb Co.	200,000	2.55%	13/11/2050	126,318	0.01%
Southern Co.	150,000	1.75%	15/3/2028	126,252	0.01%
Berkshire Hathaway Finance Corp.	200,000	2.50%	15/1/2051	126,239	0.01%
Federal National Mortgage Association^	133,351	3.06%	25/5/2027	126,235	0.01%
PacifiCorp	175,000	3.30%	15/3/2051	126,153	0.01%
Federal Home Loan Mortgage Corp.	150,000	2.86%	25/10/2034	126,040	0.01%
PepsiCo, Inc.	175,000	2.88%	15/10/2049	125,960	0.01%
International Flavors & Fragrances, Inc.	150,000	1.83%	15/10/2027	125,746	0.01%
City of Houston TX	120,000	6.29%	1/3/2032	125,745	0.01%
Essential Utilities, Inc.	150,000	2.70%	15/4/2030	125,694	0.01%
Elevance Health, Inc.	150,000	2.55%	15/3/2031	125,590	0.01%
Republic Services, Inc.	150,000	2.30%	1/3/2030	125,579	0.01%
Host Hotels & Resorts LP	150,000	3.38%	15/12/2029	125,527	0.01%
Indiana University Health, Inc. Obligated Group	200,000	2.85%	1/11/2051	125,456	0.01%
Carrier Global Corp.	175,000	3.58%	5/4/2050	125,345	0.01%
Skyworks Solutions, Inc.	160,000	3.00%	1/6/2031	125,330	0.01%
Time Warner Cable LLC	150,000	5.50%	1/9/2041	125,279	0.01%
Apple, Inc.	150,000	3.75%	13/11/2047	125,248	0.01%
Bank of America Corp.^	135,000	2.02%	13/2/2026	125,174	0.01%
UBS Commercial Mortgage Trust 2017	136,654	3.30%	15/10/2050	125,158	0.01%
DR Horton, Inc.	150,000	1.40%	15/10/2027	124,986	0.01%
Honeywell International, Inc.	150,000	3.81%	21/11/2047	124,900	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	165,000	4.70%	15/6/2044	124,875	0.01%
Federal Home Loan Mortgage Corp.	150,000	2.25%	25/1/2032	124,865	0.01%
Aflac, Inc.	138,000	3.60%	1/4/2030	124,860	0.01%
Intercontinental Exchange, Inc.	200,000	3.00%	15/9/2060	124,762	0.01%
Intel Corp.	200,000	3.10%	15/2/2060	124,735	0.01%
Marathon Oil Corp.	125,000	6.60%	1/10/2037	124,556	0.01%
Energy Transfer LP	150,000	5.15%	15/3/2045	124,528	0.01%
Masco Corp.	200,000	3.13%	15/2/2051	124,505	0.01%
International Business Machines Corp.	150,000	4.00%	20/6/2042	124,484	0.01%
Willis North America, Inc.	175,000	3.88%	15/9/2049	124,480	0.01%
Amgen, Inc.	206,000	2.77%	1/9/2053	124,440	0.01%
NRG Energy, Inc.	150,000	2.45%	2/12/2027	124,414	0.01%
Caterpillar, Inc.	146,000	3.80%	15/8/2042	124,251	0.01%
DENTSPLY SIRONA, Inc.	150,000	3.25%	1/6/2030	124,238	0.01%
Wells Fargo & Co.	125,000	4.48%	16/1/2024	124,204	0.01%
University of Southern California	150,000	3.84%	1/10/2047	124,199	0.01%
Citigroup, Inc.^	150,000	3.88%	24/1/2039	124,139	0.01%
Southwest Airlines Co.	150,000	2.63%	10/2/2030	124,137	0.01%
Ryder System, Inc.	125,000	3.75%	9/6/2023	124,087	0.01%
Memorial Sloan-Kettering Cancer Center	150,000	4.13%	1/7/2052	124,057	0.01%
Corning, Inc.	125,000	5.75%	15/8/2040	124,037	0.01%
Atmos Energy Corp.	190,000	2.85%	15/2/2052	123,875	0.01%
Pentair Finance Sarl	125,000	5.90%	15/7/2032	123,871	0.01%
Federal National Mortgage Association	132,186	2.49%	25/5/2026	123,854	0.01%
T-Mobile USA, Inc.	150,000	2.88%	15/2/2031	123,839	0.01%
Martin Marietta Materials, Inc.	150,000	2.50%	15/3/2030	123,794	0.01%
Eergy Metro, Inc.	150,000	2.25%	1/6/2030	123,532	0.01%
International Business Machines Corp.	175,000	3.43%	9/2/2052	123,530	0.01%
United Parcel Service, Inc.	128,000	2.80%	15/11/2024	123,430	0.01%
Transatlantic Holdings, Inc.	100,000	8.00%	30/11/2039	123,425	0.01%
Federal Home Loan Mortgage Corp.	125,000	3.49%	25/1/2024	123,407	0.01%
Elevance Health, Inc.	127,000	3.35%	1/12/2024	123,273	0.01%
Johnson & Johnson	125,000	4.38%	5/12/2033	123,256	0.01%
Cargill, Inc.	150,000	2.13%	23/4/2030	123,251	0.01%
Conagra Brands, Inc.	125,000	4.30%	1/5/2024	123,230	0.01%
AbbVie, Inc.	125,000	3.85%	15/6/2024	123,031	0.01%
NetApp, Inc.	150,000	2.70%	22/6/2030	123,021	0.01%
7-Eleven, Inc.	200,000	2.80%	10/2/2051	122,991	0.01%
Citigroup, Inc.	125,000	3.75%	16/6/2024	122,963	0.01%
Pioneer Natural Resources Co.	155,000	2.15%	15/1/2031	122,931	0.01%
Bay Area Toll Authority	100,000	7.04%	1/4/2050	122,884	0.01%

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Aetna, Inc.	115,000	6.75%	15/12/2037	122,847	0.01%
Becton Dickinson & Co.	138,000	4.69%	15/12/2044	122,800	0.01%
Eli Lilly & Co.	200,000	2.50%	15/9/2060	122,696	0.01%
VMware, Inc.	150,000	1.80%	15/8/2028	122,463	0.01%
Bay Area Toll Authority	100,000	6.91%	1/10/2050	122,445	0.01%
NextEra Energy Capital Holdings, Inc.^	150,000	3.80%	15/3/2082	122,398	0.01%
Burlington Northern Santa Fe LLC	150,000	3.90%	1/8/2046	122,349	0.01%
KKR Group Finance Co. III LLC	140,000	5.13%	1/6/2044	122,279	0.01%
Moody's Corp.	175,000	2.75%	19/8/2041	122,265	0.01%
Federal Home Loan Mortgage Corp.	150,000	1.48%	25/4/2030	122,160	0.01%
Stryker Corp.	150,000	1.95%	15/6/2030	122,063	0.01%
Lam Research Corp.	150,000	1.90%	15/6/2030	122,014	0.01%
WP Carey, Inc.	125,000	4.00%	1/2/2025	121,900	0.01%
STERIS Irish FinCo UnLtd Co.	150,000	2.70%	15/3/2031	121,868	0.01%
New York Life Global Funding	125,000	2.88%	10/4/2024	121,641	0.01%
TD SYNnex Corp.	150,000	2.38%	9/8/2028	121,566	0.01%
Truist Financial Corp.	125,000	3.70%	5/6/2025	121,523	0.01%
Xilinx, Inc.	125,000	2.95%	1/6/2024	121,511	0.01%
Global Payments, Inc.	170,000	4.15%	15/8/2049	121,444	0.01%
Lincoln National Corp.	150,000	3.40%	1/3/2032	121,416	0.01%
T-Mobile USA, Inc.	150,000	2.70%	15/3/2032	121,396	0.01%
George Washington University	145,000	4.13%	15/9/2048	121,322	0.01%
Leggett & Platt, Inc.	125,000	3.80%	15/11/2024	121,252	0.01%
Utah Acquisition Sub, Inc.	160,000	5.25%	15/6/2046	121,235	0.01%
Agilent Technologies, Inc.	150,000	2.10%	4/6/2030	121,233	0.01%
San Diego County Water Authority	110,000	6.14%	1/5/2049	121,204	0.01%
Discovery Communications LLC	125,000	4.90%	11/3/2026	121,199	0.01%
Verizon Communications, Inc.	175,000	2.85%	3/9/2041	121,106	0.01%
Target Corp.	175,000	2.95%	15/1/2052	121,097	0.01%
BP Capital Markets America, Inc.	175,000	3.38%	8/2/2061	120,994	0.01%
Allegion US Holding Co., Inc.	125,000	5.41%	1/7/2032	120,977	0.01%
Simon Property Group LP	150,000	4.25%	30/11/2046	120,970	0.01%
Boeing Co.	175,000	3.85%	1/11/2048	120,962	0.01%
ERAC USA Finance LLC	125,000	3.85%	15/11/2024	120,961	0.01%
Bank of America Corp.	125,000	4.25%	22/10/2026	120,859	0.01%
Flowers Foods, Inc.	150,000	2.40%	15/3/2031	120,639	0.01%
Boston Properties LP	140,000	3.40%	21/6/2029	120,589	0.01%
Comcast Corp.	150,000	4.00%	15/8/2047	120,440	0.01%
Home Depot, Inc.	125,000	3.90%	6/12/2028	120,440	0.01%
Federal Home Loan Mortgage Corp.	125,000	2.67%	25/12/2024	120,356	0.01%
Bay Area Toll Authority	105,000	6.92%	1/4/2040	120,343	0.01%
Amgen, Inc.	150,000	4.40%	22/2/2062	120,333	0.01%
Equinix, Inc.	150,000	2.50%	15/5/2031	120,262	0.01%
Federal Home Loan Mortgage Corp.	150,000	1.34%	25/6/2030	120,246	0.01%
Duke Energy Progress LLC	125,000	3.25%	15/8/2025	120,204	0.01%
Textron, Inc.	150,000	2.45%	15/3/2031	120,148	0.01%
Illumina, Inc.	150,000	2.55%	23/3/2031	120,033	0.01%
Burlington Northern Santa Fe LLC	125,000	4.95%	15/9/2041	119,983	0.01%
Cox Communications, Inc.	200,000	2.95%	1/10/2050	119,960	0.01%
PECO Energy Co.	175,000	3.05%	15/3/2051	119,928	0.01%
Rockwell Automation, Inc.	200,000	2.80%	15/8/2061	119,894	0.01%
UnitedHealth Group, Inc.	150,000	3.75%	15/10/2047	119,873	0.01%
UnitedHealth Group, Inc.	125,000	3.85%	15/6/2028	119,843	0.01%
Commonwealth of Massachusetts	125,000	4.11%	15/7/2031	119,759	0.01%
Hess Corp.	125,000	5.80%	1/4/2047	119,729	0.01%
Waste Connections, Inc.	175,000	3.05%	1/4/2050	119,428	0.01%
Cisco Systems, Inc.	125,000	2.95%	28/2/2026	119,381	0.01%
Entergy Louisiana LLC	150,000	2.35%	15/6/2032	119,361	0.01%
Colonial Pipeline Co.	150,000	4.25%	15/4/2048	119,237	0.01%
Devon Energy Corp.	105,000	7.88%	30/9/2031	119,106	0.01%
International Business Machines Corp.	125,000	4.40%	27/7/2032	119,082	0.01%
DTE Energy Co.	140,000	2.95%	1/3/2030	119,021	0.01%
DH Europe Finance II Sarl	125,000	2.20%	15/11/2024	119,016	0.01%
United Parcel Service, Inc.	145,000	3.75%	15/11/2047	118,976	0.01%
Simon Property Group LP	125,000	2.00%	13/9/2024	118,857	0.01%
Timken Co.	125,000	4.50%	15/12/2028	118,854	0.01%
Crown Castle, Inc.	125,000	3.70%	15/6/2026	118,805	0.01%
Piedmont Healthcare, Inc.	175,000	2.72%	1/1/2042	118,798	0.01%
Exelon Corp.	125,000	3.40%	15/4/2026	118,795	0.01%
Federal Home Loan Mortgage Corp.	125,000	3.29%	25/11/2027	118,794	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2013	121,000	4.04%	15/11/2046	118,761	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GA Global Funding Trust	150,000	2.90%	6/1/2032	118,705	0.01%
Best Buy Co., Inc.	150,000	1.95%	1/10/2030	118,587	0.01%
Newmont Corp.	113,000	6.25%	1/10/2039	118,556	0.01%
San Diego Gas & Electric Co.	150,000	3.70%	15/3/2052	118,554	0.01%
Campbell Soup Co.	175,000	3.13%	24/4/2050	118,463	0.01%
US Bank NA	125,000	2.05%	21/1/2025	118,378	0.01%
CSAIL 2015-C1 Commercial Mortgage Trust	125,000	3.51%	15/4/2050	118,278	0.01%
Comcast Corp.	200,000	2.45%	15/8/2052	118,226	0.01%
Kroger Co.	125,000	3.70%	1/8/2027	118,122	0.01%
Philip Morris International, Inc.	123,000	3.38%	11/8/2025	118,112	0.01%
City of San Francisco CA Public Utilities Commission Water Revenue	150,000	3.30%	1/11/2039	118,106	0.01%
Toyota Motor Credit Corp.	150,000	1.65%	10/1/2031	118,047	0.01%
O'Reilly Automotive, Inc.	125,000	3.60%	1/9/2027	117,992	0.01%
PECO Energy Co.	150,000	3.70%	15/9/2047	117,849	0.01%
General Motors Financial Co., Inc.	150,000	3.10%	12/1/2032	117,822	0.01%
WW Grainger, Inc.	150,000	3.75%	15/5/2046	117,765	0.01%
John Sevier Combined Cycle Generation LLC	124,943	4.63%	15/1/2042	117,692	0.01%
Capital One Financial Corp.	125,000	3.65%	11/5/2027	117,669	0.01%
Essential Utilities, Inc.	125,000	5.30%	1/5/2052	117,644	0.01%
Bank of New York Mellon Corp.	125,000	3.25%	16/5/2027	117,594	0.01%
SITE Centers Corp.	125,000	4.70%	1/6/2027	117,423	0.01%
Whirlpool Corp.	150,000	4.50%	1/6/2046	117,388	0.01%
Philip Morris International, Inc.	150,000	1.75%	1/11/2030	117,387	0.01%
Fidelity National Information Services, Inc.	150,000	4.50%	15/8/2046	117,370	0.01%
LifeStorage LP	125,000	3.50%	1/7/2026	117,351	0.01%
Amgen, Inc.	125,000	1.90%	21/2/2025	117,298	0.01%
Pilgrim's Pride Corp.	150,000	3.50%	1/3/2032	117,249	0.01%
Commonwealth Edison Co.	150,000	3.75%	15/8/2047	117,232	0.01%
Baylor Scott & White Holdings	150,000	1.78%	15/11/2030	117,197	0.01%
Activision Blizzard, Inc.	150,000	1.35%	15/9/2030	117,160	0.01%
Steel Dynamics, Inc.	125,000	2.40%	15/6/2025	117,100	0.01%
Constellation Brands, Inc.	125,000	3.50%	9/5/2027	117,006	0.01%
American Tower Corp.	125,000	3.38%	15/10/2026	116,975	0.01%
Bank of New York Mellon Corp.	150,000	1.65%	28/1/2031	116,927	0.01%
ERAC USA Finance LLC	150,000	4.20%	1/11/2046	116,917	0.01%
HP, Inc.	150,000	2.65%	17/6/2031	116,915	0.01%
SBL Holdings, Inc.	150,000	5.00%	18/2/2031	116,899	0.01%
Bunge Ltd. Finance Corp.	125,000	3.75%	25/9/2027	116,896	0.01%
PayPal Holdings, Inc.	122,000	2.40%	1/10/2024	116,872	0.01%
Enterprise Products Operating LLC	175,000	3.30%	15/2/2053	116,868	0.01%
Walt Disney Co.	125,000	4.63%	23/3/2040	116,846	0.01%
Rexford Industrial Realty LP	150,000	2.13%	1/12/2030	116,801	0.01%
Benchmark 2018-B1 Mortgage Trust [^]	125,000	3.67%	15/1/2051	116,735	0.01%
Waste Management, Inc.	125,000	3.15%	15/11/2027	116,657	0.01%
Northern States Power Co.	150,000	3.60%	15/5/2046	116,653	0.01%
Whirlpool Corp.	120,000	3.70%	1/5/2025	116,640	0.01%
Marriott International, Inc.	125,000	4.00%	15/4/2028	116,467	0.01%
Bon Secours Mercy Health, Inc.	150,000	2.10%	1/6/2031	116,425	0.01%
DCP Midstream Operating LP	125,000	5.60%	1/4/2044	116,220	0.01%
Board of Regents of the University of Texas System	150,000	3.35%	15/8/2047	116,145	0.01%
Target Corp.	125,000	3.38%	15/4/2029	116,079	0.01%
Northrop Grumman Corp.	100,000	7.75%	15/2/2031	116,038	0.01%
Western Digital Corp.	150,000	2.85%	1/2/2029	116,010	0.01%
Bank of America Corp. [^]	150,000	3.95%	23/1/2049	115,872	0.01%
NextEra Energy Capital Holdings, Inc.	175,000	3.00%	15/1/2052	115,861	0.01%
National Securities Clearing Corp.	125,000	1.50%	23/4/2025	115,725	0.01%
Constellation Brands, Inc.	125,000	3.60%	15/2/2028	115,639	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	3.85%	1/4/2061	115,553	0.01%
Moody's Corp.	150,000	3.75%	25/2/2052	115,499	0.01%
El du Pont de Nemours & Co.	125,000	1.70%	15/7/2025	115,438	0.01%
MassMutual Global Funding II	150,000	1.55%	9/10/2030	115,426	0.01%
Hanover Insurance Group, Inc.	150,000	2.50%	1/9/2030	115,411	0.01%
Alabama Power Co.	150,000	3.70%	1/12/2047	115,368	0.01%
Duke Energy Progress LLC	175,000	2.90%	15/8/2051	115,293	0.01%
Linde, Inc.	150,000	1.10%	10/8/2030	115,214	0.01%
Becton Dickinson & Co.	118,000	3.73%	15/12/2024	115,046	0.01%
National Rural Utilities Cooperative Finance Corp.	125,000	3.70%	15/3/2029	115,015	0.01%
Enterprise Products Operating LLC	135,000	2.80%	31/1/2030	115,013	0.01%
Prudential Financial, Inc. [^]	120,000	5.70%	15/9/2048	114,961	0.01%
Wells Fargo Commercial Mortgage Trust 2017	125,000	3.32%	15/10/2050	114,949	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Commercial Mortgage Trust 2017	125,000	3.47%	15/11/2050	114,785	0.01%
Interpublic Group of Cos, Inc.	125,000	5.40%	1/10/2048	114,741	0.01%
DBJPM 17-C6 Mortgage Trust	125,000	3.33%	10/6/2050	114,702	0.01%
Deere & Co.	100,000	7.13%	3/3/2031	114,611	0.01%
Southwestern Electric Power Co.	150,000	3.90%	1/4/2045	114,502	0.01%
Fifth Third Bancorp^	125,000	4.34%	25/4/2033	114,491	0.01%
Alcon Finance Corp.	150,000	3.80%	23/9/2049	114,473	0.01%
Ohio Power Co.	175,000	2.90%	1/10/2051	114,435	0.01%
ServiceNow, Inc.	150,000	1.40%	1/9/2030	114,295	0.01%
Public Storage	125,000	3.39%	1/5/2029	114,242	0.01%
Verizon Communications, Inc.	150,000	3.88%	1/3/2052	114,205	0.01%
Carlisle Cos, Inc.	150,000	2.20%	1/3/2032	114,037	0.01%
Trane Technologies Luxembourg Finance SA	117,000	3.55%	1/11/2024	113,859	0.01%
State of California	120,000	4.50%	1/4/2033	113,813	0.01%
Regents of the University of California Medical Center Pooled Revenue	100,000	6.55%	15/5/2048	113,810	0.01%
Essex Portfolio LP	125,000	4.00%	1/3/2029	113,786	0.01%
Elevance Health, Inc.	125,000	4.63%	15/5/2042	113,704	0.01%
Fidelity National Financial, Inc.	150,000	2.45%	15/3/2031	113,659	0.01%
Nationwide Mutual Insurance Co.	100,000	8.25%	1/12/2031	113,487	0.01%
Cigna Corp.	150,000	3.20%	15/3/2040	113,468	0.01%
Kinder Morgan Energy Partners LP	125,000	5.50%	1/3/2044	113,426	0.01%
Federal Home Loan Mortgage Corp.	125,000	3.08%	25/1/2031	113,353	0.01%
Camden Property Trust	120,000	4.10%	15/10/2028	113,323	0.01%
Viatis, Inc.	125,000	1.65%	22/6/2025	113,243	0.01%
Sammons Financial Group, Inc.	150,000	3.35%	16/4/2031	113,198	0.01%
Wells Fargo Commercial Mortgage Trust 2017	125,000	3.70%	15/9/2050	113,195	0.01%
Principal Financial Group, Inc.	110,000	6.05%	15/10/2036	113,148	0.01%
Merck & Co., Inc.	100,000	6.50%	1/12/2033	113,004	0.01%
Global Payments, Inc.	120,000	2.65%	15/2/2025	112,993	0.01%
TWDC Enterprises 18 Corp.	100,000	7.00%	1/3/2032	112,974	0.01%
Kroger Co.	100,000	7.50%	1/4/2031	112,803	0.01%
Energy Transfer LP	125,000	6.00%	15/6/2048	112,753	0.01%
AT&T, Inc.	125,000	5.15%	15/11/2046	112,721	0.01%
Corning, Inc.	130,000	5.45%	15/11/2079	112,708	0.01%
Burlington Northern Santa Fe LLC	115,000	5.15%	1/9/2043	112,662	0.01%
Aetna, Inc.	130,000	4.50%	15/5/2042	112,572	0.01%
Valero Energy Corp.	100,000	7.50%	15/4/2032	112,521	0.01%
Packaging Corp. of America	175,000	3.05%	1/10/2051	112,375	0.01%
Bank of New York Mellon Corp.	125,000	3.30%	23/8/2029	112,082	0.01%
GS Mortgage Securities Trust 2017	125,000	3.66%	10/8/2050	111,916	0.01%
UnitedHealth Group, Inc.	100,000	6.50%	15/6/2037	111,791	0.01%
Federal National Mortgage Association^	119,247	2.91%	25/1/2028	111,711	0.01%
McDonald's Corp.	140,000	3.70%	15/2/2042	111,630	0.01%
Federal National Mortgage Association	115,653	2.59%	25/12/2024	111,607	0.01%
Allstate Corp.^	115,000	6.50%	15/5/2057	111,573	0.01%
UnitedHealth Group, Inc.	125,000	4.45%	15/12/2048	111,462	0.01%
Metropolitan Transportation Authority	125,000	5.18%	15/11/2049	111,425	0.01%
Duke Energy Florida Project Finance LLC	123,706	2.54%	1/9/2029	111,391	0.01%
Mars, Inc.	125,000	3.20%	1/4/2030	111,383	0.01%
Juniper Networks, Inc.	125,000	3.75%	15/8/2029	111,372	0.01%
Intercontinental Exchange, Inc.	160,000	2.65%	15/9/2040	111,313	0.01%
Paramount Global	150,000	4.85%	1/7/2042	111,146	0.01%
Phillips 66 Co.	125,000	4.90%	1/10/2046	111,085	0.01%
Louisville & Jefferson County Metropolitan Sewer District	100,000	6.25%	15/5/2043	111,000	0.01%
Federal National Mortgage Association^	113,609	2.54%	25/7/2024	110,986	0.01%
Duke Energy Indiana LLC	120,000	4.90%	15/7/2043	110,937	0.01%
ConocoPhillips	120,000	4.88%	1/10/2047	110,872	0.01%
Huntington Ingalls Industries, Inc.	115,000	3.84%	1/5/2025	110,798	0.01%
Enterprise Products Operating LLC	125,000	4.85%	15/8/2042	110,768	0.01%
Oncor Electric Delivery Co. LLC	111,000	5.30%	1/6/2042	110,715	0.01%
Hartford Financial Services Group, Inc.	110,000	6.10%	1/10/2041	110,704	0.01%
Goldman Sachs Group, Inc.^	150,000	3.44%	24/2/2043	110,533	0.01%
MetLife, Inc.	100,000	6.50%	15/12/2032	110,419	0.01%
Walgreens Boots Alliance, Inc.	150,000	4.10%	15/4/2050	110,376	0.01%
Consumers Energy Co.	175,000	2.65%	15/8/2052	110,361	0.01%
University of California	130,000	4.86%	15/5/2112	110,358	0.01%
American Water Capital Corp.	100,000	6.59%	15/10/2037	110,350	0.01%
Chubb INA Holdings, Inc.	114,000	3.15%	15/3/2025	110,056	0.01%
Pharmacia LLC	100,000	6.60%	1/12/2028	109,971	0.01%
NOV, Inc.	125,000	3.60%	1/12/2029	109,946	0.01%
Ares Capital Corp.	150,000	3.20%	15/11/2031	109,862	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Co.	150,000	3.00%	5/3/2051	109,681	0.01%
Massachusetts Institute of Technology	105,000	5.60%	1/7/2111	109,654	0.01%
Advanced Micro Devices, Inc.	124,000	4.39%	1/6/2052	109,652	0.01%
Caterpillar, Inc.	115,000	4.75%	15/5/2064	109,632	0.01%
Federal Home Loan Mortgage Corp.	125,000	1.76%	25/3/2028	109,528	0.01%
Enstar Group Ltd.	150,000	3.10%	1/9/2031	109,527	0.01%
Mondelez International, Inc.	127,000	2.75%	13/4/2030	109,444	0.01%
Travelers Cos, Inc.	175,000	2.55%	27/4/2050	109,299	0.01%
Massachusetts Electric Co.	110,000	5.90%	15/11/2039	109,189	0.01%
CCRE27 Commercial Mortgage Trust 2015	115,000	3.61%	10/10/2048	109,171	0.01%
Air Lease Corp.	117,000	2.30%	1/2/2025	109,079	0.01%
Atmos Energy Corp.	140,000	1.50%	15/1/2031	109,049	0.01%
Citibank Credit Card Issuance Trust	100,000	6.15%	15/6/2039	108,940	0.01%
Sysco Corp.	100,000	6.60%	1/4/2050	108,930	0.01%
East Bay Municipal Utility District Water System Revenue	100,000	5.87%	1/6/2040	108,673	0.01%
Nucor Corp.	175,000	2.98%	15/12/2055	108,657	0.01%
Estee Lauder Cos, Inc.	150,000	3.13%	1/12/2049	108,312	0.01%
EPR Properties	150,000	3.60%	15/11/2031	108,301	0.01%
Florida Power & Light Co.	125,000	4.13%	1/2/2042	108,265	0.01%
Municipal Electric Authority of Georgia	101,000	6.64%	1/4/2057	108,230	0.01%
Lincoln National Corp.	115,000	3.63%	12/12/2026	107,981	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	150,000	4.30%	31/1/2043	107,913	0.01%
State of California	125,000	2.50%	1/10/2029	107,831	0.01%
Prudential Financial, Inc.	100,000	6.63%	1/12/2037	107,820	0.01%
Simon Property Group LP	100,000	6.75%	1/2/2040	107,765	0.01%
AutoNation, Inc.	150,000	2.40%	1/8/2031	107,760	0.01%
Mohawk Industries, Inc.	125,000	3.63%	15/5/2030	107,642	0.01%
Citigroup, Inc.	125,000	4.65%	30/7/2045	107,607	0.01%
Comcast Corp.	114,000	4.25%	15/1/2033	107,422	0.01%
Halliburton Co.	125,000	2.92%	1/3/2030	107,353	0.01%
Discovery Communications LLC	130,000	3.63%	15/5/2030	107,294	0.01%
Baxter International, Inc.	150,000	3.50%	15/8/2046	107,216	0.01%
Baxalta, Inc.	110,000	4.00%	23/6/2025	107,147	0.01%
University of California	100,000	5.95%	15/5/2045	107,014	0.01%
Prudential Financial, Inc.^	125,000	3.70%	1/10/2050	106,972	0.01%
L3Harris Technologies, Inc.	125,000	2.90%	15/12/2029	106,882	0.01%
AIG SunAmerica Global Financing X	100,000	6.90%	15/3/2032	106,751	0.01%
Illinois State Toll Highway Authority	100,000	6.18%	1/1/2034	106,666	0.01%
International Business Machines Corp.	100,000	5.88%	29/11/2032	106,574	0.01%
Dell International LLC/EMC Corp.	95,000	8.10%	15/7/2036	106,517	0.01%
Waste Connections, Inc.	125,000	2.60%	1/2/2030	106,455	0.01%
Energy Transfer LP	100,000	7.50%	1/7/2038	106,432	0.01%
Southern California Gas Co.	125,000	2.55%	1/2/2030	106,408	0.01%
American Water Capital Corp.	125,000	4.30%	1/9/2045	106,349	0.01%
Target Corp.	125,000	2.35%	15/2/2030	106,215	0.01%
Federal Home Loan Mortgage Corp.	125,000	2.48%	25/1/2032	106,204	0.01%
Florida Power & Light Co.	125,000	4.05%	1/10/2044	106,135	0.01%
MetLife, Inc.	125,000	4.13%	13/8/2042	105,996	0.01%
Maryland Health & Higher Educational Facilities Authority	150,000	3.05%	1/7/2040	105,892	0.01%
Ingredion, Inc.	125,000	2.90%	1/6/2030	105,891	0.01%
California State University	155,000	2.98%	1/11/2051	105,835	0.01%
International Business Machines Corp.	100,000	6.22%	1/8/2027	105,787	0.01%
Dallas Fort Worth International Airport	125,000	4.09%	1/11/2051	105,625	0.01%
Honeywell International, Inc.	100,000	5.70%	15/3/2037	105,603	0.01%
Dell International LLC/EMC Corp.	92,000	8.35%	15/7/2046	105,537	0.01%
Devon Energy Corp.	113,000	4.50%	15/1/2030	105,434	0.01%
Walmart, Inc.	120,000	2.38%	24/9/2029	105,158	0.01%
Truist Financial Corp.^	100,000	6.12%	28/10/2033	105,091	0.01%
Federal Home Loan Mortgage Corp.	125,000	2.80%	25/8/2034	105,013	0.01%
Oracle Corp.	100,000	6.25%	9/11/2032	105,005	0.01%
Dallas Fort Worth International Airport	150,000	2.92%	1/11/2050	104,956	0.01%
Metropolitan Water Reclamation District of Greater Chicago	100,000	5.72%	1/12/2038	104,856	0.01%
Edison International	100,000	6.95%	15/11/2029	104,770	0.01%
MidAmerican Energy Co.	100,000	5.80%	15/10/2036	104,768	0.01%
Quest Diagnostics, Inc.	125,000	2.80%	30/6/2031	104,637	0.01%
Southern Co.	125,000	4.40%	1/7/2046	104,546	0.01%
NGPL PipeCo LLC	100,000	7.77%	15/12/2037	104,500	0.01%
Los Angeles Unified School District	100,000	5.75%	1/7/2034	104,290	0.01%
Duke Energy Carolinas LLC	100,000	6.10%	1/6/2037	104,285	0.01%
Southwestern Public Service Co.	150,000	3.15%	1/5/2050	104,285	0.01%
Energy Transfer LP	125,000	5.15%	1/2/2043	104,135	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brandywine Operating Partnership LP	125,000	4.55%	1/10/2029	104,122	0.01%
Texas Instruments, Inc.	150,000	2.70%	15/9/2051	104,070	0.01%
Oracle Corp.	100,000	6.15%	9/11/2029	103,962	0.01%
Massachusetts Mutual Life Insurance Co.	125,000	4.90%	1/4/2077	103,873	0.01%
Kinder Morgan, Inc.	115,000	5.45%	1/8/2052	103,861	0.01%
AmerisourceBergen Corp.	125,000	4.30%	15/12/2047	103,852	0.01%
Physicians Realty LP	110,000	4.30%	15/3/2027	103,790	0.01%
Cigna Corp.	100,000	6.13%	15/11/2041	103,776	0.01%
Aptiv plc	175,000	3.10%	1/12/2051	103,736	0.01%
District of Columbia	100,000	5.59%	1/12/2034	103,688	0.01%
Deere & Co.	100,000	5.38%	16/10/2029	103,575	0.01%
Wisconsin Electric Power Co.	100,000	5.63%	15/5/2033	103,425	0.01%
TWDC Enterprises 18 Corp.	120,000	4.13%	1/12/2041	103,348	0.01%
Danaher Corp.	155,000	2.80%	10/12/2051	103,123	0.01%
Old Republic International Corp.	150,000	3.85%	11/6/2051	103,122	0.01%
Essential Utilities, Inc.	150,000	3.35%	15/4/2050	103,053	0.01%
Johnson & Johnson	150,000	2.10%	1/9/2040	103,017	0.01%
Philip Morris International, Inc.	125,000	4.38%	15/11/2041	102,973	0.01%
CME Group, Inc.	100,000	5.30%	15/9/2043	102,965	0.01%
Federal National Mortgage Association [^]	105,314	3.10%	25/7/2024	102,965	0.01%
Lear Corp.	125,000	5.25%	15/5/2049	102,959	0.01%
Stanley Black & Decker, Inc.	125,000	2.30%	15/3/2030	102,861	0.01%
United Airlines 2013-1 Class A Pass Through Trust	111,575	4.30%	15/8/2025	102,847	0.01%
American International Group, Inc.	115,000	4.75%	1/4/2048	102,735	0.01%
Providence St Joseph Health Obligated Group	175,000	2.70%	1/10/2051	102,544	0.01%
Northrop Grumman Corp.	105,000	5.15%	1/5/2040	102,418	0.01%
New York State Dormitory Authority	100,000	5.63%	15/3/2039	102,396	0.01%
Loews Corp.	100,000	6.00%	1/2/2035	102,360	0.01%
Arizona Public Service Co.	125,000	4.50%	1/4/2042	102,353	0.01%
Constellation Energy Generation LLC	100,000	6.25%	1/10/2039	102,294	0.01%
Corebridge Financial, Inc.	125,000	4.35%	5/4/2042	102,227	0.01%
Realty Income Corp.	100,000	5.63%	13/10/2032	102,053	0.01%
Coca-Cola Consolidated, Inc.	105,000	3.80%	25/11/2025	102,002	0.01%
Mars, Inc.	150,000	2.38%	16/7/2040	101,771	0.01%
Dallas Independent School District	100,000	6.45%	15/2/2035	101,692	0.01%
Enbridge Energy Partners LP	100,000	5.88%	15/10/2025	101,638	0.01%
Martin Marietta Materials, Inc.	150,000	3.20%	15/7/2051	101,578	0.01%
Brown-Forman Corp.	104,000	3.50%	15/4/2025	101,557	0.01%
Realty Income Corp.	125,000	2.85%	15/12/2032	101,534	0.01%
Lam Research Corp.	150,000	2.88%	15/6/2050	101,533	0.01%
International Flavors & Fragrances, Inc.	130,000	4.38%	1/6/2047	101,498	0.01%
Xylem, Inc.	125,000	2.25%	30/1/2031	101,497	0.01%
Home Depot, Inc.	105,000	4.95%	15/9/2052	101,452	0.01%
Analog Devices, Inc.	150,000	2.95%	1/10/2051	101,449	0.01%
Boardwalk Pipelines LP	100,000	5.95%	1/6/2026	101,433	0.01%
WEC Energy Group, Inc.	100,000	5.15%	1/10/2027	101,228	0.01%
Helmerich & Payne, Inc.	125,000	2.90%	29/9/2031	101,204	0.01%
New York City Transitional Finance Authority Future Tax Secured Revenue	100,000	5.51%	1/8/2037	101,173	0.01%
Kinder Morgan Energy Partners LP	100,000	6.50%	1/2/2037	101,166	0.01%
NOV, Inc.	145,000	3.95%	1/12/2042	101,051	0.01%
Mass General Brigham, Inc.	150,000	3.34%	1/7/2060	101,012	0.01%
Wilton Re Finance LLC [^]	100,000	5.88%	30/3/2033	100,880	0.01%
Jefferies Financial Group, Inc.	100,000	6.25%	15/1/2036	100,844	0.01%
Kaiser Foundation Hospitals	140,000	3.27%	1/11/2049	100,808	0.01%
Burlington Northern Santa Fe LLC	100,000	5.40%	1/6/2041	100,766	0.01%
Dell International LLC/EMC Corp.	150,000	3.38%	15/12/2041	100,742	0.01%
Home Depot, Inc.	105,000	4.88%	15/2/2044	100,716	0.01%
Berkshire Hathaway Energy Co.	110,000	3.70%	15/7/2030	100,698	0.01%
Wells Fargo Bank NA	100,000	5.95%	26/8/2036	100,679	0.01%
Thermo Fisher Scientific, Inc.	100,000	5.30%	1/2/2044	100,639	0.01%
Progressive Corp.	125,000	3.95%	26/3/2050	100,572	0.01%
Kinder Morgan, Inc.	115,000	5.20%	1/3/2048	100,466	0.01%
CSX Corp.	100,000	5.50%	15/4/2041	100,462	0.01%
General Motors Co.	115,000	5.95%	1/4/2049	100,422	0.01%
Federal Home Loan Mortgage Corp.	125,000	1.35%	25/5/2030	100,415	0.01%
JPMorgan Chase & Co. [^]	102,000	1.51%	1/6/2024	100,318	0.01%
Federal National Mortgage Association	106,308	2.58%	25/3/2026	100,237	0.01%
Legg Mason, Inc.	100,000	4.75%	15/3/2026	100,128	0.01%
Grand Parkway Transportation Corp.	140,000	3.24%	1/10/2052	100,089	0.01%
Dallas Fort Worth International Airport	125,000	2.99%	1/11/2038	100,016	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Yale University	125,000	1.48%	15/4/2030	99,874	0.01%
Enterprise Products Operating LLC	100,000	5.95%	1/2/2041	99,846	0.01%
EQT Corp.	100,000	5.68%	1/10/2025	99,819	0.01%
Citigroup Commercial Mortgage Trust 2013	100,000	3.42%	10/4/2046	99,764	0.01%
National Fuel Gas Co.	100,000	5.50%	15/1/2026	99,708	0.01%
Johns Hopkins Health System Corp.	125,000	3.84%	15/5/2046	99,532	0.01%
KeySpan Gas East Corp.	150,000	3.59%	18/1/2052	99,488	0.01%
Charles Schwab Corp.	105,000	3.30%	1/4/2027	99,440	0.01%
Kinder Morgan Energy Partners LP	100,000	6.38%	1/3/2041	99,342	0.01%
Foothill-Eastern Transportation Corridor Agency	130,000	4.09%	15/1/2049	99,280	0.01%
Hartford Financial Services Group, Inc.	100,000	5.95%	15/10/2036	99,225	0.01%
Old Republic International Corp.	100,000	4.88%	1/10/2024	99,177	0.01%
Valero Energy Corp.	140,000	3.65%	1/12/2051	99,160	0.01%
Southern California Gas Co.	90,000	6.35%	15/11/2052	99,149	0.01%
WP Carey, Inc.	100,000	4.60%	1/4/2024	99,057	0.01%
Cameron LNG LLC	125,000	3.70%	15/1/2039	98,945	0.01%
Massachusetts Mutual Life Insurance Co.	149,000	3.73%	15/10/2070	98,847	0.01%
Textron, Inc.	100,000	4.30%	1/3/2024	98,737	0.01%
Expedia Group, Inc.	100,000	5.00%	15/2/2026	98,720	0.01%
New York City Municipal Water Finance Authority	90,000	5.88%	15/6/2044	98,675	0.01%
Board of Regents of the University of Texas System	100,000	4.79%	15/8/2046	98,605	0.01%
Keysight Technologies, Inc.	100,000	4.55%	30/10/2024	98,599	0.01%
Simon Property Group LP	100,000	3.75%	1/2/2024	98,537	0.01%
Main Street Capital Corp.	100,000	5.20%	1/5/2024	98,472	0.01%
NextEra Energy Capital Holdings, Inc.	100,000	5.00%	15/7/2032	98,414	0.01%
Conagra Brands, Inc.	100,000	4.60%	1/11/2025	98,378	0.01%
American Airlines 2017-2 Class AA Pass Through Trust	113,467	3.35%	15/10/2029	98,257	0.01%
Quanta Services, Inc.	150,000	3.05%	1/10/2041	98,253	0.01%
Kinder Morgan, Inc.	100,000	4.30%	1/6/2025	98,167	0.01%
Abbott Laboratories	100,000	3.88%	15/9/2025	98,131	0.01%
Brown & Brown, Inc.	100,000	4.20%	15/9/2024	98,128	0.01%
Southern California Edison Co.	100,000	5.55%	15/1/2037	98,028	0.01%
M&T Bank Corp.	100,000	4.00%	15/7/2024	98,013	0.01%
Verizon Communications, Inc.	125,000	4.00%	22/3/2050	98,005	0.01%
Keysight Technologies, Inc.	100,000	4.60%	6/4/2027	97,867	0.01%
Intercontinental Exchange, Inc.	100,000	3.65%	23/5/2025	97,866	0.01%
New York Life Global Funding	100,000	2.90%	17/1/2024	97,864	0.01%
Legg Mason, Inc.	100,000	5.63%	15/1/2044	97,840	0.01%
President & Fellows of Harvard College	150,000	2.52%	15/10/2050	97,799	0.01%
Pfizer, Inc.	100,000	2.95%	15/3/2024	97,737	0.01%
Air Products & Chemicals, Inc.	100,000	3.35%	31/7/2024	97,699	0.01%
Cigna Corp.	100,000	3.50%	15/6/2024	97,655	0.01%
Take-Two Interactive Software, Inc.	100,000	3.30%	28/3/2024	97,596	0.01%
MetLife, Inc.	105,000	4.88%	13/11/2043	97,588	0.01%
Humana, Inc.	100,000	4.88%	1/4/2030	97,575	0.01%
Mosaic Co.	100,000	5.45%	15/11/2033	97,501	0.01%
Timken Co.	100,000	3.88%	1/9/2024	97,492	0.01%
Linde, Inc.	175,000	2.00%	10/8/2050	97,472	0.01%
Hanover Insurance Group, Inc.	100,000	4.50%	15/4/2026	97,448	0.01%
T-Mobile USA, Inc.	100,000	5.80%	15/9/2062	97,426	0.01%
American Tower Corp.	100,000	4.00%	1/6/2025	97,362	0.01%
Kemper Corp.	100,000	4.35%	15/2/2025	97,347	0.01%
Union Pacific Corp.	100,000	3.75%	15/7/2025	97,301	0.01%
Harman International Industries, Inc.	100,000	4.15%	15/5/2025	97,275	0.01%
Massachusetts Mutual Life Insurance Co.	140,000	3.38%	15/4/2050	97,260	0.01%
JP Morgan Chase Commercial Mortgage Securities Trust 2014	100,000	3.80%	15/7/2047	97,192	0.01%
Florida Gas Transmission Co. LLC	100,000	4.35%	15/7/2025	97,168	0.01%
Salesforce, Inc.	150,000	3.05%	15/7/2061	97,124	0.01%
QUALCOMM, Inc.	100,000	4.65%	20/5/2035	97,000	0.01%
Marsh & McLennan Cos, Inc.	100,000	3.75%	14/3/2026	96,998	0.01%
Regents of the University of California Medical Center Pooled Revenue	150,000	3.26%	15/5/2060	96,984	0.01%
Laboratory Corp. of America Holdings	100,000	3.25%	1/9/2024	96,911	0.01%
Lowe's Cos, Inc.	100,000	3.13%	15/9/2024	96,909	0.01%
O'Reilly Automotive, Inc.	100,000	4.70%	15/6/2032	96,877	0.01%
John Deere Capital Corp.	100,000	3.40%	11/9/2025	96,842	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	100,000	3.60%	1/11/2024	96,838	0.01%
NetApp, Inc.	100,000	3.30%	29/9/2024	96,811	0.01%
American Express Co.	100,000	3.00%	30/10/2024	96,802	0.01%
Colgate-Palmolive Co.	100,000	3.10%	15/8/2025	96,787	0.01%
McCormick & Co., Inc.	100,000	3.15%	15/8/2024	96,728	0.01%
First Horizon Bank	100,000	5.75%	1/5/2030	96,714	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AbbVie, Inc.	100,000	4.25%	14/11/2028	96,691	0.01%
Merck & Co., Inc.	150,000	2.90%	10/12/2061	96,672	0.01%
Farmers Exchange Capital III [†]	105,000	5.45%	15/10/2054	96,604	0.01%
Nasdaq, Inc.	100,000	3.85%	30/6/2026	96,521	0.01%
Capital One Financial Corp.	100,000	3.30%	30/10/2024	96,513	0.01%
Farmers Exchange Capital II [†]	100,000	6.15%	1/11/2053	96,498	0.01%
Cigna Corp.	125,000	3.88%	15/10/2047	96,480	0.01%
Energy Transfer LP	105,000	5.80%	15/6/2038	96,467	0.01%
New York & Presbyterian Hospital	120,000	4.06%	1/8/2056	96,410	0.01%
Parker-Hannifin Corp.	100,000	2.70%	14/6/2024	96,354	0.01%
Enbridge, Inc.	125,000	2.50%	1/8/2033	96,294	0.01%
HCA, Inc.	100,000	4.50%	15/2/2027	96,275	0.01%
Reinsurance Group of America, Inc.	100,000	3.95%	15/9/2026	96,270	0.01%
JetBlue 2020-1 Class A Pass Through Trust	108,641	4.00%	15/11/2032	96,198	0.01%
Northern States Power Co.	150,000	2.60%	1/6/2051	96,097	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	2.85%	27/1/2025	96,054	0.01%
Alabama Power Co.	100,000	3.75%	1/9/2027	96,050	0.01%
Duke Energy Carolinas LLC	100,000	3.95%	15/11/2028	96,048	0.01%
Trimble, Inc.	100,000	4.90%	15/6/2028	96,011	0.01%
Invesco Finance plc	100,000	3.75%	15/1/2026	96,002	0.01%
Micron Technology, Inc.	100,000	5.33%	6/2/2029	95,969	0.01%
Kraft Heinz Foods Co.	100,000	5.50%	1/6/2050	95,956	0.01%
Hasbro, Inc.	100,000	3.00%	19/11/2024	95,940	0.01%
Federal National Mortgage Association	101,275	2.70%	25/2/2026	95,914	0.01%
Pacific LifeCorp	100,000	5.40%	15/9/2052	95,878	0.01%
Public Service Electric & Gas Co.	100,000	3.00%	15/5/2025	95,820	0.01%
Aetna, Inc.	90,000	6.63%	15/6/2036	95,811	0.01%
Teachers Insurance & Annuity Association of America [†]	100,000	4.38%	15/9/2054	95,811	0.01%
Ameriprise Financial, Inc.	100,000	3.00%	2/4/2025	95,805	0.01%
American Tower Corp.	150,000	3.10%	15/6/2050	95,804	0.01%
Kilroy Realty LP	100,000	3.45%	15/12/2024	95,746	0.01%
Edwards Lifesciences Corp.	100,000	4.30%	15/6/2028	95,738	0.01%
Truist Financial Corp. [†]	100,000	4.12%	6/6/2028	95,733	0.01%
Interpublic Group of Cos, Inc.	100,000	4.65%	1/10/2028	95,723	0.01%
Alexandria Real Estate Equities, Inc.	150,000	3.00%	18/5/2051	95,715	0.01%
Cboe Global Markets, Inc.	100,000	3.65%	12/1/2027	95,680	0.01%
Federal Home Loan Mortgage Corp.	100,000	3.00%	25/12/2025	95,615	0.01%
Warnermedia Holdings, Inc.	100,000	3.79%	15/3/2025	95,612	0.01%
Wells Fargo Commercial Mortgage Trust 2018	100,000	4.44%	15/9/2061	95,609	0.01%
Hackensack Meridian Health, Inc.	150,000	2.88%	1/9/2050	95,581	0.01%
AdventHealth Obligated Group	150,000	2.80%	15/11/2051	95,568	0.01%
Caterpillar, Inc.	125,000	3.25%	9/4/2050	95,538	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	100,000	3.82%	15/7/2048	95,530	0.01%
UnitedHealth Group, Inc.	100,000	3.88%	15/12/2028	95,529	0.01%
Wells Fargo Commercial Mortgage Trust 2014	100,000	3.41%	15/12/2047	95,520	0.01%
Municipal Electric Authority of Georgia	96,000	7.06%	1/4/2057	95,518	0.01%
CCRE23 Commercial Mortgage Trust 2015	100,000	3.50%	10/5/2048	95,514	0.01%
Ascension Health	125,000	3.11%	15/11/2039	95,484	0.01%
Arizona Public Service Co.	100,000	3.15%	15/5/2025	95,477	0.01%
Athene Global Funding	125,000	2.65%	4/10/2031	95,466	0.01%
DTE Energy Co.	100,000	2.53%	1/10/2024	95,455	0.01%
Johnson & Johnson	100,000	4.50%	1/9/2040	95,430	0.01%
Analog Devices, Inc.	100,000	3.50%	5/12/2026	95,404	0.01%
Intel Corp.	100,000	4.00%	5/8/2029	95,362	0.01%
Amphenol Corp.	100,000	4.35%	1/6/2029	95,349	0.01%
Equinix, Inc.	100,000	2.63%	18/11/2024	95,330	0.01%
GATX Corp.	100,000	4.70%	1/4/2029	95,297	0.01%
Starbucks Corp.	100,000	4.00%	15/11/2028	95,283	0.01%
Federal Home Loan Mortgage Corp.	100,000	3.22%	25/3/2027	95,233	0.01%
Aon Corp./Aon Global Holdings plc	150,000	2.90%	23/8/2051	95,214	0.01%
Northern Trust Corp.	100,000	3.65%	3/8/2028	95,169	0.01%
Constellation Brands, Inc.	100,000	3.70%	6/12/2026	95,163	0.01%
VICI Properties LP	100,000	4.75%	15/2/2028	94,996	0.01%
Federal National Mortgage Association [†]	100,000	3.36%	25/7/2028	94,988	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	100,000	3.23%	15/10/2048	94,978	0.01%
Air Lease Corp.	100,000	3.25%	1/3/2025	94,961	0.01%
Fidelity National Financial, Inc.	100,000	4.50%	15/8/2028	94,950	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	100,000	3.31%	15/4/2048	94,865	0.01%
UnitedHealth Group, Inc.	100,000	3.38%	15/4/2027	94,860	0.01%
Estee Lauder Cos, Inc.	100,000	2.00%	1/12/2024	94,835	0.01%
3M Co.	100,000	3.63%	14/9/2028	94,807	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Leidos, Inc.	105,000	4.38%	15/5/2030	94,797	0.01%
Citigroup Commercial Mortgage Trust 2016	100,000	3.35%	10/2/2049	94,770	0.01%
Consumers Energy Co.	100,000	3.80%	15/11/2028	94,770	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	100,000	3.53%	15/10/2048	94,755	0.01%
Colgate-Palmolive Co.	100,000	3.10%	15/8/2027	94,726	0.01%
General Mills, Inc.	100,000	3.20%	10/2/2027	94,689	0.01%
Amcor Finance USA, Inc.	100,000	4.50%	15/5/2028	94,659	0.01%
Intercontinental Exchange, Inc.	100,000	3.75%	21/9/2028	94,614	0.01%
Entergy Louisiana LLC	94,000	5.59%	1/10/2024	94,591	0.01%
US Bancorp	100,000	3.10%	27/4/2026	94,536	0.01%
CF Industries, Inc.	100,000	5.15%	15/3/2034	94,501	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	4.15%	1/2/2033	94,413	0.01%
BNSF Funding Trust I [^]	100,000	6.61%	15/12/2055	94,321	0.01%
Air Lease Corp.	100,000	3.38%	1/7/2025	94,308	0.01%
Magellan Midstream Partners LP	125,000	4.20%	3/10/2047	94,240	0.01%
Georgia Power Co.	100,000	5.13%	15/5/2052	94,234	0.01%
Ally Financial, Inc.	95,000	5.13%	30/9/2024	94,195	0.01%
CubeSmart LP	125,000	2.00%	15/2/2031	94,126	0.01%
Corning, Inc.	100,000	5.35%	15/11/2048	94,118	0.01%
Johnson & Johnson	150,000	2.25%	1/9/2050	94,080	0.01%
Charles Schwab Corp.	100,000	3.20%	2/3/2027	94,070	0.01%
Ford Credit Floorplan Master Owner Trust A	100,000	4.06%	15/11/2030	94,046	0.01%
Coterra Energy, Inc.	100,000	4.38%	15/3/2029	93,982	0.01%
Merck & Co., Inc.	98,000	2.75%	10/2/2025	93,947	0.01%
Lockheed Martin Corp.	100,000	3.90%	15/6/2032	93,920	0.01%
Northrop Grumman Corp.	100,000	3.20%	1/2/2027	93,903	0.01%
Morgan Stanley Capital I Trust 2016	99,879	3.33%	15/3/2049	93,849	0.01%
Church & Dwight Co., Inc.	100,000	5.00%	15/6/2052	93,795	0.01%
Xylem, Inc.	100,000	3.25%	1/11/2026	93,793	0.01%
Mercury General Corp.	100,000	4.40%	15/3/2027	93,768	0.01%
Air Lease Corp.	100,000	4.63%	1/10/2028	93,662	0.01%
Ingredion, Inc.	100,000	3.20%	1/10/2026	93,649	0.01%
Dow Chemical Co.	100,000	5.25%	15/11/2041	93,618	0.01%
Metropolitan Life Global Funding I	100,000	3.45%	18/12/2026	93,607	0.01%
Regions Financial Corp.	100,000	2.25%	18/5/2025	93,527	0.01%
American Honda Finance Corp.	100,000	0.55%	12/7/2024	93,505	0.01%
Kimco Realty Corp.	100,000	3.80%	1/4/2027	93,497	0.01%
John Deere Capital Corp.	100,000	3.05%	6/1/2028	93,425	0.01%
Boston Scientific Corp.	100,000	1.90%	1/6/2025	93,394	0.01%
Ecolab, Inc.	100,000	3.25%	1/12/2027	93,379	0.01%
Fred Hutchinson Cancer Center	100,000	4.97%	1/1/2052	93,368	0.01%
Atmos Energy Corp.	100,000	3.00%	15/6/2027	93,339	0.01%
New York State Dormitory Authority	120,000	3.14%	1/7/2043	93,257	0.01%
Jabil, Inc.	100,000	3.95%	12/1/2028	93,142	0.01%
ACE Capital Trust II	75,000	9.70%	1/4/2030	93,025	0.01%
Federal National Mortgage Association	99,940	2.29%	25/6/2026	93,012	0.01%
Crown Castle, Inc.	100,000	3.65%	1/9/2027	92,987	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	3.05%	25/4/2027	92,831	0.01%
CenterPoint Energy Houston Electric LLC	125,000	3.35%	1/4/2051	92,804	0.01%
Visa, Inc.	100,000	2.75%	15/9/2027	92,716	0.01%
Simon Property Group LP	100,000	3.38%	1/12/2027	92,679	0.01%
CubeSmart LP	100,000	3.13%	1/9/2026	92,636	0.01%
Life Storage LP	100,000	3.88%	15/12/2027	92,608	0.01%
UnitedHealth Group, Inc.	100,000	2.95%	15/10/2027	92,585	0.01%
Dow Chemical Co.	103,000	4.25%	1/10/2034	92,568	0.01%
Aon Corp.	100,000	3.75%	2/5/2029	92,564	0.01%
FMR LLC	100,000	4.95%	1/2/2033	92,530	0.01%
Georgia Power Co.	100,000	3.25%	30/3/2027	92,454	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	100,000	3.54%	15/11/2052	92,324	0.01%
Prologis LP	103,000	2.13%	15/4/2027	92,307	0.01%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	150,000	2.67%	1/10/2050	92,292	0.01%
KeyBank NA	100,000	4.90%	8/8/2032	92,266	0.01%
BANK 2017	100,000	3.39%	15/6/2060	92,252	0.01%
Phillips 66 Co.	100,000	3.75%	1/3/2028	92,250	0.01%
American Water Capital Corp.	100,000	2.95%	1/9/2027	92,216	0.01%
ERP Operating LP	100,000	3.50%	1/3/2028	92,214	0.01%
Synchrony Financial	100,000	3.70%	4/8/2026	92,210	0.01%
Tampa Electric Co.	100,000	5.00%	15/7/2052	92,181	0.01%
Citigroup Commercial Mortgage Trust 2017	100,000	3.21%	12/10/2050	92,177	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMDB Commercial Mortgage Securities Trust 2018	100,000	4.42%	15/6/2051	92,166	0.01%
John Deere Capital Corp.	100,000	2.80%	8/9/2027	92,158	0.01%
State of Texas	95,000	4.68%	1/4/2040	92,075	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	4.28%	1/2/2036	92,052	0.01%
Corning, Inc.	100,000	5.85%	15/11/2068	92,010	0.01%
ITC Holdings Corp.	100,000	3.35%	15/11/2027	91,992	0.01%
New York Life Global Funding	100,000	3.00%	10/1/2028	91,981	0.01%
Burlington Northern Santa Fe LLC	100,000	4.70%	1/9/2045	91,978	0.01%
Blackstone Private Credit Fund	100,000	1.75%	15/9/2024	91,973	0.01%
CFCRE Commercial Mortgage Trust 2017	100,000	3.57%	15/6/2050	91,952	0.01%
Trustees of Princeton University	100,000	4.20%	1/3/2052	91,928	0.01%
Hubbell, Inc.	100,000	3.50%	15/2/2028	91,904	0.01%
CFCRE Commercial Mortgage Trust 2016 [^]	100,000	3.22%	10/11/2049	91,813	0.01%
Citigroup Commercial Mortgage Trust 2016	100,000	2.65%	10/7/2049	91,757	0.01%
Chevron USA, Inc.	100,000	3.25%	15/10/2029	91,743	0.01%
JPMDB Commercial Mortgage Securities Trust 2017	100,000	3.41%	15/10/2050	91,681	0.01%
Federal National Mortgage Association	100,000	2.98%	25/8/2029	91,567	0.01%
Charles Schwab Corp.	94,000	3.63%	1/4/2025	91,541	0.01%
UBS Commercial Mortgage Trust 2017 [^]	100,000	4.06%	15/12/2050	91,469	0.01%
Federal Home Loan Mortgage Corp. [^]	92,635	3.06%	25/11/2023	91,468	0.01%
Brown-Forman Corp.	100,000	4.50%	15/7/2045	91,426	0.01%
Cargill, Inc.	100,000	4.76%	23/11/2045	91,317	0.01%
Fidelity National Information Services, Inc.	100,000	3.75%	21/5/2029	91,255	0.01%
Williams Cos, Inc.	100,000	5.40%	4/3/2044	91,235	0.01%
NextEra Energy Capital Holdings, Inc. [^]	100,000	5.65%	1/5/2079	91,166	0.01%
Wells Fargo Commercial Mortgage Trust 2017	100,000	3.33%	15/12/2050	91,161	0.01%
Arrow Electronics, Inc.	100,000	3.88%	12/1/2028	91,032	0.01%
Toyota Motor Credit Corp.	100,000	3.38%	1/4/2030	90,966	0.01%
Commonwealth Edison Co.	100,000	4.70%	15/1/2044	90,937	0.01%
Southern Co. [^]	100,000	4.00%	15/1/2051	90,925	0.01%
General Dynamics Corp.	100,000	2.63%	15/11/2027	90,907	0.01%
American Transmission Systems, Inc.	100,000	5.00%	1/9/2044	90,897	0.01%
Black Hills Corp.	95,000	3.95%	15/1/2026	90,873	0.01%
Global Payments, Inc.	100,000	5.95%	15/8/2052	90,871	0.01%
Consumers Energy Co.	125,000	3.25%	15/8/2046	90,844	0.01%
CSX Corp.	100,000	4.75%	15/11/2048	90,842	0.01%
Bacardi Ltd.	100,000	5.15%	15/5/2038	90,676	0.01%
Duke Energy Indiana LLC	130,000	3.25%	1/10/2049	90,662	0.01%
Dallas Fort Worth International Airport	100,000	4.51%	1/11/2051	90,649	0.01%
New Jersey Transportation Trust Fund Authority	90,000	5.75%	15/12/2028	90,597	0.01%
UnitedHealth Group, Inc.	105,000	4.25%	15/4/2047	90,537	0.01%
Zoetis, Inc.	100,000	4.70%	1/2/2043	90,500	0.01%
William Marsh Rice University	110,000	3.57%	15/5/2045	90,491	0.01%
Moody's Corp.	100,000	4.88%	17/12/2048	90,477	0.01%
Chevron USA, Inc.	100,000	0.69%	12/8/2025	90,474	0.01%
PECO Energy Co.	100,000	4.60%	15/5/2052	90,425	0.01%
Wells Fargo Commercial Mortgage Trust 2016	100,000	2.65%	15/8/2049	90,356	0.01%
Kraft Heinz Foods Co.	100,000	5.00%	4/6/2042	90,337	0.01%
Boston Gas Co.	100,000	3.15%	1/8/2027	90,283	0.01%
GS Mortgage Securities Trust 2017	100,000	3.64%	10/5/2050	90,275	0.01%
Midwest Connector Capital Co. LLC	100,000	4.63%	1/4/2029	90,227	0.01%
AXIS Specialty Finance LLC [^]	110,000	4.90%	15/1/2040	90,212	0.01%
Bank of America Corp.	100,000	4.88%	1/4/2044	90,204	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	100,000	3.74%	15/7/2050	90,194	0.01%
Entergy Louisiana LLC	100,000	4.75%	15/9/2052	90,179	0.01%
Microsoft Corp.	95,000	4.10%	6/2/2037	90,102	0.01%
Chubb INA Holdings, Inc.	138,000	3.05%	15/12/2061	89,871	0.01%
Huntsman International LLC	100,000	4.50%	1/5/2029	89,856	0.01%
Blackstone Holdings Finance Co. LLC	139,000	3.20%	30/1/2052	89,849	0.01%
Brooklyn Union Gas Co.	100,000	3.87%	4/3/2029	89,775	0.01%
Duke Energy Corp.	100,000	3.40%	15/6/2029	89,724	0.01%
UBS Commercial Mortgage Trust 2017 [^]	100,000	3.74%	15/8/2050	89,717	0.01%
MasTec, Inc.	100,000	4.50%	15/8/2028	89,642	0.01%
L3Harris Technologies, Inc.	100,000	5.05%	27/4/2045	89,606	0.01%
DBJPM 17-C6 Mortgage Trust [^]	100,000	3.56%	10/6/2050	89,599	0.01%
American Water Capital Corp.	125,000	3.25%	1/6/2051	89,541	0.01%
Boeing Co.	100,000	3.25%	1/3/2028	89,510	0.01%
Ares Finance Co. IV LLC	145,000	3.65%	1/2/2052	89,460	0.01%
Baltimore Gas & Electric Co.	100,000	4.55%	1/6/2052	89,441	0.01%
Digital Realty Trust LP	100,000	3.60%	1/7/2029	89,390	0.01%

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CME Group, Inc.	100,000	4.15%	15/6/2048	89,288	0.01%
County of Clark Department of Aviation	75,000	6.82%	1/7/2045	89,213	0.01%
Carlyle Holdings II Finance LLC	100,000	5.63%	30/3/2043	89,207	0.01%
Valero Energy Corp.	100,000	4.90%	15/3/2045	89,152	0.01%
Air Products & Chemicals, Inc.	100,000	1.85%	15/5/2027	89,069	0.01%
Duquesne Light Holdings, Inc.	100,000	3.62%	1/8/2027	89,067	0.01%
Estee Lauder Cos, Inc.	100,000	4.38%	15/6/2045	89,022	0.01%
Bank of New York Mellon Corp.	100,000	3.00%	30/10/2028	89,007	0.01%
CRH America, Inc.	100,000	5.13%	18/5/2045	88,983	0.01%
Federal Home Loan Mortgage Corp.	99,621	2.71%	25/4/2055	88,964	0.01%
Hasbro, Inc.	100,000	3.90%	19/11/2029	88,893	0.01%
American Tower Corp.	125,000	3.70%	15/10/2049	88,875	0.01%
Mastercard, Inc.	125,000	2.95%	15/3/2051	88,865	0.01%
PG&E Wildfire Recovery Funding LLC	100,000	4.67%	1/12/2051	88,846	0.01%
Corning, Inc.	100,000	4.75%	15/3/2042	88,754	0.01%
Burlington Northern Santa Fe LLC	100,000	4.38%	1/9/2042	88,730	0.01%
Cox Communications, Inc.	100,000	4.80%	1/2/2035	88,698	0.01%
Lockheed Martin Corp.	100,000	3.60%	1/3/2035	88,677	0.01%
Wells Fargo Commercial Mortgage Trust 2016	100,000	3.42%	15/11/2059	88,585	0.01%
Altria Group, Inc.	125,000	4.45%	6/5/2050	88,547	0.01%
Norfolk Southern Corp.	100,000	4.65%	15/1/2046	88,532	0.01%
Equifax, Inc.	95,000	2.60%	15/12/2025	88,497	0.01%
Federal National Mortgage Association^	92,186	3.63%	25/11/2028	88,359	0.01%
Federal National Mortgage Association^	89,079	3.51%	25/12/2023	88,293	0.01%
Intel Corp.	100,000	5.05%	5/8/2062	88,239	0.01%
LYB International Finance BV	100,000	5.25%	15/7/2043	88,202	0.01%
Duke Energy Carolinas LLC	125,000	3.20%	15/8/2049	88,162	0.01%
UnitedHealth Group, Inc.	130,000	3.13%	15/5/2060	88,154	0.01%
Consumers Energy Co.	100,000	4.35%	15/4/2049	88,127	0.01%
F&G Global Funding	100,000	2.30%	11/4/2027	88,084	0.01%
Highmark, Inc.	100,000	1.45%	10/5/2026	88,002	0.01%
Virginia Electric & Power Co.	100,000	4.63%	15/5/2052	88,000	0.01%
DT Midstream, Inc.	100,000	4.30%	15/4/2032	87,965	0.01%
Broadcom, Inc.	100,000	4.15%	15/4/2032	87,901	0.01%
Duke Energy Corp.	100,000	4.80%	15/12/2045	87,865	0.01%
Elevance Health, Inc.	115,000	3.70%	15/9/2049	87,848	0.01%
Federal National Mortgage Association	100,000	2.44%	25/10/2029	87,806	0.01%
Southwest Gas Corp.	100,000	4.05%	15/3/2032	87,692	0.01%
Target Corp.	75,000	7.00%	15/1/2038	87,635	0.01%
Nationwide Financial Services, Inc.	125,000	3.90%	30/11/2049	87,489	0.01%
Williams Cos, Inc.	100,000	5.10%	15/9/2045	87,468	0.01%
Federal Home Loan Mortgage Corp.^	100,000	2.05%	25/11/2028	87,460	0.01%
Sysco Corp.	100,000	4.85%	1/10/2045	87,385	0.01%
CSX Corp.	100,000	4.50%	15/11/2052	87,355	0.01%
Stanley Black & Decker, Inc.	100,000	4.85%	15/11/2048	87,306	0.01%
State of Wisconsin	100,000	3.95%	1/5/2036	87,278	0.01%
CenterPoint Energy Houston Electric LLC	100,000	4.25%	1/2/2049	87,231	0.01%
Federal Home Loan Mortgage Corp.	100,000	1.77%	25/5/2028	87,118	0.01%
Magellan Midstream Partners LP	100,000	5.15%	15/10/2043	87,003	0.01%
Berkshire Hathaway Energy Co.	100,000	4.50%	1/2/2045	86,978	0.01%
County of Riverside CA	100,000	3.82%	15/2/2038	86,971	0.01%
United Parcel Service, Inc.	100,000	2.50%	1/9/2029	86,932	0.01%
Oklahoma Gas & Electric Co.	100,000	3.25%	1/4/2030	86,888	0.01%
Transcontinental Gas Pipe Line Co. LLC	100,000	3.25%	15/5/2030	86,868	0.01%
Automatic Data Processing, Inc.	100,000	1.70%	15/5/2028	86,818	0.01%
Pfizer, Inc.	100,000	4.00%	15/3/2049	86,748	0.01%
Phillips 66	125,000	3.30%	15/3/2052	86,719	0.01%
Brixmor Operating Partnership LP	97,000	4.13%	15/5/2029	86,668	0.01%
Port Authority of New York & New Jersey	125,000	3.14%	15/2/2051	86,601	0.01%
Intuit, Inc.	100,000	1.35%	15/7/2027	86,543	0.01%
Southern California Edison Co.	100,000	4.65%	1/10/2043	86,468	0.01%
City of Houston TX	100,000	3.96%	1/3/2047	86,441	0.01%
Federal National Mortgage Association	100,000	2.58%	25/9/2031	86,390	0.01%
Eastern Gas Transmission & Storage, Inc.	100,000	4.80%	1/11/2043	86,336	0.01%
Discovery Communications LLC	95,000	6.35%	1/6/2040	86,251	0.01%
Commonwealth Edison Co.	125,000	3.00%	1/3/2050	86,180	0.01%
Aptiv plc	100,000	5.40%	15/3/2049	86,064	0.01%
Progress Energy, Inc.	85,000	6.00%	1/12/2039	86,021	0.01%
Federal National Mortgage Association^	89,911	3.55%	25/9/2028	85,977	0.01%
Nationwide Financial Services, Inc.	100,000	5.30%	18/11/2044	85,970	0.01%
University of California	90,000	3.06%	1/7/2025	85,966	0.01%

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JM Smucker Co.	125,000	3.55%	15/3/2050	85,955	0.01%
Parker-Hannifin Corp.	100,000	4.45%	21/11/2044	85,946	0.01%
Westlake Corp.	100,000	3.38%	15/6/2030	85,924	0.01%
UnitedHealth Group, Inc.	100,000	4.20%	15/1/2047	85,864	0.01%
County of Miami-Dade FL Aviation Revenue	100,000	4.28%	1/10/2041	85,862	0.01%
Crown Castle, Inc.	125,000	2.90%	1/4/2041	85,737	0.01%
Virginia Electric & Power Co.	100,000	4.45%	15/2/2044	85,733	0.01%
Equinix, Inc.	100,000	1.80%	15/7/2027	85,667	0.01%
Kinder Morgan Energy Partners LP	100,000	5.00%	1/3/2043	85,609	0.01%
Comcast Corp.	150,000	2.65%	15/8/2062	85,575	0.01%
Burlington Northern Santa Fe LLC	100,000	4.15%	1/4/2045	85,489	0.01%
Prologis LP	100,000	4.38%	15/9/2048	85,479	0.01%
FirstEnergy Transmission LLC	105,000	4.55%	1/4/2049	85,473	0.01%
Citigroup Commercial Mortgage Trust 2015	90,000	3.19%	10/4/2048	85,324	0.01%
Regents of the University of California Medical Center Pooled Revenue	75,000	6.58%	15/5/2049	85,282	0.01%
Aon Global Ltd.	100,000	4.60%	14/6/2044	85,239	0.01%
American International Group, Inc.	100,000	4.38%	30/6/2050	85,151	0.01%
Florida Power & Light Co.	100,000	4.13%	1/6/2048	85,113	0.01%
UBS2 Commercial Mortgage Trust 2014	87,000	3.96%	10/3/2047	85,083	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	87,592	3.04%	15/10/2048	85,037	0.01%
Progress Energy, Inc.	75,000	7.75%	1/3/2031	84,987	0.01%
Southern California Edison Co.	110,000	3.90%	15/3/2043	84,980	0.01%
Union Pacific Corp.	100,000	3.38%	1/2/2035	84,918	0.01%
Textron, Inc.	100,000	3.00%	1/6/2030	84,910	0.01%
Kaiser Foundation Hospitals	100,000	4.15%	1/5/2047	84,898	0.01%
Halliburton Co.	80,000	6.70%	15/9/2038	84,894	0.01%
Travelers Cos, Inc.	100,000	4.30%	25/8/2045	84,848	0.01%
CSX Corp.	100,000	4.65%	1/3/2068	84,842	0.01%
Northern Natural Gas Co.	125,000	3.40%	16/10/2051	84,823	0.01%
Alexandria Real Estate Equities, Inc.	100,000	4.85%	15/4/2049	84,763	0.01%
American Tower Corp.	100,000	2.90%	15/1/2030	84,718	0.01%
Appalachian Power Co.	90,000	3.30%	1/6/2027	84,668	0.01%
University of Michigan	100,000	3.60%	1/4/2047	84,594	0.01%
Transcontinental Gas Pipe Line Co. LLC	100,000	4.45%	1/8/2042	84,532	0.01%
State of California	90,000	4.60%	1/4/2038	84,398	0.01%
Principal Life Global Funding II	100,000	2.50%	16/9/2029	84,387	0.01%
State Street Corp. ^	100,000	3.03%	1/11/2034	84,296	0.01%
Blackstone Private Credit Fund	100,000	3.25%	15/3/2027	84,273	0.01%
Willis North America, Inc.	100,000	2.95%	15/9/2029	84,097	0.01%
WW Grainger, Inc.	100,000	4.20%	15/5/2047	84,068	0.01%
CommonSpirit Health	100,000	4.35%	1/11/2042	84,057	0.01%
Progressive Corp.	100,000	4.20%	15/3/2048	84,042	0.01%
Federal Home Loan Mortgage Corp.	86,344	3.74%	25/4/2028	84,019	0.01%
KKR Group Finance Co. VIII LLC	125,000	3.50%	25/8/2050	83,994	0.01%
Mastercard, Inc.	100,000	3.80%	21/11/2046	83,883	0.01%
Westlake Corp.	100,000	5.00%	15/8/2046	83,838	0.01%
El du Pont de Nemours & Co.	100,000	2.30%	15/7/2030	83,715	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	4.30%	15/3/2049	83,708	0.01%
Abbott Laboratories	75,000	6.15%	30/11/2037	83,660	0.01%
Kinder Morgan, Inc.	75,000	7.80%	1/8/2031	83,575	0.01%
McLaren Health Care Corp.	100,000	4.39%	15/5/2048	83,575	0.01%
Nationwide Mutual Insurance Co.	100,000	4.95%	22/4/2044	83,556	0.01%
Equitable Financial Life Global Funding	100,000	1.80%	8/3/2028	83,372	0.01%
DTE Electric Co.	100,000	4.05%	15/5/2048	83,339	0.01%
New York Life Insurance Co.	100,000	4.45%	15/5/2069	83,331	0.01%
Alabama Power Co.	100,000	4.30%	2/1/2046	83,309	0.01%
Banner Health	100,000	2.34%	1/1/2030	83,296	0.01%
American Tower Corp.	105,000	2.10%	15/6/2030	83,240	0.01%
Keurig Dr Pepper, Inc.	84,000	4.42%	25/5/2025	83,126	0.01%
Federal National Mortgage Association	95,888	2.21%	25/1/2030	83,109	0.01%
Huntington Bancshares, Inc.	101,000	2.55%	4/2/2030	83,078	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	2.40%	15/3/2030	83,069	0.01%
Arch Capital Group Ltd.	75,000	7.35%	1/5/2034	83,052	0.01%
Lowe's Cos, Inc.	100,000	1.30%	15/4/2028	83,048	0.01%
Paramount Global	100,000	5.85%	1/9/2043	83,006	0.01%
Federal Home Loan Mortgage Corp. ^	100,000	2.15%	25/10/2031	82,993	0.01%
Port Authority of New York & New Jersey	125,000	3.29%	1/8/2069	82,963	0.01%
Federal National Mortgage Association	100,000	1.78%	25/5/2030	82,954	0.01%
National Retail Properties, Inc.	100,000	4.80%	15/10/2048	82,909	0.01%
City of Hope	100,000	4.38%	15/8/2048	82,832	0.01%
NYU Langone Hospitals	100,000	4.37%	1/7/2047	82,815	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Air Lease Corp.	100,000	3.13%	1/12/2030	82,803	0.01%
California State University	100,000	3.90%	1/11/2047	82,801	0.01%
Consumers Energy Co.	100,000	3.95%	15/5/2043	82,772	0.01%
Inova Health System Foundation	100,000	4.07%	15/5/2052	82,763	0.01%
Norfolk Southern Corp.	75,000	7.80%	15/5/2027	82,707	0.01%
Marsh & McLennan Cos, Inc.	100,000	4.20%	1/3/2048	82,663	0.01%
Dallas Area Rapid Transit	75,000	6.00%	1/12/2044	82,613	0.01%
Southern California Gas Co.	100,000	4.30%	15/1/2049	82,597	0.01%
Blackstone Holdings Finance Co. LLC	140,000	2.85%	5/8/2051	82,581	0.01%
Visa, Inc.	100,000	3.65%	15/9/2047	82,568	0.01%
City of Los Angeles Department of Airports Customer Facility Charge Revenue	100,000	4.24%	15/5/2048	82,555	0.01%
CubeSmart LP	100,000	2.25%	15/12/2028	82,501	0.01%
Advocate Health & Hospitals Corp.	100,000	2.21%	15/6/2030	82,373	0.01%
Columbia Pipeline Group, Inc.	85,000	5.80%	1/6/2045	82,361	0.01%
Guardian Life Insurance Co. of America	100,000	4.85%	24/1/2077	82,299	0.01%
ConocoPhillips Co.	95,000	4.30%	15/11/2044	82,277	0.01%
IHC Health Services, Inc.	100,000	4.13%	15/5/2048	82,223	0.01%
Federal Home Loan Mortgage Corp.	100,000	2.02%	25/8/2031	82,193	0.01%
Potomac Electric Power Co.	75,000	6.50%	15/11/2037	82,188	0.01%
University of Miami	100,000	4.06%	1/4/2052	82,106	0.01%
NextEra Energy Capital Holdings, Inc.^	100,000	4.80%	1/12/2077	82,102	0.01%
Public Service Co. of New Hampshire	100,000	2.20%	15/6/2031	82,061	0.01%
San Diego Gas & Electric Co.	100,000	4.10%	15/6/2049	81,965	0.01%
Applied Materials, Inc.	75,000	5.85%	15/6/2041	81,949	0.01%
Union Electric Co.	100,000	3.90%	15/9/2042	81,875	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	86,000	3.34%	15/3/2048	81,858	0.01%
Trane Technologies Luxembourg Finance SA	100,000	4.50%	21/3/2049	81,849	0.01%
Boston Properties LP	100,000	2.90%	15/3/2030	81,715	0.01%
Cameron LNG LLC	100,000	3.40%	15/1/2038	81,668	0.01%
State of Mississippi	80,000	5.25%	1/11/2034	81,641	0.01%
Owl Rock Technology Finance Corp.	100,000	2.50%	15/1/2027	81,536	0.01%
Caterpillar, Inc.	75,000	6.05%	15/8/2036	81,530	0.01%
Duke Energy Florida LLC	100,000	2.40%	15/12/2031	81,431	0.01%
Federal National Mortgage Association	91,643	2.52%	25/8/2029	81,370	0.01%
Kinder Morgan Energy Partners LP	75,000	7.40%	15/3/2031	81,370	0.01%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	100,000	4.88%	15/4/2045	81,317	0.01%
Electronic Arts, Inc.	125,000	2.95%	15/2/2051	81,290	0.01%
Massachusetts School Building Authority	100,000	1.75%	15/8/2030	81,273	0.01%
Atlantic City Electric Co.	100,000	2.30%	15/3/2031	81,198	0.01%
Prudential Financial, Inc.	75,000	6.63%	21/6/2040	81,163	0.01%
Baltimore Gas & Electric Co.	100,000	2.25%	15/6/2031	81,120	0.01%
Metropolitan Transportation Authority	75,000	6.81%	15/11/2040	81,077	0.01%
Nissan Motor Acceptance Co. LLC	100,000	2.75%	9/3/2028	81,073	0.01%
Welltower, Inc.	90,000	2.70%	15/2/2027	81,072	0.01%
Emerson Electric Co.	100,000	1.95%	15/10/2030	80,970	0.01%
Martin Marietta Materials, Inc.	100,000	4.25%	15/12/2047	80,901	0.01%
Everest Reinsurance Holdings, Inc.	95,000	4.87%	1/6/2044	80,842	0.01%
Federal National Mortgage Association^	100,000	1.49%	25/5/2030	80,812	0.01%
FedEx Corp.	100,000	2.40%	15/5/2031	80,719	0.01%
Duke University Health System, Inc.	100,000	3.92%	1/6/2047	80,715	0.01%
State of California	101,000	1.75%	1/11/2030	80,673	0.01%
Whirlpool Corp.	100,000	4.60%	15/5/2050	80,662	0.01%
Indianapolis Power & Light Co.	100,000	4.05%	1/5/2046	80,624	0.01%
Pacific Life Global Funding II	100,000	1.60%	21/9/2028	80,618	0.01%
PPL Electric Utilities Corp.	75,000	6.25%	15/5/2039	80,585	0.01%
Dow Chemical Co.	61,000	9.40%	15/5/2039	80,517	0.01%
New York City Municipal Water Finance Authority	75,000	5.72%	15/6/2042	80,500	0.01%
JPMBB Commercial Mortgage Securities Trust 2013	81,000	3.66%	15/7/2045	80,449	0.01%
Exelon Corp.	100,000	4.10%	15/3/2052	80,427	0.01%
Intuit, Inc.	100,000	1.65%	15/7/2030	80,370	0.01%
Altria Group, Inc.	86,000	6.20%	14/2/2059	80,289	0.01%
Estee Lauder Cos, Inc.	75,000	6.00%	15/5/2037	80,243	0.01%
Cedars-Sinai Health System	100,000	2.29%	15/8/2031	80,170	0.01%
Cummins, Inc.	85,000	4.88%	1/10/2043	80,139	0.01%
Ecolab, Inc.	100,000	2.13%	1/2/2032	80,137	0.01%
Southern California Edison Co.	125,000	2.95%	1/2/2051	80,136	0.01%
OhioHealth Corp.	100,000	2.30%	15/11/2031	80,114	0.01%
Port Authority of New York & New Jersey	80,000	5.31%	1/8/2046	80,111	0.01%
Commonwealth Edison Co.	100,000	3.85%	15/3/2052	80,080	0.01%
Public Service Electric & Gas Co.	100,000	3.65%	1/9/2042	80,031	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Burlington Northern Santa Fe LLC	75,000	7.00%	15/12/2025	80,018	0.01%
Rayonier LP	100,000	2.75%	17/5/2031	80,012	0.01%
University of Notre Dame du Lac	100,000	3.44%	15/2/2045	79,923	0.01%
Healthpeak Properties, Inc.	83,000	3.40%	1/2/2025	79,901	0.01%
Mississippi Power Co.	125,000	3.10%	30/7/2051	79,896	0.01%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	65,000	7.46%	1/10/2046	79,879	0.01%
Washington University	100,000	3.52%	15/4/2054	79,799	0.01%
Southwestern Public Service Co.	95,000	4.40%	15/11/2048	79,696	0.01%
Hubbell, Inc.	100,000	2.30%	15/3/2031	79,632	0.01%
Kinder Morgan Energy Partners LP	75,000	6.95%	15/1/2038	79,593	0.01%
Brooklyn Union Gas Co.	100,000	4.50%	10/3/2046	79,591	0.01%
Oncor Electric Delivery Co. LLC	100,000	3.70%	15/5/2050	79,590	0.01%
Clorox Co.	100,000	1.80%	15/5/2030	79,585	0.01%
AEP Transmission Co. LLC	125,000	2.75%	15/8/2051	79,579	0.01%
BayCare Health System, Inc.	100,000	3.83%	15/11/2050	79,518	0.01%
FedEx Corp.	100,000	4.40%	15/1/2047	79,490	0.01%
TTX Co.	100,000	3.90%	1/2/2045	79,457	0.01%
Georgia-Pacific LLC	65,000	8.88%	15/5/2031	79,452	0.01%
American International Group, Inc.	90,000	3.40%	30/6/2030	79,408	0.01%
Connecticut Light & Power Co.	95,000	4.00%	1/4/2048	79,363	0.01%
Raytheon Technologies Corp.	75,000	6.05%	1/6/2036	79,289	0.01%
CenterPoint Energy Houston Electric LLC	100,000	3.55%	1/8/2042	79,258	0.01%
Rockefeller Foundation	125,000	2.49%	1/10/2050	79,243	0.01%
Amphenol Corp.	100,000	2.20%	15/9/2031	79,232	0.01%
Mylan, Inc.	100,000	5.40%	29/11/2043	79,216	0.01%
Discovery Communications LLC	83,000	3.95%	15/6/2025	79,171	0.01%
Enterprise Products Operating LLC	75,000	6.65%	15/10/2034	79,147	0.01%
Autodesk, Inc.	80,000	4.38%	15/6/2025	79,124	0.01%
CBRE Services, Inc.	100,000	2.50%	1/4/2031	79,036	0.01%
Reliance Steel & Aluminum Co.	100,000	2.15%	15/8/2030	79,001	0.01%
Sales Tax Securitization Corp.	100,000	3.59%	1/1/2043	78,932	0.01%
CSX Corp.	100,000	4.25%	1/11/2066	78,844	0.01%
Cardinal Health, Inc.	100,000	4.37%	15/6/2047	78,773	0.01%
Community Health Network, Inc.	125,000	3.10%	1/5/2050	78,752	0.01%
Weyerhaeuser Co.	71,000	7.38%	15/3/2032	78,648	0.01%
MPLX LP	100,000	4.90%	15/4/2058	78,564	0.01%
Highmark, Inc.	100,000	2.55%	10/5/2031	78,558	0.01%
CSX Corp.	75,000	6.00%	1/10/2036	78,502	0.01%
Hoag Memorial Hospital Presbyterian	100,000	3.80%	15/7/2052	78,492	0.01%
Southern California Gas Co.	100,000	3.75%	15/9/2042	78,485	0.01%
Packaging Corp. of America	85,000	3.40%	15/12/2027	78,311	0.01%
University of Southern California	100,000	3.03%	1/10/2039	78,287	0.01%
Federal National Mortgage Association^	79,862	3.06%	25/6/2024	78,260	0.01%
Mid-America Apartments LP	100,000	1.70%	15/2/2031	78,144	0.01%
Federal National Mortgage Association^	79,187	3.35%	25/3/2024	78,140	0.01%
Northern States Power Co.	100,000	3.40%	15/8/2042	78,138	0.01%
NiSource, Inc.	100,000	3.95%	30/3/2048	78,096	0.01%
Salt River Project Agricultural Improvement & Power District	80,000	4.84%	1/1/2041	78,028	0.01%
University of Michigan	100,000	3.50%	1/4/2052	78,014	0.01%
Indiana Michigan Power Co.	75,000	6.05%	15/3/2037	78,009	0.01%
NIKE, Inc.	100,000	3.38%	1/11/2046	78,005	0.01%
Tapestry, Inc.	100,000	3.05%	15/3/2032	78,000	0.01%
Owens Corning	100,000	4.40%	30/1/2048	77,914	0.01%
Nevada Power Co.	115,000	3.13%	1/8/2050	77,878	0.01%
American Tower Corp.	100,000	2.30%	15/9/2031	77,859	0.01%
Hess Corp.	70,000	7.88%	1/10/2029	77,843	0.01%
Duke Energy Indiana LLC	100,000	3.75%	15/5/2046	77,791	0.01%
Consolidated Edison Co. of New York, Inc.	100,000	3.85%	15/6/2046	77,782	0.01%
Commonwealth of Massachusetts Transportation Fund Revenue	75,000	5.73%	1/6/2040	77,768	0.01%
General Motors Co.	95,000	5.20%	1/4/2045	77,677	0.01%
New York City Municipal Water Finance Authority	75,000	5.44%	15/6/2043	77,643	0.01%
Providence St Joseph Health Obligated Group	100,000	3.74%	1/10/2047	77,611	0.01%
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	75,000	5.74%	1/6/2039	77,526	0.01%
Kimco Realty Corp.	100,000	4.45%	1/9/2047	77,441	0.01%
Cargill, Inc.	100,000	1.70%	2/2/2031	77,436	0.01%
ERP Operating LP	100,000	4.00%	1/8/2047	77,401	0.01%
Interstate Power & Light Co.	75,000	6.25%	15/7/2039	77,395	0.01%
Travelers Cos, Inc.	100,000	3.75%	15/5/2046	77,388	0.01%
Invesco Finance plc	78,000	4.00%	30/1/2024	77,377	0.01%
FedEx Corp.	100,000	4.10%	1/2/2045	77,347	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prospect Capital Corp.	100,000	3.44%	15/10/2028	77,342	0.01%
Southern California Edison Co.	75,000	6.65%	1/4/2029	77,276	0.01%
Georgia-Pacific LLC	75,000	8.00%	15/1/2024	77,244	0.01%
Virginia Electric & Power Co.	75,000	6.00%	15/1/2036	77,238	0.01%
CenterPoint Energy Houston Electric LLC	100,000	3.60%	1/3/2052	77,206	0.01%
BorgWarner, Inc.	100,000	4.38%	15/3/2045	77,169	0.01%
Healthpeak Properties, Inc.	75,000	6.75%	1/2/2041	77,140	0.01%
Pacific Life Insurance Co. ^	100,000	4.30%	24/10/2067	77,043	0.01%
Nucor Corp.	100,000	3.85%	1/4/2052	76,955	0.01%
Athene Global Funding	100,000	2.67%	7/6/2031	76,935	0.01%
Puget Sound Energy, Inc.	75,000	6.27%	15/3/2037	76,923	0.01%
Walt Disney Co.	100,000	3.80%	13/5/2060	76,831	0.01%
Genuine Parts Co.	100,000	1.88%	1/11/2030	76,781	0.01%
Federal Home Loan Mortgage Corp.	100,000	2.36%	25/10/2036	76,773	0.01%
Vistra Operations Co. LLC	80,000	3.55%	15/7/2024	76,772	0.01%
CommonSpirit Health	80,000	2.76%	1/10/2024	76,717	0.01%
Progressive Corp.	100,000	3.70%	26/1/2045	76,659	0.01%
CubeSmart LP	100,000	2.50%	15/2/2032	76,577	0.01%
Ameren Corp.	80,000	3.65%	15/2/2026	76,482	0.01%
Starbucks Corp.	100,000	3.75%	1/12/2047	76,476	0.01%
Diamondback Energy, Inc.	100,000	4.40%	24/3/2051	76,468	0.01%
Kinder Morgan Energy Partners LP	75,000	6.50%	1/9/2039	76,428	0.01%
Exelon Corp.	75,000	5.63%	15/6/2035	76,407	0.01%
Bon Secours Mercy Health, Inc.	86,000	3.46%	1/6/2030	76,398	0.01%
Republic Services, Inc.	75,000	5.70%	15/5/2041	76,225	0.01%
W R Berkley Corp.	100,000	4.00%	12/5/2050	76,179	0.01%
Brandywine Operating Partnership LP	80,000	4.10%	1/10/2024	76,078	0.01%
Federal National Mortgage Association ^	81,705	3.10%	25/4/2029	76,010	0.01%
Safehold Operating Partnership LP	100,000	2.85%	15/1/2032	75,919	0.01%
First Republic Bank	100,000	4.38%	1/8/2046	75,916	0.01%
Basin Electric Power Cooperative	100,000	4.75%	26/4/2047	75,913	0.01%
NYU Langone Hospitals	75,000	5.75%	1/7/2043	75,838	0.01%
Ohio State University	75,000	4.91%	1/6/2040	75,833	0.01%
Discovery Communications LLC	100,000	5.30%	15/5/2049	75,796	0.01%
Applied Materials, Inc.	75,000	5.10%	1/10/2035	75,775	0.01%
Duke Energy Progress LLC	125,000	2.50%	15/8/2050	75,656	0.01%
Dominion Energy South Carolina, Inc.	75,000	5.30%	15/5/2033	75,529	0.01%
Federal Home Loan Mortgage Corp.	100,000	2.18%	25/8/2036	75,461	0.01%
Energy Transfer LP	75,000	6.63%	15/10/2036	75,322	0.01%
Intel Corp.	100,000	3.73%	8/12/2047	75,223	0.01%
New Jersey Transportation Trust Fund Authority	70,000	6.56%	15/12/2040	75,010	0.01%
Georgia Power Co.	100,000	3.70%	30/1/2050	74,783	0.01%
University of Virginia	125,000	2.26%	1/9/2050	74,747	0.01%
LyondellBasell Industries NV	95,000	4.63%	26/2/2055	74,648	0.01%
Mayo Clinic	90,000	4.00%	15/11/2047	74,635	0.01%
JP Morgan Chase Commercial Mortgage Securities Trust 2013	75,000	3.37%	15/12/2047	74,628	0.01%
Montefiore Obligated Group	100,000	5.25%	1/11/2048	74,618	0.01%
Johns Hopkins University	75,000	4.71%	1/7/2032	74,591	0.01%
EQT Corp.	75,000	5.70%	1/4/2028	74,582	0.01%
Kansas City Southern	100,000	4.20%	15/11/2069	74,518	0.01%
DCP Midstream Operating LP	75,000	5.63%	15/7/2027	74,514	0.01%
State Public School Building Authority	75,000	5.00%	15/9/2027	74,504	0.01%
Piedmont Operating Partnership LP	75,000	3.40%	1/6/2023	74,267	0.01%
CBRE Services, Inc.	75,000	4.88%	1/3/2026	74,221	0.01%
Diamondback Energy, Inc.	100,000	4.25%	15/3/2052	74,210	0.01%
Vulcan Materials Co.	75,000	4.50%	1/4/2025	74,198	0.01%
President & Fellows of Harvard College	75,000	4.88%	15/10/2040	74,193	0.01%
WP Carey, Inc.	100,000	2.25%	1/4/2033	74,162	0.01%
Affiliated Managers Group, Inc.	75,000	4.25%	15/2/2024	74,102	0.01%
John Deere Capital Corp.	75,000	3.45%	10/1/2024	74,023	0.01%
Jersey Central Power & Light Co.	75,000	4.70%	1/4/2024	73,972	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	75,000	6.65%	15/1/2037	73,972	0.01%
CNH Industrial Capital LLC	75,000	4.20%	15/1/2024	73,966	0.01%
Dow Chemical Co.	75,000	4.80%	30/11/2028	73,937	0.01%
Union Pacific Corp.	75,000	3.65%	15/2/2024	73,913	0.01%
Federal Home Loan Mortgage Corp.	100,000	1.86%	25/10/2035	73,862	0.01%
GLP Capital LP/GLP Financing II, Inc.	75,000	5.75%	1/6/2028	73,854	0.01%
Micron Technology, Inc.	75,000	4.98%	6/2/2026	73,837	0.01%
American Water Capital Corp.	100,000	3.45%	1/5/2050	73,828	0.01%
University of Virginia	100,000	4.18%	1/9/2117	73,789	0.01%
Westlake Corp.	125,000	3.38%	15/8/2061	73,780	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Continental Resources, Inc.	100,000	4.90%	1/6/2044	73,734	0.01%
Wisconsin Power & Light Co.	100,000	3.65%	1/4/2050	73,708	0.01%
Magellan Midstream Partners LP	100,000	3.95%	1/3/2050	73,682	0.01%
Duke Energy Carolinas LLC	100,000	3.45%	15/4/2051	73,674	0.01%
General Motors Financial Co., Inc.	75,000	5.65%	17/1/2029	73,611	0.01%
Hyatt Hotels Corp.	75,000	4.85%	15/3/2026	73,607	0.01%
3M Co.	75,000	3.25%	14/2/2024	73,603	0.01%
Cantor Fitzgerald LP	75,000	4.88%	1/5/2024	73,575	0.01%
Nissan Motor Acceptance Co. LLC	75,000	3.88%	21/9/2023	73,569	0.01%
Caterpillar, Inc.	75,000	3.40%	15/5/2024	73,543	0.01%
Puget Sound Energy, Inc.	75,000	5.64%	15/4/2041	73,525	0.01%
Stifel Financial Corp.	75,000	4.25%	18/7/2024	73,525	0.01%
Ryder System, Inc.	75,000	3.65%	18/3/2024	73,479	0.01%
Intercontinental Exchange, Inc.	90,000	2.10%	15/6/2030	73,447	0.01%
Air Lease Corp.	75,000	4.25%	15/9/2024	73,440	0.01%
New York & Presbyterian Hospital	105,000	3.95%	1/8/2119	73,424	0.01%
Massachusetts School Building Authority	70,000	5.72%	15/8/2039	73,413	0.01%
Johnson Controls International plc	75,000	3.63%	2/7/2024	73,395	0.01%
Lam Research Corp.	75,000	3.80%	15/3/2025	73,390	0.01%
Broadcom, Inc.	100,000	3.14%	15/11/2035	73,366	0.01%
Appalachian Power Co.	100,000	3.70%	1/5/2050	73,360	0.01%
Morgan Stanley	75,000	4.00%	23/7/2025	73,290	0.01%
Jefferies Financial Group, Inc.	75,000	6.50%	20/1/2043	73,236	0.01%
Burlington Northern Santa Fe LLC	75,000	5.05%	1/3/2041	73,234	0.01%
Corning, Inc.	100,000	3.90%	15/11/2049	73,177	0.01%
John Deere Capital Corp.	75,000	3.45%	13/3/2025	73,058	0.01%
Autodesk, Inc.	85,000	2.85%	15/1/2030	73,046	0.01%
Citigroup, Inc.	75,000	3.88%	26/3/2025	72,985	0.01%
Packaging Corp. of America	75,000	3.65%	15/9/2024	72,950	0.01%
Southern California Edison Co.	70,000	6.00%	15/1/2034	72,931	0.01%
JobsOhio Beverage System	75,000	3.99%	1/1/2029	72,929	0.01%
Massachusetts Electric Co.	100,000	4.00%	15/8/2046	72,904	0.01%
QUALCOMM, Inc.	100,000	3.25%	20/5/2050	72,896	0.01%
Union Pacific Corp.	100,000	3.75%	5/2/2070	72,835	0.00%
Marsh & McLennan Cos, Inc.	75,000	3.50%	10/3/2025	72,815	0.00%
Texas Instruments, Inc.	75,000	2.63%	15/5/2024	72,813	0.00%
Paramount Global	75,000	6.88%	30/4/2036	72,793	0.00%
Dallas Area Rapid Transit	75,000	5.02%	1/12/2048	72,780	0.00%
United Parcel Service, Inc.	75,000	4.88%	15/11/2040	72,734	0.00%
Chevron Corp.	100,000	3.08%	11/5/2050	72,726	0.00%
Vontier Corp.	100,000	2.95%	1/4/2031	72,715	0.00%
Energy Transfer LP	75,000	5.25%	15/4/2029	72,713	0.00%
Verisk Analytics, Inc.	105,000	3.63%	15/5/2050	72,700	0.00%
Thomas Jefferson University	100,000	3.85%	1/11/2057	72,693	0.00%
Discover Financial Services	75,000	4.50%	30/1/2026	72,676	0.00%
UBS Commercial Mortgage Trust 2017^	81,000	3.84%	15/10/2050	72,664	0.00%
UBS4 Commercial Mortgage Trust 2014	75,000	3.69%	10/8/2047	72,637	0.00%
Delta Air Lines 2019-1 Class AA Pass Through Trust	75,000	3.20%	25/4/2024	72,610	0.00%
Port Authority of New York & New Jersey	75,000	4.96%	1/8/2046	72,608	0.00%
Boeing Co.	75,000	2.80%	1/3/2024	72,589	0.00%
Alexandria Real Estate Equities, Inc.	75,000	3.45%	30/4/2025	72,577	0.00%
Apollo Management Holdings LP	75,000	4.00%	30/5/2024	72,567	0.00%
Trans-Allegheny Interstate Line Co.	75,000	3.85%	1/6/2025	72,518	0.00%
Constellation Brands, Inc.	75,000	4.65%	15/11/2028	72,511	0.00%
Massachusetts Institute of Technology	100,000	3.89%	1/7/2116	72,472	0.00%
Appalachian Power Co.	75,000	3.40%	1/6/2025	72,471	0.00%
Federal National Mortgage Association^	77,559	2.51%	25/9/2026	72,446	0.00%
Chevron USA, Inc.	75,000	3.85%	15/1/2028	72,417	0.00%
Energy Texas, Inc.	100,000	3.55%	30/9/2049	72,299	0.00%
Best Buy Co., Inc.	75,000	4.45%	1/10/2028	72,267	0.00%
Ochsner LSU Health System of North Louisiana	100,000	2.51%	15/5/2031	72,259	0.00%
NRG Energy, Inc.	75,000	3.75%	15/6/2024	72,228	0.00%
Avnet, Inc.	75,000	4.63%	15/4/2026	72,155	0.00%
PC1 Commercial Mortgage Trust 2015	75,000	3.90%	10/7/2050	72,111	0.00%
Dow Chemical Co.	100,000	3.60%	15/11/2050	72,091	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	75,000	3.53%	15/12/2047	72,068	0.00%
San Diego Gas & Electric Co.	100,000	3.32%	15/4/2050	71,851	0.00%
MPLX LP	90,000	4.70%	15/4/2048	71,800	0.00%
Mutual of Omaha Insurance Co.^	75,000	4.30%	15/7/2054	71,753	0.00%
Louisville Gas & Electric Co.	75,000	3.30%	1/10/2025	71,741	0.00%
Advocate Health & Hospitals Corp.	100,000	3.39%	15/10/2049	71,694	0.00%

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American Airlines 2015-2 Class AA Pass Through Trust	79,591	3.60%	22/9/2027	71,685	0.00%
DC1 Commercial Mortgage Trust 2015	75,000	3.35%	10/2/2048	71,629	0.00%
American Financial Group, Inc.	90,000	4.50%	15/6/2047	71,622	0.00%
Memorial Health Services	100,000	3.45%	1/11/2049	71,567	0.00%
Northwestern University	75,000	4.64%	1/12/2044	71,555	0.00%
Berkshire Hathaway Energy Co.	75,000	5.15%	15/11/2043	71,526	0.00%
CSAIL 2015-C4 Commercial Mortgage Trust	75,000	3.81%	15/11/2048	71,506	0.00%
Mayo Clinic	85,000	4.13%	15/11/2052	71,466	0.00%
Lockheed Martin Corp.	75,000	4.50%	15/5/2036	71,449	0.00%
STERIS Irish FinCo UnLtd Co.	100,000	3.75%	15/3/2051	71,439	0.00%
Williams Cos, Inc.	75,000	5.80%	15/11/2043	71,420	0.00%
Interstate Power & Light Co.	75,000	4.10%	26/9/2028	71,394	0.00%
Federal Home Loan Mortgage Corp.^	75,000	3.30%	25/11/2027	71,354	0.00%
Wells Fargo & Co.	75,000	5.95%	15/12/2036	71,350	0.00%
Zoetis, Inc.	75,000	3.90%	20/8/2028	71,302	0.00%
University of Michigan	100,000	2.44%	1/4/2040	71,286	0.00%
Brixmor Operating Partnership LP	75,000	4.13%	15/6/2026	71,282	0.00%
International Flavors & Fragrances, Inc.	100,000	3.27%	15/11/2040	71,275	0.00%
CHRISTUS Health	75,000	4.34%	1/7/2028	71,270	0.00%
Unum Group	100,000	4.50%	15/12/2049	71,227	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	75,000	3.64%	15/10/2048	71,214	0.00%
Marvell Technology, Inc.	75,000	4.88%	22/6/2028	71,210	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	88,452	2.70%	1/5/2032	71,186	0.00%
New York City Transitional Finance Authority Future Tax Secured Revenue	70,000	5.57%	1/11/2038	71,157	0.00%
IPALCO Enterprises, Inc.	80,000	4.25%	1/5/2030	71,115	0.00%
Estee Lauder Cos, Inc.	75,000	3.15%	15/3/2027	71,064	0.00%
Virginia Electric & Power Co.	75,000	3.50%	15/3/2027	71,043	0.00%
Consumers Energy Co.	125,000	2.50%	1/5/2060	71,026	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	86,588	2.75%	15/5/2032	71,010	0.00%
Laboratory Corp. of America Holdings	75,000	2.30%	1/12/2024	70,988	0.00%
CD 2018-CD7 Mortgage Trust	75,000	4.28%	15/8/2051	70,967	0.00%
Apollo Management Holdings LP	75,000	4.40%	27/5/2026	70,842	0.00%
SSM Health Care Corp.	75,000	3.82%	1/6/2027	70,814	0.00%
Commonwealth of Massachusetts	105,000	2.90%	1/9/2049	70,771	0.00%
Fox Corp.	80,000	3.50%	8/4/2030	70,746	0.00%
New York State Electric & Gas Corp.	75,000	3.25%	1/12/2026	70,746	0.00%
Stanley Black & Decker, Inc.	75,000	5.20%	1/9/2040	70,720	0.00%
PG&E Energy Recovery Funding LLC	100,000	2.82%	15/7/2046	70,703	0.00%
Federal Realty Investment Trust	90,000	4.50%	1/12/2044	70,667	0.00%
Benchmark 2018-B2 Mortgage Trust^	75,000	3.88%	15/2/2051	70,661	0.00%
Costco Wholesale Corp.	75,000	3.00%	18/5/2027	70,620	0.00%
United Parcel Service, Inc.	75,000	3.05%	15/11/2027	70,560	0.00%
University of Chicago	100,000	3.00%	1/10/2052	70,540	0.00%
Dallas Convention Center Hotel Development Corp.	65,000	7.09%	1/1/2042	70,531	0.00%
Analog Devices, Inc.	75,000	3.45%	15/6/2027	70,518	0.00%
Boeing Co.	75,000	3.10%	1/5/2026	70,512	0.00%
Toyota Motor Credit Corp.	75,000	3.65%	8/1/2029	70,499	0.00%
Johnson Controls International plc	85,000	4.50%	15/2/2047	70,445	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	75,000	4.20%	1/4/2027	70,426	0.00%
Dominion Energy, Inc.^	75,000	5.75%	1/10/2054	70,418	0.00%
Walmart, Inc.	70,000	5.00%	25/10/2040	70,387	0.00%
Federal National Mortgage Association^	75,764	2.47%	25/12/2026	70,356	0.00%
State of California	75,000	3.50%	1/4/2028	70,345	0.00%
Oklahoma Gas & Electric Co.	75,000	3.80%	15/8/2028	70,336	0.00%
Metropolitan Edison Co.	75,000	4.30%	15/1/2029	70,255	0.00%
Citigroup Commercial Mortgage Trust 2018	75,000	4.01%	10/3/2051	70,236	0.00%
Autodesk, Inc.	75,000	3.50%	15/6/2027	70,232	0.00%
Duke Energy Corp.	100,000	3.50%	15/6/2051	70,199	0.00%
TWDC Enterprises 18 Corp.	100,000	3.00%	30/7/2046	70,195	0.00%
S&P Global, Inc.	75,000	2.95%	22/1/2027	70,165	0.00%
KLA Corp.	75,000	5.00%	15/3/2049	70,150	0.00%
Arthur J Gallagher & Co.	100,000	3.50%	20/5/2051	70,040	0.00%
Verisk Analytics, Inc.	75,000	4.13%	15/3/2029	69,970	0.00%
Carlisle Cos, Inc.	75,000	3.75%	1/12/2027	69,966	0.00%
Boeing Co.	75,000	2.60%	30/10/2025	69,929	0.00%
Commonwealth Financing Authority	100,000	2.99%	1/6/2042	69,922	0.00%
RPM International, Inc.	75,000	3.75%	15/3/2027	69,922	0.00%
Eergy Kansas Central, Inc.	75,000	3.10%	1/4/2027	69,917	0.00%
Public Storage	75,000	3.09%	15/9/2027	69,905	0.00%
Consumers Energy Co.	100,000	3.10%	15/8/2050	69,893	0.00%

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Port of Morrow OR	100,000	2.54%	1/9/2040	69,892	0.00%
RenaissanceRe Finance, Inc.	75,000	3.45%	1/7/2027	69,867	0.00%
Federal Home Loan Mortgage Corp.	75,000	3.79%	25/1/2034	69,832	0.00%
OhioHealth Corp.	100,000	3.04%	15/11/2050	69,785	0.00%
Camden Property Trust	100,000	3.35%	1/11/2049	69,615	0.00%
Banner Health	100,000	3.18%	1/1/2050	69,585	0.00%
San Diego Gas & Electric Co.	75,000	2.50%	15/5/2026	69,545	0.00%
Lazard Group LLC	75,000	4.50%	19/9/2028	69,451	0.00%
Sabal Trail Transmission LLC	75,000	4.25%	1/5/2028	69,448	0.00%
3M Co.	75,000	2.88%	15/10/2027	69,402	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	75,000	6.83%	23/10/2055	69,398	0.00%
Hormel Foods Corp.	100,000	3.05%	3/6/2051	69,335	0.00%
Oregon State University	100,000	3.42%	1/3/2060	69,241	0.00%
Brooklyn Union Gas Co.	90,000	4.49%	4/3/2049	69,180	0.00%
Hill City Funding Trust	100,000	4.05%	15/8/2041	69,175	0.00%
Cisco Systems, Inc.	71,000	3.50%	15/6/2025	69,108	0.00%
Loews Corp.	85,000	4.13%	15/5/2043	69,036	0.00%
Cargill, Inc.	100,000	3.13%	25/5/2051	68,967	0.00%
UDR, Inc.	75,000	2.95%	1/9/2026	68,942	0.00%
Hyatt Hotels Corp.	75,000	4.38%	15/9/2028	68,940	0.00%
Commonwealth of Massachusetts	100,000	2.51%	1/7/2041	68,860	0.00%
President & Fellows of Harvard College	90,000	3.15%	15/7/2046	68,822	0.00%
Wisconsin Power & Light Co.	75,000	3.95%	1/9/2032	68,719	0.00%
KKR Group Finance Co. II LLC	75,000	5.50%	1/2/2043	68,698	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	75,000	3.28%	15/11/2052	68,661	0.00%
PECO Energy Co.	100,000	3.00%	15/9/2049	68,641	0.00%
General Motors Financial Co., Inc.	75,000	3.85%	5/1/2028	68,606	0.00%
American Honda Finance Corp.	75,000	2.30%	9/9/2026	68,567	0.00%
Cleveland Electric Illuminating Co.	75,000	3.50%	1/4/2028	68,553	0.00%
Smithfield Foods, Inc.	75,000	5.20%	1/4/2029	68,548	0.00%
Tanger Properties LP	75,000	3.13%	1/9/2026	68,512	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	75,000	4.43%	1/2/2042	68,396	0.00%
Kirby Corp.	75,000	4.20%	1/3/2028	68,353	0.00%
Applied Materials, Inc.	100,000	2.75%	1/6/2050	68,295	0.00%
Northern Trust Corp.^	75,000	3.38%	8/5/2032	68,284	0.00%
Ameriprise Financial, Inc.	70,000	3.70%	15/10/2024	68,234	0.00%
Goodman US Finance Five LLC	75,000	4.63%	4/5/2032	68,197	0.00%
Kilroy Realty LP	75,000	4.75%	15/12/2028	68,178	0.00%
Sutter Health	75,000	1.32%	15/8/2025	68,167	0.00%
Federal National Mortgage Association^	72,497	2.76%	25/2/2027	68,133	0.00%
Allegion US Holding Co., Inc.	75,000	3.55%	1/10/2027	68,046	0.00%
Arizona Public Service Co.	75,000	2.95%	15/9/2027	68,011	0.00%
Diamondback Energy, Inc.	70,000	6.25%	15/3/2053	67,985	0.00%
Tri-State Generation & Transmission Association, Inc.	75,000	6.00%	15/6/2040	67,958	0.00%
LYB International Finance III LLC	76,000	1.25%	1/10/2025	67,939	0.00%
EPR Properties	80,000	4.95%	15/4/2028	67,933	0.00%
Brighthouse Financial, Inc.	92,000	4.70%	22/6/2047	67,804	0.00%
Essex Portfolio LP	80,000	3.00%	15/1/2030	67,636	0.00%
Apple, Inc.	75,000	0.55%	20/8/2025	67,622	0.00%
Berkshire Hathaway Finance Corp.	75,000	4.30%	15/5/2043	67,616	0.00%
CGMS Commercial Mortgage Trust 2017^	75,000	3.71%	15/8/2050	67,595	0.00%
Burlington Northern Santa Fe LLC	75,000	4.40%	15/3/2042	67,584	0.00%
Metropolitan Government of Nashville & Davidson County Convention Center Auth	60,000	6.73%	1/7/2043	67,510	0.00%
Mount Sinai Hospitals Group, Inc.	100,000	3.39%	1/7/2050	67,496	0.00%
Parker-Hannifin Corp.	75,000	4.20%	21/11/2034	67,428	0.00%
Crown Castle, Inc.	75,000	5.20%	15/2/2049	67,400	0.00%
UnitedHealth Group, Inc.	75,000	4.38%	15/3/2042	67,392	0.00%
Unum Group	75,000	5.75%	15/8/2042	67,385	0.00%
Duke University	100,000	2.83%	1/10/2055	67,368	0.00%
University of California	100,000	3.07%	15/5/2051	67,210	0.00%
Boeing Co.	100,000	3.95%	1/8/2059	67,125	0.00%
AbbVie, Inc.	75,000	4.63%	1/10/2042	67,066	0.00%
STORE Capital Corp.	75,000	4.63%	15/3/2029	67,010	0.00%
UBS-Barclays Commercial Mortgage Trust 2013	67,406	3.24%	10/4/2046	66,992	0.00%
Santa Clara Valley Transportation Authority	65,000	5.88%	1/4/2032	66,956	0.00%
Exxon Mobil Corp.	85,000	3.57%	6/3/2045	66,933	0.00%
Cigna Corp.	75,000	1.25%	15/3/2026	66,848	0.00%
Dominion Energy South Carolina, Inc.	75,000	4.60%	15/6/2043	66,846	0.00%
Healthpeak Properties, Inc.	75,000	3.50%	15/7/2029	66,718	0.00%

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Owens Corning	75,000	3.88%	1/6/2030	66,716	0.00%
Georgia Power Co.	70,000	2.20%	15/9/2024	66,715	0.00%
Consumers Energy Co.	80,000	4.05%	15/5/2048	66,696	0.00%
Norfolk Southern Corp.	100,000	3.16%	15/5/2055	66,601	0.00%
Entergy Corp.	90,000	3.75%	15/6/2050	66,594	0.00%
Memorial Sloan-Kettering Cancer Center	100,000	2.96%	1/1/2050	66,545	0.00%
WFRBS Commercial Mortgage Trust 2013	67,000	3.00%	15/5/2045	66,535	0.00%
Guardian Life Insurance Co. of America	100,000	3.70%	22/1/2070	66,485	0.00%
Cox Communications, Inc.	69,000	3.15%	15/8/2024	66,429	0.00%
Altria Group, Inc.	100,000	3.40%	4/2/2041	66,357	0.00%
Southern California Edison Co.	75,000	4.88%	1/3/2049	66,274	0.00%
Virginia Electric & Power Co.	100,000	2.95%	15/11/2051	66,267	0.00%
Federal National Mortgage Association	68,380	2.72%	25/10/2024	66,228	0.00%
Sales Tax Securitization Corp.	75,000	4.79%	1/1/2048	66,200	0.00%
Federal National Mortgage Association^	69,660	3.09%	25/4/2027	66,158	0.00%
Southwestern Electric Power Co.	100,000	3.25%	1/11/2051	66,122	0.00%
Federal National Mortgage Association^	71,037	2.55%	25/12/2026	66,113	0.00%
Duke Energy Ohio, Inc.	80,000	4.30%	1/2/2049	65,924	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	77,247	2.88%	7/10/2028	65,828	0.00%
Alexandria Real Estate Equities, Inc.	70,000	3.95%	15/1/2028	65,756	0.00%
Assured Guaranty US Holdings, Inc.	66,000	5.00%	1/7/2024	65,709	0.00%
AmFam Holdings, Inc.	100,000	3.83%	11/3/2051	65,682	0.00%
Owl Rock Capital Corp.	75,000	3.40%	15/7/2026	65,668	0.00%
Southwestern Public Service Co.	75,000	4.50%	15/8/2041	65,601	0.00%
Hershey Co.	100,000	2.65%	1/6/2050	65,578	0.00%
Rady Children's Hospital-San Diego	100,000	3.15%	15/8/2051	65,479	0.00%
Ovintiv, Inc.	65,000	6.63%	15/8/2037	65,457	0.00%
San Jose Redevelopment Agency Successor Agency	75,000	3.38%	1/8/2034	65,442	0.00%
CenterPoint Energy Resources Corp.	65,000	5.85%	15/1/2041	65,381	0.00%
El Paso Electric Co.	75,000	5.00%	1/12/2044	65,375	0.00%
Massachusetts Institute of Technology	75,000	4.68%	1/7/2114	65,159	0.00%
Dominion Energy, Inc.	75,000	4.85%	15/8/2052	65,137	0.00%
PeaceHealth Obligated Group	100,000	3.22%	15/11/2050	65,126	0.00%
LYB International Finance III LLC	100,000	3.80%	1/10/2060	65,039	0.00%
University of Southern California	110,000	3.23%	1/10/2120	65,018	0.00%
Warnermedia Holdings, Inc.	75,000	4.05%	15/3/2029	65,003	0.00%
Boeing Co.	100,000	3.38%	15/6/2046	64,885	0.00%
Nasdaq, Inc.	100,000	2.50%	21/12/2040	64,875	0.00%
Texas Eastern Transmission LP	80,000	4.15%	15/1/2048	64,843	0.00%
NiSource, Inc.	85,000	1.70%	15/2/2031	64,735	0.00%
Allegion plc	75,000	3.50%	1/10/2029	64,647	0.00%
University of Minnesota	75,000	4.05%	1/4/2052	64,616	0.00%
Camden Property Trust	75,000	2.80%	15/5/2030	64,585	0.00%
Public Service Co. of Colorado	100,000	2.70%	15/1/2051	64,501	0.00%
Discovery Communications LLC	80,000	5.00%	20/9/2037	64,493	0.00%
Yale University	100,000	2.40%	15/4/2050	64,468	0.00%
Vulcan Materials Co.	75,000	4.70%	1/3/2048	64,435	0.00%
Sabal Trail Transmission LLC	75,000	4.83%	1/5/2048	64,346	0.00%
Regency Centers LP	80,000	4.65%	15/3/2049	64,288	0.00%
State of Oregon Department of Transportation	60,000	5.83%	15/11/2034	64,266	0.00%
Norfolk Southern Corp.	75,000	4.45%	15/6/2045	64,235	0.00%
Children's Hospital of Philadelphia	100,000	2.70%	1/7/2050	64,228	0.00%
Consolidated Edison Co. of New York, Inc.	75,000	4.50%	1/12/2045	64,192	0.00%
Federal Home Loan Mortgage Corp.	73,742	1.71%	25/7/2028	64,076	0.00%
California Institute of Technology	100,000	3.65%	1/9/2119	63,896	0.00%
San Diego County Regional Transportation Commission	60,000	5.91%	1/4/2048	63,806	0.00%
CSX Corp.	75,000	4.50%	1/8/2054	63,772	0.00%
Crown Castle, Inc.	75,000	4.75%	15/5/2047	63,703	0.00%
BrightHouse Financial, Inc.	100,000	3.85%	22/12/2051	63,529	0.00%
Arthur J Gallagher & Co.	100,000	3.05%	9/3/2052	63,500	0.00%
Maryland State Transportation Authority	60,000	5.89%	1/7/2043	63,478	0.00%
KKR Group Finance Co. X LLC	100,000	3.25%	15/12/2051	63,456	0.00%
Federal National Mortgage Association^	65,505	2.90%	25/1/2025	63,415	0.00%
Equinix, Inc.	100,000	3.00%	15/7/2050	63,359	0.00%
Morgan Stanley Domestic Holdings, Inc.	65,000	4.50%	20/6/2028	63,304	0.00%
Boardwalk Pipelines LP	64,000	4.95%	15/12/2024	63,289	0.00%
Willis-Knighton Medical Center	100,000	3.07%	1/3/2051	63,159	0.00%
Chubb INA Holdings, Inc.	75,000	4.15%	13/3/2043	63,124	0.00%
Duke Energy Progress LLC	75,000	4.10%	15/5/2042	63,118	0.00%
San Diego Gas & Electric Co.	75,000	4.15%	15/5/2048	63,069	0.00%
VMware, Inc.	65,000	4.65%	15/5/2027	62,796	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo Commercial Mortgage Trust 2017	68,000	3.45%	15/7/2050	62,731	0.00%
Connecticut Light & Power Co.	75,000	4.15%	1/6/2045	62,691	0.00%
President & Fellows of Harvard College	75,000	3.75%	15/11/2052	62,612	0.00%
JobsOhio Beverage System	65,000	4.53%	1/1/2035	62,582	0.00%
Carlyle Finance LLC	70,000	5.65%	15/9/2048	62,549	0.00%
Equinix, Inc.	100,000	2.95%	15/9/2051	62,531	0.00%
Methodist Hospital	100,000	2.71%	1/12/2050	62,407	0.00%
Wells Fargo Commercial Mortgage Trust 2017^	69,000	3.67%	15/7/2050	62,406	0.00%
Cummins, Inc.	100,000	2.60%	1/9/2050	62,397	0.00%
EPR Properties	80,000	3.75%	15/8/2029	62,344	0.00%
Regeneron Pharmaceuticals, Inc.	100,000	2.80%	15/9/2050	62,329	0.00%
Micron Technology, Inc.	100,000	3.48%	1/11/2051	62,293	0.00%
AvalonBay Communities, Inc.	75,000	2.30%	1/3/2030	62,227	0.00%
Franklin Resources, Inc.	100,000	2.95%	12/8/2051	62,190	0.00%
Jabil, Inc.	75,000	3.00%	15/1/2031	62,038	0.00%
American Water Capital Corp.	75,000	4.15%	1/6/2049	61,982	0.00%
National Retail Properties, Inc.	100,000	3.10%	15/4/2050	61,979	0.00%
Northern States Power Co.	90,000	2.90%	1/3/2050	61,949	0.00%
United Airlines 2014-1 Class A Pass Through Trust	67,694	4.00%	11/4/2026	61,863	0.00%
Norfolk Southern Corp.	75,000	3.95%	1/10/2042	61,768	0.00%
Welltower, Inc.	75,000	4.95%	1/9/2048	61,743	0.00%
Wells Fargo Commercial Mortgage Trust 2015	65,000	3.18%	15/4/2050	61,690	0.00%
AHS Hospital Corp.	100,000	2.78%	1/7/2051	61,669	0.00%
University of California	75,000	4.77%	15/5/2115	61,653	0.00%
Aetna, Inc.	75,000	4.13%	15/11/2042	61,573	0.00%
Wisconsin Electric Power Co.	75,000	4.30%	15/10/2048	61,552	0.00%
Beth Israel Lahey Health, Inc.	100,000	3.08%	1/7/2051	61,489	0.00%
Puget Sound Energy, Inc.	75,000	4.22%	15/6/2048	61,409	0.00%
Southern Natural Gas Co. LLC	75,000	4.80%	15/3/2047	61,275	0.00%
Halliburton Co.	63,000	3.80%	15/11/2025	61,269	0.00%
Southwest Gas Corp.	100,000	3.18%	15/8/2051	61,091	0.00%
NorthWestern Corp.	75,000	4.18%	15/11/2044	60,969	0.00%
Stanley Black & Decker, Inc.	100,000	2.75%	15/11/2050	60,930	0.00%
Public Service Co. of Colorado	85,000	3.20%	1/3/2050	60,919	0.00%
RWJ Barnabas Health, Inc.	75,000	3.95%	1/7/2046	60,818	0.00%
State of Wisconsin	60,000	5.70%	1/5/2026	60,798	0.00%
Kansas Development Finance Authority	65,000	4.93%	15/4/2045	60,779	0.00%
Becton Dickinson & Co.	79,000	3.79%	20/5/2050	60,745	0.00%
Children's Hospital Corp.	100,000	2.59%	1/2/2050	60,735	0.00%
Delmarva Power & Light Co.	75,000	4.15%	15/5/2045	60,694	0.00%
Blackstone Holdings Finance Co. LLC	75,000	4.45%	15/7/2045	60,681	0.00%
Ameren Illinois Co.	65,000	3.85%	1/9/2032	60,506	0.00%
Norfolk Southern Corp.	75,000	4.05%	15/8/2052	60,392	0.00%
Verizon Communications, Inc.	75,000	4.13%	15/8/2046	60,326	0.00%
Energy Transfer LP	65,000	6.13%	15/12/2045	60,275	0.00%
American Municipal Power, Inc.	50,000	7.83%	15/2/2041	60,232	0.00%
CVS Health Corp.	75,000	4.25%	1/4/2050	60,219	0.00%
S&P Global, Inc.	70,000	2.50%	1/12/2029	59,882	0.00%
Alleghany Corp.	65,000	4.90%	15/9/2044	59,865	0.00%
Electronic Arts, Inc.	60,000	4.80%	1/3/2026	59,784	0.00%
Public Service Co. of Colorado	75,000	1.88%	15/6/2031	59,714	0.00%
Air Lease Corp.	70,000	3.25%	1/10/2029	59,581	0.00%
Alameda County Joint Powers Authority	50,000	7.05%	1/12/2044	59,460	0.00%
PayPal Holdings, Inc.	65,000	5.25%	1/6/2062	59,405	0.00%
Boeing Co.	62,000	2.85%	30/10/2024	59,340	0.00%
Alphabet, Inc.	100,000	2.05%	15/8/2050	59,331	0.00%
Discovery Communications LLC	80,000	4.88%	1/4/2043	59,329	0.00%
Dell, Inc.	60,000	6.50%	15/4/2038	59,250	0.00%
Ford Foundation	100,000	2.82%	1/6/2070	59,210	0.00%
Orlando Health Obligated Group	75,000	4.09%	1/10/2048	59,207	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	100,000	3.95%	30/6/2062	59,079	0.00%
Sempra Energy^	75,000	4.13%	1/4/2052	59,059	0.00%
Washington University	75,000	4.35%	15/4/2122	59,057	0.00%
County of Cook IL	55,000	6.23%	15/11/2034	59,003	0.00%
Potomac Electric Power Co.	60,000	3.60%	15/3/2024	58,972	0.00%
State of Utah	60,000	3.54%	1/7/2025	58,946	0.00%
Trane Technologies Luxembourg Finance SA	70,000	4.65%	1/11/2044	58,889	0.00%
Permanent University Fund - University of Texas System	75,000	3.38%	1/7/2047	58,847	0.00%
Duquesne Light Holdings, Inc.	75,000	2.78%	7/1/2032	58,748	0.00%
FedEx Corp.	75,000	4.10%	15/4/2043	58,506	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Los Angeles Department of Water & Power	55,000	5.72%	1/7/2039	58,498	0.00%
Sabal Trail Transmission LLC	65,000	4.68%	1/5/2038	58,457	0.00%
Commonwealth Edison Co.	75,000	3.70%	1/3/2045	58,426	0.00%
Fortive Corp.	75,000	4.30%	15/6/2046	58,279	0.00%
Dartmouth-Hitchcock Health	75,000	4.18%	1/8/2048	58,184	0.00%
American University	75,000	3.67%	1/4/2049	58,040	0.00%
Boston Scientific Corp.	50,000	7.38%	15/1/2040	58,011	0.00%
KLA Corp.	58,000	4.65%	1/11/2024	57,900	0.00%
Enterprise Products Operating LLC^	75,000	5.38%	15/2/2078	57,784	0.00%
Morgan Stanley Capital I Trust 2016	65,000	3.28%	15/11/2049	57,736	0.00%
New Jersey Transportation Trust Fund Authority	70,000	4.08%	15/6/2039	57,717	0.00%
PECO Energy Co.	70,000	3.90%	1/3/2048	57,647	0.00%
Pacific Gas & Electric Co.	85,000	4.00%	1/12/2046	57,631	0.00%
Aetna, Inc.	65,000	4.75%	15/3/2044	57,500	0.00%
Federal National Mortgage Association	58,158	2.50%	25/9/2026	57,423	0.00%
Lubrizol Corp.	50,000	6.50%	1/10/2034	57,261	0.00%
Northwell Healthcare, Inc.	75,000	3.98%	1/11/2046	57,229	0.00%
Wisconsin Public Service Corp.	75,000	3.67%	1/12/2042	57,095	0.00%
Alexandria Real Estate Equities, Inc.	75,000	4.00%	1/2/2050	57,068	0.00%
Central Puget Sound Regional Transit Authority	55,000	5.49%	1/11/2039	56,934	0.00%
British Airways 2013-1 Class A Pass Through Trust	57,572	4.63%	20/6/2024	56,423	0.00%
Oklahoma Gas & Electric Co.	75,000	3.85%	15/8/2047	56,421	0.00%
Archer-Daniels-Midland Co.	55,000	5.38%	15/9/2035	56,348	0.00%
RPM International, Inc.	75,000	4.25%	15/1/2048	56,265	0.00%
American Airlines 2016-3 Class AA Pass Through Trust	64,994	3.00%	15/10/2028	56,222	0.00%
CenterPoint Energy Houston Electric LLC	50,000	6.95%	15/3/2033	56,167	0.00%
Enterprise Products Operating LLC	65,000	4.80%	1/2/2049	56,160	0.00%
Brooklyn Union Gas Co.	75,000	4.27%	15/3/2048	56,111	0.00%
MDC Holdings, Inc.	100,000	3.97%	6/8/2061	56,064	0.00%
Valmont Industries, Inc.	65,000	5.00%	1/10/2044	56,005	0.00%
Nationwide Mutual Insurance Co.	50,000	7.88%	1/4/2033	55,925	0.00%
NVIDIA Corp.	75,000	3.70%	1/4/2060	55,833	0.00%
Broadcom, Inc.	80,000	3.75%	15/2/2051	55,810	0.00%
Hershey Co.	75,000	3.38%	15/8/2046	55,807	0.00%
Mount Sinai Hospitals Group, Inc.	75,000	3.74%	1/7/2049	55,796	0.00%
Chicago O'Hare International Airport	50,000	6.40%	1/1/2040	55,709	0.00%
Michigan State University	75,000	4.17%	15/8/2122	55,399	0.00%
United Airlines 2014-2 Class A Pass Through Trust	60,793	3.75%	3/9/2026	55,377	0.00%
Pennsylvania Turnpike Commission	55,000	5.51%	1/12/2045	55,304	0.00%
DTE Energy Co.	60,000	2.85%	1/10/2026	55,290	0.00%
Massachusetts Mutual Life Insurance Co.	90,000	3.20%	1/12/2061	55,227	0.00%
Walt Disney Co.	50,000	6.55%	15/3/2033	55,216	0.00%
Smithfield Foods, Inc.	60,000	4.25%	1/2/2027	55,186	0.00%
DTE Electric Co.	65,000	2.63%	1/3/2031	55,145	0.00%
Guardian Life Insurance Co. of America	65,000	4.88%	19/6/2064	55,074	0.00%
Kinder Morgan Energy Partners LP	50,000	7.50%	15/11/2040	54,972	0.00%
Banner Health	75,000	2.91%	1/1/2042	54,849	0.00%
Washington Gas Light Co.	75,000	3.65%	15/9/2049	54,844	0.00%
Abbott Laboratories	50,000	6.00%	1/4/2039	54,842	0.00%
City of New York NY	50,000	6.27%	1/12/2037	54,654	0.00%
Ohio State University	65,000	4.80%	1/6/2111	54,620	0.00%
Georgetown University	85,000	2.94%	1/4/2050	54,558	0.00%
Boston Scientific Corp.	50,000	6.75%	15/11/2035	54,543	0.00%
Progress Energy, Inc.	50,000	7.00%	30/10/2031	54,501	0.00%
State of Louisiana Gasoline & Fuels Tax Revenue	75,000	2.95%	1/5/2041	54,429	0.00%
KLA Corp.	75,000	3.30%	1/3/2050	54,374	0.00%
Norfolk Southern Corp.	55,000	3.85%	15/1/2024	54,318	0.00%
Indiana Finance Authority	75,000	3.05%	1/1/2051	54,277	0.00%
Burlington Northern Santa Fe LLC	50,000	6.20%	15/8/2036	54,276	0.00%
Owens Corning	55,000	4.20%	1/12/2024	54,181	0.00%
Alabama Power Co.	75,000	3.45%	1/10/2049	54,177	0.00%
Munich Re America Corp.	50,000	7.45%	15/12/2026	54,041	0.00%
Realty Income Corp.	75,000	1.80%	15/3/2033	53,955	0.00%
Target Corp.	55,000	3.50%	1/7/2024	53,918	0.00%
Regional Transportation District Sales Tax Revenue	50,000	5.84%	1/11/2050	53,843	0.00%
Ohio Edison Co.	50,000	6.88%	15/7/2036	53,840	0.00%
American International Group, Inc.	60,000	4.70%	10/7/2035	53,765	0.00%
Equitable Holdings, Inc.	50,000	7.00%	1/4/2028	53,656	0.00%
CD 2017-CD3 Mortgage Trust	59,000	3.83%	10/2/2050	53,631	0.00%
Nevada Power Co.	50,000	5.90%	1/5/2053	53,552	0.00%
International Business Machines Corp.	50,000	6.50%	15/1/2028	53,517	0.00%

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Oncor Electric Delivery Co. LLC	55,000	4.95%	15/9/2052	53,497	0.00%
Snap-on, Inc.	75,000	3.10%	1/5/2050	53,448	0.00%
Idaho Power Co.	65,000	4.20%	1/3/2048	53,418	0.00%
Voya Financial, Inc.^	70,000	4.70%	23/1/2048	53,381	0.00%
JPMBB Commercial Mortgage Securities Trust 2013^	54,000	4.05%	15/7/2045	53,368	0.00%
Cincinnati Financial Corp.	50,000	6.92%	15/5/2028	53,277	0.00%
Baptist Healthcare System Obligated Group	75,000	3.54%	15/8/2050	53,275	0.00%
Allegheny Corp.	75,000	3.25%	15/8/2051	53,184	0.00%
UnitedHealth Group, Inc.	50,000	5.95%	15/2/2041	53,049	0.00%
Kentucky Utilities Co.	75,000	3.30%	1/6/2050	53,048	0.00%
Brown University	75,000	2.92%	1/9/2050	52,994	0.00%
Republic Services, Inc.	50,000	6.20%	1/3/2040	52,924	0.00%
Wisconsin Power & Light Co.	50,000	6.38%	15/8/2037	52,890	0.00%
GS Mortgage Securities Trust 2017	57,199	3.43%	10/5/2050	52,790	0.00%
Teachers Insurance & Annuity Association of America	48,000	6.85%	16/12/2039	52,769	0.00%
Dallas County Hospital District	50,000	5.62%	15/8/2044	52,628	0.00%
KeyBank NA	50,000	6.95%	1/2/2028	52,551	0.00%
San Joaquin Hills Transportation Corridor Agency	75,000	3.49%	15/1/2050	52,394	0.00%
Leggett & Platt, Inc.	75,000	3.50%	15/11/2051	52,324	0.00%
Pacific LifeCorp	58,000	5.13%	30/1/2043	52,249	0.00%
Target Corp.	47,000	6.50%	15/10/2037	52,155	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	75,000	3.20%	1/6/2050	52,120	0.00%
Federal National Mortgage Association^	52,168	3.33%	25/10/2023	51,861	0.00%
American Honda Finance Corp.	60,000	2.00%	24/3/2028	51,832	0.00%
Northern Natural Gas Co.	65,000	4.30%	15/1/2049	51,768	0.00%
Prudential Financial, Inc.	50,000	6.20%	15/11/2040	51,726	0.00%
EQT Corp.	55,000	5.00%	15/1/2029	51,683	0.00%
Boeing Co.	50,000	6.63%	15/2/2038	51,657	0.00%
Cleveland Clinic Foundation	60,000	4.86%	1/1/2114	51,531	0.00%
Cincinnati Financial Corp.	50,000	6.13%	1/11/2034	51,467	0.00%
MetLife, Inc.	50,000	5.88%	6/2/2041	51,459	0.00%
New York State Urban Development Corp.	50,000	5.77%	15/3/2039	51,401	0.00%
Wells Fargo Commercial Mortgage Trust 2015	52,897	3.57%	15/9/2058	51,382	0.00%
New York State Dormitory Authority	50,000	5.60%	15/3/2040	51,364	0.00%
Rutgers The State University of New Jersey	50,000	5.67%	1/5/2040	51,330	0.00%
Lazard Group LLC	55,000	4.38%	11/3/2029	50,806	0.00%
Apollo Management Holdings LP	58,000	5.00%	15/3/2048	50,788	0.00%
Baltimore Gas & Electric Co.	55,000	2.40%	15/8/2026	50,753	0.00%
Trustees of the University of Pennsylvania	60,000	4.67%	1/9/2112	50,698	0.00%
Prologis LP	75,000	3.05%	1/3/2050	50,589	0.00%
Dayton Power & Light Co.	65,000	3.95%	15/6/2049	50,557	0.00%
Emory University	75,000	2.97%	1/9/2050	50,411	0.00%
NSTAR Electric Co.	50,000	5.50%	15/3/2040	50,326	0.00%
Cleveland Electric Illuminating Co.	50,000	5.50%	15/8/2024	50,217	0.00%
Ohio Water Development Authority Water Pollution Control Loan Fund	50,000	4.88%	1/12/2034	50,106	0.00%
Bay Area Toll Authority	75,000	3.13%	1/4/2055	50,101	0.00%
State of Washington	50,000	5.14%	1/8/2040	50,043	0.00%
Niagara Mohawk Power Corp.	50,000	5.78%	16/9/2052	50,021	0.00%
NYU Langone Hospitals	75,000	3.38%	1/7/2055	50,006	0.00%
Welltower, Inc.	50,000	6.50%	15/3/2041	49,973	0.00%
Deere & Co.	52,000	2.75%	15/4/2025	49,956	0.00%
WakeMed	75,000	3.29%	1/10/2052	49,733	0.00%
Port Authority of New York & New Jersey	75,000	3.18%	15/7/2060	49,681	0.00%
Cleveland Electric Illuminating Co.	50,000	5.95%	15/12/2036	49,605	0.00%
UBS-Barclays Commercial Mortgage Trust 2013	50,000	3.47%	10/4/2046	49,580	0.00%
Cadence Design Systems, Inc.	50,000	4.38%	15/10/2024	49,523	0.00%
Trustees of Boston University	60,000	4.06%	1/10/2048	49,506	0.00%
Benchmark 2018-B2 Mortgage Trust	49,854	3.66%	15/2/2051	49,503	0.00%
Cox Communications, Inc.	60,000	4.70%	15/12/2042	49,489	0.00%
Trimble, Inc.	50,000	4.75%	1/12/2024	49,470	0.00%
Crown Castle, Inc.	65,000	4.00%	15/11/2049	49,445	0.00%
Federal National Mortgage Association^	50,636	3.02%	25/8/2024	49,415	0.00%
GS Mortgage Securities Trust 2013	50,000	4.27%	10/11/2046	49,386	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2013^	50,000	4.20%	15/8/2046	49,359	0.00%
Wells Fargo & Co.	50,000	3.75%	24/1/2024	49,356	0.00%
Martin Marietta Materials, Inc.	50,000	4.25%	2/7/2024	49,349	0.00%
Johnson & Johnson	50,000	4.85%	15/5/2041	49,316	0.00%
Lam Research Corp.	75,000	3.13%	15/6/2060	49,313	0.00%
Northwestern University	75,000	2.64%	1/12/2050	49,241	0.00%
CCRE13 Commercial Mortgage Trust 2013^	50,000	4.19%	10/11/2046	49,195	0.00%
DTE Electric Co.	50,000	3.65%	15/3/2024	49,173	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.	50,000	5.38%	7/2/2035	49,171	0.00%
Boeing Co.	50,000	1.88%	15/6/2023	49,160	0.00%
American Electric Power Co., Inc.	60,000	2.30%	1/3/2030	49,120	0.00%
Westlake Corp.	65,000	4.38%	15/11/2047	49,094	0.00%
American Financial Group, Inc.	50,000	5.25%	2/4/2030	49,045	0.00%
Los Angeles County Public Works Financing Authority	40,000	7.62%	1/8/2040	49,041	0.00%
Entergy Arkansas LLC	50,000	3.70%	1/6/2024	49,036	0.00%
LC6 Commercial Mortgage Trust 2013^	50,000	4.24%	10/1/2046	48,979	0.00%
US Bancorp	50,000	3.95%	17/11/2025	48,909	0.00%
Spirit Realty LP	55,000	3.20%	15/1/2027	48,886	0.00%
Alexandria Real Estate Equities, Inc.	50,000	4.30%	15/1/2026	48,826	0.00%
XLIT Ltd.	50,000	5.25%	15/12/2043	48,754	0.00%
Norfolk Southern Corp.	60,000	4.10%	15/5/2049	48,712	0.00%
Federal National Mortgage Association^	51,011	2.70%	25/6/2025	48,704	0.00%
Booking Holdings, Inc.	50,000	3.65%	15/3/2025	48,700	0.00%
Dover Corp.	50,000	5.38%	15/10/2035	48,682	0.00%
Federal National Mortgage Association^	50,839	2.92%	25/10/2025	48,624	0.00%
Caterpillar Financial Services Corp.	50,000	2.85%	17/5/2024	48,603	0.00%
State of California	50,000	3.38%	1/4/2025	48,582	0.00%
Citigroup Commercial Mortgage Trust 2014	50,000	3.86%	10/5/2047	48,567	0.00%
Guardian Life Global Funding	50,000	2.90%	6/5/2024	48,554	0.00%
NSTAR Electric Co.	50,000	4.95%	15/9/2052	48,541	0.00%
University of Southern California	50,000	5.25%	1/10/2111	48,534	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	50,000	3.77%	15/8/2047	48,525	0.00%
State of Kansas Department of Transportation	50,000	4.60%	1/9/2035	48,454	0.00%
John Deere Capital Corp.	50,000	2.65%	24/6/2024	48,444	0.00%
Edison International	50,000	3.55%	15/11/2024	48,286	0.00%
Southern California Edison Co.	50,000	5.35%	15/7/2035	48,263	0.00%
Oglethorpe Power Corp.	50,000	5.95%	1/11/2039	48,207	0.00%
Take-Two Interactive Software, Inc.	50,000	3.55%	14/4/2025	48,151	0.00%
Campbell Soup Co.	50,000	3.30%	19/3/2025	48,124	0.00%
KKR Group Finance Co. VII LLC	70,000	3.63%	25/2/2050	48,088	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	50,000	4.45%	29/1/2026	48,071	0.00%
Dover Corp.	50,000	5.38%	1/3/2041	48,061	0.00%
AutoZone, Inc.	50,000	3.25%	15/4/2025	48,033	0.00%
Bay Area Toll Authority	55,000	2.57%	1/4/2031	48,024	0.00%
Comerica Bank^	50,000	5.33%	25/8/2033	48,019	0.00%
SVB Financial Group	50,000	3.50%	29/1/2025	47,989	0.00%
Xcel Energy, Inc.	50,000	3.30%	1/6/2025	47,981	0.00%
W R Berkley Corp.	55,000	4.75%	1/8/2044	47,954	0.00%
GLP Capital LP/GLP Financing II, Inc.	50,000	3.35%	1/9/2024	47,877	0.00%
Nationwide Financial Services, Inc.	50,000	6.75%	15/5/2037	47,873	0.00%
CCRE15 Commercial Mortgage Trust 2014^	50,000	4.67%	10/2/2047	47,853	0.00%
AHS Hospital Corp.	50,000	5.02%	1/7/2045	47,819	0.00%
BGC Partners, Inc.	50,000	3.75%	1/10/2024	47,799	0.00%
L3Harris Technologies, Inc.	50,000	3.85%	15/12/2026	47,774	0.00%
Clorox Co.	50,000	3.90%	15/5/2028	47,759	0.00%
Prologis LP	50,000	4.00%	15/9/2028	47,702	0.00%
GATX Corp.	50,000	3.25%	30/3/2025	47,690	0.00%
Bank of New York Mellon Corp.	50,000	2.10%	24/10/2024	47,681	0.00%
GS Mortgage Securities Trust 2015	50,000	3.76%	10/7/2048	47,672	0.00%
Kroger Co.	50,000	5.40%	15/7/2040	47,665	0.00%
BANK 2018^	50,000	4.26%	15/5/2061	47,662	0.00%
Benchmark 2018-B5 Mortgage Trust	50,000	4.21%	15/7/2051	47,634	0.00%
CenterPoint Energy Resources Corp.	50,000	4.00%	1/4/2028	47,622	0.00%
Dover Corp.	50,000	3.15%	15/11/2025	47,604	0.00%
LC23 Commercial Mortgage Trust 2015	50,000	3.77%	10/10/2048	47,597	0.00%
BBCMS Mortgage Trust 2018	50,000	4.31%	15/12/2051	47,592	0.00%
Hershey Co.	50,000	2.05%	15/11/2024	47,592	0.00%
District of Columbia Water & Sewer Authority	55,000	4.81%	1/10/2114	47,587	0.00%
Avista Corp.	60,000	4.00%	1/4/2052	47,583	0.00%
Darden Restaurants, Inc.	50,000	3.85%	1/5/2027	47,572	0.00%
Hubbell, Inc.	50,000	3.35%	1/3/2026	47,555	0.00%
UBS Commercial Mortgage Trust 2018	50,000	4.33%	15/10/2051	47,548	0.00%
Oshkosh Corp.	50,000	4.60%	15/5/2028	47,513	0.00%
Prologis LP	50,000	3.25%	30/6/2026	47,491	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	50,000	4.07%	15/11/2047	47,481	0.00%
Target Corp.	50,000	2.25%	15/4/2025	47,429	0.00%
BANK 2018^	50,000	4.23%	15/9/2060	47,422	0.00%
Commonwealth Financing Authority	55,000	3.86%	1/6/2038	47,420	0.00%
Trustees of the University of Pennsylvania	75,000	2.40%	1/10/2050	47,408	0.00%

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Wells Fargo Commercial Mortgage Trust 2018	50,000	4.30%	15/1/2052	47,388	0.00%
Bon Secours Mercy Health, Inc.	50,000	4.30%	1/7/2028	47,354	0.00%
Federal Home Loan Mortgage Corp.	50,000	3.72%	25/1/2031	47,353	0.00%
Alexandria Real Estate Equities, Inc.	50,000	4.50%	30/7/2029	47,347	0.00%
BlackRock, Inc.	50,000	3.20%	15/3/2027	47,343	0.00%
South Carolina Public Service Authority	45,000	6.45%	1/1/2050	47,342	0.00%
Moody's Corp.	75,000	3.10%	29/11/2061	47,316	0.00%
Georgia Power Co.	50,000	3.25%	1/4/2026	47,300	0.00%
Wisconsin Electric Power Co.	50,000	2.05%	15/12/2024	47,293	0.00%
American Homes 4 Rent LP	50,000	4.90%	15/2/2029	47,286	0.00%
CenterPoint Energy, Inc.	55,000	2.95%	1/3/2030	47,279	0.00%
Reliance Standard Life Global Funding II	50,000	2.50%	30/10/2024	47,229	0.00%
Comcast Corp.	50,000	3.30%	1/2/2027	47,196	0.00%
State Street Corp.^	50,000	4.14%	3/12/2029	47,195	0.00%
Federal National Mortgage Association^	50,000	3.63%	25/8/2030	47,157	0.00%
Wells Fargo Commercial Mortgage Trust 2018	50,000	4.15%	15/8/2051	47,141	0.00%
Johns Hopkins University	75,000	2.81%	1/1/2060	47,100	0.00%
Flowers Foods, Inc.	50,000	3.50%	1/10/2026	47,085	0.00%
Leggett & Platt, Inc.	50,000	4.40%	15/3/2029	47,027	0.00%
Aptiv plc	50,000	4.35%	15/3/2029	46,990	0.00%
Phillips 66 Co.	50,000	3.55%	1/10/2026	46,885	0.00%
Verisk Analytics, Inc.	50,000	5.50%	15/6/2045	46,864	0.00%
Nissan Motor Acceptance Co. LLC	50,000	1.05%	8/3/2024	46,848	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	50,000	3.72%	15/12/2049	46,834	0.00%
Cleveland Electric Illuminating Co.	50,000	4.55%	15/11/2030	46,816	0.00%
State of Wisconsin	50,000	3.15%	1/5/2027	46,782	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	50,000	3.70%	1/6/2028	46,736	0.00%
Citigroup Commercial Mortgage Trust 2016	50,000	3.31%	10/4/2049	46,733	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	50,000	3.69%	15/3/2050	46,722	0.00%
Church & Dwight Co., Inc.	50,000	3.15%	1/8/2027	46,715	0.00%
Advocate Health & Hospitals Corp.	50,000	3.83%	15/8/2028	46,698	0.00%
Devon Energy Corp.	55,000	4.75%	15/5/2042	46,682	0.00%
Kraft Heinz Foods Co.	50,000	4.25%	1/3/2031	46,676	0.00%
UDR, Inc.	50,000	3.50%	1/7/2027	46,646	0.00%
Rockwell Automation, Inc.	50,000	3.50%	1/3/2029	46,632	0.00%
CSAIL 2018-CX11 Commercial Mortgage Trust^	50,000	4.03%	15/4/2051	46,604	0.00%
Presbyterian Healthcare Services	50,000	4.88%	1/8/2052	46,604	0.00%
Corebridge Financial, Inc.^	50,000	6.88%	15/12/2052	46,596	0.00%
FMC Corp.	50,000	3.20%	1/10/2026	46,589	0.00%
L3Harris Technologies, Inc.	50,000	4.85%	27/4/2035	46,580	0.00%
Texas Instruments, Inc.	50,000	2.90%	3/11/2027	46,572	0.00%
Eaton Corp.	50,000	3.10%	15/9/2027	46,569	0.00%
Health & Educational Facilities Authority of the State of Missouri	65,000	3.23%	15/5/2050	46,559	0.00%
Eaton Vance Corp.	50,000	3.50%	6/4/2027	46,556	0.00%
Port Authority of New York & New Jersey	50,000	4.81%	15/10/2065	46,556	0.00%
Martin Marietta Materials, Inc.	50,000	3.45%	1/6/2027	46,497	0.00%
Case Western Reserve University	50,000	5.41%	1/6/2122	46,445	0.00%
John Deere Capital Corp.	50,000	3.45%	7/3/2029	46,426	0.00%
AvalonBay Communities, Inc.	50,000	3.35%	15/5/2027	46,406	0.00%
Albemarle Corp.	50,000	5.45%	1/12/2044	46,336	0.00%
Lazard Group LLC	50,000	3.63%	1/3/2027	46,328	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	50,000	3.49%	15/7/2050	46,260	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	50,000	3.34%	15/12/2027	46,259	0.00%
Morgan Stanley Capital I Trust 2017	50,000	3.53%	15/6/2050	46,257	0.00%
Alliant Energy Finance LLC	50,000	4.25%	15/6/2028	46,244	0.00%
Apollo Management Holdings LP^	55,000	4.95%	14/1/2050	46,201	0.00%
CubeSmart LP	50,000	4.38%	15/2/2029	46,200	0.00%
CCRE8 Commercial Mortgage Trust 2013^	46,529	3.61%	10/6/2046	46,191	0.00%
Brown & Brown, Inc.	50,000	4.50%	15/3/2029	46,165	0.00%
UBS Commercial Mortgage Trust 2017	50,000	3.46%	15/6/2050	46,156	0.00%
BANK 2017	50,000	3.44%	15/9/2060	46,140	0.00%
Wisconsin Power & Light Co.	50,000	3.05%	15/10/2027	46,095	0.00%
Kroger Co.	50,000	5.15%	1/8/2043	46,084	0.00%
Athene Global Funding	60,000	2.55%	19/11/2030	46,011	0.00%
Kite Realty Group LP	50,000	4.00%	1/10/2026	46,009	0.00%
Wells Fargo Commercial Mortgage Trust 2017	50,000	3.47%	15/11/2050	46,006	0.00%
Wells Fargo Commercial Mortgage Trust 2017	50,000	3.42%	15/9/2050	45,999	0.00%
Consolidated Edison Co. of New York, Inc.	50,000	3.13%	15/11/2027	45,940	0.00%
Ohio State University	55,000	3.80%	1/12/2046	45,920	0.00%
Rochester Gas & Electric Corp.	50,000	3.10%	1/6/2027	45,917	0.00%
George Washington University	50,000	4.87%	15/9/2045	45,875	0.00%

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AvalonBay Communities, Inc.	50,000	2.90%	15/10/2026	45,839	0.00%
Southwest Gas Corp.	50,000	3.70%	1/4/2028	45,831	0.00%
New York State Urban Development Corp.	50,000	3.90%	15/3/2033	45,825	0.00%
Sutter Health	50,000	3.70%	15/8/2028	45,812	0.00%
CenterPoint Energy Houston Electric LLC	50,000	2.40%	1/9/2026	45,773	0.00%
Physicians Realty LP	50,000	3.95%	15/1/2028	45,741	0.00%
CNA Financial Corp.	50,000	3.90%	1/5/2029	45,715	0.00%
Raytheon Technologies Corp.	50,000	4.70%	15/12/2041	45,646	0.00%
Manufacturers & Traders Trust Co.	50,000	3.40%	17/8/2027	45,623	0.00%
California Institute of Technology	55,000	4.70%	1/11/2111	45,610	0.00%
Hubbell, Inc.	50,000	3.15%	15/8/2027	45,594	0.00%
Interstate Power & Light Co.	50,000	3.60%	1/4/2029	45,541	0.00%
National Rural Utilities Cooperative Finance Corp.	50,000	4.02%	1/11/2032	45,396	0.00%
Micron Technology, Inc.	50,000	4.66%	15/2/2030	45,320	0.00%
Benchmark 2018-B1 Mortgage Trust [^]	50,000	3.88%	15/1/2051	45,293	0.00%
MetLife, Inc.	50,000	4.60%	13/5/2046	45,244	0.00%
CenterPoint Energy Houston Electric LLC	55,000	3.95%	1/3/2048	45,242	0.00%
Wells Fargo Commercial Mortgage Trust 2017 [^]	50,000	3.85%	15/10/2050	45,225	0.00%
JPMDB Commercial Mortgage Securities Trust 2017 [^]	50,000	3.71%	15/10/2050	45,175	0.00%
Boeing Co.	50,000	2.80%	1/3/2027	45,118	0.00%
Blackstone Holdings Finance Co. LLC	50,000	3.15%	2/10/2027	45,098	0.00%
Commonwealth Edison Co.	50,000	4.60%	15/8/2043	45,093	0.00%
Chicago O'Hare International Airport	50,000	4.57%	1/1/2054	45,074	0.00%
Norfolk Southern Corp.	60,000	3.70%	15/3/2053	45,058	0.00%
Lear Corp.	50,000	4.25%	15/5/2029	45,022	0.00%
Pennsylvania Electric Co.	50,000	3.60%	1/6/2029	45,011	0.00%
WP Carey, Inc.	50,000	3.85%	15/7/2029	44,954	0.00%
UBS Commercial Mortgage Trust 2017 [^]	50,000	3.74%	15/8/2050	44,906	0.00%
Citigroup Commercial Mortgage Trust 2017	50,000	3.76%	12/10/2050	44,862	0.00%
Bacardi Ltd.	50,000	5.30%	15/5/2048	44,843	0.00%
RenaissanceRe Holdings Ltd.	50,000	3.60%	15/4/2029	44,835	0.00%
Boeing Co.	50,000	3.45%	1/11/2028	44,829	0.00%
Ohio Edison Co.	45,000	5.50%	15/1/2033	44,815	0.00%
ITC Holdings Corp.	50,000	5.30%	1/7/2043	44,689	0.00%
Nationwide Children's Hospital, Inc.	50,000	4.56%	1/11/2052	44,630	0.00%
Eli Lilly & Co.	50,000	3.95%	15/3/2049	44,493	0.00%
W R Berkley Corp.	75,000	3.15%	30/9/2061	44,354	0.00%
Willis-Knighton Medical Center	50,000	4.81%	1/9/2048	44,318	0.00%
Lincoln National Corp.	45,000	6.30%	9/10/2037	44,165	0.00%
Federal Realty Investment Trust	50,000	1.25%	15/2/2026	44,065	0.00%
Realty Income Corp.	50,000	4.65%	15/3/2047	44,029	0.00%
Michigan State University	50,000	4.50%	15/8/2048	43,990	0.00%
Children's Hospital Medical Center	50,000	4.27%	15/5/2044	43,974	0.00%
Georgetown University	50,000	5.22%	1/10/2118	43,767	0.00%
New York State Dormitory Authority	50,000	4.95%	1/8/2048	43,729	0.00%
PepsiCo, Inc.	50,000	4.00%	2/5/2047	43,675	0.00%
Prologis LP	50,000	2.88%	15/11/2029	43,501	0.00%
American International Group, Inc.	50,000	3.88%	15/1/2035	43,456	0.00%
Keysight Technologies, Inc.	50,000	3.00%	30/10/2029	43,374	0.00%
GATX Corp.	50,000	5.20%	15/3/2044	43,203	0.00%
Arch Capital Finance LLC	50,000	5.03%	15/12/2046	43,048	0.00%
Dignity Health	50,000	5.27%	1/11/2064	43,009	0.00%
Valmont Industries, Inc.	50,000	5.25%	1/10/2054	42,871	0.00%
Public Service Electric & Gas Co.	50,000	2.45%	15/1/2030	42,846	0.00%
UBS4 Commercial Mortgage Trust 2014	45,000	3.97%	10/8/2047	42,839	0.00%
BANK 2017	46,000	3.52%	15/7/2060	42,702	0.00%
Dominion Energy, Inc.	50,000	4.60%	15/3/2049	42,561	0.00%
Adventist Health System	50,000	2.95%	1/3/2029	42,535	0.00%
JobsOhio Beverage System	55,000	2.83%	1/1/2038	42,530	0.00%
Ameren Corp.	50,000	1.75%	15/3/2028	42,412	0.00%
Assurant, Inc.	50,000	3.70%	22/2/2030	42,412	0.00%
Regency Centers LP	55,000	4.40%	1/2/2047	42,351	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2013	50,000	3.50%	15/4/2046	42,334	0.00%
Broadridge Financial Solutions, Inc.	50,000	2.90%	1/12/2029	42,309	0.00%
George Washington University	50,000	4.30%	15/9/2044	42,222	0.00%
Potomac Electric Power Co.	50,000	4.15%	15/3/2043	42,219	0.00%
Apple, Inc.	50,000	4.10%	8/8/2062	42,213	0.00%
ERP Operating LP	50,000	4.50%	1/6/2045	42,188	0.00%
University of Chicago	50,000	4.00%	1/10/2053	42,159	0.00%
Children's Hospital Corp.	50,000	4.12%	1/1/2047	42,124	0.00%
Brandywine Operating Partnership LP	50,000	3.95%	15/11/2027	42,049	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PPL Electric Utilities Corp.	50,000	4.13%	15/6/2044	42,028	0.00%
MPLX LP	50,000	4.50%	15/4/2038	42,024	0.00%
Bristol-Myers Squibb Co.	55,000	3.25%	1/8/2042	42,001	0.00%
NVR, Inc.	50,000	3.00%	15/5/2030	41,956	0.00%
ONEOK, Inc.	50,000	5.20%	15/7/2048	41,897	0.00%
Johns Hopkins University	50,000	4.08%	1/7/2053	41,890	0.00%
Avista Corp.	50,000	4.35%	1/6/2048	41,838	0.00%
Precision Castparts Corp.	50,000	3.90%	15/1/2043	41,754	0.00%
ERP Operating LP	50,000	2.50%	15/2/2030	41,726	0.00%
Advocate Health & Hospitals Corp.	50,000	4.27%	15/8/2048	41,710	0.00%
Hackensack Meridian Health, Inc.	50,000	4.21%	1/7/2048	41,679	0.00%
United Parcel Service, Inc.	50,000	3.63%	1/10/2042	41,586	0.00%
Health & Educational Facilities Authority of the State of Missouri	55,000	3.65%	15/8/2057	41,546	0.00%
Michigan Finance Authority	50,000	3.08%	1/12/2034	41,508	0.00%
Tampa Electric Co.	50,000	4.45%	15/6/2049	41,379	0.00%
Keurig Dr Pepper, Inc.	50,000	4.42%	15/12/2046	41,374	0.00%
New England Power Co.	40,000	5.94%	25/11/2052	41,319	0.00%
CDW LLC/CDW Finance Corp.	50,000	3.57%	1/12/2031	41,284	0.00%
Xylem, Inc.	50,000	4.38%	1/11/2046	41,283	0.00%
PeaceHealth Obligated Group	50,000	4.79%	15/11/2048	41,251	0.00%
Evergny Kansas Central, Inc.	50,000	4.10%	1/4/2043	41,197	0.00%
Permanent University Fund - Texas A&M University System	50,000	3.66%	1/7/2047	41,100	0.00%
Eastern Gas Transmission & Storage, Inc.	50,000	4.60%	15/12/2044	41,080	0.00%
Tampa Electric Co.	50,000	4.35%	15/5/2044	41,060	0.00%
CoStar Group, Inc.	50,000	2.80%	15/7/2030	40,963	0.00%
Johnson & Johnson	50,000	3.50%	15/1/2048	40,903	0.00%
Corning, Inc.	45,000	4.70%	15/3/2037	40,864	0.00%
Commonwealth Edison Co.	50,000	3.80%	1/10/2042	40,775	0.00%
Tampa Electric Co.	50,000	4.10%	15/6/2042	40,751	0.00%
Evergny Kansas Central, Inc.	50,000	4.25%	1/12/2045	40,707	0.00%
Puget Sound Energy, Inc.	50,000	4.30%	20/5/2045	40,650	0.00%
Cameron LNG LLC	50,000	3.30%	15/1/2035	40,642	0.00%
Amdocs Ltd.	50,000	2.54%	15/6/2030	40,546	0.00%
New York State Electric & Gas Corp.	60,000	3.30%	15/9/2049	40,521	0.00%
National Retail Properties, Inc.	50,000	2.50%	15/4/2030	40,505	0.00%
Johnson Controls International plc	39,000	6.00%	15/1/2036	40,453	0.00%
Reliance Standard Life Global Funding II	45,000	2.75%	21/1/2027	40,433	0.00%
Sutter Health	50,000	4.09%	15/8/2048	40,387	0.00%
Oncor Electric Delivery Co. LLC	50,000	3.75%	1/4/2045	40,308	0.00%
Apple, Inc.	50,000	3.45%	9/2/2045	40,239	0.00%
Tampa Electric Co.	50,000	4.30%	15/6/2048	40,229	0.00%
New Jersey Transportation Trust Fund Authority	50,000	4.13%	15/6/2042	40,215	0.00%
Duke Energy Progress NC Storm Funding LLC	50,000	2.39%	1/7/2037	40,200	0.00%
Southern California Gas Co.	50,000	4.13%	1/6/2048	40,185	0.00%
PepsiCo, Inc.	50,000	3.45%	6/10/2046	40,136	0.00%
Federal Home Loan Mortgage Corp.	50,000	1.37%	25/6/2030	40,017	0.00%
Spirit Airlines Pass Through Trust 2015	45,864	4.10%	1/4/2028	39,966	0.00%
Sempra Global	50,000	3.25%	15/1/2032	39,838	0.00%
3M Co.	50,000	3.88%	15/6/2044	39,813	0.00%
Michigan Finance Authority	50,000	3.38%	1/12/2040	39,776	0.00%
Marathon Petroleum Corp.	50,000	4.50%	1/4/2048	39,746	0.00%
CCRE11 Commercial Mortgage Trust 2013	39,988	3.98%	10/8/2050	39,745	0.00%
Mass General Brigham, Inc.	50,000	4.12%	1/7/2055	39,704	0.00%
Federal National Mortgage Corp. ^	50,000	1.53%	25/9/2031	39,633	0.00%
New York State Thruway Authority	50,000	3.50%	1/1/2042	39,623	0.00%
Allina Health System	50,000	3.89%	15/4/2049	39,520	0.00%
Quest Diagnostics, Inc.	42,000	5.75%	30/1/2040	39,450	0.00%
Howard University	50,000	5.21%	1/10/2052	39,428	0.00%
DTE Electric Co.	50,000	3.75%	15/8/2047	39,420	0.00%
SCE Recovery Funding LLC	50,000	2.94%	15/11/2042	39,413	0.00%
First American Financial Corp.	40,000	4.60%	15/11/2024	39,373	0.00%
Simon Property Group LP	50,000	4.25%	1/10/2044	39,344	0.00%
WFRBS Commercial Mortgage Trust 2013 ^	40,000	4.36%	15/8/2046	39,321	0.00%
American Electric Power Co., Inc. ^	50,000	3.88%	15/2/2062	39,253	0.00%
Oncor Electric Delivery Co. LLC	55,000	3.10%	15/9/2049	39,080	0.00%
Mass General Brigham, Inc.	50,000	3.77%	1/7/2048	38,970	0.00%
Southern California Gas Co.	50,000	3.95%	15/2/2050	38,920	0.00%
Ventas Realty LP	50,000	4.38%	1/2/2045	38,906	0.00%
S&P Global, Inc.	50,000	3.90%	1/3/2062	38,864	0.00%
Huntsman International LLC	50,000	2.95%	15/6/2031	38,812	0.00%
Cheniere Corpus Christi Holdings LLC	50,000	2.74%	31/12/2039	38,802	0.00%

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Northwestern University	50,000	3.66%	1/12/2057	38,729	0.00%
Darden Restaurants, Inc.	50,000	4.55%	15/2/2048	38,604	0.00%
Sixth Street Specialty Lending, Inc.	40,000	3.88%	1/11/2024	38,519	0.00%
Packaging Corp. of America	50,000	4.05%	15/12/2049	38,391	0.00%
Nasdaq, Inc.	50,000	3.95%	7/3/2052	38,266	0.00%
Arizona Public Service Co.	50,000	4.25%	1/3/2049	38,145	0.00%
Hudson Pacific Properties LP	50,000	3.25%	15/1/2030	38,143	0.00%
FedEx Corp.	50,000	3.88%	1/8/2042	38,115	0.00%
Rutgers The State University of New Jersey	50,000	3.27%	1/5/2043	38,056	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	45,000	3.35%	1/11/2029	38,014	0.00%
Oshkosh Corp.	45,000	3.10%	1/3/2030	37,988	0.00%
Oaktree Specialty Lending Corp.	40,000	3.50%	25/2/2025	37,985	0.00%
State of Oregon	37,775	5.76%	1/6/2023	37,935	0.00%
Dallas Fort Worth International Airport	50,000	3.09%	1/11/2040	37,823	0.00%
Principal Life Global Funding II	40,000	2.25%	21/11/2024	37,821	0.00%
Blackstone Holdings Finance Co. LLC	50,000	4.00%	2/10/2047	37,778	0.00%
University of Chicago	50,000	2.76%	1/4/2045	37,752	0.00%
Magellan Midstream Partners LP	50,000	4.25%	15/9/2046	37,710	0.00%
Washington Gas Light Co.	50,000	3.80%	15/9/2046	37,516	0.00%
Sutter Health	50,000	3.16%	15/8/2040	37,405	0.00%
San Diego County Regional Transportation Commission	50,000	3.25%	1/4/2048	37,387	0.00%
3M Co.	50,000	3.63%	15/10/2047	37,377	0.00%
University of Pittsburgh-of the Commonwealth System of Higher Education	60,000	3.56%	15/9/2119	37,355	0.00%
Union Pacific Corp.	40,000	3.00%	15/4/2027	37,287	0.00%
Prudential Financial, Inc.	50,000	3.00%	10/3/2040	37,281	0.00%
President & Fellows of Harvard College	50,000	3.30%	15/7/2056	37,251	0.00%
New York State Dormitory Authority	50,000	3.19%	15/2/2043	37,140	0.00%
Host Hotels & Resorts LP	38,000	3.88%	1/4/2024	37,116	0.00%
Sales Tax Securitization Corp.	50,000	3.24%	1/1/2042	37,105	0.00%
American Electric Power Co., Inc.	55,000	3.25%	1/3/2050	37,084	0.00%
GXO Logistics, Inc.	50,000	2.65%	15/7/2031	37,063	0.00%
American Homes 4 Rent LP	50,000	4.30%	15/4/2052	36,943	0.00%
Johnson Controls International plc	44,000	4.95%	2/7/2064	36,800	0.00%
Permanent University Fund - Texas A&M University System	50,000	3.10%	1/7/2049	36,739	0.00%
Paramount Global	50,000	4.90%	15/8/2044	36,481	0.00%
CMS Energy Corp.	40,000	4.88%	1/3/2044	36,398	0.00%
Entergy Louisiana LLC	36,000	5.40%	1/11/2024	36,312	0.00%
Tampa Electric Co.	50,000	3.63%	15/6/2050	36,307	0.00%
MedStar Health, Inc.	50,000	3.63%	15/8/2049	36,185	0.00%
Duke University	50,000	2.68%	1/10/2044	36,175	0.00%
Johnson Controls International plc	37,000	3.90%	14/2/2026	35,913	0.00%
Cabot Corp.	40,000	4.00%	1/7/2029	35,629	0.00%
Cottage Health Obligated Group	50,000	3.30%	1/11/2049	35,615	0.00%
Arrow Electronics, Inc.	37,000	3.25%	8/9/2024	35,611	0.00%
Kilroy Realty LP	50,000	2.50%	15/11/2032	35,569	0.00%
Adventist Health System	50,000	3.63%	1/3/2049	35,387	0.00%
Ohio Turnpike & Infrastructure Commission	50,000	3.22%	15/2/2048	35,350	0.00%
Starbucks Corp.	50,000	3.35%	12/3/2050	35,328	0.00%
Hartford HealthCare Corp.	50,000	3.45%	1/7/2054	35,228	0.00%
Trustees of Boston College	50,000	3.13%	1/7/2052	35,122	0.00%
State of Utah	35,000	4.55%	1/7/2024	34,906	0.00%
Citigroup, Inc. ^	50,000	2.90%	3/11/2042	34,786	0.00%
Spirit Realty LP	40,000	4.00%	15/7/2029	34,778	0.00%
AEP Transmission Co. LLC	50,000	3.15%	15/9/2049	34,690	0.00%
Southwest Gas Corp.	50,000	3.80%	29/9/2046	34,618	0.00%
FMC Corp.	35,000	4.10%	1/2/2024	34,504	0.00%
Sysco Corp.	50,000	3.30%	15/2/2050	34,390	0.00%
L3Harris Technologies, Inc.	35,000	3.95%	28/5/2024	34,384	0.00%
Westchester County Local Development Corp.	50,000	3.85%	1/11/2050	34,304	0.00%
CCRE25 Commercial Mortgage Trust 2015	35,943	3.51%	10/8/2048	34,302	0.00%
Walmart, Inc.	32,000	5.63%	1/4/2040	34,280	0.00%
Pennsylvania State University	50,000	2.84%	1/9/2050	34,183	0.00%
Owens Corning	32,000	7.00%	1/12/2036	34,133	0.00%
Blackstone Holdings Finance Co. LLC	50,000	3.50%	10/9/2049	34,102	0.00%
Florida Power & Light Co.	50,000	2.88%	4/12/2051	34,048	0.00%
AvalonBay Communities, Inc.	35,000	3.50%	15/11/2024	33,983	0.00%
MidAmerican Energy Co.	40,000	4.25%	1/5/2046	33,902	0.00%
LC17 Commercial Mortgage Trust 2014	35,000	3.92%	10/10/2047	33,897	0.00%
City of Tucson AZ	50,000	2.86%	1/7/2047	33,839	0.00%
University of Southern California	50,000	2.95%	1/10/2051	33,787	0.00%

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Regency Centers LP	40,000	2.95%	15/9/2029	33,538	0.00%
UnitedHealth Group, Inc.	35,000	3.10%	15/3/2026	33,424	0.00%
Duke University	50,000	2.76%	1/10/2050	33,383	0.00%
Penn Mutual Life Insurance Co.	50,000	3.80%	29/4/2061	33,349	0.00%
Boeing Co.	50,000	3.63%	1/3/2048	33,232	0.00%
University of Michigan	50,000	2.56%	1/4/2050	32,564	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	35,000	3.14%	15/6/2049	32,542	0.00%
Union Electric Co.	40,000	3.90%	1/4/2052	32,469	0.00%
Essex Portfolio LP	40,000	4.50%	15/3/2048	32,369	0.00%
Energy Transfer LP	40,000	5.00%	15/5/2050	32,293	0.00%
Southern Co. Gas Capital Corp.	50,000	3.15%	30/9/2051	32,265	0.00%
Entergy Texas, Inc.	35,000	5.00%	15/9/2052	32,144	0.00%
Claremont Mckenna College	50,000	3.78%	1/1/2122	31,842	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	35,719	3.58%	15/1/2028	31,838	0.00%
East Ohio Gas Co.	50,000	3.00%	15/6/2050	31,777	0.00%
Everest Reinsurance Holdings, Inc.	50,000	3.13%	15/10/2052	31,071	0.00%
Spire Missouri, Inc.	45,000	3.30%	1/6/2051	30,842	0.00%
United Airlines 2016-1 Class A Pass Through Trust	36,809	3.45%	7/7/2028	30,771	0.00%
Niagara Mohawk Power Corp.	50,000	3.03%	27/6/2050	30,739	0.00%
CCRE11 Commercial Mortgage Trust 2013 [^]	30,000	4.72%	10/8/2050	29,483	0.00%
WFRBS Commercial Mortgage Trust 2013 [^]	30,000	4.67%	15/9/2046	29,477	0.00%
Blue Owl Finance LLC	50,000	4.13%	7/10/2051	29,393	0.00%
Baptist Health South Florida Obligated Group	50,000	3.12%	15/11/2071	29,237	0.00%
Ameren Corp.	30,000	2.50%	15/9/2024	28,664	0.00%
Black Hills Corp.	40,000	3.88%	15/10/2049	28,403	0.00%
Conagra Brands, Inc.	25,000	8.25%	15/9/2030	28,374	0.00%
Southwest Gas Corp.	35,000	2.20%	15/6/2030	27,325	0.00%
NSTAR Electric Co.	30,000	3.25%	15/5/2029	27,254	0.00%
Piedmont Natural Gas Co., Inc.	30,000	5.05%	15/5/2052	27,212	0.00%
LC13 Commercial Mortgage Trust 2013	27,283	4.21%	10/8/2046	27,063	0.00%
Invesco Finance plc	29,000	5.38%	30/11/2043	26,933	0.00%
Conagra Brands, Inc.	25,000	7.00%	1/10/2028	26,654	0.00%
AEP Transmission Co. LLC	30,000	4.50%	15/6/2052	26,637	0.00%
Enterprise Products Operating LLC	27,000	3.90%	15/2/2024	26,600	0.00%
San Diego Gas & Electric Co.	25,000	6.00%	1/6/2039	26,074	0.00%
Southwestern Electric Power Co.	35,000	3.85%	1/2/2048	25,954	0.00%
Laboratory Corp. of America Holdings	30,000	4.70%	1/2/2045	25,852	0.00%
Marathon Petroleum Corp.	25,000	6.50%	1/3/2041	25,795	0.00%
United Airlines 2012-1 Class A Pass Through Trust	26,621	4.15%	11/4/2024	25,669	0.00%
Port Authority of New York & New Jersey	30,000	4.03%	1/9/2048	25,046	0.00%
Allstate Corp.	25,000	5.35%	1/6/2033	24,894	0.00%
Spectra Energy Partners LP	25,000	4.75%	15/3/2024	24,840	0.00%
Williams Cos, Inc.	25,000	4.55%	24/6/2024	24,723	0.00%
Owl Rock Capital Corp.	25,000	5.25%	15/4/2024	24,670	0.00%
Janus Henderson US Holdings, Inc.	25,000	4.88%	1/8/2025	24,594	0.00%
General Motors Co.	25,000	6.60%	1/4/2036	24,517	0.00%
General Motors Financial Co., Inc.	25,000	3.95%	13/4/2024	24,508	0.00%
Southern California Edison Co.	25,000	4.20%	1/6/2025	24,499	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	25,000	4.00%	15/4/2047	24,430	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	6.38%	23/10/2035	24,415	0.00%
CCRE17 Commercial Mortgage Trust 2014	25,000	3.98%	10/5/2047	24,387	0.00%
ITC Holdings Corp.	25,000	3.65%	15/6/2024	24,377	0.00%
WFRBS Commercial Mortgage Trust 2014	25,000	4.00%	15/5/2047	24,358	0.00%
Textron, Inc.	25,000	3.88%	1/3/2025	24,347	0.00%
PNC Bank NA	25,000	3.30%	30/10/2024	24,330	0.00%
Williams Cos, Inc.	25,000	4.00%	15/9/2025	24,292	0.00%
CCRE19 Commercial Mortgage Trust 2014	25,000	3.80%	10/8/2047	24,257	0.00%
Comerica Bank	25,000	4.00%	27/7/2025	24,202	0.00%
Carlisle Cos, Inc.	25,000	3.50%	1/12/2024	24,168	0.00%
JPMBB Commercial Mortgage Securities Trust 2014 [^]	25,000	4.24%	15/4/2047	24,126	0.00%
Monongahela Power Co.	25,000	5.40%	15/12/2043	24,091	0.00%
Enterprise Products Operating LLC	25,000	3.70%	15/2/2026	24,090	0.00%
Aon Corp.	25,000	4.50%	15/12/2028	24,071	0.00%
Microchip Technology, Inc.	25,000	0.97%	15/2/2024	23,768	0.00%
Trustees of Princeton University	35,000	2.52%	1/7/2050	23,656	0.00%
CH Robinson Worldwide, Inc.	25,000	4.20%	15/4/2028	23,627	0.00%
PNC Bank NA	25,000	4.05%	26/7/2028	23,570	0.00%
CCRE17 Commercial Mortgage Trust 2014	25,000	4.38%	10/5/2047	23,565	0.00%
VICI Properties LP	25,000	4.95%	15/2/2030	23,536	0.00%
Connecticut Light & Power Co.	25,000	3.20%	15/3/2027	23,499	0.00%

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Owens Corning	25,000	3.40%	15/8/2026	23,439	0.00%
New York State Electric & Gas Corp.	30,000	2.15%	1/10/2031	23,398	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	25,000	3.40%	1/12/2026	23,393	0.00%
Ecolab, Inc.	25,000	2.70%	1/11/2026	23,249	0.00%
Rutgers The State University of New Jersey	35,000	3.92%	1/5/2119	23,154	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	25,000	3.45%	15/9/2050	23,010	0.00%
UBS Commercial Mortgage Trust 2017	25,000	3.43%	15/8/2050	23,001	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2013	22,964	3.14%	15/12/2047	22,862	0.00%
Federal Realty Investment Trust	25,000	3.25%	15/7/2027	22,852	0.00%
Amazon.com, Inc.	25,000	0.80%	3/6/2025	22,849	0.00%
Dow Chemical Co.	23,000	4.55%	30/11/2025	22,728	0.00%
Textron, Inc.	25,000	3.38%	1/3/2028	22,694	0.00%
Motorola Solutions, Inc.	25,000	5.50%	1/9/2044	22,625	0.00%
Motorola Solutions, Inc.	23,000	4.00%	1/9/2024	22,581	0.00%
Boeing Co.	25,000	2.70%	1/2/2027	22,575	0.00%
National Rural Utilities Cooperative Finance Corp.^	25,000	5.25%	20/4/2046	22,566	0.00%
BANK 2017	25,000	3.73%	15/11/2050	22,429	0.00%
NetApp, Inc.	25,000	2.38%	22/6/2027	22,259	0.00%
AES Corp.	25,000	3.95%	15/7/2030	22,040	0.00%
WFRBS Commercial Mortgage Trust 2013	22,000	3.35%	15/5/2045	21,802	0.00%
Protective Life Corp.	25,000	3.40%	15/1/2030	21,720	0.00%
UDR, Inc.	25,000	3.20%	15/1/2030	21,690	0.00%
RPM International, Inc.	25,000	5.25%	1/6/2045	21,671	0.00%
Mars, Inc.	25,000	3.60%	1/4/2034	21,652	0.00%
Federal Realty Investment Trust	25,000	3.20%	15/6/2029	21,644	0.00%
Piedmont Natural Gas Co., Inc.	30,000	3.64%	1/11/2046	21,609	0.00%
Hackensack Meridian Health, Inc.	25,000	4.50%	1/7/2057	21,395	0.00%
Hudson Pacific Properties LP	25,000	4.65%	1/4/2029	21,334	0.00%
Energy Transfer LP	25,000	5.35%	15/5/2045	21,307	0.00%
Cleco Corporate Holdings LLC	25,000	4.97%	1/5/2046	21,150	0.00%
Marsh & McLennan Cos, Inc.	25,000	4.35%	30/1/2047	21,034	0.00%
PepsiCo, Inc.	25,000	3.60%	13/8/2042	20,855	0.00%
New York State Thruway Authority	25,000	2.90%	1/1/2035	20,403	0.00%
Qorvo, Inc.	25,000	3.38%	1/4/2031	20,278	0.00%
Walt Disney Co.	25,000	3.50%	13/5/2040	20,161	0.00%
Federal National Mortgage Association^	25,000	1.47%	25/11/2030	19,925	0.00%
WFRBS Commercial Mortgage Trust 2013	20,000	4.42%	15/9/2046	19,798	0.00%
Centene Corp.	25,000	2.50%	1/3/2031	19,559	0.00%
CSX Corp.	25,000	3.80%	15/4/2050	19,410	0.00%
CD 2017-CD3 Mortgage Trust	20,152	3.45%	10/2/2050	19,287	0.00%
University of Notre Dame du Lac	25,000	3.39%	15/2/2048	19,227	0.00%
Jackson National Life Global Funding	20,000	2.65%	21/6/2024	19,097	0.00%
NiSource, Inc.	20,000	5.25%	15/2/2043	18,933	0.00%
Assurant, Inc.	25,000	2.65%	15/1/2032	18,535	0.00%
RWJ Barnabas Health, Inc.	25,000	3.48%	1/7/2049	18,232	0.00%
Exxon Mobil Corp.	25,000	3.10%	16/8/2049	17,964	0.00%
Tapestry, Inc.	19,000	4.13%	15/7/2027	17,776	0.00%
Sutter Health	25,000	3.36%	15/8/2050	17,399	0.00%
NSTAR Electric Co.	25,000	3.10%	1/6/2051	17,340	0.00%
Assurant, Inc.	17,000	6.75%	15/2/2034	17,248	0.00%
United Airlines 2019-1 Class AA Pass Through Trust	19,330	4.15%	25/8/2031	17,037	0.00%
Piedmont Natural Gas Co., Inc.	25,000	3.35%	1/6/2050	17,007	0.00%
Chubb INA Holdings, Inc.	25,000	2.85%	15/12/2051	16,779	0.00%
Trustees of the University of Pennsylvania	25,000	3.61%	15/2/2119	16,554	0.00%
Public Service Electric & Gas Co.	25,000	2.70%	1/5/2050	16,276	0.00%
Ford Foundation	25,000	2.42%	1/6/2050	15,812	0.00%
Board of Regents of the University of Texas System	25,000	2.44%	15/8/2049	15,776	0.00%
WFRBS Commercial Mortgage Trust 2013	15,209	3.56%	15/3/2048	15,148	0.00%
Southwest Gas Corp.	20,000	4.15%	1/6/2049	14,425	0.00%
Arizona Public Service Co.	20,000	3.50%	1/12/2049	13,655	0.00%
UBS Commercial Mortgage Trust 2018	13,659	4.21%	15/10/2051	13,476	0.00%
Ventas Realty LP	13,000	2.65%	15/1/2025	12,308	0.00%
Sales Tax Securitization Corp	15,000	3.82%	1/1/2048	11,415	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	10,000	3.37%	15/11/2047	9,608	0.00%
CCRE16 Commercial Mortgage Trust 2014	9,664	3.65%	10/4/2047	9,545	0.00%
JPMBB Commercial Mortgage Securities Trust 2013^	8,845	3.76%	15/8/2046	8,801	0.00%
GS Mortgage Securities Trust 2017^	10,000	4.32%	10/5/2050	8,644	0.00%
State of Texas	10,000	3.21%	1/4/2044	7,822	0.00%
Federal National Mortgage Association^	7,426	2.49%	25/3/2023	7,426	0.00%
CCRE4 Commercial Mortgage Trust 2012	6,802	2.85%	15/10/2045	6,626	0.00%
Citigroup Commercial Mortgage Trust 2014	6,043	3.58%	10/5/2047	5,885	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CCRE17 Commercial Mortgage Trust 2014	5,960	3.60%	10/5/2047	5,881	0.00%
Athene Global Funding	5,000	2.50%	14/1/2025	4,673	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2013	4,157	3.21%	15/2/2046	4,067	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	3,943	3.67%	15/4/2047	3,870	0.00%
WFRBS Commercial Mortgage Trust 2013	2,849	3.72%	15/8/2046	2,835	0.00%
GS Mortgage Securities Trust 2013	2,205	3.82%	10/8/2046	2,198	0.00%
WFRBS Commercial Mortgage Trust 2013	2,162	3.96%	15/9/2046	2,149	0.00%
				909,103,514	60.85%

Uruguay 0.15% (2021: 0.15%)

Uruguay Government International Bond	580,280	5.10%	18/6/2050	570,106	0.04%
Uruguay Government International Bond	401,825	4.38%	23/1/2031	399,328	0.03%
Uruguay Government International Bond	343,826	5.75%	28/10/2034	372,593	0.02%
Uruguay Government International Bond	370,000	4.98%	20/4/2055	354,672	0.02%
Uruguay Government International Bond	138,500	7.63%	21/3/2036	175,585	0.01%
Uruguay Government International Bond	150,000	4.38%	27/10/2027	151,534	0.01%
Uruguay Government International Bond	100,000	7.88%	15/1/2033	124,581	0.01%
Uruguay Government International Bond	107,537	4.13%	20/11/2045	99,247	0.01%
				2,247,646	0.15%

Total Fixed Income

1,478,068,909 98.94%

Total Transferable Securities

1,478,068,909 98.94%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
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Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (2021: 0.00%)

Futures (0.00%) (2021: (0.00%))

US Treasury Note 2 Year March 2023	39	\$8,006,270	(8,223)	(0.00%)
US Treasury Note 5 Year March 2023	15	\$1,630,845	(11,899)	(0.00%)
			(20,122)	(0.00%)

Total Financial Derivative Instruments Dealt in on a Regulated Market

(20,122) (0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
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OTC Financial Derivative Instruments 0.70% (2021: 1.28%)

Forward Currency Exchange Contracts (0.00%) (2021: 0.00%)

EUR	7,601	USD	(8,108)	JPMorgan Chase Bank	4/1/2023	4	0.00%
USD	1,095	EUR	(1,026)	JPMorgan Chase Bank	5/1/2023	—	0.00%
USD	8,946	EUR	(8,421)	JPMorgan Chase Bank	3/1/2023	(41)	(0.00%)
						(37)	(0.00%)

Hedge Share Class Level Forward Currency Exchange Contracts 0.70% (2021: 1.28%)

GBP	559,067,020	USD	(666,666,177)	Toronto-Dominion Bank	4/1/2023	5,835,784	0.39%
EUR	122,505,596	USD	(126,506,506)	UBS AG	4/1/2023	4,237,533	0.29%
GBP	17,241,990	USD	(20,560,004)	Toronto-Dominion Bank	4/1/2023	180,393	0.01%
EUR	3,571,254	USD	(3,687,980)	JPMorgan Chase Bank	4/1/2023	123,439	0.01%
USD	2,818,626	GBP	(2,298,319)	JPMorgan Chase Bank	4/1/2023	53,977	0.00%
GBP	573,820,921	USD	(690,780,544)	HSBC Bank	2/2/2023	53,918	0.00%
USD	1,266,902	GBP	(1,021,054)	Toronto-Dominion Bank	4/1/2023	38,676	0.00%
USD	2,168,725	GBP	(1,790,222)	Toronto-Dominion Bank	4/1/2023	15,266	0.00%
EUR	761,105	USD	(797,229)	JPMorgan Chase Bank	4/1/2023	15,060	0.00%
EUR	1,208,029	USD	(1,276,614)	JPMorgan Chase Bank	4/1/2023	12,655	0.00%
USD	136,777,826	EUR	(128,149,159)	HSBC Bank	4/1/2023	10,697	0.00%
USD	686,489	GBP	(564,608)	State Street Bank & Trust Co.	4/1/2023	7,322	0.00%
USD	495,493	GBP	(407,992)	JPMorgan Chase Bank	4/1/2023	4,719	0.00%
USD	140,497	GBP	(113,146)	BNP Paribas	4/1/2023	4,393	0.00%
USD	397,164	GBP	(327,221)	Toronto-Dominion Bank	4/1/2023	3,549	0.00%
GBP	220,325	USD	(262,728)	State Street Bank & Trust Co.	4/1/2023	2,301	0.00%
EUR	101,191	USD	(106,403)	JPMorgan Chase Bank	4/1/2023	1,593	0.00%
EUR	108,944	USD	(114,699)	BNP Paribas	4/1/2023	1,572	0.00%
USD	53,025	GBP	(43,173)	BNP Paribas	4/1/2023	1,093	0.00%
EUR	81,541	USD	(86,062)	JPMorgan Chase Bank	4/1/2023	963	0.00%
EUR	48,026	USD	(50,434)	JPMorgan Chase Bank	4/1/2023	821	0.00%
EUR	116,186	USD	(123,467)	JPMorgan Chase Bank	4/1/2023	533	0.00%
EUR	165,988	USD	(176,826)	JPMorgan Chase Bank	4/1/2023	325	0.00%
EUR	17,098	USD	(18,058)	JPMorgan Chase Bank	4/1/2023	190	0.00%
USD	66,850	GBP	(55,460)	JPMorgan Chase Bank	4/1/2023	137	0.00%
EUR	83,424	USD	(88,926)	JPMorgan Chase Bank	4/1/2023	108	0.00%
EUR	14,565	USD	(15,454)	JPMorgan Chase Bank	4/1/2023	90	0.00%
USD	112,655	GBP	(93,628)	JPMorgan Chase Bank	4/1/2023	30	0.00%
USD	382,834	EUR	(357,936)	UBS AG	2/2/2023	20	0.00%
EUR	31,989	USD	(34,121)	State Street Bank & Trust Co.	4/1/2023	19	0.00%
EUR	6,853	USD	(7,310)	JPMorgan Chase Bank	4/1/2023	4	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	904	USD	(960)	Toronto-Dominion Bank	4/1/2023	5	0.00%
GBP	20,669	USD	(24,883)	JPMorgan Chase Bank	2/2/2023	1	0.00%
EUR	62,407	USD	(66,745)	JPMorgan Chase Bank	2/2/2023	—	0.00%
USD	5,365	EUR	(5,029)	BNP Paribas	4/1/2023	(2)	(0.00%)
GBP	2,942	USD	(3,549)	Toronto-Dominion Bank	4/1/2023	(10)	(0.00%)
GBP	18,762	USD	(22,584)	JPMorgan Chase Bank	4/1/2023	(15)	(0.00%)
USD	1,035,587	GBP	(860,231)	State Street Bank & Trust Co.	2/2/2023	(63)	(0.00%)
USD	690,249,186	GBP	(573,820,921)	HSBC Bank	4/1/2023	(249)	(0.00%)
USD	102,817	EUR	(96,771)	JPMorgan Chase Bank	4/1/2023	(461)	(0.00%)
GBP	20,762	USD	(25,546)	JPMorgan Chase Bank	4/1/2023	(571)	(0.00%)
USD	84,083	EUR	(79,371)	JPMorgan Chase Bank	4/1/2023	(626)	(0.00%)
USD	83,483	EUR	(79,190)	JPMorgan Chase Bank	4/1/2023	(1,033)	(0.00%)
GBP	59,950	USD	(73,181)	Toronto-Dominion Bank	4/1/2023	(1,067)	(0.00%)
USD	78,142	EUR	(74,221)	JPMorgan Chase Bank	4/1/2023	(1,071)	(0.00%)
USD	32,110	EUR	(31,095)	Toronto-Dominion Bank	4/1/2023	(1,076)	(0.00%)
EUR	128,149,159	USD	(137,057,448)	HSBC Bank	2/2/2023	(1,136)	(0.00%)
USD	327,266	EUR	(307,857)	JPMorgan Chase Bank	4/1/2023	(1,294)	(0.00%)
GBP	70,108	USD	(85,717)	State Street Bank & Trust Co.	4/1/2023	(1,384)	(0.00%)
GBP	71,074	USD	(86,938)	State Street Bank & Trust Co.	4/1/2023	(1,443)	(0.00%)
GBP	79,383	USD	(97,100)	JPMorgan Chase Bank	4/1/2023	(1,610)	(0.00%)
GBP	86,825	USD	(106,241)	JPMorgan Chase Bank	4/1/2023	(1,799)	(0.00%)
GBP	116,957	USD	(143,035)	JPMorgan Chase Bank	4/1/2023	(2,348)	(0.00%)
GBP	3,479,646	USD	(4,249,084)	Toronto-Dominion Bank	4/1/2023	(63,416)	(0.00%)
Total OTC Financial Derivative Instruments						10,526,512	0.70%
Total Investments						1,488,575,262	99.64%
Other Assets and Liabilities						5,370,355	0.36%
Net Assets						1,493,945,617	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					864,523,894	57.22%
(b)	Transferable securities dealt in on another regulated market					590,771,320	39.10%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					22,773,695	1.51%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					10,607,190	0.70%
(f)	Other assets					22,139,083	1.47%
Total Assets						1,510,815,182	100.00%

^ Floating Rate Note (FRN). The effective interest rate is at 31 December 2022.

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

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,478,068,909	1,573,075,593
Financial Derivative Instruments	3,17	10,607,190	20,481,520
Cash	3	912,966	11,740,019
Receivables:			
Interest and Dividends		14,728,496	12,497,850
Capital Shares Issued		1,990,900	747,431
Investments Sold		4,458,378	3,023,783
Margin Cash Due from Broker	3	23,976	8,323
Other Receivables		24,367	1,227
Total Current Assets		1,510,815,182	1,621,575,746
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	100,837	156,995
Bank Overdraft		—	32
Unrealised Depreciation on Spot Currency Contracts		135	1,071
Payables and Other Liabilities:			
Investments Purchased		13,786,047	28,716,671
Income Distribution Payable		733,291	236,301
Capital Shares Redeemed		2,107,516	411,521
Management Fees Payable	12	141,739	145,176
Total Current Liabilities		16,869,565	29,667,767
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,493,945,617	1,591,907,979

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

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
EUR Acc			
US (\$) Equivalent	28,579,922	37,959,431	27,338,663
Net Assets	26,779,033	33,379,732	22,343,725
Number of Shares Outstanding	110,268	125,007	89,167
Net Asset Value Per Share¹	242.85	267.02	250.58
Institutional Plus EUR Acc			
US (\$) Equivalent	1,887,498	13,160,705	13,914,824
Net Assets	1,768,562	11,572,903	11,372,502
Number of Shares Outstanding	11,370	67,695	70,916
Net Asset Value Per Share¹	155.55	170.96	160.37
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	135,653,206	147,630,974	253,050,374
Net Assets	127,105,372	129,819,711	206,816,539
Number of Shares Outstanding	1,293,999	1,098,629	1,718,439
Net Asset Value Per Share¹	98.23	118.17	120.35
GBP Hedged Acc			
US (\$) Equivalent	669,936,552	831,976,293	1,031,702,255
Net Assets	556,934,549	614,253,993	754,747,642
Number of Shares Outstanding	5,026,969	4,664,542	5,665,355
Net Asset Value Per Share¹	110.79	131.69	133.22
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	8,903,935	844,066	15,723,361
Net Assets	7,402,058	623,180	11,502,514
Number of Shares Outstanding	75,714	5,362	97,865
Net Asset Value Per Share¹	97.76	116.22	117.53
Institutional Plus GBP Hedged Dist			
US (\$) Equivalent	5,371,958	19,372,515	22,407,178
Net Assets	4,465,839	14,302,865	16,392,098
Number of Shares Outstanding	55,784	145,269	160,118
Net Asset Value Per Share¹	80.06	98.46	102.38
USD Acc			
Net Assets	394,272,819	298,303,272	353,915,710
Number of Shares Outstanding	2,093,099	1,351,687	1,588,288
Net Asset Value Per Share¹	188.37	220.69	222.83
Institutional Plus USD Acc			
Net Assets	171,444,419	228,041,655	299,510,753
Number of Shares Outstanding	1,408,800	1,600,071	2,082,202
Net Asset Value Per Share¹	121.70	142.52	143.84
Institutional Plus USD Dist			
Net Assets	77,895,308	14,619,068	17,515,921
Number of Shares Outstanding	864,725	134,052	154,822
Net Asset Value Per Share¹	90.08	109.06	113.14

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		48,486,748	45,110,184
Other Income		523,130	678,153
Net Loss on Financial Instruments		(391,778,454)	(90,247,332)
Total Investment Loss		(342,768,576)	(44,458,995)
Expenses			
Management Fees	12	1,599,121	1,796,895
Transaction Fees and Commissions		4,872	8,057
Total Expenses		1,603,993	1,804,952
Finance Costs			
Interest Expense		6,590	2,886
Distribution	6	1,465,587	975,259
Income Equalisation		(262,745)	(32,475)
Total Finance Costs		1,209,432	945,670
Net Investment Loss		(345,582,001)	(47,209,617)
Taxation	5	(23,312)	(8,966)
Net Decrease in Net Assets		(345,605,313)	(47,218,583)

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(345,605,313)	(47,218,583)
Capital Transactions		
Subscriptions	579,285,056	482,164,604
Redemptions	(331,642,105)	(878,117,081)
Total Capital Transactions	247,642,951	(395,952,477)
Total Decrease for the Year	(97,962,362)	(443,171,060)
Net Assets		
Beginning of Year	1,591,907,979	2,035,079,039
End of Year	1,493,945,617	1,591,907,979

Vanguard U.S. Treasury Inflation-Protected Securities Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.S. Government Inflation-Linked 1–10 Year Index, a market-weighted index designed to measure the performance of US Treasury Inflation-Protected Securities ("TIPS") with maturities between 1 and 10 years.

Performance Summary (unaudited)

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

- The period was defined by a historic rise in interest rates, which caused ripple effects across every sector of the financial markets and brought with it renewed volatility.
- Russia's invasion of Ukraine added to inflationary pressures from ongoing supply-chain bottlenecks and labour shortages in some sectors of the economy, lifting year-on-year inflation readings to multidecade highs across much of the world. While energy prices eventually began to cool, price increases broadened to other categories of goods and services, heightening concerns that inflation might remain stubbornly high.
- In response, major central banks wound down their bond-purchasing programs and began raising short-term interest rates. The US Federal Reserve was especially aggressive, raising the federal funds rate target from near zero in March 2022 to a range of 4.25%–4.5% by the end of the year.
- Global fixed income markets had an especially tough year, with bond yields in major economies moving sharply higher across the maturity spectrum. Global bonds ended the 12 months down roughly 16% in US dollars, as measured by the Bloomberg Global Aggregate Bond Index.
- In this environment, the fund's benchmark index returned –7.38% for the 12 months ended 31 December 2022.
- With rates rising, bond prices across maturity levels fell, with the steepest declines coming from the longest-duration securities. Treasury Inflation-Protected Securities (TIPS) generally held up better during the period than nominal bonds, both government and corporate.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg U.S. Government Inflation-Linked 1–10 Year Index

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Select CHF Hedged Acc	-9.99%	-0.03%	-0.44%
Benchmark	-9.86	0.05	-0.35
Tracking Difference*	-0.13		
Select CHF Hedged Income	-10.01%	-0.04%	-0.45%
Benchmark	-9.86	0.05	-0.36
Tracking Difference*	-0.15		
Select EUR Hedged Acc	-9.61%	0.36%	-0.02%
Benchmark	-9.44	0.45	0.07
Tracking Difference*	-0.17		
Select EUR Hedged Income	-9.63%	0.35%	-0.02%
Benchmark	-9.44	0.45	0.07
Tracking Difference*	-0.19		
Select GBP Hedged Acc	-8.60%	1.32%	0.93%
Benchmark	-8.35	1.43	1.03
Tracking Difference*	-0.25		
Select GBP Hedged Income	-8.60%	1.32%	0.92%
Benchmark	-8.35	1.43	1.02
Tracking Difference*	-0.25		
Select SGD Hedged Acc	-7.82%	2.09%	1.66%
Benchmark	-7.65	2.19	1.77
Tracking Difference*	-0.17		
Select USD Acc	-7.54%	2.43%	2.01%
Benchmark	-7.38	2.53	2.13
Tracking Difference*	-0.16		

	Total Returns Periods Ended 31 December 2022 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception ¹
Select USD Income	-7.54%	2.43%	2.01%
Benchmark	-7.38	2.53	2.13
Tracking Difference*	-0.16		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: Select CHF Hedged Acc, 24 October 2016; Select CHF Hedged Income, 25 October 2016; Select EUR Hedged Acc, Select EUR Hedged Income and Select GBP Hedged Acc, 24 October 2016; Select GBP Hedged Income and Select SGD Hedged Acc, 25 October 2016; Select USD Acc and Select USD Income, 24 October 2016.

Financial Statements

Statement of Investments

31 December 2022

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.48% (2021: 99.09%)					
Fixed Income 99.48% (2021: 99.09%)					
Government Bonds 99.48% (2021: 99.09%)					
US Treasury Inflation Indexed Bonds	54,502,515	0.63%	15/1/2026	52,293,399	3.75%
US Treasury Inflation Indexed Bonds	52,720,470	0.13%	15/7/2024	51,041,503	3.66%
US Treasury Inflation Indexed Bonds	52,780,140	0.38%	15/7/2025	50,686,845	3.63%
US Treasury Inflation Indexed Bonds	52,838,529	0.25%	15/1/2025	50,681,696	3.63%
US Treasury Inflation Indexed Bonds	56,279,915	0.13%	15/1/2032	49,228,489	3.53%
US Treasury Inflation Indexed Bonds	50,208,402	0.63%	15/1/2024	49,145,616	3.52%
US Treasury Inflation Indexed Bonds	53,353,410	0.13%	15/7/2031	47,067,386	3.37%
US Treasury Inflation Indexed Bonds	51,097,824	0.63%	15/7/2032	46,786,820	3.35%
US Treasury Inflation Indexed Bonds	48,631,220	0.38%	15/1/2027	45,825,467	3.28%
US Treasury Inflation Indexed Bonds	51,079,754	0.13%	15/7/2030	45,700,667	3.27%
US Treasury Inflation Indexed Bonds	45,350,698	2.38%	15/1/2025	45,398,788	3.25%
US Treasury Inflation Indexed Bonds	48,046,107	0.50%	15/1/2028	45,177,916	3.24%
US Treasury Inflation Indexed Bonds	50,820,634	0.13%	15/1/2031	45,068,798	3.23%
US Treasury Inflation Indexed Bonds	46,921,876	0.13%	15/7/2026	44,194,442	3.17%
US Treasury Inflation Indexed Bonds	48,720,415	0.13%	15/1/2030	43,746,599	3.13%
US Treasury Inflation Indexed Bonds	46,407,806	0.13%	15/4/2026	43,605,745	3.12%
US Treasury Inflation Indexed Bonds	47,503,749	0.25%	15/7/2029	43,465,559	3.11%
US Treasury Inflation Indexed Bonds	46,072,535	0.38%	15/7/2027	43,416,569	3.11%
US Treasury Inflation Indexed Bonds	44,600,294	0.75%	15/7/2028	42,473,139	3.04%
US Treasury Inflation Indexed Bonds	43,713,359	0.88%	15/1/2029	41,619,216	2.98%
US Treasury Inflation Indexed Bonds	40,857,490	1.63%	15/10/2027	40,789,823	2.92%
US Treasury Inflation Indexed Bonds	36,207,054	3.88%	15/4/2029	40,632,409	2.91%
US Treasury Inflation Indexed Bonds	41,871,554	0.13%	15/10/2024	40,338,932	2.89%
US Treasury Inflation Indexed Bonds	42,800,205	0.13%	15/10/2026	40,122,277	2.88%
US Treasury Inflation Indexed Bonds	42,019,211	0.13%	15/4/2025	40,026,176	2.87%
US Treasury Inflation Indexed Bonds	42,574,897	0.13%	15/4/2027	39,650,509	2.84%
US Treasury Inflation Indexed Bonds	40,335,576	0.13%	15/10/2025	38,317,098	2.75%
US Treasury Inflation Indexed Bonds	38,984,859	0.50%	15/4/2024	37,917,208	2.72%
US Treasury Inflation Indexed Bonds	31,678,790	3.63%	15/4/2028	34,524,414	2.47%
US Treasury Inflation Indexed Bonds	30,762,527	2.00%	15/1/2026	30,714,012	2.20%
US Treasury Inflation Indexed Bonds	24,950,500	2.38%	15/1/2027	25,418,929	1.82%
US Treasury Inflation Indexed Bonds	22,783,080	1.75%	15/1/2028	22,768,492	1.63%
US Treasury Inflation Indexed Bonds	20,122,416	2.50%	15/1/2029	20,954,172	1.50%
US Treasury Inflation Indexed Bonds	8,619,678	3.38%	15/4/2032	9,835,827	0.71%
				1,388,634,937	99.48%
Total Fixed Income				1,388,634,937	99.48%
Total Transferable Securities				1,388,634,937	99.48%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 1.35% (2021: 0.67%)							
Hedge Share Class Level Forward Currency Exchange Contracts 1.35% (2021: 0.67%)							
EUR	322,993,354	USD	(333,541,994)	UBS AG	4/1/2023	11,172,510	0.80%
CHF	262,105,904	USD	(276,366,411)	Toronto-Dominion Bank	4/1/2023	6,930,070	0.50%
GBP	53,920,278	USD	(64,297,883)	Toronto-Dominion Bank	4/1/2023	562,843	0.04%
CHF	257,424,684	USD	(279,090,175)	BNP Paribas	2/2/2023	95,042	0.01%
SGD	5,068,279	USD	(3,699,285)	State Street Bank & Trust Co.	4/1/2023	79,629	0.00%
EUR	3,691,174	USD	(3,866,365)	JPMorgan Chase Bank	4/1/2023	73,039	0.00%
CHF	2,990,342	USD	(3,178,762)	JPMorgan Chase Bank	4/1/2023	53,342	0.00%
USD	336,832,993	EUR	(315,580,212)	UBS AG	4/1/2023	30,161	0.00%
USD	316,457	GBP	(255,047)	Toronto-Dominion Bank	4/1/2023	9,661	0.00%
USD	351,756	GBP	(287,701)	State Street Bank & Trust Co.	4/1/2023	5,680	0.00%
GBP	53,574,215	USD	(64,494,033)	HSBC Bank	2/2/2023	5,034	0.00%
EUR	315,580,212	USD	(337,511,459)	UBS AG	2/2/2023	3,514	0.00%
USD	118,927	GBP	(97,426)	Toronto-Dominion Bank	4/1/2023	1,733	0.00%
USD	324,419	CHF	(298,735)	BNP Paribas	4/1/2023	1,532	0.00%
USD	80,071	GBP	(65,460)	State Street Bank & Trust Co.	4/1/2023	1,329	0.00%
USD	58,522	GBP	(47,563)	JPMorgan Chase Bank	4/1/2023	1,308	0.00%
USD	71,837	GBP	(58,728)	JPMorgan Chase Bank	4/1/2023	1,193	0.00%
USD	69,312	GBP	(56,645)	JPMorgan Chase Bank	4/1/2023	1,174	0.00%
SGD	5,032,147	USD	(3,753,149)	State Street Bank & Trust Co.	2/2/2023	899	0.00%
USD	64,316	GBP	(52,897)	State Street Bank & Trust Co.	4/1/2023	686	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
SGD	58,141	USD	(42,805)	UBS AG	4/1/2023	545	0.00%
USD	267,432	CHF	(246,984)	State Street Bank & Trust Co.	4/1/2023	480	0.00%
USD	303,807	CHF	(280,789)	JPMorgan Chase Bank	4/1/2023	317	0.00%
USD	11,295	GBP	(9,236)	JPMorgan Chase Bank	4/1/2023	185	0.00%
USD	74,984	CHF	(69,242)	State Street Bank & Trust Co.	4/1/2023	144	0.00%
GBP	11,521	USD	(13,738)	JPMorgan Chase Bank	4/1/2023	120	0.00%
USD	562,063	CHF	(519,925)	UBS AG	4/1/2023	104	0.00%
USD	4,644	GBP	(3,787)	JPMorgan Chase Bank	4/1/2023	89	0.00%
SGD	5,198	USD	(3,794)	State Street Bank & Trust Co.	4/1/2023	82	0.00%
USD	24,162	GBP	(20,029)	Toronto-Dominion Bank	4/1/2023	69	0.00%
USD	6,716	GBP	(5,533)	Toronto-Dominion Bank	4/1/2023	60	0.00%
USD	76,976	GBP	(63,950)	JPMorgan Chase Bank	4/1/2023	51	0.00%
USD	134,169	EUR	(125,433)	Standard Chartered Bank	2/2/2023	18	0.00%
USD	2,447	GBP	(2,020)	JPMorgan Chase Bank	4/1/2023	17	0.00%
USD	64,115	GBP	(53,250)	HSBC Bank	2/2/2023	6	0.00%
USD	28,213	SGD	(37,813)	State Street Bank & Trust Co.	2/2/2023	4	0.00%
USD	278,236,796	CHF	(257,424,684)	BNP Paribas	4/1/2023	—	0.00%
EUR	13,201	USD	(14,119)	JPMorgan Chase Bank	2/2/2023	—	0.00%
GBP	611	USD	(735)	JPMorgan Chase Bank	4/1/2023	—	0.00%
GBP	3,578	USD	(4,307)	JPMorgan Chase Bank	2/2/2023	—	0.00%
USD	3,751,974	SGD	(5,032,147)	State Street Bank & Trust Co.	4/1/2023	—	0.00%
GBP	1,560	USD	(1,880)	JPMorgan Chase Bank	4/1/2023	(4)	(0.00%)
USD	488,053	GBP	(405,396)	Toronto-Dominion Bank	2/2/2023	(11)	(0.00%)
USD	1,570	SGD	(2,125)	JPMorgan Chase Bank	4/1/2023	(14)	(0.00%)
USD	2,860,231	EUR	(2,674,365)	State Street Bank & Trust Co.	2/2/2023	(19)	(0.00%)
USD	64,444,423	GBP	(53,574,215)	HSBC Bank	4/1/2023	(23)	(0.00%)
USD	111,903	CHF	(103,212)	JPMorgan Chase Bank	2/2/2023	(33)	(0.00%)
USD	137,340	EUR	(128,750)	JPMorgan Chase Bank	4/1/2023	(68)	(0.00%)
GBP	2,811	USD	(3,453)	BNP Paribas	4/1/2023	(71)	(0.00%)
USD	177,094	EUR	(166,010)	BNP Paribas	4/1/2023	(80)	(0.00%)
USD	24,714	GBP	(20,725)	State Street Bank & Trust Co.	4/1/2023	(217)	(0.00%)
GBP	12,885	USD	(15,761)	JPMorgan Chase Bank	4/1/2023	(261)	(0.00%)
USD	34,778	SGD	(47,015)	Toronto-Dominion Bank	4/1/2023	(276)	(0.00%)
USD	251,912	CHF	(233,346)	State Street Bank & Trust Co.	4/1/2023	(300)	(0.00%)
USD	285,301	EUR	(267,648)	JPMorgan Chase Bank	4/1/2023	(346)	(0.00%)
USD	37,136	SGD	(50,331)	Toronto-Dominion Bank	4/1/2023	(391)	(0.00%)
USD	816,716	EUR	(765,667)	Morgan Stanley	4/1/2023	(441)	(0.00%)
USD	294,766	EUR	(276,699)	JPMorgan Chase Bank	4/1/2023	(541)	(0.00%)
USD	274,435	CHF	(254,573)	JPMorgan Chase Bank	4/1/2023	(720)	(0.00%)
USD	188,360	CHF	(175,195)	JPMorgan Chase Bank	4/1/2023	(999)	(0.00%)
USD	2,758,736	CHF	(2,544,633)	Toronto-Dominion Bank	2/2/2023	(999)	(0.00%)
USD	145,106	CHF	(135,299)	UBS AG	4/1/2023	(1,132)	(0.00%)
USD	188,587	EUR	(178,454)	BNP Paribas	4/1/2023	(1,868)	(0.00%)
USD	283,173	CHF	(263,802)	JPMorgan Chase Bank	4/1/2023	(1,957)	(0.00%)
GBP	53,808	USD	(66,815)	BNP Paribas	4/1/2023	(2,089)	(0.00%)
USD	240,767	CHF	(225,055)	JPMorgan Chase Bank	4/1/2023	(2,483)	(0.00%)
USD	278,648	EUR	(263,833)	JPMorgan Chase Bank	4/1/2023	(2,927)	(0.00%)
USD	539,086	CHF	(501,576)	JPMorgan Chase Bank	4/1/2023	(3,042)	(0.00%)
USD	817,038	EUR	(768,583)	JPMorgan Chase Bank	4/1/2023	(3,232)	(0.00%)
USD	316,271	CHF	(295,632)	JPMorgan Chase Bank	4/1/2023	(3,262)	(0.00%)
USD	360,153	CHF	(336,234)	State Street Bank & Trust Co.	4/1/2023	(3,264)	(0.00%)
USD	738,519	EUR	(695,089)	JPMorgan Chase Bank	4/1/2023	(3,315)	(0.00%)
USD	382,444	CHF	(356,937)	BNP Paribas	4/1/2023	(3,350)	(0.00%)
USD	607,166	EUR	(572,245)	State Street Bank & Trust Co.	4/1/2023	(3,562)	(0.00%)
USD	806,336	CHF	(749,367)	Toronto-Dominion Bank	4/1/2023	(3,615)	(0.00%)
USD	493,278	EUR	(465,635)	JPMorgan Chase Bank	4/1/2023	(3,670)	(0.00%)
USD	283,944	EUR	(269,698)	BNP Paribas	4/1/2023	(3,891)	(0.00%)
USD	357,780	CHF	(334,767)	Toronto-Dominion Bank	4/1/2023	(4,052)	(0.00%)
USD	372,104	EUR	(352,558)	JPMorgan Chase Bank	4/1/2023	(4,163)	(0.00%)
USD	378,917	CHF	(354,864)	JPMorgan Chase Bank	4/1/2023	(4,637)	(0.00%)
USD	347,997	EUR	(330,537)	JPMorgan Chase Bank	4/1/2023	(4,768)	(0.00%)
USD	368,258	CHF	(345,219)	JPMorgan Chase Bank	4/1/2023	(4,871)	(0.00%)
USD	476,333	CHF	(445,476)	JPMorgan Chase Bank	4/1/2023	(5,158)	(0.00%)
USD	1,177,413	EUR	(1,108,403)	Toronto-Dominion Bank	4/1/2023	(5,529)	(0.00%)
USD	461,509	EUR	(437,778)	JPMorgan Chase Bank	4/1/2023	(5,710)	(0.00%)
USD	1,333,843	EUR	(1,255,188)	JPMorgan Chase Bank	4/1/2023	(5,756)	(0.00%)
USD	427,232	EUR	(406,305)	JPMorgan Chase Bank	4/1/2023	(6,397)	(0.00%)
USD	406,342	CHF	(385,367)	State Street Bank & Trust Co.	4/1/2023	(10,181)	(0.00%)
USD	934,051	EUR	(884,986)	JPMorgan Chase Bank	4/1/2023	(10,450)	(0.00%)
USD	646,261	EUR	(615,402)	JPMorgan Chase Bank	4/1/2023	(10,526)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	617,488	USD	(754,030)	Toronto-Dominion Bank	4/1/2023	(11,254)	(0.00%)
USD	447,526	EUR	(433,362)	JPMorgan Chase Bank	4/1/2023	(14,979)	(0.00%)
USD	476,549	EUR	(461,486)	Toronto-Dominion Bank	4/1/2023	(15,972)	(0.00%)
USD	910,127	CHF	(863,178)	Toronto-Dominion Bank	4/1/2023	(22,837)	(0.00%)
						18,832,957	1.35%
Total OTC Financial Derivative Instruments						18,832,957	1.35%
Total Investments						1,407,467,894	100.83%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	(11,573,717)	(0.83%)
Net Assets	1,395,894,177	100.00%

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,274,845,817	89.54%
(b)	Transferable securities dealt in on another regulated market	73,450,188	5.16%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	40,338,932	2.83%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	19,032,670	1.34%
(f)	Other assets	16,108,813	1.13%
Total Assets		1,423,776,420	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2022	US Dollars (\$) As at 31 December 2021
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,388,634,937	2,399,501,239
Financial Derivative Instruments	3,17	19,032,670	16,306,306
Cash	3	3,167,523	13,744,629
Unrealised Appreciation on Spot Currency Contracts		—	927
Receivables:			
Interest and Dividends		3,812,690	5,465,298
Capital Shares Issued		391,840	1,426,893
Investments Sold		8,736,760	23,325,195
Total Current Assets		1,423,776,420	2,459,770,487
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	199,713	65,568
Bank Overdraft		—	113
Unrealised Depreciation on Spot Currency Contracts		69	—
Payables and Other Liabilities:			
Investments Purchased		26,235,943	34,416,815
Income Distribution Payable		329,651	2,663,167
Capital Shares Redeemed		1,008,886	924,601
Management Fees Payable	12	107,981	182,509
Total Current Liabilities		27,882,243	38,252,773
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,395,894,177	2,421,517,714

Net Asset Value Per Share

	As at 31 December 2022	As at 31 December 2021	As at 31 December 2020
Select CHF Hedged Acc			
US (\$) Equivalent	271,823,539	461,259,814	340,854,793
Net Assets	251,491,138	420,276,880	301,298,594
Number of Shares Outstanding	2,583,510	3,886,275	2,906,390
Net Asset Value Per Share¹	97.34	108.14	103.67
Select CHF Hedged Income			
US (\$) Equivalent	3,675,266	9,347,091	5,336,679
Net Assets	3,400,356	8,516,602	4,717,357
Number of Shares Outstanding	42,649	89,867	49,452
Net Asset Value Per Share¹	79.73	94.77	95.39
Select EUR Hedged Acc			
US (\$) Equivalent	320,586,937	694,257,302	530,105,553
Net Assets	300,385,985	610,497,105	433,252,062
Number of Shares Outstanding	3,007,971	5,526,142	4,102,901
Net Asset Value Per Share¹	99.86	110.47	105.60
Select EUR Hedged Income			
US (\$) Equivalent	12,986,968	22,954,578	20,142,762
Net Assets	12,168,628	20,185,173	16,462,558
Number of Shares Outstanding	148,299	207,603	168,611
Net Asset Value Per Share¹	82.05	97.23	97.64
Select GBP Hedged Acc			
US (\$) Equivalent	22,801,008	44,887,142	40,756,724
Net Assets	18,955,032	33,140,495	29,815,813
Number of Shares Outstanding	179,028	286,126	270,958
Net Asset Value Per Share¹	105.88	115.82	110.04
Select GBP Hedged Income			
US (\$) Equivalent	40,938,802	103,576,476	94,166,705
Net Assets	34,033,422	76,471,246	68,888,188
Number of Shares Outstanding	393,299	753,128	678,485
Net Asset Value Per Share¹	86.53	101.54	101.53
Select SGD Hedged Acc			
US (\$) Equivalent	3,715,060	8,588,498	3,655,808
Net Assets	4,982,638	11,578,584	4,831,699
Number of Shares Outstanding	45,010	96,427	42,493
Net Asset Value Per Share¹	110.70	120.08	113.71
Select USD Acc			
Net Assets	659,562,269	958,667,795	648,259,153
Number of Shares Outstanding	5,830,334	7,836,074	5,590,623
Net Asset Value Per Share¹	113.13	122.34	115.95
Select USD Income			
Net Assets	59,804,328	117,979,018	70,323,465
Number of Shares Outstanding	641,401	1,093,570	655,912
Net Asset Value Per Share¹	93.24	107.88	107.21

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

Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Investment Income/(Loss)			
Interest Income		131,234,362	107,175,768
Net Loss on Financial Instruments		(378,589,016)	(56,345,060)
Total Investment (Loss)/Income		(247,354,654)	50,830,708
Expenses			
Management Fees	12	1,711,114	1,928,690
Total Expenses		1,711,114	1,928,690
Finance Costs			
Interest Expense		7,439	1,223
Distribution	6	10,762,311	11,015,150
Income Equalisation		1,065,790	(254,409)
Total Finance Costs		11,835,540	10,761,964
Net Investment (Loss)/Income		(260,901,308)	38,140,054
Net (Decrease)/Increase in Net Assets		(260,901,308)	38,140,054

Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2022	US Dollars (\$) Year Ended 31 December 2021
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(260,901,308)	38,140,054
Capital Transactions		
Subscriptions	281,218,339	1,030,136,692
Redemptions	(1,045,940,568)	(400,532,865)
Reinvestments	—	172,191
Total Capital Transactions	(764,722,229)	629,776,018
Total (Decrease)/Increase for the Year	(1,025,623,537)	667,916,072
Net Assets		
Beginning of Year	2,421,517,714	1,753,601,642
End of Year	1,395,894,177	2,421,517,714

Notes to the Financial Statements

1. General Information. Vanguard Investment Series plc (the “Company”), an open-ended investment company with variable capital, was incorporated in Ireland as a public limited company on 4 March 1998. The Company is authorised by the Central Bank of Ireland (the “Central Bank”) as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the “UCITS Regulations”).

Where applicable, shares are listed on the Global Exchange Market of the Euronext Dublin Exchange.

The Company is organised as an umbrella fund with segregated liabilities between funds. During the year ended 31 December 2022 the Company had 31 constituent funds and 2 closed funds (each a “Fund”, collectively the “Funds”):

	Commenced Operations
Vanguard Emerging Markets Stock Index Fund (the “Emerging Markets Stock Index Fund”)	7 June 2006
Vanguard ESG Developed World All Cap Equity Index Fund (the “ESG Developed World All Cap Equity Index Fund”)	7 February 2011
Vanguard ESG Emerging Markets All Cap Equity Index Fund (the “ESG Emerging Markets All Cap Equity Index Fund”)	9 June 2020
Vanguard European Stock Index Fund (the “European Stock Index Fund”)	14 September 1998
Vanguard Eurozone Stock Index Fund (the “Eurozone Stock Index Fund”)	25 October 2001
Vanguard Global Small-Cap Index Fund (the “Global Small-Cap Index Fund”)	10 October 2009
Vanguard Global Stock Index Fund (the “Global Stock Index Fund”)	4 August 1998
Vanguard Japan Stock Index Fund (the “Japan Stock Index Fund”)	22 October 2003
Vanguard Pacific ex-Japan Stock Index Fund (the “Pacific ex-Japan Stock Index Fund”)	22 July 2005
Vanguard SRI European Stock Fund (the “SRI European Stock Fund”)	29 June 2010
Vanguard U.S. 500 Stock Index Fund (the “U.S. 500 Stock Index Fund”)	4 November 1998
Vanguard U.S. Opportunities Fund (the “U.S. Opportunities Fund”)	8 April 2002
Vanguard 20+ Year Euro Treasury Index Fund (the “20+ Year Euro Treasury Index Fund”)	29 August 2007
Vanguard Emerging Markets Bond Fund (the “Emerging Markets Bond Fund”)	3 December 2019
Vanguard ESG Global Corporate Bond Index Fund (the “ESG Global Corporate Bond Index Fund”)	25 October 2022
Vanguard Euro Government Bond Index Fund (the “Euro Government Bond Index Fund”)	29 September 2000
Vanguard Euro Investment Grade Bond Index Fund (the “Euro Investment Grade Bond Index Fund”)	29 September 2000
Vanguard Eurozone Inflation-Linked Bond Index Fund (the “Eurozone Inflation-Linked Bond Index Fund”)	31 May 2005
Vanguard Global Bond Index Fund (the “Global Bond Index Fund”)	31 March 2008
Vanguard Global Corporate Bond Index Fund (the “Global Corporate Bond Index Fund”)	2 November 2017
Vanguard Global Credit Bond Fund (the “Global Credit Bond Fund”)	14 September 2017
Vanguard Global Short-Term Bond Index Fund (the “Global Short-Term Bond Index Fund”)	31 January 2014
Vanguard Global Short-Term Corporate Bond Index Fund (the “Global Short-Term Corporate Bond Index Fund”)	2 November 2017
Vanguard Japan Government Bond Index Fund (the “Japan Government Bond Index Fund”)	1 April 2004
Vanguard SRI Euro Investment Grade Bond Index Fund (the “SRI Euro Investment Grade Bond Index Fund”)	18 July 2017
Vanguard U.K. Government Bond Index Fund (the “U.K. Government Bond Index Fund”)	23 June 2009
Vanguard U.K. Investment Grade Bond Index Fund (the “U.K. Investment Grade Bond Index Fund”)	20 March 2007
Vanguard U.K. Short-Term Investment Grade Bond Index Fund (the “U.K. Short-Term Investment Grade Bond Index Fund”)	22 May 2013
Vanguard U.S. Government Bond Index Fund (the “U.S. Government Bond Index Fund”)	31 January 2002
Vanguard U.S. Investment Grade Credit Index Fund (the “U.S. Investment Grade Credit Index Fund”)	16 December 2004
Vanguard U.S. Treasury Inflation-Protected Securities Index Fund (the “U.S. Treasury Inflation-Protected Securities Index Fund”)	24 October 2016

The following Funds are currently approved by the Central Bank but have either been liquidated or not yet commenced trading:

	Central Bank Approval
Vanguard Global Enhanced Equity Fund ¹	12 January 2007
Vanguard U.S. Fundamental Value Fund ¹	10 February 2004

¹ The Fund liquidated.

2. Basis of Presentation. The financial statements are prepared in accordance with accounting standards generally accepted in Ireland, including Financial Reporting Standard (“FRS”) 102, Irish statute comprising the Companies Act 2014, as amended, the UCITS Regulations, the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the “CBI UCITS Regulations”) and the Listing Rules of the Euronext Dublin Exchange. Accounting standards generally accepted in Ireland in preparing financial statements which present a true and fair view are those published by the Institute of Chartered Accountants in Ireland and issued by the Financial Reporting Council (the “FRC”).

The Company has determined that the headings and sub-headings of the financial statements require adaptation from the requirements in the Companies Act 2014 to more appropriately reflect the Company’s business as an investment fund.

Cash Flow Statements have not been presented due to the exemption contained in FRS 102, Section 7.1A.

The information required by FRS 102 to be included in a statement of comprehensive income is contained in the Statement of Operations of each Fund and the Company.

The financial statements have been prepared on a going concern basis, subject to the historical cost convention, as modified by the revaluation of financial assets and liabilities at fair value through profit or loss (“FVTPL”).

3. Significant Accounting Policies.

(a) Critical Accounting Estimates and Judgements. The preparation of these financial statements requires the use of certain accounting estimates and requires the Company to exercise judgement when applying the Fund's accounting policies. The estimates and associated judgements are based on historical experience and various other factors that are believed to be reasonable under the circumstances, which affect the classification of financial assets and liabilities, the carrying values of financial instruments, the fair value of certain financial instruments in instances where information is not readily apparent from other sources, as well as the functional currency of the Company and Funds. Refers to Note 3(d), Note 3 (e) and Note 3 (g) for further information.

(b) Income Recognition. Dividends, whether cash or stock, are recognised as income when the securities are quoted ex-dividend. Special dividends are treated as either capital or income depending on the facts of each particular case.

In the case of debt securities, any difference between acquisition cost and maturity value is recognised as interest income over the life of the security using the effective yield basis of calculating amortisation. Any Funds holding inflation-linked bonds recorded net positive income during the year ended 31 December 2022 (31 December 2021: same).

Interest income on cash is recognised on an effective interest basis.

Securities-lending income is recognised on an accrual basis.

All income is recognised gross of any withholding taxes incurred.

(c) Taxation. Current tax is recognised as the amount of income tax paid or payable in respect of the taxable overseas net profit. Deferred taxation is provided on all timing differences that have originated but not reversed by the reporting date. Deferred tax is measured at the rates expected to apply for the year in which the timing differences will reverse. Deferred taxes are not discounted to reflect the time value of money and are only recognised to the extent they are expected to crystallise.

Withholding taxes on foreign dividends and capital gains have been provided for in accordance with the Funds' understanding of the applicable countries' tax rules and rates.

(d) Financial Assets and Financial Liabilities. FRS 102 requires a reporting entity to apply either (a) the full requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments Issues; (b) the recognition and measurement provisions of International Accounting Standards ("IAS") 39, Financial Instruments: Recognition and Measurement ("IAS 39"), and only the disclosure requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments; or (c) the recognition and measurement provisions of International Financial Reporting Standards ("IFRS") 9, Financial Instruments, and the disclosure requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments. The Company has elected to apply the recognition and measurement provisions of IAS 39 and the disclosure requirements of FRS 102.

Classification and Measurement. Financial assets and financial liabilities, including financial derivative investments, are held for trading and classified and measured at FVTPL from their initial recognition. Redeemable participating shares are classified as financial liabilities at amortised cost and are measured at the present value of the redemption amounts, which approximates their fair value. All other financial assets and liabilities are measured at amortised cost, which approximates fair value.

Recognition and Derecognition. Purchases and sales of financial instruments are recognised on the trade date, being the date on which the Fund commits itself to the purchase or sale. Financial instruments at FVTPL are initially recognised when the Funds become party to the contractual provisions of the instrument. Financial instruments are derecognised when the contractual rights to the cash flows from the instruments expire, or when substantially all the risks and rewards of ownership have been transferred. Realised gains and losses are specifically identified when securities are derecognised. Premiums received on expired options are realised as gains, while premiums paid on expired options are realised as losses. Premiums on exercised options will result in gains or losses by either increasing the proceeds received when selling the underlying security or decreasing the cost basis when purchasing the underlying security.

(e) Fair Value Measurement. Financial instruments are measured at fair value using a three-level hierarchy. Instruments are categorised in their entirety based on the lowest level input that is significant to the fair value measurement. Assessing the significance and observability of a particular input requires significant judgement specific to an asset or liability. Inputs are considered to be observable when they are readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the Fund's own assumptions used to determine the fair value of investments).

Equities. Equities (including warrants and rights) are valued at the latest available last traded value at year-end. Instruments traded on a recognised market are valued on the basis of valuations provided by a principal market maker or a pricing service. When applicable, unlisted and suspended instruments are based on the Investment Manager's assessment of their net realisable value or the last traded price from broker-dealers for non-exchange-trade purposes.

Fixed Income. Fixed income securities traded in recognised markets are valued using the latest bid prices on the securities exchange in which they are principally traded or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities and ratings), both as furnished by independent pricing services.

Financial Derivative Instruments. Futures contracts are valued in an active market if quoted prices are readily and regularly available; this represents the amount that would be required to close the position. Forward currency contracts are valued based on quoted forward exchange rates as provided by a reliable pricing service, bank or dealer. Credit default swaps, interest rate swaps and

over-the-counter options (including swaptions) are valued using a pricing service; where no pricing service is available, contracts are marked-to-market daily based upon quotations received from counterparties or based upon calculations using valuation models.

(f) Transaction Costs and Commissions. Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of an investment. These costs include fees and commissions paid to agents, advisors, brokers and dealers, and transfer taxes and duties. Transaction costs which are separately identifiable in the purchase and sale of financial instruments designated at FVTPL are expensed on an accrual basis. For fixed income securities and certain derivatives, transaction costs are not separately identifiable from the purchase price and therefore cannot be disclosed separately.

(g) Foreign Currency. Functional currency is the currency of the primary economic environment in which the Funds operates. If indicators of the primary economic environment are mixed, then the Board of Directors uses its judgement to determine the functional currency that most faithfully represents the economic effect of the underlying transactions, events and conditions. All transactions in foreign currencies are translated into each Fund's functional currency at the exchange rates prevailing on the date of the transaction. At the reporting date, monetary assets and liabilities denominated in foreign currencies are translated at the prevailing exchange rates. Gains and losses arising on translation are included in total return and are reported on a net basis.

The presentation currency of the Company's financial statements is USD.

In preparing the aggregate Company Statement of Assets and Liabilities, all transactions have been translated into USD. Funds which are not recorded in the Company's presentational currency are translated to USD using the prevailing exchange rates as at 31 December. For the purpose of producing the Company Statement of Operations and the Company Statement of Changes in Net Assets from the accounts of the individual Funds, average exchange rates for the year are used.

The presentational and functional currency of each Fund is:

Fund	Currency	Fund	Currency
Emerging Markets Stock Index Fund	US dollar (US\$)	U.S. Investment Grade Credit Index Fund	US dollar (US\$)
ESG Developed World All Cap Equity Index Fund	US dollar (US\$)	U.S. Treasury Inflation-Protected Securities Index Fund	US dollar (US\$)
ESG Emerging Markets All Cap Equity Index Fund	US dollar (US\$)	Eurozone Stock Index Fund	Euro (€)
European Stock Index Fund	US dollar (US\$)	Japan Stock Index Fund	Euro (€)
Global Small-Cap Index Fund	US dollar (US\$)	Pacific ex-Japan Stock Index Fund	Euro (€)
Global Stock Index Fund	US dollar (US\$)	SRI European Stock Fund	Euro (€)
U.S. 500 Stock Index Fund	US dollar (US\$)	20+ Year Euro Treasury Index Fund	Euro (€)
U.S. Opportunities Fund	US dollar (US\$)	Euro Government Bond Index Fund	Euro (€)
Emerging Markets Bond Fund	US dollar (US\$)	Euro Investment Grade Bond Index Fund	Euro (€)
ESG Global Corporate Bond Index Fund	US dollar (US\$)	Eurozone Inflation-Linked Bond Index Fund	Euro (€)
Global Bond Index Fund	US dollar (US\$)	SRI Euro Investment Grade Bond Index Fund	Euro (€)
Global Corporate Bond Index Fund	US dollar (US\$)	U.K. Government Bond Index Fund	British pound (£)
Global Credit Bond Fund	US dollar (US\$)	U.K. Investment Grade Bond Index Fund	British pound (£)
Global Short-Term Bond Index Fund	US dollar (US\$)	U.K. Short-Term Investment Grade Bond Index Fund	British pound (£)
Global Short-Term Corporate Bond Index Fund	US dollar (US\$)	Japan Government Bond Index Fund	Japanese yen (¥)
U.S. Government Bond Index Fund	US dollar (US\$)		

(h) Cash and Bank Overdrafts. Cash is composed of demand deposits with financial institutions or bank overdrafts. Bank overdrafts, when applicable, are presented as current liabilities. Cash held or pledged as collateral against financial transactions or financial derivative instruments is not included within Cash and Bank Overdrafts but is segregated and presented separately on the Statement of Assets and Liabilities as Cash Collateral.

In respect to share issuances or redemptions, the Company operates an umbrella cash account. Monies received or proceeds due will be held and transmitted through this account and are included in Cash and Bank Overdrafts.

Margin. Upon entering into futures contracts and centrally cleared swap contracts, cash deposits are required (initial margin) in an amount equal to a certain percentage of the contract value. Subsequent payments (variation margin) are made or received by the Funds each day. Margin against these financial derivative instruments is not included within Cash or Bank Overdrafts but is segregated and presented separately as Margin Cash Due from Broker or Margin Cash Due to Broker, as applicable.

(i) Redeemable Participating Shares. Redeemable participating shares provide shareholders with the right to redeem their shares for cash and are classified as financial liabilities.

(j) Trade Date Reporting. Investment transactions for financial statement purposes as at 31 December are accounted for on the trade date. This is different from the basis used for the daily dealing net asset value, which is accounted for using the trade date plus one business day.

(k) Offsetting. Financial assets and liabilities are offset and the net amount reported when there is a legally enforceable right to set off the recognised amounts and there is an intention to settle on a net basis, or realise the assets and settle the liability simultaneously. As at 31 December 2022 and 2021, there were no financial assets or liabilities offset.

(l) Equalisation. Equalisation occurs to reflect the pro rata payment of distributions based on the time period over which shares have been owned by an investor. If shares are purchased when the Funds have accrued income but not yet declared a distribution, the Funds will credit to the equalisation account the portion of the purchase price representing income accrued but directly attributable to those shares. Conversely, if shares are redeemed when the Funds have accrued income but not yet declared a distribution, the Funds will deduct from the equalisation account the portion of the redemption price representing income accrued but directly attributable to those shares. Equalisation is reflected on the Statement of Operations as a finance cost.

(m) Swing Pricing. The Funds employ swing pricing as a means to prevent dilution. Swing pricing results from the Company's determination to adjust the Funds' net asset value, on any dealing day, following a consideration of dealing activity (i.e. level of subscriptions and redemptions) and the level of costs associated with such activity. A dilution adjustment is exercised only for the purpose of reducing the negative effects of transaction charges in the interest of the non-dealing shareholders in the Funds and is applied consistently in respect of the Funds, and in respect of all assets of the Funds. The direction of the swing depends on whether there are net subscriptions or net redemptions in the Funds on the relevant dealing day, while the magnitude of the swing is based on pre-determined estimates of the average execution costs in the relevant asset classes in which the Funds are invested.

Any dilution adjustment did not exceed 2% of the net asset value per share of the Funds for the years ended 2022 and 2021.

4. Risk Management Policies.

The Funds' investments in financial instruments create a direct exposure to a variety of risks. The Funds may also make investments in other underlying funds. The financial instruments which constitute these other underlying funds generally expose the Funds to indirect risks resulting from currency, interest rate, other price risk and credit risk.

Funds may trade in financial derivative instruments such as exchange traded futures and options contracts (to manage cash flows on a short term basis and to achieve cost efficiencies), warrants, swap agreements and equity-linked notes (to gain market exposure or exposure to a particular asset class) and currency forwards (to protect against currency fluctuations). The use of financial derivative instruments may expose the Funds to a higher degree of risk. In particular, financial derivative instruments contracts can be highly volatile, and the initial investment is generally small relative to the size of the contract so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on financial derivative instruments than on standard securities. Leveraged financial derivative instruments positions can therefore increase Fund volatility. Global exposure is measured and monitored using the commitment approach. Leverage will not exceed 100% of the net asset value of the relevant Fund and will be done in accordance with regulations applicable to the Funds.

Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the Funds' investments and Funds' performance.

The Manager seeks to minimise potential adverse effects of risk on the Funds' performance by employing professional, experienced portfolio advisors; by daily monitoring of the Funds' positions and market events; by diversifying the investment portfolio within the constraints of the investment objectives; and by periodically using derivatives to economically hedge certain risk exposures.

Price Risk. Price risk is the risk that the value of financial instruments will fluctuate because of changes in the market. The Investment Manager considers the asset allocation of the portfolio in order to minimise the risk associated with particular countries or industry sectors while continuing to follow the stated investment objective.

The investment objective for an index fund is to seek to track as closely as reasonably possible the performance of the benchmark indices. In order to achieve this objective, an index fund invests primarily in securities held in the relevant benchmark index. An index fund places limitations on the amount by which a holding may deviate from the proportion in the benchmark to limit the market risk from mismatched positions.

All investments present a risk of loss of capital. The Investment Manager assesses market risk volatility to ensure that the effect of using financial derivative instruments is not significant enough to cause disproportionate losses to overall value. The Investment Manager moderates this risk through careful selection of financial instruments.

Currency Risk. Currency risk is the risk that the value of the Funds' investments will fluctuate as a result of changes in currency exchange rates. Local interest rates and monetary policy, as well as other government fiscal and labour policies, can also adversely impact currency values. The Funds may enter into foreign currency contracts for hedging purposes, which can include the economic hedging of all or a portion of the currency exposure of an investment or group of investments. The Funds may also enter into these contracts for non-hedging purposes, which can include increasing the exposure to a foreign currency, or the shifting of exposure to foreign currency fluctuations from one country to another. Currency positions are reconciled daily and discrepancies are immediately resolved. Procedures are established with the Investment Manager to trade currency as closely as possible to the close of the markets, so as to obtain exchange rates that closely approximate the rates used in the daily valuation.

The tables below indicate the currencies to which certain Funds had exposure either directly or indirectly and the notional value of foreign currency contracts:

Company Total

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	2,919,090,840	(875,645,292)	2,043,445,548	3,405,226,810	(955,984,317)	2,449,242,493
Brazilian Real	557,066,280	4,749,648	561,815,928	483,508,752	(6,993,492)	476,515,260
British Pound	2,700,125,899	21,998,456,091	24,698,581,990	3,515,446,510	24,555,025,110	28,070,471,620
Canadian Dollar	1,478,733,035	(1,700,148,053)	(221,415,018)	1,683,743,290	(1,958,097,464)	(274,354,174)
Chilean Peso	74,638,290	(12,550,055)	62,088,235	46,755,336	2,420,000	49,175,336
Chinese Yuan Renminbi	138,853,665	(130,984,859)	7,868,806	146,286,357	(141,279,097)	5,007,260
Chinese Yuan Renminbi Offshore	559,149,342	(5,142,627)	554,006,715	671,753,874	(3,414,306)	668,339,568
Colombian Peso	33,534,308	(23,843,819)	9,690,489	46,576,431	(28,032,601)	18,543,830
Czech Koruna	53,904,548	(57,235,254)	(3,330,706)	61,559,254	(82,237,729)	(20,678,475)
Danish Krone	408,493,637	(103,336,982)	305,156,655	457,488,050	(180,946,138)	276,541,912
Egyptian Pound	9,462,845	—	9,462,845	11,801,700	—	11,801,700
Euro	10,574,964,456	(4,606,026,087)	5,968,938,369	13,219,922,197	(7,603,159,322)	5,616,762,875
Hong Kong Dollar	3,530,183,544	(27,686,420)	3,502,497,124	4,013,311,407	(27,279,578)	3,986,031,829
Hungarian Forint	37,262,741	(21,643,541)	15,619,200	53,267,864	(45,548,779)	7,719,085
Indian Rupee	1,493,800,846	54,197,916	1,547,998,762	1,490,632,597	61,056,303	1,551,688,900
Indonesian Rupiah	325,423,727	(107,203,115)	218,220,612	311,512,678	(117,539,783)	193,972,895
Israeli Shekel	90,574,168	(62,179,285)	28,394,883	113,875,141	(105,551,680)	8,323,461
Japanese Yen	6,460,554,083	(1,428,890,011)	5,031,664,072	8,815,141,717	(4,410,002,006)	4,405,139,711
Kazakhstani Tenge	924,360	—	924,360	1,266,452	—	1,266,452
Kenyan Shilling	—	—	—	295,848	—	295,848
Malaysian Ringgit	268,567,058	(92,379,875)	176,187,183	280,723,562	(105,823,836)	174,899,726
Mexican Peso	354,034,855	(179,401,119)	174,633,736	346,126,053	(162,173,170)	183,952,883
New Zealand Dollar	128,052,065	(52,815,390)	75,236,675	156,735,924	(112,166,524)	44,569,400
Norwegian Krone	133,925,641	(41,413,302)	92,512,339	156,019,853	(68,683,175)	87,336,678
Peruvian Sol	15,528,819	(16,741,510)	(1,212,691)	15,426,165	(16,057,596)	(631,431)
Philippine Peso	79,972,779	(2,526,110)	77,446,669	88,623,388	(6,765,000)	81,858,388
Polish Zloty	134,486,094	(73,540,772)	60,945,322	150,149,973	(112,140,068)	38,009,905
Romanian Leu	8,573,189	(15,194,431)	(6,621,242)	5,366,762	(3,202,604)	2,164,158
Russian Ruble	1,195,736	—	1,195,736	439,782,081	(73,698,502)	366,083,579
Singapore Dollar	495,836,500	(132,624,671)	363,211,829	511,414,169	(137,131,372)	374,282,797
South African Rand	399,374,358	178	399,374,536	398,641,482	(963,488)	397,677,994
South Korean Won	1,553,589,535	(313,900,158)	1,239,689,377	2,003,953,653	(402,220,629)	1,601,733,024
Swedish Krona	538,924,932	(185,219,381)	353,705,551	759,938,640	(285,629,510)	474,309,130
Swiss Franc	1,310,088,205	1,457,229,818	2,767,318,023	1,609,603,746	1,625,068,907	3,234,672,653
Taiwanese Dollar	1,512,354,082	(5,335,000)	1,507,019,082	2,079,772,136	—	2,079,772,136
Thai Baht	320,900,730	(73,233,188)	247,667,542	298,346,011	(81,033,387)	217,312,624
Turkish Lira	74,378,872	(3,610,540)	70,768,332	29,373,677	(1,617,735)	27,755,942
US Dollar	114,160,373	(24,330,543)	89,829,830	180,736,486	(57,015,565)	123,720,921
Zambian Kwacha	—	—	—	141	—	141

Emerging Markets Stock Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Brazilian Real	537,376,020	4,749,648	542,125,668	467,449,320	—	467,449,320
British Pound	(31,614,325)	29,959,879	(1,654,446)	(8,600,619)	10,971,013	2,370,394
Chilean Peso	57,597,111	—	57,597,111	45,045,519	—	45,045,519
Chinese Yuan Renminbi	4,756,480	—	4,756,480	2,692,326	—	2,692,326
Chinese Yuan Renminbi Offshore	529,006,290	—	529,006,290	648,612,517	—	648,612,517
Colombian Peso	11,893,649	—	11,893,649	20,304,444	—	20,304,444
Czech Koruna	15,379,096	—	15,379,096	17,496,144	—	17,496,144
Egyptian Pound	8,969,553	—	8,969,553	10,698,098	—	10,698,098
Euro	32,292,320	—	32,292,320	26,801,926	—	26,801,926
Hong Kong Dollar	2,523,765,904	(4,235,494)	2,519,530,410	2,831,080,318	(4,089,507)	2,826,990,811
Hungarian Forint	19,438,185	—	19,438,185	28,648,816	—	28,648,816
Indian Rupee	1,424,908,758	53,882,623	1,478,791,381	1,445,265,131	60,555,418	1,505,820,549
Indonesian Rupiah	195,240,853	—	195,240,853	175,042,978	—	175,042,978
Malaysian Ringgit	164,320,042	—	164,320,042	166,617,610	—	166,617,610
Mexican Peso	237,222,470	—	237,222,470	247,315,213	—	247,315,213
Philippine Peso	76,325,952	—	76,325,952	85,756,041	—	85,756,041
Polish Zloty	76,908,865	—	76,908,865	93,473,709	—	93,473,709
Russian Ruble	69,446	—	69,446	367,394,503	—	367,394,503
South African Rand	380,440,753	—	380,440,753	382,478,802	—	382,478,802
South Korean Won	1,191,598,819	(27,690,769)	1,163,908,050	1,557,674,206	(10,088,934)	1,547,585,272
Swiss Franc	(37,406)	—	(37,406)	42,410	—	42,410
Taiwanese Dollar	1,420,229,376	—	1,420,229,376	1,947,145,293	—	1,947,145,293
Thai Baht	231,364,811	—	231,364,811	203,073,263	—	203,073,263
Turkish Lira	69,505,992	—	69,505,992	27,909,163	—	27,909,163

ESG Developed World All Cap Equity Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	79,347,315	(3,569,498)	75,777,817	70,347,935	(2,788,759)	67,559,176
British Pound	117,738,087	(5,621,413)	112,116,674	126,275,680	(5,171,582)	121,104,098
Canadian Dollar	103,141,270	(4,638,582)	98,502,688	103,219,092	(4,095,259)	99,123,833
Danish Krone	30,886,833	(1,321,296)	29,565,537	24,028,526	(950,644)	23,077,882
Euro	270,132,387	141,007,486	411,139,873	248,759,866	140,270,142	389,030,008
Hong Kong Dollar	30,790,471	(1,351,021)	29,439,450	27,103,574	(1,093,814)	26,009,760
Israeli Shekel	8,026,423	(363,267)	7,663,156	8,020,890	(315,932)	7,704,958
Japanese Yen	262,811,696	(9,899,984)	252,911,712	238,834,064	(5,194,264)	233,639,800
New Zealand Dollar	4,779,276	(202,535)	4,576,741	4,712,901	(184,073)	4,528,828
Norwegian Krone	8,701,390	(377,226)	8,324,164	7,908,597	(303,980)	7,604,617
Polish Zloty	3,090,782	(117,580)	2,973,202	3,441,660	(131,482)	3,310,178
Singapore Dollar	17,177,504	(751,643)	16,425,861	12,791,029	(499,831)	12,291,198
South Korean Won	58,588,926	(2,601,162)	55,987,764	59,553,852	(2,386,138)	57,167,714
Swedish Krona	34,236,805	(1,511,099)	32,725,706	37,476,129	(1,502,392)	35,973,737
Swiss Franc	102,598,548	1,986,418	104,584,966	96,584,863	(3,849,209)	92,735,654

ESG Emerging Markets All Cap Equity Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Brazilian Real	19,686,640	—	19,686,640	12,452,256	—	12,452,256
British Pound	257,120	—	257,120	929,174	203,167	1,132,341
Chilean Peso	2,913,261	—	2,913,261	1,709,817	—	1,709,817
Chinese Yuan Renminbi	177,179	—	177,179	100,906	—	100,906
Chinese Yuan Renminbi Offshore	29,850,978	—	29,850,978	23,141,357	—	23,141,357
Colombian Peso	830,342	—	830,342	658,475	—	658,475
Czech Koruna	295,478	—	295,478	281,188	—	281,188
Egyptian Pound	493,292	—	493,292	417,851	—	417,851
Euro	6,301,133	—	6,301,133	1,310,960	—	1,310,960
Hong Kong Dollar	104,337,612	(252,220)	104,085,392	92,471,857	—	92,471,857
Hungarian Forint	827,835	—	827,835	856,730	—	856,730
Indian Rupee	68,954,756	369,721	69,324,477	45,367,466	500,885	45,868,351
Indonesian Rupiah	10,417,561	—	10,417,561	5,084,675	—	5,084,675
Malaysian Ringgit	9,591,371	—	9,591,371	7,524,637	—	7,524,637
Mexican Peso	13,888,011	—	13,888,011	8,488,075	—	8,488,075
Philippine Peso	3,646,827	—	3,646,827	2,867,347	—	2,867,347
Romanian Leu	255,125	—	255,125	152,271	—	152,271
Russian Ruble	30,911	—	30,911	4,156,061	—	4,156,061
Singapore Dollar	336,142	—	336,142	144,830	—	144,830
South African Rand	18,925,221	—	18,925,221	12,621,294	—	12,621,294
Swiss Franc	11,746	—	11,746	—	—	—
Taiwanese Dollar	92,124,706	—	92,124,706	79,314,730	—	79,314,730
Thai Baht	13,786,375	—	13,786,375	9,010,394	—	9,010,394
Turkish Lira	4,872,880	—	4,872,880	1,464,514	—	1,464,514

European Stock Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	862,184,359	2,562,361	864,746,720	1,059,564,322	2,161,999	1,061,726,321
Danish Krone	168,372,831	—	168,372,831	196,549,550	(1,423,744)	195,125,806
Euro	1,822,896,603	(6,628,010)	1,816,268,593	2,425,244,793	(6,854,370)	2,418,390,423
Norwegian Krone	43,763,796	—	43,763,796	47,564,709	(124,428)	47,440,281
Swedish Krona	187,671,764	—	187,671,764	286,513,588	15,814	286,529,402
Swiss Franc	570,740,853	4,065,649	574,806,502	757,441,347	4,672,191	762,113,538

Eurozone Stock Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	—	—	—	5,804	—	5,804
Swedish Krona	—	—	—	2,976	—	2,976
US Dollar	5,010,399	—	5,010,399	3,709,069	—	3,709,069

Global Small-Cap Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	117,137,635	(10,125)	117,127,510	131,093,455	3,624,479	134,717,934
British Pound	171,910,187	935,996	172,846,183	244,237,883	4,815,037	249,052,920
Canadian Dollar	125,865,034	—	125,865,034	131,480,531	—	131,480,531
Danish Krone	24,403,198	—	24,403,198	24,033,436	—	24,033,436
Euro	231,562,888	1,833,952	233,396,840	280,972,707	5,077,091	286,049,798
Hong Kong Dollar	22,997,654	—	22,997,654	24,144,310	—	24,144,310
Israeli Shekel	27,555,332	—	27,555,332	36,376,159	—	36,376,159
Japanese Yen	363,764,501	(970,449)	362,794,052	364,154,854	3,337,708	367,492,562
New Zealand Dollar	14,942,246	—	14,942,246	13,451,094	—	13,451,094
Norwegian Krone	27,266,882	—	27,266,882	33,664,214	—	33,664,214
Singapore Dollar	22,663,158	(987,029)	21,676,129	24,108,882	—	24,108,882
South African Rand	—	—	—	217	—	217
Swedish Krona	63,769,776	—	63,769,776	99,686,353	—	99,686,353
Swiss Franc	53,054,985	—	53,054,985	69,516,203	—	69,516,203

Global Stock Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	280,068,897	(21,797,816)	258,271,081	277,671,556	(23,854,637)	253,816,919
British Pound	539,553,900	(26,868,222)	512,685,678	579,809,333	(42,010,721)	537,798,612
Canadian Dollar	428,261,788	(33,098,499)	395,163,289	473,264,972	(40,769,303)	432,495,669
Danish Krone	103,949,345	(7,774,892)	96,174,453	107,759,333	(9,399,802)	98,359,531
Euro	1,112,377,604	869,553,220	1,981,930,824	1,313,052,818	1,162,409,885	2,475,462,703
Hong Kong Dollar	101,743,736	(7,864,765)	93,878,971	104,789,186	(9,233,212)	95,555,974
Israeli Shekel	16,813,846	(1,344,894)	15,468,952	17,826,088	(1,510,786)	16,315,302
Japanese Yen	768,390,084	(52,064,326)	716,325,758	891,704,492	(66,489,169)	825,215,323
New Zealand Dollar	6,556,837	(518,573)	6,038,264	8,049,702	(726,703)	7,322,999
Norwegian Krone	27,476,568	(2,063,875)	25,412,693	27,086,267	(2,227,192)	24,859,075
Singapore Dollar	47,695,439	(3,599,002)	44,096,437	40,862,602	(3,529,386)	37,333,216
Swedish Krona	115,991,792	(8,934,261)	107,057,531	156,802,528	(13,878,375)	142,924,153
Swiss Franc	351,886,536	(27,171,641)	324,714,895	416,060,881	(36,223,437)	379,837,444

Japan Stock Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	(471,377)	1,690,653	1,219,276	(3,219,241)	6,193,405	2,974,164
Japanese Yen	3,135,720,931	27,186,990	3,162,907,921	4,444,575,046	34,891,997	4,479,467,043
US Dollar	28,668,581	(29,327,644)	(659,063)	37,558,510	(41,085,402)	(3,526,892)

Pacific ex-Japan Stock Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
Australian Dollar	1,894,842,554	(10,908,992)	1,883,933,562	2,150,556,943	6,382,968	2,156,939,911
British Pound	(4,788,345)	6,199,063	1,410,718	(2,836,488)	3,870,878	1,034,390
Hong Kong Dollar	694,555,885	(2,289,435)	692,266,450	815,929,204	(1,158,947)	814,770,257
New Zealand Dollar	46,153,094	—	46,153,094	64,719,570	—	64,719,570
Singapore Dollar	320,484,277	—	320,484,277	318,827,619	—	318,827,619
US Dollar	72,819,365	6,599,364	79,418,729	117,452,850	(9,094,899)	108,357,951

SRI European Stock Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	109,138,699	(86,650)	109,052,049	108,156,844	1,142,340	109,299,184
Canadian Dollar	—	—	—	8,443	—	8,443
Danish Krone	18,800,927	—	18,800,927	17,609,183	(127,086)	17,482,097
Norwegian Krone	6,621,252	—	6,621,252	5,689,463	—	5,689,463
Polish Zloty	1,989,171	—	1,989,171	2,293,293	—	2,293,293
Swedish Krona	22,174,243	—	22,174,243	26,840,782	—	26,840,782
Swiss Franc	66,293,488	367,026	66,660,514	70,953,950	1,099,101	72,053,051
US Dollar	106,118	(116,208)	(10,090)	39,134	—	39,134

U.S. 500 Stock Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Euro	3,061,026	1,364,485,823	1,367,546,849	2,874,310	1,289,349,851	1,292,224,161

U.S. Opportunities Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	14,744,376	—	14,744,376	17,160,893	—	17,160,893
Canadian Dollar	1,728,126	—	1,728,126	1,834,679	—	1,834,679
Euro	11,255,352	—	11,255,352	16,629,065	—	16,629,065
Swiss Franc	6,453,101	—	6,453,101	7,796,385	—	7,796,385

Emerging Markets Bond Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Brazilian Real	3,620	—	3,620	3,538,898	(6,993,492)	(3,454,594)
British Pound	32,353	25,443,516	25,475,869	32,150	33,080,286	33,112,436
Canadian Dollar	—	—	—	131,249	—	131,249
Chilean Peso	—	—	—	—	2,420,000	2,420,000
Chinese Yuan Renminbi	(11,570)	—	(11,570)	(61,480)	—	(61,480)
Chinese Yuan Renminbi Offshore	—	(5,142,627)	(5,142,627)	—	(3,414,306)	(3,414,306)
Colombian Peso	—	(2,615,981)	(2,615,981)	—	—	—
Czech Koruna	717,762	(603,240)	114,522	—	4,659,287	4,659,287
Egyptian Pound	—	—	—	686,692	—	686,692
Euro	38,854,846	178,025,669	216,880,515	48,835,562	16,578,377	65,413,939
Hong Kong Dollar	—	—	—	(200)	—	(200)
Hungarian Forint	481,647	(165,671)	315,976	31	51,276	51,307
Indian Rupee	(62,668)	(54,428)	(117,096)	—	—	—
Indonesian Rupiah	29	2,465,820	2,465,849	—	—	—
Israeli Shekel	—	—	—	—	(61,107)	(61,107)
Japanese Yen	(24,629)	(5,194,409)	(5,219,038)	—	11,603,935	11,603,935
Kazakhstani Tenge	924,360	—	924,360	1,266,452	—	1,266,452
Kenyan Shilling	—	—	—	295,848	—	295,848
Mexican Peso	13,558,523	(5,585,266)	7,973,257	11,400,390	(11,222,499)	177,891
Philippine Peso	—	(2,526,110)	(2,526,110)	—	(6,765,000)	(6,765,000)
Polish Zloty	528,076	(227,840)	300,236	132,207	(4,684,781)	(4,552,574)
Romanian Leu	—	—	—	3,604,238	—	3,604,238
Russian Ruble	1,095,379	—	1,095,379	3,518,577	(7,259,934)	(3,741,357)
South African Rand	—	—	—	3,532,637	(963,676)	2,568,961
South Korean Won	—	4,000,000	4,000,000	—	—	—
Swiss Franc	357	1,423,828	1,424,185	(15,881)	91,955,047	91,939,166
Taiwanese Dollar	—	(5,335,000)	(5,335,000)	53,313,204	—	53,313,204
Thai Baht	—	—	—	—	4,334,507	4,334,507
Turkish Lira	—	(3,610,540)	(3,610,540)	—	(1,617,735)	(1,617,735)
Zambian Kwacha	—	—	—	141	—	141

ESG Global Corporate Bond Index Fund¹

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	771,314	(1,424,866)	(653,552)	—	—	—
British Pound	7,796,173	63,873,007	71,669,180	—	—	—
Canadian Dollar	5,735,171	(11,697,951)	(5,962,780)	—	—	—
Euro	46,091,670	(12,667,465)	33,424,205	—	—	—
Japanese Yen	1,385,303	(1,331,565)	53,738	—	—	—
New Zealand Dollar	129,799	(123,765)	6,034	—	—	—
Swiss Franc	330,853	2,608,706	2,939,559	—	—	—

1 The Fund launched during the year. See Note 1.

Euro Government Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	498,729	573,868,033	574,366,762	37,430	792,489,576	792,527,006
Swiss Franc	5,049	46,304	51,353	—	—	—
US Dollar	245,971	—	245,971	73,279	—	73,279

Euro Investment Grade Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	196,422	309,360,442	309,556,864	21,052	506,225,901	506,246,953
US Dollar	17,562	—	17,562	16,416	—	16,416

Global Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	324,392,689	(657,829,276)	(333,436,587)	388,047,151	(767,696,696)	(379,649,545)
British Pound	616,883,932	11,484,197,424	12,101,081,356	1,008,462,080	13,439,596,121	14,448,058,201
Canadian Dollar	555,860,596	(1,133,048,939)	(577,188,343)	694,213,356	(1,365,507,825)	(671,294,469)
Chilean Peso	12,056,015	(10,649,790)	1,406,225	—	—	—
Chinese Yuan Renminbi	111,780,439	(109,167,333)	2,613,106	120,949,114	(118,756,400)	2,192,714
Colombian Peso	18,223,188	(18,470,005)	(246,817)	22,483,500	(24,712,657)	(2,229,157)
Czech Koruna	32,357,100	(48,919,726)	(16,562,626)	35,811,586	(70,637,498)	(34,825,912)
Danish Krone	49,051,208	(76,195,034)	(27,143,826)	70,696,242	(140,327,643)	(69,631,401)
Euro	4,820,256,964	(6,317,787,425)	(1,497,530,461)	6,420,952,181	(8,641,765,537)	(2,220,813,356)
Hong Kong Dollar	4,302,697	(9,744,484)	(5,441,787)	4,825,844	(9,749,187)	(4,923,343)
Hungarian Forint	12,304,788	(15,589,520)	(3,284,732)	19,269,186	(37,208,982)	(17,939,796)
Indonesian Rupiah	105,050,672	(95,809,993)	9,240,679	117,010,468	(104,386,475)	12,623,993
Israeli Shekel	31,381,649	(49,762,864)	(18,381,215)	42,771,080	(86,051,065)	(43,279,985)
Japanese Yen	1,485,988,232	(1,165,931,187)	320,057,045	1,986,749,136	(3,824,744,134)	(1,837,994,998)
Malaysian Ringgit	79,349,061	(77,396,304)	1,952,757	91,126,657	(90,498,906)	627,751
Mexican Peso	68,753,953	(136,816,518)	(68,062,565)	63,483,683	(123,942,866)	(60,459,183)
New Zealand Dollar	40,402,755	(40,046,290)	356,465	43,828,266	(85,074,886)	(41,246,620)
Norwegian Krone	14,557,682	(28,812,467)	(14,254,785)	26,998,032	(53,646,006)	(26,647,974)
Peruvian Sol	14,551,581	(15,780,725)	(1,229,144)	14,486,912	(15,136,060)	(649,148)
Polish Zloty	37,926,572	(53,070,363)	(15,143,791)	39,026,755	(83,098,449)	(44,071,694)
Romanian Leu	5,237,192	(9,278,392)	(4,041,200)	—	—	—
Russian Ruble	—	—	—	55,820,073	(56,993,966)	(1,173,893)
Singapore Dollar	53,771,268	(106,275,545)	(52,504,277)	58,366,520	(116,795,592)	(58,429,072)
South African Rand	8,091	—	8,091	8,234	—	8,234
South Korean Won	248,974,224	(236,972,598)	12,001,626	327,214,876	(327,706,786)	(491,910)
Swedish Krona	80,409,614	(124,091,941)	(43,682,327)	111,428,180	(195,240,657)	(83,812,477)
Swiss Franc	125,426,667	1,124,041,746	1,249,468,413	148,715,083	1,024,816,463	1,173,531,546
Thai Baht	65,947,389	(63,741,494)	2,205,895	76,316,581	(75,393,763)	922,818

Global Corporate Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	14,168,012	(28,509,447)	(14,341,435)	12,190,876	(23,386,611)	(11,195,735)
British Pound	133,155,004	2,700,160,270	2,833,315,274	157,653,429	2,462,128,066	2,619,781,495
Canadian Dollar	117,158,309	(237,492,298)	(120,333,989)	105,481,163	(205,556,874)	(100,075,711)
Euro	784,172,915	(1,204,934,971)	(420,762,056)	743,756,976	(1,157,073,700)	(413,316,724)
Japanese Yen	23,669,417	(22,830,863)	838,554	20,576,352	(43,549,627)	(22,973,275)
New Zealand Dollar	1,815,155	(1,859,766)	(44,611)	1,748,781	(3,407,123)	(1,658,342)
Singapore Dollar	796,511	(1,624,425)	(827,914)	847,870	(1,620,010)	(772,140)
South Korean Won	—	—	—	1,295,656	(1,256,627)	39,029
Swiss Franc	6,067,813	26,667,027	32,734,840	5,666,434	56,708,956	62,375,390

Global Credit Bond Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	7,196,067	(2,807,523)	4,388,544	7,359,518	(4,949,606)	2,409,912
Brazilian Real	—	—	—	68,278	—	68,278
British Pound	30,622,566	296,286,728	326,909,294	48,553,555	357,209,320	405,762,875
Canadian Dollar	4,558,112	(4,792,426)	(234,314)	2,402,629	(2,301,673)	100,956
Egyptian Pound	—	—	—	(941)	—	(941)
Euro	154,601,851	(4,463,794)	150,138,057	122,244,790	54,844,382	177,089,172
Japanese Yen	(126,802)	647	(126,155)	256,591	(310,139)	(53,548)
Mexican Peso	3,582,708	(3,797,008)	(214,300)	3,266,656	(3,253,450)	13,206
New Zealand Dollar	16,210	—	16,210	17,367	(463,436)	(446,069)
Peruvian Sol	11,086	—	11,086	10,594	—	10,594
South African Rand	—	178	178	—	188	188
Swedish Krona	—	(5,052)	(5,052)	—	288	288
Swiss Franc	664,997	(200,613)	464,384	—	—	—
Taiwanese Dollar	—	—	—	(1,091)	—	(1,091)

Global Short-Term Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	69,092,562	(138,857,583)	(69,765,021)	66,003,891	(130,451,401)	(64,447,510)
British Pound	100,322,595	2,610,684,921	2,711,007,516	110,338,166	2,450,661,208	2,560,999,374
Canadian Dollar	108,980,269	(219,865,873)	(110,885,604)	115,008,121	(227,698,212)	(112,690,091)
Chilean Peso	2,071,903	(1,900,265)	171,638	—	—	—
Chinese Yuan Renminbi	22,151,137	(21,817,526)	333,611	22,605,491	(22,522,697)	82,794
Chinese Yuan Renminbi Offshore	292,074	—	292,074	—	—	—
Colombian Peso	2,587,129	(2,757,833)	(170,704)	3,130,012	(3,319,944)	(189,932)
Czech Koruna	5,155,112	(7,712,288)	(2,557,176)	7,970,336	(16,259,518)	(8,289,182)
Danish Krone	11,764,933	(18,045,760)	(6,280,827)	14,395,800	(28,699,783)	(14,303,983)
Euro	1,047,155,597	(1,393,883,822)	(346,728,225)	1,128,316,128	(1,540,887,631)	(412,571,503)
Hong Kong Dollar	980,702	(1,795,036)	(814,334)	1,021,827	(1,795,903)	(774,076)
Hungarian Forint	4,210,286	(5,888,350)	(1,678,064)	4,493,101	(8,391,073)	(3,897,972)
Indonesian Rupiah	14,714,612	(13,858,942)	855,670	14,374,557	(13,153,308)	1,221,249
Israeli Shekel	6,796,918	(10,708,260)	(3,911,342)	8,880,924	(17,612,790)	(8,731,866)
Japanese Yen	199,917,675	(191,859,455)	8,058,220	235,889,212	(478,378,986)	(242,489,774)
Malaysian Ringgit	15,306,584	(14,983,571)	323,013	15,454,658	(15,324,930)	129,728
Mexican Peso	17,029,190	(33,202,327)	(16,173,137)	12,172,036	(23,754,355)	(11,582,319)
New Zealand Dollar	9,257,344	(9,174,198)	83,146	9,395,664	(18,507,954)	(9,112,290)
Norwegian Krone	5,092,792	(10,159,734)	(5,066,942)	6,327,977	(12,381,569)	(6,053,592)
Peruvian Sol	966,152	(960,785)	5,367	928,659	(921,536)	7,123
Polish Zloty	13,908,856	(20,124,989)	(6,216,133)	11,467,709	(24,225,356)	(12,757,647)
Romanian Leu	3,080,872	(5,916,039)	(2,835,167)	1,610,253	(3,202,604)	(1,592,351)
Russian Ruble	—	—	—	8,892,867	(9,444,602)	(551,735)
Singapore Dollar	10,846,797	(21,932,210)	(11,085,413)	10,669,074	(21,135,977)	(10,466,903)
South African Rand	293	—	293	298	—	298
South Korean Won	54,427,566	(50,635,629)	3,791,937	57,783,178	(60,363,268)	(2,580,090)
Swedish Krona	33,179,720	(50,677,028)	(17,497,308)	37,505,140	(75,024,188)	(37,519,048)
Swiss Franc	20,616,644	57,368,791	77,985,435	22,080,530	31,837,238	53,917,768
Thai Baht	9,802,155	(9,491,694)	310,461	9,945,773	(9,974,131)	(28,358)

Global Short-Term Corporate Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	4,645,633	(9,196,536)	(4,550,903)	6,899,072	(13,739,797)	(6,840,725)
British Pound	24,183,292	477,514,045	501,697,337	53,676,995	867,262,706	920,939,701
Canadian Dollar	27,444,360	(55,513,485)	(28,069,125)	56,697,897	(112,168,318)	(55,470,421)
Euro	195,380,149	(252,198,713)	(56,818,564)	430,927,322	(418,134,490)	12,792,832
Japanese Yen	8,180,442	(7,823,735)	356,707	22,606,274	(45,956,509)	(23,350,235)
New Zealand Dollar	895,553	(890,263)	5,290	1,933,054	(3,802,349)	(1,869,295)
Singapore Dollar	491,577	(1,100,179)	(608,602)	1,038,183	(1,988,194)	(950,011)
South Korean Won	—	—	—	431,885	(418,876)	13,009
Swiss Franc	1,636,853	(3,205,741)	(1,568,888)	4,936,468	(9,967,570)	(5,031,102)

Japan Government Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments JPY (¥)	Foreign Currency Contracts JPY (¥)	Net JPY (¥)	Financial Instruments JPY (¥)	Foreign Currency Contracts JPY (¥)	Net JPY (¥)
British Pound	4,849,747	37,700,518,432	37,705,368,179	3,005,660	44,276,238,007	44,279,243,667
Euro	31,663,412	2,501,957,996	2,533,621,408	1,080,472	876,074,886	877,155,358
US Dollar	1,677,346	6,628,547	8,305,893	236,899	5,697,059	5,933,958

U.K. Government Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)
Euro	234,474	3,661,947	3,896,421	274	41,738	42,012
US Dollar	77,464	—	77,464	67,774	—	67,774

U.K. Investment Grade Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)
Euro	3,712	—	3,712	—	—	—
US Dollar	(207)	—	(207)	(451)	—	(451)

U.K. Short-Term Investment Grade Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)
Euro	2,575	—	2,575	—	—	—
US Dollar	(117)	—	(117)	(98)	—	(98)

U.S. Government Bond Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	723,901	2,355,575,117	2,356,299,018	2,461,722	2,120,465,102	2,122,926,824
Euro	(2,098,745)	1,552,561,834	1,550,463,089	9,066,759	628,053,582	637,120,341
Swiss Franc	22,663	(104,886)	(82,223)	—	—	—

U.S. Investment Grade Credit Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	(16,047)	683,696,112	683,680,065	(58,202)	834,445,819	834,387,617
Euro	126,474	132,339,383	132,465,857	386,931	146,442,360	146,829,291

U.S. Treasury Inflation-Protected Securities Index Fund

Currency	31 December 2022			31 December 2021		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	4,932	63,373,892	63,378,824	(1,258,646)	145,071,614	143,812,968
Euro	13,836	323,363,662	323,377,498	(220,651)	710,866,415	710,645,764
Singapore Dollar	21,259	3,645,362	3,666,621	14,411	8,437,618	8,452,029
Swiss Franc	(144,119)	269,309,408	269,165,289	90,191	463,869,330	463,959,521

All currency-hedged share classes for the year ended 31 December 2022 are listed in the following table:

Fund	Currency	Fund	Currency
ESG Developed World All Cap Equity Index Fund		Global Credit Bond Fund	
CHF Hedged Acc	CHF	Institutional AUD Hedged Acc	AUD
Institutional Plus EUR Hedged Acc	EUR	Institutional AUD Hedged Dist	AUD
Global Stock Index Fund		Institutional CHF Hedged Acc	CHF
EUR Hedged Acc	EUR	Institutional EUR Hedged Acc	EUR
U.S. 500 Stock Index Fund		Institutional GBP Hedged Acc	GBP
EUR Hedged Acc	EUR	Investor GBP Hedged Acc	GBP
Emerging Markets Bond Fund		Investor GBP Hedged Income	GBP
Institutional CHF Hedged Acc	CHF	Investor USD Hedged Acc	USD
Institutional Plus CHF Hedged Acc	CHF	Institutional USD Hedged Acc	USD
Investor EUR Hedged Acc	EUR	Global Short-Term Bond Index Fund	
Institutional Plus EUR Hedged Acc	EUR	CHF Hedged Acc	CHF
Investor GBP Hedged Acc	GBP	Institutional Plus CHF Hedged Acc	CHF
Institutional Plus GBP Hedged Acc	GBP	EUR Hedged Acc	EUR
ESG Global Corporate Bond Index Fund		Investor EUR Hedged	EUR
CHF Hedged Acc	CHF	Institutional Plus EUR Hedged Acc	EUR
EUR Hedged Acc	EUR	GBP Hedged Acc	GBP
GBP Hedged Acc	GBP	GBP Hedged Dist	GBP
GBP Hedged Dist	GBP	Institutional Plus GBP Hedged Acc	GBP
Institutional Plus GBP Hedged Acc	GBP	Institutional Plus GBP Hedged Dist	GBP
Institutional Plus GBP Hedged Dist	GBP	USD Hedged Acc	USD
USD Hedged Acc	USD	USD Hedged Dist	USD
Euro Government Bond Index Fund		Institutional Plus USD Hedged Acc	USD
CHF Hedged Acc	CHF	Global Short-Term Corporate Bond Index Fund	
GBP Hedged Acc	GBP	EUR Hedged Acc	EUR
Euro Investment Grade Bond Index Fund		Institutional Plus EUR Hedged Acc	EUR
GBP Hedged Acc	GBP	GBP Hedged Acc	GBP
Global Bond Index Fund		Institutional Plus GBP Hedged Acc	GBP
CHF Hedged Acc	CHF	USD Hedged Acc	USD
CHF Hedged Dist	CHF	Japan Government Bond Index Fund	
Institutional Plus CHF Hedged Acc	CHF	EUR Hedged Acc	EUR
EUR Hedged Acc	EUR	Institutional Plus EUR Hedged Acc	EUR
EUR Hedged Dist	EUR	GBP Hedged Acc	GBP
Institutional Plus EUR Hedged Acc	EUR	Institutional Plus GBP Hedged Dist	GBP
GBP Hedged Acc	GBP	Institutional Plus USD Hedged Acc	USD
GBP Hedged Dist	GBP	U.K. Government Bond Index Fund	
Institutional Plus GBP Hedged Acc	GBP	EUR Hedged Acc	EUR
Institutional Plus GBP Hedged Dist	GBP	U.S. Government Bond Index Fund	
Institutional Plus JPY Hedged Acc	JPY	CHF Hedged Acc	CHF
USD Hedged Acc	USD	EUR Hedged Acc	EUR
USD Hedged Dist	USD	Institutional Plus EUR Hedged Acc	EUR
Investor USD Hedged	USD	GBP Hedged Acc	GBP
Institutional Plus USD Hedged Acc	USD	GBP Hedged Dist	GBP
Institutional Plus USD Hedged Dist	USD	U.S. Investment Grade Credit Index Fund	
Global Corporate Bond Index Fund		Institutional Plus EUR Hedged Acc	EUR
CHF Hedged Acc	CHF	GBP Hedged Acc	GBP
EUR Hedged Acc	EUR	Institutional Plus GBP Hedged Acc	GBP
Institutional Plus EUR Hedged Acc	EUR	Institutional Plus GBP Hedged Dist	GBP
GBP Hedged Acc	GBP	U.S. Treasury Inflation Protected Securities Index Fund	
GBP Hedged Dist	GBP	Select CHF Hedged Acc	CHF
Institutional Plus GBP Hedged Acc	GBP	Select CHF Hedged Income	CHF
Institutional Plus GBP Hedged Dist	GBP	Select EUR Hedged Acc	EUR
USD Hedged Acc	USD	Select EUR Hedged Income	EUR
		Select GBP Hedged Acc	GBP
		Select GBP Hedged Income	GBP
		Select SGD Hedged Acc	SGD

All currency-hedged share classes for the year ended 31 December 2021 are listed in the following table:

Fund	Currency	Fund	Currency
ESG Developed World All Cap Equity Index Fund		Global Short-Term Bond Index Fund	
Institutional Plus EUR Hedged Acc	EUR	CHF Hedged Acc	CHF
Global Stock Index Fund		Institutional Plus CHF Hedged Acc	CHF
EUR Hedged Acc	EUR	EUR Hedged Acc	EUR
U.S. 500 Stock Index Fund		Investor EUR Hedged	EUR
EUR Hedged Acc	EUR	Institutional Plus EUR Hedged Acc	EUR
Emerging Markets Bond Fund		GBP Hedged Acc	GBP
Institutional Plus CHF Hedged Acc	CHF	GBP Hedged Dist	GBP
Investor EUR Hedged Acc	EUR	Institutional Plus GBP Hedged Acc	GBP
Institutional Plus EUR Hedged Acc	EUR	Institutional Plus GBP Hedged Dist	GBP
Investor GBP Hedged Acc	GBP	USD Hedged Acc	USD
Euro Government Bond Index Fund		USD Hedged Dist	USD
GBP Hedged Acc	GBP	Institutional Plus USD Hedged Acc	USD
Euro Investment Grade Bond Index Fund		Global Short-Term Corporate Bond Index Fund	
GBP Hedged Acc	GBP	EUR Hedged Acc	EUR
Global Bond Index Fund		Institutional Plus EUR Hedged Acc	EUR
CHF Hedged Acc	CHF	GBP Hedged Acc	GBP
CHF Hedged Dist	CHF	Institutional Plus GBP Hedged Acc	GBP
Institutional Plus CHF Hedged Acc	CHF	USD Hedged Acc	USD
EUR Hedged Acc	EUR	Japan Government Bond Index Fund	
EUR Hedged Dist	EUR	EUR Hedged Acc	EUR
Institutional Plus EUR Hedged Acc	EUR	Institutional Plus EUR Hedged Acc	EUR
GBP Hedged Acc	GBP	GBP Hedged Acc	GBP
GBP Hedged Dist	GBP	Institutional Plus GBP Hedged Dist	GBP
Institutional Plus GBP Hedged Acc	GBP	Institutional Plus USD Hedged Acc	USD
Institutional Plus GBP Hedged Dist	GBP	U.K. Government Bond Index Fund	
Institutional Plus JPY Hedged Acc	JPY	EUR Hedged Acc	EUR
USD Hedged Acc	USD	U.S. Government Bond Index Fund	
USD Hedged Dist	USD	EUR Hedged Acc	EUR
Investor USD Hedged	USD	Institutional Plus EUR Hedged Acc	EUR
Institutional Plus USD Hedged Acc	USD	GBP Hedged Acc	GBP
Institutional Plus USD Hedged Dist	USD	GBP Hedged Dist	GBP
Global Corporate Bond Index Fund		U.S. Investment Grade Credit Index Fund	
CHF Hedged Acc	CHF	Institutional Plus EUR Hedged Acc	EUR
EUR Hedged Acc	EUR	GBP Hedged Acc	GBP
Institutional Plus EUR Hedged Acc	EUR	Institutional Plus GBP Hedged Acc	GBP
GBP Hedged Acc	GBP	Institutional Plus GBP Hedged Dist	GBP
GBP Hedged Dist	GBP	U.S. Treasury Inflation Protected Securities Index Fund	
Institutional Plus GBP Hedged Acc	GBP	Select CHF Hedged Acc	CHF
USD Hedged Acc	USD	Select CHF Hedged Income	CHF
Global Credit Bond Fund		Select EUR Hedged Acc	EUR
Institutional AUD Hedged Acc	AUD	Select EUR Hedged Income	EUR
Institutional AUD Hedged Dist	AUD	Select GBP Hedged Acc	GBP
Institutional EUR Hedged Acc	EUR	Select GBP Hedged Income	GBP
Investor GBP Hedged Acc	GBP	Select SGD Hedged Acc	SGD
Investor GBP Hedged Income	GBP		
Investor USD Hedged Acc	USD		
Institutional USD Hedged Acc	USD		

Each hedged share class incorporates a currency hedge, which acts as a buffer against the impact of currency fluctuations for investors for whom the base currency is hedge share class-specific currency.

Interest Rate Risk. Income on fixed income securities may be affected by changes in interest rates relevant to particular securities or as a result of the Investment Manager being unable to secure similar returns on the expiry of contracts or sale of securities. The value of fixed rate securities may be affected by interest rate movements or the expectation of such movements in the future. Interest receivable on bank deposits or payable on bank overdraft positions will also be affected by fluctuations in interest rates.

The Company's and each Fund's interest rate exposure by maturity is summarised below as a percentage of fixed income holdings:

Fund	31 December 2022						
	Under 1 Year	1-5 Years	5-10 Years	10-15 Years	15-20 Years	20-25 Years	Over 25 Years
20+ Year Euro Treasury Index Fund	0.06%	—	—	—	—	39.45%	60.49%
ESG Global Corporate Bond Index Fund ¹	1.24%	42.58%	31.55%	6.24%	5.09%	4.73%	8.57%
Emerging Markets Bond Fund	10.89%	22.78%	30.55%	5.50%	1.12%	7.51%	21.65%
Euro Government Bond Index Fund	0.26%	42.02%	33.04%	9.03%	5.66%	4.38%	5.61%
Euro Investment Grade Bond Index Fund	0.75%	50.51%	33.68%	6.77%	2.65%	1.34%	4.30%
Eurozone Inflation-Linked Bond Index Fund	0.02%	35.24%	34.02%	13.71%	9.06%	6.11%	1.84%
Global Bond Index Fund	0.72%	41.57%	30.47%	9.45%	6.11%	4.07%	7.61%
Global Corporate Bond Index Fund	0.86%	41.83%	29.87%	6.11%	5.53%	5.67%	10.13%
Global Credit Bond Fund	6.41%	42.68%	27.12%	6.06%	6.45%	3.31%	7.97%
Global Short-Term Bond Index Fund	0.72%	96.89%	1.72%	0.01%	—	0.16%	0.50%
Global Short-Term Corporate Bond Index Fund	1.50%	88.99%	6.47%	0.09%	—	0.71%	2.24%
Japan Government Bond Index Fund	0.15%	27.47%	22.46%	13.01%	18.02%	5.66%	13.23%
SRI Euro Investment Grade Bond Index Fund	1.10%	49.67%	34.34%	7.16%	2.45%	1.22%	4.06%
U.K. Government Bond Index Fund	0.12%	27.59%	21.89%	9.38%	12.44%	9.29%	19.29%
U.K. Investment Grade Bond Index Fund	2.16%	41.57%	26.20%	11.40%	7.75%	3.68%	7.24%
U.K. Short-Term Investment Grade Bond Index Fund	3.86%	87.18%	6.85%	0.29%	—	0.33%	1.49%
U.S. Government Bond Index Fund	0.12%	55.73%	25.72%	0.31%	6.42%	3.85%	7.85%
U.S. Investment Grade Credit Index Fund	0.93%	43.17%	26.17%	5.54%	6.19%	6.47%	11.53%
U.S. Treasury Inflation-Protected Securities Index Fund	0.25%	58.10%	41.65%	—	—	—	—
Company Total	0.90%	47.76%	26.37%	6.84%	5.81%	4.34%	7.98%

¹ The Fund launched during the year. See Note 1.

Fund	31 December 2021						
	Under 1 Year	1-5 Years	5-10 Years	10-15 Years	15-20 Years	20-25 Years	Over 25 Years
20+ Year Euro Treasury Index Fund	0.08%	—	—	—	—	36.18%	63.74%
Emerging Markets Bond Fund	14.11%	18.12%	31.23%	6.69%	4.49%	3.85%	21.51%
Euro Government Bond Index Fund	0.90%	35.64%	34.68%	8.97%	7.72%	4.74%	7.35%
Euro Investment Grade Bond Index Fund	0.72%	45.58%	35.61%	7.93%	3.54%	1.52%	5.10%
Eurozone Inflation-Linked Bond Index Fund	0.07%	31.99%	31.94%	18.49%	8.89%	3.68%	4.94%
Global Bond Index Fund	2.43%	39.59%	31.70%	5.48%	6.55%	5.11%	9.14%
Global Corporate Bond Index Fund	2.72%	35.14%	31.00%	6.06%	6.20%	6.25%	12.63%
Global Credit Bond Fund	15.10%	32.90%	25.47%	5.56%	6.88%	3.15%	10.94%
Global Short-Term Bond Index Fund	2.96%	94.63%	1.77%	—	—	0.17%	0.47%
Global Short-Term Corporate Bond Index Fund	3.93%	88.28%	4.89%	—	—	0.68%	2.22%
Japan Government Bond Index Fund	0.52%	26.36%	23.04%	13.44%	16.78%	6.27%	13.59%
SRI Euro Investment Grade Bond Index Fund	1.68%	44.60%	36.26%	7.87%	3.33%	1.52%	4.74%
U.K. Government Bond Index Fund	0.01%	23.56%	16.18%	8.67%	11.66%	12.84%	27.08%
U.K. Investment Grade Bond Index Fund	1.08%	34.79%	26.29%	13.02%	9.03%	5.63%	10.16%
U.K. Short-Term Investment Grade Bond Index Fund	0.68%	91.74%	4.31%	0.35%	—	0.83%	2.09%
U.S. Government Bond Index Fund	0.70%	52.66%	25.57%	0.28%	5.81%	4.98%	10.00%
U.S. Investment Grade Credit Index Fund	1.97%	37.13%	27.50%	5.02%	6.49%	7.56%	14.33%
U.S. Treasury Inflation-Protected Securities Index Fund	0.69%	53.93%	45.38%	—	—	—	—
Company Total	1.75%	44.37%	26.23%	5.97%	6.14%	5.32%	10.21%

Management of Market Risk (Including Price and Interest Rate Risks). Using risk models and quantitative tools, the Investment Manager performs daily reviews of exposure to: style, country, sector and currency related risk factors for equity portfolios and interest rate, credit spread, and currency related risk factors for fixed income portfolios. For index funds, in practice, this is implemented by either fully replicating a benchmark or by holding a representative sample of benchmark securities. The Investment Manager employs a “passive” investment strategy aimed to minimise tracking-error and portfolio management related costs through the optimisation of the Funds' relative exposure to the relevant risk factors of the benchmarks. In addition, the Investment Manager performs daily checks of performance against the respective benchmarks. For actively-managed funds, the Investment Manager assesses these risks in line with the unique investment objective and portfolio composition of each Fund. Efficient portfolio management techniques, as described in Note 10, may be used to minimise transaction costs or taxes. Procedures are established with the Investment Manager to trade currency as closely as possible to the close of the markets, so as to obtain exchange rates that closely approximate the rates used in the daily valuation.

Each index Fund's market risk profile is correlated to the change in return for its respective benchmark index. The sensitivity analysis below reflects the interdependencies between risk variables (price, foreign currency, and interest rate) and demonstrates the effect a change in benchmark return had on the net assets of the Fund during the year.

Fund	Benchmark	Year Ended 31 December 2022		Year Ended 31 December 2021	
		Change in Benchmark Return	Net Increase/ (Decrease) in Net Assets	Change in Benchmark Return	Net Increase/ (Decrease) in Net Assets
Emerging Markets Stock Index Fund	MSCI Emerging Markets Index	-20.09%	(\$2,612,839,479)	-2.54%	(\$372,080,063)
ESG Developed World All Cap Equity Index Fund	FTSE Developed All Cap Choice Index	-22.90%	(\$880,608,602)	20.78%	\$436,623,686
ESG Emerging Markets All Cap Equity Index Fund	FTSE Emerging All Cap Choice Index	-18.68%	(\$82,765,464)	-1.72%	(\$18,082,617)
European Stock Index Fund	MSCI Europe Index	-15.06%	(\$722,589,403)	16.30%	\$757,292,521
Eurozone Stock Index Fund	MSCI EMU Index	-12.47%	(€231,492,951)	22.16%	€367,890,211
Global Small-Cap Index Fund	MSCI World Small Cap Index	-18.76%	(\$737,496,713)	15.75%	\$476,551,436
Global Stock Index Fund	MSCI World Index	-18.14%	(\$2,828,001,906)	21.82%	\$2,485,406,239
Japan Stock Index Fund	MSCI Japan Index	-11.18%	(¥473,387,800)	9.43%	¥338,348,152
Pacific ex-Japan Stock Index Fund	MSCI Pacific ex-Japan Index	0.22%	(¥13,173,231)	12.63%	¥374,520,541
SRI European Stock Fund	FTSE Developed Europe Index	-10.25%	(€50,719,633)	24.86%	€82,696,508
U.S. 500 Stock Index Fund	S&P 500 Index	-18.51%	(\$2,149,614,266)	28.16%	\$2,277,162,550
20+ Year Euro Treasury Index Fund	Bloomberg Euro Treasury 20+ Year Bond Index	-39.84%	(€267,631,322)	-9.66%	(€77,291,468)
ESG Global Corporate Bond Index Fund	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	3.99% ¹	\$8,844,588	—	—
Euro Government Bond Index Fund	Bloomberg Euro Government Float Adjusted Bond Index	-18.22%	(€989,121,521)	-3.39%	(€150,126,592)
Euro Investment Grade Bond Index Fund	Bloomberg EUR Non-Government Float Adjusted Bond Index	-15.15%	(€374,553,650)	-1.75%	(€14,371,611)
Eurozone Inflation-Linked Bond Index Fund	Bloomberg Global Inflation-Linked: Eurozone – Euro CPI Index	-10.20%	(€176,496,400)	6.52%	€75,324,164
Global Bond Index Fund	Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged	-12.90%	(\$5,210,434,351)	-1.77%	(\$1,027,336,006)
Global Corporate Bond Index Fund	Bloomberg Global Aggregate Float Adjusted Corporate Index Hedged	-14.11%	(\$905,879,950)	-0.79%	(\$77,808,207)
Global Short-Term Bond Index Fund	Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged	-5.12%	(\$632,251,438)	-0.52%	(\$125,455,459)
Global Short-Term Corporate Bond Index Fund	Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index Hedged	-5.82%	(\$234,585,976)	0.01%	(\$53,572,303)
Japan Government Bond Index Fund	Bloomberg Japan Government Float Adjusted Bond Index	-7.06%	(¥5,175,058,196)	-0.16%	¥4,222,872,594
SRI Euro Investment Grade Bond Index Fund	Bloomberg EUR Non-Government Float Adjusted Bond Index	-15.15%	(€58,502,562)	-1.75%	(€8,389,999)
U.K. Government Bond Index Fund	Bloomberg U.K. Government Float Adjusted Bond Index	-26.99%	(£1,147,302,425)	-5.45%	(£243,833,280)
U.K. Investment Grade Bond Index Fund	Bloomberg GBP Non-Government Float Adjusted Bond Index	-17.57%	(£730,874,857)	-3.05%	(£140,504,526)
U.K. Short-Term Investment Grade Bond Index Fund	Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index	-7.31%	(£168,715,033)	-1.02%	(£33,422,300)
U.S. Government Bond Index Fund	Bloomberg U.S. Government Float Adjusted Bond Index	-12.32%	(\$977,245,309)	-2.28%	(\$180,020,648)
U.S. Investment Grade Credit Index Fund	Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index	-14.68%	(\$345,605,313)	-0.82%	(\$47,218,583)
U.S. Treasury Inflation-Protected Securities Index Fund	Bloomberg U.S. Government Inflation-Linked 1–10 Year Index	-7.38%	(\$260,901,308)	5.69%	\$38,140,054

The presentation for prior period has been amended for consistency to the current period.

¹ Since-inception returns: 25 October 2022.

The tables below summarise each actively-managed Fund's sensitivity to a change in currency exchange rate, interest rate, or quoted prices of investments with all other variables held constant.

Currency Risk Sensitivity

Fund	31 December 2022		31 December 2021	
	Net Foreign Currency Exposure	+/- 5% Impact	Net Foreign Currency Exposure	+/- 5% Impact
U.S. Opportunities Fund	\$34,180,955	\$1,709,048	\$43,421,022	\$2,171,051
Emerging Markets Bond Fund	\$236,395,806	\$11,819,790	\$251,910,900	\$12,595,545
Global Credit Bond Fund	\$481,347,932	\$24,067,397	\$584,953,820	\$29,247,691

The presentation for prior period has been amended for consistency to the current period.

Interest Rate Risk Sensitivity

Fund	31 December 2022		31 December 2021	
	Fixed Rate Financial Assets	+/- 1% Impact	Fixed Rate Financial Assets	+/- 1% Impact
Emerging Markets Bond Fund	\$501,722,140	\$35,309,870	\$398,690,586	\$32,236,623
Global Credit Bond Fund	\$554,792,988	\$32,206,159	\$572,308,783	\$40,729,727

The presentation for prior period has been amended for consistency to the current period.

Price Risk Sensitivity

Fund	31 December 2022		31 December 2021	
	Net Financial Assets	+/- 10% Impact	Net Financial Assets	+/- 10% Impact
U.S. Opportunities Fund	\$1,008,600,836	\$100,860,084	\$1,658,244,650	\$165,824,465
Emerging Markets Bond Fund	\$511,778,558	\$51,177,856	\$403,024,723	\$40,302,472
Global Credit Bond Fund	\$564,812,545	\$56,481,255	\$584,562,482	\$58,456,248

The presentation for prior period has been amended for consistency to the current period.

The effect of market price movement of +/- 10% to the Company's Financial Assets at Fair Value Through Profit or Loss of \$107,002,023,847, with all other variables remaining constant, would result in a change to the Company's net assets of \$10,700,202,385 (31 December 2021: \$13,235,936,475).

Liquidity Risk. Liquidity risk is the risk that sufficient cash cannot be raised to meet liabilities when due. One of the key liquidity factors influencing the Company and the Funds is exposure to cash redemptions of redeemable participating shares. Hence the Company through the Funds invests the large majority of its assets in investments that are traded in active markets and can ordinarily be readily disposed. However, liquidity risk will occur if an issuer becomes credit-impaired or if the relevant market becomes illiquid. In such a case, it may not be possible to initiate or liquidate a position at a price deemed by the Investment Manager to be demonstrating fair value. Liquidity risk may be temporary or may last for extended periods. The Company through the Funds invests in securities that form part of the benchmark indices. Benchmark indices are constructed from index rules requiring securities to have a specified minimum trading volume, which, although not guaranteeing liquidity, provides indication of the liquid nature of the securities underlying the Funds. The Funds are exposed to withdrawals and contributions that are invested to ensure that exposures to the benchmark indices are maintained in order to meet the investment objective of the Funds. All of the Funds' financial liabilities, based on contractual maturities, fall due within three months. The expected settlement dates can be more than three months based on the analysis of the remaining period at the reporting date to the maturity date and are outlined in the schedules of investments.

No shareholder owns greater than 25% of the net assets of the Company. Shareholders owning greater than 25% of the net assets of a Fund may further expose the Fund to concentration risks that could impact liquidity should one or more of these shareholders submit redemption requests.

	31 December 2022		31 December 2021	
	Total Concentration	Number of Shareholders	Total Concentration	Number of Shareholders
ESG Emerging Markets All Cap Equity Index Fund	—	—	27%	1
SRI European Stock Fund	29%	1	31%	1
U.S. Opportunities Fund	30%	1	—	—
20+ Year Euro Treasury Index Fund	31%	1	26%	1
ESG Global Corporate Bond Index Fund ¹	75%	2	—	—
Global Bond Index Fund	36%	1	35%	1
Global Corporate Bond Index Fund	28%	1	47%	1
Global Short-Term Corporate Bond Index Fund	29%	1	46%	1
Japan Government Bond Index Fund	41%	1	51%	1
SRI Euro Investment Grade Bond Index Fund	66%	1	62%	1
U.K. Government Bond Index Fund	57%	1	44%	1
U.K. Investment Grade Bond Index Fund	39%	1	30%	1
U.K. Short-Term Investment Grade Bond Index Fund	45%	1	62%	1
U.S. Investment Grade Credit Index Fund	38%	1	47%	1
U.S. Treasury Inflation-Protected Securities Index Fund	100%	1	86%	1

¹ The Fund launched during the year. See Note 1.

Management of Liquidity Risk. In order to meet redemption requests and raise cash from the portfolio, the Investment Manager receives daily reports of share capital activity from the Administrator. The Investment Manager incorporates cash forecasts into the daily management of the portfolio and monitors cash balances daily.

Index futures contracts also support liquidity and may be used to a limited extent, to maintain full exposure to the index, maintain liquidity and minimise transaction costs. The Funds may equitise cash holdings by purchasing or selling futures contracts in response to cash inflows and outflows, thereby simulating a fully invested position in the underlying index while maintaining a cash balance for liquidity purposes.

Subject to certain circumstances as detailed in the Prospectus, negative impacts to liquidity or transaction costs caused by significant shareholder redemptions may be mitigated through the Funds' available liquidity measures including, but not limited to, the use of (a) its swing pricing policies, (b) distribution of underlying investments rather than cash, subject to certain conditions, in which case the shareholder may bear the cost of charges incurred in connection with the sale of such underlying investments, (c) limiting the maximum amount of daily redemptions when total redemption requests for the day exceed 10%, or (d) temporary suspension of dealing in shares. Should the Funds require, they also have access to a syndicated line of credit for temporary or emergency purposes (as disclosed in Note 9).

Credit Risk. Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Significant investment in debt securities or use of over-the-counter derivative contracts to a material degree will generally increase credit risk.

Credit risk exposure is also created through interactions with brokers and custodians. However, transactions in listed securities are settled and paid for upon delivery of securities using only approved brokers. The risk of default is therefore considered minimal because securities are delivered only when the broker has made payment and the broker is paid for purchases only once the securities have been received by Brown Brothers Harriman Trustee Services (Ireland) Limited (the "Depositary").

The securities lending activity of the Funds creates exposure to the borrowing counterparties which is mitigated by the collateral arrangements in place and an indemnity provided by the lending agent, Brown Brothers Harriman & Co., against any losses suffered under the lending program.

Credit risk may also arise from assets of the Funds which are substantially all held by the Depositary. Bankruptcy or insolvency of the Depositary may cause certain rights with respect to securities and other positions held to be delayed or limited. As of 31 December 2022, the Depositary has a long-term credit rating of A+ from Fitch (31 December 2021: A+). Additionally, the Depositary ensures there is legal separation of non-cash assets held in custody, that such assets are held on a fiduciary basis, and that appropriate internal control systems are maintained such that records clearly identify the nature and amount of all assets under custody. All securities held in custody by the Depositary are segregated from the Depositary's own assets, whether in a vault, in segregated accounts on the books of sub-custodians, or in an account maintained at a central securities depositary. The Depositary maintains segregated accounts per client on its own books as well as on the books of sub-custodians in local markets, where possible.

Certain Funds may use credit default swaps to a limited extent, for efficient replication of credit risk exposure or to transfer default protection on an underlying fixed income security. Credit protection purchased results in an asset which may increase credit risk, while credit protection sold results in a liability which may increase liquidity risk. For credit default swaps, the notional amount best represents the maximum potential future undiscounted payments that the Funds would be required to pay. The notional amount of credit protection sold are disclosed in the Funds' Statements of Investments.

The Company is exposed to credit risk through investments made in fixed income securities within its Funds. Credit risk is managed at the Fund level. For Funds invested in debt securities, the Statements of Investments and the following table is an analysis of the concentration of issuer credit ratings determined by a middle rating of Moody's, S&P and Fitch, which is then reflected as a percentage of their fair value measurement of these financial assets in the financial statements:

31 December 2022:

Fund	AAA	AA	A	BBB	Less than BBB	NR
20+ Year Euro Treasury Index Fund	35.16%	64.78%	—	—	—	0.06%
Emerging Markets Bond Fund	9.46%	4.42%	5.27%	28.15%	46.57%	6.13%
ESG Global Corporate Bond Index Fund ¹	1.10%	6.22%	43.67%	45.43%	—	3.58%
Euro Government Bond Index Fund	25.84%	37.91%	14.50%	20.81%	—	0.94%
Euro Investment Grade Bond Index Fund	28.85%	12.85%	24.95%	32.63%	0.01%	0.71%
Eurozone Inflation-Linked Bond Index Fund	15.44%	39.49%	7.25%	37.80%	—	0.02%
Global Bond Index Fund	44.59%	14.87%	21.76%	17.51%	0.00%	1.27%
Global Corporate Bond Index Fund	1.65%	7.43%	40.99%	48.72%	0.02%	1.19%
Global Credit Bond Fund	26.94%	6.07%	28.27%	32.57%	3.59%	2.56%
Global Short-Term Bond Index Fund	45.65%	13.82%	20.95%	18.49%	0.01%	1.08%
Global Short-Term Corporate Bond Index Fund	0.83%	7.69%	43.67%	46.08%	0.02%	1.71%
Japan Government Bond Index Fund	—	—	95.66%	—	—	4.34%
SRI Euro Investment Grade Bond Index Fund	28.65%	13.16%	24.94%	32.21%	—	1.04%
U.K. Government Bond Index Fund	—	99.72%	0.16%	—	—	0.12%
U.K. Investment Grade Bond Index Fund	21.16%	11.12%	28.96%	38.69%	0.06%	0.01%
U.K. Short-Term Investment Grade Bond Index Fund	31.61%	14.36%	22.99%	30.77%	0.12%	0.15%
U.S. Government Bond Index Fund	99.89%	—	—	—	—	0.11%
U.S. Investment Grade Credit Index Fund	11.11%	10.79%	35.94%	41.88%	—	0.28%
U.S. Treasury Inflation-Protected Securities Index Fund	99.75%	—	—	—	—	0.25%
Company Total	39.01%	20.20%	19.36%	20.08%	0.47%	0.88%

¹ The Fund launched during the year. See Note 1.

31 December 2021:

Fund	AAA	AA	A	BBB	Less than BBB	NR
20+ Year Euro Treasury Index Fund	41.42%	58.50%	—	—	—	0.08%
Emerging Markets Bond Fund	1.22%	0.09%	5.97%	29.13%	49.87%	13.72%
Euro Government Bond Index Fund	24.91%	36.80%	16.30%	21.77%	—	0.22%
Euro Investment Grade Bond Index Fund	26.48%	13.16%	24.74%	34.90%	—	0.72%
Eurozone Inflation-Linked Bond Index Fund	17.44%	34.56%	7.17%	40.76%	—	0.07%
Global Bond Index Fund	41.63%	15.39%	22.12%	18.61%	0.01%	2.24%
Global Corporate Bond Index Fund	1.83%	6.85%	38.18%	50.56%	0.06%	2.52%
Global Credit Bond Fund	17.19%	2.06%	21.16%	42.45%	4.21%	12.93%
Global Short-Term Bond Index Fund	45.85%	13.55%	20.07%	18.02%	0.02%	2.49%
Global Short-Term Corporate Bond Index Fund	0.86%	7.61%	40.85%	47.75%	0.06%	2.87%
Japan Government Bond Index Fund	—	—	94.62%	—	—	5.38%
SRI Euro Investment Grade Bond Index Fund	26.94%	12.54%	24.47%	34.64%	—	1.41%
U.K. Government Bond Index Fund	—	99.63%	0.36%	—	—	0.01%
U.K. Investment Grade Bond Index Fund	18.86%	10.29%	29.42%	40.88%	—	0.55%
U.K. Short-Term Investment Grade Bond Index Fund	30.10%	13.11%	20.61%	35.64%	—	0.54%
U.S. Government Bond Index Fund	99.30%	—	—	—	—	0.70%
U.S. Investment Grade Credit Index Fund	11.20%	10.35%	34.50%	43.31%	0.02%	0.62%
U.S. Treasury Inflation-Protected Securities Index Fund	99.31%	—	—	—	—	0.69%
Company Total	34.66%	22.44%	19.35%	21.70%	0.33%	1.52%

Management of Credit Risk. Credit risk is managed by investment policies which restrict or place limits on acceptable portfolio and net asset concentrations as well as exposure to certain instruments, credit institutions, and counterparties. The Investment Manager performs daily reviews of portfolio attributes, such as sector diversification and credit quality, and makes adjustments where necessary to ensure that the credit risk components closely match those of the respective benchmarks. Credit ratings of debt instruments and counterparties are monitored and evaluated periodically by the Investment Manager; an approved counterparty list is maintained, and trading with approved counterparties is enforced. The Funds also enter into master netting arrangements with their counterparties and require the transfer of collateral to secure performance. The value of securities pledged or received as collateral against securities lending transactions and derivative contracts is disclosed in Notes 10 and 11, respectively. Securities received as collateral from counterparties are not recognised by the Funds as an asset because they do not have rights to sell or re-pledge the collateral, unless in the event of default.

Interest Rate Benchmark Reform. Certain Funds are exposed to specific interest rate benchmarks subject to reform and whose publication has already, or will, cease in the future. While the Funds are transitioning to alternative benchmark rates, any existing investment in floating rate securities referencing these rates can introduce an element of pricing and liquidity risk, should the market for these securities become less liquid. The Funds' investment manager monitors and manages the transition to alternative rates by continually reviewing the total amounts of contracts that have yet to transition, reducing or eliminating exposure to these contracts, or ensuring these contracts contain appropriate fallback clauses. The transition away from benchmark rates to which the funds have exposure has largely been completed.

5. Taxation. Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains.

However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders, any encashment, redemption, cancellation or transfer of shares, or appropriation or cancellation of shares of a shareholder by the Company for the purposes of meeting the amount of tax payable on a gain arising on a transfer. Any tax arising on a chargeable event is a liability of the shareholders, albeit it is paid by the Company (although if the Company fails to deduct the correct amount of tax it becomes ultimately a liability of the Company).

No Irish tax will arise on the Company in respect of chargeable events in respect of:

(a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company or the Company has been authorised by the Irish Income to make gross payments in the absence of appropriate declarations; and

(b) certain exempted Irish tax resident shareholders (b) who have provided the necessary signed statutory declarations.

Dividends, interest and capital gains received on investments may be subject to withholding or other taxes imposed by the country from which the investment income/gains are received, and such taxes may not be recoverable. Foreign withholding taxes on dividends and interest are recognised when such taxes are not recoverable and are included in Taxation. Funds may also be subject to tax on the realised and unrealised portion of their capital gains.

The Funds have filed tax reclaims for previously withheld taxes on dividends earned in certain European Union countries. These filings are subject to various administrative and judicial proceedings within these countries. Such tax reclaims recognised during the year, if any, are included in Taxation. No other amounts for these tax reclaims are reflected in the financial statements due to the uncertainty as to the ultimate resolution of proceedings, the likelihood of receipt of these reclaims and the potential timing of payment.

Below is an analysis of the tax charge for the year ended 31 December 2022:

	Current Tax	Deferred Tax	Total Tax
Company Total	\$(201,648,429)	\$8,074,106	\$(193,574,323)
Funds:			
Emerging Markets Stock Index Fund	\$(41,281,243)	\$8,018,429	\$(33,262,814)
ESG Developed World All Cap Equity Index Fund	\$(12,558,362)	—	\$(12,558,362)
ESG Emerging Markets All Cap Equity Index Fund	\$(1,574,751)	\$55,677	\$(1,519,074)
European Stock Index Fund	\$(11,098,543)	—	\$(11,098,543)
Eurozone Stock Index Fund	€(3,485,372)	—	€(3,485,372)
Global Small-Cap Index Fund	\$(11,494,859)	—	\$(11,494,859)
Global Stock Index Fund	\$(53,443,934)	—	\$(53,443,934)
Japan Stock Index Fund	€(14,000,864)	—	€(14,000,864)
Pacific ex-Japan Stock Index Fund	€(1,257,189)	—	€(1,257,189)
SRI European Stock Fund	€(1,084,272)	—	€(1,084,272)
U.S. 500 Stock Index Fund	\$(44,166,437)	—	\$(44,166,437)
U.S. Opportunities Fund	\$(3,211,007)	—	\$(3,211,007)
Emerging Markets Bond Fund	\$(86,411)	—	\$(86,411)
ESG Global Corporate Bond Index Fund ¹	\$(4,838)	—	\$(4,838)
Euro Investment Grade Bond Index Fund	€(22,454)	—	€(22,454)
Global Bond Index Fund	\$(1,412,391)	—	\$(1,412,391)

	Current Tax	Deferred Tax	Total Tax
Global Corporate Bond Index Fund	\$(67,573)	—	\$(67,573)
Global Credit Bond Fund	\$(6,199)	—	\$(6,199)
Global Short-Term Bond Index Fund	\$(169,163)	—	\$(169,163)
Global Short-Term Corporate Bond Index Fund	\$(9,099)	—	\$(9,099)
Japan Government Bond Index Fund	¥374,733	—	¥374,733
SRI Euro Investment Grade Bond Index Fund	€(3,324)	—	€(3,324)
U.K. Investment Grade Bond Index Fund	£(67,757)	—	£(67,757)
U.K. Short-Term Investment Grade Bond Index Fund	£(38,622)	—	£(38,622)
U.S. Investment Grade Credit Index Fund	\$(23,312)	—	\$(23,312)

¹ The Fund launched during the year. See Note 1.

Below is an analysis of the tax charge for the year ended 31 December 2021:

	Current Tax	Deferred Tax	Total Tax
Company Total	(\$180,501,638)	\$(10,039,712)	\$(190,541,350)
Funds:			
Emerging Markets Stock Index Fund	(\$41,172,834)	\$(9,740,897)	\$(50,913,731)
ESG Developed World All Cap Equity Index Fund	(\$8,088,179)	—	\$(8,088,179)
ESG Emerging Markets All Cap Equity Index Fund	(\$553,345)	\$(298,815)	\$(852,160)
European Stock Index Fund	\$(10,466,050)	—	\$(10,466,050)
Eurozone Stock Index Fund	€(2,256,548)	—	€(2,256,548)
Global Enhanced Equity Fund ¹	\$(4,968)	—	\$(4,968)
Global Small-Cap Index Fund	\$(10,729,297)	—	\$(10,729,297)
Global Stock Index Fund	\$(45,268,129)	—	\$(45,268,129)
Japan Stock Index Fund	€(12,756,076)	—	€(12,756,076)
Pacific ex-Japan Stock Index Fund	€(1,694,844)	—	€(1,694,844)
SRI European Stock Fund	€(659,236)	—	€(659,236)
U.S. 500 Stock Index Fund	\$(38,205,076)	—	\$(38,205,076)
U.S. Opportunities Fund	\$(3,050,203)	—	\$(3,050,203)
Emerging Markets Bond Fund	\$614	—	\$614
Euro Investment Grade Bond Index Fund	€(4,032)	—	€(4,032)
Global Bond Index Fund	(\$2,081,335)	—	\$(2,081,335)
Global Corporate Bond Index Fund	\$(14,888)	—	\$(14,888)
Global Credit Bond Fund	\$(13,958)	—	\$(13,958)
Global Short-Term Bond Index Fund	(\$252,179)	—	\$(252,179)
Global Short-Term Corporate Bond Index Fund	\$(11,758)	—	\$(11,758)
Japan Government Bond Index Fund	¥(31,080)	—	¥(31,080)
SRI Euro Investment Grade Bond Index Fund	€(2,335)	—	€(2,335)
U.K. Investment Grade Bond Index Fund	£(12,064)	—	£(12,064)
U.K. Short-Term Investment Grade Bond Index Fund	£(11,150)	—	£(11,150)
U.S. Investment Grade Credit Index Fund	\$(8,966)	—	\$(8,966)

¹ The Fund liquidated during the year. See Note 1.

6. Distribution Policy. The Directors intend to distribute all, or substantially all, of the net income (interest and dividends, less expenses) to distributing share class holders. Should expenses exceed income, no distribution is made. Dividend distributions are payable to shareholders of record on the date on which the dividend is declared. Dividends on other equity funds are paid on a quarterly basis and dividends on fixed income funds are paid on a monthly basis, unless otherwise detailed. The Directors do not intend to declare dividends on accumulating shares.

The following table presents the payment frequency with respect to distributing share classes. If a dividend has not been declared, income and gains of such Fund will be reflected in the net asset value per share.

Fund	Dividend	Fund	Dividend
European Stock Index Fund	Not declared	Global Corporate Bond Index Fund	Quarterly
Eurozone Stock Index Fund	Not declared	Global Credit Bond Fund	Quarterly
U.S. 500 Stock Index Fund	Not declared	Global Short-Term Bond Index Fund	Quarterly
20+ Year Euro Treasury Index Fund	Not declared	Japan Government Bond Index Fund	Quarterly
Emerging Markets Bond Fund	Not declared	SRI European Stock Fund	Quarterly
Euro Government Bond Index Fund	Not declared	ESG Global Corporate Bond Index Fund	Quarterly
Euro Investment Grade Bond Index Fund	Not declared	U.K. Government Bond Index Fund	Quarterly
Global Short-Term Corporate Bond Index Fund	Not declared	U.K. Investment Grade Bond Index Fund	Quarterly
SRI Euro Investment Grade Bond Index Fund	Not declared	U.K. Short-Term Investment Grade Bond Index Fund	Quarterly
U.S. Opportunities Fund	Not declared	U.S. Government Bond Index Fund	Quarterly
Eurozone Inflation-Linked Bond Index Fund	Quarterly	U.S. Investment Grade Credit Index Fund	Quarterly
ESG Developed World All Cap Equity Index Fund	Quarterly	U.S. Treasury Inflation-Protected Securities Index Fund	Quarterly
ESG Emerging Markets All Cap Equity Index Fund	Quarterly	Emerging Markets Stock Index Fund	Annually
Global Small-Cap Index Fund	Quarterly	Japan Stock Index Fund	Annually
Global Stock Index Fund	Quarterly	Pacific ex-Japan Stock Index Fund	Annually
Global Bond Index Fund	Quarterly		

Dividends declared during the year ended 31 December 2022 were as follows:

	31 March 2022	30 June 2022	30 September 2022	Ex-Dividend Date 31 December 2022
Emerging Markets Stock Index Fund				
GBP Dist	—	—	—	£5.6163
Institutional Plus GBP Dist	—	—	—	£3.8494
ESG Developed World All Cap Equity Index Fund				
GBP Dist	£0.8582	£1.3748	£0.7529	£0.9533
ESG Emerging Markets All Cap Equity Index Fund				
GBP Dist	£0.2841	£1.0474	£1.1576	£0.2601
Institutional Plus GBP Dist	£0.3072	£1.0668	£1.1786	£0.2764
Global Small-Cap Index Fund				
EUR Dist	€0.5178	€0.7122	€0.5974	€0.3827
GBP Dist	£1.2068	£1.7307	£1.5014	£0.9169
Institutional Plus GBP Dist	£0.7656	£1.0846	£0.9458	£0.5842
Global Stock Index Fund				
Institutional Plus USD Dist	\$0.6148	\$0.8227	\$0.5844	\$0.4422
USD Dist	\$0.5186	\$0.7021	\$0.4925	\$0.3687
Japan Stock Index Fund				
GBP Dist	—	—	—	£4.4451
Institutional Plus GBP Dist	—	—	—	£3.5171
Pacific ex-Japan Stock Index Fund				
GBP Dist	—	—	—	£11.0473
Institutional Plus GBP Dist	—	—	—	£6.5534
SRI European Stock Fund				
GBP Dist	£1.0217	£2.9205	£0.7810	£0.4979
ESG Global Corporate Bond Index Fund¹				
GBP Hedged Dist	—	—	—	£0.8181
Institutional Plus GBP Hedged Dist	—	—	—	£0.8289
Eurozone Inflation-Linked Bond Index Fund				
Institutional Plus EUR Dist	—	—	€4.2152	€2.4704

	31 March 2022	30 June 2022	30 September 2022	Ex-Dividend Date 31 December 2022
Global Bond Index Fund				
CHF Hedged Dist	CHF0.3085	CHF0.3301	CHF0.3843	CHF0.3767
EUR Hedged Dist	€0.3132	€0.3392	€0.3941	€0.3715
GBP Hedged Dist	£0.4452	£0.5035	£0.5878	£0.5345
Institutional Plus GBP Hedged Dist	£0.3572	£0.4012	£0.4691	£0.4286
Institutional Plus USD Hedged Dist	\$0.3569	\$0.4013	\$0.5131	\$0.3754
USD Hedged Dist	\$0.3101	\$0.3454	\$0.3795	\$0.4042
Global Corporate Bond Index Fund				
GBP Hedged Dist	£0.4675	£0.5570	£0.6330	£0.6077
Institutional Plus GBP Hedged Dist	—	—	—	£0.0931
Global Credit Bond Fund				
Institutional AUD Hedged Dist	AUD0.3633	AUD0.5238	AUD0.6146	AUD0.6747
Investor GBP Hedged Income	£0.4024	£0.5519	£0.6768	£0.6690
Global Short-Term Bond Index Fund				
GBP Hedged Dist	£0.1526	£0.1909	£0.3066	£0.3122
Institutional Plus GBP Hedged Dist	£0.1640	£0.2018	£0.3180	£0.3303
USD Hedged Dist	\$0.1441	\$0.1844	\$0.2627	\$0.3220
Japan Government Bond Index Fund				
Institutional Plus GBP Hedged Dist	£0.0512	£0.0587	£0.0684	£0.0743
U.K. Government Bond Index Fund				
GBP Dist	£0.3057	£0.3521	£0.3824	£0.4842
Institutional Plus GBP Dist	£0.2826	£0.3120	£0.3486	£0.4287
U.K. Investment Grade Bond Index Fund				
GBP Dist	£0.2973	£0.3041	£0.3220	£0.3526
Institutional Plus GBP Dist	£0.5685	£0.5777	£0.6144	£0.6596
U.K. Short-Term Investment Grade Bond Index Fund				
GBP Dist	£0.3002	£0.3133	£0.3645	£0.4222
Institutional Plus GBP Dist	£0.3163	£0.3282	£0.3852	£0.4392
U.S. Government Bond Index Fund				
GBP Dist	£0.3353	£0.4325	£0.5918	£0.5716
GBP Hedged Dist	£0.3396	£0.3877	£0.5183	£0.4836
U.S. Investment Grade Credit Index Fund				
Institutional Plus GBP Hedged Dist	£0.6689	£0.7029	£0.8113	£0.6707
Institutional Plus USD Dist	\$0.6986	\$0.8017	\$0.7912	\$0.7959
U.S. Treasury Inflation-Protected Securities Index Fund				
Select CHF Hedged Income	CHF1.1549	CHF2.2816	CHF2.0952	CHF0.2076
Select EUR Hedged Income	€1.1941	€2.4279	€2.1371	€0.2352
Select GBP Hedged Income	£1.2438	£2.5683	£2.4592	£0.1532
Select USD Income	\$1.3289	\$2.6889	\$2.2826	\$0.3283

1 The Fund launched during the year. See Note 1.

Dividends declared during the year ended 31 December 2021 were as follows:

	31 March 2021	30 June 2021	30 September 2021	Ex-Dividend Date 31 December 2021
Emerging Markets Stock Index Fund				
GBP Dist	—	—	—	£4.5622
Institutional Plus GBP Dist	—	—	—	£3.1525
ESG Developed World All Cap Equity Index Fund				
GBP Dist	£0.8280	£0.9918	£0.9111	£0.7647
ESG Emerging Markets All Cap Equity Index Fund				
GBP Dist	£0.2127	£0.7454	£0.8891	£0.3300
Institutional Plus GBP Dist	£0.2356	£0.7669	£0.9066	£0.3524
Global Small-Cap Index Fund				
EUR Dist	€0.4344	€0.4696	€0.4551	€0.3807
GBP Dist	£1.0438	£1.1190	£1.0928	£0.9041
Institutional Plus GBP Dist	£0.6635	£0.7099	£0.6969	£0.5814
Global Stock Index Fund				
USD Dist	\$0.4931	\$0.5594	\$0.5560	\$0.3755
Institutional Plus USD Dist	\$0.5880	\$0.6615	\$0.6637	\$0.4550
Japan Stock Index Fund				
GBP Dist	—	—	—	£3.6994
Institutional Plus GBP Dist	—	—	—	£2.9422
Pacific ex-Japan Stock Index Fund				
GBP Dist	—	—	—	£8.5309
Institutional Plus GBP Dist	—	—	—	£5.0718
SRI European Stock Fund				
GBP Dist	£0.9980	£2.1042	£1.2059	£0.7947

	31 March 2021	30 June 2021	30 September 2021	Ex-Dividend Date 31 December 2021
Global Bond Index Fund				
CHF Hedged Dist	CHF0.2546	CHF0.3255	CHF0.3093	CHF0.3104
EUR Hedged Dist	€0.2522	€0.3256	€0.3101	€0.3172
GBP Hedged Dist	£0.4674	£0.4523	£0.4412	£0.4496
Institutional Plus GBP Hedged Dist	£0.3759	£0.3625	£0.3557	£0.3613
USD Hedged Dist	\$0.2463	\$0.3257	\$0.3066	\$0.3123
Institutional Plus USD Hedged Dist	\$0.3828	\$0.3633	\$0.3591	\$0.3596
Global Corporate Bond Index Fund				
GBP Hedged Dist	£0.2390	£0.5034	£0.4830	£0.4984
Global Credit Bond Fund				
Institutional AUD Hedged Dist	—	—	—	AUD0.1817
Investor GBP Hedged Income	£0.3624	£0.3748	£0.3664	£0.4009
Global Short-Term Bond Index Fund				
GBP Hedged Dist	£0.1920	£0.1690	£0.1522	£0.1507
Institutional Plus GBP Hedged Dist	£0.2032	£0.1796	£0.1639	£0.1632
USD Hedged Dist	\$0.1823	\$0.1618	\$0.1425	\$0.1451
Japan Government Bond Index Fund				
Institutional Plus GBP Hedged Dist	£0.0498	£0.0474	£0.0306	£0.0737
U.K. Government Bond Index Fund				
GBP Dist	£0.2926	£0.2912	£0.2844	£0.2896
Institutional Plus GBP Dist	£0.2705	£0.2689	£0.2628	£0.2679
U.K. Investment Grade Bond Index Fund				
GBP Dist	£0.3196	£0.3133	£0.3093	£0.3127
Institutional Plus GBP Dist	£0.6096	£0.5981	£0.5938	£0.5954
U.K. Short-Term Investment Grade Bond Index Fund				
GBP Dist	£0.3144	£0.3039	£0.3094	£0.2989
Institutional Plus GBP Dist	£0.3340	£0.3199	£0.3271	£0.3199
U.S. Government Bond Index Fund				
GBP Dist	£0.3771	£0.3343	£0.3468	£0.3482
GBP Hedged Dist	£0.3692	£0.3589	£0.3539	£0.3473
U.S. Investment Grade Credit Index Fund				
Institutional Plus GBP Hedged Dist	£0.6909	£0.6797	£0.6978	£0.6930
Institutional Plus USD Dist	\$0.7473	\$0.7755	\$0.7473	\$0.7455
U.S. Treasury Inflation-Protected Securities Index Fund				
Select CHF Hedged Income	CHF0.2829	CHF1.6446	CHF1.8035	CHF0.9369
Select EUR Hedged Income	€0.2888	€1.6851	€1.8508	€1.0108
Select GBP Hedged Income	£0.3029	£1.7517	£1.9292	£1.2543
Select USD Income	\$0.3146	\$1.8398	\$2.0131	\$0.9626

7. **Net Asset Value Per Share.** The net asset value per share of each share class is calculated by dividing the total net assets of each share class by the number of shares in issue.

8. **Share Capital.** The Company has variable share capital consisting of 500,000,030,000 authorised shares divided into 30,000 subscriber shares and 500,000,000,000 redeemable participating shares (no par value).

The Directors may issue shares of any class and create new classes of shares on such terms as the Directors may from time to time determine in relation to any Fund and in accordance with the requirements of the Central Bank. Shares may be divided into different classes to accommodate different subscription, redemption or fee arrangements, dividend provisions, or charges.

Subscriber Shares. There are two Subscriber Shares in issue, which are held by nominees for the Investment Manager. Subscriber Shares do not entitle the holders thereof to any dividend and on a winding-up entitle the holder to receive the amount paid up thereon but not otherwise to participate in the assets of the Company. The Subscriber Shares do not form part of the Shareholders' funds and are not included in the net asset value of the Company.

Redeemable Participating Shares. Members who are individuals may attend and vote at general meetings in person or by proxy. Members who are corporations may attend and vote at general meetings by appointing a representative or proxy. Subject to any special terms as to voting upon which any shares may be issued or may for the time being be held, at any general meeting on a show of hands every Shareholder who (being an individual) is present in person or (being a corporation) is present by duly authorised representative shall have one vote. On a poll every such holder presents as aforesaid or by proxy shall have one vote for every share held. If the Company shall be wound up, then the payment to the holders of the redeemable participating shares of each class of a sum in the currency in which that class is designated as nearly as possible equal to the Net Assets Attributable to Holders of Redeemable Participating Shares respectively as at the date of commencement. In the event that there are insufficient assets available in the relevant Fund to enable such payment, the assets of the Company not comprised within any of the Funds to the assets remaining in the Funds for the other classes of Shares after payment to the holders of the Shares of the class to which they relate of the amounts to which they are respectively entitled under this paragraph prorata to the total value of such assets remaining within each such Fund.

Share capital activity for the year ended 31 December 2022:

Emerging Markets Stock Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
Institutional Plus CHF Acc	374,362	6,721	CHF794,017	(65,795)	CHF(7,913,351)	315,288	
EUR Acc	9,884,286	1,643,003	€313,782,237	(2,575,797)	€(477,616,203)	8,951,492	
Investor EUR	1,703,839	267,537	€49,281,842	(195,804)	€(36,609,731)	1,775,572	
Institutional Plus EUR Acc	5,570,436	2,332,738	€378,925,889	(1,326,246)	€(213,644,016)	6,576,928	
GBP Acc	13,018,355	3,685,211	£908,625,741	(3,126,411)	£(768,862,784)	13,577,155	
GBP Dist	1,542,435	687,661	£130,103,400	(287,915)	£(54,487,551)	1,942,181	
Institutional Plus GBP Acc	2,293,171	1,213,787	£178,095,220	(700,255)	£(104,033,512)	2,806,703	
Institutional Plus GBP Dist	1,748,249	2,589,108	£323,446,379	(434,609)	£(55,076,667)	3,902,748	
USD Acc	2,598,774	739,350	\$143,542,996	(613,011)	\$(126,095,494)	2,725,113	
Investor USD	2,619,165	110,275	\$22,574,187	(246,696)	\$(44,306,778)	2,482,744	
Institutional Plus USD Acc	8,159,384	3,414,518	\$424,156,230	(898,455)	\$(109,085,145)	10,675,447	
ESG Developed World All Cap Equity Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Acc	—	627	CHF56,394	—	CHF—	627	
CHF Hedged Acc	—	67,652	CHF6,473,776	(722)	CHF(67,870)	66,930	
EUR Acc	3,243,838	812,744	€245,301,571	(849,647)	€(258,009,886)	3,206,935	
Institutional Plus EUR Acc	302,980	457,229	€111,144,596	(138,170)	€(33,313,247)	622,039	
Institutional Plus EUR Hedged Acc	1,013,534	657,985	€68,413,060	(120,435)	€(11,819,940)	1,551,084	
GBP Acc	2,809,938	1,103,056	£377,977,903	(850,273)	£(284,874,766)	3,062,721	
GBP Dist	532,619	185,919	£53,154,702	(142,667)	£(41,360,281)	575,871	
Institutional Plus GBP Acc	166,292	77,394	£17,882,736	(32,107)	£(7,382,868)	211,579	
USD Acc	1,345,576	3,823,071	\$645,180,657	(71,719)	\$(12,885,644)	5,096,928	
ESG Emerging Markets All Cap Equity Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Acc	—	172	CHF15,881	—	CHF—	172	
EUR Acc	537,742	403,335	€46,010,383	(24,357)	€(2,766,039)	916,720	
Institutional Plus EUR Acc	19,139	51,123	€4,494,840	(5,390)	€(471,983)	64,872	
GBP Acc	1,074,085	956,132	£106,458,629	(445,156)	£(47,897,136)	1,585,061	
GBP Dist	103,868	52,327	£5,607,291	(22,235)	£(2,360,361)	133,960	
Institutional Plus GBP Acc	285,215	469,611	£42,386,980	(49,587)	£(4,477,728)	705,239	
Institutional Plus GBP Dist	315,884	143,576	£14,966,718	(56,999)	£(6,122,098)	402,461	
USD Acc	2,517	13,343	\$1,258,648	—	\$(3)	15,860	
European Stock Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	80,651,364	14,915,494	€376,413,971	(21,038,366)	€(531,126,862)	74,528,492	
Investor EUR	12,411,533	2,223,601	€54,865,880	(3,751,543)	€(92,320,702)	10,883,591	
Institutional Plus EUR Acc	6,837,177	1,553,506	€270,000,525	(2,430,849)	€(422,386,584)	5,959,834	
USD Acc	5,654,801	954,610	\$25,022,590	(1,406,526)	\$(37,364,416)	5,202,885	
Institutional Plus USD Acc	1,382,587	160,918	\$23,559,885	(380,158)	\$(51,041,006)	1,163,347	
Eurozone Stock Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	5,148,000	921,065	€214,942,739	(2,134,549)	€(503,459,151)	3,934,516	
Investor EUR	256,046	115,899	€23,414,250	(139,661)	€(27,071,239)	232,284	
Institutional Plus EUR Acc	2,345,094	872,249	€140,752,327	(1,935,081)	€(296,252,904)	1,282,262	
USD Acc	18,114	3,744	\$965,183	(1,094)	\$(282,568)	20,764	
Institutional Plus USD Acc	34,728	20,324	\$2,690,280	(40,612)	\$(5,090,497)	14,440	
Global Small-Cap Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	1,598,688	548,350	€157,385,820	(430,825)	€(119,333,283)	1,716,213	
EUR Dist	1,564,117	41,791	€5,545,947	(272,174)	€(34,006,339)	1,333,734	
Investor EUR	267,380	60,766	€18,015,462	(50,516)	€(14,878,060)	277,630	
Institutional Plus EUR Acc	2,725,203	654,622	€151,482,138	(927,201)	€(215,295,414)	2,452,624	
GBP Acc	2,330,854	857,497	£324,161,049	(733,955)	£(275,142,482)	2,454,396	
GBP Dist	609,413	93,282	£29,559,743	(142,464)	£(45,716,326)	560,231	
Institutional Plus GBP Acc	52,440	188,493	£41,283,800	(47,628)	£(10,306,195)	193,305	
Institutional Plus GBP Dist	316,660	546,408	£107,403,741	(149,637)	£(30,229,267)	713,431	
USD Acc	949,887	210,467	\$64,491,205	(215,327)	\$(67,635,360)	945,027	

Global Stock Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	71,455,312	23,505,584	€855,976,473	(16,366,868)	€(592,281,342)	78,594,028	
Investor EUR	10,306,702	3,084,247	€111,316,788	(2,043,697)	€(73,910,991)	11,347,252	
Institutional Plus EUR Acc	2,401,958	2,352,838	€614,700,121	(623,958)	€(163,385,164)	4,130,838	
EUR Hedged Acc	37,276,922	11,034,735	€285,434,742	(11,620,491)	€(297,885,225)	36,691,166	
Institutional Plus GBP Acc	94,788	29,679	£4,580,202	(95,540)	£(14,939,232)	28,927	
USD Acc	168,278,901	35,370,067	\$1,371,491,602	(51,596,849)	\$(1,937,144,688)	152,052,119	
USD Dist	560,369	519,415	\$61,996,771	(178,232)	\$(22,073,683)	901,552	
Investor USD	7,933,682	1,245,114	\$46,182,218	(1,718,885)	\$(63,866,794)	7,459,911	
Institutional Plus USD Acc	3,283,231	3,982,761	\$802,546,441	(2,383,998)	\$(454,615,698)	4,881,994	
Institutional Plus USD Dist	91,427	1,299,403	\$182,839,496	(44,801)	\$(6,581,150)	1,346,029	
Japan Stock Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	1,436,718	388,168	€88,980,085	(547,539)	€(119,783,380)	1,277,347	
Investor EUR	587,143	80,039	€18,392,219	(197,596)	€(43,847,744)	469,586	
Institutional Plus EUR Acc	2,609,229	499,372	€93,542,067	(1,091,109)	€(199,660,791)	2,017,492	
GBP Acc	6,886,710	1,665,872	£425,662,940	(3,133,102)	£(798,830,476)	5,419,480	
GBP Dist	207,706	66,917	£13,933,215	(58,670)	£(12,160,989)	215,953	
Institutional Plus GBP Acc	139,404	709,880	£128,698,922	(710,095)	£(129,254,023)	139,189	
Institutional Plus GBP Dist	1,491,449	17,151	£2,760,062	(1,269,032)	£(214,566,859)	239,568	
JPY Acc	1,354,277	68,794	¥984,784,190	(20,641)	¥(292,421,952)	1,402,430	
Investor JPY	54,040	2,196	¥68,106,079	(4,151)	¥(127,796,073)	52,085	
Institutional Plus JPY Acc	523,586	47,866	¥844,316,724	(22,933)	¥(432,882,259)	548,519	
USD Acc	2,211,634	143,825	\$33,725,303	(178,537)	\$(42,276,784)	2,176,922	
Investor USD	150,427	26,633	\$6,312,615	(15,738)	\$(3,700,796)	161,322	
Institutional Plus USD Acc	83,570	63,161	\$7,897,635	(34,352)	\$(4,076,436)	112,379	
Pacific ex-Japan Stock Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
AUD Acc	2,502,775	—	AUD—	(450)	AUD(62,680)	2,502,325	
EUR Acc	1,792,482	493,273	€129,157,573	(1,053,363)	€(274,164,172)	1,232,392	
Institutional Plus EUR Acc	1,416,673	459,680	€80,228,035	(369,004)	€(64,227,518)	1,507,349	
GBP Acc	3,149,759	593,293	£199,656,523	(1,427,614)	£(480,646,731)	2,315,438	
GBP Dist	272,827	155,329	£32,257,397	(59,533)	£(12,424,845)	368,623	
Institutional Plus GBP Acc	264,243	323,357	£52,266,212	(339,548)	£(55,154,319)	248,052	
Institutional Plus GBP Dist	233,744	35,375	£4,378,756	(33,179)	£(4,142,792)	235,940	
USD Acc	3,229,233	418,524	\$115,506,593	(671,457)	\$(172,412,720)	2,976,300	
Institutional Plus USD Acc	2,258,366	761,764	\$105,714,999	(241,692)	\$(32,407,685)	2,778,438	
SRI European Stock Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	1,214,046	119,390	€28,074,308	(138,667)	€(32,946,414)	1,194,769	
Institutional Plus EUR Acc	139,718	82,706	€15,279,462	(7,363)	€(1,296,193)	215,061	
GBP Acc	323,899	211,728	£48,864,929	(132,854)	£(31,040,192)	402,773	
GBP Dist	90,138	30,069	£5,175,585	(31,051)	£(5,366,430)	89,156	
Institutional Plus GBP Acc	50	—	£—	(50)	£(7,926)	—	
USD Acc	3,581	2,584	\$325,179	(3,010)	\$(382,256)	3,155	
U.S. 500 Stock Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	48,050,901	17,336,354	€790,177,216	(17,631,430)	€(810,965,200)	47,755,825	
Investor EUR	9,565,265	2,349,888	€105,894,790	(2,682,179)	€(120,862,135)	9,232,974	
Institutional Plus EUR Acc	1,467,468	554,685	€182,605,921	(406,317)	€(133,426,782)	1,615,836	
EUR Hedged Acc	32,704,030	23,746,579	€702,745,266	(8,561,709)	€(251,534,567)	47,888,900	
USD Acc	57,140,006	16,792,245	\$819,461,137	(18,522,201)	\$(903,070,666)	55,410,050	
Investor USD	13,665,571	1,514,590	\$70,853,535	(1,745,422)	\$(82,525,363)	13,434,739	
Institutional Plus USD Acc	6,266,142	1,902,037	\$485,741,523	(1,259,221)	\$(320,203,839)	6,908,958	
U.S. Opportunities Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
Investor EUR	37,129	9,561	€13,046,514	(7,465)	€(9,794,743)	39,225	
Investor GBP Dist	21,525	1,147	£1,276,641	(5,886)	£(6,469,139)	16,786	
Institutional USD	926,338	80,858	\$94,902,556	(295,267)	\$(332,742,496)	711,929	
Investor USD	203,530	6,480	\$9,157,399	(39,110)	\$(54,952,455)	170,900	
20+ Year Euro Treasury Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	2,633,577	879,745	€157,012,621	(1,780,507)	€(355,711,295)	1,732,815	
Institutional Plus EUR Acc	1,112,736	1,396,671	€124,807,311	(106,289)	€(10,215,786)	2,403,118	

Emerging Markets Bond Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
Institutional CHF Hedged Acc	—	4,220	CHF366,783	—	CHF—	4,220	
Institutional Plus CHF Hedged Acc	849,366	317,686	CHF27,972,917	(1,154,979)	CHF(95,483,602)	12,073	
Investor EUR Hedged Acc	482,756	1,447,377	€141,988,278	(732,816)	€(72,394,981)	1,197,317	
Institutional Plus EUR Hedged Acc	79,343	1,176,881	€101,487,622	(153,664)	€(13,050,538)	1,102,560	
Investor GBP Hedged Acc	213,170	180,233	£18,029,406	(181,550)	£(19,062,636)	211,853	
Institutional Plus GBP Hedged Acc	—	50	£5,000	—	£—	50	
Investor USD Acc	1,170,783	570,380	\$59,777,624	(583,378)	\$(61,005,344)	1,157,785	
Institutional Plus USD Acc	1,104,142	778,822	\$79,849,033	(232,681)	\$(25,631,660)	1,650,283	

ESG Global Corporate Bond Index Fund ¹	Beginning of Period		Issued		Redeemed		End of Period
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Hedged Acc	—	29,934	CHF3,002,400	—	CHF—	29,934	
EUR Hedged Acc	—	760,191	€76,662,549	(25,632)	€(2,683,412)	734,559	
GBP Hedged Acc	—	386,948	£39,801,982	(869)	£(90,300)	386,079	
GBP Hedged Dist	—	35,893	£3,602,169	—	£(114)	35,893	
Institutional Plus GBP Hedged Acc	—	188,261	£19,745,930	—	£—	188,261	
Institutional Plus GBP Hedged Dist	—	26,554	£2,663,400	—	£—	26,554	
USD Hedged Acc	—	29,910	\$3,000,000	—	\$—	29,910	

¹ The Fund launched during the year. See Note 1.

Euro Government Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Hedged Acc	—	500	CHF50,000	—	CHF—	500	
EUR Acc	11,268,812	3,134,384	€674,638,219	(2,354,335)	€(515,668,729)	12,048,861	
Investor EUR	468,233	33,967	€6,970,518	(153,138)	€(32,202,311)	349,062	
Institutional Plus EUR Acc	16,046,300	3,866,774	€446,047,733	(8,566,329)	€(1,007,703,555)	11,346,745	
GBP Hedged Acc	5,126,161	306,453	£37,601,217	(908,723)	£(107,026,492)	4,523,891	
USD Acc	180,608	60,148	\$5,573,142	(34,594)	\$(3,311,189)	206,162	

Euro Investment Grade Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	6,739,905	1,007,035	€206,643,227	(882,756)	€(177,486,620)	6,903,184	
Investor EUR	376,816	36,722	€7,056,805	(143,989)	€(28,343,859)	269,549	
Institutional Plus EUR Acc	2,560,401	1,717,114	€182,484,990	(1,875,662)	€(198,483,387)	2,401,853	
GBP Hedged Acc	3,446,961	277,744	£31,928,203	(1,243,909)	£(146,323,789)	2,480,796	

Eurozone Inflation-Linked Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	5,639,107	1,614,107	€224,141,630	(2,569,069)	€(352,787,577)	4,684,145	
Investor EUR	360,800	69,116	€11,095,229	(153,196)	€(24,190,422)	276,720	
Institutional Plus EUR Acc	5,144,916	1,824,359	€242,258,670	(2,979,293)	€(388,540,182)	3,989,982	
Institutional Plus EUR Dist	—	2,183,460	€213,689,988	—	€—	2,183,460	

Global Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Hedged Acc	3,902,681	1,005,834	CHF123,897,409	(1,125,561)	CHF(134,259,458)	3,782,954	
CHF Hedged Dist	302,023	356,696	CHF30,611,703	(40,979)	CHF(3,631,672)	617,740	
Institutional Plus CHF Hedged Acc	5,991,758	5,152,268	CHF524,658,378	(2,266,286)	CHF(215,760,421)	8,877,740	
EUR Hedged Acc	18,030,873	5,004,175	€494,773,139	(6,383,239)	€(627,061,371)	16,651,809	
EUR Hedged Dist	406,026	348,854	€29,805,343	(97,458)	€(8,481,818)	657,422	
Institutional Plus EUR Hedged Acc	12,906,123	1,596,931	€170,145,222	(7,223,372)	€(780,419,239)	7,279,682	
GBP Hedged Acc	54,620,137	14,929,023	£2,224,328,308	(11,974,756)	£(1,769,902,203)	57,574,404	
GBP Hedged Dist	6,510,784	2,713,358	£335,847,938	(2,328,103)	£(289,387,624)	6,896,039	
Institutional Plus GBP Hedged Acc	10,467,990	6,400,234	£692,923,162	(2,963,098)	£(320,190,686)	13,905,126	
Institutional Plus GBP Hedged Dist	3,636,422	902,887	£87,454,923	(1,683,218)	£(160,100,028)	2,856,091	
Institutional Plus JPY Hedged Acc	2,206,432	1,913,522	¥18,050,700,000	(82,255)	¥(764,700,000)	4,037,699	
USD Hedged Acc	10,780,566	2,176,328	\$336,547,220	(4,626,413)	\$(691,090,695)	8,330,481	
USD Hedged Dist	152,240	240,337	\$21,165,026	(36,249)	\$(3,244,556)	356,328	
Investor USD Hedged	314,014	193,956	\$22,366,734	(206,861)	\$(23,504,236)	301,109	
Institutional Plus USD Hedged Acc	4,319,652	935,063	\$106,838,199	(933,481)	\$(105,190,616)	4,321,234	
Institutional Plus USD Hedged Dist	304,567	104	\$10,335	(276,359)	\$(26,711,650)	28,312	

Global Corporate Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Hedged Acc	637,938	72,942	CHF6,429,319	(267,630)	CHF(24,985,074)	443,250	
EUR Hedged Acc	856,939	386,771	€33,573,402	(268,318)	€(23,480,552)	975,392	
Institutional Plus EUR Hedged Acc	1,810,766	2,210,042	€211,395,754	(1,044,907)	€(99,937,733)	2,975,901	
GBP Hedged Acc	3,489,364	2,524,151	£257,176,500	(2,637,664)	£(262,796,586)	3,375,851	
GBP Hedged Dist	2,122,119	7,395,127	£641,349,088	(4,210,867)	£(356,345,468)	5,306,379	
Institutional Plus GBP Hedged Acc	12,943,595	7,520,883	£757,785,621	(5,442,782)	£(541,270,565)	15,021,696	
Institutional Plus GBP Hedged Dist	—	2,682,240	£272,923,741	(9,208)	£(924,133)	2,673,032	
USD Hedged Acc	96,877	284,813	\$29,786,701	(202,711)	\$(20,723,594)	178,979	

Global Credit Bond Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
Institutional AUD Hedged Acc	547	50,982	AUD5,067,209	—	AUD—	—	51,529
Institutional AUD Hedged Dist	24,985	1,622	AUD147,063	(7,006)	AUD(655,734)	(7,006)	19,601
Institutional CHF Hedged Acc	—	8,577	CHF813,112	(4,039)	CHF(381,045)	(4,039)	4,538
Institutional EUR Hedged Acc	1,332,002	404,035	€42,173,877	(305,277)	€(33,334,139)	(305,277)	1,430,760
Investor GBP Hedged Acc	1,785,972	768,998	£83,966,439	(1,174,645)	£(129,268,578)	(1,174,645)	1,380,325
Investor GBP Hedged Income	812,772	673,454	£61,789,143	(344,212)	£(33,189,145)	(344,212)	1,142,014
Institutional GBP Hedged Acc	—	415,991	£38,622,496	(17,023)	£(1,543,696)	(17,023)	398,968
Investor USD Hedged Acc	75,473	37,081	\$4,235,060	(23,311)	\$(2,692,937)	(23,311)	89,243
Institutional USD Hedged Acc	455,654	269,476	\$30,442,212	(78,986)	\$(9,236,118)	(78,986)	646,144
Global Short-Term Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
CHF Hedged Acc	697,813	474,208	CHF44,544,765	(168,414)	CHF(15,912,123)	(168,414)	1,003,607
Institutional Plus CHF Hedged Acc	50	—	CHF—	—	CHF—	—	50
EUR Hedged Acc	4,920,673	1,688,275	€167,182,055	(3,482,484)	€(341,213,172)	(3,482,484)	3,126,464
Investor EUR Hedged	857,427	210,558	€20,689,833	(360,575)	€(35,200,318)	(360,575)	707,410
Institutional Plus EUR Hedged Acc	500,478	808,105	€80,597,415	(296,421)	€(29,313,268)	(296,421)	1,012,162
GBP Hedged Acc	11,046,764	8,767,477	£931,553,080	(4,552,809)	£(480,763,899)	(4,552,809)	15,261,432
GBP Hedged Dist	4,548,417	1,843,905	£181,113,542	(1,365,810)	£(134,539,256)	(1,365,810)	5,026,512
Institutional Plus GBP Hedged Acc	1,078,443	1,519,343	£157,916,916	(1,112,594)	£(115,008,064)	(1,112,594)	1,485,192
Institutional Plus GBP Hedged Dist	2,052,058	585,172	£57,059,844	(1,391,771)	£(132,975,261)	(1,391,771)	1,245,459
USD Hedged Acc	2,144,350	344,957	\$38,693,795	(1,063,331)	\$(118,610,364)	(1,063,331)	1,425,976
USD Hedged Dist	108,259	30,027	\$2,829,644	(68,325)	\$(6,505,441)	(68,325)	69,961
Institutional Plus USD Hedged Acc	680,962	344,902	\$38,392,033	(491,800)	\$(54,099,168)	(491,800)	534,064
Global Short-Term Corporate Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Hedged Acc	697,616	416,396	€40,272,970	(325,334)	€(31,171,019)	(325,334)	788,678
Institutional Plus EUR Hedged Acc	3,088,562	437,552	€43,478,448	(2,897,639)	€(282,306,227)	(2,897,639)	628,475
GBP Hedged Acc	545,357	1,543,970	£154,094,266	(426,516)	£(42,957,967)	(426,516)	1,662,811
Institutional Plus GBP Hedged Acc	6,309,142	925,341	£94,977,100	(4,524,907)	£(458,282,420)	(4,524,907)	2,709,576
USD Hedged Acc	119,390	71,335	\$7,511,208	(96,744)	\$(10,723,597)	(96,744)	93,981
Japan Government Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Hedged Acc	68,162	391,070	€37,208,633	(270,815)	€(25,581,694)	(270,815)	188,417
Institutional Plus EUR Hedged Acc	500	—	€—	—	€—	—	500
GBP Hedged Acc	2,549,162	41,144	£4,640,981	(509,069)	£(56,636,883)	(509,069)	2,081,237
Institutional Plus GBP Hedged Dist	698	3	£191	(108)	£(10,314)	(108)	593
JPY Acc	1,043,251	444,777	¥7,176,455,688	(792,160)	¥(12,705,803,132)	(792,160)	695,868
Institutional Plus JPY Acc	2,031,821	1,378,173	¥14,612,555,925	(698,656)	¥(7,319,300,536)	(698,656)	2,711,338
USD Acc	209,760	479,062	\$49,078,773	(6,728)	\$(662,840)	(6,728)	682,094
Institutional Plus USD Hedged Acc	500	—	\$—	—	\$—	—	500
SRI Euro Investment Grade Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Acc	4,211,999	699,659	€67,121,703	(1,797,375)	€(180,111,984)	(1,797,375)	3,114,283
Institutional Plus EUR Acc	421,788	17,392	€1,679,471	(325,074)	€(31,249,516)	(325,074)	114,106
U.K. Government Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Hedged Acc	513	64,158	€4,516,851	(285)	€(22,557)	(285)	64,386
GBP Acc	19,967,799	7,914,389	£1,175,920,072	(8,490,219)	£(1,322,841,602)	(8,490,219)	19,391,969
GBP Dist	2,083,319	768,716	£91,309,153	(1,311,692)	£(158,653,759)	(1,311,692)	1,540,343
Institutional Plus GBP Acc	819,038	1,104,305	£123,644,185	(292,717)	£(33,689,889)	(292,717)	1,630,626
Institutional Plus GBP Dist	3,732,089	2,227,471	£224,632,921	(1,975,522)	£(205,157,054)	(1,975,522)	3,984,038
U.K. Investment Grade Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
GBP Acc	30,778,706	10,751,213	£1,004,733,709	(14,366,601)	£(1,357,811,327)	(14,366,601)	27,163,318
GBP Dist	7,158,048	2,155,922	£113,907,294	(3,086,793)	£(156,335,090)	(3,086,793)	6,227,177
Institutional Plus GBP Acc	756,096	803,039	£90,697,052	(275,628)	£(32,323,045)	(275,628)	1,283,507
Institutional Plus GBP Dist	3,463,998	2,334,152	£225,551,725	(819,199)	£(80,968,196)	(819,199)	4,978,951
U.K. Short-Term Investment Grade Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
GBP Acc	16,264,519	4,087,047	£445,116,200	(10,765,612)	£(1,188,769,862)	(10,765,612)	9,585,954
GBP Dist	1,926,872	444,971	£42,976,578	(1,095,778)	£(105,557,782)	(1,095,778)	1,276,065
Institutional Plus GBP Acc	2,811,625	841,926	£92,622,771	(2,672,089)	£(282,766,552)	(2,672,089)	981,462
Institutional Plus GBP Dist	890,401	307,634	£29,869,480	(811,867)	£(76,134,172)	(811,867)	386,168

U.S. Government Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Hedged Acc	–	78,830	CHF7,407,327	(78,276)	CHF(7,452,170)	554	
EUR Hedged Acc	2,541,491	7,138,256	€650,581,853	(2,181,573)	€(196,514,612)	7,498,174	
Institutional Plus EUR Hedged Acc	2,873,560	8,235,623	€761,794,031	(1,660,795)	€(153,729,001)	9,448,388	
GBP Dist	1,335,287	2,560,999	£266,619,866	(1,192,926)	£(124,052,179)	2,703,360	
GBP Hedged Acc	11,889,529	8,550,930	£894,814,807	(4,674,343)	£(491,706,544)	15,766,116	
GBP Hedged Dist	2,177,860	2,998,528	£274,436,368	(872,309)	£(82,409,985)	4,304,079	
USD Acc	3,574,450	2,195,273	\$415,612,138	(1,128,708)	\$(214,470,956)	4,641,015	
Investor USD	746,225	211,606	\$39,637,435	(276,036)	\$(51,397,075)	681,795	
Institutional Plus USD Acc	7,481,349	6,378,799	\$715,070,562	(3,841,980)	\$(424,283,356)	10,018,168	

U.S. Investment Grade Credit Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	125,007	34,069	€8,744,043	(48,808)	€(12,542,640)	110,268	
Institutional Plus EUR Acc	67,695	873	€141,673	(57,198)	€(9,622,838)	11,370	
Institutional Plus EUR Hedged Acc	1,098,629	586,725	€61,306,515	(391,355)	€(41,167,827)	1,293,999	
GBP Hedged Acc	4,664,542	878,342	£102,686,017	(515,915)	£(59,166,759)	5,026,969	
Institutional Plus GBP Hedged Acc	5,362	72,909	£6,923,141	(2,557)	£(254,096)	75,714	
Institutional Plus GBP Hedged Dist	145,269	7,460	£648,229	(96,945)	£(8,265,248)	55,784	
USD Acc	1,351,687	1,023,827	\$198,996,593	(282,415)	\$(56,432,919)	2,093,099	
Institutional Plus USD Acc	1,600,071	418,447	\$54,995,595	(609,718)	\$(76,025,466)	1,408,800	
Institutional Plus USD Dist	134,052	1,250,847	\$115,780,830	(520,174)	\$(49,655,571)	864,725	

U.S. Treasury Inflation-Protected Securities Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
Select CHF Hedged Acc	3,886,275	386,650	CHF40,265,558	(1,689,415)	CHF(173,984,064)	2,583,510	
Select CHF Hedged Income	89,867	6,733	CHF592,911	(53,951)	CHF(4,821,331)	42,649	
Select EUR Hedged Acc	5,526,142	648,532	€69,170,216	(3,166,703)	€(334,903,996)	3,007,971	
Select EUR Hedged Income	207,603	19,182	€1,686,386	(78,486)	€(7,154,927)	148,299	
Select GBP Hedged Acc	286,126	17,960	£2,018,733	(125,058)	£(13,859,442)	179,028	
Select GBP Hedged Income	753,128	33,826	£3,076,312	(393,655)	£(37,415,365)	393,299	
Select SGD Hedged Acc	96,427	3,939	SGD458,309	(55,356)	SGD(6,421,833)	45,010	
Select USD Acc	7,836,074	1,251,583	\$147,658,576	(3,257,323)	\$(384,068,744)	5,830,334	
Select USD Income	1,093,570	72,181	\$7,386,239	(524,350)	\$(55,565,628)	641,401	

Share capital activity for the year ended 31 December 2021:

Emerging Markets Stock Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
Institutional Plus CHF Acc	618,811	199	CHF30,141	(244,648)	CHF(36,566,732)	374,362	
EUR Acc	8,381,878	2,990,403	€628,138,653	(1,487,995)	€(308,319,337)	9,884,286	
Investor EUR	1,643,487	362,110	€74,886,346	(301,758)	€(62,714,243)	1,703,839	
Institutional Plus EUR Acc	9,590,313	1,763,962	€316,114,452	(5,783,839)	€(1,029,583,680)	5,570,436	
GBP Acc	10,493,509	3,916,051	£1,080,128,706	(1,391,205)	£(382,930,734)	13,018,355	
GBP Dist	1,255,543	568,916	£124,911,569	(282,024)	£(61,544,624)	1,542,435	
Institutional Plus GBP Acc	2,402,010	564,088	£93,858,846	(672,927)	£(114,564,373)	2,293,171	
Institutional Plus GBP Dist	4,382,897	1,625,065	£238,072,516	(4,259,713)	£(612,450,335)	1,748,249	
USD Acc	2,784,282	649,481	\$160,256,017	(834,989)	\$(204,532,110)	2,598,774	
Investor USD	5,920,172	166,415	\$40,617,094	(3,467,422)	\$(865,308,982)	2,619,165	
Institutional Plus USD Acc	7,090,303	2,460,362	\$374,942,322	(1,391,281)	\$(216,289,006)	8,159,384	

ESG Developed World All Cap Equity Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	1,396,812	2,188,824	€661,745,657	(341,798)	€(107,662,738)	3,243,838	
Institutional Plus EUR Acc	274,328	111,381	€27,467,206	(82,729)	€(19,852,788)	302,980	
Institutional Plus EUR Hedged Acc	—	1,028,324	€115,382,422	(14,790)	€(1,698,851)	1,013,534	
GBP Acc	1,575,684	1,662,725	£571,560,059	(428,471)	£(147,087,087)	2,809,938	
GBP Dist	516,331	181,966	£52,894,874	(165,678)	£(46,242,706)	532,619	
Institutional Plus GBP Acc	172,343	33,961	£7,491,500	(40,012)	£(9,036,986)	166,292	
USD Acc	946,091	429,609	\$83,515,231	(30,124)	\$(5,860,442)	1,345,576	

ESG Emerging Markets All Cap Equity Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	72,959	513,478	€65,153,076	(48,695)	€(6,174,845)	537,742	
Institutional Plus EUR Acc	—	19,139	€1,844,729	—	€—	19,139	
GBP Acc	100,230	1,086,220	£130,774,543	(112,365)	£(13,521,234)	1,074,085	
GBP Dist	43,297	82,157	£9,772,227	(21,586)	£(2,543,875)	103,868	
Institutional Plus GBP Acc	—	289,738	£28,414,567	(4,523)	£(448,717)	285,215	
Institutional Plus GBP Dist	26,524	501,331	£60,546,290	(211,971)	£(24,694,933)	315,884	
USD Acc	48,437	1,954	\$252,125	(47,874)	\$(6,402,668)	2,517	

European Stock Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	113,806,148	21,297,257	€536,968,861	(54,452,041)	€(1,363,797,135)			80,651,364
Investor EUR	12,437,393	2,227,135	€54,782,447	(2,252,995)	€(53,389,079)			12,411,533
Institutional Plus EUR Acc	5,191,765	3,488,851	€564,246,131	(1,843,439)	€(313,904,940)			6,837,177
USD Acc	11,953,643	2,080,129	\$61,343,969	(8,378,971)	\$(235,624,704)			5,654,801
Institutional Plus USD Acc	2,854,719	362,808	\$54,458,207	(1,834,940)	\$(256,691,822)			1,382,587
Eurozone Stock Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	6,003,698	502,791	€124,475,472	(1,358,489)	€(328,171,408)			5,148,000
Investor EUR	386,387	61,750	€13,264,866	(192,091)	€(41,091,290)			256,046
Institutional Plus EUR Acc	3,350,463	1,617,027	€269,596,684	(2,622,396)	€(413,670,474)			2,345,094
USD Acc	15,675	110,071	\$29,348,055	(107,632)	\$(32,537,964)			18,114
Institutional Plus USD Acc	29,399	27,438	\$3,884,128	(22,109)	\$(3,152,448)			34,728
Global Enhanced Equity Fund ¹		Beginning of Period		Issued		Redeemed		End of Period
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
Institutional USD	36,944	—	\$—	(36,944)	\$(7,621,616)			—
1 The Fund liquidated during the year. See Note 1.								
Global Small-Cap Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,155,049	821,462	€236,031,843	(377,823)	€(112,010,282)			1,598,688
EUR Dist	1,313,613	305,613	€43,114,059	(55,109)	€(7,581,374)			1,564,117
Investor EUR	250,134	79,348	€23,973,143	(62,102)	€(18,993,831)			267,380
Institutional Plus EUR Acc	2,328,014	1,053,676	€254,590,770	(656,487)	€(154,134,959)			2,725,203
GBP Acc	2,636,249	1,237,630	£483,132,080	(1,543,025)	£(596,949,447)			2,330,854
GBP Dist	586,462	149,700	£49,714,175	(126,749)	£(42,286,916)			609,413
Institutional Plus GBP Acc	215,061	75,602	£16,772,593	(238,223)	£(54,145,309)			52,440
Institutional Plus GBP Dist	405,091	162,484	£33,033,981	(250,915)	£(51,602,158)			316,660
USD Acc	756,765	386,915	\$138,333,279	(193,793)	\$(68,050,347)			949,887
Global Stock Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	61,921,204	22,290,059	€775,807,783	(12,755,951)	€(450,204,264)			71,455,312
Investor EUR	9,409,632	3,299,166	€115,235,269	(2,402,096)	€(79,977,470)			10,306,702
Institutional Plus EUR Acc	2,344,513	1,093,539	€279,037,704	(1,036,094)	€(243,758,935)			2,401,958
EUR Hedged Acc	50,073,748	19,828,230	€530,852,263	(32,625,056)	€(874,894,815)			37,276,922
Institutional Plus GBP Acc	94,949	17,979	£2,685,450	(18,140)	£(2,758,368)			94,788
USD Acc	153,548,113	70,558,930	\$2,832,527,487	(55,828,142)	\$(2,295,090,475)			168,278,901
USD Dist	514,734	225,763	\$31,985,014	(180,128)	\$(26,645,735)			560,369
Investor USD	7,736,705	2,784,115	\$113,458,910	(2,587,138)	\$(104,526,292)			7,933,682
Institutional Plus USD Acc	2,318,387	3,931,362	\$803,850,782	(2,966,518)	\$(623,564,797)			3,283,231
Institutional Plus USD Dist	118,575	23,091	\$3,491,061	(50,239)	\$(7,929,664)			91,427
Japan Stock Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,216,830	667,508	€158,830,144	(447,620)	€(107,156,177)			1,436,718
Investor EUR	614,682	49,904	€11,790,397	(77,443)	€(18,081,863)			587,143
Institutional Plus EUR Acc	2,274,103	757,559	€145,512,231	(422,433)	€(81,769,172)			2,609,229
GBP Acc	5,322,175	2,341,643	£638,493,821	(777,108)	£(213,660,132)			6,886,710
GBP Dist	174,006	79,288	£17,906,718	(45,588)	£(10,293,184)			207,706
Institutional Plus GBP Acc	90,370	284,345	£55,380,213	(235,311)	£(45,812,536)			139,404
Institutional Plus GBP Dist	450,534	1,324,839	£228,473,104	(283,924)	£(49,358,355)			1,491,449
JPY Acc	1,400,721	64,575	¥927,656,991	(111,019)	¥(1,583,346,360)			1,354,277
Investor JPY	53,628	2,739	¥82,501,027	(2,327)	¥(71,351,855)			54,040
Institutional Plus JPY Acc	600,359	11,570	¥212,660,825	(88,343)	¥(1,592,325,304)			523,586
USD Acc	2,813,766	360,898	\$101,653,957	(963,030)	\$(270,524,482)			2,211,634
Investor USD	162,771	20,189	\$5,774,551	(32,533)	\$(9,129,413)			150,427
Institutional Plus USD Acc	63,514	28,480	\$4,223,120	(8,424)	\$(1,237,886)			83,570
Pacific ex-Japan Stock Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
AUD Acc	3,276,238	367,202	AUD47,103,500	(1,140,665)	AUD(157,006,955)			2,502,775
EUR Acc	2,040,316	776,258	€201,570,672	(1,024,092)	€(262,259,676)			1,792,482
Institutional Plus EUR Acc	979,397	801,889	€137,349,113	(364,613)	€(61,207,276)			1,416,673
GBP Acc	2,756,890	843,266	£278,699,635	(450,397)	£(148,590,638)			3,149,759
GBP Dist	236,680	93,724	£19,884,066	(57,577)	£(12,265,030)			272,827
Institutional Plus GBP Acc	637,147	397,516	£63,208,028	(770,420)	£(121,733,279)			264,243
Institutional Plus GBP Dist	155,978	112,558	£14,088,052	(34,792)	£(4,325,758)			233,744
USD Acc	3,466,042	382,340	\$117,040,478	(619,149)	\$(187,654,619)			3,229,233
Institutional Plus USD Acc	1,659,157	807,746	\$120,299,983	(208,537)	\$(31,268,481)			2,258,366

SRI European Stock Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,286,188	203,350	€49,884,707	(275,492)	€(60,667,935)			1,214,046
Institutional Plus EUR Acc	151,875	2,694	€469,024	(14,851)	€(2,489,730)			139,718
GBP Acc	162,280	215,869	£51,274,017	(54,250)	£(12,681,233)			323,899
GBP Dist	48,869	53,291	£9,565,324	(12,022)	£(2,146,672)			90,138
Institutional Plus GBP Acc	50	—	£—	—	£—			50
USD Acc	5,452	3,785	\$528,597	(5,656)	\$(814,650)			3,581
U.S. 500 Stock Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	41,894,321	18,753,547	€772,001,793	(12,596,967)	€(518,045,977)			48,050,901
Investor EUR	8,605,890	2,550,002	€105,448,383	(1,590,627)	€(64,713,934)			9,565,265
Institutional Plus EUR Acc	1,100,306	750,117	€227,674,485	(382,955)	€(115,778,773)			1,467,468
EUR Hedged Acc	34,183,067	10,474,686	€319,555,735	(11,953,723)	€(380,308,032)			32,704,030
USD Acc	75,289,117	19,798,235	\$975,777,383	(37,947,346)	\$(1,764,452,983)			57,140,006
Investor USD	14,268,938	3,060,370	\$151,603,941	(3,663,737)	\$(176,225,051)			13,665,571
Institutional Plus USD Acc	7,035,452	897,583	\$232,826,208	(1,666,893)	\$(431,804,131)			6,266,142
U.S. Opportunities Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
Investor EUR Acc	32,732	12,328	€16,211,384	(7,931)	€(10,262,523)			37,129
Investor GBP Dist	25,438	2,475	£2,814,875	(6,388)	£(7,129,034)			21,525
Institutional USD Acc	1,071,291	127,158	\$168,500,316	(272,111)	\$(361,748,803)			926,338
Investor USD Acc	272,997	27,568	\$43,106,089	(97,035)	\$(152,789,285)			203,530
20+ Year Euro Treasury Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	2,886,767	369,598	€92,393,322	(622,788)	€(155,679,606)			2,633,577
Institutional Plus EUR Acc	36,842	1,112,755	€133,134,176	(36,861)	€(4,408,859)			1,112,736
Emerging Markets Bond Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
Institutional Plus CHF Hedged Acc	—	869,010	CHF87,875,074	(19,644)	CHF(1,980,959)			849,366
Investor EUR Hedged Acc	96,977	499,912	€58,259,795	(114,133)	€(13,131,121)			482,756
Institutional Plus EUR Hedged Acc	—	88,480	€8,929,696	(9,137)	€(913,048)			79,343
Investor GBP Hedged Acc	121,262	150,277	£17,595,346	(58,369)	£(6,872,247)			213,170
Investor USD Acc	365,291	1,070,904	\$128,187,467	(265,412)	\$(31,700,796)			1,170,783
Institutional Plus USD Acc	1,340,061	536,397	\$64,398,483	(772,316)	\$(92,448,176)			1,104,142
Euro Government Bond Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	11,223,599	2,823,697	€687,921,918	(2,778,484)	€(675,721,164)			11,268,812
Investor EUR	784,694	76,648	€17,599,639	(393,109)	€(90,220,190)			468,233
Institutional Plus EUR Acc	16,190,788	4,345,534	€562,140,963	(4,490,022)	€(579,307,850)			16,046,300
GBP Hedged Acc	5,237,988	412,909	£55,126,942	(524,736)	£(69,878,990)			5,126,161
USD Acc	167,097	52,630	\$6,436,440	(39,119)	\$(4,785,744)			180,608
Euro Investment Grade Bond Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	7,428,839	2,180,318	€502,037,963	(2,830,252)	€(649,138,608)			6,778,905
Investor EUR	596,153	76,733	€16,477,484	(296,070)	€(63,459,863)			376,816
Institutional Plus EUR Acc	3,765,689	1,179,956	€143,241,675	(2,385,244)	€(289,646,160)			2,560,401
GBP Hedged Acc	3,320,021	280,897	£35,351,701	(153,957)	£(19,426,348)			3,446,961
Eurozone Inflation-Linked Bond Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	3,673,876	3,426,506	€474,988,864	(1,461,275)	€(202,622,269)			5,639,107
Investor EUR	200,442	255,015	€40,776,915	(94,657)	€(15,082,799)			360,800
Institutional Plus EUR Acc	6,497,056	3,895,952	€508,394,056	(5,248,092)	€(670,553,370)			5,144,916

Global Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	5,094,460	681,756	CHF93,228,641	(1,873,535)	CHF(254,871,622)	3,902,681
CHF Hedged Dist	—	331,084	CHF33,052,468	(29,061)	CHF(2,832,631)	302,023
Institutional Plus CHF Hedged Acc	6,194,755	1,964,881	CHF215,198,755	(2,167,878)	CHF(236,158,658)	5,991,758
EUR Hedged Acc	11,609,118	9,447,068	€1,032,975,577	(3,025,313)	€(331,618,354)	18,030,873
EUR Hedged Dist	—	466,206	€46,464,299	(60,180)	€(5,899,954)	406,026
Institutional Plus EUR Hedged Acc	12,521,503	6,608,763	€783,404,880	(6,224,143)	€(733,272,828)	12,906,123
GBP Hedged Acc	40,090,217	20,076,783	£3,281,991,858	(5,546,863)	£(906,427,412)	54,620,137
GBP Hedged Dist	5,537,529	2,571,704	£358,294,510	(1,598,449)	£(222,835,265)	6,510,784
Institutional Plus GBP Hedged Acc	9,258,469	3,427,442	£414,833,475	(2,217,921)	£(268,125,817)	10,467,990
Institutional Plus GBP Hedged Dist	4,363,228	1,389,824	£149,663,189	(2,116,630)	£(228,552,127)	3,636,422
JPY Hedged Acc	973,240	233,507	¥2,552,200,000	(1,206,747)	¥(13,029,019,866)	—
Institutional Plus JPY Hedged Acc	545	2,241,077	¥23,564,819,866	(35,190)	¥(371,847,615)	2,206,432
USD Hedged Acc	8,894,648	3,182,526	\$530,601,821	(1,296,608)	\$(216,337,999)	10,780,566
USD Hedged Dist	—	164,772	\$16,440,229	(12,532)	\$(1,231,950)	152,240
Investor USD Hedged	391,865	182,616	\$22,466,324	(260,467)	\$(32,052,860)	314,014
Institutional Plus USD Hedged Acc	9,431,928	282,010	\$34,649,954	(5,394,286)	\$(664,674,159)	4,319,652
Institutional Plus USD Hedged Dist	365,370	131,156	\$14,303,756	(191,959)	\$(21,180,209)	304,567
Global Corporate Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	—	644,527	CHF64,310,876	(6,589)	CHF(651,399)	637,938
EUR Hedged Acc	—	943,981	€93,358,886	(87,042)	€(8,627,294)	856,939
Institutional Plus EUR Hedged Acc	1,156,073	830,762	€93,177,352	(176,069)	€(19,581,183)	1,810,766
GBP Hedged Acc	2,788,621	1,852,402	£209,991,044	(1,151,659)	£(130,488,851)	3,489,364
GBP Hedged Dist	—	3,176,415	£312,584,537	(1,054,296)	£(103,561,058)	2,122,119
Institutional Plus GBP Hedged Acc	11,530,329	3,850,331	£439,565,252	(2,437,065)	£(277,590,028)	12,943,595
USD Hedged Acc	262,638	96,216	\$11,564,983	(261,977)	\$(31,472,981)	96,877
Global Credit Bond Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Institutional AUD Hedged Acc	18,933	21,335	AUD2,392,347	(39,721)	AUD(4,464,779)	547
Institutional AUD Hedged Dist	—	25,304	AUD2,539,331	(319)	AUD(32,000)	24,985
Institutional EUR Hedged Acc	230,948	1,224,661	€145,761,529	(123,607)	€(14,526,675)	1,332,002
Investor GBP Hedged Acc	615,837	1,496,080	£182,206,927	(325,945)	£(39,689,528)	1,785,972
Investor GBP Hedged Income	801,087	483,620	£52,110,916	(471,935)	£(51,065,240)	812,772
Investor USD Hedged Acc	97,894	32,358	\$4,135,171	(54,779)	\$(6,986,055)	75,473
Institutional USD Hedged Acc	445,207	293,500	\$37,654,503	(283,053)	\$(36,288,310)	455,654
Global Short-Term Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	269,982	513,303	CHF51,153,109	(85,472)	CHF(8,573,523)	697,813
Institutional Plus CHF Hedged Acc	50	—	CHF—	—	CHF—	50
EUR Hedged Acc	4,204,875	2,863,775	€298,983,812	(2,147,977)	€(224,539,317)	4,920,673
Investor EUR Hedged	810,554	318,971	€33,234,410	(272,098)	€(28,343,476)	857,427
Institutional Plus EUR Hedged Acc	452,811	392,564	€41,218,639	(344,897)	€(35,987,763)	500,478
GBP Hedged Acc	6,762,409	7,043,917	£783,538,714	(2,759,562)	£(306,968,645)	11,046,764
GBP Hedged Dist	3,608,040	1,925,753	£199,138,671	(985,376)	£(101,991,575)	4,548,417
Institutional Plus GBP Hedged Acc	826,154	613,414	£67,549,886	(361,125)	£(39,792,057)	1,078,443
Institutional Plus GBP Hedged Dist	901,960	1,516,945	£155,678,764	(366,847)	£(37,650,615)	2,052,058
USD Hedged Acc	1,689,434	948,088	\$110,516,854	(493,172)	\$(57,509,382)	2,144,350
USD Hedged Dist	22,498	86,771	\$8,657,078	(1,010)	\$(100,000)	108,259
Institutional Plus USD Hedged Acc	644,164	568,538	\$65,060,504	(531,740)	\$(60,704,707)	680,962
Global Short-Term Corporate Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	300,628	677,317	€69,397,292	(280,329)	€(28,765,867)	697,616
Institutional Plus EUR Hedged Acc	1,848,994	1,522,939	€160,033,810	(283,371)	€(29,767,884)	3,088,562
GBP Hedged Acc	316,896	525,048	£56,278,020	(296,587)	£(31,809,712)	545,357
Institutional Plus GBP Hedged Acc	7,521,401	2,399,202	£257,949,558	(3,611,461)	£(387,155,959)	6,309,142
USD Hedged Acc	92,624	67,722	\$7,597,008	(40,956)	\$(4,608,054)	119,390
Japan Government Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	—	68,175	€6,808,264	(13)	€(1,304)	68,162
Institutional Plus EUR Hedged Acc	500	—	€—	—	€—	500
GBP Hedged Acc	2,666,714	181,895	£21,039,662	(299,447)	£(34,631,280)	2,549,162
Institutional Plus GBP Hedged Dist	1,763	32	£3,177	(1,097)	£(108,714)	698
JPY Acc	989,414	822,226	¥13,581,614,801	(768,389)	¥(12,673,767,585)	1,043,251
Institutional Plus JPY Acc	1,157,540	1,116,488	¥12,145,349,971	(242,207)	¥(2,636,764,266)	2,031,821
USD Acc	317,881	177,775	\$20,622,699	(285,896)	\$(32,876,412)	209,760
Institutional Plus USD Hedged Acc	500	—	\$—	—	\$—	500

SRI Euro Investment Grade Bond Index

Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	3,220,730	1,612,568	€173,150,099	(621,299)	€(66,641,758)	4,211,999
Institutional Plus EUR Acc	150,765	314,553	€33,450,888	(43,530)	€(4,608,615)	421,788

U.K. Government Bond Index Fund

Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	—	515	€51,434	(2)	€(209)	513
GBP Acc	17,324,198	8,298,679	£1,504,774,867	(5,655,078)	£(1,025,509,278)	19,967,799
GBP Dist	2,174,320	1,570,681	£221,585,620	(1,661,682)	£(237,252,085)	2,083,319
Institutional Plus GBP Acc	740,489	193,834	£26,263,490	(115,285)	£(15,718,339)	819,038
Institutional Plus GBP Dist	4,394,854	1,475,284	£180,495,103	(2,138,049)	£(262,070,678)	3,732,089

U.K. Investment Grade Bond Index Fund

Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
GBP Acc	24,117,477	10,739,275	£1,152,552,941	(4,078,046)	£(438,108,796)	30,778,706
GBP Dist	8,411,689	2,314,985	£142,528,365	(3,568,626)	£(219,662,148)	7,158,048
Institutional Plus GBP Acc	825,026	188,663	£25,839,489	(257,593)	£(35,272,256)	756,096
Institutional Plus GBP Dist	3,257,118	1,250,098	£142,896,768	(1,043,218)	£(118,794,770)	3,463,998

U.K. Short-Term Investment Grade Bond Index Fund

Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
GBP Acc	14,559,438	4,479,264	£526,847,971	(2,774,183)	£(325,760,544)	16,264,519
GBP Dist	2,012,537	932,181	£96,742,279	(1,017,846)	£(105,568,094)	1,926,872
Institutional Plus GBP Acc	2,664,458	1,068,359	£123,366,457	(921,192)	£(106,553,067)	2,811,625
Institutional Plus GBP Dist	723,665	299,440	£31,071,191	(132,704)	£(13,769,624)	890,401

U.S. Government Bond Index Fund

Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	1,796,918	3,133,816	€320,670,328	(2,389,243)	€(242,731,122)	2,541,491
Institutional Plus EUR Hedged Acc	847,902	2,750,839	€289,124,705	(725,181)	€(76,152,771)	2,873,560
GBP Dist	1,935,440	1,059,068	£109,921,981	(1,659,221)	£(170,938,377)	1,335,287
GBP Hedged Acc	12,274,583	4,760,886	£550,676,424	(5,145,940)	£(595,237,143)	11,889,529
GBP Hedged Dist	2,186,209	1,070,818	£112,322,197	(1,079,167)	£(113,120,534)	2,177,860
USD Acc	3,411,999	1,205,162	\$249,058,337	(1,042,711)	\$ (215,945,638)	3,574,450
Investor USD	849,216	201,668	\$41,184,055	(304,659)	\$ (61,789,775)	746,225
Institutional Plus USD Acc	5,410,868	2,830,329	\$347,255,815	(759,848)	\$ (93,197,152)	7,481,349

U.S. Investment Grade Credit Index Fund

Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	89,167	68,618	€17,605,440	(32,778)	€(8,382,177)	125,007
Institutional Plus EUR Acc	70,916	2,410	€382,306	(5,631)	€(917,260)	67,695
Institutional Plus EUR Hedged Acc	1,718,439	858,785	€102,376,073	(1,478,595)	€(172,948,693)	1,098,629
GBP Hedged Acc	5,665,355	473,052	£62,357,408	(1,473,865)	£(192,419,992)	4,664,542
Institutional Plus GBP Hedged Acc	97,865	16,976	£1,962,817	(109,479)	£(12,564,724)	5,362
Institutional Plus GBP Hedged Dist	160,118	27,860	£2,758,458	(42,709)	£(4,255,947)	145,269
USD Acc	1,588,288	347,001	\$76,279,597	(583,602)	\$ (128,222,716)	1,351,687
Institutional Plus USD Acc	2,082,202	1,129,821	\$160,476,113	(1,611,952)	\$ (229,101,049)	1,600,071
Institutional Plus USD Dist	154,822	106,956	\$11,798,578	(127,726)	\$ (14,001,670)	134,052

U.S. Treasury Inflation-Protected Securities Index Fund

Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Select CHF Hedged Acc	2,906,390	1,488,698	CHF156,187,579	(508,813)	CHF(53,572,522)	3,886,275
Select CHF Hedged Income	49,452	41,553	CHF3,966,398	(1,138)	CHF(109,092)	89,867
Select EUR Hedged Acc	4,102,901	2,787,486	€298,196,416	(1,364,245)	€(147,105,814)	5,526,142
Select EUR Hedged Income	168,611	45,228	€4,443,140	(6,236)	€(614,192)	207,603
Select GBP Hedged Acc	270,958	64,447	£7,212,146	(49,279)	£(5,505,482)	286,126
Select GBP Hedged Income	678,485	123,147	£12,658,213	(48,504)	£(4,963,811)	753,128
Select SGD Hedged Acc	42,493	70,107	SGD8,040,975	(16,173)	SGD(1,888,876)	96,427
Select USD Acc	5,590,623	3,471,317	\$411,387,104	(1,225,866)	\$ (145,347,875)	7,836,074
Select USD Income	655,912	486,723	\$52,657,588	(49,065)	\$ (5,315,728)	1,093,570

9. Credit Facility. The Funds and certain other funds managed by the Manager or its affiliates participate in an annually renewable USD \$4.4 billion (2021: \$4.3 billion) committed credit facility. Each participating Fund is individually liable for its borrowings under the credit facility. Borrowings may be utilised for temporary or emergency purposes and are subject to the participating fund's regulatory and contractual borrowing restrictions. Participating Funds are allocated an annual commitment fee of 0.10% of the undrawn facility amount as well as certain administrative fees. Any fees allocated to the Funds are paid by the Manager. Interest and direct borrowing costs associated with draws on the credit facility are charged to the Funds and recorded in the Statement of Operations.

Any borrowings under this facility denominated in euros bear interest at the Euro Interbank Offered Rate plus an applicable margin, while borrowings under this facility in denominations other than euros bear interest at a rate equal to the higher of the one-month London Interbank Offered Rate (or an acceptable alternate rate, if necessary), federal funds effective rate or overnight bank funding rate plus an agreed-upon spread.

As part of the annual credit facility renewal, new funds launched since the previous renewal are considered for inclusion in the agreement. The ESG Global Corporate Bond Index Fund was added to the credit facility agreement as part of the 2023 renewal.

The Funds did not have any borrowings outstanding as at 31 December 2022 or at any time during the period that ended (31 December 2021: none).

10. Efficient Portfolio Management. Investment techniques and financial derivative instruments (FDIs) may be employed for efficient portfolio management purposes, including hedging against market movements, currency exchange or interest rate risks. Any investment technique or use of FDIs must be one which is reasonably believed by the Investment Manager to be economically appropriate in that it is realised in a cost-effective way. Realised and unrealised gains or losses arising from financial derivative instrument transactions are accounted for through the Statement of Operations as Net Gain/(Loss) on Investment Instruments.

Securities lending is also used for efficient portfolio management. The securities lending agent is Brown Brothers Harriman & Co. All operational costs in support of the lending programme are borne by the lending agent and paid directly out of any lending agent fees. Securities lending income is net of any lending agent fees paid.

Securities on loan continue to be recognised by the Funds as financial assets because they substantially retain the risks and rewards of ownership. Similarly, security collateral received from the borrower is not recognised by the Funds as an asset because they do not have rights to sell or re-pledge the collateral, unless in the event of default. Collateral accepted by the Funds is limited to high quality sovereign debt (US Treasuries, UK Gilts, etc.).

Securities on loan by the Funds and the value of collateral held in respect of the securities were:

31 December 2022

Fund	Value of Outstanding Securities on Loan	Value of Collateral
Emerging Markets Stock Index Fund	\$154,296,958	\$164,545,239
ESG Developed World All Cap Equity Index Fund	\$47,818,317	\$50,682,411
ESG Emerging Markets All Cap Equity Index Fund	\$1,846,695	\$1,978,832
European Stock Index Fund	\$18,321,506	\$19,538,923
Eurozone Stock Index Fund	€8,963,678	€9,576,527
Global Small-Cap Index Fund	\$158,859,042	\$168,657,642
Global Stock Index Fund	\$191,287,298	\$202,808,055
Japan Stock Index Fund	€216,353,306	€228,548,688
Pacific ex-Japan Stock Index Fund	€1,469,463	€1,577,735
SRI European Stock Fund	€1,969,278	€2,092,176
U.S. 500 Stock Index Fund	\$2,239,701	\$2,404,725
U.S. Opportunities Fund	\$7,967,685	\$8,570,864

31 December 2021

Fund	Value of Outstanding Securities on Loan	Value of Collateral
Emerging Markets Stock Index Fund	\$97,288,688	\$103,326,150
ESG Developed World All Cap Equity Index Fund	\$19,383,989	\$20,482,496
ESG Emerging Markets All Cap Equity Index Fund	\$868,978	\$919,308
European Stock Index Fund	\$12,213,483	\$12,980,928
Eurozone Stock Index Fund	€1,937,510	€2,056,315
Global Small-Cap Index Fund	\$94,753,352	\$100,308,666
Global Stock Index Fund	\$91,121,653	\$96,037,362
Japan Stock Index Fund	€247,754,478	€262,234,639
Pacific ex-Japan Stock Index Fund	€18,817,930	€20,181,399
SRI European Stock Fund	€743,647	€789,968
U.S. 500 Stock Index Fund	\$1,037,927	\$1,095,659
U.S. Opportunities Fund	\$15,873,368	\$16,852,854

The securities lending income split only between the relevant Fund and the securities lending agent which is shown in the following tables:

31 December 2022

Fund	Net Securities Lending Income	Lending Agent Fees
Emerging Markets Stock Index Fund	\$2,454,572	\$194,310
ESG Developed World All Cap Equity Index Fund	\$675,905	\$49,591
ESG Emerging Markets All Cap Equity Index Fund	\$46,078	\$3,351
European Stock Index Fund	\$769,479	\$74,962
Eurozone Stock Index Fund	€134,016	€11,842
Global Small-Cap Index Fund	\$3,450,739	\$249,905
Global Stock Index Fund	\$2,258,940	\$176,940
Japan Stock Index Fund	€1,283,427	€100,603
Pacific ex-Japan Stock Index Fund	€145,530	€11,847
SRI European Stock Fund	€87,577	€8,049
U.S. 500 Stock Index Fund	\$34,197	\$1,888
U.S. Opportunities Fund	\$311,814	\$20,251
Company Total	\$11,740,248	\$910,592

31 December 2021

Fund	Net Securities Lending Income	Lending Agent Fees
Emerging Markets Stock Index Fund	\$2,790,473	\$172,895
ESG Developed World All Cap Equity Index Fund	\$254,967	\$18,962
ESG Emerging Markets All Cap Equity Index Fund	\$26,557	\$1,464
European Stock Index Fund	\$750,737	\$74,216
Eurozone Stock Index Fund	€177,591	€15,523
Global Small-Cap Index Fund	\$2,326,393	\$178,763
Global Stock Index Fund	\$1,321,906	\$109,135
Japan Stock Index Fund	€479,637	€34,174
Pacific ex-Japan Stock Index Fund	€482,860	€26,512
SRI European Stock Fund	€60,757	€5,535
U.S. 500 Stock Index Fund	\$43,023	\$3,918
U.S. Opportunities Fund	\$230,936	\$17,640
Company Total	\$9,165,351	\$673,680

11. Collateral. The Funds pledge and receive non-cash collateral against financial derivative instrument transactions, but such collateral cannot be sold, re-invested or re-pledged. As a result, pledged collateral remains an asset of the Fund and is included in the Statement of Investments. Equally, securities received as collateral are not considered assets of the Fund and will not appear in the Statement of Investments. The Funds may also be required to maintain cash collateral in margin accounts with certain counterparties. This cash is segregated on the Statement of Assets and Liabilities and presented separately as "Cash Collateral". In addition, the Funds receive other non-cash collateral in relation to securities lending transactions which is separately disclosed in Note 10. Counterparties to financial derivative transactions where collateral was required to be exchanged included Bank of America N.A., Barclays Bank plc, Brown Brothers Harriman & Co., BNP Paribas, Goldman Sachs International, HSBC, JPMorgan Chase Bank, Morgan Stanley, Nomura Holdings, Standard Chartered Bank, Royal Bank of Canada, State Street Bank, Toronto Dominion Bank and UBS.

As of 31 December 2022 and 31 December 2021, non-cash collateral pledged or received by the Funds for financial derivative instrument transactions was:

Fund	Type	31 December 2022		31 December 2021	
		Market Value Pledged	Market Value Received	Market Value Pledged	Market Value Received
ESG Developed World All Cap Equity Index Fund	US Treasury	—	\$3,914,850	—	\$535,088
Global Small-Cap Index Fund	US Treasury	—	\$192,734	—	\$7,938
Global Stock Index Fund	US Treasury	—	\$1,931,906	—	\$5,630,336
Japan Stock Index Fund	US Treasury	—	€84,143	—	€451,847
Pacific ex-Japan Stock Index Fund	US Treasury	—	—	—	€257,518
U.S. 500 Stock Index Fund	US Treasury	—	\$498,676	—	\$6,663,765
20+ Year Euro Treasury Index Fund	Sovereign Debt	€111,125	—	—	—
Emerging Markets Bond Fund	US Treasury	\$2,655,559	\$6,991,742	\$585,575	\$271,903
ESG Global Corporate Bond Index Fund	US Treasury	—	\$104,935	—	—
ESG Global Corporate Bond Index Fund	Corporate debt	\$1,846,231	—	—	—
Euro Government Bond Index Fund	US Treasury	—	—	—	€152,888
Euro Government Bond Index Fund	Sovereign Debt	€11,806,229	—	—	—
Euro Investment Grade Bond Index Fund	Corporate Debt	€7,060,496	—	—	—
Euro Investment Grade Bond Index Fund	Sovereign Debt	€789,970	—	€411,802	—
Global Bond Index Fund	US Treasury	\$207,155,003	\$79,835,586	\$40,310,365	\$50,148,883
Global Corporate Bond Index Fund	Corporate Debt	\$4,854,013	—	\$9,056,743	—
Global Corporate Bond Index Fund	US Treasury	\$2,573,880	\$27,596,339	—	\$386,667
Global Credit Bond Fund	US Treasury	\$5,529,645	\$4,893,918	\$3,409,333	\$162,769
Global Credit Bond Fund	Corporate Debt	\$3,795,685	—	—	—
Global Short-Term Bond Index Fund	US Treasury	\$45,556,472	\$44,056,527	\$6,952,476	\$52,410,402
Global Short-Term Corporate Bond Index Fund	Corporate Debt	\$9,304,240	—	\$4,609,211	—
Global Short-Term Corporate Bond Index Fund	US Treasury	—	\$970,064	—	\$19,162,405
Japan Government Bond Index Fund	Sovereign Debt	¥1,306,898,198	—	—	—
Japan Government Bond Index Fund	US Treasury	—	¥7,983,767	—	¥725,360,684
SRI Euro Investment Grade Bond Index Fund	Corporate Debt	€64,217	—	€44,406	—
U.K. Government Bond Index Fund	Sovereign Debt	£315,772	—	—	—
U.K. Investment Grade Bond Index Fund	Sovereign Debt	£3,890,286	—	£1,568,452	—
U.K. Short-Term Investment Grade Bond Index Fund	Corporate Debt	£1,101,427	—	£798,124	—
U.S. Government Bond Index Fund	US Treasury	\$1,090,141	\$12,522,029	\$106,579	\$33,816,259
U.S. Investment Grade Credit Index Fund	Corporate Debt	\$205,428	\$961,794	\$636,575	—
U.S. Investment Grade Credit Index Fund	US Treasury	—	\$3,580,111	—	\$243,263
U.S. Treasury Inflation-Protected Securities Index Fund	US Treasury	—	\$11,418,629	—	\$60,647

12. Related and Connected Parties Transactions.

Parties are related if one can control or exercise significant influence over the other in making financial or operational decisions or is a member of a group which provides key management personnel services. The Company's directors and Manager are considered related parties. The Investment Manager, as well as any sub-investment manager or their delegates, are considered connected parties.

Manager. Vanguard Group (Ireland) Limited is the Funds' Manager and acts as a principal in respect of all transactions of shares in the Funds. For its services, the Manager receives a fixed single fee per share class (the "Management Fees") calculated on a daily basis and paid monthly. Out of the fees received, the Manager pays for any sub-advisers, as well as the costs of administration including audit, depository, legal, registration and regulatory fees associated with the Funds. As a result, the Manager anticipates that the ongoing charges figure ("OCF") of each share class will closely track the Management Fees. In the event that the costs and expenses of the Company or any Fund exceed the OCF, the Manager will be responsible for discharging any excess out of its own assets. The Manager,

in its sole discretion, may voluntarily waive all or part of its fee, and any such waiver could be discontinued at any time and without notice.

Any amounts due from or to the Manager at the end of the year are disclosed in the Statement of Assets and Liabilities. Amounts earned by the Manager in respect to fees for the year are disclosed in the Statement of Operations.

The Annual Management Fees for each share class as at 31 December 2022:

Fund	
Emerging Markets Stock Index Fund	
Investor, Income and Accumulation Shares	0.23%
Institutional Plus Shares	0.16%
ESG Developed World All Cap Equity Index Fund	
Income and Accumulation Shares	0.20%
Institutional Plus Shares	0.13%
ESG Emerging Markets All Cap Equity Index Fund	
Income and Accumulation Shares	0.25%
Institutional Plus Shares	0.18%
European Stock Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.08%
Eurozone Stock Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.08%
Global Small-Cap Index Fund	
Investor, Income and Accumulation Shares	0.29%
Institutional Plus Shares	0.24%
Global Stock Index Fund	
Investor, Income and Accumulation Shares	0.18%
Institutional Plus Shares	0.11%
Japan Stock Index Fund	
Investor, Income and Accumulation Shares	0.16%
Institutional Plus Shares	0.12%
Pacific ex-Japan Stock Index Fund	
Income and Accumulation Shares	0.16%
Institutional Plus Shares	0.12%
SRI European Stock Fund	
Income and Accumulation Shares	0.14%
Institutional Plus Shares	0.10%
U.S. 500 Stock Index Fund	
Investor and Accumulation Shares	0.10%
Institutional Plus Shares	0.06%
U.S. Opportunities Fund	
Investor Shares	0.95%
Institutional Shares	0.85%
20+ Year Euro Treasury Index Fund	
Accumulation Shares	0.16%
Institutional Plus Shares	0.10%
Emerging Markets Bond Fund	
Investor Shares	0.60%
Institutional Shares	0.55%
Institutional Plus Shares	0.45%
ESG Global Corporate Bond Index Fund¹	
Accumulation Shares	0.20%
Institutional Plus Shares	0.14%
Euro Government Bond Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
Euro Investment Grade Bond Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.08%
Eurozone Inflation-Linked Bond Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%

Fund	
Global Bond Index Fund	
Investor, Income and Accumulation Shares	0.15%
Institutional Plus Shares	0.10%
Global Corporate Bond Index Fund	
Income and Accumulation Shares	0.18%
Institutional Plus Shares	0.12%
Global Credit Bond Fund	
Investor Shares	0.35%
Institutional Shares	0.30%
Global Short-Term Bond Index Fund	
Investor, Income and Accumulation Shares	0.15%
Institutional Plus Shares	0.10%
Global Short-Term Corporate Bond Index Fund	
Accumulation Shares	0.18%
Institutional Plus Shares	0.12%
Japan Government Bond Index Fund	
Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
SRI Euro Investment Grade Bond Index Fund	
Accumulation Shares	0.16%
Institutional Plus Shares	0.12%
U.K. Government Bond Index Fund	
Income and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
U.K. Investment Grade Bond Index Fund	
Income and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
U.K. Short-Term Investment Grade Bond Index Fund	
Income and Accumulation Shares	0.12%
Institutional Plus Shares	0.05%
U.S. Government Bond Index Fund	
Investor, Income and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
U.S. Investment Grade Credit Index Fund	
Accumulation Shares	0.12%
Institutional Plus Shares	0.08%
U.S. Treasury Inflation-Protected Securities Index Fund	
Select Income and Accumulation Shares	0.09%

¹ The Fund launched during the year. See Note 1.

The Annual Management Fees for each share class as at 31 December 2021:

Fund	
Emerging Markets Stock Index Fund	
Investor, Income and Accumulation Shares	0.23%
Institutional Plus Shares	0.16%
ESG Developed World All Cap Equity Index Fund	
Income and Accumulation Shares	0.20%
Institutional Plus Shares	0.13%
ESG Emerging Markets All Cap Equity Index Fund	
Income and Accumulation Shares	0.25%
Institutional Plus Shares	0.18%
European Stock Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.08%
Eurozone Stock Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.08%
Global Enhanced Equity Fund¹	
Institutional Shares	0.50%

Fund	
Global Small-Cap Index Fund	
Investor, Income and Accumulation Shares	0.29%
Institutional Plus Shares	0.24%
Global Stock Index Fund	
Investor, Income and Accumulation Shares	0.18%
Institutional Plus Shares	0.11%
Japan Stock Index Fund	
Investor, Income and Accumulation Shares	0.16%
Institutional Plus Shares	0.12%
Pacific ex-Japan Stock Index Fund	
Income and Accumulation Shares	0.16%
Institutional Plus Shares	0.12%
SRI European Stock Fund	
Income and Accumulation Shares	0.14%
Institutional Plus Shares	0.10%
U.S. 500 Stock Index Fund	
Investor and Accumulation Shares	0.10%
Institutional Plus Shares	0.06%
U.S. Opportunities Fund	
Investor Shares	0.95%
Institutional Shares	0.85%
20+ Year Euro Treasury Index Fund	
Accumulation Shares	0.16%
Institutional Plus Shares	0.10%
Emerging Markets Bond Fund	
Investor Shares	0.60%
Institutional Plus Shares	0.45%
Euro Government Bond Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
Euro Investment Grade Bond Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.08%
Eurozone Inflation-Linked Bond Index Fund	
Investor and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
Global Bond Index Fund	
Investor, Income and Accumulation Shares	0.15%
Institutional Plus Shares	0.10%
Global Corporate Bond Index Fund	
Income and Accumulation Shares	0.18%
Institutional Plus Shares	0.12%
Global Credit Bond Fund	
Investor Shares	0.35%
Institutional Shares	0.30%
Global Short-Term Bond Index Fund	
Investor, Income and Accumulation Shares	0.15%
Institutional Plus Shares	0.10%
Global Short-Term Corporate Bond Index Fund	
Accumulation Shares	0.18%
Institutional Plus Shares	0.12%
Japan Government Bond Index Fund	
Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
SRI Euro Investment Grade Bond Index Fund	
Accumulation Shares	0.16%
Institutional Plus Shares	0.12%

Fund	
U.K. Government Bond Index Fund	
Income and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
U.K. Investment Grade Bond Index Fund	
Income and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
U.K. Short-Term Investment Grade Bond Index Fund	
Income and Accumulation Shares	0.12%
Institutional Plus Shares	0.05%
U.S. Government Bond Index Fund	
Investor, Income and Accumulation Shares	0.12%
Institutional Plus Shares	0.06%
U.S. Investment Grade Credit Index Fund	
Accumulation Shares	0.12%
Institutional Plus Shares	0.08%
U.S. Treasury Inflation-Protected Securities Index Fund	
Select Income and Accumulation Shares	0.09%

¹ The Fund liquidated during the year. See Note 1.

Directors' Fees. The Manager has agreed to pay all Directors' fees and expenses including out-of-pocket expenses. Only the independent directors are paid fees for their services as a director. None of the Directors has entered into a service contract with the Company nor is any such contract proposed, and none of the Directors is an executive of the Company. Aggregate Director fees paid by the Manager on behalf of the Funds and other funds managed for the year ended 31 December 2022 were US\$355,259 (31 December 2021: US\$371,994), of which US\$Nil (31 December 2021: US\$Nil) was outstanding at the year-end.

The Company had seven Directors as at 31 December 2022:

Director ¹	Independent Director	Director of other Vanguard funds or affiliates
William Slattery	Yes	Yes
Sean Hagerty	No	Yes
Tara Doyle	Yes	Yes
Robyn Laidlaw	No	Yes
Karin A. Risi	No	Yes
Ranjit Singh ²	Yes	Yes
Thomas Challenor ²	Yes	Yes

¹ Peter Blessing, Michael S. Miller and Ann Stock resigned on 31 December 2022.

² Appointed on 1 December 2022.

Investment Manager. Vanguard Global Advisers, LLC, is the Investment Manager to the Company and is compensated by the Manager. PRIMECAP Management Company sub-manages the U.S. Opportunities Fund.

The Investment Manager or the Manager, at their discretion, may appoint other companies from within the Vanguard Group of Companies to provide investment management and advisory services with respect to the Funds.

Inter-Fund Trading. The table below details the inter-fund trades between the Company and related parties and/or funds managed by related parties during the year ended 31 December 2022. All transactions were carried out at fair value:

Fund	Bought	Sold
ESG Developed World All Cap Equity Index Fund	\$25,430,699	\$9,696,939
Global Small-Cap Index Fund	\$22,809,952	\$107,212,357
Global Stock Index Fund	\$86,549,294	\$18,081,309
U.S. 500 Stock Index Fund	\$31,422,706	\$16,202,192
ESG Global Corporate Bond Index Fund	\$28,163,357	\$967,297
Global Bond Index Fund	\$60,078,785	\$48,150,510
Global Corporate Bond Index Fund	\$21,962,033	\$16,986,374
Global Credit Bond Index Fund	\$197	\$17,220,805
Global Short-Term Bond Index	\$43,929,198	\$2,753,919
Global Short-Term Corporate Bond Index Fund	\$28,500,147	\$22,417,136
Japan Government Bond Index Fund	¥159,339,781	¥670,737,358
U.S. Investment Grade Credit Index Fund	\$12,897,177	\$16,197,318
Company Total	\$362,962,973	\$281,019,309

Inter-Fund trades for the year ended 31 December 2021 are shown below:

Fund	Bought	Sold
Global Small-Cap Index Fund	\$32,590,094	\$75,564,666
Global Stock Index Fund	\$167,692,085	\$22,344,585
U.S. 500 Stock Index Fund	\$40,432,075	\$28,151,810
20+ Year Euro Treasury Index Fund	€2,459,522	€8,301,416
Euro Government Bond Index Fund	€8,301,416	€2,459,522
Euro Investment Grade Bond Index Fund	€203,318	€4,893,940
Global Bond Index Fund	\$221,387,240	\$11,737,033
Global Corporate Bond Index Fund	\$56,741,532	\$38,739,987
Global Credit Bond Fund	\$29,562,990	\$19,013,433
Global Short-Term Bond Index Fund	\$94,906,116	\$4,099,896
Global Short-Term Corporate Bond Index Fund	\$76,227,782	\$41,592,394
Japan Government Bond Index Fund	¥391,941,870	¥1,027,213,569
SRI Euro Investment Grade Bond Index Fund	€1,775,760	€102,147
U.K. Investment Grade Bond Index Fund	£4,481,013	£3,417,805
U.K. Short-Term Investment Grade Bond Index Fund	£1,951,269	£6,719,125
U.S. Government Bond Index Fund	\$2,320,740	—
U.S. Investment Grade Credit Index Fund	\$30,856,462	\$174,946,875
Company Total	\$779,320,175	\$456,758,971

Related Party and Affiliate Holdings. The following amounts were held by related parties and/or funds managed by related parties, expressed as a percentage of net assets for each Fund, respectively:

Fund	31 December 2022	31 December 2021
Emerging Markets Stock Index Fund	21.56%	19.92%
ESG Developed World All Cap Equity Index Fund	0.00%	0.00%
ESG Emerging Markets All Cap Equity Index Fund	0.02%	0.02%
Japan Stock Index Fund	23.87%	17.08%
Pacific ex-Japan Stock Index Fund	13.77%	10.73%
SRI European Stock Fund	—	0.00%
Emerging Markets Bond Fund	0.02%	0.02%
ESG Global Corporate Bond Index Fund	13.13% ¹	—
Euro Government Bond Index Fund	12.43%	13.06%
Euro Investment Grade Bond Index Fund	14.41%	15.35%
Eurozone Inflation-Linked Bond Index Fund	0.00%	—
Global Bond Index Fund	36.26%	35.11%
Global Corporate Bond Index Fund	0.00%	—
Global Credit Bond Fund	0.01%	0.00%
Global Short-Term Bond Index Fund	0.00%	—
Global Short-Term Corporate Bond Index Fund	—	0.00%
Japan Government Bond Index Fund	41.49%	50.65%
U.K. Government Bond Index Fund	56.96%	44.22%
U.K. Investment Grade Bond Index Fund	39.36%	30.20%
U.S. Government Bond Index Fund	11.57%	18.18%
U.S. Investment Grade Credit Index Fund	38.15%	46.91%

¹ The Fund launched during the year. See Note 1.

13. Soft Commission Arrangements. Neither the Investment Manager nor PRIMECAP Management Company, the sub-manager for Vanguard U.S. Opportunities Fund, has a commission arrangement on behalf of the Company.

14. Exchange Rates. The principal exchange rates to one US dollar used in the preparation of the financial statements at 31 December 2022 were:

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6727	KRW	South Korean Won	1,264.5000
AUD	Australian Dollar	1.4746	KWD	Kuwaiti Dinar	0.3061
BRL	Brazilian Real	5.2798	KZT	Kazakhstani Tenge	462.7200
CAD	Canadian Dollar	1.3550	MXN	Mexican Peso	19.4873
CHF	Swiss Franc	0.9252	MYR	Malaysian Ringgit	4.4050
CLP	Chilean Peso	851.9500	NOK	Norwegian Krone	9.8510
CNH	Yuan Renminbi China Offshore	6.9189	NZD	New Zealand Dollar	1.5812
CNY	Yuan Renminbi China	6.9517	PEN	Peruvian Sol	3.8135
COP	Colombian Peso	4,848.8850	PHP	Philippine Peso	55.7275
CZK	Czech Koruna	22.6320	PKR	Pakistan Rupee	226.3750
DKK	Danish Krone	6.9679	PLN	Polish Zloty	4.3863
EGP	Egyptian Pound	24.7550	QAR	Qatari Rial	3.6418
EUR	Euro	0.9370	RON	Romanian Leu	4.6361
GBP	British Pound	0.8313	RUB	Russian Ruble	73.0000
HKD	Hong Kong Dollar	7.8050	SAR	Saudi Riyal	3.7580
HUF	Hungarian Forint	375.2167	SEK	Swedish Krona	10.4195
IDR	Indonesian Rupiah	15,567.5000	SGD	Singapore Dollar	1.3412
ILS	Israeli Shekel	3.5285	THB	Thai Baht	34.6350
INR	Indian Rupee	82.7300	TRY	Turkish Lira	18.7195
ISK	Icelandic Krona	141.9550	TWD	Taiwanese Dollar	30.7355
JPY	Japanese Yen	131.9450	ZAR	South African Rand	17.0150

The principal exchange rates to one euro used in the preparation of the financial statements at 31 December 2022 were:

Currency		Rate	Currency		Rate
AUD	Australian Dollar	1.5738	NOK	Norwegian Krone	10.5135
CAD	Canadian Dollar	1.4461	NZD	New Zealand Dollar	1.6875
CHF	Swiss Franc	0.9874	PLN	Polish Zloty	4.6812
DKK	Danish Krone	7.4364	SEK	Swedish Krona	11.1202
GBP	British Pound	0.8872	SGD	Singapore Dollar	1.4314
HKD	Hong Kong Dollar	8.3298	USD	US Dollar	1.0673
JPY	Japanese Yen	140.8183			

The principal exchange rates to one Japanese yen used in the preparation of the financial statements at 31 December 2022 were:

Currency		Rate	Currency		Rate
EUR	Euro	0.0071	USD	US Dollar	0.0076
GBP	British Pound	0.0063			

The principal exchange rates to one British pound used in the preparation of the financial statements at 31 December 2022 were:

Currency		Rate	Currency		Rate
EUR	Euro	1.1271	USD	US Dollar	1.2029

The principal exchange rates to one US dollar used in the preparation of the financial statements at 31 December 2021 were:

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6731	KWD	Kuwaiti Dinar	0.3023
AUD	Australian Dollar	1.3754	KZT	Kazakhstani Tenge	434.8050
BRL	Brazilian Real	5.5700	MXN	Mexican Peso	20.4650
CAD	Canadian Dollar	1.2632	MYR	Malaysian Ringgit	4.1660
CHF	Swiss Franc	0.9112	NOK	Norwegian Krone	8.8183
CLP	Chilean Peso	852.0000	NZD	New Zealand Dollar	1.4606
CNH	Yuan Renminbi China Offshore	6.3591	PEN	Peruvian Sol	3.9908
CNY	Yuan Renminbi China	6.3734	PHP	Philippine Peso	50.9925
COP	Colombian Peso	4,070.0000	PKR	Pakistan Rupee	176.5000
CZK	Czech Koruna	21.8519	PLN	Polish Zloty	4.0304
DKK	Danish Krone	6.5403	QAR	Qatari Rial	3.6410
EGP	Egyptian Pound	15.7100	RON	Romanian Leu	4.3517
EUR	Euro	0.8794	RUB	Russian Ruble	75.0063
GBP	British Pound	0.7383	SAR	Saudi Riyal	3.7544
HKD	Hong Kong Dollar	7.7963	SEK	Swedish Krona	9.0539
HUF	Hungarian Forint	324.0987	SGD	Singapore Dollar	1.3482
IDR	Indonesian Rupiah	14,252.5000	THB	Thai Baht	33.4050
ILS	Israeli Shekel	3.1124	TRY	Turkish Lira	13.2798
INR	Indian Rupee	74.3357	TWD	Taiwanese Dollar	27.6670
JPY	Japanese Yen	115.1550	ZAR	South African Rand	15.9600
KRW	South Korean Won	1,188.7500			

The principal exchange rates to one euro used in the preparation of the financial statements at 31 December 2021 were:

Currency		Rate	Currency		Rate
AUD	Australian Dollar	1.5641	NOK	Norwegian Krone	10.0282
CAD	Canadian Dollar	1.4365	NZD	New Zealand Dollar	1.6610
CHF	Swiss Franc	1.0362	PLN	Polish Zloty	4.5834
DKK	Danish Krone	7.4376	SEK	Swedish Krona	10.2960
GBP	British Pound	0.8396	SGD	Singapore Dollar	1.5331
HKD	Hong Kong Dollar	8.8660	USD	US Dollar	1.1372
JPY	Japanese Yen	130.9543			

The principal exchange rates to one Japanese yen used in the preparation of the financial statements at 31 December 2021 were:

Currency		Rate	Currency		Rate
EUR	Euro	0.0076	USD	US Dollar	0.0087
GBP	British Pound	0.0064			

The principal exchange rates to one British pound used in the preparation of the financial statements at 31 December 2021 were:

Currency		Rate	Currency		Rate
EUR	Euro	1.1910	USD	US Dollar	1.3545

15. **Contingent Liabilities.** There were no contingent liabilities as at 31 December 2022 and 31 December 2021.

16. **Segregated Liabilities.** Each Fund is treated as bearing its own liabilities.

17. **Fair Value Hierarchy.** The following tables provide an analysis within the fair value hierarchy of financial assets and liabilities, measured at fair value at 31 December 2022 and 31 December 2021:

31 December 2022

Company Total	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	51,289,597,374	287,509,536	1,442,483	51,578,549,393
Fixed Income	—	54,884,662,504	—	54,884,662,504
Futures	3,051,668	—	—	3,051,668
Forward Currency Exchange Contracts	—	533,646,379	—	533,646,379
Credit Default Swap Contracts	—	1,809,818	—	1,809,818
Interest Rate Swap Contracts	—	301,850	—	301,850
Swaptions	—	2,235	—	2,235
Financial Liabilities at Fair Value through Profit or Loss				
Fixed Income	—	(25,308,487)	—	(25,308,487)
Futures	(20,747,658)	—	—	(20,747,658)
Forward Currency Exchange Contracts	—	(429,128,620)	—	(429,128,620)
Credit Default Swap Contracts	—	(294,784)	—	(294,784)
Interest Rate Swap Contracts	—	(62,285)	—	(62,285)
	51,271,901,384	55,253,138,146	1,442,483	106,526,482,013

Emerging Markets Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	10,135,513,670	128,479,194	652,560	10,264,645,424
Forward Currency Exchange Contracts	—	18,854	—	18,854
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(5,224,284)	—	—	(5,224,284)
Forward Currency Exchange Contracts	—	(775,909)	—	(775,909)
	10,130,289,386	127,722,139	652,560	10,258,664,085

ESG Developed World All Cap Equity Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,483,495,904	6,384,060	23,948	3,489,903,912
Forward Currency Exchange Contracts	—	4,565,191	—	4,565,191
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(697,274)	—	—	(697,274)
Forward Currency Exchange Contracts	—	(675,275)	—	(675,275)
	3,482,798,630	10,273,976	23,948	3,493,096,554

ESG Emerging Markets All Cap Equity Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	445,944,537	5,829,241	111,140	451,884,918
Forward Currency Exchange Contracts	—	287	—	287
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(38,277)	—	—	(38,277)
Forward Currency Exchange Contracts	—	(433)	—	(433)
	445,906,260	5,829,095	111,140	451,846,495

European Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,584,916,910	53,695,516	—	3,638,612,426
Forward Currency Exchange Contracts	—	140,570	—	140,570
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(657,815)	—	—	(657,815)
Forward Currency Exchange Contracts	—	(208,962)	—	(208,962)
	3,584,259,095	53,627,124	—	3,637,886,219

Eurozone Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,133,933,704	40,033,065	—	1,173,966,769
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(74,877)	—	—	(74,877)
	1,133,858,827	40,033,065	—	1,173,891,892

Global Small-Cap Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,095,396,499	1,361,427	167,009	3,096,924,935
Futures	1,719	—	—	1,719
Forward Currency Exchange Contracts	—	269,582	—	269,582
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(282,691)	—	—	(282,691)
Forward Currency Exchange Contracts	—	(410,775)	—	(410,775)
	3,095,115,527	1,220,234	167,009	3,096,502,770

Global Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	12,112,612,752	43,816,266	3,425	12,156,432,443
Futures	63,078	—	—	63,078
Forward Currency Exchange Contracts	—	26,833,162	—	26,833,162
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(4,568,240)	—	—	(4,568,240)
Forward Currency Exchange Contracts	—	(2,011,014)	—	(2,011,014)
	12,108,107,590	68,638,414	3,425	12,176,749,429

Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,102,484,462	—	—	3,102,484,462
Forward Currency Exchange Contracts	—	770,316	—	770,316
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,485,959)	—	—	(1,485,959)
Forward Currency Exchange Contracts	—	(380,965)	—	(380,965)
	3,100,998,503	389,351	—	3,101,387,854

Pacific ex-Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,007,270,669	—	10,266	3,007,280,935
Forward Currency Exchange Contracts	—	28,908	—	28,908
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(235,852)	—	—	(235,852)
Forward Currency Exchange Contracts	—	(36,581)	—	(36,581)
	3,007,034,817	(7,673)	10,266	3,007,037,410

SRI European Stock Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	436,164,361	4,889,710	—	441,054,071
Futures	104	—	—	104
Forward Currency Exchange Contracts	—	52,166	—	52,166
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(59,040)	—	—	(59,040)
Forward Currency Exchange Contracts	—	(51,689)	—	(51,689)
	436,105,425	4,890,187	—	440,995,612
U.S. 500 Stock Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	9,227,266,387	—	—	9,227,266,387
Forward Currency Exchange Contracts	—	47,785,409	—	47,785,409
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,915,918)	—	—	(1,915,918)
Forward Currency Exchange Contracts	—	(352,817)	—	(352,817)
	9,225,350,469	47,432,592	—	9,272,783,061
U.S. Opportunities Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,008,127,391	—	473,445	1,008,600,836
	1,008,127,391	—	473,445	1,008,600,836
20+ Year Euro Treasury Index Fund				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	421,731,228	—	421,731,228
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(40,760)	—	—	(40,760)
	(40,760)	421,731,228	—	421,690,468
Emerging Markets Bond Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	501,722,140	—	501,722,140
Futures	1,502,367	—	—	1,502,367
Forward Currency Exchange Contracts	—	7,553,132	—	7,553,132
Credit Default Swap Contracts	—	718,848	—	718,848
Interest Rate Swap Contracts	—	282,072	—	282,072
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(13,614)	—	—	(13,614)
Forward Currency Exchange Contracts	—	(631,392)	—	(631,392)
Credit Default Swap Contracts	—	(145,464)	—	(145,464)
Interest Rate Swap Contracts	—	(62,285)	—	(62,285)
	1,488,753	509,437,051	—	510,925,804

ESG Global Corporate Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	162,810,458	—	162,810,458
Futures	21,944	—	—	21,944
Forward Currency Exchange Contracts	—	3,161,870	—	3,161,870
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(4,836)	—	—	(4,836)
Forward Currency Exchange Contracts	—	(1,802,417)	—	(1,802,417)
	17,108	164,169,911	—	164,187,019

Euro Government Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,141,073,231	—	4,141,073,231
Forward Currency Exchange Contracts	—	1,515,639	—	1,515,639
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(15,946,122)	—	(15,946,122)
	—	4,126,642,748	—	4,126,642,748

Euro Investment Grade Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,896,657,938	—	1,896,657,938
Futures	126,320	—	—	126,320
Forward Currency Exchange Contracts	—	802,239	—	802,239
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(249,628)	—	—	(249,628)
Forward Currency Exchange Contracts	—	(8,506,426)	—	(8,506,426)
	(123,308)	1,888,953,751	—	1,888,830,443

Eurozone Inflation-Linked Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,292,942,419	—	1,292,942,419
	—	1,292,942,419	—	1,292,942,419

Global Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	18,393,887,030	—	18,393,887,030
Futures	281,807	—	—	281,807
Forward Currency Exchange Contracts	—	243,554,731	—	243,554,731
Financial Liabilities at Fair Value through Profit or Loss				
Fixed Income	—	(25,308,487)	—	(25,308,487)
Futures	(2,721,323)	—	—	(2,721,323)
Forward Currency Exchange Contracts	—	(274,625,458)	—	(274,625,458)
	(2,439,516)	18,337,507,816	—	18,335,068,300

Global Corporate Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	3,353,138,933	—	3,353,138,933
Futures	141,058	—	—	141,058
Forward Currency Exchange Contracts	—	37,064,523	—	37,064,523
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(198,274)	—	—	(198,274)
Forward Currency Exchange Contracts	—	(33,797,189)	—	(33,797,189)
	(57,216)	3,356,406,267	—	3,356,349,051

	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Global Credit Bond Fund				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	554,792,988	—	554,792,988
Futures	706,602	—	—	706,602
Forward Currency Exchange Contracts	—	8,199,973	—	8,199,973
Credit Default Swap Contracts	—	1,090,970	—	1,090,970
Swaptions	—	2,235	—	2,235
Interest Rate Swap Contracts	—	19,778	—	19,778
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,448,980)	—	—	(1,448,980)
Forward Currency Exchange Contracts	—	(4,359,038)	—	(4,359,038)
Credit Default Swap Contracts	—	(149,320)	—	(149,320)
	(742,378)	559,597,586	—	558,855,208
Global Short-Term Bond Index Fund				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	3,610,909,434	—	3,610,909,434
Futures	78,946	—	—	78,946
Forward Currency Exchange Contracts	—	43,954,294	—	43,954,294
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(532,210)	—	—	(532,210)
Forward Currency Exchange Contracts	—	(57,235,065)	—	(57,235,065)
	(453,264)	3,597,628,663	—	3,597,175,399
Global Short-Term Corporate Bond Index Fund				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	664,192,726	—	664,192,726
Futures	22,133	—	—	22,133
Forward Currency Exchange Contracts	—	11,538,528	—	11,538,528
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(33,882)	—	—	(33,882)
Forward Currency Exchange Contracts	—	(8,353,738)	—	(8,353,738)
	(11,749)	667,377,516	—	667,365,767
Japan Government Bond Index Fund				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	84,729,590,156	—	84,729,590,156
Forward Currency Exchange Contracts	—	80,378,032	—	80,378,032
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,825,050,445)	—	(1,825,050,445)
	—	82,984,917,743	—	82,984,917,743
SRI Euro Investment Grade Bond Index Fund				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	286,126,192	—	286,126,192
Futures	50,426	—	—	50,426
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(52,953)	—	—	(52,953)
	(2,527)	286,126,192	—	286,123,665

U.K. Government Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	3,216,502,954	—	3,216,502,954
Forward Currency Exchange Contracts	—	89,414	—	89,414
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(35,715)	—	—	(35,715)
Forward Currency Exchange Contracts	—	(2,406)	—	(2,406)
	(35,715)	3,216,589,962	—	3,216,554,247
U.K. Investment Grade Bond Index Fund				
	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	3,227,471,031	—	3,227,471,031
Futures	18,853	—	—	18,853
	18,853	3,227,471,031	—	3,227,489,884
U.K. Short-Term Investment Grade Bond Index Fund				
	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,275,639,178	—	1,275,639,178
Futures	17,119	—	—	17,119
	17,119	1,275,639,178	—	1,275,656,297
U.S. Government Bond Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	6,269,301,648	—	6,269,301,648
Forward Currency Exchange Contracts	—	65,267,277	—	65,267,277
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(3,176,140)	—	(3,176,140)
	—	6,331,392,785	—	6,331,392,785
U.S. Investment Grade Credit Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,478,068,909	—	1,478,068,909
Forward Currency Exchange Contracts	—	10,607,190	—	10,607,190
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(20,122)	—	—	(20,122)
Forward Currency Exchange Contracts	—	(80,715)	—	(80,715)
	(20,122)	1,488,595,384	—	1,488,575,262
U.S. Treasury Inflation-Protected Sec Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,388,634,937	—	1,388,634,937
Forward Currency Exchange Contracts	—	19,032,670	—	19,032,670
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(199,713)	—	(199,713)
	—	1,407,467,894	—	1,407,467,894

31 December 2021

Company Total	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	62,144,272,159	389,136,806	5,317,098	62,538,726,063
Fixed Income	—	69,085,988,070	—	69,085,988,070
Options	—	68,251	—	68,251
Futures	8,111,348	—	—	8,111,348
Forward Currency Exchange Contracts	—	724,860,453	—	724,860,453
Credit Default Swap Contracts	88,137	751,011	—	839,148
Interest Rate Swap Contracts	685,052	68,278	—	753,330
Swaptions	—	18,082	—	18,082
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,522,309)	—	—	(1,522,309)
Forward Currency Exchange Contracts	—	(195,271,746)	—	(195,271,746)
Credit Default Swap Contracts	(1,214,398)	(122,129)	—	(1,336,527)
Interest Rate Swap Contracts	(208,532)	—	—	(208,532)
Swaptions	—	(34,882)	—	(34,882)
	62,150,211,457	70,005,462,194	5,317,098	132,160,990,749
Emerging Markets Stock Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	11,917,950,808	156,899,988	3,348,558	12,078,199,354
Futures	90,149	—	—	90,149
Forward Currency Exchange Contracts	—	953,460	—	953,460
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(429)	—	(429)
	11,918,040,957	157,853,019	3,348,558	12,079,242,534
ESG Developed World All Cap Equity Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,406,798,085	4,498,636	259,700	3,411,556,421
Futures	814,979	—	—	814,979
Forward Currency Exchange Contracts	—	1,224,254	—	1,224,254
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(378,319)	—	(378,319)
	3,407,613,064	5,344,571	259,700	3,413,217,335
ESG Emerging Markets All Cap Equity Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	341,940,076	3,788,207	83,718	345,812,001
Futures	48,091	—	—	48,091
Forward Currency Exchange Contracts	—	9,210	—	9,210
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(3)	—	(3)
	341,988,167	3,797,414	83,718	345,869,299

European Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	4,668,679,619	77,912,005	17	4,746,591,641
Futures	622,349	—	—	622,349
Forward Currency Exchange Contracts	—	573,372	—	573,372
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(637,786)	—	(637,786)
	4,669,301,968	77,847,591	17	4,747,149,576
Eurozone Stock Index Fund				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,775,293,395	74,194,229	7	1,849,487,631
Futures	169,134	—	—	169,134
	1,775,462,529	74,194,229	7	1,849,656,765
Global Small-Cap Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,662,380,779	1,820,126	1,037,236	3,665,238,141
Futures	724,367	—	—	724,367
Forward Currency Exchange Contracts	—	329,148	—	329,148
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(158,149)	—	(158,149)
	3,663,105,146	1,991,125	1,037,236	3,666,133,507
Global Stock Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	14,225,912,068	53,906,594	3,680	14,279,822,342
Futures	2,734,483	—	—	2,734,483
Forward Currency Exchange Contracts	—	10,432,349	—	10,432,349
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(2,367,212)	—	(2,367,212)
	14,228,646,551	61,971,731	3,680	14,290,621,962
Japan Stock Index Fund				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	4,441,409,553	—	—	4,441,409,553
Futures	74,447	—	—	74,447
Forward Currency Exchange Contracts	—	732,847	—	732,847
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,430,893)	—	(1,430,893)
	4,441,484,000	(698,046)	—	4,440,785,954
Pacific ex-Japan Stock Index Fund				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,438,322,843	—	10,329	3,438,333,172
Futures	458,534	—	—	458,534
Forward Currency Exchange Contracts	—	650,485	—	650,485
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(30,872)	—	—	(30,872)
Forward Currency Exchange Contracts	—	(806,745)	—	(806,745)
	3,438,750,505	(156,260)	10,329	3,438,604,574

	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
SRI European Stock Fund				
Financial Assets at Fair Value through Profit or Loss				
Equities	453,572,250	4,770,036	4	458,342,290
Futures	153,665	—	—	153,665
Forward Currency Exchange Contracts	—	150,440	—	150,440
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(102,352)	—	(102,352)
	453,725,915	4,818,124	4	458,544,043
U.S. 500 Stock Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	10,767,953,902	—	—	10,767,953,902
Futures	1,271,852	—	—	1,271,852
Forward Currency Exchange Contracts	—	11,276,403	—	11,276,403
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(82,784)	—	(82,784)
	10,769,225,754	11,193,619	—	10,780,419,373
U.S. Opportunities Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,657,159,132	513,088	572,430	1,658,244,650
	1,657,159,132	513,088	572,430	1,658,244,650
20+ Year Euro Treasury Index Fund				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	771,995,419	—	771,995,419
	—	771,995,419	—	771,995,419
Emerging Markets Bond Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	398,690,586	—	398,690,586
Options	—	68,251	—	68,251
Futures	158,874	—	—	158,874
Forward Currency Exchange Contracts	—	3,256,621	—	3,256,621
Credit Default Swap Contracts	—	601,670	—	601,670
Interest Rate Swap Contracts	248,721	—	—	248,721
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(97,749)	—	—	(97,749)
Forward Currency Exchange Contracts	—	(1,393,033)	—	(1,393,033)
Credit Default Swap Contracts	(137,160)	(78,642)	—	(215,802)
Interest Rate Swap Contracts	(111,398)	—	—	(111,398)
	61,288	401,145,453	—	401,206,741
Euro Government Bond Index Fund				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	5,635,788,040	—	5,635,788,040
Forward Currency Exchange Contracts	—	11,508,183	—	11,508,183
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(482,996)	—	(482,996)
	—	5,646,813,227	—	5,646,813,227

Euro Investment Grade Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	2,409,542,115	—	2,409,542,115
Futures	155,453	—	—	155,453
Forward Currency Exchange Contracts	—	7,296,749	—	7,296,749
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(14,650)	—	—	(14,650)
Forward Currency Exchange Contracts	—	(309,533)	—	(309,533)
	140,803	2,416,529,331	—	2,416,670,134

Eurozone Inflation-Linked Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,544,160,843	—	1,544,160,843
	—	1,544,160,843	—	1,544,160,843

Global Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	22,940,228,991	—	22,940,228,991
Futures	28,430	—	—	28,430
Forward Currency Exchange Contracts	—	379,965,860	—	379,965,860
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(388,632)	—	—	(388,632)
Forward Currency Exchange Contracts	—	(137,440,327)	—	(137,440,327)
	(360,202)	23,182,754,524	—	23,182,394,322

Global Corporate Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	3,141,950,447	—	3,141,950,447
Futures	21,520	—	—	21,520
Forward Currency Exchange Contracts	—	67,697,818	—	67,697,818
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(9,830)	—	—	(9,830)
Forward Currency Exchange Contracts	—	(12,174,210)	—	(12,174,210)
	11,690	3,197,474,055	—	3,197,485,745

Global Credit Bond Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	572,308,783	—	572,308,783
Futures	394,939	—	—	394,939
Forward Currency Exchange Contracts	—	11,098,591	—	11,098,591
Credit Default Swap Contracts	88,137	149,341	—	237,478
Interest Rate Swap Contracts	436,331	68,278	—	504,609
Swaptions	—	18,082	—	18,082
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(838,206)	—	—	(838,206)
Forward Currency Exchange Contracts	—	(2,292,255)	—	(2,292,255)
Credit Default Swap Contracts	(1,077,238)	(43,487)	—	(1,120,725)
Interest Rate Swap Contracts	(97,134)	—	—	(97,134)
Swaptions	—	(34,882)	—	(34,882)
	(1,093,171)	581,272,451	—	580,179,280

Global Short-Term Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	3,811,491,668	—	3,811,491,668
Forward Currency Exchange Contracts	—	74,849,382	—	74,849,382
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(13,109)	—	—	(13,109)
Forward Currency Exchange Contracts	—	(19,329,272)	—	(19,329,272)
	(13,109)	3,867,011,778	—	3,866,998,669
Global Short-Term Corporate Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,411,111,087	—	1,411,111,087
Futures	621	—	—	621
Forward Currency Exchange Contracts	—	33,070,394	—	33,070,394
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(44,136)	—	—	(44,136)
Forward Currency Exchange Contracts	—	(13,213,671)	—	(13,213,671)
	(43,515)	1,430,967,810	—	1,430,924,295
Japan Government Bond Index Fund	Level 1 JPY (¥)	Level 2 JPY (¥)	Level 3 JPY (¥)	Total JPY (¥)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	88,311,170,682	—	88,311,170,682
Forward Currency Exchange Contracts	—	1,848,297,221	—	1,848,297,221
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(193,618,778)	—	(193,618,778)
	—	89,965,849,125	—	89,965,849,125
SRI Euro Investment Grade Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	482,761,490	—	482,761,490
Futures	43,220	—	—	43,220
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(37,375)	—	—	(37,375)
	5,845	482,761,490	—	482,767,335
U.K. Government Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,470,974,122	—	4,470,974,122
Forward Currency Exchange Contracts	—	4	—	4
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(596)	—	(596)
	—	4,470,973,530	—	4,470,973,530
U.K. Investment Grade Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,131,523,588	—	4,131,523,588
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(11,841)	—	—	(11,841)
	(11,841)	4,131,523,588	—	4,131,511,747

U.K. Short-Term Investment Grade Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	2,465,532,292	—	2,465,532,292
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(451)	—	—	(451)
	(451)	2,465,532,292	—	2,465,531,841
U.S. Government Bond Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,747,568,119	—	4,747,568,119
Forward Currency Exchange Contracts	—	54,157,641	—	54,157,641
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(356,978)	—	(356,978)
	—	4,801,368,782	—	4,801,368,782
U.S. Investment Grade Credit Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,573,075,593	—	1,573,075,593
Futures	1,570	—	—	1,570
Forward Currency Exchange Contracts	—	20,479,950	—	20,479,950
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(19,728)	—	—	(19,728)
Forward Currency Exchange Contracts	—	(137,267)	—	(137,267)
	(18,158)	1,593,418,276	—	1,593,400,118
U.S. Treasury Inflation-Protected Securities Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	2,399,501,239	—	2,399,501,239
Forward Currency Exchange Contracts	—	16,306,306	—	16,306,306
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(65,568)	—	(65,568)
	—	2,415,741,977	—	2,415,741,977

18. Auditors' Remuneration. The statutory audit fee (including out-of-pocket expenses incurred by the auditors in connection with their work) paid by the Manager out of the OCF on behalf of the Company for the year amounted to US\$413,559 (31 December 2021: US\$551,840). The Auditors provided no other services to the Company.

19. Material Changes to the Prospectus.

On 21 March 2022, the prospectus was updated primarily to reflect changes in the ESG screening methodology made by FTSE Russell and Bloomberg, respectively, as index provider in respect of the relevant index tracked by the Vanguard ESG Developed World All Cap Equity Index Fund, Vanguard ESG Emerging Markets All Cap Equity Index Fund and the Vanguard ESG Global Corporate Bond Index Fund.

On 18 July 2022, the prospectus was updated to remove the references to the Vanguard U.S. Ultra Short-Term Bond Fund following the completion of withdrawal of approval with the Central Bank; updated for the use of reverse repurchase agreements to ensure readiness for activation on certain of the fixed income funds; updated for auditor details to reflect the appointment of KPMG; updated for Taxonomy related disclosure for existing ESG funds in respect of exposure to environmentally sustainable investments; updated to include the existing Russian Markets risk factor as a result of recent events in Ukraine; updated to include reference to Nasdaq Iceland as an eligible securities market; updated the supplement for Vanguard Pacific ex-Japan Stock Index Fund to disclose the ability to avail of the increased issuer diversification limit; updated the supplement for Vanguard U.S. Opportunities Fund to clarify that the fund's measures its performance against the Russell 3000 Index; updated the supplement for Vanguard SRI Euro Investment Grade Bond Index Fund to clarify the current screening methodology applied in respect of the exclusion of tobacco; and updated the supplement in respect of Russian exposure to clarify that following actions taken by the relevant index providers, 0.00% of the relevant index comprised Russian securities.

On 28 September 2022, the prospectus was updated to include disclosure in the investment policies of Vanguard Emerging Markets Bond Fund and Vanguard Global Credit Bond Fund to reflect the funds' ability to invest in China Bonds; updated to reflect the Change of distribution cycle for Vanguard Eurozone Inflation Linked Bond Index Fund from annually to quarterly; updated for Brazilian CGT disclosure; updated for directors positions; and updated to remove Moscow Exchange as an eligible securities/derivatives market.

On 29 November 2022, the prospectus was updated to address the requirements of SFDR and the Taxonomy Regulation which came into effect on 1 January 2023, specifically the updates include: a general "Sustainable Finance" disclosure and disclosure in relation to certain specific sustainable finance items such as compliance with the Taxonomy Regulation and Principal Adverse Impact disclosure; the inclusion of a general "Sustainability Risks" disclosure; the inclusion of specific disclosure in the investment policy section of the fund which has been categorised as an Article 8 fund under SFDR; and the inclusion of the mandatory pre-contractual disclosure templates for the Article 8 fund.

20. Events During the Year Ended 31 December 2022.

The Vanguard ESG Global Corporate Bond Index Fund was launched on 25 October 2022.

There were no other events during the year requiring recognition or disclosure in the financial statements.

21. Events Since the Statement of Assets and Liabilities Date.

Lisa Harlow was appointed as Director on 1 January 2023.

There were no other events subsequent to year-end requiring recognition or disclosure in the financial statements.

22. Approval of Financial Statements. The Financial Statements were approved by the Directors on 27 April 2023.

Report of the Depositary to the Shareholders (unaudited)

We have enquired into the conduct of the Vanguard Investment Series plc (“the Company”) for the year ended 31 December 2022 in our capacity as Depositary to the Company.

This report including the opinion has been prepared for and solely for the Shareholders in the Company as a body, in accordance with Part 5 of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended (“the UCITS Regulations”), and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

Responsibilities of the Depositary

Our duties and responsibilities are outlined in Part 5 of the UCITS Regulations. One of those duties is to enquire into the conduct of the Company in each annual accounting period and report thereon to the shareholders.

Our report shall state whether, in our opinion, the Company has been managed in that period in accordance with the provisions of the Company’s Memorandum and Articles of Association, the UCITS Regulations. It is the overall responsibility of the Company to comply with these provisions. If the Company has not complied we, as Depositary, must state why this is the case and outline the steps which we have taken to rectify the situation.

Basis of Depositary opinion

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties as outlined in Part 5 of the UCITS Regulations and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of the Memorandum and Articles of Association and the appropriate regulations; and (ii) otherwise in accordance with the Company’s constitutional documentation and the appropriate regulations.

Opinion

In our opinion, the Company has been managed during the financial year, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (‘the Central Bank UCITS Regulations’); and
- (ii) otherwise in accordance with the provisions of the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank UCITS Regulations.

Brown Brothers Harriman Trustee Services (Ireland) Limited
30 Herbert Street
Dublin 2
Ireland



27 April 2023



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INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF VANGUARD INVESTMENT SERIES PLC

Report on the audit of the financial statements

Opinion

We have audited the financial statements of Vanguard Investment Series plc ('the Company') for the year ended December 31, 2022 set out on pages 15 to 17, which comprise the Company Statement of Assets and Liabilities, Company Statement of Operations, Company Statement of Changes in Net Assets and related notes, including the summary of significant accounting policies set out in note 3, set out on pages 1172 to 1229, and the Statement of Investments of each fund.

The financial reporting framework that has been applied in their preparation is Irish Law and FRS 102 The Financial Reporting Standard applicable in the UK and Republic of Ireland issued in the United Kingdom by the Financial Reporting Council.

In our opinion:

- the financial statements give a true and fair view of the assets, liabilities and financial position of the Company as at December 31, 2022 and of its decrease in net assets for the year then ended;
- the financial statements have been properly prepared in accordance with FRS 102 *The Financial Reporting Standard applicable in the UK and Republic of Ireland*; and
- the financial statements have been properly prepared in accordance with the requirements of the Companies Act 2014, the European Communities (Undertakings for Collective Investment in Transferable Securities Regulations) 2011 and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) (ISAs (Ireland)) and applicable law. Our responsibilities under those standards are further described in the Auditor's responsibilities for the audit of the financial statements section of our report. We have fulfilled our ethical responsibilities under, and we remained independent of the Company in accordance with ethical requirements that are relevant to our audit of financial statements in Ireland, including the Ethical Standard issued by the Irish Auditing and Accounting Supervisory Authority (IAASA), as applied to listed entities.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Conclusions relating to going concern

In auditing the financial statements, we have concluded that the director's use of the going concern basis of accounting in the preparation of the financial statements is appropriate. Our evaluation of the director's assessment of the entity's ability to continue to adopt the going concern basis of accounting included considering the inherent risks to the Company's business model and analysis of how those risks might affect the Company's financial resources or ability to continue operations over the going concern period. The risks we considered most likely to adversely affect the Company's available financial resources over this period was the availability of capital to meet operating costs and other financial commitments (liquidity risk) and the valuation of investments at fair value as a result of market performance (price risk).



INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF VANGUARD INVESTMENT SERIES PLC *(continued)*

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Company's ability to continue as a going concern for a period of at least twelve months from the date when the financial statements are authorised for issue.

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report.

Detecting irregularities including fraud

We identified the areas of laws and regulations that could reasonably be expected to have a material effect on the financial statements and risks of material misstatement due to fraud, using our understanding of the entity's industry, regulatory environment and other external factors and inquiry with the directors. In addition, our risk assessment procedures included:

- Inquiring with the directors and other management as to the Company's policies and procedures regarding compliance with laws and regulations, identifying, evaluating and accounting for litigation and claims, as well as whether they have knowledge of non-compliance or instances of litigation or claims.
- Inquiring of directors, as to the Company's high-level policies and procedures to prevent and detect fraud, as well as whether they have knowledge of any actual, suspected or alleged fraud.
- Inquiring of directors regarding their assessment of the risk that the financial statements may be materially misstated due to irregularities, including fraud.
- Inspecting the Company's regulatory and legal correspondence.
- Reading Board minutes and Audit Committee minutes.
- Performing planning analytical procedures to identify any usual or unexpected relationships.

We discussed identified laws and regulations, fraud risk factors and the need to remain alert among the audit team.

Firstly, the Company is subject to laws and regulations that directly affect the financial statements including companies and financial reporting legislation. We assessed the extent of compliance with these laws and regulations as part of our procedures on the related financial statement items, including assessing the financial statement disclosures and agreeing them to supporting documentation when necessary.

Secondly, the Company is subject to many other laws and regulations where the consequences of non-compliance could have a material effect on amounts or disclosures in the financial statements, for instance through the imposition of fines or litigation. We identified the following areas as those most likely to have such an effect: certain aspects of company legislation recognising the financial and regulated nature of the Company's activities and its legal form.

Auditing standards limit the required audit procedures to identify non-compliance with these non-direct laws and regulations to inquiry of the directors and inspection of regulatory and legal correspondence, if any. These limited procedures did not identify actual or suspected non-compliance.

We assessed events or conditions that could indicate an incentive or pressure to commit fraud or provide an opportunity to commit fraud. As required by auditing standards, we performed procedures to address the risk of management override of controls. On this audit we do not believe there is a fraud risk related to revenue recognition. We did not identify any additional fraud risks.

In response to the fraud risks, we also performed procedures including:

- Identifying journal entries to test based on risk criteria and comparing the identified entries to supporting documentation.
- Assessing significant accounting estimates for bias.

Owing to the inherent limitations of an audit, there is an unavoidable risk that we may not have detected some material misstatements in the financial statements, even though we have properly planned and performed our audit in accordance with auditing standards. For example, the further removed non-compliance with laws and regulations (irregularities) is from the events and transactions reflected in the financial statements, the less likely the inherently limited procedures required by auditing standards would identify it.

In addition, as with any audit, there remains a higher risk of non-detection of irregularities, as these may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal controls. We are not responsible for preventing non-compliance and cannot be expected to detect non-compliance with all laws and regulations.



INDEPENDENT AUDITOR’S REPORT TO THE MEMBERS OF VANGUARD INVESTMENT SERIES PLC *(continued)*

Key audit matters: our assessment of risks of material misstatement

Key audit matters are those matters that, in our professional judgement, were of most significance in the audit of the financial statements and include the most significant assessed risks of material misstatement (whether or not due to fraud) identified by us, including those which had the greatest effect on: the overall audit strategy; the allocation of resources in the audit; and directing the efforts of the engagement team. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

In arriving at our audit opinion above, the key audit matters, in decreasing order of audit significance, were as follows :

Ownership, Valuation and Accuracy of pricing of financial assets at fair value through profit or loss

Transferable Securities (Assets) USD 106,463,211,897 (2021: USD 131,624,714,133), Transferable Securities (Liabilities) USD 25,308,487 (2021: Nil), Financial Derivative Instruments (Assets) USD 538,811,950 (2021: USD 734,650,612), Financial Derivative Instruments (Liabilities) USD 450,233,347 (2021: USD 198,373,996), together being the Company’s “Investments”.

Refer to page 1173 (Note 3d - Financial Assets and Financial Liabilities) and pages 1217 to 1228 (Note 17 - Fair Value Hierarchy)

The key audit matter	How the matter was addressed in our audit
<p>The Company’s investments make up 98.62% of the net asset value (“NAV”) of the Company, and are considered to be the key driver for the Company’s results.</p> <p>While the nature of the Company’s investments do not require significant levels of judgment, investments are identified as a significant area of audit focus due to their significance in the context of the financial statements as a whole.</p> <p>Investments held by the Company include Equities, Fixed Income Securities, Futures Contracts, Forward Currency Exchange Contracts, Credit Default Swap Contracts, Option Contracts, and Interest Rate Swap Contracts.</p> <p>The Company’s investments have the greatest impact on our overall audit strategy and allocation of resources both at planning and completion of our audit.</p>	<p>Our audit procedures included</p> <ul style="list-style-type: none"> - We obtained an understanding of the process in place to record investment transactions and to price the portfolio of investments. - We obtained independent external confirmation of transferable securities held by the Company as at 31 December 2022 directly from the Depository. Confirmations obtained were reconciled to the Company’s records. - We obtained independent external confirmation of or performed alternative procedures on 100% of the financial derivative instruments held by the Company. Confirmations obtained were reconciled to the Company’s records. - We engaged our valuations specialist to assist us to independently re-price and value accurately 99.9% of investments held by the Company as at 31 December 2022. - We performed substantive attribute sampling to gain comfort over the inputs into the valuation of investments. - We assessed the adequacy of the disclosure of investments in accordance with the fair value level hierarchy as set out in FRS 102. <p>No material misstatements were identified as a result of the procedures performed.</p>

Our application of materiality and an overview of the scope of our audit

Materiality for the financial statements as a whole was set at USD 1,080 million, determined with reference to a benchmark of the Company’s net asset value (“NAV”) of which it represents 100 basis points as at 31 December 2022.

In applying our judgement in determining the most appropriate benchmark, the factors, which had the most significant impact were:



INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF VANGUARD INVESTMENT SERIES PLC *(continued)*

- the elements of the financial statements (for example, total assets, net asset value, total investment income and decrease in net assets attributable to holders of redeemable participating shares);
- the items on which attention of the users of the Company's financial statements tends to be focused;
- the nature of the Company, where the Company is in its life cycle, and the industry and economic environment in which the Company operates; and
- the Company's ownership structure and the way it is financed.

In applying our judgement in determining the percentage to be applied to the benchmark, the following qualitative factors, which had the most significant impact, increasing our assessment of materiality were:

- the Company's ownership structure and the way in which the entity is financed;
- the limited amount of external debt on the Company's balance sheet; and
- the stability of the business environment in which it operates.

We applied Company materiality to assist us determine the overall audit strategy.

Performance materiality for the Company was set at 75% of materiality for the financial statements as a whole, which equates to USD 810 million. We applied this percentage in our determination of performance materiality because we did not identify any factors indicating a significant level of risk.

In applying our judgement in determining performance materiality, the following factors were considered to have the most significant impact on our assessment of performance materiality:

- entity level control deficiencies, such as in the control environment;
- the number and severity of deficiencies in control activities, including those that may be pervasive;
- turnover of senior management or key financial reporting personnel;
- the number and/or value of detected misstatements;
- the value of uncorrected misstatements, including the cumulative current period effect of immaterial prior period uncorrected misstatements; and
- management's attitude towards correcting misstatements.

We applied Company performance materiality to assist us determine what risks were significant risks for the company.

We reported to the Audit Committee any corrected or uncorrected identified misstatements exceeding 5 basis points of the Company's net asset value, in addition to other identified misstatements that warranted reporting on qualitative grounds. With specific regard to the valuation of the Company's financial assets and liabilities at fair value through profit or loss, we also report to the Board of Directors all corrected and uncorrected misstatements we have identified through our audit with a value in excess of 50 basis points of each sub-fund's NAV.

Our audit was undertaken to the materiality and performance materiality level specified above and was all performed by a single engagement team in Dublin.

Other information

The directors are responsible for the other information presented in the Annual Report together with the financial statements. The other information comprises the information included in the section labelled, 'Investment Objective' of each fund, Tracking Error, 'Performance Summary' of each fund, 'Significant Portfolio Changes' of each fund, Report from the Directors, Additional Information from the Directors, Report of the Depositary to the Shareholders, Additional Information for Investors in the Federal Republic of Germany and Appendix: EU Sustainable Finance.

The financial statements and our auditor's report thereon do not comprise part of the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except as explicitly stated below, any form of assurance conclusion thereon.

Our responsibility is to read the other information and, in doing so, consider whether, based on our financial statements audit work, the information therein is materially misstated or inconsistent with the financial statements or our audit knowledge. Based solely on that work we have not identified material misstatements in the other information.

Based solely on our work on the other information undertaken during the course of the audit, we report that:

- we have not identified material misstatements in the directors' report;



INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF VANGUARD INVESTMENT SERIES PLC *(continued)*

- in our opinion, the information given in the directors' report is consistent with the financial statements;
and
- in our opinion, the directors' report has been prepared in accordance with the Companies Act 2014.

Our opinions on other matters prescribed by the Companies Act 2014 are unmodified

We have obtained all the information and explanations which we consider necessary for the purposes of our audit.

In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited and the financial statements are in agreement with the accounting records.

We have nothing to report on other matters on which we are required to report by exception

The Companies Act 2014 requires us to report to you if, in our opinion, the disclosures of directors' remuneration and transactions required by Sections 305 to 312 of the Act are not made. We have nothing to report in this regard.

Respective responsibilities and restrictions on use

Responsibilities of directors for the financial statements

As explained more fully in the directors' responsibilities statement set out on page 4, the directors are responsible for: the preparation of the financial statements including being satisfied that they give a true and fair view; such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error; assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern; and using the going concern basis of accounting unless they either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so.

Auditor's responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

A fuller description of our responsibilities is provided on IAASA's website at <https://iaasa.ie/publications/description-of-the-auditors-responsibilities-for-the-audit-of-the-financial-statements/>.

The purpose of our audit work and to whom we owe our responsibilities

Our report is made solely to the Company's members, as a body, in accordance with Section 391 of the Companies Act 2014. Our audit work has been undertaken so that we might state to the Company's members those matters we are required to state to them in an auditor's report and for no other purpose. To the fullest extent permitted by law, we do not accept or assume responsibility to anyone other than the Company and the Company's members, as a body, for our audit work, for this report, or for the opinions we have formed.

Jorge Fernandez Revilla

for and on behalf of
KPMG

Chartered Accountants, Statutory Audit Firm

1 Harbourmaster Place

IFSC

Dublin 1

D01 F6F5

27 April 2023

Additional Information for Investors in the Federal Republic of Germany

J.P. Morgan AG, Junghofstrasse 14, D-60311 Frankfurt am Main has undertaken the function of Paying and Information Agent for the Company in the Federal Republic of Germany (the "German Paying and Information Agent").

Applications for the redemptions and conversion of Shares may be sent to the German Paying and Information Agent. All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The Prospectus together with its supplements, the key investor information documents, the Memorandum and Articles of Association of the Company and the annual and semi-annual reports may be obtained, free of charge, in hard-copy form at the office of the German Paying and Information Agent during normal opening hours. The statement of changes in the composition of the investment portfolio is also free of charge upon request at the office of the German Paying and Information Agent.

Issue, redemption and conversion prices of Shares, and any other information to the shareholders, are also available, free of charge, from the German Paying and Information Agent.

The issue, redemption and conversion prices will be published on the following website: www.fundinfo.com.

Any other information to the shareholders will be published in Germany by way of investor letter.

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Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability

indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:

Vanguard ESG Developed World All Cap Equity Index Fund

Legal entity identifier:

U8M2TPY5GCP8TRLEU815

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **No**

<input type="checkbox"/> It made sustainable investments with an environmental objective : % <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : %	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of_% of sustainable investments <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------	------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the FTSE Developed All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated Reference Benchmark for the purpose of attaining the E/S characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities: (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis); (b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and (c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the fund contributed to Climate Change Adaption.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Developed All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2022.

Exclusion Category	Exclusion Rate (%)
Overall	20.63%

● **...and compared to previous periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	2	Percentage	98%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	98%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	98%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2022 to 31 December 2022

What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2022.

Largest investments	Sector	% Assets	Country
APPLE INC	Technology	4.75%	UNITED STATES
MICROSOFT CORP	Technology	4.17%	UNITED STATES
AMAZON.COM INC	Consumer Discretionary	2.19%	UNITED STATES
ALPHABET INC-CL A	Technology	1.38%	UNITED STATES
TESLA INC	Consumer Discretionary	1.31%	UNITED STATES
ALPHABET INC-CL C	Technology	1.27%	UNITED STATES
UNITEDHEALTH GROUP INC	Health Care	1.04%	UNITED STATES
NVIDIA CORP	Technology	0.87%	UNITED STATES
META PLATFORMS INC-CLASS A	Technology	0.78%	UNITED STATES
PROCTER & GAMBLE CO/THE	Consumer Staples	0.74%	UNITED STATES
VISA INC-CLASS A SHARES	Industrials	0.71%	UNITED STATES
NESTLE SA-REG /CHF/	Consumer Staples	0.69%	SWITZERLAND
HOME DEPOT INC	Consumer Discretionary	0.65%	UNITED STATES
PFIZER INC	Health Care	0.61%	UNITED STATES
MASTERCARD INC - A	Industrials	0.60%	UNITED STATES



What was the proportion of sustainability-related investments?

Please see the information below in this respect.

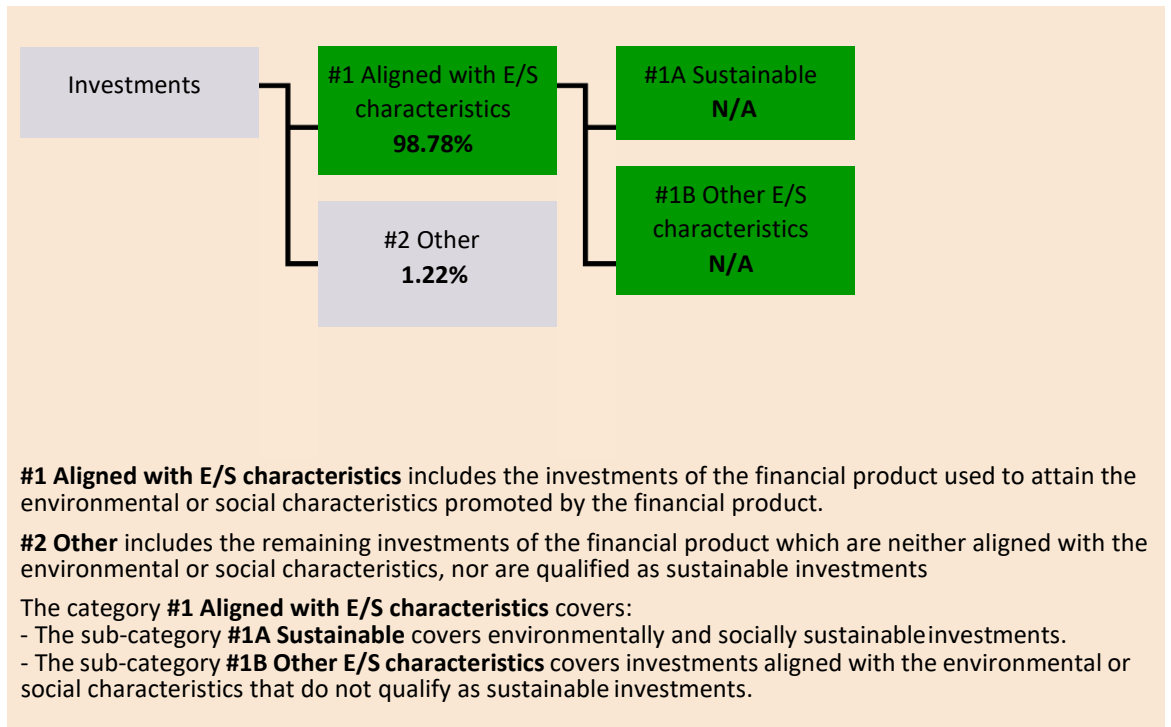
Asset

allocation describes the share of investments in specific assets.

● What was the asset allocation?

The Fund invested 98.78% of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.22% of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



● In which economic sectors were the investments made?

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2022.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Coal
- Integrated Oil and Gas
- Offshore Drilling and Other Services
- Oil Equipment and Services
- Oil: Crude Producers
- Pipelines

Within the Energy sector: at the end of the reference period, the Fund held less than 0.01% of its net assets in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Oil Refining and Marketing

Within the Utilities sector: at the end of the reference period, the Fund held 0.11% of its net assets in the following sub-sectors (as defined by the Industry Classification Benchmark).

- Gas Distribution

Sector	Sub Sector	% Assets
Basic Materials	Basic Resources	1.23%

Basic Materials	Chemicals	1.73%
Consumer Discretionary	Automobiles & Parts	3.00%
Consumer Discretionary	Consumer Products & Services	3.45%
Consumer Discretionary	Media	1.53%
Consumer Discretionary	Retail	5.51%
Consumer Discretionary	Travel & Leisure	1.89%
Consumer Staples	Food, Beverage & Tobacco	3.60%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.68%
Energy	Energy	0.27%
Financials	Banks	6.92%
Financials	Financial Services	4.22%
Financials	Insurance	3.94%
Health Care	Health Care	15.09%
Industrials	Construction & Materials	0.97%
Industrials	Industrial Goods & Services	10.38%
Other	Other	0.09%
Real Estate	Real Estate	4.32%
Technology	Technology	23.86%
Telecommunications	Telecommunications	3.41%
Utilities	Utilities	0.73%



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 2.43%

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the Fund contributed to Climate Change Adaption.

In each case the figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

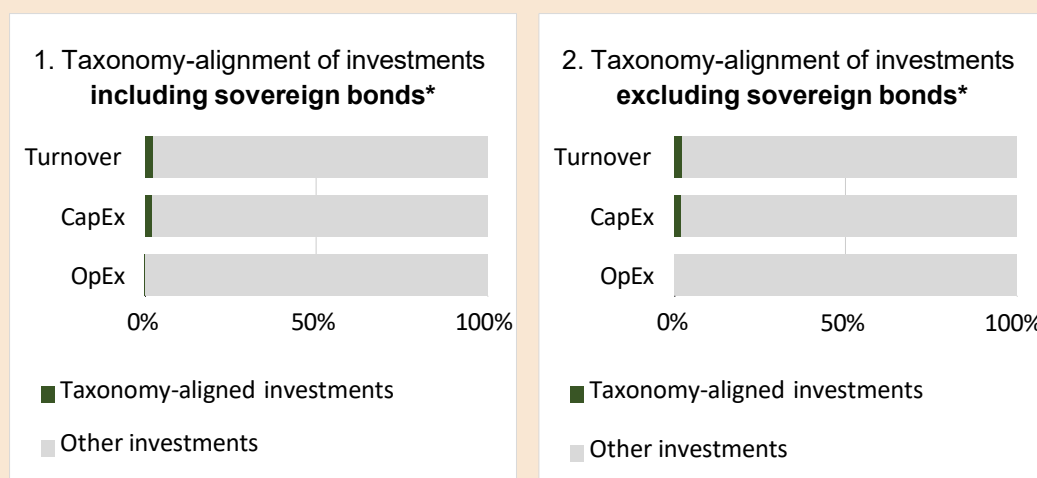
● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?

Yes:

In fossil gas In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund’s investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.09%
- Enabling Activities = 1.15%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The 1.22% of net assets which fell into the sub-category “#2 Other” represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

● **How does the reference benchmark differ from a broad market index?**

The Index was constructed from the FTSE Developed All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

Reference benchmarks are indexes to measure whether the financial product attains the

environmental or social characteristics that they promote.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

See above.

- **How did this financial product perform compared with the reference benchmark?**

The figures in the table below show financial performance between January 1st 2022 and December 31st 2022.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
EUR Acc	-17.88%	-17.84%
Institutional Plus EUR Acc	-17.82%	-17.84%
Institutional Plus EUR Hedged Acc	-23.00%	-22.64%
GBP Acc	-13.22%	-13.18%
GBP Dist	-13.22%	-13.18%
Institutional Plus GBP Acc	-13.16%	-13.18%
USD Acc	-22.93%	-22.90%

- **How did this financial product perform compared with the broad market index?**

The figures in the table below show financial performance between January 1st 2022 and December 31st 2022.

Fund Performance (%)	Broad Market Index Performance (%)
-13.22%	-13.18%

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Product name:
Vanguard ESG Emerging Markets All Cap Equity Index Fund

Legal entity identifier:
549300MT3LCLRRD4TY54

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **No**

It made **sustainable investments with an environmental objective**: %

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: %

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the FTSE Emerging All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated Reference Benchmark for the purpose of attaining the E/S characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities: (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis); (b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and (c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the fund contributed to Climate Change Adaption.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Emerging All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2022.

Exclusion Category	Exclusion Rate (%)
Overall	18.76%

● **...and compared to previous periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	2	Percentage	98%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	1	Percentage	98%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	1	Percentage	98%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2022 to 31 December 2022

What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2022.

Largest investments	Sector	% Assets	Country
TAIWAN SEMICONDUCTOR MAN /TWD/	Technology	6.94%	TAIWAN
ALIBABA GROUP HOLDING LT /HKD/	Consumer Discretionary	3.29%	CAYMAN ISLANDS
TENCENT HOLDINGS LTD /HKD/	Technology	2.32%	CAYMAN ISLANDS
MEITUAN-CLASS B /HKD/	Technology	1.63%	CAYMAN ISLANDS
INFOSYS LTD /INR/ /NSDL/	Technology	1.26%	INDIA
JD.COM INC - CL A /HKD/	Consumer Discretionary	1.14%	CAYMAN ISLANDS
CHINA CONSTRUCTION BANK- /HKD/	Financials	1.08%	CHINA
HOUSING DEVELOPMENT FINANCE /INR/	Financials	0.94%	INDIA
AL RAJHI BANK /SAR/	Financials	0.80%	SAUDI ARABIA
IND & COMM BK OF CHINA-H /HKD/	Financials	0.77%	CHINA
HON HAI PRECISION INDUST /TWD/	Technology	0.74%	TAIWAN
PING AN INSURANCE GROUP /HKD/	Financials	0.67%	CHINA
THE SAUDI NATIONAL BANK /SAR/	Financials	0.66%	SAUDI ARABIA
MEDIATEK INC /TWD/	Technology	0.60%	TAIWAN
NASPERS LTD-N SHS /ZAR/	Technology	0.53%	SOUTH AFRICA



What was the proportion of sustainability-related investments?

Please see the information below in this respect.

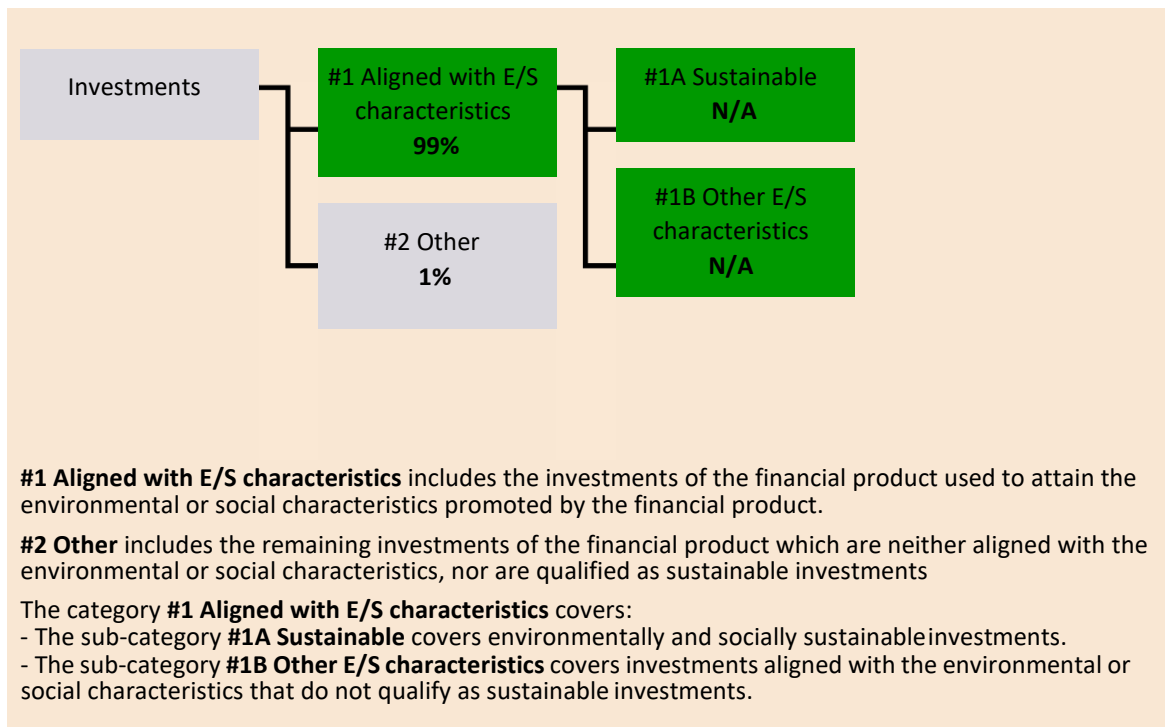
Asset

allocation describes the share of investments in specific assets.

● **What was the asset allocation?**

The Fund invested 99.00% of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.00% of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2022.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Coal
- Integrated Oil and Gas
- Offshore Drilling and Other Services
- Oil Equipment and Services
- Oil Refining and Marketing
- Oil: Crude Producers
- Pipelines

Within the Utilities sector: at the end of the reference period, the Fund held 0.47% of its net assets in the following sub-sectors (as defined by the Industry Classification Benchmark).

- Gas Distribution

Sector	Sub Sector	% Assets
Basic Materials	Basic Resources	3.39%
Basic Materials	Chemicals	3.02%
Consumer Discretionary	Automobiles & Parts	2.96%
Consumer Discretionary	Consumer Products & Services	3.82%

Consumer Discretionary	Media	0.31%
Consumer Discretionary	Retail	6.31%
Consumer Discretionary	Travel & Leisure	1.49%
Consumer Staples	Food, Beverage & Tobacco	3.24%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.09%
Energy	Energy	0.45%
Financials	Banks	18.41%
Financials	Financial Services	4.48%
Financials	Insurance	3.18%
Health Care	Health Care	4.96%
Industrials	Construction & Materials	1.57%
Industrials	Industrial Goods & Services	5.69%
Other	Other	1.39%
Real Estate	Real Estate	3.43%
Technology	Technology	22.60%
Telecommunications	Telecommunications	4.71%
Utilities	Utilities	1.72%



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 3.18%

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the Fund contributed to Climate Change Adaption.

In each case the figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

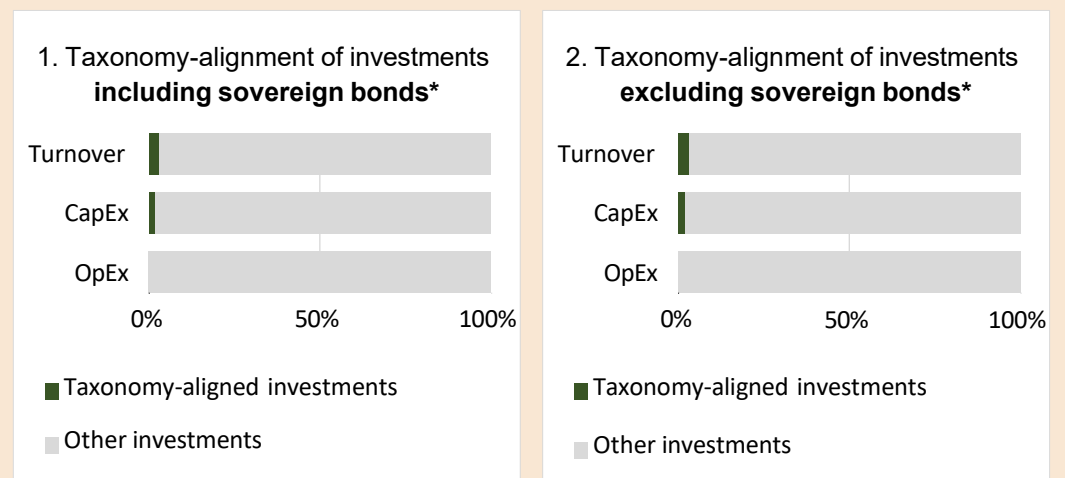
The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund’s investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.07%
- Enabling Activities = 1.72%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The 1.00% of net assets which fell into the sub-category “#2 Other” represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

● **How does the reference benchmark differ from a broad market index?**

The Index was constructed from the FTSE Emerging All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

Reference benchmarks are indexes to measure whether the financial product attains the

environmental or social characteristics that they promote.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

See above.

- **How did this financial product perform compared with the reference benchmark?**

The figures in the table below show financial performance between January 1st 2022 and December 31st 2022.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
EUR Acc	-13.55%	-13.35%
Institutional Plus EUR Acc	-13.49%	-13.35%
GBP Acc	-8.65%	-8.44%
GBP Dist	-8.65%	-8.44%
Institutional Plus GBP Acc	-8.58%	-8.44%
Institutional Plus GBP Dist	-8.58%	-8.44%
USD Acc	-18.87%	-18.68%

- **How did this financial product perform compared with the broad market index?**

The figures in the table below show financial performance between January 1st 2022 and December 31st 2022.

Fund Performance (%)	Broad Market Index Performance (%)
-8.65%	-7.16%

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Vanguard SRI European Stock Fund

Legal entity identifier:
80FXMOBPL2DN5BFL0Z66

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : % <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : %	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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Sustainability

indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment. This was met by not holding stocks of companies in the FTSE Developed Europe Index (the "Index") that do not meet specific "socially responsible" criteria.

The Index provider has developed a customized SRI screening process designed to analyse companies issuing securities in the Index. The SRI screening process includes avoidance of owning companies that are involved in the production of controversial weapons such as cluster munitions, land mines, biochemical and nuclear weapons and those involved in the manufacture and distribution of tobacco products. Additionally, the SRI screening process excludes companies that, as determined by the Index provider, are or have engaged in activities that result in serious violations of the United Nations Global Compact Principles (i.e., companies which do not meet labour, human rights, environmental, and anticorruption standards).

A Reference Benchmark has not been designated for the purpose of attaining the environmental and / or social characteristics promoted by the financial product.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the fund contributed to Climate Change Adaption.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Index.

Regarding the extent to which the exclusions have been applied, the exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2022.

Exclusion Category	Exclusion Rate (%)
Overall	5.66%

● **...and compared to previous periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in controversial weapons (i.e., cluster munitions, land mines, biochemical and nuclear weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

The values of these principal adverse impact indicators can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	100%



What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2022.

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From 1 January 2022 to 31 December 2022

Largest investments	Sector	% Assets	Country
NESTLE SA-REG /CHF/	Consumer Staples	3.54%	SWITZERLAND
ROCHE HOLDING AG-GENUSSC /CHF/	Health Care	2.55%	SWITZERLAND
SHELL PLC-NEW /GBP/	Energy	2.21%	UNITED KINGDOM
ASML HOLDING NV /EUR/	Technology	2.19%	NETHERLANDS
ASTRAZENECA PLC /GBP/	Health Care	2.17%	UNITED KINGDOM
NOVO NORDISK A/S-B /DKK/	Health Care	1.94%	DENMARK
NOVARTIS AG-REG /CHF/	Health Care	1.86%	SWITZERLAND
LVMH MOET HENNESSY LOUIS /EUR/	Consumer Discretionary	1.83%	FRANCE
TOTALENERGIES SE /EUR/	Energy	1.38%	FRANCE
UNILEVER PLC /GBP/	Consumer Staples	1.29%	UNITED KINGDOM
DIAGEO PLC /GBP/	Consumer Staples	1.24%	UNITED KINGDOM
SAP SE /EUR/	Technology	1.14%	GERMANY
SANOFI /EUR/	Health Care	1.12%	FRANCE
BP PLC /GBP/	Energy	1.07%	UNITED KINGDOM
SIEMENS AG-REG /EUR/	Industrials	0.94%	GERMANY



What was the proportion of sustainability-related investments?

Please see the information below in this respect.

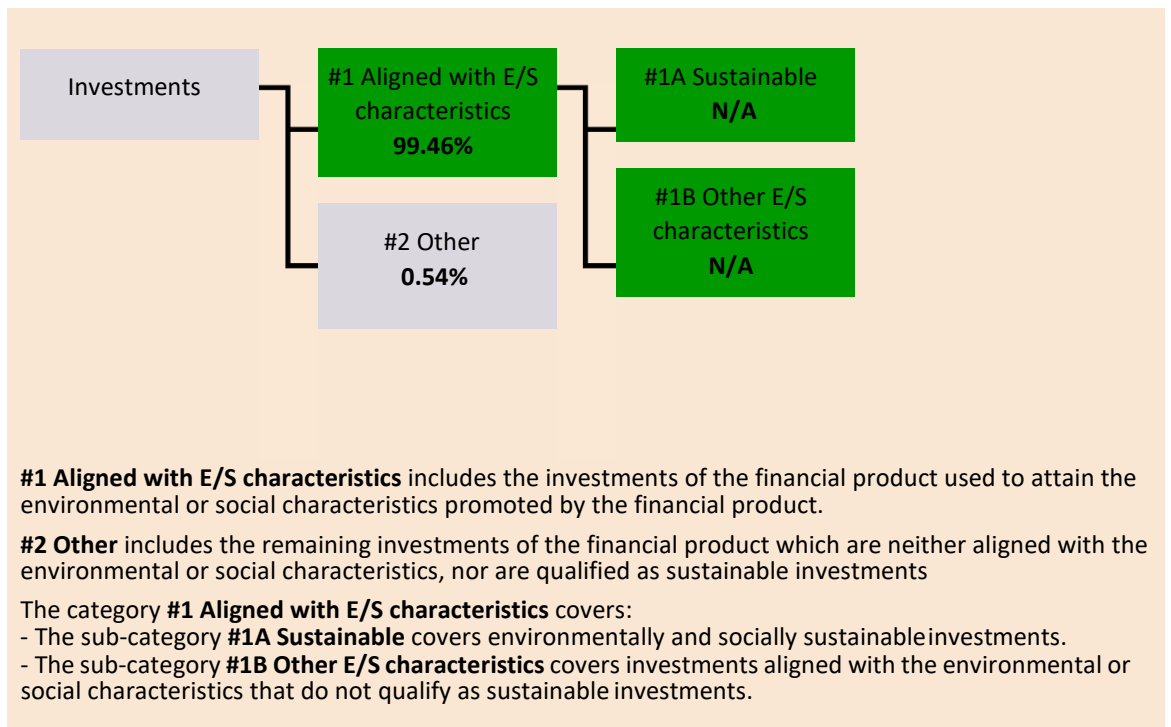
Asset

allocation describes the share of investments in specific assets.

● What was the asset allocation?

The Fund invested 99.46% of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 0.54% of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● In which economic sectors were the investments made?

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2022.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Coal
- Offshore Drilling and Other Services

Within the Energy sector: at the end of the reference period, the Fund held 6.65% of its net assets in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Integrated Oil and Gas
- Oil Equipment and Services
- Oil Refining and Marketing
- Oil: Crude Producers
- Pipelines

Within the Utilities sector: at the end of the reference period, the Fund held 0.05% of its net assets in the following sub-sectors (as defined by the Industry Classification Benchmark).

- Gas Distribution

Sector	Sub Sector	% Assets
Basic Materials	Basic Resources	2.97%

Basic Materials	Chemicals	2.79%
Consumer Discretionary	Automobiles & Parts	2.29%
Consumer Discretionary	Consumer Products & Services	6.23%
Consumer Discretionary	Media	1.72%
Consumer Discretionary	Retail	0.73%
Consumer Discretionary	Travel & Leisure	0.93%
Consumer Staples	Food, Beverage & Tobacco	8.48%
Consumer Staples	Personal Care, Drug & Grocery Stores	3.01%
Energy	Energy	6.66%
Financials	Banks	7.11%
Financials	Financial Services	3.72%
Financials	Insurance	5.65%
Health Care	Health Care	16.02%
Industrials	Construction & Materials	2.98%
Industrials	Industrial Goods & Services	11.94%
Other	Other	0.33%
Real Estate	Real Estate	1.33%
Technology	Technology	6.52%
Telecommunications	Telecommunications	3.34%
Utilities	Utilities	4.04%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 2.06%

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the Fund contributed to Climate Change Adaptation.

In each case the figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?

- Yes:
 - In fossil gas
 - In nuclear energy
- No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

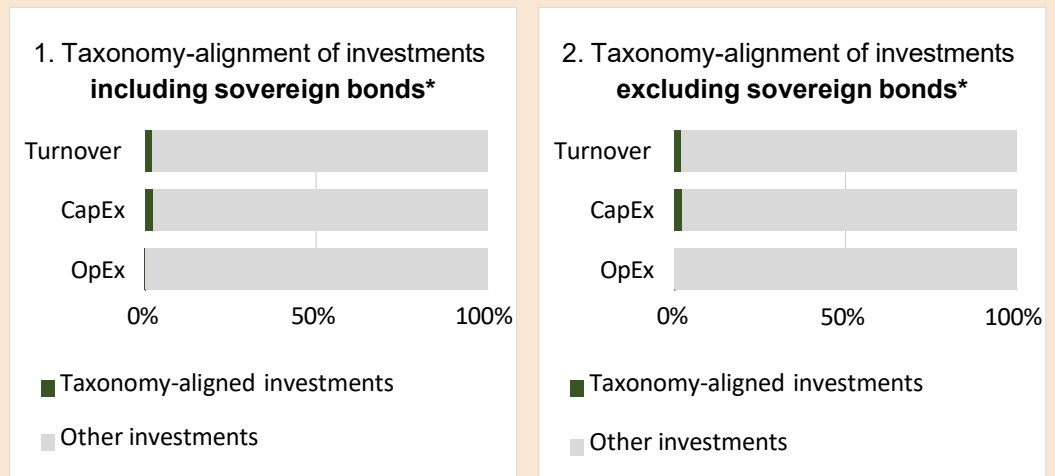
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.00%
- Enabling Activities = 0.78%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The 0.54% of net assets which fell into the sub-category "#2 Other" represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager undertakes independent oversight of the investment management processes and systems. As part of this oversight, the investment and operational risks are considered. The Investment Manager oversees ESG risk as part of our general investment risk and operational risk monitoring activities.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.

How did this financial product perform compared to the reference benchmark?

The Index does not determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes. This is because the exclusionary screening methodology (that promotes the relevant environmental and social characteristics) was applied outside of the Index that this financial product tracks.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Not applicable.

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Vanguard ESG Global Corporate Bond IndexFund

Legal entity identifier:

54930040E8WABNYV4893

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **No**

It made **sustainable investments with an environmental objective**: %

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: %

It promoted **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability

indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and social characteristics by excluding fixed income securities from its portfolio based on the impact of the issuer's conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the Bloomberg MSCI Global Corporate Float Adjusted Bond Screened Index (the "Index"). For this reason, the Index also serves as the designated Reference Benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded the bonds of issuers that MSCI determines engage in activities in, and/or derive revenue (above a threshold specified by the Index Provider) from, certain business segments of the following:
 (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco)
 (b) Weapons (i.e., nuclear weapons, controversial weapons, conventional weapons, civilian firearms)
 (c) Non-Renewable Energy (i.e., nuclear power, or thermal coal, oil, or gas)

The index methodology also excluded the bonds of issuers that, as determined by MSCI, have no controversy score or a controversy score of less than one as defined by MSCI's ESG controversies assessment framework.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the fund contributed to Climate Change Adaption.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the Bloomberg Global Aggregate Float Adjusted Corporate Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the reference benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are the actual rate of exclusion by market value as at the end of December 2022.

Exclusion Category	Exclusion Rate (%)
Overall	34.82%

● **...and compared to previous periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power

generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of these principal adverse impact indicators can be found in the table below. These figures are the actual values as at the end of December 2022.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	0	Percentage	88%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	2	Percentage	88%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	88%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 25 October 2022 to 31 December 2022

What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are the market value as at the end of December 2022.

Largest investments	Sector	% Assets	Country
JAPAN (10 Y 0.3% 12/20/24/JPY/	Financials	0.30%	JAPAN
THERMO FISH 3.2% 01/21/26/EUR/	Health Care	0.22%	UNITED STATES
BOOKING HOLDI 4% 11/15/26/EUR/	Consumer Discretionary	0.19%	UNITED STATES
COOPERATIE 1.25% 03/23/26/EUR/	Financials	0.18%	NETHERLANDS
TAKEDA PHARMACE 2.05% 03/31/30	Health Care	0.17%	JAPAN
GOLDMAN SACHS GRO V/R 09/10/27	Financials	0.17%	UNITED STATES
INTESA SA 2.625% 06/20/24/EUR/	Financials	0.16%	ITALY
GSK CAPITAL B 3% 11/28/27/EUR/	Health Care	0.16%	NETHERLANDS
GOLDMAN SACHS GRO V/R 08/23/28	Financials	0.14%	UNITED STATES
MERCEDES-BENZ 3% 02/23/27/EUR/	Consumer Discretionary	0.14%	CANADA
MORGAN STANLEY V/R 01/23/30	Financials	0.14%	UNITED STATES
HSBC HOLDINGS PLC V/R 05/24/25	Financials	0.14%	UNITED KINGDOM
MERCK & C 1.875% 10/15/26/EUR/	Health Care	0.14%	UNITED STATES
WELLS FARGO & 2% 07/28/25/GBP/	Financials	0.13%	UNITED STATES
STELLANTI 3.875% 01/05/26/EUR/	Consumer Discretionary	0.13%	NETHERLANDS



What was the proportion of sustainability-related investments?

Please see the information below in this respect.

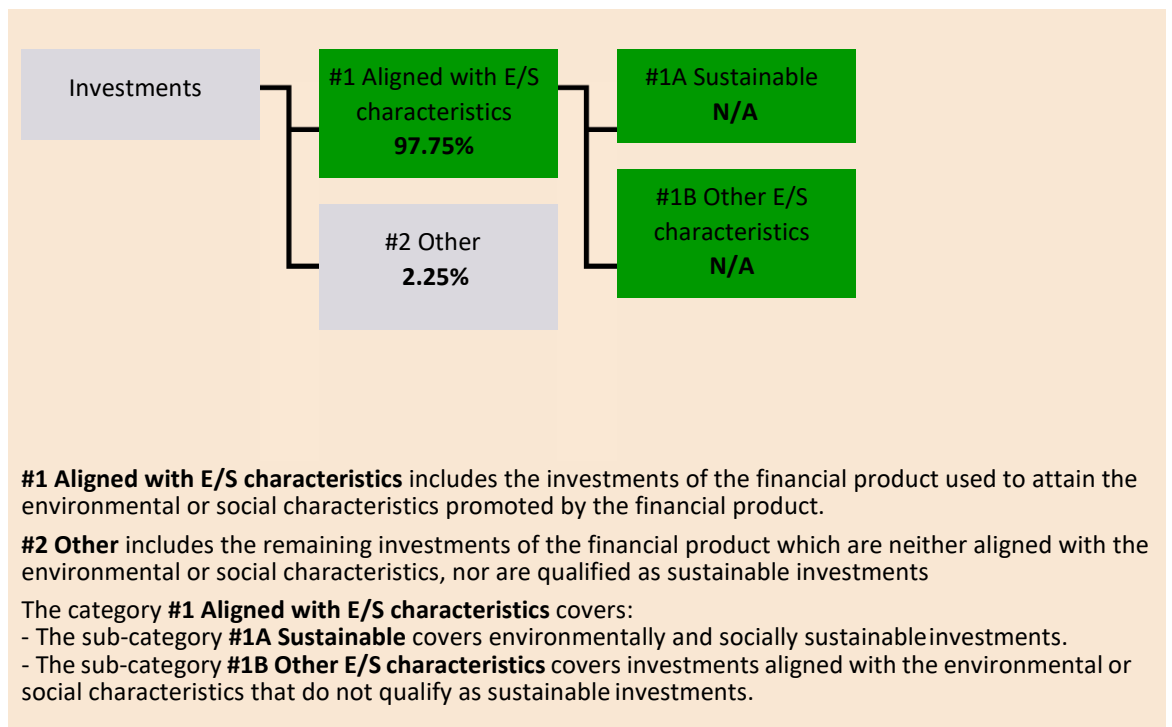
Asset

allocation describes the share of investments in specific assets.

● **What was the asset allocation?**

The Fund invested 97.75% of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 2.25% of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are the market value as at the end of December 2022.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Coal & Consumable Fuels
- Integrated Oil & Gas
- Oil & Gas Drilling
- Oil & Gas Equipment & Services
- Oil & Gas Exploration & Production
- Oil & Gas Refining & Marketing
- Oil & Gas Storage & Transportation

Within the Utilities sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Gas Utilities
- Independent Power Producers & Energy Traders

Sector	Sub Sector	% Assets
Communication Services	Media & Entertainment	3.51%
Communication Services	Telecommunication Services	6.15%
Consumer Discretionary	Automobiles & Components	2.02%
Consumer Discretionary	Consumer Durables & Apparel	0.53%

Consumer Discretionary	Consumer Services	1.22%
Consumer Discretionary	Retailing	2.98%
Consumer Staples	Food & Staples Retailing	0.39%
Consumer Staples	Food, Beverage & Tobacco	3.39%
Consumer Staples	Household & Personal Products	0.71%
Financials	Banks	32.88%
Financials	Diversified Financials	5.84%
Financials	Insurance	4.31%
Health Care	Health Care Equipment & Services	4.29%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	6.08%
Industrials	Capital Goods	2.38%
Industrials	Commercial & Professional Services	1.36%
Industrials	Transportation	0.73%
Information Technology	Semiconductors & Semiconductor Equipment	2.02%
Information Technology	Software & Services	3.70%
Information Technology	Technology Hardware & Equipment	2.42%
Materials	Materials	2.54%
Real Estate	Real Estate	5.87%
Utilities	Utilities	1.87%



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 1.20%

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the Fund contributed to Climate Change Adaption.

In each case the figures are the actual values as at the end of December 2022.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

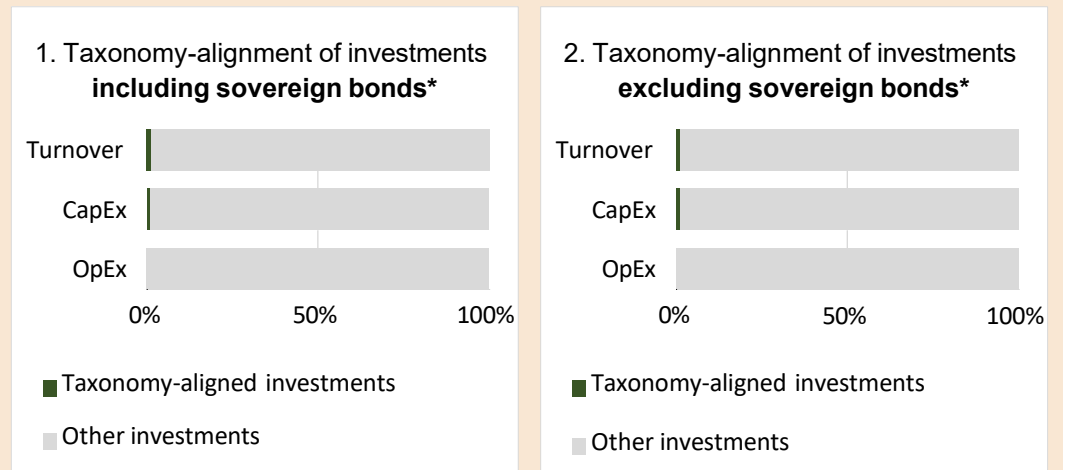
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?

Yes:

In fossil gas In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.06%
- Enabling Activities = 0.06%

The figures are the actual values as at the end of December 2022.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

The 2.25% of net assets which fell into the sub-category "#2 Other" represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded the bonds of issuers that MSCI determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several 'lines of defense', including Vanguard's portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider's own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria. Further monitoring is in place surrounding new issues which may be eligible for inclusion in the Fund between rebalances.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



● **How did this financial product perform compared to the reference benchmark?**

Please see the information below in this respect.

● **How does the reference benchmark differ from a broad market index?**

The Index was constructed from the Bloomberg Global Aggregate Float Adjusted Corporate Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

Reference benchmarks are indexes to measure whether the financial product attains the

environmental or social characteristics that they promote.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

See above.

- **How did this financial product perform compared with the reference benchmark?**

The figures in the table below show financial performance between Fund launch on October 25th 2022 and December 31st 2022.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
CHF Hedged Acc	2.87%	3.02%
EUR Hedged Acc	3.17%	3.33%
GBP Hedged Acc	3.53%	3.64%
GBP Hedged Dist	3.60%	3.64%
Institutional Plus GBP Hedged Acc	3.50%	3.64%
Institutional Plus GBP Hedged Dist	3.61%	3.64%
USD Hedged Acc	3.90%	3.99%

- **How did this financial product perform compared with the broad market index?**

The figures in the table below show financial performance between Fund launch on October 25th 2022 and December 31st 2022.

Fund Performance (%)	Broad Market Index Performance (%)
3.53%	3.64%

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:

Vanguard SRI Euro Investment Grade Bond Index Fund

Legal entity identifier:

549300UWPLB5D830BW90

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: %

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: %

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and social characteristics by excluding fixed income securities from its portfolio based on the impact of the issuer’s conduct or products on society and / or the environment. This was met by not holding fixed income securities in the Bloomberg EUR Non-Government Float Adjusted Bond Index (the “Index”) of issuers that do not meet specific “socially responsible” criteria.

The Index provider has developed a customized SRI screening process designed to analyse securities in the Index. The SRI screening process includes avoidance of owning securities of issuers that are involved in the production of controversial weapons such as cluster munitions, land mines, biochemical and nuclear weapons and those involved in the manufacture and distribution of tobacco products. Additionally, the SRI screening process excludes Index constituents that, as determined by the Index provider, are or have engaged in activities that result in serious violations of the United Nations Global Compact Principles (i.e., companies which do not meet labour, human rights, environmental, and anticorruption standards).

A Reference Benchmark has not been designated for the purpose of attaining the environmental and / or social characteristics promoted by the financial product.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the fund contributed to Climate Change Adaption.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Index.

Regarding the extent to which the exclusions have been applied, the exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2022.

Exclusion Category	Exclusion Rate (%)
Overall	1.88%

● **...and compared to previous periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in controversial weapons (i.e., cluster munitions, land mines, biochemical and nuclear weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

The values of these principal adverse impact indicators can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	88%



What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2022.

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2022 to 31 December 2022

Largest investments	Sector	% Assets	Country
CREDIT AGR 0.25% 02/23/24/EUR/	Financials	0.33%	FRANCE
EFSF 0% 04/19/24/EUR/	Financials	0.31%	LUXEMBOURG
EUROPEAN UNIO 0% 07/04/31/EUR/	Financials	0.29%	SNAT
EUROPEAN IN 0.2% 07/15/24/EUR/	Financials	0.29%	SNAT
EUROPEAN UNIO 0% 07/06/26/EUR/	Financials	0.28%	SNAT
EUROPEAN UNIO 0% 06/02/28/EUR/	Financials	0.27%	SNAT
VOLKSWAGEN INT V/R /PERP//EUR/	Consumer Discretionary	0.26%	NETHERLANDS
EFSF 0.875% 09/05/28/EUR/	Financials	0.25%	LUXEMBOURG
CIE FINANC 0.01% 07/15/26/EUR/	Financials	0.25%	FRANCE
REPUBLIC OF P 0% 02/10/25/EUR/	Financials	0.25%	POLAND
EUROPEAN UN 0.4% 02/04/37/EUR/	Financials	0.25%	SNAT
EUROPEAN 0.375% 04/14/26/EUR/	Financials	0.24%	SNAT
EUROPEAN UNIO 0% 10/04/28/EUR/	Financials	0.23%	SNAT
EUROPEAN INVE 0% 01/14/31/EUR/	Financials	0.23%	SNAT
EUROPEAN 0.375% 07/16/25/EUR/	Financials	0.22%	SNAT



Asset allocation describes the share of investments in specific assets.

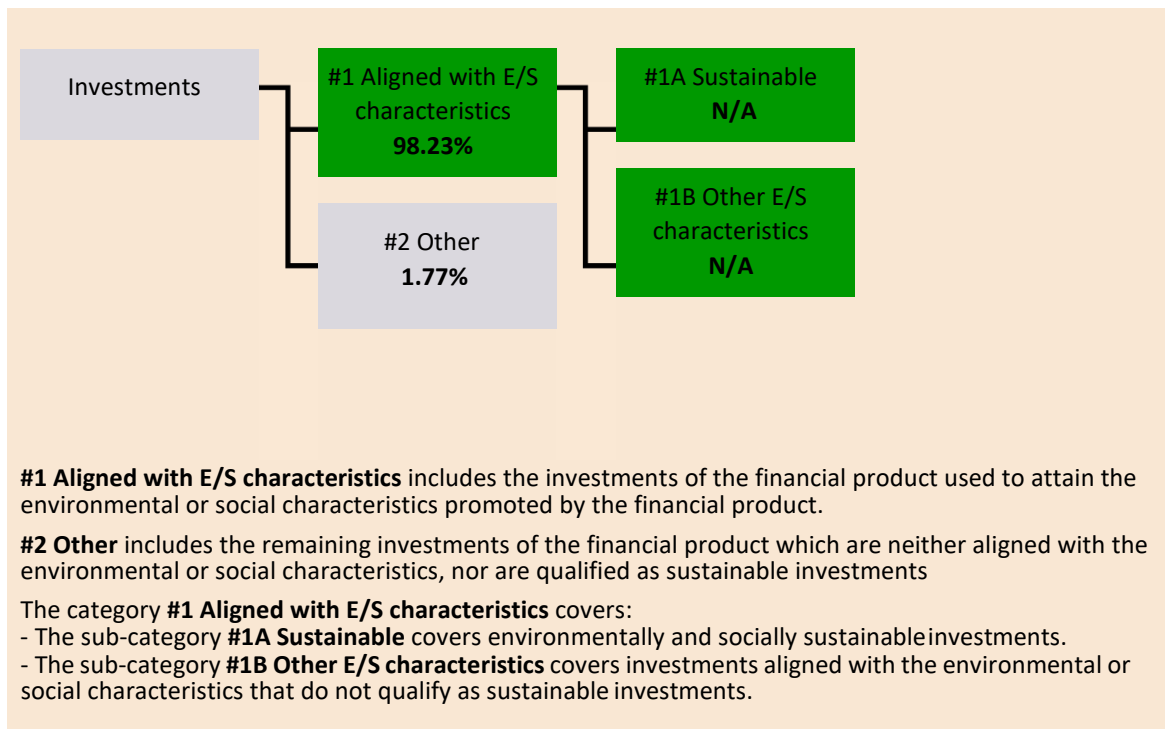
What was the proportion of sustainability-related investments?

Please see the information below in this respect.

● **What was the asset allocation?**

The Fund invested 98.23% of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.77% of the Fund's net assets are in other investments ("#2 Other"), which are not aligned with environmental and/or social characteristics promoted by the Fund.



● **In which economic sectors were the investments made?**

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2022.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Coal & Consumable Fuels
- Oil & Gas Drilling
- Oil & Gas Refining & Marketing

Within the Energy sector: at the end of the reference period, the Fund held 2.86% of its net assets in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Integrated Oil & Gas
- Oil & Gas Equipment & Services
- Oil & Gas Exploration & Production
- Oil & Gas Storage & Transportation

Within the Utilities sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Independent Power Producers & Energy Traders

Within the Utilities sector: at the end of the reference period, the Fund held 0.24% of its net assets in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Gas Utilities

Sector	Sub Sector	% Assets
Communication Services	Media & Entertainment	0.75%
Communication Services	Telecommunication Services	3.40%
Consumer Discretionary	Automobiles & Components	3.07%
Consumer Discretionary	Consumer Durables & Apparel	0.31%
Consumer Discretionary	Consumer Services	0.41%
Consumer Discretionary	Retailing	0.36%
Consumer Staples	Food & Staples Retailing	0.55%
Consumer Staples	Food, Beverage & Tobacco	2.76%
Consumer Staples	Household & Personal Products	0.66%
Energy	Energy	2.90%
Financials	Banks	47.27%
Financials	Diversified Financials	12.60%
Financials	Insurance	2.86%
Health Care	Health Care Equipment & Services	1.91%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	2.20%
Industrials	Capital Goods	3.23%
Industrials	Commercial & Professional Services	0.73%
Industrials	Transportation	0.62%
Information Technology	Semiconductors & Semiconductor Equipment	0.13%
Information Technology	Software & Services	1.07%
Information Technology	Technology Hardware & Equipment	0.32%
Materials	Materials	2.33%
Real Estate	Real Estate	3.80%
Utilities	Utilities	4.49%



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 1.75%

Due to delays in delivery of the climate change data, our periodic reports do not reflect where the Fund contributed to Climate Change Adaption.

In each case the figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

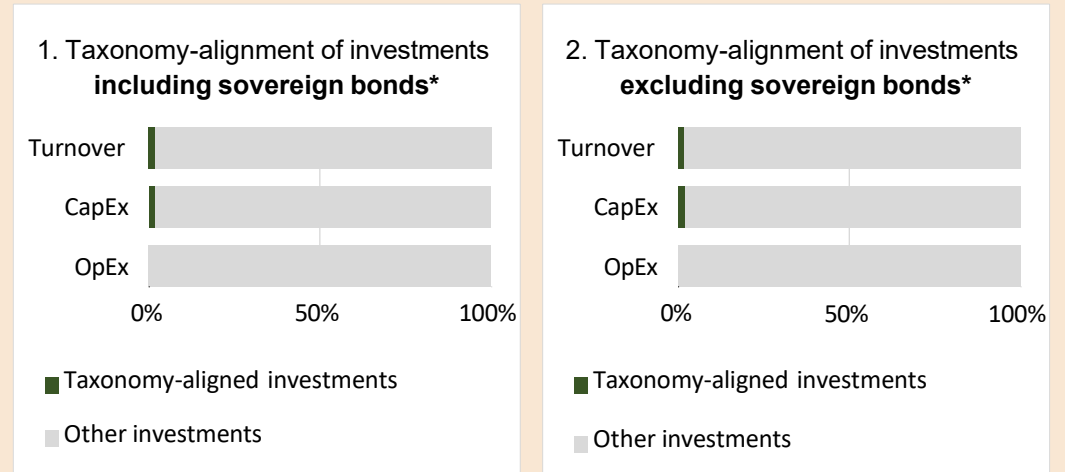
The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?

- Yes:
- In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.02%
- Enabling Activities = 0.12%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2022.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable. This is the first sustainable finance-related periodic reporting annex produced for this Fund.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The 1.77% of net assets which fell into the sub-category "#2 Other" represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager undertakes independent oversight of the investment management processes and systems. As part of this oversight, the investment and operational risks are considered. The Investment Manager oversees ESG risk as part of our general investment risk and operational risk monitoring activities.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



How did this financial product perform compared to the reference benchmark?

The Index does not determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes. This is because the exclusionary screening methodology (that promotes the relevant environmental and social characteristics) was applied outside of the Index that this financial product tracks.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.

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Tara Doyle² (Irish)
Karin A. Risi (American)
Robyn Laidlaw (New Zealand)
Ranjit Singh^{2,3} (American)
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Lisa Harlow^{2,4} (British)

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¹ Peter Blessing, Michael S. Miller and Ann Stock resigned on 31 December 2022.

² Served in an independent, non-executive capacity during the year.

³ Appointed on 1 December 2022.

⁴ Appointed on 1 January 2023.



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