Portfolio of Investments

| Security | Shares | Value |
|---|---------|---------------|
| Long Term Investments – 99.9% | | |
| Common Stocks – 99.9% | | |
| Communication Services – 9.7% | | |
| Alphabet, Inc., Class A | 213,800 | \$ 60,118,422 |
| AT&T, Inc. | 256,085 | 6,338,104 |
| Charter Communications, Inc., Class A (a) | 3,058 | 715,083 |
| Comcast Corp., Class A | 131,421 | 3,658,103 |
| Deutsche Telekom AG ADR | 125,600 | 3,903,648 |
| Electronic Arts, Inc. | 8,800 | 1,760,528 |
| Netflix, Inc. (a) | 15,038 | 16,825,417 |
| Omnicom Group, Inc. | 6,200 | 465,124 |
| Orange SA ADR | 63,500 | 1,038,225 |
| Take-Two Interactive Software, Inc. (a) | 6,500 | 1,666,405 |
| TELUS Corp. | 56,594 | 829,668 |
| T-Mobile US, Inc. | 17,200 | 3,612,860 |
| Trade Desk, Inc. (The), Class A (a) | 15,300 | 769,284 |
| Verizon Communications, Inc. | 138,495 | 5,503,791 |
| Walt Disney Co. (The) | 64,393 | 7,251,940 |
| | | 114,456,602 |
| Consumer Discretionary – 10.1% | | |
| adidas AG ADR | 11,786 | 1,118,727 |
| Airbnb, Inc., Class A (a) | 13,500 | 1,708,290 |
| Amazon.com, Inc. (a) | 197,280 | 48,179,722 |
| Best Buy Co., Inc. | 6,749 | 554,36 |
| Booking Holdings, Inc. | 1,150 | 5,839,40 |
| BYD Co., Ltd. ADR | 147,300 | 1,906,062 |
| Chipotle Mexican Grill, Inc. (a) | 48,250 | 1,529,04 |
| DoorDash, Inc., Class A (a) | 12,500 | 3,179,62 |
| eBay, Inc. | 16,600 | 1,349,74 |
| Ford Motor Co. | 141,500 | 1,857,89 |
| Garmin, Ltd. | 8,546 | 1,828,33 |
| General Motors Co. | 33,900 | 2,342,15 |
| Hermes International SCA ADR | 12,186 | 3,014,08 |
| Home Depot, Inc. (The) | 35,351 | 13,418,88 |
| Industria de Diseno Textil SA ADR | 156,300 | 2,156,94 |
| Lowe's Cos., Inc. | 20,141 | 4,796,170 |
| Lululemon Athletica, Inc. (a) | 3,800 | 648,052 |
| Marriott International, Inc., Class A | 7,900 | 2,058,582 |
| MercadoLibre, Inc. (a) | 1,823 | 4,242,595 |
| Mercedes-Benz Group AG ADR | 109,000 | 1,762,530 |
| NIKE, Inc., Class B | 42,249 | 2,728,863 |
| O'Reilly Automotive, Inc. (a) | 30,000 | 2,833,200 |
| Starbucks Corp. | 40,067 | 3,240,218 |

| TJX Cos., Inc. | 39,800 | 5,577,572 |
|-----------------------|--------|-------------|
| Ulta Beauty, Inc. (a) | 1,498 | 778,780 |
| Williams-Sonoma, Inc. | 4,200 | 816,228 |
| | | 119,466,063 |

Portfolio of Investments (continued)

| Security | Shares | Value |
|--|---------|------------|
| Consumer Staples – 4.9% | | |
| Church & Dwight Co., Inc. | 8,612 | \$ 755,186 |
| Clorox Co. (The) | 4,000 | 449,840 |
| Colgate-Palmolive Co. | 29,125 | 2,244,081 |
| Costco Wholesale Corp. | 15,703 | 14,312,499 |
| General Mills, Inc. | 18,699 | 871,560 |
| Keurig Dr. Pepper, Inc. | 45,500 | 1,235,780 |
| Kimberly-Clark Corp. | 11,818 | 1,414,733 |
| Kraft Heinz Co. (The) | 27,923 | 690,536 |
| Kroger Co. (The) | 21,511 | 1,368,745 |
| L'Oreal SA ADR | 43,200 | 3,606,336 |
| McCormick & Co., Inc. | 8,800 | 564,608 |
| Mondelez International, Inc., Class A | 45,147 | 2,594,147 |
| PepsiCo, Inc. | 48,431 | 7,075,285 |
| Procter & Gamble Co. (The) | 83,125 | 12,499,506 |
| Sysco Corp. | 17,403 | 1,292,695 |
| Target Corp. | 15,951 | 1,478,977 |
| Unilever PLC ADR | 84,885 | 5,109,228 |
| | | 57,563,742 |
| Financials – 15.7% | | |
| Aflac, Inc. | 19,215 | 2,059,656 |
| Allstate Corp. | 9,400 | 1,800,288 |
| American Express Co. | 17,548 | 6,330,090 |
| Aon PLC, Class A | 7,300 | 2,486,964 |
| Arthur J Gallagher & Co. | 8,900 | 2,220,461 |
| Banco Bilbao Vizcaya Argentaria SA ADR | 307,100 | 6,181,923 |
| Bank of America Corp. | 240,854 | 12,873,646 |
| Bank of New York Mellon Corp. (The) | 25,300 | 2,730,629 |
| Blackrock, Inc. | 5,086 | 5,507,172 |
| Capital One Financial Corp. | 22,481 | 4,945,595 |
| Charles Schwab Corp. (The) | 61,178 | 5,782,545 |
| Chubb, Ltd. | 13,287 | 3,679,702 |
| Citigroup, Inc. | 65,808 | 6,661,744 |
| CME Group, Inc. | 12,898 | 3,424,290 |
| FactSet Research Systems, Inc. | 1,300 | 346,840 |
| Fifth Third Bancorp | 22,500 | 936,450 |
| Fiserv, Inc. (a) | 19,500 | 1,300,455 |
| Hartford Insurance Group, Inc. (The) | 10,193 | 1,265,767 |
| Huntington Bancshares, Inc. | 51,300 | 792,072 |
| Intercontinental Exchange, Inc. | 20,495 | 2,998,214 |

Portfolio of Investments (continued)

| curity | Shares | Value |
|--|---------|---------------|
| inancials (Continued) | | |
| JPMorgan Chase & Co. | 96,700 | \$ 30,085,304 |
| KeyCorp | 38,900 | 684,251 |
| M&T Bank Corp. | 5,500 | 1,011,285 |
| Marsh & McLennan Cos., Inc. | 17,630 | 3,140,784 |
| Mastercard, Inc., Class A | 29,052 | 16,036,413 |
| MetLife, Inc. | 19,500 | 1,556,490 |
| Moody's Corp. | 5,271 | 2,531,66 |
| Morgan Stanley | 43,059 | 7,061,67 |
| MSCI, Inc. | 2,668 | 1,570,25 |
| Nasdaq, Inc. | 17,600 | 1,504,62 |
| Northern Trust Corp. | 6,100 | 784,88 |
| PayPal Holdings, Inc. (a) | 21,900 | 1,517,01 |
| PNC Financial Services Group, Inc. (The) | 14,149 | 2,582,90 |
| Principal Financial Group, Inc. | 7,700 | 647,10 |
| Progressive Corp. (The) | 20,958 | 4,317,34 |
| Prudential Financial, Inc. | 12,061 | 1,254,34 |
| Raymond James Financial, Inc. | 6,050 | 959,95 |
| Regions Financial Corp. | 31,028 | 750,87 |
| S&P Global, Inc. | 10,858 | 5,290,12 |
| T Rowe Price Group, Inc. | 7,311 | 749,59 |
| Travelers Cos., Inc. (The) | 8,016 | 2,153,25 |
| Truist Financial Corp. | 46,302 | 2,066,45 |
| US Bancorp | 55,016 | 2,568,14 |
| Visa, Inc., A Shares | 60,100 | 20,478,47 |
| | | 185,627,73 |
| ealth Care – 9.9% | | |
| AbbVie, Inc. | 62,752 | 13,682,44 |
| Agilent Technologies, Inc. | 10,100 | 1,478,23 |
| Alcon AG | 17,662 | 1,305,04 |
| Align Technology, Inc. (a) | 2,400 | 330,91 |
| Alnylam Pharmaceuticals, Inc. (a) | 4,700 | 2,143,38 |
| Amgen, Inc. | 19,019 | 5,675,84 |
| AstraZeneca PLC ADR | 106,700 | 8,792,08 |
| BeOne Medicines, Ltd. ADR (a) | 3,300 | 1,024,58 |
| Biogen, Inc. (a) | 4,967 | 766,25 |
| Bristol-Myers Squibb Co. | 73,200 | 3,372,32 |
| CSL, Ltd. ADR | 34,600 | 1,993,65 |
| Danaher Corp. | 23,415 | 5,043,12 |
| DexCom, Inc. (a) | 13,873 | 807,68 |
| Edwards Lifesciences Corp. (a) | 21,172 | 1,745,63 |
| GE HealthCare Technologies, Inc. | 16,200 | 1,214,19 |
| Gilead Sciences, Inc. | 66,246 | 7,935,60 |

GSK PLC ADR 69,200 3,242,712

3

Portfolio of Investments (continued)

| Halcen PLCADR 159,325 \$ 1,476,94 Hologic, Inc. (a) 7,452 \$ 50,77 IDEXX Laboratories, Inc. (a) 2,349 60,818 Ilmalina, Inc. (a) 3,349 60,818 Insulie Corp. (a) 2,000 78,322 Induitive Sugical, Inc. (a) 2,000 78,322 Lonza Group AG ADR 44,00 60,608 Merck & Co., Inc. 89,15 660,820 Merck AG ADR 49,00 60,009 Mettlet-Toledo International, Inc. (a) 60 97,224 Pfizer, Inc. 20,60 987,224 Ouest Diagnostics, Inc. 3,70 2,411,66 Readed, Inc. 3,70 2,411,66 Readed, Inc. 3,70 2,411,66 Readed, Inc. 3,00 777,81 STERIS PLC 3,30 777,81 Stryker Corp. 12,52 44,524 Takeda Pharmaceutical Co., Ltd. ADR 13,48 3,622,95 Verves Systems, Inc., Class A (a) 5,04 1,515,94 Verves Systems, Inc., Class A (a) <t< th=""><th>ecurity</th><th>Shares</th><th>Value</th></t<> | ecurity | Shares | Value |
|---|--|---------|--------------|
| Hologic, Inc. (a) | Health Care (Continued) | | |
| IDEXX Laboratories, Inc. (a) | Haleon PLC ADR | 159,325 | \$ 1,476,943 |
| Illumina, Inc. (a) 5,349 660,81 Insulet Cop. (a) 2,500 782,32 Lonza Group AG ADR 24,00 1,703,55 Merck & Co., Inc. 89,13 7,603,82 Merck KGA ADR 24,100 690,00 Mettler-Toledo International, Inc. (a) 690 977,24 Pfizer, Inc. 20,670 4,998,11 Quest Diagnostics, Inc. 3,710 653,65 Regeneron Pharmaceuticals, Inc. 3,70 2,411,60 ResMed, Inc. 3,24 1,251,31 Sanoli SA ADR 81,716 4,133,19 STERIS PLC 3,30 777,81 Styker Cop. 12,528 4,462,91 Takeda Pharmaceutical Co., Ltd. ADR 18,76 1,513,98 Thermo Fisher Scientific, Inc. 13,48 7,652,95 Vertex Pharmaceuticals, Inc. (a) 9,20 1,515,98 Waters Cop. (a) 2,10 756,88 Vertex Pharmaceuticals, Inc. (a) 4,0 1,50 75,818 Water Cop. (a) 2,10 75,818 1,50 <t< td=""><td>Hologic, Inc. (a)</td><td>7,452</td><td>550,777</td></t<> | Hologic, Inc. (a) | 7,452 | 550,777 |
| Insulet Corp. (a) 2,500 782,52 Intuitive Surgical, Inc. (a) 12,600 6,731,92 Lonza Group AG ADR 24,000 1703,55 Merck & Co., Inc. 89,135 7,663,82 Merck K Cia A ADR 24,100 630,69 Mettler-Toledo International, Inc. (a) 60 977,24 Phizer, Inc. 202,670 4,995,81 Quest Diagnostics, Inc. 3,715 653,65 Regener on Pharmaceuticals, Inc. 3,70 2,411,66 ResMed, Inc. 5,246 1,295,13 Sunofi SA ADR 81,71 4,33,19 STERIS PLC 3,30 777,81 Stryker Corp. 12,52 4,462,97 Takeda Pharmaceutical Co., Ltd. ADR 108,90 1,463,61 Thermo Fisher Scientific, Inc. 3,34 7,651,89 Verex Systems, Inc., Class A (a) 2,24 3,933,44 Verice Pharmaceuticals, Inc. (a) 2,24 3,933,44 Maters Corp. (a) 2,16 75,618 Verice Pharmaceuticals, Inc. (a) 2,24 3,933,44 | IDEXX Laboratories, Inc. (a) | 2,819 | 1,774,589 |
| Intuitive Surgical, Inc. (a) 12,600 6,73,192 Lonza Group AG ADR 24,700 1,703,555 Merck & Co., Inc. 89,155 7,663,82 Merck K CoA, ADR 24,100 630,69 Mettlet-Toledo International, Inc. (a) 299 977,24 Pfüzer, Inc. 20,60 4995,81 Quest Diagnostics, Inc. 3,715 653,65 Regeneron Pharmaceuticals, Inc. 3,700 2,411,60 ResMed, Inc. 5,246 1,295,11 Sanofi SA ADR 81,716 4,331,19 STERIS PLC 3,300 777,811 Styrer Corp. 12,528 4,462,97 Takeda Pharmaceutical Co., Ltd. ADR 18,000 1,463,411 Thermo Fisher Scientific, Inc. 13,488 7,652,95 Vevea Systems, Inc., Class A (a) 5,06 1,515,98 Vertex Pharmaceuticals, Inc. (a) 2,243 3,933,44 Vertex Pharmaceuticals, Inc. (a) 2,05 756,18 Vertex Pharmaceuticals, Inc. (a) 2,05 756,18 Vertex Pharmaceuticals, Inc. (a) 2,05 | Illumina, Inc. (a) | 5,349 | 660,816 |
| Lonza Group AG ADR | Insulet Corp. (a) | 2,500 | 782,525 |
| Merck & Co, Inc. 89,135 7,663,82 Merck K GAA ADR 24,100 630,69 Mettler-Toledo International, Inc. (a) 977,24 Pfizer, Inc. 202,670 4,995,811 Quest Diagnostics, Inc. 3,715 653,65 Regeneron Pharmaccuticals, Inc. 3,716 653,65 Regeneron Pharmaccuticals, Inc. 3,244 1,293,131 Sanofi SA ADR 81,716 4,133,19 SETRIS PLC 3,300 777,811 Styker Corp. 12,528 4,462,97 Takeda Pharmaccutical Co., Ltd. ADR 108,900 1,463,41 Thermo Fisher Scientific, Inc. 13,488 7,652,95 Verax Systems, Inc., Class A (a) 5,206 1,515,88 Vertex Pharmaccuticals, Inc. (a) 2,103 756,18 Waters Corp. (a) 2,163 756,18 Waters Corp. (a) 2,163 756,18 Assa Abloy AB ADR 64,042 1,205,27 Atlast Copco AB, Class A ADR 136,100 2,205,26 Brambles, Ltd. ADR 23,100 747,74 | Intuitive Surgical, Inc. (a) | 12,600 | 6,731,928 |
| Merck KGAADR 24,100 630,69 Mettler-Toledo International, Inc. (a) 690 977,24 Pfizer, Inc. 20,670 4,995,811 Quest Diagnostics, Inc. 3,715 630,85 Regeneron Pharmaceuticals, Inc. 3,700 2,411,661 Reshded, Inc. 5,246 129,513 Sanofi SAADR 81,716 41,331,9 STERIS PLC 3,300 777,811 Stryker Corp. 12,528 4,629,77 Takeda Pharmaceutical Co., Ltd. ADR 108,900 1,615,88 Veve Systems, Inc., Class A (a) 5,206 1,515,88 Vertex Pharmaceuticals, Inc. (a) 9,243 3,93,54 Waters Corp. (a) 2,16 756,18 Vertex Pharmaceuticals, Inc. (a) 9,243 3,93,54 Waters Corp. (a) 2,10 756,18 Assa Abloy AB ADR 64,042 1,205,27 Altas Copco AB, Class ADR 33,00 2,203,66 Brambles, Ltd. ADR 3,00 41,44 Broadridge Financial Solutions, Inc. 4,10 903,44 | Lonza Group AG ADR | 24,700 | 1,703,559 |
| Mettler-Toledo International, Inc. (a) 690 977,24 PiEzr, Inc. 202,670 4,995,81 Quest Diagnostics, Inc. 3,715 653,65 Regeneron Pharmaceuticals, Inc. 3,700 2,211,66 ResMed, Inc. 5,246 1,295,13 Sanofi SA ADR 81,716 4,133,19 STERIS PLC 3,300 777,81 Stryker Corp. 12,528 4,462,97 Takeda Pharmaceutical Co., Ltd, ADR 108,900 1,635,61 Therm Frisher Scientific, Inc. 13,488 7,652,95 Veeva Systems, Inc., Class A (a) 5,206 1,515,98 Vertex Pharmaceuticals, Inc. (a) 9,243 393,34 Waters Corp. (a) 2,16 756,18 Waters Corp. (a) 2,16 756,18 Assa Abloy AB ADR 64,042 1,205,27 Atlas Copco AB, Class A ADR 136,10 2,290,56 Brambles, Ltd. ADR 23,10 747,44 Graitiste Cos., Inc. 4,10 903,64 Broadridge Financial Solutions, Inc. 2,800 4,65,2 | Merck & Co., Inc. | 89,135 | 7,663,827 |
| Pfizer, Inc. 202,670 4,995,81 Quest Diagnostics, Inc. 3,715 653,65 Regeneron Pharmaceuticals, Inc. 5,246 1,295,13 Sanofi SA ADR 81,716 4,133,19 STERIS PLC 3,300 777,81 Styker Corp. 12,528 4,462,67 Takeda Pharmaceutical Co., Ltd. ADR 108,900 1,463,61 Thermo Fisher Scientific, Inc. 13,488 7,652,95 Veeva Systems, Inc., Class A (a) 5,206 1,515,98 Vertex Pharmaceuticals, Inc. (a) 9,243 3,933,54 Vertex Pharmaceuticals, Inc. (a) 2,60 7,561,88 Vertex Pharmaceuticals, Inc. (a) 9,243 3,933,54 Vertex Pharmaceuticals, Inc. (a) 2,00 7,559,14 Assa Abloy AB ADR 64,042 1,205,277 Atlas Copeco AB, Class AADR 136,100 2,290,56 Brambles, Ltd. ADR 33,00 441,44 Grairier Global Corp. 2,80 4,65,72 Carrier Global Corp. 2,80 4,65,72 Carrier Global Corp. 2,80 | Merck KGaA ADR | 24,100 | 630,697 |
| Quest Diagnostics, Inc. 3,715 653,65 Regeneron Pharmaceuticals, Inc. 3,700 2,411,66 Reshdd, Inc. 5,246 1,295,13 Sanofi SA ADR 81,716 4,313,19 STERIS PLC 3,300 777,781 Stryker Corp. 12,528 4,462,97 Takeda Pharmaceutical Co., Ltd. ADR 108,900 1,403,61 Therm Fisher Scientific, Inc. 13,488 7,652,98 Vervex Systems, Inc., Class A (a) 5,206 1,515,98 Vertex Pharmaceuticals, Inc. (a) 9,243 39,33,54 Waters Corp. (a) 2,103 756,18 Waters Corp. (a) 2,103 756,18 A thas Copco AB, Class ADR 13,610 2,290,56 Brambles, Ltd. ADR 3,010 747,74 Broadridge Financial Solutions, Inc. 4,100 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carrier Global Corp. 2,800 701,69 Caterpillar, Inc. 16,60 9,882,51 Central Japan Railway Co. ADR 57,00 701, | Mettler-Toledo International, Inc. (a) | 690 | 977,240 |
| Regeneron Pharmaceuticals, Inc. 3,700 2,411,660 ResMed, Inc. 5,246 1,295,131 Sanof SA ADR 81,716 4,133,192 STERIS PLC 3,300 777,781 Stryker Corp. 12,528 4,462,972 Takeda Pharmaceutical Co., Ltd. ADR 108,900 1,636,610 Therm Fisher Scientific, Inc. 13,488 7,652,958 Verex Systems, Inc., Class A (a) 5,206 1,515,988 Vertex Pharmaceuticals, Inc. (a) 9,243 39,33,44 Waters Corp. (a) 2,163 756,188 Waters Adapt 4,102 759,148 Mutstrials - 7.7% 3,100 747,74 Assa Abloy AB ADR 6,042 1,205,277 Atlas Copco AB, Class AADR 136,100 2,209,06 Brambles, Ltd. ADR 23,100 747,74 Broadridge Financial Solutions, Inc. 4,100 903,44 Builders FirstSource, Inc. (a) 3,800 44,14 Carrier Global Corp. 2,800 1,657,22 Caterial Iapan Railway Co. ADR 5,780 70 | Pfizer, Inc. | 202,670 | 4,995,816 |
| ResMed, Inc. 5,246 1,295,131 Sanofi SAADR 81,716 4,133,191 STERIS PLC 3,300 777,818 Stryer Corp. 12,528 44,627,71 Takeda Pharmaceutical Co., Ltd. ADR 108,900 1,463,61 Thermo Fisher Scientific, Inc. 13,488 7,652,95 Vevea Systems, Inc., Class A (a) 5,206 1,515,98 Vertex Pharmaceuticals, Inc. (a) 9,243 3,933,54 Waters Corp. (a) 2,10 756,18 Intervision of Corp. (a) 2,10 756,18 Assa Abloy AB ADR 64,042 1,205,27 Atlas Copco AB, Class AADR 136,100 2,290,56 Brambles, Ltd. ADR 23,100 747,44 Broadridge Financial Solutions, Inc. 41,00 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carrier Global Corp. 28,00 1,665,72 Carrier Global Corp. 28,00 1,665,72 Carter Jlapan Railway Co. ADR 57,80 70,16 Cintas Corp. 12,27 | Quest Diagnostics, Inc. | 3,715 | 653,654 |
| Sanofi SAADR 81,716 4,133,190 STERIS PLC 3,300 777,81 Stryker Corp. 12,528 4,462,97 Takeda Pharmaceutical Co., Ltd. ADR 108,000 1,463,610 Thermo Fisher Scientific, Inc. 13,488 7,652,95 Veeva Systems, Inc., Class A (a) 5,206 1,515,98 Vertex Pharmaceuticals, Inc. (a) 2,243 3,933,54 Waters Corp. (a) 2,163 756,18 Waters Corp. (a) 2,163 756,18 Mutustrials - 7.7% 3 4,100 2,203,50 Assa Abloy AB ADR 64,042 1,205,27 Atlas Copeo AB, Class AADR 136,100 2,209,50 Brambles, Ltd. ADR 23,100 747,74 Broadridge Financial Solutions, Inc. 3,300 441,44 Quilders, FirstSource, Inc. (a) 3,00 4,657,22 Carrier Global Corp. 28,00 1,667,22 Caterpillar, Inc. 16,00 9,882,51 Central Japan Railway Co. ADR 12,27 2,489,66 Copart, Inc. (a) 32,20 | Regeneron Pharmaceuticals, Inc. | 3,700 | 2,411,660 |
| STERIS PLC 3,300 777,810 Stryker Corp. 12,528 4,462,973 Takeda Pharmaceutical Co., Ltd. ADR 108,900 1,463,610 Thermo Fisher Scientific, Inc. 13,488 7,652,953 Veeva Systems, Inc., Class A (a) 5,206 1,515,988 Vertex Pharmaceuticals, Inc. (a) 9,243 3,933,344 Waters Corp. (a) 2,163 756,188 waters Corp. (a) 2,163 756,188 Mater Scape Ada DR 64,042 1,205,277 Atlas Copco AB, Class AADR 136,100 2,290,568 Brambles, Ltd. ADR 23,100 747,744 Broadridge Financial Solutions, Inc. 4,100 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carlisle Cos., Inc. 1,500 487,57 Carter Global Corp. 28,000 1,660 9,582,51 Central Japan Railway Co. ADR 37,800 701,60 Cintas Corp. 12,272 2,490,88 Comfort Systems USA, Inc. 1,227 1,184,76 Copart, Inc. (a) | ResMed, Inc. | 5,246 | 1,295,133 |
| Stryker Corp. 12,528 4,462,97 Takeda Pharmaceutical Co., Ltd. ADR 108,900 1,463,610 Thermo Fisher Scientific, Inc. 13,488 7,652,95 Vevea Systems, Inc., Class A (a) 5,206 1,515,98 Vertex Pharmaceuticals, Inc. (a) 9,243 3,933,54 Vertex Pharmaceuticals, Inc. (a) 2,613 756,188 Wester Corp. (a) 2,163 756,188 Mustrials - 7.7% 1,755,914 1,755,914 Assa Abloy AB ADR 64,042 1,205,277 Atlas Copco AB, Class AADR 136,100 2,290,566 Brambles, Ltd. ADR 33,000 747,74 Broadridge Financial Solutions, Inc. 4,100 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carrier Global Corp. 28,000 1,655,72 Caterpillar, Inc. 16,657 2,224,908 Central Japan Railway Co. ADR 57,800 710,69 Cintas Corp. 12,272 2,249,08 Comfort Systems USA, Inc. 32,200 1,384,72 Comport, Inc. (a) | Sanofi SA ADR | 81,716 | 4,133,195 |
| Takeda Pharmaceutical Co., Ltd. ADR 108,900 1,463,610 Thermo Fisher Scientific, Inc. 13,488 7,652,950 Veeva Systems, Inc., Class A (a) 5,206 1,515,98 Vertex Pharmaceuticals, Inc. (a) 9,243 3,933,34 Waters Corp. (a) 2,163 756,18. 117,559,14 Industrials - 7.7% 117,559,14 117,559,14 117,559,14 Multivirials - 7.7% 4 4 4 1,00 2,20,56 Brambles, Ltd. ADR 436,100 2,290,56 2,00 747,44 Broadridge Financial Solutions, Inc. 4,100 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carlies Cos., Inc. 28,000 1,665,72 Carrier Global Corp. 28,000 1,665,72 Caterpillar, Inc. 16,600 9,582,51 Central Japan Railway Co. ADR 57,800 701,69 Cintas Corp. 12,272 2,249,08 Comfort Systems USA, Inc. 1,227 1,184,76 Copart, Inc. (a) 32,00 1,384,92 | STERIS PLC | 3,300 | 777,810 |
| Thermo Fisher Scientific, Inc. 13,488 7,652,956 Veeva Systems, Inc., Class A (a) 5,206 1,515,98 Vertex Pharmaceuticals, Inc. (a) 9,243 3,933,54 Waters Corp. (a) 175,518 175,518 Industrials - 7.7% Assa Aboy AB ADR 64,042 1,205,276 Atlas Copco AB, Class A ADR 36,100 2,290,566 Brambles, Ltd. ADR 23,100 747,47 Broadridge Financial Solutions, Inc. 4,100 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carrier Global Corp. 28,000 1,665,72 Carrier Global Corp. 28,000 1,665,72 Caterpillar, Inc. 16,600 9,582,51 Central Japan Railway Co. ADR 57,800 701,69 Cintra Corp. 12,27 2,249,08 Comfort Systems USA, Inc. 1,227 1,184,76 Copart, Inc. (a) 32,000 13,842,22 Deere & Co. 8,945 4,129,22 Deutsche Post AG ADR 33,800 1,555,13 | Stryker Corp. | 12,528 | 4,462,975 |
| Veeva Systems, Inc., Class A (a) 5,206 1,515,98 Vertex Pharmaceuticals, Inc. (a) 9,243 3,933,54 Waters Corp. (a) 2,163 756,182 Intr,559,144 Mutstrials - 7.7% As a Abloy AB ADR 64,042 1,205,276 Atlas Copco AB, Class AADR 136,100 2,290,56 Brambles, Ltd. ADR 23,100 747,74 Broadridge Financial Solutions, Inc. 4,100 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carrier Global Corp. 28,000 1,665,720 Carrier Global Corp. 28,000 1,665,720 Caterpillar, Inc. 16,600 9,582,514 Central Japan Railway Co. ADR 57,800 701,69 Cintas Corp. 12,272 2,490,88 Comfort Systems USA, Inc. 1,227 1,184,76 Copart, Inc. (a) 32,200 1,384,92 Decree & Co. 8,945 4,129,28 Deutsche Post AG ADR 33,800 1,555,13 Emerson Electric Co. | Takeda Pharmaceutical Co., Ltd. ADR | 108,900 | 1,463,616 |
| Vertex Pharmaceuticals, Inc. (a) 9,243 3,933,54 Waters Corp. (a) 2,163 756,18 Interest Corp. (a) 117,559,14 Interest Corp. (a) 12,03,274 Assa Abloy AB ADR 64,042 1,205,274 Atlas Copco AB, Class AADR 136,100 2,290,56 Brambles, Ltd. ADR 23,100 747,74 Broadridge Financial Solutions, Inc. 4,100 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carlisle Cos., Inc. 1,500 487,57 Carrier Global Corp. 28,000 1,665,720 Caterpillar, Inc. 16,600 9,582,51 Central Japan Railway Co. ADR 57,800 701,692 Cintas Corp. 12,272 2,496,88 Comfort Systems USA, Inc. 1,227 1,184,76 Copart, Inc. (a) 32,200 1,384,92 Deutsche Post AG ADR 33,800 1,555,13 Emerson Electric Co. 8,94 4,129,28 Emuly Linc. 4,500 949,950 Equifax, Inc. 4, | Thermo Fisher Scientific, Inc. | 13,488 | 7,652,956 |
| Waters Corp. (a) 2,163 756,188 Interest of Corp. (a) 17,559,148 Assa Abloy AB ADR 64,042 1,205,276 Atlas Copco AB, Class A ADR 136,100 2,290,566 Brambles, Ltd. ADR 23,100 747,74 Broadridge Financial Solutions, Inc. 4,100 903,644 Builders FirstSource, Inc. (a) 4,100 903,644 Carlisle Cos., Inc. 1,500 487,573 Carrier Global Corp. 28,000 1,6657,203 Caterpillar, Inc. 16,000 9,582,514 Central Japan Railway Co. ADR 57,800 701,693 Cintas Corp. 12,272 2,249,088 Comfort Systems USA, Inc. 1,227 1,184,764 Copart, Inc. (a) 32,200 1,384,922 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,956 FANUC Corp. ADR 65,500 1,084,02 | Veeva Systems, Inc., Class A (a) | 5,206 | 1,515,987 |
| Industrials - 7.7% Assa Abloy AB ADR 64,042 1,205,270 Atlas Copco AB, Class A ADR 136,100 2,290,56 Brambles, Ltd. ADR 23,100 747,74 Broadridge Financial Solutions, Inc. 4,100 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carlisle Cos., Inc. 1,500 487,57 Carrier Global Corp. 28,000 1,665,720 Caterpillar, Inc. 16,600 9,582,510 Central Japan Railway Co. ADR 57,800 701,692 Cintas Corp. 12,272 2,249,080 Comfort Systems USA, Inc. 1,227 1,184,760 Copart, Inc. (a) 32,200 1,384,922 Deere & Co. 8,945 4,129,280 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,02 | Vertex Pharmaceuticals, Inc. (a) | 9,243 | 3,933,544 |
| Industrials - 7.7% Assa Abloy AB ADR 64,042 1,205,276 Atlas Copco AB, Class A ADR 136,100 2,290,56 Brambles, Ltd. ADR 23,100 747,74 Broadridge Financial Solutions, Inc. 4,100 903,64 Builders FirstSource, Inc. (a) 3,800 441,44 Carlisle Cos., Inc. 1,500 487,57 Carrier Global Corp. 28,000 1,665,720 Caterpillar, Inc. 16,600 9,582,510 Central Japan Railway Co. ADR 57,800 701,692 Cintas Corp. 12,272 2,249,08 Comfort Systems USA, Inc. 1,227 1,184,76 Copart, Inc. (a) 32,200 1,384,92 Deere & Co. 8,945 4,129,28 Deutsche Post AG ADR 33,800 1,555,13 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,95 FANUC Corp. ADR 65,500 1,084,02 | Waters Corp. (a) | 2,163 | 756,185 |
| Assa Abloy AB ADR 64,042 1,205,274 Atlas Copco AB, Class A ADR 136,100 2,290,565 Brambles, Ltd. ADR 23,100 747,74 Broadridge Financial Solutions, Inc. 4,100 903,644 Builders FirstSource, Inc. (a) 3,800 441,444 Carlisle Cos., Inc. 1,500 487,575 Carrier Global Corp. 28,000 1,6607,202 Caterpillar, Inc. 16,600 9,582,510 Central Japan Railway Co. ADR 57,800 701,693 Cintas Corp. 12,272 2,249,083 Comfort Systems USA, Inc. 1,227 1,184,766 Copart, Inc. (a) 32,200 1,384,922 Deere & Co. 8,945 4,129,280 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp, ADR 65,500 1,084,02 | | | 117,559,148 |
| Atlas Copco AB, Class AADR 136,100 2,290,56 Brambles, Ltd. ADR 23,100 747,74 Broadridge Financial Solutions, Inc. 4,100 903,644 Builders FirstSource, Inc. (a) 3,800 441,44 Carlisle Cos., Inc. 1,500 487,573 Carrier Global Corp. 28,000 1,665,720 Caterpillar, Inc. 16,600 9,582,510 Central Japan Railway Co. ADR 57,800 701,693 Cintas Corp. 12,272 2,249,080 Comfort Systems USA, Inc. 1,227 1,184,76 Copart, Inc. (a) 32,200 1,384,923 Deere & Co. 8,945 4,129,280 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,02 | ndustrials – 7.7% | | |
| Brambles, Ltd. ADR 23,100 747,747 Broadridge Financial Solutions, Inc. 4,100 903,644 Builders FirstSource, Inc. (a) 3,800 441,44 Carlisle Cos., Inc. 1,500 487,575 Carrier Global Corp. 28,000 1,665,720 Caterpillar, Inc. 16,600 9,582,514 Central Japan Railway Co. ADR 57,800 701,692 Cintas Corp. 12,272 2,249,088 Comfort Systems USA, Inc. 1,227 1,184,76 Copart, Inc. (a) 32,200 1,384,92 Deere & Co. 8,945 4,129,288 Deutsche Post AG ADR 33,800 1,555,13 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,95 FANUC Corp. ADR 65,500 1,084,02 | Assa Abloy AB ADR | 64,042 | 1,205,270 |
| Broadridge Financial Solutions, Inc. 4,100 903,644 Builders FirstSource, Inc. (a) 3,800 441,444 Carlisle Cos., Inc. 1,500 487,575 Carrier Global Corp. 28,000 1,665,724 Caterpillar, Inc. 16,600 9,582,514 Central Japan Railway Co. ADR 57,800 701,692 Cintas Corp. 12,272 2,249,085 Comfort Systems USA, Inc. 1,227 1,184,766 Copart, Inc. (a) 32,200 1,384,922 Deere & Co. 8,945 4,129,286 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,956 FANUC Corp. ADR 65,500 1,084,022 | Atlas Copco AB, Class A ADR | 136,100 | 2,290,563 |
| Builders FirstSource, Inc. (a) 3,800 441,44 Carlisle Cos., Inc. 1,500 487,57 Carrier Global Corp. 28,000 1,665,72 Caterpillar, Inc. 16,600 9,582,51 Central Japan Railway Co. ADR 57,800 701,692 Cintas Corp. 12,272 2,249,08 Comfort Systems USA, Inc. 1,227 1,184,76 Copart, Inc. (a) 32,200 1,384,92 Deere & Co. 8,945 4,129,280 Deutsche Post AG ADR 33,800 1,555,13 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,02 | Brambles, Ltd. ADR | 23,100 | 747,747 |
| Carlisle Cos., Inc. 1,500 487,575 Carrier Global Corp. 28,000 1,665,720 Caterpillar, Inc. 16,600 9,582,510 Central Japan Railway Co. ADR 57,800 701,690 Cintas Corp. 12,272 2,249,080 Comfort Systems USA, Inc. 1,227 1,184,760 Copart, Inc. (a) 32,200 1,384,920 Deere & Co. 8,945 4,129,280 Deutsche Post AG ADR 33,800 1,555,130 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,022 | Broadridge Financial Solutions, Inc. | 4,100 | 903,640 |
| Carrier Global Corp. 28,000 1,665,720 Caterpillar, Inc. 16,600 9,582,510 Central Japan Railway Co. ADR 57,800 701,692 Cintas Corp. 12,272 2,249,085 Comfort Systems USA, Inc. 1,227 1,184,766 Copart, Inc. (a) 32,200 1,384,922 Deere & Co. 8,945 4,129,286 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,956 FANUC Corp. ADR 65,500 1,084,022 | Builders FirstSource, Inc. (a) | 3,800 | 441,446 |
| Caterpillar, Inc. 16,600 9,582,510 Central Japan Railway Co. ADR 57,800 701,692 Cintas Corp. 12,272 2,249,089 Comfort Systems USA, Inc. 1,227 1,184,767 Copart, Inc. (a) 32,200 1,384,922 Deere & Co. 8,945 4,129,289 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,025 | Carlisle Cos., Inc. | 1,500 | 487,575 |
| Central Japan Railway Co. ADR 57,800 701,692 Cintas Corp. 12,272 2,249,089 Comfort Systems USA, Inc. 1,227 1,184,766 Copart, Inc. (a) 32,200 1,384,922 Deere & Co. 8,945 4,129,286 Deutsche Post AG ADR 33,800 1,555,135 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,956 FANUC Corp. ADR 65,500 1,084,025 | Carrier Global Corp. | 28,000 | 1,665,720 |
| Cintas Corp. 12,272 2,249,089 Comfort Systems USA, Inc. 1,227 1,184,769 Copart, Inc. (a) 32,200 1,384,922 Deere & Co. 8,945 4,129,280 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,025 | Caterpillar, Inc. | 16,600 | 9,582,516 |
| Comfort Systems USA, Inc. 1,227 1,184,767 Copart, Inc. (a) 32,200 1,384,922 Deere & Co. 8,945 4,129,286 Deutsche Post AG ADR 33,800 1,555,132 Emerson Electric Co. 19,626 2,739,200 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,025 | Central Japan Railway Co. ADR | 57,800 | 701,692 |
| Copart, Inc. (a) 32,200 1,384,922 Deere & Co. 8,945 4,129,286 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,956 FANUC Corp. ADR 65,500 1,084,025 | Cintas Corp. | 12,272 | 2,249,089 |
| Deere & Co. 8,945 4,129,280 Deutsche Post AG ADR 33,800 1,555,133 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,025 | Comfort Systems USA, Inc. | 1,227 | 1,184,767 |
| Deutsche Post AG ADR 33,800 1,555,130 Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,022 | Copart, Inc. (a) | 32,200 | 1,384,922 |
| Emerson Electric Co. 19,626 2,739,20 Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,025 | Deere & Co. | 8,945 | 4,129,280 |
| Equifax, Inc. 4,500 949,950 FANUC Corp. ADR 65,500 1,084,025 | Deutsche Post AG ADR | 33,800 | 1,555,138 |
| FANUC Corp. ADR 65,500 1,084,02: | Emerson Electric Co. | 19,626 | 2,739,201 |
| • | Equifax, Inc. | 4,500 | 949,950 |
| Fastenal Co. 41,516 1,708,38. | FANUC Corp. ADR | 65,500 | 1,084,025 |
| | Fastenal Co. | 41,516 | 1,708,383 |

Hubbell, Inc. 1,800 846,000

4

Portfolio of Investments (continued)

| ecurity | Shares | Value |
|---|---------|------------|
| ndustrials (Continued) | | |
| IDEX Corp. | 2,600 | \$ 445,796 |
| Illinois Tool Works, Inc. | 9,752 | 2,378,708 |
| Ingersoll Rand, Inc. | 13,669 | 1,043,355 |
| Kone OYJ ADR | 22,900 | 764,402 |
| Lennox International, Inc. | 1,100 | 555,500 |
| Nidec Corp. ADR | 134,712 | 367,764 |
| Old Dominion Freight Line, Inc. | 6,600 | 926,772 |
| Otis Worldwide Corp. | 13,500 | 1,252,260 |
| Owens Corning | 2,933 | 373,400 |
| PACCAR, Inc. | 18,700 | 1,840,080 |
| Pentair PLC | 5,500 | 584,925 |
| Quanta Services, Inc. | 5,300 | 2,380,389 |
| Recruit Holdings Co., Ltd. ADR | 234,500 | 2,330,930 |
| RELX PLC ADR | 65,200 | 2,884,448 |
| Rockwell Automation, Inc. | 3,972 | 1,463,126 |
| Schneider Electric SE ADR | 98,500 | 5,584,950 |
| Siemens AG ADR | 56,636 | 8,024,755 |
| SMC Corp. ADR | 40,500 | 696,195 |
| Snap-on, Inc. | 1,700 | 570,435 |
| Thomson Reuters Corp. | 4,600 | 704,076 |
| Trane Technologies PLC | 11,807 | 5,297,211 |
| United Parcel Service, Inc., Class B | 25,793 | 2,486,961 |
| United Rentals, Inc. | 2,259 | 1,967,996 |
| Veralto Corp. | 8,738 | 862,266 |
| Vertiv Holdings Co., Class A | 20,200 | 3,895,772 |
| Watsco, Inc. | 1,200 | 441,612 |
| Westinghouse Air Brake Technologies Corp. | 5,791 | 1,183,912 |
| Wolters Kluwer NV ADR | 8,000 | 986,400 |
| WW Grainger, Inc. | 1,570 | 1,537,030 |
| Xylem, Inc. | 8,900 | 1,342,565 |
| • | , | 91,030,915 |
| formation Technology – 36.3% | | 71,030,713 |
| Accenture PLC, Class A | 22,300 | 5,577,230 |
| Adobe, Inc. (a) | 15,024 | 5,112,818 |
| Advanced Micro Devices, Inc. (a) | 57,350 | 14,688,482 |
| Analog Devices, Inc. | 17,611 | 4,123,264 |
| Apple, Inc. | 297,496 | 80,433,994 |
| Applied Materials, Inc. | 28,102 | 6,550,576 |
| AppLovin Corp., Class A (a) | 9,000 | 5,735,970 |
| Arista Networks, Inc. (a) | 53,200 | 8,389,108 |
| Atlassian Corp., Class A (a) | 5,700 | 965,694 |
| Autodesk, Inc. (a) | 11,507 | 3,467,519 |
| Autoucon, IIIc. (a) | 11,507 | 3,407,319 |

Portfolio of Investments (continued)

| rity | Shares | Value |
|--|---------|-------------|
| rmation Technology (Continued) | | |
| Cisco Systems, Inc. | 126,891 | \$ 9,277,00 |
| Cloudflare, Inc., Class A (a) | 15,800 | 4,002,140 |
| Crowdstrike Holdings, Inc., Class A (a) | 8,580 | 4,659,020 |
| Datadog, Inc., Class A (a) | 11,200 | 1,823,472 |
| Fair Isaac Corp. (a) | 800 | 1,327,62 |
| First Solar, Inc. (a) | 3,400 | 907,590 |
| Fortinet, Inc. (a) | 15,200 | 1,313,73 |
| Hewlett Packard Enterprise Co. | 48,100 | 1,174,60 |
| Intel Corp. (a) | 143,079 | 5,721,72 |
| International Business Machines Corp. | 32,766 | 10,072,59 |
| Intuit, Inc. | 9,722 | 6,489,92 |
| Marvell Technology, Inc. | 30,975 | 2,903,59 |
| Micron Technology, Inc. | 40,000 | 8,950,80 |
| Microsoft Corp. | 151,961 | 78,686,92 |
| NetApp, Inc. | 7,008 | 825,40 |
| NVIDIA Corp. | 477,680 | 96,725,42 |
| Palo Alto Networks, Inc. (a) | 35,250 | 7,763,46 |
| QUALCOMM, Inc. | 38,500 | 6,964,65 |
| Roper Technologies, Inc. | 3,857 | 1,720,80 |
| Salesforce, Inc. | 32,734 | 8,524,26 |
| ServiceNow, Inc. (a) | 7,358 | 6,764,06 |
| Shopify, Inc., Class A (a) | 62,800 | 10,918,40 |
| Snowflake, Inc., Class A (a) | 16,100 | 4,425,56 |
| Synopsys, Inc. (a) | 6,643 | 3,014,72 |
| Texas Instruments, Inc. | 32,552 | 5,255,84 |
| Zoom Communications, Inc., Class A (a) | 8,731 | 761,60 |
| | | 429,333,37 |
| erials – 2.6% | | |
| Air Liquide SA ADR | 103,741 | 4,011,66 |
| Air Products & Chemicals, Inc. | 7,859 | 1,906,51 |
| Avery Dennison Corp. | 2,600 | 454,71 |
| Ball Corp. | 9,500 | 446,50 |
| CRH PLC | 36,100 | 4,299,51 |
| Ecolab, Inc. | 9,048 | 2,319,90 |
| Freeport-McMoRan, Inc. | 50,800 | 2,118,36 |
| International Flavors & Fragrances, Inc. | 8,300 | 522,65 |
| International Paper Co. | 17,700 | 683,92 |
| Linde PLC | 16,730 | 6,998,15 |
| Nucor Corp. | 7,792 | 1,169,19 |
| PPG Industries, Inc. | 7,642 | 747,00 |
| Sherwin-Williams Co. (The) | 8,292 | 2,860,24 |
| | | |

 Steel Dynamics, Inc.
 4,800
 752,640

 Vulcan Materials Co.
 4,644
 1,344,438

 31,284,662

Portfolio of Investments (continued)

October 31, 2025 (Unaudited)

| Alexandria Real Estate Equities, Inc. 5,800 \$ 337,670 American Tower Corp. 16,809 3,008,473 CBRE Group, Inc., Class A (a) 10,322 1,573,383 CoStar Group, Inc. (a) 14,810 1,019,070 Crown Castle, Inc. 15,822 1,427,46 Digital Realty Trust, Inc. 11,992 2,043,555 Equinix, Inc. 3,531 2,987,26 Essex Property Trust, Inc. 2,00 553,894 Mid-America Apartment Communities, Inc. 3,800 487,274 Prologis, Inc. 3,800 487,274 Prologis, Inc. 3,807 728,964 SBA Communications Corp. 3,807 728,964 Simon Property Group, Inc. 11,000 1,933,364 Ventas, Inc. 24,000 4,344,964 Weyrhaeuser Co. 24,000 565,807 Welltower, Inc. 24,000 565,807 Alliant Energy Corp. 8,500 567,974 Consolidated Edison, Inc. 12,761 1,243,04 Eversource Energy 13,658 1,000,00 Fortis, Inc. 34,11 2,567,45 | Security | Shares | Value |
|--|---|----------|-----------------|
| American Tower Corp. 16,809 3,008,472 CBRE Group, Inc., Class A (a) 10,322 1,573,383 COStar Group, Inc. (a) 14,810 1,019,076 Crown Castle, Inc. 15,822 1,427,46 Digital Realty Trust, Inc. 3,531 2,987,26 Essex Property Trust, Inc. 3,501 2,987,26 Essex Property Trust, Inc. 3,800 487,27 Prologis, Inc. 33,222 4,122,518 Public Storage 5,677 1,581,383 SBA Communications Corp. 3,807 728,96 Simon Property Group, Inc. 11,000 1,933,361 Ventas, Inc. 23,463 1,731,333 Welltower, Inc. 24,000 4,344,964 Weyerhaeuser Co. 24,000 456,800 Weyerhaeuser Co. 24,000 565,800 Consolidated Edison, Inc. 12,761 1,243,044 Eversource Energy 13,658 1,008,099 Fortis, Inc. 34,109 2,567,455 SSE PLC ADR 39,500 1,005,674 SSE PLC ADR 39,500 1,005,674 Total Investm | Real Estate – 2.4% | | |
| CBRE Group, Inc., Class A (a) 10,322 1,573,383 COStar Group, Inc. (a) 14,810 1,019,070 Crown Castle, Inc. 15,822 1,427,46 Digital Realty Trust, Inc. 11,992 2,043,55 Equinix, Inc. 3,531 2,987,26 Essex Property Trust, Inc. 3,800 487,27 Prologis, Inc. 33,222 4,122,518 Public Storage 5,677 1,581,383 SBA Communications Corp. 3,807 728,96 Simon Property Group, Inc. 11,000 1,933,36 Ventas, Inc. 23,463 1,731,333 Welltower, Inc. 24,000 4,344,90 Weyerhaeuser Co. 24,000 56,800 Weyerhaeuser Co. 24,000 56,800 Willities — 6.6% 24,000 56,800 Consolidated Edison, Inc. 12,761 1,243,610 Eversource Energy 13,658 1,000,900 Fortis, Inc. 17,000 85,301 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,674 Total Investments — 99,9% (Co | Alexandria Real Estate Equities, Inc. | 5,800 | \$ 337,676 |
| CoStar Group, Inc. (a) 14,810 1,019,070 Crown Castle, Inc. 15,822 1,427,46 Digital Realty Trust, Inc. 11,992 2,043,557 Equinix, Inc. 3,531 2,987,26 Essex Property Trust, Inc. 2,200 553,89 Mid-America Apartment Communities, Inc. 3,800 487,274 Prologis, Inc. 33,222 4,122,511 Public Storage 5,677 1,581,381 SBA Communications Corp. 3,807 728,96 Simon Property Group, Inc. 11,000 1,933,361 Ventas, Inc. 23,463 1,731,333 Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 24,000 4,344,960 Weyerhaeuser Co. 24,000 565,800 Willities – 0.6% 28,500 567,970 Consolidated Edison, Inc. 12,761 1,243,044 Eversource Energy 13,658 1,008,09 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,677 Total Investme | American Tower Corp. | 16,809 | 3,008,475 |
| Crown Castle, Inc. 15,822 1,427,46 Digital Realty Trust, Inc. 11,992 2,043,55° Equinix, Inc. 3,531 2,987,26° Essex Property Trust, Inc. 2,200 553,89 Mid-America Apartment Communities, Inc. 3,800 487,27° Prologis, Inc. 33,222 4,122,518 Public Storage 5,677 1,581,38: SBA Communications Corp. 3,807 728,96° Simon Property Group, Inc. 11,000 1,933,36 Ventas, Inc. 23,463 1,731,33 Welltower, Inc. 24,000 4,344,96 Weyerhaeuser Co. 24,000 4,344,96 Weyerhaeuser Co. 28,400 565,800 Zulitities – 0.6% 28,500 567,970 Consolidated Edison, Inc. 12,761 1,243,044 Eversource Energy 13,658 1,008,09 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,452 SSE PLC ADR 39,500 1,005,677 SSE PLC ADR 39,500 1,005,677 Total Investments – 99.9% | CBRE Group, Inc., Class A (a) | 10,322 | 1,573,382 |
| Digital Realty Trust, Inc. 11,92 2,043,55' Equinix, Inc. 3,531 2,987,26' Essex Property Trust, Inc. 2,200 553,894' Mid-America Apartment Communities, Inc. 3,800 487,274' Prologis, Inc. 33,222 4,122,518' Public Storage 5,677 1,581,38' SBA Communications Corp. 3,807 728,96' Simon Property Group, Inc. 11,000 1,933,36' Ventas, Inc. 23,463 1,731,33' Welltower, Inc. 24,000 4,344,96' Weyerhaeuser Co. 24,000 4,344,96' Weyerhaeuser Co. 24,000 28,446,37' Utilities – 0.6% Alliant Energy Corp. 8,500 567,97' Consolidated Edison, Inc. 12,761 1,243,04' Eversource Energy 13,658 1,008,09' Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,45' SSE PLC ADR 39,500 1,005,67' Total Investments – 99,9% (Cost \$564,610 | CoStar Group, Inc. (a) | 14,810 | 1,019,076 |
| Equinix, Inc. 3,531 2,987,26 Essex Property Trust, Inc. 2,200 553,89 Mid-America Apartment Communities, Inc. 3,800 487,274 Prologis, Inc. 33,222 4,122,518 Public Storage 5,677 1,581,383 SBA Communications Corp. 3,807 728,96 Simon Property Group, Inc. 11,000 1,933,36 Ventas, Inc. 23,463 1,731,33 Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 24,000 565,800 Weyerhaeuser Co. 24,000 565,800 Welltities – 0.6% 24,000 567,970 Consolidated Edison, Inc. 12,761 1,243,049 Eversource Energy 13,658 1,008,097 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments – 99.9% (Cost \$564,610,335) 1,182,014,760 Other Assets, less liabilities – 0.1% 1,104,900 | Crown Castle, Inc. | 15,822 | 1,427,461 |
| Essex Property Trust, Inc. 2,200 553,894 Mid-America Apartment Communities, Inc. 3,800 487,274 Prologis, Inc. 33,222 4,122,518 Public Storage 5,677 1,581,383 SBA Communications Corp. 3,807 728,966 Simon Property Group, Inc. 11,000 1,933,360 Ventas, Inc. 23,463 1,731,333 Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 24,600 565,800 Willities – 0.6% 24,000 4,344,960 Consolidated Edison, Inc. 12,761 1,243,043 Eversource Energy 13,658 1,008,097 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SEP LC ADR 39,500 1,005,676 Total Investments – 99.9% (Cost \$564,610,335) 1,005,676 Other Assets, less liabilities – 0.1% 1,004,690 | Digital Realty Trust, Inc. | 11,992 | 2,043,557 |
| Mid-America Apartment Communities, Inc. 3,800 487,274 Prologis, Inc. 33,222 4,122,518 Public Storage 5,677 1,581,383 SBA Communications Corp. 3,807 728,966 Simon Property Group, Inc. 11,000 1,933,360 Ventas, Inc. 23,463 1,731,333 Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 24,000 565,800 Weithities – 0.6% 28,446,378 Consolidated Edison, Inc. 12,761 1,243,048 Eversource Energy 13,658 1,008,097 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SE PLC ADR 39,500 7,246,155 Total Investments – 99.9% (Cost \$564,610,335) 1,182,014,766 Other Assets, less liabilities – 0.1% 1,064,905 | Equinix, Inc. | 3,531 | 2,987,261 |
| Prologis, Inc. 33,222 4,122,518 Public Storage 5,677 1,581,388 SBA Communications Corp. 3,807 728,966 Simon Property Group, Inc. 11,000 1,933,360 Ventas, Inc. 23,463 1,731,333 Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 28,446,378 Utilities – 0.6% 28,446,378 Consolidated Edison, Inc. 12,761 1,243,048 Eversource Energy 13,658 1,008,099 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SE PLC ADR 39,500 1,005,670 Total Investments –99.9% (Cost \$564,610,335) 1,182,014,766 Other Assets, less liabilities – 0.1% 1,064,992 | Essex Property Trust, Inc. | 2,200 | 553,894 |
| Public Storage 5,677 1,581,381 SBA Communications Corp. 3,807 728,966 Simon Property Group, Inc. 11,000 1,933,361 Ventas, Inc. 23,463 1,731,331 Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 24,600 565,800 Weiltower, Inc. 28,446,378 Utilities – 0.6% 8,500 567,970 Consolidated Edison, Inc. 12,761 1,243,044 Eversource Energy 13,658 1,008,099 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments – 99.9% (Cost \$564,610,335) 1,182,014,766 Other Assets, less liabilities – 0.1% 1,064,905 | Mid-America Apartment Communities, Inc. | 3,800 | 487,274 |
| SBA Communications Corp. 3,807 728,966 Simon Property Group, Inc. 11,000 1,933,360 Ventas, Inc. 23,463 1,731,333 Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 24,600 565,800 Utilities – 0.6% Alliant Energy Corp. 8,500 567,970 Consolidated Edison, Inc. 12,761 1,243,049 Eversource Energy 13,658 1,008,099 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments –99.9% (Cost \$564,610,335) 1,182,014,760 Other Assets, less liabilities – 0.1% 1,064,905 | Prologis, Inc. | 33,222 | 4,122,518 |
| Simon Property Group, Inc. 11,000 1,933,360 Ventas, Inc. 23,463 1,731,333 Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 24,600 565,800 28,446,378 Utilities – 0.6% Alliant Energy Corp. 8,500 567,970 Consolidated Edison, Inc. 12,761 1,243,048 Eversource Energy 13,658 1,008,099 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments – 99.9% (Cost \$564,610,335) 1,182,014,766 Other Assets, less liabilities – 0.1% 1,064,905 | Public Storage | 5,677 | 1,581,385 |
| Ventas, Inc. 23,463 1,731,333 Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 24,600 565,800 28,446,378 Utilities – 0.6% Alliant Energy Corp. 8,500 567,970 Consolidated Edison, Inc. 12,761 1,243,049 Eversource Energy 13,658 1,008,099 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments –99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities – 0.1% 1,064,905 | SBA Communications Corp. | 3,807 | 728,964 |
| Welltower, Inc. 24,000 4,344,960 Weyerhaeuser Co. 24,600 565,800 28,446,378 Utilities – 0.6% Alliant Energy Corp. 8,500 567,970 Consolidated Edison, Inc. 12,761 1,243,049 Eversource Energy 13,658 1,008,090 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments – 99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities – 0.1% 1,064,902 | Simon Property Group, Inc. | 11,000 | 1,933,360 |
| Weyerhaeuser Co. 24,600 565,800 28,446,378 Utilities – 0.6% 8,500 567,970 Consolidated Edison, Inc. 12,761 1,243,049 Eversource Energy 13,658 1,008,097 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments – 99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities – 0.1% 1,064,905 | Ventas, Inc. | 23,463 | 1,731,335 |
| 28,446,378 Utilities – 0.6% Alliant Energy Corp. 8,500 567,976 Consolidated Edison, Inc. 12,761 1,243,049 Eversource Energy 13,658 1,008,097 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,452 SSE PLC ADR 39,500 1,005,670 Total Investments –99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities – 0.1% 1,064,907 | Welltower, Inc. | 24,000 | 4,344,960 |
| Utilities – 0.6% Alliant Energy Corp. 8,500 567,976 Consolidated Edison, Inc. 12,761 1,243,049 Eversource Energy 13,658 1,008,099 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,453 SSE PLC ADR 39,500 1,005,670 Total Investments –99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities – 0.1% 1,064,907 | Weyerhaeuser Co. | 24,600 | 565,800 |
| Alliant Energy Corp. 8,500 567,970 Consolidated Edison, Inc. 12,761 1,243,049 Eversource Energy 13,658 1,008,097 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments -99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities - 0.1% 1,064,907 | | | 28,446,378 |
| Consolidated Edison, Inc. 12,761 1,243,049 Eversource Energy 13,658 1,008,099 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments -99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities - 0.1% 1,064,907 | | | |
| Eversource Energy 13,658 1,008,097 Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments -99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities - 0.1% 1,064,907 | | <u> </u> | 567,970 |
| Fortis, Inc. 17,000 853,910 National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments -99.9% (Cost \$564,610,335) 7,246,155 Other Assets, less liabilities - 0.1% 1,064,905 | · · · · · · · · · · · · · · · · · · · | 12,761 | 1,243,049 |
| National Grid PLC ADR 34,119 2,567,455 SSE PLC ADR 39,500 1,005,670 Total Investments –99.9% (Cost \$564,610,335) 7,246,155 Other Assets, less liabilities – 0.1% 1,182,014,769 1,064,907 1,064,907 | Eversource Energy | 13,658 | 1,008,097 |
| SSE PLC ADR 39,500 1,005,670 7,246,151 7,246,151 Total Investments – 99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities – 0.1% 1,064,902 | Fortis, Inc. | 17,000 | 853,910 |
| 7,246,152 Total Investments –99.9% (Cost \$564,610,335) 1,182,014,769 1,064,902 | National Grid PLC ADR | 34,119 | 2,567,455 |
| Total Investments -99.9% (Cost \$564,610,335) 1,182,014,769 Other Assets, less liabilities - 0.1% 1,064,902 | SSE PLC ADR | 39,500 | 1,005,670 |
| Other Assets, less liabilities – 0.1% 1,064,902 | T . I | | 7,246,151 |
| · _ · · · · | | | |
| | Net Assets – 100.0% | | \$1,183,079,671 |

(a) Non-income producing security.

Abbreviations

ADR — American Depositary Receipt

See Notes to Portfolio of Investments

Domini Sustainable Solutions Fund

Portfolio of Investments

| Security | Shares | Value |
|---|---------|------------|
| Long Term Investments – 96.3% | | |
| Common Stocks – 96.3% | | |
| Communication Services – 1.8% | | |
| New York Times Co. (The), Class A | 13,884 | \$ 791,249 |
| | | 791,249 |
| Consumer Discretionary – 5.2% | | |
| Levi Strauss & Co., Class A | 34,873 | 707,224 |
| MercadoLibre, Inc. (a) | 498 | 1,158,976 |
| On Holding AG, Class A (a) | 10,056 | 373,580 |
| | · | 2,239,780 |
| Financials – 13.4% | | |
| CaixaBank SA | 102,230 | 1,080,545 |
| DNB Bank ASA | 20,475 | 522,633 |
| Federal Agricultural Mortgage Corp., Class C | 2,889 | 458,311 |
| Fisery, Inc. (a) | 10,531 | 702,312 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 1,992 | 1,232,438 |
| Resona Holdings, Inc. | 152,362 | 1,468,934 |
| Wise PLC, Class A (a) | 26,877 | 341,769 |
| | , | 5,806,942 |
| Health Care – 14.0% | | 2,000,742 |
| DexCom, Inc. (a) | 7,832 | 455,979 |
| GE HealthCare Technologies, Inc. | 9,392 | 703,931 |
| GSK PLC | 32,755 | 766,907 |
| Haleon PLC | 130,882 | 608,631 |
| Hologic, Inc. (a) | 12,433 | 918,923 |
| Intuitive Surgical, Inc. (a) | 1,376 | 735,169 |
| Natera, Inc. (a) | 4,605 | 916,073 |
| Vertex Pharmaceuticals, Inc. (a) | 2,258 | 960,937 |
| votex i manuaceateans, inc. (a) | 2,230 | 6,066,550 |
| Industrials – 29.1% | | 0,000,550 |
| Acuity, Inc. | 2,401 | 876,485 |
| Arcadis NV | 14,050 | 670,982 |
| Blue Bird Corp. (a) | 11,293 | 564,198 |
| Brambles, Ltd. | 54,394 | 883,879 |
| Carlisle Cos., Inc. | 1,620 | 526,581 |
| Comfort Systems USA, Inc. | 1,356 | 1,309,326 |
| Daifuku Co., Ltd. | 23,400 | 745,917 |
| Metso OYJ | 53,687 | 880,413 |
| Mueller Water Products, Inc., Class A | 27,891 | 715,683 |
| Prysmian SpA | 11,980 | 1,249,079 |
| Quanta Services, Inc. | 2,220 | 997,069 |
| Schneider Electric SE | 3,576 | 1,018,909 |
| Veralto Corp. | 7,015 | 692,240 |
| Wolters Kluwer NV | 3,906 | 478,819 |
| Xylem, Inc. | 6,842 | 1,032,116 |
| | | 12,641,696 |

Domini Sustainable Solutions Fund

Portfolio of Investments (continued)

October 31, 2025 (Unaudited)

| Security | Shares | Value |
|--|--------|--------------|
| Information Technology – 25.7% | | |
| ASML Holding NV, Class G | 972 | \$ 1,029,572 |
| Autodesk, Inc. (a) | 2,646 | 797,346 |
| Ciena Corp. (a) | 7,038 | 1,336,657 |
| Corning, Inc. | 16,169 | 1,440,334 |
| Crowdstrike Holdings, Inc., Class A (a) | 1,960 | 1,064,300 |
| First Solar, Inc. (a) | 3,610 | 963,653 |
| Flex, Ltd. (a) | 16,017 | 1,001,383 |
| International Business Machines Corp. | 3,337 | 1,025,827 |
| Palo Alto Networks, Inc. (a) | 5,553 | 1,222,993 |
| Sage Group PLC (The) | 43,487 | 657,322 |
| Shopify, Inc., Class A (a) | 3,476 | 604,337 |
| | | 11,143,724 |
| Materials – 2.2% | | |
| CRH PLC | 8,145 | 970,070 |
| B 15 / 100/ | | 970,070 |
| Real Estate – 1.9% | 44.004 | 004004 |
| Ventas, Inc. | 11,334 | 836,336 |
| Utilities – 3.0% | | 836,336 |
| SSE PLC | 27,319 | 688,242 |
| Terna - Rete Elettrica Nazionale | 61,701 | 632,686 |
| Territa Rece Districta Pazzonare | 01,701 | 1,320,928 |
| Total Investments -96.3% (Cost \$29,804,915) | | 41,817,275 |
| Other Assets, less liabilities – 3.7% | | 1,590,897 |
| Net Assets – 100.0% | | \$43,408,172 |

(a) Non-income producing security.

As of the date of this report, certain foreign securities were fair valued by an independent pricing service under the direction of the Board of Trustees or its delegates in accordance with the Trust's Valuation and Pricing Policies and Procedures.

Domini Sustainable Solutions Fund

Portfolio of Investments (continued)

October 31, 2025 (Unaudited)

| Portfolio Holdings by Country (% Of Net Assets) (Unaudited)(a) | |
|--|----------------------|
| United States | 62.5% |
| Japan | 5.1% |
| Netherlands | 5.0% |
| Italy | 4.3% |
| United Kingdom | 3.9% |
| Germany | 2.8% |
| Brazil | 2.7% |
| Spain | 2.5% |
| Australia | 2.0% |
| Finland | 2.0% |
| Canada | 1.4% |
| Norway | 1.2% |
| Switzerland | 0.9% |
| Other Assets, less liabilities | 3.7% |
| Total | $\overline{100.0}\%$ |

(a) These country classifications are used for financial reporting purposes only. For compliance purposes, the Fund may not use the same classification system.

See Notes to Portfolio of Investments

Portfolio of Investments

| Country/Security (a) Long Term Investments – 98.8% Common Stocks – 98.8% Australia – 5.4% Computershare, Ltd. Commercial & Professional Services Fortescue, Ltd. Materials Pro Medicus, Ltd. Health Care Equipment & Services QBE Insurance Group, Ltd. Insurance Austria – 0.3% voestalpine AG Materials Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail UCB SA Pharmaceuticals, | 242,300 1,694,830 57,302 875,700 | \$ 5,788,441 23,570,387 9,839,034 11,361,834 50,559,696 3,054,995 3,054,995 |
|--|---|---|
| Common Stocks – 98.8% Australia – 5.4% Computershare, Ltd. Commercial & Professional Services Fortescue, Ltd. Materials Pro Medicus, Ltd. Health Care Equipment & Services QBE Insurance Group, Ltd. Insurance Austria – 0.3% voestalpine AG Materials Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail | 1,694,830 57,302 875,700 | 23,570,387 9,839,034 11,361,834 50,559,696 3,054,995 |
| Australia – 5.4% Computershare, Ltd. Commercial & Professional Services Fortescue, Ltd. Materials Pro Medicus, Ltd. Health Care Equipment & Services QBE Insurance Group, Ltd. Insurance Austria – 0.3% voestalpine AG Materials Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail | 1,694,830 57,302 875,700 | 23,570,387 9,839,034 11,361,834 50,559,696 3,054,995 |
| Computershare, Ltd. Commercial & Professional Services Fortescue, Ltd. Materials Pro Medicus, Ltd. Health Care Equipment & Services QBE Insurance Group, Ltd. Insurance Austria – 0.3% voestalpine AG Materials Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail | 1,694,830 57,302 875,700 | 23,570,387 9,839,034 11,361,834 50,559,696 3,054,995 |
| Pro Medicus, Ltd. Health Care Equipment & Services QBE Insurance Group, Ltd. Insurance Austria – 0.3% voestalpine AG Materials Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail | 57,302 875,700 | 9,839,034 11,361,834 50,559,696 3,054,995 |
| Equipment & Services QBE Insurance Group, Ltd. Insurance Austria – 0.3% voestalpine AG Materials Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail | 875,700 | 11,361,834 50,559,696 3,054,995 |
| Austria – 0.3% voestalpine AG Materials Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail | | 50,559,696 3,054,995 |
| voestalpine AG Materials Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail | 85,800 | 3,054,995 |
| voestalpine AG Materials Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail | 85,800 | |
| Belgium – 1.9% D'ieteren Group Consumer Discretionary Distribution & Retail | 85,800 | |
| D'ieteren Group Consumer Discretionary Distribution & Retail | | 3,054,995 |
| D'ieteren Group Consumer Discretionary Distribution & Retail | | |
| Discretionary Distribution & Retail | | |
| | 12 500 | 2,466,082 |
| UCD OA | 13,500 | 2,400,082 |
| Biotechnology & Life Sciences | 58,700 | 15,094,233 |
| | | 17,560,315 |
| Brazil – 0.0% * | 000 | 2 444 |
| Banco do Brasil SA Banks | 838 | 3,411 |
| Klabin SA Materials | 6,142 | 4,122 |
| China-0.9% | | 7,533 |
| | 1,512,700 | 4,770,285 |
| Lenovo Group, Ltd. Technology Hardware & | | |
| Equipment | | |
| SITC International Holdings Co., Ltd. Transportation | 321,400 | 1,183,760 |
| Côte d'Ivoire (Ivory Coast) – 0.2% | | 8,829,289 |
| Endeavour Mining PLC Materials | 49,500 | 2,003,429 |
| Elideavour Willing I De | 47,500 | 2,003,429 |
| Denmark-0.2% | | 2,003,429 |
| Novo Nordisk A/S, Class B Pharmaceuticals, Biotechnology & Life Sciences | 358 | 17,625 |
| Pandora A/S Consumer Durables & Apparel | 14,200 | 1,900,083 |
| | 290 | 5,931 |
| Vestas Wind Systems A/S Capital Goods | | 1,923,639 |

Portfolio of Investments (continued)

| try/Security (a) nce – 6.5% | Industry | Shares | Value |
|-------------------------------|--------------------|---------|-----------|
| | 71 110 1 | 12.200 | |
| Amundi SA | Financial Services | 13,200 | \$ 978,54 |
| BNP Paribas SA | Banks | 193,259 | 14,969,4 |
| Carrefour SA | Consumer Staples | | |
| | Distribution & | 201 | 5.5 |
| | Retail | 381 | 5,7 |
| Covivio SA | Equity Real Estate | | |
| | Investment Trusts | | |
| | (REITs) | 21,800 | 1,398,0 |
| Credit Agricole SA | Banks | 197,100 | 3,557,9 |
| Forvia SE (b) | Automobiles & | | |
| | Components | 89,300 | 1,143, |
| Ipsen SA | Pharmaceuticals, | | |
| | Biotechnology & | | |
| | Life Sciences | 23,300 | 3,274, |
| Kering SA | Consumer | | |
| | Durables | | |
| | & Apparel | 18 | 6, |
| Klepierre SA | Equity Real Estate | | |
| | Investment Trusts | | |
| | (REITs) | 301,400 | 11,518, |
| Legrand SA | Capital Goods | 20,600 | 3,557, |
| Societe Generale SA | Banks | 213,300 | 13,527, |
| Unibail-Rodamco-Westfield (b) | Equity Real Estate | | , , |
| | Investment Trusts | | |
| | (REITs) | 67,615 | 6,991, |
| | (112110) | 07,015 | 60,929, |
| 11 20/ | | | 00,929, |
| nany – 11.3% adidas AG | Consumer | | |
| adidas AO | Durables | | |
| | | 22 | |
| A dt C A (1-) | & Apparel | 33 | 6, |
| Aroundtown SA (b) | Real Estate | | |
| | Management & | 222 400 | 1 107 |
| | Development | 332,400 | 1,187, |
| D (1 T11 AC | Telecommunication | 477 | 1.4 |
| Deutsche Telekom AG | Services | 477 | 14, |
| Deutsche Wohnen SE | Real Estate | | |
| | Management & | | |
| | Development | 45,600 | 1,136, |
| Evonik Industries AG | Materials | 47,368 | 793, |
| GEA Group AG | Capital Goods | 135,900 | 9,720, |
| Mercedes-Benz Group AG | Automobiles & | | |
| | Components | 259,000 | 16,805, |
| | Software & | | |
| SAP SE | Services | 89,800 | 23,354, |
| Scout24 SE | Media & | | |
| | Entertainment | 29,500 | 3,411, |
| Siemens AG | Capital Goods | 72,400 | 20,517, |
| Siemens Energy AG (b) | Capital Goods | 104,728 | 13,047, |
| Siemens Healthineers AG | Health Care | | |
| | Equipment & | | |
| | Services | 138,900 | 7,785, |
| Talanx AG | Insurance | 54,200 | 6,600, |
| TeamViewer SE (b) | Software & | 5 1,200 | 0,000, |
| Tourist Tourist DL (0) | Services | 192,000 | 1,413, |
| | Services | 172,000 | |
| | | | 105,794, |

Portfolio of Investments (continued)

| Hong Kong 1-9% | Country/Security (a) | Industry | Shares | Value |
|--|---|--------------------|-----------|--------------|
| Hong Kong Exchanges & Clearing, Ltd. | | | | |
| Syric Pacific, Lid., Class A | Cathay Pacific Airways, Ltd. | Transportation | 3,743,800 | \$ 5,329,389 |
| Techtronic Industries Co, Ltd. | Hong Kong Exchanges & Clearing, Ltd. | Financial Services | 145,600 | 7,935,620 |
| Mangary - 0.2% Richter Gedeon Nyrt | Swire Pacific, Ltd., Class A | Capital Goods | 416,400 | 3,439,181 |
| Richter Gedeon Nyrt | Techtronic Industries Co., Ltd. | Capital Goods | 61,300 | 715,003 |
| Richter Gedoon Nyrr Pharmaceunticals, Biotechnology & Life Sciences 64,012 1,071,828 1,07 | | | | 17,419,193 |
| Richter Gedoon Nyrr Pharmaceunticals, Biotechnology & Life Sciences 64,012 1,071,828 1,07 | Hungary - 0.2% | | | |
| Life Sciences 64,012 1,971,828 1,9 | | Pharmaceuticals, | | |
| India - 0.0%* Dr. Reddy's Laboratories, Ltd. | | Biotechnology & | | |
| 1,971,288 1,971,289 1,97 | | | 64,012 | 1,971,828 |
| Dr. Reddy's Laboratories, Ltd. | | | | 1,971,828 |
| Dr. Reddy's Laboratories, Ltd. | India = 0.0%* | | | |
| Biotechnology & Life Science Lif | | Pharmaceuticals | | |
| Page | Di. Reddy & Edobidolies, Etd. | | | |
| Ireland - 1.6% AcrCap Holdings NV Capital Goods 92,756 12,080,541 Kerry Group PLC, Class A Food, Beverage & Tobacco 33,90 3092,452 Image: Tobacco 15,172,993 Image: Tobacco 2,600,399 2,607,399 Lay - 3.1% Utilities 84,900 2,607,399 Coca-Cola HBCAG Tobacco 27,500 1,247,896 Hera SpA Utilities 824,900 3,002,033 Uniforedit SpA Banks 11,600 8,263,604 Unipol Assicurazioni SpA Insurance 58,245 12,878,638 2 Japan - 21.3% Semiconductors 2 2,809,849 Advantest Corp. Semiconductors Equipment 7,600 10,871,545 Alsin Corp. Semiconductors Equipment 7,607 1,177,175 Alsa Alpine Co., Ltd. Technology 4 1,177,177 Asahi Intecc Co., Ltd. Health Care Equipment 8 1,177,177 Asahi Intecc Co., Ltd. Health Care Equipment 1,16,0 | | ~, | 1 250 | 16 825 |
| Ireland – 1.6% Capital Goods 9,756 12,080,541 Kerry Group PLC, Class A Tooda Beverage & Tobacco 33,000 3,092,452 Italy – 3.1% Tuber – 3.1% A2A SpA Utilities 89,000 2,607,399 Coca-Cola BBC AG Food, Beverage & Tobacco 7,000 3,022,339 Hera SpA Utilities 824,00 3,022,336 Unipol Assicurazioni SpA Banss 11,00 8,263,604 Unipol Assicurazioni SpA Insurance 58,245 12,878,638 Japan – 21,3% Semiconductors & Semiconductor | | Ene seiences | 1,250 | |
| AerCap Holdings NV Capital Goods Food, Beverage & Food, Beverage & Food, Beverage & Tobacco 2,756 12,080,541 Kerry Group PLC, Class A Food, Beverage & Tobacco 3,900 3,092,452 Indy - 3.1% Tobacco 2,77,309 2,673,399 A2A SpA Utilities 84,900 2,607,399 Coca-Cola HBC AG Food, Beverage & Tobacco 7,500 1,247,896 Hera SpA Utilities 824,900 3,702,303 Unificedit SpA Banks 111,600 8,263,604 Unipol Assicurazioni SpA Insurance 58,245 12,878,638 Japan - 21.3% Semiconductors & Semiconduc | I 1 1 1 (0/ | | | 10,623 |
| Kerry Group PLC, Class A Food, Beverage & Tobacco 33,00 3,092,452 Italy - 3.1% 1.2.1.2.2.2.2.2.2.2.2.2.2.2.2.2.2.2.2.2 | | Canital Canda | 02.756 | 12 000 541 |
| Tobacce | | | 92,/56 | 12,080,541 |
| Italy = 3.1% Italy = 3.1% A2A SpA | Kerry Group PLC, Class A | | 22,000 | 2 002 452 |
| Italy – 3.1% Utilities 894,90 2,607,399 Coca-Cola HBC AG Food, Beverage & Tobacce 27,500 1,247,896 Hera SpA Utilities 824,900 3,702,303 Uniforedit SpA Banks 111,600 826,308 Unipol Assicurazioni SpA Insurance 588,245 12,878,638 2a,699,840 2a,699,840 2a,699,840 Japan – 21.3% Semiconductors & Sem | | Tobacco | 33,900 | |
| A2A SpA Utilities 894,00 2,607,399 Coca-Cola HBC AG Food, Beverage & Tobacco 27,500 1,247,896 Hera SpA Utilities 824,900 3,702,303 Uniol Assicurazioni SpA Banks 111,600 8,263,604 Unipol Assicurazioni SpA Insurance 588,245 12,878,638 Japan – 21.3% Semiconductors & Semiconductors | | | | 15,172,993 |
| Coca-Cola HBC AG Food, Beverage & Tobacco 27,500 1,247,896 Hera SpA Utilities 824,900 3,702,303 Unifordit SpA Banks 111,600 8,263,604 Unipol Assicurazioni SpA Insurance 58,245 12,878,638 Japan – 21.3% Semiconductors & Semiconductor Equipment 72,600 10,871,545 Advantest Corp. Semiconductors & Semiconductors & Semiconductors \$ 8,8245 12,878,638 Advantest Corp. Semiconductors & Semiconductors \$ 8,8245 12,878,638 Aisin Corp. Automobiles & Components 423,900 7,617,545 Alps Alpine Co., Ltd. Technology Hardware & Equipment 93,500 1,177,717 Asahi Intecc Co., Ltd. Health Care Equipment & Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment Equipment 116,400 1,981,212 Central Japan Railway | · | | | |
| Tobacco 27,500 1,247,896 Hera SpA Utilities 824,900 3,702,303 Banks 111,600 8,263,604 Unipol Assicurazioni SpA Insurance 588,245 12,878,638 | • | | 894,900 | 2,607,399 |
| Hera SpA | Coca-Cola HBC AG | | | |
| UniCredit SpA Banks 111,600 8,263,604 Unipol Assicurazioni SpA Insurance 588,245 12,878,638 Japan – 21.3% Semiconductors Advantest Corp. Semiconductor Equipment 72,600 10,871,545 Aisin Corp. Automobiles & Components 423,900 7,617,565 Alps Alpine Co., Ltd. Technology Hardware & Equipment 93,500 1,177,717 Asahi Intecc Co., Ltd. Health Care Equipment Equipment Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | | | |
| Unipol Assicurazioni SpA | | | | |
| Japan - 21.3% Semiconductors & Semic | | | | |
| Advantest Corp. Semiconductors & Semiconductors & Semiconductor Equipment 72,600 10,871,545 | Unipol Assicurazioni SpA | Insurance | 588,245 | 12,878,638 |
| Advantest Corp. Semiconductors & Semiconductor Equipment 72,600 10,871,545 Aisin Corp. Automobiles & Components Components 423,900 7,617,565 Alps Alpine Co., Ltd. Technology Hardware & Equipment Equipment 93,500 1,177,717 Asahi Intecc Co., Ltd. Health Care Equipment & Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | | | 28,699,840 |
| Aisin Corp. Equipment Equipment Automobiles & Components 423,900 7,617,565 Alps Alpine Co., Ltd. Technology Hardware & Equipment Equipment & Services 93,500 1,177,717 Asahi Intecc Co., Ltd. Health Care Equipment & Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment Industries, Ltd. Equipment Industries, Ltd. Canon, Inc. Technology Hardware & Equipment Industries, Ltd. 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment Industries, Ltd. 126,500 3,632,804 Central Japan Railway Co. Transportation Transportation August Inc. 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & Food, Beverage & Food States Inc. | Japan – 21.3% | | | |
| Equipment 72,600 10,871,545 Alisin Corp. | Advantest Corp. | Semiconductors | | |
| Aisin Corp. Automobiles & Components 423,900 7,617,565 Alps Alpine Co., Ltd. Technology Hardware & Equipment 93,500 1,177,717 Asahi Intecc Co., Ltd. Health Care Equipment & Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | & Semiconductor | | |
| Components 423,900 7,617,565 Alps Alpine Co., Ltd. Technology Hardware & Equipment 93,500 1,177,717 Asahi Intecc Co., Ltd. Health Care Equipment & Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & Control Con | | Equipment | 72,600 | 10,871,545 |
| Alps Alpine Co., Ltd. Technology Hardware & Equipment 93,500 1,177,717 Asahi Intece Co., Ltd. Health Care Equipment & Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | Aisin Corp. | Automobiles & | | |
| Hardware & Equipment 93,500 1,177,717 Asahi Intecc Co., Ltd. Health Care Equipment & Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & Paging ment 126,500 1,177,717 Canon, Inc. Technology Hardware & Equipment 126,500 1,179,717 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & Paging ment | | Components | 423,900 | 7,617,565 |
| Equipment 93,500 1,177,717 Asahi Intecc Co., Ltd. Health Care Equipment & Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & 126,500 1,177,717 Realth Care Equipment & 13,300 1,796,633 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & 126,500 1,177,717 Canon, Inc. Technology Hardware & Equipment 126,500 1,796,633 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & 1,177,717 Canon, Inc. Technology Hardware & 1,177,717 Canon, Inc. Technology H | Alps Alpine Co., Ltd. | Technology | | |
| Asahi Intecc Co., Ltd. Health Care Equipment & Services Equipment & Services 113,300 1,796,633 Brother Industries, Ltd. Technology Hardware & Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | Hardware & | | |
| Equipment & Services 113,300 1,796,633 | | Equipment | 93,500 | 1,177,717 |
| Services 113,300 1,796,633 | Asahi Intecc Co., Ltd. | Health Care | | |
| Brother Industries, Ltd. Technology Hardware & Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | Equipment & | | |
| Canon, Inc. Hardware & Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | | 113,300 | 1,796,633 |
| Canon, Inc. Equipment 116,400 1,981,212 Canon, Inc. Technology Hardware & Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | Brother Industries, Ltd. | | | |
| Canon, Inc. Technology Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | Hardware & | | |
| Hardware & Equipment 126,500 3,632,804 Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | | 116,400 | 1,981,212 |
| Equipment126,5003,632,804Central Japan Railway Co.Transportation4009,793Coca-Cola Bottlers Japan Holdings, Inc.Food, Beverage & | Canon, Inc. | | | |
| Central Japan Railway Co. Transportation 400 9,793 Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | | | |
| Coca-Cola Bottlers Japan Holdings, Inc. Food, Beverage & | | | | |
| , , | | | 400 | 9,793 |
| Tobacco 352,400 5,639,451 | Coca-Cola Bottlers Japan Holdings, Inc. | Food, Beverage & | | |
| | | Tobacco | 352,400 | 5,639,451 |

Portfolio of Investments (continued)

| untry/Security (a) | Industry | Industry Shares | |
|-------------------------------|---------------------------|-----------------|------------|
| pan (Continued) | | | |
| Dai Nippon Printing Co., Ltd. | Commercial & Professional | 900 | e 12.252 |
| Eii C. 141 | Services | 800 | \$ 13,352 |
| Eisai Co., Ltd. | Pharmaceuticals, | | |
| | Biotechnology | 150 | 4 455 |
| | & Life Sciences | 150 | 4,455 |
| Fast Retailing Co., Ltd. | Consumer | | |
| | Discretionary | | |
| | Distribution & | | |
| | Retail | 50,000 | 18,355,987 |
| Food & Life Cos., Ltd. | Consumer | | |
| | Services | 17,000 | 829,147 |
| Kakaku.com, Inc. | Media & | | |
| | Entertainment | 160,800 | 2,858,623 |
| Kao Corp. | Household & | | |
| | Personal | | |
| | Products | 351,500 | 14,875,349 |
| Konica Minolta, Inc. | Technology | 221,200 | 11,075,515 |
| Romea Minora, me. | Hardware & | | |
| | | 292 200 | 1,312,453 |
| W C | Equipment | 382,200 | 1,312,433 |
| Kose Corp. | Household & | | |
| | Personal | 400 | 2.024 |
| | Products | 100 | 3,831 |
| Kuraray Co., Ltd. | Materials | 231,800 | 2,511,913 |
| Lion Corp. | Household & | | |
| | Personal | | |
| | Products | 79,300 | 781,424 |
| Makita Corp. | Capital Goods | 359,800 | 10,877,235 |
| MatsukiyoCocokara & Co. | Consumer | | |
| • | Staples | | |
| | Distribution & | | |
| | Retail | 250,400 | 4,537,292 |
| Mazda Motor Corp. | Automobiles & | 250,100 | 1,337,232 |
| Wazaa Wotor Corp. | Components | 441,100 | 3,039,554 |
| Medipal Holdings Corp. | Health Care | 441,100 | 3,037,334 |
| Medipai Holdings Corp. | | | |
| | Equipment & Services | 21 000 | 510.020 |
| MCIDIC | | 31,900 | 519,026 |
| MISUMI Group, Inc. | Capital Goods | 56,200 | 876,216 |
| Mitsubishi Estate Co., Ltd. | Real Estate | | |
| | Management & | | |
| | Development | 520 | 11,020 |
| MonotaRO Co., Ltd. | Capital Goods | 185,400 | 2,586,719 |
| Nexon Co., Ltd. | Media & | | |
| | Entertainment | 100,800 | 2,055,764 |
| Nomura Holdings, Inc. | Financial | | |
| | Services | 2,256,800 | 16,104,748 |
| NSK, Ltd. | Capital Goods | 1,114,400 | 5,615,470 |
| Otsuka Holdings Co., Ltd. | Pharmaceuticals, | | |
| | Biotechnology | | |
| | & Life Sciences | 41,200 | 2,242,268 |
| Panasonic Holdings Corp. | Consumer | 71,200 | 2,272,200 |
| i anasome moranigs corp. | Durables & | | |
| | | 002 (00 | 10 400 133 |
| D 111111 C 141 | Apparel | 903,600 | 10,499,132 |
| Persol Holdings Co., Ltd. | Commercial & | | |
| | Professional | | |
| | Services | 1,670,000 | 2,770,305 |
| | | | |

| Recruit Holdings Co., Ltd. | Commercial & Professional Services 3 | 329,700 | 16,349,142 |
|----------------------------|---|---------|------------|
| Seiko Epson Corp | Technology Hardware & Equipment 1 | 90,900 | 2,418,819 |

Portfolio of Investments (continued)

| Country/Security (a) | Industry | Industry Shares | |
|--|----------------------|-----------------|--------------|
| Japan (Continued) | | | |
| Shiseido Co., Ltd. | Household & | | |
| | Personal Products | 70,800 | \$ 1,192,545 |
| Sompo Holdings, Inc. | Insurance | 419,800 | 12,793,600 |
| Sony Financial Group, Inc. (b) | Financial Services | 850 | 857 |
| Sony Group Corp. | Consumer | | |
| | Durables | | |
| | & Apparel | 850 | 23,672 |
| Sumitomo Realty & Development Co., Ltd. | Real Estate | | |
| | Management & | | |
| | Development | 365,800 | 15,618,558 |
| TDK Corp. | Technology | ĺ | , , |
| 1 | Hardware & | | |
| | Equipment | 63,700 | 1,112,979 |
| TOPPAN Holdings, Inc. | Commercial & | ,, | -,,- |
| 1011111 Troidings, inc. | Professional | | |
| | Services | 540 | 13,207 |
| Trend Micro, Inc. | Software & | 310 | 13,207 |
| Trend Micro, me. | Services | 174,200 | 8,889,851 |
| Unicharm Corp. | Household & | 1/4,200 | 0,007,031 |
| Chicharin Corp. | Personal Products | 804,200 | 4,975,697 |
| | 1 cisoliai i foducis | 804,200 | |
| | | | 199,396,930 |
| Mexico – 0.1% | | | |
| Gruma SAB de CV, Class B | Food, Beverage & | | |
| | Tobacco | 48,500 | 821,408 |
| Grupo Bimbo SAB de CV Series A | Food, Beverage & | | |
| | Tobacco | 1,174 | 4,054 |
| | | | 825,462 |
| Netherlands – 4.2% | | | |
| ABN AMRO Bank NV | Banks | 423,200 | 12,644,650 |
| Argenx SE ADR (b) | Pharmaceuticals, | | |
| | Biotechnology & | | |
| | Life Sciences | 7,810 | 6,392,485 |
| ASML Holding NV | Semiconductors & | | |
| | Semiconductor | | |
| | Equipment | 4,144 | 4,381,490 |
| Koninklijke Ahold Delhaize NV | Consumer Staples | | |
| | Distribution & | | |
| | Retail | 78,764 | 3,223,858 |
| NN Group NV | Insurance | 177,300 | 12,133,498 |
| · | | | 38,775,981 |
| Nigeria – 0.1% | | | |
| Airtel Africa PLC | Telecommunication | | |
| Till Control of the C | Services | 281,800 | 1,024,815 |
| | Scrvices | 201,000 | |
| N 0.10/ | | | 1,024,815 |
| Norway – 0.1% | 36, 11 | 031 | (20 1 |
| Norsk Hydro ASA | Materials | 931 | 6,294 |
| Orkla ASA | Food, Beverage & | 404 * * * | |
| | Tobacco | 124,940 | 1,268,930 |
| | | | 1,275,224 |
| | | | |

Portfolio of Investments (continued)

| Country/Security (a) | Industry | Shares | Value |
|--|--------------------|---------------|--------------|
| Singapore – 3.5% | | | |
| DBS Group Holdings, Ltd. | Banks | 487,500 | \$20,183,720 |
| Oversea-Chinese Banking Corp., Ltd. | Banks | 224,100 | 2,931,541 |
| Singapore Exchange, Ltd. | Financial Services | 252,700 | 3,278,922 |
| United Overseas Bank, Ltd. | Banks | 242,700 | 6,455,202 |
| | | | 32,849,385 |
| South Africa – 0.3% | | | |
| Sanlam, Ltd. | Insurance | 438,700 | 2,301,862 |
| | | | 2,301,862 |
| South Korea – 0.8% | | | |
| DB Insurance Co., Ltd. | Insurance | 48,400 | 4,301,971 |
| Industrial Bank of Korea | Banks | 76,200 | 1,032,660 |
| Woori Financial Group, Inc. | Banks | 143,600 | 2,556,324 |
| | | | 7,890,955 |
| Spain – 3.5% | | | |
| Banco Bilbao Vizcaya Argentaria SA | Banks | 598,824 | 12,063,951 |
| Banco Santander SA | Banks | 1,712,568 | 17,451,387 |
| Corp. ACCIONA Energias Renovables SA | Utilities | 210 | 5,777 |
| Mapfre SA | Insurance | 789,400 | 3,486,256 |
| | | | 33,007,371 |
| Sweden – 4.3% | | | |
| Alfa Laval AB | Capital Goods | 32,800 | 1,558,908 |
| Assa Abloy AB, Class B | Capital Goods | 274,300 | 10,336,874 |
| Essity AB, Class B | Household & | , , , , , , , | .,, |
| • / | Personal Products | 318 | 8,735 |
| H & M Hennes & Mauritz AB, B Shares | Consumer | | , |
| | Discretionary | | |
| | Distribution & | | |
| | Retail | 484 | 9,141 |
| Husqvarna AB, B Shares | Capital Goods | 162,000 | 767,077 |
| Industrivarden AB, C Shares | Financial Services | 31,000 | 1,285,917 |
| Skanska AB, B Shares | Capital Goods | 144,900 | 3,945,918 |
| SSAB AB, B Shares | Materials | 350,300 | 2,169,020 |
| Telefonaktiebolaget LM Ericsson, Class B | Technology | | |
| | Hardware & | | |
| | Equipment | 1,951,100 | 19,795,588 |
| | | | 39,877,178 |
| Switzerland – 6.2% | | | |
| ABB, Ltd. | Capital Goods | 245,700 | 18,267,185 |
| Accelleron Industries AG | Capital Goods | 39,600 | 3,246,048 |
| Cie Financiere Richemont SA, Class A | Consumer | | |
| | Durables & | | |
| | Apparel | 118,400 | 23,420,180 |
| DSM-Firmenich AG | Materials | 26,200 | 2,135,533 |
| Galderma Group AG | Pharmaceuticals, | | |
| | Biotechnology & | | |
| | Life Sciences | 27,100 | 5,032,795 |
| Logitech International SA | Technology | | |
| | Hardware & | | |
| 0 | Equipment | 13,900 | 1,671,037 |
| Sonova Holding AG | Health Care | | |
| | Equipment & | 15 400 | 4.000 660 |
| | Services | 15,400 | 4,200,660 |
| | | | 57,973,438 |

Portfolio of Investments (continued)

| Country/Security (a) | Industry Shares | | Value |
|-------------------------------------|-----------------------------|------------|--------------|
| Taiwan – 1.8% | | | |
| Accton Technology Corp. | Technology | | |
| | Hardware & | | |
| | Equipment | 113,400 | \$ 3,943,677 |
| Asustek Computer, Inc. | Technology | | |
| r, | Hardware & | | |
| | Equipment | 132,900 | 3,002,410 |
| Delta Electronics, Inc. | Technology | , | -,, |
| Botta Elocatomos, mo. | Hardware & | | |
| | Equipment | 64,000 | 2,058,488 |
| Evergreen Marine Corp. Taiwan, Ltd. | Transportation | 637,500 | 3,999,112 |
| MediaTek, Inc. | Semiconductors & | 037,300 | 3,777,112 |
| Micdia ick, inc. | Semiconductor Semiconductor | | |
| | | 01.000 | 2 425 162 |
| | Equipment | 81,000 | 3,435,163 |
| | | | 16,438,850 |
| United Kingdom – 11.3% | | | |
| 3i Group PLC | Financial Services | 329,591 | 19,073,625 |
| Associated British Foods PLC | Food, Beverage & | | |
| | Tobacco | 69,600 | 2,100,287 |
| Auto Trader Group PLC | Media & | | |
| | Entertainment | 423,000 | 4,339,592 |
| Barclays PLC | Banks | 2,347,900 | 12,593,244 |
| Burberry Group PLC (b) | Consumer | _,=, | ,, |
| 24.104.11 0.104p 1.20 (0) | Durables | | |
| | & Apparel | 312 | 5,079 |
| Compass Group PLC | Consumer Services | 210,500 | 6,967,512 |
| InterContinental Hotels Group PLC | Consumer Services | 133,192 | 16,066,571 |
| intercontinental Hotels Group FLC | Consumer Staples | 133,192 | 10,000,371 |
| | Distribution & | | |
| I Calmahama DI C | | 1 507 260 | (7(2 077 |
| J Sainsbury PLC | Retail | 1,507,260 | 6,763,977 |
| Kingfisher PLC | Consumer | | |
| | Discretionary | | |
| | Distribution & | | |
| | Retail | 1,713 | 6,947 |
| Marks & Spencer Group PLC | Consumer Staples | | |
| | Distribution & | | |
| | Retail | 99,268 | 518,757 |
| Next PLC | Consumer | | |
| | Discretionary | | |
| | Distribution & | | |
| | Retail | 17,800 | 3,344,443 |
| | Software & | | |
| Sage Group PLC (The) | Services | 800,600 | 12,101,364 |
| Smiths Group PLC | Capital Goods | 60,200 | 1,993,466 |
| Unilever PLC | Household & | 30,200 | 2,220,100 |
| Children I DO | Personal Products | 237 | 14,221 |
| Vodafone Group PLC | Telecommunication | 231 | 17,221 |
| vouatone Group i LC | | 16 011 071 | 10 202 650 |
| | Services | 16,011,971 | 19,383,658 |
| | | | 105,272,743 |

Portfolio of Investments (continued)

October 31, 2025 (Unaudited)

| Country/Security (a) | Industry | Shares | Value |
|--|------------------|---------|---------------|
| United States – 7.8% | | | |
| GSK PLC | Pharmaceuticals, | | |
| | Biotechnology | | |
| | & Life Sciences | 745,227 | 17,448,326 |
| Novartis AG | Pharmaceuticals, | | |
| | Biotechnology | | |
| | & Life Sciences | 262,253 | 32,456,866 |
| Sanofi SA | Pharmaceuticals, | | |
| | Biotechnology | | |
| | & Life Sciences | 162,000 | 16,388,370 |
| Schneider Electric SE | Capital Goods | 9,600 | 2,735,326 |
| Smurfit WestRock PLC | Materials | 119 | 4,299 |
| Spotify Technology SA (b) | Media & | | |
| | Entertainment | 5,356 | 3,509,894 |
| | | | 72,543,081 |
| <i>Total Investments –98.8%</i> (Cost \$705,846,684) | | | 923,397,494 |
| Other Assets, less liabilities – 1.2% | | | 11,626,076 |
| Net Assets – 100.0% | | | \$935,023,570 |

- * Amount is less than 0.05%.
- (a) These country classifications are used for financial reporting purposes only. For compliance purposes, the Fund may not use the same classification system.
- (b) Non-income producing security.

Abbreviations

ADR — American Depositary Receipt

As of the date of this report, certain foreign securities were fair valued by an independent pricing service under the direction of the Board of Trustees or its delegates in accordance with the Trust's Valuation and Pricing Policies and Procedures.

See Notes to Portfolio of Investments

Domini Sustainable Solutions Fund

Domini Impact International Equity Fund

NOTES TO PORTFOLIO OF INVESTMENTS

October 31, 2025 (Unaudited)

1. ORGANIZATION

The Domini Investment Trust is a Massachusetts business trust registered under the Investment Company Act of 1940 as an open-end management investment company. The Domini Investment Trust comprises four separate series: Domini Impact Equity Fund, Domini Sustainable Solutions Fund, Domini Impact International Equity Fund, and Domini Impact Bond Fund (each the "Fund," collectively the "Funds"). The Portfolio of Investments of the Domini Impact Bond Fund are included elsewhere in this report. Each Fund is an investment company and accordingly follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board (the "FASB") Accounting Standard Codification Topic 946 "Financial Services — Investment Companies".

The Domini Impact Equity Fund offers three classes of shares: Investor shares, Institutional shares, and Class Y shares. The Domini Sustainable Solutions Fund offers two classes of shares: Investor shares and Institutional shares. The Domini Impact International Equity Fund offers three classes of shares: Investor shares, Institutional shares, and Class Y shares are sold at their offering price, which is net asset value.

All classes of shares have identical rights and voting privileges with respect to the Fund in general and exclusive voting rights on matters that affect that class alone. Earnings, net assets, and net asset value per share may differ due to each class having its own expenses, directly attributable to that class. The Funds seek to provide their shareholders with long-term total return.

2. SIGNIFICANT ACCOUNTING POLICIES

The preparation of financial statements in conformity with U.S. generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates. The following is a summary of the Funds' significant accounting policies.

(A) Valuation of Investments. The net asset value (or NAV) of each class of shares of each Fund is determined as of the scheduled close of regular trading on the NYSE, normally 4 p.m., Eastern Time, on each day the NYSE is open for trading.

Securities listed or traded on national securities exchanges are generally valued at the last sale price reported by the security's primary exchange or, if there have been no sales that day, at the mean of the current bid and ask price that represents the current value of the security. Securities listed on the NASDAQ National Market System are valued using the NASDAQ Official Closing Price (the 'NOCP'). If an NOCP is not available for a security listed on the NASDAQ National Market System, the security will be valued at the last sale price or, if there have been no sales that day, at the mean of the current bid and ask price.

When a market price is not available, or when Domini Impact Investments LLC (Domini), the Funds' valuation designee, has reason to believe that the price does not represent market realities, the securities will be valued using fair value methods.

Because trading hours for certain foreign securities end before the close of the NYSE, closing market quotations may become unreliable. Domini generally will apply adjusted prices provided by an independent pricing service for foreign securities held by the Domini Sustainable Solutions Fund and Domini Impact International Equity Fund in an effort to reflect valuation changes through the close of the NYSE.

The valuation designee follows a fair value hierarchy that distinguishes between (a) market participant assumptions developed based on market data obtained from sources independent of the reporting entity (observable inputs) and (b) the valuation designee's own assumptions about market participant assumptions developed based on the best information available in the circumstances (unobservable inputs). These inputs are used in determining the value of the Funds' investments and are summarized in the following fair value hierarchy:

Level 1 — quoted prices in active markets for identical securities

Level 2 — other significant observable inputs (including quoted prices for similar securities, interest rates, and evaluated quotations obtained from pricing services)

Level 3 — significant unobservable inputs (including the valuation designee's own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing securities are not an indication of the risk associated with investing in those securities.

Domini Sustainable Solutions Fund

Domini Impact International Equity Fund

NOTES TO PORTFOLIO OF INVESTMENTS (continued)

October 31, 2025 (Unaudited)

The following is a summary of the inputs used by the Domini Impact Equity Fund, as of October 31, 2025, in valuing the Fund's assets carried at fair value:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------|-----------------|-----------------|-----------------|-----------------|
| Common Stocks | | | | |
| Communication Services | \$ 114,456,602 | \$ — | \$ — | \$ 114,456,602 |
| Consumer Discretionary | 119,466,063 | _ | _ | 119,466,063 |
| Consumer Staples | 57,563,742 | _ | _ | 57,563,742 |
| Financials | 185,627,733 | _ | _ | 185,627,733 |
| Health Care | 117,559,148 | _ | _ | 117,559,148 |
| Industrials | 91,030,915 | _ | _ | 91,030,915 |
| Information Technology | 429,333,375 | _ | _ | 429,333,375 |
| Materials | 31,284,662 | _ | _ | 31,284,662 |
| Real Estate | 28,446,378 | _ | _ | 28,446,378 |
| Utilities | 7,246,151 | _ | _ | 7,246,151 |
| Total | \$1,182,014,769 | \$ — | \$ — | \$1,182,014,769 |

The following is a summary of the inputs used by the Domini Sustainable Solutions Fund, as of October 31, 2025, in valuing the Fund's assets carried at fair value:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------|--------------|--------------|-------------|--------------|
| Common Stocks | | | | |
| Communication Services | \$ 791,249 | \$ — | \$ — | \$ 791,249 |
| Consumer Discretionary | 2,239,780 | _ | _ | 2,239,780 |
| Financials | 1,160,623 | 4,646,319 | _ | 5,806,942 |
| Health Care | 4,691,012 | 1,375,538 | _ | 6,066,550 |
| Industrials | 6,713,698 | 5,927,998 | _ | 12,641,696 |
| Information Technology | 10,486,402 | 657,322 | _ | 11,143,724 |
| Materials | 970,070 | _ | _ | 970,070 |
| Real Estate | 836,336 | _ | _ | 836,336 |
| Utilities | _ | 1,320,928 | _ | 1,320,928 |
| Total | \$27,889,170 | \$13,928,105 | <u>\$ —</u> | \$41,817,275 |

Domini Sustainable Solutions Fund

Domini Impact International Equity Fund

NOTES TO PORTFOLIO OF INVESTMENTS (continued)

October 31, 2025 (Unaudited)

The following is a summary of the inputs used by the Domini Impact International Equity Fund, as of October 31, 2025, in valuing the Fund's assets carried at fair value:

| | Level 1 | Level 2 | Level 3 | Total |
|-----------------------------|--------------|---------------|-------------|---------------|
| Common Stocks | | | | |
| Australia | \$ — | \$ 50,559,696 | \$ — | \$ 50,559,696 |
| Austria | _ | 3,054,995 | _ | 3,054,995 |
| Belgium | | 17,560,315 | _ | 17,560,315 |
| Brazil | 7,533 | _ | _ | 7,533 |
| China | 1,183,760 | 7,645,529 | _ | 8,829,289 |
| Côte d'Ivoire (Ivory Coast) | _ | 2,003,429 | _ | 2,003,429 |
| Denmark | _ | 1,923,639 | _ | 1,923,639 |
| France | _ | 60,929,662 | _ | 60,929,662 |
| Germany | _ | 105,794,982 | _ | 105,794,982 |
| Hong Kong | _ | 17,419,193 | _ | 17,419,193 |
| Hungary | _ | 1,971,828 | _ | 1,971,828 |
| India | _ | 16,825 | _ | 16,825 |
| Ireland | 12,080,541 | 3,092,452 | _ | 15,172,993 |
| Italy | _ | 28,699,840 | _ | 28,699,840 |
| Japan | 9,513,846 | 189,883,084 | _ | 199,396,930 |
| Mexico | 825,462 | _ | _ | 825,462 |
| Netherlands | 9,616,343 | 29,159,638 | _ | 38,775,981 |
| Nigeria | _ | 1,024,815 | _ | 1,024,815 |
| Norway | _ | 1,275,224 | _ | 1,275,224 |
| Singapore | _ | 32,849,385 | _ | 32,849,385 |
| South Africa | 2,301,862 | _ | _ | 2,301,862 |
| South Korea | _ | 7,890,955 | _ | 7,890,955 |
| Spain | _ | 33,007,371 | _ | 33,007,371 |
| Sweden | _ | 39,877,178 | _ | 39,877,178 |
| Switzerland | _ | 57,973,438 | _ | 57,973,438 |
| Taiwan | _ | 16,438,850 | _ | 16,438,850 |
| United Kingdom | 6,763,977 | 98,508,766 | _ | 105,272,743 |
| United States | 3,509,894 | 69,033,187 | _ | 72,543,081 |
| Total | \$45,803,218 | \$877,594,276 | \$ — | \$923,397,494 |

Portfolio of Investments

| Security | Principal Amount^ | Value |
|---|----------------------|------------|
| Long Term Investments – 111.7% | | <u> </u> |
| Mortgage Backed Securities – 42.3% | | |
| Agency Collateralized Mortgage Obligations – 7.9% | | |
| CHNGE Mortgage Trust | | |
| Series 2022-2, Class A1, 3.757%, 3/25/67 (a)(b) | 440,250 | \$ 433,165 |
| Series 2023-2, Class A1, 6.525% to 5/1/27, 6/25/58 (a)(c) | 188,393 | 188,984 |
| Federal Home Loan Mortgage Corp. | | |
| Series 3768, Class CB, 3.500%, 12/15/25 | 532 | 531 |
| Series 3800, Class CB, 3.500%, 2/15/26 | 534 | 533 |
| Series 3806, Class L, 3.500%, 2/15/26 | 13,667 | 13,627 |
| Series 3877, Class LM, 3.500%, 6/15/26 | 1,689 | 1,685 |
| Series 4961, Class JB, 2.500%, 12/15/42 | 135,132 | 124,623 |
| Federal National Mortgage Association | | |
| Series 2012-17, Class BC, 3.500%, 3/25/27 | 39,183 | 38,892 |
| Series 2017-105, Class ZE, 3.000%, 1/25/48 | 1,014,331 | 831,024 |
| Series 2020-1, Class AC, 3.500%, 8/25/58 | 167,354 | 160,684 |
| Series 2020-1, Class L, 2.500%, 2/25/50 | 1,246,009 | 797,247 |
| Federal National Mortgage Association Connecticut Avenue Securities, Series 2021-R01, | | |
| Class 1B1, 7.283%, (1 Month USD SOFR + 3.100%), 10/25/41 (a)(b) | 510,000 | 520,381 |
| Freddie Mac Multiclass Certificates, Series 2021-P011, Class X1, 1.752%, 9/25/45 (b)(d) | 2,061,482 | 223,144 |
| Freddie Mac Multifamily Certificates, Series 2021-ML12, Class X, 1.226%, 7/25/41 (b)(d) | 1,151,249 | 103,060 |
| Freddie Mac Multifamily Structured Pass Through Certificates | | |
| Series K103, Class X1, 0.633%, 11/25/29 (b)(d) | 8,683,705 | 192,948 |
| Series K111, Class X1, 1.564%, 5/25/30 (b)(d) | 1,424,601 | 84,791 |
| Series K112, Class X1, 1.428%, 5/25/30 (b)(d) | 1,478,309 | 79,746 |
| Series K113, Class X1, 1.372%, 6/25/30 (b)(d) | 2,504,156 | 129,699 |
| Series K114, Class X1, 1.111%, 6/25/30 (b)(d) | 2,321,658 | 100,849 |
| Series K119, Class X1, 0.922%, 9/25/30 (b)(d) | 4,888,080 | 181,007 |
| Series K121, Class X1, 1.015%, 10/25/30 (b)(d) | 645,281 | 25,952 |
| Series K122, Class X1, 0.869%, 11/25/30 (b)(d) | 356,981 | 12,903 |
| Series K124, Class X1, 0.715%, 12/25/30 (b)(d) | 1,455,258 | 44,631 |
| Series K160, Class A2, 4.500%, 8/25/33 (b) | 3,270,526 | 3,317,270 |
| Series K162, Class A2, 5.150%, 12/25/33 (b) | 1,500,000 | 1,582,649 |
| Series K740, Class X1, 0.722%, 9/25/27 (b)(d) | 1,242,871 | 13,923 |
| Series KG03, Class X1, 1.365%, 6/25/30 (b)(d) | 3,126,362 | 158,634 |
| Series KG04, Class X1, 0.843%, 11/25/30 (b)(d) | 2,389,291 | 81,655 |
| Series KG05, Class X1, 0.311%, 1/25/31 (b)(d) | 2,462,353 | 33,195 |
| Series KG06, Class X1, 0.532%, 10/25/31 (b)(d) | 2,292,341 | 59,056 |
| Series KSG1, Class X1, 1.140%, 9/25/30 (b)(d) | 3,967,864 | 172,888 |
| Series Q014, Class X, 2.772%, 10/25/55 (b)(d) | 1,955,764 | 283,693 |
| FREMF Mortgage Trust | 155.000 | 154 100 |
| Series 2017-K65, Class B, 4.083%, 7/25/50 (a)(b) | 155,000 | 154,108 |

Portfolio of Investments (continued)

| ity | Principal Amount^ | Value |
|---|----------------------|-----------|
| Agency Collateralized Mortgage Obligations (Continued) | | |
| Series 2017-K66, Class B, 4.037%, 7/25/27 (a)(b) | 136,000 | \$ 134,99 |
| Series 2017-K67, Class B, 3.948%, 9/25/49 (a)(b) | 85,000 | 83,9 |
| Series 2017-K67, Class C, 3.948%, 9/25/49 (a)(b) | 100,000 | 98,29 |
| Series 2017-K68, Class B, 3.840%, 10/25/49 (a)(b) | 90,000 | 88,7 |
| Series 2017-K69, Class C, 3.726%, 10/25/49 (a)(b) | 40,000 | 39,0 |
| Series 2017-K71, Class B, 3.752%, 11/25/50 (a)(b) | 220,000 | 216,0 |
| Series 2017-K71, Class C, 3.752%, 11/25/50 (a)(b) | 65,000 | 63,7 |
| Series 2018-K154, Class B, 4.024%, 11/25/32 (a)(b) | 67,000 | 59,3 |
| Series 2018-K77, Class B, 4.160%, 5/25/51 (a)(b) | 1,070,000 | 1,060,7 |
| Series 2018-K85, Class C, 4.320%, 12/25/50 (a)(b) | 550,000 | 536,8 |
| Series 2018-KW07, Class B, 4.107%, 10/25/31 (a)(b) | 461,000 | 419,4 |
| Series 2019-K100, Class C, 3.495%, 11/25/52 (a)(b) | 700,000 | 665,3 |
| Series 2019-K103, Class B, 3.456%, 12/25/51 (a)(b) | 525,000 | 495,9 |
| Series 2019-K95, Class B, 3.915%, 8/25/52 (a)(b) | 500,000 | 483,5 |
| Series 2019-K95, Class C, 3.915%, 8/25/52 (a)(b) | 307,000 | 293,5 |
| Series 2019-K97, Class C, 3.768%, 9/25/51 (a)(b) | 204,000 | 196,5 |
| Series 2019-K99, Class B, 3.645%, 10/25/52 (a)(b) | 565,000 | 542,8 |
| Series 2020-K104, Class B, 3.534%, 2/25/52 (a)(b) | 520,000 | 499,4 |
| GCAT Trust, Series 2021-CM2, Class A1, 2.352%, 8/25/66 (a)(b) | 181,612 | 170,1 |
| Government National Mortgage Association | , | -, -,- |
| Series 2019-132, Class NZ, 3.500%, 10/20/49 | 397,777 | 278,2 |
| Series 2021-66, Class PY, 2.000%, 3/20/50 | 1,885,902 | 1,117,1 |
| Series 2022-136, Class KZ, 4.000%, 8/20/52 | 656,592 | 465,3 |
| Morgan Stanley Residential Mortgage Loan Trust, Series 2025-SPL1, Class A1, 4.250%, 2/25/65 (a)(b) | 487,216 | 476,9 |
| PRPM LLC, Series 2025-2, Class A1, 6.469% to 5/1/28, 5/25/30 (a)(c) | 563,973 | 565,7 |
| X-Caliber Funding LLC, Series 2025-VFN1, Class A, 7.109%, (1 Month USD SOFR CME + 2.975%), | | ,. |
| 6/17/30 (a)(b) | 1,050,000 | 1,054,5 |
| 0,1,720 (u)(0) | 1,000,000 | 20,253,7 |
| Commercial Mortgage-Backed Securities – 4.6% | | 20,233,7 |
| 245 Park Avenue Trust, Series 2017-245P, Class A, 3.508%, 6/5/37 (a) | 800,000 | 784,4 |
| | 800,000 | / 64,4 |
| 280 Park Avenue Mortgage Trust, Series 2017-280P, Class E, 6.503%, (1 Month USD SOFR CME + 2.419%), | 228 000 | 222.5 |
| 9/15/34 (a)(b) | 228,000 | 222,5 |
| Bank Series 2017 DNIV9 Class ACD 2 2140/ 11/15/50 | (4.207 | (2.7 |
| Series 2017-BNK8, Class ASB, 3.314%, 11/15/50 | 64,287 | 63,7 |
| Series 2019-BN18, Class XA, 0.880%, 5/15/62 (b)(d) | 2,078,548 | 52,4 |
| Series 2019-BN24, Class XA, 0.632%, 11/15/62 (b)(d) | 5,411,262 | 124,9 |
| Series 2020-BN28, Class XA, 1.758%, 3/15/63 (b)(d) | 1,856,752 | 126,6 |
| Benchmark Mortgage Trust | 1 000 020 | (5.1 |
| Series 2019-B10, Class XA, 1.217%, 3/15/62 (b)(d) | 1,908,828 | 65,5 |
| Series 2020-B18, Class XA, 1.730%, 7/15/53 (b)(d) | 409,027 | 20,9 |
| Series 2020-B22, Class XA, 1.496%, 1/15/54 (b)(d) | 869,546 | 53,7 |

Portfolio of Investments (continued)

| rity | Principal Amount^ | Value |
|--|----------------------|------------|
| Commercial Mortgage-Backed Securities (Continued) | | |
| BWAY Mortgage Trust, Series 2013-1515, Class A2, 3.454%, 3/10/33 (a) | 957,048 | \$ 912,773 |
| BX Commercial Mortgage Trust, Series 2024-VLT5, Class A, 5.410%, 11/13/46 (a)(b) | 1,000,000 | 1,023,015 |
| DBJPM Mortgage Trust, Series 2020-C9, Class XA, 1.586%, 9/15/53 (b) | 508,240 | 22,538 |
| Durst Commercial Mortgage Trust, Series 2025-151, Class A, 5.145%, 8/10/42 (a)(b) | 180,000 | 183,636 |
| Grace Trust, Series 2020-GRCE, Class A, 2.347%, 12/10/40 (a) | 925,000 | 825,161 |
| Hudson Yards Mortgage Trust, Series 2016-10HY, Class A, 2.835%, 8/10/38 (a) | 915,000 | 900,722 |
| JP Morgan Chase Commercial Mortgage Securities Corp. | | |
| Series 2021-NYAH, Class G, 7.037%, (1 Month USD SOFR CME + 3.004%), 6/15/38 (a)(b) | 655,000 | 540,894 |
| Series 2022-OPO, Class A, 3.024%, 1/5/39 (a) | 1,750,000 | 1,576,655 |
| MAD Commercial Mortgage Trust, Series 11MD, Class B, 5.095%, 10/15/42 (a)(b) | 340,000 | 340,799 |
| SLG Office Trust | | |
| Series 2021-OVA, Class B, 2.707%, 7/15/41 (a) | 445,000 | 395,581 |
| Series 2021-OVA, Class C, 2.851%, 7/15/41 (a) | 835,000 | 740,754 |
| STWD Mortgage Trust, Series 2021-LIH, Class E, 7.050%, (1 Month USD SOFR CME + | , | , |
| 3.017%), 11/15/36 (a)(b) | 955,000 | 954,541 |
| SUMIT Mortgage Trust, Series 2022-BVUE, Class A, 2.789%, 2/12/41 (a) | 1,615,000 | 1,459,275 |
| TEXAS Commercial Mortgage Trust, Series 2025-TWR, Class B, 5.625%, (1 Month USD | , , | , , |
| SOFR CME + 1.593%), 4/15/42 (a)(b) | 385,000 | 383,941 |
| | , | 11,775,328 |
| Federal Home Loan Mortgage Corporation – 4.8% | | 11,770,020 |
| Federal Home Loan Mortgage Corp. | | |
| 2.500%, 8/1/27 | 4,359 | 4,303 |
| 2.500%, 11/1/27 | 10,992 | 10,846 |
| 3.000%, 1/1/27 | 10,291 | 10,211 |
| 3.000%, 7/1/42 | 16,611 | 15,422 |
| 3.000%, 5/1/45 | 140,295 | 129,460 |
| 3.500%, 12/1/32 | 54,923 | 54,228 |
| 3.500%, 6/1/48 | 288,360 | 270,364 |
| 4.000%, 2/1/37 | 30,626 | 30,521 |
| 4.000%, 8/1/39 | 15,642 | 15,486 |
| 4.000%, 10/1/39 | 30,337 | 30,020 |
| 4.000%, 10/1/39 | 27,024 | 26,775 |
| 4.000%, 11/1/39 | 13,699 | 13,525 |
| 4.000%, 10/1/40 | 46,686 | 45,891 |
| 4.000%, 11/1/40 | 40,172 | 39,463 |
| 4.000%, 11/1/40 | 7,482 | 7,355 |
| 4.000%, 11/1/40 | 5,321 | 5,242 |
| 4.000%, 12/1/40 | 19,458 | 19,115 |
| 4.000%, 6/1/41 | 3,732 | 3,660 |
| 4.500%, 4/1/35 | 34,984 | 35,341 |
| 1.500/0, 7/1/55 | 49,652 | 50,147 |

Portfolio of Investments (continued)

| ty | Principal Amount^ | Value |
|--|----------------------|----------|
| Federal Home Loan Mortgage Corporation (Continued) | | |
| 4.500%, 7/1/36 | 38,667 | \$ 39,05 |
| 4.500%, 6/1/39 | 70,139 | 70,84 |
| 4.500%, 9/1/40 | 10,444 | 10,52 |
| 4.500%, 2/1/41 | 21,330 | 21,48 |
| 4.500%, 11/1/52 | 1,133,827 | 1,114,80 |
| 5.000%, 8/1/33 | 6,614 | 6,7 |
| 5.000%, 10/1/33 | 2,484 | 2,5 |
| 5.000%, 4/1/35 | 6,959 | 7,1 |
| 5.000%, 7/1/35 | 49,954 | 51,2 |
| 5.000%, 7/1/35 | 8,191 | 8,4 |
| 5.000%, 1/1/37 | 31,506 | 32,3 |
| 5.000%, 7/1/40 | 25,246 | 25,9 |
| 5.000%, 4/1/41 | 19,869 | 20,4 |
| 5.500%, 12/1/36 | 31,962 | 33,3 |
| 5.500%, 8/1/40 | 47,813 | 49,7 |
| 5.500%, 5/1/53 | 2,086,923 | 2,117,7 |
| 5.500%, 9/1/53 | 2,118,040 | 2,146,0 |
| 6.000%, 8/1/36 | 5,459 | 5,7 |
| 6.000%, 7/1/39 | 24,715 | 26,0 |
| 6.000%, 8/1/53 | 2,827,548 | 2,901,8 |
| 6.000%, 4/1/54 | 2,746,778 | 2,815,9 |
| 6.371%, (1-year RFUCCT + 1.622%), 10/1/43 (b) | 21,435 | 22,0 |
| | | 12,347,3 |
| ederal National Mortgage Association – 21.1% | | |
| Federal National Mortgage Association | | |
| 2.000%, 10/1/27 | 15,466 | 15,1 |
| 2.000%, 1/1/28 | 20,575 | 20,1 |
| 2.000%, 2/1/52 | 3,866,431 | 3,190,3 |
| 2.000%, 3/1/52 | 3,680,072 | 3,053,1 |
| 2.500%, 11/1/31 | 17,707 | 16,9 |
| 2.500%, 12/1/31 | 7,711 | 7,4 |
| 2.500%, 12/1/43 | 62,850 | 57,0 |
| 2.500%, 4/1/45 | 93,904 | 82,8 |
| 2.500%, 12/1/51 | 4,580,935 | 3,897,3 |
| 2.500%, 12/1/51 | 2,517,649 | 2,166,3 |
| 3.000%, 8/1/46 | 20,972 | 19,0 |
| 3.000%, 10/1/46 | 409,772 | 373,7 |
| 3.000%, 11/1/46 | 515,619 | 470,3 |
| 3.000%, 12/1/46 | 201,547 | 183,8 |
| 3.000%, 1/1/52 | 2,376,878 | 2,113,4 |
| | | |

Portfolio of Investments (continued)

| ity | Principal Amount^ | Value |
|---|----------------------|----------|
| Federal National Mortgage Association (Continued) | · | <u> </u> |
| 3.500%, 12/1/31 | 2,662 | \$ 2,62 |
| 3.500%, 1/1/32 | 45,146 | 44,41 |
| 3.500%, 1/1/32 | 26,959 | 26,52 |
| 3.500%, 10/1/32 | 38,270 | 37,57 |
| 3.500%, 8/1/43 | 380,427 | 361,72 |
| 3.500%, 6/1/46 | 284,280 | 268,42 |
| 3.500%, 1/1/48 | 153,272 | 143,63 |
| 4.000%, 11/1/30 | 4,447 | 4,42 |
| 4.000%, 10/1/33 | 37,156 | 36,93 |
| 4.000%, 12/1/36 | 10,801 | 10,73 |
| 4.000%, 8/1/39 | 15,804 | 15,62 |
| 4.000%, 10/1/39 | 10,127 | 10,00 |
| 4.000%, 12/1/39 | 13,964 | 13,80 |
| 4.000%, 1/1/40 | 128,890 | 127,02 |
| 4.000%, 3/1/40 | 13,304 | 13,13 |
| 4.000%, 8/1/40 | 30,131 | 29,69 |
| 4.000%, 8/1/40 | 5,291 | 5,19 |
| 4.000%, 10/1/40 | 68,975 | 67,80 |
| 4.000%, 10/1/40 | 9,278 | 9,12 |
| 4.000%, 11/1/40 | 10,002 | 9,81 |
| 4.000%, 11/1/40 | 7,509 | 7,38 |
| 4.000%, 12/1/40 | 25,078 | 24,62 |
| 4.000%, 2/1/41 | 25,549 | 25,04 |
| 4.000%, 10/1/49 | 1,815,240 | 1,748,52 |
| 4.500%, 8/1/35 | 10,091 | 10,18 |
| 4.500%, 8/1/36 | 5,229 | 5,27 |
| 4.500%, 8/1/38 | 23,451 | 23,65 |
| 4.500%, 3/1/39 | 33,868 | 34,16 |
| 4.500%, 9/1/39 | 13,439 | 13,55 |
| 4.500%, 2/1/40 | 18,304 | 18,45 |
| 4.500%, 8/1/40 | 36,310 | 36,59 |
| 4.500%, 1/1/41 | 12,128 | 12,21 |
| 4.500%, 9/1/41 | 25,357 | 25,46 |
| 5.000%, 10/1/39 | 1,429 | 1,46 |
| 5.500%, 8/1/37 | 20,432 | 21,23 |
| 6.000%, 12/1/35 | 10,406 | 10,66 |
| 6.000%, 3/1/36 | 75,550 | 79,71 |
| 6.000%, 6/1/36 | 24,308 | 25,64 |
| 6.000%, 8/1/37 | 6,039 | 6,27 |
| 6.000%, 3/1/38 | 14,217 | 15,00 |
| TBA 15 Yr, 2.000%, 11/1/40 (e) | 1,100,000 | 1,012,75 |
| TBA 30 Yr, 2.000%, 11/1/55 (e) | 3,200,000 | 2,595,89 |
| , | -, -, -, -, - | ,, |

Portfolio of Investments (continued)

| Security | Principal Amount^ | Value |
|---|---|---|
| Federal National Mortgage Association (Continued) | | , with |
| TBA 30 Yr, 2.500%, 12/1/55 (e) | 1,125,000 | \$ 955,326 |
| TBA 30 Yr, 4.000%, 11/1/55 (e) | 1,400,000 | 1,328,519 |
| TBA 30 Yr, 5.500%, 11/1/54 (e) | 9,425,000 | 9,523,519 |
| TBA 30 Yr, 5.500%, 12/1/54 (e) | 9,425,000 | 9,516,155 |
| TBA 30 Yr, 6.000%, 11/1/54 (e) | 3,085,000 | 3,155,070 |
| TBA 30 Yr, 6.000%, 12/1/54 (e) | 3,085,000 | 3,154,227 |
| 223300 23, 310037,0, 22, 270 1 (4) | 2,000,000 | 53,853,457 |
| Government National Mortgage Association – 3.9% | | |
| Government National Mortgage Association | | |
| 5.500%, 6/20/53 | 899,572 | 912,607 |
| TBA 30 Yr, 2.000%, 11/20/55 (e) | 2,900,000 | 2,412,793 |
| TBA 30 Yr, 2.500%, 11/20/55 (e) | 2,200,000 | 1,904,631 |
| TBA 30 Yr, 3.500%, 11/20/55 (e) | 3,400,000 | 3,112,811 |
| TBA 30 Yr, 4.500%, 11/20/55 (e) | 1,600,000 | 1,561,830 |
| 121120 11, 1100070, 11/25/00 (0) | 1,000,000 | 9,904,672 |
| Total Mortgage Backed Securities | | |
| (Cost \$111,965,479) | | 108,134,574 |
| U.S. Government Agency Obligations – 28.0% | | |
| Farm Credit Bank of Texas, 7.750%, (5-Yr. CMT + 3.291%), 6/15/29 (a)(b) | 1,150,000 | 1,207,030 |
| Federal Farm Credit Banks Funding Corp. | , , | , , |
| 2.625%, 10/15/49 | 3,250,000 | 2,102,577 |
| 2.780%, 11/2/37 | 1,800,000 | 1,496,427 |
| 3.430%, 4/6/45 | 1,000,000 | 796,435 |
| 3.660%, 3/7/44 | 974,000 | 815,129 |
| 4.500%, 3/2/26 | 5,000,000 | 5,011,465 |
| Federal Home Loan Bank Discount Notes | .,, | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |
| 0.000%, 11/14/25 | 11,200,000 | 11,183,231 |
| 0.000%, 11/17/25 | 2,800,000 | 2,794,909 |
| 0.000%, 1/9/26 | 11,575,000 | 11,489,474 |
| 0.000%, 1/30/26 | 3,615,000 | 3,580,276 |
| Federal Home Loan Banks | - , , | .,, |
| 0.900%, 2/26/27 | 3,000,000 | 2,891,838 |
| 3.250%, 11/16/28 | 5,000,000 | 4,948,088 |
| 3.315%, 11/13/35 | 3,000,000 | 2,747,677 |
| 4.125%, 3/13/26 | 3,500,000 | 3,504,637 |
| Federal National Mortgage Association | 2,22,23 | 2,221,021 |
| 0.750%, 10/8/27 | 5,000,000 | 4,732,293 |
| 0.875%, 8/5/30 | 8,000,000 | 7,027,287 |
| Federal National Mortgage Association Principal STRIPS, 0.000%, 7/15/37 | 9,000,000 | 5,283,406 |
| Total U.S. Government Agency Obligations | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | 2,202,100 |
| (Cost \$74,434,389) | | 71,612,179 |

Portfolio of Investments (continued)

| Security | Principal Amount^ | Value |
|---|----------------------|------------|
| Corporate Bonds and Notes – 27.2% | | |
| Basic Materials – 0.2% | | |
| Olympus Water US Holding Corp. | | |
| 3.875%, 10/1/28 (f) | 115,000 | \$ 132,196 |
| 5.375%, 10/1/29 (f) | 125,000 | 136,843 |
| 6.125%, 2/15/33 (a) | 140,000 | 160,227 |
| | | 429,266 |
| Communications – 2.2% | | |
| Africell Holding, Ltd., 10.500%, 10/23/29 (a) | 835,000 | 833,065 |
| Axian Telecom Holding & Management PLC, 7.250%, 7/11/30 (a) | 855,000 | 864,257 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 6.484%, 10/23/45 | 1,325,000 | 1,280,718 |
| Gen Digital, Inc., 6.250%, 4/1/33 (a) | 115,000 | 118,673 |
| Millicom International Cellular SA | , | ĺ |
| 4.500%, 4/27/31 (a) | 475,000 | 444,125 |
| 7.375%, 4/2/32 (a) | 400,000 | 418,133 |
| Paramount Global | • | Í |
| 2.900%, 1/15/27 | 400,000 | 392,981 |
| 4.950%, 1/15/31 | 985,000 | 966,170 |
| Vodafone Group PLC, 6.150%, 2/27/37 | 66,000 | 72,024 |
| WULF Compute LLC, 7.750%, 10/15/30 (a) | 180,000 | 187,120 |
| | | 5,577,266 |
| Consumer, Cyclical – 0.8% | | |
| Forvia SE, 2.375%, 6/15/29 (f) | 190,000 | 211,408 |
| Toll Brothers Finance Corp., 4.350%, 2/15/28 | 600,000 | 601,956 |
| YMCA of Greater New York | 333,333 | 001,500 |
| 2.303%, 8/1/26 | 765,000 | 751,351 |
| Series 2020, 3.230%, 8/1/32 | 375,000 | 322,133 |
| Series 2025, 5.184%, 8/1/30 | 125,000 | 125,993 |
| | , | 2,012,841 |
| Consumer, Non-cyclical – 5.4% | | 2,012,041 |
| Advocate Health & Hospitals Corp., 2.211%, Series 2020, 6/15/30 | 325,000 | 299,259 |
| Benefis Health System, Inc., 5.582%, Series 2025, 2/15/35 | 625,000 | 650,440 |
| Beth Israel Lahey Health, Inc., 2.220%, Series L, 7/1/28 | 1,400,000 | 1,310,042 |
| Block, Inc., 6.500%, 5/15/32 | 700,000 | 726,771 |
| Boston Medical Center Corp., 4.519%, 7/1/26 | 705,000 | 704,165 |
| Conservation Fund A Nonprofit Corp. (The), 3.474%, Series 2019, 12/15/29 | 800,000 | 766,779 |
| Darling Global Finance BV, 4.500%, 7/15/32 (a) | 100,000 | 117,690 |
| Darling Ingredients, Inc., 6.000%, 6/15/30 (a) | 360,000 | 364,313 |
| Grifols SA, 3.875%, 10/15/28 (f) | 165,000 | 185,964 |
| Siliolo 51, 5,07576, 10,15/20 (1) | 105,000 | 100,707 |

Portfolio of Investments (continued)

| ity | Principal Amount^ | Value |
|---|----------------------|---------|
| Consumer, Non-cyclical (Continued) | | |
| Howard University | | |
| Series 2020, 2.657%, 10/1/26 (AG) | 100,000 | \$ 98,3 |
| Series 2020, 3.476%, 10/1/41 (AG) | 865,000 | 664,3 |
| Series 22A, 5.209%, 10/1/52 | 470,000 | 422,6 |
| John D & Catherine T MacArthur Foundation, 1.299%, 12/1/30 | 1,440,000 | 1,251,4 |
| Leland Stanford Junior University, 4.249%, 5/1/54 | 1,200,000 | 987,2 |
| Lifespan Corp., 5.050%, Series 2025, 2/15/30 (AG) | 465,000 | 470,3 |
| PeaceHealth Obligated Group | | |
| 4.335%, 11/15/28 | 90,000 | 90,5 |
| Series 2020, 1.375%, 11/15/25 | 1,000,000 | 998,7 |
| Picard Groupe SAS, 6.375%, 7/1/29 (f) | 100,000 | 121,2 |
| Rossini Sarl, 6.750%, 12/31/29 (f) | 205,000 | 249,7 |
| Royalty Pharma PLC | , | |
| 2.150%, 9/2/31 | 350,000 | 305,5 |
| 3.300%, 9/2/40 | 1,250,000 | 968, |
| Stanford Health Care, 3.310%, Series 2020, 8/15/30 | 595,000 | 574, |
| Sutter Health, 5.537%, Series 2025, 8/15/35 | 390,000 | 411, |
| Trustees of Columbia University in the City of New York/(The), 4.355%, Series 2024, 10/1/35 | 995,000 | 982, |
| | | 13,722, |
| Energy – 0.4% | | |
| Greenko Dutch BV | | |
| 3.850%, 3/29/26 (f) | 406,550 | 402, |
| 3.850%, 3/29/26 (a) | 787,150 | 779, |
| | | 1,182, |
| Financial – 13.7% | | |
| Air Lease Corp., 3.625%, 12/1/27 | 500,000 | 492, |
| AXA SA, 8.600%, 12/15/30 | 400,000 | 473, |
| Bank of America Corp., 0.583%, (3 Month EUR-EURIBOR + 0.76%), 8/24/28 (b)(f) | 560,000 | 624, |
| Bank of Ireland Group PLC, 5.601%, (SOFR + 1.620%), 3/20/30 (a)(b) | 1,240,000 | 1,286, |
| BNP Paribas SA | | |
| 4.375%, (3 Month EUR-EURIBOR + 1.45%), 1/13/29 (b)(f) | 1,000,000 | 1,194, |
| 5.906%, (SOFR + 1.920%), 11/19/35 (a)(b) | 1,640,000 | 1,703, |
| Boston Properties LP, 3.650%, 2/1/26 | 430,000 | 429, |
| BPCE SA | | |
| 4.875%, 4/1/26 (a) | 500,000 | 500, |
| 5.876%, (SOFR + 1.680%), 1/14/31 (a)(b) | 770,000 | 803, |
| Brandywine Operating Partnership LP, 4.550%, 10/1/29 | 500,000 | 480, |
| Bridge Housing Corp., 5.321%, 7/15/35 | 390,000 | 392, |
| Brighthouse Financial, Inc., 5.625%, 5/15/30 | 1,500,000 | 1,533, |
| Canary Wharf Group Investment Holdings PLC, 3.375%, 4/23/28 (f) | 200,000 | 247, |
| Ceska sporitelna AS, 0.500%, (3 Month EUR-EURIBOR + 0.78%), 9/13/28 (b)(f) | 1,200,000 | 1,327, |

Portfolio of Investments (continued)

| rity | Principal Amount^ | Value |
|--|----------------------|----------|
| Financial (Continued) | | |
| Citigroup, Inc. | | |
| 2.561%, (SOFR + 1.167%), 5/1/32 (b) | 500,000 | \$ 451,9 |
| 4.412%, (SOFR + 3.914%), 3/31/31 (b) | 750,000 | 749,1 |
| CPI Property Group SA, 6.000%, 1/27/32 (f) | 305,000 | 358,12 |
| Credit Agricole SA, 4.125%, 1/10/27 (a) | 1,000,000 | 998,6 |
| HA Sustainable Infrastructure Capital, Inc., 6.375%, 7/1/34 | 600,000 | 606,4 |
| HAT Holdings I LLC/HAT Holdings II LLC, 3.750%, 9/15/30 (a) | 200,000 | 184,5 |
| ING Groep NV, 4.625%, 1/6/26 (a) | 750,000 | 750,3 |
| Intercontinental Exchange, Inc., 3.625%, 9/1/28 | 200,000 | 198,0 |
| JPMorgan Chase & Co. | | |
| 5.103%, (SOFR + 1.435%), 4/22/31 (b) | 590,000 | 609,5 |
| 6.070%, (SOFR + 1.330%), 10/22/27 (b) | 1,090,000 | 1,109,6 |
| Kreditanstalt fuer Wiederaufbau | | |
| 0.000%, 6/29/37 | 6,000,000 | 3,678,4 |
| 4.375%, 2/28/34 | 6,000,000 | 6,154,2 |
| mBank SA, 0.966%, (3 Month EUR-EURIBOR + 1.25%), 9/21/27 (b)(f) | 600,000 | 679,8 |
| Morgan Stanley | , | , |
| Series GMTN, 2.699%, (SOFR + 1.143%), 1/22/31 (b) | 640,000 | 599,2 |
| Series MTN, 2.511%, (SOFR + 1.200%), 10/20/32 (b) | 1,000,000 | 894,3 |
| NHP Foundation, 5.850%, 12/1/28 | 800,000 | 811,4 |
| PennyMac Financial Services, Inc., 7.125%, 11/15/30 (a) | 235,000 | 246,2 |
| Scentre Group Trust 1/Scentre Group Trust 2, 4.375%, 5/28/30 (a) | 615,000 | 616,6 |
| Sumitomo Mitsui Trust Bank, Ltd., 1.550%, 3/25/26 (a) | 1,500,000 | 1,485,2 |
| Trust Fibra Uno, 7.375%, 2/13/34 (f) | 850,000 | 926,8 |
| USAA Capital Corp., 2.125%, 5/1/30 (a) | 885,000 | 814,2 |
| WLB Asset VII Pte., Ltd., 5.880%, 7/30/29 (a) | 730,000 | 733,3 |
| | , | 35,145,9 |
| Government – 1.0% | | |
| European Investment Bank, 0.750%, 9/23/30 | 3,000,000 | 2,604,6 |
| | | 2,604,6 |
| Industrial – 0.7% | | |
| Beacon Mobility Corp., 7.250%, 8/1/30 (a) | 120,000 | 125,0 |
| HTA Group, Ltd., 7.500%, 6/4/29 (f) | 250,000 | 259,9 |
| IHS Holding, Ltd., 8.250%, 11/29/31 (a) | 300,000 | 313,3 |
| Nature Conservancy (The), 1.154%, Series A, 7/1/27 | 430,000 | 406,8 |
| Sitios Latinoamerica SAB de CV, 6.000%, 11/25/29 (a) | 570,000 | 590,2 |
| | | 1,695,3 |
| Technology – 1.6% | | |
| Apple, Inc. | | |
| 2.650%, 5/11/50 | 300,000 | 191,0 |
| 4.100%, 8/8/62 | 1,435,000 | 1,153,3 |

Portfolio of Investments (continued)

| Security | Principal Amount^ | Value |
|---|---|------------|
| Technology (Continued) | - I I I I I I I I I I I I I I I I I I I | |
| Broadcom, Inc. | | |
| 3.187%, 11/15/36 (a) | 852,000 | \$ 727,655 |
| 4.150%, 11/15/30 | 1,200,000 | 1,194,289 |
| McAfee Corp., 7.375%, 2/15/30 (a) | 275,000 | 252,115 |
| Microsoft Corp., 3.041%, 3/17/62 | 1,000,000 | 645,229 |
| | | 4,163,687 |
| Utilities – 1.2% | | |
| Aegea Finance Sarl, 9.000%, 1/20/31 (a) | 960,000 | 1,015,294 |
| Aydem Yenilenebilir Enerji A/S, 9.875%, 9/30/30 (a) | 640,000 | 631,875 |
| Clearway Energy Operating LLC, 3.750%, 2/15/31 (a) | 560,000 | 518,934 |
| Limak Yenilenebilir Enerji A/S, 9.625%, 8/12/30 (a) | 575,000 | 568,903 |
| Zorlu Enerji Elektrik Uretim A/S, 11.000%, 4/23/30 (a) | 370,000 | 332,728 |
| | | 3,067,734 |
| Total Corporate Bonds and Notes | | 3,007,734 |
| (Cost \$72,020,758) | | 69,601,541 |
| Municipal Bonds – 4.6% | | 07,001,541 |
| City of New York | | |
| Series E2, 5.392%, 10/1/55 | 365,000 | 366,553 |
| Series H, 6.385%, 2/1/55 | 465,000 | 500,740 |
| Colorado Health Facilities Authority Series B, 4.480%, 12/1/40 | 940,000 | 836,508 |
| Commonwealth of Massachusetts Series B, 4.110%, 7/15/31 | 365,965 | 366,929 |
| Cook County Community High School District No. 228, IL Series A, 5.019%, 12/1/41 (AG) | 435,000 | 434,076 |
| County of Riverside, CA | 455,000 | 434,070 |
| 2.963%, 2/15/27 | 670,000 | 660,661 |
| 3.070%, 2/15/28 | 670,000 | 655,499 |
| District of Columbia, (Ingleside at Rock Creek) Series A, 4.125%, 7/1/27 | 180,000 | 180,210 |
| Iowa Student Loan Liquidity Corp. | 180,000 | 160,210 |
| Series A, 5.343%, 12/1/34 | 165,000 | 168,175 |
| Series A, 5.426%, 12/1/35 | 70,000 | 71,555 |
| Maryland Health and Higher Educational Facilities Authority, (Meritus Medical Center) | 70,000 | 71,333 |
| Series C, 3.968%, 7/1/27 | 205,000 | 205,186 |
| Massachusetts Development Finance Agency, (NewBridge on the Charles, Inc.), 4.000%, 10/1/27 | 100,000 | 99,928 |
| Massachusetts Educational Financing Authority | 100,000 | 77,720 |
| Series A, 2.305%, 7/1/29 | 1,000,000 | 938,081 |
| Series A, 2.641%, 7/1/37 | 455,000 | 398,121 |
| Series A, 5.455%, 7/1/33 | 600,000 | 609,865 |
| Series A, 6.069%, 7/1/33 | 175,000 | 182,953 |
| New York Transportation Development Corp., 4.248%, 9/1/35 | 315,000 | 310,765 |
| New York Transportation Development Corp., (LaGuardia Airport Terminal B Redevelopment) | 315,000 | 210,703 |
| Series B, 3.473%, 7/1/28 | 500,000 | 490,830 |
| 551160 15, 5.11570, 111120 | 500,000 | 170,030 |

Portfolio of Investments (continued)

| Security | Principal Amount^ | Value |
|---|---|---------------|
| Municipal Bonds (Continued) | Timount | |
| Oklahoma Development Finance Authority, (OU Medicine) | | |
| Series C, 4.650%, 8/15/30 (AG) | 445,000 | \$ 443,462 |
| Series C, 5.450%, 8/15/28 | 770,000 | 763,921 |
| United Nations Development Corp. Series A, 6.536%, 8/1/55 | 1,750,000 | 1,879,446 |
| University of Virginia Series C, 4.179%, 9/1/17 | 1,000,000 | 775,134 |
| Uptown Development Authority Series B, 2.581%, 9/1/31 (AG) | 100,000 | 90,830 |
| Wisconsin Health & Educational Facilities Authority | , | , |
| Series B, 3.940%, 8/15/41 | 335,000 | 240,360 |
| Series B, 4.190%, 8/15/55 | 190,000 | 109,256 |
| Total Municipal Bonds | , in the second | |
| (Cost \$11,954,865) | | 11,779,044 |
| Foreign Government & Agency Securities – 3.8% | | |
| Bundesrepublik Deutschland Bundesanleihe, 1.800%, 8/15/53 (f) | 2,605,000 | EUR 2,239,889 |
| City of Ottawa Ontario, 2.500%, 5/11/51 | 2,390,000 | CAD 1,180,950 |
| City of Toronto Canada, 2.600%, 9/24/39 | 1,060,000 | CAD 630,687 |
| Colombia Government International Bond, 8.000%, 11/14/35 | 1,090,000 | 1,190,825 |
| Hungary Government International Bond, 5.375%, 9/12/33 (f) | 705,000 | EUR 892,350 |
| Romania Government International Bond, 2.000%, 1/28/32 (f) | 1,360,000 | EUR 1,333,687 |
| United Kingdom Gilt, 1.500%, 7/31/53 (f) | 3,665,000 | GBP 2,219,100 |
| Total Foreign Government & Agency Securities | 2,002,000 | 021 2,215,100 |
| (Cost \$10,388,491) | | 9,687,488 |
| Asset Backed Securities – 3.6% | | |
| Aligned Data Centers Issuer LLC | | |
| Series 2021-1A, 1.937%, 8/15/46 (a) | 660,000 | 644,638 |
| Series 2022-1A, 6.350%, 10/15/47 (a) | 540,000 | 540,260 |
| Series 2023-1A, 6.000%, 8/17/48 (a) | 280,000 | 282,757 |
| Compass Datacenters Issuer II LLC Series 2024-2A, 5.022%, 8/25/49 (a) | 340,000 | 341,864 |
| CoreVest American Finance, Ltd. Series 2020-4, 2.250%, 12/15/52 (a) | 100,000 | 93,038 |
| Enterprise Fleet Financing LLC Series 2025-2, 4.580%, 12/22/31 (a) | 180,000 | 182,397 |
| FHF Trust Series 2022-1A, 4.430%, 1/18/28 (a) | 36,455 | 36,446 |
| Lendbuzz Securitization Trust | | |
| Series 2022-1A, 4.220%, 5/17/27 (a) | 117,212 | 117,077 |
| Series 2023-1A, 6.920%, 8/15/28 (a) | 145,424 | 146,946 |
| Series 2023-2A, 7.090%, 10/16/28 (a) | 169,867 | 171,741 |
| Series 2023-3A, 7.500%, 12/15/28 (a) | 229,313 | 233,180 |
| Series 2024-2A, 5.990%, 5/15/29 (a) | 426,611 | 428,739 |
| Series 2024-3A, 4.970%, 10/15/29 (a) | 420,001 | 419,312 |
| Series 2025-2A, 5.180%, 5/15/30 (a) | 835,000 | 834,432 |
| Mosaic Solar Loan Trust | | |
| Series 2020-2A, 1.440%, 8/20/46 (a) | 85,478 | 72,203 |
| Series 2024-1A, 5.500%, 9/20/49 (a) | 93,536 | 90,834 |
| Series 2025-1A, 6.120%, 8/22/50 (a) | 287,066 | 287,969 |

Portfolio of Investments (continued)

| Security | Principal Amount^ | Valu | e |
|---|----------------------|--------|--------|
| Asset Backed Securities (Continued) | | | |
| Prestige Auto Receivables Trust | | | |
| Series 2024-1A, 5.710%, 5/15/28 (a) | 154,954 | \$ 15 | 55,257 |
| Series 2024-2A, 4.560%, 2/15/29 (a) | 125,000 | 12 | 25,049 |
| Retained Vantage Data Centers Issuer LLC Series 2024-1A, 4.992%, 9/15/49 (a) | 640,000 | 64 | 10,747 |
| Sabey Data Center Issuer LLC Series 2024-1, 6.000%, 4/20/49 (a) | 95,000 | 9 | 6,505 |
| Sunnova Helios IV Issuer LLC Series 2020-AA, 2.980%, 6/20/47 (a) | 632,284 | 56 | 57,021 |
| Sunnova Helios V Issuer LLC Series2021-A, 1.800%, 2/20/48 (a) | 179,394 | 14 | 12,383 |
| Sunnova Hestia II Issuer LLC Series 2024-GRID1, 5.630%, 7/20/51 (a) | 118,144 | 11 | 8,560 |
| Tesla Sustainable Energy Trust | | | |
| Series 2024-1A, 5.080%, 6/21/50 (a) | 1,021,589 | 1,02 | 24,369 |
| Series 2024-1A, 6.250%, 6/21/50 (a) | 165,000 | 16 | 55,710 |
| Vantage Data Centers Issuer LLC Series 2024-1A, 5.100%, 9/15/54 (a) | 520,000 | 52 | 21,760 |
| Vantage Data Centers Jersey Borrower SPV, Ltd. Series 2024-1A, 6.172%, 5/28/39 (a) | 645,000 | 87 | 72,126 |
| Total Asset Backed Securities | | | |
| (Cost \$9,228,868) | | 9,35 | 53,320 |
| Senior Floating Rate Interests – 1.9% | | | |
| Communication Services – 0.2% | | | |
| Charter Communications Operating LLC 2024 Term Loan B5, 6.235%, (3 mo. USD SOFR CME + | | | |
| 2.250%), 12/15/31 (b) | 273,744 | 27 | 73,590 |
| Sunrise Financing Partnership Term Loan AAA1, 6.426%, (3 mo. USD SOFR CME + 2.500%), | | | |
| 2/15/32 (b) | 210,000 | 20 | 9,803 |
| · · · · · · · · · · · · · · · · · · · | | 48 | 33,393 |
| Consumer Discretionary – 0.2% | | | |
| American Builders & Contractors Supply Co., Inc. 2024 Term Loan B, 5.715%, (1 mo. USD SOFR | | | |
| CME + 1.750%), 1/31/31 (b) | 205,120 | 20 | 06,120 |
| Core & Main LP 2024 Term Loan E, 5.991%, (1 mo. USD SOFR CME + 2.000%), 2/9/31 (b) | 280,034 | | 30,297 |
| | , | | 36,417 |
| Consumer Staples – 0.4% | | | -, |
| Boels Topholding BV 2025 EUR Term Loan B3, 4.676%, (1 mo. EUR-EURIBOR + 2.750%), | | | |
| 5/23/31 (b) | 344.827 | EUR 39 | 9 904 |
| Insulet Corp. 2025 Term Loan, 5.965%, (1 mo. USD SOFR CME + 2.000%), 8/1/31 (b) | 353,156 | | 5,566 |
| Verisure Holding AB 2021 EUR Term Loan, 5.000%, (3 mo. EUR-EURIBOR + 3.000%), 3/27/28 (b) | 187,500 | EUR 21 | |
| verisare floraing NB 2021 Box ferri Board, 5.00070, (5 inc. Box Box Box 5.00070), 5/27/20 (6) | 107,500 | | 72,301 |
| Einanaista 0 20/ | | 91 | 2,301 |
| Financials – 0.3% Plackbayds Naturals Holdings Inc. 2025 Torm Lean P. 7.0659/ (1 mg. USD SOEP CME ± 4.0009/) | | | |
| Blackhawk Network Holdings, Inc. 2025 Term Loan B, 7.965%, (1 mo. USD SOFR CME + 4.000%), | 167.000 | 1.6 | 0 005 |
| 3/12/29 (b) Puscall Investments US Inst'l Holder Inc. 2024 BIV Term Lean. 10 4659/ (1 mg. USD SOER CME + | 167,980 | 10 | 58,895 |
| Russell Investments US Inst'l Holdco, Inc. 2024 PIK Term Loan, 10.465%, (1 mo. USD SOFR CME + | 204 907 | 20 | 2 556 |
| 5.000%), 5/30/27 (b) LIST to 2024 Term Lean D. 6.252% (2 mg, USD SOER CME + 2.250%), 11/21/20 (b) | 394,897 | | 32,556 |
| USI, Inc. 2024 Term Loan D, 6.252%, (3 mo. USD SOFR CME + 2.250%), 11/21/29 (b) | 161,316 | | 51,619 |
| | | 71 | 13,070 |

Portfolio of Investments (continued)

| Industrials - 0.4% Altium Packaging LLC 2024 Term Loan B, 6.465%, (1 mo. USD SOFR CME + 2.500%), 6/11/31 (b) 424,625 \$ 14,5867 Proampac PG Borrower LLC 2024 Term Loan, 8.195%, (3 mo. USD SOFR CME + 4.000%), 9/15/28 (b) 398,466 399,296 Student Transportation of America Holdings, Inc. Term Loan B, 7.253%, (3 mo. USD SOFR CME + 3.250%), 8/630 (b) 99,767 100,702 Van Pool Transportation LLC 2025 Delayed Draw Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/630 (b) 197,892 199,458 2025 Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/630 (b) 197,892 199,458 Information Technology - 0.4% 1,142,646 Information Technology - 0.4% 344,990 230,722 Athenabealth Group, Inc. 2022 Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 2/15/29 (b) 345,942 344,990 Cotiviti Corp. 2025 2nd Amendment Term Loan, 6.884%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 9/28/29 (b) 451,588 445,568 Total Senior Floating Rate Interests (Cost \$4,806,515) 205,000 170,480 Etsy, Inc., 1.000%, 6/15/30 (a) 160,000 170,480 170,480 < | Security | Principal Amount^ | Value |
|--|--|----------------------|---------------|
| Proampac PG Borrower LLC 2024 Term Loan, 8.195%, (3 mo. USD SOFR CME + 4.000%), 9/15/28 (b) 398,466 Student Transportation of America Holdings, Inc. Term Loan B, 7.253%, (3 mo. USD SOFR CME + 3.250%), 6/24/32 (b) 99,767 100,702 | Industrials – 0.4% | | |
| Student Transportation of America Holdings, Inc. Term Loan B, 7.253%, (3 mo. USD SOFR CME + 3.250%), 6/24/32 (b) 99,767 100,702 Van Pool Transportation LLC 2025 Delayed Draw Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b) 197,892 199,458 27,323 2025 Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b) 197,892 199,458 1,142,646 Information Technology - 0.4% 1,142,646 Information Technology - 0.4% 344,990 Cotiviti Corp. 2025 Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 2/15/29 (b) 345,942 344,990 Cotiviti Corp. 2025 2nd Amendment Term Loan, 6.884%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 226 Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 9/28/29 (b) 451,558 445,568 1,021,280 1 | , | , | . , |
| 6/24/32 (b) 99,767 100,702 Van Pool Transportation LLC 2025 Delayed Draw Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b) (g) 27,138 27,333 2025 Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b) 197,892 199,458 Internation Technology - 0.4% 1,142,646 Athenahealth Group, Inc. 2022 Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 2/15/29 (b) 345,942 344,990 Cotiviti Corp. 2025 2nd Amendment Term Loan, 6.884%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 239,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 9/28/29 (b) 451,558 445,568 Total Senior Floating Rate Interests (Cost \$4,806,515) 4,819,107 Consumer Discretionary – 0.1% 160,000 170,480 Etsy, Inc., 1,000%, 6/15/30 (a) 160,000 170,480 Health Care – 0.2% 205,000 204,785 Guardant Health, Inc., 1,250%, 2/15/31 205,000 204,785 Guardant Health, Inc., 1,250%, 2/15/31 250,407 Total Convertible Bonds (cost \$59,2038) 674,550 Cost | | 398,466 | 399,296 |
| Van Pool Transportation LLC 27,23 27,23 2025 Delayed Draw Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b) 27,18 27,323 2025 Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b) 197,892 199,458 Internation Technology - 0.4% Athenahealth Group, Inc. 2022 Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 2/15/29 (b) 345,942 344,990 Cotiviti Corp. 2025 2nd Amendment Term Loan, 6.884%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,40 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 9/28/29 (b) 451,558 445,568 Total Senior Floating Rate Interests (Cost \$4,806,515) 4,819,107 Convertible Bonds - 0.3% Consumer Discretionary - 0.1% 160,000 170,480 Health Care - 0.2% 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 292,285 Guardant Health, Inc., 1.250%, 2/15/31 175,000 292,285 Cost \$592,391,403 285,661,803 Total Long Term Investments 285,661,803 <td>Student Transportation of America Holdings, Inc. Term Loan B, 7.253%, (3 mo. USD SOFR CME + 3.250%),</td> <td></td> <td></td> | Student Transportation of America Holdings, Inc. Term Loan B, 7.253%, (3 mo. USD SOFR CME + 3.250%), | | |
| 2025 Delayed Draw Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b)(g) 27,108 27,232 2025 Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b) 197,892 199,458 11,42,646 Information Technology - 0.4% Athenahealth Group, Inc. 2022 Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 2/15/29 (b) 345,942 344,990 Cotiviti Corp. 2025 2nd Amendment Term Loan, 6.884%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 245,500 245, | 6/24/32 (b) | 99,767 | 100,702 |
| 197,892 199,458 1,142,646 1,142,64 | Van Pool Transportation LLC | | |
| 1,142,646 1,167mation Technology = 0.4% | 2025 Delayed Draw Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b)(g) | 27,108 | 27,323 |
| Information Technology - 0.4% | 2025 Term Loan 7.252%, (3 mo. USD SOFR CME + 3.250%), 8/6/30 (b) | 197,892 | 199,458 |
| Athenahealth Group, Inc. 2022 Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 2/15/29 (b) 345,942 344,900 Cotiviti Corp. 2025 2nd Amendment Term Loan, 6.884%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 9/28/29 (b) 451,558 445,568 10,212,800 1 | | | 1,142,646 |
| Cotiviti Corp. 2025 2nd Amendment Term Loan, 6.884%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) 239,400 230,722 Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 9/28/29 (b) 451,558 445,568 Total Senior Floating Rate Interests (Cost \$4,806,515) 4,819,107 Convertible Bonds - 0.3% Consumer Discretionary - 0.1% Etsy, Inc., 1.000%, 6/15/30 (a) 160,000 170,480 Health Care - 0.2% 205,000 204,785 Guardant Health, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 504,070 Total Convertible Bonds (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Lost \$295,391,403) 285,661,803 Lost \$295,391,403) 285,661,803 Lost \$295,391,403 285,661,803 Lost \$295,391,403< | Information Technology – 0.4% | | |
| Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 9/28/29 (b) 451,558 445,568 Total Senior Floating Rate Interests Consumer Discretionary – 0.1% Etsy, Inc., 1.000%, 6/15/30 (a) 160,000 170,480 Health Care – 0.2% 205,000 204,785 Guardant Health, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 Total Convertible Bonds (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments — (0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets — (11.7)% (29,960,246) | Athenahealth Group, Inc. 2022 Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 2/15/29 (b) | 345,942 | 344,990 |
| Total Senior Floating Rate Interests (Cost \$4,806,515) 4,819,107 Consettible Bonds – 0.3% Etsy, Inc., 1.000%, 6/15/30 (a) 160,000 170,480 Health Care – 0.2% 205,000 204,785 Dexcom, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 Total Convertible Bonds 674,550 (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments — (0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets — (11.7)% | Cotiviti Corp. 2025 2nd Amendment Term Loan, 6.884%, (1 mo. USD SOFR CME + 2.750%), 3/26/32 (b) | 239,400 | 230,722 |
| Total Senior Floating Rate Interests (Cost \$4,806,515) 4,819,107 Convertible Bonds - 0.3% Consumer Discretionary - 0.1% Etsy, Inc., 1.000%, 6/15/30 (a) 160,000 170,480 Health Care - 0.2% Dexcom, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 Cost \$592,038) 674,550 Total Convertible Bonds 674,550 Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments-111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments — (0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets – (11.7)% (29,960,246) | Zelis Payments Buyer, Inc. Term Loan B, 6.715%, (1 mo. USD SOFR CME + 2.750%), 9/28/29 (b) | 451,558 | 445,568 |
| (Cost \$4,806,515) 4,819,107 Convertible Bonds – 0.3% | | | 1,021,280 |
| Convertible Bonds – 0.3% Etsy, Inc., 1.000%, 6/15/30 (a) 160,000 170,480 Health Care – 0.2% Dexcom, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 Total Convertible Bonds (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments — (0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets — (11.7)% (29,960,246) | Total Senior Floating Rate Interests | | |
| Consumer Discretionary - 0.1% Etsy, Inc., 1.000%, 6/15/30 (a) 160,000 170,480 170,480 Health Care - 0.2% Dexcom, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 504,070 Total Convertible Bonds (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments-111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments — (0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets — (11.7)% (29,960,246) | (Cost \$4,806,515) | | 4,819,107 |
| Etsy, Inc., 1.000%, 6/15/30 (a) 160,000 170,480 170,480 Health Care – 0.2% Dexcom, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 504,070 Total Convertible Bonds (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments–111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments — (0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets — (11.7)% (29,960,246) | Convertible Bonds – 0.3% | | |
| 170,480 Health Care – 0.2% Dexcom, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 Total Convertible Bonds (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments — (0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets — (11.7)% (29,960,246) | Consumer Discretionary – 0.1% | | |
| Health Care – 0.2% Dexcom, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 Total Convertible Bonds 504,070 (Cost \$592,038) 674,550 Total Long Term Investments Cost \$295,391,403 285,661,803 Total Investments–111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments — (0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets — (11.7)% (29,960,246) | Etsy, Inc., 1.000%, 6/15/30 (a) | 160,000 | 170,480 |
| Dexcom, Inc., 0.250%, 11/15/25 205,000 204,785 Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 Total Convertible Bonds (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments—(0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets—(11.7)% (29,960,246) | | | 170,480 |
| Guardant Health, Inc., 1.250%, 2/15/31 175,000 299,285 504,070 Total Convertible Bonds (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments—(0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets—(11.7)% (29,960,246) | Health Care – 0.2% | | |
| Total Convertible Bonds 504,070 (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments—(0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets—(11.7)% (29,960,246) | Dexcom, Inc., 0.250%, 11/15/25 | 205,000 | 204,785 |
| Total Convertible Bonds 674,550 (Cost \$592,038) 674,550 Total Long Term Investments (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) Less Unfunded Loan Commitments—(0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets—(11.7)% (29,960,246) | Guardant Health, Inc., 1.250%, 2/15/31 | 175,000 | 299,285 |
| (Cost \$592,038) 674,550 Total Long Term Investments 285,661,803 (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments—(0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets—(11.7)% (29,960,246) | | | 504,070 |
| Total Long Term Investments 285,661,803 (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments—(0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets—(11.7)% (29,960,246) | Total Convertible Bonds | | |
| (Cost \$295,391,403) 285,661,803 Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments—(0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets—(11.7)% (29,960,246) | (Cost \$592,038) | | 674,550 |
| Total Investments—111.7% (Cost \$295,391,403) 285,661,803 Less Unfunded Loan Commitments—(0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets—(11.7)% (29,960,246) | Total Long Term Investments | | |
| Less Unfunded Loan Commitments — (0.0)%* (10,656) Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets — (11.7)% (29,960,246) | (Cost \$295,391,403) | | 285,661,803 |
| Net Investments—111.7% (Cost \$295,380,907) 285,651,147 Other Liabilities, less assets – (11.7)% (29,960,246) | Total Investments-111.7% (Cost \$295,391,403) | | 285,661,803 |
| Other Liabilities, less assets $-(11.7)\%$ (29,960,246) | Less Unfunded Loan Commitments —(0.0)%* | | (10,656) |
| | Net Investments—111.7% (Cost \$295,380,907) | | 285,651,147 |
| Net Assets – 100.0% \$255,690,901 | Other Liabilities, less assets – (11.7)% | | (29,960,246) |
| | Net Assets – 100.0% | | \$255,690,901 |

^{*} Amount is less than 0.05%.

[^] The principal amount is stated in U.S. dollars unless otherwise indicated.

Portfolio of Investments (continued)

October 31, 2025 (Unaudited)

- Security that may be sold to qualified institutional buyers under Rule 144A of the Securities Act of 1933, as amended. At October 31, 2025, the aggregate value of these securities was \$51,004,923, representing 19.9% of net assets.
- Floating/Variable note with current rate and current maturity or next reset date shown. Certain variable rate securities are not based on a published reference rate and spread, but are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description above.
- Step coupon bond. (c)
- Security represents the right to receive only monthly interest payments on an underlying pool of mortgages or assets. Principal shown is the outstanding par amount of the pool as of the end of the period.
- A portion or all of the security was purchased as a when issued or delayed delivery security.
- Security exempt from registration under Regulation S of the Securities Act of 1933, as amended, which exempts from registration securities (f) offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933, as amended. At October 31, 2025, the aggregate value of these securities is \$13,743,906 or 5.4% of the Fund's net assets.
- Unfunded or partially unfunded loan commitments. The stated interest rate reflects the weighted average of the reference rate and spread for the funded portion, if any, and the commitment fees on the portion of the loan that is unfunded. At October 31, 2025, the total value of unfunded loan commitments is \$10,496.

Abbreviations

AG — Assured Guaranty Inc.

EURIBOR — Euro Interbank Offered Rate

RFUCCT — Refinitiv USD IBOR Consumer Cash Fallbacks Term

SOFR — Secured Overnight Financing Rate Data

TBA — To Be Announced

Currency Abbreviations

CAD — Canadian Dollar

EUR — Euro GBP — British Pound Sterling

At October 31, 2025, the Fund had the following forward currency contracts outstanding.

| | | | | | | Unrealized |
|----------------------|----------------------|-----------------------------|------------|-----------|-------------|----------------|
| | | | Settlement | | | Appreciation |
| Currency Bought | Currency Sold | Counterparty | Date | Quantity | Value | (Depreciation) |
| United States Dollar | Canadian Dollar | HSBC Bank PLC | 12/17/25 | 2,449,000 | \$1,750,057 | \$ 26,005 |
| United States Dollar | Euro Currency | Deutsche Bank AG | 11/28/25 | 2,526,274 | 2,915,851 | 23,301 |
| United States Dollar | Euro Currency | Deutsche Bank AG | 12/17/25 | 7,019,000 | 8,110,189 | 157,322 |
| United States Dollar | Pound Sterling | Goldman Sachs International | 12/17/25 | 2,693,000 | 3,537,987 | 104,236 |
| Euro Currency | | Morgan Stanley & Co. | | | | |
| | United States Dollar | International PLC | 11/28/25 | 107,000 | 123,501 | (1,179) |
| | | | | | | \$ 309,685 |
| | | | | | | |

At October 31, 2025, the Fund had the following future contracts outstanding.

| Description | Number of Contracts | Notional Amount | Value | Expiration Date | App | realized preciation preciation) |
|---|---------------------|--------------------|-------------|-----------------|-----|---------------------------------------|
| 10-Year Australian Bond Futures (Long) | 66 | \$4,903,988 | \$4,906,219 | 12/15/25 | \$ | 2,231 |
| 10-Year Canadian Government Bond (Long) | 21 | 1,792,942 | 1,838,052 | 12/18/25 | | 45,110 |
| | | | | | \$ | 47,341 |

Domini Impact Equity Fund

Portfolio of Investments (Continued)

October 31, 2025(Unaudited)

At October 31, 2025, the Fund had the following centrally cleared interest rate swap contracts outstanding.

| | Counterparty/ | F. C. C. D. | Notional | | | | | | | | V. I. | Upfront Premiums Paid (Received) | Unrealized |
|---|-----------------------|-----------------|----------|-------------|------------|----------------|--------------|--|--|--|--------------|----------------------------------|------------|
| Description Pay Fixed rate annually | Exchange | Expiration Date | A | Amount | Value | (Depreciation) | Appreciation | | | | | | |
| 2.970% Receive Floating rate annually | | | | | | | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 3/15/53 | USD | 985,000 | \$ 173,841 | \$ 50,184 | \$ 123,657 | | | | | | |
| Pay Fixed rate annually | Morgan Stanley/LCH | 3/13/33 | USD | 985,000 | \$ 173,041 | \$ 50,164 | \$ 123,037 | | | | | | |
| 4.500% Receive Floating rate annually | | | | | | | | | | | | | |
| 12 month SONIA | Managan Stanlay/I CII | 9/18/34 | GBP | 100 000 | 7 000 | (95) | 7.072 | | | | | | |
| Pay Fixed rate annually | Morgan Stanley/LCH | 9/16/34 | GDP | 100,000 | 7,888 | (85) | 7,973 | | | | | | |
| | | | | | | | | | | | | | |
| 2.720% Receive Floating rate annually 12 month ESTR | Managan Stanlay/I CII | 9/18/27 | EUR | 2 220 000 | (44.462) | (65) | (44.207) | | | | | | |
| | Morgan Stanley/LCH | 9/18/27 | EUK | 2,320,000 | (44,462) | (65) | (44,397) | | | | | | |
| Pay Fixed rate annually | | | | | | | | | | | | | |
| 2.590% Receive Floating rate annually | M /I /I | 0/10/20 | ELID | 2 (25 000 | ((7,000) | (2(, 222) | (20.7(6) | | | | | | |
| 12 month ESTR | Morgan Stanley/LCH | 9/18/29 | EUR | 2,625,000 | (67,089) | (36,323) | (30,766) | | | | | | |
| Pay Fixed rate annually | | | | | | | | | | | | | |
| 3.750% Receive Floating rate annually | 3. | 0/40/54 | ann | | | (4.0.70) | 210.125 | | | | | | |
| 12 month SONIA | Morgan Stanley/LCH | 9/18/54 | GBP | 2,285,000 | 316,569 | (1,858) | 318,427 | | | | | | |
| Pay Fixed rate annually | | | | | | | | | | | | | |
| 2.280% Receive Floating rate annually | | | | | | | | | | | | | |
| 12 month ESTR | Morgan Stanley/LCH | 9/18/34 | EUR | 695,000 | 6,080 | (1,644) | 7,724 | | | | | | |
| Pay Fixed rate annually | | | | | | | | | | | | | |
| 3.000% Receive Floating rate annually | | | | | | | | | | | | | |
| 6 month CORRA | Morgan Stanley/LCH | 9/18/34 | CAD | 4,600,000 | (60,014) | 1,842 | (61,856) | | | | | | |
| Pay Fixed rate annually | | | | | | | | | | | | | |
| 2.310% Receive Floating rate annually | | | | | | | | | | | | | |
| 12 month ESTR | Morgan Stanley/LCH | 9/18/54 | EUR | 2,180,000 | 233,170 | (26,571) | 259,741 | | | | | | |
| Pay Fixed rate annually | | | | | | | | | | | | | |
| 2.593% Receive Floating rate annually | | | | | | | | | | | | | |
| 12 month USCPI | Morgan Stanley/LCH | 11/8/34 | USD | 2,860,000 | (18,012) | _ | (18,012) | | | | | | |
| Receive Fixed rate annually | | | | | | | | | | | | | |
| 3.750% Pay Floating rate annually | | | | | | | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 3/19/55 | USD | 10,085,000 | (395,527) | (270,184) | (125,343) | | | | | | |
| Receive Fixed rate annually | | | | | | | | | | | | | |
| 4.250% Pay Floating rate annually | | | | | | | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 3/19/45 | USD | 11,120,000 | 410,283 | 461,993 | (51,710) | | | | | | |
| Receive Fixed rate annually | | | | | | | | | | | | | |
| 4.000% Pay Floating rate annually | | | | | | | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 3/19/28 | USD | 15,365,000 | 188,800 | 111,157 | 77,643 | | | | | | |
| Pay Fixed rate annually | | | | | | | | | | | | | |
| 4.060% Receive Floating rate annually | | | | | | | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 3/19/35 | USD | 6,200,000 | (196,560) | (115,635) | (80,925) | | | | | | |
| Pay Fixed rate annually | - | | | | , | | , , , | | | | | | |
| 4.220% Receive Floating rate annually | | | | | | | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 3/19/27 | USD | 4,475,000 | (39,407) | (713) | (38,694) | | | | | | |
| Receive Fixed rate annually | <i>5</i> j | | | , -, | , , , | () | (-,) | | | | | | |
| 3.880% Pay Floating rate annually | | | | | | | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 3/19/27 | USD | 12,900,000 | 27,282 | 851 | 26,431 | | | | | | |
| | <i>5</i> | , | | , ,,,,,,,,, | , | | -, - | | | | | | |

Domini Impact Equity Fund

Portfolio of Investments (Continued)

October 31, 2025 (Unaudited)

| | | | | | | Upfront Premiums Paid | |
|---------------------------------------|------------------------|-----------------|----------------------|------------|----------|---|----------------------------|
| Description | Counterparty/ Exchange | Expiration Date | Notional Date Amount | | Value | (Received) (Depreciation) | Unrealized Appreciation |
| Receive Fixed rate annually | | | | | | <u>, , , , , , , , , , , , , , , , , , , </u> | |
| 3.780% Pay Floating rate annually | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 3/19/30 | USD | 21,600,000 | 278,177 | 202,701 | 75,476 |
| Pay Fixed rate annually | | | | | | | |
| 3.530% Receive Floating rate annually | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 9/17/32 | USD | 6,625,000 | (5,758) | (5,360) | (398) |
| Pay Fixed rate annually | | | | | | | |
| 2.440% Receive Floating rate annually | | | | | | | |
| 12 month ESTR | Morgan Stanley/LCH | 9/17/35 | EUR | 3,615,000 | (2,082) | 6,007 | (8,089) |
| Pay Fixed rate annually | | | | | | | |
| 3.720% Receive Floating rate annually | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 9/17/35 | USD | 7,552,488 | (28,876) | (2,811) | (26,065) |
| Receive Fixed rate annually | | | | | | | |
| 3.530% Pay Floating rate annually | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 9/17/32 | USD | 8,285,000 | 7,200 | 36,564 | (29,364) |
| Receive Fixed rate annually | | | | | | | |
| 3.910% Pay Floating rate annually | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 9/17/45 | USD | 2,720,000 | (27,761) | (21,988) | (5,773) |
| Receive Fixed rate annually | | | | | | | |
| 3.530% Pay Floating rate annually | | | | | | | |
| 12 month SOFR | Morgan Stanley/LCH | 9/17/35 | USD | 3,000,000 | (36,649) | (5,522) | (31,127) |
| | | | | | | \$ 382,540 | \$ 344,553 |

At October 31, 2025, the Fund had the following OTC interest rate swap contracts outstanding.

| | Rate T | ype | | | | | | |
|------------------------------------|------------------|-------------------|-----------------|-------------|------------|------------|-----|-------------|
| | | | | | | Upfront | | |
| | | | | | | Premiums | | nrealized |
| | Payments made by | Payments received | | Notional | | Paid | Apr | preciation |
| Counterparty | the Fund | by the Fund | Expiration Date | Amount | Value | (Received) | (De | preciation) |
| Morgan Stanley & Co. International | 2.470% | USA-CPI-U | 7/10/53 | \$2,280,000 | \$ (1,077) | \$ — | \$ | (1,077) |
| Morgan Stanley & Co. International | 2.360% | USA-CPI-U | 5/9/55 | 915,000 | 12,695 | (5,740) | | 18,435 |
| | | | | | | \$ (5,740) | \$ | 17,358 |

Abbreviations

AG — Assured Guaranty Inc.

CORRA — Canadian Overnight Repo Rate Average

ESTR — Euro Short-Term Rate

LCH — London Clearing House

SOFR — Secured Overnight Financing Rate Data

SONIA — Sterling Overnight Index Average

USA-CPI-U — U.S.A. Consumers Price Index Urban Consumers NSA

Portfolio of Investments (continued)

October 31, 2025 (Unaudited)

Currency Abbreviations

CAD — Canadian Dollar

GBP — British Pound Sterling

See Notes to Portfolio of Investments

NOTES TO PORTFOLIO OF INVESTMENTS

October 31, 2025 (Unaudited)

1. ORGANIZATION

The Domini Impact Bond Fund (the "Fund") is a series of the Domini Investment Trust. The Trust is a Massachusetts business trust registered under the Investment Company Act of 1940 as an open-end management investment company. The Fund is an investment company and accordingly follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board (the "FASB") Accounting Standard Codification Topic 946 "Financial Services — Investment Companies".

The Fund offers three classes of shares: Investor Shares, Institutional Shares and Class Y shares. Each class of shares is sold at its offering price, which is net asset value.

Each class of shares has identical rights and voting privileges with respect to the Fund in general and exclusive voting rights on matters that affect that class alone. Earnings, net assets, and net asset value per share may differ due to each class having its own expenses, such as transfer and shareholder servicing agent fees and registration fees, directly attributable to that class. The Fund seeks to provide its shareholders with a high level of current income and total return.

2.SIGNIFICANT ACCOUNTING POLICIES

The preparation of financial statements in conformity with U.S. generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates. The following is a summary of the Fund's significant accounting policies.

(A) Valuation of Investments. The net asset value (or NAV) of each class of shares of the Fund is determined as of the scheduled close of regular trading on the NYSE, normally 4 p.m., Eastern Time, on each day the NYSE is open for trading.

Bonds and other fixed-income securities (other than obligations with maturities of 60 days or less) are valued on the basis of valuations furnished by an independent pricing service. In making such valuations, the pricing service utilizes both dealer-supplied valuations and electronic data processing techniques that take into account observable inputs such as institutional-size trading in similar groups of securities, yield, quality, coupon rate, maturity, type of issue, trading characteristics, and other market data, without exclusive reliance upon quoted prices or exchange or over-the-counter prices, since such valuations are believed to reflect more accurately the fair value of such securities.

Securities of sufficient credit quality (maturing in 60 days or less) are valued at amortized cost, which constitutes fair value as determined by the Domini Impact Investments LLC (Domini), the Fund's valuation designee.

To Be Announced (TBA) or when-issued securities are valued at their issue price for up to five (5) trading days, or until broker quotes are readily available or an Authorized Pricing Service begins to provide quotations, whichever is shorter.

Derivative contracts traded on an exchange are valued at their most recent sale or official closing price on the exchange on which they are primarily traded, or, if no sales are reported on such exchange, at the mean between the last available bid and asked quotations on the exchange on which they are primarily traded.

Futures contracts are valued at the most recent settlement price.

Foreign currency forward contracts are valued at the value of the underlying currencies at the prevailing currency exchange rates.

Swap contracts are valued at the evaluated price provided by an independent pricing service or, if a reliable price is not available, the quoted bid price from an independent broker-dealer.

Securities (other than short-term obligations with remaining maturities of 60 days or less) for which there are no such quotations or valuations are valued at fair value as determined in good faith by Domini, the Fund's valuation designee.

The valuation designee follows a fair value hierarchy that distinguishes between (a) market participant assumptions developed based on market data obtained from sources independent of the reporting entity (observable inputs) and (b) the valuation designee's own assumptions about market participant assumptions developed based on the best information available in the circumstances (unobservable inputs). These inputs are used in determining the value of the Fund's investments and are summarized in the following fair value hierarchy:

Level 1—quoted prices in active markets for identical securities

Level 2—other significant observable inputs (including quoted prices for similar securities, interest rates, and evaluated quotation obtained from pricing

services)

Level 3—significant unobservable inputs (including the valuation designee's own assumptions in determining the fair value of investments).

The inputs or methodology used for valuing securities are not an indication of the risk associated with investing in those securities.

NOTES TO PORTFOLIO OF INVESTMENTS

October 31, 2025 (Unaudited)

The following is a summary of the inputs used, as of October 31, 2025, in valuing the Fund's assets carried at fair value:

| | Level 1 | Level 2 | Level 3 | Total |
|--|-----------------|---------------------|-------------|---------------------|
| Assets: | | | | |
| Long Term Investments in Securities: | | | | |
| Mortgage Backed Securities | \$ — | \$108,134,574 | \$ — | \$108,134,574 |
| U.S. Government Agency Obligations | | 71,612,179 | | 71,612,179 |
| Corporate Bonds and Notes | _ | 69,601,541 | _ | 69,601,541 |
| Municipal Bonds | _ | 11,779,044 | _ | 11,779,044 |
| Foreign Government & Agency Securities | _ | 9,687,488 | _ | 9,687,488 |
| Asset Backed Securities | _ | 9,353,320 | _ | 9,353,320 |
| Senior Floating Rate Interests | _ | 4,819,107 | _ | 4,819,107 |
| Convertible Bonds | _ | 674,550 | | 674,550 |
| Total Long Term Investments | \$ — | \$285,661,803 | \$ — | \$285,661,803 |
| Total Investment in Securities | <u>s —</u> | \$285,661,803 | <u>s —</u> | \$285,661,803 |
| Other Financial Instruments: | | | | |
| Forward Currency Contracts | _ | 310,864 | _ | 310,864 |
| Futures | | 47,341 | _ | 47,341 |
| Interest Rate Swap—CCP | _ | 897,072 | _ | 897,072 |
| Interest Rate Swap—OTC | _ | 12,695 | _ | 12,695 |
| Unfunded Loans | _ | 160 | _ | 160 |
| Total Other Financial Instruments | \$ — | \$ 1,268,132 | <u>\$ —</u> | \$ 1,268,132 |
| | | | | |
| T * 1 950 | Level 1 | Level 2 | Level 3 | Total |
| Liabilities: | | | | |
| Other Financial Instruments: | Φ. | . (1.4 = 0) | Φ. | d (4.4 5 0) |
| Forward Currency Contracts | \$ — | \$ (1,179) | | \$ (1,179) |
| Interest Rate Swap—CCP | | (552,519) | | (552,519) |
| Interest Rate Swap—OTC | | (1,077) | | (1,077) |
| Total Other Financial Instruments | <u>\$ —</u> | \$ (554,775) | <u>\$ —</u> | \$ (554,775) |