

Schedule of Investments (unaudited)

As of January 31, 2026

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
U.S. Government and Agency Obligations (0.0%)					
Tennessee Valley Authority (Cost \$1,230)	5.625%	6/7/2032	GBP	716	1,021
Corporate Bonds (20.9%)					
Australia (0.7%)					
AGI Finance Pty Ltd.	2.119%	6/24/2027	AUD	5,000	3,362
AGI Finance Pty Ltd.	6.109%	6/28/2030	AUD	800	574
Amcor UK Finance plc	1.125%	6/23/2027	EUR	2,543	2,958
Amcor UK Finance plc	3.950%	5/29/2032	EUR	5,000	6,047
APA Infrastructure Ltd.	2.000%	3/22/2027	EUR	4,309	5,079
APA Infrastructure Ltd.	0.750%	3/15/2029	EUR	1,000	1,110
APA Infrastructure Ltd.	3.500%	3/22/2030	GBP	3,000	3,921
APA Infrastructure Ltd.	2.000%	7/15/2030	EUR	9,000	10,152
APA Infrastructure Ltd.	3.125%	7/18/2031	GBP	1,000	1,251
APA Infrastructure Ltd.	1.250%	3/15/2033	EUR	4,608	4,679
APA Infrastructure Ltd.	2.500%	3/15/2036	GBP	5,176	5,352
Aurizon Network Pty Ltd.	6.100%	9/12/2031	AUD	4,700	3,323
Ausgrid Finance Pty Ltd.	1.814%	2/5/2027	AUD	1,010	684
Ausgrid Finance Pty Ltd.	5.408%	3/28/2031	AUD	10,000	6,959
AusNet Services Holdings Pty Ltd.	1.500%	2/26/2027	EUR	2,269	2,663
AusNet Services Holdings Pty Ltd.	4.400%	8/16/2027	AUD	650	450
AusNet Services Holdings Pty Ltd.	4.200%	8/21/2028	AUD	1,410	965
AusNet Services Holdings Pty Ltd.	2.600%	7/31/2029	AUD	3,160	2,023
AusNet Services Holdings Pty Ltd.	0.625%	8/25/2030	EUR	4,500	4,780
AusNet Services Holdings Pty Ltd.	6.134%	5/31/2033	AUD	18,680	13,445
Australia & New Zealand Banking Group Ltd.	5.350%	11/4/2027	AUD	3,500	2,464
Australia & New Zealand Banking Group Ltd.	4.950%	9/11/2028	AUD	6,030	4,214
Australia & New Zealand Banking Group Ltd.	4.950%	2/5/2029	AUD	20,630	14,401
Australia & New Zealand Banking Group Ltd.	2.478%	6/4/2029	EUR	7,000	8,280
Australia & New Zealand Banking Group Ltd.	5.000%	6/18/2029	AUD	5,000	3,493
Australia & New Zealand Banking Group Ltd.	5.906%	8/12/2032	AUD	9,135	6,451
Australia & New Zealand Banking Group Ltd.	1.500%	9/1/2032	JPY	200,000	1,281
Australia & New Zealand Banking Group Ltd.	6.405%	9/20/2034	AUD	7,532	5,425
Australia & New Zealand Banking Group Ltd.	3.706%	7/31/2035	EUR	15,000	17,935
Australia & New Zealand Banking Group Ltd.	6.124%	7/25/2039	AUD	9,678	6,850
Australia & New Zealand Banking Group Ltd.	6.171%	8/14/2045	AUD	17,500	12,200
Australia Pacific Airports Melbourne Pty Ltd.	4.375%	5/24/2033	EUR	8,000	10,027
Bank of Queensland Ltd.	2.732%	6/18/2030	EUR	7,925	9,347
BHP Billiton Finance Ltd.	3.250%	9/24/2027	EUR	4,653	5,585
BHP Billiton Finance Ltd.	1.500%	4/29/2030	EUR	7,299	8,151
BHP Billiton Finance Ltd.	3.125%	4/29/2033	EUR	1,545	1,807
BHP Billiton Finance Ltd.	4.300%	9/25/2042	GBP	2,859	3,296
Brisbane Airport Corp. Pty Ltd.	5.900%	3/8/2034	AUD	10,000	7,049
CIMIC Finance Ltd.	1.500%	5/28/2029	EUR	2,800	3,139
Coles Group Treasury Pty Ltd.	2.650%	11/6/2029	AUD	2,610	1,665
Coles Group Treasury Pty Ltd.	2.100%	8/27/2030	AUD	1,860	1,131
Commonwealth Bank of Australia	4.400%	8/18/2027	AUD	10,000	6,941
Commonwealth Bank of Australia	3.768%	8/31/2027	EUR	3,500	4,247
Commonwealth Bank of Australia	5.000%	1/13/2028	AUD	15,000	10,504
Commonwealth Bank of Australia	4.900%	8/17/2028	AUD	9,250	6,459
Commonwealth Bank of Australia	0.875%	2/19/2029	EUR	5,087	5,757
Commonwealth Bank of Australia	0.125%	10/15/2029	EUR	20,000	21,741
Commonwealth Bank of Australia	2.853%	10/9/2031	EUR	5,000	5,926
Commonwealth Bank of Australia	2.855%	2/26/2032	EUR	5,000	5,902
Commonwealth Bank of Australia	4.946%	4/14/2032	AUD	1,310	913
Commonwealth Bank of Australia	6.860%	11/9/2032	AUD	20,000	14,357
Commonwealth Bank of Australia	4.266%	6/4/2034	EUR	10,000	12,242
Commonwealth Bank of Australia	5.252%	9/12/2035	AUD	800	552
Commonwealth Bank of Australia	6.152%	11/27/2039	AUD	970	686
Computershare US Inc.	3.147%	11/30/2027	AUD	3,000	2,013
CPIF Finance Pty Ltd.	2.485%	10/28/2030	AUD	2,700	1,646
DEXUS Finance Pty Ltd.	3.000%	2/3/2032	AUD	3,720	2,259

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
ElectraNet Pty Ltd.	2.474%	12/15/2028	AUD	1,800	1,166
GAIF Bond Issuer Pty Ltd.	2.584%	11/18/2027	AUD	1,800	1,206
GAIF Bond Issuer Pty Ltd.	1.900%	12/14/2028	AUD	2,490	1,590
Glencore Capital Finance DAC	1.125%	3/10/2028	EUR	6,070	6,982
Glencore Capital Finance DAC	4.154%	4/29/2031	EUR	3,000	3,695
Glencore Capital Finance DAC	3.750%	2/4/2032	EUR	8,000	9,655
Glencore Capital Finance DAC	1.250%	3/1/2033	EUR	4,429	4,500
Glencore Finance Canada Ltd.	4.045%	10/10/2032	CAD	3,750	2,746
GTA Finance Co. Pty Ltd.	2.200%	8/26/2027	AUD	2,810	1,869
ING Bank Australia Ltd.	4.500%	5/26/2029	AUD	3,000	2,064
Lendlease Finance Ltd.	3.400%	10/27/2027	AUD	930	625
Lonsdale Finance Pty Ltd.	2.100%	10/15/2027	AUD	1,490	991
Macquarie Bank Ltd.	2.778%	2/25/2030	EUR	3,465	4,119
Macquarie Bank Ltd.	6.146%	5/29/2040	AUD	12,000	8,470
Macquarie Group Ltd.	0.350%	3/3/2028	EUR	11,316	12,808
Macquarie Group Ltd.	0.943%	1/19/2029	EUR	5,000	5,621
Macquarie Group Ltd.	4.080%	5/31/2029	GBP	3,700	5,017
Macquarie Group Ltd.	2.723%	8/21/2029	CAD	1,495	1,082
Macquarie Group Ltd.	0.950%	5/21/2031	EUR	2,214	2,337
National Australia Bank Ltd.	0.875%	2/19/2027	EUR	6,087	7,115
National Australia Bank Ltd.	2.900%	2/25/2027	AUD	9,086	6,220
National Australia Bank Ltd.	4.400%	5/12/2028	AUD	16,716	11,552
National Australia Bank Ltd.	2.125%	5/24/2028	EUR	10,000	11,741
National Australia Bank Ltd.	1.375%	8/30/2028	EUR	2,500	2,874
National Australia Bank Ltd.	5.400%	11/16/2028	AUD	10,000	7,066
National Australia Bank Ltd.	0.010%	1/6/2029	EUR	28,000	30,897
National Australia Bank Ltd.	4.850%	3/22/2029	AUD	9,839	6,850
National Australia Bank Ltd.	3.125%	2/28/2030	EUR	10,000	11,964
National Australia Bank Ltd.	2.723%	8/27/2030	EUR	5,400	6,402
National Australia Bank Ltd.	1.125%	5/20/2031	EUR	2,500	2,718
National Australia Bank Ltd.	6.322%	8/3/2032	AUD	5,000	3,550
National Australia Bank Ltd.	6.163%	3/9/2033	AUD	5,640	4,009
NBN Co. Ltd.	2.150%	6/2/2028	AUD	4,650	3,056
NBN Co. Ltd.	4.125%	3/15/2029	EUR	8,500	10,475
NBN Co. Ltd.	2.200%	12/16/2030	AUD	3,730	2,285
NBN Co. Ltd.	4.375%	3/15/2033	EUR	4,185	5,282
NBN Co. Ltd.	5.350%	3/6/2035	AUD	4,270	2,963
Network Finance Co. Pty Ltd.	2.579%	10/3/2028	AUD	1,160	758
Network Finance Co. Pty Ltd.	6.061%	6/19/2030	AUD	1,370	981
Norfina Ltd.	4.600%	5/21/2030	AUD	7,500	5,129
NSW Electricity Networks Finance Pty Ltd.	2.732%	4/23/2029	AUD	2,240	1,446
NSW Electricity Networks Finance Pty Ltd.	2.543%	9/23/2030	AUD	1,250	768
Optus Finance Pty Ltd.	1.000%	6/20/2029	EUR	5,000	5,555
Origin Energy Finance Ltd.	1.000%	9/17/2029	EUR	2,599	2,866
Pacific National Finance Pty Ltd.	3.800%	9/8/2031	AUD	5,000	3,058
Qantas Airways Ltd.	3.150%	9/27/2028	AUD	12,280	8,152
Qantas Airways Ltd.	2.950%	11/27/2029	AUD	740	474
Qantas Airways Ltd.	5.250%	9/9/2030	AUD	2,530	1,756
QIC Finance Town Centre Fund Pty Ltd.	5.800%	5/21/2031	AUD	5,400	3,807
Scentre Group Trust 1	5.350%	9/18/2035	AUD	9,300	6,244
Scentre Group Trust 1 / Scentre Group Trust 2	1.750%	4/11/2028	EUR	2,539	2,957
Scentre Group Trust 1 / Scentre Group Trust 2	1.450%	3/28/2029	EUR	1,958	2,224
Stockland Trust	5.420%	3/25/2032	AUD	15,420	10,687
Sydney Airport Finance Co. Pty Ltd.	4.375%	5/3/2033	EUR	9,000	11,235
Sydney Airport Finance Co. Pty Ltd.	5.900%	4/19/2034	AUD	5,000	3,522
Telstra Group Ltd.	4.000%	4/19/2027	AUD	890	616
Telstra Group Ltd.	1.375%	3/26/2029	EUR	1,263	1,438
Telstra Group Ltd.	1.000%	4/23/2030	EUR	2,543	2,791
Telstra Group Ltd.	5.650%	3/6/2034	AUD	8,000	5,681
Telstra Group Ltd.	3.375%	3/2/2035	EUR	4,000	4,692
Telstra Group Ltd.	3.500%	9/3/2036	EUR	6,000	7,024
Toyota Finance Australia Ltd.	2.280%	10/21/2027	EUR	7,631	9,016
Toyota Finance Australia Ltd.	3.386%	3/18/2030	EUR	7,800	9,416
Transurban Finance Co. Pty Ltd.	4.555%	11/14/2028	CAD	1,213	912
Transurban Finance Co. Pty Ltd.	3.000%	4/8/2030	EUR	9,539	11,330
Transurban Finance Co. Pty Ltd.	3.713%	3/12/2032	EUR	5,000	6,043
Transurban Finance Co. Pty Ltd.	4.225%	4/26/2033	EUR	8,500	10,561
Transurban Queensland Finance Pty Ltd.	3.250%	8/5/2031	AUD	2,160	1,335
University of Technology Sydney	3.750%	7/20/2027	AUD	220	151
Vicinity Centres Trust	1.125%	11/7/2029	EUR	1,512	1,669

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Victoria Power Networks Finance Pty Ltd.	4.714%	4/27/2032	AUD	7,000	4,689
Wesfarmers Ltd.	1.941%	6/23/2028	AUD	500	325
Wesfarmers Ltd.	0.954%	10/21/2033	EUR	8,836	8,731
WestConnex Finance Co. Pty Ltd.	3.150%	3/31/2031	AUD	3,360	2,079
Westpac Banking Corp.	1.079%	4/5/2027	EUR	8,921	10,439
Westpac Banking Corp.	0.875%	4/17/2027	EUR	100	117
Westpac Banking Corp.	1.125%	9/5/2027	EUR	5,690	6,616
Westpac Banking Corp.	5.300%	11/11/2027	AUD	15,000	10,553
Westpac Banking Corp.	4.800%	2/16/2028	AUD	5,000	3,488
Westpac Banking Corp.	1.450%	7/17/2028	EUR	418	483
Westpac Banking Corp.	5.000%	9/19/2028	AUD	7,900	5,526
Westpac Banking Corp.	0.010%	9/22/2028	EUR	19,280	21,480
Westpac Banking Corp.	5.000%	1/15/2029	AUD	10,000	6,991
Westpac Banking Corp.	5.100%	5/14/2029	AUD	68,000	47,647
Westpac Banking Corp.	3.799%	1/17/2030	EUR	10,000	12,284
Westpac Banking Corp.	1.375%	5/17/2032	EUR	5,087	5,510
Westpac Banking Corp.	6.491%	6/23/2033	AUD	6,000	4,305
Woolworths Group Ltd.	1.850%	11/15/2027	AUD	2,980	1,974
Woolworths Group Ltd.	0.375%	11/15/2028	EUR	9,300	10,331
Woolworths Group Ltd.	2.800%	5/20/2030	AUD	7,340	4,624
Woolworths Group Ltd.	5.910%	11/29/2034	AUD	10,000	7,007
WSO Finance Pty Ltd.	4.500%	3/31/2027	AUD	2,180	1,517
					850,685
Austria (0.3%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.125%	7/31/2028	EUR	35,800	41,098
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1.750%	3/8/2030	EUR	10,000	11,434
Erste Group Bank AG	0.750%	1/17/2028	EUR	8,100	9,319
Erste Group Bank AG	0.010%	9/11/2029	EUR	16,500	17,880
Erste Group Bank AG	0.250%	9/14/2029	EUR	2,200	2,379
Erste Group Bank AG	4.250%	5/30/2030	EUR	5,000	6,194
Erste Group Bank AG	2.875%	1/9/2031	EUR	10,000	11,958
Erste Group Bank AG	0.250%	1/27/2031	EUR	2,500	2,587
Erste Group Bank AG	0.875%	11/15/2032	EUR	6,000	6,896
Erste Group Bank AG	0.875%	5/15/2034	EUR	7,600	7,576
Erste Group Bank AG	3.100%	5/28/2035	EUR	3,500	4,138
Erste Group Bank AG	3.625%	11/26/2035	EUR	10,000	11,850
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	1.625%	5/11/2029	EUR	18,200	20,988
Hypo Vorarlberg Bank AG	3.250%	2/19/2027	EUR	5,000	5,988
Kommunalkredit Austria AG	3.000%	4/16/2030	EUR	20,700	24,587
Mondi Finance plc	3.750%	5/31/2032	EUR	5,000	5,962
¹ OeBB-Infrastruktur AG	2.250%	5/28/2029	EUR	1,536	1,806
¹ OeBB-Infrastruktur AG	3.375%	5/18/2032	EUR	5,362	6,507
OMV AG	1.875%	12/4/2028	EUR	2,327	2,705
OMV AG	2.375%	4/9/2032	EUR	7,683	8,808
OMV AG	3.750%	9/4/2036	EUR	5,000	5,978
OMV AG	2.875%	Perpetual	EUR	3,300	3,818
Raiffeisen Bank International AG	0.050%	9/1/2027	EUR	400	458
Raiffeisen Bank International AG	5.750%	1/27/2028	EUR	22,000	27,663
Raiffeisen Bank International AG	6.000%	9/15/2028	EUR	2,500	3,115
Raiffeisen Bank International AG	4.625%	8/21/2029	EUR	5,000	6,165
Raiffeisen Bank International AG	4.500%	5/31/2030	EUR	8,000	9,941
Raiffeisen Bank International AG	3.500%	8/27/2031	EUR	9,000	10,718
Raiffeisen Bank International AG	3.500%	2/18/2032	EUR	12,000	14,364
Raiffeisen Bank International AG	2.875%	6/18/2032	EUR	2,500	2,954
Raiffeisen Bank International AG	7.375%	12/20/2032	EUR	4,800	6,064
Raiffeisenlandesbank Niederoesterreich-Wien AG	1.250%	4/21/2027	EUR	12,400	14,529
Raiffeisenlandesbank Niederoesterreich-Wien AG	0.875%	1/30/2029	EUR	6,000	6,771
Raiffeisenlandesbank Niederoesterreich-Wien AG	2.375%	8/31/2032	EUR	12,500	14,273
Raiffeisenlandesbank Oberoesterreich AG	3.625%	12/13/2027	EUR	7,000	8,479
Raiffeisen-Landesbank Steiermark AG	1.375%	5/11/2033	EUR	2,500	2,616
UniCredit Bank Austria AG	0.250%	6/4/2027	EUR	5,000	5,784
UniCredit Bank Austria AG	2.375%	9/20/2027	EUR	2,400	2,851
UniCredit Bank Austria AG	0.625%	3/20/2029	EUR	6,200	6,947
UniCredit Bank Austria AG	0.250%	6/21/2030	EUR	10,500	11,237
					375,385
Belgium (0.4%)					
AG Insurance SA	3.500%	6/30/2047	EUR	3,400	4,063
Ageas SA	3.250%	7/2/2049	EUR	1,700	2,004
Ageas SA	4.625%	5/2/2056	EUR	1,800	2,197

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Anheuser-Busch InBev Finance Inc.	4.320%	5/15/2047	CAD	3,061	2,046
Anheuser-Busch InBev SA NV	1.125%	7/1/2027	EUR	10,638	12,393
Anheuser-Busch InBev SA NV	2.125%	12/2/2027	EUR	9,861	11,642
Anheuser-Busch InBev SA NV	2.000%	3/17/2028	EUR	16,068	18,829
Anheuser-Busch InBev SA NV	1.500%	4/18/2030	EUR	461	521
Anheuser-Busch InBev SA NV	1.650%	3/28/2031	EUR	14,558	16,132
Anheuser-Busch InBev SA NV	2.875%	4/2/2032	EUR	9,127	10,667
Anheuser-Busch InBev SA NV	3.250%	1/24/2033	EUR	2,599	3,077
Anheuser-Busch InBev SA NV	2.750%	3/17/2036	EUR	5,495	6,017
Anheuser-Busch InBev SA NV	3.750%	3/22/2037	EUR	15,000	17,727
Anheuser-Busch InBev SA NV	3.700%	4/2/2040	EUR	14,527	16,520
Anheuser-Busch InBev SA NV	3.950%	3/22/2044	EUR	10,500	11,858
Anheuser-Busch InBev Worldwide Inc.	4.100%	9/6/2027	AUD	1,210	835
Argenta Spaarbank NV	3.375%	6/22/2028	EUR	5,000	6,041
Argenta Spaarbank NV	1.375%	2/8/2029	EUR	12,000	13,834
Argenta Spaarbank NV	2.875%	2/3/2032	EUR	15,000	17,687
Barry Callebaut Services NV	4.250%	8/19/2031	EUR	7,000	8,539
Belfius Bank SA	0.125%	2/8/2028	EUR	6,300	7,118
Belfius Bank SA	3.375%	5/28/2030	EUR	12,000	14,383
Belfius Bank SA	5.250%	4/19/2033	EUR	10,600	13,073
Belfius Bank SA	4.875%	6/11/2035	EUR	1,800	2,243
BNP Paribas Fortis SA	0.875%	3/22/2028	EUR	5,000	5,740
Cofinimmo SA	1.000%	1/24/2028	EUR	3,800	4,357
Cofinimmo SA	0.875%	12/2/2030	EUR	1,500	1,589
Crelan SA	6.000%	2/28/2030	EUR	17,700	22,785
Crelan SA	5.250%	1/23/2032	EUR	21,000	27,001
Elia Group SA	1.500%	9/5/2028	EUR	1,200	1,382
Elia Transmission Belgium SA	3.250%	4/4/2028	EUR	200	240
Elia Transmission Belgium SA	3.000%	4/7/2029	EUR	300	357
Elia Transmission Belgium SA	0.875%	4/28/2030	EUR	13,700	14,913
Elia Transmission Belgium SA	3.625%	1/18/2033	EUR	4,000	4,826
Elia Transmission Belgium SA	3.750%	1/16/2036	EUR	4,000	4,756
Euroclear Bank SA	3.625%	10/13/2027	EUR	4,000	4,834
Euroclear Holding NV	2.625%	4/11/2048	EUR	5,000	5,850
FLUVIUS System Operator CV	0.250%	6/14/2028	EUR	3,900	4,373
FLUVIUS System Operator CV	2.875%	5/7/2029	EUR	1,800	2,139
FLUVIUS System Operator CV	0.250%	12/2/2030	EUR	5,200	5,420
FLUVIUS System Operator CV	0.625%	11/24/2031	EUR	10,500	10,776
FLUVIUS System Operator CV	4.000%	7/6/2032	EUR	3,000	3,678
FLUVIUS System Operator CV	3.875%	5/9/2033	EUR	5,000	6,059
Groupe Bruxelles Lambert NV	0.125%	1/28/2031	EUR	5,000	5,126
ING Belgium SA	1.500%	5/19/2029	EUR	5,800	6,668
ING Belgium SA	0.010%	2/20/2030	EUR	15,000	16,027
ING Belgium SA	3.000%	2/15/2031	EUR	3,200	3,836
ING Belgium SA	2.750%	8/25/2032	EUR	5,000	5,864
KBC Bank NV	0.750%	10/24/2027	EUR	3,600	4,157
KBC Group NV	5.500%	9/20/2028	GBP	3,000	4,181
KBC Group NV	0.125%	1/14/2029	EUR	15,100	17,059
KBC Group NV	4.375%	4/19/2030	EUR	9,000	11,155
KBC Group NV	3.750%	3/27/2032	EUR	8,000	9,752
KBC Group NV	4.875%	4/25/2033	EUR	4,000	4,917
KBC Group NV	4.750%	4/17/2035	EUR	3,500	4,353
Proximus SADP	3.750%	3/27/2034	EUR	6,500	7,786
Proximus SADP	0.750%	11/17/2036	EUR	4,500	4,019
Shurgard Luxembourg Sarl	4.000%	5/27/2035	EUR	3,900	4,588
Solvay SA	4.250%	10/3/2031	EUR	3,000	3,662
Syensqo SA	2.750%	12/2/2027	EUR	4,100	4,881
VGP NV	1.500%	4/8/2029	EUR	3,300	3,720
VGP NV	4.250%	1/29/2031	EUR	5,000	6,065
VGP NV	4.000%	1/16/2032	EUR	2,800	3,319
					481,656
Bermuda (0.0%)					
Athora Holding Ltd.	5.875%	9/10/2034	EUR	7,700	9,790
Brazil (0.0%)					
Pluxee NV	3.750%	9/4/2032	EUR	5,000	5,935

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Canada (1.7%)					
407 International Inc.	2.430%	5/4/2027	CAD	1,096	803
407 International Inc.	4.220%	2/14/2028	CAD	4,500	3,377
407 International Inc.	5.960%	12/3/2035	CAD	1,200	1,008
407 International Inc.	5.750%	2/14/2036	CAD	800	658
407 International Inc.	4.450%	11/15/2041	CAD	2,550	1,833
407 International Inc.	3.650%	9/8/2044	CAD	5,102	3,267
407 International Inc.	3.830%	5/11/2046	CAD	5,102	3,308
407 International Inc.	3.720%	5/11/2048	CAD	26	16
407 International Inc.	3.670%	3/8/2049	CAD	1,019	633
407 International Inc.	2.840%	3/7/2050	CAD	6,060	3,222
407 International Inc.	4.860%	7/31/2053	CAD	2,000	1,480
407 International Inc.	4.890%	4/4/2054	CAD	750	558
407 International Inc.	4.540%	10/9/2054	CAD	3,975	2,797
Aéroports de Montreal	5.170%	9/17/2035	CAD	1,848	1,464
Aéroports de Montreal	5.670%	10/16/2037	CAD	946	768
Aéroports de Montreal	3.030%	4/21/2050	CAD	1,962	1,087
Aéroports de Montreal	3.441%	4/26/2051	CAD	2,000	1,189
AIMCo Realty Investors LP	3.367%	6/1/2027	CAD	961	711
AIMCo Realty Investors LP	3.043%	6/1/2028	CAD	1,019	749
AIMCo Realty Investors LP	2.712%	6/1/2029	CAD	5,714	4,130
AIMCo Realty Investors LP	4.640%	2/15/2030	CAD	690	531
Alberta Powerline LP	4.065%	12/1/2053	CAD	3,408	2,203
Alberta Powerline LP	4.065%	3/1/2054	CAD	526	340
Alectra Inc.	2.488%	5/17/2027	CAD	5,585	4,089
Alectra Inc.	1.751%	2/11/2031	CAD	4,200	2,884
Alectra Inc.	4.309%	10/30/2034	CAD	1,125	845
Alectra Inc.	3.958%	7/30/2042	CAD	800	541
Alectra Inc.	3.458%	4/12/2049	CAD	1,118	672
Alimentation Couche-Tard Inc.	4.603%	1/25/2029	CAD	5,000	3,809
Alimentation Couche-Tard Inc.	5.592%	9/25/2030	CAD	5,000	3,974
Alimentation Couche-Tard Inc.	3.647%	5/12/2031	EUR	3,000	3,639
Alimentation Couche-Tard Inc.	4.011%	2/12/2036	EUR	6,000	7,169
Allied Properties REIT	5.534%	9/26/2028	CAD	3,950	3,029
Allied Properties REIT	3.095%	2/6/2032	CAD	5,000	3,388
AltaGas Ltd.	2.075%	5/30/2028	CAD	1,520	1,091
AltaGas Ltd.	4.672%	1/8/2029	CAD	2,500	1,904
AltaGas Ltd.	5.141%	3/14/2034	CAD	2,500	1,944
AltaGas Ltd.	5.597%	3/14/2054	CAD	1,000	775
AltaLink LP	1.509%	9/11/2030	CAD	3,990	2,734
AltaLink LP	4.692%	11/28/2032	CAD	3,150	2,441
AltaLink LP	4.872%	11/15/2040	CAD	2,604	1,969
AltaLink LP	4.462%	11/8/2041	CAD	1,223	883
AltaLink LP	3.990%	6/30/2042	CAD	1,491	1,016
AltaLink LP	4.922%	9/17/2043	CAD	1,529	1,159
AltaLink LP	4.054%	11/21/2044	CAD	911	618
AltaLink LP	4.090%	6/30/2045	CAD	813	552
AltaLink LP	3.717%	12/3/2046	CAD	1,648	1,052
AltaLink LP	5.463%	10/11/2055	CAD	2,000	1,624
ARC Resources Ltd.	3.577%	6/17/2028	CAD	3,650	2,701
ARC Resources Ltd.	3.465%	3/10/2031	CAD	2,153	1,553
Athabasca Indigenous Midstream LP	6.069%	2/5/2042	CAD	319	253
Bank of Montreal	3.650%	4/1/2027	CAD	29,644	21,975
Bank of Montreal	4.309%	6/1/2027	CAD	5,033	3,764
Bank of Montreal	4.709%	12/7/2027	CAD	14,638	11,071
Bank of Montreal	3.190%	3/1/2028	CAD	12,839	9,471
Bank of Montreal	5.039%	5/29/2028	CAD	5,962	4,566
Bank of Montreal	0.050%	6/8/2029	EUR	14,781	16,135
Bank of Montreal	3.731%	6/3/2031	CAD	18,005	13,336
Bank of Montreal	3.250%	1/9/2032	EUR	10,000	11,849
Bank of Montreal	6.034%	9/7/2033	CAD	1,900	1,489
Bank of Montreal	4.077%	3/5/2035	CAD	5,000	3,718
Bank of Nova Scotia	2.950%	3/8/2027	CAD	44,677	32,878
Bank of Nova Scotia	0.010%	12/15/2027	EUR	22,181	25,224
Bank of Nova Scotia	3.250%	1/18/2028	EUR	38,000	45,864
Bank of Nova Scotia	3.807%	11/15/2028	CAD	14,000	10,420
Bank of Nova Scotia	3.616%	1/30/2032	CAD	10,230	7,510
Bank of Nova Scotia	3.934%	5/3/2032	CAD	6,130	4,556
Bank of Nova Scotia	4.950%	8/1/2034	CAD	6,000	4,605

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Bank of Nova Scotia	4.442%	11/15/2035	CAD	6,000	4,515
BCI QuadReal Realty / BCI Quadreal Realty Trust	1.747%	7/24/2030	CAD	1,859	1,279
Bell Telephone Co. of Canada or Bell Canada	1.650%	8/16/2027	CAD	3,000	2,169
Bell Telephone Co. of Canada or Bell Canada	3.600%	9/29/2027	CAD	5,700	4,223
Bell Telephone Co. of Canada or Bell Canada	3.800%	8/21/2028	CAD	9,529	7,090
Bell Telephone Co. of Canada or Bell Canada	2.900%	9/10/2029	CAD	2,550	1,846
Bell Telephone Co. of Canada or Bell Canada	4.550%	2/9/2030	CAD	6,360	4,850
Bell Telephone Co. of Canada or Bell Canada	3.000%	3/17/2031	CAD	1,850	1,319
Bell Telephone Co. of Canada or Bell Canada	7.850%	4/2/2031	CAD	2,550	2,206
Bell Telephone Co. of Canada or Bell Canada	5.850%	11/10/2032	CAD	24,741	20,062
Bell Telephone Co. of Canada or Bell Canada	5.150%	8/24/2034	CAD	16,385	12,745
Bell Telephone Co. of Canada or Bell Canada	4.700%	3/14/2036	CAD	5,990	4,468
Bell Telephone Co. of Canada or Bell Canada	4.750%	9/29/2044	CAD	2,086	1,470
Bell Telephone Co. of Canada or Bell Canada	4.450%	2/27/2047	CAD	967	649
Bell Telephone Co. of Canada or Bell Canada	5.600%	8/11/2053	CAD	10,834	8,426
Bell Telephone Co. of Canada or Bell Canada	5.250%	8/14/2055	CAD	5,000	3,703
BPC Generation Infrastructure Trust	3.795%	9/29/2030	CAD	6,830	5,036
BPC Generation Infrastructure Trust	4.162%	9/29/2032	CAD	2,450	1,806
Bridging North America GP	4.341%	8/31/2053	CAD	561	352
British Columbia Ferry Services Inc.	4.702%	10/23/2043	CAD	1,159	849
Brookfield Corp.	3.800%	3/16/2027	CAD	2,160	1,600
Brookfield Corp.	5.950%	6/14/2035	CAD	600	490
Brookfield Finance II Inc.	5.431%	12/14/2032	CAD	3,700	2,930
Brookfield Finance II Inc.	5.399%	12/11/2055	CAD	3,000	2,278
Brookfield Infrastructure Finance ULC	4.193%	9/11/2028	CAD	2,166	1,626
Brookfield Infrastructure Finance ULC	2.855%	9/1/2032	CAD	10,819	7,429
Brookfield Infrastructure Finance ULC	5.789%	4/25/2052	CAD	930	737
Brookfield Infrastructure Finance ULC	5.950%	7/27/2053	CAD	1,000	811
Brookfield Renewable Partners ULC	4.250%	1/15/2029	CAD	2,750	2,070
Brookfield Renewable Partners ULC	3.380%	1/15/2030	CAD	2,805	2,060
Brookfield Renewable Partners ULC	5.880%	11/9/2032	CAD	1,100	891
Brookfield Renewable Partners ULC	5.292%	10/28/2033	CAD	1,300	1,022
Brookfield Renewable Partners ULC	4.290%	11/5/2049	CAD	1,990	1,289
Brookfield Renewable Partners ULC	3.330%	8/13/2050	CAD	896	492
Brookfield Renewable Partners ULC	5.318%	1/10/2054	CAD	2,355	1,767
Bruce Power LP	2.680%	12/21/2028	CAD	6,113	4,443
Bruce Power LP	4.000%	6/21/2030	CAD	5,021	3,752
Bruce Power LP	4.132%	6/21/2033	CAD	3,245	2,393
Bruce Power LP	4.410%	12/21/2035	CAD	7,500	5,514
Bruce Power LP	4.746%	6/21/2049	CAD	2,000	1,412
Calgary Airport Authority	3.199%	10/7/2036	CAD	2,571	1,711
Calgary Airport Authority	3.341%	10/7/2038	CAD	2,452	1,619
Cameco Corp.	2.950%	10/21/2027	CAD	1,622	1,190
Canadian Imperial Bank of Commerce	4.950%	6/29/2027	CAD	6,400	4,829
Canadian Imperial Bank of Commerce	5.050%	10/7/2027	CAD	11,375	8,629
Canadian Imperial Bank of Commerce	3.650%	12/10/2028	CAD	1,660	1,233
Canadian Imperial Bank of Commerce	0.010%	4/30/2029	EUR	27,476	30,049
Canadian Imperial Bank of Commerce	2.500%	5/7/2030	EUR	4,400	5,178
Canadian Imperial Bank of Commerce	3.800%	12/10/2030	CAD	2,550	1,898
Canadian Imperial Bank of Commerce	3.900%	6/20/2031	CAD	19,000	14,161
Canadian Imperial Bank of Commerce	3.250%	7/16/2031	EUR	10,000	11,877
Canadian Imperial Bank of Commerce	4.200%	4/7/2032	CAD	11,948	8,900
Canadian Imperial Bank of Commerce	5.330%	1/20/2033	CAD	7,505	5,736
Canadian Imperial Bank of Commerce	4.900%	6/12/2034	CAD	6,112	4,651
Canadian National Railway Co.	3.200%	7/31/2028	CAD	1,403	1,037
Canadian National Railway Co.	4.600%	5/2/2029	CAD	4,600	3,531
Canadian National Railway Co.	4.150%	5/10/2030	CAD	1,100	834
Canadian National Railway Co.	3.500%	6/10/2030	CAD	4,100	3,031
Canadian National Railway Co.	4.200%	6/10/2035	CAD	3,500	2,586
Canadian National Railway Co.	3.600%	7/31/2048	CAD	2,800	1,716
Canadian National Railway Co.	3.600%	2/8/2049	CAD	1,432	874
Canadian National Railway Co.	3.050%	2/8/2050	CAD	4,195	2,309
Canadian National Railway Co.	4.700%	5/10/2053	CAD	6,075	4,372
Canadian National Railway Co.	5.100%	5/2/2054	CAD	600	458
Canadian Natural Resources Ltd.	2.500%	1/17/2028	CAD	2,471	1,796
Canadian Natural Resources Ltd.	3.750%	2/8/2031	CAD	3,500	2,571
Canadian Natural Resources Ltd.	4.550%	2/8/2036	CAD	2,500	1,838
Canadian Pacific Railway Co.	2.540%	2/28/2028	CAD	15,865	11,552
Canadian Pacific Railway Co.	3.150%	3/13/2029	CAD	2,618	1,923
Canadian Pacific Railway Co.	4.000%	6/13/2032	CAD	11,000	8,186

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Canadian Pacific Railway Co.	3.050%	3/9/2050	CAD	887	487
Canadian Tire Corp. Ltd.	5.372%	9/16/2030	CAD	1,000	785
Canadian Tire Corp. Ltd.	5.610%	9/4/2035	CAD	1,016	783
Canadian Utilities Ltd.	4.851%	6/3/2052	CAD	1,380	1,002
Canadian Utilities Ltd.	5.450%	12/22/2055	CAD	1,950	1,442
Capital City Link General Partnership	4.386%	3/31/2046	CAD	350	247
Capital Power Corp.	4.424%	2/8/2030	CAD	1,069	810
Capital Power Corp.	4.831%	9/16/2031	CAD	1,750	1,344
Capital Power Corp.	3.147%	10/1/2032	CAD	1,224	849
Capital Power Corp.	5.973%	1/25/2034	CAD	1,665	1,351
CCL Industries Inc.	3.864%	4/13/2028	CAD	825	612
Cenovus Energy Inc.	3.500%	2/7/2028	CAD	2,104	1,553
Cenovus Energy Inc.	4.600%	11/20/2035	CAD	8,000	5,885
Central 1 Credit Union	4.648%	2/7/2028	CAD	1,200	905
Choice Properties Real Estate Investment Trust	3.532%	6/11/2029	CAD	12,000	8,867
Choice Properties REIT	2.848%	5/21/2027	CAD	3,551	2,611
Choice Properties REIT	4.178%	3/8/2028	CAD	2,550	1,911
Choice Properties REIT	5.030%	2/28/2031	CAD	6,500	5,033
Choice Properties REIT	6.003%	6/24/2032	CAD	2,380	1,933
Choice Properties REIT	5.400%	3/1/2033	CAD	1,700	1,340
Choice Properties REIT	5.699%	2/28/2034	CAD	1,300	1,043
Clover LP	4.216%	3/31/2034	CAD	638	470
Clover LP	4.216%	6/30/2034	CAD	568	418
Coastal Gaslink Pipeline LP	4.673%	6/30/2027	CAD	1,500	1,130
Coastal Gaslink Pipeline LP	4.691%	9/30/2029	CAD	2,000	1,539
Coastal Gaslink Pipeline LP	5.606%	9/30/2042	CAD	500	399
Coastal Gaslink Pipeline LP	5.607%	6/30/2044	CAD	6,710	5,360
Coastal Gaslink Pipeline LP	5.606%	3/30/2047	CAD	4,000	3,200
Coastal Gaslink Pipeline LP	5.857%	3/30/2049	CAD	5,825	4,790
Coastal Gaslink Pipeline LP	5.857%	6/30/2049	CAD	1,313	1,082
Cogeco Communications Inc.	2.991%	9/22/2031	CAD	1,796	1,258
Cogeco Communications Inc.	5.299%	2/16/2033	CAD	1,000	779
Concordia University	6.550%	9/2/2042	CAD	1,529	1,317
Co-operators Financial Services Ltd.	3.327%	5/13/2030	CAD	2,848	2,052
² Cordelio Amalco GP I	4.087%	6/30/2034	CAD	1,584	1,156
Crombie REIT	3.917%	6/21/2027	CAD	917	681
Crombie REIT	2.686%	3/31/2028	CAD	892	647
Crombie REIT	4.732%	1/15/2032	CAD	2,725	2,050
Crosslinx Transit Solutions GP	4.651%	9/30/2046	CAD	1,431	993
CU Inc.	4.543%	10/24/2041	CAD	1,019	742
CU Inc.	3.805%	9/10/2042	CAD	1,081	718
CU Inc.	4.722%	9/9/2043	CAD	11,329	8,392
CU Inc.	4.085%	9/2/2044	CAD	4,155	2,835
CU Inc.	3.964%	7/27/2045	CAD	1,529	1,020
CU Inc.	3.763%	11/19/2046	CAD	765	491
CU Inc.	3.548%	11/22/2047	CAD	1,267	781
CU Inc.	3.950%	11/23/2048	CAD	493	322
CU Inc.	2.963%	9/7/2049	CAD	6,296	3,448
CU Inc.	3.174%	9/5/2051	CAD	823	461
CU Inc.	4.773%	9/14/2052	CAD	1,000	731
CU Inc.	5.088%	9/20/2053	CAD	1,600	1,226
CU Inc.	4.664%	9/11/2054	CAD	405	291
CU Inc.	4.211%	10/29/2055	CAD	1,300	865
Definity Financial Corp.	3.709%	9/12/2030	CAD	3,300	2,430
Definity Financial Corp.	4.393%	9/12/2035	CAD	1,870	1,376
Dollarama Inc.	1.505%	9/20/2027	CAD	1,019	734
Dollarama Inc.	2.443%	7/9/2029	CAD	1,289	922
Dollarama Inc.	5.165%	4/26/2030	CAD	1,300	1,015
Dollarama Inc.	3.850%	12/16/2030	CAD	2,350	1,744
Dream Industrial REIT	2.057%	6/17/2027	CAD	2,095	1,522
Dream Summit Industrial LP	2.440%	7/14/2028	CAD	1,496	1,081
Dream Summit Industrial LP	4.507%	2/12/2031	CAD	1,050	788
Emera Inc.	4.838%	5/2/2030	CAD	1,700	1,304
Enbridge Gas Inc.	2.880%	11/22/2027	CAD	8,800	6,473
Enbridge Gas Inc.	5.460%	10/6/2028	CAD	5,000	3,892
Enbridge Gas Inc.	2.900%	4/1/2030	CAD	2,550	1,850
Enbridge Gas Inc.	4.150%	8/17/2032	CAD	2,200	1,654
Enbridge Gas Inc.	4.200%	6/2/2044	CAD	6,953	4,774
Enbridge Gas Inc.	4.000%	8/22/2044	CAD	1,916	1,278
Enbridge Gas Inc.	3.800%	6/1/2046	CAD	1,529	980

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Enbridge Gas Inc.	3.590%	11/22/2047	CAD	917	564
Enbridge Gas Inc.	3.510%	11/29/2047	CAD	2,391	1,449
Enbridge Gas Inc.	4.950%	11/22/2050	CAD	1,377	1,026
Enbridge Gas Inc.	3.200%	9/15/2051	CAD	1,871	1,043
Enbridge Gas Inc.	4.550%	8/17/2052	CAD	1,200	841
Enbridge Inc.	5.700%	11/9/2027	CAD	2,000	1,532
Enbridge Inc.	4.900%	5/26/2028	CAD	7,000	5,329
Enbridge Inc.	2.990%	10/3/2029	CAD	10,000	7,273
Enbridge Inc.	6.100%	11/9/2032	CAD	15,290	12,533
Enbridge Inc.	5.360%	5/26/2033	CAD	2,250	1,779
Enbridge Inc.	3.100%	9/21/2033	CAD	6,490	4,475
Enbridge Inc.	4.730%	8/22/2034	CAD	21,400	16,198
Enbridge Inc.	4.560%	2/25/2035	CAD	19,350	14,426
Enbridge Inc.	4.240%	8/27/2042	CAD	1,322	887
Enbridge Inc.	4.570%	3/11/2044	CAD	3,107	2,152
Enbridge Inc.	4.870%	11/21/2044	CAD	2,142	1,534
Enbridge Inc.	4.100%	9/21/2051	CAD	1,497	933
Enbridge Inc.	6.510%	11/9/2052	CAD	800	699
Enbridge Inc.	5.760%	5/26/2053	CAD	1,300	1,035
Enbridge Inc.	5.320%	8/22/2054	CAD	2,000	1,500
Enbridge Inc.	5.150%	12/17/2055	CAD	3,430	2,534
Enbridge Pipelines Inc.	5.330%	4/6/2040	CAD	1,000	757
Enbridge Pipelines Inc.	4.550%	9/29/2045	CAD	2,856	1,957
Enbridge Pipelines Inc.	4.330%	2/22/2049	CAD	8,079	5,280
Enbridge Pipelines Inc.	4.200%	5/12/2051	CAD	1,651	1,049
Enbridge Pipelines Inc.	5.820%	8/17/2053	CAD	2,750	2,212
Energir Inc.	2.100%	4/16/2027	CAD	737	537
Energir Inc.	3.530%	5/16/2047	CAD	1,085	665
Energir SEC	3.040%	2/9/2032	CAD	2,516	1,784
Energir SEC	4.830%	6/2/2053	CAD	1,300	957
ENMAX Corp.	3.836%	6/5/2028	CAD	946	704
ENMAX Corp.	3.876%	10/18/2029	CAD	2,443	1,820
EPCOR Utilities Inc.	2.411%	6/30/2031	CAD	2,250	1,564
EPCOR Utilities Inc.	4.550%	2/28/2042	CAD	1,522	1,107
EPCOR Utilities Inc.	3.554%	11/27/2047	CAD	1,271	782
EPCOR Utilities Inc.	3.106%	7/8/2049	CAD	1,272	715
EPCOR Utilities Inc.	2.899%	5/19/2050	CAD	1,961	1,051
EPCOR Utilities Inc.	3.287%	6/28/2051	CAD	747	427
EPCOR Utilities Inc.	4.725%	9/2/2052	CAD	2,000	1,450
EPCOR Utilities Inc.	5.326%	10/3/2053	CAD	3,200	2,533
EPCOR Utilities Inc.	4.990%	5/31/2054	CAD	2,000	1,509
Equitable Bank	3.500%	5/28/2027	EUR	10,000	12,039
Equitable Bank	2.375%	9/28/2029	EUR	6,500	7,665
Fair Hydro Trust	3.357%	5/15/2035	CAD	3,609	2,597
Fairfax Financial Holdings Ltd.	4.250%	12/6/2027	CAD	7,657	5,728
Fairfax Financial Holdings Ltd.	4.230%	6/14/2029	CAD	1,195	899
Fairfax Financial Holdings Ltd.	3.950%	3/3/2031	CAD	1,800	1,335
Fairfax Financial Holdings Ltd.	4.730%	11/22/2034	CAD	6,800	5,145
Federation des Caisses Desjardins du Quebec	5.475%	8/16/2028	CAD	5,800	4,500
Federation des Caisses Desjardins du Quebec	5.467%	11/17/2028	CAD	2,500	1,945
Federation des Caisses Desjardins du Quebec	3.804%	9/24/2029	CAD	13,000	9,701
Federation des Caisses Desjardins du Quebec	2.683%	5/29/2030	EUR	10,000	11,827
Federation des Caisses Desjardins du Quebec	5.035%	8/23/2032	CAD	2,900	2,194
Federation des Caisses Desjardins du Quebec	5.279%	5/15/2034	CAD	5,000	3,839
Federation des Caisses Desjardins du Quebec	4.264%	1/24/2035	CAD	2,000	1,498
Finning International Inc.	5.077%	6/13/2042	CAD	900	632
First Capital Realty Inc. / First Cap Real Estate Inv Tr / First Cap New Sub Mut Fund	3.753%	7/12/2027	CAD	1,553	1,150
First Capital REIT	4.832%	6/13/2033	CAD	5,000	3,751
Fortis Inc.	2.180%	5/15/2028	CAD	1,568	1,135
Fortis Inc.	4.431%	5/31/2029	CAD	2,600	1,977
Fortis Inc.	4.090%	3/26/2032	CAD	9,340	6,973
Fortis Inc.	5.100%	12/4/2055	CAD	3,660	2,706
FortisAlberta Inc.	3.672%	9/9/2047	CAD	2,136	1,336
FortisAlberta Inc.	2.632%	6/8/2051	CAD	748	375
FortisAlberta Inc.	4.862%	5/26/2053	CAD	1,500	1,109
FortisAlberta Inc.	4.897%	5/27/2054	CAD	1,000	744
FortisBC Energy Inc.	6.500%	5/1/2034	CAD	5,102	4,339
FortisBC Energy Inc.	5.900%	2/26/2035	CAD	1,300	1,070
FortisBC Energy Inc.	6.050%	2/15/2038	CAD	5,102	4,233
FortisBC Inc.	4.000%	10/28/2044	CAD	1,071	701

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Gibson Energy Inc.	2.850%	7/14/2027	CAD	1,321	967
Gibson Energy Inc.	3.600%	9/17/2029	CAD	2,592	1,908
Gibson Energy Inc.	4.450%	11/12/2031	CAD	1,300	974
Gibson Energy Inc.	4.450%	8/20/2032	CAD	3,300	2,457
Gibson Energy Inc.	5.750%	7/12/2033	CAD	1,200	955
Gildan Activewear Inc.	4.362%	11/22/2029	CAD	5,200	3,924
Granite REIT Holdings LP	3.062%	6/4/2027	CAD	1,949	1,433
Granite REIT Holdings LP	2.378%	12/18/2030	CAD	2,028	1,396
Granite REIT Holdings LP	4.348%	10/4/2031	CAD	6,390	4,753
Greater Toronto Airports Authority	1.540%	5/3/2028	CAD	4,121	2,947
Greater Toronto Airports Authority	2.730%	4/3/2029	CAD	1,009	736
Greater Toronto Airports Authority	6.980%	10/15/2032	CAD	1,700	1,476
Greater Toronto Airports Authority	2.750%	10/17/2039	CAD	4,299	2,599
Greater Toronto Airports Authority	4.530%	2/25/2041	CAD	2,550	1,856
Greater Toronto Airports Authority	5.300%	2/25/2041	CAD	2,081	1,643
Greater Toronto Airports Authority	3.150%	10/5/2051	CAD	190	107
Great-West Lifeco Inc.	3.337%	2/28/2028	CAD	4,500	3,329
Great-West Lifeco Inc.	2.379%	5/14/2030	CAD	7,284	5,184
Great-West Lifeco Inc.	6.670%	3/21/2033	CAD	1,015	870
Great-West Lifeco Inc.	5.998%	11/16/2039	CAD	5,612	4,627
Great-West Lifeco Inc.	2.981%	7/8/2050	CAD	770	415
Honda Canada Finance Inc.	4.873%	9/23/2027	CAD	9,600	7,268
Honda Canada Finance Inc.	4.899%	2/21/2029	CAD	3,700	2,849
Honda Canada Finance Inc.	3.539%	9/23/2030	CAD	9,300	6,817
Hospital for Sick Children	3.416%	12/7/2057	CAD	1,346	772
Hospital Infrastructure Partners NOH Partnership	5.439%	1/31/2045	CAD	2,282	1,786
Hydro One Inc.	4.910%	1/27/2028	CAD	11,900	9,072
Hydro One Inc.	3.930%	11/30/2029	CAD	22,000	16,579
Hydro One Inc.	1.690%	1/16/2031	CAD	3,000	2,058
Hydro One Inc.	6.930%	6/1/2032	CAD	578	498
Hydro One Inc.	3.900%	11/21/2033	CAD	4,600	3,399
Hydro One Inc.	4.390%	3/1/2034	CAD	10,000	7,591
Hydro One Inc.	4.250%	1/4/2035	CAD	3,000	2,245
Hydro One Inc.	5.360%	5/20/2036	CAD	509	410
Hydro One Inc.	4.890%	3/13/2037	CAD	2,550	1,971
Hydro One Inc.	4.390%	9/26/2041	CAD	115	82
Hydro One Inc.	4.590%	10/9/2043	CAD	4,605	3,357
Hydro One Inc.	4.170%	6/6/2044	CAD	1,300	898
Hydro One Inc.	3.910%	2/23/2046	CAD	1,633	1,076
Hydro One Inc.	5.000%	10/19/2046	CAD	1,019	776
Hydro One Inc.	3.720%	11/18/2047	CAD	1,734	1,099
Hydro One Inc.	3.630%	6/25/2049	CAD	10,653	6,582
Hydro One Inc.	2.710%	2/28/2050	CAD	1,713	890
Hydro One Inc.	3.100%	9/15/2051	CAD	2,170	1,199
Hydro One Inc.	4.460%	1/27/2053	CAD	2,100	1,465
Hydro One Inc.	4.850%	11/30/2054	CAD	15,000	11,112
Hydro One Ltd.	1.410%	10/15/2027	CAD	3,359	2,419
Hydro Ottawa Capital Corp.	3.991%	5/14/2043	CAD	1,071	704
Hyundai Capital Canada Inc.	3.196%	2/16/2027	CAD	4,974	3,664
Hyundai Capital Canada Inc.	3.577%	11/22/2027	CAD	953	707
Hyundai Capital Canada Inc.	5.565%	3/8/2028	CAD	6,200	4,771
iA Financial Corp. Inc.	3.187%	2/25/2032	CAD	1,700	1,252
IGM Financial Inc.	4.115%	12/9/2047	CAD	3,104	2,030
IGM Financial Inc.	4.174%	7/13/2048	CAD	500	329
IGM Financial Inc.	4.206%	3/21/2050	CAD	1,513	991
IGM Financial Inc.	5.426%	5/26/2053	CAD	800	627
InPower BC General Partnership	4.471%	3/31/2033	CAD	1,651	1,224
Intact Financial Corp.	2.850%	6/7/2027	CAD	1,179	867
Intact Financial Corp.	2.179%	5/18/2028	CAD	1,800	1,302
Intact Financial Corp.	4.653%	5/16/2034	CAD	1,200	912
Intact Financial Corp.	5.160%	6/16/2042	CAD	1,520	1,168
Intact Financial Corp.	2.954%	12/16/2050	CAD	1,254	658
Intact Financial Corp.	3.765%	5/20/2053	CAD	1,000	607
Intact Financial Corp.	5.276%	9/14/2054	CAD	2,000	1,540
Integrated Team Solutions SJHC Partnership	5.946%	11/30/2042	CAD	70	57
Inter Pipeline Ltd.	4.232%	6/1/2027	CAD	982	729
Inter Pipeline Ltd.	5.760%	2/17/2028	CAD	5,096	3,923
Inter Pipeline Ltd.	3.983%	11/25/2031	CAD	4,818	3,536
Inter Pipeline Ltd.	5.849%	5/18/2032	CAD	4,060	3,244
Inter Pipeline Ltd.	6.590%	2/9/2034	CAD	2,943	2,451

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Inter Pipeline Ltd.	5.091%	11/27/2051	CAD	847	587
Keyera Corp.	3.934%	6/21/2028	CAD	1,123	837
Keyera Corp.	3.702%	10/15/2030	CAD	7,300	5,358
Keyera Corp.	4.204%	4/15/2033	CAD	7,520	5,524
Keyera Corp.	5.663%	1/4/2054	CAD	2,000	1,546
Keyera Corp.	5.309%	10/15/2055	CAD	6,300	4,635
Kingston Solar LP	3.571%	7/31/2035	CAD	16	12
Liberty Utilities Canada LP	3.315%	2/14/2050	CAD	3,700	2,026
Loblaw Cos. Ltd.	4.488%	12/11/2028	CAD	1,782	1,354
Loblaw Cos. Ltd.	3.564%	12/12/2029	CAD	5,765	4,264
Loblaw Cos. Ltd.	5.008%	9/13/2032	CAD	600	469
Loblaw Cos. Ltd.	5.900%	1/18/2036	CAD	1,272	1,041
Loblaw Cos. Ltd.	5.336%	9/13/2052	CAD	2,000	1,537
Loblaw Cos. Ltd.	5.115%	3/4/2054	CAD	1,565	1,167
Lower Mattagami Energy LP	2.433%	5/14/2031	CAD	1,459	1,027
Lower Mattagami Energy LP	5.139%	5/18/2041	CAD	2,443	1,899
Lower Mattagami Energy LP	4.175%	4/23/2052	CAD	900	602
Magna International Inc.	4.800%	5/30/2029	CAD	1,700	1,301
Magna International Inc.	4.950%	1/31/2031	CAD	1,200	927
Magna International Inc.	3.625%	5/21/2031	EUR	5,000	6,035
Magna International Inc.	4.375%	3/17/2032	EUR	2,500	3,125
Manulife Bank of Canada	2.864%	2/16/2027	CAD	4,418	3,250
Manulife Bank of Canada	3.992%	2/22/2028	CAD	3,000	2,245
Manulife Bank of Canada	4.546%	3/8/2029	CAD	2,000	1,526
Manulife Bank of Canada	3.717%	5/15/2030	CAD	1,950	1,446
Manulife Finance Delaware LP	5.059%	12/15/2041	CAD	1,933	1,462
Manulife Financial Corp.	5.409%	3/10/2033	CAD	4,100	3,150
Manulife Financial Corp.	4.064%	12/6/2034	CAD	4,000	2,990
Manulife Financial Corp.	2.818%	5/13/2035	CAD	13,704	9,776
Metro Inc.	3.998%	11/27/2029	CAD	19,420	14,574
Metro Inc.	5.970%	10/15/2035	CAD	575	479
Metro Inc.	4.270%	12/4/2047	CAD	1,334	886
Metro Inc.	3.413%	2/28/2050	CAD	1,224	701
Mountain View Partners GP	3.974%	3/31/2051	CAD	84	54
National Bank of Canada	5.146%	9/2/2027	CAD	1,500	1,141
National Bank of Canada	1.818%	12/16/2027	CAD	1,496	1,081
National Bank of Canada	4.571%	7/11/2028	CAD	1,650	1,256
National Bank of Canada	3.308%	8/15/2028	CAD	45,000	33,211
National Bank of Canada	3.522%	7/17/2029	CAD	4,250	3,148
National Bank of Canada	5.426%	8/16/2032	CAD	1,015	772
National Bank of Canada	5.937%	12/22/2032	CAD	1,000	772
National Bank of Canada	4.333%	8/15/2035	CAD	4,000	2,938
NAV Canada	2.063%	5/29/2030	CAD	2,994	2,107
NAV Canada	3.293%	3/30/2048	CAD	3,572	2,122
NAV Canada	2.924%	9/29/2051	CAD	227	122
North Battleford Power LP	4.958%	12/31/2032	CAD	1,271	963
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/2027	CAD	8,370	6,147
North West Redwater Partnership / NWR Financing Co. Ltd.	4.250%	6/1/2029	CAD	1,580	1,193
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/2031	CAD	7,000	4,940
North West Redwater Partnership / NWR Financing Co. Ltd.	4.150%	6/1/2033	CAD	2,805	2,086
North West Redwater Partnership / NWR Financing Co. Ltd.	4.850%	6/1/2034	CAD	4,350	3,358
North West Redwater Partnership / NWR Financing Co. Ltd.	3.650%	6/1/2035	CAD	4,493	3,151
North West Redwater Partnership / NWR Financing Co. Ltd.	4.750%	6/1/2037	CAD	1,429	1,077
North West Redwater Partnership / NWR Financing Co. Ltd.	3.700%	2/23/2043	CAD	1,950	1,248
North West Redwater Partnership / NWR Financing Co. Ltd.	4.050%	7/22/2044	CAD	2,300	1,528
North West Redwater Partnership / NWR Financing Co. Ltd.	3.750%	6/1/2051	CAD	2,700	1,651
North West Redwater Partnership / NWR Financing Co. Ltd.	5.080%	6/1/2054	CAD	2,000	1,504
Northern Courier Pipeline LP	3.365%	6/30/2042	CAD	672	475
3 Northern Courier Pipeline LP	3.365%	6/30/2042	CAD	1,377	975
Northwestern Hydro Acquisition Co. II LP	3.877%	12/31/2036	CAD	730	480
Northwestern Hydro Acquisition Co. III LP	3.940%	12/31/2038	CAD	1,174	762
Nouvelle Autoroute 30 Financement Inc.	4.114%	3/31/2042	CAD	2,815	1,923
Nouvelle Autoroute 30 Financement Inc.	4.115%	6/30/2042	CAD	769	525
Nova Scotia Power Inc.	4.951%	11/15/2032	CAD	1,000	769
Nova Scotia Power Inc.	5.610%	6/15/2040	CAD	1,053	829
Nova Scotia Power Inc.	4.150%	3/6/2042	CAD	900	603
Nova Scotia Power Inc.	4.500%	7/20/2043	CAD	1,052	731
Nova Scotia Power Inc.	3.571%	4/5/2049	CAD	1,401	823
Nova Scotia Power Inc.	3.307%	4/25/2050	CAD	946	525
Nova Scotia Power Inc.	5.355%	3/24/2053	CAD	2,000	1,528

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Noverco Inc.	4.568%	1/28/2035	CAD	2,000	1,507
OMERS Realty Corp.	3.244%	10/4/2027	CAD	3,660	2,705
OMERS Realty Corp.	5.381%	11/14/2028	CAD	1,060	825
OMERS Realty Corp.	3.628%	6/5/2030	CAD	2,296	1,703
OMERS Realty Corp.	4.960%	2/10/2031	CAD	1,017	794
Ontario Power Generation Inc.	3.315%	10/4/2027	CAD	6,195	4,582
Ontario Power Generation Inc.	2.977%	9/13/2029	CAD	4,082	2,976
Ontario Power Generation Inc.	3.215%	4/8/2030	CAD	13,000	9,497
Ontario Power Generation Inc.	4.922%	7/19/2032	CAD	5,000	3,899
Ontario Power Generation Inc.	4.831%	6/28/2034	CAD	2,500	1,933
Ontario Power Generation Inc.	3.838%	6/22/2048	CAD	1,941	1,216
Ontario Power Generation Inc.	4.248%	1/18/2049	CAD	800	533
Ontario Power Generation Inc.	3.651%	9/13/2050	CAD	923	555
Ontario Power Generation Inc.	2.947%	2/21/2051	CAD	1,457	766
Ontario Power Generation Inc.	4.866%	3/13/2055	CAD	4,500	3,268
OPB Finance Trust	3.890%	7/4/2042	CAD	2,000	1,349
Original Wempi Inc.	7.791%	10/4/2027	CAD	3,500	2,732
Ottawa MacDonald-Cartier International Airport Authority	3.933%	6/9/2045	CAD	783	528
Pembina Pipeline Corp.	4.240%	6/15/2027	CAD	3,900	2,904
Pembina Pipeline Corp.	3.620%	4/3/2029	CAD	154	114
Pembina Pipeline Corp.	5.220%	6/28/2033	CAD	7,000	5,472
Pembina Pipeline Corp.	5.210%	1/12/2034	CAD	15,070	11,756
Pembina Pipeline Corp.	4.740%	1/21/2047	CAD	1,723	1,195
Pembina Pipeline Corp.	4.750%	3/26/2048	CAD	8,314	5,745
Pembina Pipeline Corp.	4.670%	5/28/2050	CAD	1,523	1,033
Pembina Pipeline Corp.	4.490%	12/10/2051	CAD	5,000	3,294
Plenary Health Bridgepoint LP	7.246%	8/31/2042	CAD	804	713
Plenary Health Care Partnerships Humber LP	4.895%	5/31/2039	CAD	974	736
Plenary PCL Health HIEP LP	4.907%	6/30/2060	CAD	2,933	2,099
Plenary Properties LTAP LP	6.288%	1/31/2044	CAD	3,012	2,519
Power Corp. of Canada	4.455%	7/27/2048	CAD	1,496	1,027
Primaris REIT	4.727%	3/30/2027	CAD	900	673
Reliance LP	2.680%	12/1/2027	CAD	1,543	1,126
Reliance LP	2.670%	8/1/2028	CAD	1,496	1,083
RioCan REIT	2.361%	3/10/2027	CAD	917	670
RioCan REIT	2.829%	11/8/2028	CAD	2,424	1,758
RioCan REIT	5.962%	10/1/2029	CAD	1,400	1,105
RioCan REIT	5.470%	3/1/2030	CAD	2,000	1,556
RioCan REIT	4.623%	10/3/2031	CAD	2,400	1,799
Rogers Communications Inc.	3.800%	3/1/2027	CAD	2,000	1,480
Rogers Communications Inc.	3.650%	3/31/2027	CAD	5,791	4,283
Rogers Communications Inc.	5.700%	9/21/2028	CAD	5,750	4,477
Rogers Communications Inc.	4.400%	11/2/2028	CAD	1,066	805
Rogers Communications Inc.	3.750%	4/15/2029	CAD	12,162	9,037
Rogers Communications Inc.	3.300%	12/10/2029	CAD	1,200	877
Rogers Communications Inc.	4.250%	4/15/2032	CAD	4,262	3,185
Rogers Communications Inc.	5.900%	9/21/2033	CAD	10,570	8,601
Rogers Communications Inc.	6.680%	11/4/2039	CAD	1,553	1,333
Rogers Communications Inc.	6.110%	8/25/2040	CAD	3,150	2,571
Rogers Communications Inc.	6.560%	3/22/2041	CAD	1,652	1,410
Royal Bank of Canada	0.125%	4/26/2027	EUR	25,000	28,891
Royal Bank of Canada	3.625%	6/14/2027	GBP	5,000	6,797
Royal Bank of Canada	2.375%	9/13/2027	EUR	7,500	8,906
Royal Bank of Canada	1.500%	9/15/2027	EUR	10,300	12,064
Royal Bank of Canada	4.642%	1/17/2028	CAD	31,800	24,094
Royal Bank of Canada	5.000%	1/24/2028	GBP	5,000	6,962
Royal Bank of Canada	4.632%	5/1/2028	CAD	7,570	5,751
Royal Bank of Canada	3.500%	7/25/2028	EUR	9,000	10,950
Royal Bank of Canada	3.626%	12/10/2028	CAD	11,075	8,220
Royal Bank of Canada	2.125%	4/26/2029	EUR	9,600	11,163
Royal Bank of Canada	3.411%	6/12/2029	CAD	1,000	739
Royal Bank of Canada	4.000%	10/17/2030	CAD	7,000	5,236
Royal Bank of Canada	3.985%	7/22/2031	CAD	4,000	2,994
Royal Bank of Canada	4.738%	9/9/2031	AUD	3,000	2,036
Royal Bank of Canada	3.572%	12/9/2031	CAD	11,000	8,078
Royal Bank of Canada	2.940%	5/3/2032	CAD	5,860	4,304
Royal Bank of Canada	5.096%	4/3/2034	CAD	325	250
Royal Bank of Canada	4.829%	8/8/2034	CAD	38,440	29,408
Royal Bank of Canada	4.464%	10/17/2035	CAD	980	739
Sagen MI Canada Inc.	2.955%	3/1/2027	CAD	943	693

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Sagen MI Canada Inc.	3.261%	3/5/2031	CAD	1,600	1,120
Saputo Inc.	2.242%	6/16/2027	CAD	5,850	4,261
Saputo Inc.	5.250%	11/29/2029	CAD	1,100	859
Saputo Inc.	5.492%	11/20/2030	CAD	2,950	2,337
Scotiabank Capital Trust	5.650%	12/31/2056	CAD	2,013	1,573
SEC LP & Arci Ltd.	5.188%	8/29/2033	CAD	2,025	1,480
SGTP Highway Bypass LP	4.105%	1/31/2045	CAD	1,355	957
Simon Fraser University	5.613%	6/10/2043	CAD	130	102
SmartCentres REIT	3.834%	12/21/2027	CAD	2,550	1,892
SmartCentres REIT	2.307%	12/18/2028	CAD	1,326	945
SmartCentres REIT	3.526%	12/20/2029	CAD	816	594
SmartCentres REIT	5.162%	8/1/2030	CAD	1,100	846
SmartCentres REIT	3.648%	12/11/2030	CAD	1,019	737
South Bow Canadian Infrastructure Holdings Ltd.	4.323%	2/1/2030	CAD	2,000	1,504
South Bow Canadian Infrastructure Holdings Ltd.	4.616%	2/1/2032	CAD	2,500	1,883
SSL Finance Inc.	4.099%	10/31/2045	CAD	1,379	953
Stantec Inc.	5.393%	6/27/2030	CAD	900	705
Stella-Jones Inc.	4.312%	10/1/2031	CAD	3,336	2,485
Sun Life Financial Inc.	2.580%	5/10/2032	CAD	21,180	15,494
Sun Life Financial Inc.	2.800%	11/21/2033	CAD	17,019	12,356
Sun Life Financial Inc.	4.780%	8/10/2034	CAD	3,300	2,530
Sun Life Financial Inc.	5.500%	7/4/2035	CAD	2,250	1,776
Sun Life Financial Inc.	5.120%	5/15/2036	CAD	2,000	1,559
Sun Life Financial Inc.	4.140%	9/13/2037	CAD	2,500	1,845
Sun Life Financial Inc.	5.400%	5/29/2042	CAD	2,473	1,925
Suncor Energy Inc.	5.000%	4/9/2030	CAD	2,000	1,523
Suncor Energy Inc.	4.340%	9/13/2046	CAD	1,141	754
Suncor Energy Inc.	3.950%	3/4/2051	CAD	862	524
TELUS Corp.	2.350%	1/27/2028	CAD	3,061	2,222
TELUS Corp.	3.625%	3/1/2028	CAD	9,899	7,354
TELUS Corp.	4.800%	12/15/2028	CAD	4,567	3,492
TELUS Corp.	5.000%	9/13/2029	CAD	2,200	1,698
TELUS Corp.	5.250%	11/15/2032	CAD	2,225	1,749
TELUS Corp.	4.950%	3/28/2033	CAD	2,150	1,660
TELUS Corp.	5.750%	9/8/2033	CAD	5,035	4,061
TELUS Corp.	5.100%	2/15/2034	CAD	5,000	3,885
TELUS Corp.	5.650%	9/13/2052	CAD	7,750	6,067
TELUS Corp.	5.950%	9/8/2053	CAD	1,160	946
Teranet Holdings LP	5.754%	12/17/2040	CAD	1,732	1,308
Teranet Holdings LP	6.100%	6/17/2041	CAD	1,198	935
TMX Group Ltd.	4.836%	2/18/2032	CAD	4,950	3,836
TMX Group Ltd.	4.970%	2/16/2034	CAD	1,600	1,248
Toromont Industries Ltd.	3.842%	10/27/2027	CAD	1,119	832
Toronto Hydro Corp.	1.500%	10/15/2030	CAD	3,600	2,468
Toronto Hydro Corp.	3.550%	7/28/2045	CAD	846	533
Toronto Hydro Corp.	3.485%	2/28/2048	CAD	2,603	1,590
Toronto Hydro Corp.	3.270%	10/18/2051	CAD	897	514
Toronto Hydro Corp.	4.950%	10/13/2052	CAD	1,500	1,132
Toronto-Dominion Bank	2.875%	4/5/2027	GBP	5,800	7,813
Toronto-Dominion Bank	4.210%	6/1/2027	CAD	10,364	7,748
Toronto-Dominion Bank	0.100%	7/19/2027	EUR	10,219	11,741
Toronto-Dominion Bank	2.551%	8/3/2027	EUR	4,000	4,746
Toronto-Dominion Bank	2.776%	9/3/2027	EUR	20,000	23,887
Toronto-Dominion Bank	5.376%	10/21/2027	CAD	7,000	5,349
Toronto-Dominion Bank	5.491%	9/8/2028	CAD	10,000	7,773
Toronto-Dominion Bank	3.191%	2/16/2029	EUR	20,000	24,184
Toronto-Dominion Bank	3.631%	12/13/2029	EUR	10,000	12,146
Toronto-Dominion Bank	1.952%	4/8/2030	EUR	8,600	9,771
Toronto-Dominion Bank	4.751%	9/11/2030	AUD	5,000	3,398
Toronto-Dominion Bank	3.605%	9/10/2031	CAD	38,600	28,393
Toronto-Dominion Bank	3.687%	1/9/2032	CAD	11,000	8,102
Toronto-Dominion Bank	3.129%	8/3/2032	EUR	2,000	2,337
Toronto-Dominion Bank	2.973%	9/9/2032	EUR	10,000	11,868
Toronto-Dominion Bank	3.247%	2/16/2034	EUR	4,738	5,669
Toronto-Dominion Bank	5.177%	4/9/2034	CAD	4,700	3,625
Toronto-Dominion Bank	4.231%	2/1/2035	CAD	1,000	749
Toronto-Dominion Bank	4.423%	10/31/2035	CAD	6,500	4,887
Toyota Credit Canada Inc.	4.420%	6/28/2027	CAD	2,000	1,501
Toyota Credit Canada Inc.	3.550%	10/4/2027	CAD	4,570	3,391
Toyota Credit Canada Inc.	5.160%	7/12/2028	CAD	1,600	1,232

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Toyota Credit Canada Inc.	4.460%	3/19/2029	CAD	1,300	990
TransCanada PipeLines Ltd.	3.800%	4/5/2027	CAD	2,230	1,651
TransCanada PipeLines Ltd.	3.390%	3/15/2028	CAD	3,125	2,307
TransCanada PipeLines Ltd.	6.280%	5/26/2028	CAD	2,303	1,794
TransCanada PipeLines Ltd.	3.000%	9/18/2029	CAD	2,000	1,455
TransCanada PipeLines Ltd.	4.575%	2/20/2035	CAD	15,000	11,208
TransCanada PipeLines Ltd.	4.350%	6/6/2046	CAD	1,559	1,035
TransCanada PipeLines Ltd.	4.330%	9/16/2047	CAD	7,996	5,263
TransCanada PipeLines Ltd.	4.180%	7/3/2048	CAD	5,540	3,552
TransCanada PipeLines Ltd.	5.127%	11/19/2055	CAD	5,000	3,650
Trillium Health Partners Volunteers	3.702%	12/20/2058	CAD	315	186
Trillium M Project Co. General Partnership	5.187%	10/31/2062	CAD	1,500	1,131
University of Ottawa	2.635%	2/13/2060	CAD	1,869	868
University of Toronto	4.251%	12/7/2051	CAD	1,275	856
Vancouver Airport Authority	2.874%	10/18/2049	CAD	1,074	584
Vancouver Airport Authority	2.800%	9/21/2050	CAD	1,222	649
Videotron Ltd.	4.650%	7/15/2029	CAD	10,000	7,637
Videotron Ltd.	3.950%	10/15/2032	CAD	2,000	1,460
Videotron Ltd.	5.000%	7/15/2034	CAD	1,067	823
Westcoast Energy Inc.	4.791%	10/28/2041	CAD	1,129	812
Whitecap Resources Inc.	4.968%	6/21/2029	CAD	1,000	767
WSP Global Inc.	2.408%	4/19/2028	CAD	1,821	1,320
WSP Global Inc.	5.548%	11/22/2030	CAD	2,065	1,637
WSP Global Inc.	4.754%	9/12/2034	CAD	8,025	6,071
York University	6.480%	3/7/2042	CAD	879	757
					1,965,510
China (0.0%)					
Prosus NV	1.539%	8/3/2028	EUR	400	458
Prosus NV	1.288%	7/13/2029	EUR	1,416	1,574
Prosus NV	2.031%	8/3/2032	EUR	5,485	5,862
Prosus NV	2.778%	1/19/2034	EUR	5,294	5,758
					13,652
Czech Republic (0.0%)					
CEZ A/S	3.000%	6/5/2028	EUR	6,359	7,591
Czech Gas Networks Investments Sarl	1.000%	7/16/2027	EUR	7,000	8,111
Czech Gas Networks Investments Sarl	0.450%	9/8/2029	EUR	2,100	2,269
Czech Gas Networks Investments Sarl	0.875%	3/31/2031	EUR	6,000	6,293
EP Infrastructure A/S	2.045%	10/9/2028	EUR	3,187	3,666
EP Infrastructure A/S	1.816%	3/2/2031	EUR	2,060	2,222
EPH Financing International A/S	6.651%	11/13/2028	EUR	4,000	5,104
EPH Financing International A/S	5.875%	11/30/2029	EUR	4,700	5,952
					41,208
Denmark (0.4%)					
Carlsberg Breweries A/S	0.875%	7/1/2029	EUR	5,500	6,125
Carlsberg Breweries A/S	0.625%	3/9/2030	EUR	5,895	6,385
Carlsberg Breweries A/S	5.500%	2/28/2039	GBP	2,500	3,367
Danfoss Finance I BV	0.375%	10/28/2028	EUR	2,000	2,223
Danfoss Finance II BV	4.125%	12/2/2029	EUR	5,000	6,166
Danfoss Finance II BV	0.750%	4/28/2031	EUR	5,000	5,275
Danmarks Skibskredit A/S	0.250%	6/21/2028	EUR	9,300	10,453
Danske Bank A/S	0.750%	11/22/2027	EUR	7,631	8,807
Danske Bank A/S	6.500%	8/23/2028	GBP	2,500	3,537
Danske Bank A/S	0.750%	6/9/2029	EUR	10,224	11,585
Danske Bank A/S	4.750%	6/21/2030	EUR	20,000	25,050
Danske Bank A/S	4.125%	1/10/2031	EUR	3,000	3,711
Danske Bank A/S	3.875%	1/9/2032	EUR	10,000	12,223
Danske Bank A/S	4.625%	5/14/2034	EUR	10,000	12,324
DLR Kredit A/S	1.000%	4/1/2030	DKK	50,000	7,476
DSV Finance BV	1.375%	3/16/2030	EUR	5,000	5,580
DSV Finance BV	3.250%	11/6/2030	EUR	5,000	5,982
DSV Finance BV	3.375%	11/6/2034	EUR	5,000	5,836
DSV Finance BV	0.875%	9/17/2036	EUR	3,724	3,325
ISS Global A/S	1.500%	8/31/2027	EUR	10,329	12,045
Jyske Bank A/S	4.875%	11/10/2029	EUR	5,000	6,236
Jyske Bank A/S	3.625%	4/29/2031	EUR	4,000	4,821
Jyske Realkredit A/S	1.000%	4/1/2030	DKK	50,000	7,486
Nordea Kredit Realkreditaktieselskab	1.000%	4/1/2029	DKK	100,000	15,262
Novo Nordisk Finance Netherlands BV	0.125%	6/4/2028	EUR	3,000	3,374
Novo Nordisk Finance Netherlands BV	1.375%	3/31/2030	EUR	1,000	1,125

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Novo Nordisk Finance Netherlands BV	3.625%	5/27/2037	EUR	3,000	3,530
Novo Nordisk Finance Netherlands BV	4.000%	11/20/2045	EUR	2,000	2,296
Nykredit Realkredit A/S	1.000%	1/1/2027	DKK	74,849	11,768
Nykredit Realkredit A/S	1.000%	7/1/2027	DKK	300,000	46,939
Nykredit Realkredit A/S	0.375%	1/17/2028	EUR	11,996	13,632
Nykredit Realkredit A/S	1.000%	7/1/2028	DKK	100,000	15,436
Nykredit Realkredit A/S	1.000%	1/1/2029	DKK	125,000	19,154
Nykredit Realkredit A/S	1.000%	1/1/2030	DKK	50,000	7,525
Nykredit Realkredit A/S	3.375%	1/10/2030	EUR	7,000	8,394
Nykredit Realkredit A/S	1.000%	7/1/2030	DKK	300,000	44,685
Nykredit Realkredit A/S	3.500%	7/10/2031	EUR	8,000	9,565
Nykredit Realkredit A/S	4.000%	4/24/2035	EUR	7,000	8,438
Nykredit Realkredit A/S	2.000%	10/1/2047	DKK	15,847	2,235
Orsted A/S	2.250%	6/14/2028	EUR	5,000	5,843
Orsted A/S	1.500%	11/26/2029	EUR	14,971	16,688
Orsted A/S	3.250%	9/13/2031	EUR	7,900	9,266
Orsted A/S	4.875%	1/12/2032	GBP	6,761	8,996
Orsted A/S	2.500%	5/16/2033	GBP	1,185	1,325
Orsted A/S	2.875%	6/14/2033	EUR	5,000	5,588
Orsted A/S	5.125%	9/13/2034	GBP	3,500	4,550
Orsted A/S	5.750%	4/9/2040	GBP	2,298	2,968
Pandora A/S	4.500%	4/10/2028	EUR	8,885	10,860
Realkredit Danmark A/S	1.000%	1/1/2029	DKK	250,000	38,308
TDC Net A/S	5.186%	8/2/2029	EUR	1,500	1,882
TDC Net A/S	5.618%	2/6/2030	EUR	3,000	3,811
TDC Net A/S	6.500%	6/1/2031	EUR	6,500	8,610

508,071

Finland (0.3%)

Aktia Bank OYJ	2.625%	9/9/2030	EUR	2,200	2,603
Fortum OYJ	4.000%	5/26/2028	EUR	5,000	6,083
Fortum OYJ	2.125%	2/27/2029	EUR	900	1,045
Fortum OYJ	4.500%	5/26/2033	EUR	3,000	3,771
Kojamo OYJ	0.875%	5/28/2029	EUR	3,438	3,788
Neste OYJ	4.250%	3/16/2033	EUR	5,000	6,196
Nokia OYJ	3.125%	5/15/2028	EUR	4,000	4,782
Nokia OYJ	4.375%	8/21/2031	EUR	1,000	1,247
Nordea Bank Abp	0.500%	5/14/2027	EUR	5,087	5,891
Nordea Bank Abp	4.125%	5/5/2028	EUR	10,000	12,241
Nordea Bank Abp	0.500%	11/2/2028	EUR	14,938	16,705
Nordea Bank Abp	2.500%	5/23/2029	EUR	9,600	11,320
Nordea Bank Abp	3.375%	6/11/2029	EUR	4,162	5,050
Nordea Bank Abp	2.875%	8/24/2032	EUR	7,000	8,104
Nordea Bank Abp	1.625%	12/9/2032	GBP	2,709	3,540
Nordea Bank Abp	3.625%	3/15/2034	EUR	5,000	5,998
Nordea Bank Abp	3.500%	9/17/2035	EUR	8,000	9,425
Nordea Kiinnitysluottopankki OYJ	0.625%	3/17/2027	EUR	11,820	13,782
Nordea Kiinnitysluottopankki OYJ	3.000%	2/20/2030	EUR	15,000	18,099
Nordea Kiinnitysluottopankki OYJ	3.000%	1/31/2031	EUR	20,000	24,057
Nordea Kiinnitysluottopankki OYJ	3.000%	4/12/2034	EUR	14,000	16,599
Oma Saastopankki OYJ	0.010%	11/25/2027	EUR	4,700	5,338
OP Corporate Bank plc	0.625%	7/27/2027	EUR	5,000	5,768
OP Corporate Bank plc	4.000%	6/13/2028	EUR	10,000	12,228
OP Mortgage Bank	0.625%	2/15/2029	EUR	5,087	5,708
OP Mortgage Bank	2.500%	10/3/2029	EUR	4,450	5,269
OP Mortgage Bank	2.750%	1/25/2030	EUR	15,000	17,879
OP Mortgage Bank	0.010%	11/19/2030	EUR	15,362	16,035
Sampo OYJ	3.375%	5/23/2049	EUR	4,964	5,892
Sampo OYJ	2.500%	9/3/2052	EUR	13,827	15,216
SATO OYJ	1.375%	2/24/2028	EUR	2,100	2,427
SP-Kiinnitysluottopankki OYJ	3.250%	5/2/2031	EUR	5,000	6,036
Stora Enso OYJ	2.500%	6/7/2027	EUR	2,269	2,688
Stora Enso OYJ	2.500%	3/21/2028	EUR	2,294	2,709
Stora Enso OYJ	4.250%	9/1/2029	EUR	6,273	7,706
Teollisuuden Voima OYJ	1.375%	6/23/2028	EUR	3,000	3,445
Teollisuuden Voima OYJ	4.750%	6/1/2030	EUR	5,000	6,296
UPM-Kymmene OYJ	0.500%	3/22/2031	EUR	7,000	7,277

308,243

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
France (3.3%)					
Abertis France SAS	1.625%	11/27/2027	EUR	5,900	6,881
Abertis France SAS	1.475%	1/18/2031	EUR	8,000	8,744
Accor SA	3.500%	3/4/2033	EUR	9,500	11,067
Aeroports de Paris SA	1.000%	1/5/2029	EUR	2,600	2,940
Aeroports de Paris SA	2.750%	4/2/2030	EUR	5,700	6,713
Aeroports de Paris SA	1.500%	7/2/2032	EUR	3,400	3,620
Aeroports de Paris SA	3.500%	3/20/2033	EUR	4,500	5,353
Aeroports de Paris SA	1.125%	6/18/2034	EUR	1,500	1,471
Aeroports de Paris SA	2.125%	10/11/2038	EUR	3,700	3,620
Air Liquide Finance SA	1.000%	3/8/2027	EUR	100	117
Air Liquide Finance SA	1.250%	6/13/2028	EUR	500	575
Air Liquide Finance SA	1.375%	4/2/2030	EUR	7,300	8,183
Air Liquide Finance SA	3.375%	5/29/2034	EUR	7,000	8,318
Air Liquide Finance SA	3.500%	3/21/2035	EUR	5,000	5,953
Airbus SE	1.625%	6/9/2030	EUR	2,100	2,371
Airbus SE	1.375%	5/13/2031	EUR	4,904	5,359
Airbus SE	2.375%	4/7/2032	EUR	2,314	2,658
Airbus SE	2.375%	6/9/2040	EUR	9,513	9,421
Alstom SA	0.000%	1/11/2029	EUR	3,900	4,276
Altarea SCA	1.750%	1/16/2030	EUR	1,500	1,654
APRR SA	1.875%	1/3/2029	EUR	5,000	5,814
APRR SA	3.125%	1/24/2030	EUR	7,000	8,384
APRR SA	1.625%	1/13/2032	EUR	4,700	5,114
Arkea Home Loans SFH SA	0.125%	7/12/2029	EUR	15,000	16,355
Arkea Home Loans SFH SA	1.500%	6/1/2033	EUR	5,000	5,297
Arkea Public Sector SCF SA	3.250%	1/10/2031	EUR	10,000	12,080
Arkea Public Sector SCF SA	3.004%	1/27/2032	EUR	11,000	13,063
Arkema SA	1.500%	4/20/2027	EUR	8,900	10,426
Arkema SA	4.250%	5/20/2030	EUR	10,000	12,425
Arkema SA	3.500%	9/12/2034	EUR	7,000	8,119
Arkema SA	4.800%	Perpetual	EUR	5,000	6,099
Autoroutes du Sud de la France SA	1.375%	6/27/2028	EUR	6,000	6,924
Autoroutes du Sud de la France SA	1.375%	1/22/2030	EUR	5,000	5,622
Autoroutes du Sud de la France SA	1.375%	2/21/2031	EUR	9,000	9,870
AXA Home Loan SFH SA	0.010%	10/16/2029	EUR	5,000	5,368
AXA SA	3.750%	10/12/2030	EUR	4,500	5,538
AXA SA	3.375%	5/31/2034	EUR	11,000	13,027
AXA SA	1.375%	10/7/2041	EUR	3,724	3,963
AXA SA	1.875%	7/10/2042	EUR	6,600	7,052
AXA SA	4.250%	3/10/2043	EUR	4,450	5,418
AXA SA	5.500%	7/11/2043	EUR	6,955	9,097
AXA SA	3.375%	7/6/2047	EUR	3,943	4,702
AXA SA	3.250%	5/28/2049	EUR	16,004	19,003
Ayvens SA	4.000%	7/5/2027	EUR	4,600	5,567
Ayvens SA	3.875%	1/24/2028	EUR	3,800	4,618
Ayvens SA	4.875%	10/6/2028	EUR	3,700	4,633
Ayvens SA	4.000%	1/24/2031	EUR	1,900	2,345
Banque Federative du Credit Mutuel SA	0.100%	10/8/2027	EUR	3,700	4,218
Banque Federative du Credit Mutuel SA	1.625%	11/15/2027	EUR	2,300	2,680
Banque Federative du Credit Mutuel SA	0.875%	12/7/2027	GBP	7,900	10,181
Banque Federative du Credit Mutuel SA	2.500%	5/25/2028	EUR	7,500	8,832
Banque Federative du Credit Mutuel SA	0.250%	6/29/2028	EUR	4,800	5,396
Banque Federative du Credit Mutuel SA	0.250%	7/19/2028	EUR	10,600	11,841
Banque Federative du Credit Mutuel SA	1.203%	10/16/2028	JPY	500,000	3,167
Banque Federative du Credit Mutuel SA	1.875%	10/26/2028	GBP	2,800	3,593
Banque Federative du Credit Mutuel SA	0.625%	11/3/2028	EUR	18,300	20,481
Banque Federative du Credit Mutuel SA	4.125%	3/13/2029	EUR	10,000	12,316
Banque Federative du Credit Mutuel SA	1.875%	6/18/2029	EUR	5,000	5,703
Banque Federative du Credit Mutuel SA	5.000%	10/22/2029	GBP	5,000	6,946
Banque Federative du Credit Mutuel SA	0.750%	1/17/2030	EUR	1,000	1,086
Banque Federative du Credit Mutuel SA	1.250%	6/3/2030	EUR	11,000	12,060
Banque Federative du Credit Mutuel SA	0.625%	2/21/2031	EUR	12,500	13,032
Banque Federative du Credit Mutuel SA	5.250%	9/10/2031	GBP	14,000	19,558
Banque Federative du Credit Mutuel SA	4.750%	11/10/2031	EUR	15,000	19,044
Banque Federative du Credit Mutuel SA	1.125%	11/19/2031	EUR	8,100	8,440
Banque Federative du Credit Mutuel SA	3.625%	9/14/2032	EUR	9,000	10,813
Banque Federative du Credit Mutuel SA	5.125%	1/13/2033	EUR	9,000	11,474
Banque Federative du Credit Mutuel SA	3.750%	2/1/2033	EUR	21,700	26,202
Banque Federative du Credit Mutuel SA	4.125%	6/14/2033	EUR	12,000	14,811

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Banque Federative du Credit Mutuel SA	4.375%	1/11/2034	EUR	6,000	7,312
Banque Federative du Credit Mutuel SA	3.750%	2/3/2034	EUR	10,000	12,018
BNP Paribas Home Loan SFH SA	3.000%	1/31/2030	EUR	3,100	3,717
BNP Paribas SA	1.875%	12/14/2027	GBP	3,000	3,930
BNP Paribas SA	0.500%	2/19/2028	EUR	13,800	16,025
BNP Paribas SA	0.500%	5/30/2028	EUR	14,000	16,151
BNP Paribas SA	2.750%	7/25/2028	EUR	20,000	23,764
BNP Paribas SA	0.500%	9/1/2028	EUR	4,400	5,052
BNP Paribas SA	3.875%	2/23/2029	EUR	10,000	12,184
BNP Paribas SA	2.875%	2/24/2029	GBP	5,000	6,521
BNP Paribas SA	1.125%	4/17/2029	EUR	5,000	5,728
BNP Paribas SA	1.375%	5/28/2029	EUR	12,100	13,659
BNP Paribas SA	2.538%	7/13/2029	CAD	2,109	1,519
BNP Paribas SA	6.000%	8/18/2029	GBP	4,000	5,683
BNP Paribas SA	3.625%	9/1/2029	EUR	5,000	6,068
BNP Paribas SA	0.500%	1/19/2030	EUR	7,600	8,394
BNP Paribas SA	0.875%	7/11/2030	EUR	4,600	5,074
BNP Paribas SA	3.875%	1/10/2031	EUR	5,000	6,127
BNP Paribas SA	1.625%	7/2/2031	EUR	2,800	3,025
BNP Paribas SA	1.250%	7/13/2031	GBP	13,000	14,696
BNP Paribas SA	4.042%	1/10/2032	EUR	5,000	6,140
BNP Paribas SA	2.500%	3/31/2032	EUR	6,000	7,080
BNP Paribas SA	2.100%	4/7/2032	EUR	4,000	4,396
BNP Paribas SA	4.125%	9/26/2032	EUR	6,000	7,443
BNP Paribas SA	4.750%	11/13/2032	EUR	26,000	32,962
BNP Paribas SA	4.125%	5/24/2033	EUR	5,000	6,214
BNP Paribas SA	0.875%	8/31/2033	EUR	9,000	10,063
BNP Paribas SA	3.494%	9/17/2033	EUR	5,000	5,899
BNP Paribas SA	4.159%	8/28/2034	EUR	20,000	24,281
BNP Paribas SA	4.487%	9/3/2035	CAD	10,000	7,446
BNP Paribas SA	2.000%	9/13/2036	GBP	1,900	1,877
Bouygues SA	1.375%	6/7/2027	EUR	7,500	8,775
Bouygues SA	1.125%	7/24/2028	EUR	2,500	2,873
Bouygues SA	2.250%	6/29/2029	EUR	13,100	15,333
Bouygues SA	4.625%	6/7/2032	EUR	7,500	9,555
Bouygues SA	3.250%	6/30/2037	EUR	4,500	5,085
Bouygues SA	5.375%	6/30/2042	EUR	2,800	3,676
BPCE SA	0.500%	2/24/2027	EUR	4,600	5,349
BPCE SA	1.750%	4/26/2027	EUR	5,000	5,885
BPCE SA	1.625%	1/31/2028	EUR	5,700	6,632
BPCE SA	4.500%	4/26/2028	AUD	4,500	3,077
BPCE SA	0.914%	7/13/2028	JPY	200,000	1,263
BPCE SA	6.000%	9/29/2028	GBP	2,000	2,802
BPCE SA	1.625%	3/2/2029	EUR	8,000	9,294
BPCE SA	5.250%	4/16/2029	GBP	4,500	6,218
BPCE SA	0.750%	3/3/2031	EUR	4,000	4,189
BPCE SA	1.000%	1/14/2032	EUR	4,400	4,544
BPCE SA	2.250%	3/2/2032	EUR	4,500	5,295
BPCE SA	4.000%	11/29/2032	EUR	9,000	11,081
BPCE SA	4.500%	1/13/2033	EUR	17,000	21,231
BPCE SA	4.125%	3/8/2033	EUR	8,000	9,758
BPCE SA	3.625%	10/1/2033	EUR	7,000	8,292
BPCE SA	1.750%	2/2/2034	EUR	7,500	8,516
BPCE SA	4.750%	6/14/2034	EUR	5,000	6,326
BPCE SA	4.250%	1/11/2035	EUR	5,000	6,149
BPCE SA	5.125%	1/25/2035	EUR	2,000	2,507
BPCE SA	4.250%	7/16/2035	EUR	5,000	6,073
BPCE SA	3.875%	1/25/2036	EUR	5,000	6,026
BPCE SA	4.875%	2/26/2036	EUR	6,000	7,505
BPCE SFH SA	0.625%	9/22/2027	EUR	2,500	2,886
BPCE SFH SA	0.010%	11/10/2027	EUR	26,100	29,725
BPCE SFH SA	0.875%	4/13/2028	EUR	6,000	6,886
BPCE SFH SA	0.750%	2/23/2029	EUR	23,000	25,860
BPCE SFH SA	1.000%	6/8/2029	EUR	2,200	2,479
BPCE SFH SA	3.000%	10/17/2029	EUR	5,000	6,009
BPCE SFH SA	2.750%	2/12/2030	EUR	25,300	30,081
BPCE SFH SA	1.125%	4/12/2030	EUR	13,800	15,341
BPCE SFH SA	2.625%	7/24/2030	EUR	6,000	7,074
BPCE SFH SA	0.010%	3/18/2031	EUR	14,700	15,065
BPCE SFH SA	0.625%	5/29/2031	EUR	8,900	9,382

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
BPCE SFH SA	0.375%	1/21/2032	EUR	13,100	13,333
BPCE SFH SA	3.000%	3/24/2032	EUR	5,000	5,925
BPCE SFH SA	3.125%	2/20/2036	EUR	10,000	11,590
Bureau Veritas SA	3.500%	5/22/2036	EUR	2,000	2,338
Caisse de Refinancement de l'Habitat SA	0.010%	2/7/2028	EUR	5,000	5,654
Caisse de Refinancement de l'Habitat SA	2.750%	4/12/2028	EUR	12,000	14,333
Caisse de Refinancement de l'Habitat SA	2.750%	1/12/2029	EUR	15,400	18,405
Caisse de Refinancement de l'Habitat SA	0.010%	10/8/2029	EUR	10,700	11,546
Caisse de Refinancement de l'Habitat SA	3.000%	1/11/2030	EUR	5,000	6,006
Caisse de Refinancement de l'Habitat SA	2.875%	3/25/2031	EUR	10,000	11,892
Caisse de Refinancement de l'Habitat SA	3.375%	6/28/2032	EUR	10,000	12,105
Caisse de Refinancement de l'Habitat SA	3.125%	2/23/2033	EUR	4,500	5,346
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	0.750%	7/7/2028	EUR	4,800	5,401
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	3.375%	9/24/2028	EUR	1,700	2,033
Capgemini SE	1.750%	4/18/2028	EUR	7,800	9,087
Capgemini SE	1.125%	6/23/2030	EUR	3,000	3,279
Capgemini SE	3.125%	9/25/2031	EUR	8,000	9,388
Capgemini SE	2.375%	4/15/2032	EUR	5,700	6,391
Capgemini SE	3.500%	9/25/2034	EUR	1,000	1,160
Carmila SA	1.625%	4/1/2029	EUR	900	1,021
Carmila SA	3.875%	1/25/2032	EUR	1,500	1,783
Carmila SA	3.750%	1/13/2033	EUR	10,000	11,696
Carrefour SA	2.625%	12/15/2027	EUR	5,000	5,936
Carrefour SA	2.375%	10/30/2029	EUR	4,800	5,598
Carrefour SA	4.375%	11/14/2031	EUR	9,000	11,252
Carrefour SA	3.625%	10/17/2032	EUR	7,000	8,339
CCF SFH SACA	2.500%	6/28/2028	EUR	8,800	10,425
CCF SFH SACA	2.750%	5/7/2031	EUR	9,000	10,593
Cie de Financement Foncier SA	0.375%	4/9/2027	EUR	30,000	34,802
Cie de Financement Foncier SA	0.010%	11/10/2027	EUR	5,000	5,691
Cie de Financement Foncier SA	0.750%	1/11/2028	EUR	5,600	6,435
Cie de Financement Foncier SA	0.500%	3/16/2028	EUR	9,600	10,936
Cie de Financement Foncier SA	0.875%	9/11/2028	EUR	9,400	10,701
Cie de Financement Foncier SA	0.010%	4/16/2029	EUR	10,000	10,943
Cie de Financement Foncier SA	3.000%	4/24/2032	EUR	20,900	24,763
Cie de Financement Foncier SA	3.125%	5/28/2034	EUR	5,000	5,877
Cie de Financement Foncier SA	0.010%	10/29/2035	EUR	19,000	16,240
Cie de Financement Foncier SA	0.600%	10/25/2041	EUR	13,800	10,278
Cie de Financement Foncier SA	3.875%	4/25/2055	EUR	2,049	2,317
Cie de Saint-Gobain SA	1.375%	6/14/2027	EUR	8,000	9,348
Cie de Saint-Gobain SA	2.375%	10/4/2027	EUR	2,200	2,606
Cie de Saint-Gobain SA	2.125%	6/10/2028	EUR	2,500	2,936
Cie de Saint-Gobain SA	1.875%	9/21/2028	EUR	6,200	7,237
Cie de Saint-Gobain SA	3.875%	11/29/2030	EUR	10,000	12,319
Cie de Saint-Gobain SA	1.875%	3/15/2031	EUR	2,800	3,138
Cie de Saint-Gobain SA	2.625%	8/10/2032	EUR	2,200	2,521
Cie de Saint-Gobain SA	3.625%	8/9/2036	EUR	9,000	10,496
Cie Generale des Etablissements Michelin SCA	1.750%	5/28/2027	EUR	100	117
Cie Generale des Etablissements Michelin SCA	0.000%	11/2/2028	EUR	6,300	6,984
Cie Generale des Etablissements Michelin SCA	1.750%	9/3/2030	EUR	11,000	12,399
Cie Generale des Etablissements Michelin SCA	3.375%	5/16/2036	EUR	4,000	4,650
Cie Generale des Etablissements Michelin SCA	2.500%	9/3/2038	EUR	2,600	2,715
CNP Assurances SA	1.250%	1/27/2029	EUR	2,000	2,252
CNP Assurances SA	4.500%	6/10/2047	EUR	3,800	4,591
CNP Assurances SA	2.000%	7/27/2050	EUR	6,500	7,247
CNP Assurances SA	2.500%	6/30/2051	EUR	3,100	3,497
CNP Assurances SA	5.250%	7/18/2053	EUR	4,700	5,982
Coentreprise de Transport d'Electricite SA	2.125%	7/29/2032	EUR	8,400	9,180
Cofiroute SA	3.125%	3/6/2033	EUR	5,000	5,835
Covivio Hotels SACA	1.000%	7/27/2029	EUR	2,800	3,114
Covivio Hotels SACA	4.125%	5/23/2033	EUR	3,000	3,620
Covivio SA	2.375%	2/20/2028	EUR	100	118
Covivio SA	1.625%	6/23/2030	EUR	2,200	2,454
Covivio SA	1.125%	9/17/2031	EUR	4,000	4,208
Covivio SA	4.625%	6/5/2032	EUR	1,900	2,375
Covivio SA	3.625%	6/17/2034	EUR	7,500	8,721
Credit Agricole Assurances SA	2.000%	7/17/2030	EUR	2,800	3,143
Credit Agricole Assurances SA	1.500%	10/6/2031	EUR	7,400	7,927
Credit Agricole Assurances SA	5.875%	10/25/2033	EUR	1,900	2,536
Credit Agricole Assurances SA	4.500%	12/17/2034	EUR	2,800	3,448

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Credit Agricole Assurances SA	4.750%	9/27/2048	EUR	1,200	1,484
Credit Agricole Home Loan SFH SA	0.750%	5/5/2027	EUR	18,400	21,412
Credit Agricole Home Loan SFH SA	0.875%	8/31/2027	EUR	6,100	7,075
Credit Agricole Home Loan SFH SA	0.875%	8/11/2028	EUR	14,100	16,078
Credit Agricole Home Loan SFH SA	1.000%	1/16/2029	EUR	7,600	8,629
Credit Agricole Home Loan SFH SA	0.050%	12/6/2029	EUR	15,000	16,128
Credit Agricole Home Loan SFH SA	3.000%	12/1/2030	EUR	12,500	14,982
Credit Agricole Home Loan SFH SA	1.250%	3/24/2031	EUR	9,100	9,985
Credit Agricole Home Loan SFH SA	0.010%	11/3/2031	EUR	13,700	13,785
Credit Agricole Home Loan SFH SA	1.375%	2/3/2032	EUR	2,200	2,387
Credit Agricole Home Loan SFH SA	3.000%	12/11/2032	EUR	9,000	10,644
Credit Agricole Home Loan SFH SA	0.875%	5/6/2034	EUR	10,100	9,957
Credit Agricole Home Loan SFH SA	1.500%	2/3/2037	EUR	10,000	9,759
Credit Agricole Home Loan SFH SA	1.500%	9/28/2038	EUR	2,500	2,333
Credit Agricole Public Sector SCF SA	0.875%	8/2/2027	EUR	20,402	23,679
Credit Agricole Public Sector SCF SA	0.010%	9/13/2028	EUR	5,000	5,562
Credit Agricole Public Sector SCF SA	0.625%	3/29/2029	EUR	7,100	7,938
Credit Agricole SA	1.375%	5/3/2027	EUR	15,000	17,575
Credit Agricole SA	0.375%	4/20/2028	EUR	4,800	5,426
Credit Agricole SA	1.750%	3/5/2029	EUR	6,000	6,893
Credit Agricole SA	2.000%	3/25/2029	EUR	6,400	7,384
Credit Agricole SA	1.000%	7/3/2029	EUR	7,300	8,181
Credit Agricole SA	2.500%	8/29/2029	EUR	9,000	10,596
Credit Agricole SA	0.500%	9/21/2029	EUR	13,600	15,200
Credit Agricole SA	4.875%	10/23/2029	GBP	2,000	2,766
Credit Agricole SA	4.125%	3/7/2030	EUR	6,300	7,839
Credit Agricole SA	3.875%	4/20/2031	EUR	4,000	4,917
Credit Agricole SA	0.875%	1/14/2032	EUR	6,400	6,612
Credit Agricole SA	4.000%	1/18/2033	EUR	3,000	3,702
Credit Agricole SA	4.375%	11/27/2033	EUR	10,000	12,482
Credit Agricole SA	2.500%	4/22/2034	EUR	8,000	8,765
Credit Agricole SA	5.750%	11/9/2034	GBP	8,000	11,206
Credit Agricole SA	3.875%	11/28/2034	EUR	11,000	13,374
Credit Agricole SA	4.125%	3/18/2035	EUR	10,000	12,124
Credit Agricole SA	3.750%	5/27/2035	EUR	10,000	11,858
Credit Agricole SA	4.186%	10/15/2035	CAD	7,500	5,517
Credit Agricole SA	4.125%	2/26/2036	EUR	5,000	6,074
Credit Mutuel Arkea SA	0.875%	5/7/2027	EUR	1,000	1,163
Credit Mutuel Arkea SA	0.375%	10/3/2028	EUR	5,100	5,703
Credit Mutuel Arkea SA	3.500%	2/9/2029	EUR	10,000	12,003
Credit Mutuel Arkea SA	1.125%	5/23/2029	EUR	1,100	1,236
Credit Mutuel Arkea SA	3.375%	3/11/2031	EUR	2,000	2,364
Credit Mutuel Arkea SA	0.875%	10/25/2031	EUR	4,200	4,359
Credit Mutuel Arkea SA	0.875%	3/11/2033	EUR	6,000	5,956
Credit Mutuel Arkea SA	4.125%	2/1/2034	EUR	7,000	8,618
Credit Mutuel Arkea SA	4.810%	5/15/2035	EUR	7,000	8,687
Credit Mutuel Home Loan SFH SA	0.625%	3/4/2027	EUR	23,000	26,806
Credit Mutuel Home Loan SFH SA	0.750%	9/15/2027	EUR	30,700	35,503
Credit Mutuel Home Loan SFH SA	1.000%	4/30/2028	EUR	7,500	8,620
Credit Mutuel Home Loan SFH SA	0.010%	7/20/2028	EUR	9,200	10,280
Credit Mutuel Home Loan SFH SA	1.000%	1/30/2029	EUR	2,800	3,177
Credit Mutuel Home Loan SFH SA	3.000%	2/3/2031	EUR	20,400	24,348
Credit Mutuel Home Loan SFH SA	3.125%	6/6/2035	EUR	5,000	5,819
Crelan Home Loan SCF	1.375%	4/18/2033	EUR	7,900	8,259
Danone SA	0.571%	3/17/2027	EUR	5,000	5,816
Danone SA	0.395%	6/10/2029	EUR	9,300	10,211
Danone SA	3.706%	11/13/2029	EUR	500	610
Danone SA	3.481%	5/3/2030	EUR	4,600	5,562
Danone SA	3.470%	5/22/2031	EUR	5,400	6,511
Dassault Systemes SE	0.375%	9/16/2029	EUR	5,000	5,445
Edenred SE	3.625%	6/13/2031	EUR	1,000	1,198
Edenred SE	3.625%	8/5/2032	EUR	2,500	2,976
Electricite de France SA	4.375%	10/12/2029	EUR	13,500	16,816
Electricite de France SA	5.875%	7/18/2031	GBP	1,588	2,270
Electricite de France SA	4.250%	1/25/2032	EUR	1,500	1,870
Electricite de France SA	1.000%	11/29/2033	EUR	8,700	8,541
Electricite de France SA	5.379%	5/17/2034	CAD	2,200	1,709
Electricite de France SA	6.125%	6/2/2034	GBP	8,050	11,442
Electricite de France SA	4.750%	10/12/2034	EUR	5,700	7,274
Electricite de France SA	4.573%	2/6/2035	CAD	4,000	2,930

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Electricite de France SA	4.375%	6/17/2036	EUR	7,000	8,600
Electricite de France SA	1.875%	10/13/2036	EUR	10,400	10,072
Electricite de France SA	5.500%	3/27/2037	GBP	4,600	6,052
Electricite de France SA	4.500%	11/12/2040	EUR	1,900	2,281
Electricite de France SA	5.500%	10/17/2041	GBP	11,500	14,515
Electricite de France SA	4.625%	1/25/2043	EUR	4,800	5,676
Electricite de France SA	4.750%	6/17/2044	EUR	2,000	2,382
Electricite de France SA	2.000%	12/9/2049	EUR	6,800	4,810
Electricite de France SA	5.125%	9/22/2050	GBP	3,000	3,371
Electricite de France SA	5.777%	5/17/2054	CAD	2,500	1,911
Electricite de France SA	6.500%	11/8/2064	GBP	3,000	4,014
Electricite de France SA	6.000%	1/23/2114	GBP	5,100	6,120
Engie SA	0.000%	3/4/2027	EUR	2,000	2,313
Engie SA	0.375%	6/11/2027	EUR	8,200	9,461
Engie SA	1.500%	3/27/2028	EUR	5,000	5,799
Engie SA	1.750%	3/27/2028	EUR	7,600	8,857
Engie SA	1.375%	6/22/2028	EUR	10,700	12,352
Engie SA	7.000%	10/30/2028	GBP	2,750	4,015
Engie SA	3.500%	9/27/2029	EUR	9,000	10,914
Engie SA	0.375%	10/26/2029	EUR	1,000	1,085
Engie SA	3.625%	1/11/2030	EUR	3,500	4,258
Engie SA	2.125%	3/30/2032	EUR	6,100	6,802
Engie SA	1.875%	9/19/2033	EUR	1,200	1,276
Engie SA	4.250%	9/6/2034	EUR	5,000	6,196
Engie SA	4.000%	1/11/2035	EUR	6,300	7,679
Engie SA	1.500%	3/13/2035	EUR	5,000	4,949
Engie SA	1.000%	10/26/2036	EUR	3,500	3,131
Engie SA	2.000%	9/28/2037	EUR	3,600	3,495
Engie SA	1.375%	6/21/2039	EUR	4,800	4,087
Engie SA	1.250%	10/24/2041	EUR	4,500	3,471
Engie SA	4.500%	9/6/2042	EUR	5,400	6,437
Engie SA	4.250%	1/11/2043	EUR	2,000	2,308
Engie SA	4.250%	3/6/2044	EUR	5,000	5,768
Engie SA	5.625%	4/3/2053	GBP	1,000	1,246
Engie SA	5.000%	10/1/2060	GBP	3,550	4,023
Engie SA	5.950%	3/16/2111	EUR	1,625	2,390
Engie SA	1.500%	Perpetual	EUR	7,500	8,579
Engie SA	1.875%	Perpetual	EUR	4,000	4,337
Engie SA	5.125%	Perpetual	EUR	5,000	6,264
EssilorLuxottica SA	0.500%	6/5/2028	EUR	10,200	11,588
Gecina SA	1.375%	6/30/2027	EUR	100	117
Gecina SA	1.375%	1/26/2028	EUR	1,700	1,973
Gecina SA	1.000%	1/30/2029	EUR	1,100	1,247
Gecina SA	2.000%	6/30/2032	EUR	4,400	4,811
Gecina SA	0.875%	1/25/2033	EUR	4,000	3,993
Gecina SA	3.375%	8/4/2035	EUR	5,000	5,766
Gecina SA	0.875%	6/30/2036	EUR	3,600	3,198
GELF Bond Issuer I SA	1.125%	7/18/2029	EUR	2,104	2,329
GELF Bond Issuer I SA	3.625%	11/27/2031	EUR	1,100	1,309
Groupe des Assurances du Credit Mutuel SADIR	3.750%	4/30/2029	EUR	1,800	2,187
Groupe des Assurances du Credit Mutuel SADIR	1.850%	4/21/2042	EUR	2,700	2,876
Groupe VYV	1.625%	7/2/2029	EUR	2,000	2,237
HSBC Continental Europe SA	0.100%	9/3/2027	EUR	5,100	5,835
ICADE	1.625%	2/28/2028	EUR	2,000	2,316
ICADE	1.000%	1/19/2030	EUR	1,400	1,520
ICADE	0.625%	1/18/2031	EUR	3,700	3,810
Imerys SA	1.000%	7/15/2031	EUR	2,500	2,584
In'li SA	1.125%	7/2/2029	EUR	1,000	1,108
ITM Entreprises SASU	5.750%	7/22/2029	EUR	2,500	3,179
JCDecaux SE	2.625%	4/24/2028	EUR	2,500	2,956
JCDecaux SE	5.000%	1/11/2029	EUR	1,500	1,879
JCDecaux SE	1.625%	2/7/2030	EUR	2,300	2,585
Kering SA	3.250%	2/27/2029	EUR	9,000	10,813
Kering SA	3.625%	9/5/2031	EUR	9,000	10,877
Kering SA	5.000%	11/23/2032	GBP	7,500	10,315
Kering SA	3.375%	2/27/2033	EUR	9,000	10,594
Kering SA	3.625%	3/11/2036	EUR	2,500	2,895
Klepierre SA	1.375%	2/16/2027	EUR	3,300	3,871
Klepierre SA	2.000%	5/12/2029	EUR	2,100	2,427
Klepierre SA	0.625%	7/1/2030	EUR	4,500	4,811

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Klepierre SA	0.875%	2/17/2031	EUR	4,200	4,460
Klepierre SA	1.250%	9/29/2031	EUR	2,300	2,445
Klepierre SA	1.625%	12/13/2032	EUR	1,500	1,594
Klepierre SA	3.875%	9/23/2033	EUR	2,300	2,780
La Banque Postale Home Loan SFH SA	0.625%	6/23/2027	EUR	6,350	7,361
La Banque Postale Home Loan SFH SA	0.875%	2/7/2028	EUR	4,500	5,175
La Banque Postale Home Loan SFH SA	1.000%	10/4/2028	EUR	2,500	2,853
La Banque Postale Home Loan SFH SA	3.125%	2/19/2029	EUR	10,000	12,048
La Banque Postale Home Loan SFH SA	0.010%	10/22/2029	EUR	23,600	25,406
La Banque Postale SA	1.000%	2/9/2028	EUR	10,000	11,669
La Banque Postale SA	3.000%	6/9/2028	EUR	3,800	4,520
La Banque Postale SA	2.000%	7/13/2028	EUR	4,700	5,487
La Banque Postale SA	1.375%	4/24/2029	EUR	5,000	5,664
La Banque Postale SA	3.500%	6/13/2030	EUR	7,700	9,326
La Banque Postale SA	0.750%	8/2/2032	EUR	2,400	2,769
La Banque Postale SA	5.500%	3/5/2034	EUR	2,500	3,159
La Poste SA	0.375%	9/17/2027	EUR	10,100	11,584
La Poste SA	1.375%	4/21/2032	EUR	18,200	19,419
La Poste SA	4.000%	6/12/2035	EUR	4,200	5,153
Legrand SA	3.625%	5/29/2029	EUR	7,000	8,513
Legrand SA	3.500%	6/26/2034	EUR	3,000	3,560
LVMH Moet Hennessy Louis Vuitton SE	1.125%	2/11/2027	GBP	4,400	5,852
LVMH Moet Hennessy Louis Vuitton SE	0.125%	2/11/2028	EUR	5,000	5,667
LVMH Moet Hennessy Louis Vuitton SE	3.250%	9/7/2029	EUR	4,000	4,840
LVMH Moet Hennessy Louis Vuitton SE	0.375%	2/11/2031	EUR	4,600	4,842
LVMH Moet Hennessy Louis Vuitton SE	3.500%	9/7/2033	EUR	23,200	28,000
LVMH Moet Hennessy Louis Vuitton SE	3.500%	10/5/2034	EUR	10,000	12,018
Malakoff Humanis Prevoyance	4.500%	6/20/2035	EUR	3,000	3,671
Mercialys SA	2.500%	2/28/2029	EUR	1,400	1,637
MMS USA Holdings Inc.	1.250%	6/13/2028	EUR	2,100	2,411
MMS USA Holdings Inc.	1.750%	6/13/2031	EUR	2,600	2,860
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	2.125%	6/21/2052	EUR	1,500	1,585
Mutuelle Assurance Travailleur Mutualiste SAM	4.625%	2/23/2036	EUR	1,800	2,214
Nerval SAS	2.875%	4/14/2032	EUR	3,800	4,326
Orange SA	0.875%	2/3/2027	EUR	900	1,051
Orange SA	1.250%	7/7/2027	EUR	4,000	4,664
Orange SA	1.375%	3/20/2028	EUR	18,400	21,311
Orange SA	8.125%	11/20/2028	GBP	3,316	4,998
Orange SA	2.000%	1/15/2029	EUR	2,000	2,333
Orange SA	1.375%	1/16/2030	EUR	13,100	14,726
Orange SA	1.875%	9/12/2030	EUR	16,900	19,096
Orange SA	3.625%	11/16/2031	EUR	5,000	6,089
Orange SA	1.625%	4/7/2032	EUR	5,000	5,426
Orange SA	2.375%	5/18/2032	EUR	4,000	4,514
Orange SA	0.500%	9/4/2032	EUR	3,800	3,789
Orange SA	8.125%	1/28/2033	EUR	362	556
Orange SA	0.625%	12/16/2033	EUR	10,700	10,243
Orange SA	5.625%	1/23/2034	GBP	1,700	2,425
Orange SA	1.200%	7/11/2034	EUR	2,000	1,990
Orange SA	3.250%	1/17/2035	EUR	5,000	5,766
Orange SA	1.375%	9/4/2049	EUR	5,000	3,464
Orange SA	1.375%	Perpetual	EUR	1,900	2,108
Orange SA	1.750%	Perpetual	EUR	1,300	1,485
Orange SA	4.500%	Perpetual	EUR	7,000	8,534
Orange SA	5.375%	Perpetual	EUR	17,800	22,409
Orano SA	4.000%	3/12/2031	EUR	5,000	6,121
Pernod Ricard SA	3.250%	11/2/2028	EUR	5,000	6,026
Pernod Ricard SA	1.375%	4/7/2029	EUR	3,300	3,746
Pernod Ricard SA	0.125%	10/4/2029	EUR	1,000	1,075
Pernod Ricard SA	1.750%	4/8/2030	EUR	2,600	2,941
Pernod Ricard SA	3.375%	11/7/2030	EUR	5,000	6,013
Pernod Ricard SA	0.875%	10/24/2031	EUR	4,000	4,179
Pernod Ricard SA	3.750%	9/15/2033	EUR	5,000	6,007
Pernod Ricard SA	3.625%	5/7/2034	EUR	7,000	8,269
Praemia Healthcare SACA	0.875%	11/4/2029	EUR	4,600	4,997
PSA Tresorerie GIE	6.000%	9/19/2033	EUR	4,024	5,437
RCI Banque SA	4.500%	4/6/2027	EUR	5,000	6,031
RCI Banque SA	4.750%	7/6/2027	EUR	4,000	4,859
RCI Banque SA	4.875%	6/14/2028	EUR	4,000	4,947
RCI Banque SA	4.875%	10/2/2029	EUR	17,000	21,375

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
RCI Banque SA	3.875%	9/30/2030	EUR	5,000	6,072
RCI Banque SA	4.125%	4/4/2031	EUR	7,000	8,566
RCI Banque SA	3.625%	11/3/2032	EUR	5,000	5,872
RTE Reseau de Transport d'Electricite SADIR	0.000%	9/9/2027	EUR	11,100	12,655
RTE Reseau de Transport d'Electricite SADIR	2.750%	6/20/2029	EUR	500	592
RTE Reseau de Transport d'Electricite SADIR	1.500%	9/27/2030	EUR	2,500	2,758
RTE Reseau de Transport d'Electricite SADIR	0.750%	1/12/2034	EUR	5,000	4,803
RTE Reseau de Transport d'Electricite SADIR	3.750%	7/4/2035	EUR	11,900	14,232
RTE Reseau de Transport d'Electricite SADIR	2.000%	4/18/2036	EUR	3,100	3,136
RTE Reseau de Transport d'Electricite SADIR	1.875%	10/23/2037	EUR	5,000	4,835
RTE Reseau de Transport d'Electricite SADIR	1.125%	7/8/2040	EUR	7,500	6,047
SCOR SE	3.625%	5/27/2048	EUR	4,900	5,869
SCOR SE	1.375%	9/17/2051	EUR	2,200	2,320
Societe Generale SA	0.847%	5/26/2027	JPY	1,000,000	6,350
Societe Generale SA	4.125%	6/2/2027	EUR	5,000	6,061
Societe Generale SA	0.250%	7/8/2027	EUR	7,500	8,626
Societe Generale SA	1.250%	12/7/2027	GBP	3,700	4,796
Societe Generale SA	2.125%	9/27/2028	EUR	8,600	10,064
Societe Generale SA	1.750%	3/22/2029	EUR	4,500	5,151
Societe Generale SA	0.500%	6/12/2029	EUR	9,100	10,238
Societe Generale SA	3.375%	5/14/2030	EUR	8,000	9,575
Societe Generale SA	1.250%	6/12/2030	EUR	4,200	4,613
Societe Generale SA	3.625%	11/13/2030	EUR	10,000	12,063
Societe Generale SA	4.250%	12/6/2030	EUR	12,000	14,785
Societe Generale SA	4.875%	11/21/2031	EUR	10,000	12,666
Societe Generale SA	5.750%	1/22/2032	GBP	7,000	9,850
Societe Generale SA	4.250%	11/16/2032	EUR	4,000	5,045
Societe Generale SA	5.625%	6/2/2033	EUR	3,000	3,938
Societe Generale SA	6.250%	6/22/2033	GBP	2,000	2,935
Societe Generale SA	3.750%	9/2/2033	EUR	8,000	9,540
Societe Generale SA	4.125%	5/14/2036	EUR	5,000	6,039
Societe Generale SFH SA	0.750%	1/19/2028	EUR	5,000	5,745
Societe Generale SFH SA	1.375%	5/5/2028	EUR	12,500	14,484
Societe Generale SFH SA	0.125%	2/2/2029	EUR	21,900	24,174
Societe Generale SFH SA	0.010%	2/5/2031	EUR	10,400	10,707
Sodexo SA	0.750%	4/14/2027	EUR	5,914	6,893
Sodexo SA	1.750%	6/26/2028	GBP	4,090	5,277
Sodexo SA	1.000%	4/27/2029	EUR	3,700	4,162
Sogecap SA	6.500%	5/16/2044	EUR	2,900	3,948
Suez SACA	2.375%	5/24/2030	EUR	1,600	1,841
Suez SACA	5.000%	11/3/2032	EUR	1,500	1,920
Suez SACA	2.875%	5/24/2034	EUR	7,400	8,206
Suez SACA	6.625%	10/5/2043	GBP	5,000	7,112
TDF Infrastructure SASU	5.625%	7/21/2028	EUR	1,000	1,251
TDF Infrastructure SASU	1.750%	12/1/2029	EUR	6,700	7,504
TDF Infrastructure SASU	4.125%	10/23/2031	EUR	3,000	3,625
Teleperformance SE	5.250%	11/22/2028	EUR	10,000	12,525
Teleperformance SE	3.750%	6/24/2029	EUR	2,000	2,413
Teleperformance SE	5.750%	11/22/2031	EUR	5,000	6,409
Terega SA	0.875%	9/17/2030	EUR	2,500	2,667
Thales SA	4.250%	10/18/2031	EUR	5,000	6,281
TotalEnergies Capital Canada Ltd.	2.125%	9/18/2029	EUR	6,700	7,758
TotalEnergies Capital International SA	1.491%	4/8/2027	EUR	3,000	3,519
TotalEnergies Capital International SA	0.696%	5/31/2028	EUR	12,400	14,095
TotalEnergies Capital International SA	3.075%	7/1/2031	EUR	15,000	17,769
TotalEnergies Capital International SA	1.994%	4/8/2032	EUR	3,200	3,542
TotalEnergies Capital International SA	1.618%	5/18/2040	EUR	10,000	8,676
TotalEnergies SE	1.625%	Perpetual	EUR	6,316	7,275
TotalEnergies SE	2.000%	Perpetual	EUR	19,309	21,320
TotalEnergies SE	2.000%	Perpetual	EUR	4,000	4,691
TotalEnergies SE	2.125%	Perpetual	EUR	10,219	10,824
TotalEnergies SE	3.250%	Perpetual	EUR	5,000	5,314
Unibail-Rodamco-Westfield SE	1.000%	2/27/2027	EUR	1,800	2,101
Unibail-Rodamco-Westfield SE	0.750%	10/25/2028	EUR	1,900	2,142
Unibail-Rodamco-Westfield SE	1.500%	5/29/2029	EUR	200	227
Unibail-Rodamco-Westfield SE	1.375%	4/15/2030	EUR	3,815	4,229
Unibail-Rodamco-Westfield SE	1.875%	1/15/2031	EUR	10,500	11,662
Unibail-Rodamco-Westfield SE	1.375%	12/4/2031	EUR	6,100	6,438
Unibail-Rodamco-Westfield SE	0.875%	3/29/2032	EUR	6,300	6,384
Unibail-Rodamco-Westfield SE	2.000%	6/29/2032	EUR	1,200	1,292

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Unibail-Rodamco-Westfield SE	1.375%	5/25/2033	EUR	2,200	2,211
Unibail-Rodamco-Westfield SE	1.750%	2/27/2034	EUR	5,000	5,075
Unibail-Rodamco-Westfield SE	2.000%	4/28/2036	EUR	7,113	6,988
Unibail-Rodamco-Westfield SE	2.250%	5/14/2038	EUR	2,400	2,357
Unibail-Rodamco-Westfield SE	1.750%	7/1/2049	EUR	1,700	1,160
Veolia Environnement SA	4.625%	3/30/2027	EUR	5,100	6,198
Veolia Environnement SA	1.250%	4/2/2027	EUR	10,200	11,934
Veolia Environnement SA	1.590%	1/10/2028	EUR	3,000	3,494
Veolia Environnement SA	1.250%	4/15/2028	EUR	2,100	2,422
Veolia Environnement SA	0.927%	1/4/2029	EUR	2,500	2,822
Veolia Environnement SA	1.500%	4/3/2029	EUR	800	913
Veolia Environnement SA	1.940%	1/7/2030	EUR	5,000	5,699
Veolia Environnement SA	1.625%	9/17/2030	EUR	400	445
Veolia Environnement SA	5.375%	12/2/2030	GBP	600	851
Veolia Environnement SA	0.500%	10/14/2031	EUR	2,700	2,758
Veolia Environnement SA	0.800%	1/15/2032	EUR	7,800	8,026
Veolia Environnement SA	3.324%	6/17/2032	EUR	5,000	5,903
Veolia Environnement SA	6.125%	11/25/2033	EUR	2,244	3,122
Veolia Environnement SA	1.250%	5/14/2035	EUR	5,000	4,777
Verallia SA	3.875%	11/4/2032	EUR	5,000	5,820
Vinci SA	1.625%	1/18/2029	EUR	7,200	8,296
Vinci SA	1.750%	9/26/2030	EUR	3,400	3,843
Vinci SA	0.500%	1/9/2032	EUR	11,200	11,439
Vinci SA	2.750%	9/15/2034	GBP	2,600	3,050
Wendel SE	1.000%	6/1/2031	EUR	7,800	8,248
Westfield America Management Ltd.	2.625%	3/30/2029	GBP	2,100	2,709

3,754,802

Germany (2.4%)

Aareal Bank AG	0.250%	11/23/2027	EUR	1,000	1,134
Aareal Bank AG	0.750%	4/18/2028	EUR	2,100	2,375
Aareal Bank AG	0.010%	9/15/2028	EUR	7,100	7,896
Aareal Bank AG	3.250%	5/17/2029	EUR	20,000	24,188
Aareal Bank AG	2.750%	10/8/2030	EUR	5,000	5,912
Aareal Bank AG	3.000%	8/5/2031	EUR	10,100	12,028
Allianz Finance II BV	3.000%	3/13/2028	EUR	1,400	1,680
Allianz Finance II BV	0.500%	1/14/2031	EUR	11,700	12,477
Allianz Finance II BV	4.500%	3/13/2043	GBP	3,000	3,610
Allianz SE	4.597%	9/7/2038	EUR	7,000	8,595
Allianz SE	1.301%	9/25/2049	EUR	2,000	2,223
Allianz SE	2.121%	7/8/2050	EUR	12,000	13,513
Allianz SE	4.252%	7/5/2052	EUR	6,900	8,453
Allianz SE	5.824%	7/25/2053	EUR	8,300	11,071
Amprion GmbH	3.450%	9/22/2027	EUR	18,000	21,607
Amprion GmbH	3.125%	8/27/2030	EUR	7,000	8,316
Amprion GmbH	3.971%	9/22/2032	EUR	2,000	2,452
Amprion GmbH	0.625%	9/23/2033	EUR	10,100	9,665
Amprion GmbH	4.125%	9/7/2034	EUR	5,000	6,137
Amprion GmbH	4.000%	9/30/2040	EUR	6,000	6,922
Amprion GmbH	4.000%	5/21/2044	EUR	5,000	5,589
Aroundtown SA	0.375%	4/15/2027	EUR	12,800	14,759
Aroundtown SA	4.800%	7/16/2029	EUR	3,000	3,713
Aroundtown SA	3.000%	10/16/2029	GBP	6,983	8,848
Aroundtown SA	3.500%	5/13/2030	EUR	6,400	7,555
Aroundtown SA	3.250%	1/2/2031	EUR	5,000	5,800
Aroundtown SA	3.625%	4/10/2031	GBP	1,100	1,386
BASF SE	4.000%	3/8/2029	EUR	3,000	3,693
BASF SE	1.500%	5/22/2030	EUR	2,099	2,383
BASF SE	1.500%	3/17/2031	EUR	2,800	3,095
BASF SE	4.250%	3/8/2032	EUR	10,000	12,527
BASF SE	1.450%	12/13/2032	EUR	8,400	9,289
Bausparkasse Schwaebisch Hall AG	2.000%	5/17/2034	EUR	20,200	22,168
Bayer AG	1.125%	1/6/2030	EUR	4,900	5,414
Bayer AG	0.625%	7/12/2031	EUR	4,400	4,554
Bayer AG	1.375%	7/6/2032	EUR	13,600	14,306
Bayer AG	4.625%	5/26/2033	EUR	2,500	3,176
Bayer AG	1.000%	1/12/2036	EUR	4,400	3,986
Bayer Capital Corp. BV	2.125%	12/15/2029	EUR	10,100	11,634
Bayerische Landesbank	4.375%	9/21/2028	EUR	2,500	3,083
Bayerische Landesbank	3.000%	5/22/2029	EUR	12,500	15,080

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Bayerische Landesbank	0.050%	4/30/2031	EUR	14,000	14,481
Bayerische Landesbank	2.625%	10/7/2031	EUR	10,000	11,780
Bertelsmann SE & Co. KGaA	2.000%	4/1/2028	EUR	4,000	4,683
Bertelsmann SE & Co. KGaA	3.500%	5/29/2029	EUR	7,500	9,041
Bertelsmann SE & Co. KGaA	1.500%	5/15/2030	EUR	5,000	5,554
BMW Canada Inc.	4.410%	2/10/2027	CAD	1,200	896
BMW Finance NV	1.500%	2/6/2029	EUR	12,112	13,895
BMW Finance NV	3.250%	5/20/2031	EUR	11,000	13,179
BMW Finance NV	0.200%	1/11/2033	EUR	2,455	2,412
BMW Finance NV	3.625%	5/22/2035	EUR	2,000	2,377
BMW International Investment BV	3.375%	8/27/2034	EUR	10,250	12,048
BMW US Capital LLC	3.375%	2/2/2034	EUR	10,000	11,752
Brenntag Finance BV	0.500%	10/6/2029	EUR	6,000	6,518
Commerzbank AG	2.500%	2/25/2028	EUR	15,000	17,851
Commerzbank AG	4.625%	3/21/2028	EUR	7,200	8,730
Commerzbank AG	3.375%	8/28/2028	EUR	16,984	20,653
Commerzbank AG	3.125%	4/20/2029	EUR	18,000	21,781
Commerzbank AG	2.625%	9/3/2029	EUR	21,472	25,558
Commerzbank AG	5.125%	1/18/2030	EUR	6,000	7,556
Commerzbank AG	0.010%	3/11/2030	EUR	4,612	4,927
Commerzbank AG	4.625%	1/17/2031	EUR	7,500	9,377
Commerzbank AG	3.625%	1/14/2032	EUR	10,000	12,047
Commerzbank AG	4.000%	7/16/2032	EUR	7,000	8,541
Commerzbank AG	3.125%	6/13/2033	EUR	5,000	6,016
Commerzbank AG	6.750%	10/5/2033	EUR	11,000	14,109
Commerzbank AG	1.250%	1/9/2034	EUR	3,587	3,744
Commerzbank AG	3.000%	3/13/2034	EUR	10,000	11,871
Commerzbank AG	3.875%	9/2/2036	EUR	5,000	5,921
Commerzbank AG	4.125%	2/20/2037	EUR	5,000	6,035
Commerzbank AG	4.125%	6/30/2037	EUR	5,000	6,017
Continental AG	3.625%	11/30/2027	EUR	2,500	3,016
Continental AG	3.500%	10/1/2029	EUR	5,000	6,037
Covestro AG	1.375%	6/12/2030	EUR	2,000	2,223
Daimler Truck International Finance BV	1.625%	4/6/2027	EUR	13,000	15,253
Daimler Truck International Finance BV	3.875%	6/19/2029	EUR	2,000	2,451
Deutsche Apotheker-und Aerztebank eG	0.750%	7/5/2028	EUR	9,900	11,268
Deutsche Bahn AG	0.500%	4/9/2027	EUR	2,880	3,344
Deutsche Bahn AG	1.125%	12/18/2028	EUR	15,000	17,140
Deutsche Bahn AG	2.750%	3/19/2029	EUR	1,794	2,147
Deutsche Bahn AG	1.375%	3/28/2031	EUR	6,036	6,673
Deutsche Bahn AG	0.200%	5/20/2033	CHF	4,485	5,571
Deutsche Bahn AG	1.625%	8/16/2033	EUR	5,021	5,357
Deutsche Bahn AG	0.750%	7/16/2035	EUR	7,161	6,733
Deutsche Bahn AG	0.625%	4/15/2036	EUR	17,705	15,916
Deutsche Bahn AG	1.375%	4/16/2040	EUR	5,183	4,593
Deutsche Bahn AG	0.625%	12/8/2050	EUR	10,981	6,012
Deutsche Bahn AG	1.125%	5/29/2051	EUR	8,006	5,052
Deutsche Bank AG	1.875%	2/23/2028	EUR	5,000	5,883
Deutsche Bank AG	3.250%	5/24/2028	EUR	7,000	8,363
Deutsche Bank AG	0.250%	8/31/2028	EUR	2,561	2,877
Deutsche Bank AG	5.375%	1/11/2029	EUR	3,000	3,731
Deutsche Bank AG	3.375%	3/13/2029	EUR	10,700	13,025
Deutsche Bank AG	4.125%	4/4/2030	EUR	5,000	6,113
Deutsche Bank AG	1.750%	11/19/2030	EUR	8,500	9,569
Deutsche Bank AG	6.125%	12/12/2030	GBP	7,000	10,016
Deutsche Bank AG	1.375%	2/17/2032	EUR	15,500	16,701
Deutsche Bank AG	4.000%	6/24/2032	EUR	8,100	9,701
Deutsche Bank AG	4.500%	7/12/2035	EUR	8,000	9,946
Deutsche Boerse AG	1.125%	3/26/2028	EUR	2,124	2,458
Deutsche Boerse AG	1.500%	4/4/2032	EUR	3,200	3,464
Deutsche Boerse AG	3.875%	9/28/2033	EUR	4,000	4,924
Deutsche Kreditbank AG	3.000%	1/31/2035	EUR	10,000	11,797
Deutsche Lufthansa AG	2.875%	5/16/2027	EUR	16,500	19,607
Deutsche Lufthansa AG	3.750%	2/11/2028	EUR	12,000	14,473
Deutsche Pfandbriefbank AG	0.625%	8/30/2027	EUR	15,300	17,652
Deutsche Pfandbriefbank AG	2.875%	1/24/2028	EUR	7,500	8,952
Deutsche Pfandbriefbank AG	2.375%	5/29/2028	EUR	3,125	3,688
Deutsche Post AG	1.625%	12/5/2028	EUR	4,265	4,956
Deutsche Post AG	0.750%	5/20/2029	EUR	7,182	8,078
Deutsche Post AG	3.125%	6/5/2032	EUR	8,000	9,506

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Deutsche Post AG	3.375%	7/3/2033	EUR	5,000	6,011
Deutsche Post AG	3.500%	3/25/2036	EUR	10,000	11,854
Deutsche Telekom AG	0.500%	7/5/2027	EUR	14,064	16,242
Deutsche Telekom AG	1.750%	3/25/2031	EUR	2,500	2,805
Deutsche Telekom AG	3.125%	2/6/2034	GBP	934	1,141
Deutsche Telekom AG	3.250%	3/20/2036	EUR	5,000	5,774
Deutsche Telekom AG	2.250%	3/29/2039	EUR	2,177	2,173
Deutsche Telekom AG	3.625%	2/3/2045	EUR	12,000	13,085
Deutsche Telekom AG	1.750%	12/9/2049	EUR	3,523	2,601
Deutsche Telekom International Finance BV	3.250%	1/17/2028	EUR	75	91
Deutsche Telekom International Finance BV	1.500%	4/3/2028	EUR	4,285	4,973
Deutsche Telekom International Finance BV	8.875%	11/27/2028	GBP	3,961	6,077
Deutsche Telekom International Finance BV	2.250%	4/13/2029	GBP	1,868	2,421
Deutsche Telekom International Finance BV	2.000%	12/1/2029	EUR	4,458	5,167
Deutsche Telekom International Finance BV	7.500%	1/24/2033	EUR	2,715	4,051
Deutsche Wohnen SE	1.500%	4/30/2030	EUR	3,000	3,320
Deutsche Wohnen SE	1.300%	4/7/2041	EUR	900	698
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	4.875%	8/21/2030	EUR	2,000	2,455
DZ HYP AG	0.500%	4/1/2027	EUR	2,500	2,907
DZ HYP AG	0.625%	8/30/2027	EUR	5,000	5,783
DZ HYP AG	0.875%	3/22/2028	EUR	9,245	10,638
DZ HYP AG	0.875%	1/30/2029	EUR	5,124	5,800
DZ HYP AG	0.010%	4/20/2029	EUR	17,577	19,273
DZ HYP AG	0.050%	6/29/2029	EUR	5,124	5,599
DZ HYP AG	0.875%	1/18/2030	EUR	16,100	17,888
DZ HYP AG	0.010%	3/29/2030	EUR	12,731	13,580
DZ HYP AG	1.625%	5/30/2031	EUR	4,438	4,982
DZ HYP AG	2.750%	2/27/2032	EUR	10,000	11,825
DZ HYP AG	3.250%	5/31/2033	EUR	10,000	12,122
DZ HYP AG	3.000%	5/31/2035	EUR	3,000	3,529
E.ON International Finance BV	1.250%	10/19/2027	EUR	6,537	7,591
E.ON International Finance BV	1.500%	7/31/2029	EUR	11,962	13,601
E.ON International Finance BV	6.250%	6/3/2030	GBP	10,966	16,009
E.ON International Finance BV	4.750%	1/31/2034	GBP	2,600	3,451
E.ON International Finance BV	5.875%	10/30/2037	GBP	3,550	4,900
E.ON International Finance BV	6.750%	1/27/2039	GBP	600	883
E.ON International Finance BV	6.125%	7/6/2039	GBP	1,500	2,087
E.ON SE	0.375%	9/29/2027	EUR	4,561	5,230
E.ON SE	3.500%	1/12/2028	EUR	3,000	3,618
E.ON SE	0.750%	2/20/2028	EUR	1,299	1,488
E.ON SE	3.750%	3/1/2029	EUR	10,000	12,215
E.ON SE	1.625%	5/22/2029	EUR	9,016	10,347
E.ON SE	0.350%	2/28/2030	EUR	4,783	5,136
E.ON SE	1.625%	3/29/2031	EUR	9,218	10,216
E.ON SE	0.625%	11/7/2031	EUR	5,864	6,083
E.ON SE	3.500%	4/16/2033	EUR	8,400	10,042
E.ON SE	0.875%	10/18/2034	EUR	1,900	1,821
E.ON SE	3.875%	1/12/2035	EUR	1,500	1,827
E.ON SE	3.750%	1/15/2036	EUR	7,000	8,385
E.ON SE	3.500%	10/26/2037	EUR	4,400	5,143
E.ON SE	4.000%	1/16/2040	EUR	6,000	7,065
E.ON SE	4.125%	3/25/2044	EUR	6,500	7,644
EnBW Energie Baden-Wuerttemberg AG	1.625%	8/5/2079	EUR	5,500	6,400
EnBW Energie Baden-Wuerttemberg AG	1.375%	8/31/2081	EUR	4,000	4,541
EnBW International Finance BV	0.250%	10/19/2030	EUR	5,619	5,898
EnBW International Finance BV	0.500%	3/1/2033	EUR	3,000	2,953
EnBW International Finance BV	4.300%	5/23/2034	EUR	19,300	24,176
EnBW International Finance BV	3.750%	11/20/2035	EUR	10,000	11,910
EnBW International Finance BV	6.125%	7/7/2039	EUR	2,195	3,171
Eurogrid GmbH	1.500%	4/18/2028	EUR	8,100	9,381
Eurogrid GmbH	3.598%	2/1/2029	EUR	6,000	7,277
Eurogrid GmbH	3.722%	4/27/2030	EUR	9,400	11,452
Eurogrid GmbH	1.113%	5/15/2032	EUR	6,000	6,234
Eurogrid GmbH	0.741%	4/21/2033	EUR	4,600	4,511
Eurogrid GmbH	3.915%	2/1/2034	EUR	7,000	8,474
Eurogrid GmbH	3.732%	10/18/2035	EUR	1,900	2,240
EWE AG	0.250%	6/8/2028	EUR	2,000	2,239
EWE AG	0.375%	10/22/2032	EUR	2,592	2,536
Fresenius Finance Ireland plc	2.125%	2/1/2027	EUR	3,000	3,547
Fresenius Finance Ireland plc	0.500%	10/1/2028	EUR	6,365	7,132

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Fresenius Finance Ireland plc	0.875%	10/1/2031	EUR	9,000	9,438
Fresenius Finance Ireland plc	3.000%	1/30/2032	EUR	2,000	2,343
Fresenius Medical Care AG	1.500%	5/29/2030	EUR	2,381	2,645
Fresenius SE & Co. KGaA	1.625%	10/8/2027	EUR	5,124	5,996
Fresenius SE & Co. KGaA	0.750%	1/15/2028	EUR	5,892	6,750
Fresenius SE & Co. KGaA	2.875%	2/15/2029	EUR	3,648	4,367
Fresenius SE & Co. KGaA	5.000%	11/28/2029	EUR	8,100	10,268
Fresenius SE & Co. KGaA	1.125%	1/28/2033	EUR	7,000	7,155
Grand City Properties SA	0.125%	1/11/2028	EUR	2,500	2,817
Grand City Properties SA	4.375%	1/9/2030	EUR	1,900	2,342
Hamburg Commercial Bank AG	3.375%	2/1/2028	EUR	10,070	12,155
Hannover Rueck SE	1.125%	10/9/2039	EUR	1,700	1,876
Hannover Rueck SE	5.875%	8/26/2043	EUR	10,000	13,357
Heidelberg Materials AG	3.750%	5/31/2032	EUR	12,000	14,735
Heidelberg Materials Finance Luxembourg SA	1.125%	12/1/2027	EUR	6,627	7,689
Heidelberg Materials Finance Luxembourg SA	4.875%	11/21/2033	EUR	11,500	14,853
Henkel AG & Co. KGaA	0.500%	11/17/2032	EUR	2,500	2,509
HOCHTIEF AG	0.625%	4/26/2029	EUR	4,002	4,439
HOWOGE Wohnungs-baugesellschaft mbH	0.625%	11/1/2028	EUR	4,100	4,580
HOWOGE Wohnungs-baugesellschaft mbH	1.125%	11/1/2033	EUR	2,100	2,101
Infineon Technologies AG	1.625%	6/24/2029	EUR	2,100	2,394
Infineon Technologies AG	2.000%	6/24/2032	EUR	2,200	2,427
Infineon Technologies AG	3.625%	Perpetual	EUR	3,000	3,573
ING-DiBa AG	0.125%	5/23/2027	EUR	2,500	2,886
ING-DiBa AG	2.750%	9/9/2029	EUR	10,000	11,956
ING-DiBa AG	1.250%	10/9/2033	EUR	5,200	5,442
ING-DiBa AG	1.000%	5/23/2039	EUR	9,700	8,473
K&S AG	4.250%	6/19/2029	EUR	4,800	5,890
Landesbank Baden-Wuerttemberg	0.375%	2/18/2027	EUR	17,800	20,674
Landesbank Baden-Wuerttemberg	0.010%	7/16/2027	EUR	22,287	25,591
Landesbank Baden-Wuerttemberg	1.125%	10/25/2027	EUR	100	116
Landesbank Baden-Wuerttemberg	2.625%	11/12/2027	EUR	15,174	18,096
Landesbank Baden-Wuerttemberg	0.010%	1/24/2028	EUR	6,348	7,198
Landesbank Baden-Wuerttemberg	0.375%	2/28/2028	EUR	4,000	4,528
Landesbank Baden-Wuerttemberg	0.010%	7/7/2028	EUR	18,080	20,261
Landesbank Baden-Wuerttemberg	0.010%	9/18/2028	EUR	4,207	4,693
Landesbank Baden-Wuerttemberg	2.375%	10/31/2028	EUR	16,062	19,032
Landesbank Baden-Wuerttemberg	2.625%	2/5/2029	EUR	10,000	11,919
Landesbank Baden-Wuerttemberg	0.375%	5/7/2029	EUR	1,500	1,638
Landesbank Baden-Wuerttemberg	0.125%	1/18/2030	EUR	10,000	10,773
Landesbank Baden-Wuerttemberg	1.750%	5/10/2032	EUR	9,000	10,015
Landesbank Baden-Wuerttemberg	0.250%	5/19/2033	EUR	6,673	6,525
Landesbank Hessen-Thueringen Girozentrale	0.010%	7/19/2027	EUR	22,500	25,845
Landesbank Hessen-Thueringen Girozentrale	3.500%	8/31/2027	EUR	12,500	15,106
Landesbank Hessen-Thueringen Girozentrale	2.250%	9/15/2028	EUR	15,000	17,729
Landesbank Hessen-Thueringen Girozentrale	4.000%	2/4/2030	EUR	5,000	6,141
Landesbank Hessen-Thueringen Girozentrale	0.500%	1/19/2037	EUR	4,000	3,534
LANXESS AG	1.750%	3/22/2028	EUR	2,200	2,534
LANXESS AG	0.625%	12/1/2029	EUR	2,200	2,344
LEG Immobilien SE	0.875%	11/28/2027	EUR	4,400	5,059
LEG Immobilien SE	0.875%	1/17/2029	EUR	4,200	4,701
LEG Immobilien SE	1.000%	11/19/2032	EUR	1,800	1,785
LEG Immobilien SE	0.875%	3/30/2033	EUR	1,700	1,645
LEG Immobilien SE	1.500%	1/17/2034	EUR	3,400	3,351
Lloyds Bank GmbH	2.750%	9/10/2029	EUR	6,700	7,984
Lloyds Bank GmbH	2.875%	9/9/2032	EUR	7,500	8,863
Mercedes-Benz Finance Canada Inc.	5.120%	6/27/2028	CAD	1,000	768
Mercedes-Benz Group AG	1.000%	11/15/2027	EUR	5,260	6,084
Mercedes-Benz Group AG	1.375%	5/11/2028	EUR	2,500	2,889
Mercedes-Benz Group AG	0.750%	2/8/2030	EUR	4,612	5,060
Mercedes-Benz Group AG	2.375%	5/22/2030	EUR	2,100	2,449
Mercedes-Benz Group AG	0.750%	9/10/2030	EUR	2,561	2,767
Mercedes-Benz Group AG	2.000%	2/27/2031	EUR	7,219	8,187
Mercedes-Benz Group AG	1.125%	11/6/2031	EUR	5,124	5,455
Mercedes-Benz Group AG	0.750%	3/11/2033	EUR	4,800	4,809
Mercedes-Benz Group AG	2.125%	7/3/2037	EUR	15,182	15,415
Mercedes-Benz International Finance BV	1.500%	2/9/2027	EUR	4,000	4,702
Mercedes-Benz International Finance BV	0.625%	5/6/2027	EUR	7,686	8,911
Mercedes-Benz International Finance BV	3.700%	5/30/2031	EUR	6,000	7,362
Mercedes-Benz International Finance BV	3.250%	1/10/2032	EUR	1,200	1,432

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Merck Financial Services GmbH	2.375%	6/15/2030	EUR	4,500	5,259
Merck Financial Services GmbH	0.875%	7/5/2031	EUR	400	424
Merck KGaA	3.875%	8/27/2054	EUR	3,000	3,601
Muenchener Hypothekenbank eG	0.625%	5/7/2027	EUR	6,661	7,750
Muenchener Hypothekenbank eG	3.000%	8/4/2027	EUR	15,000	18,006
Muenchener Hypothekenbank eG	0.625%	11/10/2027	EUR	7,686	8,864
Muenchener Hypothekenbank eG	0.500%	6/14/2028	CHF	8,000	10,402
Muenchener Hypothekenbank eG	2.500%	7/4/2028	EUR	6,533	7,776
Muenchener Hypothekenbank eG	2.625%	2/3/2031	EUR	6,000	7,094
Muenchener Hypothekenbank eG	1.875%	8/25/2032	EUR	15,000	16,764
Muenchener Hypothekenbank eG	1.000%	4/18/2039	EUR	4,765	4,169
Muenchener Hypothekenbank eG	0.010%	10/19/2039	EUR	6,365	4,647
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.250%	5/26/2041	EUR	4,600	4,931
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.000%	5/26/2042	EUR	8,000	8,257
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	4.250%	5/26/2044	EUR	5,400	6,571
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.250%	5/26/2049	EUR	2,100	2,506
Norddeutsche Landesbank-Girozentrale	0.750%	3/5/2029	EUR	23,345	26,296
Robert Bosch GmbH	3.625%	6/2/2030	EUR	2,000	2,436
Robert Bosch GmbH	4.000%	6/2/2035	EUR	6,000	7,271
Robert Bosch GmbH	4.375%	6/2/2043	EUR	10,700	12,587
Robert Bosch Investment Nederland BV	2.625%	5/24/2028	EUR	500	593
RWE AG	0.500%	11/26/2028	EUR	8,305	9,289
RWE AG	1.000%	11/26/2033	EUR	2,735	2,710
RWE AG	4.125%	2/13/2035	EUR	4,500	5,534
RWE AG	4.625%	6/18/2055	EUR	5,000	6,062
SAP SE	1.250%	3/10/2028	EUR	2,900	3,356
SAP SE	0.375%	5/18/2029	EUR	7,600	8,383
SAP SE	1.625%	3/10/2031	EUR	6,800	7,579
Sartorius Finance BV	4.500%	9/14/2032	EUR	6,000	7,464
Sartorius Finance BV	4.875%	9/14/2035	EUR	2,000	2,527
Siemens Financieringsmaatschappij NV	2.875%	3/10/2028	EUR	4,577	5,497
Siemens Financieringsmaatschappij NV	0.250%	2/20/2029	EUR	4,300	4,774
Siemens Financieringsmaatschappij NV	0.125%	9/5/2029	EUR	9,404	10,314
Siemens Financieringsmaatschappij NV	1.375%	9/6/2030	EUR	3,225	3,646
Siemens Financieringsmaatschappij NV	2.750%	9/9/2030	EUR	5,000	5,932
Siemens Financieringsmaatschappij NV	1.250%	2/28/2031	EUR	2,721	3,002
Siemens Financieringsmaatschappij NV	3.375%	8/24/2031	EUR	7,000	8,479
Siemens Financieringsmaatschappij NV	0.500%	2/20/2032	EUR	12,200	12,568
Siemens Financieringsmaatschappij NV	3.000%	9/8/2033	EUR	4,000	4,696
Siemens Financieringsmaatschappij NV	0.500%	9/5/2034	EUR	3,587	3,423
Siemens Financieringsmaatschappij NV	1.250%	2/25/2035	EUR	6,600	6,649
Siemens Financieringsmaatschappij NV	3.375%	2/22/2037	EUR	8,000	9,306
Siemens Financieringsmaatschappij NV	1.750%	2/28/2039	EUR	7,214	6,866
Siemens Financieringsmaatschappij NV	3.750%	9/10/2042	GBP	6,200	6,799
Siemens Financieringsmaatschappij NV	3.625%	2/22/2044	EUR	9,000	10,023
Sudzucker International Finance BV	4.125%	1/29/2032	EUR	7,000	8,405
TAG Immobilien AG	4.250%	3/4/2030	EUR	3,900	4,783
Talanx AG	4.000%	10/25/2029	EUR	7,500	9,232
Talanx AG	2.250%	12/5/2047	EUR	11,800	13,824
Traton Finance Luxembourg SA	3.375%	1/14/2028	EUR	2,100	2,515
Traton Finance Luxembourg SA	4.250%	5/16/2028	EUR	2,900	3,547
Traton Finance Luxembourg SA	0.750%	3/24/2029	EUR	5,000	5,553
Traton Finance Luxembourg SA	3.750%	3/27/2030	EUR	3,500	4,237
Traton Finance Luxembourg SA	1.250%	3/24/2033	EUR	4,400	4,423
UniCredit Bank GmbH	0.500%	2/23/2027	EUR	23,000	26,784
UniCredit Bank GmbH	0.010%	9/15/2028	EUR	33,855	37,701
UniCredit Bank GmbH	0.875%	1/11/2029	EUR	6,508	7,368
UniCredit Bank GmbH	0.010%	6/24/2030	EUR	3,758	3,975
UniCredit Bank GmbH	0.250%	1/15/2032	EUR	9,992	10,166
UniCredit Bank GmbH	0.850%	5/22/2034	EUR	7,737	7,620
Vier Gas Transport GmbH	4.625%	9/26/2032	EUR	5,000	6,300
Viridium Group Sarl	4.375%	11/16/2035	EUR	5,000	5,815
Volkswagen Bank GmbH	4.625%	5/3/2031	EUR	9,000	11,247
Volkswagen Financial Services AG	0.875%	1/31/2028	EUR	13,217	15,125
Volkswagen Financial Services AG	3.375%	4/6/2028	EUR	6,019	7,232
Volkswagen Financial Services AG	3.625%	5/19/2029	EUR	2,600	3,143
Volkswagen Financial Services AG	0.375%	2/12/2030	EUR	3,603	3,850
Volkswagen Financial Services AG	3.875%	9/10/2030	EUR	4,000	4,894
Volkswagen Financial Services Australia Pty Ltd.	5.300%	2/9/2027	AUD	5,000	3,484
Volkswagen Financial Services Australia Pty Ltd.	5.200%	10/16/2030	AUD	11,000	7,531

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Volkswagen Financial Services NV	3.250%	4/13/2027	GBP	1,900	2,564
Volkswagen Financial Services NV	6.500%	9/18/2027	GBP	2,500	3,527
Volkswagen Financial Services NV	2.125%	1/18/2028	GBP	9,300	12,184
Volkswagen Financial Services NV	1.375%	9/14/2028	GBP	3,700	4,686
Volkswagen Financial Services NV	2.493%	2/12/2030	CHF	2,000	2,725
Volkswagen International Finance NV	1.875%	3/30/2027	EUR	15,700	18,473
Volkswagen International Finance NV	3.750%	9/28/2027	EUR	4,000	4,828
Volkswagen International Finance NV	2.625%	11/16/2027	EUR	3,000	3,559
Volkswagen International Finance NV	4.250%	3/29/2029	EUR	5,000	6,167
Volkswagen International Finance NV	1.250%	9/23/2032	EUR	2,900	2,979
Volkswagen International Finance NV	3.300%	3/22/2033	EUR	500	580
Volkswagen International Finance NV	4.125%	11/16/2038	EUR	6,500	7,664
Volkswagen International Finance NV	1.500%	1/21/2041	EUR	3,800	3,103
Volkswagen International Finance NV	3.500%	Perpetual	EUR	2,500	2,887
Volkswagen International Finance NV	3.748%	Perpetual	EUR	11,000	13,072
Volkswagen International Finance NV	3.875%	Perpetual	EUR	7,700	9,164
Volkswagen International Finance NV	3.875%	Perpetual	EUR	11,600	13,666
Volkswagen International Finance NV	4.375%	Perpetual	EUR	9,500	11,197
Volkswagen International Finance NV	4.625%	Perpetual	EUR	8,200	9,924
Volkswagen International Finance NV	7.875%	Perpetual	EUR	8,000	11,078
Volkswagen Leasing GmbH	0.500%	1/12/2029	EUR	8,851	9,839
Vonovia SE	0.375%	6/16/2027	EUR	5,000	5,753
Vonovia SE	0.625%	10/7/2027	EUR	3,000	3,449
Vonovia SE	1.875%	6/28/2028	EUR	9,200	10,706
Vonovia SE	0.250%	9/1/2028	EUR	3,000	3,340
Vonovia SE	0.625%	12/14/2029	EUR	6,900	7,478
Vonovia SE	2.250%	4/7/2030	EUR	3,100	3,555
Vonovia SE	1.000%	7/9/2030	EUR	2,000	2,171
Vonovia SE	5.000%	11/23/2030	EUR	1,000	1,280
Vonovia SE	2.375%	3/25/2032	EUR	5,800	6,492
Vonovia SE	0.750%	9/1/2032	EUR	12,400	12,305
Vonovia SE	1.000%	6/16/2033	EUR	3,500	3,429
Vonovia SE	4.250%	4/10/2034	EUR	3,100	3,778
Vonovia SE	1.125%	9/14/2034	EUR	3,800	3,599
Vonovia SE	5.500%	1/18/2036	GBP	1,700	2,285
Vonovia SE	2.750%	3/22/2038	EUR	2,000	2,049
Vonovia SE	1.625%	10/7/2039	EUR	4,100	3,486
Vonovia SE	1.500%	6/14/2041	EUR	6,800	5,356
VW Credit Canada Inc.	5.860%	11/15/2027	CAD	1,100	846
Wintershall Dea Finance BV	1.332%	9/25/2028	EUR	4,500	5,084
Wintershall Dea Finance BV	1.823%	9/25/2031	EUR	3,100	3,294
Wintershall Dea Finance BV	4.357%	10/3/2032	EUR	5,000	5,989
Wuestenrot Bausparkasse AG	2.875%	9/30/2033	EUR	10,200	12,008
					2,750,487
Greece (0.1%)					
Eurobank SA	5.875%	11/28/2029	EUR	10,000	12,790
Eurobank SA	4.000%	9/24/2030	EUR	5,000	6,090
Eurobank SA	4.000%	2/7/2036	EUR	16,000	19,091
National Bank of Greece SA	3.500%	11/19/2030	EUR	16,135	19,423
					57,394
Hong Kong (0.0%)					
Prudential Funding Asia plc	5.875%	5/11/2029	GBP	1,824	2,595
Prudential Funding Asia plc	6.125%	12/19/2031	GBP	1,578	2,274
					4,869
Hungary (0.0%)					
OTP Jelzalogbank Zrt	3.002%	6/20/2030	EUR	5,000	5,942
OTP Jelzalogbank Zrt	3.137%	3/31/2031	EUR	10,000	11,895
					17,837
Indonesia (0.0%)					
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	1.875%	11/5/2031	EUR	900	953
Ireland (0.1%)					
AIB Group plc	2.250%	4/4/2028	EUR	13,000	15,357
AIB Group plc	5.750%	2/16/2029	EUR	5,000	6,278
AIB Group plc	5.250%	10/23/2031	EUR	10,000	12,948
Bank of Ireland Group plc	4.875%	7/16/2028	EUR	9,000	11,026
Bank of Ireland Group plc	5.000%	7/4/2031	EUR	5,000	6,388
Bank of Ireland Group plc	7.594%	12/6/2032	GBP	900	1,286

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Bank of Ireland Group plc	6.750%	3/1/2033	EUR	7,000	8,855
Bank of Ireland Group plc	4.750%	8/10/2034	EUR	17,892	22,113
ESB Finance DAC	2.125%	6/8/2027	EUR	3,170	3,741
ESB Finance DAC	1.875%	6/14/2031	EUR	6,263	6,972
ESB Finance DAC	4.000%	5/3/2032	EUR	7,500	9,234
ESB Finance DAC	2.125%	11/5/2033	EUR	2,671	2,886
ESB Finance DAC	3.750%	1/25/2043	EUR	3,000	3,333
Freshwater Finance plc	4.607%	10/17/2036	GBP	1,517	1,847
Kerry Group Financial Services Unlimited Co.	3.375%	3/5/2033	EUR	5,000	5,895
Smurfit Kappa Treasury ULC	3.489%	11/24/2031	EUR	7,000	8,350
Smurfit Kappa Treasury ULC	3.454%	11/27/2032	EUR	5,000	5,898
Smurfit Kappa Treasury ULC	1.000%	9/22/2033	EUR	5,429	5,350
Smurfit Kappa Treasury ULC	3.807%	11/27/2036	EUR	5,000	5,850
					143,607
Italy (0.9%)					
A2A SpA	1.000%	7/16/2029	EUR	5,000	5,586
A2A SpA	0.625%	7/15/2031	EUR	2,000	2,073
A2A SpA	0.625%	10/28/2032	EUR	1,998	1,986
A2A SpA	1.000%	11/2/2033	EUR	2,000	1,973
A2A SpA	4.375%	2/3/2034	EUR	2,000	2,498
ACEA SpA	1.500%	6/8/2027	EUR	12,881	15,074
ACEA SpA	0.500%	4/6/2029	EUR	6,896	7,616
ACEA SpA	0.250%	7/28/2030	EUR	4,007	4,225
Aeroporti di Roma SpA	1.625%	6/8/2027	EUR	2,040	2,391
Aeroporti di Roma SpA	1.750%	7/30/2031	EUR	5,900	6,518
Aeroporti di Roma SpA	3.625%	6/15/2032	EUR	5,000	5,999
AMCO - Asset Management Co. SpA	0.750%	4/20/2028	EUR	7,448	8,475
ASTM SpA	1.625%	2/8/2028	EUR	3,729	4,332
ASTM SpA	1.500%	1/25/2030	EUR	8,700	9,754
ASTM SpA	2.375%	11/25/2033	EUR	2,800	2,989
Autostrade per l'Italia SpA	1.750%	2/1/2027	EUR	2,359	2,778
Autostrade per l'Italia SpA	2.000%	12/4/2028	EUR	7,000	8,137
Autostrade per l'Italia SpA	1.875%	9/26/2029	EUR	4,000	4,575
Autostrade per l'Italia SpA	2.000%	1/15/2030	EUR	9,000	10,241
Autostrade per l'Italia SpA	4.750%	1/24/2031	EUR	5,000	6,335
Autostrade per l'Italia SpA	2.250%	1/25/2032	EUR	8,000	8,865
Autostrade per l'Italia SpA	5.125%	6/14/2033	EUR	5,000	6,433
Banca Monte dei Paschi di Siena SpA	3.500%	4/23/2029	EUR	15,000	18,270
Banca Monte dei Paschi di Siena SpA	2.750%	1/18/2069	EUR	10,000	11,803
Banco BPM SpA	3.750%	6/27/2028	EUR	6,000	7,324
Banco BPM SpA	4.875%	1/17/2030	EUR	10,000	12,503
Banco BPM SpA	3.875%	9/9/2030	EUR	7,000	8,523
BPER Banca SpA	3.750%	10/22/2028	EUR	23,300	28,552
BPER Banca SpA	3.250%	1/22/2031	EUR	12,054	14,515
Coca-Cola HBC Finance BV	1.625%	5/14/2031	EUR	9,000	9,890
Credit Agricole Italia SpA	1.000%	3/25/2027	EUR	7,600	8,881
Credit Agricole Italia SpA	0.250%	1/17/2028	EUR	2,500	2,842
Credit Agricole Italia SpA	3.500%	1/15/2030	EUR	17,100	20,904
Credit Agricole Italia SpA	3.500%	3/11/2036	EUR	10,000	11,970
Credit Agricole Italia SpA	1.750%	1/15/2038	EUR	2,500	2,424
Enel Finance International NV	1.000%	10/20/2027	GBP	6,901	8,961
Enel Finance International NV	2.875%	4/11/2029	GBP	3,700	4,834
Enel Finance International NV	0.625%	5/28/2029	EUR	19,900	21,973
Enel Finance International NV	0.750%	6/17/2030	EUR	27,800	29,944
Enel Finance International NV	0.875%	1/17/2031	EUR	1,000	1,066
Enel Finance International NV	4.000%	2/20/2031	EUR	5,000	6,166
Enel Finance International NV	0.875%	9/28/2034	EUR	1,900	1,799
Enel Finance International NV	1.125%	10/17/2034	EUR	3,653	3,516
Enel Finance International NV	1.250%	1/17/2035	EUR	3,000	2,910
Enel Finance International NV	3.875%	1/23/2035	EUR	9,000	10,828
Enel Finance International NV	0.875%	6/17/2036	EUR	2,214	1,965
Enel Finance International NV	5.750%	9/14/2040	GBP	5,410	7,259
Enel SpA	5.625%	6/21/2027	EUR	5,536	6,848
Enel SpA	1.375%	Perpetual	EUR	7,448	8,586
Enel SpA	1.875%	Perpetual	EUR	12,000	13,093
Enel SpA	2.250%	Perpetual	EUR	8,977	10,551
Enel SpA	4.750%	Perpetual	EUR	7,000	8,577
Eni SpA	1.625%	5/17/2028	EUR	2,574	2,983
Eni SpA	0.375%	6/14/2028	EUR	10,982	12,362

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Eni SpA	1.125%	9/19/2028	EUR	2,817	3,215
Eni SpA	3.625%	1/29/2029	EUR	2,600	3,164
Eni SpA	0.625%	1/23/2030	EUR	8,911	9,683
Eni SpA	2.000%	5/18/2031	EUR	12,500	14,084
Eni SpA	4.250%	5/19/2033	EUR	7,000	8,716
Eni SpA	3.875%	1/15/2034	EUR	5,000	6,058
Eni SpA	1.000%	10/11/2034	EUR	3,092	2,982
Eni SpA	2.000%	Perpetual	EUR	7,500	8,771
Eni SpA	2.750%	Perpetual	EUR	3,724	4,229
Eni SpA	3.375%	Perpetual	EUR	5,563	6,538
Eni SpA	4.875%	Perpetual	EUR	2,000	2,438
Ferrovie dello Stato Italiane SpA	3.750%	4/14/2027	EUR	10,000	12,035
Ferrovie dello Stato Italiane SpA	4.500%	5/23/2033	EUR	6,000	7,632
Generali	3.212%	1/15/2029	EUR	2,000	2,415
Generali	2.124%	10/1/2030	EUR	7,200	8,204
Generali	2.429%	7/14/2031	EUR	2,000	2,266
Generali	1.713%	6/30/2032	EUR	2,300	2,440
Generali	5.800%	7/6/2032	EUR	3,000	3,956
Generali	5.399%	4/20/2033	EUR	8,000	10,367
Generali	3.547%	1/15/2034	EUR	3,000	3,609
Generali	4.156%	1/3/2035	EUR	1,000	1,201
Generali	5.500%	10/27/2047	EUR	8,669	10,707
Hera SpA	0.875%	7/5/2027	EUR	5,087	5,897
Hera SpA	5.200%	1/29/2028	EUR	3,092	3,849
Hera SpA	0.250%	12/3/2030	EUR	2,100	2,185
Hera SpA	4.250%	4/20/2033	EUR	3,400	4,222
Hera SpA	1.000%	4/25/2034	EUR	1,509	1,461
Iccrea Banca SpA	3.875%	1/12/2029	EUR	25,000	30,742
Iccrea Banca SpA	3.500%	3/4/2032	EUR	25,000	30,358
Iccrea Banca SpA	3.500%	6/5/2034	EUR	10,000	12,079
Intesa Sanpaolo SpA	1.125%	10/4/2027	EUR	7,017	8,160
Intesa Sanpaolo SpA	5.000%	3/8/2028	EUR	2,500	3,042
Intesa Sanpaolo SpA	1.750%	3/20/2028	EUR	13,409	15,649
Intesa Sanpaolo SpA	3.625%	6/30/2028	EUR	6,000	7,316
Intesa Sanpaolo SpA	6.500%	3/14/2029	GBP	3,500	4,988
Intesa Sanpaolo SpA	1.750%	7/4/2029	EUR	4,539	5,205
Intesa Sanpaolo SpA	2.500%	1/15/2030	GBP	4,545	5,787
Intesa Sanpaolo SpA	4.875%	5/19/2030	EUR	15,000	19,132
Intesa Sanpaolo SpA	1.350%	2/24/2031	EUR	8,250	8,976
Intesa Sanpaolo SpA	5.125%	8/29/2031	EUR	4,430	5,758
Intesa Sanpaolo SpA	3.850%	9/16/2032	EUR	7,000	8,510
Intesa Sanpaolo SpA	5.625%	3/8/2033	EUR	2,000	2,690
Intesa Sanpaolo SpA	2.625%	3/11/2036	GBP	6,724	7,124
Iren SpA	3.875%	7/22/2032	EUR	2,000	2,434
Iren SpA	3.625%	9/23/2033	EUR	5,000	5,950
Italgas Reti SpA	1.608%	10/31/2027	EUR	3,266	3,812
Italgas Reti SpA	0.579%	1/29/2031	EUR	5,800	6,102
Italgas SpA	3.125%	2/8/2029	EUR	5,400	6,476
Italgas SpA	0.875%	4/24/2030	EUR	5,092	5,535
Italgas SpA	4.125%	6/8/2032	EUR	5,000	6,186
Leasys SpA	3.875%	3/1/2028	EUR	7,000	8,490
Mediobanca Banca di Credito Finanziario SpA	4.375%	2/1/2030	EUR	7,000	8,618
Mediobanca Banca di Credito Finanziario SpA	2.625%	8/5/2030	EUR	10,000	11,796
Mediobanca Banca di Credito Finanziario SpA	3.000%	9/4/2031	EUR	10,000	11,923
Nexi SpA	2.125%	4/30/2029	EUR	1,750	2,013
Snam SpA	0.750%	6/20/2029	EUR	8,400	9,303
Snam SpA	0.750%	6/17/2030	EUR	10,500	11,385
Snam SpA	0.625%	6/30/2031	EUR	5,000	5,220
Snam SpA	3.875%	2/19/2034	EUR	7,500	9,064
Snam SpA	1.000%	9/12/2034	EUR	4,090	3,931
Snam SpA	4.500%	Perpetual	EUR	3,000	3,659
Terna - Rete Elettrica Nazionale	1.375%	7/26/2027	EUR	4,944	5,773
Terna - Rete Elettrica Nazionale	1.000%	10/11/2028	EUR	6,798	7,721
Terna - Rete Elettrica Nazionale	3.625%	4/21/2029	EUR	3,000	3,642
Terna - Rete Elettrica Nazionale	3.500%	1/17/2031	EUR	6,000	7,244
Terna - Rete Elettrica Nazionale	3.125%	2/17/2032	EUR	5,000	5,899
UniCredit SpA	3.875%	6/11/2028	EUR	10,000	12,057
UniCredit SpA	4.450%	2/16/2029	EUR	8,000	9,796
UniCredit SpA	3.500%	7/31/2030	EUR	12,500	15,302
UniCredit SpA	0.850%	1/19/2031	EUR	11,986	12,815

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
UniCredit SpA	4.300%	1/23/2031	EUR	5,000	6,194
UniCredit SpA	4.000%	3/5/2034	EUR	20,000	24,432
UniCredit SpA	5.375%	4/16/2034	EUR	6,947	8,737
UniCredit SpA	4.200%	6/11/2034	EUR	10,000	12,226
UniCredit SpA	4.175%	6/24/2037	EUR	5,000	6,043
Unipol Assicurazioni SpA	4.900%	5/23/2034	EUR	4,400	5,511
					1,044,604
Japan (0.4%)					
Asahi Group Holdings Ltd.	0.336%	4/19/2027	EUR	2,500	2,888
Asahi Group Holdings Ltd.	0.290%	6/1/2027	JPY	100,000	637
Asahi Group Holdings Ltd.	0.541%	10/23/2028	EUR	4,750	5,305
Astellas Pharma Inc.	0.519%	8/31/2028	JPY	500,000	3,141
Bridgestone Corp.	0.295%	4/21/2027	JPY	300,000	1,913
Central Nippon Expressway Co. Ltd.	0.125%	3/18/2027	JPY	500,000	3,190
Central Nippon Expressway Co. Ltd.	0.166%	8/18/2027	JPY	1,000,000	6,344
Central Nippon Expressway Co. Ltd.	0.439%	12/13/2027	JPY	500,000	3,173
Central Nippon Expressway Co. Ltd.	0.514%	2/21/2028	JPY	200,000	1,268
Central Nippon Expressway Co. Ltd.	0.385%	5/18/2028	JPY	400,000	2,521
Central Nippon Expressway Co. Ltd.	0.439%	8/17/2028	JPY	900,000	5,658
Central Nippon Expressway Co. Ltd.	0.464%	9/14/2028	JPY	500,000	3,143
Central Nippon Expressway Co. Ltd.	0.597%	3/28/2029	JPY	500,000	3,124
Central Nippon Expressway Co. Ltd.	0.759%	5/29/2029	JPY	400,000	2,509
Central Nippon Expressway Co. Ltd.	1.021%	1/25/2030	JPY	1,900,000	11,914
Central Nippon Expressway Co. Ltd.	1.259%	7/17/2030	JPY	2,000,000	12,592
Chugoku Electric Power Co. Inc.	0.920%	5/25/2033	JPY	300,000	1,742
Daiichi Sankyo Co. Ltd.	0.810%	7/25/2036	JPY	100,000	528
Denso Corp.	0.315%	3/17/2028	JPY	300,000	1,889
East Japan Railway Co.	1.162%	9/15/2028	GBP	6,119	7,776
East Japan Railway Co.	3.245%	9/8/2030	EUR	5,000	6,038
East Japan Railway Co.	4.875%	6/14/2034	GBP	2,800	3,813
East Japan Railway Co.	0.773%	9/15/2034	EUR	6,000	5,726
East Japan Railway Co.	1.104%	9/15/2039	EUR	3,714	3,097
East Japan Railway Co.	4.110%	2/22/2043	EUR	8,500	9,908
East Nippon Expressway Co. Ltd.	0.230%	6/18/2027	JPY	400,000	2,547
East Nippon Expressway Co. Ltd.	0.140%	7/31/2029	JPY	670,000	4,100
East Nippon Expressway Co. Ltd.	0.140%	11/29/2029	JPY	100,000	608
East Nippon Expressway Co. Ltd.	0.220%	1/31/2030	JPY	230,000	1,393
East Nippon Expressway Co. Ltd.	0.230%	4/23/2031	JPY	300,000	1,775
East Nippon Expressway Co. Ltd.	0.140%	7/15/2031	JPY	90,000	527
ENEOS Holdings Inc.	0.834%	6/15/2032	JPY	300,000	1,768
Fast Retailing Co. Ltd.	0.405%	6/6/2028	JPY	600,000	3,770
FUJIFILM Holdings Corp.	0.195%	4/20/2027	JPY	200,000	1,275
Hikari Tsushin Inc.	1.790%	3/23/2033	JPY	200,000	1,152
Hitachi Ltd.	0.290%	3/12/2030	JPY	100,000	604
Japan Investment Corp.	1.151%	10/31/2029	JPY	800,000	5,076
JT International Financial Services BV	1.000%	11/26/2029	EUR	1,545	1,708
JT International Financial Services BV	2.750%	9/28/2033	GBP	2,599	3,025
Kansai Electric Power Co. Inc.	0.470%	5/25/2027	JPY	289,000	1,845
Kansai Electric Power Co. Inc.	0.490%	7/23/2027	JPY	125,000	796
Kansai Electric Power Co. Inc.	0.460%	12/20/2027	JPY	359,000	2,273
Kansai Electric Power Co. Inc.	0.435%	4/25/2028	JPY	400,000	2,519
Kansai Electric Power Co. Inc.	0.405%	6/20/2029	JPY	300,000	1,847
Kansai Electric Power Co. Inc.	0.440%	12/20/2030	JPY	327,000	1,955
Kansai Electric Power Co. Inc.	0.370%	9/19/2031	JPY	187,000	1,092
Kubota Corp.	0.300%	6/2/2027	JPY	500,000	3,183
Kyushu Electric Power Co. Inc.	0.360%	4/23/2027	JPY	100,000	638
Kyushu Electric Power Co. Inc.	0.430%	5/25/2029	JPY	191,000	1,179
Kyushu Electric Power Co. Inc.	0.340%	4/25/2031	JPY	100,000	590
Mitsubishi Corp.	1.518%	6/25/2032	JPY	700,000	4,338
Mitsubishi Heavy Industries Ltd.	0.270%	9/1/2031	JPY	400,000	2,336
Mitsubishi UFJ Financial Group Inc.	1.029%	3/7/2029	JPY	400,000	2,548
Mitsubishi UFJ Financial Group Inc.	0.848%	7/19/2029	EUR	8,179	9,086
Mitsubishi UFJ Financial Group Inc.	3.197%	6/10/2031	EUR	10,000	11,865
Mitsubishi UFJ Financial Group Inc.	3.556%	9/5/2032	EUR	7,000	8,409
Mitsui Fudosan Co. Ltd.	0.810%	6/6/2033	JPY	400,000	2,317
Mitsui Fudosan Co. Ltd.	1.057%	9/12/2033	JPY	1,100,000	6,454
Mizuho Financial Group Inc.	5.628%	6/13/2028	GBP	2,000	2,818
Mizuho Financial Group Inc.	0.402%	9/6/2029	EUR	2,543	2,770
Mizuho Financial Group Inc.	0.797%	4/15/2030	EUR	5,087	5,516

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Mizuho Financial Group Inc.	0.895%	6/24/2030	JPY	100,000	609
Mizuho Financial Group Inc.	0.693%	10/7/2030	EUR	18,700	19,956
Mizuho Financial Group Inc.	4.029%	9/5/2032	EUR	3,000	3,696
Nippon Life Insurance Co.	4.165%	9/2/2055	EUR	4,000	4,711
Nomura Holdings Inc.	3.459%	5/28/2030	EUR	6,000	7,210
NTT Finance Corp.	0.280%	12/20/2027	JPY	300,000	1,892
NTT Finance Corp.	0.614%	9/20/2028	JPY	400,000	2,516
NTT Finance Corp.	0.399%	12/13/2028	EUR	10,600	11,798
NTT Finance Corp.	0.967%	6/20/2029	JPY	600,000	3,762
NTT Finance Corp.	0.923%	12/20/2029	JPY	500,000	3,107
NTT Finance Corp.	0.648%	6/20/2030	JPY	1,000,000	6,083
NTT Finance Corp.	0.380%	9/20/2030	JPY	3,100,000	18,537
NTT Finance Corp.	3.359%	3/12/2031	EUR	10,000	11,984
NTT Finance Corp.	0.270%	9/19/2031	JPY	200,000	1,161
NTT Finance Corp.	0.838%	6/20/2033	JPY	1,100,000	6,344
NTT Finance Corp.	3.678%	7/16/2033	EUR	7,000	8,395
NTT Finance Corp.	1.476%	3/17/2034	JPY	300,000	1,787
ORIX Corp.	4.477%	6/1/2028	EUR	3,500	4,312
ORIX Corp.	3.780%	5/29/2029	EUR	1,900	2,303
Panasonic Holdings Corp.	0.709%	9/14/2028	JPY	500,000	3,146
Panasonic Holdings Corp.	0.370%	3/5/2030	JPY	200,000	1,207
Panasonic Holdings Corp.	1.342%	9/14/2033	JPY	400,000	2,379
Seven & i Holdings Co. Ltd.	0.280%	12/20/2027	JPY	100,000	630
Seven & i Holdings Co. Ltd.	1.392%	11/2/2033	JPY	400,000	2,350
Shinkin Central Bank	0.720%	6/27/2029	JPY	300,000	1,877
Sompo Japan Insurance Inc.	0.425%	10/14/2027	JPY	200,000	1,268
Sony Group Corp.	0.300%	10/10/2029	JPY	500,000	3,060
Sumitomo Electric Industries Ltd.	0.809%	7/13/2033	JPY	200,000	1,157
Sumitomo Mitsui Banking Corp.	0.409%	11/7/2029	EUR	3,541	3,850
Sumitomo Mitsui Financial Group Inc.	1.054%	1/26/2029	JPY	800,000	5,103
Sumitomo Mitsui Financial Group Inc.	0.750%	6/8/2029	JPY	900,000	5,677
Sumitomo Mitsui Financial Group Inc.	0.632%	10/23/2029	EUR	11,635	12,729
Sumitomo Mitsui Trust Bank Ltd.	0.010%	10/15/2027	EUR	9,232	10,492
Suntory Holdings Ltd.	0.300%	6/8/2027	JPY	100,000	637
Suntory Holdings Ltd.	0.800%	5/25/2033	JPY	200,000	1,169
Takeda Pharmaceutical Co. Ltd.	3.000%	11/21/2030	EUR	13,514	15,976
Takeda Pharmaceutical Co. Ltd.	0.400%	10/14/2031	JPY	900,000	5,208
Takeda Pharmaceutical Co. Ltd.	1.375%	7/9/2032	EUR	2,500	2,631
Takeda Pharmaceutical Co. Ltd.	2.000%	7/9/2040	EUR	4,364	3,952
TDK Corp.	0.430%	7/26/2030	JPY	100,000	602
Toyota Motor Corp.	0.219%	3/18/2031	JPY	500,000	2,957
Toyota Motor Corp.	0.735%	6/1/2033	JPY	300,000	1,742
Toyota Motor Finance Netherlands BV	4.000%	4/2/2027	EUR	4,800	5,788
West Nippon Expressway Co. Ltd.	0.105%	3/19/2027	JPY	500,000	3,189
West Nippon Expressway Co. Ltd.	0.225%	6/18/2027	JPY	100,000	637
West Nippon Expressway Co. Ltd.	0.315%	9/17/2027	JPY	200,000	1,270
West Nippon Expressway Co. Ltd.	0.395%	9/17/2027	JPY	500,000	3,180
West Nippon Expressway Co. Ltd.	0.390%	5/25/2028	JPY	500,000	3,150
West Nippon Expressway Co. Ltd.	0.369%	7/27/2028	JPY	1,000,000	6,280
West Nippon Expressway Co. Ltd.	0.484%	8/31/2028	JPY	400,000	2,517
West Nippon Expressway Co. Ltd.	0.715%	5/23/2029	JPY	800,000	5,011
					456,523

Luxembourg (0.2%)

Acef Holding SCA	0.750%	6/14/2028	EUR	1,107	1,254
Acef Holding SCA	1.250%	4/26/2030	EUR	4,914	5,374
AXA Logistics Europe Master SCA	0.875%	11/15/2029	EUR	800	880
AXA Logistics Europe Master SCA	3.375%	5/13/2031	EUR	5,000	5,931
Bevco Lux Sarl	1.000%	1/16/2030	EUR	3,214	3,500
Blackstone Property Partners Europe Holdings Sarl	1.250%	4/26/2027	EUR	4,840	5,641
Blackstone Property Partners Europe Holdings Sarl	2.625%	10/20/2028	GBP	2,800	3,628
Blackstone Property Partners Europe Holdings Sarl	3.625%	10/29/2029	EUR	6,900	8,293
Blackstone Property Partners Europe Holdings Sarl	4.875%	4/29/2032	GBP	2,800	3,740
CBRE Open-Ended Funds SCA SICAV-SIF	0.500%	1/27/2028	EUR	4,000	4,536
CBRE Open-Ended Funds SCA SICAV-SIF	0.900%	10/12/2029	EUR	1,400	1,532
Eurofins Scientific SE	4.000%	7/6/2029	EUR	5,843	7,169
Eurofins Scientific SE	0.875%	5/19/2031	EUR	3,500	3,673
JAB Holdings BV	2.500%	4/17/2027	EUR	2,500	2,965
JAB Holdings BV	1.000%	12/20/2027	EUR	3,000	3,456
JAB Holdings BV	2.000%	5/18/2028	EUR	1,000	1,165

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
JAB Holdings BV	2.500%	6/25/2029	EUR	6,400	7,491
JAB Holdings BV	4.750%	6/29/2032	EUR	6,000	7,596
JAB Holdings BV	5.000%	6/12/2033	EUR	1,000	1,280
JAB Holdings BV	4.375%	4/25/2034	EUR	14,000	17,108
JAB Holdings BV	3.375%	4/17/2035	EUR	4,000	4,543
JAB Holdings BV	4.375%	5/19/2035	EUR	5,000	6,099
JAB Holdings BV	2.250%	12/19/2039	EUR	9,400	8,688
Logicor Financing Sarl	1.625%	7/15/2027	EUR	5,087	5,942
Logicor Financing Sarl	3.250%	11/13/2028	EUR	5,980	7,158
Logicor Financing Sarl	2.750%	1/15/2030	GBP	5,000	6,294
Logicor Financing Sarl	0.875%	1/14/2031	EUR	7,914	8,284
P3 Group Sarl	1.625%	1/26/2029	EUR	2,500	2,856
P3 Group Sarl	4.000%	4/19/2032	EUR	5,000	6,021
Prologis International Funding II SA	1.750%	3/15/2028	EUR	6,125	7,144
Prologis International Funding II SA	0.875%	7/9/2029	EUR	3,042	3,375
Prologis International Funding II SA	3.625%	3/7/2030	EUR	2,500	3,019
Prologis International Funding II SA	3.125%	6/1/2031	EUR	3,000	3,538
Prologis International Funding II SA	1.625%	6/17/2032	EUR	2,819	2,993
Prologis International Funding II SA	3.700%	10/7/2034	EUR	2,300	2,704
SELP Finance Sarl	0.875%	5/27/2029	EUR	1,000	1,107
					175,977
Mexico (0.0%)					
America Movil SAB de CV	0.750%	6/26/2027	EUR	2,159	2,501
America Movil SAB de CV	2.125%	3/10/2028	EUR	2,599	3,046
America Movil SAB de CV	5.750%	6/28/2030	GBP	2,990	4,267
America Movil SAB de CV	4.948%	7/22/2033	GBP	900	1,219
America Movil SAB de CV	4.375%	8/7/2041	GBP	3,096	3,544
					14,577
Netherlands (0.9%)					
ABN AMRO Bank NV	2.375%	6/1/2027	EUR	10,700	12,682
ABN AMRO Bank NV	4.000%	1/16/2028	EUR	5,000	6,085
ABN AMRO Bank NV	5.125%	2/22/2028	GBP	7,500	10,434
ABN AMRO Bank NV	2.375%	4/7/2028	EUR	10,000	11,869
ABN AMRO Bank NV	4.375%	10/20/2028	EUR	13,000	16,071
ABN AMRO Bank NV	1.500%	9/30/2030	EUR	11,107	12,522
ABN AMRO Bank NV	1.000%	4/13/2031	EUR	4,000	4,356
ABN AMRO Bank NV	3.000%	10/1/2031	EUR	10,000	11,860
ABN AMRO Bank NV	5.125%	2/22/2033	EUR	10,000	12,304
ABN AMRO Bank NV	1.000%	6/2/2033	EUR	5,000	4,995
ABN AMRO Bank NV	1.375%	1/10/2034	EUR	7,300	7,687
ABN AMRO Bank NV	4.500%	11/21/2034	EUR	12,000	15,204
ABN AMRO Bank NV	0.375%	1/14/2035	EUR	20,400	19,108
ABN AMRO Bank NV	1.375%	1/12/2037	EUR	11,100	10,853
ABN AMRO Bank NV	1.125%	4/23/2039	EUR	2,500	2,220
ABN AMRO Bank NV	0.400%	9/17/2041	EUR	10,000	7,294
Achmea Bank NV	2.500%	6/25/2030	EUR	5,000	5,887
Achmea Bank NV	2.750%	5/19/2032	EUR	10,000	11,784
Achmea Bank NV	2.750%	9/15/2032	EUR	5,000	5,869
Achmea Bank NV	3.000%	2/7/2034	EUR	15,000	17,735
Achmea BV	6.750%	12/26/2043	EUR	3,000	4,134
Achmea BV	5.625%	11/2/2044	EUR	10,200	13,197
Akzo Nobel NV	1.500%	3/28/2028	EUR	4,000	4,627
Akzo Nobel NV	1.625%	4/14/2030	EUR	4,600	5,165
Akzo Nobel NV	4.000%	5/24/2033	EUR	5,000	6,040
Alliander NV	0.375%	6/10/2030	EUR	6,316	6,731
ASML Holding NV	1.625%	5/28/2027	EUR	667	783
ASML Holding NV	0.625%	5/7/2029	EUR	2,214	2,465
ASN Bank NV	0.750%	5/18/2027	EUR	2,500	2,908
ASN Bank NV	0.375%	3/3/2028	EUR	3,700	4,185
ASN Bank NV	0.750%	10/24/2031	EUR	2,543	2,682
ASR Nederland NV	7.000%	12/7/2043	EUR	7,200	10,119
ASR Nederland NV	3.375%	5/2/2049	EUR	3,862	4,598
Cooperatieve Rabobank UA	1.375%	2/3/2027	EUR	2,254	2,648
Cooperatieve Rabobank UA	0.875%	2/8/2028	EUR	16,600	19,137
Cooperatieve Rabobank UA	1.875%	7/12/2028	GBP	10,400	13,773
Cooperatieve Rabobank UA	5.051%	2/26/2029	AUD	8,300	5,801
Cooperatieve Rabobank UA	4.233%	4/25/2029	EUR	13,000	15,906
Cooperatieve Rabobank UA	4.625%	5/23/2029	GBP	3,812	5,215
Cooperatieve Rabobank UA	4.550%	8/30/2029	GBP	3,642	5,036

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Cooperatieve Rabobank UA	4.000%	1/10/2030	EUR	11,000	13,557
Cooperatieve Rabobank UA	0.125%	12/1/2031	EUR	10,000	10,204
Cooperatieve Rabobank UA	0.750%	3/2/2032	EUR	3,000	3,159
Cooperatieve Rabobank UA	1.250%	5/31/2032	EUR	3,800	4,111
Cooperatieve Rabobank UA	7.074%	10/26/2032	AUD	2,700	1,939
Cooperatieve Rabobank UA	3.106%	6/7/2033	EUR	12,500	15,007
Cooperatieve Rabobank UA	3.064%	2/1/2034	EUR	10,000	11,923
Cooperatieve Rabobank UA	3.822%	7/26/2034	EUR	8,000	9,669
Cooperatieve Rabobank UA	1.500%	4/26/2038	EUR	24,400	23,534
Cooperatieve Rabobank UA	5.250%	5/23/2041	GBP	484	644
CTP NV	0.750%	2/18/2027	EUR	5,214	6,068
CTP NV	3.875%	11/21/2032	EUR	5,000	5,948
DSM BV	0.250%	6/23/2028	EUR	7,000	7,873
DSM BV	0.625%	6/23/2032	EUR	7,500	7,567
Enexis Holding NV	3.625%	6/12/2034	EUR	5,000	6,025
Enexis Holding NV CVR	0.750%	7/2/2031	EUR	2,000	2,102
Euronext NV	1.125%	6/12/2029	EUR	5,300	5,964
Euronext NV	1.500%	5/17/2041	EUR	2,800	2,386
EXOR NV	1.750%	1/18/2028	EUR	2,708	3,163
EXOR NV	2.250%	4/29/2030	EUR	5,053	5,850
EXOR NV	3.750%	2/14/2033	EUR	7,364	8,846
Heineken NV	1.500%	10/3/2029	EUR	400	454
Heineken NV	2.250%	3/30/2030	EUR	7,631	8,847
Heineken NV	3.875%	9/23/2030	EUR	7,500	9,237
Heineken NV	1.750%	5/7/2040	EUR	6,471	5,735
IMCD NV	4.875%	9/18/2028	EUR	4,000	4,955
ING Bank NV	0.875%	4/11/2028	EUR	7,900	9,094
ING Bank NV	1.053%	12/7/2028	JPY	400,000	2,533
ING Bank NV	2.500%	2/21/2030	EUR	30,000	35,473
ING Bank NV	0.125%	12/8/2032	EUR	15,700	15,966
ING Groep NV	0.375%	9/29/2028	EUR	27,700	31,682
ING Groep NV	0.250%	2/18/2029	EUR	4,400	4,967
ING Groep NV	0.250%	2/1/2030	EUR	2,500	2,741
ING Groep NV	0.875%	11/29/2030	EUR	3,000	3,287
ING Groep NV	1.750%	2/16/2031	EUR	4,500	5,065
ING Groep NV	1.000%	11/16/2032	EUR	5,000	5,767
ING Groep NV	6.250%	5/20/2033	GBP	1,500	2,114
ING Groep NV	4.125%	8/24/2033	EUR	2,000	2,427
ING Groep NV	5.250%	11/14/2033	EUR	2,000	2,624
ING Groep NV	4.750%	5/23/2034	EUR	22,000	28,064
ING Groep NV	4.375%	8/15/2034	EUR	5,000	6,114
ING Groep NV	4.000%	2/12/2035	EUR	2,000	2,441
ING Groep NV	3.750%	9/3/2035	EUR	5,000	5,975
ING Groep NV	4.125%	5/20/2036	EUR	15,000	18,203
JDE Peet's NV	0.625%	2/9/2028	EUR	7,700	8,758
JDE Peet's NV	0.500%	1/16/2029	EUR	9,500	10,529
JDE Peet's NV	4.125%	1/23/2030	EUR	5,000	6,153
JDE Peet's NV	1.125%	6/16/2033	EUR	3,000	2,957
JDE Peet's NV	4.500%	1/23/2034	EUR	1,500	1,845
Koninklijke Ahold Delhaize NV	0.375%	3/18/2030	EUR	2,531	2,731
Koninklijke Ahold Delhaize NV	3.875%	3/11/2036	EUR	2,000	2,411
Koninklijke KPN NV	5.750%	9/17/2029	GBP	2,771	3,956
Koninklijke KPN NV	3.875%	7/3/2031	EUR	2,500	3,073
Koninklijke KPN NV	0.875%	12/14/2032	EUR	9,200	9,260
Koninklijke KPN NV	3.875%	2/16/2036	EUR	12,000	14,347
Koninklijke Philips NV	1.375%	5/2/2028	EUR	3,925	4,540
Koninklijke Philips NV	2.000%	3/30/2030	EUR	5,087	5,819
Lineage Europe Finco BV	4.125%	11/26/2031	EUR	4,750	5,612
Louis Dreyfus Co. Finance BV	1.625%	4/28/2028	EUR	2,200	2,539
Nationale-Nederlanden Bank NV	0.500%	9/21/2028	EUR	2,900	3,250
Nederlandse Gasunie NV	0.375%	10/3/2031	EUR	1,545	1,574
Nederlandse Gasunie NV	3.500%	4/23/2035	EUR	6,000	7,071
Nederlandse Gasunie NV	3.875%	4/29/2044	EUR	4,000	4,592
NIBC Bank NV	0.500%	3/19/2027	EUR	7,700	8,951
NIBC Bank NV	1.875%	6/16/2027	EUR	6,200	7,307
NIBC Bank NV	1.000%	9/11/2028	EUR	2,500	2,850
NIBC Bank NV	0.010%	10/15/2029	EUR	5,000	5,375
NIBC Bank NV	3.500%	6/5/2030	EUR	7,000	8,426
NIBC Bank NV	0.125%	4/21/2031	EUR	19,700	20,243
NN Group NV	1.625%	6/1/2027	EUR	230	270

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
NN Group NV	5.250%	3/1/2043	EUR	2,000	2,562
NN Group NV	6.000%	11/3/2043	EUR	5,800	7,763
NN Group NV	4.625%	1/13/2048	EUR	4,809	5,874
Royal Schiphol Group NV	2.000%	4/6/2029	EUR	18,454	21,452
Sandoz Finance BV	4.500%	11/17/2033	EUR	2,500	3,145
Sandoz Finance BV	4.000%	3/26/2035	EUR	7,000	8,458
Stedin Holding NV	0.500%	11/14/2029	EUR	2,543	2,772
Stedin Holding NV	2.375%	6/3/2030	EUR	2,500	2,896
Tennet Netherlands BV	1.375%	6/5/2028	EUR	6,835	7,925
Tennet Netherlands BV	3.875%	10/28/2028	EUR	3,600	4,405
Tennet Netherlands BV	1.375%	6/26/2029	EUR	5,374	6,143
Tennet Netherlands BV	2.125%	11/17/2029	EUR	5,000	5,843
Tennet Netherlands BV	0.875%	6/3/2030	EUR	2,000	2,204
Tennet Netherlands BV	0.500%	6/9/2031	EUR	3,300	3,479
Tennet Netherlands BV	4.250%	4/28/2032	EUR	1,500	1,883
Tennet Netherlands BV	0.125%	11/30/2032	EUR	500	493
Tennet Netherlands BV	2.375%	5/17/2033	EUR	2,650	3,029
Tennet Netherlands BV	1.250%	10/24/2033	EUR	778	814
Tennet Netherlands BV	2.000%	6/5/2034	EUR	1,000	1,097
Tennet Netherlands BV	4.500%	10/28/2034	EUR	4,184	5,344
Tennet Netherlands BV	0.875%	6/16/2035	EUR	9,400	9,108
Tennet Netherlands BV	1.875%	6/13/2036	EUR	1,263	1,322
Tennet Netherlands BV	1.500%	6/3/2039	EUR	3,668	3,463
Tennet Netherlands BV	0.500%	11/30/2040	EUR	6,484	5,025
Tennet Netherlands BV	1.125%	6/9/2041	EUR	6,900	5,832
Tennet Netherlands BV	4.750%	10/28/2042	EUR	3,100	3,963
Universal Music Group NV	3.000%	6/30/2027	EUR	4,300	5,126
Universal Music Group NV	4.000%	6/13/2031	EUR	3,000	3,674
Vesteda Finance BV	1.500%	5/24/2027	EUR	2,094	2,447
Vesteda Finance BV	0.750%	10/18/2031	EUR	2,214	2,278
VIA Outlets BV	1.750%	11/15/2028	EUR	2,000	2,290
Wolters Kluwer NV	3.250%	3/18/2029	EUR	5,000	6,031
Wolters Kluwer NV	0.750%	7/3/2030	EUR	1,500	1,617
Wolters Kluwer NV	3.750%	4/3/2031	EUR	2,000	2,442
					1,017,911
New Zealand (0.1%)					
ANZ New Zealand International Ltd.	0.200%	9/23/2027	EUR	13,124	15,012
ASB Bank Ltd.	0.500%	9/24/2029	EUR	2,500	2,726
ASB Bank Ltd.	4.100%	9/2/2030	NZD	900	537
ASB Bank Ltd.	0.250%	5/21/2031	EUR	10,301	10,599
Bank of New Zealand	2.552%	6/29/2027	EUR	12,456	14,824
Bank of New Zealand	2.708%	6/18/2030	EUR	10,000	11,832
Fonterra Co-operative Group Ltd.	4.000%	11/2/2027	AUD	100	69
Kiwibank Ltd.	6.254%	10/19/2028	NZD	2,000	1,274
Westpac New Zealand Ltd.	4.337%	9/24/2029	NZD	5,000	3,033
Westpac New Zealand Ltd.	6.730%	2/14/2034	NZD	1,000	636
					60,542
Norway (0.3%)					
Aker BP ASA	1.125%	5/12/2029	EUR	2,800	3,125
Aker BP ASA	4.000%	5/29/2032	EUR	5,000	6,029
Avinor A/S	0.750%	10/1/2030	EUR	2,000	2,152
DNB Bank ASA	4.500%	7/19/2028	EUR	22,500	27,419
DNB Bank ASA	0.250%	2/23/2029	EUR	13,000	14,660
DNB Bank ASA	4.000%	3/14/2029	EUR	15,000	18,292
DNB Bank ASA	4.625%	2/28/2033	EUR	8,000	9,795
DNB Boligkreditt A/S	2.625%	9/27/2029	EUR	11,000	13,075
DNB Boligkreditt A/S	2.625%	1/28/2030	EUR	20,000	23,748
Eika Boligkreditt A/S	0.010%	3/23/2028	EUR	15,943	17,984
Eika Boligkreditt A/S	3.250%	6/14/2033	EUR	2,500	3,018
Equinor ASA	1.250%	2/17/2027	EUR	13,219	15,494
Equinor ASA	6.875%	3/11/2031	GBP	3,673	5,548
Equinor ASA	1.375%	5/22/2032	EUR	10,083	10,724
Equinor ASA	1.625%	2/17/2035	EUR	2,599	2,618
Equinor ASA	4.250%	4/10/2041	GBP	2,657	3,132
Public Property Invest A/S	4.375%	10/1/2032	EUR	5,000	5,988
SpareBank 1 Boligkreditt A/S	1.750%	5/25/2027	EUR	15,000	17,679
SpareBank 1 Boligkreditt A/S	0.050%	11/3/2028	EUR	10,000	11,130
SpareBank 1 Boligkreditt A/S	0.125%	11/5/2029	EUR	9,387	10,182
SpareBank 1 Boligkreditt A/S	2.375%	2/13/2030	EUR	10,000	11,757

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
SpareBank 1 Boligkreditt A/S	1.750%	5/11/2032	EUR	15,000	16,684
SpareBank 1 Boligkreditt A/S	3.000%	5/15/2034	EUR	15,000	17,753
SpareBank 1 SMN	0.010%	2/18/2028	EUR	5,053	5,688
Sparebanken Norge Boligkreditt A/S	2.625%	2/18/2031	EUR	10,000	11,797
SR-Boligkreditt A/S	0.010%	6/26/2027	EUR	4,300	4,945
SR-Boligkreditt A/S	0.010%	9/8/2028	EUR	4,300	4,798
SR-Boligkreditt A/S	0.010%	3/10/2031	EUR	3,000	3,104
Statkraft A/S	3.500%	6/9/2033	EUR	3,000	3,584
Statkraft A/S	3.750%	3/22/2039	EUR	2,000	2,352
Statnett SF	1.250%	4/26/2030	EUR	3,273	3,625
Statnett SF	3.375%	2/26/2036	EUR	6,000	6,968
Storebrand Livsforsikring A/S	1.875%	9/30/2051	EUR	2,804	3,037
Telenor ASA	1.125%	5/31/2029	EUR	6,836	7,687
Telenor ASA	0.625%	9/25/2031	EUR	2,500	2,588
Telenor ASA	0.875%	2/14/2035	EUR	5,000	4,710
Var Energi ASA	5.500%	5/4/2029	EUR	5,000	6,312
					339,181
Poland (0.0%)					
ORLEN SA	4.750%	7/13/2030	EUR	3,420	4,300
Portugal (0.1%)					
Banco BPI SA	3.625%	7/4/2028	EUR	10,000	12,183
Banco Santander Totta SA	1.250%	9/26/2027	EUR	4,600	5,362
Banco Santander Totta SA	3.375%	4/19/2028	EUR	8,700	10,535
Banco Santander Totta SA	3.250%	2/15/2031	EUR	10,000	12,107
BCR-Brisa Concessao Rodoviaria SA	2.375%	5/10/2027	EUR	6,800	8,067
EDP Finance BV	1.500%	11/22/2027	EUR	1,477	1,723
EDP SA	1.625%	4/15/2027	EUR	8,400	9,870
EDP Servicios Financieros Espana SA	4.125%	4/4/2029	EUR	3,000	3,692
EDP Servicios Financieros Espana SA	3.500%	7/16/2030	EUR	2,000	2,416
EDP Servicios Financieros Espana SA	4.375%	4/4/2032	EUR	16,000	20,064
Novo Banco SA	3.250%	3/1/2028	EUR	19,100	22,845
Novo Banco SA	2.750%	2/4/2030	EUR	11,000	13,063
Novo Banco SA	3.375%	1/22/2031	EUR	10,700	12,782
Ren Finance BV	1.750%	1/18/2028	EUR	1,354	1,581
					136,290
Romania (0.0%)					
NE Property BV	2.000%	1/20/2030	EUR	1,000	1,129
NE Property BV	4.250%	1/21/2032	EUR	2,000	2,448
					3,577
Singapore (0.1%)					
DBS Bank Ltd.	2.600%	3/31/2028	EUR	10,000	11,904
DBS Bank Ltd.	2.429%	1/3/2029	EUR	4,900	5,791
Maybank Singapore Ltd.	2.504%	10/2/2028	EUR	5,000	5,928
Temasek Financial I Ltd.	0.500%	11/20/2031	EUR	11,171	11,540
Temasek Financial I Ltd.	3.500%	2/15/2033	EUR	3,985	4,831
Temasek Financial I Ltd.	5.125%	7/26/2040	GBP	3,266	4,443
Temasek Financial I Ltd.	1.250%	11/20/2049	EUR	2,556	1,742
United Overseas Bank Ltd.	0.100%	5/25/2029	EUR	14,452	15,794
United Overseas Bank Ltd.	2.718%	12/1/2030	EUR	10,000	11,821
					73,794
Slovakia (0.0%)					
Slovenska Sporitelna A/S	2.750%	9/10/2030	EUR	4,500	5,327
Tatra Banka A/S	2.875%	9/11/2031	EUR	9,000	10,643
					15,970
South Africa (0.0%)					
Anglo American Capital plc	5.000%	3/15/2031	EUR	4,000	5,114
Anglo American Capital plc	4.750%	9/21/2032	EUR	5,000	6,337
					11,451
South Korea (0.0%)					
Kookmin Bank	2.625%	9/29/2029	EUR	5,500	6,503
SK Hynix Inc.	4.266%	2/14/2028	KRW	4,940,000	3,493
					9,996
Spain (0.8%)					
Abanca Corp. Bancaria SA	5.250%	9/14/2028	EUR	2,400	2,960
Abertis Infraestructuras SA	2.375%	9/27/2027	EUR	3,400	4,022
Abertis Infraestructuras SA	4.125%	1/31/2028	EUR	5,000	6,092

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Abertis Infraestructuras SA	1.250%	2/7/2028	EUR	6,200	7,161
Abertis Infraestructuras SA	2.250%	3/29/2029	EUR	8,500	9,912
Abertis Infraestructuras SA	1.875%	3/26/2032	EUR	3,000	3,260
Acciona Energia Financiacion Filiales SA	3.750%	4/25/2030	EUR	2,500	3,004
Acciona Energia Financiacion Filiales SA	5.125%	4/23/2031	EUR	5,000	6,324
Acciona Energia Financiacion Filiales SA	1.375%	1/26/2032	EUR	2,800	2,919
Amadeus IT Group SA	2.875%	5/20/2027	EUR	1,500	1,787
Amadeus IT Group SA	1.875%	9/24/2028	EUR	2,300	2,686
Amadeus IT Group SA	3.500%	3/21/2029	EUR	5,000	6,042
AYT Cedulas Cajas Global FTA	4.750%	5/25/2027	EUR	16,400	19,999
Banco Bilbao Vizcaya Argentaria SA	3.125%	7/17/2027	EUR	6,500	7,797
Banco Bilbao Vizcaya Argentaria SA	3.375%	9/20/2027	EUR	10,000	12,038
Banco Bilbao Vizcaya Argentaria SA	3.625%	6/7/2030	EUR	7,000	8,553
Banco Bilbao Vizcaya Argentaria SA	4.625%	1/13/2031	EUR	9,500	11,963
Banco Bilbao Vizcaya Argentaria SA	5.750%	9/15/2033	EUR	3,000	3,772
Banco Bilbao Vizcaya Argentaria SA	3.750%	8/26/2035	EUR	5,000	5,960
Banco Bilbao Vizcaya Argentaria SA	4.875%	2/8/2036	EUR	10,000	12,542
Banco de Sabadell SA	5.125%	11/10/2028	EUR	4,000	4,943
Banco de Sabadell SA	5.250%	2/7/2029	EUR	7,000	8,696
Banco de Sabadell SA	5.000%	6/7/2029	EUR	10,000	12,469
Banco de Sabadell SA	5.500%	9/8/2029	EUR	8,700	11,000
Banco de Sabadell SA	4.250%	9/13/2030	EUR	8,000	9,882
Banco de Sabadell SA	3.375%	3/10/2032	EUR	8,000	9,521
Banco de Sabadell SA	5.125%	6/27/2034	EUR	5,000	6,271
Banco Santander SA	0.500%	2/4/2027	EUR	2,500	2,912
Banco Santander SA	1.750%	2/17/2027	GBP	3,000	4,002
Banco Santander SA	4.625%	5/4/2027	EUR	8,100	9,886
Banco Santander SA	2.375%	9/8/2027	EUR	21,000	24,945
Banco Santander SA	3.875%	1/16/2028	EUR	5,000	6,085
Banco Santander SA	2.125%	2/8/2028	EUR	1,200	1,407
Banco Santander SA	0.200%	2/11/2028	EUR	3,700	4,191
Banco Santander SA	0.310%	6/9/2028	CHF	4,335	5,576
Banco Santander SA	1.125%	10/25/2028	EUR	2,600	2,981
Banco Santander SA	2.375%	7/14/2029	EUR	5,000	5,897
Banco Santander SA	3.375%	1/11/2030	EUR	5,000	6,104
Banco Santander SA	5.125%	1/25/2030	GBP	4,000	5,597
Banco Santander SA	2.500%	5/13/2030	EUR	5,000	5,890
Banco Santander SA	4.250%	6/12/2030	EUR	7,000	8,724
Banco Santander SA	1.625%	10/22/2030	EUR	8,000	8,862
Banco Santander SA	5.375%	1/17/2031	GBP	4,000	5,650
Banco Santander SA	5.625%	1/27/2031	GBP	7,000	9,869
Banco Santander SA	0.875%	5/9/2031	EUR	5,100	5,489
Banco Santander SA	4.875%	10/18/2031	EUR	18,000	23,098
Banco Santander SA	3.250%	5/27/2032	EUR	7,000	8,294
Banco Santander SA	2.750%	9/8/2032	EUR	20,000	23,547
Banco Santander SA	3.500%	10/2/2032	EUR	19,000	22,648
Banco Santander SA	2.250%	10/4/2032	GBP	3,000	3,967
Banco Santander SA	5.750%	8/23/2033	EUR	5,000	6,277
Banco Santander SA	3.750%	1/9/2034	EUR	20,300	24,578
Banco Santander SA	4.125%	4/22/2034	EUR	7,000	8,650
Banco Santander SA	5.000%	4/22/2034	EUR	6,000	7,478
Banco Santander SA	2.000%	11/27/2034	EUR	5,900	6,396
Bankinter SA	0.625%	10/6/2027	EUR	1,500	1,724
Bankinter SA	4.375%	5/3/2030	EUR	4,000	4,959
Bankinter SA	4.875%	9/13/2031	EUR	3,000	3,818
CaixaBank SA	1.000%	1/17/2028	EUR	17,700	20,441
CaixaBank SA	3.500%	4/6/2028	GBP	6,000	8,134
CaixaBank SA	0.750%	5/26/2028	EUR	9,100	10,549
CaixaBank SA	0.500%	2/9/2029	EUR	1,900	2,158
CaixaBank SA	5.000%	7/19/2029	EUR	4,000	4,993
CaixaBank SA	3.750%	9/7/2029	EUR	3,000	3,674
CaixaBank SA	4.250%	9/6/2030	EUR	10,200	12,755
CaixaBank SA	5.375%	11/14/2030	EUR	8,000	10,286
CaixaBank SA	1.625%	7/14/2032	EUR	5,000	5,466
CaixaBank SA	3.625%	9/19/2032	EUR	10,000	12,053
CaixaBank SA	6.250%	2/23/2033	EUR	3,000	3,759
CaixaBank SA	6.875%	10/25/2033	GBP	4,000	5,752
CaixaBank SA	4.375%	11/29/2033	EUR	10,500	13,318
CaixaBank SA	6.125%	5/30/2034	EUR	8,000	10,244
CaixaBank SA	5.125%	7/19/2034	EUR	2,000	2,611

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
CaixaBank SA	4.125%	3/24/2036	EUR	2,350	2,962
CaixaBank SA	4.375%	8/8/2036	EUR	8,000	9,811
Cajamar Caja Rural SCC	3.375%	7/25/2029	EUR	8,200	9,932
Cellnex Finance Co. SA	1.000%	9/15/2027	EUR	9,200	10,658
Cellnex Finance Co. SA	1.250%	1/15/2029	EUR	5,000	5,677
Cellnex Finance Co. SA	2.000%	9/15/2032	EUR	5,000	5,392
Cellnex Finance Co. SA	2.000%	2/15/2033	EUR	5,000	5,329
Cellnex Telecom SA	1.875%	6/26/2029	EUR	6,000	6,875
Cellnex Telecom SA	1.750%	10/23/2030	EUR	11,100	12,359
Cepsa Finance SA	0.750%	2/12/2028	EUR	3,000	3,414
Cepsa Finance SA	4.125%	4/11/2031	EUR	2,000	2,428
Colonial SFL Socimi SA	1.500%	6/5/2027	EUR	1,900	2,227
Colonial SFL Socimi SA	0.500%	4/21/2028	EUR	1,900	2,163
Colonial SFL Socimi SA	1.350%	10/14/2028	EUR	1,400	1,607
Colonial SFL Socimi SA	2.500%	11/28/2029	EUR	1,900	2,214
Criteria Caixa SA	0.875%	10/28/2027	EUR	3,100	3,576
El Corte Ingles SA	3.500%	7/24/2033	EUR	8,000	9,360
Enagas Financiaciones SA	1.375%	5/5/2028	EUR	100	116
Enagas Financiaciones SA	0.375%	11/5/2032	EUR	2,000	1,932
Enagas Financiaciones SA	3.625%	1/24/2034	EUR	2,000	2,368
FCC Aqualia SA	2.629%	6/8/2027	EUR	1,107	1,313
FCC Aqualia SA	3.750%	6/11/2032	EUR	6,750	8,052
Iberdrola Finanzas SA	3.125%	11/22/2028	EUR	6,000	7,212
Iberdrola Finanzas SA	1.621%	11/29/2029	EUR	1,900	2,162
Iberdrola Finanzas SA	1.375%	3/11/2032	EUR	1,900	2,040
Iberdrola Finanzas SA	3.375%	11/22/2032	EUR	7,500	8,960
Iberdrola Finanzas SA	3.625%	7/13/2033	EUR	8,000	9,640
Iberdrola Finanzas SA	3.625%	7/18/2034	EUR	4,000	4,791
Iberdrola Finanzas SA	5.870%	11/28/2034	AUD	5,000	3,502
Iberdrola Finanzas SA	1.575%	Perpetual	EUR	3,000	3,464
Iberdrola Finanzas SA	4.871%	Perpetual	EUR	5,000	6,217
Iberdrola Finanzas SA	4.875%	Perpetual	EUR	3,000	3,677
Iberdrola International BV	1.825%	Perpetual	EUR	2,600	2,904
Iberdrola International BV	2.250%	Perpetual	EUR	10,000	11,448
Mapfre SA	4.375%	3/31/2047	EUR	2,400	2,894
Mapfre SA	4.125%	9/7/2048	EUR	3,500	4,263
Merlin Properties Socimi SA	2.375%	9/18/2029	EUR	3,000	3,502
Merlin Properties Socimi SA	1.375%	6/1/2030	EUR	4,600	5,069
Merlin Properties Socimi SA	3.500%	9/4/2033	EUR	5,000	5,832
Merlin Properties Socimi SA	1.875%	12/4/2034	EUR	2,000	2,017
Naturgy Finance Iberia SA	1.500%	1/29/2028	EUR	1,300	1,510
Naturgy Finance Iberia SA	0.750%	11/28/2029	EUR	3,100	3,401
Nortegas Energia Grupo SL	2.065%	9/28/2027	EUR	2,361	2,776
Nortegas Energia Grupo SL	0.905%	1/22/2031	EUR	3,000	3,121
Programa Cédulas TDA Fondo de Titulización de Activos	4.250%	3/28/2027	EUR	4,300	5,205
Programa Cédulas TDA Fondo de Titulización de Activos	4.250%	4/10/2031	EUR	18,100	22,883
Red Electrica Financiaciones SA	1.250%	3/13/2027	EUR	2,500	2,930
Red Electrica Financiaciones SA	0.375%	7/24/2028	EUR	2,000	2,259
Redeia Corp. SA	3.375%	7/9/2032	EUR	2,600	3,085
Redexis Gas Finance BV	1.875%	4/27/2027	EUR	2,104	2,473
Repsol Europe Finance Sarl	0.375%	7/6/2029	EUR	4,000	4,377
Repsol Europe Finance Sarl	0.875%	7/6/2033	EUR	3,100	3,039
Repsol International Finance BV	2.500%	Perpetual	EUR	3,000	3,535
Repsol International Finance BV	4.247%	Perpetual	EUR	5,000	6,073
Telefonica Emisiones SA	2.318%	10/17/2028	EUR	400	470
Telefonica Emisiones SA	1.788%	3/12/2029	EUR	1,300	1,499
Telefonica Emisiones SA	5.445%	10/8/2029	GBP	1,700	2,387
Telefonica Emisiones SA	2.932%	10/17/2029	EUR	5,700	6,782
Telefonica Emisiones SA	0.664%	2/3/2030	EUR	3,400	3,687
Telefonica Emisiones SA	2.592%	5/25/2031	EUR	11,400	13,166
Telefonica Emisiones SA	1.807%	5/21/2032	EUR	4,000	4,323
Telefonica Emisiones SA	3.724%	1/23/2034	EUR	5,000	5,890
Telefonica Emisiones SA	1.864%	7/13/2040	EUR	4,000	3,425
Telefonica Europe BV	5.875%	2/14/2033	EUR	2,680	3,648
Unicaja Banco SA	5.125%	2/21/2029	EUR	4,500	5,585
Werfen SA	4.250%	5/3/2030	EUR	11,000	13,538

927,695

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Sweden (1.0%)					
Akelius Residential Property Financing BV	1.125%	1/11/2029	EUR	2,995	3,355
Akelius Residential Property Financing BV	0.750%	2/22/2030	EUR	5,938	6,345
Assa Abloy AB	3.875%	9/13/2030	EUR	9,615	11,864
Balder Finland OYJ	1.000%	1/20/2029	EUR	500	559
Balder Finland OYJ	1.375%	5/24/2030	EUR	2,429	2,634
Balder Finland OYJ	2.000%	1/18/2031	EUR	2,500	2,736
Castellum AB	4.125%	12/10/2030	EUR	1,890	2,305
Castellum Helsinki Finance Holding Abp	0.875%	9/17/2029	EUR	4,953	5,552
Danske Hypotek AB	3.500%	12/20/2028	SEK	200,000	23,136
Ellevio AB	4.125%	3/7/2034	EUR	3,000	3,665
EQT AB	2.375%	4/6/2028	EUR	3,500	4,115
EQT AB	2.875%	4/6/2032	EUR	4,600	5,255
Essity AB	1.625%	3/30/2027	EUR	778	913
Essity AB	0.250%	2/8/2031	EUR	6,316	6,505
Fastighets AB Balder	1.250%	1/28/2028	EUR	2,843	3,274
Heimstaden Bostad AB	3.750%	10/2/2030	EUR	4,000	4,772
Heimstaden Bostad Treasury BV	1.375%	3/3/2027	EUR	2,498	2,921
Heimstaden Bostad Treasury BV	1.000%	4/13/2028	EUR	8,009	9,105
Heimstaden Bostad Treasury BV	1.375%	7/24/2028	EUR	3,300	3,759
Heimstaden Bostad Treasury BV	0.750%	9/6/2029	EUR	1,800	1,948
Heimstaden Bostad Treasury BV	1.625%	10/13/2031	EUR	1,000	1,051
Investor AB	0.375%	10/29/2035	EUR	6,500	5,711
Lansforsakringar Hypotek AB	1.000%	9/15/2027	SEK	413,000	45,458
Lansforsakringar Hypotek AB	3.000%	9/19/2029	SEK	100,000	11,402
Lansforsakringar Hypotek AB	3.000%	9/23/2032	SEK	100,000	11,198
Molnlycke Holding AB	4.250%	9/8/2028	EUR	3,000	3,683
Molnlycke Holding AB	4.250%	6/11/2034	EUR	6,000	7,342
Nordea Hypotek AB	1.000%	6/16/2027	SEK	334,000	36,910
Nordea Hypotek AB	3.500%	9/20/2028	SEK	660,000	76,376
Nordea Hypotek AB	3.500%	10/26/2029	SEK	86,000	10,034
Nordea Hypotek AB	3.000%	11/26/2030	SEK	100,000	11,346
Sagax AB	4.375%	5/29/2030	EUR	3,000	3,691
Sagax AB	4.000%	3/13/2032	EUR	1,000	1,202
Sagax Euro Mtn NL BV	0.750%	1/26/2028	EUR	2,214	2,524
Sagax Euro Mtn NL BV	1.000%	5/17/2029	EUR	1,900	2,102
Sandvik AB	2.125%	6/7/2027	EUR	6,050	7,136
Securitas Treasury Ireland DAC	3.875%	2/23/2030	EUR	5,000	6,111
Skandinaviska Enskilda Banken AB	0.375%	2/11/2027	EUR	3,641	4,231
Skandinaviska Enskilda Banken AB	4.125%	6/29/2027	EUR	5,000	6,070
Skandinaviska Enskilda Banken AB	0.750%	8/9/2027	EUR	10,000	11,553
Skandinaviska Enskilda Banken AB	3.750%	2/7/2028	EUR	2,000	2,425
Skandinaviska Enskilda Banken AB	3.250%	5/4/2028	EUR	3,500	4,234
Skandinaviska Enskilda Banken AB	3.875%	5/9/2028	EUR	13,000	15,864
Skandinaviska Enskilda Banken AB	0.375%	6/21/2028	EUR	6,000	6,747
Skandinaviska Enskilda Banken AB	3.000%	11/6/2028	SEK	580,000	65,634
Skandinaviska Enskilda Banken AB	0.625%	11/12/2029	EUR	5,087	5,548
Skandinaviska Enskilda Banken AB	3.375%	3/19/2030	EUR	5,000	6,024
Skandinaviska Enskilda Banken AB	3.000%	12/17/2030	SEK	200,000	22,513
Skandinaviska Enskilda Banken AB	3.125%	11/5/2031	EUR	11,000	13,018
Skandinaviska Enskilda Banken AB	5.000%	8/17/2033	EUR	2,600	3,231
Skandinaviska Enskilda Banken AB	3.500%	8/14/2035	EUR	7,000	8,215
SKF AB	0.250%	2/15/2031	EUR	2,906	3,196
Stadshypotek AB	1.000%	3/1/2027	SEK	232,000	25,700
Stadshypotek AB	0.750%	11/1/2027	EUR	3,541	4,091
Stadshypotek AB	2.500%	12/1/2027	SEK	386,000	43,450
Stadshypotek AB	2.000%	9/1/2028	SEK	50,000	5,552
Stadshypotek AB	4.000%	5/2/2029	SEK	650,000	76,278
Stadshypotek AB	2.500%	2/1/2030	SEK	100,000	11,179
Stadshypotek AB	2.500%	12/2/2030	SEK	100,000	11,095
Stadshypotek AB	2.500%	9/1/2031	SEK	200,000	22,016
Svenska Handelsbanken AB	3.375%	2/17/2028	EUR	6,000	7,234
Svenska Handelsbanken AB	1.375%	2/23/2029	EUR	16,500	18,780
Svenska Handelsbanken AB	2.625%	9/5/2029	EUR	5,000	5,921
Svenska Handelsbanken AB	0.500%	2/18/2030	EUR	5,087	5,467
Svenska Handelsbanken AB	4.625%	8/23/2032	GBP	4,000	5,485
Svenska Handelsbanken AB	5.000%	8/16/2034	EUR	4,924	6,172
Sveriges Sakerstallda Obligationer AB	0.250%	6/9/2027	SEK	300,000	32,732
Sveriges Sakerstallda Obligationer AB	0.010%	3/14/2030	EUR	2,500	2,669
Sveriges Sakerstallda Obligationer AB	1.000%	6/12/2030	SEK	200,000	20,840

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Sveriges Sakerstallda Obligationer AB	1.750%	2/10/2032	EUR	24,000	26,807
Sveriges Sakerstallda Obligationer AB	0.750%	6/9/2032	SEK	250,000	24,402
Swedbank AB	0.200%	1/12/2028	EUR	10,841	12,280
Swedbank AB	4.125%	11/13/2028	EUR	10,000	12,338
Swedbank AB	2.875%	4/30/2029	EUR	25,000	29,709
Swedbank AB	2.875%	2/8/2030	EUR	10,000	11,875
Swedbank AB	3.375%	5/29/2030	EUR	4,000	4,848
Swedbank AB	3.625%	8/23/2032	EUR	11,700	14,012
Swedbank AB	3.250%	10/13/2032	EUR	5,000	5,897
Swedbank AB	7.272%	11/15/2032	GBP	3,000	4,296
Swedbank AB	3.500%	8/19/2035	EUR	9,000	10,686
Swedbank Hypotek AB	1.375%	5/31/2027	EUR	16,900	19,826
Swedbank Hypotek AB	3.000%	3/15/2028	SEK	200,000	22,766
Swedbank Hypotek AB	3.125%	7/5/2028	EUR	20,000	24,140
Swedbank Hypotek AB	3.000%	3/28/2029	SEK	771,200	87,999
Tele2 AB	2.125%	5/15/2028	EUR	1,692	1,978
Tele2 AB	3.750%	11/22/2029	EUR	2,000	2,429
Telefonaktiebolaget LM Ericsson	1.000%	5/26/2029	EUR	3,000	3,334
Telia Co. AB	0.125%	11/27/2030	EUR	2,245	2,327
Telia Co. AB	3.625%	2/22/2032	EUR	3,570	4,327
Telia Co. AB	2.125%	2/20/2034	EUR	6,139	6,612
Telia Co. AB	1.625%	2/23/2035	EUR	1,900	1,915
Telia Co. AB	2.750%	6/30/2083	EUR	2,000	2,353
Vattenfall AB	6.875%	4/15/2039	GBP	5,543	8,400
Volvo Treasury AB	2.000%	8/19/2027	EUR	11,400	13,415

1,190,130

Switzerland (1.2%)

ABB Finance BV	0.000%	1/19/2030	EUR	8,984	9,575
ABB Finance BV	3.375%	1/16/2031	EUR	5,000	6,057
Adecco Group AG	2.378%	11/17/2027	CHF	2,000	2,663
Adecco International Financial Services BV	0.125%	9/21/2028	EUR	7,500	8,325
Argentum Netherlands BV for Givaudan SA	2.000%	9/17/2030	EUR	9,300	10,550
Argentum Netherlands BV for Zurich Insurance Co. Ltd.	2.750%	2/19/2049	EUR	996	1,169
Basellandschaftliche Kantonalbank	0.375%	5/13/2030	CHF	2,545	3,278
Basler Kantonalbank	0.300%	6/22/2027	CHF	2,290	2,966
Cloverie plc for Zurich Insurance Co. Ltd.	1.500%	12/15/2028	EUR	5,000	5,756
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	3.375%	9/29/2047	EUR	5,892	7,015
ELM BV for Julius Baer Group Ltd.	3.875%	9/13/2029	EUR	4,000	4,870
ELM BV for Swiss Prime Site AG	3.125%	10/1/2031	EUR	2,500	2,931
Firmenich Productions Participations SAS	1.750%	4/30/2030	EUR	4,087	4,604
Givaudan Finance Europe BV	1.000%	4/22/2027	EUR	5,087	5,931
Helvetia Europe SA	2.750%	9/30/2041	EUR	2,743	3,096
Holcim Finance Luxembourg SA	2.250%	5/26/2028	EUR	5,288	6,201
Holcim Finance Luxembourg SA	1.750%	8/29/2029	EUR	5,000	5,732
Holcim Finance Luxembourg SA	0.500%	9/3/2030	EUR	6,551	6,942
Holcim Finance Luxembourg SA	0.500%	4/23/2031	EUR	12,631	13,074
IWG US Finance LLC	6.500%	6/28/2030	EUR	2,400	3,121
Lonza Finance International NV	3.875%	4/24/2036	EUR	5,000	5,957
Luzerner Kantonalbank AG	0.125%	11/25/2032	CHF	9,300	11,563
Luzerner Kantonalbank AG	2.000%	11/19/2038	CHF	8,000	11,531
Nestle Capital Markets SA	1.875%	6/28/2029	CHF	5,000	6,763
Nestle Capital Markets SA	2.000%	6/28/2033	CHF	2,000	2,796
Nestle Capital Markets SA	2.500%	7/14/2034	CHF	4,900	7,120
Nestle Capital Markets SA	2.125%	6/28/2038	CHF	7,000	10,037
Nestle Capital Markets SA	1.750%	5/30/2040	CHF	2,500	3,436
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	1/18/2027	CHF	11,600	15,041
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	4/27/2027	CHF	7,500	9,863
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	5/12/2027	CHF	12,750	16,550
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	6/15/2027	CHF	16,275	21,021
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	5/5/2028	CHF	4,080	5,316
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/10/2028	CHF	2,545	3,307
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	9/6/2028	CHF	14,280	18,432
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	10/9/2028	CHF	7,645	9,998
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	1/22/2029	CHF	22,465	29,276
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	5/8/2029	CHF	3,820	4,918
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/15/2029	CHF	7,645	9,960
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	10/26/2029	CHF	16,305	20,840
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.000%	2/26/2030	CHF	9,155	11,683
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	4/15/2030	CHF	5,100	6,566

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.625%	2/14/2031	CHF	10,000	14,339
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	7/15/2031	CHF	4,715	5,982
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.875%	9/15/2031	CHF	17,605	24,534
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	12/19/2031	CHF	6,510	8,239
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.375%	4/9/2032	CHF	12,500	16,955
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/12/2032	CHF	3,820	5,076
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.250%	8/13/2032	CHF	5,200	7,451
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	11/19/2032	CHF	4,860	6,096
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	4/25/2033	CHF	12,545	16,239
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	8/2/2033	CHF	8,925	12,263
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	9/6/2033	CHF	5,000	6,881
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.750%	11/28/2034	CHF	12,500	16,204
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/25/2035	CHF	10,000	12,810
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	5/7/2035	CHF	16,015	20,948
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	10/5/2035	CHF	2,545	3,204
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/14/2036	CHF	2,060	2,504
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/23/2037	CHF	2,035	2,569
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	6/25/2037	CHF	2,800	3,628
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	8/4/2038	CHF	18,600	22,111
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.625%	1/28/2039	CHF	7,500	10,532
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/8/2039	CHF	4,235	5,074
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	2/14/2040	CHF	5,000	6,921
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	5/17/2040	CHF	10,000	11,654
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	12/5/2040	CHF	9,545	13,191
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/17/2041	CHF	4,195	5,016
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/6/2042	CHF	5,100	5,785
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	9/23/2043	CHF	3,000	3,450
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	1/25/2045	CHF	5,000	6,371
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.125%	10/9/2048	CHF	10,000	12,961
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.875%	6/24/2050	CHF	10,000	15,002
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	1/27/2027	CHF	6,535	8,454
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.375%	3/19/2027	CHF	4,080	5,355
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/13/2028	CHF	18,975	24,454
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.625%	4/17/2028	CHF	7,500	10,011
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.375%	7/24/2028	CHF	20,000	25,970
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.000%	9/22/2028	CHF	2,545	3,360
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	4/9/2029	CHF	17,685	22,909
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.500%	5/21/2029	CHF	15,960	21,467
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.625%	7/16/2029	CHF	12,240	16,014
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	4/30/2030	CHF	2,545	3,310
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	7/19/2030	CHF	19,060	24,240
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	9/20/2030	CHF	8,925	11,594
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.550%	1/29/2031	CHF	4,845	6,303
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	6/6/2031	CHF	3,820	4,896
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	9/2/2031	CHF	15,070	19,091
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	2/20/2032	CHF	11,000	14,196
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.650%	12/21/2032	CHF	10,000	13,866
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.650%	2/15/2033	CHF	5,100	6,621
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	3/18/2033	CHF	7,500	9,290
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	5/15/2034	CHF	3,055	3,891
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.200%	10/4/2034	CHF	5,335	7,757
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	6/12/2035	CHF	23,000	28,259
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.200%	7/13/2035	CHF	7,645	9,389
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.600%	12/11/2035	CHF	6,630	8,424
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	2/15/2036	CHF	14,965	17,841
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.500%	6/23/2036	CHF	10,000	13,815
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.850%	7/19/2038	CHF	17,500	25,134
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.700%	3/4/2039	CHF	2,545	3,191
Richemont International Holding SA	1.500%	3/26/2030	EUR	1,000	1,123
Richemont International Holding SA	1.125%	5/26/2032	EUR	6,316	6,669
Richemont International Holding SA	2.000%	3/26/2038	EUR	7,850	7,802
Richemont International Holding SA	1.625%	5/26/2040	EUR	7,087	6,321
Sika Capital BV	3.750%	5/3/2030	EUR	9,000	10,991
Swiss Life Finance I AG	3.250%	8/31/2029	EUR	8,000	9,587
Swiss Life Finance I AG	0.500%	9/15/2031	EUR	4,250	4,365
Swiss Life Finance I AG	3.750%	3/24/2035	EUR	2,000	2,386
Swisscom Finance BV	3.500%	11/29/2031	EUR	5,500	6,660
Swisscom Finance BV	3.625%	11/29/2036	EUR	7,000	8,263
Swisscom Finance BV	3.875%	5/29/2044	EUR	2,500	2,822
Tyco Electronics Group SA	2.500%	5/6/2028	EUR	7,000	8,284

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Tyco Electronics Group SA	0.000%	2/16/2029	EUR	4,644	5,094
Tyco Electronics Group SA	3.250%	1/31/2033	EUR	4,012	4,736
UBS AG	0.500%	3/31/2031	EUR	13,800	14,405
UBS Group AG	0.250%	2/24/2028	EUR	5,306	5,996
UBS Group AG	2.250%	6/9/2028	GBP	5,179	6,895
UBS Group AG	0.250%	11/5/2028	EUR	20,041	22,812
UBS Group AG	0.650%	9/10/2029	EUR	6,777	7,415
UBS Group AG	2.125%	11/15/2029	GBP	1,500	1,928
UBS Group AG	4.375%	1/11/2031	EUR	3,000	3,728
UBS Group AG	0.875%	11/3/2031	EUR	3,824	3,976
UBS Group AG	4.750%	3/17/2032	EUR	7,000	8,881
UBS Group AG	2.875%	4/2/2032	EUR	23,000	26,763
UBS Group AG	0.625%	1/18/2033	EUR	18,100	17,725
UBS Group AG	4.125%	6/9/2033	EUR	15,000	18,488
UBS Group AG	7.375%	9/7/2033	GBP	3,500	5,413
UBS Group AG	3.250%	2/12/2034	EUR	7,000	8,155
UBS Group AG	3.757%	8/11/2036	EUR	21,000	24,875
UBS Switzerland AG	3.146%	6/21/2031	EUR	11,000	13,148
Zuercher Kantonalbank	0.100%	3/31/2031	CHF	5,000	6,327
Zuercher Kantonalbank	0.000%	1/21/2033	CHF	7,000	8,621
Zurich Finance Ireland Designated Activity Co.	1.625%	6/17/2039	EUR	1,742	1,610
Zurich Finance Ireland Designated Activity Co.	5.125%	11/23/2052	GBP	6,500	8,831
					1,330,017
United Arab Emirates (0.0%)					
DP World Ltd.	4.250%	9/25/2030	GBP	996	1,330
Emirates NBD Bank PJSC	4.750%	2/9/2028	AUD	1,570	1,085
Emirates NBD Bank PJSC	3.050%	2/26/2030	AUD	1,170	747
MDGH GMTN RSC Ltd.	1.000%	3/10/2034	EUR	2,000	1,923
					5,085
United Kingdom (2.0%)					
3i Group plc	5.750%	12/3/2032	GBP	2,561	3,663
3i Group plc	3.750%	6/5/2040	GBP	1,300	1,418
A2Dominion Housing Group Ltd.	3.500%	11/15/2028	GBP	2,452	3,236
AA Bond Co. Ltd.	3.250%	7/31/2050	GBP	500	655
AA Bond Co. Ltd.	8.450%	7/31/2050	GBP	4,000	5,811
Accent Capital plc	2.625%	7/18/2049	GBP	2,000	1,582
Affinity Sutton Capital Markets plc	4.250%	10/8/2042	GBP	723	811
Affinity Water Finance plc	4.500%	3/31/2036	GBP	2,269	2,832
Affordable Housing Finance plc	3.800%	5/20/2044	GBP	2,543	2,889
Amplius Living	5.125%	8/2/2038	GBP	885	1,135
Amplius Living	3.250%	5/15/2043	GBP	2,800	2,688
Anchor Hanover Group	2.000%	7/21/2051	GBP	4,509	2,927
Anglian Water Services Financing plc	2.625%	6/15/2027	GBP	3,175	4,232
Anglian Water Services Financing plc	4.500%	10/5/2027	GBP	1,432	1,953
Anglian Water Services Financing plc	7.125%	1/15/2029	GBP	373	542
Anglian Water Services Financing plc	5.875%	6/20/2031	GBP	4,000	5,656
Anglian Water Services Financing plc	4.525%	8/26/2032	CAD	1,300	940
Anglian Water Services Financing plc	6.000%	6/20/2039	GBP	8,300	11,018
Anglian Water Services Financing plc	5.750%	6/7/2043	GBP	2,500	3,114
Arqiva Financing plc	4.882%	12/31/2032	GBP	1,644	2,234
Artesian Finance II plc	6.000%	9/30/2033	GBP	1,395	1,972
Aspire Defence Finance plc	4.674%	3/31/2040	GBP	1,715	2,236
Aspire Defence Finance plc	4.674%	3/31/2040	GBP	1,856	2,423
Assura Financing plc	1.625%	6/30/2033	GBP	2,900	3,080
Aster Treasury plc	4.500%	12/18/2043	GBP	4,381	5,063
Astrazeneca Finance LLC	3.121%	8/5/2030	EUR	5,100	6,132
AstraZeneca plc	1.250%	5/12/2028	EUR	100	115
AstraZeneca plc	0.375%	6/3/2029	EUR	16,500	18,177
AstraZeneca plc	5.750%	11/13/2031	GBP	2,044	2,996
Aviva plc	1.875%	11/13/2027	EUR	2,094	2,456
Aviva plc	4.000%	10/2/2030	CAD	1,663	1,218
Aviva plc	4.375%	9/12/2049	GBP	538	725
Aviva plc	6.875%	11/27/2053	GBP	1,800	2,653
Aviva plc	6.125%	9/12/2054	GBP	1,900	2,666
Aviva plc	4.000%	6/3/2055	GBP	1,971	2,349
Aviva plc	6.875%	5/20/2058	GBP	4,469	6,497
Barclays plc	3.250%	2/12/2027	GBP	3,744	5,072
Barclays plc	0.577%	8/9/2029	EUR	4,548	5,104
Barclays plc	6.369%	1/31/2031	GBP	12,000	17,313

	Coupon	Maturity Date	Currency	Face Amount ('000)	Market Value (\$'000)
Barclays plc	3.543%	8/14/2031	EUR	7,000	8,399
Barclays plc	1.106%	5/12/2032	EUR	7,448	7,871
Barclays plc	8.407%	11/14/2032	GBP	7,500	10,887
Barclays plc	3.250%	1/17/2033	GBP	4,400	5,317
Barclays plc	4.506%	1/31/2033	EUR	17,000	21,248
Barclays plc	5.262%	1/29/2034	EUR	15,000	19,552
Barclays plc	5.851%	3/21/2035	GBP	13,000	18,154
Barclays plc	4.347%	5/8/2035	EUR	3,000	3,694
Barclays plc	6.158%	5/28/2035	AUD	2,910	2,054
Barclays plc	4.973%	5/31/2036	EUR	5,000	6,242
Barclays plc	4.616%	3/26/2037	EUR	10,000	12,280
BAT International Finance plc	1.250%	3/13/2027	EUR	835	978
BAT International Finance plc	2.250%	6/26/2028	GBP	7,600	9,916
BAT International Finance plc	2.250%	1/16/2030	EUR	9,177	10,534
BAT International Finance plc	4.125%	4/12/2032	EUR	10,500	12,846
BAT International Finance plc	6.000%	11/24/2034	GBP	3,037	4,330
BAT International Finance plc	5.750%	7/5/2040	GBP	1,657	2,211
BAT International Finance plc	2.000%	3/13/2045	EUR	360	296
BAT Netherlands Finance BV	5.375%	2/16/2031	EUR	2,000	2,591
Bazalgette Finance plc	2.375%	11/29/2027	GBP	1,308	1,723
Beyond Housing Ltd.	2.125%	5/17/2051	GBP	3,807	2,567
Blend Funding plc	5.260%	6/11/2034	GBP	2,000	2,792
Blend Funding plc	3.459%	9/21/2049	GBP	7,000	6,641
Blend Funding plc	2.922%	4/5/2056	GBP	4,355	3,462
BPHA Finance plc	4.816%	4/11/2044	GBP	613	734
British American Tobacco plc	3.750%	Perpetual	EUR	10,500	12,460
British Land Co. plc	2.375%	9/14/2029	GBP	887	1,126
British Telecommunications plc	1.500%	6/23/2027	EUR	5,087	5,953
British Telecommunications plc	2.750%	8/30/2027	EUR	2,000	2,379
British Telecommunications plc	2.125%	9/26/2028	EUR	100	117
British Telecommunications plc	5.750%	12/7/2028	GBP	756	1,079
British Telecommunications plc	1.125%	9/12/2029	EUR	4,000	4,468
British Telecommunications plc	3.125%	11/21/2031	GBP	800	1,013
British Telecommunications plc	3.375%	8/30/2032	EUR	1,000	1,182
British Telecommunications plc	3.875%	1/20/2034	EUR	10,000	12,052
British Telecommunications plc	6.375%	6/23/2037	GBP	4,515	6,526
British Telecommunications plc	5.750%	2/13/2041	GBP	2,000	2,656
British Telecommunications plc	5.625%	12/3/2041	GBP	2,000	2,613
2 Broadgate Financing plc	4.999%	10/5/2033	GBP	2,631	3,594
Bromford Flagship Ltd.	3.125%	5/3/2048	GBP	943	847
BUPA Finance plc	4.125%	6/14/2035	GBP	1,200	1,451
BUPA Finance plc	6.625%	11/18/2045	GBP	3,000	4,095
Cadent Finance plc	2.125%	9/22/2028	GBP	5,585	7,240
Cadent Finance plc	0.625%	3/19/2030	EUR	9,383	10,104
Cadent Finance plc	0.750%	3/11/2032	EUR	643	652
Cadent Finance plc	2.250%	10/10/2035	GBP	7,012	7,246
Cadent Finance plc	2.625%	9/22/2038	GBP	3,410	3,299
Cadent Finance plc	3.125%	3/21/2040	GBP	1,023	1,012
Cadent Finance plc	2.750%	9/22/2046	GBP	482	396
2 Canary Wharf Finance II plc	5.952%	10/22/2037	GBP	296	424
Cardiff University	3.000%	12/7/2055	GBP	1,996	1,633
Catalyst Housing Ltd.	3.125%	10/31/2047	GBP	1,509	1,308
CCEP Finance Ireland DAC	0.500%	9/6/2029	EUR	5,938	6,493
CCEP Finance Ireland DAC	0.875%	5/6/2033	EUR	15,724	15,731
CCEP Finance Ireland DAC	1.500%	5/6/2041	EUR	2,704	2,299
Centrica plc	4.375%	3/13/2029	GBP	1,376	1,889
Centrica plc	7.000%	9/19/2033	GBP	2,545	3,852
Centrica plc	4.250%	9/12/2044	GBP	5,183	5,546
Chancellor Masters & Scholars of The University of Cambridge	2.350%	6/27/2078	GBP	1,398	900
Channel Link Enterprises Finance plc	3.043%	6/30/2050	GBP	3,102	3,979
Church Commissioners for England	3.625%	7/14/2052	GBP	1,500	1,478
Circle Anglia Social Housing plc	7.250%	11/12/2038	GBP	2,460	3,828
Circle Anglia Social Housing plc	5.200%	3/2/2044	GBP	1,450	1,806
Citizen Treasury plc	3.250%	10/20/2048	GBP	5,778	5,121
CK Hutchison Europe Finance 18 Ltd.	2.000%	4/13/2030	EUR	2,800	3,193
CK Hutchison Finance 16 Ltd.	2.000%	4/6/2028	EUR	2,000	2,332
CK Hutchison Group Telecom Finance SA	2.000%	10/17/2027	GBP	2,543	3,334
CK Hutchison Group Telecom Finance SA	1.500%	10/17/2031	EUR	5,633	6,064
CK Hutchison Group Telecom Finance SA	2.625%	10/17/2034	GBP	1,409	1,487
Clarion Funding plc	2.625%	1/18/2029	GBP	752	976

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Clarion Funding plc	3.125%	4/19/2048	GBP	1,634	1,436
Clarion Funding plc	5.375%	5/30/2057	GBP	945	1,160
Coca-Cola Europacific Partners plc	1.750%	5/26/2028	EUR	2,653	3,083
Coca-Cola Europacific Partners plc	0.200%	12/2/2028	EUR	6,316	7,006
Coca-Cola Europacific Partners plc	1.875%	3/18/2030	EUR	2,500	2,846
Coca-Cola Europacific Partners plc	0.700%	9/12/2031	EUR	4,364	4,529
Compass Group plc	2.000%	7/3/2029	GBP	3,028	3,880
Compass Group plc	3.250%	2/6/2031	EUR	3,000	3,592
Compass Group plc	4.375%	9/8/2032	GBP	5,000	6,767
2 Connect Plus M25 Issuer plc	2.607%	3/31/2039	GBP	1,209	1,384
Coventry Building Society	2.000%	12/20/2030	GBP	2,938	3,551
CPUK Finance Ltd.	5.876%	8/28/2027	GBP	1,000	1,393
CPUK Finance Ltd.	3.690%	2/28/2047	GBP	100	133
2.5 CTRL Section 1 Finance plc	5.234%	5/2/2035	GBP	450	630
Dali Capital plc	4.799%	12/21/2037	GBP	350	436
Derby Healthcare plc	5.564%	6/30/2041	GBP	671	907
Derwent London plc	1.875%	11/17/2031	GBP	1,500	1,739
Diageo Capital BV	0.125%	9/28/2028	EUR	9,300	10,352
Diageo Finance plc	2.500%	3/27/2032	EUR	6,431	7,343
Diageo Finance plc	1.250%	3/28/2033	GBP	2,541	2,789
Diageo Finance plc	3.375%	8/30/2035	EUR	5,000	5,798
Diageo Finance plc	2.750%	6/8/2038	GBP	6,000	6,216
DS Smith plc	4.500%	7/27/2030	EUR	5,000	6,226
DWR Cymru Financing UK plc	6.015%	3/31/2028	GBP	375	530
DWR Cymru Financing UK plc	1.375%	3/31/2033	GBP	5,500	5,794
DWR Cymru Financing UK plc	2.375%	3/31/2034	GBP	4,058	4,257
DWR Cymru Financing UK plc	2.500%	3/31/2036	GBP	383	395
Eastern Power Networks plc	2.125%	11/25/2033	GBP	3,500	3,898
Eastern Power Networks plc	6.250%	11/12/2036	GBP	6,000	8,716
Eastern Power Networks plc	5.375%	10/2/2039	GBP	4,000	5,302
easyJet FinCo BV	1.875%	3/3/2028	EUR	5,000	5,841
easyJet plc	3.750%	3/20/2031	EUR	5,000	6,057
2 EMH Treasury plc	4.500%	1/29/2044	GBP	1,545	1,786
Eversholt Funding plc	3.529%	8/7/2042	GBP	5,765	6,259
Flagship Finance plc	1.875%	7/14/2061	GBP	946	510
Futures Treasury plc	3.375%	2/8/2044	GBP	1,492	1,466
Gatwick Funding Ltd.	2.500%	4/15/2032	GBP	2,800	3,539
Gatwick Funding Ltd.	3.875%	6/24/2035	EUR	10,000	11,805
Gatwick Funding Ltd.	3.625%	10/16/2035	EUR	5,000	5,911
Gatwick Funding Ltd.	5.750%	1/23/2039	GBP	3,448	4,720
Gatwick Funding Ltd.	3.125%	9/28/2041	GBP	2,159	2,188
Gatwick Funding Ltd.	6.500%	3/2/2043	GBP	2,000	2,858
Genfinance II plc	6.064%	12/21/2039	GBP	3,037	4,188
GlaxoSmithKline Capital plc	3.375%	12/20/2027	GBP	2,040	2,762
GlaxoSmithKline Capital plc	1.250%	10/12/2028	GBP	9,524	12,134
GlaxoSmithKline Capital plc	1.375%	9/12/2029	EUR	5,000	5,661
GlaxoSmithKline Capital plc	1.750%	5/21/2030	EUR	9,098	10,324
GlaxoSmithKline Capital plc	5.250%	12/19/2033	GBP	1,760	2,506
GlaxoSmithKline Capital plc	1.625%	5/12/2035	GBP	11,611	11,905
GlaxoSmithKline Capital plc	6.375%	3/9/2039	GBP	578	852
GlaxoSmithKline Capital plc	5.250%	4/10/2042	GBP	2,239	2,928
GlaxoSmithKline Capital plc	4.250%	12/18/2045	GBP	383	429
Global Switch Finance BV	1.375%	10/7/2030	EUR	2,300	2,562
Global Switch Holdings Ltd.	2.250%	5/31/2027	EUR	400	470
Grainger plc	3.000%	7/3/2030	GBP	1,500	1,893
Great Places Housing Group Ltd.	4.750%	10/22/2042	GBP	1,545	1,842
Greene King Finance plc	5.318%	9/15/2031	GBP	496	683
GSK Capital BV	3.125%	11/28/2032	EUR	9,000	10,637
Guinness Partnership Ltd.	4.000%	10/24/2044	GBP	1,436	1,530
Guinness Partnership Ltd.	2.000%	4/22/2055	GBP	800	493
Hammerson Ireland Finance DAC	1.750%	6/3/2027	EUR	2,214	2,595
Hammerson plc	5.875%	10/8/2036	GBP	2,700	3,703
Heathrow Funding Ltd.	2.694%	10/13/2029	CAD	9,519	6,957
Heathrow Funding Ltd.	2.750%	10/13/2031	GBP	6,543	8,378
Heathrow Funding Ltd.	1.500%	2/11/2032	EUR	6,096	6,788
Heathrow Funding Ltd.	1.125%	10/8/2032	EUR	16,500	17,902
Heathrow Funding Ltd.	3.661%	1/13/2033	CAD	4,330	3,167
Heathrow Funding Ltd.	6.450%	12/10/2033	GBP	1,523	2,238
Heathrow Funding Ltd.	3.726%	4/13/2035	CAD	407	291
Heathrow Funding Ltd.	1.875%	3/14/2036	EUR	2,404	2,487

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Heathrow Funding Ltd.	5.875%	5/13/2043	GBP	6,469	8,710
Heathrow Funding Ltd.	4.625%	10/31/2048	GBP	1,272	1,413
Hexagon Housing Association Ltd.	3.625%	4/22/2048	GBP	1,000	933
High Speed Rail Finance 1 plc	4.375%	11/1/2038	GBP	3,376	4,290
Home Group Ltd.	3.125%	3/27/2043	GBP	2,996	2,835
² Housing & Care 21	3.288%	11/8/2049	GBP	1,640	1,478
HSBC Bank Capital Funding Sterling 1 LP	5.844%	Perpetual	GBP	188	269
HSBC Bank plc	4.750%	3/24/2046	GBP	1,000	1,163
HSBC Holdings plc	4.752%	3/10/2028	EUR	10,000	12,143
HSBC Holdings plc	3.000%	7/22/2028	GBP	4,886	6,571
HSBC Holdings plc	2.625%	8/16/2028	GBP	1,615	2,124
HSBC Holdings plc	0.641%	9/24/2029	EUR	5,938	6,663
HSBC Holdings plc	3.000%	5/29/2030	GBP	2,185	2,851
HSBC Holdings plc	3.445%	9/25/2030	EUR	5,000	6,017
HSBC Holdings plc	6.800%	9/14/2031	GBP	5,000	7,399
HSBC Holdings plc	4.787%	3/10/2032	EUR	10,000	12,669
HSBC Holdings plc	5.290%	9/16/2032	GBP	3,000	4,170
HSBC Holdings plc	6.364%	11/16/2032	EUR	14,000	17,566
HSBC Holdings plc	4.856%	5/23/2033	EUR	17,000	21,647
HSBC Holdings plc	3.911%	5/13/2034	EUR	10,000	12,050
HSBC Holdings plc	8.201%	11/16/2034	GBP	2,500	3,773
HSBC Holdings plc	3.834%	9/25/2035	EUR	5,000	5,987
HSBC Holdings plc	7.000%	4/7/2038	GBP	7,150	10,626
HSBC Holdings plc	6.000%	3/29/2040	GBP	3,898	5,321
Hyde Housing Association Ltd.	5.125%	7/23/2040	GBP	221	285
Hyde Housing Association Ltd.	1.750%	8/18/2055	GBP	2,580	1,453
ICG plc	1.625%	2/17/2027	EUR	3,400	3,975
ICG plc	2.500%	1/28/2030	EUR	1,395	1,596
IDS Financing plc	4.000%	10/1/2032	EUR	5,000	5,901
IG Group Holdings plc	3.125%	11/18/2028	GBP	3,000	3,917
IHG Finance LLC	3.625%	9/27/2031	EUR	6,000	7,176
Imperial Brands Finance Netherlands BV	5.250%	2/15/2031	EUR	8,300	10,631
Imperial Brands Finance Netherlands BV	1.750%	3/18/2033	EUR	11,053	11,418
Imperial Brands Finance plc	2.125%	2/12/2027	EUR	7,905	9,343
Imperial Brands Finance plc	4.875%	6/7/2032	GBP	3,870	5,238
Imperial Brands Finance plc	3.875%	2/12/2034	EUR	7,000	8,213
Inchcape plc	6.500%	6/9/2028	GBP	5,000	7,095
Incommunities Treasury plc	3.250%	3/21/2049	GBP	1,601	1,395
Informa plc	1.250%	4/22/2028	EUR	5,000	5,743
Informa plc	3.250%	10/23/2030	EUR	2,000	2,373
Informa plc	3.375%	6/9/2031	EUR	5,000	5,930
InterContinental Hotels Group plc	2.125%	5/15/2027	EUR	1,500	1,769
InterContinental Hotels Group plc	3.375%	10/8/2028	GBP	2,000	2,659
ITV plc	4.250%	6/19/2032	EUR	5,000	6,074
J Sainsbury plc	5.625%	1/29/2035	GBP	2,500	3,463
Jigsaw Funding plc	3.375%	5/5/2052	GBP	1,200	1,073
Just Group plc	6.875%	3/30/2035	GBP	1,500	2,133
Juturna European Loan Conduit No. 16 plc	5.064%	8/10/2033	GBP	2,890	4,000
Karbon Homes Ltd.	3.375%	11/15/2047	GBP	3,815	3,560
Land Securities Capital Markets plc	2.375%	3/29/2029	GBP	418	560
Land Securities Capital Markets plc	2.399%	2/8/2031	GBP	2,800	3,610
Land Securities Capital Markets plc	4.750%	9/18/2033	GBP	2,000	2,741
Land Securities Capital Markets plc	2.625%	9/22/2039	GBP	904	940
Land Securities Capital Markets plc	2.750%	9/22/2059	GBP	1,713	1,268
Leeds Building Society	1.375%	10/6/2027	GBP	6,904	9,013
Legal & General Finance plc	5.875%	12/11/2031	GBP	3,587	5,193
Legal & General Group plc	5.125%	11/14/2048	GBP	2,548	3,515
Legal & General Group plc	4.500%	11/1/2050	GBP	3,600	4,801
LiveWest Treasury plc	1.875%	2/18/2056	GBP	1,100	644
Lloyds Bank plc	6.000%	2/8/2029	GBP	5,278	7,604
Lloyds Bank plc	0.125%	9/23/2029	EUR	20,450	22,168
Lloyds Banking Group plc	4.250%	11/22/2027	AUD	2,520	1,732
Lloyds Banking Group plc	3.125%	8/24/2030	EUR	7,000	8,354
Lloyds Banking Group plc	4.750%	9/21/2031	EUR	5,000	6,329
Lloyds Banking Group plc	5.250%	10/16/2031	GBP	6,000	8,364
Lloyds Banking Group plc	4.000%	5/9/2035	EUR	10,000	12,082
Lloyds Banking Group plc	2.707%	12/3/2035	GBP	9,545	11,714
Lloyds Banking Group plc	3.625%	3/4/2036	EUR	7,000	8,263
London & Quadrant Housing Trust	2.625%	2/28/2028	GBP	4,372	5,758
London & Quadrant Housing Trust	2.250%	7/20/2029	GBP	2,800	3,518

	Coupon	Maturity Date	Currency	Face Amount ('000)	Market Value (\$'000)
London & Quadrant Housing Trust	2.125%	3/31/2032	GBP	1,900	2,188
London & Quadrant Housing Trust	4.625%	12/5/2033	GBP	400	521
London & Quadrant Housing Trust	5.486%	6/15/2042	GBP	1,300	1,678
London & Quadrant Housing Trust	3.750%	10/27/2049	GBP	1,985	1,895
London & Quadrant Housing Trust	3.125%	2/28/2053	GBP	832	689
London Power Networks plc	6.125%	6/7/2027	GBP	362	508
London Stock Exchange Group plc	1.750%	12/6/2027	EUR	6,798	7,957
Lseg Netherlands BV	4.231%	9/29/2030	EUR	4,000	4,979
Lseg Netherlands BV	0.750%	4/6/2033	EUR	5,938	5,859
M&G plc	5.625%	10/20/2051	GBP	4,998	6,894
M&G plc	5.560%	7/20/2055	GBP	3,777	5,025
M&G plc	6.340%	12/19/2063	GBP	1,710	2,272
M&G plc	6.250%	10/20/2068	GBP	1,600	2,062
Manchester Airport Group Funding plc	4.750%	3/31/2034	GBP	7,996	10,679
Manchester Airport Group Funding plc	6.125%	9/30/2041	GBP	1,183	1,644
Manchester Airport Group Funding plc	2.875%	9/30/2044	GBP	2,094	1,847
Martlet Homes Ltd.	3.000%	5/9/2052	GBP	1,765	1,439
2 Meadowhall Finance plc	4.986%	7/12/2037	GBP	1,024	1,378
2 Metropolitan Funding plc	4.125%	4/5/2048	GBP	996	1,033
Moat Homes Finance plc	5.000%	9/23/2041	GBP	865	1,082
Morhomes plc	3.400%	2/19/2040	GBP	887	958
Motability Operations Group plc	4.375%	2/8/2027	GBP	4,419	6,055
Motability Operations Group plc	0.125%	7/20/2028	EUR	14,444	16,074
Motability Operations Group plc	1.750%	7/3/2029	GBP	4,956	6,224
Motability Operations Group plc	5.625%	11/29/2030	GBP	996	1,427
Motability Operations Group plc	3.500%	7/17/2031	EUR	5,000	5,998
Motability Operations Group plc	2.375%	3/14/2032	GBP	3,218	3,818
Motability Operations Group plc	3.875%	1/24/2034	EUR	6,000	7,195
Motability Operations Group plc	3.625%	3/10/2036	GBP	2,100	2,462
Motability Operations Group plc	2.375%	7/3/2039	GBP	3,100	2,907
Motability Operations Group plc	2.125%	1/18/2042	GBP	1,200	997
Motability Operations Group plc	4.875%	1/17/2043	GBP	4,000	4,758
Motability Operations Group plc	5.750%	9/11/2048	GBP	1,800	2,317
Motability Operations Group plc	5.750%	6/17/2051	GBP	2,000	2,551
Motability Operations Group plc	5.625%	1/24/2054	GBP	2,000	2,501
Myriad Capital plc	4.750%	12/20/2043	GBP	900	1,057
National Gas Transmission plc	4.250%	4/5/2030	EUR	5,100	6,308
National Gas Transmission plc	1.125%	1/14/2033	GBP	4,625	4,887
National Grid Electricity Distribution East Midlands plc	3.530%	9/20/2028	EUR	3,000	3,628
National Grid Electricity Distribution East Midlands plc	1.750%	9/9/2031	GBP	1,200	1,395
National Grid Electricity Distribution East Midlands plc	3.949%	9/20/2032	EUR	5,400	6,609
National Grid Electricity Distribution South Wales plc	1.625%	10/7/2035	GBP	5,414	5,287
National Grid Electricity Distribution South Wales plc	5.750%	3/23/2040	GBP	1,100	1,467
National Grid Electricity Distribution South West plc	5.875%	3/25/2027	GBP	1,127	1,568
National Grid Electricity Distribution South West plc	5.750%	3/23/2040	GBP	900	1,199
National Grid Electricity Distribution South West plc	5.818%	7/31/2041	GBP	4,500	6,021
National Grid Electricity Transmission plc	2.301%	6/22/2029	CAD	2,536	1,801
National Grid Electricity Transmission plc	5.221%	9/16/2031	CAD	2,400	1,875
National Grid Electricity Transmission plc	0.823%	7/7/2032	EUR	2,800	2,839
National Grid Electricity Transmission plc	2.000%	9/16/2038	GBP	2,982	2,708
National Grid Electricity Transmission plc	0.872%	11/26/2040	EUR	1,900	1,445
National Grid plc	0.163%	1/20/2028	EUR	7,000	7,912
National Grid plc	0.553%	9/18/2029	EUR	2,243	2,448
National Grid plc	2.949%	3/30/2030	EUR	8,000	9,467
National Grid plc	0.750%	9/1/2033	EUR	1,200	1,158
National Grid plc	3.245%	3/30/2034	EUR	3,000	3,455
National Grid plc	4.275%	1/16/2035	EUR	6,600	8,125
Nationwide Building Society	0.625%	3/25/2027	EUR	19,395	22,572
Nationwide Building Society	3.250%	1/20/2028	GBP	4,725	6,356
Nationwide Building Society	3.625%	3/15/2028	EUR	12,500	15,196
Nationwide Building Society	0.250%	9/14/2028	EUR	8,406	9,387
Nationwide Building Society	2.250%	6/25/2029	EUR	2,543	2,988
Nationwide Building Society	3.250%	9/5/2029	EUR	5,000	6,016
Nationwide Building Society	3.000%	3/3/2030	EUR	8,000	9,509
Nationwide Building Society	1.375%	6/29/2032	EUR	8,179	8,808
Nationwide Building Society	3.828%	7/24/2032	EUR	10,000	12,154
NatWest Group plc	2.057%	11/9/2028	GBP	2,900	3,821
NatWest Group plc	3.619%	3/29/2029	GBP	9,600	12,937
NatWest Group plc	0.670%	9/14/2029	EUR	11,800	13,272
NatWest Group plc	3.673%	8/5/2031	EUR	10,000	12,163

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
NatWest Group plc	3.575%	9/12/2032	EUR	10,000	12,056
NatWest Group plc	1.043%	9/14/2032	EUR	8,700	10,064
NatWest Group plc	7.416%	6/6/2033	GBP	3,000	4,325
NatWest Group plc	5.763%	2/28/2034	EUR	8,000	10,131
NatWest Markets plc	1.375%	3/2/2027	EUR	15,900	18,666
NatWest Markets plc	3.625%	1/9/2029	EUR	9,400	11,452
5 Network Rail Infrastructure Finance plc	4.375%	12/9/2030	GBP	4,533	6,263
5 Network Rail Infrastructure Finance plc	4.750%	11/29/2035	GBP	2,154	2,942
NewRiver REIT plc	3.500%	3/7/2028	GBP	887	1,180
Next Group plc	3.625%	5/18/2028	GBP	5,541	7,485
NIE Finance plc	5.875%	12/1/2032	GBP	3,000	4,316
Northern Gas Networks Finance plc	4.875%	6/30/2027	GBP	241	332
Northern Gas Networks Finance plc	4.875%	11/15/2035	GBP	1,535	1,981
Northern Powergrid Northeast plc	3.250%	4/1/2052	GBP	2,100	1,841
Northern Powergrid Yorkshire plc	2.250%	10/9/2059	GBP	1,278	807
Northumbrian Water Finance plc	2.375%	10/5/2027	GBP	300	397
Northumbrian Water Finance plc	5.625%	4/29/2033	GBP	1,329	1,834
Northumbrian Water Finance plc	6.375%	10/28/2034	GBP	4,000	5,740
Northumbrian Water Finance plc	5.125%	1/23/2042	GBP	486	582
Notting Hill Genesis	3.750%	12/20/2032	GBP	2,762	3,464
Notting Hill Genesis	2.000%	6/3/2036	GBP	803	780
Notting Hill Genesis	5.250%	7/7/2042	GBP	723	896
Notting Hill Genesis	3.250%	10/12/2048	GBP	150	131
Notting Hill Genesis	4.375%	2/20/2054	GBP	1,758	1,804
Optivo Finance plc	2.857%	10/7/2035	GBP	2,100	2,296
Optivo Finance plc	5.250%	3/13/2043	GBP	1,300	1,630
Optivo Finance plc	3.283%	3/22/2048	GBP	900	803
Orbit Capital plc	2.000%	11/24/2038	GBP	1,500	1,367
Orbit Capital plc	3.500%	3/24/2045	GBP	1,977	1,939
Orbit Capital plc	3.375%	6/14/2048	GBP	516	471
Paradigm Homes Charitable Housing Association Ltd.	2.250%	5/20/2051	GBP	2,777	1,955
Paragon Treasury plc	2.000%	5/7/2036	GBP	1,509	1,475
2 Paragon Treasury plc	3.625%	1/21/2047	GBP	996	965
Peabody Capital No. 2 plc	2.750%	3/2/2034	GBP	2,000	2,263
Peabody Capital No. 2 plc	4.625%	12/12/2053	GBP	150	162
Peabody Capital plc	5.250%	3/17/2043	GBP	2,900	3,631
Pearson Funding plc	3.750%	6/4/2030	GBP	1,107	1,461
Pearson Funding plc	5.375%	9/12/2034	GBP	1,000	1,354
2 Penarian Housing Finance plc	3.212%	6/7/2052	GBP	723	657
Pension Insurance Corp. plc	5.625%	9/20/2030	GBP	3,809	5,281
Pension Insurance Corp. plc	8.000%	11/13/2033	GBP	1,800	2,773
Pension Insurance Corp. plc	6.875%	11/15/2034	GBP	2,000	2,883
Phoenix Group Holdings plc	4.375%	1/24/2029	EUR	7,466	9,179
Phoenix Group Holdings plc	5.867%	6/13/2029	GBP	1,819	2,568
Phoenix Group Holdings plc	5.625%	4/28/2031	GBP	3,381	4,682
Places For People Treasury plc	5.375%	3/5/2032	GBP	6,600	9,115
Platform HG Financing plc	1.926%	9/15/2041	GBP	1,000	837
Platform HG Financing plc	1.625%	8/10/2055	GBP	2,348	1,291
PRS Finance plc	2.000%	1/23/2029	GBP	8,129	10,473
Quadgas Finance plc	3.375%	9/17/2029	GBP	2,379	3,071
Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/2030	EUR	7,596	8,229
Reckitt Benckiser Treasury Services plc	1.750%	5/19/2032	GBP	2,159	2,493
Reckitt Benckiser Treasury Services plc	3.875%	9/14/2033	EUR	3,000	3,665
Reckitt Benckiser Treasury Services plc	5.625%	12/14/2038	GBP	1,000	1,377
RELX Finance BV	0.500%	3/10/2028	EUR	7,631	8,669
RELX Finance BV	3.750%	6/12/2031	EUR	2,667	3,261
RELX Finance BV	0.875%	3/10/2032	EUR	8,108	8,390
RELX Finance BV	3.375%	3/20/2033	EUR	2,500	2,957
Rentokil Initial Finance BV	3.875%	6/27/2027	EUR	6,500	7,824
Rentokil Initial Finance BV	4.375%	6/27/2030	EUR	3,000	3,747
Rio Tinto Finance plc	4.000%	12/11/2029	GBP	4,600	6,216
Riverside Finance plc	3.875%	12/5/2044	GBP	1,107	1,119
RL Finance Bonds No. 3 plc	6.125%	11/13/2028	GBP	1,656	2,348
RL Finance Bonds No. 4 plc	4.875%	10/7/2049	GBP	5,971	6,933
2 RMPA Services plc	5.337%	9/30/2038	GBP	1,196	1,664
Rolls-Royce plc	1.625%	5/9/2028	EUR	6,000	6,959
Rothsay Life plc	7.734%	5/16/2033	GBP	6,000	9,119
Rothsay Life plc	7.019%	12/10/2034	GBP	10,600	15,564
Sage Group plc	1.625%	2/25/2031	GBP	4,608	5,456
Saltaire Finance plc	1.527%	11/23/2053	GBP	2,000	1,225

	Coupon	Maturity Date	Currency	Face Amount ('000)	Market Value (\$'000)
Sanctuary Capital plc	6.697%	3/23/2039	GBP	1,052	1,575
Sanctuary Capital plc	5.000%	4/26/2047	GBP	2,055	2,477
Sanctuary Capital plc	2.375%	4/14/2050	GBP	548	402
Santander UK Group Holdings plc	2.421%	1/17/2029	GBP	5,100	6,724
Santander UK Group Holdings plc	0.603%	9/13/2029	EUR	8,958	10,033
Santander UK plc	5.250%	2/16/2029	GBP	3,122	4,403
Santander UK plc	3.125%	5/12/2031	EUR	25,100	30,074
² Saxon Weald Capital plc	5.375%	6/6/2042	GBP	515	685
Scotland Gas Networks plc	4.875%	12/21/2034	GBP	498	653
Scottish Hydro Electric Transmission plc	3.375%	11/2/2033	EUR	7,000	8,194
Scottish Hydro Electric Transmission plc	2.250%	9/27/2035	GBP	300	319
Scottish Hydro Electric Transmission plc	5.500%	1/15/2044	GBP	5,000	6,425
Scottish Widows Ltd.	7.000%	6/16/2043	GBP	700	1,006
Segro Capital Sarl	0.500%	9/22/2031	EUR	7,724	7,897
Segro plc	2.375%	10/11/2029	GBP	558	712
Segro plc	2.875%	10/11/2037	GBP	200	211
Severn Trent Utilities Finance plc	6.250%	6/7/2029	GBP	2,000	2,889
Severn Trent Utilities Finance plc	2.750%	12/5/2031	GBP	1,613	1,964
Severn Trent Utilities Finance plc	4.625%	11/30/2034	GBP	3,000	3,903
Severn Trent Utilities Finance plc	5.250%	4/4/2036	GBP	1,300	1,734
Severn Trent Utilities Finance plc	2.000%	6/2/2040	GBP	658	562
Severn Trent Utilities Finance plc	4.875%	1/24/2042	GBP	12,891	15,440
Sky Ltd.	6.000%	5/21/2027	GBP	150	210
Sky Ltd.	4.000%	11/26/2029	GBP	2,434	3,269
Smith & Nephew plc	4.565%	10/11/2029	EUR	1,000	1,248
South Eastern Power Networks plc	5.625%	9/30/2030	GBP	1,299	1,868
South Eastern Power Networks plc	6.375%	11/12/2031	GBP	1,463	2,163
South Eastern Power Networks plc	1.750%	9/30/2034	GBP	785	825
Southern Electric Power Distribution plc	4.625%	2/20/2037	GBP	2,864	3,624
Southern Gas Networks plc	1.250%	12/2/2031	GBP	4,600	5,159
Southern Gas Networks plc	3.100%	9/15/2036	GBP	3,500	3,788
Southern Gas Networks plc	6.375%	5/15/2040	GBP	338	471
Southern Housing	3.500%	10/19/2047	GBP	723	675
Southern Water Services Finance Ltd.	4.500%	3/31/2052	GBP	150	157
Southern Water Services Finance Ltd.	5.125%	9/30/2056	GBP	50	57
Sovereign Housing Capital plc	4.768%	6/1/2043	GBP	189	224
Sovereign Housing Capital plc	2.375%	11/4/2048	GBP	2,345	1,742
SP Manweb plc	4.875%	9/20/2027	GBP	200	277
SSE plc	8.375%	11/20/2028	GBP	1,512	2,287
SSE plc	2.875%	8/1/2029	EUR	5,000	5,936
SSE plc	1.750%	4/16/2030	EUR	10,000	11,293
SSE plc	6.250%	8/27/2038	GBP	3,328	4,740
SSE plc	3.125%	Perpetual	EUR	2,000	2,371
SSE plc	4.000%	Perpetual	EUR	13,933	16,704
Standard Chartered plc	4.874%	5/10/2031	EUR	5,000	6,327
Standard Chartered plc	4.375%	1/18/2038	GBP	1,545	1,902
SW Finance I plc	1.625%	3/30/2027	GBP	2,514	3,303
SW Finance I plc	6.192%	3/31/2029	GBP	1,536	2,174
SW Finance I plc	6.875%	8/7/2032	GBP	5,000	7,145
SW Finance I plc	7.000%	4/16/2040	GBP	5,000	6,910
SW Finance I plc	7.375%	12/12/2041	GBP	1,100	1,561
² TC Dudgeon Ofco plc	3.158%	11/12/2038	GBP	649	772
² Telereal Secured Finance plc	4.010%	12/10/2033	GBP	2,065	2,720
² Telereal Securitisation plc	6.165%	12/10/2033	GBP	452	636
Telereal Securitisation plc	3.563%	12/10/2036	GBP	1,100	1,400
Tesco Corporate Treasury Services plc	0.375%	7/27/2029	EUR	12,750	13,926
Tesco Corporate Treasury Services plc	4.250%	2/27/2031	EUR	4,700	5,849
Tesco Corporate Treasury Services plc	3.375%	5/6/2032	EUR	7,000	8,311
² Tesco Property Finance 1 plc	7.623%	7/13/2039	GBP	1,316	2,028
² Tesco Property Finance 2 plc	6.052%	10/13/2039	GBP	1,693	2,398
² Tesco Property Finance 3 plc	5.744%	4/13/2040	GBP	900	1,242
² Tesco Property Finance 4 plc	5.801%	10/13/2040	GBP	2,302	3,184
² Tesco Property Finance 5 plc	5.661%	10/13/2041	GBP	1,073	1,466
² Tesco Property Finance 6 plc	5.411%	7/13/2044	GBP	3,053	4,065
THFC Funding No. 1 plc	5.125%	12/21/2037	GBP	2,000	2,688
THFC Funding No. 2 plc	6.350%	7/8/2041	GBP	1,216	1,770
THFC Funding No. 3 plc	5.200%	10/11/2045	GBP	2,163	2,737
Transport for London	3.625%	5/15/2045	GBP	2,019	2,084
Transport for London	4.000%	4/7/2064	GBP	2,000	1,996
Unilever Capital Corp.	3.400%	6/6/2033	EUR	2,900	3,482

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Unilever Finance Netherlands BV	1.125%	2/12/2027	EUR	5,142	6,022
Unilever Finance Netherlands BV	1.375%	7/31/2029	EUR	4,708	5,368
Unilever Finance Netherlands BV	1.750%	3/25/2030	EUR	14,587	16,624
Unilever Finance Netherlands BV	1.375%	9/4/2030	EUR	613	684
Unilever Finance Netherlands BV	3.250%	2/15/2032	EUR	9,000	10,783
Unilever Finance Netherlands BV	3.500%	2/15/2037	EUR	8,000	9,347
Unilever plc	1.500%	6/11/2039	EUR	2,653	2,449
UNITE Group plc	3.500%	10/15/2028	GBP	704	938
United Utilities Water Finance plc	0.875%	10/28/2029	GBP	4,519	5,469
United Utilities Water Finance plc	2.625%	2/12/2031	GBP	4,034	4,991
United Utilities Water Finance plc	2.000%	7/3/2033	GBP	996	1,098
United Utilities Water Finance plc	5.750%	6/26/2036	GBP	5,300	7,276
United Utilities Water Finance plc	1.750%	2/10/2038	GBP	2,000	1,780
United Utilities Water Finance plc	1.875%	6/3/2042	GBP	371	289
United Utilities Water Finance plc	5.250%	1/22/2046	GBP	2,000	2,383
United Utilities Water Ltd.	5.625%	12/20/2027	GBP	3,489	4,884
United Utilities Water Ltd.	5.000%	2/28/2035	GBP	5,000	6,612
University College London	1.625%	6/4/2061	GBP	2,800	1,464
University of Leeds	3.125%	12/19/2050	GBP	1,900	1,678
University of Manchester	4.250%	7/4/2053	GBP	943	999
University of Oxford	2.544%	12/8/2117	GBP	3,541	2,223
Ultmost Group plc	4.000%	12/15/2031	GBP	1,500	1,880
Vodafone Group plc	1.500%	7/24/2027	EUR	6,599	7,723
Vodafone Group plc	1.875%	11/20/2029	EUR	1,400	1,608
Vodafone Group plc	1.625%	11/24/2030	EUR	3,839	4,285
Vodafone Group plc	1.600%	7/29/2031	EUR	2,949	3,234
Vodafone Group plc	5.900%	11/26/2032	GBP	6,690	9,828
Vodafone Group plc	2.875%	11/20/2037	EUR	3,146	3,345
Vodafone Group plc	2.500%	5/24/2039	EUR	9,269	9,204
Vodafone Group plc	3.375%	8/8/2049	GBP	1,641	1,461
Vodafone Group plc	3.000%	8/12/2056	GBP	1,626	1,241
Vodafone International Financing DAC	4.000%	2/10/2043	EUR	1,500	1,684
Wales & West Utilities Finance plc	5.750%	3/29/2030	GBP	2,543	3,624
Wales & West Utilities Finance plc	3.000%	8/3/2038	GBP	723	752
Wellcome Trust Finance plc	4.625%	7/25/2036	GBP	4,454	5,916
Wellcome Trust Ltd.	4.000%	5/9/2059	GBP	1,107	1,163
Wellcome Trust Ltd.	2.517%	2/7/2118	GBP	2,159	1,346
Wessex Water Services Finance plc	5.375%	3/10/2028	GBP	484	671
Wessex Water Services Finance plc	6.125%	9/19/2034	GBP	4,000	5,601
Wessex Water Services Finance plc	1.250%	1/12/2036	GBP	2,214	1,986
Wheatley Group Capital plc	4.375%	11/28/2044	GBP	869	983
WHG Treasury plc	4.250%	10/6/2045	GBP	2,394	2,645
White City Property Finance plc	5.120%	4/17/2035	GBP	1,643	2,285
Woods Transmission plc	3.446%	8/24/2034	GBP	328	422
WPP Finance 2013	2.875%	9/14/2046	GBP	1,107	1,055
WPP Finance 2017	3.750%	5/19/2032	GBP	704	891
WPP Finance Deutschland GmbH	1.625%	3/23/2030	EUR	5,531	6,158
WPP Finance SA	2.375%	5/19/2027	EUR	2,553	3,014
Yorkshire Building Society	0.010%	10/13/2027	EUR	9,722	11,089
Yorkshire Building Society	0.500%	7/1/2028	EUR	3,019	3,406
Yorkshire Building Society	3.375%	9/13/2028	GBP	3,724	5,001
Yorkshire Building Society	1.500%	9/15/2029	GBP	2,214	2,815
Yorkshire Housing Finance plc	4.125%	10/31/2044	GBP	1,509	1,608
Yorkshire Power Finance Ltd.	7.250%	8/4/2028	GBP	1,649	2,387
Yorkshire Water Finance plc	3.625%	8/1/2029	GBP	3,212	4,228
Yorkshire Water Finance plc	5.250%	4/28/2030	GBP	2,000	2,754
Yorkshire Water Finance plc	6.375%	11/18/2034	GBP	2,380	3,366
Yorkshire Water Finance plc	5.500%	4/28/2035	GBP	5,000	6,587
Yorkshire Water Finance plc	6.375%	8/19/2039	GBP	803	1,091
Yorkshire Water Finance plc	2.750%	4/18/2041	GBP	4,961	4,398
Yorkshire Water Services Finance Ltd.	5.500%	5/28/2037	GBP	700	930
					2,322,167
United States (3.2%)					
Abbott Ireland Financing DAC	0.375%	11/19/2027	EUR	5,087	5,816
AbbVie Inc.	0.750%	11/18/2027	EUR	11,943	13,746
AbbVie Inc.	2.625%	11/15/2028	EUR	7,196	8,552
AbbVie Inc.	2.125%	11/17/2028	EUR	10,219	11,978
AbbVie Inc.	2.125%	6/1/2029	EUR	1,000	1,167
AGCO International Holdings BV	0.800%	10/6/2028	EUR	2,500	2,806

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Air Lease Corp.	5.400%	6/1/2028	CAD	10,925	8,364
Air Lease Corp.	3.700%	4/15/2030	EUR	2,300	2,764
Air Products & Chemicals Inc.	0.500%	5/5/2028	EUR	1,985	2,250
Air Products & Chemicals Inc.	4.000%	3/3/2035	EUR	11,000	13,372
Alphabet Inc.	2.375%	11/6/2028	EUR	7,500	8,871
Alphabet Inc.	2.875%	11/6/2031	EUR	3,000	3,530
Alphabet Inc.	3.000%	5/6/2033	EUR	5,000	5,840
Alphabet Inc.	3.125%	11/6/2034	EUR	5,000	5,807
Alphabet Inc.	3.375%	5/6/2037	EUR	6,000	6,909
Alphabet Inc.	3.875%	5/6/2045	EUR	10,000	11,309
Alphabet Inc.	4.000%	5/6/2054	EUR	5,200	5,729
Altria Group Inc.	2.200%	6/15/2027	EUR	6,386	7,537
Altria Group Inc.	3.125%	6/15/2031	EUR	10,280	12,081
American Honda Finance Corp.	3.750%	10/25/2027	EUR	5,000	6,041
American Honda Finance Corp.	0.300%	7/7/2028	EUR	6,000	6,709
American Honda Finance Corp.	5.600%	9/6/2030	GBP	5,750	8,163
American Honda Finance Corp.	3.950%	3/19/2032	EUR	5,000	6,090
American International Group Inc.	1.875%	6/21/2027	EUR	1,730	2,034
American Medical Systems Europe BV	1.625%	3/8/2031	EUR	8,500	9,415
American Medical Systems Europe BV	3.000%	3/8/2031	EUR	5,000	5,912
American Medical Systems Europe BV	3.500%	3/8/2032	EUR	5,000	6,023
American Medical Systems Europe BV	1.875%	3/8/2034	EUR	4,752	4,991
American Medical Systems Europe BV	3.250%	3/8/2034	EUR	5,762	6,716
American Tower Corp.	0.400%	2/15/2027	EUR	3,643	4,232
American Tower Corp.	0.500%	1/15/2028	EUR	2,653	3,024
American Tower Corp.	0.875%	5/21/2029	EUR	4,335	4,820
American Tower Corp.	3.900%	5/16/2030	EUR	3,500	4,282
American Tower Corp.	0.950%	10/5/2030	EUR	6,402	6,901
American Tower Corp.	4.625%	5/16/2031	EUR	5,000	6,323
American Tower Corp.	1.000%	1/15/2032	EUR	5,000	5,185
American Tower Corp.	4.100%	5/16/2034	EUR	1,000	1,211
Amgen Inc.	4.000%	9/13/2029	GBP	5,269	7,132
AP Moller - Maersk A/S	0.750%	11/25/2031	EUR	7,214	7,483
AP Moller - Maersk A/S	3.500%	9/17/2034	EUR	6,000	7,038
Apple Inc.	2.000%	9/17/2027	EUR	3,584	4,229
Apple Inc.	1.375%	5/24/2029	EUR	1,640	1,874
Apple Inc.	0.750%	2/25/2030	CHF	2,800	3,665
Apple Inc.	0.500%	11/15/2031	EUR	5,113	5,337
Apple Inc.	3.600%	7/31/2042	GBP	1,936	2,143
AT&T Inc.	5.500%	3/15/2027	GBP	750	1,039
AT&T Inc.	4.600%	9/19/2028	AUD	5,180	3,575
AT&T Inc.	2.350%	9/5/2029	EUR	7,069	8,242
AT&T Inc.	4.375%	9/14/2029	GBP	1,900	2,585
AT&T Inc.	0.800%	3/4/2030	EUR	5,000	5,441
AT&T Inc.	3.950%	4/30/2031	EUR	5,000	6,143
AT&T Inc.	3.550%	12/17/2032	EUR	6,066	7,239
AT&T Inc.	5.200%	11/18/2033	GBP	3,072	4,212
AT&T Inc.	4.300%	11/18/2034	EUR	1,950	2,410
AT&T Inc.	2.450%	3/15/2035	EUR	2,599	2,776
AT&T Inc.	3.150%	9/4/2036	EUR	7,266	8,049
AT&T Inc.	4.050%	6/1/2037	EUR	10,000	11,937
AT&T Inc.	2.600%	5/19/2038	EUR	6,101	6,233
AT&T Inc.	7.000%	4/30/2040	GBP	6,400	9,563
AT&T Inc.	4.250%	6/1/2043	GBP	6,553	7,126
AT&T Inc.	4.875%	6/1/2044	GBP	2,174	2,536
AT&T Inc.	5.100%	11/25/2048	CAD	1,805	1,311
Athene Global Funding	1.750%	11/24/2027	GBP	3,019	3,934
Athene Global Funding	0.625%	1/12/2028	EUR	3,287	3,739
Athene Global Funding	2.470%	6/9/2028	CAD	5,244	3,775
Athene Global Funding	2.875%	7/21/2028	EUR	3,000	3,555
Athene Global Funding	3.410%	2/25/2030	EUR	4,000	4,764
Athene Global Funding	4.091%	5/23/2030	CAD	11,000	8,146
Athene Global Funding	3.716%	8/22/2032	EUR	14,000	16,495
Athene Global Funding	5.858%	9/19/2035	GBP	1,500	2,048
Avery Dennison Corp.	3.750%	11/4/2034	EUR	5,000	5,884
Bank of America Corp.	3.615%	3/16/2028	CAD	9,002	6,662
Bank of America Corp.	1.662%	4/25/2028	EUR	1,306	1,533
Bank of America Corp.	0.583%	8/24/2028	EUR	16,511	19,010
Bank of America Corp.	1.667%	6/2/2029	GBP	10,000	12,889
Bank of America Corp.	3.261%	1/28/2031	EUR	15,000	17,909

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Bank of America Corp.	0.694%	3/22/2031	EUR	22,267	23,967
Bank of America Corp.	3.584%	4/27/2031	GBP	5,800	7,639
Bank of America Corp.	0.654%	10/26/2031	EUR	21,875	23,100
Bank of America Corp.	1.102%	5/24/2032	EUR	8,000	8,504
Bank of America Corp.	2.824%	4/27/2033	EUR	15,000	17,250
Baxter International Inc.	1.300%	5/15/2029	EUR	3,705	4,145
Becton Dickinson & Co.	3.519%	2/8/2031	EUR	1,266	1,527
Becton Dickinson & Co.	3.828%	6/7/2032	EUR	9,000	10,916
Becton Dickinson Euro Finance Sarl	0.334%	8/13/2028	EUR	4,151	4,651
Becton Dickinson Euro Finance Sarl	3.553%	9/13/2029	EUR	11,500	13,949
Becton Dickinson Euro Finance Sarl	1.336%	8/13/2041	EUR	5,794	4,572
Berkshire Hathaway Finance Corp.	2.000%	3/18/2034	EUR	7,800	8,383
Berkshire Hathaway Finance Corp.	2.375%	6/19/2039	GBP	3,941	3,806
Berkshire Hathaway Finance Corp.	2.625%	6/19/2059	GBP	3,875	2,807
Berkshire Hathaway Inc.	2.150%	3/15/2028	EUR	2,850	3,348
Berkshire Hathaway Inc.	1.510%	11/29/2028	JPY	500,000	3,205
Berkshire Hathaway Inc.	0.440%	9/13/2029	JPY	2,810,000	17,143
Berkshire Hathaway Inc.	1.625%	3/16/2035	EUR	4,692	4,762
Berkshire Hathaway Inc.	1.108%	9/13/2049	JPY	330,000	1,145
BG Energy Capital plc	2.250%	11/21/2029	EUR	2,812	3,256
BG Energy Capital plc	5.000%	11/4/2036	GBP	2,000	2,680
Blackrock Inc.	3.750%	7/18/2035	EUR	6,012	7,282
Blackstone Holdings Finance Co. LLC	1.500%	4/10/2029	EUR	3,049	3,487
Blackstone Holdings Finance Co. LLC	3.500%	6/1/2034	EUR	9,000	10,630
BMS Ireland Capital Funding DAC	2.973%	11/10/2030	EUR	6,900	8,206
BMS Ireland Capital Funding DAC	3.363%	11/10/2033	EUR	9,840	11,624
BMS Ireland Capital Funding DAC	3.857%	11/10/2038	EUR	5,000	5,902
BMS Ireland Capital Funding DAC	4.581%	11/10/2055	EUR	6,920	8,012
Booking Holdings Inc.	0.500%	3/8/2028	EUR	9,906	11,268
Booking Holdings Inc.	3.625%	11/12/2028	EUR	1,000	1,216
Booking Holdings Inc.	4.250%	5/15/2029	EUR	1,000	1,237
Booking Holdings Inc.	3.000%	11/7/2030	EUR	10,000	11,851
Booking Holdings Inc.	4.500%	11/15/2031	EUR	7,000	8,824
Booking Holdings Inc.	3.625%	3/1/2032	EUR	5,000	6,030
Booking Holdings Inc.	4.125%	5/12/2033	EUR	9,500	11,718
Booking Holdings Inc.	4.750%	11/15/2034	EUR	5,700	7,295
Booking Holdings Inc.	3.625%	11/7/2035	EUR	7,000	8,188
Booking Holdings Inc.	3.750%	3/1/2036	EUR	2,500	2,943
Booking Holdings Inc.	4.000%	3/1/2044	EUR	3,200	3,535
Booking Holdings Inc.	3.875%	3/21/2045	EUR	8,200	8,835
BorgWarner Inc.	1.000%	5/19/2031	EUR	4,471	4,719
Boston Scientific Corp.	0.625%	12/1/2027	EUR	2,516	2,885
BP Capital Markets BV	3.773%	5/12/2030	EUR	4,500	5,504
BP Capital Markets BV	3.360%	9/12/2031	EUR	5,000	5,994
BP Capital Markets BV	4.323%	5/12/2035	EUR	8,000	9,915
BP Capital Markets BV	0.933%	12/4/2040	EUR	3,541	2,669
BP Capital Markets BV	1.467%	9/21/2041	EUR	3,019	2,426
BP Capital Markets plc	1.573%	2/16/2027	EUR	13,498	15,872
BP Capital Markets plc	0.831%	11/8/2027	EUR	7,106	8,192
BP Capital Markets plc	2.519%	4/7/2028	EUR	16,233	19,234
BP Capital Markets plc	2.822%	4/7/2032	EUR	4,401	5,088
BP Capital Markets plc	1.104%	11/15/2034	EUR	3,700	3,569
BP Capital Markets plc	5.773%	5/25/2038	GBP	3,000	4,224
BP Capital Markets plc	3.625%	Perpetual	EUR	20,311	24,127
BP Capital Markets plc	4.250%	Perpetual	GBP	5,087	6,907
Bristol-Myers Squibb Co.	1.750%	5/15/2035	EUR	9,094	9,281
Brown-Forman Corp.	2.600%	7/7/2028	GBP	4,713	6,216
Capital One Financial Corp.	1.650%	6/12/2029	EUR	1,947	2,196
Cargill Inc.	3.875%	4/24/2030	EUR	8,000	9,824
Carrier Global Corp.	4.500%	11/29/2032	EUR	10,000	12,637
Cencora Inc.	2.875%	5/22/2028	EUR	4,199	5,005
Cencora Inc.	3.625%	5/22/2032	EUR	3,700	4,457
Chubb INA Holdings LLC	1.550%	3/15/2028	EUR	4,627	5,382
Chubb INA Holdings LLC	0.875%	12/15/2029	EUR	6,212	6,845
Chubb INA Holdings LLC	1.400%	6/15/2031	EUR	2,434	2,650
Chubb INA Holdings LLC	2.500%	3/15/2038	EUR	3,599	3,713
Citigroup Inc.	2.800%	6/25/2027	JPY	202,600	1,321
Citigroup Inc.	1.625%	3/21/2028	EUR	3,000	3,487
Citigroup Inc.	5.070%	4/29/2028	CAD	4,400	3,282
Citigroup Inc.	1.250%	4/10/2029	EUR	1,545	1,748

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Citigroup Inc.	2.928%	10/22/2030	EUR	9,000	10,629
Citigroup Inc.	4.500%	3/3/2031	GBP	498	666
Citigroup Inc.	3.750%	5/14/2032	EUR	10,000	12,105
Citigroup Inc.	4.550%	6/3/2035	CAD	4,500	3,372
Citigroup Inc.	4.296%	7/23/2036	EUR	1,882	2,269
Citigroup Inc.	6.800%	6/25/2038	GBP	3,321	5,084
CNH Industrial Capital Canada Ltd.	4.000%	4/11/2028	CAD	1,125	839
CNH Industrial Capital Canada Ltd.	3.750%	6/5/2029	CAD	5,000	3,697
CNH Industrial Finance Europe SA	1.750%	3/25/2027	EUR	2,800	3,293
CNH Industrial Finance Europe SA	1.625%	7/3/2029	EUR	7,366	8,386
CNH Industrial NV	3.750%	6/11/2031	EUR	5,000	6,048
Coca-Cola Co.	1.125%	3/9/2027	EUR	6,688	7,819
Coca-Cola Co.	0.125%	3/9/2029	EUR	2,389	2,628
Coca-Cola Co.	0.400%	5/6/2030	EUR	6,930	7,416
Coca-Cola Co.	0.500%	3/9/2033	EUR	5,571	5,480
Coca-Cola Co.	0.375%	3/15/2033	EUR	2,873	2,798
Coca-Cola Co.	1.625%	3/9/2035	EUR	2,900	2,955
Coca-Cola Co.	0.950%	5/6/2036	EUR	3,244	2,992
Coca-Cola Co.	0.800%	3/15/2040	EUR	5,637	4,456
Coca-Cola Co.	1.000%	3/9/2041	EUR	2,700	2,145
Colgate-Palmolive Co.	0.300%	11/10/2029	EUR	4,000	4,379
Colgate-Palmolive Co.	1.375%	3/6/2034	EUR	1,326	1,363
Colgate-Palmolive Co.	3.250%	11/10/2035	EUR	9,958	11,567
Colgate-Palmolive Co.	0.875%	11/12/2039	EUR	383	320
Comcast Corp.	1.500%	2/20/2029	GBP	2,231	2,812
Comcast Corp.	0.250%	9/14/2029	EUR	6,482	7,019
Comcast Corp.	5.500%	11/23/2029	GBP	2,044	2,888
Comcast Corp.	0.750%	2/20/2032	EUR	1,600	1,637
Comcast Corp.	3.250%	9/26/2032	EUR	5,000	5,892
Comcast Corp.	1.875%	2/20/2036	GBP	3,358	3,352
Comcast Corp.	3.550%	9/26/2036	EUR	8,000	9,282
Comcast Corp.	1.250%	2/20/2040	EUR	1,248	1,064
CRH Finance UK plc	4.125%	12/2/2029	GBP	2,927	3,957
CRH Funding BV	1.625%	5/5/2030	EUR	9,397	10,600
CRH SMW Finance DAC	4.000%	7/11/2031	EUR	7,059	8,711
Danaher Corp.	2.500%	3/30/2030	EUR	5,910	6,927
DH Europe Finance II Sarl	0.450%	3/18/2028	EUR	7,810	8,863
DH Europe Finance II Sarl	0.750%	9/18/2031	EUR	11,315	11,820
DH Europe Finance II Sarl	1.350%	9/18/2039	EUR	6,025	5,287
DH Europe Finance II Sarl	1.800%	9/18/2049	EUR	1,092	809
Digital Dutch Finco BV	1.500%	3/15/2030	EUR	7,300	8,129
Digital Dutch Finco BV	1.250%	2/1/2031	EUR	2,316	2,477
Digital Dutch Finco BV	1.000%	1/15/2032	EUR	5,250	5,371
Digital Dutch Finco BV	3.875%	9/13/2033	EUR	3,200	3,797
Digital Dutch Finco BV	3.875%	7/15/2034	EUR	10,000	11,719
Digital Intrepid Holding BV	0.625%	7/15/2031	EUR	8,297	8,431
Digital Intrepid Holding BV	1.375%	7/18/2032	EUR	2,900	2,978
Digital Stout Holding LLC	3.300%	7/19/2029	GBP	3,515	4,596
Digital Stout Holding LLC	3.750%	10/17/2030	GBP	2,094	2,732
Dow Chemical Co.	1.125%	3/15/2032	EUR	7,000	7,159
Dow Chemical Co.	1.875%	3/15/2040	EUR	1,840	1,553
Duke Energy Corp.	3.100%	6/15/2028	EUR	2,500	2,987
Duke Energy Corp.	3.750%	4/1/2031	EUR	14,150	17,073
DXC Capital Funding DAC	0.450%	9/15/2027	EUR	2,697	3,088
DXC Capital Funding DAC	4.250%	12/9/2030	EUR	7,548	9,008
DXC Capital Funding DAC	0.950%	9/15/2031	EUR	4,129	4,198
Eli Lilly & Co.	2.125%	6/3/2030	EUR	5,044	5,849
Eli Lilly & Co.	1.700%	11/1/2049	EUR	9,102	6,881
Eli Lilly & Co.	1.375%	9/14/2061	EUR	3,000	1,679
Equinix Canada Financing Ltd.	4.000%	11/15/2032	CAD	16,900	12,299
Equinix Europe 2 Financing Corp. LLC	3.650%	9/3/2033	EUR	5,000	5,881
Equinix Europe 2 Financing Corp. LLC	4.000%	5/19/2034	EUR	8,000	9,535
Equinix Inc.	0.250%	3/15/2027	EUR	2,214	2,560
Experian Europe DAC	1.560%	5/16/2031	EUR	1,400	1,543
Experian Finance plc	3.250%	4/7/2032	GBP	2,872	3,655
Experian Finance plc	3.375%	10/10/2034	EUR	2,000	2,333
Exxon Mobil Corp.	0.835%	6/26/2032	EUR	8,032	8,256
FedEx Corp.	0.950%	5/4/2033	EUR	6,723	6,571
Fidelity National Information Services Inc.	1.500%	5/21/2027	EUR	14,734	17,225
Fidelity National Information Services Inc.	2.000%	5/21/2030	EUR	2,214	2,509

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Fidelity National Information Services Inc.	2.950%	5/21/2039	EUR	706	732
Fiserv Funding ULC	4.000%	6/15/2036	EUR	6,000	6,980
Fiserv Inc.	1.125%	7/1/2027	EUR	1,467	1,702
Fiserv Inc.	1.625%	7/1/2030	EUR	9,285	10,232
Fiserv Inc.	3.000%	7/1/2031	GBP	3,315	4,089
Ford Credit Canada Co.	4.222%	1/10/2028	CAD	15,000	11,105
Ford Credit Canada Co.	5.242%	5/23/2028	CAD	1,500	1,132
Ford Credit Canada Co.	4.819%	9/11/2028	CAD	8,450	6,323
Ford Credit Canada Co.	5.441%	2/9/2029	CAD	2,600	1,978
Ford Credit Canada Co.	5.582%	5/23/2031	CAD	2,500	1,900
Ford Motor Credit Co. LLC	4.867%	8/3/2027	EUR	4,600	5,620
Ford Motor Credit Co. LLC	4.165%	11/21/2028	EUR	1,900	2,310
Ford Motor Credit Co. LLC	5.125%	2/20/2029	EUR	9,000	11,267
Ford Motor Credit Co. LLC	4.445%	2/14/2030	EUR	2,700	3,299
Ford Motor Credit Co. LLC	5.780%	4/30/2030	GBP	4,400	6,070
GA Global Funding Trust	3.750%	6/20/2032	EUR	6,000	7,043
GA Global Funding Trust	4.858%	7/22/2033	CAD	4,000	3,003
GE Capital Canada Funding Co.	5.730%	10/22/2037	CAD	765	567
GE Capital UK Funding Unlimited Co.	5.875%	1/18/2033	GBP	4,579	6,634
General Electric Co.	1.500%	5/17/2029	EUR	2,278	2,598
General Electric Co.	4.125%	9/19/2035	EUR	7,715	9,550
General Electric Co.	2.125%	5/17/2037	EUR	2,994	3,022
General Electric Co.	4.875%	9/18/2037	GBP	453	578
General Mills Inc.	1.500%	4/27/2027	EUR	996	1,168
General Mills Inc.	3.907%	4/13/2029	EUR	4,598	5,616
General Mills Inc.	3.650%	10/23/2030	EUR	4,400	5,346
General Mills Inc.	3.850%	4/23/2034	EUR	3,063	3,681
General Motors Financial Co. Inc.	0.600%	5/20/2027	EUR	1,000	1,157
General Motors Financial Co. Inc.	0.650%	9/7/2028	EUR	4,019	4,524
General Motors Financial Co. Inc.	4.300%	2/15/2029	EUR	7,700	9,507
General Motors Financial Co. Inc.	4.000%	7/10/2030	EUR	7,000	8,590
General Motors Financial of Canada Ltd.	5.200%	2/9/2028	CAD	2,000	1,524
General Motors Financial of Canada Ltd.	5.100%	7/14/2028	CAD	6,000	4,590
General Motors Financial of Canada Ltd.	5.000%	2/9/2029	CAD	600	460
Global Payments Inc.	4.875%	3/17/2031	EUR	11,055	13,716
Goldman Sachs Group Inc.	1.500%	12/7/2027	GBP	7,515	9,788
Goldman Sachs Group Inc.	0.250%	1/26/2028	EUR	1,365	1,546
Goldman Sachs Group Inc.	2.000%	3/22/2028	EUR	3,638	4,260
Goldman Sachs Group Inc.	1.250%	2/7/2029	EUR	5,000	5,670
Goldman Sachs Group Inc.	2.013%	2/28/2029	CAD	8,201	5,893
Goldman Sachs Group Inc.	0.875%	5/9/2029	EUR	9,300	10,361
Goldman Sachs Group Inc.	3.125%	7/25/2029	GBP	3,211	4,207
Goldman Sachs Group Inc.	3.625%	10/29/2029	GBP	934	1,252
Goldman Sachs Group Inc.	1.875%	12/16/2030	GBP	375	455
Goldman Sachs Group Inc.	0.750%	3/23/2032	EUR	11,206	11,415
Goldman Sachs Group Inc.	3.500%	1/23/2033	EUR	7,000	8,356
Goldman Sachs Group Inc.	1.000%	3/18/2033	EUR	2,769	2,792
Goldman Sachs Group Inc.	6.875%	1/18/2038	GBP	1,263	1,880
Haleon Netherlands Capital BV	2.125%	3/29/2034	EUR	4,800	5,144
Highland Holdings Sarl	0.934%	12/15/2031	EUR	2,000	2,092
Honeywell International Inc.	2.250%	2/22/2028	EUR	3,772	4,444
Honeywell International Inc.	3.375%	3/1/2030	EUR	14,000	16,894
Honeywell International Inc.	0.750%	3/10/2032	EUR	1,000	1,026
Honeywell International Inc.	3.750%	5/17/2032	EUR	12,100	14,651
Honeywell International Inc.	4.125%	11/2/2034	EUR	2,507	3,080
Hyundai Capital America	3.500%	6/26/2031	EUR	2,000	2,397
Illinois Tool Works Inc.	0.625%	12/5/2027	EUR	5,617	6,442
Illinois Tool Works Inc.	3.250%	5/17/2028	EUR	5,200	6,261
Illinois Tool Works Inc.	2.125%	5/22/2030	EUR	5,920	6,801
Illinois Tool Works Inc.	1.000%	6/5/2031	EUR	3,102	3,324
Illinois Tool Works Inc.	3.375%	5/17/2032	EUR	5,000	5,996
International Business Machines Corp.	0.300%	2/11/2028	EUR	7,815	8,870
International Business Machines Corp.	1.750%	3/7/2028	EUR	1,900	2,215
International Business Machines Corp.	1.500%	5/23/2029	EUR	3,700	4,224
International Business Machines Corp.	0.875%	2/9/2030	EUR	1,000	1,096
International Business Machines Corp.	1.750%	1/31/2031	EUR	4,758	5,309
International Business Machines Corp.	3.625%	2/6/2031	EUR	1,000	1,215
International Business Machines Corp.	0.650%	2/11/2032	EUR	4,000	4,078
International Business Machines Corp.	3.150%	2/10/2033	EUR	4,000	4,673
International Business Machines Corp.	1.250%	2/9/2034	EUR	5,100	5,117

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
International Business Machines Corp.	3.750%	2/6/2035	EUR	2,000	2,401
International Business Machines Corp.	1.200%	2/11/2040	EUR	2,763	2,285
International Business Machines Corp.	4.000%	2/6/2043	EUR	10,584	12,093
International Business Machines Corp.	3.800%	2/10/2045	EUR	5,300	5,764
Jefferies Financial Group Inc.	4.000%	4/16/2029	EUR	9,100	11,082
John Deere Capital Corp.	3.450%	7/16/2032	EUR	9,000	10,847
John Deere Cash Management Sarl	2.200%	4/2/2032	EUR	3,087	3,479
John Deere Cash Management Sarl	1.650%	6/13/2039	EUR	2,543	2,320
John Deere Financial Inc.	4.950%	6/14/2027	CAD	2,000	1,513
John Deere Financial Inc.	5.170%	9/15/2028	CAD	5,111	3,948
John Deere Financial Inc.	4.630%	4/4/2029	CAD	6,200	4,746
Johnson & Johnson	1.150%	11/20/2028	EUR	558	636
Johnson & Johnson	3.200%	6/1/2032	EUR	5,000	6,000
Johnson & Johnson	3.050%	2/26/2033	EUR	5,000	5,910
Johnson & Johnson	1.650%	5/20/2035	EUR	6,150	6,337
Johnson & Johnson	3.350%	6/1/2036	EUR	4,600	5,409
Johnson & Johnson	3.350%	2/26/2037	EUR	2,000	2,327
Johnson & Johnson	3.550%	6/1/2044	EUR	4,600	5,156
Johnson & Johnson	3.600%	2/26/2045	EUR	4,392	4,927
Johnson & Johnson	3.700%	2/26/2055	EUR	3,500	3,787
Johnson Controls International plc	4.250%	5/23/2035	EUR	9,680	12,047
Johnson Controls International plc / Tyco Fire & Security Finance SCA	0.375%	9/15/2027	EUR	2,532	2,899
Johnson Controls International plc / Tyco Fire & Security Finance SCA	3.125%	12/11/2033	EUR	1,200	1,393
JPMorgan Chase & Co.	0.389%	2/24/2028	EUR	16,892	19,587
JPMorgan Chase & Co.	1.896%	3/5/2028	CAD	8,150	5,925
JPMorgan Chase & Co.	1.638%	5/18/2028	EUR	12,084	14,160
JPMorgan Chase & Co.	1.963%	3/23/2030	EUR	21,500	24,820
JPMorgan Chase & Co.	1.001%	7/25/2031	EUR	8,800	9,549
JPMorgan Chase & Co.	4.457%	11/13/2031	EUR	5,000	6,274
JPMorgan Chase & Co.	1.047%	11/4/2032	EUR	8,000	8,400
JPMorgan Chase & Co.	1.895%	4/28/2033	GBP	3,000	3,502
JPMorgan Chase & Co.	3.761%	3/21/2034	EUR	17,000	20,526
Kellanova	0.500%	5/20/2029	EUR	2,000	2,206
KKR Group Finance Co. V LLC	1.625%	5/22/2029	EUR	5,132	5,819
3 KKR Group Finance Co. XI LLC	1.559%	5/30/2029	JPY	400,000	2,515
Kraft Heinz Foods Co.	2.250%	5/25/2028	EUR	12,500	14,666
Kraft Heinz Foods Co.	3.250%	3/15/2033	EUR	5,000	5,791
Linde Finance BV	0.550%	5/19/2032	EUR	8,200	8,297
Linde plc	3.375%	6/12/2029	EUR	7,500	9,069
Linde plc	3.200%	2/14/2031	EUR	11,000	13,189
Linde plc	1.625%	3/31/2035	EUR	5,000	5,071
Linde plc	3.400%	2/14/2036	EUR	5,000	5,841
Linde plc	1.000%	9/30/2051	EUR	6,700	3,901
MassMutual Global Funding II	5.000%	12/12/2027	GBP	2,000	2,772
MassMutual Global Funding II	4.625%	10/5/2029	GBP	1,500	2,062
MassMutual Global Funding II	3.750%	1/19/2030	EUR	1,900	2,309
MassMutual Global Funding II	3.250%	6/11/2032	EUR	4,000	4,701
Mastercard Inc.	2.100%	12/1/2027	EUR	4,165	4,911
Mastercard Inc.	1.000%	2/22/2029	EUR	6,800	7,689
McDonald's Corp.	1.875%	5/26/2027	EUR	100	118
McDonald's Corp.	1.750%	5/3/2028	EUR	1,900	2,207
McDonald's Corp.	0.250%	10/4/2028	EUR	5,300	5,928
McDonald's Corp.	2.375%	5/31/2029	EUR	3,000	3,520
McDonald's Corp.	2.625%	6/11/2029	EUR	100	118
McDonald's Corp.	1.500%	11/28/2029	EUR	7,200	8,174
McDonald's Corp.	4.107%	8/21/2032	CAD	2,500	1,860
McDonald's Corp.	2.950%	3/15/2034	GBP	2,800	3,349
McDonald's Corp.	3.000%	5/31/2034	EUR	4,900	5,569
McDonald's Corp.	4.250%	3/7/2035	EUR	7,000	8,661
McDonald's Corp.	4.125%	11/28/2035	EUR	9,000	11,007
McDonald's Corp.	4.125%	6/11/2054	GBP	800	799
McKesson Corp.	3.125%	2/17/2029	GBP	398	528
Medtronic Global Holdings SCA	0.375%	10/15/2028	EUR	3,196	3,575
Medtronic Global Holdings SCA	3.000%	10/15/2028	EUR	1,725	2,067
Medtronic Global Holdings SCA	1.625%	3/7/2031	EUR	1,500	1,660
Medtronic Global Holdings SCA	1.000%	7/2/2031	EUR	6,186	6,586
Medtronic Global Holdings SCA	0.750%	10/15/2032	EUR	2,087	2,116
Medtronic Global Holdings SCA	3.375%	10/15/2034	EUR	1,547	1,830
Medtronic Global Holdings SCA	1.500%	7/2/2039	EUR	1,297	1,156
Medtronic Global Holdings SCA	1.375%	10/15/2040	EUR	4,934	4,140

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Medtronic Global Holdings SCA	1.750%	7/2/2049	EUR	7,796	5,668
Medtronic Global Holdings SCA	1.625%	10/15/2050	EUR	7,158	4,929
Medtronic Inc.	3.650%	10/15/2029	EUR	1,968	2,403
Medtronic Inc.	2.950%	10/15/2030	EUR	8,500	10,088
Medtronic Inc.	3.875%	10/15/2036	EUR	1,750	2,114
Medtronic Inc.	4.200%	10/15/2045	EUR	3,500	4,063
Medtronic Inc.	4.150%	10/15/2053	EUR	2,966	3,303
Merck & Co. Inc.	2.500%	10/15/2034	EUR	2,686	2,983
Merck & Co. Inc.	1.375%	11/2/2036	EUR	1,216	1,163
Metropolitan Life Global Funding I	4.642%	4/1/2027	CAD	8,000	6,002
Metropolitan Life Global Funding I	4.000%	7/13/2027	AUD	1,281	882
Metropolitan Life Global Funding I	0.625%	12/8/2027	GBP	6,471	8,293
Metropolitan Life Global Funding I	4.000%	4/5/2028	EUR	3,000	3,659
Metropolitan Life Global Funding I	1.625%	9/21/2029	GBP	3,000	3,738
Metropolitan Life Global Funding I	5.000%	1/10/2030	GBP	5,000	6,965
Metropolitan Life Global Funding I	3.394%	4/9/2030	CAD	7,128	5,234
Metropolitan Life Global Funding I	3.750%	12/5/2030	EUR	10,400	12,724
Metropolitan Life Global Funding I	3.750%	12/7/2031	EUR	3,600	4,385
Microsoft Corp.	3.125%	12/6/2028	EUR	11,236	13,550
Microsoft Corp.	2.625%	5/2/2033	EUR	2,094	2,440
Molson Coors Beverage Co.	3.800%	6/15/2032	EUR	3,000	3,624
Mondelez International Holdings Netherlands BV	0.250%	9/9/2029	EUR	3,563	3,868
Mondelez International Inc.	1.625%	3/8/2027	EUR	6,011	7,065
Mondelez International Inc.	0.250%	3/17/2028	EUR	18,430	20,828
Mondelez International Inc.	4.625%	7/3/2031	CAD	3,000	2,292
Mondelez International Inc.	2.375%	3/6/2035	EUR	2,137	2,277
Moody's Corp.	0.950%	2/25/2030	EUR	4,892	5,388
Morgan Stanley	4.813%	10/25/2028	EUR	10,000	12,291
Morgan Stanley	0.495%	10/26/2029	EUR	17,019	18,955
Morgan Stanley	0.497%	2/7/2031	EUR	11,470	12,272
Morgan Stanley	5.789%	11/18/2033	GBP	8,800	12,576
Morgan Stanley	5.148%	1/25/2034	EUR	18,000	23,421
Morgan Stanley	3.955%	3/21/2035	EUR	13,860	16,736
Morgan Stanley	5.213%	10/24/2035	GBP	4,421	6,005
Morgan Stanley	3.749%	11/7/2036	EUR	7,000	8,212
MSD Netherlands Capital BV	3.250%	5/30/2032	EUR	6,500	7,771
MSD Netherlands Capital BV	3.500%	5/30/2037	EUR	3,700	4,312
MSD Netherlands Capital BV	3.700%	5/30/2044	EUR	3,000	3,361
MSD Netherlands Capital BV	3.750%	5/30/2054	EUR	2,300	2,389
Nasdaq Inc.	1.750%	3/28/2029	EUR	4,812	5,529
Nasdaq Inc.	0.875%	2/13/2030	EUR	11,864	12,980
Nasdaq Inc.	4.500%	2/15/2032	EUR	9,509	11,987
Nasdaq Inc.	0.900%	7/30/2033	EUR	2,800	2,763
National Grid North America Inc.	1.054%	1/20/2031	EUR	11,500	12,300
National Grid North America Inc.	3.631%	9/3/2031	EUR	7,000	8,447
National Grid North America Inc.	3.724%	11/25/2034	EUR	5,000	5,910
National Grid North America Inc.	4.061%	9/3/2036	EUR	8,000	9,562
Nestle Capital Corp.	4.600%	4/4/2029	AUD	10,080	6,993
Nestle Finance International Ltd.	1.250%	11/2/2029	EUR	5,536	6,279
Nestle Finance International Ltd.	1.500%	4/1/2030	EUR	5,124	5,829
Nestle Finance International Ltd.	1.250%	3/29/2031	EUR	2,000	2,197
Nestle Finance International Ltd.	0.375%	5/12/2032	EUR	4,000	4,072
Nestle Finance International Ltd.	0.000%	3/3/2033	EUR	4,455	4,289
Nestle Finance International Ltd.	1.500%	3/29/2035	EUR	3,500	3,547
Nestle Finance International Ltd.	1.750%	11/2/2037	EUR	4,125	3,995
Nestle Finance International Ltd.	0.375%	12/3/2040	EUR	7,587	5,567
Nestle Finance International Ltd.	0.875%	6/14/2041	EUR	9,260	7,242
Nestle Holdings Inc.	2.125%	4/4/2027	GBP	1,250	1,676
Nestle Holdings Inc.	2.192%	1/26/2029	CAD	7,380	5,289
Nestle Holdings Inc.	2.500%	4/4/2032	GBP	3,000	3,690
Nestle Holdings Inc.	5.125%	9/21/2032	GBP	5,000	7,098
Nestle Holdings Inc.	1.375%	6/23/2033	GBP	3,000	3,298
Netflix Inc.	4.625%	5/15/2029	EUR	2,500	3,131
Netflix Inc.	3.875%	11/15/2029	EUR	10,000	12,264
Netflix Inc.	3.625%	6/15/2030	EUR	5,500	6,682
New York Life Global Funding	1.500%	7/15/2027	GBP	2,300	3,036
New York Life Global Funding	2.000%	4/17/2028	CAD	10,993	7,913
New York Life Global Funding	4.950%	12/7/2029	GBP	3,500	4,897
New York Life Global Funding	3.625%	1/9/2030	EUR	2,300	2,799
New York Life Global Funding	3.450%	1/30/2031	EUR	3,500	4,221

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
New York Life Global Funding	3.200%	1/15/2032	EUR	9,000	10,660
New York Life Global Funding	4.000%	6/17/2032	CAD	3,800	2,822
New York Life Global Funding	3.625%	6/8/2035	EUR	3,700	4,395
NextEra Energy Capital Holdings Inc.	3.830%	6/12/2030	CAD	200	149
NextEra Energy Capital Holdings Inc.	4.850%	4/30/2031	CAD	8,500	6,573
NextEra Energy Capital Holdings Inc.	4.670%	6/12/2035	CAD	9,750	7,335
Novartis AG	0.625%	11/13/2029	CHF	2,395	3,122
Novartis AG	1.050%	5/11/2035	CHF	1,000	1,307
Novartis Finance SA	0.625%	9/20/2028	EUR	100	113
Novartis Finance SA	0.000%	9/23/2028	EUR	2,000	2,219
Novartis Finance SA	1.375%	8/14/2030	EUR	9,144	10,267
Omnicom Capital Holdings plc	2.250%	11/22/2033	GBP	2,429	2,677
Omnicom Finance Holdings plc	0.800%	7/8/2027	EUR	7,904	9,145
Omnicom Finance Holdings plc	1.400%	7/8/2031	EUR	2,269	2,434
Omnicom Finance Holdings plc	3.700%	3/6/2032	EUR	5,000	5,992
Pacific Life Global Funding II	4.195%	7/29/2032	CAD	2,500	1,874
Parker-Hannifin Corp.	2.900%	3/1/2030	EUR	9,861	11,662
PepsiCo Inc.	0.750%	3/18/2027	EUR	996	1,165
PepsiCo Inc.	0.500%	5/6/2028	EUR	5,974	6,782
PepsiCo Inc.	0.875%	7/18/2028	EUR	1,875	2,138
PepsiCo Inc.	1.125%	3/18/2031	EUR	943	1,025
PepsiCo Inc.	0.400%	10/9/2032	EUR	6,028	5,978
PepsiCo Inc.	0.750%	10/14/2033	EUR	3,343	3,296
PepsiCo Inc.	3.450%	7/28/2037	EUR	5,000	5,843
PepsiCo Inc.	0.875%	10/16/2039	EUR	5,032	4,172
PepsiCo Inc.	1.050%	10/9/2050	EUR	1,107	687
Pershing Square Holdings Ltd.	1.375%	10/1/2027	EUR	1,500	1,734
Pfizer Inc.	1.000%	3/6/2027	EUR	1,765	2,063
Pfizer Inc.	2.735%	6/15/2043	GBP	4,634	4,240
Pfizer Netherlands International Finance BV	4.250%	5/19/2045	EUR	5,000	5,941
Philip Morris International Inc.	2.875%	5/14/2029	EUR	1,272	1,508
Philip Morris International Inc.	3.750%	1/15/2031	EUR	5,000	6,091
Philip Morris International Inc.	0.800%	8/1/2031	EUR	4,539	4,735
Philip Morris International Inc.	3.125%	6/3/2033	EUR	548	644
Philip Morris International Inc.	2.000%	5/9/2036	EUR	2,090	2,082
Philip Morris International Inc.	1.875%	11/6/2037	EUR	1,463	1,380
Philip Morris International Inc.	1.450%	8/1/2039	EUR	7,902	6,733
PPG Industries Inc.	1.400%	3/13/2027	EUR	200	234
PPG Industries Inc.	2.750%	6/1/2029	EUR	2,906	3,432
PPG Industries Inc.	3.250%	3/4/2032	EUR	5,000	5,865
Procter & Gamble Co.	4.875%	5/11/2027	EUR	5,000	6,113
Procter & Gamble Co.	1.200%	10/30/2028	EUR	2,379	2,725
Procter & Gamble Co.	1.800%	5/3/2029	GBP	2,427	3,109
Procter & Gamble Co.	1.250%	10/25/2029	EUR	3,541	4,005
Procter & Gamble Co.	0.350%	5/5/2030	EUR	8,000	8,634
Procter & Gamble Co.	3.250%	8/2/2031	EUR	3,000	3,621
Procter & Gamble Co.	3.200%	4/29/2034	EUR	5,000	5,912
Procter & Gamble Co.	1.875%	10/30/2038	EUR	6,216	6,122
Procter & Gamble Co.	0.900%	11/4/2041	EUR	6,000	4,720
Procter & Gamble Co.	3.650%	11/3/2045	EUR	5,000	5,691
Prologis Euro Finance LLC	0.250%	9/10/2027	EUR	5,728	6,550
Prologis Euro Finance LLC	0.375%	2/6/2028	EUR	1,729	1,964
Prologis Euro Finance LLC	1.875%	1/5/2029	EUR	5,481	6,344
Prologis Euro Finance LLC	1.000%	2/8/2029	EUR	4,967	5,589
Prologis Euro Finance LLC	0.625%	9/10/2031	EUR	3,019	3,101
Prologis Euro Finance LLC	0.500%	2/16/2032	EUR	3,697	3,720
Prologis Euro Finance LLC	3.250%	9/22/2032	EUR	1,750	2,053
Prologis Euro Finance LLC	4.625%	5/23/2033	EUR	7,650	9,685
Prologis Euro Finance LLC	1.500%	2/8/2034	EUR	1,300	1,312
Prologis Euro Finance LLC	4.000%	5/5/2034	EUR	2,200	2,663
Prologis Euro Finance LLC	1.000%	2/6/2035	EUR	4,010	3,768
Prologis Euro Finance LLC	1.000%	2/16/2041	EUR	2,130	1,607
Prologis Euro Finance LLC	4.250%	1/31/2043	EUR	2,000	2,311
Prologis Euro Finance LLC	1.500%	9/10/2049	EUR	1,619	1,095
Prologis LP	2.250%	6/30/2029	GBP	4,469	5,730
Prologis LP	5.250%	1/15/2031	CAD	4,000	3,141
Prologis LP	3.600%	2/15/2032	CAD	26,175	18,923
Prologis LP	4.200%	2/15/2033	CAD	345	256
Prologis LP	5.625%	5/4/2040	GBP	4,620	6,243
Public Storage Operating Co.	0.500%	9/9/2030	EUR	3,241	3,421

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Public Storage Operating Co.	0.875%	1/24/2032	EUR	3,376	3,488
Public Storage Operating Co.	3.500%	1/20/2034	EUR	8,321	9,762
Realty Income Corp.	1.125%	7/13/2027	GBP	5,938	7,782
Realty Income Corp.	4.875%	7/6/2030	EUR	1,769	2,237
Realty Income Corp.	3.375%	6/20/2031	EUR	5,389	6,418
Realty Income Corp.	5.750%	12/5/2031	GBP	3,077	4,379
Realty Income Corp.	1.750%	7/13/2033	GBP	4,043	4,411
Realty Income Corp.	5.125%	7/6/2034	EUR	4,000	5,186
Realty Income Corp.	3.875%	6/20/2035	EUR	6,322	7,452
Realty Income Corp.	6.000%	12/5/2039	GBP	4,614	6,374
Realty Income Corp.	2.500%	1/14/2042	GBP	946	837
Robert Bosch Finance LLC	2.750%	5/28/2028	EUR	1,000	1,189
Roche Finance Europe BV	3.312%	12/4/2027	EUR	10,000	12,042
Roche Finance Europe BV	3.564%	5/3/2044	EUR	3,000	3,363
Roche Kapitalmarkt AG	2.000%	9/23/2032	CHF	5,000	6,990
Roche Kapitalmarkt AG	1.000%	2/25/2037	CHF	4,000	5,167
RTX Corp.	2.150%	5/18/2030	EUR	6,316	7,237
Sanofi SA	1.125%	4/5/2028	EUR	5,200	6,000
Sanofi SA	0.875%	3/21/2029	EUR	5,000	5,642
Sanofi SA	1.500%	4/1/2030	EUR	7,600	8,617
Sanofi SA	1.875%	3/21/2038	EUR	3,500	3,459
Schlumberger Finance BV	0.250%	10/15/2027	EUR	5,087	5,816
Schlumberger Finance BV	0.500%	10/15/2031	EUR	5,087	5,232
Schlumberger Finance BV	2.000%	5/6/2032	EUR	3,019	3,336
Schneider Electric SE	1.375%	6/21/2027	EUR	2,200	2,573
Schneider Electric SE	1.500%	1/15/2028	EUR	5,600	6,524
Schneider Electric SE	0.250%	3/11/2029	EUR	4,600	5,082
Schneider Electric SE	3.375%	4/13/2034	EUR	5,000	5,961
Schneider Electric SE	3.250%	10/10/2035	EUR	10,000	11,620
Schneider Electric SE	3.375%	9/3/2036	EUR	5,000	5,824
Shell International Finance BV	1.250%	5/12/2028	EUR	3,678	4,236
Shell International Finance BV	0.750%	8/15/2028	EUR	5,087	5,770
Shell International Finance BV	1.000%	12/10/2030	GBP	3,479	4,137
Shell International Finance BV	1.875%	4/7/2032	EUR	7,587	8,359
Shell International Finance BV	0.875%	11/8/2039	EUR	6,032	4,762
Shell International Finance BV	1.750%	9/10/2052	GBP	2,543	1,592
Signify NV	2.375%	5/11/2027	EUR	3,450	4,072
Simon International Finance SCA	1.125%	3/19/2033	EUR	2,821	2,846
Southern Co.	1.875%	9/15/2081	EUR	4,624	5,353
Stellantis NV	4.500%	7/7/2028	EUR	9,077	11,182
Stellantis NV	0.750%	1/18/2029	EUR	2,000	2,230
Stellantis NV	4.375%	3/14/2030	EUR	5,000	6,167
Stellantis NV	4.250%	6/16/2031	EUR	10,100	12,299
Stellantis NV	2.750%	4/1/2032	EUR	3,500	3,898
Stellantis NV	1.250%	6/20/2033	EUR	9,448	9,186
Stryker Corp.	2.125%	11/30/2027	EUR	3,943	4,652
Stryker Corp.	3.375%	12/11/2028	EUR	4,477	5,417
Stryker Corp.	0.750%	3/1/2029	EUR	4,600	5,146
Stryker Corp.	2.625%	11/30/2030	EUR	2,052	2,398
Stryker Corp.	1.000%	12/3/2031	EUR	5,635	5,936
Stryker Corp.	3.375%	9/11/2032	EUR	3,500	4,179
Stryker Corp.	3.625%	9/11/2036	EUR	3,500	4,109
Swiss Re Finance UK plc	2.714%	6/4/2052	EUR	6,300	7,046
Thermo Fisher Scientific Finance I BV	0.800%	10/18/2030	EUR	2,122	2,288
Thermo Fisher Scientific Finance I BV	1.125%	10/18/2033	EUR	7,693	7,779
Thermo Fisher Scientific Finance I BV	3.628%	12/1/2035	EUR	22,000	26,156
Thermo Fisher Scientific Finance I BV	1.625%	10/18/2041	EUR	4,753	4,031
Thermo Fisher Scientific Finance I BV	2.000%	10/18/2051	EUR	5,000	3,715
Thermo Fisher Scientific Inc.	1.450%	3/16/2027	EUR	1,500	1,760
Thermo Fisher Scientific Inc.	1.750%	4/15/2027	EUR	1,545	1,818
Thermo Fisher Scientific Inc.	0.500%	3/1/2028	EUR	6,201	7,060
Thermo Fisher Scientific Inc.	1.375%	9/12/2028	EUR	448	517
Thermo Fisher Scientific Inc.	1.950%	7/24/2029	EUR	5,000	5,784
Thermo Fisher Scientific Inc.	0.875%	10/1/2031	EUR	9,000	9,478
Thermo Fisher Scientific Inc.	3.650%	11/21/2034	EUR	2,800	3,384
Thermo Fisher Scientific Inc.	2.875%	7/24/2037	EUR	3,333	3,674
Thermo Fisher Scientific Inc.	1.500%	10/1/2039	EUR	2,094	1,855
Thermo Fisher Scientific Inc.	1.875%	10/1/2049	EUR	4,581	3,438
Time Warner Cable LLC	5.250%	7/15/2042	GBP	3,037	3,494
T-Mobile USA Inc.	3.550%	5/8/2029	EUR	7,100	8,612

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
T-Mobile USA Inc.	3.700%	5/8/2032	EUR	2,000	2,426
T-Mobile USA Inc.	3.850%	5/8/2036	EUR	5,000	5,957
T-Mobile USA Inc.	3.500%	2/11/2037	EUR	3,000	3,431
T-Mobile USA Inc.	3.800%	2/11/2045	EUR	3,000	3,232
Toyota Motor Credit Corp.	0.125%	11/5/2027	EUR	7,448	8,474
Toyota Motor Credit Corp.	4.050%	9/13/2029	EUR	5,200	6,421
Toyota Motor Credit Corp.	3.850%	7/24/2030	EUR	2,000	2,458
Toyota Motor Credit Corp.	3.625%	7/15/2031	EUR	7,500	9,142
Trillium Windpower LP	5.803%	2/15/2033	CAD	577	446
United Parcel Service Inc.	1.000%	11/15/2028	EUR	5,000	5,692
Upjohn Finance BV	1.362%	6/23/2027	EUR	4,090	4,764
Upjohn Finance BV	1.908%	6/23/2032	EUR	4,590	4,869
Utah Acquisition Sub Inc.	3.125%	11/22/2028	EUR	3,147	3,750
Ventas Canada Finance Ltd.	5.100%	3/5/2029	CAD	169	130
Verizon Communications Inc.	4.500%	8/17/2027	AUD	6,420	4,459
Verizon Communications Inc.	2.375%	3/22/2028	CAD	18,577	13,457
Verizon Communications Inc.	2.350%	3/23/2028	AUD	2,800	1,854
Verizon Communications Inc.	1.125%	11/3/2028	GBP	4,685	5,912
Verizon Communications Inc.	0.375%	3/22/2029	EUR	7,917	8,719
Verizon Communications Inc.	1.875%	10/26/2029	EUR	1,718	1,967
Verizon Communications Inc.	1.250%	4/8/2030	EUR	9,787	10,804
Verizon Communications Inc.	2.500%	5/16/2030	CAD	2,000	1,414
Verizon Communications Inc.	1.875%	9/19/2030	GBP	778	949
Verizon Communications Inc.	2.500%	4/8/2031	GBP	1,345	1,655
Verizon Communications Inc.	2.625%	12/1/2031	EUR	3,509	4,023
Verizon Communications Inc.	0.875%	3/19/2032	EUR	3,724	3,821
Verizon Communications Inc.	0.750%	3/22/2032	EUR	3,902	3,973
Verizon Communications Inc.	3.500%	6/28/2032	EUR	12,200	14,602
Verizon Communications Inc.	1.300%	5/18/2033	EUR	1,796	1,831
Verizon Communications Inc.	4.750%	10/31/2034	EUR	12,167	15,573
Verizon Communications Inc.	1.125%	9/19/2035	EUR	5,904	5,530
Verizon Communications Inc.	3.125%	11/2/2035	GBP	2,671	3,014
Verizon Communications Inc.	3.750%	2/28/2036	EUR	8,900	10,499
Verizon Communications Inc.	3.375%	10/27/2036	GBP	6,524	7,346
Verizon Communications Inc.	2.875%	1/15/2038	EUR	5,515	5,852
Verizon Communications Inc.	1.875%	11/3/2038	GBP	4,194	3,754
Verizon Communications Inc.	1.500%	9/19/2039	EUR	1,155	1,002
Verizon Communications Inc.	3.500%	11/4/2039	AUD	600	306
Verizon Communications Inc.	1.850%	5/18/2040	EUR	1,504	1,338
Verizon Communications Inc.	3.996%	6/15/2056	EUR	7,825	9,283
Verizon Communications Inc.	5.742%	6/15/2056	GBP	6,265	8,634
Visa Inc.	2.000%	6/15/2029	EUR	7,700	8,973
Visa Inc.	2.375%	6/15/2034	EUR	2,500	2,785
Wabtec Transportation Netherlands BV	1.250%	12/3/2027	EUR	2,093	2,419
Walmart Inc.	4.875%	9/21/2029	EUR	5,498	7,042
Walmart Inc.	5.625%	3/27/2034	GBP	6,590	9,594
Walt Disney Co.	3.057%	3/30/2027	CAD	4,575	3,371
Wells Fargo & Co.	1.000%	2/2/2027	EUR	12,065	14,111
Wells Fargo & Co.	2.493%	2/18/2027	CAD	6,181	4,525
Wells Fargo & Co.	1.500%	5/24/2027	EUR	10,275	12,036
Wells Fargo & Co.	3.473%	4/26/2028	GBP	3,700	5,011
Wells Fargo & Co.	5.083%	4/26/2028	CAD	5,065	3,816
Wells Fargo & Co.	3.500%	9/12/2029	GBP	2,175	2,880
Wells Fargo & Co.	1.741%	5/4/2030	EUR	5,087	5,818
Wells Fargo & Co.	2.125%	9/24/2031	GBP	10,000	11,967
Wells Fargo & Co.	3.900%	7/22/2032	EUR	18,000	21,924
Wells Fargo & Co.	4.625%	11/2/2035	GBP	1,263	1,650
Welltower OP LLC	4.800%	11/20/2028	GBP	6,225	8,579
Welltower OP LLC	4.500%	12/1/2034	GBP	1,934	2,504
Westlake Corp.	1.625%	7/17/2029	EUR	1,900	2,148
WP Carey Inc.	4.250%	7/23/2032	EUR	2,240	2,743
WP Carey Inc.	3.700%	11/19/2034	EUR	3,262	3,783
WPC Eurobond BV	2.125%	4/15/2027	EUR	4,195	4,945
WPC Eurobond BV	1.350%	4/15/2028	EUR	2,539	2,920
WPC Eurobond BV	0.950%	6/1/2030	EUR	1,876	2,032
Zimmer Biomet Holdings Inc.	3.518%	12/15/2032	EUR	6,900	8,175
				3,649,411	
Total Corporate Bonds (Cost \$22,919,010)					24,079,282

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Sovereign Bonds (75.9%)					
Australia (2.8%)					
Australian Capital Territory	3.000%	4/18/2028	AUD	290	196
Australian Capital Territory	2.250%	5/22/2029	AUD	5,100	3,300
Australian Capital Territory	1.750%	5/17/2030	AUD	1,110	684
Australian Capital Territory	1.750%	10/23/2031	AUD	440	259
Australian Capital Territory	2.500%	10/22/2032	AUD	13,010	7,768
Australian Capital Territory	4.500%	10/23/2034	AUD	10,000	6,530
Australian Capital Territory	5.250%	10/23/2036	AUD	13,000	8,817
Commonwealth of Australia	4.750%	4/21/2027	AUD	120,892	84,766
Commonwealth of Australia	2.750%	11/21/2027	AUD	71,570	48,616
Commonwealth of Australia	2.250%	5/21/2028	AUD	122,029	81,388
Commonwealth of Australia	2.750%	11/21/2028	AUD	163,083	109,200
Commonwealth of Australia	3.250%	4/21/2029	AUD	162,331	109,642
Commonwealth of Australia	2.750%	11/21/2029	AUD	183,635	121,040
Commonwealth of Australia	2.500%	5/21/2030	AUD	152,075	98,440
Commonwealth of Australia	1.000%	12/21/2030	AUD	164,721	97,931
Commonwealth of Australia	1.500%	6/21/2031	AUD	167,648	100,673
Commonwealth of Australia	1.000%	11/21/2031	AUD	178,115	102,402
Commonwealth of Australia	1.250%	5/21/2032	AUD	168,342	96,544
Commonwealth of Australia	1.750%	11/21/2032	AUD	135,401	78,980
Commonwealth of Australia	4.500%	4/21/2033	AUD	88,520	61,349
Commonwealth of Australia	3.000%	11/21/2033	AUD	92,580	57,602
Commonwealth of Australia	3.750%	5/21/2034	AUD	98,000	63,899
Commonwealth of Australia	4.250%	6/21/2034	AUD	25,000	16,886
Commonwealth of Australia	3.500%	12/21/2034	AUD	111,000	70,473
Commonwealth of Australia	2.750%	6/21/2035	AUD	103,547	61,185
Commonwealth of Australia	4.250%	12/21/2035	AUD	77,000	51,388
Commonwealth of Australia	4.250%	3/21/2036	AUD	90,000	59,961
Commonwealth of Australia	4.250%	10/21/2036	AUD	70,000	46,417
Commonwealth of Australia	3.750%	4/21/2037	AUD	60,769	38,298
Commonwealth of Australia	4.750%	10/21/2037	AUD	60,000	41,237
Commonwealth of Australia	3.250%	6/21/2039	AUD	37,313	21,664
Commonwealth of Australia	2.750%	5/21/2041	AUD	50,029	26,407
Commonwealth of Australia	3.000%	3/21/2047	AUD	53,684	26,824
Commonwealth of Australia	1.750%	6/21/2051	AUD	90,849	32,197
Commonwealth of Australia	4.750%	6/21/2054	AUD	49,000	31,542
Housing Australia	2.380%	3/28/2029	AUD	1,485	968
Housing Australia	1.410%	6/29/2032	AUD	15,020	8,400
Housing Australia	2.335%	6/30/2036	AUD	3,735	1,968
New South Wales Treasury Corp.	3.000%	5/20/2027	AUD	76,841	52,655
New South Wales Treasury Corp.	3.000%	3/20/2028	AUD	74,075	50,169
New South Wales Treasury Corp.	3.000%	11/15/2028	AUD	20,206	13,553
New South Wales Treasury Corp.	3.000%	4/20/2029	AUD	11,737	7,821
New South Wales Treasury Corp.	3.000%	2/20/2030	AUD	78,558	51,613
New South Wales Treasury Corp.	1.250%	11/20/2030	AUD	7,484	4,459
New South Wales Treasury Corp.	2.000%	3/20/2031	AUD	21,309	13,047
New South Wales Treasury Corp.	1.500%	2/20/2032	AUD	88,169	50,855
New South Wales Treasury Corp.	2.000%	3/8/2033	AUD	84,288	48,375
New South Wales Treasury Corp.	1.750%	3/20/2034	AUD	66,500	35,996
New South Wales Treasury Corp.	3.500%	3/20/2034	AUD	422	263
New South Wales Treasury Corp.	4.750%	2/20/2035	AUD	57,000	38,446
New South Wales Treasury Corp.	4.250%	2/20/2036	AUD	44,000	28,129
New South Wales Treasury Corp.	4.750%	2/20/2037	AUD	17,000	11,184
New South Wales Treasury Corp.	3.500%	11/20/2037	AUD	13,742	7,911
New South Wales Treasury Corp.	5.250%	2/24/2038	AUD	22,000	14,964
New South Wales Treasury Corp.	2.250%	11/20/2040	AUD	11,397	5,176
New South Wales Treasury Corp.	2.250%	5/7/2041	AUD	10,000	4,502
New South Wales Treasury Corp.	2.450%	8/24/2050	AUD	261	99
Northern Territory Treasury Corp.	2.750%	4/21/2027	AUD	15,200	10,391
Northern Territory Treasury Corp.	3.500%	4/21/2028	AUD	800	545
Northern Territory Treasury Corp.	3.500%	5/21/2030	AUD	2,300	1,521
Northern Territory Treasury Corp.	2.000%	4/21/2031	AUD	4,100	2,470
Northern Territory Treasury Corp.	2.500%	5/21/2032	AUD	14,000	8,385
Northern Territory Treasury Corp.	3.750%	4/21/2033	AUD	10,600	6,683
Northern Territory Treasury Corp.	5.500%	3/21/2036	AUD	12,000	8,221
Northern Territory Treasury Corp.	5.250%	5/21/2038	AUD	900	592
³ Queensland Treasury Corp.	2.750%	8/20/2027	AUD	40,997	27,894
³ Queensland Treasury Corp.	3.250%	7/21/2028	AUD	41,599	28,203

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
3	Queensland Treasury Corp.	3.250%	8/21/2029	AUD	23,651	15,800
3	Queensland Treasury Corp.	3.500%	8/21/2030	AUD	95,817	63,664
3	Queensland Treasury Corp.	1.750%	8/21/2031	AUD	58,822	34,994
3	Queensland Treasury Corp.	1.500%	3/2/2032	AUD	9,300	5,350
3	Queensland Treasury Corp.	1.500%	8/20/2032	AUD	40,669	22,929
3	Queensland Treasury Corp.	4.500%	3/9/2033	AUD	5,500	3,730
	Queensland Treasury Corp.	6.500%	3/14/2033	AUD	4,235	3,208
	Queensland Treasury Corp.	2.000%	8/22/2033	AUD	36,000	20,260
3	Queensland Treasury Corp.	1.750%	7/20/2034	AUD	35,225	18,744
3	Queensland Treasury Corp.	3.250%	5/21/2035	EUR	9,000	10,640
	Queensland Treasury Corp.	3.250%	5/21/2035	EUR	11,418	13,499
3	Queensland Treasury Corp.	4.500%	8/22/2035	AUD	56,000	36,593
3	Queensland Treasury Corp.	5.250%	7/21/2036	AUD	61,000	41,951
3	Queensland Treasury Corp.	5.000%	7/21/2037	AUD	10,000	6,656
3	Queensland Treasury Corp.	5.250%	8/13/2038	AUD	5,456	3,672
3	Queensland Treasury Corp.	2.250%	4/16/2040	AUD	7,654	3,508
3	Queensland Treasury Corp.	2.250%	11/20/2041	AUD	7,552	3,311
3	Queensland Treasury Corp.	4.200%	2/20/2047	AUD	4,011	2,226
	South Australian Government Financing Authority	3.000%	9/20/2027	AUD	637	434
	South Australian Government Financing Authority	1.750%	5/24/2032	AUD	14,335	8,307
	South Australian Government Financing Authority	4.500%	5/24/2033	AUD	20,000	13,515
	South Australian Government Financing Authority	1.750%	5/24/2034	AUD	15,000	8,061
	South Australian Government Financing Authority	2.000%	5/23/2036	AUD	20,238	10,336
	South Australian Government Financing Authority	4.750%	5/24/2038	AUD	23,000	14,890
	South Australian Government Financing Authority	2.250%	5/24/2040	AUD	5,000	2,305
	Tasmanian Public Finance Corp.	3.250%	1/24/2028	AUD	765	521
	Tasmanian Public Finance Corp.	2.000%	1/24/2030	AUD	22,607	14,221
	Tasmanian Public Finance Corp.	2.250%	1/22/2032	AUD	3,742	2,239
	Tasmanian Public Finance Corp.	2.500%	1/21/2033	AUD	8,481	4,995
	Tasmanian Public Finance Corp.	4.000%	1/20/2034	AUD	5,500	3,506
	Tasmanian Public Finance Corp.	4.750%	1/25/2035	AUD	12,000	7,966
	Treasury Corp. of Victoria	1.250%	11/19/2027	AUD	37,679	24,798
	Treasury Corp. of Victoria	3.000%	10/20/2028	AUD	34,456	23,112
	Treasury Corp. of Victoria	2.500%	10/22/2029	AUD	36,511	23,641
	Treasury Corp. of Victoria	1.500%	11/20/2030	AUD	58,760	35,318
	Treasury Corp. of Victoria	1.500%	9/10/2031	AUD	108,101	63,144
	Treasury Corp. of Victoria	4.250%	12/20/2032	AUD	62,168	41,500
	Treasury Corp. of Victoria	2.250%	9/15/2033	AUD	101,784	58,200
	Treasury Corp. of Victoria	2.250%	11/20/2034	AUD	37,218	20,431
	Treasury Corp. of Victoria	2.000%	9/17/2035	AUD	62,484	32,521
	Treasury Corp. of Victoria	4.750%	9/15/2036	AUD	66,000	43,391
	Treasury Corp. of Victoria	2.000%	11/20/2037	AUD	57,484	27,672
	Treasury Corp. of Victoria	5.500%	9/15/2039	AUD	15,000	10,239
	Treasury Corp. of Victoria	2.250%	11/20/2041	AUD	15,283	6,680
	Treasury Corp. of Victoria	2.250%	11/20/2042	AUD	5,000	2,129
	Western Australian Treasury Corp.	3.000%	10/21/2027	AUD	15,103	10,294
	Western Australian Treasury Corp.	3.250%	7/20/2028	AUD	16,293	11,047
	Western Australian Treasury Corp.	2.750%	7/24/2029	AUD	7,409	4,877
	Western Australian Treasury Corp.	1.500%	10/22/2030	AUD	18,600	11,246
	Western Australian Treasury Corp.	1.750%	10/22/2031	AUD	15,769	9,370
	Western Australian Treasury Corp.	2.000%	10/24/2034	AUD	7,821	4,248
	Western Australian Treasury Corp.	2.250%	7/23/2041	AUD	2,994	1,354

3,277,206

Austria (1.1%)

1	Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/9/2029	EUR	4,539	4,968
1	Autobahnen- und Schnell- strassen-Finanzierungs AG	1.500%	9/15/2030	EUR	12,450	14,069
1	Autobahnen- und Schnell- strassen-Finanzierungs AG	0.125%	6/2/2031	EUR	5,550	5,735
1	Autobahnen- und Schnell- strassen-Finanzierungs AG	2.750%	6/20/2033	EUR	2,308	2,695
1	Autobahnen- und Schnell- strassen-Finanzierungs AG	2.750%	10/2/2034	EUR	12,000	13,888
1	Autobahnen- und Schnell- strassen-Finanzierungs AG	0.100%	7/16/2035	EUR	2,250	2,007
1	Oesterreichische Kontrollbank AG	2.875%	2/25/2030	CHF	8,290	11,797
3	Republic of Austria	0.500%	4/20/2027	EUR	176,009	204,898
3	Republic of Austria	0.750%	2/20/2028	EUR	12,810	14,773
3	Republic of Austria	0.000%	10/20/2028	EUR	49,483	55,271
3	Republic of Austria	0.500%	2/20/2029	EUR	894	1,005
3	Republic of Austria	2.900%	5/23/2029	EUR	14,895	17,994
3	Republic of Austria	2.500%	10/20/2029	EUR	39,976	47,582
3	Republic of Austria	0.000%	2/20/2030	EUR	63,612	68,393
3	Republic of Austria	3.450%	10/20/2030	EUR	55,000	67,831

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
³	Republic of Austria	0.000%	2/20/2031	EUR	30,003	31,270
³	Republic of Austria	0.900%	2/20/2032	EUR	59,161	63,142
³	Republic of Austria	2.800%	9/20/2032	EUR	29,694	35,260
³	Republic of Austria	2.900%	2/20/2033	EUR	79,546	94,832
³	Republic of Austria	2.900%	2/20/2034	EUR	108,000	127,773
³	Republic of Austria	5.375%	12/1/2034	CAD	827	661
³	Republic of Austria	2.950%	2/20/2035	EUR	40,000	47,088
³	Republic of Austria	3.200%	2/20/2036	EUR	15,812	18,834
³	Republic of Austria	0.250%	10/20/2036	EUR	44,718	39,029
³	Republic of Austria	4.150%	3/15/2037	EUR	28,844	37,217
	Republic of Austria	3.200%	7/15/2039	EUR	26,658	30,924
	Republic of Austria	0.840%	5/22/2040	CHF	6,000	7,626
³	Republic of Austria	0.000%	10/20/2040	EUR	34,412	24,539
³	Republic of Austria	3.150%	6/20/2044	EUR	25,743	28,595
	Republic of Austria	1.008%	6/13/2045	CHF	5,000	6,394
³	Republic of Austria	1.500%	2/20/2047	EUR	40,129	32,283
³	Republic of Austria	1.850%	5/23/2049	EUR	35,632	29,925
³	Republic of Austria	0.750%	3/20/2051	EUR	43,910	26,658
³	Republic of Austria	3.150%	10/20/2053	EUR	53,284	55,916
³	Republic of Austria	3.800%	1/26/2062	EUR	5,687	6,671
³	Republic of Austria	0.700%	4/20/2071	EUR	42,525	17,337
³	Republic of Austria	2.100%	9/20/2117	EUR	26,008	17,677
³	Republic of Austria	0.850%	6/30/2120	EUR	8,241	2,860
						1,315,417
Belgium (1.8%)						
	Communaute Francaise de Belgique	0.625%	6/11/2035	EUR	14,000	12,749
	Communaute Francaise de Belgique	3.800%	6/22/2040	EUR	10,700	12,237
⁶	Dexia Credit Local SA	1.000%	10/18/2027	EUR	4,250	4,929
⁶	Dexia Credit Local SA	0.000%	1/21/2028	EUR	5,300	5,998
⁶	Dexia Credit Local SA	3.125%	6/1/2028	EUR	20,000	24,044
^{3,7}	Kingdom of Belgium	0.800%	6/22/2027	EUR	116,920	136,289
³	Kingdom of Belgium	0.000%	10/22/2027	EUR	34,416	39,364
	Kingdom of Belgium	5.500%	3/28/2028	EUR	38,054	48,199
^{3,7}	Kingdom of Belgium	0.800%	6/22/2028	EUR	54,256	62,232
³	Kingdom of Belgium	0.900%	6/22/2029	EUR	73,411	82,911
³	Kingdom of Belgium	2.700%	10/22/2029	EUR	92,376	110,498
³	Kingdom of Belgium	0.100%	6/22/2030	EUR	79,861	85,245
³	Kingdom of Belgium	2.600%	10/22/2030	EUR	70,000	82,974
^{3,7}	Kingdom of Belgium	1.000%	6/22/2031	EUR	24,823	26,956
^{3,7}	Kingdom of Belgium	0.000%	10/22/2031	EUR	91,874	93,339
	Kingdom of Belgium	4.000%	3/28/2032	EUR	32,057	40,592
³	Kingdom of Belgium	0.350%	6/22/2032	EUR	131,002	133,022
³	Kingdom of Belgium	1.250%	4/22/2033	EUR	37,266	39,467
³	Kingdom of Belgium	3.000%	6/22/2033	EUR	46,282	54,970
³	Kingdom of Belgium	3.000%	6/22/2034	EUR	29,814	35,094
³	Kingdom of Belgium	2.850%	10/22/2034	EUR	50,538	58,492
³	Kingdom of Belgium	5.000%	3/28/2035	EUR	13,655	18,470
³	Kingdom of Belgium	3.100%	6/22/2035	EUR	169,561	198,426
³	Kingdom of Belgium	1.450%	6/22/2037	EUR	25,000	24,015
^{3,7}	Kingdom of Belgium	1.900%	6/22/2038	EUR	27,063	26,718
³	Kingdom of Belgium	2.750%	4/22/2039	EUR	10,550	11,352
³	Kingdom of Belgium	0.400%	6/22/2040	EUR	31,043	23,162
³	Kingdom of Belgium	4.250%	3/28/2041	EUR	19,716	24,631
³	Kingdom of Belgium	3.450%	6/22/2042	EUR	38,273	42,997
³	Kingdom of Belgium	3.450%	6/22/2043	EUR	63,243	70,493
	Kingdom of Belgium	3.750%	6/22/2045	EUR	42,923	49,216
^{3,8}	Kingdom of Belgium	1.600%	6/22/2047	EUR	40,386	30,973
^{3,8}	Kingdom of Belgium	1.700%	6/22/2050	EUR	24,220	17,876
^{3,8}	Kingdom of Belgium	1.400%	6/22/2053	EUR	20,272	13,030
^{3,8}	Kingdom of Belgium	3.300%	6/22/2054	EUR	58,853	58,784
^{3,8}	Kingdom of Belgium	3.500%	6/22/2055	EUR	41,967	43,201
³	Kingdom of Belgium	2.250%	6/22/2057	EUR	15,831	12,141
³	Kingdom of Belgium	2.150%	6/22/2066	EUR	44,276	30,918
³	Kingdom of Belgium	0.650%	6/22/2071	EUR	18,467	6,522
	Ministeries Van de Vlaamse Gemeenschap	0.010%	6/23/2027	EUR	4,700	5,406
	Ministeries Van de Vlaamse Gemeenschap	0.300%	10/20/2031	EUR	13,400	13,698
	Ministeries Van de Vlaamse Gemeenschap	3.250%	4/5/2033	EUR	7,300	8,719
	Ministeries Van de Vlaamse Gemeenschap	3.125%	6/22/2034	EUR	14,100	16,541
	Ministeries Van de Vlaamse Gemeenschap	1.000%	10/13/2036	EUR	5,200	4,768

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Ministeries Van de Vlaamse Gemeenschap	3.250%	6/22/2037	EUR	10,000	11,405
Ministeries Van de Vlaamse Gemeenschap	1.500%	7/12/2038	EUR	1,500	1,387
Ministeries Van de Vlaamse Gemeenschap	3.675%	6/22/2040	EUR	17,500	20,125
Ministeries Van de Vlaamse Gemeenschap	1.875%	6/2/2042	EUR	1,800	1,604
Ministeries Van de Vlaamse Gemeenschap	4.000%	9/26/2042	EUR	17,200	20,320
Ministeries Van de Vlaamse Gemeenschap	3.250%	1/12/2043	EUR	12,000	12,827
Ministeries Van de Vlaamse Gemeenschap	1.500%	4/11/2044	EUR	1,600	1,268
Ministeries Van de Vlaamse Gemeenschap	3.500%	6/22/2045	EUR	4,000	4,334
Ministeries Van de Vlaamse Gemeenschap	1.000%	1/23/2051	EUR	8,400	4,947
Region Wallonne Belgium	0.500%	4/8/2030	EUR	6,100	6,573
Region Wallonne Belgium	0.375%	10/22/2031	EUR	2,400	2,442
Region Wallonne Belgium	1.375%	4/6/2032	EUR	5,000	5,335
Region Wallonne Belgium	1.250%	5/3/2034	EUR	12,400	12,412
Region Wallonne Belgium	2.875%	1/14/2038	EUR	5,000	5,351
Region Wallonne Belgium	3.500%	3/15/2043	EUR	8,100	8,646
Region Wallonne Belgium	0.650%	1/16/2051	EUR	1,900	959
Region Wallonne Belgium	3.900%	6/22/2054	EUR	18,200	19,107
Region Wallonne Belgium	1.250%	6/22/2071	EUR	2,200	988
					2,081,688
Bulgaria (0.1%)					
Republic of Bulgaria	2.625%	3/26/2027	EUR	1,545	1,836
Republic of Bulgaria	3.000%	3/21/2028	EUR	12,816	15,358
Republic of Bulgaria	4.125%	9/23/2029	EUR	3,800	4,721
Republic of Bulgaria	4.375%	5/13/2031	EUR	19,481	24,694
Republic of Bulgaria	3.625%	9/5/2032	EUR	2,266	2,764
Republic of Bulgaria	4.625%	9/23/2034	EUR	3,121	4,036
Republic of Bulgaria	3.375%	7/18/2035	EUR	46,043	53,809
Republic of Bulgaria	4.875%	5/13/2036	EUR	20,291	26,367
Republic of Bulgaria	4.250%	9/5/2044	EUR	9,466	11,179
					144,764
Canada (5.0%)					
55 Ontario School Board Trust	5.900%	6/2/2033	CAD	2,623	2,192
British Columbia Investment Management Corp.	3.400%	6/2/2030	CAD	12,500	9,285
British Columbia Investment Management Corp.	4.900%	6/2/2033	CAD	18,000	14,378
British Columbia Municipal Finance Authority	3.050%	10/23/2028	CAD	3,888	2,880
British Columbia Municipal Finance Authority	2.300%	4/15/2031	CAD	1,871	1,317
Canada	3.000%	2/1/2027	CAD	56,715	41,921
Canada	1.250%	3/1/2027	CAD	42,410	30,775
Canada	2.750%	5/1/2027	CAD	99,160	73,131
Canada	1.000%	6/1/2027	CAD	11,480	8,272
Canada	8.000%	6/1/2027	CAD	2,603	2,050
Canada	2.500%	8/1/2027	CAD	73,000	53,634
Canada	2.750%	9/1/2027	CAD	80,420	59,303
Canada	2.500%	11/1/2027	CAD	98,400	72,238
Canada	2.250%	2/1/2028	CAD	65,000	47,445
Canada	3.500%	3/1/2028	CAD	43,490	32,533
Canada	2.000%	6/1/2028	CAD	25,614	18,571
Canada	3.250%	9/1/2028	CAD	91,401	68,132
Canada	4.000%	3/1/2029	CAD	98,680	75,187
Canada	2.250%	6/1/2029	CAD	31,633	22,865
Canada	5.750%	6/1/2029	CAD	20,608	16,559
Canada	3.500%	9/1/2029	CAD	129,668	97,474
Canada	2.250%	12/1/2029	CAD	6,800	4,894
Canada	2.750%	3/1/2030	CAD	131,340	96,009
Canada	1.250%	6/1/2030	CAD	133,067	91,190
Canada	2.750%	9/1/2030	CAD	182,212	132,737
Canada	0.500%	12/1/2030	CAD	64,611	42,234
Canada	2.750%	3/1/2031	CAD	104,000	75,523
Canada	1.500%	6/1/2031	CAD	116,860	79,445
Canada	1.500%	12/1/2031	CAD	129,606	87,224
Canada	2.000%	6/1/2032	CAD	25,670	17,639
Canada	2.500%	12/1/2032	CAD	60,826	42,835
Canada	2.750%	6/1/2033	CAD	24,318	17,312
Canada	5.750%	6/1/2033	CAD	26,063	22,267
Canada	3.250%	12/1/2033	CAD	11,478	8,423
Canada	3.500%	3/1/2034	CAD	22,000	16,411
Canada	3.000%	6/1/2034	CAD	170,933	122,778
Canada	3.250%	12/1/2034	CAD	123,556	90,108
Canada	3.250%	6/1/2035	CAD	140,009	101,740

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Canada	3.250%	12/1/2035	CAD	166,442	120,456
Canada	5.000%	6/1/2037	CAD	18,129	15,152
Canada	4.000%	6/1/2041	CAD	27,298	20,833
Canada	3.500%	12/1/2045	CAD	38,760	27,451
8 Canada	2.750%	12/1/2048	CAD	23,213	14,280
8 Canada	2.000%	12/1/2051	CAD	126,787	64,816
8 Canada	1.750%	12/1/2053	CAD	113,364	53,263
8 Canada	2.750%	12/1/2055	CAD	94,634	55,733
Canada	3.500%	12/1/2057	CAD	87,250	59,726
Canada	2.750%	12/1/2064	CAD	24,414	13,917
3 Canada Housing Trust No. 1	2.350%	6/15/2027	CAD	52,915	38,825
3 Canada Housing Trust No. 1	3.800%	6/15/2027	CAD	13,950	10,434
3 Canada Housing Trust No. 1	3.600%	12/15/2027	CAD	38,200	28,588
3 Canada Housing Trust No. 1	2.350%	3/15/2028	CAD	10,675	7,801
3 Canada Housing Trust No. 1	2.650%	3/15/2028	CAD	9,405	6,915
3 Canada Housing Trust No. 1	3.100%	6/15/2028	CAD	13,800	10,238
3 Canada Housing Trust No. 1	2.650%	12/15/2028	CAD	30,320	22,218
3 Canada Housing Trust No. 1	4.250%	12/15/2028	CAD	40,250	30,787
3 Canada Housing Trust No. 1	3.700%	6/15/2029	CAD	16,995	12,826
3 Canada Housing Trust No. 1	2.100%	9/15/2029	CAD	19,310	13,809
3 Canada Housing Trust No. 1	2.900%	12/15/2029	CAD	27,000	19,821
3 Canada Housing Trust No. 1	1.750%	6/15/2030	CAD	19,190	13,385
3 Canada Housing Trust No. 1	2.850%	6/15/2030	CAD	77,840	56,842
Canada Housing Trust No. 1	2.850%	12/15/2030	CAD	45,720	33,261
3 Canada Housing Trust No. 1	1.400%	3/15/2031	CAD	14,510	9,809
3 Canada Housing Trust No. 1	1.900%	3/15/2031	CAD	5,545	3,844
3 Canada Housing Trust No. 1	1.600%	12/15/2031	CAD	23,180	15,594
3 Canada Housing Trust No. 1	2.150%	12/15/2031	CAD	11,260	7,817
3 Canada Housing Trust No. 1	2.450%	12/15/2031	CAD	5,145	3,632
3 Canada Housing Trust No. 1	3.550%	9/15/2032	CAD	23,550	17,578
3 Canada Housing Trust No. 1	3.650%	6/15/2033	CAD	26,900	20,115
3 Canada Housing Trust No. 1	4.150%	6/15/2033	CAD	24,500	18,908
3 Canada Housing Trust No. 1	4.250%	3/15/2034	CAD	48,280	37,445
3 Canada Housing Trust No. 1	3.500%	12/15/2034	CAD	51,500	37,788
Canada Housing Trust No. 1	3.450%	3/15/2035	CAD	2,080	1,517
Canada Housing Trust No. 1	3.600%	9/15/2035	CAD	25,165	18,500
Canada Housing Trust No. 1	3.500%	3/15/2036	CAD	25,000	18,158
Canada Post Corp.	4.360%	7/16/2040	CAD	1,861	1,378
3 CDP Financial Inc.	1.125%	4/6/2027	EUR	10,000	11,709
CDP Financial Inc.	3.000%	4/11/2029	EUR	9,318	11,214
CDP Financial Inc.	4.100%	6/13/2030	AUD	25,000	16,940
CDP Financial Inc.	4.200%	12/2/2030	CAD	6,000	4,607
CDP Financial Inc.	3.650%	6/2/2034	CAD	3,500	2,565
CDP Financial Inc.	3.650%	6/2/2035	CAD	6,090	4,413
CDP Financial Inc.	3.250%	9/30/2035	EUR	10,000	11,822
City of Montreal	3.150%	9/1/2028	CAD	1,555	1,154
City of Montreal	2.300%	9/1/2029	CAD	1,169	841
City of Montreal	1.750%	9/1/2030	CAD	3,051	2,119
City of Montreal	2.000%	9/1/2031	CAD	3,442	2,358
City of Montreal	4.250%	12/1/2032	CAD	2,046	1,567
City of Montreal	4.250%	9/1/2033	CAD	1,100	838
City of Montreal	3.900%	9/1/2034	CAD	10,000	7,369
City of Montreal	4.100%	12/1/2034	CAD	1,629	1,214
City of Montreal	3.500%	12/1/2038	CAD	3,061	2,065
City of Montreal	2.400%	12/1/2041	CAD	4,776	2,653
City of Montreal	4.700%	12/1/2041	CAD	2,046	1,525
City of Montreal	6.000%	6/1/2043	CAD	2,070	1,749
City of Montreal	4.400%	12/1/2043	CAD	4,000	2,836
City of Ottawa Ontario	3.750%	10/2/2034	CAD	1,950	1,444
CPPIB Capital Inc.	0.250%	4/6/2027	EUR	2,700	3,133
CPPIB Capital Inc.	4.450%	9/1/2027	AUD	10,500	7,332
CPPIB Capital Inc.	1.250%	12/7/2027	GBP	4,750	6,196
CPPIB Capital Inc.	3.250%	3/8/2028	CAD	10,900	8,103
CPPIB Capital Inc.	3.000%	6/15/2028	CAD	3,873	2,863
CPPIB Capital Inc.	4.400%	1/15/2029	AUD	4,000	2,773
CPPIB Capital Inc.	0.875%	2/6/2029	EUR	9,767	11,075
CPPIB Capital Inc.	3.600%	6/2/2029	CAD	8,000	6,011
CPPIB Capital Inc.	3.350%	12/2/2030	CAD	6,230	4,622
CPPIB Capital Inc.	0.050%	2/24/2031	EUR	4,750	4,932
CPPIB Capital Inc.	3.950%	6/2/2032	CAD	23,700	18,037

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
CPPIB Capital Inc.	4.750%	6/2/2033	CAD	24,500	19,476
CPPIB Capital Inc.	5.200%	3/4/2034	AUD	14,447	10,071
CPPIB Capital Inc.	4.300%	6/2/2034	CAD	20,500	15,670
CPPIB Capital Inc.	4.000%	6/2/2035	CAD	5,400	3,984
CPPIB Capital Inc.	0.250%	1/18/2041	EUR	24,712	17,928
CPPIB Capital Inc.	0.750%	7/15/2049	EUR	2,273	1,404
CPPIB Capital Inc.	1.625%	10/22/2071	GBP	3,050	1,515
Export Development Canada	2.875%	1/19/2028	EUR	25,000	29,993
Export Development Canada	4.500%	9/6/2028	AUD	10,000	6,964
First Nations Finance Authority	3.050%	6/1/2028	CAD	528	391
First Nations Finance Authority	1.710%	6/16/2030	CAD	3,306	2,291
First Nations Finance Authority	2.850%	6/1/2032	CAD	3,255	2,317
First Nations Finance Authority	4.100%	6/1/2034	CAD	1,600	1,200
First Nations Finance Authority	4.050%	6/1/2035	CAD	2,500	1,851
First Nations Finance Authority	4.700%	12/1/2056	CAD	465	337
Greater Sudbury Canada	2.416%	3/12/2050	CAD	723	350
Hydro-Quebec	2.000%	9/1/2028	CAD	6,873	4,952
Hydro-Quebec	3.400%	9/1/2029	CAD	8,700	6,487
Hydro-Quebec	6.000%	8/15/2031	CAD	4,740	3,960
Hydro-Quebec	3.550%	9/1/2032	CAD	14,000	10,360
Hydro-Quebec	6.500%	1/16/2035	CAD	3,620	3,196
Hydro-Quebec	6.500%	2/15/2035	CAD	8,992	7,941
Hydro-Quebec	6.000%	2/15/2040	CAD	16,583	14,305
Hydro-Quebec	5.000%	2/15/2045	CAD	18,675	14,403
Hydro-Quebec	5.000%	2/15/2050	CAD	24,849	19,122
Hydro-Quebec	4.000%	2/15/2055	CAD	21,955	14,414
Hydro-Quebec	2.100%	2/15/2060	CAD	28,463	11,884
Hydro-Quebec	4.000%	2/15/2063	CAD	32,307	21,106
Hydro-Quebec	4.000%	2/15/2065	CAD	18,460	12,041
³ Labrador-Island Link Funding Trust	3.760%	6/1/2033	CAD	4,035	3,021
³ Labrador-Island Link Funding Trust	3.860%	12/1/2045	CAD	2,179	1,469
³ Labrador-Island Link Funding Trust	3.850%	12/1/2053	CAD	3,502	2,292
Maritime Link Financing Trust	3.500%	12/1/2052	CAD	3,217	2,212
Maritime Link Financing Trust	4.048%	12/1/2052	CAD	966	705
Municipal Finance Authority of British Columbia	3.300%	10/2/2030	CAD	3,250	2,417
Municipal Finance Authority of British Columbia	4.050%	12/3/2033	CAD	2,200	1,666
Municipal Finance Authority of British Columbia	3.750%	12/3/2034	CAD	3,700	2,724
Municipal Finance Authority of British Columbia	4.050%	6/3/2035	CAD	30,500	22,839
Municipal Finance Authority of British Columbia	2.500%	9/27/2041	CAD	2,547	1,471
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.630%	6/1/2029	CAD	2,608	1,959
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.830%	6/1/2037	CAD	3,545	2,577
³ Muskrat Falls / Labrador Transmission Assets Funding Trust	3.860%	12/1/2048	CAD	3,689	2,473
Muskrat Falls / Labrador Transmission Assets Funding Trust	3.382%	6/1/2057	CAD	1,860	1,095
Newfoundland & Labrador Hydro	6.650%	8/27/2031	CAD	1,019	873
Newfoundland & Labrador Hydro	3.600%	12/1/2045	CAD	1,529	958
OMERS Finance Trust	1.550%	4/21/2027	CAD	3,097	2,247
³ OMERS Finance Trust	3.125%	1/25/2029	EUR	10,500	12,660
OMERS Finance Trust	2.600%	5/14/2029	CAD	4,195	3,041
Ontario Infrastructure & Lands Corp.	4.700%	6/1/2037	CAD	915	699
Ontario Teachers Finance Trust	0.100%	5/19/2028	EUR	6,900	7,775
Ontario Teachers Finance Trust	4.150%	11/1/2029	CAD	3,500	2,674
Ontario Teachers Finance Trust	1.850%	5/3/2032	EUR	13,950	15,503
Ontario Teachers Finance Trust	4.300%	6/2/2034	CAD	3,500	2,678
Ontario Teachers Finance Trust	0.900%	5/20/2041	EUR	18,270	14,447
Ottawa Ontario	4.600%	7/14/2042	CAD	969	715
Ottawa Ontario	3.100%	7/27/2048	CAD	2,205	1,231
Ottawa Ontario	2.500%	5/11/2051	CAD	2,000	989
Ottawa Ontario	4.100%	12/6/2052	CAD	1,116	739
Ottawa Ontario	4.200%	7/30/2053	CAD	3,092	2,051
Province of Alberta	2.550%	6/1/2027	CAD	19,196	14,117
Province of Alberta	3.600%	4/11/2028	AUD	325	221
Province of Alberta	2.900%	12/1/2028	CAD	12,586	9,283
Province of Alberta	1.403%	2/20/2029	SEK	64,000	6,882
Province of Alberta	2.900%	9/20/2029	CAD	11,228	8,220
Province of Alberta	2.050%	6/1/2030	CAD	28,559	20,158
Province of Alberta	1.650%	6/1/2031	CAD	11,609	7,901
Province of Alberta	4.150%	6/1/2033	CAD	16,000	12,276
Province of Alberta	3.900%	12/1/2033	CAD	7,873	5,919
Province of Alberta	5.200%	5/15/2034	AUD	7,000	4,851
Province of Alberta	3.950%	6/1/2035	CAD	8,000	5,964

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Province of Alberta	4.500%	12/1/2040	CAD	7,550	5,678
Province of Alberta	3.450%	12/1/2043	CAD	9,733	6,267
Province of Alberta	3.300%	12/1/2046	CAD	23,549	14,351
Province of Alberta	3.050%	12/1/2048	CAD	34,946	20,091
Province of Alberta	3.100%	6/1/2050	CAD	32,409	18,605
Province of Alberta	2.950%	6/1/2052	CAD	13,929	7,724
Province of Alberta	4.450%	12/1/2054	CAD	11,300	8,123
Province of British Columbia	2.550%	6/18/2027	CAD	826	607
Province of British Columbia	2.950%	12/18/2028	CAD	8,858	6,542
Province of British Columbia	5.700%	6/18/2029	CAD	14,276	11,434
Province of British Columbia	5.861%	6/18/2029	CAD	2,450	1,968
Province of British Columbia	2.200%	6/18/2030	CAD	18,390	13,048
Province of British Columbia	1.550%	6/18/2031	CAD	16,315	11,029
Province of British Columbia	6.350%	6/18/2031	CAD	7,654	6,487
Province of British Columbia	3.550%	6/18/2033	CAD	16,900	12,466
Province of British Columbia	5.250%	5/23/2034	AUD	6,000	4,152
Province of British Columbia	4.150%	6/18/2034	CAD	18,000	13,708
Province of British Columbia	3.000%	7/24/2034	EUR	15,000	17,616
Province of British Columbia	4.000%	6/18/2035	CAD	21,850	16,343
Province of British Columbia	4.700%	6/18/2037	CAD	4,251	3,312
Province of British Columbia	3.500%	5/29/2040	EUR	13,000	15,165
Province of British Columbia	4.950%	6/18/2040	CAD	7,127	5,623
Province of British Columbia	4.300%	6/18/2042	CAD	14,237	10,355
Province of British Columbia	3.200%	6/18/2044	CAD	1,360	837
Province of British Columbia	2.800%	6/18/2048	CAD	19,003	10,461
Province of British Columbia	4.900%	6/18/2048	CAD	1,529	1,163
Province of British Columbia	2.950%	6/18/2050	CAD	24,853	13,866
Province of British Columbia	2.750%	6/18/2052	CAD	15,981	8,486
Province of British Columbia	4.250%	12/18/2053	CAD	17,492	12,148
Province of British Columbia	4.450%	12/18/2055	CAD	30,000	21,512
Province of Manitoba	2.600%	6/2/2027	CAD	9,616	7,071
Province of Manitoba	3.000%	6/2/2028	CAD	3,027	2,238
Province of Manitoba	2.750%	6/2/2029	CAD	11,371	8,320
Province of Manitoba	3.250%	9/5/2029	CAD	1,157	858
Province of Manitoba	2.050%	6/2/2030	CAD	1,303	919
Province of Manitoba	6.300%	3/5/2031	CAD	486	408
Province of Manitoba	2.050%	6/2/2031	CAD	19	13
Province of Manitoba	3.900%	12/2/2032	CAD	6,500	4,914
Province of Manitoba	4.250%	6/2/2034	CAD	17,790	13,649
Province of Manitoba	4.850%	8/28/2034	AUD	3,500	2,322
Province of Manitoba	5.700%	3/5/2037	CAD	1,529	1,283
Province of Manitoba	4.600%	3/5/2038	CAD	895	685
Province of Manitoba	4.650%	3/5/2040	CAD	40	30
Province of Manitoba	4.400%	3/5/2042	CAD	10,316	7,542
Province of Manitoba	3.350%	3/5/2043	CAD	1,919	1,213
Province of Manitoba	4.050%	9/5/2045	CAD	6,669	4,569
Province of Manitoba	2.850%	9/5/2046	CAD	7,365	4,143
Province of Manitoba	3.400%	9/5/2048	CAD	10,479	6,359
Province of Manitoba	3.200%	3/5/2050	CAD	9,640	5,596
Province of Manitoba	2.050%	9/5/2052	CAD	4,991	2,223
Province of Manitoba	3.150%	9/5/2052	CAD	3,114	1,762
Province of Manitoba	3.800%	9/5/2053	CAD	8,311	5,312
Province of Manitoba	4.400%	9/5/2055	CAD	12,895	9,105
Province of Manitoba	4.600%	9/5/2057	CAD	8,700	6,351
Province of New Brunswick	2.350%	8/14/2027	CAD	4,030	2,943
Province of New Brunswick	3.100%	8/14/2028	CAD	4,211	3,122
Province of New Brunswick	4.250%	8/14/2029	CAD	1,990	1,527
Province of New Brunswick	3.050%	6/3/2030	CAD	2,800	2,057
Province of New Brunswick	2.550%	8/14/2031	CAD	3,000	2,129
Province of New Brunswick	3.950%	8/14/2032	CAD	7,800	5,926
Province of New Brunswick	4.450%	8/14/2033	CAD	3,800	2,963
Province of New Brunswick	5.500%	1/27/2034	CAD	2,040	1,693
Province of New Brunswick	4.050%	8/14/2034	CAD	14,800	11,211
Province of New Brunswick	3.950%	6/3/2035	CAD	5,380	4,006
Province of New Brunswick	4.650%	9/26/2035	CAD	6,000	4,697
Province of New Brunswick	4.550%	3/26/2037	CAD	3,572	2,731
Province of New Brunswick	4.800%	9/26/2039	CAD	4,334	3,353
Province of New Brunswick	4.800%	6/3/2041	CAD	1,525	1,171
Province of New Brunswick	3.550%	6/3/2043	CAD	4,059	2,638
Province of New Brunswick	3.800%	8/14/2045	CAD	4,542	3,001

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Province of New Brunswick	3.100%	8/14/2048	CAD	4,959	2,855
Province of New Brunswick	3.050%	8/14/2050	CAD	5,727	3,234
Province of New Brunswick	5.000%	8/14/2054	CAD	3,000	2,327
Province of Newfoundland & Labrador	1.250%	6/2/2027	CAD	1,600	1,156
Province of Newfoundland & Labrador	6.150%	4/17/2028	CAD	509	400
Province of Newfoundland & Labrador	2.850%	6/2/2028	CAD	7,654	5,636
Province of Newfoundland & Labrador	2.850%	6/2/2029	CAD	5,593	4,100
Province of Newfoundland & Labrador	1.750%	6/2/2030	CAD	5,585	3,884
Province of Newfoundland & Labrador	3.150%	6/2/2030	CAD	2,100	1,543
Province of Newfoundland & Labrador	2.050%	6/2/2031	CAD	6,169	4,275
Province of Newfoundland & Labrador	4.150%	6/2/2033	CAD	2,100	1,583
Province of Newfoundland & Labrador	4.000%	6/2/2035	CAD	4,955	3,689
Province of Newfoundland & Labrador	4.650%	10/17/2040	CAD	2,720	2,043
Province of Newfoundland & Labrador	3.300%	10/17/2046	CAD	5,758	3,445
Province of Newfoundland & Labrador	3.700%	10/17/2048	CAD	5,564	3,493
Province of Newfoundland & Labrador	2.650%	10/17/2050	CAD	5,120	2,620
Province of Newfoundland & Labrador	3.150%	12/2/2052	CAD	2,971	1,660
Province of Newfoundland & Labrador	4.100%	10/17/2054	CAD	10,000	6,608
Province of Newfoundland & Labrador	4.600%	10/17/2055	CAD	14,585	10,467
Province of Nova Scotia	2.100%	6/1/2027	CAD	7,347	5,368
Province of Nova Scotia	1.100%	6/1/2028	CAD	3,813	2,701
Province of Nova Scotia	2.000%	9/1/2030	CAD	6,787	4,760
Province of Nova Scotia	2.400%	12/1/2031	CAD	800	561
Province of Nova Scotia	4.050%	6/1/2033	CAD	1,100	838
Province of Nova Scotia	5.800%	6/1/2033	CAD	1,019	859
Province of Nova Scotia	4.900%	6/1/2035	CAD	2,600	2,074
Province of Nova Scotia	4.500%	6/1/2037	CAD	5,350	4,076
Province of Nova Scotia	4.700%	6/1/2041	CAD	3,750	2,844
Province of Nova Scotia	4.400%	6/1/2042	CAD	5,034	3,676
Province of Nova Scotia	3.450%	6/1/2045	CAD	2,924	1,840
Province of Nova Scotia	3.150%	12/1/2051	CAD	7,675	4,361
Province of Nova Scotia	4.750%	12/1/2054	CAD	7,000	5,216
Province of Nova Scotia	4.600%	12/1/2055	CAD	5,240	3,791
Province of Nova Scotia	3.500%	6/2/2062	CAD	6,796	3,933
Province of Ontario	1.850%	2/1/2027	CAD	11,477	8,384
Province of Ontario	2.600%	6/2/2027	CAD	38,019	27,963
Province of Ontario	7.600%	6/2/2027	CAD	7,654	5,985
Province of Ontario	1.050%	9/8/2027	CAD	6,545	4,690
Province of Ontario	3.600%	3/8/2028	CAD	14,200	10,632
Province of Ontario	2.900%	6/2/2028	CAD	50,157	37,029
Province of Ontario	3.400%	9/8/2028	CAD	25,000	18,665
Province of Ontario	4.000%	3/8/2029	CAD	26,290	19,979
Province of Ontario	6.500%	3/8/2029	CAD	16,100	13,083
Province of Ontario	2.700%	6/2/2029	CAD	33,586	24,538
Province of Ontario	0.250%	6/28/2029	CHF	4,485	5,767
Province of Ontario	1.550%	11/1/2029	CAD	19,304	13,487
Province of Ontario	2.050%	6/2/2030	CAD	64,486	45,510
Province of Ontario	0.010%	11/25/2030	EUR	8,886	9,268
Province of Ontario	1.350%	12/2/2030	CAD	24,486	16,591
Province of Ontario	2.150%	6/2/2031	CAD	34,588	24,148
Province of Ontario	6.200%	6/2/2031	CAD	6,633	5,585
Province of Ontario	0.250%	6/9/2031	EUR	1,900	1,973
Province of Ontario	2.250%	12/2/2031	CAD	22,745	15,837
Province of Ontario	4.050%	2/2/2032	CAD	22,260	17,043
Province of Ontario	3.750%	6/2/2032	CAD	60,900	45,869
Province of Ontario	4.100%	3/4/2033	CAD	26,500	20,310
Province of Ontario	5.850%	3/8/2033	CAD	13,002	10,979
Province of Ontario	3.650%	6/2/2033	CAD	65,683	48,834
Province of Ontario	3.100%	1/31/2034	EUR	10,000	11,847
Province of Ontario	3.650%	2/3/2034	CAD	23,000	16,990
Province of Ontario	5.350%	5/8/2034	AUD	21,000	14,668
Province of Ontario	4.150%	6/2/2034	CAD	26,720	20,389
Province of Ontario	3.600%	6/2/2035	CAD	4,296	3,119
Province of Ontario	5.600%	6/2/2035	CAD	34,002	28,607
Province of Ontario	3.950%	12/2/2035	CAD	16,500	12,244
Province of Ontario	4.700%	6/2/2037	CAD	41,764	32,635
Province of Ontario	4.600%	6/2/2039	CAD	23,082	17,669
Province of Ontario	4.650%	6/2/2041	CAD	43,832	33,487
Province of Ontario	3.500%	6/2/2043	CAD	42,255	27,647
Province of Ontario	3.450%	6/2/2045	CAD	70,460	44,952

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Province of Ontario	2.900%	12/2/2046	CAD	48,129	27,725
Province of Ontario	2.800%	6/2/2048	CAD	41,667	23,109
Province of Ontario	2.900%	6/2/2049	CAD	48,028	26,911
Province of Ontario	2.650%	12/2/2050	CAD	48,386	25,511
Province of Ontario	1.900%	12/2/2051	CAD	46,094	20,369
Province of Ontario	2.550%	12/2/2052	CAD	33,070	16,842
Province of Ontario	3.750%	12/2/2053	CAD	45,141	29,000
Province of Ontario	4.100%	10/7/2054	CAD	4,000	2,732
Province of Ontario	4.150%	12/2/2054	CAD	45,590	31,379
Province of Ontario	4.600%	12/2/2055	CAD	61,315	45,497
Province of Ontario	4.450%	12/2/2056	CAD	43,390	31,464
Province of Prince Edward Island	3.100%	6/2/2030	CAD	3,450	2,535
Province of Prince Edward Island	1.850%	7/27/2031	CAD	1,900	1,295
Province of Prince Edward Island	3.650%	6/27/2042	CAD	816	539
Province of Prince Edward Island	2.650%	12/1/2051	CAD	999	507
Province of Prince Edward Island	3.600%	1/17/2053	CAD	1,527	925
Province of Quebec	1.850%	2/13/2027	CAD	3,613	2,635
Province of Quebec	0.875%	5/4/2027	EUR	17,851	20,834
Province of Quebec	2.750%	9/1/2027	CAD	21,524	15,836
Province of Quebec	0.875%	7/5/2028	EUR	21,256	24,352
Province of Quebec	2.750%	9/1/2028	CAD	24,290	17,806
Province of Quebec	2.300%	9/1/2029	CAD	22,817	16,413
Province of Quebec	6.000%	10/1/2029	CAD	7,654	6,203
Province of Quebec	4.750%	1/22/2030	GBP	32,210	45,057
Province of Quebec	1.900%	9/1/2030	CAD	38,000	26,500
Province of Quebec	0.000%	10/29/2030	EUR	16,907	17,686
Province of Quebec	1.500%	9/1/2031	CAD	31,746	21,269
Province of Quebec	6.250%	6/1/2032	CAD	15,006	12,799
Province of Quebec	3.250%	9/1/2032	CAD	28,565	20,802
Province of Quebec	3.900%	11/22/2032	CAD	10,600	8,012
Province of Quebec	3.600%	9/1/2033	CAD	67,800	49,998
Province of Quebec	5.250%	5/2/2034	AUD	7,500	5,200
Province of Quebec	5.250%	6/1/2034	CAD	5,327	4,333
Province of Quebec	4.450%	9/1/2034	CAD	49,540	38,390
Province of Quebec	3.250%	5/22/2035	EUR	20,500	24,327
Province of Quebec	4.000%	9/1/2035	CAD	24,500	18,240
Province of Quebec	5.750%	12/1/2036	CAD	12,981	10,965
Province of Quebec	5.000%	12/1/2038	CAD	16,043	12,688
Province of Quebec	3.350%	7/23/2039	EUR	4,000	4,630
Province of Quebec	5.000%	12/1/2041	CAD	34,086	26,650
Province of Quebec	4.250%	12/1/2043	CAD	35,083	24,914
Province of Quebec	3.500%	12/1/2045	CAD	31,231	19,675
Province of Quebec	3.500%	12/1/2048	CAD	54,430	33,455
Province of Quebec	3.100%	12/1/2051	CAD	52,626	29,659
Province of Quebec	2.850%	12/1/2053	CAD	41,967	22,276
Province of Quebec	4.400%	12/1/2055	CAD	62,200	43,838
Province of Quebec	4.200%	12/1/2057	CAD	33,400	22,777
Province of Saskatchewan	2.650%	6/2/2027	CAD	5,102	3,754
Province of Saskatchewan	5.750%	3/5/2029	CAD	4,836	3,855
Province of Saskatchewan	2.200%	6/2/2030	CAD	1,520	1,077
Province of Saskatchewan	2.150%	6/2/2031	CAD	2,615	1,826
Province of Saskatchewan	6.400%	9/5/2031	CAD	3,441	2,936
Province of Saskatchewan	3.900%	6/2/2033	CAD	5,700	4,311
Province of Saskatchewan	5.800%	9/5/2033	CAD	1,860	1,572
Province of Saskatchewan	3.300%	5/8/2034	EUR	17,266	20,740
Province of Saskatchewan	5.000%	3/5/2037	CAD	179	143
Province of Saskatchewan	3.900%	6/2/2045	CAD	4,984	3,369
Province of Saskatchewan	2.750%	12/2/2046	CAD	7,448	4,155
Province of Saskatchewan	3.300%	6/2/2048	CAD	8,635	5,224
Province of Saskatchewan	3.100%	6/2/2050	CAD	8,853	5,087
Province of Saskatchewan	2.800%	12/2/2052	CAD	12,645	6,757
Province of Saskatchewan	3.750%	3/5/2054	CAD	2,686	1,707
Province of Saskatchewan	4.200%	12/2/2054	CAD	16,100	11,113
Province of Saskatchewan	2.950%	6/2/2058	CAD	1,428	760
Province of Saskatchewan	3.800%	6/2/2062	CAD	1,000	633
PSP Capital Inc.	1.500%	3/15/2028	CAD	3,700	2,653
PSP Capital Inc.	4.600%	2/6/2029	AUD	18,000	12,533
PSP Capital Inc.	3.750%	6/15/2029	CAD	10,500	7,914
PSP Capital Inc.	2.050%	1/15/2030	CAD	9,572	6,783
PSP Capital Inc.	2.600%	3/1/2032	CAD	3,000	2,121

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
PSP Capital Inc.	4.150%	6/1/2033	CAD	18,900	14,475
PSP Capital Inc.	5.250%	2/27/2035	AUD	10,000	6,908
PSP Capital Inc.	4.250%	12/1/2055	CAD	3,000	2,086
Regional Municipality of Peel Ontario	4.250%	12/2/2033	CAD	1,000	753
Regional Municipality of Peel Ontario	5.100%	6/29/2040	CAD	3,561	2,780
Regional Municipality of Peel Ontario	2.500%	6/16/2051	CAD	4,547	2,236
Regional Municipality of York	1.700%	5/27/2030	CAD	1,512	1,055
Regional Municipality of York	2.150%	6/22/2031	CAD	1,346	942
Regional Municipality of York	4.000%	5/31/2032	CAD	2,365	1,797
Regional Municipality of York	3.650%	5/13/2033	CAD	1,581	1,166
Regional Municipality of York	4.050%	5/1/2034	CAD	5,573	4,197
Royal Office Finance LP	5.209%	11/12/2037	CAD	4,751	3,744
South Coast British Columbia Transportation Authority	4.450%	6/9/2044	CAD	2,100	1,502
South Coast British Columbia Transportation Authority	3.150%	11/16/2048	CAD	4,793	2,736
South Coast British Columbia Transportation Authority	4.150%	12/12/2053	CAD	1,800	1,198
TCHC Issuer Trust	5.395%	2/22/2040	CAD	1,060	845
Toronto Canada	2.400%	6/7/2027	CAD	2,587	1,897
Toronto Canada	4.000%	12/2/2034	CAD	1,900	1,420
Toronto Canada	2.950%	4/28/2035	CAD	1,388	949
Toronto Canada	5.200%	6/1/2040	CAD	3,121	2,480
Toronto Canada	2.150%	8/25/2040	CAD	2,582	1,439
Toronto Canada	3.800%	12/13/2042	CAD	3,160	2,073
Toronto Canada	4.150%	3/10/2044	CAD	2,515	1,726
Toronto Canada	3.250%	6/24/2046	CAD	2,040	1,216
Toronto Canada	2.800%	11/22/2049	CAD	2,802	1,420
Toronto Canada	2.900%	4/29/2051	CAD	2,796	1,506
Toronto Canada	4.300%	6/1/2052	CAD	10,216	6,999
Toronto Canada	4.900%	5/15/2054	CAD	2,810	2,116
Toronto Canada	4.550%	10/29/2054	CAD	800	571
Toronto Canada	4.500%	3/11/2055	CAD	1,500	1,060
Winnipeg Canada	4.100%	6/1/2045	CAD	1,160	763
Winnipeg Canada	4.300%	11/15/2051	CAD	2,121	1,441
					5,806,972
Chile (0.2%)					
Bonos de la Tesoreria de la Republica en pesos	0.000%	5/6/2027	CLP	17,580,000	19,026
Bonos de la Tesoreria de la Republica en pesos	4.900%	11/1/2027	CLP	4,290,000	4,952
³ Bonos de la Tesoreria de la Republica en pesos	5.000%	10/1/2028	CLP	10,500,000	12,119
Bonos de la Tesoreria de la Republica en pesos	0.000%	4/1/2029	CLP	16,385,000	16,332
³ Bonos de la Tesoreria de la Republica en pesos	5.800%	10/1/2029	CLP	11,660,000	13,754
³ Bonos de la Tesoreria de la Republica en pesos	4.700%	9/1/2030	CLP	19,450,000	22,005
³ Bonos de la Tesoreria de la Republica en pesos	6.000%	4/1/2033	CLP	19,615,000	23,331
³ Bonos de la Tesoreria de la Republica en pesos	2.800%	10/1/2033	CLP	5,630,000	5,381
³ Bonos de la Tesoreria de la Republica en pesos	7.000%	5/1/2034	CLP	3,500,000	4,410
³ Bonos de la Tesoreria de la Republica en pesos	5.800%	10/1/2034	CLP	7,500,000	8,829
Bonos de la Tesoreria de la Republica en pesos	5.000%	3/1/2035	CLP	17,965,000	20,003
³ Bonos de la Tesoreria de la Republica en pesos	5.300%	11/1/2037	CLP	6,270,000	7,101
³ Bonos de la Tesoreria de la Republica en pesos	6.200%	10/1/2040	CLP	8,685,000	10,736
Bonos de la Tesoreria de la Republica en pesos	6.000%	1/1/2043	CLP	11,980,000	14,598
Bonos de la Tesoreria de la Republica en pesos	5.100%	7/15/2050	CLP	11,320,000	12,113
Bonos de la Tesoreria de la Republica en pesos	6.100%	4/1/2056	CLP	4,075,000	4,994
Republic of Chile	0.100%	1/26/2027	EUR	7,438	8,614
Republic of Chile	0.555%	1/21/2029	EUR	5,400	5,985
Republic of Chile	3.875%	7/9/2031	EUR	9,600	11,698
Republic of Chile	3.750%	1/14/2032	EUR	11,600	14,046
Republic of Chile	3.375%	4/14/2032	EUR	9,737	11,543
Republic of Chile	4.125%	7/5/2034	EUR	4,993	6,133
Republic of Chile	3.800%	7/1/2035	EUR	10,827	12,922
Republic of Chile	1.300%	7/26/2036	EUR	4,046	3,783
Republic of Chile	1.250%	1/29/2040	EUR	4,868	4,125
Republic of Chile	1.250%	1/22/2051	EUR	5,937	3,826
					282,359
China (1.2%)					
Agricultural Development Bank of China	2.900%	3/8/2028	CNY	150,000	22,135
Agricultural Development Bank of China	3.750%	1/25/2029	CNY	375,200	57,200
Agricultural Development Bank of China	2.220%	4/9/2029	CNY	165,000	24,125
Agricultural Development Bank of China	3.520%	5/24/2031	CNY	20,000	3,126
Agricultural Development Bank of China	3.300%	11/5/2031	CNY	100,000	15,540
Agricultural Development Bank of China	3.060%	6/6/2032	CNY	170,000	26,204
Agricultural Development Bank of China	2.470%	4/2/2034	CNY	80,650	12,073

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Agricultural Development Bank of China	2.090%	9/26/2034	CNY	80,000	11,637
China Development Bank	3.390%	7/10/2027	CNY	100,000	14,746
China Development Bank	3.400%	1/8/2028	CNY	100,000	14,872
China Development Bank	1.470%	2/14/2028	CNY	320,000	45,901
China Development Bank	1.350%	5/12/2028	CNY	250,000	35,757
China Development Bank	2.990%	3/1/2029	CNY	100,000	14,947
China Development Bank	3.450%	9/20/2029	CNY	50,000	7,632
China Development Bank	3.070%	3/10/2030	CNY	25,000	3,787
China Development Bank	2.710%	7/10/2030	CNY	100,000	14,964
China Development Bank	3.700%	10/20/2030	CNY	50,000	7,821
China Development Bank	2.640%	1/8/2031	CNY	102,940	15,415
China Development Bank	3.660%	3/1/2031	CNY	60,000	9,415
China Development Bank	3.410%	6/7/2031	CNY	150,000	23,348
China Development Bank	3.120%	9/13/2031	CNY	120,000	18,466
China Development Bank	2.820%	5/22/2033	CNY	78,050	11,937
China Development Bank	2.260%	7/19/2034	CNY	81,000	11,938
China Development Bank	1.570%	1/3/2035	CNY	90,000	12,532
China Development Bank	1.800%	4/2/2035	CNY	84,000	11,940
China Development Bank	1.650%	6/18/2035	CNY	92,500	12,960
China Development Bank	1.870%	9/5/2035	CNY	50,000	7,132
China Development Bank	4.010%	1/9/2037	CNY	74,900	12,871
China Development Bank	3.490%	11/8/2041	CNY	60,000	10,051
China Development Bank	3.030%	7/24/2043	CNY	80,000	12,676
China Government Bond	2.040%	2/25/2027	CNY	150,000	21,756
China Government Bond	2.850%	6/4/2027	CNY	130,000	19,108
China Government Bond	2.440%	10/15/2027	CNY	155,000	22,738
China Government Bond	2.640%	1/15/2028	CNY	150,000	22,123
China Government Bond	2.620%	4/15/2028	CNY	172,570	25,509
China Government Bond	3.010%	5/13/2028	CNY	160,000	23,932
China Government Bond	1.420%	8/15/2028	CNY	245,000	35,282
China Government Bond	2.910%	10/14/2028	CNY	100,000	15,013
China Government Bond	2.800%	3/24/2029	CNY	40,000	6,009
China Government Bond	2.050%	4/15/2029	CNY	121,000	17,754
China Government Bond	2.750%	6/15/2029	CNY	40,000	6,006
China Government Bond	1.910%	7/15/2029	CNY	100,000	14,615
China Government Bond	2.620%	9/25/2029	CNY	70,000	10,486
China Government Bond	1.740%	10/15/2029	CNY	154,000	22,382
China Government Bond	2.790%	12/15/2029	CNY	100,000	15,126
China Government Bond	1.430%	1/25/2030	CNY	160,000	22,981
China Government Bond	2.680%	5/21/2030	CNY	60,000	9,055
China Government Bond	1.630%	10/25/2030	CNY	100,000	14,439
China Government Bond	3.270%	11/19/2030	CNY	40,000	6,283
China Government Bond	2.280%	3/25/2031	CNY	106,500	15,841
China Government Bond	3.020%	5/27/2031	CNY	115,000	17,825
China Government Bond	2.120%	6/25/2031	CNY	115,000	16,992
China Government Bond	2.890%	11/18/2031	CNY	30,000	4,636
China Government Bond	2.750%	2/17/2032	CNY	75,000	11,482
China Government Bond	1.790%	3/25/2032	CNY	80,000	11,613
China Government Bond	2.760%	5/15/2032	CNY	80,000	12,276
China Government Bond	2.690%	8/15/2032	CNY	120,000	18,367
China Government Bond	2.600%	9/1/2032	CNY	105,000	15,991
China Government Bond	2.800%	11/15/2032	CNY	205,000	31,664
China Government Bond	1.660%	12/25/2032	CNY	50,000	7,197
China Government Bond	2.670%	5/25/2033	CNY	78,740	12,095
China Government Bond	2.520%	8/25/2033	CNY	81,000	12,334
China Government Bond	2.670%	11/25/2033	CNY	74,640	11,490
China Government Bond	2.270%	5/25/2034	CNY	146,000	21,892
China Government Bond	2.040%	11/25/2034	CNY	50,000	7,357
China Government Bond	1.610%	2/15/2035	CNY	83,000	11,782
China Government Bond	1.670%	5/25/2035	CNY	85,700	12,222
China Government Bond	1.830%	8/25/2035	CNY	200,000	28,875
China Government Bond	1.780%	11/15/2035	CNY	50,000	7,181
China Government Bond	3.970%	7/23/2048	CNY	129,350	24,084
China Government Bond	4.080%	10/22/2048	CNY	40,000	7,558
China Government Bond	3.860%	7/22/2049	CNY	135,200	24,880
China Government Bond	3.390%	3/16/2050	CNY	158,000	27,265
China Government Bond	3.320%	4/15/2052	CNY	30,000	5,170
China Government Bond	3.120%	10/25/2052	CNY	92,000	15,276
China Government Bond	3.190%	4/15/2053	CNY	29,570	5,024
China Government Bond	1.920%	1/15/2055	CNY	51,550	6,855

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
China Government Bond	4.240%	11/24/2064	CNY	20,000	4,318
China Government Bond	3.730%	5/25/2070	CNY	30,000	5,891
China Government Bond	3.760%	3/22/2071	CNY	20,000	3,975
China Government Bond	3.400%	7/15/2072	CNY	20,000	3,685
China Government Bond	2.650%	3/25/2074	CNY	24,800	3,820
China Government Bond	2.280%	11/6/2075	CNY	28,500	3,884
Export-Import Bank of China	3.260%	2/24/2027	CNY	140,000	20,503
Export-Import Bank of China	1.670%	9/13/2027	CNY	100,000	14,401
Export-Import Bank of China	3.860%	5/20/2029	CNY	50,000	7,691
Export-Import Bank of China	3.230%	3/23/2030	CNY	55,000	8,381
Export-Import Bank of China	3.380%	7/16/2031	CNY	70,000	10,888
Export-Import Bank of China	3.180%	3/11/2032	CNY	130,000	20,130
Export-Import Bank of China	2.850%	7/7/2033	CNY	100,000	15,327
					1,361,863
Croatia (0.1%)					
Republic of Croatia	3.000%	3/20/2027	EUR	3,541	4,231
Republic of Croatia	1.125%	6/19/2029	EUR	3,541	4,012
Republic of Croatia	1.500%	6/17/2031	EUR	26,228	29,012
Republic of Croatia	2.875%	4/22/2032	EUR	6,268	7,392
Republic of Croatia	3.375%	3/12/2034	EUR	7,300	8,792
Republic of Croatia	4.000%	6/14/2035	EUR	4,344	5,475
Republic of Croatia	3.250%	2/11/2037	EUR	22,329	25,649
Republic of Croatia	1.750%	3/4/2041	EUR	1,553	1,424
					85,987
Czech Republic (0.4%)					
Czech Republic	0.250%	2/10/2027	CZK	251,570	11,878
Czech Republic	2.500%	8/25/2028	CZK	188,810	8,990
Czech Republic	5.500%	12/12/2028	CZK	186,750	9,593
Czech Republic	2.750%	7/23/2029	CZK	1,832,470	86,944
Czech Republic	0.950%	5/15/2030	CZK	811,930	35,369
Czech Republic	5.000%	9/30/2030	CZK	639,980	32,851
Czech Republic	1.200%	3/13/2031	CZK	548,580	23,521
Czech Republic	1.750%	6/23/2032	CZK	340,000	14,491
Czech Republic	4.500%	11/11/2032	CZK	731,740	36,458
Czech Republic	2.000%	10/13/2033	CZK	390,090	16,252
Czech Republic	4.900%	4/14/2034	CZK	813,480	41,337
Czech Republic	4.250%	10/24/2034	CZK	600,000	29,046
Czech Republic	3.500%	5/30/2035	CZK	504,710	23,046
Czech Republic	5.300%	9/19/2035	CZK	593,010	30,926
Czech Republic	3.600%	6/3/2036	CZK	42,860	1,943
Czech Republic	4.200%	12/4/2036	CZK	49,580	2,362
Czech Republic	1.950%	7/30/2037	CZK	253,320	9,494
Czech Republic	1.500%	4/24/2040	CZK	159,730	5,232
Czech Republic	4.000%	4/4/2044	CZK	280,000	12,139
Czech Republic	4.850%	11/26/2057	CZK	210,430	9,719
					441,591
Denmark (0.4%)					
Kingdom of Denmark	0.500%	11/15/2029	DKK	338,247	50,533
Kingdom of Denmark	0.000%	11/15/2031	DKK	721,612	100,188
Kingdom of Denmark	2.250%	11/15/2033	DKK	188,370	29,315
Kingdom of Denmark	2.250%	11/15/2033	DKK	453,585	70,588
Kingdom of Denmark	2.250%	11/15/2035	DKK	100,000	15,253
Kingdom of Denmark	4.500%	11/15/2039	DKK	381,645	71,353
Kingdom of Denmark	0.250%	11/15/2052	DKK	115,182	8,700
Kommunekredit	0.750%	5/18/2027	EUR	13,135	15,305
Kommunekredit	0.000%	11/17/2029	EUR	30,000	32,381
Kommunekredit	2.875%	3/17/2033	EUR	13,000	15,409
Kommunekredit	0.010%	5/4/2034	EUR	14,000	12,982
					422,007
Estonia (0.0%)					
Republic of Estonia	4.000%	10/12/2032	EUR	6,532	8,178
Finland (0.6%)					
Finnvera OYJ	2.125%	3/8/2028	EUR	15,300	18,089
Finnvera OYJ	0.375%	4/9/2029	EUR	5,831	6,475
Finnvera OYJ	1.125%	5/17/2032	EUR	1,900	2,033
Kuntarahoitus OYJ	2.875%	1/18/2028	EUR	11,111	13,334
Kuntarahoitus OYJ	0.000%	4/21/2028	EUR	4,600	5,192

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Kuntarahoitus OYJ	4.375%	10/2/2028	GBP	10,000	13,831
Kuntarahoitus OYJ	2.500%	8/29/2029	EUR	40,000	47,509
Kuntarahoitus OYJ	0.250%	2/25/2032	EUR	11,382	11,598
Kuntarahoitus OYJ	2.625%	6/14/2032	EUR	7,329	8,572
Kuntarahoitus OYJ	1.250%	2/23/2033	EUR	5,087	5,398
Kuntarahoitus OYJ	0.050%	9/10/2035	EUR	6,823	6,020
³ Republic of Finland	0.500%	9/15/2027	EUR	26,133	30,201
³ Republic of Finland	2.875%	4/15/2029	EUR	52,455	63,255
³ Republic of Finland	0.500%	9/15/2029	EUR	62,487	69,322
³ Republic of Finland	0.000%	9/15/2030	EUR	29,510	31,173
³ Republic of Finland	0.125%	9/15/2031	EUR	14,549	14,999
³ Republic of Finland	1.500%	9/15/2032	EUR	67,731	74,157
³ Republic of Finland	1.125%	4/15/2034	EUR	16,396	16,870
³ Republic of Finland	3.000%	9/15/2034	EUR	30,000	35,551
³ Republic of Finland	3.000%	9/15/2035	EUR	32,137	37,762
³ Republic of Finland	2.750%	4/15/2038	EUR	39,441	43,948
³ Republic of Finland	0.250%	9/15/2040	EUR	38,836	28,950
³ Republic of Finland	2.625%	7/4/2042	EUR	17,532	18,341
³ Republic of Finland	0.500%	4/15/2043	EUR	14,007	9,969
Republic of Finland	3.200%	4/15/2045	EUR	22,286	24,676
³ Republic of Finland	1.375%	4/15/2047	EUR	15,000	11,654
³ Republic of Finland	0.125%	4/15/2052	EUR	25,000	11,653
³ Republic of Finland	2.950%	4/15/2055	EUR	21,194	21,048

681,580

France (8.5%)

Action Logement Services	1.375%	4/13/2032	EUR	7,500	8,011
Action Logement Services	4.125%	10/3/2038	EUR	12,800	15,410
Action Logement Services	0.750%	7/19/2041	EUR	13,600	9,982
Agence Francaise de Developpement EPIC	3.750%	2/15/2027	EUR	1,800	2,164
Agence Francaise de Developpement EPIC	1.000%	1/31/2028	EUR	2,500	2,884
Agence Francaise de Developpement EPIC	0.010%	11/25/2028	EUR	11,200	12,364
Agence Francaise de Developpement EPIC	0.250%	6/29/2029	EUR	19,600	21,401
Agence Francaise de Developpement EPIC	2.875%	1/21/2030	EUR	7,500	8,906
Agence Francaise de Developpement EPIC	0.500%	5/25/2030	EUR	5,300	5,690
Agence Francaise de Developpement EPIC	1.625%	5/25/2032	EUR	25,000	27,007
Agence Francaise de Developpement EPIC	1.375%	7/5/2032	EUR	20,600	21,848
Agence Francaise de Developpement EPIC	3.375%	5/25/2033	EUR	11,100	13,163
Agence Francaise de Developpement EPIC	1.500%	10/31/2034	EUR	10,000	10,086
Agence Francaise de Developpement EPIC	3.625%	1/20/2035	EUR	26,900	32,022
Agence Francaise de Developpement EPIC	0.500%	5/31/2035	EUR	5,000	4,505
Agence Francaise de Developpement EPIC	1.125%	3/2/2037	EUR	18,200	16,475
Agence France Locale	1.125%	6/20/2028	EUR	4,500	5,171
Agence France Locale	0.000%	3/20/2031	EUR	6,400	6,538
Agence France Locale	3.125%	3/20/2034	EUR	14,500	16,850
Agence France Locale	3.625%	6/20/2038	EUR	5,000	5,761
Bpifrance SACA	2.125%	11/29/2027	EUR	12,500	14,765
Bpifrance SACA	0.125%	11/25/2028	EUR	38,300	42,463
Bpifrance SACA	0.050%	9/26/2029	EUR	5,000	5,391
Bpifrance SACA	1.875%	5/25/2030	EUR	5,000	5,704
Bpifrance SACA	2.000%	9/2/2030	EUR	12,000	13,706
Bpifrance SACA	0.250%	6/4/2031	EUR	19,300	19,858
Bpifrance SACA	2.875%	1/31/2032	EUR	11,700	13,745
Bpifrance SACA	3.125%	7/1/2033	EUR	4,300	5,044
Bpifrance SACA	3.375%	5/25/2034	EUR	27,500	32,465
Bpifrance SACA	3.250%	5/25/2035	EUR	20,400	23,618
Caisse d'Amortissement de la Dette Sociale	2.875%	5/25/2027	EUR	42,000	50,230
Caisse d'Amortissement de la Dette Sociale	0.000%	2/25/2028	EUR	9,300	10,523
Caisse d'Amortissement de la Dette Sociale	2.375%	9/24/2028	EUR	13,700	16,236
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/2029	EUR	31,300	34,194
Caisse d'Amortissement de la Dette Sociale	3.125%	3/1/2030	EUR	10,000	12,081
Caisse d'Amortissement de la Dette Sociale	0.000%	11/25/2030	EUR	50,000	52,054
Caisse d'Amortissement de la Dette Sociale	0.000%	5/25/2031	EUR	35,700	36,514
Caisse d'Amortissement de la Dette Sociale	0.125%	9/15/2031	EUR	17,400	17,707
Caisse d'Amortissement de la Dette Sociale	3.000%	11/25/2031	EUR	10,000	11,911
Caisse d'Amortissement de la Dette Sociale	0.450%	1/19/2032	EUR	23,100	23,729
Caisse d'Amortissement de la Dette Sociale	1.500%	5/25/2032	EUR	22,400	24,302
Caisse d'Amortissement de la Dette Sociale	2.750%	11/25/2032	EUR	9,500	11,048
Caisse des Depots et Consignations	3.000%	5/25/2028	EUR	12,500	15,027
Caisse des Depots et Consignations	3.000%	5/25/2029	EUR	9,200	11,066

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Caisse Francaise de Financement Local SA	0.750%	9/27/2027	EUR	5,000	5,779
Caisse Francaise de Financement Local SA	0.010%	4/27/2029	EUR	11,600	12,668
Caisse Francaise de Financement Local SA	1.500%	1/13/2031	EUR	5,000	5,560
Caisse Francaise de Financement Local SA	2.750%	10/3/2031	EUR	30,000	35,145
Caisse Francaise de Financement Local SA	1.125%	12/1/2031	EUR	30,000	32,025
Caisse Francaise de Financement Local SA	0.375%	1/20/2032	EUR	7,900	8,037
Caisse Francaise de Financement Local SA	1.250%	5/11/2032	EUR	27,400	29,187
Caisse Francaise de Financement Local SA	3.000%	5/24/2033	EUR	10,000	11,754
Caisse Francaise de Financement Local SA	3.125%	7/20/2033	EUR	10,000	11,831
Caisse Francaise de Financement Local SA	3.125%	11/24/2033	EUR	5,000	5,897
Caisse Francaise de Financement Local SA	1.450%	1/16/2034	EUR	16,800	17,467
Caisse Francaise de Financement Local SA	3.375%	5/22/2037	EUR	5,800	6,784
Caisse Francaise de Financement Local SA	1.500%	6/28/2038	EUR	3,400	3,185
³ France	0.000%	2/25/2027	EUR	268,188	310,943
³ France	1.000%	5/25/2027	EUR	164,689	192,403
³ France	2.500%	9/24/2027	EUR	87,308	104,046
³ France	2.750%	10/25/2027	EUR	179,885	215,279
³ France	0.750%	2/25/2028	EUR	173,278	199,375
^{3,7} France	0.750%	5/25/2028	EUR	226,349	259,311
³ France	2.400%	9/24/2028	EUR	100,000	118,776
^{3,7} France	0.750%	11/25/2028	EUR	248,509	281,951
^{3,7} France	2.750%	2/25/2029	EUR	410,552	491,746
³ France	5.500%	4/25/2029	EUR	211,812	274,850
³ France	0.500%	5/25/2029	EUR	176,702	196,781
^{3,7} France	0.000%	11/25/2029	EUR	260,770	281,282
³ France	2.750%	2/25/2030	EUR	180,054	214,969
³ France	2.500%	5/25/2030	EUR	150,946	178,279
³ France	0.000%	11/25/2030	EUR	276,798	288,927
³ France	2.700%	2/25/2031	EUR	245,000	290,015
³ France	1.500%	5/25/2031	EUR	112,885	125,570
³ France	0.000%	11/25/2031	EUR	302,173	304,293
³ France	0.000%	5/25/2032	EUR	240,980	237,998
³ France	5.750%	10/25/2032	EUR	52,358	72,451
³ France	2.000%	11/25/2032	EUR	149,763	166,595
^{3,7} France	3.000%	5/25/2033	EUR	222,262	261,864
³ France	3.500%	11/25/2033	EUR	226,070	274,054
³ France	1.250%	5/25/2034	EUR	149,386	151,556
^{3,7} France	3.000%	11/25/2034	EUR	273,438	316,547
³ France	4.750%	4/25/2035	EUR	59,460	78,231
³ France	3.200%	5/25/2035	EUR	206,000	240,823
³ France	3.500%	11/25/2035	EUR	225,000	268,041
³ France	1.250%	5/25/2036	EUR	142,099	135,829
³ France	1.250%	5/25/2038	EUR	315,220	283,576
³ France	4.000%	10/25/2038	EUR	35,596	43,429
³ France	1.750%	6/25/2039	EUR	12,004	11,242
^{3,9} France	0.500%	5/25/2040	EUR	131,590	98,812
³ France	4.500%	4/25/2041	EUR	94,113	119,417
³ France	3.600%	5/25/2042	EUR	203,376	230,295
³ France	2.500%	5/25/2043	EUR	103,278	99,359
³ France	0.500%	6/25/2044	EUR	123,736	79,844
³ France	3.250%	5/25/2045	EUR	52,375	55,254
³ France	4.100%	5/25/2046	EUR	36,000	42,519
³ France	2.000%	5/25/2048	EUR	109,121	88,422
³ France	3.000%	6/25/2049	EUR	54,438	52,954
³ France	1.500%	5/25/2050	EUR	130,205	90,305
³ France	0.750%	5/25/2052	EUR	105,268	55,477
³ France	0.750%	5/25/2053	EUR	123,989	63,370
³ France	3.000%	5/25/2054	EUR	121,133	111,997
³ France	4.000%	4/25/2055	EUR	58,409	65,159
³ France	3.250%	5/25/2055	EUR	139,463	134,764
³ France	3.750%	5/25/2056	EUR	50,000	52,847
³ France	4.000%	4/25/2060	EUR	38,756	42,566
³ France	1.750%	5/25/2066	EUR	81,794	48,914
³ France	0.500%	5/25/2072	EUR	54,906	16,704
Gestion Securite de Stocks Securite SA	3.375%	6/29/2030	EUR	5,000	6,068
Ile-de-France Mobilites	3.500%	10/4/2039	EUR	4,000	4,532
Ile-de-France Mobilites	0.950%	5/28/2041	EUR	1,900	1,465
Ile-de-France Mobilites	3.800%	5/25/2045	EUR	17,000	19,084
Regie Autonome des Transports Parisiens EPIC	0.875%	5/25/2027	EUR	1,500	1,746
Regie Autonome des Transports Parisiens EPIC	1.875%	5/25/2032	EUR	5,300	5,820

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Region of Ile de France	0.625%	4/23/2027	EUR	2,500	2,905
Region of Ile de France	0.000%	4/20/2028	EUR	2,500	2,815
Region of Ile de France	0.100%	7/2/2030	EUR	5,100	5,390
Region of Ile de France	2.900%	4/30/2031	EUR	6,000	7,118
Region of Ile de France	1.375%	6/20/2033	EUR	3,000	3,136
Region of Ile de France	3.650%	5/25/2035	EUR	8,000	9,621
SFIL SA	2.875%	1/18/2028	EUR	11,400	13,624
SFIL SA	0.050%	6/4/2029	EUR	23,300	25,386
SFIL SA	3.000%	9/24/2030	EUR	10,000	11,945
SFIL SA	3.250%	11/25/2030	EUR	5,000	6,023
SFIL SA	2.875%	1/22/2031	EUR	11,400	13,494
SNCF Reseau	3.125%	10/25/2028	EUR	3,400	4,083
SNCF Reseau	5.250%	12/7/2028	GBP	8,708	12,229
SNCF Reseau	0.875%	1/22/2029	EUR	3,000	3,380
SNCF Reseau	1.125%	5/25/2030	EUR	14,300	15,770
SNCF Reseau	1.000%	11/9/2031	EUR	7,600	8,032
SNCF Reseau	5.000%	10/10/2033	EUR	7,891	10,378
SNCF Reseau	5.250%	1/31/2035	GBP	2,716	3,768
SNCF Reseau	0.750%	5/25/2036	EUR	10,900	9,645
SNCF Reseau	1.500%	5/29/2037	EUR	9,100	8,474
SNCF Reseau	2.250%	12/20/2047	EUR	6,300	5,158
SNCF Reseau	2.000%	2/5/2048	EUR	2,500	1,928
SNCF Reseau	5.000%	3/11/2052	GBP	2,574	3,113
Societe Des Grands Projets EPIC	1.125%	10/22/2028	EUR	5,200	5,953
Societe Des Grands Projets EPIC	0.000%	11/25/2030	EUR	14,500	15,041
Societe Des Grands Projets EPIC	1.125%	5/25/2034	EUR	15,200	15,121
Societe Des Grands Projets EPIC	3.500%	5/25/2043	EUR	5,600	6,123
Societe Des Grands Projets EPIC	3.375%	5/25/2045	EUR	5,000	5,301
Societe Des Grands Projets EPIC	0.875%	5/10/2046	EUR	7,000	4,606
Societe Des Grands Projets EPIC	1.700%	5/25/2050	EUR	8,500	6,114
Societe Des Grands Projets EPIC	1.000%	11/26/2051	EUR	16,800	9,643
Societe Des Grands Projets EPIC	3.700%	5/25/2053	EUR	10,300	10,761
Societe Des Grands Projets EPIC	0.700%	10/15/2060	EUR	5,100	2,056
Societe Des Grands Projets EPIC	1.000%	2/18/2070	EUR	9,300	3,769
Societe Nationale SNCF SACA	5.375%	3/18/2027	GBP	4,134	5,732
Societe Nationale SNCF SACA	1.500%	2/2/2029	EUR	11,600	13,304
Societe Nationale SNCF SACA	0.625%	4/17/2030	EUR	6,800	7,379
Societe Nationale SNCF SACA	0.227%	6/18/2030	CHF	4,000	5,072
Societe Nationale SNCF SACA	1.000%	5/25/2040	EUR	14,900	11,865
Societe Nationale SNCF SACA	0.875%	2/28/2051	EUR	5,200	2,804
UNEDIC ASSEO	1.250%	10/21/2027	EUR	11,000	12,827
UNEDIC ASSEO	0.500%	3/20/2029	EUR	12,200	13,619
UNEDIC ASSEO	0.250%	11/25/2029	EUR	15,300	16,626
UNEDIC ASSEO	0.000%	11/19/2030	EUR	31,000	32,255
UNEDIC ASSEO	1.750%	11/25/2032	EUR	7,000	7,646
UNEDIC ASSEO	3.375%	11/25/2033	EUR	11,400	13,653
UNEDIC ASSEO	0.250%	7/16/2035	EUR	12,400	11,006
Ville de Paris	1.250%	1/12/2032	EUR	10,000	10,685
Ville de Paris	3.750%	6/22/2048	EUR	5,000	5,402

9,835,442

Germany (7.3%)

Bundesobligation	2.200%	4/13/2028	EUR	164,000	194,855
Bundesobligation	2.400%	10/19/2028	EUR	180,000	214,733
Bundesobligation	2.100%	4/12/2029	EUR	200,000	236,292
Bundesobligation	2.100%	4/12/2029	EUR	80,000	94,527
Bundesobligation	2.400%	4/18/2030	EUR	116,500	138,489
Bundesobligation	2.200%	10/10/2030	EUR	200,000	235,216
Bundesschatzanweisungen	1.700%	6/10/2027	EUR	140,000	165,180
⁷ Federal Republic of Germany	0.500%	8/15/2027	EUR	13,872	16,067
⁷ Federal Republic of Germany	0.000%	11/15/2027	EUR	109,252	124,965
⁷ Federal Republic of Germany	0.500%	2/15/2028	EUR	123,946	142,433
⁷ Federal Republic of Germany	0.250%	8/15/2028	EUR	79,586	90,084
⁷ Federal Republic of Germany	0.000%	11/15/2028	EUR	218,122	243,872
⁷ Federal Republic of Germany	2.100%	11/15/2029	EUR	100,000	117,797
⁷ Federal Republic of Germany	2.400%	11/15/2030	EUR	200,000	237,244
⁷ Federal Republic of Germany	0.000%	2/15/2031	EUR	5,458	5,747
⁷ Federal Republic of Germany	0.000%	8/15/2031	EUR	119,486	124,016
⁷ Federal Republic of Germany	0.000%	2/15/2032	EUR	136,674	139,619
⁷ Federal Republic of Germany	1.700%	8/15/2032	EUR	155,812	175,503

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
7	Federal Republic of Germany	2.300%	2/15/2033	EUR	115,429	134,202
7	Federal Republic of Germany	2.300%	2/15/2033	EUR	20,000	23,259
7	Federal Republic of Germany	2.600%	8/15/2033	EUR	65,933	77,879
7	Federal Republic of Germany	2.200%	2/15/2034	EUR	203,889	233,035
7	Federal Republic of Germany	2.600%	8/15/2034	EUR	256,126	300,442
	Federal Republic of Germany	2.500%	2/15/2035	EUR	10,500	12,190
7	Federal Republic of Germany	0.000%	5/15/2035	EUR	136,581	125,048
7	Federal Republic of Germany	2.600%	8/15/2035	EUR	226,000	263,173
7	Federal Republic of Germany	0.000%	5/15/2036	EUR	120,943	106,759
7	Federal Republic of Germany	1.000%	5/15/2038	EUR	92,398	86,610
	Federal Republic of Germany	4.250%	7/4/2039	EUR	45,000	60,027
	Federal Republic of Germany	4.750%	7/4/2040	EUR	53,000	74,340
7	Federal Republic of Germany	2.600%	5/15/2041	EUR	96,556	105,844
7	Federal Republic of Germany	3.250%	7/4/2042	EUR	43,659	51,654
7	Federal Republic of Germany	2.500%	7/4/2044	EUR	131,968	138,617
	Federal Republic of Germany	2.500%	8/15/2046	EUR	140,573	144,918
10	Federal Republic of Germany	3.400%	5/15/2047	EUR	135,107	160,218
7	Federal Republic of Germany	1.250%	8/15/2048	EUR	140,421	109,633
7	Federal Republic of Germany	0.000%	8/15/2050	EUR	242,190	123,224
	Federal Republic of Germany	0.000%	8/15/2052	EUR	55,000	26,074
7	Federal Republic of Germany	1.800%	8/15/2053	EUR	165,855	138,244
	Federal Republic of Germany	2.500%	8/15/2054	EUR	95,000	92,591
	Federal Republic of Germany	2.900%	8/15/2056	EUR	75,899	79,850
11	FMS Wertmanagement	0.375%	4/29/2030	EUR	5,600	6,035
	Free & Hanseatic City of Hamburg	0.010%	6/15/2028	EUR	7,500	8,422
	Free & Hanseatic City of Hamburg	2.875%	6/26/2035	EUR	9,108	10,610
	Free & Hanseatic City of Hamburg	1.450%	11/5/2038	EUR	7,686	7,260
	Free & Hanseatic City of Hamburg	0.250%	2/18/2041	EUR	14,000	10,280
	Free State of Bavaria	0.030%	4/3/2028	EUR	22,546	25,464
	Free State of Bavaria	0.150%	4/3/2030	EUR	5,036	5,412
	Free State of Bavaria	0.010%	1/18/2035	EUR	17,718	16,061
	Free State of Saxony	0.010%	10/15/2027	EUR	2,500	2,854
	Free State of Saxony	0.010%	11/5/2029	EUR	11,459	12,378
	Free State of Saxony	0.010%	12/17/2035	EUR	15,751	13,805
	Gemeinsame Deutsche Bundeslaender HB HH MV RP SH	3.000%	9/11/2035	EUR	30,552	35,895
	Gemeinsame Deutsche Bundeslaender HB HH MV RP SL SH	0.010%	8/26/2030	EUR	18,449	19,429
	Gemeinsame Deutsche Bundeslaender HB HH RP SL SH	0.625%	2/13/2029	EUR	2,049	2,301
	Hannoversche Beteiligungsgesellschaft Niedersachsen GmbH	0.250%	7/16/2035	EUR	10,000	9,126
	Investitionsbank Berlin	0.250%	2/3/2032	EUR	10,000	10,178
11	KFW	2.000%	2/15/2027	AUD	9,300	6,327
11	KFW	0.625%	2/22/2027	EUR	19,471	22,738
11	KFW	0.000%	3/31/2027	EUR	26,264	30,417
11	KFW	0.000%	4/30/2027	EUR	55,297	63,937
11	KFW	1.250%	6/30/2027	EUR	31,942	37,436
11	KFW	3.750%	7/30/2027	GBP	6,000	8,207
11	KFW	2.375%	8/5/2027	EUR	51,366	61,106
11	KFW	0.500%	9/15/2027	EUR	17,400	20,099
11	KFW	2.750%	10/1/2027	EUR	110,000	131,684
11	KFW	0.000%	12/15/2027	EUR	13,876	15,807
11	KFW	0.625%	1/7/2028	EUR	20,497	23,592
11	KFW	1.375%	2/2/2028	SEK	56,730	6,258
11	KFW	3.200%	3/15/2028	AUD	14,325	9,719
11	KFW	2.375%	4/11/2028	EUR	30,000	35,688
11	KFW	0.750%	6/28/2028	EUR	15,810	18,100
11	KFW	3.125%	10/10/2028	EUR	68,285	82,699
11	KFW	4.875%	10/10/2028	GBP	5,000	7,010
11	KFW	3.750%	1/9/2029	GBP	26,856	36,595
11	KFW	0.750%	1/15/2029	EUR	14,123	16,002
11	KFW	4.200%	2/8/2029	AUD	5,000	3,452
11	KFW	2.625%	4/26/2029	EUR	20,000	23,910
11	KFW	2.375%	6/29/2029	EUR	48,312	57,242
11	KFW	2.750%	5/15/2030	EUR	52,771	63,290
11	KFW	3.125%	6/7/2030	EUR	19,562	23,806
11	KFW	0.000%	9/17/2030	EUR	38,887	41,149
11	KFW	4.250%	10/1/2030	GBP	15,000	20,675
11	KFW	2.500%	10/9/2030	EUR	15,000	17,785
11	KFW	0.000%	1/10/2031	EUR	22,546	23,596
11	KFW	2.750%	2/20/2031	EUR	45,498	54,417
11	KFW	4.650%	2/28/2031	AUD	10,000	6,919
11	KFW	0.125%	1/9/2032	EUR	28,014	28,625

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
11	KFW	2.875%	3/31/2032	EUR	46,100	55,231
11	KFW	5.750%	6/7/2032	GBP	5,380	7,984
11	KFW	2.750%	2/14/2033	EUR	15,000	17,763
11	KFW	1.125%	5/9/2033	EUR	4,148	4,384
11	KFW	2.875%	6/7/2033	EUR	21,163	25,206
11	KFW	0.050%	9/29/2034	EUR	13,002	12,081
11	KFW	2.750%	1/17/2035	EUR	18,939	22,120
11	KFW	1.375%	7/31/2035	EUR	7,173	7,391
11	KFW	3.000%	1/4/2036	EUR	9,305	10,983
11	KFW	0.375%	5/20/2036	EUR	18,000	16,349
11	KFW	5.000%	6/9/2036	GBP	3,735	5,245
11	KFW	1.250%	7/4/2036	EUR	11,784	11,746
11	KFW	1.125%	3/31/2037	EUR	21,007	20,245
11	KFW	4.700%	6/2/2037	CAD	1,198	915
11	KFW	1.125%	6/15/2037	EUR	5,124	4,904
11	KFW	2.600%	6/20/2037	JPY	18,000	121
11	KFW	0.875%	7/4/2039	EUR	10,337	9,094
	Land Baden-Wuerttemberg	0.625%	2/9/2027	EUR	5,124	5,980
	Land Baden-Wuerttemberg	0.800%	4/5/2028	EUR	5,124	5,880
	Land Baden-Wuerttemberg	2.125%	7/3/2028	EUR	10,000	11,803
	Land Baden-Wuerttemberg	2.750%	5/16/2029	EUR	6,828	8,176
	Land Baden-Wuerttemberg	2.875%	6/26/2031	EUR	7,400	8,854
	Land Baden-Wuerttemberg	0.010%	7/9/2032	EUR	16,396	16,270
	Land Baden-Wuerttemberg	3.000%	6/27/2033	EUR	10,000	11,943
	Land Baden-Wuerttemberg	2.875%	9/28/2035	EUR	10,000	11,648
	Land Berlin	0.625%	2/8/2027	EUR	2,869	3,348
	Land Berlin	0.010%	5/18/2027	EUR	18,140	20,912
	Land Berlin	1.250%	6/1/2028	EUR	9,000	10,411
	Land Berlin	0.010%	10/26/2028	EUR	13,835	15,381
	Land Berlin	0.010%	7/2/2030	EUR	52,085	55,206
	Land Berlin	2.625%	1/24/2031	EUR	15,000	17,771
	Land Berlin	0.750%	4/3/2034	EUR	2,548	2,532
	Land Berlin	0.125%	6/4/2035	EUR	5,124	4,639
	Land Berlin	1.375%	6/5/2037	EUR	2,561	2,485
	Land Berlin	1.375%	8/27/2038	EUR	2,561	2,424
	Land Berlin	0.050%	8/6/2040	EUR	7,686	5,577
	Land Berlin	0.100%	1/18/2041	EUR	23,561	16,820
	Land Berlin	3.000%	3/13/2054	EUR	10,000	10,232
	Land Thueringen	0.500%	3/2/2029	EUR	15,000	16,699
	Land Thueringen	0.250%	3/5/2040	EUR	4,201	3,168
	Landeskreditbank Baden-Wuerttemberg Foerderbank	0.375%	2/25/2027	EUR	7,500	8,721
	Landeskreditbank Baden-Wuerttemberg Foerderbank	0.750%	3/16/2032	EUR	12,000	12,561
11	Landwirtschaftliche Rentenbank	0.100%	3/8/2027	EUR	5,500	6,379
11	Landwirtschaftliche Rentenbank	2.600%	3/23/2027	AUD	2,390	1,633
11	Landwirtschaftliche Rentenbank	0.625%	5/18/2027	EUR	16,551	19,242
11	Landwirtschaftliche Rentenbank	0.000%	9/22/2027	EUR	5,600	6,408
11	Landwirtschaftliche Rentenbank	0.375%	2/14/2028	EUR	5,124	5,851
11	Landwirtschaftliche Rentenbank	3.250%	4/12/2028	AUD	7,110	4,830
11	Landwirtschaftliche Rentenbank	0.000%	7/19/2028	EUR	5,110	5,730
11	Landwirtschaftliche Rentenbank	3.875%	2/9/2029	GBP	10,000	13,667
11	Landwirtschaftliche Rentenbank	4.300%	2/14/2029	AUD	9,100	6,302
11	Landwirtschaftliche Rentenbank	0.500%	2/28/2029	EUR	48,472	54,278
11	Landwirtschaftliche Rentenbank	0.000%	11/27/2029	EUR	16,701	18,029
11	Landwirtschaftliche Rentenbank	0.050%	12/18/2029	EUR	6,000	6,482
11	Landwirtschaftliche Rentenbank	0.625%	2/20/2030	EUR	1,944	2,140
11	Landwirtschaftliche Rentenbank	0.050%	1/31/2031	EUR	14,941	15,599
11	Landwirtschaftliche Rentenbank	2.750%	2/16/2032	EUR	18,500	21,924
11	Landwirtschaftliche Rentenbank	2.500%	5/11/2032	EUR	4,556	5,316
11	Landwirtschaftliche Rentenbank	2.750%	1/17/2033	EUR	20,000	23,594
	NRW Bank	0.625%	2/23/2027	EUR	7,686	8,970
	NRW Bank	0.250%	3/16/2027	EUR	2,895	3,362
	NRW Bank	0.125%	4/12/2027	EUR	8,352	9,668
	NRW Bank	0.500%	9/13/2027	EUR	7,686	8,870
	NRW Bank	0.625%	1/4/2028	EUR	3,587	4,119
	NRW Bank	0.375%	5/16/2029	EUR	3,715	4,116
	NRW Bank	0.125%	2/4/2030	EUR	25,000	26,949
	NRW Bank	0.000%	9/23/2030	EUR	3,500	3,677
	NRW Bank	0.875%	4/12/2034	EUR	4,669	4,689
	NRW Bank	2.875%	7/25/2034	EUR	15,000	17,611
	NRW Bank	3.000%	6/4/2035	EUR	11,418	13,438

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
NRW Bank	0.100%	7/9/2035	EUR	8,697	7,786
NRW Bank	0.500%	6/17/2041	EUR	3,000	2,243
NRW Bank	1.250%	5/13/2049	EUR	5,124	3,555
State of Brandenburg	0.010%	6/26/2028	EUR	2,104	2,361
State of Brandenburg	0.050%	7/1/2031	EUR	12,363	12,737
State of Brandenburg	1.125%	7/4/2033	EUR	8,000	8,351
State of Brandenburg	3.000%	7/20/2033	EUR	7,000	8,343
State of Brandenburg	0.750%	8/8/2036	EUR	5,124	4,724
State of Brandenburg	1.450%	11/26/2038	EUR	7,225	6,815
State of Bremen	2.750%	1/30/2032	EUR	35,000	41,458
State of Bremen	3.000%	3/2/2033	EUR	9,000	10,754
State of Bremen	1.500%	11/12/2038	EUR	2,526	2,403
State of Bremen	1.000%	5/27/2039	EUR	6,403	5,594
State of Bremen	0.500%	5/6/2041	EUR	5,260	3,992
State of Bremen	0.550%	2/4/2050	EUR	20,198	11,692
State of Hesse	0.625%	8/2/2028	EUR	5,124	5,820
State of Hesse	0.010%	3/11/2030	EUR	8,821	9,445
State of Hesse	0.000%	11/8/2030	EUR	12,810	13,423
State of Hesse	0.125%	10/10/2031	EUR	7,400	7,579
State of Hesse	2.875%	7/4/2033	EUR	4,569	5,400
State of Hesse	1.300%	10/10/2033	EUR	9,099	9,573
State of Hesse	2.750%	1/10/2034	EUR	18,000	20,999
State of Hesse	2.625%	8/25/2034	EUR	17,450	20,062
State of Hesse	3.125%	3/12/2035	EUR	34,270	40,853
State of Lower Saxony	0.000%	2/11/2027	EUR	6,000	6,956
State of Lower Saxony	0.010%	11/25/2027	EUR	33,879	38,582
State of Lower Saxony	0.750%	2/15/2028	EUR	7,686	8,836
State of Lower Saxony	0.010%	2/19/2029	EUR	10,002	11,026
State of Lower Saxony	0.375%	5/14/2029	EUR	3,074	3,409
State of Lower Saxony	0.125%	1/10/2030	EUR	5,124	5,534
State of Lower Saxony	2.750%	3/25/2030	EUR	54,253	64,875
State of Lower Saxony	0.010%	8/13/2030	EUR	13,307	14,069
State of Lower Saxony	0.010%	1/10/2031	EUR	4,669	4,874
State of Lower Saxony	2.750%	2/17/2031	EUR	6,854	8,167
State of Lower Saxony	0.050%	3/9/2035	EUR	28,026	25,403
State of North Rhine-Westphalia Germany	0.500%	2/16/2027	EUR	10,453	12,182
State of North Rhine-Westphalia Germany	0.200%	3/31/2027	EUR	17,695	20,518
State of North Rhine-Westphalia Germany	0.950%	3/13/2028	EUR	14,348	16,559
State of North Rhine-Westphalia Germany	0.000%	1/15/2029	EUR	3,119	3,447
State of North Rhine-Westphalia Germany	0.200%	4/9/2030	EUR	5,000	5,381
State of North Rhine-Westphalia Germany	2.750%	1/15/2032	EUR	20,000	23,721
State of North Rhine-Westphalia Germany	2.375%	5/13/2033	EUR	14,652	16,778
State of North Rhine-Westphalia Germany	2.900%	6/7/2033	EUR	64,931	76,969
State of North Rhine-Westphalia Germany	0.000%	10/12/2035	EUR	20,755	18,314
State of North Rhine-Westphalia Germany	1.250%	5/12/2036	EUR	7,173	7,064
State of North Rhine-Westphalia Germany	1.650%	2/22/2038	EUR	3,000	2,975
State of North Rhine-Westphalia Germany	0.500%	11/25/2039	EUR	12,776	10,389
State of North Rhine-Westphalia Germany	1.500%	6/12/2040	EUR	1,742	1,606
State of North Rhine-Westphalia Germany	0.600%	6/4/2041	EUR	8,427	6,607
State of North Rhine-Westphalia Germany	1.450%	2/16/2043	EUR	2,561	2,243
State of North Rhine-Westphalia Germany	1.000%	10/16/2046	EUR	10,735	7,947
State of North Rhine-Westphalia Germany	1.650%	5/16/2047	EUR	12,800	10,758
State of North Rhine-Westphalia Germany	1.550%	6/16/2048	EUR	5,124	4,146
State of North Rhine-Westphalia Germany	0.800%	7/30/2049	EUR	19,779	12,856
State of North Rhine-Westphalia Germany	0.375%	9/2/2050	EUR	15,000	8,244
State of North Rhine-Westphalia Germany	0.200%	1/27/2051	EUR	16,266	8,293
State of North Rhine-Westphalia Germany	0.500%	1/15/2052	EUR	8,970	4,941
State of North Rhine-Westphalia Germany	2.900%	1/15/2053	EUR	1,320	1,347
State of North Rhine-Westphalia Germany	3.000%	3/20/2054	EUR	17,500	18,007
State of North Rhine-Westphalia Germany	1.750%	10/26/2057	EUR	14,734	10,920
State of North Rhine-Westphalia Germany	1.750%	7/11/2068	EUR	4,932	3,296
State of North Rhine-Westphalia Germany	3.400%	3/7/2073	EUR	7,000	7,430
State of North Rhine-Westphalia Germany	1.950%	9/26/2078	EUR	10,515	7,320
State of North Rhine-Westphalia Germany	2.150%	3/21/2119	EUR	9,512	6,571
State of North Rhine-Westphalia Germany	1.375%	1/15/2120	EUR	10,651	4,945
State of North Rhine-Westphalia Germany	0.950%	1/10/2121	EUR	15,344	5,542
State of North Rhine-Westphalia Germany	1.450%	1/19/2122	EUR	4,202	2,014
State of Rhineland-Palatinate	0.700%	1/26/2028	EUR	5,124	5,885
State of Rhineland-Palatinate	0.750%	2/23/2032	EUR	45,433	47,705
State of Rhineland-Palatinate	0.375%	3/10/2051	EUR	6,012	3,158

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
State of Saxony-Anhalt	0.750%	1/29/2029	EUR	6,000	6,773
State of Saxony-Anhalt	0.000%	3/10/2031	EUR	7,250	7,519
State of Saxony-Anhalt	2.950%	6/20/2033	EUR	8,800	10,470
State of Saxony-Anhalt	3.150%	2/6/2054	EUR	6,000	6,290
State of Schleswig-Holstein Germany	1.375%	7/14/2027	EUR	15,000	17,576
State of Schleswig-Holstein Germany	0.625%	8/31/2028	EUR	3,509	3,980
State of Schleswig-Holstein Germany	0.010%	11/26/2029	EUR	13,669	14,743
State of Schleswig-Holstein Germany	0.010%	5/22/2030	EUR	1,502	1,596
State of Schleswig-Holstein Germany	0.050%	7/8/2031	EUR	2,574	2,645
State of Schleswig-Holstein Germany	3.000%	8/16/2033	EUR	22,500	26,826
State of Schleswig-Holstein Germany	2.875%	5/30/2034	EUR	15,000	17,626
State of Schleswig-Holstein Germany	2.875%	8/20/2035	EUR	6,830	7,952
					8,390,110
Greece (0.3%)					
³ Hellenic Republic	3.875%	6/15/2028	EUR	43,342	53,275
³ Hellenic Republic	1.500%	6/18/2030	EUR	9,716	11,014
Hellenic Republic	3.900%	1/30/2033	EUR	22,178	27,673
³ Hellenic Republic	4.250%	6/15/2033	EUR	24,018	30,627
³ Hellenic Republic	3.375%	6/15/2034	EUR	19,568	23,458
³ Hellenic Republic	3.625%	6/15/2035	EUR	118,125	143,154
³ Hellenic Republic	3.375%	6/16/2036	EUR	36,242	42,636
³ Hellenic Republic	1.875%	1/24/2052	EUR	33,034	25,202
³ Hellenic Republic	4.125%	6/15/2054	EUR	36,056	41,919
					398,958
Hong Kong (0.0%)					
Hong Kong Government Bond Programme	3.375%	6/7/2027	EUR	5,000	6,015
Hong Kong Government Bond Programme	1.250%	6/29/2027	HKD	3,000	378
Hong Kong Government Bond Programme	1.970%	1/17/2029	HKD	61,150	7,738
Hong Kong Government Bond Programme	2.130%	7/16/2030	HKD	40,250	5,072
Hong Kong Government Bond Programme	1.890%	3/2/2032	HKD	3,250	395
Hong Kong Government Bond Programme	3.750%	6/7/2032	EUR	5,000	6,255
Hong Kong Government Bond Programme	2.020%	3/7/2034	HKD	94,000	11,233
					37,086
Hungary (0.3%)					
Republic of Hungary	5.000%	2/22/2027	EUR	3,245	3,954
Republic of Hungary	1.750%	10/10/2027	EUR	2,254	2,637
Republic of Hungary	3.000%	10/27/2027	HUF	10,167,150	30,038
Republic of Hungary	4.500%	3/23/2028	HUF	15,525,090	46,730
Republic of Hungary	0.125%	9/21/2028	EUR	3,522	3,893
Republic of Hungary	6.750%	10/22/2028	HUF	2,390,670	7,540
Republic of Hungary	2.000%	5/23/2029	HUF	2,058,080	5,623
Republic of Hungary	4.000%	7/25/2029	EUR	22,629	27,585
Republic of Hungary	3.000%	8/21/2030	HUF	11,004,490	30,007
Republic of Hungary	6.750%	7/23/2031	HUF	3,895,350	12,348
Republic of Hungary	3.250%	10/22/2031	HUF	484,810	1,293
Republic of Hungary	1.625%	4/28/2032	EUR	12,262	12,755
Republic of Hungary	4.750%	11/24/2032	HUF	5,500,000	15,590
Republic of Hungary	2.250%	4/20/2033	HUF	9,230,490	21,979
Republic of Hungary	4.250%	5/26/2033	EUR	6,109	7,273
Republic of Hungary	7.000%	10/24/2035	HUF	6,461,110	20,651
Republic of Hungary	3.000%	10/27/2038	HUF	6,731,000	14,251
Republic of Hungary	4.875%	3/22/2040	EUR	25,968	30,740
Republic of Hungary	3.000%	4/25/2041	HUF	3,970,350	7,841
					302,728
Indonesia (1.0%)					
Indonesia Treasury Bond	5.125%	4/15/2027	IDR	348,269,000	20,769
Indonesia Treasury Bond	7.000%	5/15/2027	IDR	761,037,000	46,441
Indonesia Treasury Bond	6.125%	5/15/2028	IDR	736,413,000	44,720
Indonesia Treasury Bond	6.375%	8/15/2028	IDR	670,000,000	41,020
Indonesia Treasury Bond	9.000%	3/15/2029	IDR	25,516,000	1,671
Indonesia Treasury Bond	6.875%	4/15/2029	IDR	800,000,000	49,585
Indonesia Treasury Bond	8.250%	5/15/2029	IDR	629,199,000	40,499
Indonesia Treasury Bond	6.500%	7/15/2030	IDR	700,000,000	42,744
Indonesia Treasury Bond	7.000%	9/15/2030	IDR	750,587,000	46,835
Indonesia Treasury Bond	6.500%	2/15/2031	IDR	646,998,000	39,595
Indonesia Treasury Bond	5.875%	3/15/2031	IDR	200,000,000	11,957
Indonesia Treasury Bond	8.750%	5/15/2031	IDR	143,138,000	9,623
Indonesia Treasury Bond	6.375%	4/15/2032	IDR	726,872,000	43,750

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Indonesia Treasury Bond	7.500%	8/15/2032	IDR	286,121,000	18,209
Indonesia Treasury Bond	7.000%	2/15/2033	IDR	867,143,000	53,555
Indonesia Treasury Bond	6.625%	5/15/2033	IDR	928,627,000	56,113
Indonesia Treasury Bond	6.625%	2/15/2034	IDR	604,639,000	36,456
Indonesia Treasury Bond	8.375%	3/15/2034	IDR	472,741,000	31,733
Indonesia Treasury Bond	7.500%	6/15/2035	IDR	549,847,000	35,217
Indonesia Treasury Bond	6.750%	7/15/2035	IDR	710,000,000	43,298
Indonesia Treasury Bond	6.500%	4/15/2036	IDR	690,000,000	41,444
Indonesia Treasury Bond	8.250%	5/15/2036	IDR	398,139,000	26,903
Indonesia Treasury Bond	9.750%	5/15/2037	IDR	66,511,000	4,980
Indonesia Treasury Bond	7.500%	5/15/2038	IDR	435,166,000	27,980
Indonesia Treasury Bond	7.125%	6/15/2038	IDR	220,000,000	13,729
Indonesia Treasury Bond	8.375%	4/15/2039	IDR	316,832,000	21,871
Indonesia Treasury Bond	7.500%	4/15/2040	IDR	598,682,000	38,587
Indonesia Treasury Bond	7.125%	8/15/2040	IDR	540,000,000	33,848
Indonesia Treasury Bond	9.500%	5/15/2041	IDR	81,900,000	6,098
Indonesia Treasury Bond	7.125%	6/15/2042	IDR	530,449,000	33,115
Indonesia Treasury Bond	7.125%	6/15/2043	IDR	570,000,000	35,801
Indonesia Treasury Bond	7.125%	8/15/2045	IDR	660,000,000	41,437
Indonesia Treasury Bond	7.375%	5/15/2048	IDR	388,193,000	24,820
Indonesia Treasury Bond	6.875%	8/15/2051	IDR	332,981,000	20,117
Indonesia Treasury Bond	6.875%	7/15/2054	IDR	630,000,000	38,109
Republic of Indonesia	0.900%	2/14/2027	EUR	4,195	4,885
Republic of Indonesia	3.750%	6/14/2028	EUR	9,561	11,576
Republic of Indonesia	1.400%	10/30/2031	EUR	15,000	15,848
Republic of Indonesia	3.650%	9/10/2032	EUR	10,000	11,848
Republic of Indonesia	1.100%	3/12/2033	EUR	4,791	4,713
					1,171,499
Ireland (0.5%)					
Republic of Ireland	0.200%	5/15/2027	EUR	61,450	71,201
Republic of Ireland	0.900%	5/15/2028	EUR	32,172	37,124
Republic of Ireland	1.100%	5/15/2029	EUR	25,620	29,260
Republic of Ireland	0.200%	10/18/2030	EUR	68,768	73,433
Republic of Ireland	0.000%	10/18/2031	EUR	54,640	55,998
Republic of Ireland	0.350%	10/18/2032	EUR	32,683	33,178
Republic of Ireland	1.300%	5/15/2033	EUR	10,453	11,215
Republic of Ireland	2.600%	10/18/2034	EUR	66,186	76,330
Republic of Ireland	0.400%	5/15/2035	EUR	11,459	10,715
Republic of Ireland	3.100%	6/18/2036	EUR	19,848	23,508
Republic of Ireland	0.550%	4/22/2041	EUR	55,778	43,801
Republic of Ireland	3.000%	10/18/2043	EUR	5,505	6,119
Republic of Ireland	2.000%	2/18/2045	EUR	13,159	12,315
Republic of Ireland	1.500%	5/15/2050	EUR	58,911	45,886
					530,083
Isle of Man (0.0%)					
Isle of Man	1.625%	9/14/2051	GBP	4,968	3,018
Israel (0.4%)					
Israel Government Bond - Fixed	4.150%	10/31/2035	ILS	84,000	27,748
State of Israel	1.500%	1/18/2027	EUR	21,837	25,551
State of Israel	2.000%	3/31/2027	ILS	82,667	26,216
State of Israel	3.750%	9/30/2027	ILS	40,630	13,163
State of Israel	2.250%	9/28/2028	ILS	116,708	36,476
State of Israel	1.500%	1/16/2029	EUR	8,763	9,947
State of Israel	3.750%	2/28/2029	ILS	161,830	52,573
State of Israel	1.000%	3/31/2030	ILS	150,127	43,764
State of Israel	0.625%	1/18/2032	EUR	8,843	8,890
State of Israel	1.300%	4/30/2032	ILS	166,100	46,660
State of Israel	4.000%	3/30/2035	ILS	195,969	64,175
State of Israel	2.375%	1/18/2037	EUR	6,600	6,710
State of Israel	1.500%	5/31/2037	ILS	93,550	23,517
State of Israel	5.500%	1/31/2042	ILS	93,676	35,137
State of Israel	3.750%	3/31/2047	ILS	92,481	27,749
State of Israel	2.500%	1/16/2049	EUR	1,281	1,056
State of Israel	2.800%	11/29/2052	ILS	147,160	35,591
					484,923
Italy (6.9%)					
Cassa Depositi e Prestiti SpA	2.000%	4/20/2027	EUR	7,600	8,973
Cassa Depositi e Prestiti SpA	3.625%	1/13/2030	EUR	5,000	6,100

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Cassa Depositi e Prestiti SpA	1.000%	2/11/2030	EUR	8,600	9,495
Cassa Depositi e Prestiti SpA	3.875%	7/12/2031	EUR	5,000	6,159
Cassa Depositi e Prestiti SpA	3.375%	2/11/2032	EUR	2,300	2,761
Italy Buoni Poliennali Del Tesoro	2.950%	2/15/2027	EUR	90,000	107,620
Italy Buoni Poliennali Del Tesoro	2.550%	2/25/2027	EUR	200,000	238,184
Italy Buoni Poliennali Del Tesoro	1.100%	4/1/2027	EUR	101,436	118,937
Italy Buoni Poliennali Del Tesoro	3.450%	7/15/2027	EUR	89,946	108,630
Italy Buoni Poliennali Del Tesoro	2.100%	8/26/2027	EUR	63,493	75,223
Italy Buoni Poliennali Del Tesoro	0.950%	9/15/2027	EUR	53,475	62,253
Italy Buoni Poliennali Del Tesoro	2.700%	10/15/2027	EUR	70,000	83,729
Italy Buoni Poliennali Del Tesoro	6.500%	11/1/2027	EUR	45,150	57,472
Italy Buoni Poliennali Del Tesoro	2.650%	12/1/2027	EUR	126,036	150,723
Italy Buoni Poliennali Del Tesoro	0.250%	3/15/2028	EUR	125,426	142,799
Italy Buoni Poliennali Del Tesoro	3.400%	4/1/2028	EUR	175,391	213,016
Italy Buoni Poliennali Del Tesoro	0.500%	7/15/2028	EUR	53,889	61,251
Italy Buoni Poliennali Del Tesoro	3.800%	8/1/2028	EUR	88,875	109,213
Italy Buoni Poliennali Del Tesoro	2.350%	1/15/2029	EUR	32,607	38,622
Italy Buoni Poliennali Del Tesoro	4.100%	2/1/2029	EUR	180,000	223,911
Italy Buoni Poliennali Del Tesoro	2.800%	6/15/2029	EUR	221,952	266,226
Italy Buoni Poliennali Del Tesoro	3.350%	7/1/2029	EUR	237,000	289,154
Italy Buoni Poliennali Del Tesoro	3.000%	10/1/2029	EUR	152,735	184,226
Italy Buoni Poliennali Del Tesoro	3.850%	12/15/2029	EUR	100,000	124,274
3 Italy Buoni Poliennali Del Tesoro	3.500%	3/1/2030	EUR	52,219	64,185
Italy Buoni Poliennali Del Tesoro	1.350%	4/1/2030	EUR	69,175	78,137
Italy Buoni Poliennali Del Tesoro	3.700%	6/15/2030	EUR	68,242	84,474
Italy Buoni Poliennali Del Tesoro	2.950%	7/1/2030	EUR	135,000	162,167
Italy Buoni Poliennali Del Tesoro	0.950%	8/1/2030	EUR	65,523	72,202
3 Italy Buoni Poliennali Del Tesoro	2.700%	10/1/2030	EUR	70,000	83,082
Italy Buoni Poliennali Del Tesoro	4.000%	11/15/2030	EUR	60,000	75,267
3 Italy Buoni Poliennali Del Tesoro	1.650%	12/1/2030	EUR	83,599	94,534
3 Italy Buoni Poliennali Del Tesoro	3.500%	2/15/2031	EUR	95,581	117,361
Italy Buoni Poliennali Del Tesoro	0.900%	4/1/2031	EUR	113,029	122,251
Italy Buoni Poliennali Del Tesoro	3.450%	7/15/2031	EUR	198,663	243,237
3 Italy Buoni Poliennali Del Tesoro	0.600%	8/1/2031	EUR	28,621	30,168
3 Italy Buoni Poliennali Del Tesoro	3.150%	11/15/2031	EUR	150,382	181,017
3 Italy Buoni Poliennali Del Tesoro	0.950%	12/1/2031	EUR	70,000	74,581
3 Italy Buoni Poliennali Del Tesoro	1.650%	3/1/2032	EUR	53,714	59,335
Italy Buoni Poliennali Del Tesoro	0.950%	6/1/2032	EUR	84,388	88,737
3 Italy Buoni Poliennali Del Tesoro	3.250%	7/15/2032	EUR	80,000	96,432
3 Italy Buoni Poliennali Del Tesoro	3.250%	11/15/2032	EUR	141,978	170,690
Italy Buoni Poliennali Del Tesoro	2.500%	12/1/2032	EUR	60,997	70,118
Italy Buoni Poliennali Del Tesoro	5.750%	2/1/2033	EUR	100,845	139,928
3 Italy Buoni Poliennali Del Tesoro	3.150%	3/15/2033	EUR	74,377	88,635
Italy Buoni Poliennali Del Tesoro	4.400%	5/1/2033	EUR	38,449	49,508
3 Italy Buoni Poliennali Del Tesoro	2.450%	9/1/2033	EUR	35,354	40,091
Italy Buoni Poliennali Del Tesoro	4.350%	11/1/2033	EUR	104,045	133,502
Italy Buoni Poliennali Del Tesoro	4.200%	3/1/2034	EUR	107,000	135,871
Italy Buoni Poliennali Del Tesoro	3.850%	7/1/2034	EUR	79,105	97,936
3 Italy Buoni Poliennali Del Tesoro	5.000%	8/1/2034	EUR	19,080	25,573
Italy Buoni Poliennali Del Tesoro	3.850%	2/1/2035	EUR	125,575	155,044
3 Italy Buoni Poliennali Del Tesoro	3.650%	8/1/2035	EUR	164,013	198,755
Italy Buoni Poliennali Del Tesoro	3.600%	10/1/2035	EUR	158,000	190,454
Italy Buoni Poliennali Del Tesoro	3.450%	2/1/2036	EUR	23,000	27,308
3 Italy Buoni Poliennali Del Tesoro	1.450%	3/1/2036	EUR	73,981	72,966
3 Italy Buoni Poliennali Del Tesoro	2.250%	9/1/2036	EUR	20,000	21,171
3 Italy Buoni Poliennali Del Tesoro	4.000%	2/1/2037	EUR	8,594	10,660
3 Italy Buoni Poliennali Del Tesoro	0.950%	3/1/2037	EUR	59,952	54,303
3 Italy Buoni Poliennali Del Tesoro	4.050%	10/30/2037	EUR	61,623	76,273
3 Italy Buoni Poliennali Del Tesoro	3.250%	3/1/2038	EUR	184,600	210,883
3 Italy Buoni Poliennali Del Tesoro	2.950%	9/1/2038	EUR	11,971	13,189
3 Italy Buoni Poliennali Del Tesoro	5.000%	8/1/2039	EUR	86,507	116,398
3 Italy Buoni Poliennali Del Tesoro	4.150%	10/1/2039	EUR	70,000	86,415
3 Italy Buoni Poliennali Del Tesoro	3.850%	10/1/2040	EUR	230,127	273,123
3 Italy Buoni Poliennali Del Tesoro	1.800%	3/1/2041	EUR	58,187	52,720
3 Italy Buoni Poliennali Del Tesoro	4.450%	9/1/2043	EUR	96,201	120,608
3 Italy Buoni Poliennali Del Tesoro	4.750%	9/1/2044	EUR	27,724	36,117
3 Italy Buoni Poliennali Del Tesoro	1.500%	4/30/2045	EUR	47,279	37,120
3 Italy Buoni Poliennali Del Tesoro	4.100%	4/30/2046	EUR	67,272	80,046
3 Italy Buoni Poliennali Del Tesoro	3.250%	9/1/2046	EUR	50,172	52,504
3 Italy Buoni Poliennali Del Tesoro	2.700%	3/1/2047	EUR	44,750	42,535

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
³ Italy Buoni Poliennali Del Tesoro	3.450%	3/1/2048	EUR	66,690	71,216
³ Italy Buoni Poliennali Del Tesoro	3.850%	9/1/2049	EUR	102,843	116,315
³ Italy Buoni Poliennali Del Tesoro	2.450%	9/1/2050	EUR	79,209	68,723
³ Italy Buoni Poliennali Del Tesoro	1.700%	9/1/2051	EUR	60,444	43,571
³ Italy Buoni Poliennali Del Tesoro	2.150%	9/1/2052	EUR	15,000	11,874
³ Italy Buoni Poliennali Del Tesoro	4.500%	10/1/2053	EUR	25,828	31,668
³ Italy Buoni Poliennali Del Tesoro	4.300%	10/1/2054	EUR	106,089	125,646
³ Italy Buoni Poliennali Del Tesoro	4.650%	10/1/2055	EUR	93,305	116,296
³ Italy Buoni Poliennali Del Tesoro	2.800%	3/1/2067	EUR	43,717	37,163
Republic of Italy	6.000%	8/4/2028	GBP	6,098	8,637

7,927,671

Japan (10.1%)

Aichi Prefecture	0.050%	9/20/2029	JPY	100,000	611
Aichi Prefecture	0.150%	9/20/2030	JPY	100,000	600
Aichi Prefecture	0.772%	9/20/2033	JPY	300,000	1,758
City of Yokohama Japan	0.150%	6/12/2030	JPY	1,000,000	6,039
Deposit Insurance Corp. of Japan	0.792%	7/26/2027	JPY	900,000	5,778
Development Bank of Japan Inc.	0.810%	3/19/2059	JPY	200,000	559
Fukuoka Prefecture	0.432%	6/18/2049	JPY	500,000	1,612
Hyogo Prefecture	1.020%	7/13/2029	JPY	850,000	5,391
Hyogo Prefecture	1.400%	9/8/2034	JPY	200,000	1,207
Japan	0.700%	2/1/2027	JPY	8,000,000	51,535
Japan	0.800%	3/1/2027	JPY	7,700,000	49,618
Japan	0.005%	3/20/2027	JPY	8,990,650	57,426
Japan	0.100%	3/20/2027	JPY	8,316,950	53,182
Japan	0.100%	3/20/2027	JPY	5,331,150	34,090
Japan	2.000%	3/20/2027	JPY	512,400	3,346
Japan	2.100%	3/20/2027	JPY	179,300	1,172
Japan	0.900%	4/1/2027	JPY	11,000,000	70,953
Japan	0.700%	5/1/2027	JPY	10,000,000	64,328
Japan	0.800%	6/1/2027	JPY	10,000,000	64,361
Japan	0.005%	6/20/2027	JPY	8,482,000	53,997
Japan	0.100%	6/20/2027	JPY	5,347,850	34,080
Japan	2.100%	6/20/2027	JPY	1,000,000	6,550
Japan	2.300%	6/20/2027	JPY	1,010,200	6,634
Japan	0.700%	7/1/2027	JPY	10,000,000	64,244
Japan	0.900%	8/1/2027	JPY	10,000,000	64,390
Japan	0.900%	9/1/2027	JPY	15,000,000	96,527
Japan	0.100%	9/20/2027	JPY	7,584,000	48,153
Japan	0.100%	9/20/2027	JPY	6,850,000	43,495
Japan	2.200%	9/20/2027	JPY	1,007,650	6,620
Japan	1.000%	10/1/2027	JPY	12,000,000	77,312
Japan	1.000%	11/1/2027	JPY	10,000,000	64,395
Japan	1.000%	12/1/2027	JPY	10,000,000	64,370
Japan	0.100%	12/20/2027	JPY	5,264,400	33,320
Japan	0.200%	12/20/2027	JPY	5,000,000	31,707
Japan	2.100%	12/20/2027	JPY	2,988,300	19,628
Japan	1.100%	1/1/2028	JPY	7,000,000	45,086
Japan	0.100%	3/20/2028	JPY	6,412,050	40,443
Japan	0.100%	3/20/2028	JPY	7,418,550	46,795
Japan	0.200%	3/20/2028	JPY	5,600,000	35,398
Japan	2.200%	3/20/2028	JPY	3,824,050	25,198
Japan	2.400%	3/20/2028	JPY	2,997,600	19,837
Japan	0.100%	6/20/2028	JPY	5,095,250	32,017
Japan	0.100%	6/20/2028	JPY	2,226,400	13,990
Japan	0.200%	6/20/2028	JPY	4,117,200	25,936
Japan	0.300%	6/20/2028	JPY	1,200,000	7,578
Japan	2.300%	6/20/2028	JPY	760,000	5,028
Japan	2.400%	6/20/2028	JPY	1,282,800	8,506
Japan	0.100%	9/20/2028	JPY	6,030,450	37,741
Japan	0.300%	9/20/2028	JPY	3,000,000	18,880
Japan	0.400%	9/20/2028	JPY	4,500,000	28,396
Japan	2.100%	9/20/2028	JPY	3,139,100	20,692
Japan	2.200%	9/20/2028	JPY	614,850	4,063
Japan	0.100%	12/20/2028	JPY	2,828,750	17,630
Japan	0.200%	12/20/2028	JPY	5,500,000	34,385
Japan	0.300%	12/20/2028	JPY	3,000,000	18,799
Japan	0.300%	12/20/2028	JPY	3,000,000	18,795
Japan	0.400%	12/20/2028	JPY	6,110,000	38,403

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Japan	1.900%	12/20/2028	JPY	1,709,800	11,214
Japan	2.100%	12/20/2028	JPY	307,400	2,028
Japan	0.100%	3/20/2029	JPY	3,564,400	22,111
Japan	0.400%	3/20/2029	JPY	6,000,000	37,574
Japan	0.500%	3/20/2029	JPY	5,000,000	31,417
Japan	0.600%	3/20/2029	JPY	8,500,000	53,510
Japan	1.900%	3/20/2029	JPY	2,126,500	13,945
Japan	2.100%	3/20/2029	JPY	2,312,500	15,257
Japan	0.100%	6/20/2029	JPY	5,856,400	36,162
Japan	0.400%	6/20/2029	JPY	6,500,000	40,524
Japan	0.500%	6/20/2029	JPY	2,000,000	12,500
Japan	0.500%	6/20/2029	JPY	4,000,000	25,035
Japan	0.600%	6/20/2029	JPY	10,000,000	62,813
Japan	2.100%	6/20/2029	JPY	2,833,600	18,698
Japan	0.100%	9/20/2029	JPY	5,603,400	34,431
Japan	0.600%	9/20/2029	JPY	6,000,000	37,542
Japan	0.700%	9/20/2029	JPY	18,000,000	113,066
Japan	2.100%	9/20/2029	JPY	3,705,350	24,456
Japan	2.800%	9/20/2029	JPY	1,383,450	9,349
Japan	0.100%	12/20/2029	JPY	5,851,550	35,783
Japan	0.900%	12/20/2029	JPY	8,650,000	54,573
Japan	1.000%	12/20/2029	JPY	5,650,000	35,777
Japan	1.100%	12/20/2029	JPY	5,000,000	31,788
Japan	2.100%	12/20/2029	JPY	3,843,100	25,364
Japan	2.200%	12/20/2029	JPY	2,941,200	19,484
Japan	1.000%	3/20/2030	JPY	24,000,000	151,641
Japan	2.100%	3/20/2030	JPY	6,340,950	41,850
Japan	2.200%	3/20/2030	JPY	3,228,150	21,386
Japan	2.300%	5/20/2030	JPY	87,100	579
Japan	0.100%	6/20/2030	JPY	5,053,050	30,595
Japan	1.000%	6/20/2030	JPY	20,000,000	125,982
Japan	1.000%	6/20/2030	JPY	1,000,000	6,299
Japan	1.100%	6/20/2030	JPY	15,000,000	94,899
Japan	1.600%	6/20/2030	JPY	292,050	1,887
Japan	1.800%	6/20/2030	JPY	20,450	133
Japan	2.000%	6/20/2030	JPY	2,562,050	16,833
Japan	0.100%	9/20/2030	JPY	4,906,850	29,556
Japan	1.300%	9/20/2030	JPY	20,000,000	127,372
Japan	1.400%	9/20/2030	JPY	11,000,000	70,378
Japan	1.800%	9/20/2030	JPY	717,350	4,670
Japan	1.900%	9/20/2030	JPY	2,239,250	14,642
Japan	0.100%	12/20/2030	JPY	3,308,400	19,820
Japan	2.000%	12/20/2030	JPY	2,837,200	18,625
Japan	2.100%	12/20/2030	JPY	5,436,400	35,853
Japan	0.100%	3/20/2031	JPY	4,480,300	26,714
Japan	1.900%	3/20/2031	JPY	3,074,450	20,078
Japan	2.000%	3/20/2031	JPY	6,241,250	40,960
Japan	2.200%	3/20/2031	JPY	4,556,200	30,184
Japan	1.800%	6/20/2031	JPY	3,185,250	20,674
Japan	1.900%	6/20/2031	JPY	5,348,850	34,895
Japan	0.100%	9/20/2031	JPY	1,677,250	9,892
Japan	1.700%	9/20/2031	JPY	7,040,350	45,401
Japan	1.800%	9/20/2031	JPY	6,581,550	42,672
Japan	0.100%	12/20/2031	JPY	2,544,700	14,923
Japan	1.700%	12/20/2031	JPY	4,833,200	31,117
Japan	1.800%	12/20/2031	JPY	8,444,650	54,673
Japan	0.200%	3/20/2032	JPY	1,000,000	5,867
Japan	1.600%	3/20/2032	JPY	3,586,150	22,913
Japan	1.700%	3/20/2032	JPY	2,639,700	16,965
Japan	1.800%	3/20/2032	JPY	5,379,000	34,771
Japan	0.200%	6/20/2032	JPY	2,000,000	11,661
Japan	1.500%	6/20/2032	JPY	2,228,150	14,119
Japan	1.600%	6/20/2032	JPY	3,792,600	24,181
Japan	1.700%	6/20/2032	JPY	3,000,000	19,243
Japan	0.200%	9/20/2032	JPY	6,500,000	37,687
Japan	1.700%	9/20/2032	JPY	8,517,100	54,516
Japan	1.800%	11/22/2032	JPY	800,000	5,147
Japan	0.500%	12/20/2032	JPY	3,500,000	20,617
Japan	1.700%	12/20/2032	JPY	6,254,400	39,956
Japan	1.800%	12/20/2032	JPY	4,074,450	26,190

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Japan	0.500%	3/20/2033	JPY	7,007,450	41,070
Japan	1.100%	3/20/2033	JPY	800,000	4,894
Japan	1.500%	3/20/2033	JPY	6,311,250	39,694
Japan	1.600%	3/20/2033	JPY	5,101,150	32,296
Japan	0.400%	6/20/2033	JPY	11,355,600	65,678
Japan	1.700%	6/20/2033	JPY	1,294,250	8,230
Japan	1.700%	6/20/2033	JPY	4,138,450	26,317
Japan	0.800%	9/20/2033	JPY	13,960,050	82,806
Japan	1.700%	9/20/2033	JPY	7,838,600	49,722
Japan	0.600%	12/20/2033	JPY	19,050,000	110,639
Japan	0.700%	12/20/2033	JPY	2,000,000	11,663
Japan	1.600%	12/20/2033	JPY	7,503,300	47,000
Japan	2.000%	12/20/2033	JPY	256,200	1,655
Japan	0.800%	3/20/2034	JPY	20,000,000	117,417
Japan	1.000%	3/20/2034	JPY	5,300,000	31,568
Japan	1.500%	3/20/2034	JPY	5,500,000	34,117
Japan	2.400%	3/20/2034	JPY	1,895,900	12,578
Japan	1.100%	6/20/2034	JPY	25,276,250	151,364
Japan	1.500%	6/20/2034	JPY	8,276,150	51,178
Japan	2.500%	6/20/2034	JPY	1,031,450	6,883
Japan	0.900%	9/20/2034	JPY	29,000,000	169,842
Japan	1.400%	9/20/2034	JPY	11,128,950	67,971
Japan	2.500%	9/20/2034	JPY	1,004,950	6,698
Japan	1.200%	12/20/2034	JPY	9,566,650	57,207
Japan	1.200%	12/20/2034	JPY	25,600,000	153,098
Japan	2.400%	12/20/2034	JPY	1,178,550	7,780
Japan	1.200%	3/20/2035	JPY	10,380,300	61,694
Japan	1.400%	3/20/2035	JPY	23,173,000	140,508
Japan	2.300%	3/20/2035	JPY	1,281,000	8,372
Japan	1.300%	6/20/2035	JPY	7,640,850	45,616
Japan	1.500%	6/20/2035	JPY	26,000,000	158,295
Japan	2.300%	6/20/2035	JPY	1,834,450	11,966
Japan	1.200%	9/20/2035	JPY	9,898,000	58,356
Japan	1.600%	9/20/2035	JPY	3,000,000	18,348
Japan	1.700%	9/20/2035	JPY	20,000,000	123,481
Japan	2.500%	9/20/2035	JPY	512,400	3,391
Japan	1.000%	12/20/2035	JPY	9,160,050	52,643
Japan	2.300%	12/20/2035	JPY	1,286,150	8,353
Japan	0.400%	3/20/2036	JPY	7,584,800	40,620
Japan	2.500%	3/20/2036	JPY	1,131,400	7,456
Japan	0.200%	6/20/2036	JPY	7,397,900	38,599
Japan	2.500%	6/20/2036	JPY	2,242,950	14,744
Japan	0.500%	9/20/2036	JPY	13,247,850	70,645
Japan	2.500%	9/20/2036	JPY	307,400	2,015
Japan	0.600%	12/20/2036	JPY	11,445,400	61,264
Japan	2.300%	12/20/2036	JPY	414,050	2,654
Japan	0.700%	3/20/2037	JPY	10,055,500	54,058
Japan	2.400%	3/20/2037	JPY	1,851,850	11,958
Japan	0.600%	6/20/2037	JPY	9,009,250	47,505
Japan	0.600%	9/20/2037	JPY	11,083,150	58,223
Japan	2.500%	9/20/2037	JPY	1,688,650	10,938
Japan	0.600%	12/20/2037	JPY	9,556,950	49,634
Japan	0.500%	3/20/2038	JPY	10,475,050	53,215
Japan	2.500%	3/20/2038	JPY	3,134,700	20,164
Japan	0.500%	6/20/2038	JPY	12,818,600	64,549
Japan	0.700%	9/20/2038	JPY	11,771,800	60,497
Japan	2.400%	9/20/2038	JPY	3,572,400	22,577
Japan	0.500%	12/20/2038	JPY	11,990,450	59,631
Japan	0.400%	3/20/2039	JPY	11,165,900	54,323
Japan	2.300%	3/20/2039	JPY	6,049,950	37,554
Japan	0.300%	6/20/2039	JPY	11,702,400	55,533
Japan	0.300%	9/20/2039	JPY	11,042,900	51,854
Japan	2.200%	9/20/2039	JPY	6,374,850	38,794
Japan	0.300%	12/20/2039	JPY	12,787,400	59,377
Japan	0.400%	3/20/2040	JPY	14,128,200	66,053
Japan	2.300%	3/20/2040	JPY	7,126,850	43,569
Japan	0.400%	6/20/2040	JPY	15,934,450	73,831
Japan	0.400%	9/20/2040	JPY	15,926,800	73,115
Japan	2.000%	9/20/2040	JPY	9,706,700	56,574
Japan	0.500%	12/20/2040	JPY	19,647,250	91,103

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Japan	0.500%	3/20/2041	JPY	12,665,650	58,187
Japan	2.200%	3/20/2041	JPY	8,798,700	52,042
Japan	0.400%	6/20/2041	JPY	14,576,750	65,253
Japan	0.500%	9/20/2041	JPY	15,702,750	70,840
Japan	2.000%	9/20/2041	JPY	10,308,600	58,733
Japan	0.500%	12/20/2041	JPY	15,086,400	67,564
Japan	0.800%	3/20/2042	JPY	15,233,450	71,462
Japan	2.000%	3/20/2042	JPY	10,454,450	59,159
Japan	0.900%	6/20/2042	JPY	13,414,000	63,595
Japan	1.100%	9/20/2042	JPY	12,240,000	59,609
Japan	1.900%	9/20/2042	JPY	13,001,050	71,825
Japan	1.400%	12/20/2042	JPY	10,962,600	55,903
Japan	1.100%	3/20/2043	JPY	10,770,000	51,883
Japan	1.800%	3/20/2043	JPY	9,454,750	51,067
Japan	1.100%	6/20/2043	JPY	11,918,150	57,031
Japan	1.900%	6/20/2043	JPY	6,897,750	37,750
Japan	1.500%	9/20/2043	JPY	11,146,350	56,906
Japan	1.800%	9/20/2043	JPY	5,721,800	30,622
Japan	1.300%	12/20/2043	JPY	11,000,000	53,924
Japan	1.700%	12/20/2043	JPY	5,589,800	29,290
Japan	1.600%	3/20/2044	JPY	10,500,000	53,965
Japan	1.700%	3/20/2044	JPY	5,946,700	31,094
Japan	1.700%	6/20/2044	JPY	4,962,200	25,720
Japan	1.900%	6/20/2044	JPY	11,583,450	62,334
Japan	1.700%	9/20/2044	JPY	5,165,800	26,670
Japan	1.800%	9/20/2044	JPY	10,500,000	55,340
Japan	1.500%	12/20/2044	JPY	2,986,800	14,850
Japan	2.000%	12/20/2044	JPY	11,000,000	59,716
Japan	1.500%	3/20/2045	JPY	5,954,900	29,373
Japan	2.400%	3/20/2045	JPY	11,500,000	66,339
Japan	1.600%	6/20/2045	JPY	3,205,100	16,035
Japan	2.500%	6/20/2045	JPY	10,000,000	58,537
Japan	1.400%	9/20/2045	JPY	3,165,500	15,170
Japan	2.700%	9/20/2045	JPY	6,200,000	37,341
Japan	1.400%	12/20/2045	JPY	4,272,150	20,354
Japan	0.800%	3/20/2046	JPY	6,612,650	27,585
Japan	0.300%	6/20/2046	JPY	5,982,000	21,900
Japan	0.500%	9/20/2046	JPY	6,827,950	26,084
Japan	0.600%	12/20/2046	JPY	5,607,150	21,748
Japan	0.800%	3/20/2047	JPY	5,638,400	22,823
Japan	0.800%	6/20/2047	JPY	5,115,400	20,500
Japan	0.800%	9/20/2047	JPY	6,227,600	24,749
Japan	0.800%	12/20/2047	JPY	6,082,550	24,012
Japan	0.800%	3/20/2048	JPY	3,814,200	14,934
Japan	2.400%	3/20/2048	JPY	1,209,950	6,669
Japan	0.700%	6/20/2048	JPY	7,692,400	29,031
Japan	0.900%	9/20/2048	JPY	4,363,500	17,212
Japan	0.700%	12/20/2048	JPY	6,466,600	24,022
Japan	0.500%	3/20/2049	JPY	5,526,050	19,209
Japan	2.200%	3/20/2049	JPY	2,632,650	13,753
Japan	0.400%	6/20/2049	JPY	5,198,550	17,298
Japan	0.400%	9/20/2049	JPY	3,998,950	13,208
Japan	0.400%	12/20/2049	JPY	8,640,250	28,245
Japan	0.400%	3/20/2050	JPY	8,362,550	26,992
Japan	2.200%	3/20/2050	JPY	1,597,800	8,181
Japan	0.600%	6/20/2050	JPY	10,158,350	34,638
Japan	0.600%	9/20/2050	JPY	9,531,000	32,165
Japan	0.700%	12/20/2050	JPY	10,575,450	36,459
Japan	0.700%	3/20/2051	JPY	9,903,400	33,781
Japan	2.200%	3/20/2051	JPY	4,574,950	22,889
Japan	0.700%	6/20/2051	JPY	9,296,800	31,382
Japan	0.700%	9/20/2051	JPY	10,610,300	35,502
Japan	0.700%	12/20/2051	JPY	11,580,100	38,342
Japan	1.000%	3/20/2052	JPY	9,784,000	35,371
Japan	2.000%	3/20/2052	JPY	7,967,350	37,356
Japan	1.300%	6/20/2052	JPY	10,413,400	40,863
Japan	1.400%	9/20/2052	JPY	9,755,000	39,187
Japan	1.600%	12/20/2052	JPY	8,884,550	37,531
Japan	1.400%	3/20/2053	JPY	9,692,950	38,692
Japan	1.900%	3/20/2053	JPY	3,782,450	17,187

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
8	Japan	1.200%	6/20/2053	JPY	10,837,000	40,639
8	Japan	1.800%	9/20/2053	JPY	9,501,000	41,883
8	Japan	1.600%	12/20/2053	JPY	10,200,000	42,577
8	Japan	1.700%	3/20/2054	JPY	3,676,550	15,971
8	Japan	1.800%	3/20/2054	JPY	10,690,000	47,037
8	Japan	2.200%	6/20/2054	JPY	9,912,350	48,078
8	Japan	2.100%	9/20/2054	JPY	10,000,000	47,258
8	Japan	2.300%	12/20/2054	JPY	11,000,000	54,548
8	Japan	1.400%	3/20/2055	JPY	4,276,950	16,936
8	Japan	2.400%	3/20/2055	JPY	9,400,000	47,681
8	Japan	2.800%	6/20/2055	JPY	8,100,000	44,882
8	Japan	3.200%	9/20/2055	JPY	8,430,000	50,574
	Japan	0.400%	3/20/2056	JPY	9,966,050	27,472
	Japan	0.900%	3/20/2057	JPY	9,075,400	29,911
	Japan	0.800%	3/20/2058	JPY	8,618,300	27,087
	Japan	0.500%	3/20/2059	JPY	9,807,450	26,587
	Japan	0.500%	3/20/2060	JPY	15,434,450	41,238
	Japan	0.700%	3/20/2061	JPY	14,287,800	40,633
	Japan	1.000%	3/20/2062	JPY	13,732,700	42,871
	Japan	1.300%	3/20/2063	JPY	13,679,000	46,316
	Japan	2.200%	3/20/2064	JPY	15,065,200	67,495
	Japan	3.100%	3/20/2065	JPY	7,500,000	42,574
	Japan Bank for International Cooperation	2.625%	10/17/2030	EUR	7,422	8,740
	Japan Expressway Holding & Debt Repayment Agency	2.280%	4/20/2027	JPY	30,000	196
	Japan Expressway Holding & Debt Repayment Agency	0.140%	4/30/2027	JPY	1,216,600	7,754
	Japan Expressway Holding & Debt Repayment Agency	0.110%	5/31/2027	JPY	5,600	36
	Japan Expressway Holding & Debt Repayment Agency	0.130%	6/30/2027	JPY	650,400	4,134
	Japan Expressway Holding & Debt Repayment Agency	0.160%	7/30/2027	JPY	500,000	3,176
	Japan Expressway Holding & Debt Repayment Agency	0.155%	8/31/2027	JPY	429,700	2,725
	Japan Expressway Holding & Debt Repayment Agency	0.090%	9/30/2027	JPY	1,521,300	9,628
	Japan Expressway Holding & Debt Repayment Agency	2.340%	10/20/2027	JPY	640,000	4,199
	Japan Expressway Holding & Debt Repayment Agency	0.170%	10/29/2027	JPY	614,800	3,897
	Japan Expressway Holding & Debt Repayment Agency	0.160%	11/30/2027	JPY	307,500	1,943
	Japan Expressway Holding & Debt Repayment Agency	2.250%	12/20/2027	JPY	40,000	262
	Japan Expressway Holding & Debt Repayment Agency	0.185%	1/31/2028	JPY	379,400	2,393
	Japan Expressway Holding & Debt Repayment Agency	0.155%	5/31/2028	JPY	100,000	628
	Japan Expressway Holding & Debt Repayment Agency	2.420%	6/20/2028	JPY	750,000	4,957
	Japan Expressway Holding & Debt Repayment Agency	0.150%	6/30/2028	JPY	500,000	3,135
	Japan Expressway Holding & Debt Repayment Agency	0.135%	7/31/2028	JPY	1,000,000	6,259
	Japan Expressway Holding & Debt Repayment Agency	2.370%	9/20/2028	JPY	330,000	2,181
	Japan Expressway Holding & Debt Repayment Agency	2.410%	4/20/2029	JPY	620,000	4,108
	Japan Expressway Holding & Debt Repayment Agency	2.100%	12/28/2029	JPY	100,000	658
	Japan Expressway Holding & Debt Repayment Agency	1.427%	7/31/2034	JPY	200,000	1,218
	Japan Expressway Holding & Debt Repayment Agency	1.338%	10/31/2034	JPY	100,000	602
	Japan Expressway Holding & Debt Repayment Agency	0.970%	1/31/2035	JPY	1,000,000	5,799
	Japan Expressway Holding & Debt Repayment Agency	1.240%	7/31/2035	JPY	200,000	1,177
	Japan Expressway Holding & Debt Repayment Agency	2.700%	9/20/2035	JPY	100,000	663
	Japan Expressway Holding & Debt Repayment Agency	1.119%	10/31/2035	JPY	300,000	1,736
	Japan Expressway Holding & Debt Repayment Agency	0.934%	1/31/2036	JPY	1,800,000	10,161
	Japan Expressway Holding & Debt Repayment Agency	0.306%	4/30/2036	JPY	100,000	525
	Japan Expressway Holding & Debt Repayment Agency	0.149%	7/31/2036	JPY	1,000,000	5,107
	Japan Expressway Holding & Debt Repayment Agency	0.397%	10/31/2036	JPY	100,000	521
	Japan Expressway Holding & Debt Repayment Agency	0.591%	1/29/2038	JPY	1,000,000	5,115
	Japan Expressway Holding & Debt Repayment Agency	0.538%	5/31/2038	JPY	400,000	2,009
	Japan Expressway Holding & Debt Repayment Agency	0.543%	6/30/2038	JPY	100,000	501
	Japan Expressway Holding & Debt Repayment Agency	0.625%	8/31/2038	JPY	300,000	1,511
	Japan Expressway Holding & Debt Repayment Agency	0.500%	9/17/2038	JPY	100,000	488
	Japan Expressway Holding & Debt Repayment Agency	0.625%	9/30/2038	JPY	800,000	4,019
	Japan Expressway Holding & Debt Repayment Agency	0.500%	3/18/2039	JPY	200,000	959
	Japan Expressway Holding & Debt Repayment Agency	2.300%	2/29/2040	JPY	100,000	603
	Japan Expressway Holding & Debt Repayment Agency	2.960%	3/19/2046	JPY	270,000	1,611
	Japan Expressway Holding & Debt Repayment Agency	2.870%	12/20/2046	JPY	70,000	407
	Japan Expressway Holding & Debt Repayment Agency	2.700%	3/20/2048	JPY	1,050,000	5,794
	Japan Expressway Holding & Debt Repayment Agency	0.730%	4/30/2048	JPY	100,000	367
	Japan Expressway Holding & Debt Repayment Agency	0.686%	7/31/2048	JPY	100,000	359
	Japan Expressway Holding & Debt Repayment Agency	0.542%	5/31/2049	JPY	300,000	996
	Japan Expressway Holding & Debt Repayment Agency	0.297%	9/30/2049	JPY	200,000	605
	Japan Expressway Holding & Debt Repayment Agency	0.422%	12/28/2049	JPY	500,000	1,558
	Japan Expressway Holding & Debt Repayment Agency	0.306%	3/31/2050	JPY	100,000	297
	Japan Expressway Holding & Debt Repayment Agency	1.861%	3/19/2055	JPY	1,220,000	5,033

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Japan Expressway Holding & Debt Repayment Agency	1.866%	3/19/2055	JPY	140,000	578
Japan Expressway Holding & Debt Repayment Agency	1.291%	3/19/2057	JPY	50,000	172
Japan Finance Organization for Municipalities	0.140%	4/16/2027	JPY	128,000	817
Japan Finance Organization for Municipalities	0.110%	5/21/2027	JPY	768,600	4,897
Japan Finance Organization for Municipalities	0.130%	6/14/2027	JPY	600,000	3,821
Japan Finance Organization for Municipalities	2.320%	6/18/2027	JPY	300,000	1,966
Japan Finance Organization for Municipalities	0.160%	7/16/2027	JPY	542,400	3,451
Japan Finance Organization for Municipalities	0.090%	9/17/2027	JPY	100,000	634
Japan Finance Organization for Municipalities	0.170%	10/15/2027	JPY	512,400	3,249
Japan Finance Organization for Municipalities	0.160%	11/15/2027	JPY	1,024,800	6,490
Japan Finance Organization for Municipalities	0.155%	12/17/2027	JPY	400,000	2,529
Japan Finance Organization for Municipalities	0.185%	1/21/2028	JPY	1,024,800	6,475
Japan Finance Organization for Municipalities	0.195%	2/15/2028	JPY	22,500	142
Japan Finance Organization for Municipalities	2.290%	4/25/2028	JPY	290,000	1,908
Japan Finance Organization for Municipalities	0.494%	7/28/2028	JPY	1,000,000	6,321
Japan Finance Organization for Municipalities	0.450%	9/27/2028	JPY	1,000,000	6,299
Japan Finance Organization for Municipalities	2.290%	4/27/2029	JPY	30,000	198
Japan Finance Organization for Municipalities	2.266%	8/28/2029	JPY	100,000	659
Japan Finance Organization for Municipalities	2.220%	1/28/2030	JPY	1,150,000	7,568
Japan Finance Organization for Municipalities	0.160%	8/28/2030	JPY	1,000,000	5,997
Japan Finance Organization for Municipalities	0.145%	9/27/2030	JPY	200,000	1,197
Japan Finance Organization for Municipalities	0.145%	11/28/2030	JPY	1,200,000	7,150
Japan Finance Organization for Municipalities	0.224%	3/28/2031	JPY	900,000	5,347
Japan Finance Organization for Municipalities	0.160%	5/28/2031	JPY	700,000	4,119
Japan Finance Organization for Municipalities	2.030%	6/27/2031	JPY	90,000	585
Japan Finance Organization for Municipalities	0.681%	6/28/2033	JPY	100,000	581
Japan Finance Organization for Municipalities	0.788%	8/26/2033	JPY	200,000	1,171
Japan Finance Organization for Municipalities	2.950%	3/24/2034	JPY	150,000	1,019
Japan Highway Public Corp.	2.660%	12/20/2034	JPY	200,000	1,329
Japan Housing Finance Agency	0.658%	3/19/2049	JPY	1,000,000	3,387
Japan Housing Finance Agency	0.547%	3/18/2050	JPY	370,000	1,156
Kanagawa Prefecture	0.400%	6/20/2041	JPY	100,000	438
Major Joint Local Government Bond	0.245%	2/25/2027	JPY	871,000	5,570
Major Joint Local Government Bond	0.210%	3/25/2027	JPY	998,100	6,374
Major Joint Local Government Bond	0.215%	10/25/2027	JPY	406,100	2,572
Major Joint Local Government Bond	0.240%	2/25/2028	JPY	245,400	1,542
Major Joint Local Government Bond	0.180%	4/25/2028	JPY	2,920,700	18,336
Major Joint Local Government Bond	0.200%	5/25/2028	JPY	456,000	2,861
Major Joint Local Government Bond	0.205%	6/23/2028	JPY	536,000	3,359
Major Joint Local Government Bond	0.175%	7/25/2028	JPY	22,800	143
Major Joint Local Government Bond	0.245%	8/25/2028	JPY	267,500	1,674
Major Joint Local Government Bond	0.250%	9/25/2028	JPY	698,100	4,372
Major Joint Local Government Bond	0.269%	10/25/2028	JPY	93,400	584
Major Joint Local Government Bond	0.264%	11/24/2028	JPY	100,000	625
Major Joint Local Government Bond	0.160%	1/25/2029	JPY	825,000	5,123
Major Joint Local Government Bond	0.140%	2/22/2029	JPY	820,000	5,083
Major Joint Local Government Bond	0.100%	4/25/2029	JPY	1,878,900	11,589
Major Joint Local Government Bond	0.060%	8/24/2029	JPY	1,000,000	6,119
Major Joint Local Government Bond	0.050%	9/25/2029	JPY	25,600	156
Major Joint Local Government Bond	0.050%	10/25/2029	JPY	1,000,000	6,095
Major Joint Local Government Bond	0.070%	11/22/2029	JPY	2,372,100	14,445
Major Joint Local Government Bond	0.095%	2/25/2030	JPY	15,300	93
Major Joint Local Government Bond	0.135%	4/25/2030	JPY	2,000,000	12,102
Major Joint Local Government Bond	0.150%	6/25/2030	JPY	512,400	3,091
Major Joint Local Government Bond	0.125%	8/23/2030	JPY	225,500	1,354
Major Joint Local Government Bond	0.150%	9/25/2030	JPY	75,100	451
Major Joint Local Government Bond	0.125%	10/25/2030	JPY	1,749,400	10,472
Major Joint Local Government Bond	0.120%	11/25/2030	JPY	833,200	4,977
Major Joint Local Government Bond	0.125%	12/25/2030	JPY	600,000	3,547
Major Joint Local Government Bond	0.130%	1/24/2031	JPY	500,000	2,976
Major Joint Local Government Bond	0.145%	2/25/2031	JPY	1,368,800	8,141
Major Joint Local Government Bond	0.199%	4/25/2031	JPY	90,100	535
Major Joint Local Government Bond	0.145%	6/25/2031	JPY	375,800	2,217
Major Joint Local Government Bond	0.095%	7/25/2031	JPY	1,200,000	7,049
Major Joint Local Government Bond	0.070%	8/25/2031	JPY	1,000,000	5,854
Major Joint Local Government Bond	0.115%	9/25/2031	JPY	200,000	1,171
Major Joint Local Government Bond	0.110%	12/25/2031	JPY	1,000,000	5,819
Major Joint Local Government Bond	0.179%	1/23/2032	JPY	330,000	1,920
Major Joint Local Government Bond	0.299%	4/23/2032	JPY	3,763,200	21,933
Major Joint Local Government Bond	0.364%	7/23/2032	JPY	250,000	1,455

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Major Joint Local Government Bond	0.315%	8/25/2032	JPY	250,000	1,447
Major Joint Local Government Bond	0.444%	10/25/2032	JPY	1,000,000	5,838
Major Joint Local Government Bond	0.765%	4/25/2033	JPY	600,000	3,535
Major Joint Local Government Bond	0.590%	7/25/2033	JPY	300,000	1,737
Major Joint Local Government Bond	0.778%	8/25/2033	JPY	100,000	587
Major Joint Local Government Bond	0.846%	11/25/2033	JPY	600,000	3,514
Major Joint Local Government Bond	0.826%	3/24/2034	JPY	500,000	2,903
Major Joint Local Government Bond	0.856%	4/25/2034	JPY	1,000,000	5,808
Major Joint Local Government Bond	0.986%	5/25/2034	JPY	500,000	2,938
Major Joint Local Government Bond	1.162%	11/24/2034	JPY	2,000,000	11,813
Major Joint Local Government Bond	1.286%	1/25/2035	JPY	1,100,000	6,549
Major Joint Local Government Bond	1.704%	6/25/2035	JPY	500,000	3,067
Major Joint Local Government Bond	1.650%	8/24/2035	JPY	400,000	2,435
Major Joint Local Government Bond	1.796%	10/25/2035	JPY	1,000,000	6,151
Major Joint Local Government Bond	1.811%	11/22/2035	JPY	600,000	3,693
Major Joint Local Government Bond	2.021%	12/25/2035	JPY	500,000	3,130
Major Joint Local Government Bond	2.248%	1/25/2036	JPY	400,000	2,553
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	0.343%	6/30/2027	JPY	3,000,000	19,001
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	0.924%	11/30/2027	JPY	1,000,000	6,387
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	0.804%	6/30/2028	JPY	2,000,000	12,687
Osaka Prefecture	1.453%	9/26/2034	JPY	140,000	850
Osaka Prefecture	0.366%	9/28/2035	JPY	840,000	4,501
Osaka Prefecture	1.203%	9/28/2035	JPY	900,000	5,234
Saitama Prefecture	2.290%	6/22/2029	JPY	500,000	3,305
Tokyo Metropolitan Government	0.210%	3/19/2027	JPY	1,024,800	6,546
Tokyo Metropolitan Government	0.040%	6/20/2029	JPY	819,900	5,031
Tokyo Metropolitan Government	2.130%	6/20/2029	JPY	200,000	1,316
Tokyo Metropolitan Government	0.095%	9/20/2030	JPY	1,219,200	7,301
Tokyo Metropolitan Government	0.150%	12/20/2030	JPY	811,700	4,847
Tokyo Metropolitan Government	0.080%	3/20/2031	JPY	45,000	266
Tokyo Metropolitan Government	1.980%	6/20/2031	JPY	480,000	3,124
Tokyo Metropolitan Government	1.293%	6/20/2035	JPY	440,000	2,601
					11,659,120
Kazakhstan (0.0%)					
Republic of Kazakhstan	2.375%	11/9/2028	EUR	2,387	2,796
Latvia (0.1%)					
Republic of Latvia	3.875%	3/25/2027	EUR	7,659	9,240
Republic of Latvia	3.500%	1/17/2028	EUR	23,407	28,289
Republic of Latvia	0.000%	1/24/2029	EUR	17,000	18,600
Republic of Latvia	3.500%	10/2/2035	EUR	15,000	17,539
					73,668
Lithuania (0.1%)					
Republic of Lithuania	3.000%	1/22/2031	EUR	4,365	5,186
Republic of Lithuania	2.125%	6/1/2032	EUR	26,805	29,923
Republic of Lithuania	3.875%	6/14/2033	EUR	11,000	13,532
Republic of Lithuania	3.625%	3/10/2036	EUR	19,258	22,694
Republic of Lithuania	3.625%	1/28/2040	EUR	15,000	16,837
Republic of Lithuania	4.125%	1/22/2041	EUR	2,657	3,114
					91,286
Luxembourg (0.1%)					
State of the Grand-Duchy of Luxembourg	0.000%	3/24/2031	EUR	14,000	14,538
State of the Grand-Duchy of Luxembourg	0.000%	9/14/2032	EUR	25,000	24,846
State of the Grand-Duchy of Luxembourg	2.875%	3/1/2034	EUR	3,010	3,573
State of the Grand-Duchy of Luxembourg	2.625%	10/23/2034	EUR	12,350	14,335
State of the Grand-Duchy of Luxembourg	1.750%	5/25/2042	EUR	14,270	13,159
					70,451
Malaysia (1.0%)					
Federation of Malaysia	3.892%	3/15/2027	MYR	373	96
Federation of Malaysia	3.422%	9/30/2027	MYR	134,278	34,287
Federation of Malaysia	3.899%	11/16/2027	MYR	49,502	12,759
Federation of Malaysia	3.519%	4/20/2028	MYR	184,370	47,260
Federation of Malaysia	3.733%	6/15/2028	MYR	130,850	33,660
Federation of Malaysia	3.871%	8/8/2028	MYR	2,500	646
Federation of Malaysia	4.369%	10/31/2028	MYR	144,150	37,730
Federation of Malaysia	4.504%	4/30/2029	MYR	156,000	41,172
Federation of Malaysia	4.130%	7/9/2029	MYR	94,390	24,647
Federation of Malaysia	3.885%	8/15/2029	MYR	77,460	20,088

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Federation of Malaysia	4.498%	4/15/2030	MYR	71,702	19,051
Federation of Malaysia	3.336%	5/15/2030	MYR	371,000	94,213
Federation of Malaysia	3.465%	10/15/2030	MYR	139,340	35,588
Federation of Malaysia	2.632%	4/15/2031	MYR	32,034	7,847
Federation of Malaysia	4.232%	6/30/2031	MYR	10,562	2,792
Federation of Malaysia	4.127%	4/15/2032	MYR	12,757	3,359
Federation of Malaysia	3.582%	7/15/2032	MYR	357,400	91,339
Federation of Malaysia	4.193%	10/7/2032	MYR	68,600	18,186
Federation of Malaysia	3.844%	4/15/2033	MYR	103,536	26,845
Federation of Malaysia	4.724%	6/15/2033	MYR	37,424	10,240
Federation of Malaysia	4.582%	8/30/2033	MYR	13,950	3,789
Federation of Malaysia	4.642%	11/7/2033	MYR	58,024	15,839
Federation of Malaysia	3.828%	7/5/2034	MYR	108,288	28,044
Federation of Malaysia	4.119%	11/30/2034	MYR	80,504	21,304
Federation of Malaysia	4.254%	5/31/2035	MYR	54,605	14,588
Federation of Malaysia	3.476%	7/2/2035	MYR	140,000	35,380
Federation of Malaysia	3.447%	7/15/2036	MYR	110,232	27,548
Federation of Malaysia	4.762%	4/7/2037	MYR	23,781	6,620
Federation of Malaysia	4.893%	6/8/2038	MYR	100,791	28,442
Federation of Malaysia	4.054%	4/18/2039	MYR	238,590	62,278
Federation of Malaysia	4.467%	9/15/2039	MYR	75,715	20,652
Federation of Malaysia	3.757%	5/22/2040	MYR	71,446	17,984
Federation of Malaysia	4.417%	9/30/2041	MYR	104,838	28,334
Federation of Malaysia	4.696%	10/15/2042	MYR	238,555	66,413
Federation of Malaysia	4.935%	9/30/2043	MYR	9,096	2,606
Federation of Malaysia	4.180%	5/16/2044	MYR	154,500	40,485
Federation of Malaysia	4.736%	3/15/2046	MYR	46,330	12,946
Federation of Malaysia	4.921%	7/6/2048	MYR	58,178	16,795
Federation of Malaysia	4.638%	11/15/2049	MYR	119,341	33,072
Federation of Malaysia	4.065%	6/15/2050	MYR	143,991	36,862
Federation of Malaysia	5.357%	5/15/2052	MYR	29,650	9,087
Federation of Malaysia	4.457%	3/31/2053	MYR	130,000	35,298
Federation of Malaysia	3.917%	7/15/2055	MYR	113,000	28,190

1,154,361

Mexico (1.1%)

Mexican Bonos	5.500%	3/4/2027	MXN	1,061,190	59,658
Mexican Bonos	7.500%	6/3/2027	MXN	1,189,730	68,333
Mexican Bonos	8.500%	3/2/2028	MXN	1,183,650	68,961
Mexican Bonos	8.500%	3/1/2029	MXN	1,665,990	96,909
Mexican Bonos	8.500%	5/31/2029	MXN	1,515,690	88,085
Mexican Bonos	8.500%	2/28/2030	MXN	968,740	56,065
Mexican Bonos	7.750%	5/29/2031	MXN	1,935,410	107,994
Mexican Bonos	8.000%	4/15/2032	MXN	320,744	17,884
Mexican Bonos	7.500%	5/26/2033	MXN	1,311,000	70,733
Mexican Bonos	7.750%	11/23/2034	MXN	1,597,240	86,136
Mexican Bonos	8.000%	5/24/2035	MXN	149,880	8,058
Mexican Bonos	8.000%	2/21/2036	MXN	573,440	30,947
Mexican Bonos	10.000%	11/20/2036	MXN	415,710	25,706
Mexican Bonos	8.500%	11/18/2038	MXN	994,830	54,460
Mexican Bonos	7.750%	11/13/2042	MXN	1,701,210	84,798
Mexican Bonos	8.000%	11/7/2047	MXN	981,310	49,415
Mexican Bonos	8.000%	7/31/2053	MXN	1,568,200	79,863
Mexican Bonos	8.000%	4/29/2055	MXN	200,801	9,974
United Mexican States	1.350%	9/18/2027	EUR	3,030	3,513
United Mexican States	1.750%	4/17/2028	EUR	9,453	10,897
United Mexican States	3.625%	4/9/2029	EUR	4,648	5,553
United Mexican States	3.500%	9/19/2029	EUR	68,727	81,429
United Mexican States	1.125%	1/17/2030	EUR	3,886	4,204
United Mexican States	2.375%	2/11/2030	EUR	4,600	5,218
United Mexican States	3.375%	2/23/2031	EUR	4,377	5,110
United Mexican States	4.490%	5/25/2032	EUR	12,100	14,667
United Mexican States	4.500%	3/19/2034	EUR	10,000	11,821
United Mexican States	2.250%	8/12/2036	EUR	3,724	3,532
United Mexican States	2.875%	4/8/2039	EUR	6,024	5,654
United Mexican States	3.000%	3/6/2045	EUR	2,872	2,503
United Mexican States	2.125%	10/25/2051	EUR	6,382	4,066
United Mexican States	5.625%	3/19/2114	GBP	3,095	3,326
United Mexican States	4.000%	3/15/2115	EUR	1,765	1,461

1,226,933

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)	
Netherlands (1.6%)						
	BNG Bank NV	0.625%	6/19/2027	EUR	7,521	8,739
	BNG Bank NV	3.500%	7/19/2027	AUD	3,980	2,730
	BNG Bank NV	0.750%	1/11/2028	EUR	11,876	13,688
	BNG Bank NV	3.300%	7/17/2028	AUD	30,104	20,311
	BNG Bank NV	0.000%	8/31/2028	EUR	20,209	22,592
	BNG Bank NV	5.200%	12/7/2028	GBP	1,550	2,186
	BNG Bank NV	3.300%	4/26/2029	AUD	10,000	6,658
	BNG Bank NV	0.100%	1/15/2030	EUR	7,631	8,235
	BNG Bank NV	1.375%	10/21/2030	EUR	3,074	3,447
	BNG Bank NV	0.000%	1/20/2031	EUR	12,500	13,006
	BNG Bank NV	2.875%	6/11/2031	EUR	4,700	5,622
	BNG Bank NV	0.250%	1/12/2032	EUR	5,900	6,041
	BNG Bank NV	1.875%	7/13/2032	EUR	6,000	6,715
	BNG Bank NV	3.000%	1/11/2033	EUR	24,134	28,826
	BNG Bank NV	0.125%	4/19/2033	EUR	7,636	7,441
	BNG Bank NV	2.750%	1/11/2034	EUR	10,000	11,692
	BNG Bank NV	2.750%	8/28/2034	EUR	23,000	26,688
	BNG Bank NV	2.875%	2/26/2035	EUR	19,134	22,280
	BNG Bank NV	0.125%	7/9/2035	EUR	34,808	31,288
	BNG Bank NV	0.875%	10/17/2035	EUR	2,543	2,449
	BNG Bank NV	0.875%	10/24/2036	EUR	9,300	8,676
	BNG Bank NV	0.250%	11/22/2036	EUR	29,300	25,355
	BNG Bank NV	1.250%	3/30/2037	EUR	9,300	8,952
	BNG Bank NV	1.500%	3/29/2038	EUR	1,545	1,489
	BNG Bank NV	1.500%	7/15/2039	EUR	2,094	1,957
	BNG Bank NV	0.805%	6/28/2049	EUR	3,700	2,306
3.7	Kingdom of Netherlands	0.750%	7/15/2027	EUR	91,458	106,448
3	Kingdom of Netherlands	0.750%	7/15/2028	EUR	85,802	98,375
3	Kingdom of Netherlands	0.000%	1/15/2029	EUR	11,421	12,685
3	Kingdom of Netherlands	0.250%	7/15/2029	EUR	41,217	45,588
3	Kingdom of Netherlands	2.500%	1/15/2030	EUR	100,000	119,142
3	Kingdom of Netherlands	0.000%	7/15/2030	EUR	65,169	69,453
3.7	Kingdom of Netherlands	0.000%	7/15/2031	EUR	188,045	194,421
3	Kingdom of Netherlands	0.500%	7/15/2032	EUR	46,987	48,689
3	Kingdom of Netherlands	2.500%	7/15/2033	EUR	35,000	40,821
3	Kingdom of Netherlands	2.500%	7/15/2034	EUR	99,445	114,962
3	Kingdom of Netherlands	2.500%	7/15/2035	EUR	50,000	57,231
3	Kingdom of Netherlands	4.000%	1/15/2037	EUR	48,551	62,638
3	Kingdom of Netherlands	0.000%	1/15/2038	EUR	179,960	146,716
3	Kingdom of Netherlands	3.750%	1/15/2042	EUR	48,516	60,477
3	Kingdom of Netherlands	3.250%	1/15/2044	EUR	46,393	53,998
3.8	Kingdom of Netherlands	2.750%	1/15/2047	EUR	86,146	91,421
3.8	Kingdom of Netherlands	0.000%	1/15/2052	EUR	59,274	28,408
3.8	Kingdom of Netherlands	2.000%	1/15/2054	EUR	52,000	44,772
3.8	Kingdom of Netherlands	3.500%	1/15/2056	EUR	21,000	24,556
	Nederlandse Waterschapsbank NV	3.250%	3/9/2027	EUR	5,087	6,105
	Nederlandse Waterschapsbank NV	1.000%	3/1/2028	EUR	3,092	3,576
	Nederlandse Waterschapsbank NV	3.450%	7/17/2028	AUD	2,030	1,374
	Nederlandse Waterschapsbank NV	3.300%	5/2/2029	AUD	22,290	14,853
	Nederlandse Waterschapsbank NV	0.500%	4/29/2030	EUR	2,700	2,941
	Nederlandse Waterschapsbank NV	2.500%	5/22/2030	EUR	36,418	43,053
	Nederlandse Waterschapsbank NV	0.000%	9/8/2031	EUR	11,700	11,934
	Nederlandse Waterschapsbank NV	3.000%	9/11/2031	EUR	3,000	3,607
	Nederlandse Waterschapsbank NV	0.250%	1/19/2032	EUR	21,800	22,292
	Nederlandse Waterschapsbank NV	5.375%	6/7/2032	GBP	5,124	7,366
	Nederlandse Waterschapsbank NV	1.250%	5/27/2036	EUR	9,287	9,134
	Nederlandse Waterschapsbank NV	0.000%	2/16/2037	EUR	28,800	23,863
	Nederlandse Waterschapsbank NV	1.500%	6/15/2039	EUR	2,543	2,370
	Nederlandse Waterschapsbank NV	0.750%	10/4/2041	EUR	10,000	7,746
					1,880,384	
New Zealand (0.4%)						
	Housing New Zealand Ltd.	3.420%	10/18/2028	NZD	10,000	5,986
	Housing New Zealand Ltd.	2.183%	4/24/2030	NZD	8,720	4,880
	Housing New Zealand Ltd.	1.534%	9/10/2035	NZD	3,720	1,663
	New Zealand	4.500%	4/15/2027	NZD	76,170	46,766
	New Zealand	0.250%	5/15/2028	NZD	33,981	19,081
	New Zealand	3.000%	4/20/2029	NZD	83,255	49,205
	New Zealand	4.500%	5/15/2030	NZD	59,278	36,593

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
New Zealand	4.500%	5/15/2030	NZD	5,000	3,068
New Zealand	1.500%	5/15/2031	NZD	51,269	27,144
New Zealand	4.500%	5/14/2032	NZD	1,000	603
New Zealand	2.000%	5/15/2032	NZD	48,164	25,496
New Zealand	3.500%	4/14/2033	NZD	65,482	37,462
New Zealand	4.250%	5/15/2034	NZD	32,000	19,033
New Zealand	4.500%	5/15/2035	NZD	60,000	36,055
New Zealand	4.250%	5/15/2036	NZD	68,000	39,746
New Zealand	2.750%	4/15/2037	NZD	39,636	19,832
New Zealand	1.750%	5/15/2041	NZD	29,092	11,539
New Zealand	2.750%	5/15/2051	NZD	30,397	12,042
New Zealand	5.000%	5/15/2054	NZD	20,000	11,679
New Zealand Local Government Funding Agency Bond	4.500%	4/15/2027	NZD	11,016	6,751
New Zealand Local Government Funding Agency Bond	2.250%	5/15/2028	NZD	20,000	11,711
New Zealand Local Government Funding Agency Bond	1.500%	4/20/2029	NZD	14,855	8,338
New Zealand Local Government Funding Agency Bond	3.500%	4/14/2033	NZD	7,381	4,145
New Zealand Local Government Funding Agency Bond	5.000%	3/8/2034	AUD	7,000	4,784
					443,602
Norway (0.3%)					
³ Kingdom of Norway	1.750%	2/17/2027	NOK	78,080	7,927
³ Kingdom of Norway	2.000%	4/26/2028	NOK	102,066	10,175
³ Kingdom of Norway	1.750%	9/6/2029	NOK	182,140	17,543
³ Kingdom of Norway	1.375%	8/19/2030	NOK	554,802	51,464
³ Kingdom of Norway	1.250%	9/17/2031	NOK	471,910	42,268
³ Kingdom of Norway	2.125%	5/18/2032	NOK	200,000	18,574
³ Kingdom of Norway	3.000%	8/15/2033	NOK	203,269	19,612
³ Kingdom of Norway	3.625%	4/13/2034	NOK	167,872	16,811
³ Kingdom of Norway	3.750%	6/12/2035	NOK	240,812	24,142
³ Kingdom of Norway	3.625%	5/31/2039	NOK	121,551	11,817
³ Kingdom of Norway	3.500%	10/6/2042	NOK	87,100	8,256
Kommunalbanken A/S	0.875%	5/24/2027	EUR	14,748	17,188
Kommunalbanken A/S	3.400%	7/24/2028	AUD	4,080	2,757
Kommunalbanken A/S	0.050%	10/24/2029	EUR	4,758	5,139
Kommunalbanken A/S	1.250%	7/2/2030	NZD	10,000	5,336
Kommunalbanken A/S	2.625%	2/12/2032	EUR	25,000	29,162
Kommunalbanken A/S	5.250%	4/18/2034	AUD	4,500	3,131
					291,302
Peru (0.2%)					
Republic of Peru	6.350%	8/12/2028	PEN	13,604	4,258
Republic of Peru	5.940%	2/12/2029	PEN	29,042	9,061
Republic of Peru	6.950%	8/12/2031	PEN	66,325	22,111
Republic of Peru	6.150%	8/12/2032	PEN	82,350	26,596
Republic of Peru	1.250%	3/11/2033	EUR	4,699	4,704
³ Republic of Peru	7.300%	8/12/2033	PEN	85,721	29,174
Republic of Peru	5.400%	8/12/2034	PEN	83,571	24,818
³ Republic of Peru	6.850%	8/12/2035	PEN	80,170	25,420
Republic of Peru	1.950%	11/17/2036	EUR	4,339	4,203
Republic of Peru	6.900%	8/12/2037	PEN	88,430	27,629
³ Republic of Peru	7.600%	8/12/2039	PEN	59,913	19,338
Republic of Peru	5.350%	8/12/2040	PEN	46,229	12,262
Republic of Peru	6.850%	2/12/2042	PEN	21,630	6,746
Republic of Peru	6.714%	2/12/2055	PEN	11,525	3,589
					219,909
Philippines (0.0%)					
Republic of Philippines	3.625%	2/4/2032	EUR	31,266	37,316
Republic of Philippines	1.750%	4/28/2041	EUR	459	391
					37,707
Poland (1.0%)					
Bank Gospodarstwa Krajowego	1.625%	4/30/2028	EUR	2,615	3,034
Bank Gospodarstwa Krajowego	0.375%	10/13/2028	EUR	4,300	4,793
Bank Gospodarstwa Krajowego	3.000%	5/30/2029	EUR	2,500	2,993
Bank Gospodarstwa Krajowego	2.000%	6/1/2030	EUR	394	449
Bank Gospodarstwa Krajowego	0.500%	7/8/2031	EUR	1,250	1,286
Bank Gospodarstwa Krajowego	4.000%	3/13/2032	EUR	23,200	28,626
Bank Gospodarstwa Krajowego	5.125%	2/22/2033	EUR	4,645	6,093
Bank Gospodarstwa Krajowego	4.250%	9/13/2044	EUR	8,200	9,470
Republic of Poland	0.875%	5/10/2027	EUR	16,806	19,575
Republic of Poland	3.750%	5/25/2027	PLN	314,144	88,983

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Republic of Poland	2.500%	7/25/2027	PLN	79,101	22,002
Republic of Poland	1.375%	10/22/2027	EUR	2,075	2,419
Republic of Poland	0.000%	1/25/2028	PLN	100,000	26,276
Republic of Poland	2.750%	4/25/2028	PLN	134,365	37,187
Republic of Poland	7.500%	7/25/2028	PLN	315,090	96,620
Republic of Poland	5.750%	4/25/2029	PLN	13,192	3,916
Republic of Poland	4.750%	7/25/2029	PLN	100,000	28,839
Republic of Poland	2.750%	10/25/2029	PLN	65,316	17,598
Republic of Poland	3.000%	1/16/2030	EUR	55,959	67,060
Republic of Poland	5.000%	1/25/2030	PLN	460,000	133,579
Republic of Poland	4.500%	7/25/2030	PLN	399,903	113,658
Republic of Poland	4.500%	1/25/2031	PLN	90,000	25,446
Republic of Poland	1.750%	4/25/2032	PLN	536,810	128,142
Republic of Poland	2.750%	5/25/2032	EUR	7,643	8,849
Republic of Poland	3.875%	2/14/2033	EUR	42	52
Republic of Poland	6.000%	10/25/2033	PLN	213,666	64,640
Republic of Poland	3.625%	1/11/2034	EUR	24,503	29,570
Republic of Poland	5.000%	10/25/2034	PLN	223,217	62,948
Republic of Poland	3.625%	1/16/2035	EUR	7,850	9,413
Republic of Poland	5.000%	10/25/2035	PLN	323,222	90,340
Republic of Poland	2.375%	1/18/2036	EUR	6,821	7,287
Republic of Poland	3.875%	7/7/2037	EUR	11,418	13,570
Republic of Poland	4.250%	2/14/2043	EUR	6,990	8,271
Republic of Poland	4.000%	4/25/2047	PLN	13,689	3,265
					1,166,249

Portugal (0.6%)

³ Portugal Obrigacoes do Tesouro OT	0.700%	10/15/2027	EUR	44,950	52,116
³ Portugal Obrigacoes do Tesouro OT	2.125%	10/17/2028	EUR	25,000	29,642
³ Portugal Obrigacoes do Tesouro OT	1.950%	6/15/2029	EUR	125,692	147,666
³ Portugal Obrigacoes do Tesouro OT	0.475%	10/18/2030	EUR	38,430	41,614
³ Portugal Obrigacoes do Tesouro OT	0.300%	10/17/2031	EUR	30,062	31,340
³ Portugal Obrigacoes do Tesouro OT	1.650%	7/16/2032	EUR	51,521	57,254
³ Portugal Obrigacoes do Tesouro OT	2.875%	10/14/2033	EUR	40,373	47,794
³ Portugal Obrigacoes do Tesouro OT	2.250%	4/18/2034	EUR	31,507	35,485
³ Portugal Obrigacoes do Tesouro OT	2.875%	10/20/2034	EUR	47,246	55,469
³ Portugal Obrigacoes do Tesouro OT	3.000%	6/15/2035	EUR	64,070	75,440
³ Portugal Obrigacoes do Tesouro OT	3.250%	6/13/2036	EUR	9,039	10,761
³ Portugal Obrigacoes do Tesouro OT	4.100%	4/15/2037	EUR	8,556	10,925
³ Portugal Obrigacoes do Tesouro OT	3.500%	6/18/2038	EUR	19,000	22,769
³ Portugal Obrigacoes do Tesouro OT	3.375%	6/15/2040	EUR	18,000	20,931
³ Portugal Obrigacoes do Tesouro OT	1.150%	4/11/2042	EUR	28,981	23,971
³ Portugal Obrigacoes do Tesouro OT	4.100%	2/15/2045	EUR	17,266	21,501
³ Portugal Obrigacoes do Tesouro OT	1.000%	4/12/2052	EUR	10,000	6,315
³ Portugal Obrigacoes do Tesouro OT	3.625%	6/12/2054	EUR	16,330	18,268
					709,261

Romania (0.5%)

Romania	7.200%	5/31/2027	RON	60,590	14,302
Romania	5.800%	7/26/2027	RON	116,950	27,124
Romania	2.500%	10/25/2027	RON	150,000	32,945
Romania	2.125%	3/7/2028	EUR	22,354	26,104
Romania	6.300%	4/26/2028	RON	140,000	32,708
Romania	2.875%	5/26/2028	EUR	17,178	20,317
Romania	8.750%	10/30/2028	RON	79,560	19,713
Romania	6.300%	4/25/2029	RON	139,070	32,476
Romania	4.850%	7/25/2029	RON	92,765	20,714
Romania	2.500%	2/8/2030	EUR	3,587	4,073
Romania	3.624%	5/26/2030	EUR	26,918	31,855
Romania	1.750%	7/13/2030	EUR	4,366	4,736
Romania	5.375%	3/22/2031	EUR	22,953	28,746
Romania	7.350%	4/28/2031	RON	64,000	15,567
Romania	2.124%	7/16/2031	EUR	2,208	2,345
Romania	6.700%	2/25/2032	RON	194,000	45,598
Romania	5.250%	5/30/2032	EUR	21,652	26,765
Romania	5.875%	7/11/2032	EUR	17,228	21,786
Romania	8.250%	9/29/2032	RON	31,800	8,074
Romania	2.000%	4/14/2033	EUR	1,892	1,865
Romania	5.375%	6/7/2033	EUR	19,323	23,608
Romania	7.200%	10/30/2033	RON	64,000	15,394
Romania	3.750%	2/7/2034	EUR	7,284	7,933

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Romania	7.100%	7/31/2034	RON	20,000	4,795
Romania	4.750%	10/11/2034	RON	65,000	13,284
Romania	4.250%	4/28/2036	RON	159,810	30,705
Romania	6.125%	10/7/2037	EUR	13,701	16,857
Romania	4.125%	3/11/2039	EUR	1,536	1,575
Romania	6.750%	7/11/2039	EUR	5,913	7,555
Romania	2.750%	4/14/2041	EUR	6,436	5,284
Romania	2.875%	4/13/2042	EUR	2,728	2,225
Romania	6.000%	9/24/2044	EUR	13,487	16,056
Romania	4.625%	4/3/2049	EUR	9,471	9,288
Romania	3.375%	1/28/2050	EUR	5,124	4,097
Romania Government Bond	6.850%	7/29/2030	RON	42,240	10,062
Romania Government Bond	7.500%	7/27/2033	RON	40,905	10,028
					596,559
Saudi Arabia (0.0%)					
Kingdom of Saudi Arabia	0.750%	7/9/2027	EUR	2,487	2,867
Kingdom of Saudi Arabia	0.625%	3/3/2030	EUR	5,882	6,365
³ Kingdom of Saudi Arabia	3.375%	3/5/2032	EUR	7,145	8,493
Kingdom of Saudi Arabia	2.000%	7/9/2039	EUR	7,411	6,873
					24,598
Singapore (0.5%)					
Housing & Development Board	2.675%	1/22/2029	SGD	3,000	2,415
Housing & Development Board	2.977%	1/23/2029	SGD	20,000	16,236
Housing & Development Board	2.598%	10/30/2029	SGD	2,750	2,213
Housing & Development Board	3.995%	12/6/2029	SGD	23,500	19,867
Housing & Development Board	3.080%	5/31/2030	SGD	7,250	5,955
Housing & Development Board	2.545%	7/4/2031	SGD	1,250	1,005
Housing & Development Board	1.865%	7/21/2033	SGD	3,500	2,678
Housing & Development Board	2.162%	9/10/2035	SGD	1,000	773
Republic of Singapore	3.500%	3/1/2027	SGD	53,448	42,958
Republic of Singapore	2.875%	9/1/2027	SGD	18,200	14,637
Republic of Singapore	2.625%	5/1/2028	SGD	31,923	25,737
Republic of Singapore	2.875%	8/1/2028	SGD	20,000	16,250
Republic of Singapore	3.000%	4/1/2029	SGD	46,500	38,119
Republic of Singapore	2.875%	7/1/2029	SGD	25,646	20,996
Republic of Singapore	2.500%	4/1/2030	SGD	30,400	24,711
Republic of Singapore	2.875%	9/1/2030	SGD	47,004	38,866
Republic of Singapore	1.625%	7/1/2031	SGD	30,300	23,620
Republic of Singapore	2.625%	8/1/2032	SGD	32,000	26,246
Republic of Singapore	3.375%	9/1/2033	SGD	30,104	25,937
Republic of Singapore	3.375%	5/1/2034	SGD	26,000	22,508
Republic of Singapore	2.750%	3/1/2035	SGD	41,735	34,733
Republic of Singapore	2.250%	8/1/2036	SGD	34,254	27,378
Republic of Singapore	2.375%	7/1/2039	SGD	29,468	23,808
Republic of Singapore	2.250%	7/1/2040	SGD	10,640	8,497
Republic of Singapore	2.750%	4/1/2042	SGD	29,124	24,824
Republic of Singapore	2.750%	3/1/2046	SGD	31,282	27,037
Republic of Singapore	1.875%	3/1/2050	SGD	32,538	24,311
Republic of Singapore	1.875%	10/1/2051	SGD	22,893	17,005
Republic of Singapore	3.250%	6/1/2054	SGD	12,865	12,295
Republic of Singapore	3.000%	8/1/2072	SGD	24,700	23,224
					594,839
Slovakia (0.2%)					
Slovak Republic	3.000%	2/7/2028	EUR	21,500	25,852
Slovak Republic	0.750%	4/9/2030	EUR	8,109	8,892
Slovak Republic	3.000%	11/6/2031	EUR	26,500	31,564
Slovak Republic	1.000%	5/14/2032	EUR	1,199	1,261
Slovak Republic	3.625%	6/8/2033	EUR	10,000	12,185
Slovak Republic	3.750%	3/6/2034	EUR	39,935	48,866
Slovak Republic	3.750%	2/23/2035	EUR	30,673	37,258
Slovak Republic	0.375%	4/21/2036	EUR	4,613	3,988
Slovak Republic	1.875%	3/9/2037	EUR	5,200	5,177
Slovak Republic	3.625%	11/4/2037	EUR	29,600	34,521
Slovak Republic	3.750%	2/27/2040	EUR	24,900	28,904
Slovak Republic	4.000%	2/23/2043	EUR	9,981	11,670
Slovak Republic	2.000%	10/17/2047	EUR	11,595	9,323
Slovak Republic	2.250%	6/12/2068	EUR	12,923	8,861
					268,322

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Slovenia (0.1%)					
Republic of Slovenia	0.000%	2/12/2031	EUR	22,280	23,331
Republic of Slovenia	2.250%	3/3/2032	EUR	29,681	34,338
Republic of Slovenia	0.488%	10/20/2050	EUR	8,307	4,676
Republic of Slovenia	3.500%	4/14/2055	EUR	27,790	30,497
					92,842
South Korea (2.5%)					
Export-Import Bank of Korea	4.000%	6/7/2027	AUD	530	366
Export-Import Bank of Korea	3.625%	6/7/2030	EUR	3,810	4,665
Korea Development Bank	2.625%	9/8/2027	EUR	5,000	5,955
Korea Housing Finance Corp.	3.714%	4/11/2027	EUR	22,500	27,094
Korea Housing Finance Corp.	4.082%	9/25/2027	EUR	10,000	12,171
Korea Housing Finance Corp.	2.765%	9/2/2030	EUR	2,500	2,960
Republic of Korea	2.375%	3/10/2027	KRW	110,000,000	76,109
Republic of Korea	2.625%	3/10/2027	KRW	25,000,000	17,344
Republic of Korea	5.250%	3/10/2027	KRW	15,500,000	11,057
Republic of Korea	2.125%	6/10/2027	KRW	75,000,000	51,630
Republic of Korea	3.250%	6/10/2027	KRW	140,000,000	97,817
Republic of Korea	3.125%	9/10/2027	KRW	78,000,000	54,396
Republic of Korea	2.375%	12/10/2027	KRW	45,000,000	30,948
Republic of Korea	2.875%	12/10/2027	KRW	40,000,000	27,760
Republic of Korea	3.250%	3/10/2028	KRW	165,000,000	115,237
Republic of Korea	5.500%	3/10/2028	KRW	20,000,000	14,597
Republic of Korea	2.250%	6/10/2028	KRW	215,000,000	146,706
Republic of Korea	2.625%	6/10/2028	KRW	50,260,000	34,538
Republic of Korea	3.500%	9/10/2028	KRW	12,000,000	8,421
Republic of Korea	2.375%	12/10/2028	KRW	50,000,000	33,959
Republic of Korea	3.250%	3/10/2029	KRW	136,000,000	94,640
Republic of Korea	1.875%	6/10/2029	KRW	63,000,000	41,829
Republic of Korea	3.000%	9/10/2029	KRW	58,100,000	40,005
Republic of Korea	1.375%	12/10/2029	KRW	75,000,000	48,415
Republic of Korea	5.500%	12/10/2029	KRW	12,137,000	9,096
Republic of Korea	2.625%	3/10/2030	KRW	90,000,000	60,863
Republic of Korea	1.375%	6/10/2030	KRW	94,000,000	59,977
Republic of Korea	2.500%	9/10/2030	KRW	20,000,000	13,373
Republic of Korea	1.500%	12/10/2030	KRW	68,000,000	43,135
Republic of Korea	4.750%	12/10/2030	KRW	28,000,000	20,562
Republic of Korea	2.000%	6/10/2031	KRW	83,003,340	53,487
Republic of Korea	2.375%	12/10/2031	KRW	55,000,000	35,910
Republic of Korea	4.000%	12/10/2031	KRW	41,000,000	29,197
Republic of Korea	3.375%	6/10/2032	KRW	45,000,000	31,033
Republic of Korea	4.250%	12/10/2032	KRW	37,700,000	27,346
Republic of Korea	3.250%	6/10/2033	KRW	52,000,000	35,352
Republic of Korea	3.750%	12/10/2033	KRW	86,500,000	60,696
Republic of Korea	4.125%	12/10/2033	KRW	53,000,000	38,126
Republic of Korea	3.500%	6/10/2034	KRW	59,500,000	40,999
Republic of Korea	3.000%	12/10/2034	KRW	56,500,000	37,417
Republic of Korea	2.625%	6/10/2035	KRW	95,000,000	61,057
Republic of Korea	2.625%	9/10/2035	KRW	49,000,000	31,437
Republic of Korea	3.250%	12/10/2035	KRW	30,000,000	20,283
Republic of Korea	1.500%	9/10/2036	KRW	40,000,000	22,722
Republic of Korea	2.250%	9/10/2037	KRW	20,000,000	12,138
Republic of Korea	2.375%	9/10/2038	KRW	36,600,000	22,291
Republic of Korea	1.125%	9/10/2039	KRW	26,800,000	13,682
Republic of Korea	1.500%	9/10/2040	KRW	39,700,000	20,997
Republic of Korea	1.875%	9/10/2041	KRW	31,000,000	17,086
Republic of Korea	3.250%	9/10/2042	KRW	35,500,000	23,542
Republic of Korea	3.000%	12/10/2042	KRW	59,500,000	38,146
Republic of Korea	3.875%	9/10/2043	KRW	50,000,000	35,917
Republic of Korea	2.875%	9/10/2044	KRW	40,000,000	25,047
Republic of Korea	2.750%	12/10/2044	KRW	57,990,000	35,595
Republic of Korea	2.750%	9/10/2045	KRW	24,600,000	15,047
Republic of Korea	2.000%	3/10/2046	KRW	49,000,000	26,294
Republic of Korea	2.125%	3/10/2047	KRW	62,955,000	34,421
Republic of Korea	2.625%	3/10/2048	KRW	98,695,000	58,629
Republic of Korea	2.000%	3/10/2049	KRW	91,360,000	48,365
Republic of Korea	1.500%	3/10/2050	KRW	153,730,000	71,428
Republic of Korea	1.875%	3/10/2051	KRW	174,845,380	87,900
Republic of Korea	2.500%	3/10/2052	KRW	105,490,770	60,217

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Republic of Korea	3.125%	9/10/2052	KRW	63,000,000	40,711
Republic of Korea	3.250%	3/10/2053	KRW	88,850,000	58,752
Republic of Korea	3.625%	9/10/2053	KRW	83,000,000	58,703
Republic of Korea	3.250%	3/10/2054	KRW	112,700,000	74,581
Republic of Korea	2.750%	9/10/2054	KRW	68,250,000	40,926
Republic of Korea	2.625%	3/10/2055	KRW	151,100,000	88,171
Republic of Korea	2.625%	9/10/2055	KRW	80,000,000	46,637
Republic of Korea	2.000%	9/10/2068	KRW	35,697,000	16,999
Republic of Korea	1.625%	9/10/2070	KRW	34,012,000	14,024
Republic of Korea	3.500%	9/10/2072	KRW	36,600,000	26,000
Republic of Korea	2.750%	9/10/2074	KRW	40,000,000	23,863

2,866,796

Spain (4.5%)

Adif Alta Velocidad	0.950%	4/30/2027	EUR	7,500	8,745
Adif Alta Velocidad	3.500%	7/30/2028	EUR	3,300	3,998
Adif Alta Velocidad	3.250%	5/31/2029	EUR	17,000	20,497
Adif Alta Velocidad	3.125%	1/31/2030	EUR	12,300	14,742
Adif Alta Velocidad	0.550%	10/31/2031	EUR	4,000	4,117
Autonomous Community of Madrid Spain	2.146%	4/30/2027	EUR	8,710	10,316
Autonomous Community of Madrid Spain	1.773%	4/30/2028	EUR	6,981	8,177
Autonomous Community of Madrid Spain	1.571%	4/30/2029	EUR	10,248	11,824
Autonomous Community of Madrid Spain	2.080%	3/12/2030	EUR	2,561	2,975
Autonomous Community of Madrid Spain	0.419%	4/30/2030	EUR	2,021	2,189
Autonomous Community of Madrid Spain	0.420%	4/30/2031	EUR	14,052	14,802
Autonomous Community of Madrid Spain	3.462%	4/30/2034	EUR	20,865	25,330
Basque Government	0.850%	4/30/2030	EUR	8,751	9,666
Basque Government	0.450%	4/30/2032	EUR	7,813	8,000
Basque Government	3.500%	4/30/2033	EUR	8,000	9,804
Basque Government	3.400%	4/30/2034	EUR	10,000	12,090
Basque Government	3.250%	4/30/2035	EUR	14,818	17,628
Instituto de Credito Oficial	2.700%	10/31/2030	EUR	20,129	23,938
Junta de Andalucia	3.200%	4/30/2030	EUR	10,943	13,265
Junta de Andalucia	0.500%	4/30/2031	EUR	22,546	23,709
Junta de Andalucia	3.400%	4/30/2034	EUR	10,000	12,001
³ Kingdom of Spain	1.500%	4/30/2027	EUR	13,222	15,560
³ Kingdom of Spain	2.500%	5/31/2027	EUR	204,398	243,501
³ Kingdom of Spain	0.800%	7/30/2027	EUR	77,534	90,182
³ Kingdom of Spain	0.000%	1/31/2028	EUR	243,681	276,954
³ Kingdom of Spain	2.400%	5/31/2028	EUR	190,000	226,149
³ Kingdom of Spain	1.400%	7/30/2028	EUR	61,318	71,260
³ Kingdom of Spain	5.150%	10/31/2028	EUR	57,949	73,914
³ Kingdom of Spain	6.000%	1/31/2029	EUR	41,740	54,761
³ Kingdom of Spain	2.350%	3/31/2029	EUR	95,000	112,630
³ Kingdom of Spain	3.500%	5/31/2029	EUR	80,000	98,247
³ Kingdom of Spain	0.800%	7/30/2029	EUR	222,089	249,380
³ Kingdom of Spain	2.700%	1/31/2030	EUR	115,000	137,491
³ Kingdom of Spain	0.500%	4/30/2030	EUR	110,000	120,108
³ Kingdom of Spain	1.950%	7/30/2030	EUR	100,000	115,764
³ Kingdom of Spain	1.250%	10/31/2030	EUR	88,382	98,686
³ Kingdom of Spain	0.100%	4/30/2031	EUR	98,000	101,961
³ Kingdom of Spain	3.100%	7/30/2031	EUR	167,104	202,167
³ Kingdom of Spain	0.500%	10/31/2031	EUR	118,193	123,892
³ Kingdom of Spain	0.700%	4/30/2032	EUR	131,585	137,618
³ Kingdom of Spain	5.750%	7/30/2032	EUR	22,396	31,163
³ Kingdom of Spain	2.550%	10/31/2032	EUR	81,027	94,331
³ Kingdom of Spain	3.150%	4/30/2033	EUR	90,772	109,181
³ Kingdom of Spain	2.350%	7/30/2033	EUR	17,219	19,605
³ Kingdom of Spain	3.550%	10/31/2033	EUR	173,065	212,918
³ Kingdom of Spain	3.250%	4/30/2034	EUR	92,172	110,730
³ Kingdom of Spain	3.450%	10/31/2034	EUR	159,006	193,230
³ Kingdom of Spain	3.150%	4/30/2035	EUR	80,000	94,660
³ Kingdom of Spain	1.850%	7/30/2035	EUR	44,301	46,855
³ Kingdom of Spain	3.200%	10/31/2035	EUR	149,905	177,379
³ Kingdom of Spain	4.200%	1/31/2037	EUR	19,332	24,693
³ Kingdom of Spain	0.850%	7/30/2037	EUR	111,360	100,056
³ Kingdom of Spain	3.900%	7/30/2039	EUR	74,407	91,280
³ Kingdom of Spain	4.900%	7/30/2040	EUR	50,720	68,681
³ Kingdom of Spain	1.200%	10/31/2040	EUR	66,751	57,208
³ Kingdom of Spain	3.500%	1/31/2041	EUR	99,630	115,568

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
3	Kingdom of Spain	4.700%	7/30/2041	EUR	66,035	87,616
3	Kingdom of Spain	1.000%	7/30/2042	EUR	68,941	54,427
3	Kingdom of Spain	3.450%	7/30/2043	EUR	83,580	94,687
3	Kingdom of Spain	5.150%	10/31/2044	EUR	56,015	78,266
3	Kingdom of Spain	2.900%	10/31/2046	EUR	91,405	93,400
3	Kingdom of Spain	2.700%	10/31/2048	EUR	34,351	33,286
3	Kingdom of Spain	1.000%	10/31/2050	EUR	6,127	3,892
3	Kingdom of Spain	1.900%	10/31/2052	EUR	103,091	80,013
3	Kingdom of Spain	4.000%	10/31/2054	EUR	153,694	179,398
3	Kingdom of Spain	3.450%	7/30/2066	EUR	53,292	54,531
3	Kingdom of Spain	1.450%	10/31/2071	EUR	36,946	20,170
	Xunta de Galicia	3.711%	7/30/2029	EUR	6,300	7,741
	Xunta de Galicia	3.296%	4/30/2031	EUR	9,100	11,048
						5,154,051

Supranational (4.7%)

	African Development Bank	0.500%	3/22/2027	EUR	10,191	11,856
	African Development Bank	3.300%	7/27/2027	AUD	509	348
	African Development Bank	3.350%	8/8/2028	AUD	373	252
	African Development Bank	0.500%	3/21/2029	EUR	7,854	8,769
	African Development Bank	2.250%	9/14/2029	EUR	3,696	4,346
	Asian Development Bank	4.650%	2/16/2027	CAD	1,424	1,068
	Asian Development Bank	4.050%	4/19/2027	CAD	8,100	6,062
	Asian Development Bank	3.400%	9/10/2027	AUD	11,655	7,989
	Asian Development Bank	0.250%	10/28/2027	GBP	6,918	8,916
	Asian Development Bank	0.750%	12/7/2027	GBP	6,365	8,245
	Asian Development Bank	1.125%	2/10/2028	NZD	2,000	1,151
	Asian Development Bank	3.300%	5/24/2028	CAD	3,900	2,903
	Asian Development Bank	4.875%	6/29/2028	NZD	7,000	4,343
	Asian Development Bank	3.300%	8/8/2028	AUD	1,320	893
	Asian Development Bank	4.125%	2/14/2029	GBP	8,000	11,009
	Asian Development Bank	0.000%	10/24/2029	EUR	7,788	8,452
	Asian Development Bank	0.025%	1/31/2030	EUR	7,834	8,423
	Asian Development Bank	4.500%	6/20/2030	AUD	4,850	3,339
	Asian Development Bank	0.100%	6/17/2031	EUR	8,447	8,749
	Asian Development Bank	1.950%	7/22/2032	EUR	8,930	10,071
	Asian Development Bank	4.800%	1/17/2033	AUD	9,500	6,529
	Asian Development Bank	2.000%	6/10/2037	EUR	4,669	4,855
	Central American Bank for Economic Integration	4.625%	2/14/2028	GBP	3,000	4,155
	Corp. Andina de Fomento	2.375%	7/13/2027	EUR	3,440	4,082
	Corp. Andina de Fomento	4.500%	9/14/2027	AUD	816	560
	Corp. Andina de Fomento	4.500%	3/7/2028	EUR	4,057	5,011
	Corp. Andina de Fomento	3.625%	2/13/2030	EUR	33,052	40,352
	Corp. Andina de Fomento	3.125%	9/3/2032	EUR	10,000	11,822
	Council of Europe Development Bank	0.250%	1/19/2032	EUR	9,338	9,543
	Council of Europe Development Bank	2.875%	3/25/2032	EUR	25,000	29,834
	Council of Europe Development Bank	2.625%	1/11/2034	EUR	11,000	12,732
	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmateri	4.550%	3/30/2027	CAD	1,372	1,028
	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmateri	3.350%	5/21/2029	AUD	2,190	1,457
	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmateri	2.875%	2/4/2030	CHF	5,000	7,110
	European Bank for Reconstruction & Development	2.875%	7/17/2031	EUR	12,240	14,603
6	European Financial Stability Facility	0.750%	5/3/2027	EUR	28,413	33,127
6	European Financial Stability Facility	0.875%	7/26/2027	EUR	12,810	14,906
6	European Financial Stability Facility	0.000%	10/13/2027	EUR	18,000	20,578
6	European Financial Stability Facility	0.950%	2/14/2028	EUR	21,454	24,797
6	European Financial Stability Facility	0.875%	9/5/2028	EUR	7,003	8,013
6	European Financial Stability Facility	3.000%	12/15/2028	EUR	40,000	48,301
6	European Financial Stability Facility	3.500%	4/11/2029	EUR	32,500	39,842
6	European Financial Stability Facility	2.625%	7/16/2029	EUR	30,000	35,803
6	European Financial Stability Facility	0.050%	10/17/2029	EUR	7,997	8,686
6	European Financial Stability Facility	0.125%	3/18/2030	EUR	9,689	10,432
6	European Financial Stability Facility	0.000%	1/20/2031	EUR	53,917	56,249
6	European Financial Stability Facility	2.875%	5/28/2031	EUR	35,000	41,981
6	European Financial Stability Facility	3.875%	3/30/2032	EUR	10,248	12,908
6	European Financial Stability Facility	2.750%	9/27/2032	EUR	75,000	88,524
6	European Financial Stability Facility	2.875%	2/16/2033	EUR	31,851	37,787
6	European Financial Stability Facility	1.250%	5/24/2033	EUR	23,345	24,735
6	European Financial Stability Facility	2.875%	2/13/2034	EUR	25,000	29,457
6	European Financial Stability Facility	2.875%	1/29/2035	EUR	35,959	41,978
6	European Financial Stability Facility	0.875%	4/10/2035	EUR	38,787	37,929

		Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
6	European Financial Stability Facility	3.375%	4/3/2037	EUR	5,378	6,473
6	European Financial Stability Facility	1.450%	9/5/2040	EUR	10,447	9,530
6	European Financial Stability Facility	1.700%	2/13/2043	EUR	18,810	16,889
6	European Financial Stability Facility	2.350%	7/29/2044	EUR	26,968	26,445
6	European Financial Stability Facility	1.375%	5/31/2047	EUR	29,083	22,949
6	European Financial Stability Facility	1.800%	7/10/2048	EUR	19,554	16,425
6	European Financial Stability Facility	0.700%	1/20/2050	EUR	15,370	9,560
6	European Financial Stability Facility	0.700%	1/17/2053	EUR	18,093	10,438
6	European Financial Stability Facility	1.750%	7/17/2053	EUR	1,793	1,402
	European Investment Bank	3.500%	4/15/2027	EUR	27,561	33,217
	European Investment Bank	0.000%	6/17/2027	EUR	9,690	11,170
	European Investment Bank	0.375%	9/15/2027	EUR	75,514	87,119
	European Investment Bank	3.750%	12/7/2027	GBP	1,947	2,661
	European Investment Bank	1.000%	1/28/2028	CAD	5,538	3,941
	European Investment Bank	4.500%	1/31/2028	GBP	48,858	67,791
	European Investment Bank	3.300%	2/3/2028	AUD	1,147	781
	European Investment Bank	0.000%	3/28/2028	EUR	19,098	21,614
	European Investment Bank	1.375%	5/12/2028	SEK	38,260	4,208
	European Investment Bank	4.200%	8/21/2028	AUD	24,697	17,082
	European Investment Bank	0.000%	9/28/2028	EUR	11,672	13,051
	European Investment Bank	6.000%	12/7/2028	GBP	8,198	11,837
	European Investment Bank	0.625%	1/22/2029	EUR	23,372	26,415
	European Investment Bank	4.000%	2/15/2029	GBP	43,601	59,843
	European Investment Bank	3.300%	5/25/2029	AUD	3,524	2,357
	European Investment Bank	0.125%	6/20/2029	EUR	5,894	6,490
	European Investment Bank	0.250%	9/14/2029	EUR	9,544	10,505
	European Investment Bank	3.625%	10/22/2029	GBP	10,000	13,518
	European Investment Bank	0.050%	11/15/2029	EUR	20,000	21,736
	European Investment Bank	0.050%	1/16/2030	EUR	16,660	18,006
	European Investment Bank	2.375%	5/15/2030	EUR	68,470	80,960
	European Investment Bank	2.750%	7/30/2030	EUR	17,390	20,875
	European Investment Bank	0.000%	9/9/2030	EUR	12,731	13,492
	European Investment Bank	2.750%	9/13/2030	EUR	15,373	18,422
	European Investment Bank	0.000%	1/14/2031	EUR	23,948	25,074
	European Investment Bank	1.300%	1/27/2031	AUD	23,318	13,689
	European Investment Bank	1.000%	3/14/2031	EUR	22,265	24,442
10	European Investment Bank	2.625%	6/16/2031	EUR	37,197	44,139
	European Investment Bank	2.875%	10/15/2031	EUR	62,986	75,589
	European Investment Bank	1.000%	4/14/2032	EUR	16,396	17,609
	European Investment Bank	5.625%	6/7/2032	GBP	2,000	2,950
	European Investment Bank	1.125%	11/15/2032	EUR	10,248	10,966
	European Investment Bank	2.875%	1/12/2033	EUR	18,511	22,090
	European Investment Bank	1.125%	4/13/2033	EUR	15,372	16,295
	European Investment Bank	3.000%	7/15/2033	EUR	41,052	49,289
	European Investment Bank	2.750%	1/16/2034	EUR	29,958	35,232
	European Investment Bank	2.625%	9/4/2034	EUR	64,000	74,169
	European Investment Bank	2.875%	1/15/2035	EUR	59,894	70,653
	European Investment Bank	3.000%	1/14/2036	EUR	23,657	27,857
	European Investment Bank	0.200%	3/17/2036	EUR	14,007	12,512
	European Investment Bank	3.125%	6/30/2036	CHF	5,505	8,782
	European Investment Bank	1.125%	9/15/2036	EUR	14,593	14,214
	European Investment Bank	3.875%	6/8/2037	GBP	10,767	13,603
	European Investment Bank	5.000%	4/15/2039	GBP	3,584	4,963
	European Investment Bank	2.750%	3/15/2040	EUR	9,505	10,452
	European Investment Bank	0.250%	6/15/2040	EUR	11,552	8,776
	European Investment Bank	0.010%	5/15/2041	EUR	6,000	4,208
	European Investment Bank	3.625%	3/14/2042	EUR	2,869	3,429
	European Investment Bank	1.000%	11/14/2042	EUR	5,124	4,134
	European Investment Bank	4.500%	3/7/2044	GBP	4,355	5,478
	European Investment Bank	0.875%	9/13/2047	EUR	5,124	3,590
	European Investment Bank	1.500%	11/15/2047	EUR	2,561	2,048
	European Investment Bank	1.500%	10/16/2048	EUR	1,575	1,232
	European Investment Bank	0.050%	1/27/2051	EUR	10,303	4,903
	European Investment Bank	4.625%	10/12/2054	GBP	3,945	4,859
	European Stability Mechanism	0.750%	3/15/2027	EUR	19,640	22,957
	European Stability Mechanism	0.750%	9/5/2028	EUR	9,456	10,798
	European Stability Mechanism	0.500%	3/5/2029	EUR	21,522	24,204
	European Stability Mechanism	0.010%	3/4/2030	EUR	26,804	28,861
	European Stability Mechanism	0.010%	10/15/2031	EUR	12,202	12,530
	European Stability Mechanism	1.200%	5/23/2033	EUR	6,148	6,543

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
European Stability Mechanism	2.750%	9/15/2034	EUR	25,000	29,272
European Stability Mechanism	2.750%	2/26/2035	EUR	15,000	17,474
European Stability Mechanism	1.625%	11/17/2036	EUR	20,471	21,191
European Stability Mechanism	1.750%	10/20/2045	EUR	5,124	4,562
European Stability Mechanism	1.800%	11/2/2046	EUR	16,820	14,916
European Stability Mechanism	1.850%	12/1/2055	EUR	17,355	13,831
European Union	2.500%	11/4/2027	EUR	9,736	11,617
European Union	2.875%	12/6/2027	EUR	69,319	83,213
European Union	2.625%	7/4/2028	EUR	100,000	119,594
European Union	3.125%	12/5/2028	EUR	233,316	282,875
European Union	2.875%	10/5/2029	EUR	171,230	206,268
European Union	2.500%	10/14/2030	EUR	40,000	47,323
European Union	0.750%	4/4/2031	EUR	16,781	18,129
European Union	0.000%	4/22/2031	EUR	20,237	20,984
European Union	0.000%	7/4/2031	EUR	102,758	105,919
European Union	2.500%	12/4/2031	EUR	104,516	122,696
European Union	1.000%	7/6/2032	EUR	54,884	58,465
European Union	2.750%	2/4/2033	EUR	38,385	45,350
European Union	3.250%	7/4/2034	EUR	29,342	35,482
European Union	3.000%	12/4/2034	EUR	73,002	86,417
European Union	0.000%	7/4/2035	EUR	55,110	49,007
European Union	3.375%	12/12/2035	EUR	91,418	110,496
European Union	0.250%	4/22/2036	EUR	21,290	18,881
European Union	0.200%	6/4/2036	EUR	44,216	38,920
European Union	0.400%	2/4/2037	EUR	31,007	27,255
European Union	0.875%	3/11/2037	EUR	1,868	1,712
European Union	2.750%	12/4/2037	EUR	18,962	21,268
European Union	3.375%	10/4/2038	EUR	88,877	104,672
European Union	3.375%	10/4/2039	EUR	128,468	149,872
European Union	3.625%	12/12/2040	EUR	29,686	35,197
European Union	0.450%	7/4/2041	EUR	74,094	55,434
European Union	3.750%	4/4/2042	EUR	5,124	6,136
European Union	3.375%	11/4/2042	EUR	17,623	20,046
European Union	1.250%	2/4/2043	EUR	83,353	68,628
European Union	4.000%	4/4/2044	EUR	58,538	71,487
European Union	3.750%	10/12/2045	EUR	67,384	78,980
European Union	0.450%	5/2/2046	EUR	17,889	11,347
European Union	0.750%	1/4/2047	EUR	21,887	14,953
European Union	2.625%	2/4/2048	EUR	35,988	34,766
European Union	3.250%	2/4/2050	EUR	59,276	62,773
European Union	0.700%	7/6/2051	EUR	71,821	41,675
European Union	2.500%	10/4/2052	EUR	79,515	71,268
European Union	3.000%	3/4/2053	EUR	9,955	9,855
European Union	3.375%	10/5/2054	EUR	124,792	131,315
European Union	4.000%	10/12/2055	EUR	45,000	52,741
Inter-American Development Bank	0.875%	8/27/2027	CAD	3,219	2,304
Inter-American Development Bank	2.125%	12/15/2028	GBP	4,200	5,471
Inter-American Development Bank	4.700%	10/3/2030	AUD	12,000	8,352
Inter-American Development Bank	3.290%	6/28/2032	AUD	5,238	3,289
Inter-American Investment Corp.	2.750%	7/14/2032	EUR	11,000	12,902
International Bank for Reconstruction & Development	0.250%	9/23/2027	GBP	10,248	13,266
International Bank for Reconstruction & Development	0.625%	9/24/2027	NZD	9,490	5,484
International Bank for Reconstruction & Development	0.875%	9/28/2027	CAD	2,761	1,973
International Bank for Reconstruction & Development	0.625%	11/22/2027	EUR	5,635	6,500
International Bank for Reconstruction & Development	4.400%	1/13/2028	AUD	25,000	17,389
International Bank for Reconstruction & Development	3.700%	1/18/2028	CAD	9,700	7,261
International Bank for Reconstruction & Development	0.010%	4/24/2028	EUR	26,829	30,302
International Bank for Reconstruction & Development	1.625%	5/10/2028	NZD	6,735	3,896
International Bank for Reconstruction & Development	0.625%	7/14/2028	GBP	11,122	14,100
International Bank for Reconstruction & Development	3.300%	8/14/2028	AUD	10,683	7,232
International Bank for Reconstruction & Development	2.900%	9/5/2028	CAD	3,200	2,359
International Bank for Reconstruction & Development	3.875%	10/2/2028	GBP	24,250	33,170
International Bank for Reconstruction & Development	1.250%	12/13/2028	GBP	6,012	7,656
International Bank for Reconstruction & Development	4.300%	1/10/2029	AUD	10,000	6,921
International Bank for Reconstruction & Development	1.950%	9/20/2029	CAD	919	652
International Bank for Reconstruction & Development	1.000%	12/21/2029	GBP	1,720	2,103
International Bank for Reconstruction & Development	0.000%	2/21/2030	EUR	5,854	6,283
International Bank for Reconstruction & Development	0.500%	4/16/2030	EUR	2,767	3,024
International Bank for Reconstruction & Development	4.250%	9/18/2030	CAD	10,600	8,180
International Bank for Reconstruction & Development	4.125%	10/22/2030	GBP	6,000	8,226

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
International Bank for Reconstruction & Development	1.100%	11/18/2030	AUD	3,852	2,258
International Bank for Reconstruction & Development	4.125%	7/31/2031	GBP	11,548	15,770
International Bank for Reconstruction & Development	2.600%	8/28/2031	EUR	12,500	14,790
International Bank for Reconstruction & Development	5.750%	6/7/2032	GBP	3,074	4,545
International Bank for Reconstruction & Development	0.625%	1/12/2033	EUR	23,743	24,357
International Bank for Reconstruction & Development	4.200%	4/21/2033	AUD	6,000	3,952
International Bank for Reconstruction & Development	2.900%	2/14/2034	EUR	20,085	23,835
International Bank for Reconstruction & Development	1.200%	8/8/2034	EUR	16,943	17,491
International Bank for Reconstruction & Development	0.500%	6/21/2035	EUR	1,844	1,743
International Bank for Reconstruction & Development	3.000%	7/23/2035	EUR	10,000	11,796
International Bank for Reconstruction & Development	0.100%	9/17/2035	EUR	2,801	2,501
International Bank for Reconstruction & Development	3.100%	4/14/2038	EUR	4,400	5,114
International Bank for Reconstruction & Development	3.450%	9/13/2038	EUR	9,545	11,467
International Bank for Reconstruction & Development	0.700%	10/22/2046	EUR	5,260	3,573
International Bank for Reconstruction & Development	0.125%	1/3/2051	EUR	4,315	2,138
International Bank for Reconstruction & Development	0.200%	1/21/2061	EUR	2,767	1,027
International Development Association	0.750%	9/21/2028	GBP	1,502	1,896
International Development Association	2.500%	5/28/2030	EUR	15,000	17,746
International Development Association	4.125%	10/22/2030	GBP	4,000	5,481
International Development Association	0.000%	7/15/2031	EUR	9,338	9,576
International Development Association	0.350%	4/22/2036	EUR	28,250	25,255
International Development Association	1.750%	5/5/2037	EUR	12,000	12,202
International Development Association	0.700%	1/17/2042	EUR	5,789	4,499
International Development Association	3.200%	1/18/2044	EUR	10,000	11,088
International Development Association	3.500%	6/12/2045	EUR	5,000	5,757
International Finance Corp.	3.200%	10/18/2027	AUD	611	417
International Finance Corp.	0.750%	5/24/2028	AUD	6,500	4,156
International Finance Corp.	4.875%	12/19/2028	NZD	5,000	3,109
International Finance Corp.	2.550%	1/22/2029	CAD	1,200	875
International Finance Corp.	3.150%	6/26/2029	AUD	4,864	3,239
International Finance Corp.	4.250%	10/22/2029	GBP	2,220	3,062
International Finance Corp.	4.875%	12/13/2029	NZD	4,400	2,742
International Finance Corp.	4.500%	5/20/2030	AUD	15,000	10,364
International Finance Corp.	3.635%	8/26/2033	AUD	6,500	4,109
International Finance Corp.	1.500%	4/15/2035	AUD	13,020	6,560
Nordic Investment Bank	4.375%	2/21/2030	NZD	2,500	1,529
					5,429,787
Sweden (0.4%)					
Kingdom of Sweden	0.750%	5/12/2028	SEK	100,000	10,917
Kingdom of Sweden	2.000%	6/26/2028	EUR	54,000	63,654
Kingdom of Sweden	0.750%	11/12/2029	SEK	298,515	31,775
Kingdom of Sweden	0.125%	5/12/2031	SEK	582,080	58,172
Kingdom of Sweden	2.250%	6/1/2032	SEK	188,345	20,869
Kingdom of Sweden	1.750%	11/11/2033	SEK	195,000	20,583
Kingdom of Sweden	2.250%	5/11/2035	SEK	370,000	39,850
Kingdom of Sweden	2.500%	10/15/2036	SEK	170,000	18,468
Kingdom of Sweden	1.375%	6/23/2071	SEK	168,410	10,403
Kommuninvest I Sverige AB	2.750%	2/12/2027	EUR	5,400	6,444
Kommuninvest I Sverige AB	3.250%	11/12/2029	SEK	120,000	13,808
Kommuninvest I Sverige AB	3.250%	6/12/2030	SEK	200,000	22,978
Kommuninvest I Sverige AB	2.750%	11/12/2030	SEK	500,000	56,077
Svensk Exportkredit AB	2.750%	2/23/2028	EUR	25,000	29,848
					403,846
Switzerland (0.4%)					
Canton of Basel-Landschaft	1.375%	9/29/2034	CHF	8,465	11,568
Canton of Basel-Landschaft	1.000%	3/5/2040	CHF	5,000	6,516
Canton of Geneva Switzerland	1.625%	7/30/2029	CHF	1,805	2,443
Canton of Geneva Switzerland	0.400%	4/28/2036	CHF	2,545	3,169
Canton of Geneva Switzerland	0.600%	7/4/2046	CHF	1,520	1,807
Canton of Solothurn	1.000%	2/20/2045	CHF	10,000	12,863
Canton of Vaud	2.000%	10/24/2033	CHF	4,540	6,486
Canton of Zurich	1.250%	12/3/2032	CHF	1,525	2,070
Canton of Zurich	1.300%	6/24/2037	CHF	5,485	7,490
Canton of Zurich	2.000%	7/29/2038	CHF	5,100	7,512
Canton of Zurich	0.250%	7/12/2039	CHF	13,875	16,501
City of Zurich Switzerland	2.550%	3/10/2036	CHF	10,000	15,007
Swiss Confederation	3.250%	6/27/2027	CHF	4,593	6,223
Swiss Confederation	0.500%	5/27/2030	CHF	26,454	34,924
Swiss Confederation	2.250%	6/22/2031	CHF	44,889	64,763

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
Swiss Confederation	0.500%	6/27/2032	CHF	7,246	9,581
Swiss Confederation	3.500%	4/8/2033	CHF	10,512	16,826
Swiss Confederation	0.000%	6/26/2034	CHF	14,655	18,674
Swiss Confederation	0.250%	6/23/2035	CHF	52,207	67,673
Swiss Confederation	2.500%	3/8/2036	CHF	10,137	16,090
Swiss Confederation	1.500%	10/26/2038	CHF	10,000	14,795
Swiss Confederation	0.500%	5/28/2040	CHF	6,000	7,885
Swiss Confederation	1.500%	4/30/2042	CHF	20,974	31,728
Swiss Confederation	1.250%	6/28/2043	CHF	13,007	19,146
Swiss Confederation	0.500%	6/28/2045	CHF	12,757	16,649
Swiss Confederation	4.000%	1/6/2049	CHF	14,337	32,835
Swiss Confederation	0.500%	5/24/2055	CHF	3,188	4,218
Swiss Confederation	0.500%	5/30/2058	CHF	19,513	26,228
Swiss Confederation	2.000%	6/25/2064	CHF	2,449	5,023

486,693

Thailand (0.9%)

Kingdom of Thailand	2.250%	3/17/2027	THB	900,000	28,950
Kingdom of Thailand	1.000%	6/17/2027	THB	1,423,372	45,119
Kingdom of Thailand	2.400%	11/17/2027	THB	1,000,000	32,455
Kingdom of Thailand	3.580%	12/17/2027	THB	466,275	15,470
Kingdom of Thailand	5.670%	3/13/2028	THB	61,239	2,127
Kingdom of Thailand	2.050%	4/17/2028	THB	820,000	26,538
Kingdom of Thailand	2.650%	6/17/2028	THB	1,100,000	36,126
Kingdom of Thailand	2.875%	12/17/2028	THB	839,187	27,891
Kingdom of Thailand	2.400%	3/17/2029	THB	1,485,000	48,835
Kingdom of Thailand	1.190%	4/17/2029	THB	100,000	3,170
Kingdom of Thailand	4.875%	6/22/2029	THB	887,982	31,577
Kingdom of Thailand	2.500%	11/17/2029	THB	600,000	19,914
Kingdom of Thailand	1.600%	12/17/2029	THB	744,661	23,933
Kingdom of Thailand	1.660%	3/17/2030	THB	870,000	28,019
Kingdom of Thailand	3.650%	6/20/2031	THB	627,711	22,250
Kingdom of Thailand	2.000%	12/17/2031	THB	1,142,818	37,399
Kingdom of Thailand	3.775%	6/25/2032	THB	769,585	27,725
Kingdom of Thailand	3.350%	6/17/2033	THB	995,000	35,196
Kingdom of Thailand	2.800%	6/17/2034	THB	835,000	28,585
Kingdom of Thailand	2.410%	3/17/2035	THB	1,100,000	36,543
Kingdom of Thailand	1.600%	6/17/2035	THB	153,099	4,734
Kingdom of Thailand	1.585%	12/17/2035	THB	1,231,603	37,834
Kingdom of Thailand	3.400%	6/17/2036	THB	1,181,203	42,358
Kingdom of Thailand	3.390%	6/17/2037	THB	1,091,000	39,077
Kingdom of Thailand	4.260%	12/12/2037	THB	141,362	5,345
Kingdom of Thailand	3.300%	6/17/2038	THB	1,076,247	38,208
Kingdom of Thailand	2.700%	6/17/2040	THB	750,000	24,737
Kingdom of Thailand	3.800%	6/14/2041	THB	76,549	2,869
Kingdom of Thailand	2.000%	6/17/2042	THB	970,118	28,720
Kingdom of Thailand	3.450%	6/17/2043	THB	1,110,000	38,880
Kingdom of Thailand	4.675%	6/29/2044	THB	429,761	17,536
Kingdom of Thailand	2.980%	6/17/2045	THB	1,075,000	35,044
Kingdom of Thailand	2.875%	6/17/2046	THB	576,435	18,974
Kingdom of Thailand	3.140%	6/17/2047	THB	811,000	27,051
Kingdom of Thailand	1.875%	6/17/2049	THB	472,937	12,722
Kingdom of Thailand	3.150%	6/17/2050	THB	630,000	21,102
Kingdom of Thailand	2.750%	6/17/2052	THB	137,200	4,391
Kingdom of Thailand	4.000%	6/17/2055	THB	1,024,340	39,760
Kingdom of Thailand	4.850%	6/17/2061	THB	9,492	437
Kingdom of Thailand	4.000%	6/17/2066	THB	248,447	10,061
Kingdom of Thailand	3.600%	6/17/2067	THB	895,459	33,618
Kingdom of Thailand	2.500%	6/17/2071	THB	293,000	8,318
Kingdom of Thailand	4.000%	6/17/2072	THB	694,000	28,708

1,078,306

United Kingdom (5.7%)

² Community Finance Co. 1 plc	5.017%	7/31/2034	GBP	2,253	3,076
⁵ LCR Finance plc	4.500%	12/7/2028	GBP	3,843	5,328
⁵ LCR Finance plc	5.100%	3/7/2051	GBP	3,433	4,465
United Kingdom Gilt	3.750%	3/7/2027	GBP	175,000	239,496
United Kingdom Gilt	4.250%	12/7/2027	GBP	11,150	15,412
United Kingdom Gilt	4.375%	3/7/2028	GBP	181,361	251,157
United Kingdom Gilt	4.500%	6/7/2028	GBP	195,316	271,517
United Kingdom Gilt	0.500%	1/31/2029	GBP	69,837	86,886

	Coupon	Maturity Date	Currency	Face Amount (000)	Market Value (\$000)
United Kingdom Gilt	4.125%	7/22/2029	GBP	312,503	430,739
United Kingdom Gilt	4.375%	3/7/2030	GBP	332,597	462,040
United Kingdom Gilt	0.375%	10/22/2030	GBP	44,525	51,787
United Kingdom Gilt	4.750%	12/7/2030	GBP	64,441	91,329
United Kingdom Gilt	4.125%	3/7/2031	GBP	180,000	246,796
United Kingdom Gilt	4.000%	10/22/2031	GBP	166,289	226,082
United Kingdom Gilt	1.000%	1/31/2032	GBP	70,000	80,003
United Kingdom Gilt	4.250%	6/7/2032	GBP	98,346	135,472
United Kingdom Gilt	3.250%	1/31/2033	GBP	170,000	218,041
United Kingdom Gilt	4.125%	3/7/2033	GBP	50,000	67,650
United Kingdom Gilt	0.875%	7/31/2033	GBP	193,000	206,309
United Kingdom Gilt	4.625%	1/31/2034	GBP	115,100	159,706
United Kingdom Gilt	4.250%	7/31/2034	GBP	25,979	35,008
United Kingdom Gilt	4.500%	9/7/2034	GBP	44,109	60,561
United Kingdom Gilt	4.500%	3/7/2035	GBP	130,408	177,985
United Kingdom Gilt	0.625%	7/31/2035	GBP	98,948	95,007
United Kingdom Gilt	4.750%	10/22/2035	GBP	20,000	27,671
United Kingdom Gilt	4.250%	3/7/2036	GBP	70,175	93,068
United Kingdom Gilt	1.750%	9/7/2037	GBP	74,538	75,107
United Kingdom Gilt	3.750%	1/29/2038	GBP	301,747	373,066
United Kingdom Gilt	4.750%	12/7/2038	GBP	59,702	81,016
United Kingdom Gilt	1.125%	1/31/2039	GBP	148,949	131,466
United Kingdom Gilt	4.250%	9/7/2039	GBP	25,889	33,157
United Kingdom Gilt	4.375%	1/31/2040	GBP	101,012	130,349
United Kingdom Gilt	4.250%	12/7/2040	GBP	25,406	32,120
United Kingdom Gilt	5.250%	1/31/2041	GBP	28,037	39,368
United Kingdom Gilt	1.250%	10/22/2041	GBP	99,525	80,870
United Kingdom Gilt	4.500%	12/7/2042	GBP	76,190	97,350
United Kingdom Gilt	4.750%	10/22/2043	GBP	122,580	159,889
United Kingdom Gilt	3.250%	1/22/2044	GBP	68,116	72,377
United Kingdom Gilt	3.500%	1/22/2045	GBP	74,660	81,437
United Kingdom Gilt	0.875%	1/31/2046	GBP	59,579	37,891
United Kingdom Gilt	4.250%	12/7/2046	GBP	79,111	94,971
United Kingdom Gilt	1.500%	7/22/2047	GBP	85,600	60,972
United Kingdom Gilt	1.750%	1/22/2049	GBP	56,486	41,375
United Kingdom Gilt	4.250%	12/7/2049	GBP	53,888	63,768
United Kingdom Gilt	0.625%	10/22/2050	GBP	58,909	29,404
United Kingdom Gilt	1.250%	7/31/2051	GBP	124,644	74,472
United Kingdom Gilt	3.750%	7/22/2052	GBP	53,582	57,424
United Kingdom Gilt	1.500%	7/31/2053	GBP	73,769	45,677
United Kingdom Gilt	3.750%	10/22/2053	GBP	129,524	137,473
United Kingdom Gilt	4.375%	7/31/2054	GBP	233,520	276,397
United Kingdom Gilt	1.625%	10/22/2054	GBP	50,592	31,991
United Kingdom Gilt	4.250%	12/7/2055	GBP	79,510	92,065
United Kingdom Gilt	1.750%	7/22/2057	GBP	92,515	58,493
United Kingdom Gilt	4.000%	1/22/2060	GBP	48,637	53,394
United Kingdom Gilt	0.500%	10/22/2061	GBP	90,029	31,113
United Kingdom Gilt	4.000%	10/22/2063	GBP	78,331	85,054
United Kingdom Gilt	2.500%	7/22/2065	GBP	68,527	51,354
United Kingdom Gilt	3.500%	7/22/2068	GBP	68,734	66,726
United Kingdom Gilt	1.625%	10/22/2071	GBP	65,836	35,731
United Kingdom Gilt	1.125%	10/22/2073	GBP	21,639	9,309
					6,565,217
Total Sovereign Bonds (Cost \$92,060,479)					87,580,015

	Coupon	Shares	Market Value (\$000)
Temporary Cash Investments (2.3%)			
Money Market Fund (2.3%)			
¹² Vanguard Market Liquidity Fund (Cost \$2,673,543)	3.704%	26,736,758	2,673,676
Total Investments (99.1%) (Cost \$117,654,262)			114,333,994
Other Assets and Liabilities—Net (0.9%)			1,095,894
Net Assets (100.0%)			115,429,888

Cost is in \$000.

- 1 Guaranteed by the Republic of Austria.
- 2 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- 3 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At January 31, 2026, the aggregate value was \$22,155,124, representing 19.2% of net assets.
- 4 Guaranteed by the Government of Japan.
- 5 Guaranteed by the Government of the United Kingdom.
- 6 Guaranteed by multiple countries.
- 7 Securities with a value of \$2,133,406 have been segregated as collateral for open forward currency contracts.
- 8 Securities with a value of \$1,977,530 have been pledged as collateral for open forward currency contracts.
- 9 Securities with a value of \$9,176 have been segregated as initial margin for open futures contracts.
- 10 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of January 31, 2026.
- 11 Guaranteed by the Federal Republic of Germany.
- 12 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

CVR—Contingent Value Rights.

DAC—Designated Activity Company.

GMTN—Global Medium Term Note.

REIT—Real Estate Investment Trust.

AUD—Australian dollar.

CAD—Canadian dollar.

CHF—Swiss franc.

CLP—Chilean peso.

CNY—Chinese renminbi.

CZK—Czech koruna.

DKK—Danish krone.

EUR—euro.

GBP—British pound.

HKD—Hong Kong dollar.

HUF—Hungarian forint.

IDR—Indonesian rupiah.

ILS—Israeli shekel.

JPY—Japanese yen.

KRW—Korean won.

MXN—Mexican peso.

MYR—Malaysian ringgit.

NOK—Norwegian krone.

NZD—New Zealand dollar.

PEN—Peruvian sol.

PLN—Polish zloty.

RON—Romanian leu.

SEK—Swedish krona.

SGD—Singapore dollar.

THB—Thai baht.

USD—U.S. dollar.

Derivative Financial Instruments Outstanding as of Period End
Futures Contracts

				(\$000)
	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Long Futures Contracts				
AUD 3-Year Treasury Bond	March 2026	500	36,482	(82)
Euro-Bobl	March 2026	845	116,799	197
Euro-Bund	March 2026	153	23,245	(6)
Euro-OAT	March 2026	300	43,359	509
Euro-Schatz	March 2026	11,401	1,444,732	641
Long Gilt	March 2026	325	40,402	(62)
				1,197
Short Futures Contracts				
Euro-BTP	March 2026	(158)	(22,682)	(60)
				1,137

Forward Currency Contracts

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive		Deliver		
Commonwealth Bank of Australia	2/3/2026	AUD	46,735	USD	31,170	1,374	—
HSBC Bank plc	2/2/2026	CAD	106,667	USD	77,907	439	—
Toronto-Dominion Bank	2/2/2026	CAD	52,538	USD	38,382	207	—
State Street Bank & Trust Co.	2/2/2026	CAD	23,789	USD	17,380	93	—
State Street Bank & Trust Co.	2/3/2026	CHF	17,706	USD	22,416	498	—
JPMorgan Chase Bank, N.A.	2/4/2026	CLP	68,200,000	USD	79,010	—	(969)
Citibank, N.A.	2/4/2026	CLP	63,800,000	USD	74,600	—	(1,593)
Standard Chartered Bank	2/3/2026	CNY	5,815,107	USD	836,685	—	(1,784)
HSBC Bank plc	2/3/2026	CNY	3,876,738	USD	557,684	—	(1,082)
HSBC Bank plc	2/3/2026	CNY	353,643	USD	50,337	437	—
HSBC Bank plc	3/3/2026	CNY	18,420	USD	2,654	—	(9)
Canadian Imperial Bank of Commerce	2/3/2026	CZK	4,846,045	USD	237,785	—	(1,767)
UBS AG	2/3/2026	CZK	2,386,858	USD	116,865	—	(618)
Standard Chartered Bank	2/3/2026	CZK	1,769,000	USD	86,480	—	(324)
HSBC Bank plc	2/3/2026	EUR	5,005,000	USD	5,963,780	—	(29,995)
Societe Generale SA	2/3/2026	EUR	3,185,000	USD	3,808,897	—	(32,852)
Credit Agricole CIB	2/3/2026	EUR	3,185,000	USD	3,807,192	—	(31,147)
Toronto-Dominion Bank	2/3/2026	EUR	1,820,000	USD	2,174,082	—	(16,342)
Canadian Imperial Bank of Commerce	2/3/2026	EUR	1,365,000	USD	1,633,961	—	(15,657)
Wells Fargo Bank N.A.	2/3/2026	EUR	1,365,000	USD	1,623,213	—	(4,908)
Deutsche Bank AG	2/3/2026	EUR	910,000	USD	1,088,254	—	(9,385)
State Street Bank & Trust Co.	2/3/2026	EUR	455,000	USD	545,136	—	(5,701)
The Bank of New York Mellon Corp.	2/3/2026	EUR	455,000	USD	543,634	—	(4,199)
Royal Bank of Canada	2/3/2026	EUR	455,000	USD	543,225	—	(3,790)
Commonwealth Bank of Australia	2/3/2026	EUR	455,000	USD	542,858	—	(3,423)
Wells Fargo Bank N.A.	2/3/2026	EUR	455,000	USD	539,266	169	—
Toronto-Dominion Bank	2/3/2026	HUF	46,821,120	USD	146,496	—	(1,038)
Deutsche Bank AG	2/3/2026	IDR	10,848,289,956	USD	645,948	668	—
Citibank, N.A.	2/3/2026	IDR	3,616,096,652	USD	216,040	—	(504)
Standard Chartered Bank	2/3/2026	IDR	3,616,096,652	USD	215,332	204	—
BNP Paribas	2/3/2026	IDR	1,334,286,268	USD	79,488	40	—
Standard Chartered Bank	2/3/2026	IDR	250,000,000	USD	14,940	—	(40)
Deutsche Bank AG	2/3/2026	ILS	681,488	USD	220,718	—	(854)

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
		Receive	Deliver		
Wells Fargo Bank N.A.	2/3/2026	JPY 212,520,000	USD 1,392,145	—	(18,457)
The Bank of New York Mellon Corp.	2/3/2026	JPY 70,840,000	USD 461,258	—	(3,362)
State Street Bank & Trust Co.	2/4/2026	KRW 2,115,494,240	USD 1,471,793	—	(10,099)
BNP Paribas	2/4/2026	KRW 846,197,696	USD 591,486	—	(6,808)
Wells Fargo Bank N.A.	2/4/2026	KRW 423,098,848	USD 295,460	—	(3,121)
State Street Bank & Trust Co.	2/4/2026	KRW 423,098,848	USD 291,431	908	—
Deutsche Bank AG	2/4/2026	KRW 147,151,240	USD 99,777	1,897	—
Deutsche Bank AG	3/5/2026	KRW 53,701,000	USD 37,352	—	(294)
Wells Fargo Bank N.A.	3/5/2026	KRW 41,160,500	USD 28,530	—	(126)
State Street Bank & Trust Co.	3/5/2026	KRW 41,160,500	USD 28,512	—	(108)
Toronto-Dominion Bank	2/4/2026	MXN 9,343,861	USD 538,644	—	(4,210)
HSBC Bank plc	2/4/2026	MYR 1,078,242	USD 270,652	2,949	—
Standard Chartered Bank	2/4/2026	MYR 922,999	USD 235,699	—	(1,491)
Bank of America, N.A.	2/4/2026	MYR 922,999	USD 235,519	—	(1,310)
BNP Paribas	2/4/2026	MYR 922,999	USD 234,442	—	(234)
BNP Paribas	2/4/2026	MYR 922,999	USD 232,669	1,539	—
BNP Paribas	3/3/2026	MYR 41,730	USD 10,592	4	—
Wells Fargo Bank N.A.	2/4/2026	PEN 183,436	USD 54,683	—	(251)
HSBC Bank plc	2/4/2026	PEN 122,000	USD 36,527	—	(325)
Citibank, N.A.	2/4/2026	PEN 122,000	USD 36,499	—	(296)
State Street Bank & Trust Co.	2/4/2026	PEN 112,829	USD 33,781	—	(300)
HSBC Bank plc	2/3/2026	PLN 986,589	USD 280,202	—	(2,530)
Canadian Imperial Bank of Commerce	2/3/2026	PLN 591,953	USD 167,668	—	(1,065)
The Bank of New York Mellon Corp.	2/3/2026	PLN 591,953	USD 167,502	—	(899)
UBS AG	2/3/2026	PLN 394,636	USD 112,040	—	(971)
Standard Chartered Bank	2/3/2026	PLN 258,000	USD 72,957	—	(343)
Deutsche Bank AG	2/3/2026	RON 746,167	USD 174,575	—	(997)
Societe Generale SA	2/3/2026	RON 371,227	USD 87,091	—	(734)
Wells Fargo Bank N.A.	2/3/2026	RON 367,515	USD 86,009	—	(515)
Credit Agricole CIB	2/3/2026	SEK 3,071,045	USD 347,119	—	(2,280)
HSBC Bank plc	2/3/2026	SEK 1,512,604	USD 171,119	—	(1,273)
JPMorgan Chase Bank, N.A.	2/3/2026	SGD 10,141	USD 7,903	72	—
Standard Chartered Bank	2/3/2026	THB 14,237,702	USD 455,470	—	(2,860)
UBS AG	2/3/2026	THB 7,118,851	USD 230,533	—	(4,227)
BNP Paribas	2/3/2026	THB 7,118,851	USD 228,549	—	(2,244)
JPMorgan Chase Bank, N.A.	2/3/2026	THB 7,118,851	USD 227,949	—	(1,644)
HSBC Bank plc	2/3/2026	THB 315,000	USD 10,007	7	—
Goldman Sachs & Co.	3/4/2026	THB 311,109	USD 9,930	—	(21)
HSBC Bank plc	2/3/2026	THB 201,970	USD 6,432	—	(12)
Commonwealth Bank of Australia	3/3/2026	USD 2,061,470	AUD 2,942,763	12,399	—
Commonwealth Bank of Australia	2/3/2026	USD 1,932,701	AUD 2,897,751	—	(85,135)
JPMorgan Chase Bank, N.A.	3/3/2026	USD 1,034,504	AUD 1,476,865	6,149	—
Citibank, N.A.	2/3/2026	USD 579,840	AUD 869,325	—	(25,511)
Citibank, N.A.	3/3/2026	USD 565,437	AUD 807,166	3,401	—
JPMorgan Chase Bank, N.A.	2/3/2026	USD 487,040	AUD 730,233	—	(21,455)
State Street Bank & Trust Co.	2/3/2026	USD 454,421	AUD 680,687	—	(19,572)
HSBC Bank plc	2/3/2026	USD 425,194	AUD 637,505	—	(18,730)
HSBC Bank plc	3/3/2026	USD 237,619	AUD 339,203	1,429	—
State Street Bank & Trust Co.	3/3/2026	USD 165,161	AUD 235,770	993	—
Royal Bank of Canada	2/2/2026	USD 3,463,990	CAD 4,741,870	—	(18,896)
Toronto-Dominion Bank	2/2/2026	USD 2,531,721	CAD 3,465,095	—	(13,377)
Royal Bank of Canada	3/2/2026	USD 1,786,572	CAD 2,416,420	9,682	—
The Bank of New York Mellon Corp.	3/2/2026	USD 1,667,486	CAD 2,252,970	10,786	—

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive		Deliver		
Bank of Montreal	2/2/2026	USD	1,292,345	CAD	1,769,000	—	(6,979)
Toronto-Dominion Bank	3/2/2026	USD	1,300,511	CAD	1,758,999	7,047	—
Canadian Imperial Bank of Commerce	3/2/2026	USD	1,003,296	CAD	1,357,000	5,439	—
Bank of Montreal	3/2/2026	USD	995,163	CAD	1,346,000	5,395	—
HSBC Bank plc	3/2/2026	USD	674,279	CAD	910,000	5,120	—
Barclays Bank plc	2/2/2026	USD	54,844	CAD	75,000	—	(243)
Commonwealth Bank of Australia	2/2/2026	USD	43,195	CAD	60,000	—	(875)
Wells Fargo Bank N.A.	2/2/2026	USD	25,219	CAD	35,000	—	(488)
BNP Paribas	2/2/2026	USD	18,242	CAD	25,000	—	(120)
State Street Bank & Trust Co.	3/3/2026	USD	1,094,997	CHF	840,622	3,905	—
State Street Bank & Trust Co.	2/3/2026	USD	635,096	CHF	501,417	—	(13,801)
UBS AG	2/3/2026	USD	480,924	CHF	380,656	—	(11,692)
JPMorgan Chase Bank, N.A.	3/3/2026	USD	267,221	CHF	205,155	939	—
JPMorgan Chase Bank, N.A.	2/3/2026	USD	212,729	CHF	168,024	—	(4,715)
Toronto-Dominion Bank	2/3/2026	USD	199,538	CHF	157,605	—	(4,422)
Toronto-Dominion Bank	3/3/2026	USD	201,105	CHF	154,396	706	—
State Street Bank & Trust Co.	2/4/2026	USD	96,991	CLP	88,000,000	—	(3,709)
JPMorgan Chase Bank, N.A.	3/4/2026	USD	79,001	CLP	68,200,000	975	—
Citibank, N.A.	3/4/2026	USD	74,594	CLP	63,800,000	1,602	—
JPMorgan Chase Bank, N.A.	2/4/2026	USD	61,347	CLP	55,736,913	—	(2,433)
State Street Bank & Trust Co.	3/4/2026	USD	52,037	CLP	44,971,846	586	—
UBS AG	2/4/2026	USD	23,249	CLP	21,000,000	—	(781)
Toronto-Dominion Bank	2/4/2026	USD	13,451	CLP	12,234,932	—	(550)
Standard Chartered Bank	2/3/2026	USD	841,183	CNY	5,907,312	—	(6,958)
Standard Chartered Bank	3/3/2026	USD	837,912	CNY	5,815,107	2,809	—
HSBC Bank plc	2/3/2026	USD	589,659	CNY	4,138,177	—	(4,478)
HSBC Bank plc	3/3/2026	USD	558,509	CNY	3,876,738	1,775	—
Canadian Imperial Bank of Commerce	3/3/2026	USD	237,851	CZK	4,846,045	1,766	—
Canadian Imperial Bank of Commerce	2/3/2026	USD	147,798	CZK	3,049,160	—	(706)
UBS AG	3/3/2026	USD	116,898	CZK	2,386,858	617	—
Deutsche Bank AG	2/3/2026	USD	111,200	CZK	2,286,871	—	(178)
Societe Generale SA	2/3/2026	USD	94,331	CZK	1,941,871	—	(244)
Standard Chartered Bank	3/3/2026	USD	86,506	CZK	1,769,000	325	—
Standard Chartered Bank	2/3/2026	USD	83,803	CZK	1,724,000	—	(161)
Commonwealth Bank of Australia	3/3/2026	USD	12,464	CZK	254,907	46	—
Deutsche Bank AG	2/3/2026	USD	577,869	DKK	3,662,329	—	(3,557)
Deutsche Bank AG	3/3/2026	USD	293,097	DKK	1,831,164	1,919	—
State Street Bank & Trust Co.	3/3/2026	USD	146,478	DKK	915,582	889	—
Credit Agricole CIB	3/3/2026	USD	146,253	DKK	915,582	664	—
State Street Bank & Trust Co.	2/3/2026	USD	20,028,719	EUR	17,032,000	—	(163,928)
State Street Bank & Trust Co.	3/3/2026	USD	16,835,016	EUR	14,124,871	67,214	—
Toronto-Dominion Bank	2/3/2026	USD	14,557,594	EUR	12,371,249	—	(109,401)
Toronto-Dominion Bank	3/3/2026	USD	13,735,918	EUR	11,519,211	61,329	—
HSBC Bank plc	3/3/2026	USD	7,831,162	EUR	6,564,000	38,963	—
Societe Generale SA	2/3/2026	USD	5,375,382	EUR	4,564,000	—	(35,564)
Societe Generale SA	3/3/2026	USD	5,445,623	EUR	4,550,000	44,264	—
Commonwealth Bank of Australia	2/3/2026	USD	4,834,108	EUR	4,113,000	—	(42,146)
Canadian Imperial Bank of Commerce	2/3/2026	USD	4,836,265	EUR	4,107,000	—	(32,879)
Credit Agricole CIB	3/3/2026	USD	3,812,232	EUR	3,185,000	31,282	—
Wells Fargo Bank N.A.	2/3/2026	USD	3,543,264	EUR	3,010,170	—	(25,508)
Commonwealth Bank of Australia	3/3/2026	USD	3,255,453	EUR	2,730,000	14,638	—
HSBC Bank plc	2/3/2026	USD	2,865,867	EUR	2,437,000	—	(23,371)
Canadian Imperial Bank of Commerce	3/3/2026	USD	2,720,435	EUR	2,275,000	19,756	—

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive		Deliver		
Wells Fargo Bank N.A.	3/3/2026	USD	2,169,123	EUR	1,820,000	8,580	—
Royal Bank of Canada	3/3/2026	USD	1,929,465	EUR	1,618,115	8,584	—
Barclays Bank plc	2/3/2026	USD	1,613,322	EUR	1,368,000	—	(8,540)
The Bank of New York Mellon Corp.	3/3/2026	USD	1,630,830	EUR	1,365,000	10,422	—
Citibank, N.A.	3/3/2026	USD	1,298,432	EUR	1,090,000	4,480	—
JPMorgan Chase Bank, N.A.	3/3/2026	USD	1,287,590	EUR	1,080,000	5,509	—
Citibank, N.A.	2/3/2026	USD	1,251,354	EUR	1,064,000	—	(10,093)
The Bank of New York Mellon Corp.	2/3/2026	USD	1,075,465	EUR	912,000	—	(5,775)
Deutsche Bank AG	3/3/2026	USD	1,089,698	EUR	910,000	9,426	—
Standard Chartered Bank	3/3/2026	USD	848,666	EUR	712,436	2,925	—
Royal Bank of Canada	2/3/2026	USD	751,501	EUR	639,000	—	(6,079)
Barclays Bank plc	3/3/2026	USD	718,519	EUR	603,181	2,476	—
JPMorgan Chase Bank, N.A.	2/3/2026	USD	667,149	EUR	567,520	—	(5,687)
Credit Agricole CIB	2/3/2026	USD	537,616	EUR	456,000	—	(3,005)
Morgan Stanley Capital Services Inc.	2/3/2026	USD	537,223	EUR	456,000	—	(3,398)
BNP Paribas	2/3/2026	USD	536,339	EUR	456,000	—	(4,282)
Deutsche Bank AG	2/3/2026	USD	535,592	EUR	456,000	—	(5,028)
Wells Fargo Bank N.A.	3/3/2026	USD	539,982	EUR	455,000	—	(154)
Standard Chartered Bank	2/3/2026	USD	390,473	EUR	332,217	—	(3,394)
BNP Paribas	3/3/2026	USD	192,509	EUR	161,607	663	—
UBS AG	3/3/2026	USD	33,455	EUR	28,129	63	—
State Street Bank & Trust Co.	3/3/2026	USD	3,826,928	GBP	2,788,883	10,892	—
State Street Bank & Trust Co.	2/3/2026	USD	3,667,007	GBP	2,726,400	—	(63,638)
HSBC Bank plc	3/3/2026	USD	2,695,956	GBP	1,964,679	7,681	—
HSBC Bank plc	2/3/2026	USD	2,399,102	GBP	1,783,720	—	(41,636)
Toronto-Dominion Bank	3/3/2026	USD	1,405,659	GBP	1,024,376	4,005	—
Toronto-Dominion Bank	2/3/2026	USD	1,349,411	GBP	1,003,281	—	(23,419)
Citibank, N.A.	2/3/2026	USD	969,570	GBP	720,871	—	(16,827)
JPMorgan Chase Bank, N.A.	2/3/2026	USD	855,700	GBP	636,209	—	(14,850)
Citibank, N.A.	3/3/2026	USD	851,469	GBP	620,508	2,426	—
JPMorgan Chase Bank, N.A.	3/3/2026	USD	626,897	GBP	456,852	1,786	—
Royal Bank of Canada	3/3/2026	USD	224,485	GBP	163,594	640	—
Wells Fargo Bank N.A.	2/3/2026	USD	168,806	GBP	125,000	—	(2,236)
Commonwealth Bank of Australia	2/3/2026	USD	10,771	GBP	8,000	—	(176)
Standard Chartered Bank	2/3/2026	USD	23,210	HKD	180,500	101	—
HSBC Bank plc	3/3/2026	USD	23,143	HKD	180,500	12	—
Toronto-Dominion Bank	3/3/2026	USD	146,208	HUF	46,821,120	1,040	—
Deutsche Bank AG	2/3/2026	USD	96,396	HUF	31,684,178	—	(2,037)
Canadian Imperial Bank of Commerce	2/3/2026	USD	96,334	HUF	31,684,178	—	(2,098)
BNP Paribas	3/3/2026	USD	72,021	HUF	23,061,149	521	—
UBS AG	2/3/2026	USD	12,494	HUF	4,150,000	—	(398)
JPMorgan Chase Bank, N.A.	2/3/2026	USD	7,216	HUF	2,363,913	—	(128)
Deutsche Bank AG	3/3/2026	USD	645,720	IDR	10,848,289,956	—	(648)
Deutsche Bank AG	2/3/2026	USD	420,492	IDR	7,059,524,368	—	(296)
Citibank, N.A.	2/3/2026	USD	240,824	IDR	4,029,762,184	628	—
Citibank, N.A.	3/3/2026	USD	215,952	IDR	3,616,096,652	496	—
Standard Chartered Bank	3/3/2026	USD	215,248	IDR	3,616,096,652	—	(212)
Deutsche Bank AG	2/3/2026	USD	210,852	IDR	3,529,762,184	460	—
Standard Chartered Bank	2/3/2026	USD	210,524	IDR	3,529,762,184	128	—
BNP Paribas	2/3/2026	USD	90,208	IDR	1,515,958,624	—	(152)
BNP Paribas	3/3/2026	USD	79,436	IDR	1,334,286,268	—	(68)
Wells Fargo Bank N.A.	2/3/2026	USD	342,166	ILS	1,090,381	—	(9,617)
Deutsche Bank AG	3/4/2026	USD	220,738	ILS	681,488	826	—

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive		Deliver		
Wells Fargo Bank N.A.	3/4/2026	USD	220,166	ILS	681,488	254	—
HSBC Bank plc	2/3/2026	USD	85,781	ILS	272,595	—	(2,164)
HSBC Bank plc	2/3/2026	USD	2,754,817	JPY	429,978,904	—	(24,483)
Wells Fargo Bank N.A.	3/3/2026	USD	2,799,355	JPY	428,611,268	22,454	—
Deutsche Bank AG	2/3/2026	USD	2,716,809	JPY	425,083,566	—	(30,849)
HSBC Bank plc	3/3/2026	USD	2,752,971	JPY	423,200,000	11,128	—
Wells Fargo Bank N.A.	2/3/2026	USD	2,283,820	JPY	356,139,404	—	(18,196)
Deutsche Bank AG	3/3/2026	USD	1,856,751	JPY	286,011,268	3,730	—
The Bank of New York Mellon Corp.	3/3/2026	USD	1,838,702	JPY	282,440,000	8,822	—
Toronto-Dominion Bank	2/3/2026	USD	1,182,194	JPY	184,863,333	—	(12,726)
BNP Paribas	2/3/2026	USD	1,183,139	JPY	184,607,679	—	(10,129)
Toronto-Dominion Bank	3/3/2026	USD	1,189,802	JPY	183,100,667	3,522	—
Standard Chartered Bank	2/3/2026	USD	1,063,507	JPY	166,378,071	—	(11,928)
Royal Bank of Canada	3/3/2026	USD	789,270	JPY	121,471,681	2,275	—
Standard Chartered Bank	3/3/2026	USD	594,901	JPY	91,550,333	1,761	—
The Bank of New York Mellon Corp.	2/3/2026	USD	455,436	JPY	71,025,500	—	(3,659)
BNP Paribas	3/3/2026	USD	456,891	JPY	70,380,000	910	—
Commonwealth Bank of Australia	2/3/2026	USD	409,966	JPY	64,180,258	—	(4,883)
State Street Bank & Trust Co.	2/3/2026	USD	151,390	JPY	23,900,000	—	(3,094)
Bank of America, N.A.	2/3/2026	USD	80,073	JPY	12,480,000	—	(595)
State Street Bank & Trust Co.	3/5/2026	USD	1,768,626	KRW	2,538,593,088	16,772	—
State Street Bank & Trust Co.	2/4/2026	USD	1,176,890	KRW	1,737,946,848	—	(23,939)
State Street Bank & Trust Co.	2/4/2026	USD	909,446	KRW	1,303,460,136	8,824	—
BNP Paribas	3/5/2026	USD	592,117	KRW	846,197,696	8,166	—
HSBC Bank plc	2/4/2026	USD	297,353	KRW	434,486,712	—	(2,854)
Wells Fargo Bank N.A.	2/4/2026	USD	294,743	KRW	434,486,712	—	(5,464)
BNP Paribas	2/4/2026	USD	293,338	KRW	434,486,712	—	(6,869)
Wells Fargo Bank N.A.	3/5/2026	USD	295,789	KRW	423,098,848	3,813	—
State Street Bank & Trust Co.	3/5/2026	USD	291,744	KRW	423,098,848	—	(232)
Deutsche Bank AG	2/4/2026	USD	22,461	KRW	33,272,595	—	(529)
Toronto-Dominion Bank	3/3/2026	USD	555,648	MXN	9,663,074	4,291	—
State Street Bank & Trust Co.	2/4/2026	USD	522,628	MXN	9,423,861	—	(16,383)
State Street Bank & Trust Co.	3/3/2026	USD	537,322	MXN	9,343,861	4,179	—
Toronto-Dominion Bank	2/4/2026	USD	513,755	MXN	9,263,861	—	(16,104)
Standard Chartered Bank	3/3/2026	USD	6,422	MXN	112,000	32	—
BNP Paribas	2/4/2026	USD	471,369	MYR	1,921,590	—	(16,228)
Bank of America, N.A.	2/4/2026	USD	231,915	MYR	939,930	—	(6,589)
HSBC Bank plc	2/4/2026	USD	231,089	MYR	939,930	—	(7,416)
JPMorgan Chase Bank, N.A.	2/4/2026	USD	230,561	MYR	939,930	—	(7,943)
Standard Chartered Bank	3/3/2026	USD	235,868	MYR	922,999	1,485	—
Bank of America, N.A.	3/3/2026	USD	235,692	MYR	922,999	1,309	—
BNP Paribas	3/3/2026	USD	234,611	MYR	922,999	229	—
BNP Paribas	3/3/2026	USD	232,835	MYR	922,999	—	(1,547)
HSBC Bank plc	3/3/2026	USD	232,778	MYR	922,999	—	(1,605)
Deutsche Bank AG	2/4/2026	USD	12,334	MYR	50,235	—	(413)
Standard Chartered Bank	2/4/2026	USD	5,033	MYR	20,354	—	(132)
BNP Paribas	3/3/2026	USD	183,538	NOK	1,762,000	603	—
BNP Paribas	2/3/2026	USD	174,703	NOK	1,762,000	—	(8,255)
Wells Fargo Bank N.A.	3/3/2026	USD	65,220	NOK	624,870	344	—
Deutsche Bank AG	2/3/2026	USD	62,101	NOK	624,870	—	(2,782)
JPMorgan Chase Bank, N.A.	3/3/2026	USD	400,901	NZD	662,073	1,800	—
UBS AG	2/3/2026	USD	290,374	NZD	500,524	—	(11,036)
Commonwealth Bank of Australia	3/3/2026	USD	87,996	NZD	145,333	389	—

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive		Deliver		
Commonwealth Bank of Australia	2/3/2026	USD	64,997	NZD	112,904	—	(2,993)
JPMorgan Chase Bank, N.A.	2/3/2026	USD	57,392	NZD	99,694	—	(2,643)
HSBC Bank plc	2/3/2026	USD	54,278	NZD	94,285	—	(2,499)
Citibank, N.A.	2/4/2026	USD	100,801	PEN	339,620	22	—
State Street Bank & Trust Co.	3/4/2026	USD	88,383	PEN	295,829	645	—
Wells Fargo Bank N.A.	3/4/2026	USD	54,658	PEN	183,436	254	—
Citibank, N.A.	2/4/2026	USD	49,313	PEN	166,206	—	(6)
Wells Fargo Bank N.A.	2/4/2026	USD	41,842	PEN	141,000	2	—
HSBC Bank plc	3/4/2026	USD	36,517	PEN	122,000	334	—
Citibank, N.A.	3/4/2026	USD	36,491	PEN	122,000	308	—
HSBC Bank plc	2/4/2026	USD	22,680	PEN	76,439	—	(3)
Canadian Imperial Bank of Commerce	3/4/2026	USD	8,365	PEN	28,091	33	—
Toronto-Dominion Bank	2/3/2026	USD	381,510	PLN	1,370,471	—	(4,205)
HSBC Bank plc	3/3/2026	USD	280,180	PLN	986,589	2,529	—
Canadian Imperial Bank of Commerce	2/3/2026	USD	255,188	PLN	916,716	—	(2,819)
Deutsche Bank AG	2/3/2026	USD	236,131	PLN	850,200	—	(3,155)
State Street Bank & Trust Co.	3/3/2026	USD	168,153	PLN	591,953	1,562	—
Canadian Imperial Bank of Commerce	3/3/2026	USD	167,653	PLN	591,953	1,062	—
The Bank of New York Mellon Corp.	3/3/2026	USD	167,488	PLN	591,953	897	—
UBS AG	3/3/2026	USD	112,033	PLN	394,636	972	—
Standard Chartered Bank	3/3/2026	USD	72,949	PLN	258,000	341	—
Standard Chartered Bank	2/3/2026	USD	69,802	PLN	251,000	—	(842)
Toronto-Dominion Bank	3/3/2026	USD	9,435	PLN	33,371	44	—
JPMorgan Chase Bank, N.A.	2/3/2026	USD	7,424	PLN	26,697	—	(90)
UBS AG	2/3/2026	USD	210,455	RON	912,574	—	(1,833)
Deutsche Bank AG	3/3/2026	USD	174,341	RON	746,167	988	—
Wells Fargo Bank N.A.	2/3/2026	USD	124,496	RON	541,716	—	(1,522)
Societe Generale SA	3/3/2026	USD	86,972	RON	371,227	727	—
Wells Fargo Bank N.A.	3/3/2026	USD	85,892	RON	367,515	509	—
JPMorgan Chase Bank, N.A.	2/3/2026	USD	7,048	RON	30,617	—	(74)
Deutsche Bank AG	3/3/2026	USD	518,670	SEK	4,583,649	3,267	—
Credit Agricole CIB	3/3/2026	USD	347,612	SEK	3,071,045	2,292	—
The Bank of New York Mellon Corp.	2/3/2026	USD	318,643	SEK	2,928,075	—	(10,143)
Credit Agricole CIB	2/3/2026	USD	296,568	SEK	2,718,586	—	(8,694)
BNP Paribas	2/3/2026	USD	167,576	SEK	1,532,819	—	(4,540)
Toronto-Dominion Bank	2/3/2026	USD	167,220	SEK	1,532,819	—	(4,896)
HSBC Bank plc	3/3/2026	USD	171,363	SEK	1,512,604	1,280	—
Citibank, N.A.	2/3/2026	USD	37,095	SEK	340,000	—	(1,083)
Bank of Montreal	2/3/2026	USD	12,471	SEK	115,000	—	(442)
State Street Bank & Trust Co.	2/3/2026	USD	399,427	SGD	512,000	—	(3,170)
HSBC Bank plc	3/3/2026	USD	301,419	SGD	381,590	791	—
HSBC Bank plc	2/3/2026	USD	203,965	SGD	261,322	—	(1,518)
BNP Paribas	3/3/2026	USD	150,897	SGD	190,795	583	—
Wells Fargo Bank N.A.	3/3/2026	USD	150,766	SGD	190,795	452	—
Toronto-Dominion Bank	3/3/2026	USD	8,102	SGD	10,262	18	—
JPMorgan Chase Bank, N.A.	2/3/2026	USD	681,009	THB	21,299,649	3,903	—
Standard Chartered Bank	3/4/2026	USD	455,995	THB	14,237,702	2,497	—
UBS AG	2/3/2026	USD	235,367	THB	7,299,111	3,331	—
UBS AG	3/4/2026	USD	230,917	THB	7,118,851	4,168	—
BNP Paribas	3/4/2026	USD	228,865	THB	7,118,851	2,116	—
JPMorgan Chase Bank, N.A.	3/4/2026	USD	228,238	THB	7,118,851	1,489	—

Forward Currency Contracts (continued)

Counterparty	Contract Settlement Date	Contract Amount (000)				Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
			Receive		Deliver		
BNP Paribas	2/3/2026	USD	226,280	THB	7,099,883	578	—
Standard Chartered Bank	2/3/2026	USD	13,177	THB	412,581	61	—
						606,231	(1,494,018)

A. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral, as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees. These procedures include obtaining quotations from an independent pricing service, monitoring news to identify significant market- or security-specific events, and evaluating changes in the values of foreign market proxies (for example, ADRs, futures contracts, or exchange-traded funds), between the time the foreign markets close and the fund's pricing time.

B. Foreign Currency: Securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars using exchange rates obtained from an independent third party as of the fund's pricing time on the valuation date. Realized gains (losses) and unrealized appreciation (depreciation) on investment securities include the effects of changes in exchange rates since the securities were purchased, combined with the effects of changes in security prices. Fluctuations in the value of other assets and liabilities resulting from changes in exchange rates are recorded as unrealized foreign currency gains (losses) until the assets or liabilities are settled in cash, at which time they are recorded as realized foreign currency gains (losses).

C. Futures Contracts: The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. Fluctuations in the value of the contracts are recorded as an asset (liability).

D. Forward Currency Contracts: The fund enters into forward currency contracts to protect the value of securities and related receivables and payables against changes in future foreign exchange rates. The fund enters into centrally cleared non-deliverable forward currency contracts to achieve the same objective specified with respect to the equivalent over-the-counter forward currency contracts; rather than physical delivery of the two currencies at maturity, a net cash settlement is made by one party to the other in accordance with contract terms. Additionally, there is less counterparty risk because a regulated clearinghouse is the counterparty instead of the clearing broker or executing broker. The clearinghouse imposes initial margin requirements to secure the fund's performance, and requires daily settlement of variation margin representing changes in the market value of each contract. To further mitigate counterparty risk, the fund trades with a diverse group of prequalified executing brokers; monitors the financial strength of its clearing brokers, executing brokers, and clearinghouse; and has entered into agreements with its clearing brokers and executing brokers. Risks associated with these types of forward currency contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The fund mitigates its counterparty risk by entering into forward currency contracts only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, rehypothecated or (under master netting agreements) resold. The master netting arrangements provide that, in the event of a counterparty's default (including bankruptcy), the fund may terminate the forward currency contracts, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The forward currency contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the forward currency contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

Forward currency contracts are valued at their quoted daily prices obtained from an independent third party, adjusted for currency risk based on the expiration date of each contract. Fluctuations in the value of the contracts are recorded as an asset (liability).

E. Various inputs may be used to determine the value of the fund's investments and derivatives. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments and derivatives valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments and derivatives as of January 31, 2026, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	1,021	—	1,021
Corporate Bonds	—	24,079,282	—	24,079,282
Sovereign Bonds	—	87,580,015	—	87,580,015
Temporary Cash Investments	2,673,676	—	—	2,673,676
Total	2,673,676	111,660,318	—	114,333,994
Derivative Financial Instruments				
Assets				
Futures Contracts ¹	1,347	—	—	1,347
Forward Currency Contracts	—	606,231	—	606,231
Total	1,347	606,231	—	607,578
Liabilities				
Futures Contracts ¹	(210)	—	—	(210)
Forward Currency Contracts	—	(1,494,018)	—	(1,494,018)
Total	(210)	(1,494,018)	—	(1,494,228)

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments.