# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

extron, Inc.     United       ir Freight & Logistics 2.1%     United       xpeditors International of Washington, Inc.     United       adEx Corp.     United       utomobile Components 0.1%     uare Corp.       are Corp.     United       utomobiles 2.3%     united       eneral Motors Co.     United       iotechnology 0.8%     United       iotechnology 0.8%     United       iotechnology 0.8%     United       uilding Products 4.3%     United       0 Smith Corp.     United       uilding Products 4.3%     United       0 Smith Corp.     United       uilders FirstSource, Inc.     United       were core, inc., Class A     United       uilders Sine, Cos., Inc.     United       optal Markets 1.9%     United       F Industries Holdings, Inc.     United       verorer, inc., Class A     United       verorer, inc., Class A     United       ondellasell Industries NV, Class A     United       ondurates Equipment 3.1%     United       isco Systems, Inc.     United       ommunications Equipment 3.1%     United       isco Systems, Inc.     United       onsurers & Peripherals 1.2%     United       etApp. Inc.     United       onsur	untry	Shares	Value
bckheed Martin Corp.       United         bckheed Martin Corp.       United         bir Freight & Logistics 2.1%       Wited         wpeditors International of Washington, Inc.       United         utomobile Components 0.1%       United         ard Corp.       United         utomobiles 2.3%       United         eneral Motors Co.       United         idexchange Retail 0.3%       United         ideschnology 0.8%       United         mgen, Inc.       United         ididing Products 4.3%       United         of Smith Corp.       United         uididing Products 4.3%       United         of Smith Corp.       United         dvanced Drainage Systems, Inc.       United         uididers FirstSource, Inc.       United         apital Markets 1.9%       United         ffiliated Managers Group, Inc.       United         verore, Inc., Class A       United         ideaselin Houdings, Inc.       United			
axtron, Inc.     United       ir Freight & Logistics 2.1%     United       xpeditors International of Washington, Inc.     United       adEx Corp.     United       utomobile Components 0.1%     United       arar Corp.     United       utomobiles 2.3%     United       eneral Motors Co.     United       iotechnology 0.8%     United       iotechnology 0.8%     United       uiding Products 4.3%     United       0 Smith Corp.     United       uiding Products 4.3%     United       odvanced Drainage Systems, Inc.     United       uiders FirstSource, Inc.     United       wercore, Inc., Class A     United       uvercore, Inc., Class A     United       pital Markets 1.9%     United       Findustries Holdings, Inc.     United       vercore, Inc., Class A     United       ondell Basell Industries NV, Class A     United       ownard Corp.     United       onsuncications Equipment 3.1%     United			
ir Freight & Logistics 2.1% xpeditors International of Washington, Inc. adEx Corp. United utomobile Components 0.1% arr Corp. United utomobiles 2.3% eneral Motors Co. arley-Davidson, Inc. United iotechnology 0.8% mgen, Inc. United idea FristSource, Inc. United uilding Products 4.3% O Smith Corp. United vanced Drainage Systems, Inc. United wens Corning United metalise Cos., Inc. United apital Markets 1.9% ffiliated Managers Group, Inc. vercore, Inc., Class A United pl Financial Holdings, Inc. United metalise Cos., United united In Corp. United communications Equipment 3.1% isco Systems, Inc. United onsuruction & Engineering 0.2% DU Resources Group, Inc. United onsuruer Finance 0.4% neMain Holdings, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United	d States	15,401	\$ 7,193,8
xpeditors International of Washington, Inc.       United         utomobile Components 0.1%       united         aar Corp.       United         utomobiles 2.3%       united         eneral Motors Co.       United         iotechnology 0.8%       united         mgen, Inc.       United         iotechnology 0.8%       united         uilding Products 4.3%       United         0 Smith Corp.       United         uilders FirsSource, Inc.       United         atilder SrisSource, Inc.       United         apital Markets 1.9%       United         ffiliated Managers Group, Inc.       United         vercore, Inc., Class A       United         apital Markets 1.9%       United         F Industries Holdings, Inc.       United         astman Chemical Co.       United         ondellBasell Industries NV, Class A       United         uint Corp.       United         ommunications Equipment 3.1%       United         isoc Systems, Inc.       United         omputers & Peripherals 1.2%       United         onstruction & Engineering 0.2%       United         DI Resources Group, Inc.       United         onsumer Finance 0.4%       United	d States	1,637	140,5
xpeditors International of Washington, Inc.       United         utomobile Components 0.1%       united         aar Corp.       United         utomobiles 2.3%       united         eneral Motors Co.       United         iotechnology 0.8%       united         mgen, Inc.       United         iotechnology 0.8%       united         uilding Products 4.3%       United         0 Smith Corp.       United         uilders FirsSource, Inc.       United         atilder SrisSource, Inc.       United         apital Markets 1.9%       United         ffiliated Managers Group, Inc.       United         vercore, Inc., Class A       United         apital Markets 1.9%       United         F Industries Holdings, Inc.       United         astman Chemical Co.       United         ondellBasell Industries NV, Class A       United         uint Corp.       United         ommunications Equipment 3.1%       United         isoc Systems, Inc.       United         omputers & Peripherals 1.2%       United         onstruction & Engineering 0.2%       United         DI Resources Group, Inc.       United         onsumer Finance 0.4%       United			7,334,3
xpeditors International of Washington, Inc.       United         utomobile Components 0.1%       united         aar Corp.       United         utomobiles 2.3%       united         eneral Motors Co.       United         iotechnology 0.8%       united         mgen, Inc.       United         iotechnology 0.8%       united         uilding Products 4.3%       United         0 Smith Corp.       United         uilders FirsSource, Inc.       United         atilder SrisSource, Inc.       United         apital Markets 1.9%       United         ffiliated Managers Group, Inc.       United         vercore, Inc., Class A       United         apital Markets 1.9%       United         F Industries Holdings, Inc.       United         astman Chemical Co.       United         ondellBasell Industries NV, Class A       United         uint Corp.       United         ommunications Equipment 3.1%       United         isoc Systems, Inc.       United         omputers & Peripherals 1.2%       United         onstruction & Engineering 0.2%       United         DI Resources Group, Inc.       United         onsumer Finance 0.4%       United			
adEx Corp.     United       utomobile Components 0.1%     United       ara Corp.     United       utomobiles 2.3%     United       eneral Motors Co.     United       iotechnology 0.8%     United       mgen, Inc.     United       iotechnology 0.8%     United       identification     United       iotechnology 0.8%     United       igland's, Inc., Class A     United       uilding Products 4.3%     United       0 Smith Corp.     United       dvanced Drainage Systems, Inc.     United       uilders FirstSource, Inc.     United       wens Corning     United       apital Markets 1.9%     United       ffiliated Managers Group, Inc.     United       vercore, Inc., Class A     United       apital Markets 1.9%     United       ffiliated Managers Group, Inc.     United       apital Markets 1.9%     United       filiated Managers Group, Inc.     United       apital Markets 1.9%     United       filiated Managers Group, Inc.     United       apital Markets 1.9%     United       filiated Managers Group, Inc.     United       onductries N.V. Class A     United       orgen unclassions Equipment 3.1%     United       onsumer Financ	d States	14,904	1,859,8
aar Corp. United utomobiles 2.3% eneral Motors Co. United iotechnology 0.8% mgen, Inc. United iotechnology 0.8% mgen, Inc. United iotechnology 0.8% mgen, Inc. United uilding Products 4.3% O Smith Corp. United dvanced Drainage Systems, Inc. United uilders FirstSource, Inc. United dvanced Drainage Systems, Inc. United apital Markets 1.9% ffiliated Managers Group, Inc. United apital Markets 1.9% F Industries Holdings, Inc. United astman Chemical Co. United werkarket Corp. United inc Corp. United inc Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United	d States	4,633	1,389,1
aar Corp. United utomobiles 2.3% eneral Motors Co. United iotechnology 0.8% mgen, Inc. United iotechnology 0.8% mgen, Inc. United iotechnology 0.8% mgen, Inc. United uilding Products 4.3% O Smith Corp. United dvanced Drainage Systems, Inc. United uilders FirstSource, Inc. United dvanced Drainage Systems, Inc. United apital Markets 1.9% ffiliated Managers Group, Inc. United apital Markets 1.9% F Industries Holdings, Inc. United astman Chemical Co. United werkarket Corp. United inc Corp. United inc Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United		,	3,249,0
aar Corp. United utomobiles 2.3% eneral Motors Co. United iotechnology 0.8% mgen, Inc. United iotechnology 0.8% mgen, Inc. United iotechnology 0.8% mgen, Inc. United uilding Products 4.3% O Smith Corp. United dvanced Drainage Systems, Inc. United uilders FirstSource, Inc. United dvanced Drainage Systems, Inc. United apital Markets 1.9% ffiliated Managers Group, Inc. United apital Markets 1.9% F Industries Holdings, Inc. United astman Chemical Co. United werkarket Corp. United inc Corp. United inc Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United			0,210,0
utomobiles 2.3%       United         eneral Motors Co.       United         arley-Davidson, Inc.       United         iotechnology 0.8%       United         mgen, Inc.       United         roadline Retail 0.3%       United         illard's, Inc., Class A       United         uilding Products 4.3%       United         O Smith Corp.       United         uiders FirstSource, Inc.       United         uiders FirstSource, Inc.       United         apital Markets 1.9%       United         ffiliated Managers Group, Inc.       United         apital Markets 1.9%       United         F Industries Holdings, Inc.       United         hemicals 3.8%       United         F Industries Holdings, Inc.       United         ownellasell Industries NV, Class A       United         ownellasell Industries NV, Class A       United         ommunications Equipment 3.1%       United         isco Systems, Inc.       United         omstruction & Engineering 0.2%       United         DU Resources Group, Inc.       United         onstruction & Engineering 0.2%       United         illscot Mobile Mini Holdings Corp.       United         onsumer Finance 0.4	1 States	1,068	121,9
eneral Motors Co. United arley-Davidson, Inc. United iotechnology 0.8% mgen, Inc. United roadline Retail 0.3% illard's, Inc., Class A United uilding Products 4.3% O Smith Corp. United vanced Drainage Systems, Inc. United uilders FirstSource, Inc. United arlisle Cos., Inc. United arlisle Cos., Inc. United arlisle Cos., Inc. United arbital Markets 1.9% ffiliated Managers Group, Inc. United aptial Markets 1.9% Findustries Holdings, Inc. United astman Chemical Co. United astman Chemical Co. United astman Chemical Co. United ommunications Equipment 3.1% isco Systems, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. DU Resources Group, Inc. More Corp. United onstruction & Engineering 0.2% DU Resources Group, Inc. More Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United	locatoo	1,000	
arley-Davidson, Inc. United iotechnology 0.8% mgen, Inc. United roadline Retail 0.3% illard's, Inc., Class A United uilding Products 4.3% O Smith Corp. United dvanced Drainage Systems, Inc. United dvanced Drainage Systems, Inc. United arlisle Cos., Inc. United arlisle Cos., Inc. United arlisle Cos., Inc. United apital Markets 1.9% ffiliated Managers Group, Inc. United vercore, Inc., Class A United PL Financial Holdings, Inc. United hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. VondellBasell Industries NV, Class A United weMarket Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United illiScot Mobile Mini Holdings Corp. United meMain Holdings, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United		74.040	0.477.0
iotechnology 0.8% mgen, Inc. United roadline Retail 0.3% illard's, Inc., Class A United uilding Products 4.3% O Smith Corp. O Smith Corp. O Smith Corp. Markets 1.9% ffiliated Managers Group, Inc. united apital Markets 1.9% ffiliated Managers Group, Inc. united apital Markets 1.9% ffiliated Managers Group, Inc. United apital Holdings, Inc. hemicals 3.8% F Industries Holdings, Inc. Mited astman Chemical Co. united astman Chemical Co. united oromunications Equipment 3.1% isco Systems, Inc. United onstruction & Engineering 0.2% EDV Resources Group, Inc. united onsumer Finance 0.4% neMain Holdings, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United		74,846	3,477,3
mgen, Inc.     United       roadline Retail 0.3%     United       illard's, Inc., Class A     United       uilding Products 4.3%     United       O Smith Corp.     United       uilders FirstSource, Inc.     United       arlisle Cos., Inc.     United       apital Markets 1.9%     United       ffiliated Managers Group, Inc.     United       vercore, Inc., Class A     United       PL Financial Holdings, Inc.     United       astman Chemical Co.     United       vordellBasell Industries NV, Class A     United       ommunications Equipment 3.1%     isco Systems, Inc.       isco Systems, Inc.     United       onstruction & Engineering 0.2%     United       DU Resources Group, Inc.     United       onsturer Finance 0.4%     United	I States	2,523	
mgen, Inc.     United       roadline Retail 0.3%     United       illard's, Inc., Class A     United       uilding Products 4.3%     United       O Smith Corp.     United       uilders FirstSource, Inc.     United       arlisle Cos., Inc.     United       apital Markets 1.9%     United       ffiliated Managers Group, Inc.     United       vercore, Inc., Class A     United       PL Financial Holdings, Inc.     United       astman Chemical Co.     United       vordellBasell Industries NV, Class A     United       ommunications Equipment 3.1%     isco Systems, Inc.       isco Systems, Inc.     United       onstruction & Engineering 0.2%     United       DU Resources Group, Inc.     United       onsturer Finance 0.4%     United			3,561,9
oradline Retail 0.3%     United       illard's, Inc., Class A     United       o Smith Corp.     United       o Smith Corp.     United       dvanced Drainage Systems, Inc.     United       aliles Cos., Inc.     United       wens Corning     United       apital Markets 1.9%     United       fillated Managers Group, Inc.     United       vercore, Inc., Class A     United       2 Financial Holdings, Inc.     United       hemicals 3.8%     F       F Industries Holdings, Inc.     United       wemarket Corp.     United       in Corp.     United       ommunications Equipment 3.1%     United       isco Systems, Inc.     United       onstruction & Engineering 0.2%     United       DU Resources Group, Inc.     United       onstruction & Engineering 0.2%     United       Onsumer Finance 0.4%     United		0.004	1 0 1 0 1
illard's, Inc., Class A United uilding Products 4.3% O Smith Corp. United dvanced Drainage Systems, Inc. United uilders FirstSource, Inc. United aritisle Cos, Inc. United wens Corning United apital Markets 1.9% ffiliated Managers Group, Inc. United vercore, Inc., Class A United PL Financial Holdings, Inc. United hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. United weMarket Corp. United Numerical Co. United ordelBasell Industries NV, Class A United weMarket Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United DU Resources Group, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United	States	3,904	1,219,8
uilding Products 4.3%       United         O Smith Corp.       United         dvanced Drainage Systems, Inc.       United         uilders FirstSource, Inc.       United         artisle Cos., Inc.       United         wens Corning       United         apital Markets 1.9%       United         ffiliated Managers Group, Inc.       United         vercore, Inc., Class A       United         PL Financial Holdings, Inc.       United         astman Chemical Co.       United         vondellBasell Industries NV, Class A       United         ommunications Equipment 3.1%       United         isco Systems, Inc.       United         omputers & Peripherals 1.2%       United         etApp, Inc.       United         onsurrer S Group, Inc.       United         onstruction & Engineering 0.2%       United         DU Resources Group, Inc.       United         onsumer Finance 0.4%       United         onsumer Finance 0.4%       United			
O Smith Corp.       United         dvanced Drainage Systems, Inc.       United         uilders FirstSource, Inc.       United         artisle Cos., Inc.       United         wens Corning       United         apital Markets 1.9%       United         ffiliated Managers Group, Inc.       United         vercore, Inc., Class A       United         PL Financial Holdings, Inc.       United         hemicals 3.8%       United         F Industries Holdings, Inc.       United         astman Chemical Co.       United         overdellassell Industries NV, Class A       United         evMarket Corp.       United         onsmunications Equipment 3.1%       United         isco Systems, Inc.       United         onstruction & Engineering 0.2%       United         DU Resources Group, Inc.       United         onsumer Finance 0.4%       United         onsumer Finance 0.4%       United	I States	1,068	470,3
dvanced Drainage Systems, Inc. United uilders FirstSource, Inc. United arlisle Cos., Inc. United apital Markets 1.9% ffiliated Managers Group, Inc. United apital Markets 1.9% ffiliated Managers Group, Inc. United vercore, Inc., Class A United PL Financial Holdings, Inc. United hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. yondellBasell Industries NV, Class A United ewMarket Corp. United in Corp. United onmunications Equipment 3.1% isco Systems, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. United illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United			
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arlisle Cos., Inc. United wens Corning United apital Markets 1.9% ffiliated Managers Group, Inc. United vercore, Inc., Class A United PL Financial Holdings, Inc. United hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. United astman Chemical Co. United wMarket Corp. United in Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omstruction & Engineering 0.2% DU Resources Group, Inc. United illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United	d States	6,451	1,034,
wens Corning     United       apital Markets 1.9%     United       ffiliated Managers Group, Inc.     United       vercore, Inc., Class A     United       PL Financial Holdings, Inc.     United       hemicals 3.8%     United       F Industries Holdings, Inc.     United       astman Chemical Co.     United       yondellBasell Industries NV, Class A     United       ewMarket Corp.     United       in Corp.     United       ommunications Equipment 3.1%     United       isco Systems, Inc.     United       onstruction & Engineering 0.2%     United       DU Resources Group, Inc.     United       illScot Mobile Mini Holdings Corp.     United       onsumer Finance 0.4%     United	d States	17,960	2,485,
apital Markets 1.9% ffiliated Managers Group, Inc. United PL Financial Holdings, Inc. United hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. United astman Chemical Co. United ondellBasell Industries NV, Class A United ewMarket Corp. United in Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United DU Resources Group, Inc. United DU Resources Group, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United	d States	3,808	1,543,
ffiliated Managers Group, Inc. United vercore, Inc., Class A United PL Financial Holdings, Inc. United hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. United astman Chemical Co. United ondellBasell Industries NV, Class A United ewMarket Corp. United lin Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. United illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United	d States	7,894	1,371,
ffiliated Managers Group, Inc. United vercore, Inc., Class A United PL Financial Holdings, Inc. United hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. United astman Chemical Co. United ondellBasell Industries NV, Class A United ewMarket Corp. United lin Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. United illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United			6,620,
ffiliated Managers Group, Inc. United vercore, Inc., Class A United PL Financial Holdings, Inc. United hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. United astman Chemical Co. United ondellBasell Industries NV, Class A United ewMarket Corp. United lin Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. United illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United			
vercore, Inc., Class A United PL Financial Holdings, Inc. United hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. United yondellBasell Industries NV, Class A United ewMarket Corp. United lin Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. United illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United	d States	3,675	574,
PL Financial Holdings, Inc. United   hemicals 3.8% United   F Industries Holdings, Inc. United   astman Chemical Co. United   yondellBasell Industries NV, Class A United   ewMarket Corp. United   lin Corp. United   ommunications Equipment 3.1% United   isco Systems, Inc. United   onputers & Peripherals 1.2% United   etApp, Inc. United   DU Resources Group, Inc. United   /illScot Mobile Mini Holdings Corp. United   onsumer Finance 0.4% United	States	2,789	581,
hemicals 3.8% F Industries Holdings, Inc. United astman Chemical Co. United yondellBasell Industries NV, Class A United ewMarket Corp. United in Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United onstruction & Engineering 0.2% IDU Resources Group, Inc. United illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United	d States	6,475	1,808,
F Industries Holdings, Inc.       United         astman Chemical Co.       United         yondellBasell Industries NV, Class A       United         ewMarket Corp.       United         lin Corp.       United         ommunications Equipment 3.1%       united         isco Systems, Inc.       United         omputers & Peripherals 1.2%       united         etApp, Inc.       United         DU Resources Group, Inc.       United         illScot Mobile Mini Holdings Corp.       United         onsumer Finance 0.4%       United		-,	2,963,
F Industries Holdings, Inc.       United         astman Chemical Co.       United         yondellBasell Industries NV, Class A       United         ewMarket Corp.       United         lin Corp.       United         ommunications Equipment 3.1%       united         isco Systems, Inc.       United         omputers & Peripherals 1.2%       united         etApp, Inc.       United         DU Resources Group, Inc.       United         illScot Mobile Mini Holdings Corp.       United         onsumer Finance 0.4%       United			2,303,
astman Chemical Co. United yondellBasell Industries NV, Class A United ewMarket Corp. United lin Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United onstruction & Engineering 0.2% IDU Resources Group, Inc. United illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United	1 States	12,127	898,
vondellBasell Industries NV, Class AUnitedewMarket Corp.Unitedlin Corp.Unitedommunications Equipment 3.1% isco Systems, Inc.Unitedomputers & Peripherals 1.2% etApp, Inc.Unitedonstruction & Engineering 0.2% DU Resources Group, Inc.UnitedDU Resources Group, Inc.Unitedonsumer Finance 0.4% neMain Holdings, Inc.United		13,461	1,318,
ewMarket Corp.Unitedlin Corp.Unitedommunications Equipment 3.1% isco Systems, Inc.Unitedomputers & Peripherals 1.2% etApp, Inc.Unitedonstruction & Engineering 0.2% DU Resources Group, Inc.UnitedDU Resources Group, Inc.Unitedonsumer Finance 0.4% neMain Holdings, Inc.United		29,820	2,852,
lin Corp. United ommunications Equipment 3.1% isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. United DU Resources Group, Inc. United onsumer Finance 0.4% neMain Holdings, Inc. United		170	2,032, 87,
ommunications Equipment 3.1% isco Systems, Inc.Unitedomputers & Peripherals 1.2% etApp, Inc.Unitedonstruction & Engineering 0.2% DU Resources Group, Inc.UnitedDU Resources Group, Inc.UnitedillScot Mobile Mini Holdings Corp.Unitedonsumer Finance 0.4% neMain Holdings, Inc.United		14,479	682.
isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. United /illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United	r otates	14,470	5,840,
isco Systems, Inc. United omputers & Peripherals 1.2% etApp, Inc. United onstruction & Engineering 0.2% DU Resources Group, Inc. United /illScot Mobile Mini Holdings Corp. United onsumer Finance 0.4% neMain Holdings, Inc. United			
omputers & Peripherals 1.2%       United         etApp, Inc.       United         onstruction & Engineering 0.2%       United         DU Resources Group, Inc.       United         villScot Mobile Mini Holdings Corp.       United         onsumer Finance 0.4%       United         neMain Holdings, Inc.       United	States	102,847	4,886,
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onstruction & Engineering 0.2%       United         DU Resources Group, Inc.       United         villScot Mobile Mini Holdings Corp.       United         onsumer Finance 0.4%       United         neMain Holdings, Inc.       United	1 States	14,018	1,805,
DU Resources Group, Inc.     United       /illScot Mobile Mini Holdings Corp.     United       onsumer Finance 0.4%     United       neMain Holdings, Inc.     United	1 510165	17,010	1,003,
villScot Mobile Mini Holdings Corp.     United       onsumer Finance 0.4%     United       neMain Holdings, Inc.     United	Ctates	10 100	050
onsumer Finance 0.4% neMain Holdings, Inc. United		10,102	253,
neMain Holdings, Inc. United	States	1,637	61,
neMain Holdings, Inc. United			315,
onsumer Staples Distribution & Retail 1.7%	d States	13,824	670,
cheaner etaplise Biothoutert a retain in //			
Ibertsons Cos., Inc., Class A United	d States	37,169	734,
	d States	27,976	1,894,
			2,628,

Containers & Packaging 1.5%			
Berry Global Group, Inc.	United States	13,255	780,057
Packaging Corp. of America	United States	8,088	1,476,545
			2,256,602
Diversified Consumer Services 0.9%			
Service Corp. International	United States	18,651	1,326,646
Electric Utilities 2.3%			
NRG Energy, Inc.	United States	3,917	304,977
Southern Co.	United States	41,377	3,209,614
			3,514,591
Electronic Equipment, Instruments & Components 1.3%		0 = 40	
<sup>a</sup> Arrow Electronics, Inc. Jabil, Inc.	United States United States	6,549 11,036	790,857 1,200,607
Jabii, inc.	United States	11,050	
			1,991,464
Energy Equipment & Services 0.1% ChampionX Corp.	United States	5,323	176,777
	Office Otates	0,020	
Entertainment 0.5% Walt Disney Co.	United States	7,846	779,029
-	Office Office	1,040	113,023
Financial Services 1.0% Corebridge Financial, Inc.	United States	11,714	341,112
Enact Holdings, Inc.	United States	1,358	41,636
Equitable Holdings, Inc.	United States	8,415	343,837
Jackson Financial, Inc., Class A	United States	1,431	106,266
MGIC Investment Corp.	United States	31,359	675,786
			1,508,637
Food Products 1.8%	United States	11 020	1 070 600
Bunge Global SA Ingredion, Inc.	United States	11,920 7,337	1,272,698 841,554
Kraft Heinz Co.	United States	23,028	741,962
			2,856,214
Ground Transportation 6.7%			
CSX Corp.	United States	201,291	6,733,184
Norfolk Southern Corp.	United States	15,704	3,371,492
Ryder System, Inc.	United States	2,341	290,003
			10,394,679
Hotels, Restaurants & Leisure 2.6% Aramark	United States	18,930	643,998
Boyd Gaming Corp.	United States	10,357	570,671
Choice Hotels International, Inc.	United States	2,329	277,151
<sup>a</sup> Expedia Group, Inc.	United States	2,389	300,990
<sup>a</sup> MGM Resorts International Wyndham Hotels & Resorts, Inc.	United States United States	34,816 8,731	1,547,223 646,094
Wynanam Hotelo a Resolta, me.	Office Office	0,101	
			3,986,127
Household Durables 0.8% KB Home	United States	6,694	469,785
PulteGroup, Inc.	United States	7,106	782,370
			1,252,155
Household Products 1.0%			
Procter & Gamble Co.	United States	9,629	1,588,015
Industrial Conglomerates 3.5%			
Honeywell International, Inc.	United States	25,794	5,508,051
Insurance 7.4%			
Aflac, Inc.	United States	67,097	5,992,433
American Financial Group, Inc.	United States	6,852	842,933
American International Group, Inc. Hartford Financial Services Group, Inc.	United States United States	12,563 2,535	932,677 254,869
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Old Republic International Corp.	United States	29,128	900,055
Primerica, Inc.	United States	1,371	324,351
Prudential Financial, Inc.	United States	9,204	1,078,617
Unum Group	United States	21,501	1,098,916
		,	
			11,424,851
IT Services 3.4%			
International Business Machines Corp.	United States	30,838	5,333,432
Leisure Products 0.3%			
Brunswick Corp.	United States	7,397	538,280
		,	
Machinery 4.7%		7 000	0 404 000
Caterpillar, Inc.	United States	7,300	2,431,630
Deere & Co.	United States	13,133	4,906,883
			7,338,513
Media 5.7%			
Comcast Corp., Class A	United States	167,215	6,548,139
Fox Corp., Class A	United States	12,757	438,458
Interpublic Group of Cos., Inc.	United States	40,431	1,176,138
Nexstar Media Group, Inc.	United States	4,414	732,768
		,	
			8,895,503
Metals & Mining 3.0%			
Nucor Corp.	United States	6,124	968,082
Reliance, Inc.	United States	5,263	1,503,113
Steel Dynamics, Inc.	United States	16,674	2,159,283
			4,630,478
Oil, Gas & Consumable Fuels 14.9%			
Antero Midstream Corp.	United States	8,489	125,128
Chesapeake Energy Corp.	United States	2,958	243,118
Chevron Corp.	United States	23,562	3,685,568
Chord Energy Corp.	United States	728	122,071
ConocoPhillips	United States	44,214	5,057,197
Coterra Energy, Inc., Class A	United States	39,970	1,066,000
Diamondback Energy, Inc.	United States	1,431	286,472
DT Midstream, Inc.	United States	1,710	121,461
EOG Resources, Inc.	United States	4,523	569,310
Exxon Mobil Corp.	United States	6,463	744,021
HF Sinclair Corp.	United States	5,675	302,704
Magnolia Oil & Gas Corp., Class A	United States	3,214	81,443
Marathon Oil Corp.	United States	35,398	1,014,861
Marathon Petroleum Corp.	United States	28,510	4,945,915
Murphy Oil Corp.	United States	2,680	110,523
Occidental Petroleum Corp.	United States	6,245	393,622
Ovintiv, Inc.	United States	4,742	222,258
PBF Energy, Inc., Class A	United States	2,098	96,550
Phillips 66	United States	4,681	660,817
SM Energy Co.	United States	2,038	88,103
Targa Resources Corp.	United States	3,189	410,679
Valero Energy Corp.	United States	12,563	1,969,376
Williams Cos., Inc.	United States	17,305	735,462
			23,052,659
Pharmaceuticals 2.7%			
Bristol-Myers Squibb Co.	United States	20,519	852,154
Johnson & Johnson	United States	17,269	2,524,037
Merck & Co., Inc.	United States	6,257	774,617
			4,150,808
			4,100,000
Professional Services 0.8%			· · - · · ·
Robert Half, Inc.	United States	6,027	385,608
Science Applications International Corp.	United States	4,002	470,435
TriNet Group, Inc.	United States	4,523	452,300
			1 200 242
			1,308,343

Specialty Retail 1.6%			
<sup>a</sup> AutoNation, Inc.	United States	6,475	1,031,986
Murphy USA, Inc.	United States	388	182,150
Penske Automotive Group, Inc.	United States	8,234	1,227,031
			2,441,167
Textiles, Apparel & Luxury Goods 0.1% Ralph Lauren Corp.	United States	764	133.746
Trading Companies & Distributors 0.4%			
Boise Cascade Co.	United States	2.243	267,411
MSC Industrial Direct Co., Inc., Class A	United States	4,559	361,574
			628,985
Wireless Telecommunication Services 2.8%			
T-Mobile U.S., Inc.	United States	24,860	4,379,835
Total Common Stocks (Cost \$140,595,431)			153,083,531
Total Investments before Short-Term Investments			
(Cost \$140,595,431)			153,083,531
Short-Term Investments 1.3% Money Market Funds 1.3%			
<sup>b</sup> State Street Institutional U.S. Government Money Market Fund, 5.26%	United States	2,063,610	2,063,610
Total Short-Term Investments (Cost \$2,063,610)			2,063,610
Total Investments (Cost \$142,659,041) 100.0%			155,147,141
Other Assets, less Liabilities 0.0% <sup>†</sup>			18,007
Net Assets 100.0%			\$155,165,148
Rounds to less than 0.1% of net assets.			
Non-income producing.			
The rate shown is the annualized seven-day effective yield at period end.			

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

BrandywineGLOBAL - U.S. Fixed Income ETF	Country	Principal Amount*	Value
Corporate Bonds & Notes 1.1%			
Financial Services 0.8%			
Golub Capital BDC, Inc., 2.50%, 8/24/26	United States	110,000	\$ 101,212
Oil & Gas 0.3%			
Devon Energy Corp., 7.875%, 9/30/31	United States	30,000	33,922
Total Corporate Bonds & Notes (Cost \$133,812)			135,134
U.S. Government & Agency Securities 95.0%			
Federal Home Loan Mortgage Corp.,			
4.50%, 10/01/52	United States	475,962	449,256
5.50%, 12/01/52	United States	408,322	403,802
Federal National Mortgage Association,			
4.00%, 6/01/52	United States	649,634	595,162
5.00%, 11/01/52	United States	419,382	406,552
5.50%, 1/01/53	United States	503,619	497,896
Government National Mortgage Association,			
5.00%, 2/20/53	United States	414,762	404,348
5.00%, 6/20/53	United States	470,881	458,699
5.50%, 4/20/53	United States	586,988	582,862
5.50%, 5/20/53	United States	591,031	587,003
5.50%, 9/20/53	United States	242,044	240,305
5.50%, 10/20/53	United States	254,293	252,467
5.50%, 2/20/54	United States	197,939	196,517
U.S. Treasury Bonds, 3.00%, 8/15/52	United States	2,480,000	1,866,200
<sup>a</sup> U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield +			
0.17%, 5.475%, 10/31/25	United States	1,000,000	1,000,842
U.S. Treasury Notes, 3.875%, 8/15/33	United States	3,560,000	3,425,666
Total U.S. Government & Agency Securities (Cost \$11,432,366)			11,367,577
Total Investments before Short-Term Investments			
(Cost \$11,566,178)			11,502,711
Short-Term Investments 1.4%			
Money Market Funds 1.4%			
<sup>b</sup> State Street Institutional U.S. Government Money Market Fund, 5.26%	United States	165,537	165,537
	United States	105,557	
Total Short-Term Investments (Cost \$165,537)			165,537
Total Investments (Cost \$11,731,715) 97.5%			11,668,248
Other Assets, less Liabilities 2.5%			302,959
Net Assets 100.0%			\$11,971,207
he principal amount is stated in U.S. dollars unless otherwise indicated.			

\*The principal amount is stated in U.S. dollars unless otherwise indicated. aVariable rate security. The rate shown represents the yield at period end. <sup>b</sup>The rate shown is the annualized seven-day effective yield at period end. At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Interest rate contracts					
U.S. Treasury 5 Yr. Note	Long	60	\$6,394,688	9/30/24	\$65,798
U.S. Treasury Ultra 10 Yr. (CBT)	Long	21	2,384,156	9/19/24	14,007
Total Futures Contracts					\$79,805

\*As of period end.

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

ClearBridge Sustainable Infrastructure ETF	Industry	Shares	Value
Common Stocks 96.8%	muusuy	Sildles	value
Australia 1.8%			
Atlas Arteria Ltd.	Transportation Infrastructure	42,274	\$ 144,269
		72,217	φ 144,200
Brazil 5.4%			
CCR SA	Transportation Infrastructure	59,998	125,733
Equatorial Energia SA	Electric Utilities	24,918	137,680
<sup>a</sup> Equatorial Energia SA	Electric Utilities	380	2,127
Rumo SA	Ground Transportation	45,052	168,059
			433,599
Canada 3.0%			
<sup>b</sup> Hydro One Ltd.	Electric Utilities	8,296	241,602
Denmark 3.7%			
<sup>a,b</sup> Orsted AS	Electric Utilities	5,573	296,823
France 4.8%			
Getlink SE	Transportation Infrastructure	23,345	386,559
Germany 2.0%			
E.ON SE	Multi-Utilities	12,125	159,253
Italy 9.9%			
<sup>b</sup> Enav SpA	Transportation Infrastructure	56,720	226,502
Enel SpA	Electric Utilities	48,246	335,790
Terna - Rete Elettrica Nazionale	Electric Utilities	30,264	234,119
		00,204	796,411
Laura 0.00%			790,411
Japan 2.6%	Cround Transportation	11 260	211 657
West Japan Railway Co.	Ground Transportation	11,368	211,657
Netherlands 3.3%			
Ferrovial SE	Construction & Engineering	6,759	262,666
Portugal 3.7%			
EDP - Energias de Portugal SA	Electric Utilities	79,289	297,338
Spain 8.9%			
<sup>b</sup> Cellnex Telecom SA	<b>Diversified Telecommunication Services</b>	5,278	171,794
Iberdrola SA	Electric Utilities	14,047	182,390
Redeia Corp. SA	Electric Utilities	20,897	365,509
			719,693
United Kingdom 14.4%			
National Grid PLC	Multi-Utilities	22,229	248,008
Pennon Group PLC	Water Utilities	27,710	200,887
Severn Trent PLC	Water Utilities	11,442	344,239
SSE PLC	Electric Utilities	7,610	172,146
United Utilities Group PLC	Water Utilities	15,498	192,501
		.0,.00	1,157,781
United States 22.20/			1,107,701
United States 33.3% American Tower Corp.	Specialized REITs	1,269	246,668
American Water Works Co., Inc.	Water Utilities	2,143	240,000
Crown Castle, Inc.	Specialized REITs	3,054	298,376
CSX Corp.	Ground Transportation	10,594	354,369
	Electric Utilities	1,661	177,727
Entergy Corp. Eversource Energy	Electric Utilities		
Exelon Corp.	Electric Utilities	5,160 4,769	292,624 165,055
Exelon Corp. NextEra Energy Partners LP	Electric Otilities Independent Power Producers & Energy Traders	4,769 8,220	227,201
NextEra Energy, Inc.	Electric Utilities	8,220 5,375	380,604
NEALLIA EITEIYY, IIIC.		5,575	300,004

PG&E Corp.	Electric Utilities	14,816	258,687
			2,678,101
Total Common Stocks (Cost \$8,044,983)			7,785,752
Total Investments before Short-Term Investments (Cost \$8,044,983)			7,785,752
Short-Term Investments 2.6% Money Market Funds 2.6% United States 2.6% °JPMorgan 100% U.S. Treasury Securities Money Market Fund, 5.28%	Money Market Funds	211,670	211,670
Total Short-Term Investments (Cost \$211,670)			211,670
Total Investments (Cost \$8,256,653) 99.4% Other Assets, less Liabilities 0.6%			7,997,422 46,212
Net Assets 100.0%			\$8,043,634

<sup>a</sup>Non-income producing. <sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$936,721, representing 11.6% of net assets. <sup>c</sup>The rate shown is the annualized seven-day effective yield at period end.

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin Disruptive Commerce ETF	Country	Shares	Value
Common Stocks 99.1%			
Broadline Retail 22.7% Alibaba Group Holding Ltd., Class A	China	7,638	\$ 68,970
a Amazon.com, Inc.	United States	4,890	944,993
eBay, Inc.	United States	1,503	80,741
a Etsy, Inc.	United States	1,362	80,331
<sup>a</sup> Global-e Online Ltd.	Israel	3,213	116,536
PercadoLibre, Inc.	Brazil	253	415,780
Naspers Ltd., Class N	South Africa	438	85,566
<sup>a</sup> PDD Holdings, Inc., ADR	China	1,921	255,397
Prosus NV	Netherlands	2,365	84,304
	Netrenands	2,000	2,132,618
Commercial Services & Supplies 3.7%			2,102,010
<sup>a</sup> Copart, Inc.	United States	6,450	349,332
Consumer Staples Distribution & Retail 6.2%			
Costco Wholesale Corp.	United States	684	581,393
Containers & Packaging 1.5%			
Graphic Packaging Holding Co.	United States	1,658	43,456
Packaging Corp. of America	United States	529	96,574
			140,030
Entertainment 3.5%			
<sup>a</sup> Netflix, Inc.	United States	330	222,710
Nintendo Co. Ltd., ADR	Japan	3,312	44,050
a ROBLOX Corp., Class A	United States	1,775	66,048
			332,808
Financial Services 8.7%			
<sup>a</sup> Adyen NV, ADR	Netherlands	7,986	94,794
<sup>a</sup> Block, Inc.	United States	669	43,144
Jack Henry & Associates, Inc.	United States	396	65,744
Mastercard, Inc., Class A	United States	701	309,253
<sup>a</sup> PayPal Holdings, Inc.	United States	360	20,891
Visa, Inc., Class A	United States	1,090	286,092
			819,918
Food Products 1.2%			
<sup>a</sup> Freshpet, Inc.	United States	892	115,416
Ground Transportation 9.6%	United States	556	08 100
Old Dominion Freight Line, Inc.			98,190
<sup>a</sup> Uber Technologies, Inc.	United States	9,455	687,189
<sup>a</sup> XPO, Inc.	United States	1,054	111,882
			897,261
Hotels, Restaurants & Leisure 14.1%		4.047	004.040
<sup>a</sup> Airbnb, Inc., Class A	United States	1,347	204,246
Booking Holdings, Inc.	United States	101	400,111
<sup>a</sup> DoorDash, Inc., Class A	United States	4,105	446,542
<sup>a</sup> Expedia Group, Inc.	United States	590	74,334
<sup>a</sup> MakeMyTrip Ltd.	India	2,413	202,933
			1,328,166
Industrial REITs 1.2% Prologis, Inc.	United States	971	109,053
Interactive Media & Services 3.6%		011	
Alphabet, Inc., Class A	United States	567	103,279
Meta Platforms, Inc., Class A	United States	414	208,747
Tencent Holdings Ltd.	China	587	27,999
č			
			340,025

IT Services 5.7% <sup>a</sup> Shopify, Inc., Class A	Canada	8,107	535,467
<b>Media 0.7%</b> <sup>a</sup> Trade Desk, Inc., Class A	United States	685	66,904
Professional Services 0.2% TransUnion	United States	294	21,803
Real Estate Management & Development 0.2% a CoStar Group, Inc.	United States	264	19,573
Software 7.5% <sup>a</sup> AppLovin Corp., Class A <sup>a</sup> Autodesk, Inc. <sup>a</sup> Descartes Systems Group, Inc. <sup>a</sup> Manhattan Associates, Inc. <sup>a</sup> Sprout Social, Inc., Class A <sup>a</sup> SPS Commerce, Inc.	United States United States Canada United States United States United States	598 351 2,100 1,140 275 376	49,766 86,855 203,364 281,215 9,812 70,748 701,760
Specialty Retail 0.1% ZOZO, Inc.	Japan	512	12,821
Trading Companies & Distributors 8.7% Fastenal Co. WW Grainger, Inc.	United States United States	5,775 501	362,901 452,022 814,923
Total Common Stocks (Cost \$8,332,782)			9,319,271
Total Investments (Cost \$8,332,782) 99.1% Other Assets, less Liabilities 0.9%			9,319,271 82,352
Net Assets 100.0%			\$9,401,623

<sup>a</sup>Non-income producing.

#### Abbreviations

#### **Selected Portfolio**

ADR – American Depositary Receipt

REIT – Real Estate Investment Trust

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin Dynamic Municipal Bond ETF	Principal Amount*	Value
Corporate Bonds & Notes 1.1%		
Arizona 0.8%	2 000 000	¢ 1 000 000
Grand Canyon University, 5.125%, 10/01/28	2,000,000	\$ 1,808,620
<b>Delaware 0.0%</b> <sup>†</sup> <sup>1,b</sup> Red River Biorefinery LLC, 15.00%, 7/31/24	10,000	10,000
<sup>10</sup> Red River Biorefinery LLC, 15.00%, 7/31/24	5,000	5,000
	0,000	15,000
		15,000
<b>Puerto Rico 0.3%</b> ACAES Puerto Rico LP, 12.50%, 12/15/25	638,904	638,904
	030,904	030,904
Total Corporate Bonds & Notes (Cost \$2,456,562)		2,462,524
Municipal Bonds 98.6%		
Alabama 5.2%		
Black Belt Energy Gas District,	500.000	400.050
°Gas Project No 8, Series A, 4.00%, 12/01/52	500,000	498,052
<sup>c</sup> Gas Project, Series E, 5.00%, 5/01/53	525,000	546,988
°Refunding, 4.00%, 6/01/51 °Series A, 5.25%, 5/01/55	240,000 1,500,000	241,015 1,630,991
<sup>a</sup> County of Mobile, Gomesa Projects, 4.00%, 11/01/45	100,000	92,408
Energy Southeast A Cooperative District,	100,000	52,400
°Series A-1, 5.50%, 11/01/53	1,500,000	1,615,863
°Series B, 5.25%, 7/01/54	2,000,000	2,140,935
°Series B-1, 5.75%, 4/01/54	500,000	549,697
Homewood Educational Building Authority, CHF - Horizons II LLC, 5.50%, 10/01/44	870,000	933,022
MidCity Improvement District, Special Assessment, Series 2022, 4.25%, 11/01/32	600,000	536,191
°Southeast Alabama Gas Supply District, Project No.1, Refunding, Series A, 5.00%, 8/01/54	2,000,000	2,145,645
دSoutheast Energy Authority A Cooperative District, Series A-1, 5.50%, 1/01/53	1,115,000	1,195,526
		12,126,333
Alaska 0.4%		
Northern Tobacco Securitization Corp., Series A, 4.00%, 6/01/39	1,000,000	986,698
Arizona 0.7%	4 000 000	4 057 070
Chandler Industrial Development Authority, Intel Corp, AMT, 5.00%, 9/01/42	1,030,000	1,057,678
Glendale Industrial Development Authority, People of Faith Inc Obligated Group, 4.00%, 5/15/31 <sup>a</sup> Sierra Vista Industrial Development Authority, Georgetown Community Development Authority,	160,000	153,935
9.00%, 10/01/37	250,000	238,669
Tempe Industrial Development Authority, Tempe Life Care Village Obligated Group, Refunding,	230,000	230,003
4.00%, 12/01/31	225,000	217,414
		1,667,696
California 11.3%		
California Community Choice Financing Authority,		
∝5.25%, 1/01/54	6,215,000	6,553,289
°VRDN, 5.50%, 10/01/54	1,835,000	2,007,564
<sup>a</sup> California Community College Financing Authority, NCCD-Napa Valley Properties LLC, Series		
2022A, 4.25%, 7/01/32	500,000	489,707
California Community Housing Agency,		
<sup>a</sup> Arbors Apartments, Series A, 5.00%, 8/01/50	1,350,000	1,315,387
<sup>a</sup> Aster Apartments, Series A-2, 4.00%, 2/01/43	350,000	321,069
<sup>a</sup> Brio Apartments & Next on Lex Apartments, Series A, 4.00%, 8/01/47	285,000 995,000	234,004 858,047
<sup>a</sup> Fountains at Emerald Park, 4.00%, 8/01/46 <sup>a</sup> K Street Flats, 4.00%, 8/01/50	640,000	514,622
		1,295,285
<sup>a</sup> Verdant at Green Valley Apartments, 5,00%, 8/01/49	1.325.000	1,200,200
a Verdant at Green Valley Apartments, 5.00%, 8/01/49 California Health Facilities Financing Authority. Episcopal Communities & Services for Seniors	1,325,000	
<sup>a</sup> Verdant at Green Valley Apartments, 5.00%, 8/01/49 California Health Facilities Financing Authority, Episcopal Communities & Services for Seniors Obligated Group, Series A, 3.85%, 11/15/27	1,325,000	1,000,196
California Health Facilities Financing Authority, Episcopal Communities & Services for Seniors		
California Health Facilities Financing Authority, Episcopal Communities & Services for Seniors Obligated Group, Series A, 3.85%, 11/15/27		
California Health Facilities Financing Authority, Episcopal Communities & Services for Seniors Obligated Group, Series A, 3.85%, 11/15/27 California Municipal Finance Authority,	1,000,000	1,000,196

Series C, 5.75%, 9/01/37	355,000	376,374
Series C, 6.00%, 9/01/42	475,000	506,054
Series D, 6.00%, 9/01/42	265,000	285,305
<sup>a,d</sup> California Pollution Control Financing Authority, CalPlant I LLC, AMT, 7.50%, 7/01/32	250,000	3,375
California School Finance Authority,		
a 5.00%, 6/01/27	50,000	51,168
a Classical Academy Obligated Group, Series 2020A, 3.00%, 10/01/30	180,000	167,667
<sup>a</sup> John Adams Academies Obligated Group, Series 2022A, 4.50%, 7/01/32	250,000	253,017
<sup>a</sup> Summit Public Schools Obligated Group, 5.00%, 6/01/27	50,000	52,023
<sup>a</sup> City & County of San Francisco Special Tax District No., 4.00%, 9/01/36	100,000	96,297
<sup>a</sup> CMFA Special Finance Agency, Solana at Grand, Series A-2, 4.00%, 8/01/45	995,000	837,504
<sup>a</sup> CMFA Special Finance Agency VII, The Breakwater Apartments, 4.00%, 8/01/47	910,000 1,350,000	763,097
<sup>a</sup> CMFA Special Finance Agency VIII, Junior-Elan Huntington Beach, 4.00%, 8/01/47	1,000,000	1,191,628 842,315
<sup>a</sup> CMFA Special Finance Agency XII, Allure Apartments, 4.375%, 8/01/49 CSCDA Community Improvement Authority,	1,000,000	042,315
<sup>a</sup> Jefferson Anaheim Social Bonds, 2.875%, 8/01/41	155,000	144,576
a Renaissance at City Center, 5.00%, 7/01/51	475,000	463,318
<sup>a</sup> Towne at Glendale Apartments, 5.00%, 9/01/37	900,000	919,917
<sup>a</sup> Waterscape Apartments, Series B, 4.00%, 9/01/46	955,000	809,657
<sup>a</sup> Elsinore Valley Municipal Water District, Community Facilities District No 2020, Series 2021A,	000,000	000,001
4.00%, 9/01/27	100,000	97,890
<sup>c</sup> Long Beach Bond Finance Authority, Series B, 3 mo. USD Term SOFR + 1.45%, 5.191%,	,	
11/15/27	1,000,000	1,011,375
Perris Joint Powers Authority, Refunding, Series 2017B, 5.00%, 9/01/25	100,000	101,613
River Islands Public Financing Authority,		
Community Facilities District No 2003-, 5.00%, 9/01/32	500,000	512,512
Series 2023-1, 5.00%, 9/01/38	435,000	462,026
©Southern California Public Power Authority, Libor-Project No 1, Series A, 3 mo. USD LIBOR +		
1.47%, 5.214%, 11/01/38	1,215,000	1,121,929
		26,017,219
Colorado 3.9%		
Colorado Educational & Cultural Facilities Authority, Golden View Classical Academy, Refunding,		
4.00%, 1/01/32	200,000	193,783
Colorado Health Facilities Authority,		
Christian Living Neighborhoods Obligated Group, Refunding, 4.00%, 1/01/29	100,000	98,704
CommonSpirit Health Obligated Group, Series A, 4.00%, 8/01/37	1,480,000	1,481,895
CommonSpirit Health Obligated Group, Series A, 4.00%, 8/01/39	1,395,000	1,373,940
CommonSpirit Health Obligated Group, Series A, Refunding, 5.00%, 8/01/39	1,875,000	1,972,037
Denver Health & Hospital Authority, Refunding, Series A, 4.00%, 12/01/37	1,000,000	934,878
°E-470 Public Highway Authority, Refunding, Series B, VRDN, SOFR + 0.75%, 4.328%, 9/01/39	1,000,000	1,000,372
Southglenn Metropolitan District, Refunding, 5.00%, 12/01/30	100,000	98,668
Southlands Metropolitan District No. 1, Refunding, Series 2017A-1, 3.50%, 12/01/27	200,000	192,537
Series A-2, 3.50%, 12/01/27	200,000 160.000	152,637
Sterling Ranch Community Authority Board, Special Assessment, Special Improvement District	100,000	102,007
N, 5.625%, 12/01/43	1,500,000	1,545,414
	, ,	0.044.965
		9,044,865
Connecticut 0.6%		
Connecticut State Health & Educational Facilities Authority,	4 000 000	1 000 011
Masonicare Corp Obligated Group, Refunding, Series F, 5.00%, 7/01/37	1,000,000	1,006,611
Masonicare Corp Obligated Group, Series F, Refunding, 5.00%, 7/01/24	275,000	275,000
<sup>a</sup> McLean Affiliates Obligated Group, Series A, 5.00%, 1/01/30	150,000	148,511
Sacred Heart University Inc, 5.00%, 7/01/29	5,000	5,199
		1,435,321
<b>Delaware 0.0%</b> <sup>†</sup> County of Kent, CHF-Dover LLC, 5.00%, 7/01/29	100,000	103,335
Florida 14.8%	100,000	
Abbott Square Community Development District, 2022 Project, Special Assessment, 5.00%,	200 000	205 378
Abbott Square Community Development District, 2022 Project, Special Assessment, 5.00%, 6/15/32	200,000	205,378
Abbott Square Community Development District, 2022 Project, Special Assessment, 5.00%, 6/15/32 °Alachua County Health Facilities Authority, Shands Teaching Hospital & Clinics Obligated Group,	200,000 405,000	
Abbott Square Community Development District, 2022 Project, Special Assessment, 5.00%, 6/15/32		205,378 386,322 216,630

Aution Labor Fact Community Development District Consist Accomment Optics 2024.2		
<sup>a</sup> Artisan Lakes East Community Development District, Special Assessment, Series 2021-2, 2.30%, 5/01/26	100,000	96,505
<sup>a</sup> Astonia Community Development District, Assessment Area One Project, Special Assessment, Series 2020, 3.375%, 5/01/30	145.000	141,146
Avalon Groves Community Development District, Assessment Area 3, Special Assessment,	145,000	
2.375%, 5/01/26 <sup>a</sup> Avalon Park West Community Development District, 2020 Project Area, Special Assessment,	65,000	63,103
Refunding, 3.25%, 5/01/30 Avenir Community Development District, 2021A Project, Assessment Area Two, Special	100,000	98,015
Assessment, 2.75%, 5/01/31	90,000	81,611
Babcock Ranch Community Independent Special District, Assessment Area 2C, Special Assessment, 3.00%, 5/01/30	50,000	48,035
Assessment Area 3B, Special Assessment, 3.00%, 5/01/30	145.000	138,553
Assessment Area, Special Assessment, Refunding, Series 2022, 4.125%, 5/01/27	345,000	343,642
Belmond Reserve Community Development District, 2020 Project, Special Assessment, 3.25%, 5/01/30	100,000	95,877
Berry Bay Community Development District, Assessment Area One, Special Assessment, 3.125%, 5/01/31	100,000	92,710
Black Creek Community Development District, Expansion Area Project, Special Assessment,	100,000	02,710
Series 2022, 5.125%, 6/15/32 Capital Projects Finance Authority,	100,000	103,059
Florida UniversityProject, Refunding, Series A-1, 5.00%, 10/01/34	1,000,000	1,025,438
University Project, Series 2020A-1, 5.00%, 10/01/32	455,000	468,880
Capital Trust Agency, Inc.,	100,000	100,000
<sup>a</sup> AcadeMir Charter School West, 3.00%, 7/01/31	125,000	114,981
<sup>a</sup> Educational Growth Fund LLC, 3.375%, 7/01/31	100,000	96,335
Liza Jackson Preparatory School Inc, 4.00%, 8/01/30	275,000	270,166
<sup>a</sup> WFCS Holdings II LLC, Series 2021A, 3.30%, 1/01/31	300,000	280,389
<sup>a,e</sup> Capital Trust Authority, zero cpn., 3/01/29	855,000	671,480
Caymas Community Development District, Assessment Area One, Special Assessment, 4.45%,		
5/01/31 Celebration Community Development District, Assessment Area One Project, Special	270,000	270,800
Assessment, Series 2021, 3.125%, 5/01/41 Central Parc Community Development District, Special Assessment, Series 2024, 5.70%,	50,000	43,322
5/01/44	250,000	251,105
Coddington Community Development District, Special Assessment, Series 2022, 5.00%, 5/01/32	275,000	286,168
Connerton East Community Development District, Assessment Area One, Special Assessment, Series 2023, 4.25%, 6/15/30	160,000	162,067
Coral Keys Homes Community Development District, Special Assessment, Series 2020,		
3.125%, 5/01/30	165,000	157,881
Cordoba Ranch Community Development District, Special Assessment, Refunding, 3.00%, 5/01/31	100,000	94,874
Cordova Palms Community Development District,	,	,
Assessment Area 1, Special Assessment, 4.80%, 5/01/27	90,000	90,544
Special Assessment, Series 2021, 2.80%, 5/01/31	100,000	90,681
<sup>e</sup> County of Osceola Transportation Revenue, zero cpn., 10/01/32 <sup>a</sup> Cypress Bluff Community Development District, Special Assessment, Series 2020A, 3.125%,	150,000	106,789
5/01/30	55,000	53,429
Cypress Park Estates Community Development District, Special Assessment, Series 2022,		
4.375%, 5/01/27 Cypress Ridge Community Development District, Assessment Area One Project, Special	80,000	79,996
Assessment, 4.875%, 5/01/30	440,000	446,393
Darby Community Development District, Special Assessment, Series A-2, 5.875%, 5/01/35	500,000	512,440
Del Webb Oak Creek Community Development District, 2023 Project, Special Assessment, 4.125%, 5/01/30	120,000	120,633
<sup>a</sup> Downtown Doral South Community Development District, Assessment Area 2, Special Assessment, 4.25%, 12/15/28	195,000	195,189
<sup>a</sup> DW Bayview Community Development District, Special Assessment, Series 2021, 3.00%, 5/01/32	100,000	95,078
East 547 Community Development District, Assessment Area 2, Special Assessment, 5.50%,	·	
5/01/30 East Bonita Beach Road Community Development District, Assessment Area Two, Special	155,000	159,313
Assessment, 3.00%, 5/01/32	100,000	94,166

Edgewater East Community Development District, Assessment Area One, Special Assessment, 3.10%, 5/01/31	100,000	92,675
Assessment Area Two, Special Assessment, 3.00%, 5/01/27	180,000	173,488
<sup>a</sup> Enbrook Community Development District, Special Assessment, Series 2020, 3.00%, 5/01/30	100,000	92,765
Epperson North Community Development District, Assessment Area 2, Special Assessment,	,	
3.00%, 5/01/31	80,000	73,271
Escambia County Health Facilities Authority, Baptist Hospital Inc Obligated Group, Refunding,		
5.00%, 8/15/34	1,000,000	1,035,317
Everlands Community Development District, Assessment Area Two, Special Assessment,	275,000	278,825
5.25%, 6/15/44 Florida Development Finance Corp.,	275,000	270,025
a.cAAF Operations Holdings LLC, AMT, Refunding, VRDN, 12.00%, 7/15/32	800,000	851,916
a.c Brightline Florida Holdings LLC, AMT, Refunding, VRDN, 7.50%, 7/01/57	250,000	254,459
<sup>a</sup> Glenridge on Palmer Ranch Obligated Group, Refunding, 5.00%, 6/01/31	200,000	199,760
<sup>a</sup> Mayflower Retirement Community, Refunding, 4.00%, 6/01/31	100,000	93,154
Shands Jacksonville Medical Center Obligated Group, Refunding, 5.00%, 2/01/38	1,400,000	1,414,764
<sup>a</sup> Forest Lake Community Development District, Assessment Area 1 Project, Special Assessment,	115 000	4.40,400
3.25%, 5/01/30	145,000	140,120
Gardens at Hammock Beach Community Development District, Special Assessment, Assessment Area One, 5.375%, 5/01/44	305,000	304,286
Grand Oaks Community Development District, Assessment Area 2, Special Assessment, 4.00%,	505,000	304,200
5/01/30	150,000	147,830
Grande Pines Community Development District, Assessment Area Two, Special Assessment,	,	,
4.65%, 5/01/34	515,000	518,578
Hacienda North Community Development District, Special Assessment, Series 2023, 5.50%,		
5/01/33	135,000	141,437
Hammock Oaks Community Development District, Special Assessment, Assessment Area Two,	100.000	400 700
5.00%, 5/01/31 Hammock Reserve Community Development District, Assessment Area One Project, Special	100,000	100,789
Assessment, 3.25%, 5/01/30	100,000	96,078
Hawkstone Community Development District, Assessment Area 4, Special Assessment,	100,000	00,010
4.375%, 5/01/30	95,000	95,604
Herons Glen Recreation District, Special Assessment, Refunding, 3.00%, 5/01/32	100,000	93,821
Highland Trails Community Development District, Assessment Area One, Special Assessment,		
4.70%, 5/01/31	220,000	221,518
Hills of Minneola Community Development District,	45.000	40 555
South Parcel Assessment Area, Special Assessment, 2.375%, 5/01/26 <sup>a</sup> South Parcel Assessment Area, Special Assessment, 3.50%, 5/01/31	45,000 100,000	43,555 95,305
Holly Hill Road East Community Development District, Assessment Area 3 Project, Special	100,000	33,303
Assessment, 4.00%, 11/01/25	45,000	44,917
Hunt Club Grove Community Development District, Special Assessment, Assessment Area One,	,	
4.85%, 6/15/31	210,000	210,404
Indigo Community Development District, 2021 Assessment Area, Phase A1, Special		
Assessment, 2.70%, 5/01/31	100,000	91,619
Kelly Park Community Development District, Assessment Area One Project, Special	000 000	005 005
Assessment, 5.125%, 11/01/30 Kindred Community Development District II,	280,000	285,035
Special Assessment, 5.65%, 5/01/43	315,000	330,370
Special Assessment, Series 2020, 3.00%, 5/01/30	155,000	148,108
Special Assessment, Series 2021, 2.20%, 5/01/26	25,000	24,218
Kingman Gate Community Development District,		
Special Assessment, Series 2020, 3.125%, 6/15/30	110,000	107,220
Special Assessment, Series 2021, 2.50%, 6/15/26	45,000	43,921
Lakes at Bella Lago Community Development District, Special Assessment, 5.75%, 5/01/43	165,000	170,641
Lakes by the Bay South Community Development District, Special Assessment, Refunding,	440.000	469.002
Series 2024, 5.00%, 5/01/34 Lakes of Sarasota Community Development District,	440,000	468,093
Assessment Area One, Special Assessment, 3.40%, 5/01/31	135,000	128,174
Assessment Area Two, Special Assessment, 3.00%, 5/01/26	80,000	78,667
Lakewood Ranch Stewardship District,	- /	-,
Azario Project, Special Assessment, Series 2020, 3.20%, 5/01/30	175,000	165,521
<sup>a</sup> Lorraine Lakes Project, Special Assessment, Series 2020, 3.125%, 5/01/30	60,000	56,591
a Northeast Sector Project, Special Assessment, Refunding, 3.20%, 5/01/30	100,000	94,175
Star Farms at Lakewood Ranch Proj-Phase 1/2, Special Assessment, 2.70%, 5/01/31	100,000	89,426
Taylor Ranch Project, Special Assessment, 6.125%, 5/01/43	500,000	531,837

Villages Lakewood Ranch South, Special Assessment, Series 2016, 4.25%, 5/01/26 Lawson Dunes Community Development District, Special Assessment, Series 2022, 4.375%,	945,000	946,302
5/01/27 <sup>f</sup> Lee County Industrial Development Authority, Shell Point Obligated Group, 4.375%, 11/15/29	100,000 1,000,000	100,167 1,002,907
<sup>a</sup> Longleaf Community Development District, Neighborhood 4 Assessment Area One, Special Assessment, 4.50%, 5/01/31	140,000	141,328
Los Cayos Community Development District, 2024 Project, Special Assessment, 4.40%, 6/15/31	300,000	301,681
LT Ranch Community Development District, Phase IIA Assessment Area, Special Assessment, 5.00%, 5/01/27	105,000	106,093
<sup>a</sup> Magnolia Park Community Development District, Special Assessment, Refunding, 4.00%, 5/01/31	47,000	47.978
Marion Ranch Community Development District, Special Assessment, 5.10%, 5/01/31 Meadow View at Twin Creeks Community Development District, Phase 4, Special Assessment,	215,000	216,566
3.00%, 5/01/31 Miami Health Facilities Authority, Miami Jewish Health Systems Obligated Group, Refunding,	75,000	68,698
5.00%, 7/01/28 Middleton Community Development District A, Special Assessment, Series 2022, 5.45%,	150,000	145,459
5/01/32	200,000	211,195
Mirada II Community Development District, 2021 Project Area, Special Assessment, 3.125%, 5/01/31	100,000	90,172
<ul> <li><sup>a</sup> North Powerline Road Community Development District, Special Assessment, Series 2022, 4.75%, 5/01/27</li> <li>North River Ranch Improvement Stewardship District, Special Assessment, Series A, 5.70%,</li> </ul>	125,000	125,545
5/01/29	145,000	148,353
North-1 Pasco Community Development District, Assessment Area Two, Special Assessment, Series A, 3.25%, 5/01/31 Old Hickory Community Development District, Special Assessment, Series 2020, 3.00%,	100,000	93,281
6/15/30	100,000	94,797
Palermo Community Development District, 2023 Project, Special Assessment, 4.125%, 6/15/30 Palm Beach County Health Facilities Authority,	75,000	75,569
Jupiter Medical Center Obligated Group, 5.00%, 11/01/32 Jupiter Medical Center Obligated Group, 5.00%, 11/01/40	300,000 230,000	316,392 235,962
Lifespace Communities Inc Obligated Group, Refunding, Series C, 5.00%, 5/15/27	292,000	292,131
Lifespace Communities, Inc., 5.00%, 5/15/41	165,000	160,951
Palm Coast Park Community Development District, Sawmill Branch Phase 2, Special Assessment, 4.15%, 5/01/27	200,000	200,151
Parkview at Long Lake Ranch Community Development District, Special Assessment, Series 2020, 3.125%, 5/01/30	100,000	93,409
Parrish Lakes Community Development District, Assessment Area One Project, Special	100,000	00,400
Assessment, 4.00%, 5/01/30 Parrish Plantation Community Development District,	265,000	263,218
Assessment Area One, Special Assessment, 3.125%, 5/01/31	100,000	92,666
Special Assessment, Assessment Area Four Project-S, 4.75%, 5/01/31	90,000	90,732
Special Assessment, Assessment Area Three Project, 5.80%, 5/01/44 Peace Creek Village Community Development District, Special Assessment, Series 2024,	200,000	204,798
4.625%, 5/01/31 Pine Ridge Plantation Community Development District, Subordinate Lien, Special Assessment,	370,000	372,483
Refunding, Series 2020A-2, 3.30%, 5/01/30 Preserve at South Branch Community Development District, Phase 3, Special Assessment,	150,000	145,617
Series 2021, 3.00%, 5/01/31	100,000	95,688
Reunion East Community Development District, Special Assessment, Series 2021, 2.85%, 5/01/31	100,000	90,547
River Hall Community Development District, Special Assessment, Series A, 6.25%, 5/01/43 Rivers Edge II Community Development District, Special Assessment, Series 2021, 3.00%,	170,000	180,780
5/01/31 <sup>a</sup> Rivers Edge III Community Development District, Special Assessment, Series 2021, 2.40%,	100,000	91,875
5/01/26 <sup>a</sup> Rye Ranch Community Development District, Assessment Area One, Special Assessment,	100,000	96,833
Refunding, 5.00%, 11/01/30 Saddle Creek Preserve of Polk County Community Development District, Assessment Area	45,000	45,695
One, Special Assessment, 3.00%, 6/15/30 Sanctuary Cove Community Development District, Special Assessment, Series 2018, 2.125%,	80,000	76,384
5/01/26	135,000	130,091

Sandmine Road Community Development District,	100.000	07.000
<sup>a</sup> Assessment Area One, Special Assessment, 3.125%, 5/01/30 Assessment Area Two, Special Assessment, 2.30%, 11/01/26	100,000 35,000	97,363 33,855
Sandridge Community Development District, Special Assessment, Series 2021A1, 2.875%,		
5/01/26 Sawgrass Village Community Development District, Assessment Area Two, Special	100,000	98,365
Assessment, 6.125%, 11/01/43	155,000	163,560
Sawyers Landing Community Development District, Special Assessment, Series 2021, 3.75%, 5/01/31	150,000	141,327
Scenic Terrace North Community Development District, 2023 Assessment Area, Special		
Assessment, 5.125%, 5/01/30 <sup>a</sup> Seaton Creek Reserve Community Development District, Assessment Area One, Special	500,000	508,415
Assessment, 4.625%, 6/15/30 Sherwood Manor Community Development District, Assessment Area Two, Special	25,000	25,338
Assessment, 4.625%, 5/01/30	110,000	111,443
Shingle Creek at Bronson Community Development District, Special Assessment, Series 2021, 3.10%, 6/15/31	100,000	95,874
Silver Oaks Community Development District, Special Assessment, 4.70%, 5/01/31 Six Mile Creek Community Development District, Assessment Area 2, Phase 3, Special	235,000	236,804
Assessment, 3.10%, 5/01/31	75,000	69,469
<sup>a</sup> Somerset Bay Community Development District, Special Assessment, Assessment Area One,	045 000	040.000
4.85%, 5/01/31 Sorrento Pines Community Development District, Assessment Area One, 4.375%, 5/01/30	315,000 50,000	316,096 50,455
South Fork East Community Development District, Special Assessment, Refunding, Series	30,000	50,455
2005, 4.00%, 5/01/31	1,305,000	1,257,715
Southern Groves Community Development District No. 5,		
Special Assessment, Series 2022, 5.80%, 5/01/42 Special Assessment, Series 2024, 5.45%, 5/01/44	400,000 350,000	428,527 354,781
St. Augustine Lakes Community Development District,	550,000	554,701
2022 Project, Special Assessment, 4.70%, 6/15/29	360,000	364,047
2022 Project, Special Assessment, 5.375%, 6/15/42	60,000	61,714
<sup>a</sup> Stillwater Community Development District, 2021 Project, Special Assessment, 3.00%, 6/15/31	100,000	91,580
<sup>a</sup> Stuart Crossing Community Development District, Assessment Area One Project, Special Assessment, 4.375%, 5/01/31	195,000	195,436
Summer Woods Community Development District, Assessment Area Three Project, Special	195,000	195,450
Assessment, 3.15%, 5/01/31	75,000	69,223
Summit View Community Development District, Assessment Area Two, Special Assessment,		
4.75%, 5/01/31	480,000	480,690
Sunbridge Stewardship District, Special Assessment, Series 2022, 4.50%, 5/01/27 Tamarindo Community Development District, Special Assessment, Series 2021, 3.00%, 5/01/31	135,000 100,000	135,865 91,693
Timber Creek Southwest Community Development District, Special Assessment, Series 2021, 3.00%, 5/01/31	100,000	91,093
3.00%, 6/15/30	150,000	139,051
Tohoqua Community Development District,	400.000	00.050
Phase 2 Project, Special Assessment, 2.875%, 5/01/31 Phase 4A/5A Project, Special Assessment, Series 2021, 2.50%, 5/01/26	100,000 115,000	93,958 111,749
Tradition Community Development District No. 9, Special Assessment, Series 2021, 2.30%, 5/01/20	115,000	111,749
5/01/31	100,000	89,728
<sup>a</sup> Trevesta Community Development District, Assessment Area Two, Special Assessment, 3.25%,		
5/01/30 Twisted Oaks Pointe Community Development District, Assessment Area Two Project, Special	100,000	97,348
Assessment, 5.875%, 5/01/43	170,000	176,517
<sup>a</sup> Two Lakes Community Development District, Special Assessment, Series 2017, 4.00%, 12/15/28	245,000	242,827
Two Rivers West Community Development District,	210,000	212,021
Special Assessment, Series 2, 5.25%, 5/01/28	320,000	324,459
Special Assessment, Series 2, 5.375%, 5/01/33	150,000	155,753
V-Dana Community Development District, Assessment Area One-2021 Project, Special Assessment, Series 2021P, 3.125%, 5/01/31	100,000	92,995
Veranda Community Development District II,		02,000
Assessment Area 5, Special Assessment, Refunding, 4.50%, 5/01/31	360,000	363,439
<sup>a</sup> Special Assessment, Refunding, 3.10%, 5/01/31	70,000	64,545
Viera Stewardship District, Village 2, Special Assessment, Series 2021, 2.80%, 5/01/31 Village Community Development District No. 13, Limited Offering, Special Assessment, Series	130,000	117,118
2019, 3.00%, 5/01/29	100,000	96,000

Million of Community Development District		
Villamar Community Development District, Assessment Area Five Project, Special Assessment, 5.625%, 5/01/43	60,000	62,282
Assessment Area Six Project, Special Assessment, 4.625%, 5/01/43	210,000	212,413
Waterset South Community Development District, Special Assessment, Series 2022, 5.375%,	210,000	212,110
5/01/32	100,000	104,122
West Villages Improvement District,		
Unit of Development No 7, Special Assessment, 3.125%, 5/01/31	100,000	92,662
Unit of Development No 8, Special Assessment, 4.625%, 5/01/29	175,000	177,118
Willowbrook Community Development District, Special Assessment, Assessment Area One	205 000	200 054
Project, 4.95%, 5/01/31 Windsor Cay Community Development District, Special Assessment, Assessment Area One	205,000	206,054
Project, 4.60%, 5/01/31	250,000	251,313
Windward Community Development District,	200,000	201,010
Special Assessment, Series 2020A-1, 3.65%, 5/01/30	100,000	96,094
Special Assessment, Series A-1, 3.00%, 5/01/25	60,000	59,347
Wiregrass II Community Development District, Assessment Area Two, Special Assessment,		
4.50%, 5/01/27	225,000	225,486
		34,301,882
Georgia 4.2%		
<sup>a</sup> Development Authority of Rockdale County, AHPC Terraces at Fieldstone LLC, Series 2021B-S,		
4.50%, 12/01/36	100,000	88,521
<sup>a</sup> George L Smith II Congress Center Authority, Signia Hotel Management LLC, 3.625%, 1/01/31	350,000	334,104
Main Street Natural Gas, Inc.,	2 000 000	1 074 700
<sup>a,c</sup> Gas Supply Revenue, VRDN, Series C, 4.00%, 8/01/52 °Series A, 5.00%, 6/01/53	2,000,000 3,550,000	1,974,723 3,754,626
°Series B, 5.00%, 12/01/54	1,000,000	1,060,247
°Series E, 5.00%, 12/01/53	1,325,000	1,417,256
°Series E-2, SOFR + 1.70%, 5.278%, 12/01/53	1,000,000	1,027,091
		9,656,568
Idaho 0.5%		
Idaho Housing & Finance Association, <sup>a</sup> College of Idaho Inc. Refunding, 5.00%, 11/01/25	750.000	754.087
<sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38	750,000 300,000	754,087 319,954
<sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25		319,954
<sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38		
<sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38	300,000	319,954 1,074,041
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li>Illinois 7.1%</li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25</li> </ul>		319,954
<sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38	300,000	319,954 1,074,041
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> </ul>	300,000 500,000 2,155,000 1,000,000	319,954 1,074,041 470,801 2,363,592 1,108,592
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> </ul>	300,000 500,000 2,155,000	319,954 1,074,041 470,801 2,363,592
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38 City of Chicago,</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/49</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority, <sup>a</sup> Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority, <sup>a</sup> Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li><sup>c</sup>Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 180,000 1,070,000 390,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority,</li> <li><sup>a</sup> Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li><sup>c</sup> Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> <li><sup>c</sup> OSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 180,000 1,070,000 390,000 760,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625 777,004
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority,</li> <li><sup>a</sup> Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li><sup>c</sup> Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> <li><sup>c</sup> OSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50 Westminster Village Inc Obligated Group, Series A, Refunding, 5.25%, 5/01/38</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 180,000 1,070,000 390,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40</li> <li>Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority,</li> <li><sup>a</sup> Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li><sup>e</sup> Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> <li><sup>e</sup> OSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50 Westminster Village Inc Obligated Group, Series A, Refunding, 5.25%, 5/01/38</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 180,000 1,070,000 390,000 760,000 1,100,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625 777,004 1,094,572
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>a</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority,</li> <li><sup>a</sup> Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li><sup>c</sup> Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> <li><sup>c</sup> OSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50 Westminster Village Inc Obligated Group, Series A, Refunding, 5.25%, 5/01/38</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 180,000 1,070,000 390,000 760,000 1,100,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625 777,004 1,094,572 988,666
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>e</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority,</li> <li><sup>a</sup> Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li><sup>c</sup> Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> <li><sup>c</sup> OSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50 Westminster Village Inc Obligated Group, Series A, Refunding, 5.25%, 5/01/38</li> <li>Metropolitan Pier &amp; Exposition Authority, McCormick Place Expansion, Refunding, 3.00%, 6/15/25</li> <li><sup>e</sup> zero cpn., 12/15/30</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 180,000 1,070,000 390,000 760,000 1,100,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625 777,004 1,094,572
<ul> <li><sup>a</sup> College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li><b>Illinois 7.1%</b></li> <li><sup>a</sup> Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority,</li> <li><sup>a</sup> Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li><sup>c</sup> Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> <li><sup>c</sup> OSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50 Westminster Village Inc Obligated Group, Series A, Refunding, 5.25%, 5/01/38</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 1,070,000 390,000 760,000 1,100,000 300,000 155,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625 777,004 1,094,572 988,666
<ul> <li>*College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li>Illinois 7.1%</li> <li>*Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority,</li> <li>*Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li>*Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> <li>*OSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50 Westminster Village Inc Obligated Group, VRDN, Refunding, 5.25%, 5/01/38</li> <li>Metropolitan Pier &amp; Exposition Authority, McCormick Place Expansion, Refunding, 3.00%, 6/15/25</li> <li>*zero cp., 12/15/30</li> <li>Southwestern Illinois Development Authority,</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 1,070,000 390,000 760,000 1,100,000 300,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625 777,004 1,094,572 988,666 230,891
<ul> <li>*College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li>Illinois 7.1%</li> <li>*Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40</li> <li>Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority,</li> <li>*Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li>*Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> <li>*OSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50 Westminster Village Inc Obligated Group, VRDN, Refunding, 5.25%, 5/01/38</li> <li>Metropolitan Pier &amp; Exposition Authority, McCormick Place Expansion, Refunding, 3.00%, 6/15/25</li> <li>*zero cpn., 12/15/30</li> <li>Southwestern Illinois Development Authority,</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> <li>*Madison County Community Unit School District No. 187 Cahokia,</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 1,070,000 390,000 1,000,000 1,000,000 1,000,000 300,000 155,000 95,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625 777,004 1,094,572 988,666 230,891 152,612 93,345
<ul> <li>*College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li>Illinois 7.1%</li> <li>*Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38</li> <li>City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40</li> <li>Series A, 5.50%, 1/01/49</li> <li>Illinois Finance Authority,</li> <li>*Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li>*Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34</li> <li>*OSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50 Westminster Village Inc Obligated Group, Series A, Refunding, 5.25%, 5/01/38</li> <li>Metropolitan Pier &amp; Exposition Authority, McCormick Place Expansion, Refunding, 3.00%, 6/15/25</li> <li>*zero cpn., 12/15/30</li> <li>Southwestern Illinois Development Authority,</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 1,070,000 390,000 1,070,000 1,000,000 1,000,000 300,000 155,000 95,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625 777,004 1,094,572 988,666 230,891 152,612 93,345 356,380
<ul> <li>*College of Idaho Inc, Refunding, 5.00%, 11/01/25 White Pine Charter School Project, 5.25%, 5/01/38</li> <li>*Chicago Board of Education, Refunding, Series A, zero cpn., 12/01/25 Chicago Board of Education Dedicated Capital Improvement Tax, 5.00%, 4/01/38 5.25%, 4/01/39</li> <li>Chicago Midway International Airport, AMT, Refunding, Series A, 5.50%, 1/01/38 City of Chicago, Refunding, Series A, 5.00%, 1/01/34 Series A, 5.50%, 1/01/40 Series A, 5.50%, 1/01/40</li> <li>Illinois Finance Authority,</li> <li>*Acero Charter Schools Inc Obligated Group, VRDN, 4.00%, 10/01/31 Chicago School - California, Inc., 5.25%, 4/01/44</li> <li>*Field Museum of Natural History, Refunding, VRDN, SOFR + 1.20%, 4.938%, 11/01/34 cOSF Healthcare System Obligated Group, VRDN, Refunding, 5.00%, 5/15/50 Westminster Village Inc Obligated Group, Series A, Refunding, 5.25%, 5/01/38</li> <li>Metropolitan Pier &amp; Exposition Authority, McCormick Place Expansion, Refunding, 3.00%, 6/15/25 ezero cpn., 12/15/30</li> <li>Southwestern Illinois Development Authority.</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> <li>*Madison County Community Unit School District No 7 Edwardsville, zero cpn., 12/01/24</li> <li>*Madison County Community Unit School District No 187 Cahokia, Series A, 5.00%, 1/01/40</li> </ul>	300,000 500,000 2,155,000 1,000,000 750,000 1,100,000 1,700,000 1,320,000 1,070,000 390,000 1,000,000 1,000,000 1,000,000 300,000 155,000 95,000	319,954 1,074,041 470,801 2,363,592 1,108,592 851,511 1,178,387 1,841,428 1,365,066 177,098 1,139,660 389,625 777,004 1,094,572 988,666 230,891 152,612 93,345
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<sup>a</sup> Upper Illinois River Valley Development Authority, 2018 IAVF Timber Oaks & Prairie View Obligated Group, Refunding, 3.50%, 12/01/32	110,524	99,154
Village of Villa Park, Garden Station Redevelopment Area, 12/31/38	100,000	80,971
	,	16,392,509
Indiana 1.0% <sup>a</sup> City of Goshen, Green Oaks of Goshen LLC, 4.75%, 8/01/24	130,000	129,735
<sup>a</sup> City of Jeffersonville, Vivera Senior Living of Columbus LLC, Series 2020A, 4.75%, 11/01/30	100,000	90,108
Indiana Finance Authority,	,	,
Ohio Valley Electric Corp, Series 2012C, 3.00%, 11/01/30	150,000	140,724
University of Evansville, 7.00%, 9/01/32	180,000	171,392
<sup>a</sup> Indiana Housing & Community Development Authority, Vita of Marion LLC, Series 2021A,	765 000	706 170
5.00%, 4/01/31 Indianapolis Local Public Improvement Bond Bank, Convention Center Hotel, 5.50%, 3/01/38	765,000 1,000,000	706,170 1,110,556
	1,000,000	
		2,348,685
Iowa 2.1%		
lowa Finance Authority, °Iowa Fertilizer Co LLC, Refunding, 5.00%, 12/01/50	2,425,000	2,562,975
Lifespace Communities Inc Obligated Group, Refunding, 6.75%, 5/15/33	770,000	857,043
Lifespace Communities Inc Obligated Group, Series A, 4.125%, 5/15/38	125,000	113,911
Lifespace Communities Inc Obligated Group, Series A, 5.00%, 5/15/32	500,000	501,653
Lifespace Communities Inc Obligated Group, Series A, 5.00%, 5/15/41	60,000	58,528
°Lifespace Communities Inc Obligated Group, Series B, SOFR + 0.55%, 4.288%, 5/15/56	500,000	469,447
Lifespace Communities, Inc., Series A, 5.00%, 5/15/43	200,000	191,964
lowa Tobacco Settlement Authority, Refunding, Series 2021B-1, 4.00%, 6/01/49	85,000	84,425
		4,839,946
Kentucky 1.4%	100.000	
<sup>c</sup> County of Owen, American Water Capital Corp, Refunding, VRDN, Series A, 2.45%, 6/01/39 Kentucky Public Energy Authority,	100,000	92,814
°Kentucky Public Energy Authority, VRDN, Series A-2, SOFR + 1.20%, 4.778%, 8/01/52	1,285,000	1,271,799
<sup>c</sup> Refunding, Series B, 5.00%, 1/01/55	1,765,000	1,865,060
Louisville/Jefferson County Metropolitan Government, Bellarmine University Inc, Refunding,		
4.00%, 5/01/29	100,000	93,276
		3,322,949
Louisiana 0.9%		
Lakeshore Villages Master Community Development District, Special Assessment, Series 2022,	245 000	246 742
5.00%, 6/01/32 Louisiana Local Government Environmental Facilities & Community Development Authority,	245,000	246,743
<sup>a</sup> Parish of St John the Baptist LA, 3.90%, 11/01/44	175,000	160,224
<sup>a</sup> Patriot Services Group Obligated Group, 5.25%, 10/01/32	145,000	125,767
Westlake Corp, Refunding, 3.50%, 11/01/32	1,625,000	1,571,197
		2,103,931
Maryland 0.6%		
City of Baltimore.		
Harbor Point Special Taxing District, 4.25%, 6/01/26	375,000	372,118
<sup>a</sup> Harbor Point Special Taxing District, Refunding, 3.25%, 6/01/31	100,000	91,045
County of Frederick, Oakdale-Lake Linganore Development District, 3.25%, 7/01/29	140,000	130,715
<sup>a</sup> Town of La Plata MD, Heritage Green Special Taxing District, 5.75%, 2/15/35	680,000	679,213
		1,273,091
Massachusetts 0.3%		
Massachusetts Development Finance Agency,		
Foxborough Regional Charter School, Refunding, 5.00%, 7/01/27	80,000	80,236
Salem Community Corp Obligated Group, Refunding, 5.00%, 1/01/28	200,000	200,000
Massachusetts Educational Financing Authority, AMT, Series B, 4.25%, 7/01/44	500,000	482,038
		762,274
Michigan 1.9%		
City of Detroit,	050 000	070 000
Series A, 5.00%, 4/01/35 Series C, 6.00%, 5/01/43	350,000 375,000	370,666 428,999
	010,000	-120,000

Grand Rapids Economic Development Corp., Michigan Christian Home Obligated Group,		
Refunding, 4.00%, 11/01/27 <sup>a</sup> Kalamazoo Economic Development Corp., Friendship Village of Kalamazoo Obligated Group,	285,000	276,078
Refunding, 5.00%, 8/15/31	110,000	106,662
Michigan Finance Authority,	,	,
Lawrence Technological University Obligated Group, Refunding, 4.00%, 2/01/27	145,000	141,430
Lawrence Technological University Obligated Group, Refunding, 4.00%, 2/01/32	285,000	269,373
Provident Group - HFH Energy LLC, 4.125%, 2/29/44 University of Detroit Mercy Obligated Group, 5.25%, 11/01/35	870,000 750,000	855,013 761,577
University of Detroit Mercy Obligated Group, Refunding, 5.25%, 11/01/39	500,000	500,340
Michigan Strategic Fund,	,	
Improvement Project-P3, AMT, 4.125%, 6/30/35	620,000	619,977
State of Michigan Department of Transportation, AMT, 5.00%, 6/30/48	100,000	101,088
		4,431,203
Minnesota 0.7%		
Duluth Economic Development Authority, Benedictine Health System Obligated Group, Refunding, 4.00%, 7/01/31	125,000	117,834
°Minnesota Municipal Gas Agency, VRDN, Series B, SOFR + 1.00%, 4.578%, 12/01/52	1,400,000	1,399,781
······································	.,,	1,517,615
Mississioni 0.9%		1,017,010
Mississippi 0.8% <sup>a</sup> Mississippi Development Bank, Magnolia Regional Health Center, Refunding, 5.00%, 10/01/31	150,000	152,705
Mississippi Home Corp.,	,	
<sup>a</sup> Patriot Services Group Obligated Group, Series 2021D-8, 3.50%, 6/01/33	100,000	86,383
Patriot Services Group Pascagoula Portfolio II Obligated Group, Series 2021A, 3.65%,	400.000	07.444
6/01/33 Series C, 4.65%, 12/01/44	100,000 1,500,000	87,441 1,519,225
Series C, 4.03 /0, 12/01/44	1,500,000	
		1,845,754
<b>Missouri 0.0%</b> <sup>↑</sup> City of Maryland Heights, Westport Plaza Redevelopment, 3.625%, 11/01/31	25,000	24,785
	20,000	
<b>Nevada 0.3%</b> City of Las Vegas Special Improvement District No. 611, Special Improvement District No 611,		
Special Assessment, 3.50%, 6/01/31	160,000	145,657
City of Las Vegas Special Improvement District No. 816, Special Assessment, 2.50%, 6/01/29	200,000	176,694
<sup>a</sup> City of North Las Vegas, NV Special Improvement District No 66, Special Assessment, 5.00%, 6/01/28	140,000	141,290
Tahoe-Douglas Visitors Authority, 5.00%, 7/01/31	250,000	261,563
	200,000	725.204
Now Jaroov 0.6%		125,204
New Jersey 0.6% New Jersey Economic Development Authority.		
<sup>c</sup> American Water Co Inc, AMT, Refunding, VRDN, 2.20%, 10/01/39	100,000	88,072
Provident Group-Kean Properties LLC, 5.00%, 7/01/32	100,000	101,288
Provident Group-Kean Properties LLC, 5.00%, 7/01/37	50,000	50,268
United Airlines Inc, 5.25%, 9/15/29 New Jersey Higher Education Student Assistance Authority, AMT, Series B, 4.00%, 12/01/44	250,000 1,000,000	250,242 953,981
	1,000,000	
New Yerk 7 90/		1,443,851
New York 7.8% Metropolitan Transportation Authority,		
Green Bond, Series 2017C-1, 5.00%, 11/15/28	935,000	991,085
Green Bond, Series 2017C-1, 5.00%, 11/15/30	530,000	561,479
New York City Municipal Water Finance Authority,	0.0/7.000	0.045.045
New York City Water & Sewer System, Series BB, 4.90%, 6/15/49	3,245,000	3,245,000 2,305,000
دVRDN, 4.90%, 6/15/33 New York State Dormitory Authority, St Joseph's College, 5.00%, 7/01/30	2,305,000 65,000	2,305,000 65,327
<sup>1</sup> <sup>c</sup> New York State Environmental Facilities Corp., Casella Waste Systems Inc, AMT, VRDN,	00,000	00,021
5.125%, 9/01/50	250,000	258,823
New York Transportation Development Corp.,	00.000	07 700
American Airlines Inc, AMT, Refunding, 2.25%, 8/01/26	90,000	87,762
American Airlines Inc, AMT, Refunding, 3.00%, 8/01/31 American Airlines Inc, AMT, Refunding, 5.25%, 8/01/31	210,000 80,000	198,022 84,905
Delta Air Lines Inc, AMT, 5.00%, 1/01/25	250,000	251,201
		,

Delta Air Lines Inc, AMT, 5.625%, 4/01/40	235,000	255,708
Delta Air Lines Inc, AMT, 6.00%, 4/01/35	1,790,000	2,024,480
Delta Air Lines, Inc, AMT, 4.00%, 1/01/36	1,480,000	1,480,905
Delta Air Lines, Inc, AMT, 5.00%, 10/01/40	3,815,000	3,971,594
JFK NTO LLC, AMT, 5.25%, 6/30/43	500,000	533,816
JFK NTO LLC, AMT, 5.50%, 6/30/38	250,000	272,918
<sup>a</sup> Oneida Indian Nation of New York, Series B, 6.00%, 9/01/43	250,000	274,270
Suffolk Regional Off-Track Betting Co., 5.75%, 12/01/44	1,000,000	1,042,902
		17,905,197
North Carolina 0.2%		
North Carolina Medical Care Commission, United Methodist Retirement Homes Inc Obligated		
Group, 4.25%, 10/01/28	350,000	351,760
	000,000	
North Dakota 0.8%	500.000	500.050
City of Horace, Refunding, Series B, 5.125%, 7/01/25	500,000	500,256
County of Burleigh, University of Mary, 5.10%, 4/15/36	250,000	251,210
<sup>a,d</sup> County of Grand Forks, Red River Biorefinery LLC, AMT, 6.625%, 12/15/31 <sup>f</sup> North Dakota Housing Finance Agency, Series C, 4.65%, 7/01/44	125,000 1,000,000	3,750 1,004,363
Not the Dakota Housing Finance Agency, Series C, 4.05 %, 1/01/44	1,000,000	
		1,759,579
Ohio 2.1%		
Akron Bath Copley Joint Township Hospital District, Summa Health System Obligated Group,		
Refunding, 4.00%, 11/15/33	550,000	537,533
Columbus Metropolitan Housing Authority, Waldren Woods project, 4.00%, 6/01/34	500,000	492,692
County of Cuyahoga, Eliza Jennings Obligated Group, Refunding, 5.00%, 5/15/32	505,000	504,645
County of Franklin,		
Ohio Living Obligated Group, Refunding, 4.00%, 7/01/33	200,000	184,552
Ohio Living Obligated Group, Series B, 4.00%, 7/01/28	225,000	215,205
Wesley Communities Obligated Group, Refunding, 5.00%, 11/15/30	100,000	101,136
Franklin County Convention Facilities Authority, Hotel Project Revenue, 5.00%, 12/01/30	100,000	101,665
cOhio Air Quality Development Authority, Duke Energy Corp, AMT, Refunding, VRDN, 4.25%,		
11/01/39	2,280,000	2,293,803
Ohio Higher Educational Facility Commission, Cleveland Institute of Music/The, 5.00%,		005 (50
12/01/32	300,000	305,452
Ohio Housing Finance Agency, Middletown Phase I Project, 8.00%, 8/01/34	100,000	103,626
		4,840,309
Oregon 0.5%		
°Oregon State Facilities Authority, 4.90%, 8/01/34	1,200,000	1,200,000
	, ,	
<b>Pennsylvania 2.0%</b> Allegheny County Higher Education Building Authority, Robert Morris University, 5.00%,		
10/15/26	70,000	69,815
Allentown Neighborhood Improvement Zone Development Authority,	10,000	00,010
<sup>a</sup> City Center Project, 5.00%, 5/01/28	100,000	101,967
<sup>a</sup> City Center Project, 5.25%, 5/01/42	200,000	199,416
Berks County Industrial Development Authority,	200,000	,
Tower Health Obligated Group, Refunding, 5.00%, 11/01/29	250,000	157,500
Tower Health Obligated Group, Tower Health Project, Refunding, 4.00%, 11/01/31	560,000	352,800
Chester County Industrial Development Authority, Avon Grove Charter School, 5.00%, 3/01/27	1,000,000	1,010,164
Franklin County Industrial Development Authority, Menno-Haven Inc Obligated Group,		
Refunding, 5.00%, 12/01/28	100,000	100,744
دLuzerne County Industrial Development Authority, Pennsylvania-American Water Co., AMT,		
Refunding, VRDN, 2.45%, 12/01/39	100,000	90,132
Pennsylvania Economic Development Financing Authority,		
Philadelphia Water Department, Refunding, 4.00%, 1/01/31	425,000	416,256
دTalen Energy Supply LLC, Refunding, VRDN, 5.25%, 12/01/38،	1,000,000	1,010,427
UPMC Obligated Group, Series 2017A, 3.375%, 11/15/33	150,000	146,062
Pennsylvania Economic Development Financing Authority Parking System Revenue, Refunding,		
5.00%, 1/01/26	500,000	508,108
Redevelopment Authority of the City of Philadelphia, Social Bond, Series 2021A, 2.799%,		
9/01/33	500,000	415,478
		4,578,869

Puerto Rico 2.0%		
Commonwealth of Puerto Rico,		
Series 2021A1, 4.00%, 7/01/33	359,628	360,979
Series 2021A1, 4.00%, 7/01/35	8,654	8,518
Series 2021A1, 4.00%, 7/01/37	35,173	33,960
Series 2021A1, 4.00%, 7/01/41	38,099	35,637
Series 2021A1, 5.625%, 7/01/27	113,932	118,967
Series 2021A1, 5.625%, 7/01/29 Series 2021A1, 5.75%, 7/01/31	502,861 1,335,407	540,033 1,485,477
°VRDN, 11/01/43	42,678	26,194
<sup>e</sup> zero cpn., 7/01/24	1,570	1,570
<sup>e</sup> zero cpn., 7/01/33	12,391	8,285
GDB Debt Recovery Authority of Puerto Rico, 7.50%, 8/20/40	1,324,964	1,288,527
HTA HRRB Custodial Trust, 5.25%, 7/01/32	38,487	38,292
Puerto Rico Commonwealth Aqueduct & Sewer Authority, Series A, 6.125%, 7/01/24	5,000	5,000
Puerto Rico Electric Power Authority,	-,	- ,
Refunding, 5.25%, 7/01/32	175,000	173,380
Refunding, Series V, 5.25%, 7/01/27	170,000	170,373
Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing		
Authority,		
Hospital Auxilio Mutuo Obligated Group, Refunding, 4.00%, 7/01/37	100,000	94,897
Hospital Auxilio Mutuo Obligated Group, Refunding, 4.00%, 7/01/39	100,000	94,071
Hospital Auxilio Mutuo Obligated Group, Refunding, 4.00%, 7/01/40	100,000	93,573
		4,577,733
South Carolina 2.3%		
County of Dorchester, SC Summers Corner Improvement District, Special Assessment, 4.50%,		
10/01/33	415,000	408,536
<sup>a</sup> County of Richland, Village at Sandhill Improvement District, Special Assessment, Refunding,		
3.00%, 11/01/26	100,000	94,139
Patriots Energy Group Financing Agency,		
vRDN, Refunding, SOFR + 1.90%, 5.471%, 2/01/54 د	50,000	51,951
cVRDN, Series A1, 5.25%, 10/01/54	4,000,000	4,286,776
South Carolina Jobs-Economic Development Authority,		
AHPC Vista Towers 2021 LLC, 3.65%, 12/01/36	100,000	86,695
<sup>a</sup> Columbia Portfolio Obligated Group, 6/01/37	315,000	249,241
<sup>a</sup> Orchard Pk and Willowbrook Apartment, 3.65%, 12/01/36	100,000	86,695
		5,264,033
Tennessee 4.9%		
Chattanooga Health Educational & Housing Facility Board, CommonSpirit Health Obligated		
Group, Series A, 4.00%, 8/01/38	1,125,000	1,117,537
Cleveland Housing Authority,		
aCleveland Forward Phase One LLC, 6.25%, 4/01/41	300,000	303,251
aCleveland Forward Phase Two LLC, 6.25%, 4/01/41	100,000	101,084
Knox County Health Educational & Housing Facility Board, 5.00%, 7/01/38	425,000	468,823
°Tennergy Corp., Series A, 5.50%, 10/01/53	2,560,000	2,736,668
°Tennessee Energy Acquisition Corp., Series A, 5.00%, 5/01/52	6,310,000	6,698,926
		11,426,289
Texas 11.7%		
<sup>a,f</sup> Arlington Higher Education Finance Corp., BASIS Texas Charter Schools Inc, 4.50%, 6/15/44	830,000	801,343
Cedar Port Navigation & Improvement District, 4.00%, 9/01/38	1,450,000	1,457,956
<sup>a</sup> City of Anna, Hurricane Creek Public Improvement District Impt Area No 2, Special		
Assessment, 5.00%, 9/01/28	583,000	581,567
City of Aubrey, Jackson Ridge Public Improvement District, Special Assessment, 5.00%,	505 000	511 070

<sup>a</sup> City of Austin, Whisper Valley Public Improvement District Improvement Area 2, Special Assessment, 4.75%, 11/01/29 164,000 162,722 <sup>a</sup> City of Boyd, Public Improvement District No 1 Improvement Area No 1, Special Assessment, 189,000 4.25%, 9/15/30 188,887

505,000

511,970

9/01/25

City of Celina, <sup>3</sup> Celina Hilla Rublic Improvement District Special Accessment, 4 375%, 9/01/07	75,000	73,623
<sup>a</sup> Celina Hills Public Improvement District, Special Assessment, 4.375%, 9/01/27 <sup>a</sup> Chalk Hill Public Improvement District No 2, Special Assessment, 5.00%, 9/01/30	185,000	184,271
<sup>a</sup> Creeks of Legacy Public Improvement District Phase No 3, Special Assessment, 3.625%,	100,000	104,271
9/01/30	100,000	90,634
<sup>a</sup> Edgewood Creek Public Improvement District, Special Assessment, 3.75%, 9/01/31	180,000	163,193
<sup>a</sup> Pravin Public Improvement District, Special Assessment, 6.50%, 9/01/43	103,000	104,105
<sup>a</sup> Sutton Fields II Public Improvement District, Special Assessment, 2.875%, 9/01/27	75,000	69,034
<sup>a</sup> The Parks at Wilson Creek Public Improvement District, Special Assessment, 3.25%,		
9/01/31	110,000	99,163
<sup>a</sup> Wells North Public Improvement District, Special Assessment, 3.25%, 9/01/30	180,000	162,025
<sup>a</sup> City of Crandall, Cartwright Ranch Public Improvement District Major Impt Are, Special		
Assessment, 4.75%, 9/15/31	100,000	97,865
City of Fate, 3 Manteuro Dublic Improvement District Special Accessment 2,75% 9/15/26	50.000	EE 001
<sup>a</sup> Monterra Public Improvement District, Special Assessment, 2.75%, 8/15/26	59,000	55,881
<sup>a</sup> Williamsburg East Public Improvement District, Special Assessment, 3.375%, 8/15/30 City of Horseshoe Bay, Escondido Public Improvement District, Special Assessment, Refunding,	145,000	129,224
3.00%, 10/01/30	140,000	124,394
<sup>a</sup> City of Hutto, Emory Crossing Public Improvement District Impt Area No 2, Special Assessment,	140,000	124,004
4.50%, 9/01/30	270,000	271,361
<sup>a</sup> City of Justin, Timberbrook Public Improvement District No. 2 Area No. 1, Special Assessment,	,	
4.50%, 9/01/31	153,000	153,795
City of Kyle,		
<sup>a</sup> 6 Creeks Public Improvement District Improvement Area No 4, Special Assessment, 4.50%,		
9/01/33	550,000	553,415
<sup>a</sup> Creeks Public Improvement District, Special Assessment, 2.75%, 9/01/26	100,000	96,685
Kyle 57 Public Improvement District, Series 2022, 4.75%, 9/01/32	133,000	133,153
<sup>a</sup> Limestone Creek Public Improvement District Improvement Area #1, Special Assessment,	FF0 000	EE0 707
5.50%, 9/01/44 <sup>a</sup> Plum Creek North Public Improvement District, Special Assessment, 4.375%, 9/01/32	550,000 215,000	552,787 207,356
<sup>a</sup> Southwest Kyle Public Improvement District No 1 Impt Area No 2, Special Assessment,	210,000	201,000
5.75%, 9/01/30	100,000	101,621
City of Lago Vista,	100,000	
<sup>a</sup> Tessera on Lake Travis Public Improvement District, Special Assessment, Refunding, 5.00%,		
9/01/30	140,000	131,605
Tessera on Lake Travis Public Impt Dist Impt Area No 1, Special Assessment, Refunding,		
3.125%, 9/01/30	130,000	118,204
City of Lavon,	407 000	100.000
<sup>a</sup> Lakepointe Public Improvement District, Special Assessment, 5.25%, 9/15/28	407,000	406,890
<sup>a</sup> Lakepointe Public Improvement District, Special Assessment, 5.875%, 9/15/42 City of Leander, Oak Creek Public Improvement District, Special Assessment, Refunding,	355,000	361,633
3.25%, 9/01/32	100,000	89,076
<sup>a</sup> City of Liberty Hill, Summerlyn West Public Improvement District, Special Assessment, 3.125%,	100,000	03,070
9/01/30	75,000	68,250
<sup>a</sup> City of Manor, Manor Heights Public Improvement District Area No 3, Special Assessment,	,	
5.25%, 9/15/43	200,000	198,928
<sup>a</sup> City of Mclendon-Chisholm, Sonoma Public Improvement District, Special Assessment, 5.375%,		
9/15/32	155,000	156,110
City of Mesquite,		
<sup>a</sup> Heartland Town Center Public Improvement District Phase 2, Special Assessment, 4.00%,	400.000	100.010
9/01/30 3 Caltered Dublic Internet District Internet Area C. 1. Consider Account of 275%	130,000	128,846
<sup>a</sup> Solterra Public Improvement District Improvement Area C-1, Special Assessment, 5.375%,	102,000	102,599
9/01/43 City of Pilot Point,	102,000	102,399
<sup>a</sup> Creekview Public Improvement District, Special Assessment, Series 2022, 5.25%, 9/15/32	150,000	151,039
<sup>a</sup> Creekview Public Improvement District, Special Assessment, Series 2022, 5.75%, 9/15/32	145,000	145,631
City of Princeton,	,	,
<sup>a</sup> TX Whitewing Trails Public Improvement District No 2 Phase 2, Special Assessment, 4.25%,		
9/01/30	125,000	121,726
<sup>a</sup> Winchester Public Improvement District, Special Assessment, 2.875%, 9/01/31	100,000	86,510
<sup>a</sup> Winchester Public Improvement District, Special Assessment, 3.25%, 9/01/30	100,000	89,880
<sup>a</sup> City of Royse City, Creekshaw Public Improvement District, Special Assessment, 3.125%,	405 000	404 000
9/15/25	135,000	131,636

City of Sachse,		
<sup>a</sup> Sachse Public Improvement District No 1 Improvement Area No 1, Special Assessment,		
5.00%, 9/15/28	278,000	280,374
<sup>a</sup> Sachse Public Improvement District No 1 Improvement Area No 1, Special Assessment,		
5.625%, 9/15/42	100,000	102,556
<sup>a</sup> Sachse Public Improvement District No 1, Special Assessment, 6.00%, 9/15/28 <sup>a</sup> TX Sachse Public Improvement District No 1, Special Assessment, 6.875%, 9/15/42	100,000 165,000	100,518 169,958
City of Tomball,	105,000	109,930
<sup>a</sup> Raburn Reserve Public Improvement District Area No 2, Special Assessment, 4.875%,		
9/15/33	145,000	145,946
<sup>a</sup> Raburn Reserve Public Improvement District, Special Assessment, 3.375%, 9/15/30	100,000	91,545
<sup>a</sup> City of Uhland, Watermill Public Improvement District, Special Assessment, 5.75%, 9/01/27	100,000	100,699
County of Hays, <sup>a</sup> La Cima Public Improvement District Neighborhood Impt Area 3, Special Assessment, 4.75%,		
9/15/27	398,000	395,302
<sup>a</sup> La Cima Public Improvement District Neighborhood Impt Area 3, Special Assessment,	,	,
4.875%, 9/15/32	375,000	374,629
<sup>a</sup> La Cima Public Improvement District, Special Assessment, 3.25%, 9/15/30	150,000	132,753
<sup>a</sup> County of Medina, Woodlands Public Improvement District IA#1 Project, Special Assessment,	100.000	05 261
3.50%, 9/01/26 Fulshear Municipal Utility District No. 3A, 4.25%, 9/01/41	100,000 1,005,000	95,361 989,356
Harris County Municipal Utility District No. 171,	1,000,000	000,000
4.75%, 12/01/40	1,215,000	1,260,809
6.75%, 12/01/26	1,015,000	1,077,158
Harris County Municipal Utility District No. 502, 4.75%, 9/01/37	1,060,000	1,102,885
Harris-Waller Counties Municipal Utility District No. 4,	445.000	410 100
5.00%, 11/01/36 5.50%, 11/01/44	415,000 265,000	418,193 266,559
Lakes Fresh Water Supply District of Denton County, 4.375%, 9/01/42	1,350,000	1,357,656
Matagorda County Navigation District No. 1, CenterPoint Energy Inc, Refunding, 5.125%,		, ,
11/01/28	1,000,000	1,026,282
New Hope Cultural Education Facilities Finance Corp.,	100.000	100.010
CHF-Collegiate Housing College Station I LLC, 5.00%, 4/01/29 CHF-Collegiate Housing Corpus Christi II LLC, 5.00%, 4/01/31	100,000 30,000	100,042 30,767
NCCD-College Station Properties LLC, Series A, 5.00%, 7/01/47	100,000	95,125
Wesleyan Homes Obligated Group, Refunding, 4.00%, 1/01/29	100,000	92,922
North Parkway Municipal Management District No. 1,		
<sup>a</sup> Legacy Hills Public Improvement District, Special Assessment, 3.625%, 9/15/31	50,000	45,821
<sup>a</sup> Major Improvements Project, Special Assessment, 4.25%, 9/15/31	152,000	146,889
Northlake Municipal Management District No. 1, 5.00%, 3/01/40 <sup>a</sup> Northwood Municipal Utility District No. 1, Refunding, 4.00%, 8/01/31	925,000 250,000	952,468 246,774
South Manvel Development Authority, City of Manvel TX Tax Increment Reinvestment Zone	230,000	240,774
Number 3, 5.00%, 4/01/38	275,000	275,089
Texas Municipal Gas Acquisition & Supply Corp. III, Refunding, 5.00%, 12/15/32	2,170,000	2,275,869
°Texas Municipal Gas Acquisition & Supply Corp. IV, Series B, 5.50%, 1/01/54	2,500,000	2,793,878
Travis County Municipal Utility District No. 22, Series A, 5.75%, 9/01/38	275 000	270 520
Series B, 6.00%, 9/01/38 Series B, 6.00%, 9/01/42	275,000 320,000	279,530 325,182
Viridian Municipal Management District,	020,000	020,102
5.00%, 12/01/25	100,000	101,674
Special Assessment, 2.875%, 12/01/30	100,000	86,571
Viridian Public Improvement District, Special Assessment, 2.375%, 12/01/25	27,000	25,875
		26,979,608
Utah 0.3%		
Military Installation Development Authority, Series 2021A-2, 4.00%, 6/01/36	250,000	224,956
<sup>a</sup> Utah Charter School Finance Authority, Wallace Stegner Academy, Series 2022A, 5.25%,		
6/15/32	230,000	237,705
Utah Infrastructure Agency, 5.00%, 10/15/32	250,000	263,158
		725,819

Virgin	nia O	.7%

Virginia 0.7%		
<sup>a</sup> Peninsula Town Center Community Development Authority, Special Assessment, Refunding,		
4.50%, 9/01/28	100,000	98,524
Virginia Beach Development Authority, Westminster-Canterbury on Chesapeake Bay Obligated		
Group, 5.75%, 9/01/30	1,000,000	1,039,920
د Virginia Small Business Financing Authority, VRDN, 5.00%, 11/01/52	500,000	500,065
		1,638,509
Weshington 1 0%		
Washington 1.9%	500.000	109 600
Jefferson County Public Hospital District No. 2, Refunding, Series A, 5.75%, 12/01/33	500,000 100,000	498,690 100,953
Skagit County Public Hospital District No. 1, Refunding, 5.00%, 12/01/29 Washington Health Care Facilities Authority,	100,000	100,955
· · · · · · · · · · · · · · · · · · ·	1 000 000	1 060 421
CommonSpirit Health Obligated Group, Refunding, Series A, 5.00%, 8/01/34 <sup>a</sup> Fred Hutchinson Cancer Center Obligated Group, 3.00%, 12/01/34	1,000,000 125,000	1,069,421 114,288
<sup>a</sup> Fred Hutchinson Cancer Center Obligated Group, 5.00%, 12/01/34 <sup>a</sup> Fred Hutchinson Cancer Center Obligated Group, 5.00%, 12/01/32	250,000	269,982
	250,000	209,902
Washington State Housing Finance Commission,	100.000	93,400
<sup>a</sup> eliseo Obligated Group, Series 2021A, 4.00%, 1/01/31	100,000	1,386,422
Emerald Heights Project, Refunding, Series A, 5.00%, 7/01/38	1,300,000	86,718
a Madison at Rivers Edge Apartments LLC, 3.65%, 1/01/37	100,000	00,710
<sup>a</sup> Presbyterian Retirement Communities Northwest Obligated Group, Series 2019A, 5.00%,	100.000	06 760
1/01/34 3 Sporthe Appademy of Arte & Sciences Defunding 5 6250/ 7/01/29	100,000	96,769
<sup>a</sup> Seattle Academy of Arts & Sciences, Refunding, 5.625%, 7/01/38	430,000	473,568
<sup>a</sup> Spokane United Methodist Homes Obligated Group, 5.00%, 1/01/32	100,000	98,284
		4,288,495
West Virginia 0.1%		
دWest Virginia Economic Development Authority, Appalachian Power Co., VRDN, 3.75%,		
12/01/42	250,000	249,950
Wisconsin 2.0%		
Public Finance Authority,		
<sup>a</sup> Coral Academy of Science Reno, 5.375%, 6/01/37	335,000	342,038
<sup>a</sup> Dominium Holdings I LLC, Series 1, 6.81%, 4/28/36	500,000	509,234
<sup>a</sup> Estancia Valley Classical Academy, Refunding, 4.00%, 7/01/31	100,000	93,368
<sup>a</sup> Friends Homes Obligated Group, Refunding, 4.00%, 9/01/29	100,000	97,219
<sup>a</sup> Masonic & Eastern Star Home of NC Inc Obligated Group, Refunding, 4.00%, 3/01/27	35,000	34,824
North East Carolina Preparatory School, Inc., Refunding, 4.25%, 6/15/34	800,000	800,299
<sup>a</sup> Ocean Academy Charter School, 4.00%, 10/15/31	100,000	93,136
<sup>a</sup> Series 2023-B, 7.125%, 7/25/34	500,000	524,932
<sup>a</sup> Signature Preparatory, 5.00%, 6/15/31	115,000	114,930
Triad Math & Science Academy Co, 4.00%, 6/15/30	335,000	327,987
<sup>a</sup> UMA Education Inc, Refunding, 5.00%, 10/01/24	100,000	100,040
<sup>a</sup> UMA Education Inc, Refunding, 5.00%, 10/01/29	600,000	624,087
<sup>a</sup> Whitestone-Retirement Facilities, Refunding, 5.00%, 3/01/37	385,000	375,453
a.cWV 2020 Holdings LLC Obligated Group, VRDN, 3.50%, 12/01/50	100,000	84,452
Wisconsin Health & Educational Facilities Authority,	,	- , -
Wisconsin Masonic Home Obligated Group, 4.20%, 8/15/28	250,000	248,402
Wisconsin Masonic Home Obligated Group, 5.50%, 8/15/44	305,000	321,191
	,	4,691,592
Total Municipal Bonds (Cost \$224,259,938)		227,923,497
Senior Floating Rate Interests 0.4%		
Household Products 0.2%	070 000	070.000
TBG Hillcrest Senior LP, 1 mo. USD Term SOFR + 1.55%, 6.878%, 8/01/24	372,332	372,332

Real Estate Development 0.2% Centennial Gardens LP, 1 mo. USD Term SOFR + 1.55%, 6.878%, 8/01/24	500,000	500,735
Total Floating Rate Loans (Cost \$872,332)		873,067
Total Investments (Cost \$227,588,832) 100.1% Other Assets, less Liabilities (0.1)%		231,259,088 (126,071)
Net Assets 100.0%		\$231,133,017

\*The principal amount is stated in U.S. dollars unless otherwise indicated. †Rounds to less than 0.1% of net assets.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$39,268,403, representing 17.0% of net assets. <sup>b</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

cVariable rate security. The rate shown represents the yield at period end.

<sup>d</sup>Defaulted securities.

eThe security was issued on a discount basis with no stated coupon rate.

<sup>f</sup>Security purchased on a when-issued basis.

#### Abbreviations

#### **Selected Portfolio**

- AMT Alternative Minimum Tax
- CSCDA California Statewide Communities Development Authority
- LIBOR London Interbank Offered Rate
- **SOFR** Secured Overnight Financing Rate
- **VRDN** Variable Rate Demand Note

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin Emerging Market Core Dividend Tilt Index ETF	Industry	Shares	Value
Common Stocks 97.5% Australia 0.0%†			
Yancoal Australia Ltd.	Oil, Gas & Consumable Fuels	1,500	\$ 6,56
Brazil 3.5%			
Alupar Investimento SA, UNIT	Electric Utilities	581	3,11
Ambev SA	Beverages	24,000	49,30
Banco Santander Brasil SA	Banks	2,000	9,88
BB Seguridade Participacoes SA	Insurance	3,500	20,75
Caixa Seguridade Participacoes SA	Insurance	3,000	7,72
Cia Energetica de Minas Gerais	Electric Utilities	1,950	4,29
Cia Paranaense de Energia - Copel	Electric Utilities	2,500	3,73
Cia Siderurgica Nacional SA	Metals & Mining	3,500	8,13
CPFL Energia SA	Electric Utilities	1,000	5,89
CSN Mineracao SA	Metals & Mining	3,000	2,8
Hypera SA	Pharmaceuticals	2,000	10,3
	Banks		
tausa SA		5,500	9,74
Localiza Rent a Car SA	Ground Transportation	2,500	18,9
ojas Renner SA	Specialty Retail	5,000	11,2
Natura & Co. Holding SA	Personal Care Products	5,500	15,3
Neoenergia SA	Electric Utilities	3,000	10,0
Petroleo Brasileiro SA	Oil, Gas & Consumable Fuels	11,000	79,9
Porto Seguro SA	Insurance	1,000	5,5
Telefonica Brasil SA	Diversified Telecommunication Services	2,000	16,3
ΓIM SA	Wireless Telecommunication Services	4,000	11,4
/ale SA	Metals & Mining	12,500	140,0
/ibra Energia SA	Specialty Retail	5,500	 20,6
			 465,2
Chile 0.4%	Devile	000.005	00.0
Banco de Chile	Banks	233,895	26,0
Banco Santander Chile	Banks	93,360	4,3
Cia Sud Americana de Vapores SA	Marine Transportation	79,040	5,0
Empresas CMPC SA	Paper & Forest Products	6,045	11,3
Enel Chile SA	Electric Utilities	127,015	 7,1
Neine 24 20/			 53,8
China 24.3% 37 Interactive Entertainment Network Technology			
Group Co. Ltd., Class A	Entertainment	1,000	1,7
Agricultural Bank of China Ltd., Class H	Banks	150,000	64,1
Alibaba Group Holding Ltd., Class A	Broadline Retail	20,275	183,0
Anhui Conch Cement Co. Ltd., Class A	Construction Materials	1,500	4,84
Anhui Conch Cement Co. Ltd., Class H	Construction Materials	6,170	14,6
ANTA Sports Products Ltd., Class A			
	Textiles, Apparel & Luxury Goods	3,040	29,2
Avary Holding Shenzhen Co. Ltd., Class A	Electronic Equipment, Instruments & Components	1,000	5,4
AviChina Industry & Technology Co. Ltd., Class H	Aerospace & Defense	5,000	2,2
Bank of Beijing Co. Ltd., Class A	Banks	9,000	7,1
Bank of Changsha Co. Ltd., Class A	Banks	2,000	2,2
Bank of Chengdu Co. Ltd., Class A	Banks	1,500	3,1
Bank of China Ltd., Class H	Banks	275,000	135,6
Bank of Communications Co. Ltd., Class A	Banks	16,000	16,3
Bank of Communications Co. Ltd., Class H	Banks	40,000	31,4
Bank of Jiangsu Co. Ltd., Class A	Banks	8,000	8,1
Bank of Nanjing Co. Ltd., Class A	Banks	4,500	6,4
Bank of Shanghai Co. Ltd., Class A	Banks	6,000	5,9
Bank of Suzhou Co. Ltd., Class A	Banks	1,500	1,5
BBMG Corp., Class A	Construction Materials	5,000	9
Beijing Enterprises Holdings Ltd., Class H	Gas Utilities	2,500	8,3
Beijing Jingneng Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	2,500	1,10
Joing anglieng i ower ou. Llu., Olass A			56,98
BOC Hong Kong Holdings Ltd	Banke		JU.3/
BOC Hong Kong Holdings Ltd. C&D International Investment Group Ltd.	Banks Real Estate Management & Development	18,500 5,000	9,2

China CITIC Bank Corp. Ltd., Class A
<sup>b</sup> China CITIC Bank Corp. Ltd., Class H
China Construction Bank Corp., Class A
China Construction Bank Corp., Class H
China Everbright Bank Co. Ltd., Class A
<sup>b</sup> China Everbright Bank Co. Ltd., Class H
<sup>a</sup> China Feihe Ltd.
China Life Insurance Co. Ltd., Class H
China Medical System Holdings Ltd.
China Medical System Holdings Ltd. China Merchants Bank Co. Ltd., Class A
China Merchants Bank Co. Ltd., Class H
China Merchants Expressway Network &
Technology Holdings Co. Ltd., Class A
China Merchants Port Holdings Co. Ltd.
<sup>b</sup> China Minsheng Banking Corp. Ltd., Class A
China Minsheng Banking Corp. Ltd., Class A China Minsheng Banking Corp. Ltd., Class H
China Winsheng Banking Corp. Ltd., Class H China Overseas Land & Investment Ltd., Class A
<sup>b</sup> China Pacific Insurance Group Co. Ltd., Class A
China Pacific Insurance Group Co. Ltd., Class H China Petroleum & Chemical Corp., Class A
China Petroleum & Chemical Corp., Class A China Petroleum & Chemical Corp., Class H
<sup>a</sup> China Resources Mixc Lifestyle Services Ltd.
China Resources Mixe Lifestyle Services Ltd. China Shenhua Energy Co. Ltd., Class A
China Shenhua Energy Co. Ltd., Class H <sup>a</sup> China Tower Corp. Ltd., Class H
China Vanke Co. Ltd., Class A
China Vanke Co. Ltd., Class A
China Zhenhua Group Science & Technology Co.
Ltd., Class A
China Zheshang Bank Co. Ltd., Class A
China Zheshang Bank Co. Ltd., Class H
Chongqing Brewery Co. Ltd., Class A
Chongqing Changan Automobile Co. Ltd., Class A
Chongqing Fuling Zhacai Group Co. Ltd., Class A
Chongqing Rural Commercial Bank Co. Ltd., Class
A
Chongqing Rural Commercial Bank Co. Ltd., Class
Chongqing Rulai Commercial Bank Co. Eta., Class
Н
Chow Tai Fook Jewellery Group Ltd., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class H
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class H COSCO SHIPPING Holdings Co. Ltd., Class H
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class H CSPC Pharmaceutical Group Ltd. Daqin Railway Co. Ltd., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class H COSCO SHIPPING Holdings Co. Ltd., Class H
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class H CSPC Pharmaceutical Group Ltd. Daqin Railway Co. Ltd., Class A DaShenLin Pharmaceutical Group Co. Ltd., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class H CSPC Pharmaceutical Group Ltd. Daqin Railway Co. Ltd., Class A DaShenLin Pharmaceutical Group Co. Ltd., Class A Do-Fluoride New Materials Co. Ltd., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class H CSPC Pharmaceutical Group Ltd. Daqin Railway Co. Ltd., Class A DaShenLin Pharmaceutical Group Co. Ltd., Class A Do-Fluoride New Materials Co. Ltd., Class A
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<ul> <li>Chow Tai Fook Jewellery Group Ltd., Class A</li> <li>CITIC Ltd., Class B</li> <li>Citic Pacific Special Steel Group Co. Ltd., Class A</li> <li>COFCO Sugar Holding Co. Ltd., Class A</li> <li>COSCO SHIPPING Development Co. Ltd., Class A</li> <li>COSCO SHIPPING Holdings Co. Ltd., Class A</li> <li>DoSCO SHIPPING Holdings Co. Ltd., Class H</li> <li>CSPC Pharmaceutical Group Ltd.</li> <li>Daqin Railway Co. Ltd., Class A</li> <li>DaShenLin Pharmaceutical Group Co. Ltd., Class A</li> <li>Do-Fluoride New Materials Co. Ltd., Class A</li> <li><sup>b</sup>Easyhome New Retail Group Co. Ltd., Class A</li> <li>ENN Energy Holdings Ltd.</li> <li>Focus Media Information Technology Co. Ltd., Class A</li> </ul>
<ul> <li>Chow Tai Fook Jewellery Group Ltd., Class A</li> <li>CITIC Ltd., Class B</li> <li>Citic Pacific Special Steel Group Co. Ltd., Class A</li> <li>COFCO Sugar Holding Co. Ltd., Class A</li> <li>COSCO SHIPPING Development Co. Ltd., Class A</li> <li>COSCO SHIPPING Holdings Co. Ltd., Class A</li> <li>DoSCO SHIPPING Holdings Co. Ltd., Class H</li> <li>CSPC Pharmaceutical Group Ltd.</li> <li>Daqin Railway Co. Ltd., Class A</li> <li>DaShenLin Pharmaceutical Group Co. Ltd., Class A</li> <li>Do-Fluoride New Materials Co. Ltd., Class A</li> <li><sup>b</sup> Easyhome New Retail Group Co. Ltd., Class A</li> <li>ENN Energy Holdings Ltd.</li> <li>Focus Media Information Technology Co. Ltd., Class A</li> <li>Foxconn Industrial Internet Co. Ltd., Class A</li> </ul>
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Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A DaShenLin Pharmaceutical Group Ltd. Daqin Railway Co. Ltd., Class A Do-Fluoride New Materials Co. Ltd., Class A b Easyhome New Retail Group Co. Ltd., Class A ENN Energy Holdings Ltd. Focus Media Information Technology Co. Ltd., Class A Foxconn Industrial Internet Co. Ltd., Class A a Fuyao Glass Industry Group Co. Ltd., Class A a Fuyao Glass Industry Group Co. Ltd., Class A a Fuyao Glass Industry Group Co. Ltd., Class A a Ganfeng Lithium Group Co. Ltd., Class H Ganfeng Lithium Group Co. Ltd., Class H b GCL Technology Holdings Ltd.
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A DaShenLin Pharmaceutical Group Ltd. Daqin Railway Co. Ltd., Class A Do-Fluoride New Materials Co. Ltd., Class A b Easyhome New Retail Group Co. Ltd., Class A ENN Energy Holdings Ltd. Focus Media Information Technology Co. Ltd., Class A Foxconn Industrial Internet Co. Ltd., Class A Fuyao Glass Industry Group Co. Ltd., Class A a Fuyao Glass Industry Group Co. Ltd., Class A a Ganfeng Lithium Group Co. Ltd., Class H Ganfeng Lithium Group Co. Ltd., Class H b GCL Technology Holdings Ltd. Gemdale Corp., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class A DaShenLin Pharmaceutical Group Ltd. Daqin Railway Co. Ltd., Class A Do-Fluoride New Materials Co. Ltd., Class A b Easyhome New Retail Group Co. Ltd., Class A ENN Energy Holdings Ltd. Focus Media Information Technology Co. Ltd., Class A Foxconn Industrial Internet Co. Ltd., Class A <sup>a</sup> Fuyao Glass Industry Group Co. Ltd., Class A <sup>a</sup> Fuyao Glass Industry Group Co. Ltd., Class A <sup>a</sup> Ganfeng Lithium Group Co. Ltd., Class H Ganfeng Lithium Group Co. Ltd., Class H <sup>b</sup> GCL Technology Holdings Ltd. Gemdale Corp., Class A Giant Network Group Co. Ltd., Class A
Chow Tai Fook Jewellery Group Ltd., Class A CITIC Ltd., Class B Citic Pacific Special Steel Group Co. Ltd., Class A COFCO Sugar Holding Co. Ltd., Class A COSCO SHIPPING Development Co. Ltd., Class A COSCO SHIPPING Holdings Co. Ltd., Class H CSPC Pharmaceutical Group Ltd. Daqin Railway Co. Ltd., Class A DaShenLin Pharmaceutical Group Co. Ltd., Class A Do-Fluoride New Materials Co. Ltd., Class A b Easyhome New Retail Group Co. Ltd., Class A ENN Energy Holdings Ltd. Focus Media Information Technology Co. Ltd., Class A Foxconn Industrial Internet Co. Ltd., Class A a Fuyao Glass Industry Group Co. Ltd., Class A a Fuyao Glass Industry Group Co. Ltd., Class A a Ganfeng Lithium Group Co. Ltd., Class A d Ganfeng Lithium Group Co. Ltd., Class A Gemdale Corp., Class A Giant Network Group Co. Ltd., Class A
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Banks	11,000	10,095
Banks	45,000	28,876
Banks	2,000	2,027
Banks	260,000	192,151
Banks	20,000	8,684
Banks	15,000	4,669
Food Products	20,000	9,248
Insurance	40,000	56,562
Pharmaceuticals	7,000	5,935
Banks	7,000	32,781
Banks	17,000	77,190
Bainto	11,000	11,100
Transportation Infrastructure	2,500	4,061
Transportation Infrastructure	6,670	9,927
Banks	15,500	8,046
Banks	35,000	12,104
Real Estate Management & Development	17,500	30,349
Insurance	1,500	5,724
Insurance	6,000	14,648
Oil, Gas & Consumable Fuels	17,000	14,048
Oil, Gas & Consumable Fuels	126,000	81,661
Real Estate Management & Development	2,000	6,622
Oil, Gas & Consumable Fuels	2,500	15,193
Oil, Gas & Consumable Fuels	17,500	80,581
Diversified Telecommunication Services	210,000	27,167
Real Estate Management & Development	4,500	4,271
Real Estate Management & Development	11,000	6,551
Electronic Equipment, Instruments & Components	500	2,844
Banks	9,000	3,402
Banks	15,000	4,015
Beverages	200	1,663
Automobiles	1,000	1,840
Food Products	500	839
Danka	4 000	0.750
Banks	4,000	2,750
Banks	10,000	4,906
Specialty Retail	10.000	10,823
Industrial Conglomerates	35,000	31,829
Metals & Mining	1,000	1,859
Food Products	1,000	1,314
1 ood 1 foddels	1,000	1,514
Trading Companies & Distributors	2,000	707
Marine Transportation	5,000	10,608
Marine Transportation	15,000	26,244
Pharmaceuticals	40,000	31,867
Ground Transportation	6,500	6,375
	0,000	0,010
Consumer Staples Distribution & Retail	500	979
Chemicals	500	838
Broadline Retail	3,000	999
Gas Utilities	4,000	32,969
	,	,
Media	5,500	4,565
Electronic Equipment, Instruments & Components	4,000	15,012
Automobile Components	500	3,280
Automobile Components	3,200	18,588
Chemicals	500	1,962
Chemicals	2,000	3,899
Semiconductors & Semiconductor Equipment	115,000	17,086
Real Estate Management & Development	2,500	1,164
Entertainment	500	647
Electrical Equipment	290	3,063
Oil, Gas & Consumable Fuels	3,000	2,753
	0,000	2,100

Guangxi Guiguan Electric Power Co. Ltd., Class A Guangzhou Kingmed Diagnostics Group Co.	Independent Power Producers & Energy Traders	2,000	2,101
Ltd., Class A Guangzhou Yuexiu Capital Holdings Group Co.	Health Care Providers & Services	500	1,862
Ltd., Class A	Capital Markets	2,500	1,698
Guotai Junan Securities Co. Ltd., Class A	Capital Markets	3,000	5,568
<sup>a</sup> Guotai Junan Securities Co. Ltd., Class H	Capital Markets	4,000	3,971
H World Group Ltd.	Hotels, Restaurants & Leisure	500	1,665
Hangzhou Binjiang Real Estate Group Co.			
Ltd., Class A	Real Estate Management & Development	1,000	994
Hangzhou Oxygen Plant Group Co. Ltd., Class A	Chemicals	500	1,524
Hebei Yangyuan Zhihui Beverage Co. Ltd., Class			
A	Food Products	500	1,457
Heilongjiang Agriculture Co. Ltd., Class A	Food Products	1,000	1,711
Henan Shenhuo Coal Industry & Electricity Power			
Co. Ltd., Class A	Metals & Mining	1,000	2,771
Henan Shuanghui Investment & Development Co.			
Ltd., Class A	Food Products	1,500	4,884
Hengan International Group Co. Ltd.	Personal Care Products	3,750	11,431
Hengli Petrochemical Co. Ltd., Class A	Chemicals	2,000	3,821
HLA Group Corp. Ltd., Class A	Specialty Retail	2,000	2,531
<sup>b</sup> Horizon Construction Development Ltd.	Trading Companies & Distributors	1,851	356
Huaibei Mining Holdings Co. Ltd., Class A	Metals & Mining	1,000	2,293
Huatai Securities Co. Ltd., Class A	Capital Markets	3,000	5,091
<sup>a</sup> Huatai Securities Co. Ltd., Class H	Capital Markets	7,000	7,738
Huaxia Bank Co. Ltd., Class A	Banks	7,000	6,136
Huaxin Cement Co. Ltd., Class A	Construction Materials	500	942
Huayu Automotive Systems Co. Ltd., Class A	Automobile Components	1,500	3,365
Hubei Xingfa Chemicals Group Co. Ltd., Class A	Chemicals	500	1,307
Hunan Valin Steel Co. Ltd., Class A	Metals & Mining	3,500	2,124
Industrial & Commercial Bank of China Ltd., Class			
	Banks	245,000	145,605
<sup>b</sup> Industrial Bank Co. Ltd., Class A	Banks	8,000	19,307
Inner Mongolia ERDOS Resources Co. Ltd., Class	Matala 9 Minia a	700	054
A	Metals & Mining	700	951
Inner Mongolia ERDOS Resources Co. Ltd., Class	Matala 8 Mining	2 500	2.095
B	Metals & Mining	2,500	2,085
Inner Mongolia Junzheng Energy & Chemical Industry Group Co. Ltd., Class A	Chemicals	4,500	2,274
Inner Mongolia MengDian HuaNeng Thermal	Chemicais	4,500	2,214
Power Corp. Ltd., Class A	Independent Power Producers & Energy Traders	3,000	1,907
Inner Mongolia Yili Industrial Group Co. Ltd., Class	independent i ower i roddeers & Energy indders	5,000	1,007
A	Food Products	2,500	8,848
Inner Mongolia Yitai Coal Co. Ltd., Class B	Oil. Gas & Consumable Fuels	12,000	21,552
JA Solar Technology Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,500	2,301
Jason Furniture Hangzhou Co. Ltd., Class A	Household Durables	500	2,211
JD.com, Inc., Class A	Broadline Retail	6,000	79,386
Jiangsu Expressway Co. Ltd., Class A	Transportation Infrastructure	500	863
<sup>b</sup> Jiangsu Expressway Co. Ltd., Class H	Transportation Infrastructure	6,000	6,402
Jiangsu Financial Leasing Co. Ltd., Class A	Financial Services	2,000	1,383
Jiangsu Phoenix Publishing & Media Corp.		_,	.,
Ltd., Class A	Media	1,000	1,501
Jiangsu Yanghe Distillery Co. Ltd., Class A	Beverages	500	5,530
Jointown Pharmaceutical Group Co. Ltd., Class A	Health Care Providers & Services	2,580	1,725
KE Holdings, Inc., Class A	Real Estate Management & Development	6,000	29,664
<sup>b</sup> Keda Industrial Group Co. Ltd., Class A	Machinery	1,000	1,155
Kingboard Holdings Ltd.	Electronic Equipment, Instruments & Components	3,340	7,863
<sup>b</sup> Kingfa Sci & Tech Co. Ltd., Class A	Chemicals	1,000	905
LB Group Co. Ltd., Class A	Chemicals	1,000	2,544
Lenovo Group Ltd.	Technology Hardware, Storage & Peripherals	41,000	57,871
Li Ning Co. Ltd.	Textiles, Apparel & Luxury Goods	12,500	27,058
Lingyi iTech Guangdong Co., Class A	Electronic Equipment, Instruments & Components	3,000	2,926
Livzon Pharmaceutical Group, Inc., Class A	Pharmaceuticals	300	1,529
Livzon Pharmaceutical Group, Inc., Class H	Pharmaceuticals	1,000	3,292
<sup>a</sup> Longfor Group Holdings Ltd.	Real Estate Management & Development	9,920	13,621

Luzhou Laojiao Co. Ltd., Class A	Beverages	100	1,965
Meihua Holdings Group Co. Ltd., Class A	Chemicals	1,000	1,372
<sup>a,b</sup> Meituan, Class B	Hotels, Restaurants & Leisure	3,000	42,690
<sup>b</sup> Ming Yang Smart Energy Group Ltd., Class A	Electrical Equipment	1,000	1,293
<sup>b</sup> Minth Group Ltd.	Automobile Components	3,340	5,193
Nanjing Iron & Steel Co. Ltd., Class A	Metals & Mining	3,000	2,046
NetEase, Inc. New China Life Insurance Co. Ltd., Class A	Entertainment	6,517 500	124,457
New China Life Insurance Co. Ltd., Class A New China Life Insurance Co. Ltd., Class H	Insurance Insurance	2,000	2,057 3,817
<sup>b</sup> People's Insurance Co. Group of China Ltd., Class	Insulance	2,000	3,017
H	Insurance	40,000	13,731
Perfect World Co. Ltd., Class A	Entertainment	500	521
PetroChina Co. Ltd., Class H	Oil, Gas & Consumable Fuels	106,000	107,257
<sup>b</sup> PICC Property & Casualty Co. Ltd., Class H	Insurance	36,000	44,727
Ping An Insurance Group Co. of China Ltd., Class			
Ă	Insurance	3,000	16,995
Ping An Insurance Group Co. of China Ltd., Class			
Н	Insurance	23,700	107,460
Pingdingshan Tianan Coal Mining Co. Ltd., Class			
A	Oil, Gas & Consumable Fuels	1,000	1,534
<sup>b</sup> Poly Developments & Holdings Group Co.			
Ltd., Class A	Real Estate Management & Development	5,000	5,999
Postal Savings Bank of China Co. Ltd., Class A	Banks	15,000	10,417
<sup>a</sup> Postal Savings Bank of China Co. Ltd., Class H Sany Heavy Equipment International Holdings Co.	Banks	50,000	29,331
Ltd.	Machinery	5,000	3,112
Shaanxi Beiyuan Chemical Industry Group Co.	Machinery	5,000	5,112
Ltd., Class A	Chemicals	1,500	762
Shaanxi Coal Industry Co. Ltd., Class A	Oil, Gas & Consumable Fuels	4,000	14,119
<sup>b</sup> Shan Xi Hua Yang Group New Energy Co.		.,	,
Ltd., Class A	Oil, Gas & Consumable Fuels	1,500	2,046
Shandong Hi-speed Co. Ltd., Class A	Transportation Infrastructure	500	606
Shandong Weigao Group Medical Polymer Co.			
Ltd., Class H	Health Care Equipment & Supplies	14,000	6,671
♭Shanghai Aiko Solar Energy Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,000	1,240
Shanghai Bairun Investment Holding Group Co.	_		
Ltd., Class A	Beverages	500	1,153
Shanghai Baosight Software Co. Ltd., Class A	Software	500	2,187
Shanghai Baosight Software Co. Ltd., Class B Shanghai Pharmaceuticals Holding Co. Ltd., Class	Software	2,000	3,238
A	Health Care Providers & Services	1,000	2,618
Shanghai Pharmaceuticals Holding Co. Ltd., Class	ricalar Gale i Toviders & Gervices	1,000	2,010
H	Health Care Providers & Services	3,500	5,263
Shanghai Pudong Development Bank Co.		0,000	0,200
Ltd., Class A	Banks	11,500	12,964
Shanghai Putailai New Energy Technology Co.		,	,
Ltd., Class A	Chemicals	1,000	1,935
Shanghai Rural Commercial Bank Co. Ltd., Class			
A	Banks	4,500	4,142
Shanghai Yuyuan Tourist Mart Group Co.			
Ltd., Class A	Specialty Retail	2,000	1,411
Shanxi Coal International Energy Group Co.		4 000	0.000
Ltd., Class A	Trading Companies & Distributors	1,000	2,003
<sup>b</sup> Shanxi Coking Coal Energy Group Co. Ltd., Class	Oil Cas & Cassymphia Eyels	2 500	2 5 2 0
A Shanxi Lu'an Environmental Energy Development	Oil, Gas & Consumable Fuels	2,500	3,530
Co. Ltd., Class A	Oil, Gas & Consumable Fuels	1,000	2,483
Shengyi Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	1,000	2,885
Shenzhen Transsion Holdings Co. Ltd., Class A	Technology Hardware, Storage & Peripherals	413	4,330
Shenzhou International Group Holdings Ltd.	Textiles, Apparel & Luxury Goods	2,500	24,480
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class			,
A	Pharmaceuticals	1,000	2,100
<sup>b</sup> Sichuan Road & Bridge Group Co. Ltd., Class A	Construction & Engineering	2,000	2,161
Sinochem International Corp., Class A	Trading Companies & Distributors	1,500	717
Sinoma Science & Technology Co. Ltd., Class A	Chemicals	500	883

Sinomine Resource Group Co. Ltd., Class A	Metals & Mining	500	1,835
Sinopharm Group Co. Ltd., Class H	Health Care Providers & Services	7,200	19,136
Sinotrans Ltd., Class A	Air Freight & Logistics	1,500	1,157
Sinotrans Ltd., Class H	Air Freight & Logistics	10,000	4,867
Sun Art Retail Group Ltd.	Consumer Staples Distribution & Retail	12,500	2,386
TBEA Co. Ltd., Class A	Electrical Equipment	2,000	3,800
Tencent Holdings Ltd.	Interactive Media & Services	6,200	295,730
Tianqi Lithium Corp., Class A	Chemicals	500	2,048
Tonghua Dongbao Pharmaceutical Co. Ltd., Class			
A	Pharmaceuticals	1,000	1,146
Tongwei Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	2,000	5,235
<sup>a</sup> Topsports International Holdings Ltd.	Specialty Retail	10,000	5,315
Trina Solar Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	790	1,831
Uni-President China Holdings Ltd.	Food Products	5,000	4,566
Universal Scientific Industrial Shanghai Co.			4 000
Ltd., Class A	Electronic Equipment, Instruments & Components	500	1,099
<sup>b</sup> Western Superconducting Technologies Co.		0.07	4 500
Ltd., Class A	Metals & Mining	287	1,506
Wuchan Zhongda Group Co. Ltd., Class A	Distributors	2,500	1,486
<sup>b</sup> Wuliangye Yibin Co. Ltd., Class A	Beverages	200	3,508
Xiamen C & D, Inc., Class A	Trading Companies & Distributors	1,000	1,223
Xinjiang Daqo New Energy Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	780	2,178
Xinyi Solar Holdings Ltd.	Semiconductors & Semiconductor Equipment	31,000	15,604
<sup>a</sup> Yadea Group Holdings Ltd.	Automobiles	6,000	7,585
Yankuang Energy Group Co. Ltd., Class A	Oil, Gas & Consumable Fuels	1,500	4,670
Yankuang Energy Group Co. Ltd., Class H	Oil, Gas & Consumable Fuels	15,600	22,299
Youngor Fashion Co. Ltd., Class A	Real Estate Management & Development	2,000	1,950
Yuexiu Property Co. Ltd.	Real Estate Management & Development	5,000	3,266
Yunnan Baiyao Group Co. Ltd., Class A	Pharmaceuticals	500	3,503
Yunnan Yuntianhua Co. Ltd., Class A	Chemicals	500	1,330
Yutong Bus Co. Ltd., Class A	Machinery	1,000	3,534
Zangge Mining Co. Ltd., Class A	Chemicals	500	1,648
Zhejiang Dahua Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	1,500	3,176
Zhejiang Weixing New Building Materials Co.	D. Hellow, David and	500	4.050
Ltd., Class A	Building Products	500	1,056
Zhongsheng Group Holdings Ltd.	Specialty Retail	4,000	5,851
Zhuzhou Kibing Group Co. Ltd., Class A	Building Products	1,000	883
Zoomlion Heavy Industry Science & Technology	Mashinan	2 000	2 4 5 6
Co. Ltd., Class A	Machinery	3,000	3,156
Zoomlion Heavy Industry Science & Technology	Mashinan	0.000	
Co. Ltd., Class H	Machinery	8,000	5,175
ZTO Express Cayman, Inc.	Air Freight & Logistics	2,000	42,063
			3,250,034
Colombia 0.3%			
Bancolombia SA	Banks	1,495	12,734
Ecopetrol SA	Oil. Gas & Consumable Fuels	25,185	14,099
Grupo de Inversiones Suramericana SA	Financial Services	295	2,449
Grupo Energia Bogota SA ESP	Gas Utilities	14,565	8,787
orapo Enorgia Bogota or Eor		11,000	
			38,069
Czech Republic 0.3%			
CEZ AS	Electric Utilities	860	32,385
Komercni Banka AS	Banks	345	11,552
			43,937
			40,007
Greece 0.4%			
Hellenic Telecommunications Organization SA	Diversified Telecommunication Services	1,025	14,765
Helleniq Energy Holdings SA	Oil, Gas & Consumable Fuels	485	4,054
Jumbo SA	Specialty Retail	570	16,421
Motor Oil Hellas Corinth Refineries SA	Oil, Gas & Consumable Fuels	315	7,913
OPAP SA	Hotels, Restaurants & Leisure	950	14,906
			58,059
			,

Hong Kong 1.7%			
Beijing Enterprises Water Group Ltd., Class A	Water Utilities	20,000	6,148
Bosideng International Holdings Ltd., Class A	Textiles, Apparel & Luxury Goods	20,000	12,475
China Everbright Environment Group Ltd., Class		,	,
В	Commercial Services & Supplies	20,000	10,042
China Gas Holdings Ltd., Class A	Gas Utilities	14,000	12,552
China Mengniu Dairy Co. Ltd., Class B	Food Products	15,000	26,898
China Power International Development			10.000
Ltd., Class H	Independent Power Producers & Energy Traders	25,000	12,968
China Resources Gas Group Ltd., Class A	Gas Utilities Real Estate Management & Development	4,500 15.000	15,764
China Resources Land Ltd., Class H Far East Horizon Ltd.	Financial Services	10,000	51,009 6,507
Geely Automobile Holdings Ltd.	Automobiles	18,000	20,265
Guangdong Investment Ltd.	Water Utilities	15,000	8,780
Kingboard Laminates Holdings Ltd.	Electronic Equipment, Instruments & Components	5,000	5,380
Orient Overseas International Ltd.	Marine Transportation	750	12,171
Sino Biopharmaceutical Ltd.	Pharmaceuticals	55,000	18,809
Xinyi Glass Holdings Ltd.	Building Products	10,000	10,964
	-		230,732
U			
Hungary 0.3% MOL Hungarian Oil & Gas PLC	Oil, Gas & Consumable Fuels	1,900	14,839
Richter Gedeon Nyrt	Pharmaceuticals	750	19,499
	That had build a second s	100	
			34,338
India 16.1%			
<sup>b</sup> Adani Green Energy Ltd.	Independent Power Producers & Energy Traders	520	11,155
Ashok Leyland Ltd.	Machinery	7,090	20,567
Asian Paints Ltd.	Chemicals	615	21,514
Bajaj Auto Ltd. Bank of Borodo	Automobiles Banks	315 5,215	35,893 17,223
Bank of Baroda Bank of India	Banks	2,380	3,439
<sup>b</sup> Bharat Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	5,135	18,717
Bharat Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	5,135	18,717
Bosch Ltd.	Automobile Components	45	18,394
Canara Bank	Banks	9,215	13,202
Coal India Ltd.	Oil, Gas & Consumable Fuels	12,245	69,479
Colgate-Palmolive India Ltd.	Personal Care Products	625	21,310
Eicher Motors Ltd.	Automobiles	40	2,242
Embassy Office Parks REIT	Office REITs	3,080	13,124
GAIL India Ltd.	Gas Utilities	14,350	37,782
Godrej Consumer Products Ltd.	Personal Care Products	890	14,684
HCL Technologies Ltd.	IT Services	5,140	89,970
<sup>a</sup> HDFC Asset Management Co. Ltd.	Capital Markets	90	4,310
HDFC Bank Ltd.	Banks	8,370	169,011
Hero MotoCorp Ltd. Hindustan Petroleum Corp. Ltd.	Automobiles Oil, Gas & Consumable Fuels	610 3,420	40,816 13,620
<sup>b</sup> Hindustan Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	1,710	6,810
Hindustan Unilever Ltd.	Personal Care Products	3,365	99,797
Indian Oil Corp. Ltd.	Oil, Gas & Consumable Fuels	19,505	38,742
<sup>a</sup> Indian Railway Finance Corp. Ltd.	Financial Services	6,400	13,340
Info Edge India Ltd.	Interactive Media & Services	385	31,330
Infosys Ltd.	IT Services	10,370	194,840
ITC Ltd.	Tobacco	15,405	78,496
<sup>a</sup> LTIMindtree Ltd.	IT Services	465	30,029
Mahindra & Mahindra Ltd.	Automobiles	80	2,750
Marico Ltd.	Food Products	3,100	22,789
Mphasis Ltd.	IT Services	420	12,373
Muthoot Finance Ltd.	Consumer Finance	220	4,738
Nestle India Ltd.	Food Products	285	8,721
NHPC Ltd.	Independent Power Producers & Energy Traders	15,925	19,231
NMDC Ltd. NTPC Ltd.	Metals & Mining Independent Power Producers & Energy Traders	6,035 22,300	17,807 101 181
Oil & Natural Gas Corp. Ltd.	Oil, Gas & Consumable Fuels	22,300 21,160	101,181 69,580
Oil India Ltd.	Oil, Gas & Consumable Fuels	2,130	18,469
		2,100	10,703

Oracle Financial Services Software Ltd.	Software	110	13,036
Patanjali Foods Ltd.	Food Products	270	5,153
<sup>b</sup> PB Fintech Ltd.	Insurance	1,410	23,626
Persistent Systems Ltd. Petronet LNG Ltd.	IT Services Oil, Gas & Consumable Fuels	430 2,960	21,872 11,723
Power Finance Corp. Ltd.	Financial Services	6,985	40,635
Power Grid Corp. of India Ltd.	Electric Utilities	23,165	91,938
REC Ltd.	Financial Services	6,375	40,167
Reliance Industries Ltd.	Oil, Gas & Consumable Fuels	590	22,152
Shree Cement Ltd.	Construction Materials	5	1,671
Shriram Finance Ltd.	Consumer Finance	1,280	44,692
State Bank of India	Banks	4,905	49,937
<sup>b</sup> Tata Communications Ltd.	Diversified Telecommunication Services	580	12,899
Tata Consultancy Services Ltd.	IT Services	2,565	120,092
Tata Consumer Products Ltd. Tata Steel Ltd.	Food Products	710 16,385	9,344 34,192
Tech Mahindra Ltd.	Metals & Mining IT Services	3,340	54,192 57,291
Union Bank of India Ltd.	Banks	8,745	14,335
Vedanta Ltd.	Metals & Mining	7,135	38,846
<sup>b</sup> Zomato Ltd.	Hotels, Restaurants & Leisure	28,205	67,837
			2,147,630
			2,147,030
Indonesia 2.3%	Oil. Gas & Consumable Fuels	72.000	10.069
Adaro Energy Indonesia Tbk. PT, Class B Aneka Tambang Tbk. PT	Metals & Mining	72,000 51,500	12,268 3,931
Astra International Tbk. PT, Class H	Industrial Conglomerates	94.000	25,602
Bank Mandiri Persero Tbk. PT. Class A	Banks	185,500	69,669
Bank Negara Indonesia Persero Tbk. PT, Class H	Banks	76,500	21.770
Bank Rakyat Indonesia Persero Tbk. PT, Class A	Banks	338,500	95,090
Bukit Asam Tbk. PT, Class A	Oil, Gas & Consumable Fuels	19,500	2,918
Gudang Garam Tbk. PT	Tobacco	2,500	2,763
Indofood Sukses Makmur Tbk. PT	Food Products	23,000	8,533
Telkom Indonesia Persero Tbk. PT, Class B	Diversified Telecommunication Services	250,000	47,786
Tower Bersama Infrastructure Tbk. PT	Diversified Telecommunication Services	16,500	1,910
Unilever Indonesia Tbk. PT	Household Products	33,000	6,086
United Tractors Tbk. PT	Oil, Gas & Consumable Fuels	7,000	9,394
			307,720
Kuwait 0.6%			
Gulf Bank KSCP	Banks	11,240	10,443
Mobile Telecommunications Co. KSCP	Wireless Telecommunication Services	10,800	15,668
National Bank of Kuwait SAKP	Banks	18,510	52,015
			78,126
Malaysia 2.4%			
AMMB Holdings Bhd.	Banks	12,000	10,912
Axiata Group Bhd., Class A	Wireless Telecommunication Services	13,500	7,469
CIMB Group Holdings Bhd., Class A Genting Malaysia Bhd.	Banks Hotels, Restaurants & Leisure	43,000 16,000	61,982 8,649
HAP Seng Consolidated Bhd.	Industrial Conglomerates	2,000	1,853
KLCCP Stapled Group	Diversified REITs	3,500	5,490
Malayan Banking Bhd.	Banks	34,000	71,784
Maxis Bhd.	Wireless Telecommunication Services	15,000	11,224
MISC Bhd.	Marine Transportation	11,000	19,866
Petronas Dagangan Bhd.	Oil, Gas & Consumable Fuels	2,000	7,394
Petronas Gas Bhd.	Gas Utilities	4,000	15,110
Public Bank Bhd.	Banks	55,500	47,294
RHB Bank Bhd.	Banks	20,000	23,360
Sime Darby Bhd.	Industrial Conglomerates	14,500	8,053
Tenaga Nasional Bhd. Westports Holdings Bhd	Electric Utilities	6,000	17,526
Westports Holdings Bhd.	Transportation Infrastructure	5,000	4,420
			322,386
Mexico 2.5%	2	o o=o	<u> </u>
Coca-Cola Femsa SAB de CV	Beverages	2,970	25,479
Fibra Uno Administracion SA de CV	Diversified REITs	15,970	19,633

Fomento Economico Mexicano SAB de CV	Beverages	9,835	105,867
<sup>a</sup> GMexico Transportes SAB de CV, Class C	Ground Transportation	3,355	6,726
Grupo Aeroportuario del Pacifico SAB de CV,			
Class B	Transportation Infrastructure	2,290	35,840
Grupo Financiero Banorte SAB de CV, Class O	Banks	15,205	118,543
Kimberly-Clark de Mexico SAB de CV, Class A	Household Products	9,150	15,838
Orbia Advance Corp. SAB de CV	Chemicals	5,375	7,505
			335,431
Peru 0.4%			
Credicorp Ltd.	Banks	355	57,272
•	Banko	000	
Philippines 0.2%		7 500	4 0 0 0
Aboitiz Power Corp., Class A Manila Electric Co.	Independent Power Producers & Energy Traders	7,500	4,338
PLDT, Inc.	Electric Utilities Wireless Telecommunication Services	1,550 475	9,680 11,646
	Wheless Telecommunication Services	475	
			25,664
Russia 0.0%			
°Alrosa PJSC	Metals & Mining	54,971	—
b,c Gazprom PJSC	Oil, Gas & Consumable Fuels	44,709	_
°GMK Norilskiy Nickel PAO	Metals & Mining	69,300	
°Inter RAO UES PJSC	Electric Utilities	811,741	—
	Oil, Gas & Consumable Fuels	2,268	—
<sup>o</sup> Moscow Exchange MICEX-Rates PJSC	Capital Markets	21,224	
°Novolipetsk Steel PJSC	Metals & Mining	35,119	_
°PhosAgro PJSC ه.ºPhosAgro PJSC	Chemicals Chemicals	1,073 21	_
<sup>b,c,d</sup> PhosAgro PJSC, GDR	Chemicals	1	_
b.c Polyus PJSC	Metals & Mining	756	
°Rosneft Oil Co. PJSC	Oil, Gas & Consumable Fuels	20,055	_
° Severstal PAO	Metals & Mining	6,090	_
°Surgutneftegas PJSC	Oil, Gas & Consumable Fuels	132,846	_
°Tatneft PJSC	Oil, Gas & Consumable Fuels	29,792	_
b,cUnited Co. RUSAL International PJSC	Metals & Mining	24,749	
Saudi Arabia 4.7%			
Banque Saudi Fransi	Banks	2,835	26,827
Jarir Marketing Co.	Specialty Retail	3,120	10,545
Riyad Bank	Banks	7,610	52,842
SABIC Agri-Nutrients Co.	Chemicals	1,185	35,630
Sahara International Petrochemical Co.	Chemicals	1,840	14,321
<sup>a</sup> Saudi Arabian Oil Co.	Oil, Gas & Consumable Fuels	13,375	98,755
Saudi Aramco Base Oil Co.	Chemicals	250	8,756
Saudi Awwal Bank	Banks	5,160	53,160
Saudi Basic Industries Corp.	Chemicals	4,365	85,517
Saudi Electricity Co.	Electric Utilities	725	3,181
Saudi Industrial Investment Group Saudi Investment Bank	Chemicals Banks	1,885 3,040	10,582 10,404
Saudi National Bank	Banks	11,855	115,971
Saudi Telecom Co.	Diversified Telecommunication Services	9,105	91,011
Yanbu National Petrochemical Co.	Chemicals	1,260	12,309
		,	629,811
			029,011
South Africa 3.3%		4.400	00.050
Absa Group Ltd. African Rainbow Minerals Ltd.	Banks Metals & Mining	4,190 575	36,358 7,148
Exxaro Resources Ltd.	Oil, Gas & Consumable Fuels	1,335	13,014
FirstRand Ltd.	Financial Services	28,765	121,141
Kumba Iron Ore Ltd.	Metals & Mining	310	7,464
Mr Price Group Ltd.	Specialty Retail	1,260	14,209
Nedbank Group Ltd.	Banks	2,455	34,473
Northam Platinum Holdings Ltd.	Metals & Mining	2,220	15,477
Old Mutual Ltd.	Insurance	22,920	15,552
Sanlam Ltd.	Insurance	9,060	40,150

Sasol Ltd.	Chemicals	3,160	23,899
Standard Bank Group Ltd.	Banks	6,770	78,159
Vodacom Group Ltd.	Wireless Telecommunication Services	2,940	15,700
Woolworths Holdings Ltd.	Broadline Retail	4,990	16,883
			439,627
South Korea 6.7%			
DB Insurance Co. Ltd., Class A	Insurance	225	18,716
GS Holdings Corp.	Industrial Conglomerates	390	13,288
Hana Financial Group, Inc.	Banks	1,540	67,910
Hanon Systems	Automobile Components	1,000	3,436
HD Hyundai Co. Ltd.	Oil, Gas & Consumable Fuels	220	11,907
HMM Co. Ltd.	Marine Transportation	1,205	17,184
Hyundai Motor Co.	Automobiles	490	105,013
Industrial Bank of Korea	Banks	1,340	13,648
Kangwon Land, Inc.	Hotels, Restaurants & Leisure	635	6,403
KB Financial Group, Inc.	Banks	650	37,069
Kia Corp.	Automobiles	990	92,995
KT&G Corp.	Tobacco	580	37,164
•	Industrial Conglomerates	35	2,049
LG Corp.	6		
LG Uplus Corp.	Diversified Telecommunication Services	1,085	7,741
NH Investment & Securities Co. Ltd., Class C	Capital Markets	755	6,960
Samsung Card Co. Ltd.	Consumer Finance	125	3,478
Samsung Electronics Co. Ltd.	Technology Hardware, Storage & Peripherals	5,659	335,059
Samsung Fire & Marine Insurance Co. Ltd.	Insurance	90	25,434
Samsung Life Insurance Co. Ltd.	Insurance	85	5,465
Samsung Securities Co. Ltd.	Capital Markets	325	9,397
Shinhan Financial Group Co. Ltd.	Banks	465	16,266
SK Hynix, Inc.	Semiconductors & Semiconductor Equipment	10	1,718
SK Telecom Co. Ltd.	Wireless Telecommunication Services	540	20,203
Woori Financial Group, Inc.	Banks	3,295	35,164
			893,667
Taiwan 21.7%			
ASE Technology Holding Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	17,000	88,297
Asia Cement Corp.	Construction Materials	15,000	20,275
Asustek Computer, Inc.	Technology Hardware, Storage & Peripherals	400	6,140
AUO Corp., Class H	Electronic Equipment, Instruments & Components	35,200	19,314
Catcher Technology Co. Ltd.	Technology Hardware, Storage & Peripherals	3,770	26,960
Chailease Holding Co. Ltd., Class A	Financial Services	8,450	39,982
Chicony Electronics Co. Ltd.	Technology Hardware, Storage & Peripherals	3,340	17,605
<sup>b</sup> Chunghwa Telecom Co. Ltd.	Diversified Telecommunication Services	20,000	
0			77,370
Compal Electronics, Inc., Class H	Technology Hardware, Storage & Peripherals	10,000	10,696
Delta Electronics, Inc., Class A	Electronic Equipment, Instruments & Components	8,000	95,557
Elite Material Co. Ltd.	Electronic Equipment, Instruments & Components	340	4,978
Evergreen Marine Corp. Taiwan Ltd.	Marine Transportation	5,500	32,720
Far Eastern New Century Corp.	Industrial Conglomerates	18,000	19,558
Far EasTone Telecommunications Co. Ltd.	Wireless Telecommunication Services	10,000	25,924
Feng TAY Enterprise Co. Ltd.	Textiles, Apparel & Luxury Goods	3,000	14,333
<sup>b</sup> Formosa Plastics Corp.	Chemicals	25,000	44,310
Giant Manufacturing Co. Ltd.	Leisure Products	2,000	13,070
Globalwafers Co. Ltd.	Semiconductors & Semiconductor Equipment	1,200	19,937
Hon Hai Precision Industry Co. Ltd.	Electronic Equipment, Instruments & Components	19,000	125,333
Inventec Corp.	Technology Hardware, Storage & Peripherals	4,000	6,880
Lite-On Technology Corp.	Technology Hardware, Storage & Peripherals	11,700	38,229
MediaTek, Inc.	Semiconductors & Semiconductor Equipment	4,300	185,565
Micro-Star International Co. Ltd.	Technology Hardware, Storage & Peripherals	4,400	24,142
momo.com, Inc.	Broadline Retail	460	6,090
bNan Ya Plastics Corp.	Chemicals	30,040	45,651
<sup>b</sup> Nan Ya Printed Circuit Board Corp.	Electronic Equipment, Instruments & Components	1,000	5,733
Nien Made Enterprise Co. Ltd.	Household Durables	950	11,421
Novatek Microelectronics Corp.	Semiconductors & Semiconductor Equipment	3,100	57,907
Pegatron Corp.	Technology Hardware, Storage & Peripherals	10,000	32,212
Powertech Technology, Inc.	Semiconductors & Semiconductor Equipment	3,500	20,283
Quanta Computer, Inc.	Technology Hardware, Storage & Peripherals	9,000	86,556

Radiant Opto-Electronics Corp. Realtek Semiconductor Corp. Shanghai Commercial & Savings Bank Ltd. Simplo Technology Co. Ltd. Sino-American Silicon Products, Inc. Synnex Technology International Corp. Taiwan Mobile Co. Ltd. Taiwan Semiconductor Manufacturing Co. Ltd. Tripod Technology Corp. Unimicron Technology Corp. Uni-President Enterprises Corp. <sup>b</sup> United Microelectronics Corp. Vanguard International Semiconductor Corp. Voltronic Power Technology Corp. Walsin Lihwa Corp. Wan Hai Lines Ltd. Winbond Electronics Corp. Wistron Corp. Wiwynn Corp. WPG Holdings Ltd. WT Microelectronics Co. Ltd. Yang Ming Marine Transport Corp. Zhen Ding Technology Holding Ltd.

#### Thailand 1.4%

Advanced Info Service PCL, NVDR Bangkok Bank PCL, Class A, NVDR Home Product Center PCL, NVDR Intouch Holdings PCL, NVDR Kasikornbank PCL, NVDR Krung Thai Bank PCL, NVDR Land & Houses PCL, NVDR PTT Exploration & Production PCL, NVDR PTT PCL, NVDR Thai Oil PCL, NVDR Tisco Financial Group PCL, NVDR TMBThanachart Bank PCL, NVDR

#### Turkey 0.6%

Akbank TAS Enka Insaat ve Sanayi AS Ford Otomotiv Sanayi AS KOC Holding AS Tofas Turk Otomobil Fabrikasi AS Turkiye Petrol Rafinerileri AS Yapi ve Kredi Bankasi AS

#### United Arab Emirates 3.3%

Abu Dhabi Commercial Bank PJSCAbu Dhabi Islamic Bank PJSCAbu Dhabi National Oil Co. for Distribution PJSCADNOC Drilling Co. PJSCDubai Electricity & Water Authority PJSCDubai Islamic Bank PJSCEmaar Development PJSCEmaar Properties PJSCEmirates NBD Bank PJSCEmirates Telecommunications Group Co. PJSCDiversFertiglobe PLCFirst Abu Dhabi Bank PJSCSalik Co. PJSC

Semiconductors & Semiconductor Equipment	2,000	11,683
Semiconductors & Semiconductor Equipment	2,560	43,086
Banks	12,000	17,034
Electronic Equipment, Instruments & Components	1,000	13,178
Semiconductors & Semiconductor Equipment	3,340	22,393
Electronic Equipment, Instruments & Components	7,500	16,900
Wireless Telecommunication Services	8,000	26,386
Semiconductors & Semiconductor Equipment	37,000	1,101,737
Electronic Equipment, Instruments & Components	2,200	14,817
Electronic Equipment, Instruments & Components	7,000	38,839
Food Products	25,000	62,651
Semiconductors & Semiconductor Equipment	60,000	103,016
Semiconductors & Semiconductor Equipment	5,000	19,959
Electrical Equipment	350	20,768
Electrical Equipment	15,000	16,414
Marine Transportation	7,200	19,664
Semiconductors & Semiconductor Equipment	15,000	11,883
Technology Hardware, Storage & Peripherals	5,000	16,337
Technology Hardware, Storage & Peripherals	300	24,459
Electronic Equipment, Instruments & Components	9,000	24,913
Electronic Equipment, Instruments & Components	4,000	15,289
Marine Transportation	9,000	20,696
Electronic Equipment, Instruments & Components	3,000	11,975
	- ,	
		2,897,105
Wireless Telecommunication Services	5,500	31,324
Banks	3,000	10,668
Specialty Retail	23,000	5,797
Wireless Telecommunication Services	4,500	8,768
Banks	6,500	22,229
Banks	17,000	7,921
Real Estate Management & Development	23,000	3,698
Oil, Gas & Consumable Fuels	7,500	31,065
Oil, Gas & Consumable Fuels	45,500	40,296
Oil, Gas & Consumable Fuels	5,000	7,221
Banks	2,000	5,205
Banks	206,500	9,622
		183,814
Banks	2,020	3,946
Construction & Engineering	4,100	5,148
Automobiles	425	14,571
Industrial Conglomerates	455	3,148
Automobiles	710	7,363
Oil, Gas & Consumable Fuels	5,235	26,428
Banks	16,735	17,254
		77,858
Banks	15,345	33,506
Banks	7,860	24,780
Specialty Retail	14,420	13,309
Energy Equipment & Services	9,045	10,097
Multi-Utilities	47,370	28,373
Banks	14,975	23,402
Real Estate Management & Development	4,390	9,562
Real Estate Management & Development	32,125	71,719
Banks	12,195	54,783
Diversified Telecommunication Services	18,195	79,755
Chemicals	5,855	3,842
Banks	22,925	77,769
Transportation Infrastructure	9,630	8,809
nunoportation mindoir dotaro	0,000	0,000

439,706

United States 0.1% <sup>b</sup> JBS SA	Food Products	3,500	20,334
Total Common Stocks (Cost \$12,702,323)			13,037,044
Preferred Stocks 2.2% Brazil 1.4%			
<sup>e</sup> Cia Energetica de Minas Gerais, 9.565%, pfd. <sup>e</sup> Cia Paranaense de Energia - Copel, Class B,	Electric Utilities	10,000	17,805
Class B, 3.548%, pfd.	Electric Utilities	3,500	5,860
°Gerdau SA, 6.055%, pfd.	Metals & Mining	7,470	24,719
eltausa SA, 7.78%, pfd.	Banks	29,500	52,155
<sup>e</sup> Petroleo Brasileiro SA, 13.798%, pfd.	Oil, Gas & Consumable Fuels	13,500	92,480
			193,019
Chile 0.1%			
0.002%, pfd.	Electrical Equipment	200	8,057
Colombia 0.2%			
<sup>e</sup> Bancolombia SA, 10.376%, pfd.	Banks	2,415	19,860
<sup>e</sup> Grupo Aval Acciones y Valores SA, 8.499%, pfd.	Banks	19,195	2,006
eGrupo de Inversiones Suramericana SA, 5.364%,			
pfd.	Financial Services	575	3,388
			25,254
Russia 0.0%			
°Surgutneftegas PJSC, pfd.	Oil, Gas & Consumable Fuels	162,582	
		102,002	
South Korea 0.5%		400	45.074
<sup>e</sup> Hyundai Motor Co., 7.642%, pfd. <sup>e</sup> Hyundai Motor Co., 7.664%, pfd.	Automobiles Automobiles	120 75	15,971 9,905
e Hyundai Motor Co., 11.49%, pd.	Automobiles	10	1,321
<sup>e</sup> Samsung Electronics Co. Ltd., 1.704%, pfd.	Technology Hardware, Storage & Peripherals	925	42,739
<sup>e</sup> Samsung Fire & Marine Insurance Co. Ltd.,		020	,
5.747%, pfd.	Insurance	5	1,012
			70,948
Total Preferred Stocks (Cost \$355,603)			297,278
Right 0.0% <sup>†</sup>			
Brazil 0.0% <sup>†</sup>			
<sup>b</sup> Localiza Rent a Car SA	Ground Transportation	25	41
Total Rights (Cost \$0)			41
Total Investments (Cost \$13,057,926) 99.7%			
			13,334,363
Other Assets, less Liabilities 0.3%			35,322
Net Assets 100.0%			\$13,369,685

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$335,496, representing 2.5% of net assets. <sup>b</sup>Non-income producing.

Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

dSecurity was purchased pursuant to Regulation S under the Securities Act of 1933, which exempts from registration securities offered and sold outside of the United States. Such a security cannot be sold in the United States without either an effective registration statement filed pursuant to the Securities Act of 1933, or pursuant to an exemption from registration. At June 30, 2024, the value of was \$0, representing 0.0% of net assets.

eVariable rate security. The rate shown represents the yield at period end.
#### At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Equity Contracts MSCI Emerging Markets Index	Long	1	\$54,410	9/20/24	\$(77)
*As of period end.					

#### Abbreviations

#### **Selected Portfolio**

GDR – Global Depositary Receipt

NVDR – Non-Voting Depositary Receipt

REIT – Real Estate Investment Trust

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin Exponential Data ETF	Country	Shares	Value
Common Stocks 99.1%			
Capital Markets 5.4% FactSet Research Systems, Inc.	United States	190	\$ 77,571
Moody's Corp.	United States	82	34,516
MSCI, Inc.	United States	186	89,606
S&P Global, Inc.	United States	245	109,270
	United States	245	310,963
Communications Equipment 4.6%			
<sup>a</sup> Arista Networks, Inc.	United States	741	259,706
Electrical Equipment 0.4%			
Vertiv Holdings Co., Class A	United States	288	24,932
Electronic Equipment, Instruments & Components 0.8% <sup>a</sup> Keysight Technologies, Inc.	United States	346	47,315
Entertainment 0.5%	United States	540	47,515
a Netflix, Inc.	United States	42	28,345
Health Care Equipment & Supplies 1.2%			
<sup>a</sup> Dexcom, Inc.	United States	616	69,842
Interactive Media & Services 9.9%	United Otates	1.000	207 405
Alphabet, Inc., Class A	United States	1,686	307,105
Meta Platforms, Inc., Class A	United States	497	250,597
<sup>a</sup> ZoomInfo Technologies, Inc., Class A	United States	602	7,688
IT Services 13.1%			
Accenture PLC, Class A	United States	279	84,652
<sup>a</sup> Akamai Technologies, Inc.	United States	272	24,502
<sup>a</sup> Cloudflare, Inc., Class A	United States	1,488	123,251
<sup>a</sup> Gartner, Inc.	United States	282	126,635
a Globant SA	United States	97	17,291
<sup>a</sup> MongoDB, Inc.	United States	869	217,215
<sup>a</sup> Snowflake, Inc., Class A	United States	1,146	154,813
			748,359
Media 2.1% <sup>a</sup> Trade Desk, Inc., Class A	United States	1,200	117,204
Professional Services 0.7%	Office Otates	1,200	
TransUnion	United States	183	13,571
Verisk Analytics, Inc.	United States	104	28,033
			41,604
Software 51.6%			
<sup>a</sup> Adobe, Inc.	United States	41	22,777
<sup>a</sup> Confluent, Inc., Class A	United States	1,831	54,069
<sup>a</sup> Crowdstrike Holdings, Inc., Class A	United States	981	375,909
a Datadog, Inc., Class A	United States	2,331	302,307
<sup>a</sup> Fair Isaac Corp.	United States	182	270,936
<sup>a</sup> Fortinet, Inc.	United States	1,428	86,066
<sup>a</sup> Gitlab, Inc., Class A	United States	790	39,279
<sup>a</sup> HubSpot, Inc.	United States	167	98,495
Microsoft Corp.	United States	1,187 631	530,530
<sup>a</sup> Monday.com Ltd. <sup>a</sup> Palo Alto Networks, Inc.	United States United States	966	151,920 327,484
<sup>a</sup> Palo Alto Networks, Inc. <sup>a</sup> Qualys, Inc.	United States	966 142	20,249
Salesforce, Inc.	United States	376	20,249
	United States	3,211	90,070 67,592
<sup>a</sup> SentinelOne Inc. Class A		J,Z I I	07,092
			312 308
<sup>a</sup> SentinelOne, Inc., Class A <sup>a</sup> ServiceNow, Inc. <sup>a</sup> Sprinklr, Inc., Class A	United States United States	397 928	312,308 8,927

Trend Micro, Inc. ªZscaler, Inc.	Japan United States	1,809 502	73,446 96,479
,			2,942,401
Specialized REITs 5.8%			2,042,401
Crown Castle, Inc.	United States	670	65,459
Equinix, Inc.	United States	272	205,795
SBA Communications Corp.	United States	293	57,516
			328,770
Wireless Telecommunication Services 3.0%			
T-Mobile U.S., Inc.	United States	962	169,485
Total Common Stocks (Cost \$4,935,337)			5,654,316
Total Investments before Short-Term Investments			
(Cost \$4,935,337)			5,654,316
Short-Term Investments 1.0% Money Market Funds 1.0%			
b.c Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	United States	56,265	56,265
Total Short-Term Investments (Cost \$56,265)			56,265
Total Investments (Cost \$4,991,602) 100.1%			5,710,581
Other Assets, less Liabilities (0.1)%			(8,066)
Net Assets 100.0%			\$5,702,515

<sup>a</sup>Non-income producing.

<sup>b</sup>The rate shown is the annualized seven-day effective yield at period end. <sup>c</sup>See Note 3 regarding investments in affiliated management investment companies.

#### Abbreviations

#### **Selected Portfolio**

REIT – Real Estate Investment Trust

SBA – Small Business Administration

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin Focused Growth ETF	Country	Shares	Value
Common Stocks 98.0%			
Aerospace & Defense 1.0% <sup>a</sup> Axon Enterprise, Inc.	United States	2,700	\$ 794,448
Automobiles 2.4%			
<sup>a</sup> Tesla, Inc.	United States	10,125	2,003,535
Broadline Retail 10.3%			
<sup>a</sup> Amazon.com, Inc.	United States	39,260	7,586,995
<sup>a</sup> MercadoLibre, Inc.	Brazil	572	940,025
Constant Manhada d. 00/			8,527,020
Capital Markets 1.0% Tradeweb Markets, Inc., Class A	United States	8,078	856,268
Consumer Staples Distribution & Retail 4.9%			
Costco Wholesale Corp.	United States	4,750	4,037,452
Energy Equipment & Services 0.4%			
Schlumberger NV	United States	7,176	338,564
Financial Services 3.7%			
Mastercard, Inc., Class A	United States	6,860	3,026,357
Ground Transportation 1.3% <sup>a</sup> Uber Technologies, Inc.	United States	14 460	1 050 052
0	United States	14,460	1,050,953
Health Care Equipment & Supplies 3.8% a IDEXX Laboratories, Inc.	United States	2,024	986.093
<sup>a</sup> Intuitive Surgical, Inc.	United States	4,845	2,155,298
			3,141,391
Interactive Media & Services 11.3%			
Alphabet, Inc., Class A	United States	21,375	3,893,456
Meta Platforms, Inc., Class A	United States	10,762	5,426,416
			9,319,872
IT Services 1.3% <sup>a</sup> Shopify, Inc., Class A	Canada	16,875	1,114,594
Life Sciences Tools & Services 2.8%	Canada	10,070	1,114,004
Danaher Corp.	United States	6,185	1,545,322
Thermo Fisher Scientific, Inc.	United States	1,350	746,550
			2,291,872
Metals & Mining 0.7%			
Freeport-McMoRan, Inc.	United States	12,485	606,771
Pharmaceuticals 3.4% Eli Lilly & Co.	United States	3,150	2,851,947
	United States	3,130	2,031,947
Semiconductors & Semiconductor Equipment 27.2% <sup>a</sup> Advanced Micro Devices, Inc.	United States	6,317	1,024,680
Analog Devices, Inc.	United States	7,795	1,779,287
ASML Holding NV	Netherlands	3,485	3,564,214
NVIDIA Corp.	United States	117,000	14,454,180
Taiwan Semiconductor Manufacturing Co. Ltd., ADR	Taiwan	9,481	1,647,893
Software 22 EV			22,470,254
Software 22.5% <sup>a</sup> Cadence Design Systems, Inc.	United States	10,350	3,185,212
<sup>a</sup> HubSpot, Inc.	United States	1,445	852,247
Intuit, Inc.	United States	2,025	1,330,850
Microsoft Corp.	United States	22,168	9,907,988

<sup>a</sup> ServiceNow, Inc.	United States	4,160	3,272,547
			18,548,844
Total Common Stocks (Cost \$45,225,854)			80,980,142
Total Investments before Short-Term Investments (Cost \$45,225,854)			80,980,142
Short-Term Investments 2.0% Money Market Funds 2.0% b.c Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	United States	1,644,192	1,644,192
Total Short-Term Investments (Cost \$1,644,192)			1,644,192
Total Investments (Cost \$46,870,046) 100.0% Other Assets, less Liabilities (0.0)%†			82,624,334 (26,266)
Net Assets 100.0%			\$82,598,068
<sup>†</sup> Rounds to less than 0.1% of net assets. <sup>a</sup> Non-income producing. <sup>b</sup> The rate shown is the annualized seven-day effective yield at period end.			

°See Note 3 regarding investments in affiliated management investment companies.

#### Abbreviations

#### **Selected Portfolio**

ADR – American Depositary Receipt

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE Asia ex Japan ETF	Industry	Shares	Value
Common Stocks 99.8% Cambodia 0.0%†			
<sup>a</sup> NagaCorp Ltd.	Hotels, Restaurants & Leisure	6,000	\$ 2,943
China 28.2%			
360 Security Technology, Inc., Class A 37 Interactive Entertainment Network Technology	Software	2,400	2,525
Group Co. Ltd., Class A	Entertainment	600	1,072
<sup>a,b</sup> 3SBio, Inc., Class A	Biotechnology	6,000	4,949
AAC Technologies Holdings, Inc., Class H Advanced Micro-Fabrication Equipment, Inc.	Electronic Equipment, Instruments & Components	2,500	9,830
China, Class A	Semiconductors & Semiconductor Equipment Aerospace & Defense	245 400	4,740 1,100
AECC Aero-Engine Control Co. Ltd., Class A AECC Aviation Power Co. Ltd., Class A	Aerospace & Defense	700	3,504
Agricultural Bank of China Ltd., Class A	Banks	22,800	13,616
Agricultural Bank of China Ltd., Class H	Banks	120,000	51,336
Aier Eye Hospital Group Co. Ltd., Class A	Health Care Providers & Services	2,655	3,753
<sup>a</sup> Air China Ltd., Class A	Passenger Airlines	2,000	2,426
<sup>a</sup> Air China Ltd., Class H	Passenger Airlines	10,000	4,649
Airtac International Group, Class A	Machinery	540	16,446
<sup>a,b</sup> Akeso, Inc.	Biotechnology	2,400	11,604
Alibaba Group Holding Ltd., Class A	Broadline Retail	64,800	585.137
Aluminum Corp. of China Ltd., Class A	Metals & Mining	3,600	3,762
Aluminum Corp. of China Ltd., Class A	Metals & Mining Metals & Mining	16,000	10,923
An Hui Wenergy Co. Ltd., Class A	Independent Power Producers & Energy Traders	600	727
<sup>a</sup> Angang Steel Co. Ltd., Class A	Metals & Mining	1,800	523
Angel Yeast Co. Ltd., Class A	Food Products	600	2,295
<sup>b</sup> Angelalign Technology, Inc.	Health Care Equipment & Supplies	200	1,454
Angelangin reenhology, me. Anhui Anke Biotechnology Group Co. Ltd., Class	ricatin Gare Equipment & Supplies	200	1,-0-
A	Biotechnology	600	702
Anhui Conch Cement Co. Ltd., Class A	Construction Materials	1,200	3,877
Anhui Conch Cement Co. Ltd., Class H	Construction Materials	4,500	10,721
Anhui Expressway Co. Ltd., Class H	Transportation Infrastructure	2,000	2,395
Anhui Gujing Distillery Co. Ltd., Class A	Beverages	100	2,891
Anhui Gujing Distillery Co. Ltd., Class B	Beverages	600	8,928
<sup>a</sup> Anhui Jianghuai Automobile Group Corp. Ltd., Class A	Automobiles	600	1,302
Anjoy Foods Group Co. Ltd., Class A	Food Products	100	1,018
ANTA Sports Products Ltd., Class A	Textiles, Apparel & Luxury Goods	4,800	46,110
Autohome, Inc., ADR	Interactive Media & Services	228	6,259
AVIC Industry-Finance Holdings Co. Ltd., Class A	Financial Services	2,400	730
AviChina Industry & Technology Co. Ltd., Class H	Aerospace & Defense	6,000	2,697
Avicopter PLC, Class A	Aerospace & Defense	200	1,126
<sup>a</sup> BAIC BluePark New Energy Technology Co.	·		
Ltd., Class A	Automobiles	1,800	1,992
<sup>b</sup> BAIC Motor Corp. Ltd., Class H	Automobiles	9,000	2,306
<sup>a</sup> Baidu, Inc., Class A	Interactive Media & Services	8,400	91,721
Bank of Beijing Co. Ltd., Class A	Banks	6,000	4,799
Bank of Changsha Co. Ltd., Class A	Banks	1,200	1,344
Bank of China Ltd., Class A	Banks	13,200	8,353
Bank of China Ltd., Class H	Banks	318,000	156,813
Bank of Communications Co. Ltd., Class A	Banks	11,400	11,664
Bank of Communications Co. Ltd., Class H	Banks	30,000	23,555
Bank of Guiyang Co. Ltd., Class A	Banks	1,200	866
Bank of Hangzhou Co. Ltd., Class A	Banks	1,800	3,217
Bank of Jiangsu Co. Ltd., Class A	Banks	4,800	4,885
Bank of Nanjing Co. Ltd., Class A	Banks	3,000	4,269
Bank of Ningbo Co. Ltd., Class A	Banks	1,800	5,439
	Banks	4,200	4,176
Bank of Shanghai Co. Ltd., Class A		1,200	
Bank of Shanghai Co. Ltd., Class A Baoshan Iron & Steel Co. Ltd., Class A	Metals & Mining	5,400	4,919

BBMG Corp., Class H ª BeiGene Ltd.	Construction Materials Biotechnology	12,000 2,400	861 26,498
Beijing Capital Eco-Environment Protection Group	Bioleciniology	2,400	20,490
Co. Ltd., Class A <sup>a</sup> Beijing Capital International Airport Co. Ltd., Class	Water Utilities	2,400	881
H	Transportation Infrastructure	8,000	2,644
Beijing Dabeinong Technology Group Co. Ltd., Class A	Food Products	1,800	949
Beijing Enlight Media Co. Ltd., Class A	Entertainment	600	691
Beijing Enterprises Holdings Ltd., Class H	Gas Utilities	2,000	6,712
<sup>a</sup> Beijing Jetsen Technology Co. Ltd., Class A	Entertainment	600	305
Beijing Kingsoft Office Software, Inc., Class A	Software	218	6,793
Beijing New Building Materials PLC, Class A	Building Products	600	2,438
Beijing Originwater Technology Co. Ltd., Class A	Commercial Services & Supplies	1,200	689
Beijing Shiji Information Technology Co. Ltd., Class	Software	600	471
	Metals & Mining	2,400	894
<sup>a</sup> Beijing Shougang Co. Ltd., Class A Beijing Sinnet Technology Co. Ltd., Class A	IT Services	2,400	694 694
Beijing Tiantan Biological Products Corp.			
Ltd., Class A	Biotechnology	720	2,406
Beijing Tongrentang Co. Ltd., Class A	Pharmaceuticals	600	3,140
Beijing Ultrapower Software Co. Ltd., Class A Beijing Wantai Biological Pharmacy Enterprise Co.	IT Services	600	667
Ltd., Class A	Biotechnology	203	1,832
Beijing Yanjing Brewery Co. Ltd., Class A Beijing-Shanghai High Speed Railway Co.	Beverages	1,200	1,451
Ltd., Class A	Ground Transportation	7,800	5,737
<sup>a</sup> Bilibili, Inc., Class Z	Entertainment	1,080	17,554
Bluefocus Intelligent Communications Group Co.			
Ltd., Class A	Media	600	447
BOC Hong Kong Holdings Ltd.	Banks	13,500	41,586
BOE Technology Group Co. Ltd., Class A	Electronic Equipment, Instruments & Components	11,400	6,386
BOE Technology Group Co. Ltd., Class B	Electronic Equipment, Instruments & Components	3,600	1,176
<sup>b</sup> Budweiser Brewing Co. APAC Ltd., Class H	Beverages	6,600	7,777
BYD Co. Ltd., Class A	Automobiles	500	17,138
BYD Co. Ltd., Class H	Automobiles	3,750	111,433
BYD Electronic International Co. Ltd.	Communications Equipment	3,000	14,986
By-health Co. Ltd., Class A	Personal Care Products	600	1,114
C&D International Investment Group Ltd.	Real Estate Management & Development	3,000	5,579
Caitong Securities Co. Ltd., Class A	Capital Markets	1,200	1,086
<sup>a</sup> Cambricon Technologies Corp. Ltd., Class A	Semiconductors & Semiconductor Equipment	150	4,082
<sup>a</sup> CECEP Solar Energy Co. Ltd., Class A CECEP Wind-Power Corp., Class A	Independent Power Producers & Energy Traders Independent Power Producers & Energy Traders	1,200 1,800	774 737
CGN Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	2,400	1,522
<sup>b</sup> CGN Power Co. Ltd., Class H	Independent Power Producers & Energy Traders	42,000	18,506
Changchun High-Tech Industry Group Co.		42,000	
Ltd., Class A	Pharmaceuticals	100	1,257
Changjiang Securities Co. Ltd., Class A Changzhou Xingyu Automotive Lighting Systems	Capital Markets	1,800	1,191
Co. Ltd., Class A	Automobile Components	100	1,535
Chaozhou Three-Circle Group Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	2,399
Chengdu Xingrong Environment Co. Ltd., Class A	Water Utilities	1,200	1,236
China Baoan Group Co. Ltd., Class A	Industrial Conglomerates	600	707
<sup>b</sup> China Bohai Bank Co. Ltd., Class H	Banks	12,000	1,460
China Cinda Asset Management Co. Ltd., Class H	Capital Markets	36,000	2,997
China CITIC Bank Corp. Ltd., Class A	Banks	6,600	6,057
<sup>a</sup> China CITIC Bank Corp. Ltd., Class H <sup>b</sup> China CITIC Financial Asset Management Co.	Banks	36,000	23,101
Ltd., Class H	Capital Markets	60,000	2,690
China Coal Energy Co. Ltd., Class A	Oil, Gas & Consumable Fuels	1,200	2,051
<sup>a</sup> China Coal Energy Co. Ltd., Class H China Communications Services Corp. Ltd., Class	Oil, Gas & Consumable Fuels	8,000	9,345
		12,000	6,471
H	Construction & Engineering	12,000	0,771
	Construction & Engineering Construction & Engineering	6,000	5,595

China Construction Bank Corp., Class H	Banks	354,000	261,621
China CSSC Holdings Ltd., Class A	Machinery	1,200	6,691
<sup>a</sup> China Eastern Airlines Corp. Ltd., Class A	Passenger Airlines	5,400	2,966
<sup>a</sup> China Energy Engineering Corp. Ltd., Class A	Construction & Engineering	10,200	2,962
<sup>a</sup> China Energy Engineering Corp. Ltd., Class H	Construction & Engineering	24,000	2,644
China Everbright Bank Co. Ltd., Class A	Banks Banks	13,200	5,731 3,735
<sup>a</sup> China Everbright Bank Co. Ltd., Class H <sup>b</sup> China Feihe Ltd.	Food Products	12,000 12,000	3,735 5,549
China Galaxy Securities Co. Ltd., Class A	Capital Markets	1,800	2,677
China Galaxy Securities Co. Ltd., Class A	Capital Markets	15,000	7,858
China Great Wall Securities Co. Ltd., Class A	Capital Markets	600	551
China Greatwall Technology Group Co. Ltd., Class	ouplial maritolo	000	001
Α	Technology Hardware, Storage & Peripherals	1,200	1,438
<sup>a</sup> China Green Electricity Investment of Tianjin Co.			,
Ltd., Class A	Real Estate Management & Development	600	783
China Hongqiao Group Ltd.	Metals & Mining	9,000	13,626
China International Capital Corp. Ltd., Class A	Capital Markets	300	1,217
<sup>b</sup> China International Capital Corp. Ltd., Class H	Capital Markets	4,800	5,343
China International Marine Containers Group Co.			
Ltd., Class A	Machinery	600	761
China International Marine Containers Group Co.			
Ltd., Class H	Machinery	3,000	2,705
China Jinmao Holdings Group Ltd., Class A	Real Estate Management & Development	24,000	1,906
China Jushi Co. Ltd., Class A	Construction Materials	1,200	1,816
China Lesso Group Holdings Ltd.	Building Products	6,000	2,398
China Life Insurance Co. Ltd., Class H <sup>a,b</sup> China Literature Ltd., Class A	Insurance Media	30,000 1,200	42,421 3,866
China Longyuan Power Group Corp. Ltd., Class H	Independent Power Producers & Energy Traders	12,000	10,790
China Medical System Holdings Ltd.	Pharmaceuticals	6,000	5,087
China Merchants Bank Co. Ltd., Class A	Banks	5,400	25,288
China Merchants Bank Co. Ltd., Class H	Banks	14,500	65,838
<sup>a</sup> China Merchants Energy Shipping Co. Ltd., Class	200	,	00,000
Α	Oil, Gas & Consumable Fuels	3,000	3,472
China Merchants Expressway Network &			
Technology Holdings Co. Ltd., Class A	Transportation Infrastructure	1,800	2,924
China Merchants Port Holdings Co. Ltd.	Transportation Infrastructure	5,100	7,590
China Merchants Securities Co. Ltd., Class A	Capital Markets	2,400	4,573
<sup>b</sup> China Merchants Securities Co. Ltd., Class H	Capital Markets	1,200	948
<sup>a</sup> China Merchants Shekou Industrial Zone Holdings			
Co. Ltd., Class A	Real Estate Management & Development	2,400	2,890
<sup>a</sup> China Minsheng Banking Corp. Ltd., Class A	Banks	10,200	5,295
China Minsheng Banking Corp. Ltd., Class H	Banks	24,000	8,300
China National Building Material Co. Ltd., Class H	Construction Materials	19,500	6,993
<sup>a</sup> China National Chemical Engineering Co. Ltd., Class A	Construction & Engineering	1,800	2,032
China National Nuclear Power Co. Ltd., Class A	Construction & Engineering Independent Power Producers & Energy Traders	4,800	7,008
<sup>a</sup> China National Software & Service Co. Ltd., Class	independent i ower i roducers & Energy riaders	4,000	7,000
A	Software	260	1,066
China Northern Rare Earth Group High-Tech Co.	e contrat c	200	1,000
Ltd., Class A	Metals & Mining	1,200	2,827
China Oilfield Services Ltd., Class A	Energy Equipment & Services	600	1,414
China Oilfield Services Ltd., Class H	Energy Equipment & Services	8,000	7,685
China Overseas Land & Investment Ltd., Class A	Real Estate Management & Development	15,000	26,014
<sup>a</sup> China Pacific Insurance Group Co. Ltd., Class A	Insurance	1,800	6,869
China Pacific Insurance Group Co. Ltd., Class H	Insurance	9,600	23,436
China Petroleum & Chemical Corp., Class A	Oil, Gas & Consumable Fuels	11,400	9,868
China Petroleum & Chemical Corp., Class H	Oil, Gas & Consumable Fuels	96,000	62,218
China Railway Group Ltd., Class A	Construction & Engineering	6,000	5,358
China Railway Group Ltd., Class H	Construction & Engineering	12,000	6,624
China Railway Signal & Communication Corp.		0.000	4.044
Ltd., Class A	Electronic Equipment, Instruments & Components	2,000	1,644
<sup>b</sup> China Railway Signal & Communication Corp.	Electronic Equipment Instrumente 9 Companyet	6 000	0 500
Ltd., Class H China Rare Earth Resources & Technology Co.	Electronic Equipment, Instruments & Components	6,000	2,582
Ltd., Class A	Metals & Mining	600	2,083
	Motolo & Mining	000	2,000

<sup>a</sup> China Reinsurance Group Corp., Class H China Resources Building Materials Technology	Insurance	24,000	1,752
Holdings Ltd. China Resources Double Crane Pharmaceutical	Construction Materials	12,000	2,121
Co. Ltd., Class A	Pharmaceuticals	600	1,609
China Resources Microelectronics Ltd., Class A	Semiconductors & Semiconductor Equipment	395	2,026
<sup>b</sup> China Resources Mixc Lifestyle Services Ltd.	Real Estate Management & Development	2,400	7,946
<sup>b</sup> China Resources Pharmaceutical Group		_,	.,
Ltd., Class A	Pharmaceuticals	6,000	4,450
China Resources Power Holdings Co. Ltd.	Independent Power Producers & Energy Traders	7,200	22,087
China Resources Sanjiu Medical & Pharmaceutical		1,200	22,001
Co. Ltd., Class A	Pharmaceuticals	360	2,100
<sup>a</sup> China Ruyi Holdings Ltd.	Entertainment	24,000	6,455
China Shenhua Energy Co. Ltd., Class A	Oil, Gas & Consumable Fuels	1,800	10,939
China Shenhua Energy Co. Ltd., Class H	Oil, Gas & Consumable Fuels	12,000	55,255
China South Publishing & Media Group Co.		12,000	00,200
Ltd., Class A	Media	600	1,021
<sup>a</sup> China Southern Airlines Co. Ltd., Class A	Passenger Airlines	3,600	2,904
China Southern Power Grid Energy		0,000	2,001
Efficiency&Clean Energy Co. Ltd., Class A	Commercial Services & Supplies	600	362
China State Construction Engineering Corp.		000	002
Ltd., Class A	Construction & Engineering	12,600	9,164
China Suntien Green Energy Corp. Ltd., Class H	Oil, Gas & Consumable Fuels	6,000	2,720
China Taiping Insurance Holdings Co. Ltd.	Insurance	6,000	6,133
China Three Gorges Renewables Group Co.	linsulance	0,000	0,155
Ltd., Class A	Independent Power Producers & Energy Traders	7,200	4,300
	Independent Fower Floducers & Energy haders	7,200	4,300
China Tourism Group Duty Free Corp. Ltd., Class A	Specialty Retail	600	5,136
<sup>b</sup> China Tourism Group Duty Free Corp. Ltd., Class	Specially Netall	000	5,150
H	Specialty Retail	600	3,677
<sup>b</sup> China Tower Corp. Ltd., Class H	Diversified Telecommunication Services	180,000	23,286
China Travel International Investment Hong Kong	Diversified relecontinunication Services	100,000	20,200
Ltd., Class A	Hotels, Restaurants & Leisure	12,000	1,783
China United Network Communications Ltd., Class	noteis, Nestaurants & Leisure	12,000	1,705
A	Wireless Telecommunication Services	8,400	5,408
China Vanke Co. Ltd., Class A	Real Estate Management & Development	3,000	2,848
China Vanke Co. Ltd., Class H	Real Estate Management & Development	9,000	5,360
China XD Electric Co. Ltd., Class A	Electrical Equipment	1,200	1,321
China Yangtze Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	6,600	26,144
China Zhenhua Group Science & Technology Co.	independent i ower i roddeers & Energy naders	0,000	20,144
Ltd., Class A	Electronic Equipment, Instruments & Components	200	1,138
China Zheshang Bank Co. Ltd., Class A	Banks	2,400	907
Chinese Universe Publishing & Media Group Co.	Bailly	2,400	501
Ltd., Class A	Media	600	1,220
Chongging Changan Automobile Co. Ltd., Class A	Automobiles	2,400	4,415
Chongqing Changan Automobile Co. Ltd., Class A Chongqing Changan Automobile Co. Ltd., Class B	Automobiles	7,200	3,384
Chongqing Rural Commercial Bank Co. Ltd., Class	Automobileo	7,200	0,004
A	Banks	1,200	825
Chongqing Rural Commercial Bank Co. Ltd., Class	Baillo	1,200	020
H	Banks	6,000	2,943
<sup>a</sup> Chongqing Zhifei Biological Products Co.	Baillo	0,000	2,040
Ltd., Class A	Biotechnology	700	2,687
Chow Tai Fook Jewellery Group Ltd., Class A	Specialty Retail	7,200	7,793
CITIC Ltd., Class B	Industrial Conglomerates	24,000	21,825
Citic Pacific Special Steel Group Co. Ltd., Class A	Metals & Mining	1,480	2,751
CITIC Securities Co. Ltd., Class A	Capital Markets	3,600	8,989
CITIC Securities Co. Ltd., Class H	Capital Markets	6,000	8,838
CMOC Group Ltd., Class A	Metals & Mining	3,000	3,493
CMOC Group Ltd., Class H	Metals & Mining	18,000	16,461
CMST Development Co. Ltd., Class A	Air Freight & Logistics	1,200	791
CNGR Advanced Material Co. Ltd., Class A	Chemicals	180	764
CNOOC Energy Technology & Services Ltd., Class	Chemicals	100	104
A	Energy Equipment & Services	1,800	1,016
CNPC Capital Co. Ltd., Class A	Banks	1,200	907
e o capital co. Ett., olado /	Bainto	1,200	507

Contemporary Amperex Technology Co.			
Ltd., Class A	Electrical Equipment	1,200	29,591
COSCO SHIPPING Development Co. Ltd., Class			
	Trading Companies & Distributors	3,000	1,060
COSCO SHIPPING Development Co. Ltd., Class H	Trading Companies & Distributors	12,000	1,737
COSCO SHIPPING Energy Transportation Co.	frading companies & Distributors	12,000	1,757
Ltd., Class A	Oil, Gas & Consumable Fuels	1,200	2,566
COSCO SHIPPING Energy Transportation Co.			
Ltd., Class H	Oil, Gas & Consumable Fuels	6,000	7,793
COSCO SHIPPING Holdings Co. Ltd., Class A	Marine Transportation	4,200	8,911
COSCO SHIPPING Holdings Co. Ltd., Class H	Marine Transportation	10,500 72,000	18,371
<sup>a,c</sup> Country Garden Holdings Co. Ltd. Country Garden Services Holdings Co. Ltd.	Real Estate Management & Development Real Estate Management & Development	9,000	4,473 5,556
CRRC Corp. Ltd., Class A	Machinery	7,200	7,406
CRRC Corp. Ltd., Class H	Machinery	18,000	11,620
CSC Financial Co. Ltd., Class A	Capital Markets	1,800	4,744
<sup>b</sup> CSC Financial Co. Ltd., Class H	Capital Markets	3,000	2,225
CSG Holding Co. Ltd., Class B	Construction Materials	4,800	1,586
CSPC Innovation Pharmaceutical Co. Ltd., Class			
A	Pharmaceuticals	600	2,073
CSPC Pharmaceutical Group Ltd.	Pharmaceuticals	36,000	28,680
<sup>a</sup> Dada Nexus Ltd., Class A, ADR	Consumer Staples Distribution & Retail Ground Transportation	354 4,800	446 4,707
Daqin Railway Co. Ltd., Class A ª Daqo New Energy Corp., ADR	Semiconductors & Semiconductor Equipment	4,800	2,891
Datang International Power Generation Co.		100	2,001
Ltd., Class A	Independent Power Producers & Energy Traders	2,400	989
Datang International Power Generation Co.		,	
Ltd., Class H	Independent Power Producers & Energy Traders	12,000	2,567
DHC Software Co. Ltd., Class A	IT Services	1,200	743
Dong-E-E-Jiao Co. Ltd., Class A	Pharmaceuticals	200	1,715
Dongfang Electric Corp. Ltd., Class A	Electrical Equipment	600	1,516
Dongfang Electric Corp. Ltd., Class H	Electrical Equipment	1,200	1,912
<sup>a</sup> Dongfeng Motor Group Co. Ltd., Class H Dongxing Securities Co. Ltd., Class A	Automobiles Capital Markets	9,000 600	2,571 654
<sup>a,b</sup> East Buy Holding Ltd.	Consumer Staples Distribution & Retail	2,500	4,041
East Money Information Co. Ltd., Class A	Capital Markets	4,200	6,075
Ecovacs Robotics Co. Ltd., Class A	Household Durables	200	1,292
ENN Energy Holdings Ltd.	Gas Utilities	3,000	24,727
ENN Natural Gas Co. Ltd., Class A	Gas Utilities	600	1,709
<sup>a</sup> Eoptolink Technology, Inc. Ltd., Class A	Electronic Equipment, Instruments & Components	200	2,891
<sup>b</sup> ESR Group Ltd., Class H	Real Estate Management & Development	9,600	12,616
Eve Energy Co. Ltd., Class A	Electrical Equipment	600	3,281
Everbright Securities Co. Ltd., Class A	Capital Markets	1,200	2,403
<sup>a</sup> Everdisplay Optronics Shanghai Co. Ltd., Class A	Electronic Equipment, Instruments & Components	3,000	814
<sup>a</sup> Fangda Carbon New Material Co. Ltd., Class A	Electrical Equipment Machinery	1,200 600	708 643
FAW Jiefang Group Co. Ltd. Fiberhome Telecommunication Technologies Co.	Machinery	000	043
Ltd., Class A	Communications Equipment	400	871
First Capital Securities Co. Ltd., Class A	Capital Markets	1,200	837
Flat Glass Group Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	600	1,652
Flat Glass Group Co. Ltd., Class H	Semiconductors & Semiconductor Equipment	2,000	2,946
Focus Media Information Technology Co.			
Ltd., Class A	Media	4,200	3,486
Foshan Haitian Flavouring & Food Co. Ltd., Class	Excel Data la de	1 000	5 000
A Focus International Ltd	Food Products	1,200	5,666
Fosun International Ltd. Founder Securities Co. Ltd., Class A	Industrial Conglomerates Capital Markets	6,000 2,400	3,228 2,541
Foxconn Industrial Internet Co. Ltd., Class A	Electronic Equipment, Instruments & Components	3,600	13,511
Fujian Funeng Co. Ltd., Class A	Independent Power Producers & Energy Traders	600	958
Fujian Sunner Development Co. Ltd., Class A	Food Products	600	1,121
Full Truck Alliance Co. Ltd., ADR	Ground Transportation	2,550	20,502
Fuyao Glass Industry Group Co. Ltd., Class A	Automobile Components	600	3,937
<sup>b</sup> Fuyao Glass Industry Group Co. Ltd., Class H	Automobile Components	2,400	13,941
GalaxyCore, Inc., Class A	Semiconductors & Semiconductor Equipment	1,200	1,990

Ganfeng Lithium Group Co. Ltd., Class A	Chemicals	600	2,355
<sup>b</sup> Ganfeng Lithium Group Co. Ltd., Class H	Chemicals	1,800	3,509
<sup>a</sup> GCL System Integration Technology Co.			
Ltd., Class A	Semiconductors & Semiconductor Equipment	1,800	478
<sup>a</sup> GCL Technology Holdings Ltd.	Semiconductors & Semiconductor Equipment	78,000	11,589
GD Power Development Co. Ltd., Class A	Independent Power Producers & Energy Traders	4,800	3,938
<sup>a</sup> GDS Holdings Ltd., Class A	IT Services	2,400	2,868
GEM Co. Ltd., Class A	Metals & Mining	1,200	1,047
Gemdale Corp., Class A	Real Estate Management & Development	1,200	559
<sup>a</sup> Genscript Biotech Corp.	Life Sciences Tools & Services	6,000	6,394
GF Securities Co. Ltd., Class A	Capital Markets	1,800	3,000
GF Securities Co. Ltd., Class H	Capital Markets	3,600	2,983
<sup>b</sup> Giant Biogene Holding Co. Ltd.	Personal Care Products	1,200	7,047
Giant Network Group Co. Ltd., Class A	Entertainment	600	776
<sup>a</sup> GigaDevice Semiconductor, Inc., Class A	Semiconductors & Semiconductor Equipment	400	5,239
GoerTek, Inc., Class A	Electronic Equipment, Instruments & Components	1,200	3,207
Goldwind Science & Technology Co. Ltd., Class A	Electrical Equipment	600	552
Goldwind Science & Technology Co. Ltd., Class H	Electrical Equipment	2,400	978
Gotion High-tech Co. Ltd., Class A	Electrical Equipment	600	1,574
<sup>a</sup> Grandjoy Holdings Group Co. Ltd., Class A	Real Estate Management & Development	1,200	385
Great Wall Motor Co. Ltd., Class A	Automobiles	1,200	4,158
Great Wall Motor Co. Ltd., Class A Great Wall Motor Co. Ltd., Class H	Automobiles	9,000	13,879
Gree Electric Appliances, Inc. of Zhuhai, Class A	Household Durables	1,200	6,446
	Real Estate Management & Development	3,000	555
<sup>a</sup> Greenland Holdings Corp. Ltd., Class A	6 1	6,000	4,719
Greentown China Holdings Ltd.	Real Estate Management & Development	600	4,719
GRG Banking Equipment Co. Ltd., Class A	Technology Hardware, Storage & Peripherals	000	000
Guangdong Baolihua New Energy Stock Co.	Independent Dewer Dreducers & Energy Traders	600	419
Ltd., Class A	Independent Power Producers & Energy Traders	600	419
Guangdong Electric Power Development Co. Ltd., Class A	Independent Dower Dreducers & Energy Traders	600	417
	Independent Power Producers & Energy Traders	600	417
Guangdong Electric Power Development Co.	Independent Dewer Dreducers & Energy Traders	2 600	968
Ltd., Class B	Independent Power Producers & Energy Traders Food Products	3,600 600	
Guangdong Haid Group Co. Ltd., Class A	Food Producis	600	3,867
Guangdong HEC Technology Holding Co.	Martala O Minina	1 000	4 4 5 7
Ltd., Class A	Metals & Mining	1,200	1,157
Guanghui Energy Co. Ltd., Class A	Oil, Gas & Consumable Fuels	1,800	1,652
<sup>a</sup> Guangshen Railway Co. Ltd., Class A	Ground Transportation	1,800	799
Guangxi Guiguan Electric Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	1,200	1,261
Guangxi Liugong Machinery Co. Ltd., Class A	Machinery	600	920
Guangzhou Automobile Group Co. Ltd., Class A	Automobiles	1,200	1,272
Guangzhou Automobile Group Co. Ltd., Class H	Automobiles	12,000	4,242
Guangzhou Baiyunshan Pharmaceutical Holdings			0.440
Co. Ltd., Class A	Health Care Providers & Services	600	2,410
Guangzhou Baiyunshan Pharmaceutical Holdings			
Co. Ltd., Class H	Health Care Providers & Services	1,000	2,645
Guangzhou Haige Communications Group, Inc.			0.5.4
Co., Class A	Communications Equipment	600	851
Guangzhou Tinci Materials Technology Co.			
Ltd., Class A	Chemicals	600	1,443
Guizhou Panjiang Refined Coal Co. Ltd., Class A	Oil, Gas & Consumable Fuels	600	494
<sup>a</sup> Guolian Securities Co. Ltd., Class A	Capital Markets	600	792
Guosen Securities Co. Ltd., Class A	Capital Markets	1,800	2,142
<sup>a</sup> Guosheng Financial Holding, Inc., Class A	Capital Markets	600	696
Guotai Junan Securities Co. Ltd., Class A	Capital Markets	2,400	4,454
<sup>b</sup> Guotai Junan Securities Co. Ltd., Class H	Capital Markets	2,400	2,382
Guoyuan Securities Co. Ltd., Class A	Capital Markets	1,200	996
H World Group Ltd.	Hotels, Restaurants & Leisure	7,200	23,977
<sup>b</sup> Haidilao International Holding Ltd.	Hotels, Restaurants & Leisure	6,000	10,790
Haier Smart Home Co. Ltd., Class A	Household Durables	1,800	6,997
Haier Smart Home Co. Ltd., Class H	Household Durables	8,400	28,081
<sup>a</sup> Hainan Airlines Holding Co. Ltd., Class A	Passenger Airlines	12,000	1,677
<sup>a</sup> Hainan Airport Infrastructure Co. Ltd., Class A	Real Estate Management & Development	3,000	1,290
Haitian International Holdings Ltd.	Machinery	2,000	5,687
Haitong Securities Co. Ltd., Class A	Capital Markets	3,000	3,517
Haitong Securities Co. Ltd., Class H	Capital Markets	14,400	6,695

Hang Zhou Great Star Industrial Co. Ltd., Class A Hangzhou Binjiang Real Estate Group Co.	Household Durables	400	1,353
Ltd., Class A	Real Estate Management & Development	1,200	1,193
Hangzhou First Applied Material Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	634	1,277
Hangzhou Robam Appliances Co. Ltd., Class A	Household Durables	600	1,816
<sup>a</sup> Hangzhou Silan Microelectronics Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	600	1,439
Hangzhou Tigermed Consulting Co. Ltd., Class A	Life Sciences Tools & Services	300	1,997
<sup>b</sup> Hangzhou Tigermed Consulting Co. Ltd., Class H	Life Sciences Tools & Services	600	2,121
Han's Laser Technology Industry Group Co.			_,
Ltd., Class A	Machinery	600	1,709
<sup>b</sup> Hansoh Pharmaceutical Group Co. Ltd.	Pharmaceuticals	3,000	6,271
Heilongjiang Agriculture Co. Ltd., Class A	Food Products	600	1,026
Henan Shenhuo Coal Industry & Electricity Power		000	1,020
Co. Ltd., Class A	Metals & Mining	600	1,663
Henan Shuanghui Investment & Development Co.	Metals & Mining	000	1,005
Ltd., Class A	Food Products	1,200	3,907
Hengan International Group Co. Ltd.	Personal Care Products	2,700	8,231
s .	Fersonal Care Floudets	2,700	0,231
Hengdian Group DMEGC Magnetics Co.	Flastrasia Fauinmant Instruments & Companyate	000	4 005
Ltd., Class A	Electronic Equipment, Instruments & Components	600	1,025
Hengli Petrochemical Co. Ltd., Class A	Chemicals	1,200	2,293
Hengtong Optic-electric Co. Ltd., Class A	Communications Equipment	600	1,296
Hengyi Petrochemical Co. Ltd., Class A	Chemicals	1,200	1,165
Hesteel Co. Ltd., Class A	Metals & Mining	3,600	957
Hisense Home Appliances Group Co. Ltd., Class			
Н	Household Durables	2,000	6,583
Hithink RoyalFlush Information Network Co.			
Ltd., Class A	Capital Markets	200	2,841
HLA Group Corp. Ltd., Class A	Specialty Retail	1,200	1,519
Hongta Securities Co. Ltd., Class A	Capital Markets	600	528
<sup>a</sup> Hopson Development Holdings Ltd.	Real Estate Management & Development	4,200	1,926
<sup>a</sup> Horizon Construction Development Ltd.	Trading Companies & Distributors	1,296	249
<sup>a</sup> Hoshine Silicon Industry Co. Ltd., Class A	Chemicals	200	1,280
<sup>b</sup> Hua Hong Semiconductor Ltd.	Semiconductors & Semiconductor Equipment	2,000	5,648
Huaan Securities Co. Ltd., Class A	Capital Markets	1,200	692
Huadian Power International Corp. Ltd., Class A	Independent Power Producers & Energy Traders	2,400	2,281
Huadian Power International Corp. Ltd., Class H	Independent Power Producers & Energy Traders	6,000	3,635
Huadong Medicine Co. Ltd., Class A	Health Care Providers & Services	600	2,285
<sup>a</sup> Huafon Chemical Co. Ltd., Class A	Chemicals	1,200	1,178
Huagong Tech Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	2,460
Huaibei Mining Holdings Co. Ltd., Class A	Metals & Mining	600	1,376
Hualan Biological Engineering, Inc., Class A	Biotechnology	600	1,298
Huaneng Lancang River Hydropower, Inc.,	Dittermology	000	1,200
Class A	Independent Power Producers & Energy Traders	1,800	2,658
		1,800	2,030
<sup>a</sup> Huaneng Power International, Inc., Class A	Independent Power Producers & Energy Traders		
<sup>a</sup> Huaneng Power International, Inc., Class H	Independent Power Producers & Energy Traders	18,000	13,349
Huatai Securities Co. Ltd., Class A	Capital Markets	2,400	4,073
<sup>b</sup> Huatai Securities Co. Ltd., Class H	Capital Markets	4,800	5,306
Huaxia Bank Co. Ltd., Class A	Banks	4,800	4,208
Huaxin Cement Co. Ltd., Class H	Construction Materials	1,200	1,159
Huayu Automotive Systems Co. Ltd., Class A	Automobile Components	1,200	2,692
Hubei Energy Group Co. Ltd., Class A	Independent Power Producers & Energy Traders	1,800	1,482
Hubei Xingfa Chemicals Group Co. Ltd., Class A	Chemicals	600	1,568
Huizhou Desay Sv Automotive Co. Ltd., Class A	Automobile Components	200	2,386
Humanwell Healthcare Group Co. Ltd., Class A	Pharmaceuticals	600	1,411
Hunan Valin Steel Co. Ltd., Class A	Metals & Mining	2,400	1,456
Hundsun Technologies, Inc., Class A	Software	600	1,451
<sup>a</sup> HUTCHMED China Ltd.	Pharmaceuticals	2,000	7,045
<sup>a,b</sup> Hygeia Healthcare Holdings Co. Ltd., Class C	Health Care Providers & Services	1,200	4,327
Hygon Information Technology Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	600	5,779
IEIT Systems Co. Ltd., Class A	Technology Hardware, Storage & Peripherals	600	2,989
Iflytek Co. Ltd., Class A	Software	600	3,530
Imeik Technology Development Co. Ltd., Class A	Biotechnology	140	3,300
Industrial & Commercial Bank of China Ltd., Class			
A	Banks	20,400	15,927
	-	,	- , - =-

Industrial & Commercial Bank of China Ltd., Class			
H	Banks	300,000	178,292
<sup>a</sup> Industrial Bank Co. Ltd., Class A	Banks	5,400	13,032
Industrial Securities Co. Ltd., Class A	Capital Markets	2,400	1,663
<sup>a</sup> Inner Mongolia BaoTou Steel Union Co. Ltd., Class	·		
A	Metals & Mining	11,400	2,186
Inner Mongolia Dian Tou Energy Corp. Ltd., Class			
A	Oil, Gas & Consumable Fuels	600	1,734
Inner Mongolia ERDOS Resources Co. Ltd., Class			
B	Metals & Mining	2,400	2,002
Inner Mongolia Junzheng Energy & Chemical	Chamingle	0.400	1 0 1 0
Industry Group Co. Ltd., Class A	Chemicals	2,400	1,213
Inner Mongolia MengDian HuaNeng Thermal Power Corp. Ltd., Class A	Independent Dower Droducers & Energy Traders	1,800	1,144
Inner Mongolia Yili Industrial Group Co. Ltd., Class	Independent Power Producers & Energy Traders	1,000	1,144
A	Food Products	1,800	6,371
Inner Mongolia Yitai Coal Co. Ltd., Class B	Oil, Gas & Consumable Fuels	4,200	7,543
Inner Mongolia Yuan Xing Energy Co. Ltd., Class	,	-,	.,
A	Chemicals	1,200	1,136
<sup>a,b</sup> Innovent Biologics, Inc., Class B	Biotechnology	6,000	28,281
aiQIYI, Inc., ADR	Entertainment	1,788	6,562
aIRICO Display Devices Co. Ltd., Class A	Electronic Equipment, Instruments & Components	1,200	1,119
Isoftstone Information Technology Group Co.			
Ltd., Class A	IT Services	600	2,894
JA Solar Technology Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,136	1,743
Jafron Biomedical Co. Ltd., Class A	Health Care Equipment & Supplies	200	745
JCET Group Co. Ltd., Class A <sup>a,b</sup> JD Health International, Inc.	Semiconductors & Semiconductor Equipment	600	2,606
<sup>a,b</sup> JD Logistics, Inc.	Consumer Staples Distribution & Retail Air Freight & Logistics	4,200 6,600	11,431 7,084
JD.com, Inc., Class A	Broadline Retail	9,300	123,049
Jiangsu Eastern Shenghong Co. Ltd., Class A	Chemicals	1,200	1,310
Jiangsu Expressway Co. Ltd., Class A	Transportation Infrastructure	600	1,035
<sup>a</sup> Jiangsu Expressway Co. Ltd., Class H	Transportation Infrastructure	6,000	6,402
Jiangsu Financial Leasing Co. Ltd., Class A	Financial Services	1,200	830
Jiangsu Hengli Hydraulic Co. Ltd., Class A	Machinery	496	3,165
<sup>a</sup> Jiangsu Hengrui Pharmaceuticals Co. Ltd., Class			
A	Pharmaceuticals	1,800	9,482
Jiangsu King's Luck Brewery JSC Ltd., Class A	Beverages	600	3,797
Jiangsu Linyang Energy Co. Ltd., Class A	Electrical Equipment	600	515
Jiangsu Phoenix Publishing & Media Corp.	<b>N A B</b>		004
Ltd., Class A	Media	600	901
Jiangsu Yanghe Distillery Co. Ltd., Class A Jiangsu Yuyue Medical Equipment & Supply Co.	Beverages	600	6,635
Ltd., Class A	Health Care Equipment & Supplies	300	1,545
Jiangsu Zhongtian Technology Co. Ltd., Class A	Electrical Equipment	1,200	2,605
Jiangxi Copper Co. Ltd., Class A	Metals & Mining	600	1,946
Jiangxi Copper Co. Ltd., Class H	Metals & Mining	5,000	9,978
<sup>a</sup> Jiangxi Special Electric Motor Co. Ltd., Class A	Electrical Equipment	600	670
Jinduicheng Molybdenum Co. Ltd., Class A	Metals & Mining	600	856
<sup>a,d</sup> Jinke Smart Services Group Co. Ltd., Class H	Real Estate Management & Development	1,200	1,136
Jinko Solar Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,800	1,750
<sup>b</sup> Jinxin Fertility Group Ltd.	Health Care Providers & Services	9,000	3,205
<sup>b</sup> Jiumaojiu International Holdings Ltd.	Hotels, Restaurants & Leisure	3,600	1,867
Jizhong Energy Resources Co. Ltd., Class A	Oil, Gas & Consumable Fuels	600	551
Joincare Pharmaceutical Group Industry Co.	Dharmanauticala	<u> </u>	010
Ltd., Class A <sup>b</sup> Joinn Laboratories China Co. Ltd., Class H	Pharmaceuticals Life Sciences Tools & Services	600 600	918
Jointown Pharmaceutical Group Co. Ltd., Class A	Health Care Providers & Services	1,606	576 1,073
JOYY, Inc., ADR	Interactive Media & Services	102	3,069
Juneyao Airlines Co. Ltd., Class A	Passenger Airlines	600	903
<sup>a</sup> J-Yuan Trust Co. Ltd., Class A	Capital Markets	3,000	1,114
Kanzhun Ltd., ADR	Interactive Media & Services	1,242	23,362
KE Holdings, Inc., ADR	Real Estate Management & Development	2,406	34,045
<sup>a</sup> Keda Industrial Group Co. Ltd., Class A	Machinery	600	693
Kingboard Holdings Ltd.	Electronic Equipment, Instruments & Components	3,000	7,063

<sup>a</sup> Kingdee International Software Group Co. Ltd.	Software	12,000	11,251
Kingnet Network Co. Ltd., Class A	Entertainment	600	785
Kingsoft Corp. Ltd.	Entertainment	3,600	10,398
<sup>a,b</sup> Kuaishou Technology, Class B	Interactive Media & Services	10,800	63,839
<sup>a</sup> Kuang-Chi Technologies Co. Ltd., Class A	Aerospace & Defense	600	1,426
Kunlun Tech Co. Ltd., Class A	Entertainment	600	2,650
Kweichow Moutai Co. Ltd., Class A	Beverages	350	70,346
Lao Feng Xiang Co. Ltd., Class B	Textiles, Apparel & Luxury Goods	1,200	4,408
LB Group Co. Ltd., Class A	Chemicals	600	1,526
Lee & Man Paper Manufacturing Ltd.	Paper & Forest Products	6,000	1,775
<sup>b</sup> Legend Holdings Corp., Class H	Technology Hardware, Storage & Peripherals	2,400	1,808
Lenovo Group Ltd.	Technology Hardware, Storage & Peripherals	30,000	42,344
Lens Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	1,800	4,499
Leo Group Co. Ltd., Class A	Media	1,800	353
Lepu Medical Technology Beijing Co. Ltd., Class A	Health Care Equipment & Supplies	600	1,220
Leyard Optoelectronic Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	370
<sup>a</sup> Li Auto, Inc., Class A	Automobiles	4,200	37,818
Li Ning Co. Ltd.	Textiles, Apparel & Luxury Goods	9,000	19,482
Liaoning Port Co. Ltd., Class A	Transportation Infrastructure	5,400	910
Lingyi iTech Guangdong Co., Class A	Electronic Equipment, Instruments & Components	2,400	2,341
Livzon Pharmaceutical Group, Inc., Class A	Pharmaceuticals	200	1,019
Livzon Pharmaceutical Group, Inc., Class H	Pharmaceuticals	600	1,975
<sup>b</sup> Longfor Group Holdings Ltd.	Real Estate Management & Development	9,000	12,357
<sup>a</sup> LONGi Green Energy Technology Co. Ltd., Class		0.400	4 000
	Semiconductors & Semiconductor Equipment	2,400	4,609
Lufax Holding Ltd., ADR	Consumer Finance	732	1,735
Luxi Chemical Group Co. Ltd., Class A	Chemicals	600	952
<sup>a</sup> Luxshare Precision Industry Co. Ltd., Class A	Electronic Equipment, Instruments & Components	2,400	12,922
<sup>a,b</sup> Luye Pharma Group Ltd.	Pharmaceuticals	9,000	3,112
Luzhou Laojiao Co. Ltd., Class A	Beverages	400	7,862
Maanshan Iron & Steel Co. Ltd., Class A	Metals & Mining	1,800	498
Mango Excellent Media Co. Ltd., Class A	Entertainment	600	1,718
Maxscend Microelectronics Co. Ltd., Class A	Electronic Equipment, Instruments & Components	260	2,768
Meihua Holdings Group Co. Ltd., Class A	Chemicals	1,200	1,647
<sup>a</sup> Meinian Onehealth Healthcare Holdings Co.	Legith Care Dravidara & Carviaga	1 200	601
Ltd., Class A	Health Care Providers & Services	1,200	621
<sup>a,b</sup> Meituan, Class B	Hotels, Restaurants & Leisure	20,400 4,800	290,294
Metallurgical Corp. of China Ltd., Class A Metallurgical Corp. of China Ltd., Class H	Construction & Engineering Construction & Engineering	12,000	2,038 2,459
<sup>a</sup> Microport Scientific Corp.	Health Care Equipment & Supplies	3,600	2,439
<sup>a</sup> Ming Yang Smart Energy Group Ltd., Class A	Electrical Equipment	600	2,430
MINISO Group Holding Ltd.	Broadline Retail	1,200	5,756
Minmetals Capital Co. Ltd., Class A	Capital Markets	1,200	666
<sup>a</sup> Minth Group Ltd.	Automobile Components	3,000	4,665
<sup>a</sup> MMG Ltd.	Metals & Mining	12,000	4,580
Montage Technology Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	306	2,396
Muyuan Foods Co. Ltd., Class A	Food Products	1,596	9,531
Nanjing Iron & Steel Co. Ltd., Class A	Metals & Mining	1,800	1,228
Nanjing Securities Co. Ltd., Class A	Capital Markets	1,200	1,262
NARI Technology Co. Ltd., Class A	Electrical Equipment	2,400	8,205
<sup>a</sup> National Silicon Industry Group Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,200	2,270
NAURA Technology Group Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	200	8,763
a NavInfo Co. Ltd., Class A	Software	600	511
NetEase, Inc.	Entertainment	6,900	131,771
New China Life Insurance Co. Ltd., Class A	Insurance	600	2,468
New China Life Insurance Co. Ltd., Class H	Insurance	3,000	5,725
<sup>a</sup> New Hope Liuhe Co. Ltd., Class A	Food Products	1,200	1,502
<sup>a</sup> New Oriental Education & Technology Group, Inc.	Diversified Consumer Services	6,000	45,880
Newland Digital Technology Co. Ltd., Class A	Software	600	1,143
<sup>a</sup> Nine Dragons Paper Holdings Ltd.	Paper & Forest Products	6,000	2,498
<sup>a</sup> Ninestar Corp., Class A	Technology Hardware, Storage & Peripherals	600	2,171
Ningbo Deye Technology Co. Ltd., Class A	Machinery	80	815
Ningbo Joyson Electronic Corp., Class A	Automobile Components	600	1,218
Ningbo Orient Wires & Cables Co. Ltd., Class A	Electrical Equipment	200	1,337
Ningbo Sanxing Medical Electric Co. Ltd., Class A	Electrical Equipment	400	1,918

Ningbo Shanshan Co. Ltd., Class A	Chemicals	600	667
Ningbo Tuopu Group Co. Ltd., Class A	Automobile Components	600	4,406
Ningbo Zhoushan Port Co. Ltd., Class A	Transportation Infrastructure	1,800	838
<sup>a</sup> Ningxia Baofeng Energy Group Co. Ltd., Class A	Chemicals	600	1,424
aNIO, Inc., Class A	Automobiles	5,160	22,504
<sup>b</sup> Nongfu Spring Co. Ltd., Class H	Beverages	6,000	28,473
Northeast Securities Co. Ltd., Class A	Capital Markets	600	459
Offshore Oil Engineering Co. Ltd., Class A	Energy Equipment & Services	1,200	971
<sup>a</sup> OFILM Group Co. Ltd., Class A	Electronic Equipment, Instruments & Components	1,200	1,284
ORG Technology Co. Ltd., Class A Orient Securities Co. Ltd., Class A	Containers & Packaging	600	342
<sup>b</sup> Orient Securities Co. Ltd., Class A	Capital Markets	1,800 2,400	1,874 941
<sup>a</sup> Oriental Energy Co. Ltd., Class A	Capital Markets Oil, Gas & Consumable Fuels	2,400 600	675
<sup>a</sup> Ourpalm Co. Ltd., Class A	Entertainment	1,200	685
<sup>a</sup> Pacific Securities Co. Ltd., Class A	Capital Markets	1,800	752
<sup>a</sup> Pangang Group Vanadium Titanium & Resources	Oapital Markets	1,000	152
Co. Ltd., Class A	Metals & Mining	2,400	822
<sup>a</sup> PDD Holdings, Inc., ADR	Broadline Retail	2,694	358,167
People.cn Co. Ltd., Class A	Media	600	1,643
People's Insurance Co. Group of China Ltd., Class	Modia	000	1,040
A	Insurance	3,000	2,116
<sup>a</sup> People's Insurance Co. Group of China Ltd., Class	medianoo	0,000	_,
H	Insurance	30,000	10,298
PetroChina Co. Ltd., Class A	Oil, Gas & Consumable Fuels	7,200	10,177
PetroChina Co. Ltd., Class H	Oil, Gas & Consumable Fuels	80,000	80,949
Pharmaron Beijing Co. Ltd., Class A	Life Sciences Tools & Services	600	1,527
<sup>b</sup> Pharmaron Beijing Co. Ltd., Class H	Life Sciences Tools & Services	1,200	1,299
<sup>a</sup> PICC Property & Casualty Co. Ltd., Class H	Insurance	24,000	29,818
Ping An Bank Co. Ltd., Class A	Banks	5,400	7,507
<sup>a,b</sup> Ping An Healthcare & Technology Co. Ltd.	Consumer Staples Distribution & Retail	2,400	3,517
Ping An Insurance Group Co. of China Ltd., Class			
Α	Insurance	3,000	16,995
Ping An Insurance Group Co. of China Ltd., Class			
Н	Insurance	24,000	108,820
Pingdingshan Tianan Coal Mining Co. Ltd., Class			
A	Oil, Gas & Consumable Fuels	600	920
<sup>a</sup> Polaris Bay Group Co. Ltd., Class A	Capital Markets	600	486
<sup>a</sup> Poly Developments & Holdings Group Co.			
Ltd., Class A	Real Estate Management & Development	3,000	3,600
<sup>d</sup> Poly Property Services Co. Ltd., Class H	Real Estate Management & Development	600	2,221
<sup>b</sup> Pop Mart International Group Ltd.	Specialty Retail Banks	2,400	11,758
Postal Savings Bank of China Co. Ltd., Class A <sup>b</sup> Postal Savings Bank of China Co. Ltd., Class H	Banks	6,600 42,000	4,583 24,638
	Construction & Engineering	42,000	3,675
Power Construction Corp. of China Ltd., Class A Qifu Technology, Inc., ADR	Consumer Finance	4,800	3,075 8,997
Qingdao TGOOD Electric Co. Ltd., Class A	Electrical Equipment	600	1,654
<sup>a</sup> Qinghai Salt Lake Industry Co. Ltd., Class A	Chemicals	1,800	4,302
<sup>a,b</sup> Remegen Co. Ltd., Class H	Biotechnology	500	1,569
RLX Technology, Inc., ADR	Tobacco	3,396	6,249
Rongsheng Petrochemical Co. Ltd., Class A	Chemicals	2,450	3,242
SAIC Motor Corp. Ltd., Class A	Automobiles	2,400	4,556
Sailun Group Co. Ltd., Class A	Automobile Components	1,200	2,301
Sanan Optoelectronics Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,800	2,890
Sany Heavy Equipment International Holdings Co.			
Ltd.	Machinery	5,000	3,112
Sany Heavy Industry Co. Ltd., Class A	Machinery	2,400	5,424
Satellite Chemical Co. Ltd., Class A	Chemicals	1,200	2,955
<sup>a</sup> SDIC Capital Co. Ltd., Class A	Capital Markets	1,800	1,393
SDIC Power Holdings Co. Ltd., Class A	Independent Power Producers & Energy Traders	1,800	4,497
Sealand Securities Co. Ltd., Class A	Capital Markets	1,800	717
<sup>a</sup> Seazen Group Ltd.	Real Estate Management & Development	12,000	2,090
<sup>a</sup> Seazen Holdings Co. Ltd., Class A	Real Estate Management & Development	600	729
<sup>a,b</sup> SenseTime Group, Inc., Class B	Software	84,000	14,202
<sup>a</sup> Seres Group Co. Ltd., Class A	Automobiles	400	4,992
SF Holding Co. Ltd., Class A	Air Freight & Logistics	1,200	5,866

SG Micro Corp., Class A	Semiconductors & Semiconductor Equipment	195	2,211
Shaanxi Coal Industry Co. Ltd., Class A	Oil, Gas & Consumable Fuels	2,400	8,471
Shaanxi Energy Investment Co. Ltd., Class A	Independent Power Producers & Energy Traders	600	948
Shaanxi International Trust Co. Ltd., Class A <sup>a</sup> Shan Xi Hua Yang Group New Energy Co.	Capital Markets	1,800	678
Ltd., Class A	Oil, Gas & Consumable Fuels	1,200	1,637
<sup>a</sup> Shandong Chenming Paper Holdings Ltd., Class		.,	.,
В	Paper & Forest Products	3,000	565
Shandong Gold Mining Co. Ltd., Class A	Metals & Mining	1,200	4,500
<sup>b</sup> Shandong Gold Mining Co. Ltd., Class H	Metals & Mining	3,000	5,971
Shandong Hi-speed Co. Ltd., Class A	Transportation Infrastructure	600	727
Shandong Hualu Hengsheng Chemical Co.	Chemicals	600	2 1 9 0
Ltd., Class A Shandong Humon Smelting Co. Ltd., Class A	Metals & Mining	600 600	2,189 946
Shandong Nanshan Aluminum Co. Ltd., Class A	Metals & Mining	3,600	1,879
Shandong Sun Paper Industry JSC Ltd., Class A	Paper & Forest Products	600	1,146
Shandong Weigao Group Medical Polymer Co.	·		,
Ltd., Class H	Health Care Equipment & Supplies	9,600	4,574
<sup>a</sup> Shanghai Aiko Solar Energy Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	600	744
Shanghai Baosight Software Co. Ltd., Class A	Software	792	3,464
Shanghai Baosight Software Co. Ltd., Class B	Software	2,880	4,663
Shanghai Construction Group Co. Ltd., Class A <sup>a</sup> Shanghai Electric Group Co. Ltd., Class A	Construction & Engineering Electrical Equipment	1,800 2,400	530 1,216
<sup>a</sup> Shanghai Electric Group Co. Ltd., Class A	Electrical Equipment	12,000	2,352
Shanghai Electric Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	600	813
Shanghai Fosun Pharmaceutical Group Co.			
Ltd., Class A	Pharmaceuticals	600	1,820
Shanghai Fosun Pharmaceutical Group Co.			
Ltd., Class H	Pharmaceuticals	3,000	5,080
Shanghai Fudan Microelectronics Group Co.	Consistent durate a Consistent durates Equipment	1 000	4 557
Ltd., Class H Shanghai Huayi Group Co. Ltd., Class B	Semiconductors & Semiconductor Equipment Chemicals	1,000 1,200	1,557 487
<sup>a</sup> Shanghai International Airport Co. Ltd., Class A	Transportation Infrastructure	600	2,650
Shanghai International Port Group Co. Ltd., Class		000	2,000
A	Transportation Infrastructure	3,000	2,375
<sup>a</sup> Shanghai Jinjiang International Hotels Co.			
Ltd., Class B	Hotels, Restaurants & Leisure	600	809
Shanghai Jinqiao Export Processing Zone		1.000	4 0 0 0
Development Co. Ltd., Class B <sup>a</sup> Shanghai Lingang Holdings Corp. Ltd., Class A	Real Estate Management & Development Real Estate Management & Development	1,200 600	1,066 749
Shanghai Lujiazui Finance & Trade Zone	Real Estate Management & Development	000	749
Development Co. Ltd., Class A	Real Estate Management & Development	600	725
Shanghai Lujiazui Finance & Trade Zone	· ····		
Development Co. Ltd., Class B	Real Estate Management & Development	4,800	1,886
Shanghai Mechanical & Electrical Industry Co.			
Ltd., Class B	Machinery	1,200	1,022
Shanghai Moons' Electric Co. Ltd., Class A	Electrical Equipment	200	1,102
Shanghai Pharmaceuticals Holding Co. Ltd., Class A	Health Care Providers & Services	1,200	3,141
Shanghai Pharmaceuticals Holding Co. Ltd., Class	riealth Gale i fonders & Services	1,200	5,141
H	Health Care Providers & Services	3,000	4,511
Shanghai Pudong Development Bank Co.		- ,	
Ltd., Class A	Banks	8,400	9,469
Shanghai Putailai New Energy Technology Co.			
Ltd., Class A	Chemicals	600	1,161
Shanghai RAAS Blood Products Co. Ltd., Class A	Biotechnology	1,800	1,928
Shanghai Rural Commercial Bank Co. Ltd., Class A	Banks	1,200	1,105
A Shanghai Stonehill Technology Co. Ltd., Class A	Software	1,200	413
Shanghai Tunnel Engineering Co. Ltd., Class A	Construction & Engineering	1,200	1,073
Shanghai Waigaoqiao Free Trade Zone Group Co.	6 6		,
Ltd., Class B	Trading Companies & Distributors	1,200	882
Shanghai Yuyuan Tourist Mart Group Co.			
Ltd., Class A	Specialty Retail	1,200	846

Shanghai Zhangjiang High-Tech Park			
Development Co. Ltd., Class A	Real Estate Management & Development	600	1,519
<sup>a</sup> Shanghai Zhenhua Heavy Industries Co.			
Ltd., Class B	Machinery	4,200	823
Shangri-La Asia Ltd.	Hotels, Restaurants & Leisure	4,000	2,751
Shanxi Coal International Energy Group Co.			
Ltd., Class A	Trading Companies & Distributors	600	1,201
<sup>a</sup> Shanxi Coking Coal Energy Group Co. Ltd., Class			
A	Oil, Gas & Consumable Fuels	1,800	2,542
Shanxi Lu'an Environmental Energy Development		4 000	0.000
Co. Ltd., Class A	Oil, Gas & Consumable Fuels	1,200	2,980
<sup>a</sup> Shanxi Meijin Energy Co. Ltd., Class A	Metals & Mining	1,200	782
Shanxi Securities Co. Ltd., Class A	Capital Markets	1,200	773
<sup>a</sup> Shanxi Taigang Stainless Steel Co. Ltd., Class A	Metals & Mining	1,800	833
<sup>a</sup> Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A	Boyoragos	400	11,554
Shenergy Co. Ltd., Class A	Beverages Independent Power Producers & Energy Traders	1,200	1,451
Shenghe Resources Holding Co. Ltd., Class A	Metals & Mining	600	708
Shengyi Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	1,731
Shenwan Hongyuan Group Co. Ltd., Class A	Capital Markets	6,600	3,896
<sup>a,b</sup> Shenwan Hongyuan Group Co. Ltd., Class H	Capital Markets	4,800	910
Shenzhen Airport Co. Ltd., Class A	Transportation Infrastructure	4,800	525
	•		1,200
Shenzhen Energy Group Co. Ltd., Class A	Independent Power Producers & Energy Traders	1,200	
Shenzhen Expressway Corp. Ltd., Class H	Transportation Infrastructure	2,000	1,865 549
Shenzhen Gas Corp. Ltd., Class A	Gas Utilities	600	
Shenzhen Inovance Technology Co. Ltd., Class A	Machinery	700	4,919
Shenzhen International Holdings Ltd.	Transportation Infrastructure	6,000	4,788
Shenzhen Kaifa Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	1,243
Shenzhen Kangtai Biological Products Co.	Distante de su	<u> </u>	4 454
Ltd., Class A	Biotechnology	680	1,454
Shenzhen Mindray Bio-Medical Electronics Co.			
Ltd., Class A	Health Care Equipment & Supplies	300	11,954
Shenzhen MTC Co. Ltd., Class A	Household Durables	1,800	1,186
<sup>a</sup> Shenzhen Overseas Chinese Town Co. Ltd., Class		o 100	o= /
	Real Estate Management & Development	2,400	671
Shenzhen Salubris Pharmaceuticals Co.			
Ltd., Class A	Pharmaceuticals	300	1,094
Shenzhen SED Industry Co. Ltd., Class A	Construction & Engineering	600	1,231
Shenzhen Sunway Communication Co. Ltd., Class			
	Communications Equipment	400	1,073
Shenzhen Transsion Holdings Co. Ltd., Class A	Technology Hardware, Storage & Peripherals	374	3,921
Shenzhen Yan Tian Port Holding Co. Ltd., Class A	Transportation Infrastructure	600	372
<sup>a</sup> Shenzhen Zhongjin Lingnan Nonfemet Co.			
Ltd., Class A	Metals & Mining	1,200	697
Shenzhou International Group Holdings Ltd.	Textiles, Apparel & Luxury Goods	3,000	29,376
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class			
A	Pharmaceuticals	620	1,302
<sup>a</sup> Siasun Robot & Automation Co. Ltd., Class A	Machinery	600	800
Sichuan Chuantou Energy Co. Ltd., Class A	Independent Power Producers & Energy Traders	1,200	3,082
<sup>a</sup> Sichuan Hebang Biotechnology Co. Ltd., Class A	Chemicals	3,000	678
Sichuan Kelun Pharmaceutical Co. Ltd., Class A	Pharmaceuticals	600	2,493
<sup>a</sup> Sichuan Road & Bridge Group Co. Ltd., Class A	Construction & Engineering	1,800	1,945
Sieyuan Electric Co. Ltd., Class A	Electrical Equipment	400	3,665
Silergy Corp.	Semiconductors & Semiconductor Equipment	1,200	17,089
<sup>a</sup> Sinolink Securities Co. Ltd., Class A	Capital Markets	1,200	1,241
Sinoma International Engineering Co., Class A	Construction & Engineering	600	991
Sinoma Science & Technology Co. Ltd., Class A	Chemicals	600	1,060
Sinopec Engineering Group Co. Ltd., Class H	Construction & Engineering	6,000	4,150
<sup>a</sup> Sinopec Oilfield Service Corp., Class A	Energy Equipment & Services	1,200	286
<sup>a</sup> Sinopec Shanghai Petrochemical Co. Ltd., Class			
A	Chemicals	1,800	643
<sup>a</sup> Sinopec Shanghai Petrochemical Co. Ltd., Class			
H	Chemicals	12,000	1,691
Sinopharm Group Co. Ltd., Class H	Health Care Providers & Services	4,800	12,757
Sinotrans Ltd., Class A	Air Freight & Logistics	1,200	925
	с с		

Sinotrans Ltd., Class H	Air Freight & Logistics	6,000	2,920
Sinotruk Hong Kong Ltd.	Machinery	3,000	7,800
SITC International Holdings Co. Ltd.	Marine Transportation	5,000	13,577
Skshu Paint Co. Ltd., Class A	Chemicals	140	696
<sup>b</sup> Smoore International Holdings Ltd. Songcheng Performance Development Co.	Tobacco	6,960	8,442
Ltd., Class A	Hotels, Restaurants & Leisure	600	660
SooChow Securities Co. Ltd., Class A	Capital Markets	1,200	970
Southwest Securities Co. Ltd., Class A	Capital Markets	2,400	1,177
<sup>a</sup> Spring Airlines Co. Ltd., Class A	Passenger Airlines	200	1,543
StarPower Semiconductor Ltd., Class A	Semiconductors & Semiconductor Equipment	140	1,651
Sun Art Retail Group Ltd.	Consumer Staples Distribution & Retail	9,000	1,718
Sungrow Power Supply Co. Ltd., Class A	Electrical Equipment	660	5,608
Sunny Optical Technology Group Co. Ltd.	Electronic Equipment, Instruments & Components	2,400	14,832
Sunwoda Electronic Co. Ltd., Class A	Electrical Equipment	600	1,247
SUPCON Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	358	1,849
Suzhou Dongshan Precision Manufacturing Co.	Electropic Equipment Instrumente & Componente	600	1 701
Ltd., Class A Suzhou TFC Optical Communication Co.	Electronic Equipment, Instruments & Components	000	1,701
Ltd., Class A	Communications Equipment	140	1,696
<sup>a</sup> TAL Education Group, ADR	Diversified Consumer Services	1,500	16,005
<sup>a</sup> Tangshan Jidong Cement Co. Ltd., Class A	Construction Materials	600	334
TangShan Port Group Co. Ltd., Class A	Transportation Infrastructure	1,800	1,159
Tangshan Sanyou Chemical Industries Co.	hanoportation initiati adaro	1,000	1,100
Ltd., Class A	Chemicals	600	413
TBEA Co. Ltd., Class A	Electrical Equipment	1,420	2,698
TCL Technology Group Corp., Class A	Electronic Equipment, Instruments & Components	5,400	3,195
a TCL Zhonghuan Renewable Energy Technology			
Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,200	1,422
Tencent Holdings Ltd.	Interactive Media & Services	24,000	1,144,760
Tencent Music Entertainment Group, ADR	Entertainment	2,400	33,720
Thunder Software Technology Co. Ltd., Class A	Software	200	1,249
Tian Di Science & Technology Co. Ltd., Class A	Machinery	1,200	1,132
a Tianfeng Securities Co. Ltd., Class A	Capital Markets	2,400	717
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class			
A	Pharmaceuticals	1,200	501
<sup>a</sup> Tianma Microelectronics Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	598
Tianqi Lithium Corp., Class A	Chemicals Chemicals	600	2,458
Tianqi Lithium Corp., Class H Tianshan Aluminum Group Co. Ltd., Class A		800 600	2,295 666
TianShan Material Co. Ltd., Class A	Metals & Mining Construction Materials	600	444
Tianshui Huatian Technology Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,200	1,340
Tingyi Cayman Islands Holding Corp.	Food Products	6,000	7,232
a Titan Wind Energy Suzhou Co. Ltd., Class A	Electrical Equipment	600	735
<sup>d</sup> Tongcheng Travel Holdings Ltd.	Hotels, Restaurants & Leisure	4,800	9,554
TongFu Microelectronics Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	600	1,840
<sup>a</sup> Tongkun Group Co. Ltd., Class A	Chemicals	600	1,312
Tongling Nonferrous Metals Group Co. Ltd., Class			
A	Metals & Mining	3,600	1,780
Tongwei Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,200	3,141
<sup>a</sup> Topchoice Medical Corp., Class A	Health Care Providers & Services	100	740
<sup>b</sup> Topsports International Holdings Ltd.	Specialty Retail	12,000	6,379
TravelSky Technology Ltd., Class H	Hotels, Restaurants & Leisure	5,000	5,866
Trina Solar Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,200	2,781
<sup>a</sup> Trip.com Group Ltd.	Hotels, Restaurants & Leisure	2,000	95,960
<sup>a</sup> Tsinghua Tongfang Co. Ltd., Class A	Technology Hardware, Storage & Peripherals	1,200	837
Tsingtao Brewery Co. Ltd., Class A	Beverages	400	3,987
<sup>a</sup> Tsingtao Brewery Co. Ltd., Class H	Beverages	2,400	16,016
<sup>a</sup> Tuya, Inc., ADR	Software	864	1,477
Unigroup Guoxin Microelectronics Co. Ltd., Class	Semiconductors & Semiconductor Equipment	319	2,298
A Uni-President China Holdings Ltd.	Food Products	5,000	2,298
Unisplendour Corp. Ltd., Class A	Electronic Equipment, Instruments & Components	600	4,500
Vipshop Holdings Ltd., ADR	Broadline Retail	1,308	17,030
Walvax Biotechnology Co. Ltd., Class A	Biotechnology	600	935

<sup>a</sup> Wanda Film Holding Co. Ltd., Class A	Entertainment	600	994
Wangsu Science & Technology Co. Ltd., Class A	IT Services	600	649
Wanhua Chemical Group Co. Ltd., Class A	Chemicals	800	8,860
Want Want China Holdings Ltd.	Food Products	18,000	10,882
Wanxiang Qianchao Co. Ltd., Class A	Automobile Components	1,200	733
Weibo Corp., ADR	Interactive Media & Services	300	2,304
Weichai Power Co. Ltd., Class A	Machinery	1,800	4,004
Weichai Power Co. Ltd., Class H	Machinery	8,000	15,309
Weifu High-Technology Group Co. Ltd., Class B	Automobile Components	600	895
Wens Foodstuffs Group Co. Ltd., Class A	Food Products	1,800	4,887
Western Mining Co. Ltd., Class A Western Securities Co. Ltd., Class A	Metals & Mining Capital Markets	600 1,200	1,475 1,017
Will Semiconductor Co. Ltd. Shanghai, Class A	Semiconductors & Semiconductor Equipment	600	8,166
<sup>a</sup> Wingtech Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	2,322
Winning Health Technology Group Co. Ltd., Class	Electronic Equipment, matumenta d'oomponenta	000	2,022
A	Health Care Technology	600	485
<sup>a</sup> Wintime Energy Group Co. Ltd., Class A	Independent Power Producers & Energy Traders	6,000	970
Wuchan Zhongda Group Co. Ltd., Class A	Distributors	1,800	1,070
Wuhan Guide Infrared Co. Ltd., Class A	Electronic Equipment, Instruments & Components	1,200	968
<sup>a</sup> Wuliangye Yibin Co. Ltd., Class A	Beverages	1,200	21,045
WUS Printed Circuit Kunshan Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	3,000
WuXi AppTec Co. Ltd., Class A	Life Sciences Tools & Services	800	4,294
<sup>b</sup> WuXi AppTec Co. Ltd., Class H	Life Sciences Tools & Services	1,200	4,488
<sup>a,b</sup> Wuxi Biologics Cayman, Inc.	Life Sciences Tools & Services	14,440	21,344
<sup>a</sup> XCMG Construction Machinery Co. Ltd., Class A	Machinery	3,600	3,526
Xiamen C & D, Inc., Class A	Trading Companies & Distributors	600	734
Xiamen ITG Group Corp. Ltd., Class A	Trading Companies & Distributors	600	589
Xiamen Tungsten Co. Ltd., Class A	Metals & Mining	600	1,418
Xiangcai Co. Ltd., Class A	Real Estate Management & Development	600	490
<sup>a,b</sup> Xiaomi Corp., Class B	Technology Hardware, Storage & Peripherals	55,200	116,517
Xinxing Ductile Iron Pipes Co. Ltd., Class A	Metals & Mining	1,800	858
Xinyi Solar Holdings Ltd.	Semiconductors & Semiconductor Equipment	16,500	8,306
<sup>a</sup> XPeng, Inc., Class A	Automobiles	4,800	18,167
Xtep International Holdings Ltd.	Textiles, Apparel & Luxury Goods	3,000	1,848
Xuji Electric Co. Ltd., Class A	Electrical Equipment	400	1,885
<sup>b</sup> Yadea Group Holdings Ltd.	Automobiles	4,200	5,310
<sup>a,c</sup> Yango Group Co. Ltd., Class A	Real Estate Management & Development	2,100	10 515
Yangzijiang Shipbuilding Holdings Ltd.	Machinery Oil, Gas & Consumable Fuels	10,200 1,200	18,515 3,736
Yankuang Energy Group Co. Ltd., Class A Yankuang Energy Group Co. Ltd., Class H	Oil, Gas & Consumable Fuels	11,700	16,724
Yantai Changyu Pioneer Wine Co. Ltd., Class B	Beverages	1,200	1,446
Yealink Network Technology Corp. Ltd., Class A	Communications Equipment	420	2,115
Yifeng Pharmacy Chain Co. Ltd., Class A	Consumer Staples Distribution & Retail	316	1,063
Yihai International Holding Ltd.	Food Products	2,000	3,356
Yihai Kerry Arawana Holdings Co. Ltd., Class A	Food Products	600	2,248
Yintai Gold Co. Ltd., Class A	Metals & Mining	900	2,008
<sup>a</sup> Yonghui Superstores Co. Ltd., Class A	Consumer Staples Distribution & Retail	2,400	815
<sup>a</sup> Yonyou Network Technology Co. Ltd., Class A	Software	1,200	1,644
Youngor Fashion Co. Ltd., Class A	Real Estate Management & Development	1,200	1,170
YTO Express Group Co. Ltd., Class A	Air Freight & Logistics	1,200	2,572
<sup>a</sup> Yuan Longping High-tech Agriculture Co.			
Ltd., Class A	Food Products	600	808
Yuexiu Property Co. Ltd.	Real Estate Management & Development	6,000	3,919
Yum China Holdings, Inc.	Hotels, Restaurants & Leisure	1,500	46,379
Yunnan Aluminium Co. Ltd., Class A	Metals & Mining	1,200	2,221
Yunnan Baiyao Group Co. Ltd., Class A	Pharmaceuticals	600	4,204
Yunnan Chihong Zinc&Germanium Co. Ltd., Class			
A	Metals & Mining	1,200	878
Yunnan Copper Co. Ltd., Class A	Metals & Mining	600	1,024
Yunnan Energy New Material Co. Ltd., Class A	Chemicals	400	1,734
Yunnan Tin Co. Ltd., Class A	Metals & Mining	600	1,273
Yunnan Yuntianhua Co. Ltd., Class A	Chemicals	600	1,596
Yutong Bus Co. Ltd., Class A	Machinery	600	2,120
<sup>a</sup> Zai Lab Ltd.	Biotechnology	3,600	6,179

Zhangzhou Diontzohuang Dharmacoutical Co			
Zhangzhou Pientzehuang Pharmaceutical Co. Ltd., Class A	Pharmaceuticals	200	5,675
Zhaojin Mining Industry Co. Ltd., Class H	Metals & Mining	6,000	10,067
Zhefu Holding Group Co. Ltd., Class A	Commercial Services & Supplies	1,800	688
<sup>a</sup> Zhejiang Century Huatong Group Co. Ltd., Class		2 400	4 4 0 0
A Zhejiang China Commodities City Group Co.	Entertainment	2,400	1,128
Ltd., Class A	Broadline Retail	1,800	1,829
Zhejiang Chint Electrics Co. Ltd., Class A	Electrical Equipment	600	1,566
Zhejiang Crystal-Optech Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	1,395
Zhejiang Dahua Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	1,200	2,541
Zhejiang Expressway Co. Ltd., Class H	Transportation Infrastructure	6,000	4,050
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A	Pharmaceuticals	600	1,401
Zhejiang Huayou Cobalt Co. Ltd., Class A	Metals & Mining	600	1,819
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	600	2,361
Zhejiang Juhua Co. Ltd., Class A	Chemicals	1,200	3,966
<sup>a,b</sup> Zhejiang Leapmotor Technology Co. Ltd.	Automobiles	2,400	8,238
Zhejiang Longsheng Group Co. Ltd., Class A	Chemicals	1,200	1,412
Zhejiang NHU Co. Ltd., Class A	Chemicals	1,200	3,156
Zhejiang Sanhua Intelligent Controls Co.			
Ltd., Class A		600	1,568
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A	Automobile Components	600	1,088
Zhejiang Weixing New Building Materials Co. Ltd., Class A	Building Products	600	1,267
<sup>a</sup> Zhejiang Zheneng Electric Power Co. Ltd., Class	Ballang Products	000	1,207
A	Independent Power Producers & Energy Traders	2,400	2,337
Zhengzhou Coal Mining Machinery Group Co.			
Ltd., Class A	Machinery	600	1,216
<sup>a,b</sup> ZhongAn Online P&C Insurance Co. Ltd., Class H	Insurance	3,000	5,218
Zhongji Innolight Co. Ltd., Class A	Communications Equipment	280	5,288
Zhongjin Gold Corp. Ltd., Class A Zhongshan Public Utilities Group Co. Ltd., Class A	Metals & Mining Water Utilities	1,200 600	2,433 593
Zhongshang Group Holdings Ltd.	Specialty Retail	3,000	4,388
Zhongtai Securities Co. Ltd., Class A	Capital Markets	600	466
<sup>a</sup> Zhuhai Huafa Properties Co. Ltd., Class A	Real Estate Management & Development	600	534
<sup>a</sup> Zhuzhou CRRC Times Electric Co. Ltd., Class H	Machinery	1,800	7,101
Zhuzhou Kibing Group Co. Ltd., Class A	Building Products	600	530
Zijin Mining Group Co. Ltd., Class A	Metals & Mining	5,400	12,995
Zijin Mining Group Co. Ltd., Class H	Metals & Mining	22,000	46,438
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class A	Machinery	2,400	2,525
Zoomlion Heavy Industry Science & Technology	Machinery	2,400	2,525
Co. Ltd., Class H	Machinery	6,000	3,881
<sup>a</sup> ZTE Corp., Class A	Communications Equipment	1,200	4,597
<sup>a</sup> ZTE Corp., Class H	Communications Equipment	2,400	5,312
			7,773,245
Hong Kong 4.7%			
AIA Group Ltd.	Insurance	42,800	290,545
<sup>a</sup> Alibaba Health Information Technology Ltd., Class			
A	Consumer Staples Distribution & Retail	24,000	9,622
<sup>a</sup> Alibaba Pictures Group Ltd., Class A	Entertainment	60,000	3,189
ASMPT Ltd., Class A	Semiconductors & Semiconductor Equipment	1,200	16,738
Bank of East Asia Ltd., Class A Beijing Enterprises Water Group Ltd., Class A	Banks Water Utilities	4,800 12,000	6,099 3,689
Bosideng International Holdings Ltd., Class A	Textiles, Apparel & Luxury Goods	14,000	8,733
Cathay Pacific Airways Ltd., Class A	Passenger Airlines	4,000	4,094
Champion REIT, Class A	Office REITs	6,000	1,207
China Everbright Environment Group Ltd., Class B	<b>Commercial Services &amp; Supplies</b>	12,000	6,025
China Everbright Ltd., Class A	Capital Markets	4,000	2,024
China Gas Holdings Ltd., Class A	Gas Utilities	10,800	9,683
China Mengniu Dairy Co. Ltd., Class B China Power International Development Ltd. Class	Food Products	12,000	21,518
China Power International Development Ltd., Class H	Independent Power Producers & Energy Traders	18,000	9,337
		10,000	0,001

China Resources Beer Holdings Co. Ltd., Class A	Beverages	6,000	20,173
China Resources Gas Group Ltd., Class A	Gas Utilities	3,600	12,611
China Resources Land Ltd., Class H	Real Estate Management & Development	10,800	36,727
China State Construction International Holdings			
Ltd., Class A	Construction & Engineering	8,000	10,923
<sup>a</sup> China Traditional Chinese Medicine Holdings Co.			
Ltd.	Pharmaceuticals	12,000	5,579
CK Asset Holdings Ltd.	Real Estate Management & Development	7,200	26,974
CK Infrastructure Holdings Ltd., Class A	Electric Utilities	2,400	13,556
CLP Holdings Ltd.	Electric Utilities	6,000	48,493
COSCO SHIPPING Ports Ltd., Class B	Transportation Infrastructure	6,000	4,142
DFI Retail Group Holdings Ltd., Class A	Consumer Staples Distribution & Retail	1,200	2,280
Far East Horizon Ltd.	Financial Services	6,000	3,904
Geely Automobile Holdings Ltd.	Automobiles	21,000	23,643
Guangdong Investment Ltd.	Water Utilities	12,000	7,024
Hang Lung Group Ltd.	Real Estate Management & Development	3,000	3,266
Hang Lung Properties Ltd.	Real Estate Management & Development	7,000	5,971
Hang Seng Bank Ltd.	Banks	3,000	38,579
Henderson Land Development Co. Ltd.	Real Estate Management & Development	5,000	13,417
Hong Kong & China Gas Co. Ltd.	Gas Utilities	42,000	31,954
Hong Kong Exchanges & Clearing Ltd.	Capital Markets	4,800	153,823
Hongkong Land Holdings Ltd.	Real Estate Management & Development	4,200	13,566
Hutchison Port Holdings Trust	Transportation Infrastructure	19,800	2,534
Hysan Development Co. Ltd.	Real Estate Management & Development	2,000	2,874
<sup>a</sup> J&T Global Express Ltd.	Air Freight & Logistics	26,400	24,109
Jardine Matheson Holdings Ltd.	Industrial Conglomerates	750	26,535
Johnson Electric Holdings Ltd.	Automobile Components	1,000	1,506
Kerry Properties Ltd.	Real Estate Management & Development	2,500	4,348
Kingboard Laminates Holdings Ltd.	Electronic Equipment, Instruments & Components	3,000	3,228
Kunlun Energy Co. Ltd.	Gas Utilities	14,000	14,525
Link REIT	Retail REITs	9,600	37,318
Man Wah Holdings Ltd.	Household Durables	4,800	3,295
<sup>a</sup> Melco International Development Ltd.	Hotels, Restaurants & Leisure	4,000	2,690
MTR Corp. Ltd.	Ground Transportation	5,500	17,365
New World Development Co. Ltd.	Real Estate Management & Development	6,000	5,618
NWS Holdings Ltd.	Industrial Conglomerates	3,000	2,663
Orient Overseas International Ltd.	Marine Transportation	600	9,737
PCCW Ltd.	Diversified Telecommunication Services	18,000	9,015
Power Assets Holdings Ltd.	Electric Utilities	6,000	32,469
Shanghai Industrial Holdings Ltd.	Industrial Conglomerates	2,000	2,987
Sino Biopharmaceutical Ltd.	Pharmaceuticals	36,000	12,311
Sino Land Co. Ltd.	Real Estate Management & Development	13,300	13,713
Sun Hung Kai Properties Ltd.	Real Estate Management & Development	5,400	46,721
Swire Pacific Ltd., Class A	Real Estate Management & Development	1,500	13,257
Swire Pacific Ltd., Class B	Real Estate Management & Development	2,500	3,356
Swire Properties Ltd.	Real Estate Management & Development	3,600	5,736
Techtronic Industries Co. Ltd.	Machinery	5,000	57,125
United Energy Group Ltd.	Oil, Gas & Consumable Fuels	24,000	938
Vitasoy International Holdings Ltd.	Food Products	3,000	2,267
VTech Holdings Ltd.	Communications Equipment	600	4,488
<sup>b</sup> WH Group Ltd.	Food Products	30,000	19,751
Wharf Holdings Ltd.	Real Estate Management & Development	3,600	10,121
Wharf Real Estate Investment Co. Ltd.	Real Estate Management & Development	6,000	15,908
Xinyi Glass Holdings Ltd.	Building Products	8,400	9,210
Yue Yuen Industrial Holdings Ltd.	Textiles, Apparel & Luxury Goods	3,000	5,802
			1,292,628
India 23.8%			
India 23.8%	Industrial Constants	10	E 000
3M India Ltd.	Industrial Conglomerates	12	5,296
Aarti Industries Ltd.	Chemicals	798	6,567 20,772
ABB India Ltd.	Electrical Equipment	204	20,772
ACC Ltd.	Construction Materials	318	9,988 15 788
<sup>a</sup> Adani Energy Solutions Ltd.	Electric Utilities	1,320	15,788
Adani Enterprises Ltd. <sup>a</sup> Adani Green Energy Ltd.	Trading Companies & Distributors Independent Power Producers & Energy Traders	1,194 1,596	45,493 34,237
- Audin Green Energy Llu.	mucpendent rower rioducers & energy naders	1,090	34,237

Adani Ports & Special Economic Zone Ltd.	Transportation Infrastructure	2,814	49,880
<sup>a</sup> Adani Power Ltd.	Independent Power Producers & Energy Traders	4,416	38,055
Adani Total Gas Ltd.	Gas Utilities	1,080	11,605
<sup>a</sup> Adani Wilmar Ltd.	Food Products Financial Services	618	2,461
<sup>a</sup> Aditya Birla Capital Ltd.		1,920	5,496
AIA Engineering Ltd.	Machinery Pharmaceuticals	150 204	7,517 12,211
Alkem Laboratories Ltd.	Construction Materials	2,760	22,184
Ambuja Cements Ltd.		2,780	14,101
APL Apollo Tubes Ltd. Apollo Hospitals Enterprise Ltd.	Metals & Mining Health Care Providers & Services	378	28,040
Ashok Leyland Ltd.	Machinery	5,304	15,386
Asian Paints Ltd.	Chemicals	1,734	60,659
Astral Ltd.	Building Products	462	13,191
<sup>b</sup> AU Small Finance Bank Ltd.	Banks	1,404	11.315
Aurobindo Pharma Ltd.	Pharmaceuticals	1,008	14,598
<sup>a,b</sup> Avenue Supermarts Ltd.	Consumer Staples Distribution & Retail	564	31,902
Axis Bank Ltd.	Banks	8,730	132,462
Bajaj Auto Ltd.	Automobiles	258	29,398
Bajaj Finance Ltd.	Consumer Finance	954	81,406
Bajaj Finserv Ltd.	Financial Services	1,446	27,540
Bajaj Holdings & Investment Ltd.	Financial Services	102	10,442
Balkrishna Industries Ltd.	Automobile Components	312	12,082
<sup>b</sup> Bandhan Bank Ltd.	Banks	3,078	7,522
Bank of Baroda	Banks	3,912	12,920
Bank of India	Banks	3,552	5,133
Bata India Ltd.	Textiles, Apparel & Luxury Goods	252	4,575
Bayer CropScience Ltd.	Chemicals	48	3,864
Berger Paints India Ltd.	Chemicals	1,134	6,857
Bharat Electronics Ltd.	Aerospace & Defense	13,650	50,074
Bharat Forge Ltd.	Automobile Components	954	19,110
Bharat Heavy Electricals Ltd.	Electrical Equipment	4,896	17,664
<sup>a</sup> Bharat Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	3,888	14,172
Bharat Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	3,888	14,172
Bharti Airtel Ltd.	Wireless Telecommunication Services	570	7,129
Bharti Airtel Ltd.	Wireless Telecommunication Services	10,152	175,806
Biocon Ltd.	Biotechnology	1,740	7,326
Bosch Ltd.	Automobile Components	30	12,262
<sup>a</sup> Britannia Industries Ltd.	Food Products	450	29,549
Canara Bank	Banks	7,080	10,144
Castrol India Ltd.	Chemicals	1,842	4,431
CG Power & Industrial Solutions Ltd. Cholamandalam Investment & Finance Co. Ltd.	Electrical Equipment	2,406	20,333
	Consumer Finance Pharmaceuticals	1,554	26,528 36,226
Cipla Ltd. Coal India Ltd.	Oil, Gas & Consumable Fuels	2,040 8,658	30,220 49,126
Coforge Ltd.	IT Services	222	14,533
Colgate-Palmolive India Ltd.	Personal Care Products	516	14,553
Container Corp. of India Ltd.	Ground Transportation	1,068	13,351
Coromandel International Ltd.	Chemicals	498	9,560
Cummins India Ltd.	Machinery	510	24,261
Dabur India Ltd.	Personal Care Products	2,268	16,338
Dalmia Bharat Ltd.	Construction Materials	324	7,046
Deepak Nitrite Ltd.	Chemicals	270	8,101
Divi's Laboratories Ltd.	Life Sciences Tools & Services	486	26,789
<sup>d</sup> Dixon Technologies India Ltd.	Household Durables	138	19,812
DLF Ltd.	Real Estate Management & Development	2,364	23,381
<sup>b</sup> Dr Lal PathLabs Ltd.	Health Care Providers & Services	132	4,402
Dr Reddy's Laboratories Ltd.	Pharmaceuticals	462	35,472
Eicher Motors Ltd.	Automobiles	528	29,589
Emami Ltd.	Personal Care Products	810	6,696
Embassy Office Parks REIT	Office REITs	3,408	14,522
Exide Industries Ltd.	Automobile Components	1,788	12,104
Federal Bank Ltd.	Banks	7,002	14,884
aFSN E-Commerce Ventures Ltd.	Specialty Retail	5,292	11,197
GAIL India Ltd.	Gas Utilities	10,272	27,045
<sup>b</sup> General Insurance Corp. of India	Insurance	378	1,717

GlaxoSmithKline Pharmaceuticals Ltd.	Pharmaceuticals	162	5,150
Glenmark Pharmaceuticals Ltd.	Pharmaceuticals	570	8,411
<sup>a</sup> GMR Airports Infrastructure Ltd.	Transportation Infrastructure	9,456	10,951
Godrej Consumer Products Ltd.	Personal Care Products	1,374	22,670
<sup>a</sup> Godrej Industries Ltd.	Industrial Conglomerates	258	2,648
<sup>a</sup> Godrej Properties Ltd.	Real Estate Management & Development	396	15,234
Grasim Industries Ltd.	Construction Materials	1,470	47,076
Gujarat Fluorochemicals Ltd.	Chemicals	156 798	5,972 6,014
Gujarat Gas Ltd. Havells India Ltd.	Gas Utilities Electrical Equipment	900	19,669
HCL Technologies Ltd.	IT Services	4,038	70,680
<sup>b</sup> HDFC Asset Management Co. Ltd.	Capital Markets	390	18,677
HDFC Bank Ltd.	Banks	21,492	433,977
<sup>b</sup> HDFC Life Insurance Co. Ltd.	Insurance	3,732	26,631
Hero MotoCorp Ltd.	Automobiles	504	33,724
Hindalco Industries Ltd.	Metals & Mining	5,274	43,865
<sup>d</sup> Hindustan Aeronautics Ltd.	Aerospace & Defense	720	45,454
Hindustan Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	2,364	9,415
<sup>a</sup> Hindustan Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	1,182	4,707
Hindustan Unilever Ltd.	Personal Care Products	3,390	100,538
Hindustan Zinc Ltd.	Metals & Mining	918	7,372
Honeywell Automation India Ltd.	Electronic Equipment, Instruments & Components	6	4,081
ICICI Bank Ltd.	Banks	12,078	173,752
<sup>b</sup> ICICI Lombard General Insurance Co. Ltd.	Insurance	936	20,087
<sup>b</sup> ICICI Prudential Life Insurance Co. Ltd.	Insurance	1,494	10,852
IDBI Bank Ltd.	Banks	2,400	2,417
<sup>a</sup> IDFC First Bank Ltd.	Banks	13,488	13,289
Indian Bank	Banks	1,050	6,869
Indian Hotels Co. Ltd. Indian Oil Corp. Ltd.	Hotels, Restaurants & Leisure Oil, Gas & Consumable Fuels	3,228 15,984	24,196 31,749
Indian Railway Catering & Tourism Corp. Ltd.	Commercial Services & Supplies	1,170	13,880
<sup>b</sup> Indian Railway Finance Corp. Ltd.	Financial Services	6,948	14,482
<sup>a</sup> Indian Renewable Energy Development Agency	Tillancial Services	0,940	14,402
Ltd.	Financial Services	2,592	5,920
Indraprastha Gas Ltd.	Gas Utilities	1,362	8,227
<sup>a</sup> Indus Towers Ltd.	Diversified Telecommunication Services	5,046	22,710
Info Edge India Ltd.	Interactive Media & Services	288	23,437
Infosys Ltd.	IT Services	13,398	251,732
<sup>a,b</sup> InterGlobe Aviation Ltd.	Passenger Airlines	624	31,641
Ipca Laboratories Ltd.	Pharmaceuticals	516	6,991
ITC Ltd.	Tobacco	11,448	58,333
Jindal Stainless Ltd.	Metals & Mining	1,212	11,955
Jindal Steel & Power Ltd.	Metals & Mining	1,470	18,411
<sup>a</sup> Jio Financial Services Ltd.	Financial Services	12,054	51,772
JSW Energy Ltd.	Independent Power Producers & Energy Traders	2,052	18,075
<sup>a</sup> JSW Infrastructure Ltd.	Transportation Infrastructure	948	3,733
JSW Steel Ltd.	Metals & Mining	3,840	42,896
Jubilant Foodworks Ltd. Kalyan Jewellers India Ltd.	Hotels, Restaurants & Leisure	1,410 1,518	9,524 9,123
Kansai Nerolac Paints Ltd.	Textiles, Apparel & Luxury Goods Chemicals	798	9,123 2,585
Kotak Mahindra Bank Ltd.	Banks	1,878	40,595
KPIT Technologies Ltd.	Software	618	12,115
L&T Finance Ltd.	Financial Services	3,252	7,065
<sup>b</sup> L&T Technology Services Ltd.	Professional Services	102	6,005
Larsen & Toubro Ltd.	Construction & Engineering	2,574	109,533
<sup>b</sup> Laurus Labs Ltd.	Pharmaceuticals	1,548	7,881
LIC Housing Finance Ltd.	Financial Services	1,176	11,237
Linde India Ltd.	Chemicals	84	8,360
<sup>b</sup> LTIMindtree Ltd.	IT Services	348	22,473
Lupin Ltd.	Pharmaceuticals	918	17,849
<sup>b</sup> Macrotech Developers Ltd.	Real Estate Management & Development	1,002	18,067
Mahindra & Mahindra Financial Services Ltd.	Consumer Finance	2,310	8,327
Mahindra & Mahindra Ltd.	Automobiles	3,702	127,265
Mangalore Refinery & Petrochemicals Ltd.	Oil, Gas & Consumable Fuels	672	1,727
<sup>a</sup> Mankind Pharma Ltd.	Pharmaceuticals	372	9,499

Marico Ltd.	Food Products	2,022	14,864
Maruti Suzuki India Ltd.	Automobiles	528	76,197
a Max Financial Services Ltd.	Insurance	924	10,767
	Health Care Providers & Services	2,490	28,088
Max Healthcare Institute Ltd.	Aerospace & Defense	2,490	20,000
Mazagon Dock Shipbuilders Ltd. Metro Brands Ltd.	•	120	
	Specialty Retail		1,768
Mphasis Ltd.	IT Services	390	11,489
MRF Ltd.	Automobile Components	12	18,630
Muthoot Finance Ltd.	Consumer Finance	414	8,916
Nestle India Ltd.	Food Products	1,368	41,861
<sup>b</sup> New India Assurance Co. Ltd.	Insurance	852	2,421
NHPC Ltd.	Independent Power Producers & Energy Traders	11,610	14,020
<sup>b</sup> Nippon Life India Asset Management Ltd.	Capital Markets	558	4,312
NLC India Ltd.	Independent Power Producers & Energy Traders	678	1,953
NMDC Ltd.	Metals & Mining	4,482	13,225
NTPC Ltd.	Independent Power Producers & Energy Traders	18,078	82,024
Oberoi Realty Ltd.	Real Estate Management & Development	456	9,656
Oil & Natural Gas Corp. Ltd.	Oil, Gas & Consumable Fuels	14,808	48,693
Oil India Ltd.	Oil, Gas & Consumable Fuels	1,284	11,134
<sup>a</sup> One 97 Communications Ltd.	Financial Services	1,374	6,620
Oracle Financial Services Software Ltd.	Software	84	9,955
Page Industries Ltd.	Textiles, Apparel & Luxury Goods	24	11,253
Patanjali Foods Ltd.	Food Products	372	7,099
<sup>a</sup> PB Fintech Ltd.	Insurance	1,188	19,906
Persistent Systems Ltd.	IT Services	384	19,532
Petronet LNG Ltd.	Oil, Gas & Consumable Fuels	2,922	11,572
Phoenix Mills Ltd.	Real Estate Management & Development	366	15,750
PI Industries Ltd.	Chemicals	306	13,940
Pidilite Industries Ltd.	Chemicals	576	21,821
<sup>a</sup> Piramal Enterprises Ltd.	Financial Services	462	5,136
<sup>a</sup> Polycab India Ltd.	Electrical Equipment	186	15,033
Poonawalla Fincorp Ltd.	Consumer Finance	1,062	5,210
Power Finance Corp. Ltd.	Financial Services	5,532	32,182
Power Grid Corp. of India Ltd.	Electric Utilities	16,002	63,509
Prestige Estates Projects Ltd.	Real Estate Management & Development	486	11,030
Punjab National Bank	Banks	8,586	12,691
<sup>d</sup> Rail Vikas Nigam Ltd.	Construction & Engineering	2,160	10,791
<sup>a</sup> Rajesh Exports Ltd.	Textiles, Apparel & Luxury Goods	528	1,786
<sup>b</sup> RBL Bank Ltd.	Banks	1,722	5,431
REC Ltd.	Financial Services	4,740	29,865
Relaxo Footwears Ltd.	Textiles, Apparel & Luxury Goods	282	2,798
Reliance Industries Ltd.	Oil, Gas & Consumable Fuels	12,684	476,223
Samvardhana Motherson International Ltd.	Automobile Components	10,260	23,416
SBI Cards & Payment Services Ltd.	Consumer Finance	1,122	9,750
<sup>b</sup> SBI Life Insurance Co. Ltd.	Insurance	1,590	28,448
Schaeffler India Ltd.	Machinery	156	8,868
Shree Cement Ltd.	Construction Materials	54	18,048
Shriram Finance Ltd.	Consumer Finance	1,062	37,080
Siemens Ltd.	Industrial Conglomerates	336	31,044
SJVN Ltd.	Electric Utilities	2,814	4,442
<sup>a</sup> Solar Industries India Ltd.	Chemicals	90	10,815
<sup>b</sup> Sona Blw Precision Forgings Ltd.	Automobile Components	1,374	10,562
SRF Ltd.	Chemicals	528	15,425
<sup>a</sup> Star Health & Allied Insurance Co. Ltd.	Insurance	888	
State Bank of India			5,949
	Banks Matala & Mining	6,822	69,453
Steel Authority of India Ltd.	Metals & Mining	5,640	10,054
Sun Pharmaceutical Industries Ltd.	Pharmaceuticals	4,152	75,726
Sun TV Network Ltd.	Media	330	2,977
Sundaram Finance Ltd.	Consumer Finance	252	14,179
Supreme Industries Ltd.	Chemicals	246	17,570
<sup>a</sup> Suzlon Energy Ltd.	Electrical Equipment	45,804	29,036
<sup>b</sup> Syngene International Ltd.	Life Sciences Tools & Services	660	5,620
a Tata Communications Ltd.	Diversified Telecommunication Services	444	9,874
Tata Consultancy Services Ltd.	IT Services	3,942	184,562
Tata Consumer Products Ltd.	Food Products	2,370	31,191

Tata Elxsi Ltd.	Software	126	10,579
Tata Motors Ltd., Class A	Automobiles	7,044	83,607
Tata Motors Ltd., Class A	Automobiles	1,488	11,877
<sup>a</sup> Tata Power Co. Ltd.	Electric Utilities	5,592	29,547
Tata Steel Ltd.	Metals & Mining IT Services	32,130 288	67,048 3,530
Tata Technologies Ltd. <sup>a</sup> Tata Teleservices Maharashtra Ltd.	Diversified Telecommunication Services	1,956	1,823
Tech Mahindra Ltd.	IT Services	2,322	39,829
Thermax Ltd.	Machinery	126	8,085
Titan Co. Ltd.	Textiles, Apparel & Luxury Goods	1,560	63,685
Torrent Pharmaceuticals Ltd.	Pharmaceuticals	372	12,452
Torrent Power Ltd.	Electric Utilities	840	15,094
Trent Ltd.	Specialty Retail	690	45,344
Tube Investments of India Ltd.	Automobile Components	330	16,856
TVS Motor Co. Ltd.	Automobiles	894	25,354
UltraTech Cement Ltd.	Construction Materials	438	61,287
Union Bank of India Ltd.	Banks	5,778	9,471
United Breweries Ltd.	Beverages	270	6,431
United Spirits Ltd.	Beverages	1,128	17,268
UNO Minda Ltd.	Automobile Components	606	7,936
UPL Ltd.	Chemicals	2,052	14,048
Varun Beverages Ltd.	Beverages	1,776	34,705
Vedant Fashions Ltd. Vedanta Ltd.	Textiles, Apparel & Luxury Goods Metals & Mining	234 5,358	2,951 29.171
<sup>a</sup> Vodafone Idea Ltd.	Wireless Telecommunication Services	5,356 80,814	17,338
Voltas Ltd.	Construction & Engineering	894	15,784
Whirlpool of India Ltd.	Household Durables	132	3,163
Wipro Ltd.	IT Services	5,370	33,155
<sup>a</sup> Yes Bank Ltd.	Banks	77,802	22,103
<sup>a</sup> Zee Entertainment Enterprises Ltd.	Media	3,228	5,876
<sup>a</sup> Zomato Ltd.	Hotels, Restaurants & Leisure	26,202	63,020
Zydus Lifesciences Ltd.	Pharmaceuticals	960	12,364
			6,543,122
Indonesia 1.9%			
Adaro Energy Indonesia Tbk. PT, Class B	Oil, Gas & Consumable Fuels	40,800	6,952
<sup>a</sup> Amman Mineral Internasional PT	Metals & Mining	48,000	32,244
Astra Agro Lestari Tbk. PT, Class H	Food Products	1,800	594
Astra International Tbk. PT, Class H	Industrial Conglomerates	78,600	21,408
Avia Avian Tbk. PT	Chemicals	55,200	1,736
Bank Central Asia Tbk. PT, Class A	Banks	211,200	128,010
Bank Mandiri Persero Tbk. PT, Class A	Banks	169,200	63,547
Bank Negara Indonesia Persero Tbk. PT, Class H	Banks	58,200	16,562
Bank Rakyat Indonesia Persero Tbk. PT, Class A	Banks	266,400	74,836
Bank Syariah Indonesia Tbk. PT	Banks	12,000	1,920
Barito Pacific Tbk. PT, Class A	Chemicals	101,562	6,140
Bukit Asam Tbk. PT, Class A	Oil, Gas & Consumable Fuels	15,600	2,334
<sup>a</sup> Bumi Serpong Damai Tbk. PT, Class A	Real Estate Management & Development	34,800	2,030
Charoen Pokphand Indonesia Tbk. PT, Class A	Food Products	28,200	8,740
Dayamitra Telekomunikasi PT Elang Mahkota Teknologi Tbk. PT	Diversified Telecommunication Services Media	69,600 97,200	2,741 2,303
First Pacific Co. Ltd.	Food Products	12,000	5,579
<sup>a</sup> GoTo Gojek Tokopedia Tbk. PT	Broadline Retail	3,714,000	11,340
Gudang Garam Tbk. PT	Tobacco	1,800	1,990
Hanjaya Mandala Sampoerna Tbk. PT	Tobacco	34,800	1,509
Indah Kiat Pulp & Paper Tbk. PT	Paper & Forest Products	10,200	5,544
Indocement Tunggal Prakarsa Tbk. PT	Construction Materials	5,400	2,391
Indofood CBP Sukses Makmur Tbk. PT	Food Products	9,000	5,661
Indofood Sukses Makmur Tbk. PT	Food Products	16,800	6,233
Indosat Tbk. PT	Wireless Telecommunication Services	5,400	3,528
Jasa Marga Persero Tbk. PT	Transportation Infrastructure	8,400	2,555
Kalbe Farma Tbk. PT	Pharmaceuticals	73,200	6,817
Mayora Indah Tbk. PT	Food Products	13,800	1,980
<sup>a</sup> Merdeka Copper Gold Tbk. PT	Metals & Mining	48,600	7,064
Perusahaan Gas Negara Tbk. PT	Gas Utilities	42,000	3,950
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<sup>a</sup> Petrindo Jaya Kreasi Tbk. PT	Oil, Gas & Consumable Fuels	6,600	3,527
-	Diversified Telecommunication Services	,	
Sarana Menara Nusantara Tbk. PT		72,600	3,259
Semen Indonesia Persero Tbk. PT	Construction Materials	13,200	3,007
<sup>a</sup> Smartfren Telecom Tbk. PT	Wireless Telecommunication Services	498,600	1,157
Sumber Alfaria Trijaya Tbk. PT	Consumer Staples Distribution & Retail	73,200	12,293
Telkom Indonesia Persero Tbk. PT, Class B	<b>Diversified Telecommunication Services</b>	177,000	33,833
Tower Bersama Infrastructure Tbk. PT	Diversified Telecommunication Services	14,400	1,666
Trimegah Bangun Persada Tbk. PT	Metals & Mining	31,200	1,924
	÷		
Unilever Indonesia Tbk. PT	Household Products	22,800	4,205
United Tractors Tbk. PT	Oil, Gas & Consumable Fuels	6,000	8,052
<sup>a</sup> Vale Indonesia Tbk. PT	Metals & Mining	8,400	2,165
XL Axiata Tbk. PT	Wireless Telecommunication Services	16,800	2,216
			515,542
Italy 0.0% <sup>†</sup>			
PRADA SpA	Textiles, Apparel & Luxury Goods	1,800	13,464
L			
Luxembourg 0.0% <sup>†</sup>	Burnel One Burleyt	4 500	0.070
L'Occitane International SA	Personal Care Products	1,500	6,379
Macau 0.3%			
Galaxy Entertainment Group Ltd.	Hotels, Restaurants & Leisure	8,400	39,163
MGM China Holdings Ltd.		2,400	3,738
0	Hotels, Restaurants & Leisure		
<sup>a</sup> Sands China Ltd.	Hotels, Restaurants & Leisure	9,600	20,018
<sup>a</sup> SJM Holdings Ltd.	Hotels, Restaurants & Leisure	6,000	2,036
Wynn Macau Ltd.	Hotels, Restaurants & Leisure	4,800	3,935
			68,890
Malaysia 1.9%			
Alliance Bank Malaysia Bhd., Class A	Banks	4,200	3,374
AMMB Holdings Bhd.	Banks	10,800	9,821
Axiata Group Bhd., Class A	Wireless Telecommunication Services	17,400	9,627
CELCOMDIGI Bhd.	Wireless Telecommunication Services	15,600	12,169
CIMB Group Holdings Bhd., Class A	Banks	31,800	45,838
			7,599
Dialog Group Bhd., Class A	Energy Equipment & Services	15,000	
FGV Holdings Bhd.	Food Products	1,800	488
Fraser & Neave Holdings Bhd.	Beverages	600	4,042
Gamuda Bhd.	Construction & Engineering	9,600	13,390
Genting Bhd.	Hotels, Restaurants & Leisure	8,400	8,387
Genting Malaysia Bhd.	Hotels, Restaurants & Leisure	10,800	5,838
<sup>a</sup> Hartalega Holdings Bhd.	Health Care Equipment & Supplies	6,600	4,589
Hong Leong Bank Bhd.	Banks	2,400	9,768
Hong Leong Financial Group Bhd.	Banks	600	2,198
IHH Healthcare Bhd.	Health Care Providers & Services	11,400	15,224
IJM Corp. Bhd.	Construction & Engineering	13,800	8,922
IOI Corp. Bhd.	Food Products	11,400	8,941
Kuala Lumpur Kepong Bhd.	Food Products	2,400	10,501
Malayan Banking Bhd.	Banks	28,800	60,805
Malaysia Airports Holdings Bhd.	Transportation Infrastructure	4,200	8,814
Maxis Bhd.	Wireless Telecommunication Services	11,400	8,530
MISC Bhd.	Marine Transportation	7,800	14,087
<sup>b</sup> MR DIY Group M Bhd.	Specialty Retail	15,600	6,415
Nestle Malaysia Bhd.	Food Products	240	6,181
-			
Petronas Chemicals Group Bhd.	Chemicals	10,800	14,446
Petronas Dagangan Bhd.	Oil, Gas & Consumable Fuels	1,200	4,436
Petronas Gas Bhd.	Gas Utilities	3,600	13,599
PPB Group Bhd.	Food Products	2,400	7,275
Press Metal Aluminium Holdings Bhd.	Metals & Mining	13,800	16,850
Public Bank Bhd.	Banks	56,400	48,061
QL Resources Bhd.	Food Products	4,200	5,805
RHB Bank Bhd.	Banks	8,400	9,811
SD Guthrie Bhd.	Food Products	13,800	12,345
	Industrial Conglomerates		
Sime Darby Bhd.	-	15,000	8,331
Telekom Malaysia Bhd.	Diversified Telecommunication Services	4,200	6,018
Tenaga Nasional Bhd.	Electric Utilities	16,800	49,073
<sup>a</sup> Top Glove Corp. Bhd.	Health Care Equipment & Supplies	20,400	4,757

VTI Com Phd	Multi-Utilities	19 600	12 602
YTL Corp. Bhd. YTL Power International Bhd.	Multi-Utilities	18,600 9,600	13,603 9,809
			509,767
Pakistan 0.0% <sup>†</sup> Oil & Gas Development Co. Ltd.	Oil, Gas & Consumable Fuels	2,502	1,217
Philippines 0.7%			
ACEN Corp.	Independent Power Producers & Energy Traders	35,400	3,020
Ayala Corp., Class A	Industrial Conglomerates	1,260	12,512
Ayala Land, Inc., Class A	Real Estate Management & Development	28,800	14,005
Bank of the Philippine Islands, Class A	Banks	8,236	16,736
BDO Unibank, Inc., Class A	Banks	8,820	19,293
<sup>a</sup> Bloomberry Resorts Corp., Class H	Hotels, Restaurants & Leisure	16,800	2,726
<sup>a</sup> Converge Information & Communications Technology Solutions, Inc.	Diversified Telecommunication Services	9,600	1,884
DMCI Holdings, Inc., Class A	Industrial Conglomerates	16,200	3,079
Globe Telecom, Inc.	Wireless Telecommunication Services	132	4,730
GT Capital Holdings, Inc.	Industrial Conglomerates	360	3,808
International Container Terminal Services, Inc.	Transportation Infrastructure	4,260	25,425
JG Summit Holdings, Inc.	Industrial Conglomerates	11,400	5,067
Jollibee Foods Corp.	Hotels, Restaurants & Leisure	1,636	6,308
LT Group, Inc.	Industrial Conglomerates	11,400	1,896
Manila Electric Co.	Electric Utilities	1,020	6,370
Megaworld Corp.	Real Estate Management & Development	42,000	1,254
Metropolitan Bank & Trust Co.	Banks Food Products	7,020	8,091
<sup>b</sup> Monde Nissin Corp. PLDT, Inc.	Food Products Wireless Telecommunication Services	28,200 360	4,523 8,827
Puregold Price Club, Inc.	Consumer Staples Distribution & Retail	4,060	1,676
San Miguel Corp.	Industrial Conglomerates	1,920	3,286
Semirara Mining & Power Corp.	Oil, Gas & Consumable Fuels	4,800	2,760
SM Prime Holdings, Inc.	Real Estate Management & Development	40,200	19,411
Universal Robina Corp.	Food Products	3,420	6,489
			183,176
Singapore 3.1%			
<sup>b</sup> BOC Aviation Ltd., Class A	Trading Companies & Distributors	600	4,304
CapitaLand Ascendas REIT, Class A	Industrial REITs Hotel & Resort REITs	13,800	26,068
CapitaLand Ascott Trust, Class A CapitaLand Integrated Commercial Trust, Class A	Retail REITs	9,600 19,200	6,198 28,051
CapitaLand Investment Ltd.	Real Estate Management & Development	9,600	18,842
City Developments Ltd., Class H	Real Estate Management & Development	1,800	6,853
ComfortDelGro Corp. Ltd., Class H	Ground Transportation	7,800	7,712
DBS Group Holdings Ltd., Class A	Banks	7,800	205,986
<sup>d</sup> Frasers Logistics & Commercial Trust	Industrial REITs	10,800	7,571
Genting Singapore Ltd.	Hotels, Restaurants & Leisure	21,600	13,786
Jardine Cycle & Carriage Ltd.	Industrial Conglomerates	400	7,851
Keppel DC REIT	Specialized REITs	4,800	6,375
Keppel Ltd.	Industrial Conglomerates	5,400	25,780
Keppel REIT		8,400	5,175
Mapletree Industrial Trust	Industrial REITs Industrial REITs	7,800 12,600	12,144 11,993
Mapletree Logistics Trust Mapletree Pan Asia Commercial Trust	Retail REITs	9,000	8,102
d Netlink NBN Trust	Diversified Telecommunication Services	11,400	6,982
Olam Group Ltd.	Consumer Staples Distribution & Retail	4,200	3,564
Oversea-Chinese Banking Corp. Ltd.	Banks	13,200	140,547
a SATS Ltd.	Transportation Infrastructure	3,600	7,571
<sup>a</sup> Seatrium Ltd.	Machinery	7,800	7,942
Sembcorp Industries Ltd.	Multi-Utilities	3,600	12,777
SIA Engineering Co. Ltd.	Transportation Infrastructure	600	1,027
Singapore Airlines Ltd.	Passenger Airlines	5,400	27,493
Singapore Exchange Ltd.	Capital Markets	3,000	20,985
Singapore Post Ltd.	Air Freight & Logistics	6,000 6,000	1,904
Singapore Technologies Engineering Ltd. Singapore Telecommunications Ltd.	Aerospace & Defense Diversified Telecommunication Services	28,800	19,170 58,439
Singapore releconfinditications Etd. StarHub Ltd.	Wireless Telecommunication Services	2,400	2,143
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Suntec Real Estate Investment Trust United Overseas Bank Ltd.	Diversified REITs Banks	8,400 4,800	6,508 110,964
UOL Group Ltd.	Real Estate Management & Development	1,800	6,906
Venture Corp. Ltd.	Electronic Equipment, Instruments & Components	600	6,296
Wilmar International Ltd.	Food Products	7,200	16,469
Yangzijiang Financial Holding Ltd. ª Yanlord Land Group Ltd.	Capital Markets Real Estate Management & Development	10,200 2,400	2,634 779
			863,891
South Korea 12.4%	Distantantan	100	22.042
<sup>a</sup> Alteogen, Inc., Class A	Biotechnology	162	33,012
Amorepacific Corp., Class H	Personal Care Products	108	13,126
AMOREPACIFIC Group, Class A	Personal Care Products	96 30	2,256
BGF retail Co. Ltd.	Consumer Staples Distribution & Retail Banks		2,251
BNK Financial Group, Inc., Class H <sup>a</sup> Celltrion Pharm, Inc., Class A	Pharmaceuticals	1,074	6,609 4,258
Celltrion, Inc., Class A	Biotechnology	66 546	4,238
Cheil Worldwide, Inc., Class A	Media	270	3,609
CJ CheilJedang Corp., Class A	Food Products	30	8,402
CJ Corp., Class A	Industrial Conglomerates	48	4,237
<sup>a</sup> CJ ENM Co. Ltd., Class A	Entertainment	42	2,569
CJ Logistics Corp., Class A	Air Freight & Logistics	30	2,003
<sup>a</sup> CosmoAM&T Co. Ltd.	Technology Hardware, Storage & Peripherals	84	8,800
Coway Co. Ltd.	Household Durables	216	10,074
<sup>a</sup> Daewoo Engineering & Construction Co.		210	10,011
Ltd., Class A	Construction & Engineering	786	2,124
DB Insurance Co. Ltd., Class A	Insurance	168	13,975
DGB Financial Group, Inc., Class A	Banks	588	3,426
DL E&C Co. Ltd., Class A	Construction & Engineering	90	2,118
DL Holdings Co. Ltd., Class A	Chemicals	48	2,061
Dongsuh Cos., Inc., Class A	Consumer Staples Distribution & Retail	120	1,674
Doosan Bobcat, Inc., Class A	Machinery	192	7,156
<sup>a</sup> Doosan Enerbility Co. Ltd., Class H	Electrical Equipment	1,596	23,305
<sup>a</sup> Ecopro BM Co. Ltd.	Electrical Equipment	174	23,133
<sup>a</sup> Ecopro Co. Ltd.	Electrical Equipment	372	24,350
<sup>a</sup> Ecopro Materials Co. Ltd.	Electrical Equipment	42	2,774
E-MART, Inc., Class A	Consumer Staples Distribution & Retail	78	3,202
F&F Co. Ltd.	Textiles, Apparel & Luxury Goods	60	2,720
Fila Holdings Corp.	Textiles, Apparel & Luxury Goods	198	5,768
Green Cross Corp.	Biotechnology	24	1,993
<sup>a</sup> GS Engineering & Construction Corp.	Construction & Engineering	246	2,686
GS Holdings Corp.	Industrial Conglomerates	174	5,928
GS Retail Co. Ltd.	Consumer Staples Distribution & Retail	150	2,272
Hana Financial Group, Inc.	Banks	1,002	44,186
Hanjin Kal Corp.	Passenger Airlines	120	5,632
Hankook Tire & Technology Co. Ltd.	Automobile Components	288	9,457
Hanmi Pharm Co. Ltd.	Pharmaceuticals	30	5,895
Hanmi Science Co. Ltd.	Pharmaceuticals	96	2,165
Hanmi Semiconductor Co. Ltd.	Semiconductors & Semiconductor Equipment	168	21,029
Hanon Systems	Automobile Components	624	2,144
Hanwha Aerospace Co. Ltd.	Aerospace & Defense	132	23,926
Hanwha Corp.	Industrial Conglomerates	174	3,394
Hanwha Life Insurance Co. Ltd.	Insurance	1,386	3,021
<sup>a</sup> Hanwha Ocean Co. Ltd., Class A	Machinery	342	7,590
Hanwha Solutions Corp.	Chemicals	402	8,060
HD Hyundai Co. Ltd.	Oil, Gas & Consumable Fuels	162	8,768
<sup>a</sup> HD Hyundai Heavy Industries Co. Ltd.	Machinery	72	8,144
HD Hyundai Infracore Co. Ltd.	Machinery	540	2,997
<sup>a</sup> HD Korea Shipbuilding & Offshore Engineering Co. Ltd.	Machinery	162	18,689
Hite Jinro Co. Ltd.	Beverages	120	1,852
HL Mando Co. Ltd.	Automobile Components	126	4,018
aHLB, Inc.	Health Care Equipment & Supplies	456	19,380
HMM Co. Ltd.	Marine Transportation	1,104	15,744
Hotel Shilla Co. Ltd.	Specialty Retail	120	4,673
			, .

HYBE Co. Ltd.	Entertainment	78	11,475
Hyundai Autoever Corp. Hyundai Department Store Co. Ltd.	IT Services	24 54	2,866
Hyundai Department Store Co. Ltd. Hyundai Engineering & Construction Co. Ltd.	Broadline Retail Construction & Engineering	54 282	1,910 6,566
Hyundai Glovis Co. Ltd.	Air Freight & Logistics	72	11,455
Hyundai Marine & Fire Insurance Co. Ltd.	Insurance	228	5,714
<sup>a</sup> Hyundai Mipo Dockyard Co. Ltd.	Machinery	78	5,270
Hyundai Mobis Co. Ltd.	Automobile Components	258	47,139
Hyundai Motor Co.	Automobiles	504	108,013
Hyundai Steel Co.	Metals & Mining	324	6,838
Hyundai Wia Corp.	Automobile Components	60	2,524
Industrial Bank of Korea	Banks	1,056	10,756
Kakao Corp.	Interactive Media & Services	1,266	37,387
<sup>a</sup> Kakao Games Corp.	Entertainment	156	2,323
KakaoBank Corp.	Banks	834	12,299
<sup>a</sup> Kakaopay Corp.	Financial Services	84	1,642
Kangwon Land, Inc.	Hotels, Restaurants & Leisure	414	4,175
KB Financial Group, Inc.	Banks	1,284	73,225
KCC Corp. KEPCO Plant Service & Engineering Co. Ltd.	Chemicals Commercial Services & Supplies	18 84	4,034 2,316
Kia Corp.	Automobiles	948	89,049
Korea Aerospace Industries Ltd.	Aerospace & Defense	270	10,396
Korea Electric Power Corp.	Electric Utilities	990	14,075
<sup>a</sup> Korea Gas Corp.	Gas Utilities	102	3,868
Korea Investment Holdings Co. Ltd.	Capital Markets	150	7,628
Korea Zinc Co. Ltd.	Metals & Mining	42	15,714
Korean Air Lines Co. Ltd.	Passenger Airlines	720	12,161
<sup>a</sup> Krafton, Inc.	Entertainment	138	28,222
KT&G Corp.	Tobacco	372	23,836
<sup>a</sup> Kum Yang Co. Ltd.	Chemicals	132	8,247
Kumho Petrochemical Co. Ltd.	Chemicals	60	6,386
<sup>a</sup> L&F Co. Ltd.	Electrical Equipment	96	9,436
LG Chem Ltd.	Chemicals	180	45,180
LG Corp.	Industrial Conglomerates	330	19,323
<sup>a</sup> LG Display Co. Ltd.	Electronic Equipment, Instruments & Components	1,188	9,899
LG Electronics, Inc.	Household Durables	408 150	32,871 35,579
<sup>a</sup> LG Energy Solution Ltd. LG H&H Co. Ltd.	Electrical Equipment Personal Care Products	36	35,579 9,036
LG Innotek Co. Ltd.	Electronic Equipment, Instruments & Components	54	9,030 10,671
LG Uplus Corp.	Diversified Telecommunication Services	822	5,864
Lotte Chemical Corp.	Chemicals	72	6,000
Lotte Chilsung Beverage Co. Ltd.	Beverages	12	1,158
Lotte Corp.	Industrial Conglomerates	102	1,867
Lotte Energy Materials Corp.	Electronic Equipment, Instruments & Components	78	2,992
LOTTE Fine Chemical Co. Ltd.	Chemicals	60	1,940
Lotte Shopping Co. Ltd.	Broadline Retail	42	1,937
LS Corp.	Electrical Equipment	66	6,900
Meritz Financial Group, Inc.	Financial Services	348	19,998
Mirae Asset Securities Co. Ltd.	Capital Markets	1,002	5,328
NAVER Corp.	Interactive Media & Services	516	62,565
NCSoft Corp.	Entertainment	60	7,842
<sup>a,b</sup> Netmarble Corp.	Entertainment	84	3,277
NH Investment & Securities Co. Ltd., Class C	Capital Markets	528 12	4,868
NongShim Co. Ltd. OCI Holdings Co. Ltd.	Food Products Chemicals	60	4,263 3,858
Orion Corp.	Food Products	84	5,626
Ottogi Corp.	Food Products	6	1,887
Pan Ocean Co. Ltd.	Marine Transportation	954	2,970
Paradise Co. Ltd.	Hotels, Restaurants & Leisure	180	1,844
<sup>a</sup> Pearl Abyss Corp.	Entertainment	126	4,041
Posco DX Co. Ltd.	IT Services	204	5,684
POSCO Future M Co. Ltd.	Electrical Equipment	108	20,282
POSCO Holdings, Inc.	Metals & Mining	288	75,949
Posco International Corp.	Trading Companies & Distributors	174	8,267
S-1 Corp.	Commercial Services & Supplies	72	3,034

<sup>a,b</sup> Samsung Biologics Co. Ltd.	Life Sciences Tools & Services	66	34,858
Samsung C&T Corp.	Industrial Conglomerates	312	32,186
Samsung Card Co. Ltd.	Consumer Finance	114	3,172
<sup>a</sup> Samsung E&A Co. Ltd.	Construction & Engineering	612	10,737
Samsung Electro-Mechanics Co. Ltd.	Electronic Equipment, Instruments & Components	210	24,105
Samsung Electronics Co. Ltd.	Technology Hardware, Storage & Peripherals	18,174	1,076,049
Samsung Fire & Marine Insurance Co. Ltd.	Insurance	126	35,608
<sup>a</sup> Samsung Heavy Industries Co. Ltd.	Machinery	2,418	16,424
Samsung Life Insurance Co. Ltd.	Insurance	288	18,516
Samsung SDI Co. Ltd.	Electronic Equipment, Instruments & Components	198	50,920
Samsung SDS Co. Ltd.	IT Services	138	14,888
Samsung Securities Co. Ltd.	Capital Markets	246	7,113
<sup>a</sup> SD Biosensor, Inc.	Health Care Equipment & Supplies	156	1,116
Seegene, Inc.	Biotechnology	102	1,482
Shinhan Financial Group Co. Ltd.	Banks	1,896	66,322
Shinsegae, Inc.	Broadline Retail	24	2,736
÷		102	,
<sup>a</sup> SK Biopharmaceuticals Co. Ltd. <sup>a</sup> SK Bioscience Co. Ltd.	Pharmaceuticals	96	5,743
	Biotechnology		3,668
SK Chemicals Co. Ltd.	Chemicals	36	1,276
SK Hynix, Inc.	Semiconductors & Semiconductor Equipment	2,058	353,590
<sup>a,b</sup> SK IE Technology Co. Ltd.	Electrical Equipment	102	3,268
<sup>a</sup> SK Innovation Co. Ltd.	Oil, Gas & Consumable Fuels	234	19,737
SK Networks Co. Ltd.	Trading Companies & Distributors	372	1,301
<sup>a</sup> SK Square Co. Ltd.	Industrial Conglomerates	354	25,717
SK, Inc.	Industrial Conglomerates	138	15,870
<sup>a</sup> SKC Co. Ltd.	Chemicals	72	8,819
S-Oil Corp.	Oil, Gas & Consumable Fuels	156	7,536
Solus Advanced Materials Co. Ltd.	Electronic Equipment, Instruments & Components	102	1,352
<sup>a</sup> Wemade Co. Ltd.	Entertainment	66	2,045
Woori Financial Group, Inc.	Banks	2,274	24,268
Yuhan Corp.	Pharmaceuticals	192	11,284
•			
			3,423,293
Taiwan 20.7%			
Accton Technology Corp.	Communications Equipment	1,800	30,794
Acer, Inc., Class H	Technology Hardware, Storage & Peripherals	12,000	17,330
Advantech Co. Ltd.	Technology Hardware, Storage & Peripherals	1,620	18,476
Alchip Technologies Ltd.	Semiconductors & Semiconductor Equipment	280	21,189
ASE Technology Holding Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	12,600	65,444
Asia Cement Corp.	Construction Materials	9,600	12,976
Asia Vital Components Co. Ltd.	Technology Hardware, Storage & Peripherals	1,200	28,297
ASMedia Technology, Inc.	Semiconductors & Semiconductor Equipment	160	11,048
ASPEED Technology, Inc.	Semiconductors & Semiconductor Equipment	106	15,814
Asustek Computer, Inc.	Technology Hardware, Storage & Peripherals	2,700	41,447
AUO Corp., Class H	Electronic Equipment, Instruments & Components	24,000	13,168
Capital Securities Corp., Class A	Capital Markets	6,000	4,642
Catcher Technology Co. Ltd.	Technology Hardware, Storage & Peripherals	2,280	16,305
<sup>a</sup> Cathay Financial Holding Co. Ltd., Class A	Insurance	36,000	65,472
Chailease Holding Co. Ltd., Class A	Financial Services	5,340	25,267
Chang Hwa Commercial Bank Ltd., Class A	Banks	24,000	13,649
Cheng Shin Rubber Industry Co. Ltd., Class A	Automobile Components	7,200	10,975
Chicony Electronics Co. Ltd.	Technology Hardware, Storage & Peripherals	2,260	11,913
China Airlines Ltd., Class A	Passenger Airlines	12,000	8,767
<sup>a</sup> China Development Financial Holding Corp.,			
Class A	Insurance	60,000	27,927
China Motor Corp., Class A	Automobiles	800	3,058
China Steel Corp., Class A	Metals & Mining	48,000	34,178
<sup>a</sup> Chunghwa Telecom Co. Ltd.	Diversified Telecommunication Services	14,500	56,093
Compal Electronics, Inc., Class H	Technology Hardware, Storage & Peripherals	18,000	19,253
CTBC Financial Holding Co. Ltd., Class A	Banks	72,000	84,004
Delta Electronics, Inc., Class A	Electronic Equipment, Instruments & Components	8,400	100,334
E Ink Holdings, Inc.	Electronic Equipment, Instruments & Components	3,000	23,304
E.Sun Financial Holding Co. Ltd., Class A	Banks	54,000	47,522
Eclat Textile Co. Ltd., Class A	Textiles, Apparel & Luxury Goods	780	12,719
Elite Material Co. Ltd.	Electronic Equipment, Instruments & Components	1,050	15,374
Lite material oo. Eta.		1,000	10,074

<sup>a</sup>eMemory Technology, Inc. Ennostar, Inc., Class H Eternal Materials Co. Ltd., Class H Eva Airways Corp., Class H Evergreen Marine Corp. Taiwan Ltd. Far Eastern International Bank Far Eastern New Century Corp. Far EasTone Telecommunications Co. Ltd. Feng TAY Enterprise Co. Ltd. First Financial Holding Co. Ltd. a,b FIT Hon Teng Ltd. <sup>a</sup> Formosa Chemicals & Fibre Corp. <sup>a</sup> Formosa Petrochemical Corp. <sup>a</sup> Formosa Plastics Corp. Formosa Sumco Technology Corp. Formosa Taffeta Co. Ltd. Foxconn Technology Co. Ltd. Fubon Financial Holding Co. Ltd. Genius Electronic Optical Co. Ltd. Giant Manufacturing Co. Ltd. Gigabyte Technology Co. Ltd. Global Unichip Corp. Globalwafers Co. Ltd. Hiwin Technologies Corp. Hon Hai Precision Industry Co. Ltd. Hotai Motor Co. Ltd. <sup>a</sup>HTC Corp. Hua Nan Financial Holdings Co. Ltd., Class C Innolux Corp. Inventec Corp. Largan Precision Co. Ltd. Lite-On Technology Corp. MediaTek, Inc. Mega Financial Holding Co. Ltd. Micro-Star International Co. Ltd. momo.com, Inc. <sup>a</sup>Nan Ya Plastics Corp. <sup>a</sup>Nan Ya Printed Circuit Board Corp. <sup>a</sup>Nanya Technology Corp. Nien Made Enterprise Co. Ltd. Novatek Microelectronics Corp. <sup>a</sup>Oneness Biotech Co. Ltd. Pegatron Corp. <sup>a</sup> PharmaEssentia Corp. Pou Chen Corp. <sup>a</sup> Powerchip Semiconductor Manufacturing Corp. Powertech Technology, Inc. President Chain Store Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. Ruentex Development Co. Ltd. Shanghai Commercial & Savings Bank Ltd. <sup>a</sup>Shin Kong Financial Holding Co. Ltd. Sino-American Silicon Products, Inc. SinoPac Financial Holdings Co. Ltd. Synnex Technology International Corp. Taishin Financial Holding Co. Ltd. Taiwan Business Bank Taiwan Cooperative Financial Holding Co. Ltd. Taiwan Fertilizer Co. Ltd. <sup>a</sup> Taiwan Glass Industry Corp. Taiwan High Speed Rail Corp. Taiwan Mobile Co. Ltd. Taiwan Secom Co. Ltd. Taiwan Semiconductor Manufacturing Co. Ltd.

Semiconductors & Semiconductor Equipment	252	19,963
Semiconductors & Semiconductor Equipment	2,520	3,375
Chemicals	3,000	2,857
Passenger Airlines	12,000	14,112
Marine Transportation	3,900	23,202
Banks	6,000	3,070
Industrial Conglomerates	12,000	13,039
Wireless Telecommunication Services	6,000	15,554
Textiles, Apparel & Luxury Goods	1,980	9,460
Banks	42,000	36,379
Electronic Equipment, Instruments & Components	6,000	2,667
Chemicals	13,200	20,507
Oil, Gas & Consumable Fuels	5,260	10,507
Chemicals	14,160	25,098
Semiconductors & Semiconductor Equipment	300	1,609
Textiles, Apparel & Luxury Goods Electronic Equipment, Instruments & Components	6,000 4,500	4,161 9,890
Insurance	4,500	74,799
Electronic Equipment, Instruments & Components	360	7,346
Leisure Products	1,200	7,842
Technology Hardware, Storage & Peripherals	1,800	16,951
Semiconductors & Semiconductor Equipment	300	14,842
Semiconductors & Semiconductor Equipment	820	13,624
Machinery	1,200	7,879
Electronic Equipment, Instruments & Components	45,600	300,800
Specialty Retail	1,260	24,158
Technology Hardware, Storage & Peripherals	3,000	4,268
Banks	36,000	29,296
Electronic Equipment, Instruments & Components	30,000	13,270
Technology Hardware, Storage & Peripherals	10,000	17,200
Electronic Equipment, Instruments & Components	400	33,846
Technology Hardware, Storage & Peripherals	8,400	27,446
Semiconductors & Semiconductor Equipment	5,640	243,392
Banks	42,000	52,303
Technology Hardware, Storage & Peripherals	2,400	13,168
Broadline Retail	245	3,244
Chemicals	20,260	30,788
Electronic Equipment, Instruments & Components	780	4,472
Semiconductors & Semiconductor Equipment Household Durables	4,750 600	10,205 7,213
Semiconductors & Semiconductor Equipment	2,160	40,348
Pharmaceuticals	1,392	7,037
Technology Hardware, Storage & Peripherals	7,800	25,125
Biotechnology	840	14,500
Textiles, Apparel & Luxury Goods	6,000	6,473
Semiconductors & Semiconductor Equipment	12,000	9,913
Semiconductors & Semiconductor Equipment	3,000	17,385
Consumer Staples Distribution & Retail	2,220	18,716
Technology Hardware, Storage & Peripherals	10,120	97,327
Semiconductors & Semiconductor Equipment	1,800	30,295
Real Estate Management & Development	6,000	8,064
Banks	12,000	17,034
Insurance	54,000	16,379
Semiconductors & Semiconductor Equipment	1,920	12,872
Banks	42,000	32,884
Electronic Equipment, Instruments & Components	5,200	11,717
Banks	48,000	27,890
Banks	18,000	10,098
Banks	42,000	33,661
Chemicals	3,000	5,946
Building Products	6,000	3,579
Transportation Infrastructure	6,000	5,622
Wireless Telecommunication Services	6,000	19,789
Commercial Services & Supplies	1,020	4,135
Semiconductors & Semiconductor Equipment	91,680	2,729,926

<sup>a</sup> Tatung Co. Ltd.	Electrical Equipment	9,000	15,813
TCC Group Holdings	Construction Materials	24,000	25,301
Teco Electric & Machinery Co. Ltd.	Electrical Equipment	6,000	9,895
Transcend Information, Inc.	Technology Hardware, Storage & Peripherals Marine Transportation	1,020 1,800	3,616 3,096
U-Ming Marine Transport Corp. Unimicron Technology Corp.	Electronic Equipment, Instruments & Components	4,920	27,298
Uni-President Enterprises Corp.	Food Products	18,000	45,109
<sup>a</sup> United Microelectronics Corp.	Semiconductors & Semiconductor Equipment	45,000	77,262
Vanguard International Semiconductor Corp.	Semiconductors & Semiconductor Equipment	3,600	14,371
Voltronic Power Technology Corp.	Electrical Equipment	250	14,834
Walsin Lihwa Corp.	Electrical Equipment	12,000	13,131
Walsin Technology Corp.	Electronic Equipment, Instruments & Components	1,200	4,365
Wan Hai Lines Ltd.	Marine Transportation	3,600	9,832
Win Semiconductors Corp.	Semiconductors & Semiconductor Equipment	1,500	8,068
Winbond Electronics Corp.	Semiconductors & Semiconductor Equipment	12,000	9,506
Wistron Corp.	Technology Hardware, Storage & Peripherals	10,800	35,288
Wiwynn Corp.	Technology Hardware, Storage & Peripherals	360	29,351
WPG Holdings Ltd.	Electronic Equipment, Instruments & Components	6,000	16,608
Yageo Corp.	Electronic Equipment, Instruments & Components	1,500	33,753
Yang Ming Marine Transport Corp.	Marine Transportation	6,600	15,177
Yuanta Financial Holding Co. Ltd.	Financial Services	48,000	47,421
Yulon Motor Co. Ltd.	Automobiles	2,400	4,942
Zhen Ding Technology Holding Ltd.	Electronic Equipment, Instruments & Components	2,260	9,021
			5,710,314
Thailand 1.8% Advanced Info Service PCL, NVDR	Wireless Telecommunication Services	4,200	23,920
Airports of Thailand PCL, Class H, NVDR	Transportation Infrastructure	4,200	25,494
Asset World Corp. PCL, Class H, NVDR	Hotels, Restaurants & Leisure	27,600	25,494
B Grimm Power PCL, Class A, NVDR	Independent Power Producers & Energy Traders	3,000	1,766
Bangkok Bank PCL, Class A, fgn.	Banks	1,200	4,267
Bangkok Bank PCL, Class A, NVDR	Banks	1,200	4,267
Bangkok Dusit Medical Services PCL, Class A,			
NVDR Bangkok Expressway & Metro PCL, Class H,	Health Care Providers & Services	41,400	30,178
NVDR	Transportation Infrastructure	31,200	6,504
Bangkok Life Assurance PCL, Class A, NVDR	Insurance	1,800	922
Banpu PCL, Class A, NVDR	Oil, Gas & Consumable Fuels	34,800	4,666
Berli Jucker PCL, Class A, NVDR	Consumer Staples Distribution & Retail	4,200	2,438
BTS Group Holdings PCL, Class A, NVDR	Ground Transportation	33,000	4,029
Bumrungrad Hospital PCL, NVDR	Health Care Providers & Services	2,400	16,154
Carabao Group PCL, Class A, NVDR	Beverages	1,200	2,175
Central Pattana PCL, Class A, NVDR	Real Estate Management & Development	12,000	18,067
Central Retail Corp. PCL, Class A, NVDR	Broadline Retail	10,800	9,050
<sup>a</sup> Charoen Pokphand Foods PCL, Class A, NVDR	Food Products	15,600	9,735
CP ALL PCL, Class B, NVDR CP Axtra PCL, NVDR	Consumer Staples Distribution & Retail Consumer Staples Distribution & Retail	22,800 6,000	34,171 4,455
Delta Electronics Thailand PCL, Class A, NVDR	Electronic Equipment, Instruments & Components	10,800	24,500
Digital Telecommunications Infrastructure Fund,			
Class A, UNIT	Telecommunications	20,400	4,364
Electricity Generating PCL, Class A, NVDR	Independent Power Producers & Energy Traders	600	1,692
Energy Absolute PCL, Class A, NVDR	Independent Power Producers & Energy Traders	6,600	2,014
Global Power Synergy PCL, NVDR	Independent Power Producers & Energy Traders	2,400	2,600
Gulf Energy Development PCL, NVDR	Independent Power Producers & Energy Traders	11,400	12,581
Home Product Center PCL, NVDR	Specialty Retail	21,600	5,444
Indorama Ventures PCL, NVDR	Chemicals	7,200	3,826
Intouch Holdings PCL, NVDR	Wireless Telecommunication Services	3,600	7,014
IRPC PCL, NVDR	Oil, Gas & Consumable Fuels	39,600	1,770
Kasikornbank PCL, fgn.	Banks	4,800	16,415
Kasikornbank PCL, NVDR	Banks	1,600	5,472
Krung Thai Bank PCL, NVDR	Banks Consumer Finance	23,400	10,904
Krungthai Card PCL, NVDR Land & Houses PCL, NVDR	Consumer Finance Real Estate Management & Development	4,200 31,800	4,664 5,113
Minor International PCL, NVDR	Hotels, Restaurants & Leisure	31,600 15,600	12,753
Muangthai Capital PCL, NVDR	Consumer Finance	2,400	2,845
initiangunai Capitai FOL, NVDR	CONSUMEL FILIALICE	2,400	2,040

Osotspa PCL, NVDR	Beverages	5,400	3,384
PTT Exploration & Production PCL, NVDR	Oil, Gas & Consumable Fuels	5,400	22,367
PTT Global Chemical PCL, NVDR	Chemicals	7,800	6,483
PTT Oil & Retail Business PCL, NVDR	Specialty Retail	10,800	4,709
PTT PCL, NVDR	Oil, Gas & Consumable Fuels	54,600	48,355
Ratch Group PCL, NVDR	Independent Power Producers & Energy Traders	4,800	3,466
SCB X PCL, NVDR	Banks	6,600	18,524
SCG Packaging PCL, NVDR	Containers & Packaging	4,800	4,414
Siam Cement PCL, NVDR	Construction Materials	3,000	18,394
Siam City Cement PCL, NVDR	Construction Materials	600	2,125
Srisawad Corp. PCL, NVDR	Consumer Finance	2,680	2,519
Thai Beverage PCL	Beverages	31,800	10,559
Thai Life Insurance PCL, NVDR		9,600	2,014
Thai Oil PCL, NVDR	Oil, Gas & Consumable Fuels	4,200	6,066
Thai Union Group PCL, NVDR	Food Products	10,200	4,141
TMBThanachart Bank PCL, NVDR	Banks	168,000	7,828
<sup>a</sup> True Corp. PCL, NVDR	Diversified Telecommunication Services	40,800	9,728
			503,922
United Kingdom 0.2%		40.000	17.000
CK Hutchison Holdings Ltd., Class A	Industrial Conglomerates	10,000	47,903
United States 0.1%			
Parade Technologies Ltd.	Semiconductors & Semiconductor Equipment	300	7,749
<sup>b</sup> Samsonite International SA	Textiles, Apparel & Luxury Goods	5,400	16,116
			23,865
Total Common Stocks (Cost \$25,129,383)			27,483,561
Preferred Stocks 0.7%			
South Korea 0.7%			
eAmorepacific Corp., 1.951%, pfd.	Personal Care Products	42	1,431
eHanwha Corp., 5.309%, pfd.	Industrial Conglomerates	78	854
<sup>e</sup> Hyundai Motor Co., 7.642%, pfd.	Automobiles	132	17,568
<sup>e</sup> Hyundai Motor Co., 7.664%, pfd.	Automobiles	84	11,094
<sup>e</sup> LG Chem Ltd., 1.473%, pfd.	Chemicals	30	5,252
eLG Electronics, Inc., 2.772%, pfd.	Household Durables	66	2,335
<ul> <li>Samsung Electronics Co. Ltd., 1.704%, pfd.</li> <li>Samsung Fire &amp; Marine Insurance Co. Ltd.,</li> </ul>	Technology Hardware, Storage & Peripherals	3,144	145,266
5.747%, pfd.	Insurance	12	2,428
e Samsung SDI Co. Ltd., 0.478%, pfd.	Electronic Equipment, Instruments & Components	6	957
Total Preferred Stocks (Cost \$146,962)		0	187,185
			107,105
Right 0.0% <sup>†</sup>			
China 0.0% <sup>†</sup>			
<sup>a</sup> MMG Ltd.	Metals & Mining	4,800	212
Total Rights (Cost \$0)			212
Total Investments (Cost \$25,276,345) 100.5%			27,670,958
Other Assets, less Liabilities (0.5)%			(133,728)
Net Assets 100.0%			\$27,537,230
+Deverse to leave the er 0.40% of each acceste			

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$1,267,312, representing 4.6% of net assets.

<sup>c</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements. <sup>d</sup>Security was purchased pursuant to Regulation S under the Securities Act of 1933, which exempts from registration securities offered and sold outside of the United States. Such a security cannot be sold in the United States without either an effective registration statement filed pursuant to the Securities Act of 1933, or pursuant to an exemption from registration. At June 30, 2024, the value of was \$103,521, representing 0.4% of net assets.

eVariable rate security. The rate shown represents the yield at period end.

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Equity Contracts MSCI China Futures	Long	5	\$112,550	9/20/24	\$(2,969)
*As of period end.					
Abbreviations					

## **Selected Portfolio**

ADR	_	American Depositary Receipt
NVDR	_	Non-Voting Depositary Receipt

REIT – Real Estate Investment Trust

- SF Single Family
- SPA Standby Purchase Agreement

SRF – State Revolving Fund

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE Australia ETF	Industry	Shares	Value
Common Stocks 99.6%			
Australia 96.5%			
AGL Energy Ltd.	Multi-Utilities	20,128	\$ 145,582
ALS Ltd.	Professional Services	16,032	150,005
Altium Ltd.	Software	3,968	180,282
<sup>a</sup> Alumina Ltd.	Metals & Mining	84,800	95,994
AMP Ltd.	Financial Services Oil, Gas & Consumable Fuels	89,696 7,936	65,594 171,404
Ampol Ltd. Ansell Ltd.	Health Care Equipment & Supplies	4,832	85,678
ANZ Group Holdings Ltd.	Banks	100,800	1,901,09
APA Group	Gas Utilities	42,976	229,32
Aristocrat Leisure Ltd.	Hotels, Restaurants & Leisure	21,280	707,18
ASX Ltd.	Capital Markets	6,496	260,30
Atlas Arteria Ltd.	Transportation Infrastructure	38,272	130,61
Aurizon Holdings Ltd.	Ground Transportation	58,784	143,29
Bank of Queensland Ltd.	Banks	22,336	86,66
Beach Energy Ltd.	Oil, Gas & Consumable Fuels	59,936	59,64
Bendigo & Adelaide Bank Ltd.	Banks	18,816	144,38
BHP Group Ltd.	Metals & Mining	168,800	4,811,44
BlueScope Steel Ltd.	Metals & Mining	14,816	202,15
Brambles Ltd.	Commercial Services & Supplies	46,688	453,05
CAR Group Ltd.	Interactive Media & Services	12,320	290,03
Challenger Ltd.	Financial Services	15,168	71,01
Charter Hall Group	Diversified REITs	15,872	118,50
Cleanaway Waste Management Ltd.	Commercial Services & Supplies	74,112	137,10
Cochlear Ltd.	Health Care Equipment & Supplies	2,144	475,59
Coles Group Ltd.	Consumer Staples Distribution & Retail	43,616	496,06
Commonwealth Bank of Australia	Banks	56,096	4,772,12
Computershare Ltd.	Professional Services	19,648	345,63
CSL Ltd.	Biotechnology	16,160	3,186,04
Deterra Royalties Ltd.	Metals & Mining	14,208	37,86
Dexus	Office REITs	35,872	155,24
Domain Holdings Australia Ltd.	Interactive Media & Services	8,320	16,94
Domino's Pizza Enterprises Ltd.	Hotels, Restaurants & Leisure	2,112	50,62
Downer EDI Ltd.	Commercial Services & Supplies	22,720	70,40
Endeavour Group Ltd.	Consumer Staples Distribution & Retail	48,576	163,83
Evolution Mining Ltd.	Metals & Mining	62,592	146,30
Flight Centre Travel Group Ltd.	Hotels, Restaurants & Leisure	6,816	91,86
Fortescue Ltd.	Metals & Mining	53,280	761,83
Goodman Group	Industrial REITs	62,464	1,449,65
GPT Group Harvey Norman Holdings Ltd.	Diversified REITs Broadline Retail	64,032	171,05
IDP Education Ltd.	Diversified Consumer Services	19,840	55,25
IGO Ltd.	Metals & Mining	9,312	94,21
Iluka Resources Ltd.	Metals & Mining	20,800 14,176	78,34 62,01
Incitec Pivot Ltd.	Chemicals	64,992	125,87
Insignia Financial Ltd.	Capital Markets	21,856	33,42
Insurance Australia Group Ltd.	Insurance	80,032	381,62
JB Hi-Fi Ltd.	Specialty Retail	3,680	150,43
Lendlease Corp. Ltd.	Real Estate Management & Development	23,232	83,93
a Liontown Resources Ltd.	Metals & Mining	52,096	31,48
Lottery Corp. Ltd.	Hotels, Restaurants & Leisure	74,496	252,24
<sup>a</sup> Lynas Rare Earths Ltd.	Metals & Mining	31,232	123,69
Macquarie Group Ltd.	Capital Markets	12,160	1,662,29
Magellan Financial Group Ltd.	Capital Markets	4,576	25,73
Medibank Pvt Ltd.	Insurance	92,224	229,73
Metcash Ltd.	Consumer Staples Distribution & Retail	36,576	86,47
Mineral Resources Ltd.	Metals & Mining	5,792	208,57
Mirvac Group	Diversified REITs	131,424	164,13
National Australia Bank Ltd.	Banks	104,000	2,516,40
National Australia Dank Etc.	Baliks	104,000	

			46,189,458
td.	Metals & Mining	5,344	36,761
PLC, CDI	Containers & Packaging	48,128	478,599
	Software	5,056	460,575
	Construction Materials	14,528	458,929
1 1 09/			44,754,594
al Australia Ltd.	Oil, Gas & Consumable Fuels	11,072	48,951
•	Construction & Engineering	16,064	160,711
	Consumer Staples Distribution & Retail	40,928	923,608
	Oil, Gas & Consumable Fuels	63,328	1,193,103
ech Global Ltd.	Software	5,408	362,257
<b>o</b>	Oil, Gas & Consumable Fuels	23,232	118,694
	Banks	116,288	2,114,762
	Broadline Retail	,	1,652,068
			178,156
	5	,	156,882
•			857,284 224,916
			37,782
•			327,790
			35,470
	Insurance	,	495,229
		- /	222,260
•	Insurance		151,621
	Hotels, Restaurants & Leisure	88,352	28,913
	Metals & Mining	151,680	370,756
	Health Care Providers & Services	16,064	282,155
Group Holdings Ltd.	Trading Companies & Distributors	6,048	152,195
Ltd.	Interactive Media & Services	11,840	168,901
	Retail REITs	173,792	362,129
	Oil, Gas & Consumable Fuels	108,768	556,428
	Metals & Mining	12,448	989,294
	0		55,247
•			118,879
		,	186,627 222,752
0			143,217
•		,	585,341
	-	,	104,518
		,	162,267
	0	,	198,207
	•	,	53,740
	00	,	59,784
			417,764
			194,389
	Chemicals	12,704	39,028
	0		326,445
		,	260,728
			··· -··
	DC Ltd. rn Star Resources Ltd. n Ltd. td. Energy Ltd. Ltd. ual Ltd. 1 Minerals Ltd. adicus Ltd. 2 Airways Ltd. I surance Group Ltd. Holdings Ltd. ay Health Care Ltd. iroup Ltd. Ltd. n RE Ltd. to Ltd. 2 Ltd. n RE Ltd. to Ltd. 3 Ltd. Group Holdings Ltd. Healthcare Ltd. 32 Ltd. Intertainment Group Ltd. Healthcare Ltd. 32 Ltd. Intertainment Group Ltd. and rp Group Ltd. p Holdings Ltd. Group Ltd.	rn Star Resources Ltd. Metals & Mining h Ltd. Chemicals Energy Ltd. Chemicals Energy Ltd. Electric Utilities Minerals Ltd. Metals & Mining dicus Ltd. Electric Utilities Minerals Ltd. Metals & Mining dicus Ltd. Metals & Mining dicus Ltd. Metals & Mining dicus Ltd. Metals & Mining dicus Ltd. Metals & Mining s Airways Ltd. Metals & Mining dicus Ltd. Metals & Mining s Airways Ltd. Health Care Technology Passenger Arlines Insurance Froup Ltd. Health Care Providers & Services Interactive Media & Services Insurance Health Care Providers & Services Insurance Metals & Mining Metals & Mining Interactive Media & Services Insurance Hotels, Restaurants & Leisure Insurance Hotels, Restaurants & Leisure Insurance Hotels, Restaurants & Leisure Diversified Telecommunication Services Broadine Retail Retail REITS Financial Services Broadine Retail Consumet Staples Distribution & Retail Construction Materials Containers & Packaging	im Star Resources Ltd. Metals & Mining 37,600 httd. Chemicals 12,704 Ltd. Chemicals 16,288 Energy Ltd. Electric Ubilities 57,600 Ltd. Containers & Packaging 45,440 Containers & Packaging 45,440 Containers & Packaging 45,440 Ltd. Containers & Packaging 96,672 dicus Ltd. Metals & Mining 96,672 dicus Ltd. Metals & Mining 96,672 dicus Ltd. Health Care Technology 1,696 Airways Ltd. Passenger Airlines 26,752 Insurance Group Ltd. Health Care Technology 1,696 Ltd. Transportation Infrastructure 58,762 by Health Care Ltd. Interactive Media & Services 1,696 Ltd. Trading Companies & Distributors 7,072 Ne Et Ltd. Retail REITS 33,392 to Ltd. Metals & Mining 12,448 E Group Det Media & Services 1,696 Ltd. Trading Companies & Distributors 7,072 Ne Et Ltd. Group Ltd. Health Care Providers & Services 1,696 Ltd. Trading Companies & Distributors 6,048 Health Care Ltd. Trading Companies & Distributors 6,048 Health Care Providers & Services 11,840 Group Holdings Ltd. Trading Companies & Distributors 6,048 HealthCare Ltd. Trading Companies & Distributors 6,048 HealthCare Ltd. Metals & Mining 151,680 HealthCare Ltd. Health Care Providers & Services 10,646 HealthCare Ltd. Metals & Mining 151,680 Intertainent Group Ltd. Hotels, Restaurants & Leisure 88,352 and Diversified REITS 79,808 and Diversified REITS 79,808 and Diversified REITS 79,808 and Diversified REITS 79,808 And Diversified REITS 12,554 elecom Ltd. Diversified Telecommunication Services 135,554 elecom Ltd. Diversified Telecommunication Services 8, 1128 Broadtine Retail REITS 12,559 Holdings Ltd. Consumable Fuels 21,252 rhan Group Ltd. Diversified Telecommunication Services 8, 1128 Broadtine Retail REITS 13,554 elecom Ltd. Diversified REITS 13,554 elecom Ltd. Consumer Stapte Distribution & Co.12,550 Hingdom 1,0% Hardie Industries PLC, CDI Construction Materials 4,528 ealand 1,0% Hardie Industries PLC, CDI Containers & Packaging 48,128 Fistates 0,1% Ltd. Metals & Mining 5,344 Common Stocks (Cost \$44,238,121) meetsments before Sh

(Cost \$44,238,121)

46,189,458
#### Short-Term Investments 0.0%<sup>†</sup> Money Market Funds 0.0%<sup>†</sup> United States 0.0%<sup>†</sup> b,c Institutional Fiduciary Trust - Money Market Portfolio, 5.09% Money Market Funds 105 105 Total Short-Term Investments (Cost \$105) 105 Total Investments (Cost \$44,238,226) 99.6% 46,189,563 Other Assets, less Liabilities 0.4% 198,308 Net Assets 100.0% \$46,387,871

<sup>†</sup>Rounds to less than 0.1% of net assets.
<sup>a</sup>Non-income producing.
<sup>b</sup>The rate shown is the annualized seven-day effective yield at period end.
<sup>c</sup>See Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following futures contracts outstanding.

### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts SPI 200 Index	Long	1	\$129,763	9/19/24	\$132

\*As of period end.

### Abbreviations

### **Selected Portfolio**

CDI – Clearing House Electronic Subregister System Depositary Interest

**REIT** – Real Estate Investment Trust

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE Brazil ETF	Industry	Shares	Value
Common Stocks 69.4%			
Brazil 67.3%			
Allos SA	Real Estate Management & Development	199,500	\$ 758,570
Alupar Investimento SA, UNIT	Electric Utilities	49,180	263,588
Ambev SA	Beverages	1,871,500	3,844,452
<sup>a</sup> Atacadao SA	Consumer Staples Distribution & Retail	228,000	370,255
Auren Energia SA	Independent Power Producers & Energy Traders	152,043	337,785
B3 SA - Brasil Bolsa Balcao	Capital Markets	2,384,500	4,395,985
Banco Bradesco SA	Banks	655,500	1,320,571
Banco BTG Pactual SA	Capital Markets	541,500	3,013,397
Banco do Brasil SA	Banks	731,500	3,517,606
Banco Santander Brasil SA	Banks	161,500	798,421
BB Seguridade Participacoes SA	Insurance	285,000	1,689,645
Bradespar SA	Metals & Mining	19,000	61,401
<sup>a</sup> BRF SA	Food Products	285,000	1,163,203
Caixa Seguridade Participacoes SA	Insurance	199,500	513,974
CCR SA	Transportation Infrastructure	475,000	995,418
Centrais Eletricas Brasileiras SA	Electric Utilities	560,500	3,617,626
Cia de Saneamento Basico do Estado de Sao		440.000	0.004.040
Paulo SABESP	Water Utilities	148,300	2,001,648
Cia Energetica de Minas Gerais	Electric Utilities Electric Utilities	24,160 342,000	53,153 510,434
Cia Paranaense de Energia - Copel Cia Siderurgica Nacional SA	Metals & Mining	342,000 266,000	618,254
Cielo SA	Financial Services	503,500	510,348
Cosan SA	Oil, Gas & Consumable Fuels	513,000	1,250,532
CPFL Energia SA	Electric Utilities	76,000	447,836
CSN Mineracao SA	Metals & Mining	228,000	213,040
Dexco SA	Paper & Forest Products	152,060	179,588
<sup>a</sup> Diagnosticos da America SA	Health Care Providers & Services	114,000	56,852
<sup>a</sup> Embraer SA	Aerospace & Defense	313,500	2,040,351
Energisa SA	Electric Utilities	123,580	1,014,992
<sup>a</sup> Eneva SA	Independent Power Producers & Energy Traders	247,000	564,754
Engie Brasil Energia SA	Independent Power Producers & Energy Traders	76,000	606,008
Equatorial Energia SA	Electric Utilities	384,200	2,122,820
<sup>a</sup> Equatorial Energia SA	Electric Utilities	5,378	30,102
<sup>b</sup> GPS Participacoes e Empreendimentos SA	Commercial Services & Supplies	180,500	560,239
Grupo Mateus SA	Consumer Staples Distribution & Retail	171,000	213,348
<sup>a,b</sup> Hapvida Participacoes e Investimentos SA	Health Care Providers & Services	2,042,500	1,408,380
Hypera SA	Pharmaceuticals	171,000	883,562
Intelbras SA Industria de Telecomunicacao			
Eletronica Brasileira	Communications Equipment	28,500	118,475
Itau Unibanco Holding SA	Banks	190,000	960,869
Klabin SA	Containers & Packaging	380,080	1,467,097
Localiza Rent a Car SA	Ground Transportation	361,079	2,730,301
Lojas Renner SA	Specialty Retail	408,530	917,904
M Dias Branco SA	Food Products	57,000	300,986
<sup>a</sup> Magazine Luiza SA	Broadline Retail	142,567	309,290
Multiplan Empreendimentos Imobiliarios SA	Real Estate Management & Development	114,000	462,613
Natura & Co. Holding SA	Personal Care Products	408,516	1,142,928
Neoenergia SA	Electric Utilities	95,000	317,610
Petroleo Brasileiro SA	Oil, Gas & Consumable Fuels	1,586,500	11,533,612
Porto Seguro SA		76,000	423,480
PRIO SA	Oil, Gas & Consumable Fuels	285,000	2,245,335
Raia Drogasil SA	Consumer Staples Distribution & Retail	475,044	2,196,280
<sup>b</sup> Rede D'Or Sao Luiz SA	Health Care Providers & Services	332,500	1,628,244
Rumo SA Sao Martinho SA	Ground Transportation Food Products	541,500 66,500	2,019,980
a Sendas Distribuidora SA	Consumer Staples Distribution & Retail	579,500	391,856 1,078,780
SLC Agricola SA	Food Products	84,080	264,148
Smartfit Escola de Ginastica e Danca SA	Hotels, Restaurants & Leisure	47,500	184,717
Suzano SA	Paper & Forest Products	294,500	3,022,702
		_01,000	0,022,102

Telefonica Brasil SA	Diversified Telecommunication Services	186,000	1,518,285
TIM SA	Wireless Telecommunication Services	351,500	1,004,928
TOTVS SA	Software	190,000	1,040,913
Transmissora Alianca de Energia Eletrica SA	Electric Utilities	95,000	585,450
Ultrapar Participacoes SA	Oil, Gas & Consumable Fuels	361,000	1,403,847
Usinas Siderurgicas de Minas Gerais SA Usiminas	Metals & Mining	76,000	104,399
Vale SA	Metals & Mining	1,662,580	18,623,937
Vamos Locacao de Caminhoes Maquinas e			
Equipamentos SA	Ground Transportation	161,500	220,104
Vibra Energia SA	Specialty Retail	484,500	1,823,052
WEG SA	Electrical Equipment	636,500	4,834,670
			106,824,930
United States 2.1%			
a JBS SA	Food Products	579,500	3,366,754
Total Common Stocks (Cost \$105,340,891)			110,191,684
Preferred Stocks 28.3%			
Brazil 28.3%		404 500	474 504
<sup>a</sup> Alpargatas SA, pfd.	Textiles, Apparel & Luxury Goods	104,500	171,581
°Banco Bradesco SA, 9.006%, pfd.	Banks	2,223,000	4,954,719
°Bradespar SA, 15.084%, pfd.	Metals & Mining	114,000	379,901
<sup>a</sup> Braskem SA, Class A, pfd.	Chemicals	85,500	274,920
°Centrais Eletricas Brasileiras SA, Class B, 4.546%, pfd.	Electric Utilities	123,500	891.601
°Cia Energetica de Minas Gerais, 9.565%, pfd.	Electric Utilities	703,040	1,251,801
°Cia Paranaense de Energia - Copel, Class B,	Liecule Ounties	703,040	1,201,001
Class B, 3.548%, pfd.	Electric Utilities	570,000	954,370
°CTEEP-Cia de Transmissao de Energia Eletrica		070,000	004,070
Paulista, 7.133%, pfd.	Electric Utilities	76,000	359,308
°Gerdau SA, 6.055%, pfd.	Metals & Mining	551,000	1,823,291
°Itau Unibanco Holding SA, 6.674%, pfd.	Banks	2,080,500	12,139,637
°Itausa SA, 7.78%, pfd.	Banks	2,327,567	4,115,026
<sup>c</sup> Metalurgica Gerdau SA, 13.427%, pfd.	Metals & Mining	294,500	564,669
°Petroleo Brasileiro SA, 13.798%, pfd.	Oil, Gas & Consumable Fuels	2,403,500	16,464,848
°Unipar Carbocloro SA, Class B, 5.675%, pfd.	Chemicals	20,724	182,039
°Usinas Siderurgicas de Minas Gerais SA Usiminas,			
Class A, 3.578%, pfd.	Metals & Mining	209,000	297,633
Total Preferred Stocks (Cost \$40,892,772)			44,825,344
Right 0.0% <sup>†</sup>			
Brazil 0.0% <sup>†</sup>			
<sup>a</sup> Localiza Rent a Car SA	Ground Transportation	3,648	5,911
Total Rights (Cost \$0)			5,911
Total Investments before Short-Term			
Investments (Cost \$146,233,663)			155,022,939
			100,022,000

Short-Term Investments 0.0% <sup>†</sup> Money Market Funds 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> d.e Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	61,192	61,192
Total Short-Term Investments (Cost \$61,192)			61,192
Total Investments (Cost \$146,294,855) 97.7% Other Assets, less Liabilities 2.3%			155,084,131 3,674,209
Net Assets 100.0%			\$158,758,340

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

bSecurity was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$3,596,863, representing 2.3% of net assets. •Variable rate security. The rate shown represents the yield at period end.

<sup>d</sup>The rate shown is the annualized seven-day effective yield at period end. <sup>e</sup>See Note 3 regarding investments in affiliated management investment companies.

### At June 30, 2024, the Fund had the following futures contracts outstanding.

### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Equity Contracts Bovespa Index	Long	170	\$3,838,034	8/14/24	\$69,130
*As of period end.					

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Common Stocks 99.5% Canada 96.8% Agnico Eagle Mines Ltd. Metals & Mining 112.266 7.341.369 \$ Alimentation Couche-Tard, Inc. **Consumer Staples Distribution & Retail** 163,317 9,162,748 Bank of Montreal Banks 163,779 13,744,102 Bank of Nova Scotia Banks 275,814 12,614,053 396,396 Barrick Gold Corp. Metals & Mining 6,610,704 BCE, Inc. **Diversified Telecommunication Services** 68,607 2,221,636 Brookfield Asset Management Ltd., Class A **Capital Markets** 93.324 3,551,952 Brookfield Corp. **Capital Markets** 335.412 13.947.413 Cameco Corp. Oil, Gas & Consumable Fuels 97,944 4,817,927 Canadian Imperial Bank of Commerce, Class A Banks 211,596 10,059,064 Canadian National Railway Co. Ground Transportation 126,819 14,982,687 Canadian Natural Resources Ltd. Oil, Gas & Consumable Fuels 474,243 16,888,853 Canadian Pacific Kansas City Ltd. Ground Transportation 210,672 16,587,716 Cenovus Energy, Inc. Oil. Gas & Consumable Fuels 293.832 5,774,212 <sup>a</sup>CGI, Inc., Class A **IT Services** 45.969 4,587,326 Constellation Software, Inc. Software 4,476 12,894,256 Dollarama, Inc. Broadline Retail 61,215 5,588,019 Enbridge, Inc. Oil. Gas & Consumable Fuels 479.787 17,065,249 Fairfax Financial Holdings Ltd. Insurance 4,826 5,488,982 **Electric Utilities** Fortis, Inc. 111,111 4,317,442 Franco-Nevada Corp. Metals & Mining 43,197 5,120,440 George Weston Ltd. Consumer Staples Distribution & Retail 12,705 1,827,176 Great-West Lifeco, Inc. Insurance 62,139 1,812,378 <sup>b</sup> Hvdro One Ltd. **Electric Utilities** 71.610 2.085.474 Imperial Oil Ltd. Oil. Gas & Consumable Fuels 36,729 2,503,805 Intact Financial Corp. Insurance 40,194 6,697,580 Loblaw Cos. Ltd. **Consumer Staples Distribution & Retail** 33,033 3,831,138 Magna International, Inc. Automobile Components 60,522 2,536,143 Manulife Financial Corp. 10,854,721 Insurance 407,715 Metro, Inc., Class A **Consumer Staples Distribution & Retail** 46,431 2,571,714 76.461 National Bank of Canada Banks 6.063.349 Nutrien Ltd. Chemicals 111,573 5,679,146 Pembina Pipeline Corp. Oil, Gas & Consumable Fuels 124,047 4,601,619 Power Corp. of Canada Insurance 123,123 3,421,008 Restaurant Brands International, Inc. Hotels, Restaurants & Leisure 70,455 4,963,541 Royal Bank of Canada Banks 318,087 33,857,837 Saputo, Inc. Food Products 54.978 1,234,278 <sup>a</sup>Shopify, Inc., Class A **IT Services** 272.349 17.994.719 Sun Life Financial, Inc. Insurance 131,901 6,466,123 Suncor Energy, Inc. Oil, Gas & Consumable Fuels 290,829 11,083,957 TC Energy Corp. Oil, Gas & Consumable Fuels 234,234 8,877,389 Teck Resources Ltd., Class B Metals & Mining 102,102 4,891,882 **Diversified Telecommunication Services** TELUS Corp. 111,342 1,685,163 Thomson Reuters Corp. Professional Services 31,185 5,255,653 21,886,176 **Toronto-Dominion Bank** Banks 398,244 Tourmaline Oil Corp. Oil, Gas & Consumable Fuels 75,306 3,414,870 Wheaton Precious Metals Corp. Metals & Mining 102,102 5,352,268 374,815,257 United States 2.7% Waste Connections, Inc. **Commercial Services & Supplies** 58,212 10,211,296

Total Common Stocks (Cost \$374,231,661)

385,026,553

Warrant 0.0% Canada 0.0% <sup>a.c</sup> Constellation Software, Inc.	Software	3,981	
Total Warrants (Cost \$0)			_
Total Investments before Short-Term Investments (Cost \$374,231,661)			385,026,553
Short-Term Investments 0.3% Time Deposits 0.3% Canada 0.3% Royal Bank of Canada, 4.65%, 7/02/2024		1,720,000	1,256,988
Money Market Funds 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> <sup>d,e</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	19,899	19,899
Total Short-Term Investments (Cost \$1,276,887)			1,276,887
Total Investments (Cost \$375,508,548) 99.8% Other Assets, less Liabilities 0.2%			386,303,440 860,280
Net Assets 100.0%			\$387,163,720

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$2,085,474, representing 0.5% of net assets.

eFair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

<sup>d</sup>The rate shown is the annualized seven-day effective yield at period end.

eSee Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following futures contracts outstanding.

**Futures Contracts** 

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts S&P/TSX 60 Index	Long	9	\$1,723,901	9/19/24	\$16,706

\*As of period end.

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE China ETF	Industry	Shares	Value
Common Stocks 99.0%	indusu y	Julies	Value
China 95.8%			
360 Security Technology, Inc., Class A	Software	33,000	\$ 34,714
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A	Entertainment	6,600	11,797
<sup>a</sup> 3peak, Inc., Class A	Semiconductors & Semiconductor Equipment	484	6,484
<sup>a,b</sup> 3SBio, Inc., Class A	Biotechnology	99,000	81,661
Addsino Co. Ltd., Class A	Communications Equipment	6,600	5,297
Advanced Micro-Fabrication Equipment, Inc.		.,	-, -
China, Class A	Semiconductors & Semiconductor Equipment	2,441	47,230
AECC Aero-Engine Control Co. Ltd., Class A	Aerospace & Defense	6,600	18,143
AECC Aviation Power Co. Ltd., Class A	Aerospace & Defense	9,900	49,562
Agricultural Bank of China Ltd., Class A	Banks	320,100	191,161
Agricultural Bank of China Ltd., Class H	Banks	1,617,000	691,751
Aier Eye Hospital Group Co. Ltd., Class A	Health Care Providers & Services	38,384	54,257
<sup>a</sup> Air China Ltd., Class A	Passenger Airlines	36,300	36,694
<sup>a</sup> Air China Ltd., Class H	Passenger Airlines	90,000	41,845
<sup>a,b</sup> Akeso, Inc. Alibaba Group Holding Ltd., Class A	Biotechnology Broadline Retail	36,200 897,456	175,033 8,103,933
Aluminum Corp. of China Ltd., Class A	Metals & Mining	49,500	51,732
Aluminum Corp. of China Ltd., Class A	Metals & Mining	198,000	135,172
Amlogic Shanghai Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,794	14,576
<sup>a</sup> Angang Steel Co. Ltd., Class A	Metals & Mining	26,400	7,666
<sup>a</sup> Angang Steel Co. Ltd., Class H	Metals & Mining	84,000	13,126
Angel Yeast Co. Ltd., Class A	Food Products	3,300	12,624
<sup>b</sup> Angelalign Technology, Inc.	Health Care Equipment & Supplies	2,400	17,445
Anhui Anke Biotechnology Group Co. Ltd., Class			
A	Biotechnology	7,716	9,026
Anhui Conch Cement Co. Ltd., Class A	Construction Materials	16,500	53,314
Anhui Conch Cement Co. Ltd., Class H	Construction Materials	64,310	153,209
Anhui Expressway Co. Ltd., Class H	Transportation Infrastructure	18,000	21,556
Anhui Gujing Distillery Co. Ltd., Class A	Beverages	1,800	52,039
Anhui Gujing Distillery Co. Ltd., Class B	Beverages	6,600	98,213
<sup>a</sup> Anhui Jianghuai Automobile Group Corp.	Automobiles	0.000	01 470
Ltd., Class A Anhui Zhongding Sealing Parts Co. Ltd., Class A	Automobiles Automobile Components	9,900 6,600	21,479 11,065
Anjoy Foods Group Co. Ltd., Class A	Food Products	1,100	11,196
ANTA Sports Products Ltd., Class A	Textiles, Apparel & Luxury Goods	66,120	635,167
Apeloa Pharmaceutical Co. Ltd., Class A	Pharmaceuticals	6,600	12,267
Asymchem Laboratories Tianjin Co. Ltd., Class A	Pharmaceuticals	1,200	10,815
Autohome, Inc., ADR	Interactive Media & Services	3,267	89,679
Avary Holding Shenzhen Co. Ltd., Class A	Electronic Equipment, Instruments & Components	3,300	17,972
AVIC Industry-Finance Holdings Co. Ltd., Class			
A	Financial Services	36,300	11,038
AviChina Industry & Technology Co. Ltd., Class			
Н	Aerospace & Defense	132,000	59,344
Avicopter PLC, Class A	Aerospace & Defense	3,300	18,582
<sup>a</sup> BAIC BluePark New Energy Technology Co.			
Ltd., Class A	Automobiles	26,400	29,217
<sup>b</sup> BAIC Motor Corp. Ltd., Class H	Automobiles	132,000	33,814
<sup>a</sup> Baidu, Inc., Class A	Interactive Media & Services	117,150	1,279,176
Bank of Beijing Co. Ltd., Class A Bank of Changsha Co. Ltd., Class A	Banks Banks	75,900 16,500	60,713 18,487
Bank of Chengdu Co. Ltd., Class A	Banks	6,600	13,732
Bank of China Ltd., Class A	Banks	161,700	102,324
Bank of China Ltd., Class H	Banks	4,422,000	2,180,585
Bank of Communications Co. Ltd., Class A	Banks	145,200	148,564
Bank of Communications Co. Ltd., Class A	Banks	396,000	310,920
Bank of Guiyang Co. Ltd., Class A	Banks	16,500	11,910
Bank of Hangzhou Co. Ltd., Class A	Banks	23,100	41,290
Bank of Jiangsu Co. Ltd., Class A	Banks	69,300	70,526
		*	, -

Bank of Nanjing Co. Ltd., Class A	Banks	36,300	51,659
Bank of Ningbo Co. Ltd., Class A	Banks	23,120	69,859
Bank of Qingdao Co. Ltd., Class A	Banks	19,800	9,139
Bank of Shanghai Co. Ltd., Class A	Banks	49,500	49,223
<sup>a</sup> Bank of Zhengzhou Co. Ltd., Class A	Banks	27,378	6,487
Baoshan Iron & Steel Co. Ltd., Class A	Metals & Mining	69,300	63,122
BBMG Corp., Class A	Construction Materials	39,600	7,431
BBMG Corp., Class H	Construction Materials	132,000	9,468
<sup>a</sup> BeiGene Ltd.	Biotechnology	33,000	364,347
Beijing Capital Eco-Environment Protection		,	
Group Co. Ltd., Class A	Water Utilities	33,000	12,114
<sup>a</sup> Beijing Capital International Airport Co.		,	,
Ltd., Class H	Transportation Infrastructure	66,000	21,810
Beijing Dabeinong Technology Group Co.		,	
Ltd., Class A	Food Products	16,500	8,701
Beijing Easpring Material Technology Co.		10,000	0,101
Ltd., Class A	Electrical Equipment	3,300	15,508
<sup>a</sup> Beijing E-Hualu Information Technology Co.	Electrical Equipment	5,500	10,000
Ltd., Class A	Software	3,300	7,607
Beijing Enlight Media Co. Ltd., Class A	Entertainment	13,200	15,205
Beijing Enterprises Holdings Ltd., Class H	Gas Utilities	26,000	87,251
<sup>a</sup> Beijing Jetsen Technology Co. Ltd., Class A	Entertainment	9,900	5,031
Beijing Jingneng Clean Energy Co. Ltd., Class H	Independent Power Producers & Energy Traders	66,000	15,724
Beijing Kingsoft Office Software, Inc., Class A	Software	1,829	56,993
Beijing New Building Materials PLC, Class A	Building Products	6,600	26,813
<sup>a</sup> Beijing Orient National Communication Science &	0.1	0.000	
Technology Co. Ltd., Class A	Software	6,600	5,532
Beijing Originwater Technology Co. Ltd., Class A	Commercial Services & Supplies	16,535	9,490
Beijing Roborock Technology Co. Ltd., Class A	Household Durables	529	28,447
Beijing Shiji Information Technology Co.	0.5	10 -0 1	
Ltd., Class A	Software	12,524	9,829
<sup>a</sup> Beijing Shougang Co. Ltd., Class A	Metals & Mining	33,000	12,294
<sup>a</sup> Beijing Shunxin Agriculture Co. Ltd., Class A	Beverages	3,300	7,567
Beijing Sinnet Technology Co. Ltd., Class A	IT Services	6,800	7,870
Beijing Tiantan Biological Products Corp.			
Ltd., Class A	Biotechnology	7,920	26,469
Beijing Tongrentang Co. Ltd., Class A	Pharmaceuticals	6,600	34,542
Beijing Ultrapower Software Co. Ltd., Class A	IT Services	6,600	7,341
<sup>a</sup> Beijing United Information Technology Co.			
Ltd., Class A	Trading Companies & Distributors	2,523	6,777
Beijing Wantai Biological Pharmacy Enterprise			
Co. Ltd., Class A	Biotechnology	1,721	15,530
Beijing Yanjing Brewery Co. Ltd., Class A	Beverages	13,200	15,965
Beijing Yuanliu Hongyuan Electronic Technology			
Co. Ltd., Class A	Electronic Equipment, Instruments & Components	800	3,737
Beijing Zhong Ke San Huan High-Tech Co.			
Ltd., Class A	Electronic Equipment, Instruments & Components	3,660	3,835
Beijing-Shanghai High Speed Railway Co.			
Ltd., Class A	Ground Transportation	105,600	77,672
Bethel Automotive Safety Systems Co. Ltd., Class	·		
A	Automobile Components	2,240	11,935
<sup>a</sup> Bilibili, Inc., Class Z	Entertainment	15,180	246,733
<sup>a</sup> Bloomage Biotechnology Corp. Ltd., Class A	Biotechnology	1,185	9,182
<sup>b</sup> Blue Moon Group Holdings Ltd.	Household Products	49,500	13,124
Bluefocus Intelligent Communications Group Co.		10,000	
Ltd., Class A	Media	9,900	7,377
BOC International China Co. Ltd., Class A	Capital Markets	3,300	4,104
BOE Technology Group Co. Ltd., Class A	Electronic Equipment, Instruments & Components	145,200	81,342
			12,934
BOE Technology Group Co. Ltd., Class B	Electronic Equipment, Instruments & Components	39,600	
Bright Dairy & Food Co. Ltd., Class A	Food Products	6,600	7,024
BTG Hotels Group Co. Ltd., Class A	Hotels, Restaurants & Leisure	3,300	5,582
BYD Co. Ltd., Class A	Automobiles	7,100	243,365
BYD Co. Ltd., Class H	Automobiles	51,871	1,541,367
BYD Electronic International Co. Ltd.	Communications Equipment	40,500	202,308
By-health Co. Ltd., Class A	Personal Care Products	6,600	12,249

		00.000	04.070
C&D International Investment Group Ltd.	Real Estate Management & Development	33,000	61,373
C&S Paper Co. Ltd., Class A	Household Products	6,600	6,256
Caida Securities Co. Ltd., Class A	Capital Markets	6,600	5,180
Caitong Securities Co. Ltd., Class A	Capital Markets	19,860	17,981
<sup>a</sup> Cambricon Technologies Corp. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,692	46,043
Canmax Technologies Co. Ltd., Class A	Chemicals	4,170	9,813
<sup>a,b</sup> CanSino Biologics, Inc., Class H	Biotechnology	5,300	13,265
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<sup>a</sup> CECEP Solar Energy Co. Ltd., Class A	Independent Power Producers & Energy Traders	16,500	10,645
CECEP Wind-Power Corp., Class A	Independent Power Producers & Energy Traders	29,980	12,278
<sup>a</sup> Central China Securities Co. Ltd., Class A	Capital Markets	13,200	6,165
a,cCentral China Securities Co. Ltd., Class H	Capital Markets	66,000	8,538
CETC Cyberspace Security Technology Co.	·		
Ltd., Class A	Software	3,300	6,432
CGN Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	29,700	18,835
<sup>b</sup> CGN Power Co. Ltd., Class H	Independent Power Producers & Energy Traders	594,000	261,721
Changchun High-Tech Industry Group Co.			
Ltd., Class A	Pharmaceuticals	1,800	22,626
Changjiang Securities Co. Ltd., Class A	Capital Markets	23,100	15,282
Changzhou Xingyu Automotive Lighting Systems		,	,
Co. Ltd., Class A	Automobile Componente	1 000	15 246
	Automobile Components	1,000	15,346
Chaozhou Three-Circle Group Co. Ltd., Class A	Electronic Equipment, Instruments & Components	6,600	26,388
Chengdu Xingrong Environment Co. Ltd., Class			
A	Water Utilities	13,200	13,596
Chengxin Lithium Group Co. Ltd., Class A	Chemicals	3,300	6,066
China Baoan Group Co. Ltd., Class A	Industrial Conglomerates	9,900	11,662
•	-		
<sup>a,b</sup> China Bohai Bank Co. Ltd., Class H	Banks	165,000	20,077
China Cinda Asset Management Co. Ltd., Class			
Н	Capital Markets	429,000	35,716
China CITIC Bank Corp. Ltd., Class A	Banks	92,400	84,796
<sup>a</sup> China CITIC Bank Corp. Ltd., Class H	Banks	495,000	317,641
<sup>a,b</sup> China CITIC Financial Asset Management Co.		,	0.1.,011
	O and that Man has to	005 000	00.004
Ltd., Class H	Capital Markets	825,000	36,984
China Coal Energy Co. Ltd., Class A	Oil, Gas & Consumable Fuels	19,800	33,846
<sup>a</sup> China Coal Energy Co. Ltd., Class H	Oil, Gas & Consumable Fuels	115,000	134,334
China Communications Services Corp.			
Ltd., Class H	Construction & Engineering	132,000	71,179
<sup>a</sup> China Conch Venture Holdings Ltd.	Construction & Engineering	82,500	76,927
0			
China Construction Bank Corp., Class A	Banks	33,000	33,448
China Construction Bank Corp., Class H	Banks	4,917,000	3,633,872
China CSSC Holdings Ltd., Class A	Machinery	16,500	92,005
<sup>a</sup> China Eastern Airlines Corp. Ltd., Class A	Passenger Airlines	66,000	36,251
<sup>a</sup> China Eastern Airlines Corp. Ltd., Class H	Passenger Airlines	66,000	16,569
<sup>a</sup> China Energy Engineering Corp. Ltd., Class A	Construction & Engineering	128,700	37,372
<sup>a</sup> China Energy Engineering Corp. Ltd., Class H	Construction & Engineering	264,000	29,080
China Everbright Bank Co. Ltd., Class A	Banks	171,600	74,508
<sup>a</sup> China Everbright Bank Co. Ltd., Class H	Banks	165,000	51,355
<sup>b</sup> China Feihe Ltd.	Food Products	198,000	91,552
China Galaxy Securities Co. Ltd., Class A	Capital Markets	33,000	49,087
	•	-	
China Galaxy Securities Co. Ltd., Class H	Capital Markets	198,000	103,725
China Great Wall Securities Co. Ltd., Class A	Capital Markets	13,200	12,114
China Greatwall Technology Group Co.			
Ltd., Class A	Technology Hardware, Storage & Peripherals	13,200	15,820
<sup>a</sup> China Green Electricity Investment of Tianjin Co.			
Ltd., Class A	Real Estate Management & Development	6,600	8,615
		-	
China Hongqiao Group Ltd.	Metals & Mining	115,500	174,861
China International Capital Corp. Ltd., Class A	Capital Markets	3,300	13,384
<sup>b</sup> China International Capital Corp. Ltd., Class H	Capital Markets	79,200	88,153
China International Marine Containers Group Co.			
Ltd., Class A	Machinery	10,350	13,127
China International Marine Containers Group Co.		-,	
	Machinany	36 200	32,732
Ltd., Class H	Machinery	36,300	
China Jinmao Holdings Group Ltd., Class A	Real Estate Management & Development	330,000	26,206
China Jushi Co. Ltd., Class A	Construction Materials	14,487	21,926
China Lesso Group Holdings Ltd.	Building Products	33,000	13,187
China Life Insurance Co. Ltd., Class H	Insurance	391,853	554,097
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<sup>a,b</sup> China Literature Ltd., Class A	Media	19,800	63,782
China Longyuan Power Group Corp. Ltd., Class H	Independent Power Producers & Energy Traders	165,000	148,359
China Medical System Holdings Ltd.	Pharmaceuticals	66,000	55,962
China Meheco Group Co. Ltd., Class A	Health Care Providers & Services	6,640	9,204
China Meidong Auto Holdings Ltd.	Specialty Retail	22.000	5,917
China Merchants Bank Co. Ltd., Class A	Banks	75,900	355,441
China Merchants Bank Co. Ltd., Class H	Banks	200,500	910,383
<sup>a</sup> China Merchants Energy Shipping Co. Ltd., Class			
A	Oil, Gas & Consumable Fuels	33,000	38,194
China Merchants Expressway Network &			
Technology Holdings Co. Ltd., Class A	Transportation Infrastructure	28,100	45,648
China Merchants Port Holdings Co. Ltd.	Transportation Infrastructure	68,780	102,367
China Merchants Property Operation & Service	Deal Estate Management & Development	2 200	4 500
Co. Ltd., Class A China Merchants Securities Co. Ltd., Class A	Real Estate Management & Development Capital Markets	3,300 29,700	4,529 56,586
<sup>b</sup> China Merchants Securities Co. Ltd., Class H	Capital Markets	19,800	15,647
<sup>a</sup> China Merchants Shekou Industrial Zone	Capital Markets	13,000	15,047
Holdings Co. Ltd., Class A	Real Estate Management & Development	33,000	39,731
<sup>a</sup> China Minsheng Banking Corp. Ltd., Class A	Banks	125,400	65,097
China Minsheng Banking Corp. Ltd., Class H	Banks	346,500	119,829
China National Accord Medicines Corp.			
Ltd., Class B	Health Care Providers & Services	4,170	7,803
China National Building Material Co. Ltd., Class			
Н	Construction Materials	264,000	94,679
<sup>a</sup> China National Chemical Engineering Co.			
Ltd., Class A	Construction & Engineering	26,400	29,796
China National Nuclear Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	62,700	91,549
<sup>a</sup> China National Software & Service Co. Ltd., Class A	Software	4,170	17,089
China Northern Rare Earth Group High-Tech Co.	Software	4,170	17,009
Ltd., Class A	Metals & Mining	13,200	31,098
China Oilfield Services Ltd., Class A	Energy Equipment & Services	6,600	15,549
China Oilfield Services Ltd., Class H	Energy Equipment & Services	100,000	96,063
China Overseas Land & Investment Ltd., Class A	Real Estate Management & Development	198,000	343,382
<sup>a</sup> China Pacific Insurance Group Co. Ltd., Class A	Insurance	26,400	100,742
China Pacific Insurance Group Co. Ltd., Class H	Insurance	132,000	322,248
China Petroleum & Chemical Corp., Class A	Oil, Gas & Consumable Fuels	161,700	139,976
China Petroleum & Chemical Corp., Class H	Oil, Gas & Consumable Fuels	1,254,000	812,721
China Railway Group Ltd., Class A	Construction & Engineering	82,500	73,676
China Railway Group Ltd., Class H	Construction & Engineering	231,000	127,521
China Railway Signal & Communication Corp.	Electronic Equipment, Instruments & Components	00 570	02.496
Ltd., Class A <sup>b</sup> China Railway Signal & Communication Corp.	Electronic Equipment, instruments & Components	28,578	23,486
Ltd., Class H	Electronic Equipment, Instruments & Components	66,000	28,404
China Rare Earth Resources & Technology Co.	Liectionic Equipment, instruments & components	00,000	20,404
Ltd., Class A	Metals & Mining	6,600	22,916
<sup>a</sup> China Reinsurance Group Corp., Class H	Insurance	396,000	28,911
China Resources Building Materials Technology		,	
Holdings Ltd.	Construction Materials	132,000	23,332
China Resources Double Crane Pharmaceutical			
Co. Ltd., Class A	Pharmaceuticals	3,300	8,850
China Resources Microelectronics Ltd., Class A	Semiconductors & Semiconductor Equipment	4,137	21,215
<sup>b</sup> China Resources Mixc Lifestyle Services Ltd.	Real Estate Management & Development	33,000	109,262
<sup>b</sup> China Resources Pharmaceutical Group		00 500	04.400
Ltd., Class A	Pharmaceuticals	82,500	61,182
China Resources Power Holdings Co. Ltd. China Resources Sanjiu Medical &	Independent Power Producers & Energy Traders	101,700	311,975
Pharmaceutical Co. Ltd., Class A	Pharmaceuticals	5,850	34,118
<sup>a</sup> China Ruyi Holdings Ltd.	Entertainment	264,000	71,010
China Shenhua Energy Co. Ltd., Class A	Oil, Gas & Consumable Fuels	26,400	160,443
China Shenhua Energy Co. Ltd., Class H	Oil, Gas & Consumable Fuels	178,265	820,840
China South Publishing & Media Group Co.		,	,
Ltd., Class A	Media	6,600	11,228
<sup>a</sup> China Southern Airlines Co. Ltd., Class A	Passenger Airlines	49,500	39,934

<sup>a</sup> China Southern Airlines Co. Ltd., Class H China Southern Power Grid Energy	Passenger Airlines	86,000	32,164
Efficiency&Clean Energy Co. Ltd., Class A China State Construction Engineering Corp.	Commercial Services & Supplies	13,200	7,955
Ltd., Class A	Construction & Engineering	151,800	110,406
China Suntien Green Energy Corp. Ltd., Class H	Oil, Gas & Consumable Fuels	99,000	44,888
China Taiping Insurance Holdings Co. Ltd. China Three Gorges Renewables Group Co.	Insurance	79,200	80,951
Ltd., Class A China Tourism Group Duty Free Corp. Ltd., Class	Independent Power Producers & Energy Traders	95,700	57,151
A <sup>b</sup> China Tourism Group Duty Free Corp. Ltd., Class	Specialty Retail	7,900	67,618
Н	Specialty Retail	6,600	40,450
<sup>b</sup> China Tower Corp. Ltd., Class H	Diversified Telecommunication Services	2,442,000	315,908
China TransInfo Technology Co. Ltd., Class A China United Network Communications	IT Services	3,300	4,100
Ltd., Class A	Wireless Telecommunication Services	105,600	67,981
China Vanke Co. Ltd., Class A	Real Estate Management & Development	39,600	37,588
China Vanke Co. Ltd., Class H	Real Estate Management & Development	118,800	70,756
China World Trade Center Co. Ltd., Class A	Real Estate Management & Development	3,300	9,926
China XD Electric Co. Ltd., Class A	Electrical Equipment	23,100	25,439
China Yangtze Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	95,700	379,085
China Zhenhua Group Science & Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	3,300	18.772
China Zheshang Bank Co. Ltd., Class A	Banks	42,900	16,218
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Chinalin Securities Co. Ltd., Class A Chinese Universe Publishing & Media Group Co.	Capital Markets	3,300	4,511
Ltd., Class A	Media	6,600	13,415
Chongqing Brewery Co. Ltd., Class A Chongqing Changan Automobile Co. Ltd., Class	Beverages	1,700	14,134
A Chongqing Changan Automobile Co. Ltd., Class	Automobiles	34,144	62,808
B Chongqing Fuling Zhacai Group Co. Ltd., Class	Automobiles	86,372	40,601
A Chongqing Rural Commercial Bank Co.	Food Products	4,170	6,997
Ltd., Class A Chongqing Rural Commercial Bank Co.	Banks	19,800	13,614
Ltd., Class H	Banks	132,000	64,754
Chongging Water Group Co. Ltd., Class A	Water Utilities	9,900	6,509
<sup>a</sup> Chongqing Zhifei Biological Products Co. Ltd., Class A	Biotechnology	9,900	38,009
CITIC Ltd., Class B	Industrial Conglomerates	330,000	300,100
Citic Pacific Special Steel Group Co. Ltd., Class		-	
	Metals & Mining	20,680	38,438
CITIC Securities Co. Ltd., Class A	Capital Markets	46,200	115,360
CITIC Securities Co. Ltd., Class H	Capital Markets	86,200	126,969
CMOC Group Ltd., Class A	Metals & Mining	36,300	42,262
CMOC Group Ltd., Class H	Metals & Mining	201,000	183,818
CMST Development Co. Ltd., Class A	Air Freight & Logistics	9,900	6,522
CNGR Advanced Material Co. Ltd., Class A CNOOC Energy Technology & Services	Chemicals	4,580	19,441
Ltd., Class A	Energy Equipment & Services	23,100	13,036
CNPC Capital Co. Ltd., Class A	Banks	19,800	14,970
Contemporary Amperex Technology Co.			
Ltd., Class A	Electrical Equipment	16,500	406,870
COSCO SHIPPING Development Co. Ltd., Class	Trading Companies & Distributors	46,200	16,326
COSCO SHIPPING Development Co. Ltd., Class		-	
H COSCO SHIPPING Energy Transportation Co.	Trading Companies & Distributors	198,000	28,657
Ltd., Class A COSCO SHIPPING Energy Transportation Co.	Oil, Gas & Consumable Fuels	13,200	28,223
Ltd., Class H	Oil, Gas & Consumable Fuels	70,000	90,914
COSCO SHIPPING Holdings Co. Ltd., Class A	Marine Transportation	48,180	102,222

COSCO SHIPPING Holdings Co. Ltd., Class H	Marine Transportation	148,500	259,819
<sup>a,d</sup> Country Garden Holdings Co. Ltd.	Real Estate Management & Development	770,000	47,833
Country Garden Services Holdings Co. Ltd.	Real Estate Management & Development	106,900	65,996
CRRC Corp. Ltd., Class A	Machinery	95,700	98,442
CRRC Corp. Ltd., Class H	Machinery	198,000	127,817
CSC Financial Co. Ltd., Class A	Capital Markets	19,800	52,179
<sup>b</sup> CSC Financial Co. Ltd., Class H	Capital Markets	33,000	24,473
CSG Holding Co. Ltd., Class A	Construction Materials	6,600	4,556
CSG Holding Co. Ltd., Class B	Construction Materials	52,800	17,448
CSPC Innovation Pharmaceutical Co. Ltd., Class		,	
A	Pharmaceuticals	4,900	16,933
CSPC Pharmaceutical Group Ltd.	Pharmaceuticals	440,000	350,539
Daan Gene Co. Ltd., Class A	Biotechnology	4,540	3,109
<sup>a</sup> Dada Nexus Ltd., Class A, ADR	Consumer Staples Distribution & Retail	4,290	5,405
Daqin Railway Co. Ltd., Class A	Ground Transportation	59,400	58,254
<sup>a</sup> Daqo New Energy Corp., ADR	Semiconductors & Semiconductor Equipment	2,673	39,026
	Semiconductors & Semiconductor Equipment	2,075	39,020
Datang International Power Generation Co.	Independent Dever Dreducers & Energy Treders	20 700	10.045
Ltd., Class A	Independent Power Producers & Energy Traders	29,700	12,245
Datang International Power Generation Co.		400.000	00.005
Ltd., Class H	Independent Power Producers & Energy Traders	132,000	28,235
DHC Software Co. Ltd., Class A	IT Services	19,800	12,258
Dian Diagnostics Group Co. Ltd., Class A	Health Care Providers & Services	3,300	5,424
Do-Fluoride New Materials Co. Ltd., Class A	Chemicals	4,460	7,471
Dong-E-E-Jiao Co. Ltd., Class A	Pharmaceuticals	3,300	28,295
Dongfang Electric Corp. Ltd., Class A	Electrical Equipment	9,900	25,018
Dongfang Electric Corp. Ltd., Class H	Electrical Equipment	19,800	31,549
<sup>a</sup> Dongfeng Motor Group Co. Ltd., Class H	Automobiles	122,800	35,075
Dongguan Yiheda Automation Co. Ltd., Class A	Machinery	3,300	8,886
Dongxing Securities Co. Ltd., Class A	Capital Markets	13,200	14,392
<sup>a,b</sup> East Buy Holding Ltd.	Consumer Staples Distribution & Retail	22,500	36,369
East Group Co. Ltd., Class A	Electrical Equipment	9,900	5,438
East Money Information Co. Ltd., Class A	Capital Markets	62,776	90,800
<sup>a</sup> Eastern Air Logistics Co. Ltd., Class A	Air Freight & Logistics	6,600	18,396
Eastroc Beverage Group Co. Ltd., Class A	Beverages	700	20,686
Ecovacs Robotics Co. Ltd., Class A	Household Durables	2,200	14,217
ENN Energy Holdings Ltd.	Gas Utilities	39,600	326,390
ENN Natural Gas Co. Ltd., Class A	Gas Utilities	13,200	37,607
		3,300	47,709
<sup>a</sup> Eoptolink Technology, Inc. Ltd., Class A	Electronic Equipment, Instruments & Components	3,300	47,709
Eternal Asia Supply Chain Management		10.000	E 405
Ltd., Class A	Commercial Services & Supplies	13,200	5,135
Eve Energy Co. Ltd., Class A	Electrical Equipment	7,600	41,556
Everbright Securities Co. Ltd., Class A	Capital Markets	19,800	39,650
<sup>a</sup> Fangda Carbon New Material Co. Ltd., Class A	Electrical Equipment	16,500	9,741
FAW Jiefang Group Co. Ltd.	Machinery	9,900	10,618
Fiberhome Telecommunication Technologies Co.			
Ltd., Class A	Communications Equipment	6,600	14,374
Financial Street Holdings Co. Ltd., Class A	Real Estate Management & Development	13,200	4,249
First Capital Securities Co. Ltd., Class A	Capital Markets	19,800	13,804
Flat Glass Group Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	6,600	18,170
Flat Glass Group Co. Ltd., Class H	Semiconductors & Semiconductor Equipment	23,000	33,878
Focus Media Information Technology Co.			
Ltd., Class A	Media	56,100	46,565
Foshan Haitian Flavouring & Food Co. Ltd., Class			
A	Food Products	18,873	89,106
Fosun International Ltd.	Industrial Conglomerates	115,500	62,133
Founder Securities Co. Ltd., Class A	Capital Markets	36,300	38,434
Foxconn Industrial Internet Co. Ltd., Class A	Electronic Equipment, Instruments & Components	46,200	173,388
Fujian Funeng Co. Ltd., Class A	Independent Power Producers & Energy Traders	8,340	13,320
Fujian Sunner Development Co. Ltd., Class A	Food Products	6,600	12,331
Full Truck Alliance Co. Ltd., ADR	Ground Transportation	35,310	283,892
Fujao Glass Industry Group Co. Ltd., Class A	Automobile Components	9,900	283,892 64,953
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<sup>b</sup> Fuyao Glass Industry Group Co. Ltd., Class H	Automobile Components	32,600	189,360
GalaxyCore, Inc., Class A	Semiconductors & Semiconductor Equipment	13,200	21,895
Gan & Lee Pharmaceuticals Co. Ltd., Class A	Biotechnology	3,300	20,937
Ganfeng Lithium Group Co. Ltd., Class A	Chemicals	6,860	26,920

<sup>b</sup> Ganfeng Lithium Group Co. Ltd., Class H G-bits Network Technology Xiamen Co.	Chemicals	22,460	43,784
Ltd., Class A	Entertainment	300	7,315
<sup>a</sup> GCL System Integration Technology Co.			
Ltd., Class A	Semiconductors & Semiconductor Equipment	26,400	7,015
aGCL Technology Holdings Ltd.	Semiconductors & Semiconductor Equipment	1,089,000	161,800
GD Power Development Co. Ltd., Class A	Independent Power Producers & Energy Traders	66,000	54,150
<sup>a</sup> GDS Holdings Ltd., Class A	IT Services	36,300	43,379
GEM Co. Ltd., Class A	Metals & Mining	23,100	20,155
Gemdale Corp., Class A	Real Estate Management & Development	19,800	9,221
<sup>a</sup> Genscript Biotech Corp.	Life Sciences Tools & Services	56,107	59,791
GF Securities Co. Ltd., Class A		23,100	38,506
	Capital Markets	-	
GF Securities Co. Ltd., Class H	Capital Markets	59,400	49,225
<sup>b</sup> Giant Biogene Holding Co. Ltd.	Personal Care Products	19,800	116,278
Giant Network Group Co. Ltd., Class A	Entertainment	13,200	17,068
<sup>a</sup> GigaDevice Semiconductor, Inc., Class A	Semiconductors & Semiconductor Equipment	3,348	43,849
Ginlong Technologies Co. Ltd., Class A	Electrical Equipment	2,350	13,403
Glarun Technology Co. Ltd., Class A	Communications Equipment	6,600	12,349
GoerTek, Inc., Class A	Electronic Equipment, Instruments & Components	13,200	35,274
Goldwind Science & Technology Co. Ltd., Class		,	,
A	Electrical Equipment	13,200	12,150
	Electrical Equipment	13,200	12,150
Goldwind Science & Technology Co. Ltd., Class		00.000	10.111
Н	Electrical Equipment	33,000	13,441
Goneo Group Co. Ltd., Class A	Electrical Equipment	2,175	22,975
GoodWe Technologies Co. Ltd., Class A	Electrical Equipment	634	4,873
Gotion High-tech Co. Ltd., Class A	Electrical Equipment	6,600	17,312
<sup>a</sup> Grandjoy Holdings Group Co. Ltd., Class A	Real Estate Management & Development	19,800	6,346
Great Wall Motor Co. Ltd., Class A	Automobiles	9,900	34,307
Great Wall Motor Co. Ltd., Class H	Automobiles	115,500	178,116
Gree Electric Appliances, Inc. of Zhuhai, Class A	Household Durables	16,500	88,638
<sup>a</sup> Greenland Holdings Corp. Ltd., Class A	Real Estate Management & Development	66,000	12,204
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Greentown China Holdings Ltd.	Real Estate Management & Development	66,000	51,905
GRG Banking Equipment Co. Ltd., Class A	Technology Hardware, Storage & Peripherals	9,900	14,184
Guangdong Baolihua New Energy Stock Co. Ltd., Class A	Independent Power Producers & Energy Traders	9,900	6,916
Guangdong Electric Power Development Co.			
Ltd., Class A	Independent Power Producers & Energy Traders	9,900	6,888
Guangdong Electric Power Development Co.		.,	- ,
Ltd., Class B	Independent Power Producers & Energy Traders	46,200	12,427
	independent i ower i roddeers a Energy naders	40,200	12,721
<sup>a</sup> Guangdong Golden Dragon Development, Inc.,	Canital Manhata	2 200	2 200
Class A	Capital Markets	3,300	3,390
Guangdong Haid Group Co. Ltd., Class A	Food Products	6,800	43,822
Guangdong HEC Technology Holding Co.			
Ltd., Class A	Metals & Mining	13,200	12,728
Guangdong Xinbao Electrical Appliances			
Holdings Co. Ltd., Class A	Household Durables	3,300	6,360
Guanghui Energy Co. Ltd., Class A	Oil, Gas & Consumable Fuels	26,400	24,227
<sup>a</sup> Guangshen Railway Co. Ltd., Class A	Ground Transportation	26,400	11,716
Guangshen Railway Co. Ltd., Class H	Ground Transportation	66,000	17,921
	Ground transportation	00,000	17,521
Guangxi Guiguan Electric Power Co. Ltd., Class		40 500	47.004
A	Independent Power Producers & Energy Traders	16,500	17,334
Guangxi Liugong Machinery Co. Ltd., Class A	Machinery	6,600	10,116
Guangzhou Automobile Group Co. Ltd., Class A	Automobiles	13,200	13,994
Guangzhou Automobile Group Co. Ltd., Class H	Automobiles	178,000	62,925
Guangzhou Baiyunshan Pharmaceutical Holdings			
Co. Ltd., Class A	Health Care Providers & Services	6,600	26,514
Guangzhou Baiyunshan Pharmaceutical Holdings			
Co. Ltd., Class H	Health Care Providers & Services	11.700	30,946
Guangzhou Haige Communications Group, Inc.		,	50,040
	Communications Environment	0.000	44.040
Co., Class A	Communications Equipment	9,900	14,048
Guangzhou Kingmed Diagnostics Group Co.			
Ltd., Class A	Health Care Providers & Services	3,300	12,290
Guangzhou Shiyuan Electronic Technology Co.			
Ltd., Class A	Electronic Equipment, Instruments & Components	3,300	13,348

Guangzhou Tinci Materials Technology Co.			
Ltd., Class A	Chemicals	8,260	19,867
Guangzhou Wondfo Biotech Co. Ltd., Class A Guangzhou Yuexiu Capital Holdings Group Co.	Health Care Equipment & Supplies	1,300	4,345
Ltd., Class A	Capital Markets	9,900	6,726
Guangzhou Zhujiang Brewery Co. Ltd., Class A	Beverages	6,600	6,708
<sup>a</sup> Guolian Securities Co. Ltd., Class A	Capital Markets	10,800	14,260
Guosen Securities Co. Ltd., Class A	Capital Markets	26,400	31,423
<sup>a</sup> Guosheng Financial Holding, Inc., Class A	Capital Markets	9,900	11,485
Guotai Junan Securities Co. Ltd., Class A	Capital Markets	33,000	61,246
<sup>b</sup> Guotai Junan Securities Co. Ltd., Class H	Capital Markets	39,600	39,309
Guoyuan Securities Co. Ltd., Class A	Capital Markets	19,800	16,435
H World Group Ltd.	Hotels, Restaurants & Leisure	102,340	340,810
<sup>b</sup> Haidilao International Holding Ltd.	Hotels, Restaurants & Leisure	79,000	142,065
Haier Smart Home Co. Ltd., Class A	Household Durables	23,100	89,795
Haier Smart Home Co. Ltd., Class H	Household Durables	125,400	419,210
<sup>a</sup> Hainan Airlines Holding Co. Ltd., Class A	Passenger Airlines	174,900	24,435
<sup>a</sup> Hainan Airport Infrastructure Co. Ltd., Class A	Real Estate Management & Development	56,100	24,128
Haitian International Holdings Ltd.	Machinery	33,000	93,834
Haitong Securities Co. Ltd., Class A	Capital Markets	42,900	50,299
Haitong Securities Co. Ltd., Class H	Capital Markets	184,800	85,922
Hang Zhou Great Star Industrial Co. Ltd., Class			
A	Household Durables	6,600	22,329
Hangzhou Binjiang Real Estate Group Co.			
Ltd., Class A	Real Estate Management & Development	13,200	13,126
Hangzhou Chang Chuan Technology Co.			
Ltd., Class A	Semiconductors & Semiconductor Equipment	3,300	12,281
Hangzhou First Applied Material Co. Ltd., Class			
A	Semiconductors & Semiconductor Equipment	5,342	10,756
Hangzhou Lion Microelectronics Co. Ltd., Class			
A	Semiconductors & Semiconductor Equipment	3,300	10,459
Hangzhou Oxygen Plant Group Co. Ltd., Class A	Chemicals	3,300	10,057
Hangzhou Robam Appliances Co. Ltd., Class A	Household Durables	3,300	9,989
<sup>a</sup> Hangzhou Silan Microelectronics Co. Ltd., Class			
A	Semiconductors & Semiconductor Equipment	6,600	15,829
Hangzhou Tigermed Consulting Co. Ltd., Class			
	Life Sciences Tools & Services	3,300	21,967
<sup>b</sup> Hangzhou Tigermed Consulting Co. Ltd., Class		0.000	~~~~~
	Life Sciences Tools & Services	6,600	23,332
Han's Laser Technology Industry Group Co.	Markhan	0.000	0.400
Ltd., Class A	Machinery	3,300	9,402
<sup>b</sup> Hansoh Pharmaceutical Group Co. Ltd.	Pharmaceuticals	55,000	114,968
Haohua Chemical Science & Technology Co.	Chamingle	2 200	10.000
Ltd., Class A	Chemicals	3,300	13,063
Harbin Boshi Automation Co. Ltd., Class A	Machinery	3,300	5,546
Hefei Meiya Optoelectronic Technology, Inc.,	Machinan	4.090	0.001
Class A	Machinery Food Broducto	4,080 6,600	9,221
Heilongjiang Agriculture Co. Ltd., Class A Henan Shenhuo Coal Industry & Electricity Power	Food Products	0,000	11,291
	Motols & Mining	9,900	27 422
Co. Ltd., Class A Henan Shuanghui Investment & Development Co.	Metals & Mining	9,900	27,432
Ltd., Class A	Food Products	13,200	42,976
Hengan International Group Co. Ltd.	Personal Care Products	36,300	110,657
Hengdian Group DMEGC Magnetics Co.		00,000	110,007
Ltd., Class A	Electronic Equipment, Instruments & Components	6,600	11,273
Hengli Petrochemical Co. Ltd., Class A	Chemicals	13,200	25,222
Hengtong Optic-electric Co. Ltd., Class A	Communications Equipment	9,900	21,384
Hengyi Petrochemical Co. Ltd., Class A	Chemicals	13,200	12,819
Hesteel Co. Ltd., Class A	Metals & Mining	46,200	12,276
Hisense Home Appliances Group Co. Ltd., Class	Storate a mining	,	,
H	Household Durables	22,000	72,418
Hithink RoyalFlush Information Network Co.		, , , , , , , , , , , , , , , , , ,	,
Ltd., Class A	Capital Markets	2,500	35,510
HLA Group Corp. Ltd., Class A	Specialty Retail	23,100	29,235
<sup>a</sup> Hopson Development Holdings Ltd.	Real Estate Management & Development	59,450	27,260
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<sup>a</sup> Horizon Construction Development Ltd.	Trading Companies & Distributors	18,333	3,522
<sup>a</sup> Hoshine Silicon Industry Co. Ltd., Class A	Chemicals	3,300	21,113
Hoyuan Green Energy Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	3,360	7,865
<sup>b</sup> Hua Hong Semiconductor Ltd.	Semiconductors & Semiconductor Equipment	33,000	93,200
Huadian Power International Corp. Ltd., Class A	Independent Power Producers & Energy Traders	29,700	28,232
Huadian Power International Corp. Ltd., Class H	Independent Power Producers & Energy Traders	66,000	39,985
Huadong Medicine Co. Ltd., Class A	Health Care Providers & Services	9,900	37,711
<sup>a</sup> Huafon Chemical Co. Ltd., Class A	Chemicals	16,500	16,204
Huagong Tech Co. Ltd., Class A	Electronic Equipment, Instruments & Components	3,300	13,528
Huaibei Mining Holdings Co. Ltd., Class A	Metals & Mining	9,900	22.700
Hualan Biological Engineering, Inc., Class A	Biotechnology	7,260	15,702
Huaneng Lancang River Hydropower, Inc.,	Biotechnology	7,200	15,702
	la de a ca de at Desuca Des duce de 9. En even Tre de se	00,400	20.004
Class A	Independent Power Producers & Energy Traders	26,400	38,981
<sup>a</sup> Huaneng Power International, Inc., Class A	Independent Power Producers & Energy Traders	29,700	39,134
<sup>a</sup> Huaneng Power International, Inc., Class H	Independent Power Producers & Energy Traders	230,000	170,569
Huapont Life Sciences Co. Ltd., Class A	Chemicals	6,600	3,435
Huatai Securities Co. Ltd., Class A	Capital Markets	33,000	56,003
<sup>b</sup> Huatai Securities Co. Ltd., Class H	Capital Markets	72,600	80,249
Huaxi Securities Co. Ltd., Class A	Capital Markets	9,900	8,936
Huaxia Bank Co. Ltd., Class A	Banks	56,100	49,178
Huaxin Cement Co. Ltd., Class A	Construction Materials	6,600	12,430
Huaxin Cement Co. Ltd., Class H	Construction Materials	17,700	17,094
Huayu Automotive Systems Co. Ltd., Class A	Automobile Components	13,200	29,615
<sup>a</sup> Hubei Biocause Pharmaceutical Co. Ltd., Class			
A	Insurance	16,500	3,955
Hubei Energy Group Co. Ltd., Class A	Independent Power Producers & Energy Traders	29,700	24,449
Hubei Xingfa Chemicals Group Co. Ltd., Class A	Chemicals	6,600	17,248
Huizhou Desay Sv Automotive Co. Ltd., Class A	Automobile Components	2,300	27,436
	Pharmaceuticals	6,600	15,522
Humanwell Healthcare Group Co. Ltd., Class A			
Hunan Gold Corp. Ltd., Class A	Metals & Mining	3,300	8,181
Hunan Valin Steel Co. Ltd., Class A	Metals & Mining	26,400	16,019
Hundsun Technologies, Inc., Class A	Software	7,706	18,640
<sup>a,b</sup> Hygeia Healthcare Holdings Co. Ltd., Class C	Health Care Providers & Services	19,800	71,390
Hygon Information Technology Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	8,678	83,584
IEIT Systems Co. Ltd., Class A	Technology Hardware, Storage & Peripherals	6,708	33,417
Iflytek Co. Ltd., Class A	Software	9,900	58,240
Imeik Technology Development Co. Ltd., Class A	Biotechnology	1,120	26,401
Industrial & Commercial Bank of China			
Ltd., Class A	Banks	283,800	221,571
Industrial & Commercial Bank of China			
Ltd., Class H	Banks	4,158,000	2,471,132
<sup>a</sup> Industrial Bank Co. Ltd., Class A	Banks	75,900	183,178
Industrial Securities Co. Ltd., Class A	Capital Markets	34,890	24,181
Ingenic Semiconductor Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	2,300	17,465
<sup>a</sup> Inner Mongolia BaoTou Steel Union Co.		2,000	,
Ltd., Class A	Metals & Mining	158,400	30,375
Inner Mongolia Dian Tou Energy Corp. Ltd., Class	Metalo & Mining	100,400	00,010
A	Oil, Gas & Consumable Fuels	9,900	28,612
	Oil, Gas & Consumable Fuels	9,900	20,012
Inner Mongolia ERDOS Resources Co.	Matala 8 Mining	0.000	10 100
Ltd., Class A	Metals & Mining	8,920	12,120
Inner Mongolia ERDOS Resources Co.		0= 100	
Ltd., Class B	Metals & Mining	25,420	21,200
Inner Mongolia Junzheng Energy & Chemical			
Industry Group Co. Ltd., Class A	Chemicals	33,000	16,679
Inner Mongolia Yili Industrial Group Co.			
Ltd., Class A	Food Products	23,100	81,758
Inner Mongolia Yitai Coal Co. Ltd., Class B	Oil, Gas & Consumable Fuels	56,100	100,756
Inner Mongolia Yuan Xing Energy Co. Ltd., Class			
A	Chemicals	16,500	15,617
<sup>a,b</sup> Innovent Biologics, Inc., Class B	Biotechnology	77,000	362,938
Intco Medical Technology Co. Ltd., Class A	Health Care Equipment & Supplies	1,890	6,940
<sup>a</sup> iQIYI, Inc., ADR	Entertainment	24,123	88,531
<sup>a</sup> IRICO Display Devices Co. Ltd., Class A	Electronic Equipment, Instruments & Components	16,500	15,391
Isoftstone Information Technology Group Co.		- ,	-,
Ltd., Class A	IT Services	3,300	15,915
,		5,000	10,010

JA Solar Technology Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	13,892	21,311
Jafron Biomedical Co. Ltd., Class A	Health Care Equipment & Supplies	3,300	12,299
Jason Furniture Hangzhou Co. Ltd., Class A	Household Durables	4,080	18,045
JCET Group Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	6,600	28,666
<sup>a,b</sup> JD Health International, Inc.	Consumer Staples Distribution & Retail	56,100	152,692
<sup>a,b</sup> JD Logistics, Inc.	Air Freight & Logistics	89,100	95,635
JD.com, Inc., Class A	Broadline Retail	125,400	1,659,172
Jiangsu Eastern Shenghong Co. Ltd., Class A	Chemicals	16,500	18,012
Jiangsu Expressway Co. Ltd., Class A	Transportation Infrastructure	6,600	11,390
<sup>a</sup> Jiangsu Expressway Co. Ltd., Class H	Transportation Infrastructure	66,000	70,418
Jiangsu Hengli Hydraulic Co. Ltd., Class A	Machinery	4,580	29,221
<sup>a</sup> Jiangsu Hengrui Pharmaceuticals Co. Ltd., Class			
A	Pharmaceuticals	26,400	139,072
Jiangsu King's Luck Brewery JSC Ltd., Class A	Beverages	4,900	31,007
Jiangsu Linyang Energy Co. Ltd., Class A	Electrical Equipment	9,900	8,502
Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A	Pharmaceuticals	3,300	10,731
Jiangsu Pacific Quartz Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,800	7,300
Jiangsu Phoenix Publishing & Media Corp.		1,000	.,
Ltd., Class A	Media	9,900	14,862
Jiangsu Yanghe Distillery Co. Ltd., Class A	Beverages	6,600	72,989
	÷		16,778
Jiangsu Yangnong Chemical Co. Ltd., Class A	Chemicals	2,170	,
Jiangsu Yoke Technology Co. Ltd., Class A	Chemicals	3,300	28,435
Jiangsu Yuyue Medical Equipment & Supply Co.			
Ltd., Class A	Health Care Equipment & Supplies	3,600	18,540
Jiangsu Zhongtian Technology Co. Ltd., Class A	Electrical Equipment	13,200	28,657
Jiangxi Copper Co. Ltd., Class A	Metals & Mining	9,900	32,110
Jiangxi Copper Co. Ltd., Class H	Metals & Mining	66,000	131,706
<sup>a</sup> Jiangxi Special Electric Motor Co. Ltd., Class A	Electrical Equipment	6,600	7,368
Jilin Aodong Pharmaceutical Group Co.		,	
Ltd., Class A	Pharmaceuticals	6,600	12,114
Jinduicheng Molybdenum Co. Ltd., Class A	Metals & Mining	13,200	18,821
<sup>a,c</sup> Jinke Smart Services Group Co. Ltd., Class H	Real Estate Management & Development	13,200	12,494
Jinko Solar Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	26,400	25,674
<sup>b</sup> Jinxin Fertility Group Ltd.	Health Care Providers & Services	126,000	44,865
JiuGui Liquor Co. Ltd., Class A	Beverages	1,600	9,614
<sup>b</sup> Jiumaojiu International Holdings Ltd.	Hotels, Restaurants & Leisure	51,000	26,456
Jizhong Energy Resources Co. Ltd., Class A	Oil, Gas & Consumable Fuels	13,200	12,114
Joincare Pharmaceutical Group Industry Co.			
Ltd., Class A	Pharmaceuticals	9,900	15,147
Joinn Laboratories China Co. Ltd., Class A	Life Sciences Tools & Services	1,960	3,562
<sup>b</sup> Joinn Laboratories China Co. Ltd., Class H	Life Sciences Tools & Services	5,972	5,737
Jointown Pharmaceutical Group Co. Ltd., Class		,	,
Α	Health Care Providers & Services	23,172	15,489
Jonjee Hi-Tech Industrial & Commercial Holding		20,112	10,100
Co. Ltd., Class A	Food Products	3,300	10,256
Joyoung Co. Ltd., Class A	Household Durables	3,300	4,737
JOYY, Inc., ADR	Interactive Media & Services	1,584	47,663
Juneyao Airlines Co. Ltd., Class A	Passenger Airlines	9,900	14,902
<sup>a</sup> J-Yuan Trust Co. Ltd., Class A	Capital Markets	39,600	14,699
Kaishan Group Co. Ltd., Class A	Machinery	3,300	4,565
Kanzhun Ltd., ADR	Interactive Media & Services	17,226	324,021
KE Holdings, Inc., ADR	Real Estate Management & Development	33,033	467,417
<sup>a</sup> Keda Industrial Group Co. Ltd., Class A	Machinery	6,600	7,621
Kingboard Holdings Ltd.	Electronic Equipment, Instruments & Components	36,800	86,634
<sup>a</sup> Kingdee International Software Group Co. Ltd.	Software	150,000	140,636
Kingnet Network Co. Ltd., Class A	Entertainment	9,900	12,950
<sup>a</sup> Kingsoft Cloud Holdings Ltd.	IT Services	66,000	11,581
5 F	Entertainment	46,200	
Kingsoft Corp. Ltd.			133,439
<sup>a,b</sup> Kuaishou Technology, Class B	Interactive Media & Services	148,500	877,792
<sup>a</sup> Kuang-Chi Technologies Co. Ltd., Class A	Aerospace & Defense	9,900	23,527
Kunlun Tech Co. Ltd., Class A	Entertainment	5,900	26,054
Kweichow Moutai Co. Ltd., Class A	Beverages	4,650	934,598
Lakala Payment Co. Ltd., Class A	Financial Services	3,300	5,618
Lao Feng Xiang Co. Ltd., Class B	Textiles, Apparel & Luxury Goods	13,200	48,484
LB Group Co. Ltd., Class A	Chemicals	9,900	25,181

Lee & Man Paper Manufacturing Ltd.	Paper & Forest Products	66,000	19,528
<sup>b</sup> Legend Holdings Corp., Class H	Technology Hardware, Storage & Peripherals	29,700	22,368
Lens Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	19,800	49,494
Leo Group Co. Ltd., Class A	Media	36,300	7,110
Lepu Medical Technology Beijing Co. Ltd., Class			
A	Health Care Equipment & Supplies	9,900	20,123
Levima Advanced Materials Corp., Class A	Chemicals	3,300	6,197
Leyard Optoelectronic Co. Ltd., Class A	Electronic Equipment, Instruments & Components	9,900	6,102
<sup>a</sup> Li Auto, Inc., Class A	Automobiles	58,462	526,408
Li Ning Co. Ltd.	Textiles, Apparel & Luxury Goods	115,500	250,013
Liaoning Port Co. Ltd., Class A	Transportation Infrastructure	75,900	12,787
Lingyi iTech Guangdong Co., Class A	Electronic Equipment, Instruments & Components	33,000	32,183
Livzon Pharmaceutical Group, Inc., Class A	Pharmaceuticals	3,300	16,819
Livzon Pharmaceutical Group, Inc., Class H	Pharmaceuticals	6,600	21,726
<sup>b</sup> Longfor Group Holdings Ltd.	Real Estate Management & Development	124,170	170,492
aLONGi Green Energy Technology Co. Ltd., Class			
A	Semiconductors & Semiconductor Equipment	29,700	57,034
Longshine Technology Group Co. Ltd., Class A	Software	6,600	7,693
<sup>a</sup> Loongson Technology Corp. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,883	22,678
Lufax Holding Ltd., ADR	Consumer Finance	9,783	23,186
Luxi Chemical Group Co. Ltd., Class A	Chemicals	6,600	10,477
<sup>a</sup> Luxshare Precision Industry Co. Ltd., Class A	Electronic Equipment, Instruments & Components	26,199	141,063
<sup>a,b</sup> Luye Pharma Group Ltd.	Pharmaceuticals	99,000	34,237
Luzhou Laojiao Co. Ltd., Class A	Beverages	5,500	108,096
Maanshan Iron & Steel Co. Ltd., Class A	Metals & Mining	26,400	7,304
Mango Excellent Media Co. Ltd., Class A	Entertainment	7,530	21,556
Maxscend Microelectronics Co. Ltd., Class A	Electronic Equipment, Instruments & Components	2,432	25,896
Meihua Holdings Group Co. Ltd., Class A	Chemicals	13,200	18,116
<sup>a</sup> Meinian Onehealth Healthcare Holdings Co.		10 500	0.540
Ltd., Class A	Health Care Providers & Services	16,500	8,543
<sup>a,b</sup> Meituan, Class B	Hotels, Restaurants & Leisure	282,020	4,013,170
Metallurgical Corp. of China Ltd., Class A	Construction & Engineering	59,400	25,222
Metallurgical Corp. of China Ltd., Class H	Construction & Engineering	165,000	33,814
<sup>a</sup> Microport Scientific Corp.	Health Care Equipment & Supplies	49,500	33,413
<sup>a</sup> Ming Yang Smart Energy Group Ltd., Class A	Electrical Equipment	9,900	12,801
MINISO Group Holding Ltd.	Broadline Retail	19,392	93,018
<sup>a</sup> Minth Group Ltd.	Automobile Components	41,500	64,530
Montage Technology Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	4,245	33,235
Muyuan Foods Co. Ltd., Class A	Food Products	20,260	120,991
Nanjing King-Friend Biochemical Pharmaceutical	Dharmassutiasla	4 145	6 745
Co. Ltd., Class A	Pharmaceuticals	4,145	6,745
NARI Technology Co. Ltd., Class A	Electrical Equipment	29,788 13,365	101,839 25,281
<sup>a</sup> National Silicon Industry Group Co. Ltd., Class A	Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment	2,200	96,394
NAURA Technology Group Co. Ltd., Class A		-	
<sup>a</sup> NavInfo Co. Ltd., Class A	Software Entertainment	9,900 95,700	8,434 1,827,608
NetEase, Inc. New China Life Insurance Co. Ltd., Class A		9,900	40,721
New China Life Insurance Co. Ltd., Class A	Insurance Insurance	39,600	75,574
aNew Hope Liuhe Co. Ltd., Class A	Food Products	19,800	24,788
<sup>a</sup> New Oriental Education & Technology Group,	FOOD FTODUCIS	19,000	24,700
Inc.	Diversified Consumer Services	79,200	605,610
Newland Digital Technology Co. Ltd., Class A	Software	3,300	6,287
<sup>a</sup> Nine Dragons Paper Holdings Ltd.	Paper & Forest Products	89,000	37,048
<sup>a</sup> Ninestar Corp., Class A	Technology Hardware, Storage & Peripherals	6,600	23,884
Ningbo Deye Technology Co. Ltd., Class A	Machinery	2,464	25,089
Ningbo Joyson Electronic Corp., Class A	Automobile Components	6,600	13,397
Ningbo Orient Wires & Cables Co. Ltd., Class A	Electrical Equipment	3,300	22,062
<sup>a</sup> Ningbo Ronbay New Energy Technology Co.	Electrical Equipment	3,300	22,002
Ltd., Class A	Electrical Equipment	1,410	4,496
Ningbo Sanxing Medical Electric Co. Ltd., Class		1,410	4,430
A	Electrical Equipment	6,600	31,640
Ningbo Shanshan Co. Ltd., Class A	Chemicals	9,900	11,011
Ningbo Tuopu Group Co. Ltd., Class A	Automobile Components	3,300	24,232
Ningbo Zhoushan Port Co. Ltd., Class A	Transportation Infrastructure	26,400	12,294
<sup>a</sup> Ningxia Baofeng Energy Group Co. Ltd., Class A	Chemicals	9,900	23,500
	Chonnoulo	0,000	20,000

<sup>a</sup> NIO, Inc., Class A	Automobiles	70,620	307,991
<sup>b</sup> Nongfu Spring Co. Ltd., Class H	Beverages	92,200	437,535
North Industries Group Red Arrow Co. Ltd., Class	Markhann	0.000	0.004
A Northeast Securities Co. Ltd., Class A	Machinery Capital Markets	3,300 9,900	6,631 7,567
Offshore Oil Engineering Co. Ltd., Class A	Energy Equipment & Services	16,500	13,357
<sup>a</sup> OFILM Group Co. Ltd., Class A	Electronic Equipment, Instruments & Components	13,200	14,121
Oppein Home Group, Inc., Class A	Household Durables	900	6,603
ORG Technology Co. Ltd., Class A	Containers & Packaging	9,900	5,641
Orient Securities Co. Ltd., Class A	Capital Markets	30,324	31,567
<sup>b</sup> Orient Securities Co. Ltd., Class H	Capital Markets	39,600	15,521
a Oriental Energy Co. Ltd., Class A	Oil, Gas & Consumable Fuels	6,600	7,422
<sup>a</sup> Ourpalm Co. Ltd., Class A	Entertainment	9,900	5,655
Ovctek China, Inc., Class A	Health Care Equipment & Supplies	4,020	8,634
<sup>a</sup> Pangang Group Vanadium Titanium & Resources		00.000	10, 100
Co. Ltd., Class A	Metals & Mining	36,300	12,430 4,953,318
<sup>a</sup> PDD Holdings, Inc., ADR People.cn Co. Ltd., Class A	Broadline Retail Media	37,257 5,300	4,953,316 14,512
People's Insurance Co. Group of China	Media	5,500	14,512
Ltd., Class A	Insurance	49,500	34,917
<sup>a</sup> People's Insurance Co. Group of China		10,000	0 1,0 11
Ltd., Class H	Insurance	429,000	147,260
Perfect World Co. Ltd., Class A	Entertainment	3,300	3,435
PetroChina Co. Ltd., Class A	Oil, Gas & Consumable Fuels	95,700	135,275
PetroChina Co. Ltd., Class H	Oil, Gas & Consumable Fuels	1,098,000	1,111,023
Pharmaron Beijing Co. Ltd., Class A	Life Sciences Tools & Services	6,650	16,924
<sup>b</sup> Pharmaron Beijing Co. Ltd., Class H	Life Sciences Tools & Services	16,900	18,291
<sup>a</sup> PICC Property & Casualty Co. Ltd., Class H	Insurance	354,000	439,813
Ping An Bank Co. Ltd., Class A	Banks	72,600 29,700	100,932 43,519
<sup>a,b</sup> Ping An Healthcare & Technology Co. Ltd. Ping An Insurance Group Co. of China	Consumer Staples Distribution & Retail	29,700	43,319
Ltd., Class A	Insurance	39,600	224,338
Ping An Insurance Group Co. of China	modianoo	00,000	22 1,000
Ltd., Class H	Insurance	330,200	1,497,180
Pingdingshan Tianan Coal Mining Co. Ltd., Class			
A	Oil, Gas & Consumable Fuels	9,900	15,187
<sup>a</sup> Poly Developments & Holdings Group Co.			
Ltd., Class A	Real Estate Management & Development	46,200	55,434
°Poly Property Services Co. Ltd., Class H	Real Estate Management & Development	7,600	28,132
<sup>b</sup> Pop Mart International Group Ltd. Porton Pharma Solutions Ltd., Class A	Specialty Retail	39,600	194,008
Postal Savings Bank of China Co. Ltd., Class A	Pharmaceuticals Banks	3,300 85,800	5,401 59,583
<sup>b</sup> Postal Savings Bank of China Co. Ltd., Class H	Banks	561,000	329,095
Power Construction Corp. of China Ltd., Class A	Construction & Engineering	69,300	53,061
Pylon Technologies Co. Ltd., Class A	Electrical Equipment	854	4,645
Qifu Technology, Inc., ADR	Consumer Finance	6,138	121,103
Qingdao TGOOD Electric Co. Ltd., Class A	Electrical Equipment	3,300	9,094
<sup>a</sup> Qinghai Salt Lake Industry Co. Ltd., Class A	Chemicals	23,100	55,212
aRaytron Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	1,517	5,812
<sup>b</sup> Red Star Macalline Group Corp. Ltd., Class H	Real Estate Management & Development	40,800	7,159
<sup>a,b</sup> Remegen Co. Ltd., Class H	Biotechnology	7,500	23,535
RLX Technology, Inc., ADR	Tobacco	44,946	82,701
Rongsheng Petrochemical Co. Ltd., Class A	Chemicals Automobiles	39,600 29,800	52,396 56 573
SAIC Motor Corp. Ltd., Class A Sailun Group Co. Ltd., Class A	Automobile Components	13,200	56,573 25,312
Sanan Optoelectronics Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	23,100	37,082
<sup>a</sup> Sansteel Minguang Co. Ltd. Fujian, Class A	Metals & Mining	9,900	4,000
Sany Heavy Equipment International Holdings		- ,	.,
Co. Ltd.	Machinery	48,000	29,879
Sany Heavy Industry Co. Ltd., Class A	Machinery	33,000	74,580
Satellite Chemical Co. Ltd., Class A	Chemicals	13,246	32,621
<sup>a</sup> SDIC Capital Co. Ltd., Class A	Capital Markets	19,800	15,323
SDIC Power Holdings Co. Ltd., Class A	Independent Power Producers & Energy Traders	29,700	74,201
Sealand Securities Co. Ltd., Class A	Capital Markets	19,800	7,892
<sup>a</sup> Seazen Group Ltd.	Real Estate Management & Development	132,000	22,994

<sup>a</sup> Seazen Holdings Co. Ltd., Class A	Real Estate Management & Development	9,900	12,028
<sup>a,b</sup> SenseTime Group, Inc., Class B	Software	1,122,000	189,697
<sup>a</sup> Seres Group Co. Ltd., Class A	Automobiles	6,600	82,373
SF Holding Co. Ltd., Class A	Air Freight & Logistics	19,800	96,792
SG Micro Corp., Class A	Semiconductors & Semiconductor Equipment	2,657	30,126
Shaanxi Coal Industry Co. Ltd., Class A Shaanxi International Trust Co. Ltd., Class A	Oil, Gas & Consumable Fuels Capital Markets	36,300 23,100	128,129 8,701
a Shan Xi Hua Yang Group New Energy Co.	Capital Markets	23,100	0,701
Ltd., Class A	Oil, Gas & Consumable Fuels	14,650	19,986
<sup>a</sup> Shandong Chenming Paper Holdings Ltd., Class		14,000	19,900
B	Paper & Forest Products	39,600	7,456
<sup>a</sup> Shandong Chenming Paper Holdings Ltd., Class		00,000	.,
Н	Paper & Forest Products	16,500	3,635
Shandong Denghai Seeds Co. Ltd., Class A	Food Products	3,300	3,652
Shandong Gold Mining Co. Ltd., Class A	Metals & Mining	13,884	52,068
<sup>b</sup> Shandong Gold Mining Co. Ltd., Class H	Metals & Mining	33,000	65,684
<sup>a</sup> Shandong Himile Mechanical Science &			
Technology Co. Ltd., Class A	Machinery	3,300	17,253
Shandong Hi-speed Co. Ltd., Class A	Transportation Infrastructure	13,200	16,001
Shandong Hualu Hengsheng Chemical Co.			
Ltd., Class A	Chemicals	9,980	36,416
Shandong Humon Smelting Co. Ltd., Class A	Metals & Mining	3,300	5,203
Shandong Linglong Tyre Co. Ltd., Class A	Automobile Components	3,300	8,303
Shandong Nanshan Aluminum Co. Ltd., Class A	Metals & Mining	46,200	24,110
Shandong Pharmaceutical Glass Co. Ltd., Class		0.000	
A Observations Construction (2004) (14 - Observations)	Health Care Equipment & Supplies	3,300	11,454
Shandong Sun Paper Industry JSC Ltd., Class A	Paper & Forest Products	9,900	18,916
Shandong Weigao Group Medical Polymer Co. Ltd., Class H	Health Care Equipment & Supplies	132,000	62,894
a Shanghai Aiko Solar Energy Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	6,660	62,894 8,256
Shanghai Bairun Investment Holding Group Co.	Semiconductors & Semiconductor Equipment	0,000	0,230
Ltd., Class A	Beverages	4,340	10,005
Shanghai Baosight Software Co. Ltd., Class A	Software	5,203	22,755
Shanghai Baosight Software Co. Ltd., Class B	Software	36,334	58,825
Shanghai BOCHU Electronic Technology Corp.	Contraito	00,001	00,020
Ltd., Class A	Electronic Equipment, Instruments & Components	716	18,099
Shanghai Construction Group Co. Ltd., Class A	Construction & Engineering	29,700	8,746
<sup>a</sup> Shanghai Electric Group Co. Ltd., Class A	Electrical Equipment	39,600	20,069
<sup>a</sup> Shanghai Electric Group Co. Ltd., Class H	Electrical Equipment	132,000	25,868
Shanghai Electric Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	13,200	17,881
Shanghai Fosun Pharmaceutical Group Co.			
Ltd., Class A	Pharmaceuticals	13,200	40,029
Shanghai Fosun Pharmaceutical Group Co.			
Ltd., Class H	Pharmaceuticals	33,000	55,878
Shanghai Fudan Microelectronics Group Co.			
Ltd., Class A	Semiconductors & Semiconductor Equipment	891	3,830
Shanghai Fudan Microelectronics Group Co.		1= 000	~~~~~
Ltd., Class H	Semiconductors & Semiconductor Equipment	15,000	23,362
<sup>a</sup> Shanghai International Airport Co. Ltd., Class A	Transportation Infrastructure	9,900	43,731
Shanghai International Port Group Co. Ltd., Class	Transaction Inforetunation	20,000	24.254
A A Shanshai, liniiang International Hatala Ca	Transportation Infrastructure	39,600	31,351
<sup>a</sup> Shanghai Jinjiang International Hotels Co. Ltd., Class A	Hatala Postouranta & Loigura	2 200	10,387
<sup>a</sup> Shanghai Jinjiang International Hotels Co.	Hotels, Restaurants & Leisure	3,300	10,307
Ltd., Class B	Hotels, Restaurants & Leisure	9,900	13,355
Shanghai Jinqiao Export Processing Zone	holeis, Nestaurants & Leisure	3,300	15,555
Development Co. Ltd., Class A	Real Estate Management & Development	3,300	4,615
Shanghai Jinqiao Export Processing Zone	Real Estate Management & Bevelopment	0,000	4,010
Development Co. Ltd., Class B	Real Estate Management & Development	23,100	20,513
<sup>a</sup> Shanghai Junshi Biosciences Co. Ltd., Class A	Biotechnology	3,185	12,673
<sup>a,b</sup> Shanghai Junshi Biosciences Co. Ltd., Class H	Biotechnology	6,600	9,891
<sup>a</sup> Shanghai Lingang Holdings Corp. Ltd., Class A	Real Estate Management & Development	7,400	9,234
Shanghai Lujiazui Finance & Trade Zone			
Development Co. Ltd., Class A	Real Estate Management & Development	9,900	11,960

Shanghai Lujiazui Finance & Trade Zone			
Development Co. Ltd., Class B	Real Estate Management & Development	59,400	23,344
Shanghai Mechanical & Electrical Industry Co.	riou zolato Managoment a Development	00,100	20,011
Ltd., Class B	Machinery	13,200	11,246
Shanghai Moons' Electric Co. Ltd., Class A	Electrical Equipment	3,300	18,184
Shanghai Pharmaceuticals Holding Co.			
Ltd., Class A	Health Care Providers & Services	13,200	34,551
Shanghai Pharmaceuticals Holding Co.			
Ltd., Class H	Health Care Providers & Services	42,900	64,509
Shanghai Pudong Development Bank Co.			
Ltd., Class A	Banks	112,215	126,496
Shanghai Putailai New Energy Technology Co.		0.070	45.000
Ltd., Class A	Chemicals	8,079	15,636
Shanghai RAAS Blood Products Co. Ltd., Class A	Biotechnology	33,000	35,347
Shanghai Rural Commercial Bank Co. Ltd., Class	Biotechnology	33,000	55,547
A	Banks	13,200	12,150
Shanghai Tunnel Engineering Co. Ltd., Class A	Construction & Engineering	16,500	14,758
Shanghai Waigaoqiao Free Trade Zone Group	gg		,
Co. Ltd., Class B	Trading Companies & Distributors	13,200	9,702
Shanghai Yuyuan Tourist Mart Group Co.			
Ltd., Class A	Specialty Retail	16,500	11,639
Shanghai Zhangjiang High-Tech Park			
Development Co. Ltd., Class A	Real Estate Management & Development	6,600	16,706
<sup>a</sup> Shanghai Zhenhua Heavy Industries Co.			
Ltd., Class B	Machinery	59,400	11,642
<sup>a</sup> Shanxi Coking Coal Energy Group Co.		00.400	00.004
Ltd., Class A	Oil, Gas & Consumable Fuels	23,100	32,621
Shanxi Lu'an Environmental Energy Development	Oil, Gas & Consumable Fuels	9,900	24,584
Co. Ltd., Class A ª Shanxi Meijin Energy Co. Ltd., Class A	Metals & Mining	9,900 19,800	24,584 12,909
Shanxi Securities Co. Ltd., Class A	Capital Markets	16,700	10,751
<sup>a</sup> Shanxi Taigang Stainless Steel Co. Ltd., Class A	Metals & Mining	26,400	12,222
<sup>a</sup> Shanxi Xinghuacun Fen Wine Factory Co.	Motalo & Mining	20,100	
Ltd., Class A	Beverages	4,520	130,557
<sup>a</sup> Shanying International Holding Co. Ltd., Class A	Paper & Forest Products	19,800	4,068
Shenergy Co. Ltd., Class A	Independent Power Producers & Energy Traders	19,800	23,947
Shenghe Resources Holding Co. Ltd., Class A	Metals & Mining	6,600	7,793
Shengyi Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	9,900	28,557
Shennan Circuits Co. Ltd., Class A	Electronic Equipment, Instruments & Components	600	8,692
Shenwan Hongyuan Group Co. Ltd., Class A	Capital Markets	99,000	58,444
<sup>a,b</sup> Shenwan Hongyuan Group Co. Ltd., Class H	Capital Markets	79,200	15,013
Shenzhen Agricultural Products Group Co.	Our service Of set as Distribution & Datail	0.000	4.000
Ltd., Class A	Consumer Staples Distribution & Retail	6,600	4,393
Shenzhen Airport Co. Ltd., Class A Shenzhen Capchem Technology Co. Ltd., Class	Transportation Infrastructure	6,600	5,777
A	Chemicals	3,380	13,222
<sup>a</sup> Shenzhen Dynanonic Co. Ltd., Class A	Chemicals	864	3,337
Shenzhen Energy Group Co. Ltd., Class A	Independent Power Producers & Energy Traders	19,800	19,798
<sup>a</sup> Shenzhen Everwin Precision Technology Co.		,	
Ltd., Class A	Electronic Equipment, Instruments & Components	6,600	10,839
Shenzhen Expressway Corp. Ltd., Class H	Transportation Infrastructure	38,000	35,433
Shenzhen Gas Corp. Ltd., Class A	Gas Utilities	10,600	9,699
Shenzhen Goodix Technology Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	3,300	31,075
Shenzhen Huaqiang Industry Co. Ltd., Class A	Electronic Equipment, Instruments & Components	3,300	4,023
Shenzhen Inovance Technology Co. Ltd., Class			
	Machinery	10,050	70,617
Shenzhen International Holdings Ltd.	Transportation Infrastructure	82,500	65,832
Shenzhen Investment Ltd.	Real Estate Management & Development	132,000	15,724
Shenzhen Kaifa Technology Co. Ltd., Class A Shenzhen Kangtai Biological Products Co.	Electronic Equipment, Instruments & Components	6,600	13,669
Ltd., Class A	Biotechnology	4,860	10,391
Shenzhen Kedali Industry Co. Ltd., Class A	Automobile Components	1,800	18,831
<sup>a</sup> Shenzhen Kingdom Sci-Tech Co. Ltd., Class A	Software	3,300	4,488
<u> </u>			,

Shenzhen Mindray Bio-Medical Electronics Co.			
Ltd., Class A	Health Care Equipment & Supplies	4,800	191,261
Shenzhen MTC Co. Ltd., Class A	Household Durables	23,100	15,219
<sup>a</sup> Shenzhen Overseas Chinese Town Co. Ltd., Class A	Pool Estate Management & Development	36,300	10,143
Shenzhen Salubris Pharmaceuticals Co.	Real Estate Management & Development	30,300	10,143
Ltd., Class A	Pharmaceuticals	3,300	12,037
Shenzhen SC New Energy Technology Corp.,		- ,	,
Class A	Semiconductors & Semiconductor Equipment	1,100	8,138
Shenzhen Senior Technology Material Co.			
Ltd., Class A	Chemicals	6,600	7,413
Shenzhen Sunway Communication Co. Ltd., Class A	Communications Equipment	3,300	8,850
Shenzhen Transsion Holdings Co. Ltd., Class A	Technology Hardware, Storage & Peripherals	4,314	45,227
Shenzhen Yan Tian Port Holding Co. Ltd., Class		, -	
A	Transportation Infrastructure	9,900	6,143
Shenzhen YUTO Packaging Technology Co.			
Ltd., Class A	Containers & Packaging	3,300	11,567
<sup>a</sup> Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A	Metals & Mining	16,500	9,582
Shenzhou International Group Holdings Ltd.	Textiles, Apparel & Luxury Goods	39,600	387,763
<sup>a</sup> Shijiazhuang Changshan BeiMing Technology			,
Co. Ltd., Class A	Textiles, Apparel & Luxury Goods	6,600	5,795
Shijiazhuang Yiling Pharmaceutical Co.			1= 000
Ltd., Class A	Pharmaceuticals	7,280	15,286
<sup>a</sup> Siasun Robot & Automation Co. Ltd., Class A	Machinery	6,600	8,805
Sichuan Changhong Electric Co. Ltd., Class A	Household Durables	19,800	12,177
Sichuan Chuantou Energy Co. Ltd., Class A	Independent Power Producers & Energy Traders	19,800	50,850
<sup>a</sup> Sichuan Hebang Biotechnology Co. Ltd., Class A	Chemicals	39,600	8,950
Sichuan Kelun Pharmaceutical Co. Ltd., Class A	Pharmaceuticals	6,600	27,418
<sup>a</sup> Sichuan New Energy Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	6,600	9,736
<sup>a</sup> Sichuan Road & Bridge Group Co. Ltd., Class A	Construction & Engineering	27,560	29,784
Sichuan Swellfun Co. Ltd., Class A Sichuan Yahua Industrial Group Co. Ltd., Class	Beverages	2,400	12,370
A	Chemicals	3,300	4,032
Sieyuan Electric Co. Ltd., Class A	Electrical Equipment	3,300	30,239
Sinoma International Engineering Co., Class A	Construction & Engineering	9,900	16,353
Sinoma Science & Technology Co. Ltd., Class A	Chemicals	6,600	11,662
Sinomine Resource Group Co. Ltd., Class A	Metals & Mining	3,340	12,260
Sinopec Engineering Group Co. Ltd., Class H	Construction & Engineering	82,500	57,061
<sup>a</sup> Sinopec Oilfield Service Corp., Class H	Energy Equipment & Services	132,000	8,623
<sup>a</sup> Sinopec Shanghai Petrochemical Co. Ltd., Class	Energy Equipment & Cervices	102,000	0,020
A	Chemicals	26,400	9,438
<sup>a</sup> Sinopec Shanghai Petrochemical Co. Ltd., Class		,	
H	Chemicals	198,000	27,897
Sinopharm Group Co. Ltd., Class H	Health Care Providers & Services	67,200	178,600
Sinotrans Ltd., Class A	Air Freight & Logistics	16,500	12,724
Sinotrans Ltd., Class H	Air Freight & Logistics	99,000	48,185
Sinotruk Hong Kong Ltd.	Machinery	33,000	85,803
Skshu Paint Co. Ltd., Class A	Chemicals	3,372	16,752
<sup>b</sup> Smoore International Holdings Ltd.	Tobacco	93,770	113,738
Songcheng Performance Development Co.			
Ltd., Class A	Hotels, Restaurants & Leisure	10,560	11,615
SooChow Securities Co. Ltd., Class A	Capital Markets	20,004	16,166
Southwest Securities Co. Ltd., Class A	Capital Markets	29,700	14,563
<sup>a</sup> Spring Airlines Co. Ltd., Class A	Passenger Airlines	3,800	29,319
StarPower Semiconductor Ltd., Class A	Semiconductors & Semiconductor Equipment	1,260	14,861
STO Express Co. Ltd., Class A	Air Freight & Logistics	6,600	7,594
Sun Art Retail Group Ltd.	Consumer Staples Distribution & Retail	115,500	22,043
Sungrow Power Supply Co. Ltd., Class A	Electrical Equipment	9,240	78,506
Sunny Optical Technology Group Co. Ltd.	Electronic Equipment, Instruments & Components	33,000	203,941
<sup>a</sup> Sunresin New Materials Co. Ltd., Class A	Chemicals	3,300	18,876
Sunwoda Electronic Co. Ltd., Class A	Electrical Equipment	6,600	13,714
SUPCON Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	2,594	13,395

Ltd., Class A       Electronic Equipment. Instruments & Components       6,600       18,713         Suzhou Xuava Visave Iterhologies Co. Ltd., Class A       Communications Equipment       1,024       16,768         Suzhou Xuava Visave Chemical Industries Co. Ltd., Class A       Communications Equipment       2,100       25,433         Tail Computer Corp., Ltd., Class A       Communications Equipment       2,100       25,433         Taighan Joong Communication Co. Ltd., Class A       Construction Mutariais       13,200       7,341         TangShen Port Cong, DL M., Class A       Construction Mutariais       13,200       7,341         Tang Shen Port Cong, DL M., Class A       Electronic Equipment. Instruments & Components       7,2580       33,00       43,703         Tot. Tochnology Group, Corp., Olass A       Electronic Equipment. Instruments & Components       7,2580       43,006         Tinan Di Science & Technology Co. Ltd., Class A       Semiconductors & Simonductor Equipment       16,500       9,387         Tinani, Chase S. Dhermaceutical Co.       Ltd., Class A       Semiconductors       12,200       13,102         Tinanio Chase Dhermaceutical Co.       Pharmaceutical S. Components       12,000       13,102       13,102         Tinanio Chase Dhermaceutical Co.       Pharmaceutical S. Components       13,200       13,102         <	Suzhou Dongshan Precision Manufacturing Co.			
Suzhon TFC Optical Communications Co.         25,433           Taji Computer Corp. Ltd, Class A         Communications Equipment         2,100         25,433           Taji Computer Corp. Ltd, Class A         IT Services         3,300         10,193           Tangshan Port Group Co. Ltd, Class A         Construction Materials         13,200         7,341           Tangshan Port Group Co. Ltd., Class A         Transportation Infrastructure         23,100         14,871           Tage Stan Port Group Co. Ltd., Class A         Electrical Equipment         20,100         6,945           TCL Technology Group Corp., Class A         Electrical Equipment, Instruments & Components         15,600         19,546           Tonch Science & Technology Co. Ltd., Class A         Semiconductor S & Semiconductor Equipment         16,500         9,397           Tan Di Science & Technology Co. Ltd., Class A         Pharmaceutical         32,000         15,571           Targin Chass B mehammaceutical Co.         Ltd., Class A         Pharmaceutical         6,600         16,838           Tanasham Aluminum Group Co. Ltd., Class A         Chemicals         6,600         12,839           Targin Chass B Group Co. Ltd., Class A         Semiconductor Equipment         16,500         13,162           Targin Chass B Group Co. Ltd., Class A         Semiconductor Equipment         16,500	<b>o</b>	Electronic Equipment, Instruments & Components	6,600	18,713
Ltd., Class ACommunications Equipment2,10025,433*TAL Education Group, ADRDiversified Consumer Services3,30010,193*TAL Education Group, ADRDiversified Consumer Services20,724221,125*Tangshan Jangyou Chemical Industries Co.Transportation Infrastructure23,1007,341Tangshan Sory Ochmical Industries Co.Transportation Infrastructure20,1006,945TGL Conditiona Renewable Energy TechnologyCo. Ltd., Class AElectroic Equipment, Instruments & Components72,680*TGL Anonghuar Benevapite Energy TechnologySemiconductors & Semiconductor Equipment16,50019,549*Transfir Chass Dengton Subditional Co.Parama Microbiogy Co. Ltd., Class ASoftware1,5009,337Tian Di Science & Technology Co. Ltd., Class ASoftware1,3205,514*Tian Chass Bun Pharmaceutical Co.Pharmaceuticals1,3201,162*Tian Chass Bun Pharmaceutical Co.Pharmaceuticals8,6001,0397*Tian State Matting Corp., Class AMachinery16,50018,149*Tians Material Co. Ltd., Class ASemiconductore Equipment16,50018,149*Tians Material Co. Ltd., Class ASemiconductore Equipment16,50018,419*Tians Material Co. Ltd., Class ASemiconductore Equipment6,6002,234*Tians Material Co. Ltd., Class ASemiconductor Equipment16,50018,419*Tians Material Co. Ltd., Class ASemiconductor Equipment16,50018,419*Tians Material Co. Ltd., Class A	Suzhou Maxwell Technologies Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	1,024	16,758
TajiTigi Computer Corp. Ltd., Class AIT Services3.0010,193*TAL Education Group, ADRDiversified Consumer Services20.72422.125*Tangshan Port Group, Co. Ltd., Class AConstruction Materials13.2007.341Tangshan Port Group, Co. Ltd., Class ATransport Infrastructure23.1006.487TER A Co. Ltd., Class AChemicals10.1006.945TCL Technology Group Corp., Class AElectronic Equipment. Instruments & Component20.42038.793*TCL Changhuan Renewabile Energy TechnologySemiconductor S Semiconductor Equipment16.50019.548*Ter. Changhuan Renewabile Energy TechnologyInteractive Media & Services331.61411.817.439*Tamo Ronewabile Energy TechnologySemiconductor S Semiconductor Equipment16.50015.571Tamin Chase S and Phormacourtical Co.Hardmark Media & Services331.61411.817.439Tamin Chase S and Phormacourtical Co.Hardmark Media & Services13.20015.671Tamin Chase S and Phormacourtical Co.Ltd., Class APharmacauticals13.20015.671Taman Kinower Corp, Class HChemicals6.60018.336Tanashan Matarila Co. Ltd., Class APharmacauticals13.20013.622Tanashan Matarila Co. Ltd., Class AChemicals6.6007.322Tanashan Matarila Co. Ltd., Class ASemiconductor Semiconductor Equipment16.50018.439Tanga Lihhum Corp, Class ASemiconductor Semiconductor Equipment16.50014.433Tanashan Matarila Co. L	•			
*TAL Education Group, ADR     Diversified Consume: Services     27,24     221,125       *Tangshan Jord Group Co. Ltd., Class A     Transportamic Industries Co.     7,341       Tangshan Synop Chemical Industries Co.     Chemicals     1,100     6,345       TBEA Co. Ltd., Class A     Chemicals     1,100     6,345       TCL Tochnology Group Corp., Class A     Electronic Equipment, Instruments & Components     7,2680     43,006       *TCL Anongtame Technology, Co. Ltd., Class A     Semiconductor Equipment, Instruments & Components     7,2680     43,006       *TCL Storghume Technology, Co. Ltd., Class A     Semiconductor Equipment, Instruments & Components     7,2680     45,2259       Trans Di Staence & Technology, Co. Ltd., Class A     Software     1,500     1,517       Tangh, Chass Bur Pharmaceutical Co.     Pharmaceuticals     1,200     1,517       Tangh, Chass Bur Pharmaceutical Co.     Pharmaceuticals     1,200     1,31,620       Tiansh Material Co. Ltd., Class A     Matchinery     1,500     1,320     5,514       Tianshan Material Co. Ltd., Class A     Chemicals     1,200     1,320     1,31,620       Tianshan Material Co. Ltd., Class A     Chemicals     1,200     1,320     1,320       Tiansha Material Co. Ltd., Class A     Semiconductor Equipment     1,6500     1,2207       Tianshan Material Co. Ltd., Cla				
* Tangshan Port Cou Ltd., Class A Tangshan Port Group Co., Ltd., Class A Tangshan Saryou Chemical Industries Co. Ltd., Class A TER ACo. Ltd., Class A TER ACo. Ltd., Class A TER ACo. Ltd., Class A TCL Technology Group Corp., Class A *TCL Technology Group Corp., Class A *TCL Technology Group Corp., ADR Tencent Huisi Entertainment Group, Class A *TGL Technology Co. Ltd., Class A Semiconductors & Semiconductor Equipment, 16,500 15,571 Taing Lisience & Technology, Co. Ltd., Class A *Tainan Microelectronics Co. Ltd., Class A *Tongfu Microelectronics Co. Ltd., Class				
Tangshan Port Group Co. Ltd., Class ATransportation Infrastructure23,10014.8/1Tangshan Sanyou Chemical Industries Co.Ltd., Class AChemicals10,1006.545TEK AC. Ltd., Class AChemicals10,1006.545TEX Co. Ltd., Class ASemiconductors & Semiconductor Equipment15,60019,549Tencent Holdings Ltd.Semiconductors & Semiconductors &	•			
Tangshan Sanyou Chemical Industries Co.       Ltd., Class A       Chemicals       10,100       6,445         TBE A Co. Ltd., Class A       Electronic Equipment, Instruments & Components       72,880       43,005         *TCL Technology Group Corp., Class A       Electronic Equipment, Instruments & Components       72,880       43,005         *TCL Technology Entertainment Group, ADR       Semiconductors & Semiconductor Equipment       16,500       19,571         Tana Di Science & Technology Co. Ltd., Class A       Software       15,500       9,367         Tiana Di Science & Technology Co. Ltd., Class A       Software       15,500       9,367         Tiana Di Science So Ltd., Class A       Electronic Equipment, Instruments & Components       13,200       15,614         *Tiana Microelectronics Co. Ltd., Class A       Electronic Equipment, Instruments & Components       13,200       13,612         Tianarishi Huatani Technology Co. Ltd., Class A       Chemicals       6,600       18,439         Tiansha Material Co. Ltd., Class A       Semiconductors & Semiconductore Equipment       6,600       20,244				
Lid., Class ÅChemicals(1)006.445TBEA Co. Ltd., Class AElectroic Equipment. Instruments & Components72.68073.733TCL Zonghune Renevable Energy TechnologySemiconductors & Semiconductor Equipment.16.50019.549Touch Conghume Renevable Energy TechnologySemiconductors & Semiconductor Equipment.16.50019.549Tencent Holings Ltd.Interactive Media & Services331.61415.817.436Tanjin Chase Sun Pharmacutal Co.Pharmacuticals3.200115.571Tanjin Chase Sun Pharmacutal Co.Chemicals6.60027.039Tiang Linkine Corp., Class APharmacuticals13.2005.514Tang Linkine Corp., Class AElectronic Equipment, Instruments & Components13.2005.164Tiang Linkine Corp., Class AChemicals6.60027.039Tianshan Muminum Group Co. Ltd., Class ASemiconductors & Semiconductors Equipment16.50018.439Tianshan Muminum Group Co. Ltd., Class ASemiconductors & Semiconductors Equipment6.60020.241Tongy Cayma Islands Holding Corp.Food Products120.0012.42.937Tianshan Muminum Group Co. Ltd., Class ASemiconductors & Semiconductors Equipment6.60020.241Tongy Cayma Islands Holding Corp.Semiconductors & Semiconductors Equipment6.60020.241Tongy Cayma Islands Holding Ltd.Holels, Restaurants & Leisure62.60020.241Tongy Cayma Islands Holdings Ltd.Software1.6.008.77.05Tongy Cayma Islands Holdings Ltd.Holels, Restau			20,100	11,011
TCL Technology Group Corp., Class A       Electronic Equipment, Instruments & Components       72,880       43,005         *TCL Zhonghuan Renewable Energy Technology       Semiconductors & Semiconductor Equipment       16,500       19,549         Tencent Holings Ltd.       Semiconductors & Semiconductor Equipment       16,500       9,387         Tinn Di Science & Technology Co. Ltd., Class A       Software       12,000       462,259         Tinn Di Science & Technology Co. Ltd., Class A       Machinery       16,500       15,571         Tinnan Chaes Sun Pharmaceutical Co.       Ltd., Class A       Pharmaceuticals       6,600       27,033         Tiang Lithium Corp., Class A       Chemicals       6,600       13,162         Tiansthan Material Co. Ltd., Class A       Chemicals       6,600       10,377         Tiansthan Material Co. Ltd., Class A       Semiconductors & Guipment       16,500       18,439         Ting Yi Cayman Islands Holding Cu Co.       Food Products       5,614       4,430         *Tongring Norhologies Group, Ltd., Class A       Semiconductors & Guipment       6,600       2,284         Tongring Norhologies Group, Ltd., Class A       Semiconductors & Guipment       6,600       2,241         Tingring Namatin Technology Co. Ltd., Class A       Semiconductors & Guipment       6,600       2,241		Chemicals	10,100	6,945
*TCI Zhonghuan Renewable Energy Technology       Semiconductors & Semiconductor Equipment       16.500       19.549         Tencent Hudings Ld.       Interactive Madia & Services       321.614       15.817.436         Timan Discince Entertainment Group ADR       Entertainment       32.901       462.259         Timan Discince & Technology Co. Ltd., Class A       Software       15.00       9.367         Tian Di Scince & Technology Co. Ltd., Class A       Machinery       16.500       15.571         Tiang Listino Corp. Class A       Electronic Equipment. Instruments & Components       16.600       27.039         Tiang Listino Technology Co. Ltd., Class A       Electronic Equipment. Instruments & Components       16.600       77.039         Tianshar Material Co. Ltd., Class A       Construction Materials       6.600       77.039         Timeshi Huatian Technology Co. Ltd., Class A       Semiconductors & Semiconductor Equipment       6.600       7.222         Timeshi Huatian Technology Co. Ltd., Class A       Semiconductors & Semiconductor Equipment       6.600       2.2844         Tongfu Mercelectronics Co. Ltd., Class A       Semiconductors & Semiconductor Equipment       6.600       2.802         Timeshi Huatian Technology Co. Ltd., Class A       Semiconductors & Semiconductor Equipment       6.600       2.844         Tongfu Mercelectronics Co. Ltd., Class A </td <td>TBEA Co. Ltd., Class A</td> <td>Electrical Equipment</td> <td>20,420</td> <td>38,793</td>	TBEA Co. Ltd., Class A	Electrical Equipment	20,420	38,793
Co. Lull, Class ASemiconductors & Semiconductors	TCL Technology Group Corp., Class A	Electronic Equipment, Instruments & Components	72,680	43,006
Tencent Holdings Ltd.Interactive Media & Services331.61415.817.436Tunder Software Technology Co. Ltd., Class AEntertainment32.20164.82.259Tunder Software Technology Co. Ltd., Class ASoftware1.5009.367Tianjin Chase Sun Pharmaceutical Co.Pharmaceuticals13.2005.514Ltd., Class AElectronic Equipment, Instruments & Components33.0013.162Tiangi Lithum Corp., Class AElectronic Equipment, Instruments & Components9.90013.200Tiangi Lithum Corp., Class AChemicals6.60027.039Tianshan Aluminum Group Co. Ltd., Class AConstruction Materials9.9007.322Tianshan Material Co. Ltd., Class ASemiconductors & Semiconductor Equipment6.60018.419Tiangy Cayma Islands Holding Corp.Food Products102.000122.937Tianshan Material Co. Ltd., Class ASemiconductors & Semiconductor Equipment6.60020.241Tongy Cayma Holdings Ltd.Hotlas, Rastaurants & Leisure62.80012.4398Tongku Group Co. Ltd., Class ASemiconductors & Semiconductor Equipment6.60020.241Tongue Co. Ltd., Class ASemiconductors & Semiconductor Equipment6.60023.858Traves Karbaney Co. Ltd., Class ASemiconductors & Semiconductor Equipment6.60023.855Traves Co. Ltd., Class ASemiconductors & Semiconductor Equipment6.60023.855Tongue Co. Ltd., Class ASemiconductors & Semiconductor Equipment14.10214.121.185Tongue Co. Ltd., Class A <td< td=""><td><b>o o</b>, <b>o</b>,</td><td></td><td></td><td></td></td<>	<b>o o</b> , <b>o</b> ,			
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Ltd., Class APharmaceuticals13,2005.514* Tianqi Lithium Corp., Class AElectronic Equipment, Instruments & Components13,20013,162Tianqi Lithium Corp., Class AChemicals6,60027,039Tianshan Material Co. Ltd., Class AMetals & Mining9,9007,322Tianshan Material Technology Co. Ltd., Class ASemiconductors & Semiconductor Equipment16,50018,419Tingyi Cayman Islands Holding Corp.Food Products102,000122,937*Tian Shid Hautian Technology Co. Ltd., Class ASemiconductors & Semiconductors & Romon8,082*Tongru Microelectronics Co. Ltd., Class ASemiconductors & Semiconductor Equipment6,60020,241*Tongvin Group Co. Ltd., Class ASemiconductors & Semiconductor Equipment6,60020,241*Tongvin Group Co. Ltd., Class ASemiconductors & Semiconductor Equipment16,50043,189*Topchoice Metcial Corp., Class ASemiconductors & Semiconductor Equipment16,50043,189*Topchoice Metcial Corp., Class ASemiconductors & Semiconductor Equipment16,50043,189*Topchoize Metcial Corp., Class ASemiconductors & Semiconductor Equipment16,50037,053*Tors Solar Co. Ltd., Class ASemiconductors & Semiconductor Equipment16,50037,053*Tors Solar Co. Ltd., Class ASemiconductors & Semiconductors & Semiconductor Equipment19,00023,585Trava Solar Co. Ltd., Class ASemiconductors & Semiconductor Equipment11,41211,818*Ting Solar Co. Ltd., Class ASemiconductore Equ		Machinery	10,000	10,071
Tianqi Lithium Corp., Class AChemicals6,60027,039Tiangi Lithium Corp., Class HChemicals6,60018,938Tianshan Material Co., Ltd., Class AMetals & Mining9,9007,322Tianshan Material Technology Co. Ltd., Class ASemiconductors & Semiconductor Equipment16,50018,419Tingy Cayman Islands Holding Crup.Semiconductors & Semiconductors Equipment6,6008,082* Tian Wind Fuergy Surchuo Co. Ltd., Class ASemiconductors & Semiconductors Equipment6,60020,241* Tongfue Microelectronics Co. Ltd., Class ASemiconductors & Semiconductors & 9,90021,642* Tongfue Microelectronics Co. Ltd., Class ASemiconductors & Semiconductors & 9,90021,642* Tongku Group Co. Ltd., Class ASemiconductors & Semiconductors Equipment6,60042,998* Tongku Group Co. Ltd., Class ASemiconductors & Semiconductors Equipment16,50043,189* Topchole Medical Corp., Class AHealth Care Providers & Services1,2008,884* Topsee Technologies Group, Inc., Class ASemiconductors & Services1,2008,384* Topsee Technology Ltd., Class ASemiconductors & Services1,20056,316* Trina Solar Co. Ltd., Class ASemiconductors & Services1,20056,316* Toron Group Ltd.Gas Utilities66,00023,585* Trava Net Leisure27,9791,342,43614,421* Topcon Group Ltd.Gas ASemiconductors & Services3,30032,892* Ting Solar Co. Ltd., Class ASemiconductors & Se		Pharmaceuticals	13,200	5,514
Tiang Lithium Corp., Class HChemicals6,60019,397Tianshan Material Co, Ltd., Class AMetals & Mining9,9007,322Tianshan Material Co, Ltd., Class ASemiconductors & Semiconductor Equipment16,500122,937Tianshan Material Co, Ltd., Class ASemiconductors & Semiconductor Equipment6,6008,082Tong Furwel Holdings Ld.Hotels, Restaurants & Leisure62,800124,998Tong Fur Mirocelectronics Co, Ltd., Class ASemiconductors & Semiconductor Equipment6,60020,241* Tongkun Group Co, Ltd., Class ASemiconductors & Semiconductor Equipment6,60020,241* Tongvin Group Co, Ltd., Class ASemiconductors & Semiconductor Equipment6,60022,844* Tongvin Group Co, Ltd., Class ASemiconductors & Semiconductor Equipment6,6004,402* Topschoice Medical Corp., Class ASemiconductors & Semiconductor Equipment6,6004,402* Topscore Tonologies Group, Inc., Class ASeniconductors & Semiconductor Equipment9,10023,585Towngas Smart Energy Co, Ltd.Gas Uillilies66,00023,585Torpage Tonologies Group, Ld.Class ASemiconductors & Semiconductor Equipment9,11121,185TinzvelSNC Toronogies Group, Ld.Class ABeverages3,30032,828* Topscore Toronogies Group, Ld.Class ABeverages3,3003,2892* Toros Group Ld.Class ABeverages3,30022,244* Tingon Group Ld.Electronic Equipment, Instruments & Components3,3004,520	<sup>a</sup> Tianma Microelectronics Co. Ltd., Class A	Electronic Equipment, Instruments & Components	13,200	13,162
Tianshan Aluminum Group Co, Ltd., Class AMetals & Mining9.90010.937Tianshan Aluminum Group Co, Ltd., Class ASemiconductors & Semiconductor Equipment16.5007.322Tianshan Aluminum Croup Co, Ltd., Class ASemiconductors & Semiconductor Equipment16.50018.419Tingy Cayman Islands Holding Corp.Food Products102.000122.937Tongfu Microelectronics Co. Ltd., Class AElectrical Equipment6.60022.941Tongfun Group Co. Ltd., Class ASemiconductors & Semiconductor Equipment6.60022.841Tongfun Group Co. Ltd., Class ASemiconductors & Semiconductor Equipment6.60043.189Tongfun Group Co. Ltd., Class AMetals & Mining46.20022.844Tonging Nonferrous Metals Group Co., Class ASemiconductors & Semiconductor Equipment16.50043.189Topsche Gerdical Corp., Class ASemiconductors & Semiconductor Equipment16.50047.705Torpsche Thernational Holdings Ltd.Specialty Retail165.0087.705Torwagas Smart Energy Co. Ltd., Class ASemiconductors & Semiconductor Equipment9.14121.185Tina Solar Co. Ltd., Class ASemiconductors & Semiconductor Equipment9.14121.185Ting a Solar Co. Ltd., Class ASemiconductors & Semiconductor Equipment9.14121.185Ting a Solar Co. Ltd., Class ABeverages3.30032.892Ting a Solar Co. Ltd., Class ABeverages3.30022.244Ting a Solar Co. Ltd., Class AElectronic Equipment, Instruments & Components6.60060.	Tianqi Lithium Corp., Class A	Chemicals	6,600	27,039
TianShan Material Co. Ltd., Class AConstruction Materials9,9007,322Tianshui Huatian Technology Co. Ltd., Class ASemiconductors & Semiconductor Equipment16,650018,419Tingyli Cayman Islands Holding Corp.Food Products102,000122,937a Titan Wind Energy Suzhou Co. Ltd., Class AElectrical Equipment6,6008,082Tongthen Travel Holdings Ltd.Hotels, Restaurants & Leisure62,80022,449Tongung Co. Ltd., Class ASemiconductors & Semiconductor Equipment6,60022,241Tongung Co. Ltd., Class ASemiconductors & Semiconductor Equipment16,50043,189Tongvei Co. Ltd., Class AMetals & Mining46,20022,844Tongvei Co. Ltd., Class ASemiconductors & Semiconductor Equipment16,50043,189"Topchoize Medical Corp., Class AHealth Care Providers & Services1,2008,884"Topsort Enchologies Group, Inc., Class ASpecialty Retail165,00023,585Travel Sky Technology Ltd., Class ASemiconductors & Semiconductor Equipment9,14121,185"Topsort Group Ltd., Class ASemiconductors & Semiconductor Equipment9,14121,185"Travel Sky Technology Ltd., Class ASemiconductors & Semiconductor Equipment9,90053,655Travel Sky Technology Ltd., Class ASemiconductors & Semiconductor Equipment9,14121,185"Topsort Group Ltd.Gas Utilities66,00060,274Unigrego Group Ltd.Class ASemiconductors & Semiconductor Equipment9,90012,42436		Chemicals		
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* Titan Wind Energy Suzhou Co. Ltd., Class A       Electrical Equipment       6,600       8,082         * Tong-Fu Microelectronics Co. Ltd., Class A       Hotels, Restaurants & Leisure       62,800       124,998         Tongfu Microelectronics Co. Ltd., Class A       Semiconductors & Semiconductor Equipment       62,800       22,844         * Tongkun Group Co. Ltd., Class A       Metals & Mining       46,200       22,844         Tongrue Co. Ltd., Class A       Semiconductors & Semiconductor Equipment       16,500       43,199         * Topchoice Medical Corp, Class A       Health Care Providers & Services       1,200       8,884         * Topsec Technologies Group, Inc., Class A       Software       6,600       23,585         Travelsky Technology Ltd., Class H       Hotels, Restaurants & Leisure       48,000       56,316         Travelsky Technology Ltd., Class A       Beverages       3,300       32,882         * Tina Solar Co. Ltd., Class A       Beverages       3,300       32,882         * Ting tao Brewery Co. Ltd., Class A       Beverages       3,1768       211,993         * Ting tools revery Co. Ltd., Class A       Beverages       3,300       32,882         * Tongouskin Microelectronics Co. Ltd., Class A       Beverages       3,300       32,892         * Tisingtao Brewery Co. Ltd., Class A				
e <sup>-</sup> Tongcheng Travei Holdings Ltd. Hotels, Restaurants & Leisure 62.800 (24) TongFu Microelectronics Co. Ltd., Class A Semiconductors & Semiconductor Equipment 6,600 (20,241) Tongling Nonferrous Metals Group Co. Ltd., Class A Metals & Mining 46,200 (22,844) Tongwei Co. Ltd., Class A Semiconductors & Semiconductor Equipment 16,500 (43,189) a Topchoice Medical Corp., Class A Semiconductors & Semiconductor Equipment 16,500 (8,884) Tomgs Group, Inc., Class A Software 6,600 (4,402) b Topsports International Holdings Ltd. Specialty Retail (165,000 (87,705) TravelSky Technology Edu, Class H Hotels, Restaurants & Leisure 48,000 (56,316) TravelSky Technology Ltd., Class H Hotels, Restaurants & Leisure 48,000 (56,316) TravelSky Technology Ltd., Class A Software (7,979) (1,342,436) TravelSky Technology Ltd., Class A Beverages 3,300 (32,892) a Tsingtao Brewery Co. Ltd., Class A Beverages 3,300 (32,892) a Tsingtao Brewery Co. Ltd., Class A Electronic Equipment 3,399 (24,489) Uni-President China Holdings Ltd. Food Products (60,000 (60,274) Universal Scientific Industrial Shanghai Co. Ltd., Class A Electronic Equipment 3,300 (4,520) Universal Scientific Industrial Shanghai Co. Ltd., Class A Electronic Equipment, Instruments & Components 4,3300 (4,520) Vipshop Holdings Ltd., Class A Biotechnology (600) (10,274) Wanzy Biotechnology Co. Ltd., Class A Electronic Equipment, 1,82,116 (237,172) Warax Biotechnology Co. Ltd., Class A Electronic Equipment, 1,82,116 (237,172) Warax Biotechnology Co. Ltd., Class A Biotechnology (6,000 (10,274) Wanzy Biotechnology Co. Ltd., Class A Electronic Equipment, 1,82,116 (237,172) Warax Biotechnology Co. Ltd., Class A Electronic Equipment, 1,82,116 (237,172) Warax Biotechnology Co. Ltd., Class A Electronic Equipment, 1,82,116 (237,172) Warax Biotechnology Co. Ltd., Class A Biotechnology (6,000 (10,278) Browelfue Hybrie Co. Ltd., Class A Electronic Equipment, 1,82,116 (237,172) Warax Biotechnology Co. Ltd., Class A Biotechnology (6,000 (10,278) Ward Ward Lind Holdings Lt				
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Weichai Power Co. Ltd., Class AMachinery26,40058,724Weichai Power Co. Ltd., Class HMachinery99,000189,443Weifu High-Technology Group Co. Ltd., Class AAutomobile Components3,3007,359Weifu High-Technology Group Co. Ltd., Class BAutomobile Components9,90014,773	Wanxiang Qianchao Co. Ltd., Class A	Automobile Components	17,000	10,385
Weichai Power Co. Ltd., Class HMachinery99,000189,443Weifu High-Technology Group Co. Ltd., Class AAutomobile Components3,3007,359Weifu High-Technology Group Co. Ltd., Class BAutomobile Components9,90014,773	• •			
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Wens roousiuns Group Co. Liu., Glass A         FOOd Products         23,100         62,711		•		
	wens roousiuns Group CO. LIU., Class A		23,100	02,711

Western Mining Co. Ltd., Class A	Metals & Mining	9,900	24,340
Western Securities Co. Ltd., Class A	Capital Markets	19,800	16,787
<sup>a</sup> Western Superconducting Technologies Co.	Matala Q Mining	2 000	40.000
Ltd., Class A Will Semiconductor Co. Ltd. Shanghai, Class A	Metals & Mining Semiconductors & Semiconductor Equipment	3,099 4,500	16,266 61,248
<sup>a</sup> Wingtech Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	4,300	18,186
Winning Health Technology Group Co. Ltd., Class		4,100	10,100
A	Health Care Technology	10,800	8,728
Wolong Electric Group Co. Ltd., Class A	Electrical Equipment	6,600	10,984
Wuchan Zhongda Group Co. Ltd., Class A	Distributors	26,400	15,694
Wuhan Guide Infrared Co. Ltd., Class A	Electronic Equipment, Instruments & Components	23,774	19,180
<sup>a</sup> Wuliangye Yibin Co. Ltd., Class A	Beverages	14,900	261,311
WUS Printed Circuit Kunshan Co. Ltd., Class A	Electronic Equipment, Instruments & Components	7,370	36,846
WuXi AppTec Co. Ltd., Class A	Life Sciences Tools & Services	9,900	53,142
<sup>b</sup> WuXi AppTec Co. Ltd., Class H	Life Sciences Tools & Services	16,020	59,915
a,b Wuxi Biologics Cayman, Inc.	Life Sciences Tools & Services	192,991	285,257 42,014
<sup>a</sup> XCMG Construction Machinery Co. Ltd., Class A Xiamen C & D, Inc., Class A	Machinery Trading Companies & Distributors	42,900 13,200	42,014 16,146
Xiamen Faratronic Co. Ltd., Class A	Electronic Equipment, Instruments & Components	800	8,348
Xiamen ITG Group Corp. Ltd., Class A	Trading Companies & Distributors	9,900	9,723
Xiamen Tungsten Co. Ltd., Class A	Metals & Mining	6,600	15,594
Xiangcai Co. Ltd., Class A	Real Estate Management & Development	13,200	10,776
<sup>a,b</sup> Xiaomi Corp., Class B	Technology Hardware, Storage & Peripherals	772,200	1,629,974
Xinjiang Daqo New Energy Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	2,756	7,697
Xinxing Ductile Iron Pipes Co. Ltd., Class A	Metals & Mining	16,500	7,865
Xinyi Solar Holdings Ltd.	Semiconductors & Semiconductor Equipment	230,040	115,795
<sup>a</sup> XPeng, Inc., Class A	Automobiles	69,300	262,292
Xtep International Holdings Ltd.	Textiles, Apparel & Luxury Goods	66,000	40,661
Xuji Electric Co. Ltd., Class A	Electrical Equipment Automobiles	3,300 66,000	15,553 83,436
<sup>b</sup> Yadea Group Holdings Ltd. Yangling Metron New Material, Inc., Class A	Semiconductors & Semiconductor Equipment	3,300	8,746
<sup>a,d</sup> Yango Group Co. Ltd., Class A	Real Estate Management & Development	20,300	0,740
<sup>b</sup> Yangtze Optical Fibre & Cable Joint Stock Co.		20,000	
Ltd., Class H	Communications Equipment	8,500	8,437
Yangzhou Yangjie Electronic Technology Co.		,	
Ltd., Class A	Semiconductors & Semiconductor Equipment	3,300	17,583
Yangzijiang Shipbuilding Holdings Ltd.	Machinery	133,669	242,631
Yankuang Energy Group Co. Ltd., Class A	Oil, Gas & Consumable Fuels	16,500	51,370
Yankuang Energy Group Co. Ltd., Class H	Oil, Gas & Consumable Fuels	163,150	233,209
Yantai Changyu Pioneer Wine Co. Ltd., Class B	Beverages	13,200	15,910
Yantai Eddie Precision Machinery Co. Ltd., Class A	Machinany	4,060	7,802
A Yantai Jereh Oilfield Services Group Co.	Machinery	4,000	7,002
Ltd., Class A	Energy Equipment & Services	3,300	15.856
Yealink Network Technology Corp. Ltd., Class A	Communications Equipment	4,460	22,462
<sup>a</sup> Yifan Pharmaceutical Co. Ltd., Class A	Pharmaceuticals	6,600	11,173
Yifeng Pharmacy Chain Co. Ltd., Class A	Consumer Staples Distribution & Retail	5,483	18,437
Yihai International Holding Ltd.	Food Products	25,750	43,206
Yihai Kerry Arawana Holdings Co. Ltd., Class A	Food Products	8,600	32,217
Yintai Gold Co. Ltd., Class A	Metals & Mining	10,100	22,536
Yixintang Pharmaceutical Group Co. Ltd., Class			
A Verfan Aminultural Tasharalamu Caultal, Class A	Consumer Staples Distribution & Retail	3,300	6,821
Yonfer Agricultural Technology Co. Ltd., Class A	Chemicals	6,600	10,731
YongXing Special Materials Technology Co. Ltd., Class A	Metals & Mining	3,330	16,320
a Yonyou Network Technology Co. Ltd., Class A	Software	14,190	19,436
Youngor Fashion Co. Ltd., Class A	Real Estate Management & Development	19,800	19,310
Youngy Co. Ltd., Class A	Metals & Mining	1,000	4,112
YTO Express Group Co. Ltd., Class A	Air Freight & Logistics	13,200	28,295
<sup>a</sup> Yuan Longping High-tech Agriculture Co.			
Ltd., Class A	Food Products	6,600	8,886
Yuexiu Property Co. Ltd.	Real Estate Management & Development	99,000	64,669
Yum China Holdings, Inc.	Hotels, Restaurants & Leisure	19,800	612,204
Yunnan Aluminium Co. Ltd., Class A	Metals & Mining	13,290	24,593
Yunnan Baiyao Group Co. Ltd., Class A	Pharmaceuticals	6,980	48,902

Yunnan Botanee Bio-Technology Group Co.			
Ltd., Class A	Personal Care Products	1,700	11,251
Yunnan Copper Co. Ltd., Class A	Metals & Mining	6,600	11,264
Yunnan Energy New Material Co. Ltd., Class A	Chemicals	3,300	14,306
Yunnan Tin Co. Ltd., Class A	Metals & Mining	6,600	14,003
Yunnan Yuntianhua Co. Ltd., Class A	Chemicals	6,600	17,556
Yutong Bus Co. Ltd., Class A	Machinery	9,900	34,985
<sup>a</sup> Zai Lab Ltd.	Biotechnology	52,800	90,622
Zangge Mining Co. Ltd., Class A	Chemicals	6,600	21,759
Zhangzhou Pientzehuang Pharmaceutical Co.		,	
Ltd., Class A	Pharmaceuticals	2,300	65,265
Zhaojin Mining Industry Co. Ltd., Class H	Metals & Mining	82,500	138,426
Zhefu Holding Group Co. Ltd., Class A	Commercial Services & Supplies	26,400	10,089
<sup>a</sup> Zhejiang Century Huatong Group Co. Ltd., Class			
A	Entertainment	29,700	13,953
Zhejiang China Commodities City Group Co.			
Ltd., Class A	Broadline Retail	23,100	23,477
Zhejiang Chint Electrics Co. Ltd., Class A	Electrical Equipment	6,600	17,230
Zhejiang Crystal-Optech Co. Ltd., Class A	Electronic Equipment, Instruments & Components	6,600	15,350
Zhejiang Dahua Technology Co. Ltd., Class A	Electronic Equipment, Instruments & Components	13,200	27,952
Zhejiang Expressway Co. Ltd., Class H	Transportation Infrastructure	91,080	61,479
Zhejiang Hailiang Co. Ltd., Class A	Metals & Mining	6,600	7,214
Zhejiang HangKe Technology, Inc. Co., Class A	Electrical Equipment	1,490	3,561
<sup>a</sup> Zhejiang Hisoar Pharmaceutical Co. Ltd., Class			
A	Pharmaceuticals	6,600	4,619
Zhejiang Huace Film & Television Co. Ltd., Class			
A	Entertainment	9,900	8,326
Zhejiang Huahai Pharmaceutical Co. Ltd., Class			
A	Pharmaceuticals	6,800	15,880
Zhejiang Huayou Cobalt Co. Ltd., Class A	Metals & Mining	6,660	20,187
Zhejiang Jingsheng Mechanical & Electrical Co.			
Ltd., Class A	Semiconductors & Semiconductor Equipment	6,600	25,972
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class			
A	Pharmaceuticals	3,300	6,201
Zhejiang Juhua Co. Ltd., Class A	Chemicals	9,900	32,720
<sup>a,b</sup> Zhejiang Leapmotor Technology Co. Ltd.	Automobiles	36,300	124,605
Zhejiang Medicine Co. Ltd., Class A	Pharmaceuticals	3,300	4,963
Zhejiang NHU Co. Ltd., Class A	Chemicals	13,456	35,387
Zhejiang Sanhua Intelligent Controls Co.			
Ltd., Class A	Machinery	9,900	25,873
Zhejiang Supor Co. Ltd., Class A	Household Durables	3,300	22,645
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A	Automobile Components	6,600	11,969
Zhejiang Weiming Environment Protection Co.		0.000	0.500
Ltd., Class A	Commercial Services & Supplies	3,380	9,528
Zhejiang Weixing New Building Materials Co.	Duilding Draducta	0.000	12.040
Ltd., Class A Zhejiang Wolwo Bio-Pharmaceutical Co.	Building Products	6,600	13,940
Ltd., Class A	Pharmaceuticals	3,300	9,139
<sup>a</sup> Zhejiang Yongtai Technology Co. Ltd., Class A		3,300	
, , , ,	Chemicals	3,300	3,535
<sup>a</sup> Zhejiang Zheneng Electric Power Co. Ltd., Class A	Independent Power Producers & Energy Traders	22.000	32,137
	Independent Power Producers & Energy fraders	33,000	52,157
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class A	Machinery	6,600	13,379
Zheshang Securities Co. Ltd., Class A	Capital Markets	6,600	9,691
<sup>a,b</sup> ZhongAn Online P&C Insurance Co. Ltd., Class	Capital Markets	0,000	3,031
H	Insurance	39,600	68,879
Zhongji Innolight Co. Ltd., Class A	Communications Equipment	3,580	67,610
Zhongjin Gold Corp. Ltd., Class A	Metals & Mining	19,800	40,138
Zhongshan Public Utilities Group Co. Ltd., Class	Metals & Minning	10,000	40,100
A	Water Utilities	6,600	6,518
Zhongsheng Group Holdings Ltd.	Specialty Retail	36,000	52,658
Zhongtai Securities Co. Ltd., Class A	Capital Markets	9,900	7,689
Energiai Coountido Co. Eta., Oldos A			
<sup>a</sup> Zhuhai Huafa Properties Co. Ltd. Class A	•	9,900	8 814
<sup>a</sup> Zhuhai Huafa Properties Co. Ltd., Class A Zhuzhou CRRC Times Electric Co. Ltd., Class A	Real Estate Management & Development	9,900 1,782	8,814 12,053
<sup>a</sup> Zhuhai Huafa Properties Co. Ltd., Class A Zhuzhou CRRC Times Electric Co. Ltd., Class A <sup>a</sup> Zhuzhou CRRC Times Electric Co. Ltd., Class H	•	9,900 1,782 29,700	8,814 12,053 117,166

Zhuzhou Kibing Group Co. Ltd., Class A	Building Products	9,900	8,746
Zijin Mining Group Co. Ltd., Class A	Metals & Mining	79,200	190,600
Zijin Mining Group Co. Ltd., Class H	Metals & Mining	300,000	633,245
<sup>b</sup> ZJLD Group, Inc.	Beverages	26,400	27,322
Zoomlion Heavy Industry Science & Technology			
Co. Ltd., Class A	Machinery	29,700	31,242
Zoomlion Heavy Industry Science & Technology			
Co. Ltd., Class H	Machinery	79,200	51,228
<sup>a</sup> ZTE Corp., Class A	Communications Equipment	13,200	50,570
<sup>a</sup> ZTE Corp., Class H	Communications Equipment	39,600	87,646
			104,883,949
Hong Kong 3 2%			
Hong Kong 3.2% <sup>a</sup> Alibaba Health Information Technology			
Ltd., Class A	Consumer Staples Distribution & Retail	308,000	123,478
<sup>a</sup> Alibaba Pictures Group Ltd., Class A	Entertainment	660,000	35,082
Beijing Enterprises Water Group Ltd., Class A	Water Utilities	198,000	60,865
Bosideng International Holdings Ltd., Class A	Textiles, Apparel & Luxury Goods	198,000	123,506
China Everbright Environment Group Ltd., Class	Textiles, Apparel & Luxury Goods	130,000	120,000
B	Commercial Services & Supplies	198,000	99.413
China Everbright Ltd., Class A	Capital Markets	42,000	21,249
China Gas Holdings Ltd., Class A	Gas Utilities	158,400	142,019
China Mengniu Dairy Co. Ltd., Class B	Food Products	165,000	295,873
China Power International Development		100,000	200,010
Ltd., Class H	Independent Power Producers & Energy Traders	231,000	119,829
China Resources Beer Holdings Co. Ltd., Class		,	,
A	Beverages	82,232	276,480
China Resources Gas Group Ltd., Class A	Gas Utilities	46,200	161,843
China Resources Land Ltd., Class H	Real Estate Management & Development	144,700	492,070
China State Construction International Holdings			
Ltd., Class A	Construction & Engineering	94,000	128,345
<sup>a</sup> China Traditional Chinese Medicine Holdings Co.			
Ltd.	Pharmaceuticals	132,000	61,373
COSCO SHIPPING Ports Ltd., Class B	Transportation Infrastructure	66,000	45,564
Far East Horizon Ltd.	Financial Services	99,000	64,416
Geely Automobile Holdings Ltd.	Automobiles	297,000	334,379
Guangdong Investment Ltd.	Water Utilities	162,300	95,001
<sup>a</sup> J&T Global Express Ltd.	Air Freight & Logistics	363,000	331,505
Kingboard Laminates Holdings Ltd.	Electronic Equipment, Instruments & Components	55,100	59,282
Kunlun Energy Co. Ltd.	Gas Utilities	198,000	205,420
Shanghai Industrial Holdings Ltd.	Industrial Conglomerates	33,000	49,284
Shougang Fushan Resources Group Ltd.	Metals & Mining	66,000	27,051
Sino Biopharmaceutical Ltd.	Pharmaceuticals	528,000	180,567
			3,533,894
Singenere 0.0% t			
Singapore 0.0% <sup>†</sup>	Capital Markata	124,121	32,055
Yangzijiang Financial Holding Ltd. <sup>a</sup> Yanlord Land Group Ltd.	Capital Markets	36,300	
	Real Estate Management & Development	30,300	11,785
			43,840
Total Common Stocks (Cost \$141,011,336)			108,461,683
Total Investments before Short-Term			
Investments (Cost \$141,011,336)			108,461,683

#### Short-Term Investments 0.1% Money Market Funds 0.1% United States 0.1% e,f Institutional Fiduciary Trust - Money Market Portfolio, 5.09% Money Market Funds 50,468 50,468 Total Short-Term Investments (Cost \$50,468) 50,468 Total Investments (Cost \$141,061,804) 99.1% 108,512,151 Other Assets, less Liabilities 0.9% 1,014,491 Net Assets 100.0% \$109,526,642 <sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registration during the Securities Act of 1933 At June 30, 2024, the value of uses \$12,086,830, representing 11,0% of not access

buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$12,086,839, representing 11.0% of net assets. «Security was purchased pursuant to Regulation S under the Securities Act of 1933, which exempts from registration securities offered and sold outside of the United States.

Such a security cannot be sold in the United States without either an effective registration statement filed pursuant to the Securities Act of 1933, or pursuant to an exemption from registration. At June 30, 2024, the value of was \$174,162, representing 0.2% of net assets.

<sup>d</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

eThe rate shown is the annualized seven-day effective yield at period end.

<sup>f</sup>See Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following futures contracts outstanding.

### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Equity Contracts MSCI China Futures	Long	45	\$1,012,950	9/20/24	\$(26,944)

\*As of period end.

### Abbreviations

### **Selected Portfolio**

ADR – American Depositary Receipt

SF – Single Family

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Common Stocks 97.6%         Australia 12%         Australia 12%         Australia 12%         Australia 12%         Austria 0.4%         ANDRITZ AG         Austria 0.4%         ANDRITZ AG         Banks         Erste Group Bank AG         Banks         Common Stocks 97.6%         Austria 0.4%         Austria 0.4%         Austria AG         Banks         Banks <th>Franklin FTSE Europe ETF</th> <th>Industry</th> <th>Shares</th> <th>Value</th>	Franklin FTSE Europe ETF	Industry	Shares	Value
Austral 1.2%         9           Gencore PLC         Metals & Mining         7.4.24           Rio Tinto PLC         Metals & Mining         6.552         4.4           Austria 0.4%         1336         6           Austria 0.4%         1336         6           MORI PLC         Paper & Forest Products         2.727           Coll Case & Consumable Fuels         888         2           Raiffeison Bank AG         Oil, Gas & Consumable Fuels         888         2           Raiffeison Bank International AG         Banks         638         2           Verbund AG         Oll, Gas & Consumable Fuels         888         2           Verbund AG         Oll case & Consumable Fuels         888         2           Verbund AG         Oll case & Consumation Services         564         2           Verbund AG         Metals & Mining         672         2           Aptens SA         Insurance         1008         2           Aptens SA         Banks         1484         10           Aptens SA         Electric Utilities         22         2           Group Bruxelies Lambert NV         Financial Services         504         2           Group Bruxelies Lambert NV         Financia				
Rio Tinto PLC       Metals & Mining       6,552       44         Austria 0.4%       Machinery       432       2         ANDRITZ AG       Machinery       432       2         ANDRITZ AG       Paper & Forest Products       2,727       6         Mondi PLC       Paper & Forest Products       2,727       6         More JPLC       Paper & Forest Products       2,727       6         Salifiesine Bank International AG       Banks       848       2         Raiffeisen Bank International AG       Banks       848       2         Verbund AG       Diversified Telecommunication Services       564       2         Verbund AG       Metals & Mining       672       2         Apears SA       Metals & Mining       128       2         Apaers SA       Insurance       1.008       4         Aptersens & van Haaren NV       Construction & Engineering       132       2         Apaers SA       Insurance       1.028       2       2         Apaers SA       Group Buxelles Lambert NV       Financial Services       108       2         Group Buxelles Lambert NV       Foreal Products       2       2       2         Group SA       Chemicalis				
Austria 0.4% AnDRITZ AG ADDRITZ AG ADDRITZ AG ADDRITZ AG ADDRITZ AG Erste Group Bank AG Banks 1336 Erste Group Bank (hternational AG Banks Consumable Fuels Banks Consumable Fuels Banks Consumable Fuels Banks Construction & Engineering Co	Glencore PLC	Metals & Mining	74,424	\$ 424,39
Austria 0.4%         Machinery         432           ANDRITZ AG         Machinery         432           ANDRITZ AG         Paper & Forest Products         2,727           Estes Group Bank AG         Oil, Gas & Consumable Fuels         888           Mondi PLC         Oil, Gas & Consumable Fuels         888           Raiffeisen Bank International AG         Banks         828           Raiffeisen Bank International AG         Diversified Telecommunication Services         564           Verbund AG         Verbund AG         Wetsetalling         672           Verbund AG         Materia Status         408         2           Ackermans & van Haaren NV         Construction & Engineering         132         2           Ageas SA         Insurance         1,008         4           Anbeuser-Busch InBev SA         Beverages         5,376         3           Dieteren Group         Distributors         132         2           Ela Group SA         Electric Utilities         2.28         2           Groupe Bruxelles Lambert NV         Financial Services         108         2           Sofina SA         Financial Services         108         2           Sofina SA         Chemicals         1,272         2	Rio Tinto PLC			430,76
ANDRITZ ÁG Machinery 432 5 Erste Group Bank AG Banks 1836 6 Mond PLC Paper & Forest Products 2,727 5 OW AG Oil, Gas & Consumable Fuels 688 5 Telekom Austria AG Diversified Telecommunication Services 584 5 Verbund AG Electric Utilities 408 53 verstalpine AG Metals & Mining 672 5 Belgium 1.2% 2 Belgium 1.2% 2 Ackermans & van Haeren NV Construction & Engineering 132 5 Ackermans & van Haeren NV Construction & Engineering 132 5 Diversified Telecommunication Services 504 5 Insurance 1,008 64 Anheuser-Busch InBev SA Beverages 5,376 33 Diversified Telecommunications Services 504 5 Storup BN AG Heaven NV Construction & Engineering 132 5 Construction & Engineering 132 5 Electric Utilities 228 5 Storup SA Beverages 5,376 33 Diversen Group Distributors 132 5 Elia Group SA Financial Services 504 5 Storup SA Financial Services 504 5 Storup SA Friencials Services 504 5 Storup SA Financial Services 504 5 Storus SA Chemicals 1,464 10 Lutus Bakeries NV Food Products 2 5 UCB SA Pharmaceuticalis 7,44 11 Umicore SA Chemicals 1,272 5 Marchouses De Pauw CVA Industrial REITS 1,044 5 Divershows De Pauw CVA Industrial REITS 1,044 5 Demant AS Heater AS, Class B Marine Transportation 30 5 Carisberg AS, Class B Heatth Care Equipment & Supplies 766 5 Danske Bank AS Bank BP Pharmaceuticals 15,96 H Lundbeck AS, Class B Pharmaceuticals 16,970 Novo Nordisk AS, Class B Pharmaceuticals 16,770 Novo Nordisk AS, Class B Pharmaceuticals 16,770 Novo Nordisk AS, Class B Pharmaceuticals 16,770 Novo Nordisk AS, Class B Pharmaceutic		-		855,15
Erste Group Bank AG         Banks         18.36         6           Ondri PLC         Paper & Forset Products         2,727         5           OW AG         Oil, Gas & Consumable Fuels         888         5           Eafferisen Bank International AG         Banks         888         5           Telekom Austria AG         Diversitied Telecommunication Services         564         5           Verbund AG         Metals & Mining         672         5           Begjum 12%         Construction & Engineering         132         5           Ackermans & van Haaren NV         Construction & Engineering         132         5           Anteuser-Busch InBev SA         Beverages         5,376         30           Dieteren Group         Distributors         132         2           Ela Group SA         Electric Utilities         28         2           Groupe Bruxelles Lambert NV         Banks         1,464         10           Loss Bakeries NV         Financial Services         108         2           Sprinsg SA         Chemicals         1,272         2           Varehouses De Pauw CVA         Industrial REITs         1,044         2           Unicor SA         Chemicals         1,272         2 <td>Austria 0.4%</td> <td></td> <td></td> <td></td>	Austria 0.4%			
Mondi PLC         Paper & Forest Products         2,727         6           OMV AG         Oil, Gas & Consumable Fuels         888         5           Raiffeisen Bank International AG         Diversified Telecommunication Services         564           Verbund AG         Diversified Telecommunication Services         408         5           Verbund AG         Electric Utilities         408         5           Advermans & van Haaren NV         Construction & Engineering         132         2           Ackermans & van Haaren NV         Construction & Engineering         132         2           Jeiteron Group         Distributors         132         2           Coroup SA         Beverages         5,376         33           Dieteron Group         Distributors         132         2           Sofina SA         Financial Services         504         2           Sofina SA         Financial Services         108         2         2           Varehouses De Pauw CVA         Industrial REITS         1,044         1         2         2           Verbourd SA         Chemicals         1,72         2         2         2           Sofina SA         Pharmaceuticals         1,744         1         1	ANDRITZ AG	Machinery	432	26,78
OMV AG         Oil, Gas & Consumble Fuels         888         52           Telekom Austria AG         Diversified Telecommunication Services         564           Verbund AG         Electric Utilities         408           verbund AG         Metals & Mining         672           Belgium 1.2%         Zit         Zit           Ackermans & van Haaren NV         Construction & Engineering         132         2           Aplease SA         Insurance         1,008         4           Aplease SA         Insurance         1,008         4           Aplease SA         Insurance         1,008         4           Corport Bruxelles Lambert NV         Construction & Engineering         132         2           Groups Bruxelles Lambert NV         Bisherices         208         2         2           Groups Bruxelles Lambert NV         Financial Services         108         2         2           Syensgo SA         Chemicals         142         1         2         1           Under SA         Pharmaceuticals         142         1         2         1           Unders SA         Chemicals         1,22         1         1         1           Under SA         Chemicals         1	Erste Group Bank AG	Banks	1,836	87,05
Raiffeisen Bank International AG Banks 828 12 Raiffeisen Bank International AG Diversified Tellocommunication Services 564 Electric Utilities 408 23 voestalpine AG Metals & Mining 672 2 <b>Belgium 1.2%</b> Ackermans & van Haaren NV Construction & Engineering 132 2 Rayeas SA Insurance 1,008 4 Anheuser-Busch InBev SA Beverages 5,376 33 Dieteren Group Distributors 132 22 Elia Group SA Electric Utilities 228 2 Elia Group SA Electric Utilities 228 2 Elia Group SA Electric Utilities 228 2 Softma SA Electric Utilities 248 2 Softma SA Electric Utilities 248 2 Softma SA Electric Utilities 1,464 10 Lotus Bakeries NV Financial Services 108 2 Syensop SA Chemicals 432 2 Colos 5A Electric Utilities 1,444 11 Umicore SA Chemicals 1,272 7 Warehouses De Pauw CVA Industrial REITs 1,044 2 <b>Bermuda 0.0%1</b> Hiscox Ltd. Insurance 1,992 2 <b>Colie 0.1%</b> Ar Moller - Maersk AS, Class A Marine Transportation 17 2 AP Moller - Maersk AS, Class B Beverages 576 6 Coloptast AS, Class B Health Care Equipment & Supplies 588 2 Danke Bank S 40,444 11 Demant AS Beaks 40,444 11 Demant AS Beak 8 Pharmaceuticals 1,566 H Lundbeck AS, Class B Pharmaceuticals 1,564 H Lundbeck AS, Class B Pharmaceuticals	Mondi PLC	Paper & Forest Products	2,727	52,34
Telekom Austria AG     Diversified Telecommunication Services     564       Verbund AG     Electric Utilities     408       verbund AG     Metals & Mining     672       Belgium 12%     Insurance     1,008       Ackermans & van Haaren NV     Construction & Engineering     132       Ageas SA     Insurance     1,008       Anheuser-Busch InBev SA     Beverages     5,376       Dieteren Group     Distributors     132       Electric Utilities     228       Groupe Bruxelles Lambert NV     Financial Services     504       KSC Group NV     Banks     1,464       Lotus Bakeries NV     Food Products     2       Syensgo SA     Chemicals     422       UCB SA     Chemicals     1,22       UB SA     Chemicals     1,424       Unicore SA     Chemicals     1,22       Warehouses De Pauw CVA     Insurance     1,992       UB SA     Insurance     1,992       Demark 5.5%     Marine Transportation     17       Apt Moller - Maersk AS, Class A     Marine Transportation     30       Artoldayasta PLC     Metals & Mining     5,76       Demark 5.5%     Banks     4,044       Demark 5.5%     Electric Equipment & Supplies     768		,	888	38,69
Verbund AG       Electric Utilities       408       572         Voestalpine AG       Metals & Mining       672       22         Belgium 1.2%       Insurance       1,008       2         Ackermans & van Haaren NV       Construction & Engineering       132       2         Anheuser-Busch InBev SA       Beverages       5,376       33         Distributors       132       2         Elia Group SA       Electric Utilities       228         Coroupe Bruxelles Lambert NV       Financial Services       504       3         Sofina SA       Financial Services       108       2         Sofina SA       Financial Services       108       2         Sofina SA       Chemicals       1,272       10         Varehouses De Pauw CVA       Industrial REITs       1,044       11         Umicore SA       Chemicals       1,272       10         Marehouses De Pauw CVA       Industrial REITs       1,044       2         Chile 0.1%       Insurance       1,992       2         Chile 0.1%       A       1       2       2         Chile 0.1%       Marine Transportation       17       2         Ar Moller - Maersk AS, Class A       Marine Tra				14,39
voestalpine AG         Metals & Mining         672         22           Belgium 1.2%         2         2           Ackermans & van Haaren NV         Construction & Engineering         132         2           Apease SA         Insurance         1,008         4           Anheuser-Busch InBev SA         Beverages         5,376         33           Dieterin Group         Distributors         132         2           Groups Bruxelles Lambert NV         Financial Services         504         2           Sofina SA         Financial Services         108         2           Sofina SA         Financial Services         108         2           Varehouses De Pauw CVA         Banks         1,464         100           Urais Dakeries NV         Food Products         2         2           Syensgo SA         Chemicais         1,272         7           Warehouses De Pauw CVA         Industrial REITS         1,044         2           Unicore SA         Chemicais         1,272         7           Parkoftar         Insurance         1,992         2           Chile 0.1%         Insurance         1,992         2           Chile 0.1%         Electric Varenesk AS, Class A				5,63
Belgium 1.2%       22         Ackermans & van Haaren NV       Construction & Engineering       132       2         Anheuser-Busch InBev SA       Beverages       5,376       33         Distributors       132       2         Group Bakerlies VA       Beverages       5,376       33         Elia Group SA       Electric Ultilities       228       2         Groupe Bruxelles Lambert NV       Financial Services       504       2         Sofina SA       Fiorancial Services       108       2         Syensog SA       Chemicals       432       2         OCB SA       Pharmaceuticals       744       11         Umicore SA       Chemicals       1,272       2         Warehouses De Pauw CVA       Industrial REITS       1,044       2         Bermuda 0.0%1       Insurance       1,992       2         Chile 0.1%       Antofagasta PLC       Metals & Mining       2,148       56         Denmark 5.5%       B       Beverages       576       6         Coloplast AS, Class B       Health Care Equipment & Supplies       588       2         Danke Bank AS       Biotechnology       396       5         Danke Bank AS       Biotechnol				32,20
Belgium 1.2%       Construction & Engineering       132       2         Ackermans & van Haaren NV       Construction & Engineering       132       2         Anheuser-Busch InBev SA       Beverages       5,376       33         Dilateren Group       Distributors       132       2         Elia Group SA       Electric Utilities       228       2         Groupe Bruxelles Lambert NV       Financial Services       504       3         Syensgo SA       Food Products       2       2         Syensgo SA       Chemicals       1,424       11         Umicore SA       Chemicals       1,272       1         Warehouses De Pauw CVA       Industrial REITs       1,044       2         Bermuda 0.0%1       Insurance       1,992       2         Hiscox Ltd.       Insurance       1,992       2         Chile 0.1%       Antergasta PLC       Metals & Mining       2,148       5         Demmark 5.5%       Electric Utilities       2,991       5       5         Carlsborg AS, Class B       Marine Transportation       17       2       5         Demark AS       Sclass A       Marine Transportation       30       5         Carlsborg AS, Class B	voestalpine AG	Metals & Mining	672	18,16
Actermans & van Haaren NV         Construction & Engineering         132         2           Ageas SA         Insurance         1,008         4           Anheuser-Busch InBev SA         Beverages         5,376         33           Dieteren Group         Distributors         132         2           Elia Group SA         Electric Ultilities         228         2           Groupe Bruxelles Lambert NV         Financial Services         504         2         2           Sofina SA         Financial Services         108         2         2           Sofina SA         Financial Services         108         2         2           Vice SA         Chemicals         432         2         2           Unicore SA         Chemicals         132         2         2           Marchouses De Pauw CVA         Industrial REITs         1,044         2         2           Bermuda 0.0%†         Insurance         1,992         2         2           Chile 0.1%         Insurance         1,992         2           Chile 0.1%         Insurance         1,992         2           Chile 0.1%         Insurance         1,992         2           Chile 0.1%         Insurance <td><b>D</b>     / 0%</td> <td></td> <td></td> <td>275,27</td>	<b>D</b>     / 0%			275,27
Ageas SA       Insurance       1,008       4         Anheuser-Busch InBev SA       Beverages       5,376       3         Dieteren Group       Distributors       132       2         Ein Group SA       Electric Utilities       228       2         Groupe Bruxelles Lambert NV       Financial Services       504       2         Sofina SA       Financial Services       108       2         Sofina SA       Financial Services       108       2         Syens of SA       Chemicals       432       3         UCB SA       Pharmaceuticals       744       11         Umicore SA       Chemicals       1,272       4         Warehouses De Pauw CVA       Industrial REITs       1,044       2         Bermuda 0.0% †       Insurance       1,992       2         Antofagasta PLC       Metals & Mining       2,148       5         Denmark 5.5%       T       7       2         AP Moller - Maersk AS, Class B       Marine Transportation       17       2         Damake Bank AS       Banks       4,044       12         Demark 5.5%       E       1       2       2         Insurance       Banks       4,044	•	Construction & Engineering	132	22,84
Anneuser-Busch InBev SA         Beverages         5,376         33           Dietern Group         Distributors         132         22           Eile Group SA         Electric Uillities         228         2           Groupe Bruxelles Lambert NV         Financial Services         504         3           KBC Group NV         Banks         1,464         11           Lotus Bakeries NV         Food Products         2         2           Sofina SA         Financial Services         108         2           Syensqo SA         Chemicals         432         2           UCB SA         Pharmaceuticals         744         11           Umicore SA         Chemicals         1,272         7           Warehouses De Pauw CVA         Industrial REITs         1,044         2           Bernuda 0.0%1         Insurance         1,992         2           Chile 0.1%         A         2         4           AP Moller - Maersk AS, Class A         Marine Transportation         17         2           AP Moller - Maersk AS, Class B         Health Care Equipment & Supplies         768         5           Carlsberg AS, Class B         Health Care Equipment & Supplies         768         5				46,10
Dieteren Group Distributors 132 22 Eina Group SA Electric Utilities 228 228 KBC Group NV Financial Services 504 33 KBC Group NV Banks 1,464 11 Lotus Bakeries NV Food Products 2 23 Spensog SA Chemicals Services 108 23 Syensog SA Chemicals 2432 33 UCB SA Pharmaceuticalis 744 11 Umicore SA Chemicals 1,272 44 Warehouses De Pauw CVA Industrial REITS 1,044 23 Bermuda 0.0%† Hiscox Ltd. Insurance 1,992 2 Chile 0.1% Antofagasta PLC Metals & Mining 2,148 5 Demark 5.5% AP Moller - Maersk AS, Class B Marine Transportation 17 2 AP Moller - Maersk AS, Class B Berverages 576 60 Coloplast AS, Class B Berverages 576 60 Coloplast AS, Class B Health Care Equipment & Supplies 588 22 Danske Bank AS Berverages 576 60 Coloplast AS, Class B Health Care Equipment & Supplies 588 22 Danske Bank AS Berverages 1,596 H Lundbeck AS Pharmaceuticals 1,596 H Lundbeck AS Class B Pharmaceuticals 1,596 H Lundbeck AS Class B Chemicals 1,596 H Lundbeck AS Class B Chemicals 1,596 H Lundbeck AS Class B Pharmaceuticals 1,596 H Lundbeck AS Class B Chemicals 1,596 H Lundbeck AS Class B Pharmaceuticals 1,596 H Lundbeck AS Class B Chemicals 1,596 H Lundbeck AS Class B Chemicals 1,596 H Lundbeck AS Pharmaceuticals 1,596 H Lundbeck AS Pharmaceuticals 1,596 H Lundbeck AS Class B Chemicals 2,112 12 Novonesis (Novozymes) B, Class B Chemicals 2,112 12 Novonesis (Novozymes) B, Class B Chemicals 1,596 H Lundbeck AS Pharmaceuticals 1,596 H Lundbeck AS Pharmaceutica	5		,	311,82
Elia Group SA Electric Utilities 228 23 Groupe Bruxelles Lambert NV Financial Services 504 23 Sofina SA 1,464 101 Lotus Bakeries NV Food Products 2 23 Sofina SA Financial Services 108 23 Sofina SA Chemicals 432 23 UCB SA Chemicals 744 11 Umicore SA Chemicals 744 11 Umicore SA Chemicals 1,272 25 Warehouses De Pauw CVA Industrial REITS 1,044 25 Bermuda 0.0%† Hiscox Ltd. Insurance 1,992 2 Chite 0.1% Antofagasta PLC Matrix SA Class A Marine Transportation 17 2 AP Moller - Maersk AS, Class B Marine Transportation 30 5 Carisberg AS, Class B Health Care Equipment & Supplies 768 95 Coloplast AS, Class B Health Care Equipment & Supplies 768 95 Danske Bank AS B Beverages 576 6 Coloplast AS, Class A Plarmaceuticals 1,596 Danske SA Class B Health Care Equipment & Supplies 768 95 Down AS S Health Care Equipment & Supplies 768 95 Down AS S Health Care Equipment & Supplies 768 95 Down AS S Health Care Equipment & Supplies 768 95 Down AS S Pharmaceuticals 1,596 H Lundbeck AS, Class B Pharmaceuticals 1,596 H Lundbeck AS Class B Chemicals 2,112 12 Novo Nordisk AS, Class B Chemicals 2,2170 Novonesis (Novorymes) B, Class B Chemicals 1,596 H Lundbeck AS Class B Chemicals 2,112 12 Novonoresis (Novorymes) B, Class B Chemicals 2,2170 Novonoresis (Novorymes) B, Class B Chemicals 1,596 H Lundbeck AS Class B Chemicals 2,2172 12 Novonoresis (Novorymes) B, Class B Chemicals 1,596 H Lundbeck AS Class B Chemicals 2,112 12 Novonoresis (Novorymes) B, Class B Chemicals 1,596 H Lundbeck AS Class B Chemicals 1,596	D'ieteren Group	-		28,02
KBC Group NV       Banks       1,464       11         Lotus Bakeries NV       Food Products       2       2         Syensop SA       Chemicals Services       108       2         UCB SA       Pharmaceuticals       432       25         UCB SA       Pharmaceuticals       1,272       11         Umicore SA       Chemicals       1,272       11         Warehouses De Pauw CVA       Industrial REITS       1,044       2         Bermuda 0.0% <sup>†</sup> Insurance       1,992       2         Chile 0.1%       Insurance       1,992       2         Chile 0.1%       Marine Transportation       17       2         AP Moller - Maersk AS, Class A       Marine Transportation       17       2         AP Moller - Maersk AS, Class B       Beverages       576       6         Carlsberg AS, Class B       Health Care Equipment & Supplies       768       2         Denmat AS       Health Care Equipment & Supplies       588       2         Daske Bank AS       Banks       1,020       10         Demat AS       Pharmaceuticals       1,292       2         Multor - Maersk AS, Class A       Pharmaceuticals       1,200       10         D		Electric Utilities	228	21,36
KBC Group NV       Banks       1,464       11         Lotus Bakeries NV       Food Products       2       2         Syensop SA       Chemicals Services       108       2         UCB SA       Pharmaceuticals       432       25         UCB SA       Pharmaceuticals       1,272       11         Umicore SA       Chemicals       1,272       11         Warehouses De Pauw CVA       Industrial REITS       1,044       2         Bermuda 0.0% <sup>†</sup> Insurance       1,992       2         Chile 0.1%       Insurance       1,992       2         Chile 0.1%       Marine Transportation       17       2         AP Moller - Maersk AS, Class A       Marine Transportation       17       2         AP Moller - Maersk AS, Class B       Beverages       576       6         Carlsberg AS, Class B       Health Care Equipment & Supplies       768       2         Denmat AS       Health Care Equipment & Supplies       588       2         Daske Bank AS       Banks       1,020       10         Demat AS       Pharmaceuticals       1,292       2         Multor - Maersk AS, Class A       Pharmaceuticals       1,200       10         D	Groupe Bruxelles Lambert NV	Financial Services	504	36,00
Sofina SA Financial Services 108 22 Syensor SA Chemicals 432 2 UCB SA Pharmaceuticals 744 11 Umicore SA Chemicals 1,272 2 Warehouses De Pauw CVA Industrial REITS 1,044 2 Bernuda 0.0%† Hiscox Ltd. Insurance 1,992 2 Chile 0.1% 2 Antofagasta PLC Metals & Mining 2,148 5 Denmark 5.5% AP Moller - Maersk AS, Class A Marine Transportation 17 2 AP Moller - Maersk AS, Class B Marine Transportation 30 5 Carlsberg AS, Class B Health Care Equipment & Supplies 768 9 Danske Bank AS B Health Care Equipment & Supplies 588 2 Danske Bank AS B Health Care Equipment & Supplies 588 2 Danske Bank AS B Health Care Equipment & Supplies 588 2 Danske Bank AS B Health Care Equipment & Supplies 588 2 DSV AS Pharmaceuticals 1,596 4 H Lundbeck AS, Class B Pharmaceuticals 1,596 4 H Lundbeck AS Class B C Pharmaceuticals 1,596 4 K Class B C Pharmaceuticals 1,596 4 Genmab AS Electric Utilities 1,164 6 Paramaceuticals 1,164 6 Pharmaceuticals 1,164 6 Pharmaceuticals 1,164 6 Pandora AS Textles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B B C Berving 3,277 Novonesis (Novozymes) B, Class B C Pharmaceuticals 1,164 6 Pandora AS Textles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B B C Chemicals 2,2112 12 Porsted AS Electric Utilities 1,164 6 Pandora AS Transportation Infrastructure 82 Tryg AS Insurance 2,004 4 Vestas Wind Systems AS Electrical Equipment 4,578		Banks	1,464	103,40
Syensop SA Chemicals 432 12 UCB SA Pharmaceuticals 7744 11 UCB SA Pharmaceuticals 1,272 1 Warehouses De Pauw CVA Industrial REITS 1,044 2 Bermuda 0.0%† Hiscox Ltd. Insurance 1,992 2 Chile 0.1% Antofagasta PLC Metals & Mining 2,148 5 Denmark 5.5% AP Moller - Maersk AS, Class A Marine Transportation 17 2 AP Moller - Maersk AS, Class B Beverages 576 6 Coloplast AS, Class B Beverages 576 6 Coloplast AS, Class B Health Care Equipment & Supplies 768 9 Danske Bank AS B Banks 4,044 12 Demark AS Beverages 576 6 Coloplast AS, Class B Health Care Equipment & Supplies 588 2 Danske Bank AS B Banks 4,044 12 Demark AS Beverages 576 6 Coloplast AS, Class B Health Care Equipment & Supplies 588 2 DSV AS A Pharmaceuticals 1,596 H Lundbeck AS B Pharmaceuticals 1,596 H Lundbeck AS B Pharmaceuticals 1,596 H Lundbeck AS, Class B C Pharmaceuticals 1,596 H Lundbeck AS Itass B C A I Textiles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B B Itass 1,164 6 Pandora AS Textiles, Apparel & Luxury Goods 5,04 4 Vestas Wind Systems AS Electrical Equipment 6,168 1 <b>Svitzer Group AS Transportation Infrastructure 82</b> Tryg AS Itass A I A Itass I I I I I I I I I I I I I I I I I I	Lotus Bakeries NV	Food Products	2	20,64
UCB SÀ Pharmaceuticals 744 11 Umicore SA Chemicals 1,272 1 Warehouses De Pauw CVA Industrial REITs 1,044 2 Bermuda 0.0%† Hiscox Ltd. Insurance 1,992 2 Chile 0.1% Antofagasta PLC Metals & Mining 2,148 5 Denmark 5.5% AP Moller - Maersk AS, Class A Marine Transportation 17 2 Antofagesta PLC Beverages 576 6 Coloplast AS, Class B Health Care Equipment & Supplies 768 9 Danske Bank AS Banks 4,044 12 Denmark AS Banks 4,044 12 Denmat AS Health Care Equipment & Supplies 588 2 DSV AS AS Pharmaceuticals 1,596 H Lundbeck AS, Class B Pharmaceuticals 1,596 H Lundbeck AS, Class B Chemicals 2,112 12 Orsted AS Pharmaceuticals 1,596 H Lundbeck AS, Class B Chemicals 2,112 12 Orsted AS Electric Ulifies 1,164 6 Finand AS Textiles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B Electrical Equipment & 1,164 6 Svitzer Group AS Textiles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B Electrical Equipment & 1,164 6 Svitzer Group AS Electrical Equipm	Sofina SA	Financial Services	108	24,67
Umicore SA       Chemicals       1,272         Warehouses De Pauw CVA       Industrial REITs       1,044         Bermuda 0.0%t       Insurance       1,992         Hiscox Ltd.       Insurance       1,992         Chile 0.1%       Antofagasta PLC       Metals & Mining       2,148         Denmark 5.5%        2         AP Moller - Maersk AS, Class A       Marine Transportation       17       2         AP Moller - Maersk AS, Class B       Beverages       576       6         Carlsberg AS, Class B       Health Care Equipment & Supplies       768       6         Danske Bank AS       Health Care Equipment & Supplies       568       2         DSV AS       Air Freight & Logistics       1,020       16         Genmab AS       Health Care Equipment & Supplies       568       2         DSV AS       Air Freight & Logistics       1,020       16         Genmab AS       Pharmaceuticals       1,596         H Lundbeck AS       Pharmaceuticals       120         Novo Nordisk AS, Class B       Pharmaceuticals       120         Novon Sis (Novozymes) B, Class B       Chemicals       2,112       12         Orsted AS       Electric Utilitities       1,164       6<	• •			38,69
Warehouses De Pauw CVA       Industrial REITs       1,044       2         Bermuda 0.0%†       Insurance       1,992       2         Chie 0.1%       Insurance       1,992       2         Antofagasta PLC       Metals & Mining       2,148       5         Denmark 5.5%         7       2         AP Moller - Maersk AS, Class A       Marine Transportation       17       2         Coloplast AS, Class B       Beverages       576       6         Coloplast AS, Class B       Health Care Equipment & Supplies       588       2         Danske Bank AS       Health Care Equipment & Supplies       588       2         Desv AS       Health Care Equipment & Supplies       588       2         Danske Bank AS       Health Care Equipment & Supplies       588       2         Danske Bank AS       Health Care Equipment & Supplies       588       2         DSV AS       Health Care Equipment & Supplies       588       2         Novo Nordisk AS, Class A       Pharmaceuticals       1,596       1,020       16         H Lundbeck AS       Class A       Pharmaceuticals       1,20       10         Novo Nordisk AS, Class B       Chemicals       2,112       12				110,59
Bermuda 0.0%†       Insurance       1,992       2         Chile 0.1%       Antofagasta PLC       Metals & Mining       2,148       5         Denmark 5.5%       AP Moller - Maersk AS, Class A       Marine Transportation       17       2         AP Moller - Maersk AS, Class B       Marine Transportation       30       5         Carlsberg AS, Class B       Beverages       576       6         Colpast AS, Class B       Health Care Equipment & Supplies       768       2         Demark AS       Banks       4,044       12         Demant AS       Health Care Equipment & Supplies       588       2         DSV AS       Air Freight & Logistics       1,020       15         Genmab AS       Biotechnology       396       9         H Lundbeck AS, Class B       Pharmaceuticals       1,20         Novo Nordisk AS, Class B       Building Products       48			,	19,12
Bermuda 0.0%†Hiscox Ltd.Insurance1,9922Chile 0.1%Metals & Mining2,1485Denmark 5.5%Marine Transportation172AP Moller - Maersk AS, Class AMarine Transportation305Carlsberg AS, Class BMarine Transportation305Coloplast AS, Class BHealth Care Equipment & Supplies7685Demark ASHealth Care Equipment & Supplies5882Demark ASHealth Care Equipment & Supplies5882Demark ASHealth Care Equipment & Supplies5882DSV ASHealth Care Equipment & Supplies5882DSV ASHealth Care Equipment & Supplies5882Order ASPharmaceuticals1,02015Genmab ASBiotechnology3969H Lundbeck AS, Class BPharmaceuticals120Novo Nordisk AS, Class BPharmaceuticals1,124Orsted ASElectric Utilities1,1646Pandora ASTextiles, Apparel & Luxury Goods5047Rockwool AS, Class BBuilding Products487Svitzer Group ASTransportation Infrastructure827Vestas Wind Systems ASElectrical Equipment6,1681438Electrical Equipment6,1681439Stars AAlsars Apparel & Luxury Goods5047Svitzer Group ASElectrical Equipment6,16814Svitzer Group ASElectrical	Warehouses De Pauw CVA	Industrial REITs	1,044	28,30
Hiscox Ltd. Insurance 1,992 2 Chile 0.1% Antofagasta PLC Metals & Mining 2,148 5 Denmark 5.5% AP Moller - Maersk AS, Class A Marine Transportation 17 2 AP Moller - Maersk AS, Class B Marine Transportation 30 5 Carlsberg AS, Class B Beverages 576 6 Coloplast AS, Class B Health Care Equipment & Supplies 768 5 Danske Bank AS Banks 4,044 12 Demant AS Health Care Equipment & Supplies 588 2 DSV AS Health Care Equipment & Supplies 588 2 DSV AS AS BO Biotechnology 396 5 H Lundbeck AS Pharmaceuticals 1,596 H Lundbeck AS Pharmaceuticals 1,596 H Lundbeck AS Pharmaceuticals 1,596 H Lundbeck AS Class B Chemicals 2,112 12 Orsted AS Textiles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B Textiles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B Textiles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B Textiles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B Electrical Equipment 6,168 14 Svitzer Group AS Electric	Bermuda 0.0%†			811,62
Antofagasta PLCMetals & Mining2,1485Denmark 5.5%AP Moller - Maersk AS, Class AMarine Transportation172AP Moller - Maersk AS, Class BMarine Transportation305Carlsberg AS, Class BBeverages5766Coloplast AS, Class BHealth Care Equipment & Supplies7685Danske Bank ASBanks4,04412Demart ASHealth Care Equipment & Supplies5882DSV ASAir Freight & Logistics1,02015Genmab ASBiotechnology3965H Lundbeck AS, Class BPharmaceuticals1,596H Lundbeck AS, Class BPharmaceuticals18,720Novo Nordisk AS, Class BChemicals2,112Novo Nordisk AS, Class BChemicals2,112Novo Nordisk AS, Class BChemicals2,112Novo Nordisk AS, Class BElectric Utilities1,164Pandrora ASTextiles, Apparel & Luxury Goods504Svitzer Group ASTransportation Infrastructure82Tryg ASInsurance2,0044Vestas Wind Systems ASElectrical Equipment6,168Trind 1.5%Electrical Equipment6,168		Insurance	1,992	28,95
Antofagasta PLCMetals & Mining2,1485Denmark 5.5%AP Moller - Maersk AS, Class AMarine Transportation172AP Moller - Maersk AS, Class BMarine Transportation305Carlsberg AS, Class BBeverages5766Coloplast AS, Class BHealth Care Equipment & Supplies7685Danske Bank ASBanks4,04412Demark ASHealth Care Equipment & Supplies5882DSV ASAir Freight & Logistics1,02016Genmab ASBiotechnology3965H Lundbeck ASPharmaceuticals1,596H Lundbeck AS, Class BPharmaceuticals18,720Novo Nordisk AS, Class BChemicals2,112Novo Nordisk AS, Class BChemicals2,112Novonesis (Novozymes) B, Class BChemicals2,112Orsted ASElectric Utilities1,164Pandrora ASTextiles, Apparel & Luxury Goods504Svitzer Group ASTransportation Infrastructure82Tryg ASInsurance2,00444Vestas Wind Systems ASElectrical Equipment6,168Tring ASElectrical Equipment6,16814Total ASElectrical Equipment6,16814AAAAAAAAAACosted ASElectrical Equipment6,16814Svitzer Group ASElectrical Equipment6,16814A <td< td=""><td>Chile 0.1%</td><td></td><td></td><td></td></td<>	Chile 0.1%			
AP Moller - Maersk AS, Class AMarine Transportation172AP Moller - Maersk AS, Class BMarine Transportation3050Carlsberg AS, Class BBeverages57660Coloplast AS, Class BHealth Care Equipment & Supplies76890Danske Bank ASBanks4,04412Demant ASBanks4,04412Demat ASAir Freight & Logistics1,02015Genmab ASBiotechnology39690H Lundbeck ASPharmaceuticals1,596H Lundbeck AS, Class APharmaceuticals120Novo Nordisk AS, Class BChemicals2,11212Orsted ASElectric Utilities1,16460Pandora ASTextiles, Apparel & Luxury Goods5047Rockwool AS, Class BBuilding Products4814Svitzer Group ASTransportation Infrastructure8214Finland 1.5%Electrical Equipment6,16814		Metals & Mining	2,148	57,29
AP Moller - Maersk AS, Class BMarine Transportation3030Carlsberg AS, Class BBeverages57660Coloplast AS, Class BHealth Care Equipment & Supplies76890Danske Bank ASBanks4,04412Demant ASHealth Care Equipment & Supplies58820DSV ASAir Freight & Logistics1,02015Genmab ASBiotechnology39690H Lundbeck ASPharmaceuticals1,596H Lundbeck AS, Class APharmaceuticals120Novo Nordisk AS, Class BChemicals2,11212Orsted ASElectric Utilities1,16460Pandora ASTextiles, Apparel & Luxury Goods50477Rockwool AS, Class BBuilding Products4814Svitzer Group ASTransportation Infrastructure8214Finland 1.5%Electrical Equipment6,16814	Denmark 5.5%			
Carlsberg AS, Class BBeverages5766Coloplast AS, Class BHealth Care Equipment & Supplies7689Danske Bank ASBanks4,04412Demant ASBanks4,04412Demant ASHealth Care Equipment & Supplies5882DSV ASAir Freight & Logistics1,02015Genmab ASBiotechnology3969H Lundbeck ASPharmaceuticals1,596H Lundbeck AS, Class APharmaceuticals120Novo Nordisk AS, Class BChemicals2,11212Orsted ASElectric Utilities1,1646Pandora ASTextiles, Apparel & Luxury Goods5047Rockwool AS, Class BBuilding Products481Svitzer Group ASTransportation Infrastructure821Tryg ASElectrical Equipment6,16814ASElectrical Equipment6,16814	*	1	17	28,87
Coloplast AS, Class BHealth Care Equipment & Supplies7689Danske Bank ASBanks4,04412Demant ASHealth Care Equipment & Supplies5882DSV ASAir Freight & Logistics1,02015Genmab ASBiotechnology3969H Lundbeck ASPharmaceuticals1,596Novo Nordisk AS, Class APharmaceuticals120Novo Nordisk AS, Class BChemicals2,11212Orsted ASElectric Utilities1,1646Pandora ASTextiles, Apparel & Luxury Goods5047Rockwool AS, Class BBuilding Products487Svitzer Group ASTransportation Infrastructure827Tryg ASElectrical Equipment6,16814Yestas Wind Systems ASElectrical Equipment6,16814Att 15%Electrical Equipment6,16814	· ·			52,19
Danske Bank ASBanks4,04412Demant ASHealth Care Equipment & Supplies5882DSV ASAir Freight & Logistics1,02015Genmab ASBiotechnology3965H Lundbeck ASPharmaceuticals1,596H Lundbeck AS, Class APharmaceuticals120Novo Nordisk AS, Class BPharmaceuticals120Novo Nordisk AS, Class BChemicals2,11212Orsted ASElectric Utilities1,1646Pandora ASTextiles, Apparel & Luxury Goods5047Svitzer Group ASTransportation Infrastructure821Tryg ASInsurance2,0044Vestas Wind Systems ASElectrical Equipment6,16814Tinland 1.5%1.5%11414		5		69,17
Demant ASHealth Care Equipment & Supplies5882DSV ASAir Freight & Logistics1,02015Genmab ASBiotechnology3965H Lundbeck ASPharmaceuticals1,596H Lundbeck AS, Class APharmaceuticals120Novo Nordisk AS, Class BPharmaceuticals18,7202,70Novonesis (Novozymes) B, Class BChemicals2,11212Orsted ASElectric Utilities1,1646Pandora ASTextiles, Apparel & Luxury Goods5047Rockwool AS, Class BBuilding Products481Svitzer Group ASTransportation Infrastructure821Tryg ASElectrical Equipment6,16814				92,33
DSV AS Air Freight & Logistics 1,020 15 Genmab AS Biotechnology 396 9 H Lundbeck AS Class A Pharmaceuticals 1,596 H Lundbeck AS, Class A Pharmaceuticals 120 Novo Nordisk AS, Class B Pharmaceuticals 18,720 2,70 Novonesis (Novozymes) B, Class B Chemicals 2,112 12 POrsted AS Electric Utilities 1,164 6 Pandora AS Textiles, Apparel & Luxury Goods 504 7 Rockwool AS, Class B Building Products 48 1 Svitzer Group AS Transportation Infrastructure 82 Tryg AS Insurance 2,004 4 Vestas Wind Systems AS Electrical Equipment 6,168 14 State 1.5%				120,59 25,47
Genmab ASBiotechnology396596H Lundbeck ASPharmaceuticals1,596H Lundbeck AS, Class APharmaceuticals120Novo Nordisk AS, Class BPharmaceuticals18,7202,70Novonesis (Novozymes) B, Class BChemicals2,11212Orsted ASElectric Utilities1,1646Pandora ASTextiles, Apparel & Luxury Goods5047Rockwool AS, Class BBuilding Products481Svitzer Group ASTrransportation Infrastructure821Tryg ASInsurance2,0044Vestas Wind Systems ASElectrical Equipment6,168143,83				,
H Lundbeck AS       Pharmaceuticals       1,596         H Lundbeck AS, Class A       Pharmaceuticals       120         Novo Nordisk AS, Class B       Pharmaceuticals       120         Novo Nordisk AS, Class B       Pharmaceuticals       18,720       2,70         Novonesis (Novozymes) B, Class B       Chemicals       2,112       12         Orsted AS       Electric Utilities       1,164       6         Pandora AS       Textiles, Apparel & Luxury Goods       504       7         Rockwool AS, Class B       Building Products       48       7         Svitzer Group AS       Transportation Infrastructure       82       7         Tryg AS       Insurance       2,004       4         Vestas Wind Systems AS       Electrical Equipment       6,168       14         3,83         Finland 1.5%       Transportation Infrastructure       3,83				156,41 99,31
H Lundbeck AS, Class APharmaceuticals120Novo Nordisk AS, Class BPharmaceuticals18,7202,70Novonesis (Novozymes) B, Class BChemicals2,11212Orsted ASElectric Utilities1,1646Pandora ASTextiles, Apparel & Luxury Goods5047Rockwool AS, Class BBuilding Products487Svitzer Group ASTransportation Infrastructure827Tryg ASInsurance2,0044Vestas Wind Systems ASElectrical Equipment6,168143,83Finland 1.5%				99,3 8,91
Novo Nordisk AS, Class BPharmaceuticals18,7202,70Novonesis (Novozymes) B, Class BChemicals2,11212POrsted ASElectric Utilities1,1646Pandora ASTextiles, Apparel & Luxury Goods5047Rockwool AS, Class BBuilding Products487Svitzer Group ASTransportation Infrastructure827Tryg ASInsurance2,0044Vestas Wind Systems ASElectrical Equipment6,168143,83Finland 1.5%				57
Novonesis (Novozymes) B, Class BChemicals2,11212POrsted ASElectric Utilities1,1646Pandora ASTextiles, Apparel & Luxury Goods5047Rockwool AS, Class BBuilding Products481PSvitzer Group ASTransportation Infrastructure821Tryg ASInsurance2,0042PVestas Wind Systems ASElectrical Equipment6,168143,83Finland 1.5%				2,705,41
Orsted AS     Electric Utilities     1,164     6       Pandora AS     Textiles, Apparel & Luxury Goods     504     7       Rockwool AS, Class B     Building Products     48     1       Svitzer Group AS     Transportation Infrastructure     82     1       Tryg AS     Insurance     2,004     4       Vestas Wind Systems AS     Electrical Equipment     6,168     14       Sinland 1.5%				129,33
Pandora AS     Textiles, Apparel & Luxury Goods     504     7       Rockwool AS, Class B     Building Products     48     1       Svitzer Group AS     Transportation Infrastructure     82     1       Tryg AS     Insurance     2,004     2       Vestas Wind Systems AS     Electrical Equipment     6,168     14       Finland 1.5%				61,99
Svitzer Group AS     Transportation Infrastructure     82       Tryg AS     Insurance     2,004       Vestas Wind Systems AS     Electrical Equipment     6,168       14       Finland 1.5%	Pandora AS	Textiles, Apparel & Luxury Goods		76,12
Tryg AS     Insurance     2,004     2       Vestas Wind Systems AS     Electrical Equipment     6,168     14       Signal Line       Finland 1.5%	Rockwool AS, Class B	Building Products	48	19,49
Vestas Wind Systems AS Electrical Equipment 6,168 14 3,83 Finland 1.5%	Svitzer Group AS	Transportation Infrastructure	82	3,05
3,83           Finland 1.5%	Tryg AS	Insurance		43,83
Finland 1.5%	Vestas Wind Systems AS	Electrical Equipment	6,168	142,93
				3,836,05
	Finland 1.5% Elisa OYJ	Diversified Telecommunication Services	876	40,22
				40,22 39,49

Kesko OYJ, Class B	Consumer Staples Distribution & Retail	1,668	29,300
Kone OYJ, Class B	Machinery	2,004	98,992
Metso OYJ	Machinery	3,972	42,076
Neste OYJ	Oil, Gas & Consumable Fuels	2,508	44,687
Nokia OYJ	Communications Equipment	31,920	121,737
Nordea Bank Abp	Banks	20,364	242,586
Orion OYJ, Class B	Pharmaceuticals	648	27,683
Sampo OYJ, Class A	Insurance	2,736	117,586
Stora Enso OYJ, Class R UPM-Kymmene OYJ	Paper & Forest Products Paper & Forest Products	3,660 3,264	50,033 114,111
Valmet OYJ	Machinery	1,032	29,520
Wartsila OYJ Abp	Machinery	3,000	29,320 57,875
	Maoninory	0,000	
			1,055,905
France 15.6%			
Accor SA	Hotels, Restaurants & Leisure	1,032	42,362
Aeroports de Paris SA	Transportation Infrastructure	204	24,837
Air Liquide SA	Chemicals	3,465	598,932
Airbus SE	Aerospace & Defense	3,600	494,866
Alstom SA	Machinery	2,116	35,605
<sup>b</sup> Amundi SA	Capital Markets	348	22,471
Arkema SA	Chemicals	360	31,310
AXA SA	Insurance	10,992	360,135
<sup>b</sup> Ayvens SA	Ground Transportation	828	4,805
BioMerieux BNP Paribas SA	Health Care Equipment & Supplies	240	22,828
	Banks Entertainment	6,132 5,784	391,230 33,971
Bollore SE Bouygues SA	Construction & Engineering	1,116	35,846
Bureau Veritas SA	Professional Services	1,884	52,216
Capgemini SE	IT Services	984	195,840
Carrefour SA	Consumer Staples Distribution & Retail	3,156	44,648
Cie de Saint-Gobain SA	Building Products	2,808	218,548
Cie Generale des Etablissements Michelin SCA	Automobile Components	4,296	166,259
Covivio SA	Diversified REITs	324	15,411
Credit Agricole SA	Banks	6,156	84,055
Danone SA	Food Products	3,828	234,180
Dassault Aviation SA	Aerospace & Defense	132	23,993
Dassault Systemes SE	Software	4,104	155,266
Edenred SE	Financial Services	1,524	64,370
Eiffage SA	Construction & Engineering	456	41,912
Engie SA	Multi-Utilities	10,728	153,322
EssilorLuxottica SA	Health Care Equipment & Supplies	1,872	403,671
Eurazeo SE	Financial Services	300	23,905
Gecina SA	Office REITs	312	28,741
Getlink SE	Transportation Infrastructure	2,196	36,363
Hermes International SCA	Textiles, Apparel & Luxury Goods	207	474,764
Ipsen SA	Pharmaceuticals	216	26,507
<sup>a</sup> JCDecaux SE	Media	456	8,978
Kering SA	Textiles, Apparel & Luxury Goods Retail REITs	444 1,272	161,078
Klepierre SA <sup>b</sup> La Francaise des Jeux SAEM	Hotels, Restaurants & Leisure	612	34,054 20,858
Legrand SA	Electrical Equipment	1,548	153,696
L'Oreal SA	Personal Care Products	1,416	622,291
LVMH Moet Hennessy Louis Vuitton SE	Textiles, Apparel & Luxury Goods	1,512	1,156,379
<sup>b</sup> Neoen SA	Independent Power Producers & Energy Traders	432	17,436
Orange SA	Diversified Telecommunication Services	11,736	117,655
Pernod Ricard SA	Beverages	1,236	167,837
Publicis Groupe SA	Media	1,392	148,263
Remy Cointreau SA	Beverages	132	11,021
Renault SA	Automobiles	1,188	60,912
Rexel SA	Trading Companies & Distributors	1,428	36,976
Safran SA	Aerospace & Defense	2,064	436,667
Sanofi SA	Pharmaceuticals	6,732	648,919
Sartorius Stedim Biotech	Life Sciences Tools & Services	156	25,631
Schneider Electric SE	Electrical Equipment	3,264	784,645

SCOR SE	Insurance	924	23,430
SEB SA	Household Durables	156	15,984
Societe Generale SA	Banks	4,476	105,154
Sodexo SA	Hotels, Restaurants & Leisure	540	48,615
<sup>a</sup> SOITEC	Semiconductors & Semiconductor Equipment	156	17,422
Teleperformance SE	Professional Services	360	37,943
Thales SA	Aerospace & Defense	600	96,136
TotalEnergies SE	Oil, Gas & Consumable Fuels	12,300	821,667
<sup>a</sup> Unibail-Rodamco-Westfield	Retail REITs	636	50,114
Valeo SE	Automobile Components	1,284	13,676
Veolia Environnement SA	Multi-Utilities	3,816	114,187
Vinci SA	Construction & Engineering	3,036	320,112
Vivendi SE	Media	3,888	40,653
Wendel SE	Financial Services	168	14,872
<sup>a,b</sup> Worldline SA	Financial Services	1,512	16,399
			10,892,829
Germany 12.1%			
adidas AG	Textiles, Apparel & Luxury Goods	1,008	240,912
Allianz SE	Insurance	2,388	664,149
BASF SE	Chemicals	5,448	263,831
Bayer AG	Pharmaceuticals	6,024	170,315
Bayerische Motoren Werke AG	Automobiles	1,800	170,498
Bechtle AG	IT Services	516	24,300
Beiersdorf AG	Personal Care Products	600	87,808
Brenntag SE	Trading Companies & Distributors	792	53,442
Carl Zeiss Meditec AG	Health Care Equipment & Supplies	228	16,042
Commerzbank AG	Banks	6,288	95,595
Continental AG <sup>a,b</sup> Covestro AG	Automobile Components Chemicals	672 1,164	38,099 68,364
CTS Eventim AG & Co. KGaA	Entertainment	348	29,054
Daimler Truck Holding AG	Machinery	3,204	127,638
<sup>a,b</sup> Delivery Hero SE	Hotels, Restaurants & Leisure	1,212	28,772
Deutsche Bank AG	Capital Markets	11,976	191,348
Deutsche Boerse AG	Capital Markets	1,140	233,485
Deutsche Lufthansa AG	Passenger Airlines	3,708	22,692
Deutsche Post AG	Air Freight & Logistics	6,024	243,981
Deutsche Telekom AG	Diversified Telecommunication Services	20,484	515,474
Deutsche Wohnen SE	Real Estate Management & Development	324	6,237
<sup>b</sup> DWS Group GmbH & Co. KGaA	Capital Markets	192	6,819
E.ON SE	Multi-Utilities	13,572	178,259
Evonik Industries AG	Chemicals	1,260	25,725
Fielmann Group AG	Specialty Retail	144	6,621
<sup>a</sup> Fraport AG Frankfurt Airport Services Worldwide	Transportation Infrastructure	216	11,158
Fresenius Medical Care AG	Health Care Providers & Services	1,224	46,911
<sup>a</sup> Fresenius SE & Co. KGaA	Health Care Providers & Services	2,508	74,940
FUCHS SE	Chemicals	204	7,281
GEA Group AG	Machinery	1,068	44,526
Hannover Rueck SE	Insurance	372	94,370
Heidelberg Materials AG	Construction Materials	840	87,164
Henkel AG & Co. KGaA	Household Products	600	47,232
HOCHTIEF AG	Construction & Engineering	132	15,024
Infineon Technologies AG	Semiconductors & Semiconductor Equipment	7,944	292,072
KION Group AG	Machinery	444	18,601
Knorr-Bremse AG	Machinery	408	31,178
LEG Immobilien SE	Real Estate Management & Development	444	36,289
Mercedes-Benz Group AG Merck KGaA	Automobiles Pharmaceuticals	5,124 792	354,596
	Aerospace & Defense	324	131,356 82,923
MTU Aero Engines AG Muenchener Rueckversicherungs-Gesellschaft AG	Acrospace a Derense	524	02,923
in Muenchen	Insurance	804	402,408
Nemetschek SE	Software	336	33,076
Puma SE	Textiles, Apparel & Luxury Goods	624	28,670
Rational AG	Machinery	24	19,999
Rheinmetall AG	Aerospace & Defense	264	134,596
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RWE AG	Independent Power Producers & Energy Traders	4,356	149,160
SAP SE	Software	6,720	1,364,954
Sartorius AG	Life Sciences Tools & Services	12	2,307
<sup>b</sup> Scout24 SE	Interactive Media & Services	456	34,797
Siemens AG	Industrial Conglomerates	4,548	846,767
<sup>a</sup> Siemens Energy AG	Electrical Equipment	3,288	85,666
<sup>b</sup> Siemens Healthineers AG Sixt SE	Health Care Equipment & Supplies	1,704 84	98,253
Symrise AG	Ground Transportation Chemicals	804	5,964 98,491
Talanx AG	Insurance	336	26,846
thyssenkrupp AG	Metals & Mining	3,000	12,983
Traton SE	Machinery	300	9,823
Volkswagen AG	Automobiles	180	21,626
Vonovia SE	Real Estate Management & Development	4,284	121,901
Wacker Chemie AG	Chemicals	96	10,474
<sup>a,b</sup> Zalando SE	Specialty Retail	1,356	31,813
			8,425,655
			0,420,000
Ireland 1.7%	Danka	0 726	46.045
AIB Group PLC	Banks Banks	8,736	46,215
Bank of Ireland Group PLC CRH PLC	Construction Materials	6,348 4,200	66,456 313,032
DCC PLC	Industrial Conglomerates	4,200	42,859
Experian PLC	Professional Services	5,616	261,676
<sup>a</sup> Flutter Entertainment PLC	Hotels, Restaurants & Leisure	1,080	197,480
Glanbia PLC	Food Products	1,092	21,300
Kerry Group PLC, Class A	Food Products	924	74,916
Kingspan Group PLC	Building Products	924	78,729
Smurfit Kappa Group PLC	Containers & Packaging	1,584	70,682
chan happa cloup i 20	contantoro a r donaging	1,001	1,173,345
Isle Of Man 0.1%			-1,170,010
Entain PLC	Hotels, Restaurants & Leisure	3,900	31,059
	hotels, hestadiants & Leisure	3,300	51,055
Italy 3.8%			
A2A SpA	Multi-Utilities	9,372	18,678
Amplifon SpA	Health Care Providers & Services	804	28,642
Assicurazioni Generali SpA	Insurance	7,668	191,401
Banca Mediolanum SpA	Financial Services	1,524	16,840
Banco BPM SpA	Banks	8,388	54,065
Brunello Cucinelli SpA	Textiles, Apparel & Luxury Goods	204	20,443
Buzzi SpA	Construction Materials	516	20,783
Davide Campari-Milano NV	Beverages	2,988 132	28,258
DiaSorin SpA	Health Care Equipment & Supplies Electric Utilities	47,556	13,165
Enel SpA Eni SpA	Oil, Gas & Consumable Fuels	13,740	330,987 211,375
Ferrari NV	Automobiles	720	293,771
FinecoBank Banca Fineco SpA	Banks	3,720	55,498
Hera SpA	Multi-Utilities	4,656	15,938
<sup>b</sup> Infrastrutture Wireless Italiane SpA	Diversified Telecommunication Services	2,184	22,822
Interpump Group SpA	Machinery	492	21,872
Intesa Sanpaolo SpA	Banks	98,712	367,213
Italgas SpA	Gas Utilities	3,036	14,974
Leonardo SpA	Aerospace & Defense	2,436	56,602
Mediobanca Banca di Credito Finanziario SpA	Banks	3,324	48,771
Moncler SpA	Textiles, Apparel & Luxury Goods	1,272	77,788
<sup>a,b</sup> Nexi SpA	Financial Services	5,112	31,196
<sup>b</sup> Pirelli & C SpA	Automobile Components	2,232	13,300
<sup>b</sup> Poste Italiane SpA	Insurance	2,712	34,574
Prysmian SpA	Electrical Equipment	1,656	102,620
Recordati Industria Chimica e Farmaceutica SpA	Pharmaceuticals	588	30,690
Reply SpA	IT Services	132	19,495
Snam SpA	Gas Utilities	13,884	61,470
<sup>a</sup> Telecom Italia SpA	Diversified Telecommunication Services	60,156	14,410
<sup>a</sup> Telecom Italia SpA	Diversified Telecommunication Services	28,092	7,313
Terna - Rete Elettrica Nazionale	Electric Utilities	8,616	66,652

UniCredit SpA	Banks	9,984	370,286
			2,661,892
Luxembourg 0.2%			
ArcelorMittal SA	Metals & Mining	2,964	67,885
Eurofins Scientific SE	Life Sciences Tools & Services	780	38,914
RTL Group SA	Media	228	6,940
			113,739
Mexico 0.0% <sup>†</sup>			
Fresnillo PLC	Metals & Mining	1,140	8,099
Netherlands 9.9%			
Aalberts NV	Machinery	600	24,384
<sup>b</sup> ABN AMRO Bank NV, GDR	Banks	2,832	46,590
<sup>a,b</sup> Adyen NV	Financial Services	181	215,946
Aegon Ltd.	Insurance	8,748	54,079
Akzo Nobel NV	Chemicals	1,056	64,262
<sup>a</sup> Argenx SE	Biotechnology	360	157,650
ASM International NV	Semiconductors & Semiconductor Equipment	288	219,707
ASML Holding NV	Semiconductors & Semiconductor Equipment	2,412	2,492,517
ASR Nederland NV BE Semiconductor Industries NV	Insurance Semiconductors & Semiconductor Equipment	900 468	42,933 78,322
<sup>b</sup> CTP NV	Real Estate Management & Development	624	10,647
<sup>b</sup> Euronext NV	Capital Markets	480	44,499
EXOR NV	Financial Services	624	65,339
Ferrovial SE	Construction & Engineering	3,204	124,513
Heineken Holding NV	Beverages	792	62,516
Heineken NV	Beverages	1,680	162,589
IMCD NV	Trading Companies & Distributors	348	48,225
ING Groep NV	Banks	19,044	325,791
JDE Peet's NV	Food Products	588	11,722
Koninklijke Ahold Delhaize NV	Consumer Staples Distribution & Retail	5,724	169,256
Koninklijke KPN NV	Diversified Telecommunication Services	23,160	88,862
<sup>a</sup> Koninklijke Philips NV	Health Care Equipment & Supplies	4,860	122,873
Koninklijke Vopak NV NN Group NV	Oil, Gas & Consumable Fuels Insurance	396 1,680	16,450 78,234
OCI NV	Chemicals	600	14,655
<sup>a</sup> Pluxee NV	Commercial Services & Supplies	540	15,160
Prosus NV	Broadline Retail	8,904	317,396
Randstad NV	Professional Services	648	29,398
Shell PLC	Oil, Gas & Consumable Fuels	39,156	1,402,747
<sup>b</sup> Signify NV	Electrical Equipment	780	19,478
Universal Music Group NV	Entertainment	4,608	137,195
Wolters Kluwer NV	Professional Services	1,476	244,879
			6,908,814
Nigeria 0.0% <sup>†</sup>			
<sup>b</sup> Airtel Africa PLC	Wireless Telecommunication Services	6,852	10,403
Norway 1.0%			
Aker ASA, Class A	Industrial Conglomerates	144	8,317
Aker BP ASA	Oil, Gas & Consumable Fuels	1,860	47,550
<sup>a,b</sup> AutoStore Holdings Ltd.	Machinery	6,600	7,786
DNB Bank ASA	Banks	6,108	120,296
Equinor ASA	Oil, Gas & Consumable Fuels	5,304	151,411
Gjensidige Forsikring ASA	Insurance	1,068	19,138
Kongsberg Gruppen ASA	Aerospace & Defense	444	36,279
Mowi ASA	Food Products	2,736	45,662
Norsk Hydro ASA	Metals & Mining	8,016	50,065
Orkla ASA	Food Products	4,716	38,423
Salmar ASA Schibsted ASA_Class A	Food Products Media	384 408	20,268 12,078
Schibsted ASA, Class A Schibsted ASA, Class B	Media	408 600	12,078
Telenor ASA	Diversified Telecommunication Services	3,888	44,440
TOMRA Systems ASA	Machinery	1,440	17,230
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Var Energi ASA	Oil, Gas & Consumable Fuels	4,836	17,132
Yara International ASA	Chemicals	1,008	29,121
			682,090
Poland 0.6% <sup>a,b</sup> Allegro.eu SA	Broadline Retail	3,444	32,298
Bank Polska Kasa Opieki SA	Broadiine Retail Banks	3,444 972	32,298 40,620
<sup>a,b</sup> Dino Polska SA	Consumer Staples Distribution & Retail	300	30,313
a InPost SA	Air Freight & Logistics	1,272	22,439
KGHM Polska Miedz SA	Metals & Mining	852	31,865
LPP SA	Textiles, Apparel & Luxury Goods	7	29,758
ORLEN SA	Oil, Gas & Consumable Fuels	3,504	59,001
Powszechna Kasa Oszczednosci Bank Polski SA	Banks	5,220	81,701
Powszechny Zaklad Ubezpieczen SA	Insurance	3,372	43,232
Santander Bank Polska SA	Banks	216	29,079
			400,306
			400,300
Portugal 0.2%			
EDP - Energias de Portugal SA	Electric Utilities	18,372	68,896
Galp Energia SGPS SA, Class B	Oil, Gas & Consumable Fuels	2,676	56,557
Jeronimo Martins SGPS SA	Consumer Staples Distribution & Retail	1,692	33,095
			158,548
Russia 0.0%			
<sup>a,c</sup> Evraz PLC	Metals & Mining	10,404	_
		,	
Spain 3.9%			47.000
Acciona SA	Electric Utilities	144	17,023
ACS Actividades de Construccion y Servicios SA	Construction & Engineering	1,344	58,021
<sup>b</sup> Aena SME SA	Transportation Infrastructure	432	87,043
Amadeus IT Group SA	Hotels, Restaurants & Leisure Banks	2,664 35,220	177,419 353,010
Banco Bilbao Vizcaya Argentaria SA Banco de Sabadell SA	Banks	32,148	62,036
Banco Santander SA	Banks	95,136	441,547
Bankinter SA	Banks	4,032	32,954
CaixaBank SA	Banks	22,668	120,087
<sup>a,b</sup> Cellnex Telecom SA	Diversified Telecommunication Services	3,432	111,708
Corp. ACCIONA Energias Renovables SA	Independent Power Producers & Energy Traders	348	7,172
EDP Renovaveis SA	Independent Power Producers & Energy Traders	1,840	25,735
Enagas SA	Gas Utilities	1,536	22,866
Endesa SA	Electric Utilities	1,920	36,083
Fomento de Construcciones y Contratas SA	Construction & Engineering	264	3,933
<sup>a</sup> Grifols SA	Biotechnology	1,632	13,748
Iberdrola SA	Electric Utilities	35,796	464,784
Industria de Diseno Textil SA	Specialty Retail	6,432	319,583
Mapfre SA	Insurance	6,108	14,101
Merlin Properties Socimi SA	Diversified REITs	2,088	23,273
Naturgy Energy Group SA	Gas Utilities	768	16,594
Redeia Corp. SA	Electric Utilities	2,616	45,756
Repsol SA	Oil, Gas & Consumable Fuels	7,416	117,115
Telefonica SA	Diversified Telecommunication Services	31,476	133,588
			2,705,179
Sweden 5.0%			
Alfa Laval AB	Machinery	1,896	83,089
Assa Abloy AB, Class B	Building Products	5,952	168,384
Atlas Copco AB, Class A	Machinery	15,516	291,853
Atlas Copco AB, Class B	Machinery	9,216	148,941
Axfood AB	Consumer Staples Distribution & Retail	648	17,035
Beijer Ref AB	Trading Companies & Distributors	2,412	37,238
Boliden AB	Metals & Mining	1,692	54,178
<sup>a</sup> Castellum AB	Real Estate Management & Development	2,568	31,378
Epiroc AB, Class A	Machinery	3,804	75,971
Epiroc AB, Class B	Machinery	2,340	42,822
EQT AB	Capital Markets	3,852	113,921
Essity AB, Class B	Household Products	3,672	94,104

<sup>b</sup> Evolution AB	Hotels, Restaurants & Leisure	1,116	116,340
<sup>a</sup> Fastighets AB Balder, Class B	Real Estate Management & Development	3,864	26,497
Getinge AB, Class B	Health Care Equipment & Supplies	1,404	23,870
H & M Hennes & Mauritz AB, Class B	Specialty Retail	3,624	57,370
Hexagon AB, Class B	Electronic Equipment, Instruments & Components	12,912	145,882
Holmen AB, Class B	Paper & Forest Products	468	18,437
Husqvarna AB, Class B	Machinery	2,124	17,036
Industrivarden AB, Class A	Financial Services	708	24,108
Industrivarden AB, Class C	Financial Services	972	32,822
Indutrade AB	Machinery	1,656	42,470
Investment AB Latour, Class B	Industrial Conglomerates	888	23,998
	Financial Services		
Investor AB, Class A		2,940	79,870
Investor AB, Class B	Financial Services	10,308	282,467
L E Lundbergforetagen AB, Class B	Financial Services	456	22,563
Lifco AB, Class B	Industrial Conglomerates	1,416	38,909
Nibe Industrier AB, Class B	Building Products	8,976	38,090
Saab AB, Class B	Aerospace & Defense	1,968	47,387
Sagax AB, Class B	Real Estate Management & Development	1,332	34,111
Sagax AB, Class D	Real Estate Management & Development	720	2,101
Sandvik AB	Machinery	6,588	132,131
Securitas AB, Class B	Commercial Services & Supplies	3,000	29,801
Skandinaviska Enskilda Banken AB, Class A	Banks	9,324	137,788
Skandinaviska Enskilda Banken AB. Class C	Banks	132	1,989
Skanska AB, Class B	Construction & Engineering	2,220	39,997
SKF AB, Class B	Machinery	2,064	41,474
SSAB AB, Class A	Metals & Mining	1,176	6,490
SSAB AB, Class B	Metals & Mining	3,732	20,284
Svenska Cellulosa AB SCA, Class B	Paper & Forest Products	3,684	54,459
Svenska Handelsbanken AB, Class A	Banks	8,496	80,987
,	Banks	228	2,635
Svenska Handelsbanken AB, Class B			
Sweco AB, Class B	Construction & Engineering	1,248	17,135
Swedbank AB, Class A	Banks	5,280	108,739
<sup>a</sup> Swedish Orphan Biovitrum AB	Biotechnology	1,308	35,028
Tele2 AB, Class B	Wireless Telecommunication Services	3,432	34,579
Telefonaktiebolaget LM Ericsson, Class B	Communications Equipment	16,968	105,427
Telia Co. AB	Diversified Telecommunication Services	15,360	41,235
Trelleborg AB, Class B	Machinery	1,284	50,001
Volvo AB, Class A	Machinery	1,164	30,380
Volvo AB, Class B	Machinery	9,600	245,752
<sup>a</sup> Volvo Car AB, Class B	Automobiles	3,924	12,148
			3,461,701
			3,401,701
Switzerland 14.2%			
ABB Ltd.	Electrical Equipment	9,708	539,309
Adecco Group AG	Professional Services	996	33,052
Alcon, Inc.	Health Care Equipment & Supplies	3,024	269,959
Avolta AG	Specialty Retail	660	25,633
Bachem Holding AG, Class B	Life Sciences Tools & Services	192	17,617
Baloise Holding AG	Insurance	276	48,590
Banque Cantonale Vaudoise	Banks	180	19,100
Barry Callebaut AG	Food Products	22	35,842
Belimo Holding AG	Building Products	60	30,087
BKW AG	Electric Utilities	108	17,223
Chocoladefabriken Lindt & Spruengli AG	Food Products	13	151,758
Cie Financiere Richemont SA, Class A	Textiles, Apparel & Luxury Goods	3,252	507,560
Clariant AG	Chemicals	1,380	21,715
Coca-Cola HBC AG	Beverages	1,212	41,336
DKSH Holding AG	Trading Companies & Distributors	216	14,591
DSM-Firmenich AG	Chemicals	1,056	119,515
Emmi AG	Food Products	1,050	11,858
EMS-Chemie Holding AG	Chemicals	43	35,243
0			
Flughafen Zurich AG	Transportation Infrastructure	120	26,535
Geberit AG	Building Products	204	120,502
Georg Fischer AG	Machinery	504	33,793
Givaudan SA	Chemicals	48	227,554

Helvetia Holding AG	Insurance	216	29,205
Julius Baer Group Ltd.	Capital Markets	1,248	69,719
Kuehne & Nagel International AG	Marine Transportation	312	89,718
Logitech International SA	Technology Hardware, Storage & Peripherals	948	91,698
Lonza Group AG	Life Sciences Tools & Services	444	242,308
Nestle SA	Food Products	16,056	1,638,834
Novartis AG	Pharmaceuticals	12,492	1,336,919
Partners Group Holding AG	Capital Markets	135	173,370
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PSP Swiss Property AG	Real Estate Management & Development	276	35,414
Roche Holding AG	Pharmaceuticals	4,236	1,176,143
Roche Holding AG	Pharmaceuticals	228	69,471
Sandoz Group AG	Pharmaceuticals	2,628	95,165
Schindler Holding AG, PC	Machinery	252	63,322
Schindler Holding AG	Machinery	120	29,913
SGS SA	Professional Services	900	80,125
SIG Group AG	Containers & Packaging	2,040	37,345
Sika AG	Chemicals	924	264,470
Sonova Holding AG	Health Care Equipment & Supplies	288	88,970
STMicroelectronics NV	Semiconductors & Semiconductor Equipment	3,984	
			157,408
Straumann Holding AG	Health Care Equipment & Supplies	648	80,261
Swatch Group AG	Textiles, Apparel & Luxury Goods	168	34,410
Swatch Group AG	Textiles, Apparel & Luxury Goods	324	13,233
Swiss Life Holding AG	Insurance	180	132,326
Swiss Prime Site AG	Real Estate Management & Development	468	44,373
Swiss Re AG	Insurance	1,776	220,369
Swisscom AG	Diversified Telecommunication Services	156	87,756
Tecan Group AG	Life Sciences Tools & Services	72	24,101
Temenos AG	Software	372	25,667
UBS Group AG	Capital Markets	19,656	578,568
<sup>b</sup> VAT Group AG	Machinery	156	88,434
	Insurance	888	473,448
Zurich Insurance Group AG	Insulance	000	473,440
United Kingdom 18.5% 3i Group PLC	Capital Markets	5,688	9,920,835
abrdn PLC	Capital Markets	10,992	20,592
Admiral Group PLC	Insurance	1,788	59,104
•			
Allfunds Group PLC	Capital Markets	2,076	11,659
Anglo American PLC	Metals & Mining	7,620	241,004
Ashtead Group PLC	Trading Companies & Distributors	2,676	178,676
Associated British Foods PLC	Food Products	1,956	61,172
AstraZeneca PLC	Pharmaceuticals	9,180	1,433,844
Auto Trader Group PLC	Interactive Media & Services	5,388	54,569
Aviva PLC	Insurance	16,548	99,697
B&M European Value Retail SA	Broadline Retail	5,688	31,436
BAE Systems PLC	Aerospace & Defense	18,600	310,362
Barclays PLC	Banks	91,872	242,607
Barratt Developments PLC	Household Durables	6,024	35,958
Beazley PLC	Insurance	4,044	36,193
Berkeley Group Holdings PLC	Household Durables	624	36,190
BP PLC	Oil, Gas & Consumable Fuels	103,452	621,436
British American Tobacco PLC	Tobacco	12,240	375,984
British Land Co. PLC	Diversified REITs	5,688	29,595
BT Group PLC	Diversified Telecommunication Services	38,688	68,639
Bunzl PLC	Trading Companies & Distributors	2,064	78,534
Burberry Group PLC	Textiles, Apparel & Luxury Goods	2,208	24,501
Centrica PLC	Multi-Utilities	32,448	55,333
Compass Group PLC	Hotels, Restaurants & Leisure	10,428	284,732
<sup>b</sup> ConvaTec Group PLC	Health Care Equipment & Supplies	10,164	30,168
Croda International PLC	Chemicals	864	43,119
Diageo PLC	Beverages	13,620	428,618
DS Smith PLC	Containers & Packaging	7,896	42,021
Endeavour Mining PLC	Metals & Mining	1,128	24,041
Ferguson PLC	Trading Companies & Distributors	1,236	238,036
GSK PLC	Pharmaceuticals	24,492	473,538

Haleon PLC	Personal Care Products	42,276	172,401
Halma PLC	Personal Care Products Electronic Equipment, Instruments & Components	2,316	79,222
Hargreaves Lansdown PLC	Capital Markets	2,310	33,656
Hikma Pharmaceuticals PLC	Pharmaceuticals	972	23,235
Howden Joinery Group PLC	Trading Companies & Distributors	3,264	36,247
HSBC Holdings PLC	Banks	115,356	997,273
IMI PLC	Machinery	1,584	35,321
Imperial Brands PLC	Tobacco	5,292	135,398
Informa PLC	Media	8,340	90,223
InterContinental Hotels Group PLC	Hotels, Restaurants & Leisure	996	104,828
Intermediate Capital Group PLC	Capital Markets	1,608	44,353
<sup>a</sup> International Consolidated Airlines Group SA	Passenger Airlines	12,372	25,375
Intertek Group PLC	Professional Services	996	60,358
J Sainsbury PLC	Consumer Staples Distribution & Retail	10,848	34,968
JD Sports Fashion PLC	Specialty Retail	15,252	23,040
Johnson Matthey PLC	Chemicals	1,128	22,344
Kingfisher PLC	Specialty Retail	11,592	36,458
Land Securities Group PLC	Diversified REITs	4,284	33,548
Legal & General Group PLC	Insurance	36,576	104,955
Lloyds Banking Group PLC	Banks	387,264	267,974
London Stock Exchange Group PLC	Capital Markets	3,036	360,754
M&G PLC	Financial Services	13,512	34,844
Marks & Spencer Group PLC	Consumer Staples Distribution & Retail	12,132	43,938
Melrose Industries PLC	Aerospace & Defense	7,956	55,656
National Grid PLC	Multi-Utilities	29,424	328,282
NatWest Group PLC	Banks	38,496	151,730
Next PLC	Broadline Retail	732	83,612
<sup>a,c</sup> NMC Health PLC	Health Care Providers & Services	1,159	_
<sup>a</sup> Ocado Group PLC	Consumer Staples Distribution & Retail	3,756	13,717
Pearson PLC	Diversified Consumer Services	4,164	52,153
<sup>a,d</sup> Pepco Group NV	Broadline Retail	888	4,630
Persimmon PLC	Household Durables	1,968	33,634
Phoenix Group Holdings PLC	Insurance	4,536	29,903
Prudential PLC	Insurance	16,848	153,002
Reckitt Benckiser Group PLC	Household Products	4,320	233,836
RELX PLC	Professional Services	11,448	526,615
Rentokil Initial PLC	Commercial Services & Supplies	15,360	89,549
Rightmove PLC	Interactive Media & Services	4,836	32,828
a Rolls-Royce Holdings PLC	Aerospace & Defense	51,564	297,751
RS Group PLC	Trading Companies & Distributors	2,940	26,052
Sage Group PLC	Software	6,120	84,209
Schroders PLC	Capital Markets	5,196	23,895
Segro PLC	Industrial REITs	8,184	92,922
Severn Trent PLC	Water Utilities	1,620	48,739
Smith & Nephew PLC	Health Care Equipment & Supplies	5,352	66,342
Smiths Group PLC	Industrial Conglomerates	2,100	45,261
Spirax Group PLC		456	48,881
SSE PLC St. James's Place PLC	Electric Utilities	6,696	151,471
	Capital Markets	3,420	23,626
Standard Chartered PLC	Banks	13,056 21,948	118,169 39,439
Taylor Wimpey PLC Tesco PLC	Household Durables Consumer Staples Distribution & Retail	21,946 43,128	166,825
Unilever PLC	Personal Care Products	43,128	829,150
UNITE Group PLC	Residential REITs	2,196	24,762
United Utilities Group PLC	Water Utilities	4,176	51,870
Vodafone Group PLC	Water Otilities Wireless Telecommunication Services	4,176	118,148
Weir Group PLC	Machinery	1,560	39,124
Whitbread PLC	Hotels, Restaurants & Leisure	1,128	42,421
<sup>a</sup> Wise PLC, Class A	Financial Services	4,620	39,801
WPP PLC	Media	6,432	58,899
	Wodia	0,402	
			12,919,426
United States 0.9%			
Holcim AG, Class B	Construction Materials	3,432	304,091
<sup>a</sup> Qiagen NV	Life Sciences Tools & Services	1,355	55,983
Stellantis NV Tenaris SA	Automobiles Energy Equipment & Services	12,648 2,772	250,370 42,632
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			653,076
Total Common Stocks (Cost \$68,188,055)			68,047,259
Preferred Stocks 0.5% Germany 0.5%			
<sup>e</sup> Bayerische Motoren Werke AG, 7.301%, pfd.	Automobiles	360	31,812
<sup>e</sup> FUCHS SE, 2.601%, pfd.	Chemicals	384	17,565
e Henkel AG & Co. KGaA, 2.223%, pfd.	Household Products Life Sciences Tools & Services	996 156	88,834 36,615
e Sartorius AG, 0.338%, pfd. e Sixt SE, 7.626%, pfd.	Ground Transportation	96	5,289
e Volkswagen AG, 8.596%, pfd.	Automobiles	1,116	126,066
	, atomobiled	1,110	306,181
Spain 0.0% <sup>†</sup>			
<sup>a</sup> Grifols SA, Class B, pfd.	Biotechnology	1,560	9,547
Total Preferred Stocks (Cost \$432,649)			315,728
Right 0.0% Italy 0.0%			
<sup>a</sup> Amplifon SpA	Health Care Providers & Services	804	_
Total Rights (Cost \$0)			
Total Investments before Short-Term Investments (Cost \$68,620,704)			68,362,987
Short-Term Investments 0.0% <sup>†</sup> Money Market Funds 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> <sup>fg</sup> Institutional Fiduciary Trust - Money Market			
Portfolio, 5.09%	Money Market Funds	3,536	3,536
Total Short-Term Investments (Cost \$3,536)			3,536
Total Investments (Cost \$68,624,240) 98.1% Other Assets, less Liabilities 1.9%			68,366,523 1,330,287
Net Assets 100.0%			\$69,696,810

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$1,420,897, representing 2.0% of net assets. <sup>c</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

<sup>d</sup>Security was purchased pursuant to Regulation S under the Securities Act of 1933, which exempts from registration securities offered and sold outside of the United States. Such a security cannot be sold in the United States without either an effective registration statement filed pursuant to the Securities Act of 1933, or pursuant to an exemption from registration. At June 30, 2024, the value of was \$4,630, representing 0.0% of net assets.

eVariable rate security. The rate shown represents the yield at period end.

<sup>f</sup>The rate shown is the annualized seven-day effective yield at period end.

<sup>9</sup>See Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts					
EURO STOXX 50 Index	Long	17	\$897,505	9/20/24	\$ (112)
FTSE 100 Index	Long	3	311,424	9/20/24	887
Total Futures Contracts					\$ 775

\*As of period end.

# Abbreviations

# **Selected Portfolio**

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REIT – Real Estate Investment Trust

SPA – Standby Purchase Agreement

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE Eurozone ETF	Industry	Shares	Value
Common Stocks 98.7%			
Austria 0.7%			
ANDRITZ AG	Machinery	256	\$ 15,872
Erste Group Bank AG	Banks	1,084	51,397
OMV AG	Oil, Gas & Consumable Fuels	516	22,486
Raiffeisen Bank International AG	Banks	464	8,066
Telekom Austria AG	Diversified Telecommunication Services	324	3,236
/erbund AG	Electric Utilities	236	18,629
voestalpine AG	Metals & Mining	388	 10,488
Belgium 2.4%			 130,174
Ackermans & van Haaren NV	Construction & Engineering	80	13,847
Ageas SA	Insurance	604	27,628
Anheuser-Busch InBev SA		3,164	183,522
	Beverages	,	,
D'ieteren Group	Distributors	84	17,834
Elia Group SA	Electric Utilities	136	12,747
Groupe Bruxelles Lambert NV	Financial Services	304	21,715
KBC Group NV	Banks	860	60,741
_otus Bakeries NV	Food Products	1	10,321
Sofina SA	Financial Services	64	14,624
Syensqo SA	Chemicals	256	22,929
JCB SA	Pharmaceuticals	440	65,407
Jmicore SA	Chemicals	772	11,608
Warehouses De Pauw CVA	Industrial REITs	624	 16,920
			 479,843
Finland 3.1%		540	~~~~~
Elisa OYJ	Diversified Telecommunication Services	516	23,692
Fortum OYJ	Electric Utilities	1,556	22,763
Kesko OYJ, Class B	Consumer Staples Distribution & Retail	1,000	17,566
Kone OYJ, Class B	Machinery	1,176	58,091
Metso OYJ	Machinery	2,320	24,576
Neste OYJ	Oil, Gas & Consumable Fuels	1,508	26,869
Nokia OYJ	Communications Equipment	18,796	71,685
Nordea Bank Abp	Banks	11,996	142,902
Orion OYJ, Class B	Pharmaceuticals	376	16,063
Sampo OYJ, Class A	Insurance	1,608	69,107
Stora Enso OYJ, Class R	Paper & Forest Products	2,128	29,090
JPM-Kymmene OYJ	Paper & Forest Products	1,936	67,684
/almet OYJ	Machinery	592	16,934
Nartsila OYJ Abp	Machinery	1,756	33,876
			620,898
France 32.1%		040	05.000
Accor SA	Hotels, Restaurants & Leisure	616	25,286
Aeroports de Paris SA	Transportation Infrastructure	116	14,123
Air Liquide SA	Chemicals	2,040	352,618
Airbus SE	Aerospace & Defense	2,116	290,871
Alstom SA	Machinery	1,252	21,067
Amundi SA	Capital Markets	204	13,173
Arkema SA	Chemicals	204	17,742
AXA SA	Insurance	6,472	212,045
Ayvens SA	Ground Transportation	496	2,879
BioMerieux	Health Care Equipment & Supplies	148	14,077
3NP Paribas SA	Banks	3,620	230,96
Bollore SE	Entertainment	3,408	20,016
	Construction & Engineering	648	20,814
Bouyques SA	<b>o o</b>		30,709
Bouygues SA Bureau Veritas SA	Professional Services	1.100	
Bureau Veritas SA	Professional Services IT Services	1,108 576	
	Professional Services IT Services Consumer Staples Distribution & Retail	576 1,880	114,638 26,597

Cie Generale des Etablissements Michelin SCA	Automobile Components	2,528	97,836
Covivio SA	Diversified REITs	200	9,513
Credit Agricole SA	Banks	3,636	49,646
Danone SA	Food Products	2,256	138,012
Dassault Aviation SA	Aerospace & Defense	78	14,178
Dassault Systemes SE	Software	2,412	91,253
Edenred SE	Financial Services	900	38,014
Eiffage SA	Construction & Engineering	276	25,368
-			90,324
Engle SA	Multi-Utilities	6,320	,
EssilorLuxottica SA	Health Care Equipment & Supplies	1,100	237,200
Eurazeo SE	Financial Services	180	14,343
Gecina SA	Office REITs	184	16,949
Getlink SE	Transportation Infrastructure	1,280	21,195
Hermes International SCA	Textiles, Apparel & Luxury Goods	122	279,813
Ipsen SA	Pharmaceuticals	124	15,217
<sup>a</sup> JCDecaux SE	Media	264	5,198
Kering SA	Textiles, Apparel & Luxury Goods	259	93,962
Klepierre SA	Retail REITs	752	20,133
<sup>b</sup> La Francaise des Jeux SAEM	Hotels, Restaurants & Leisure	352	11,997
Legrand SA	Electrical Equipment	912	90,550
L'Oreal SA	Personal Care Products	832	365.640
LVMH Moet Hennessy Louis Vuitton SE	Textiles, Apparel & Luxury Goods	888	679,143
<sup>b</sup> Neoen SA	Independent Power Producers & Energy Traders	244	9,848
	1 03		,
Orange SA	Diversified Telecommunication Services	6,928	69,454
Pernod Ricard SA	Beverages	732	99,399
Publicis Groupe SA	Media	820	87,339
Remy Cointreau SA	Beverages	88	7,347
Renault SA	Automobiles	692	35,481
Rexel SA	Trading Companies & Distributors	848	21,958
Safran SA	Aerospace & Defense	1,216	257,261
Sanofi SA	Pharmaceuticals	3,968	382,488
Sartorius Stedim Biotech	Life Sciences Tools & Services	92	15,115
Schneider Electric SE	Electrical Equipment	1,920	461,556
SCOR SE	Insurance	540	13,693
SEB SA	Household Durables	88	9,016
Societe Generale SA	Banks	2,624	61,645
Sodexo SA	Hotels, Restaurants & Leisure	316	28,448
a SOITEC	Semiconductors & Semiconductor Equipment	88	9,827
Teleperformance SE	Professional Services	216	22,765
•			,
Thales SA	Aerospace & Defense	352	56,400
TotalEnergies SE	Oil, Gas & Consumable Fuels	7,244	483,915
<sup>a</sup> Unibail-Rodamco-Westfield	Retail REITs	368	28,997
Valeo SE	Automobile Components	776	8,265
Veolia Environnement SA	Multi-Utilities	2,260	67,627
Vinci SA	Construction & Engineering	1,788	188,525
Vivendi SE	Media	2,408	25,178
Wendel SE	Financial Services	96	8,498
<sup>a,b</sup> Worldline SA	Financial Services	876	9,501
			6,411,222
Germany 24.8%			
adidas AG	Textiles, Apparel & Luxury Goods	596	142,444
Allianz SE	Insurance	1,408	391,592
BASF SE	Chemicals	3,208	155,354
Bayer AG	Pharmaceuticals	3,544	100,199
Bayerische Motoren Werke AG	Automobiles	1,064	100,783
Bechtle AG	IT Services	296	13,939
Beiersdorf AG	Personal Care Products	356	52,100
Brenntag SE	Trading Companies & Distributors	472	31,849
-	<b>3</b>	472	9,288
Carl Zeiss Meditec AG	Health Care Equipment & Supplies		
Commerzbank AG	Banks	3,736	56,798
Continental AG	Automobile Components	392	22,225
a,b Covestro AG	Chemicals	672	39,468
CTS Eventim AG & Co. KGaA	Entertainment	212	17,700
Daimler Truck Holding AG	Machinery	1,892	75,372

<sup>a,b</sup> Delivery Hero SE	Hotels, Restaurants & Leisure	728	17,282
Deutsche Bank AG	Capital Markets	7,052	112,674
Deutsche Boerse AG	Capital Markets	668	136,814
Deutsche Lufthansa AG Deutsche Post AG	Passenger Airlines	2,148	13,145
	Air Freight & Logistics Diversified Telecommunication Services	3,544 12,064	143,537 303,587
Deutsche Telekom AG Deutsche Wohnen SE	Real Estate Management & Development	12,004	3,388
<sup>b</sup> DWS Group GmbH & Co. KGaA	Capital Markets	112	3,978
E.ON SE	Multi-Utilities	7,992	104,969
Evonik Industries AG	Chemicals	824	16,823
Fielmann Group AG	Specialty Retail	88	4,046
<sup>a</sup> Fraport AG Frankfurt Airport Services Worldwide	Transportation Infrastructure	124	6,406
Fresenius Medical Care AG	Health Care Providers & Services	736	28,208
<sup>a</sup> Fresenius SE & Co. KGaA	Health Care Providers & Services	1,484	44,343
FUCHS SE	Chemicals	100	3,569
GEA Group AG	Machinery	620	25,848
Hannover Rueck SE	Insurance	216	54,796
Heidelberg Materials AG	Construction Materials	492	51,053
Henkel AG & Co. KGaA	Household Products	356	28,024
HOCHTIEF AG	Construction & Engineering	76	8,650
Infineon Technologies AG	Semiconductors & Semiconductor Equipment	4,684	172,214
KION Group AG	Machinery	256	10,725
Knorr-Bremse AG	Machinery	236	18,034
LEG Immobilien SE Mercedes-Benz Group AG	Real Estate Management & Development Automobiles	264 3,020	21,577 208,993
Merck KGaA	Pharmaceuticals	468	208,993
MTU Aero Engines AG	Aerospace & Defense	192	49,139
Muenchener Rueckversicherungs-Gesellschaft AG in	Aelospace & Delelise	192	49,139
Muenchen	Insurance	476	238,242
Nemetschek SE	Software	196	19,294
Puma SE	Textiles, Apparel & Luxury Goods	356	16,357
Rational AG	Machinery	17	14,166
Rheinmetall AG	Aerospace & Defense	156	79,534
RWE AG	Independent Power Producers & Energy Traders	2,576	88,209
SAP SE	Software	3,956	803,535
Sartorius AG	Life Sciences Tools & Services	8	1,538
<sup>b</sup> Scout24 SE	Interactive Media & Services	268	20,451
Siemens AG	Industrial Conglomerates	2,680	498,974
<sup>a</sup> Siemens Energy AG	Electrical Equipment	1,940	50,545
<sup>b</sup> Siemens Healthineers AG	Health Care Equipment & Supplies	996	57,430
Sixt SE	Ground Transportation	48	3,408
Symrise AG	Chemicals	468	57,331
Talanx AG	Insurance	220	17,578
thyssenkrupp AG Traton SE	Metals & Mining	1,768	7,651 6,156
Volkswagen AG	Machinery Automobiles	188 104	12,495
Vonovia SE	Real Estate Management & Development	2,508	71,365
Wacker Chemie AG	Chemicals	52	5,673
<sup>a,b</sup> Zalando SE	Specialty Retail	796	18,675
			4,967,159
Ireland 0.8%			
AIB Group PLC	Banks	5,140	27,191
Bank of Ireland Group PLC	Banks	3,704	38,777
Glanbia PLC	Food Products	644	12,562
Kerry Group PLC, Class A	Food Products	548	44,431
Kingspan Group PLC	Building Products	548	46,692
			169,653
Italy 7.9%			
A2A SpA	Multi-Utilities	5,540	11,041
Amplifon SpA	Health Care Providers & Services	464	16,530
Assicurazioni Generali SpA	Insurance	4,500	112,325
Banca Mediolanum SpA	Financial Services	868	9,591
Banco BPM SpA	Banks	4,956	31,944

Brunello Cucinelli SpA	Textiles, Apparel & Luxury Goods	120	12,025
Buzzi SpA	Construction Materials	308	12,405
Davide Campari-Milano NV	Beverages	1,776	16,796
DiaSorin SpA	Health Care Equipment & Supplies	76	7,580
Enel SpA	Electric Utilities	28,008	194,934
Eni SpA	Oil, Gas & Consumable Fuels	8,128	125,040
Ferrari NV	Automobiles	424	172,999
FinecoBank Banca Fineco SpA	Banks	2,204	32,881
Hera SpA	Multi-Utilities	2,848	9,749
<sup>b</sup> Infrastrutture Wireless Italiane SpA	Diversified Telecommunication Services	1,252	13.083
Interpump Group SpA	Machinery	284	12,626
Intesa Sanpaolo SpA	Banks	58.140	216,283
Italgas SpA	Gas Utilities	1,760	8,681
Leonardo SpA	Aerospace & Defense	1,456	33,831
Mediobanca Banca di Credito Finanziario SpA	Banks	1,968	28,875
Moncler SpA	Textiles, Apparel & Luxury Goods	740	45,254
<sup>a,b</sup> Nexi SpA	Financial Services	2,988	18,234
<sup>b</sup> Pirelli & C SpA	Automobile Components	1,344	8,009
•	Insurance		
<sup>b</sup> Poste Italiane SpA		1,644 988	20,958
Prysmian SpA	Electrical Equipment		61,225
Recordati Industria Chimica e Farmaceutica SpA	Pharmaceuticals	348	18,164
Reply SpA	IT Services	80	11,815
Snam SpA	Gas Utilities	8,128	35,986
<sup>a</sup> Telecom Italia SpA	Diversified Telecommunication Services	36,448	8,731
<sup>a</sup> Telecom Italia SpA	Diversified Telecommunication Services	17,036	4,435
Terna - Rete Elettrica Nazionale	Electric Utilities	5,076	39,267
UniCredit SpA	Banks	5,880	218,077
			1,569,374
Luxembourg 0.3%			
ArcelorMittal SA	Motolo 8 Mining	1 7/0	40.025
	Metals & Mining	1,748 464	40,035
Eurofins Scientific SE	Life Sciences Tools & Services		23,149
RTL Group SA	Media	140	4,261
			67,445
Netherlands 16 2%			
Netherlands 16.2%	Machinery	344	13 980
Aalberts NV	Machinery Banks	344 1.672	13,980
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR	Banks	1,672	27,507
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV	Banks Financial Services	1,672 106	27,507 126,466
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd.	Banks Financial Services Insurance	1,672 106 5,168	27,507 126,466 31,948
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV	Banks Financial Services Insurance Chemicals	1,672 106 5,168 616	27,507 126,466 31,948 37,486
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE	Banks Financial Services Insurance Chemicals Biotechnology	1,672 106 5,168 616 216	27,507 126,466 31,948 37,486 94,590
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment	1,672 106 5,168 616 216 168	27,507 126,466 31,948 37,486 94,590 128,162
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment	1,672 106 5,168 616 216 168 1,420	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance	1,672 106 5,168 616 216 168 1,420 524	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment	1,672 106 5,168 616 216 168 1,420 524 272	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development	1,672 106 5,168 616 216 168 1,420 524 272 404	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets	1,672 106 5,168 616 216 168 1,420 524 272 404 284	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering	1,672 106 5,168 616 216 168 1,420 524 272 404 284 364 1,888	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476 \\ 992$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Trading Companies & Distributors	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476 \\ 992 \\ 204$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Trading Companies & Distributors Banks	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476 \\ 992 \\ 204 \\ 11,216$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Beverages Trading Companies & Distributors Banks Food Products	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476 \\ 992 \\ 204 \\ 11,216 \\ 352 \\ 100 \\$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV JDE Peet's NV Koninklijke Ahold Delhaize NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476 \\ 992 \\ 204 \\ 11,216$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV JDE Peet's NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail Diversified Telecommunication Services	1,672 106 5,168 616 216 168 1,420 524 272 404 284 364 1,888 476 992 204 11,216 352 3,404 13,644	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655 52,350
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV JDE Peet's NV Koninklijke Ahold Delhaize NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476 \\ 992 \\ 204 \\ 11,216 \\ 352 \\ 3,404 \\ \end{cases}$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV JDE Peet's NV Koninklijke Ahold Delhaize NV Koninklijke KPN NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail Diversified Telecommunication Services	1,672 106 5,168 616 216 168 1,420 524 272 404 284 364 1,888 476 992 204 11,216 352 3,404 13,644	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655 52,350
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV JDE Peet's NV Koninklijke Ahold Delhaize NV Koninklijke KPN NV <sup>a</sup> Koninklijke Philips NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail Diversified Telecommunication Services Health Care Equipment & Supplies	1,672 $106$ $5,168$ $616$ $216$ $168$ $1,420$ $524$ $272$ $404$ $284$ $364$ $1,888$ $476$ $992$ $204$ $11,216$ $352$ $3,404$ $13,644$ $2,868$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655 52,350 72,510
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV JDE Peet's NV Koninklijke Ahold Delhaize NV Koninklijke KPN NV <sup>a</sup> Koninklijke Philips NV Koninklijke Vopak NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail Diversified Telecommunication Services Health Care Equipment & Supplies Oil, Gas & Consumable Fuels	1,672 $106$ $5,168$ $616$ $216$ $168$ $1,420$ $524$ $272$ $404$ $284$ $364$ $1,888$ $476$ $992$ $204$ $11,216$ $352$ $3,404$ $13,644$ $2,868$ $232$	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655 52,350 72,510 9,638
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV JDE Peet's NV Koninklijke Ahold Delhaize NV Koninklijke KPN NV <sup>a</sup> Koninklijke Vopak NV NN Group NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail Diversified Telecommunication Services Health Care Equipment & Supplies Oil, Gas & Consumable Fuels Insurance	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476 \\ 992 \\ 204 \\ 11,216 \\ 352 \\ 3,404 \\ 13,644 \\ 2,868 \\ 232 \\ 988 \\ 232 \\ 988 \\ 232 \\ 988 \\ 232 \\ 988 \\ 200 $	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655 52,350 72,510 9,638 46,009
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV JDE Peet's NV Koninklijke Ahold Delhaize NV Koninklijke KPN NV <sup>a</sup> Koninklijke Vopak NV NN Group NV OCI NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail Diversified Telecommunication Services Health Care Equipment & Supplies Oil, Gas & Consumable Fuels Insurance Chemicals	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476 \\ 992 \\ 204 \\ 11,216 \\ 352 \\ 3,404 \\ 13,644 \\ 2,868 \\ 232 \\ 988 \\ 348 \\ 328 \\ 328 \\ 328 \\ 328 \\ 328 \\ 348 \\ 348 \\ 328 \\ 348 $	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655 52,350 72,510 9,638 46,009 8,500 9,208
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV ING Groep NV JDE Peet's NV Koninklijke Ahold Delhaize NV Koninklijke KPN NV <sup>a</sup> Koninklijke Vopak NV NN Group NV OCI NV <sup>a</sup> Pluxee NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail Diversified Telecommunication Services Health Care Equipment & Supplies Oil, Gas & Consumable Fuels Insurance Chemicals Commercial Services & Supplies	$1,672 \\ 106 \\ 5,168 \\ 616 \\ 216 \\ 168 \\ 1,420 \\ 524 \\ 272 \\ 404 \\ 284 \\ 364 \\ 1,888 \\ 476 \\ 992 \\ 204 \\ 11,216 \\ 352 \\ 3,404 \\ 13,644 \\ 2,868 \\ 232 \\ 988 \\ 348 $	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655 52,350 72,510 9,638 46,009 8,500
Aalberts NV <sup>b</sup> ABN AMRO Bank NV, GDR <sup>a,b</sup> Adyen NV Aegon Ltd. Akzo Nobel NV <sup>a</sup> Argenx SE ASM International NV ASML Holding NV ASR Nederland NV BE Semiconductor Industries NV <sup>b</sup> CTP NV <sup>b</sup> CTP NV <sup>b</sup> Euronext NV EXOR NV Ferrovial SE Heineken Holding NV Heineken NV IMCD NV IMCD NV ING Groep NV JDE Peet's NV Koninklijke KPN NV <sup>a</sup> Koninklijke Vopak NV NN Group NV OCI NV <sup>a</sup> Pluxee NV Prosus NV	Banks Financial Services Insurance Chemicals Biotechnology Semiconductors & Semiconductor Equipment Semiconductors & Semiconductor Equipment Insurance Semiconductors & Semiconductor Equipment Real Estate Management & Development Capital Markets Financial Services Construction & Engineering Beverages Beverages Beverages Trading Companies & Distributors Banks Food Products Consumer Staples Distribution & Retail Diversified Telecommunication Services Health Care Equipment & Supplies Oil, Gas & Consumable Fuels Insurance Chemicals Commercial Services & Supplies Broadline Retail	1,672 106 5,168 616 216 168 1,420 524 272 404 284 364 1,888 476 992 204 11,216 352 3,404 13,644 2,868 232 988 348 328 5,244	27,507 126,466 31,948 37,486 94,590 128,162 1,467,402 24,997 45,520 6,893 26,329 38,114 73,371 37,573 96,005 28,270 191,875 7,017 100,655 52,350 72,510 9,638 46,009 8,500 9,208 186,930

Universal Music Group NV	Entertainment	2,716	80,864
Wolters Kluwer NV	Professional Services	868	144,007
			3,243,284
Poland 0.1%			
<sup>a</sup> InPost SA	Air Freight & Logistics	796	14,042
Portugal 0.5%			
EDP - Energias de Portugal SA	Electric Utilities	10,856	40,710
Galp Energia SGPS SA, Class B	Oil, Gas & Consumable Fuels	1,576	33,309
Jeronimo Martins SGPS SA	Consumer Staples Distribution & Retail	1,012	19,794
			93,813
Russia 0.0%	Matala 9 Miniar	1 100	
<sup>a,c</sup> Evraz PLC	Metals & Mining	1,168	
Spain 8.0%	Electric I Itilities	04	0.020
Acciona SA ACS Actividades de Construccion y Servicios SA	Electric Utilities Construction & Engineering	84 804	9,930 34,709
<sup>b</sup> Aena SME SA	Transportation Infrastructure	252	50,775
Amadeus IT Group SA	Hotels, Restaurants & Leisure	1,572	104,693
Banco Bilbao Vizcaya Argentaria SA	Banks	20,744	207,917
Banco de Sabadell SA	Banks	18,808	36,294
Banco Santander SA	Banks	56,036	260,075
Bankinter SA	Banks	2,344	19,158
CaixaBank SA	Banks	13,348	70,713
<sup>a,b</sup> Cellnex Telecom SA	Diversified Telecommunication Services	2,020	65,749
Corp. ACCIONA Energias Renovables SA	Independent Power Producers & Energy Traders	204	4,204
EDP Renovaveis SA	Independent Power Producers & Energy Traders	1,100	15,385
Enagas SA	Gas Utilities	880	13,100
Endesa SA	Electric Utilities	1,132	21,274
Fomento de Construcciones y Contratas SA	Construction & Engineering	192	2,860
<sup>a</sup> Grifols SA	Biotechnology	952	8,020
Iberdrola SA	Electric Utilities	21,084	273,760
Industria de Diseno Textil SA	Specialty Retail	3,788	188,212
Mapfre SA	Insurance	3,556	8,209
Merlin Properties Socimi SA	Diversified REITs	1,200	13,376
Naturgy Energy Group SA	Gas Utilities	460	9,939
Redeia Corp. SA	Electric Utilities	1,548	27,076
Repsol SA	Oil, Gas & Consumable Fuels	4,384	69,233
Telefonica SA	Diversified Telecommunication Services	18,568	78,805
			1,593,466
Switzerland 0.8% DSM-Firmenich AG	Chamicala	604	70 600
	Chemicals	624	70,622 92,612
STMicroelectronics NV	Semiconductors & Semiconductor Equipment	2,344	
			163,234
United Kingdom 0.0% <sup>†</sup>		4 470	0.500
Allfunds Group PLC a.c NMC Health PLC	Capital Markets Health Care Providers & Services	1,172 60	6,582
	Health Care Fronders & Services	00	
			6,582
United States 1.0%	Life Opingen Table & Comisse	004	22.040
<sup>a</sup> Qiagen NV	Life Sciences Tools & Services	804	33,218
Stellantis NV	Automobiles	7,452	147,514
Tenaris SA	Energy Equipment & Services	1,620	24,915
			205,647
Total Common Stocks (Cost \$19,306,963)			19,735,836
Preferred Stocks 1.0%			
Germany 0.9%			
<sup>d</sup> Bayerische Motoren Werke AG, 7.301%, pfd.	Automobiles	204	18,027
<sup>d</sup> FUCHS SE, 2.601%, pfd.	Chemicals	232	10,612
dHenkel AG & Co. KGaA, 2.223%, pfd.	Household Products	584	52,088
<sup>d</sup> Sartorius AG, 0.338%, pfd.	Life Sciences Tools & Services	91	21,359

<sup>d</sup> Sixt SE, 7.626%, pfd. <sup>d</sup> Volkswagen AG, 8.596%, pfd.	Ground Transportation Automobiles	60 660	3,305 74,555
			179,946
Spain 0.1%			
<sup>a</sup> Grifols SA, Class B, pfd.	Biotechnology	940	5,752
Total Preferred Stocks (Cost \$231,848)			185,698
Right 0.0% Italy 0.0% <sup>a</sup> Amplifon SpA	Health Care Providers & Services	464	_
Total Rights (Cost \$0)			
Total Investments (Cost \$19,538,811) 99.7%			19,921,534
Other Assets, less Liabilities 0.3%			69,084
Net Assets 100.0%			\$19,990,618

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$580,372, representing 2.9% of net assets. <sup>c</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements. <sup>d</sup>Variable rate security. The rate shown represents the yield at period end.

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts EURO STOXX 50 Index	Long	1	\$52,794	9/20/24	\$(248)
*As of period end.					

#### Abbreviations

# **Selected Portfolio**

**GDR** – Global Depositary Receipt

REIT - Real Estate Investment Trust

SPA – Standby Purchase Agreement

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE Germany ETF	Industry	Shares	Value
Common Stocks 96.1%			
Germany 95.4%			• • • • • • •
adidas AG	Textiles, Apparel & Luxury Goods	2,603	\$ 622,118
Allianz SE	Insurance	6,156	1,712,102
BASF SE	Chemicals	14,022	679,044
Bayer AG	Pharmaceuticals	15,504	438,341
Bayerische Motoren Werke AG	Automobiles	4,655	440,928
Bechtle AG	IT Services	1,254	59,054
Beiersdorf AG	Personal Care Products	1,558	228,009
Brenntag SE Carl Zeiss Meditec AG	Trading Companies & Distributors	2,052 589	138,464 41,442
Commerzbank AG	Health Care Equipment & Supplies Banks	569 16,245	246,969
Continental AG	Automobile Components	1,691	240,908 95.872
<sup>a,b</sup> Covestro AG	Chemicals	2,945	172,966
CTS Eventim AG & Co. KGaA	Entertainment	2,943	76,142
Daimler Truck Holding AG	Machinery	8,246	328,496
<sup>a,b</sup> Delivery Hero SE	Hotels, Restaurants & Leisure	3,154	74,874
Deutsche Bank AG	Capital Markets	30,837	492,703
Deutsche Boerse AG	Capital Markets	2,926	599,279
Deutsche Lufthansa AG	Passenger Airlines	9,291	56,858
Deutsche Post AG	Air Freight & Logistics	15,504	627,935
Deutsche Telekom AG	Diversified Telecommunication Services	52,763	1,327,765
Deutsche Wohnen SE	Real Estate Management & Development	798	15,360
<sup>a</sup> DWS Group GmbH & Co. KGaA	Capital Markets	456	16,196
E.ON SE	Multi-Utilities	34,960	459,175
Evonik Industries AG	Chemicals	3,667	74,869
Fielmann Group AG	Specialty Retail	380	17,472
<sup>b</sup> Fraport AG Frankfurt Airport Services Worldwide	Transportation Infrastructure	570	29,445
Fresenius Medical Care AG	Health Care Providers & Services	3,192	122,336
<sup>b</sup> Fresenius SE & Co. KGaA	Health Care Providers & Services	6,498	194,163
FUCHS SE	Chemicals	475	16,952
GEA Group AG	Machinery	2,698	112,483
Hannover Rueck SE	Insurance	950	240,999
Heidelberg Materials AG	Construction Materials	2,147	222,787
Henkel AG & Co. KGaA	Household Products	1,539	121,150
HOCHTIEF AG	Construction & Engineering	342	38,926
Infineon Technologies AG	Semiconductors & Semiconductor Equipment	20,482	753,049
KION Group AG	Machinery	1,159	48,556
Knorr-Bremse AG	Machinery	1,026	78,403
LEG Immobilien SE	Real Estate Management & Development	1,159	94,727
Mercedes-Benz Group AG	Automobiles	13,205	913,825
Merck KGaA	Pharmaceuticals	2,033	337,180
MTU Aero Engines AG	Aerospace & Defense	849	217,288
Muenchener Rueckversicherungs-Gesellschaft AG in			
Muenchen	Insurance	2,081	1,041,556
Nemetschek SE	Software	855	84,166
Puma SE	Textiles, Apparel & Luxury Goods	1,558	71,584
Rational AG	Machinery	76	63,330
Rheinmetall AG	Aerospace & Defense	684	348,725
RWE AG	Independent Power Producers & Energy Traders	11,229	384,508
SAP SE	Software	17,309	3,515,772
Sartorius AG	Life Sciences Tools & Services	38	7,306
<sup>a</sup> Scout24 SE	Interactive Media & Services	1,159	88,442
Siemens AG	Industrial Conglomerates	11,723	2,182,641
<sup>b</sup> Siemens Energy AG	Electrical Equipment	8,493	221,279
<sup>a</sup> Siemens Healthineers AG	Health Care Equipment & Supplies	4,408	254,166
Sixt SE	Ground Transportation Chemicals	209	14,840
Symrise AG		2,052	251,372
Talanx AG	Insurance Metals & Mining	950 7,885	75,904
thyssenkrupp AG Traton SE	0	7,005 798	34,124
Haloh JE	Machinery	190	26,128

Volkswagen AG Vonovia SE Wacker Chemie AG <sup>a,b</sup> Zalando SE	Automobiles Real Estate Management & Development Chemicals Specialty Retail	456 10,982 228 3,420	54,785 312,493 24,876 80,235
			21,722,934
Luxembourg 0.1% RTL Group SA	Media	589	17,928
United States 0.6% <sup>b</sup> Qiagen NV	Life Sciences Tools & Services	3,496	144,441
Total Common Stocks (Cost \$21,684,129)			21,885,303
Preferred Stocks 3.5% Germany 3.5% ° Bayerische Motoren Werke AG, 7.301%, pfd. ° FUCHS SE, 2.601%, pfd. ° Henkel AG & Co. KGaA, 2.223%, pfd.	Automobiles Chemicals Household Products	912 1,045 2,565	80,590 47,801 228,775
∘Sartorius AG, 0.338%, pfd. ∘Sixt SE, 7.626%, pfd. ∘Volkswagen AG, 8.596%, pfd.	Life Sciences Tools & Services Ground Transportation Automobiles	399 266 2,888	93,650 14,653 326,236
Total Preferred Stocks (Cost \$1,079,553)			791,705
Total Investments (Cost \$22,763,682) 99.6% Other Assets, less Liabilities 0.4%			22,677,008 88,808
Net Assets 100.0%			\$22,765,816

aSecurity was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$686,879, representing 3.0% of net assets. <sup>b</sup>Non-income producing. <sup>c</sup>Variable rate security. The rate shown represents the yield at period end.

#### At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

уре	Contracts	Amount*	Date	Appreciation (Depreciation)
ong	4	\$78,894	9/20/24	\$566
				· · · · · · · · · · · · · · · · · · ·

\*As of period end.

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE Hong Kong ETF	Industry	Shares	Value
Common Stocks 99.7% Cambodia 0.2%			
a NagaCorp Ltd.	Hotels, Restaurants & Leisure	38,922	\$ 19,09
China 11.4%			
AAC Technologies Holdings, Inc., Class H	Electronic Equipment, Instruments & Components	19,000	74,71
BOC Hong Kong Holdings Ltd.	Banks	100,000	308,04
Budweiser Brewing Co. APAC Ltd., Class H	Beverages	47,400	55,85
China Travel International Investment Hong Kong		70.000	40.00
Ltd., Class A	Hotels, Restaurants & Leisure	72,000	10,69
Chow Tai Fook Jewellery Group Ltd., Class A ESR Group Ltd., Class H	Specialty Retail	49,200 73,200	53,24 96,19
<sup>a</sup> HUTCHMED China Ltd.	Real Estate Management & Development Pharmaceuticals	14,000	49,31
Kerry Logistics Network Ltd.	Air Freight & Logistics	6,000	5,77
Lenovo Group Ltd.	Technology Hardware, Storage & Peripherals	216,000	304,88
<sup>a</sup> MMG Ltd.	Metals & Mining	67,200	25,65
Nexteer Automotive Group Ltd.	Automobile Components	24,000	10,82
Shangri-La Asia Ltd.	Hotels, Restaurants & Leisure	32,000	22,01
SITC International Holdings Co. Ltd.	Marine Transportation	36,000	97,75
			1,114,95
Hong Kong 75.5%			
AIA Group Ltd.	Insurance	283,400	1,923,84
ASMPT Ltd., Class A	Semiconductors & Semiconductor Equipment	8,600	119,95
Bank of East Asia Ltd., Class A	Banks	39,600	50,31
Cathay Pacific Airways Ltd., Class A	Passenger Airlines	28,000	28,65
Champion REIT, Class A	Office REITs	54,000	10,85
CK Asset Holdings Ltd.	Real Estate Management & Development	53,500	200,43
CK Infrastructure Holdings Ltd., Class A	Electric Utilities	16,500	93,20
CLP Holdings Ltd.	Electric Utilities Banks	46,000 9,600	371,77 8,00
Dah Sing Banking Group Ltd., Class A DFI Retail Group Holdings Ltd., Class A	Consumer Staples Distribution & Retail	9,800 8,400	15,96
Hang Lung Group Ltd.	Real Estate Management & Development	24,000	26,12
Hang Lung Properties Ltd.	Real Estate Management & Development	52,000	44,35
Hang Seng Bank Ltd.	Banks	20,400	262,33
Henderson Land Development Co. Ltd.	Real Estate Management & Development	36,000	96,60
Hong Kong & China Gas Co. Ltd.	Gas Utilities	306,000	232,81
Hong Kong Exchanges & Clearing Ltd.	Capital Markets	35,600	1,140,85
Hongkong Land Holdings Ltd.	Real Estate Management & Development	30,600	98,83
Huabao International Holdings Ltd.	Chemicals	24,000	7,34
Hysan Development Co. Ltd.	Real Estate Management & Development	18,000	25,86
Jardine Matheson Holdings Ltd.	Industrial Conglomerates	5,500	194,59
Johnson Electric Holdings Ltd.	Automobile Components	10,500	15,81
Kerry Properties Ltd.	Real Estate Management & Development	16,500	28,70
Link REIT Man Wah Holdings Ltd.	Retail REITs Household Durables	71,400 40,800	277,55 28,01
Melco International Development Ltd.	Hotels, Restaurants & Leisure	22,000	20,0
MTR Corp. Ltd.	Ground Transportation	40,500	127,86
New World Development Co. Ltd.	Real Estate Management & Development	40,000	37,45
NWS Holdings Ltd.	Industrial Conglomerates	27,000	23,96
Orient Overseas International Ltd.	Marine Transportation	3,600	58,42
PCCW Ltd.	Diversified Telecommunication Services	114,000	57,09
Power Assets Holdings Ltd.	Electric Utilities	38,000	205,63
Sino Land Co. Ltd.	Real Estate Management & Development	98,000	101,04
Sun Hung Kai Properties Ltd.	Real Estate Management & Development	40,000	346,08
Super Hi International Holding Ltd.	Hotels, Restaurants & Leisure	5,000	9,32
Swire Pacific Ltd., Class A	Real Estate Management & Development	11,500	101,63
Swire Pacific Ltd., Class B	Real Estate Management & Development	22,500	30,20
Swire Properties Ltd.	Real Estate Management & Development	28,800	45,88
Techtronic Industries Co. Ltd.	Machinery	36,750	419,87
United Energy Group Ltd.	Oil, Gas & Consumable Fuels	204,000	7,96 16,62
Vitasoy International Holdings Ltd.	Food Products	204,000	

VTech Holdings Ltd. <sup>b</sup> WH Group Ltd. Wharf Holdings Ltd. Wharf Real Estate Investment Co. Ltd. Xinyi Glass Holdings Ltd. Yue Yuen Industrial Holdings Ltd.	Communications Equipment Food Products Real Estate Management & Development Real Estate Management & Development Building Products Textiles, Apparel & Luxury Goods	4,800 219,000 27,143 43,000 60,114 19,500	35,904 144,179 76,311 114,007 65,909 37,714 7,380,713
Indonesia 0.3% First Pacific Co. Ltd.	Food Products	64,000	29,756
Italy 1.1% PRADA SpA	Textiles, Apparel & Luxury Goods	14,400	107,713
Luxembourg 0.5% L'Occitane International SA	Personal Care Products	11,250	47,839
Macau 5.2% Galaxy Entertainment Group Ltd. MGM China Holdings Ltd. <sup>a</sup> Sands China Ltd. <sup>a</sup> SJM Holdings Ltd. Wynn Macau Ltd.	Hotels, Restaurants & Leisure Hotels, Restaurants & Leisure Hotels, Restaurants & Leisure Hotels, Restaurants & Leisure Hotels, Restaurants & Leisure	60,240 21,600 67,200 66,000 40,800	280,854 33,642 140,125 22,402 33,445 510,468
Singapore 0.5% <sup>b</sup> BOC Aviation Ltd., Class A	Trading Companies & Distributors	6,000	43,036
Taiwan 0.1% <sup>a.b</sup> FIT Hon Teng Ltd.	Electronic Equipment, Instruments & Components	30,000	13,334
United Kingdom 3.7% CK Hutchison Holdings Ltd., Class A	Industrial Conglomerates	75,000	359,275
United States 1.2% <sup>b</sup> Samsonite International SA	Textiles, Apparel & Luxury Goods	37,800	112,808
Total Common Stocks (Cost \$14,470,070) Right 0.0% <sup>†</sup>			9,738,989
China 0.0%† ª MMG Ltd.	Metals & Mining	28,800	1,273
Total Rights (Cost \$0)			1,273
Total Investments (Cost \$14,470,070) 99.7% Other Assets, less Liabilities 0.3%			9,740,262 34,194
Net Assets 100.0%			\$9,774,456

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$465,407, representing 4.8% of net assets.

# At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Equity Contracts MINI HSI IDX	Long	1	\$22,581	7/30/24	\$(524)
*As of period end.					

# Abbreviations

# **Selected Portfolio**

REIT – Real Estate Investment Trust

SPA – Standby Purchase Agreement

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE India ETF	Industry	Shares	Value
Common Stocks 101.7%			
India 101.7%			
3M India Ltd.	Industrial Conglomerates	2,199	\$ 970,561
Aarti Industries Ltd.	Chemicals	169,323	1,393,469
ABB India Ltd.	Electrical Equipment	46,179	4,702,159
ACC Ltd.	Construction Materials	70,368	2,210,131
<sup>a</sup> Adani Energy Solutions Ltd.	Electric Utilities	306,394	3,664,603
Adani Enterprises Ltd.	Trading Companies & Distributors	270,477	10,305,453
<sup>a</sup> Adani Green Energy Ltd.	Independent Power Producers & Energy Traders	364,301	7,814,860
Adani Ports & Special Economic Zone Ltd. <sup>a</sup> Adani Power Ltd.	Transportation Infrastructure	638,443	11,316,835
Adani Fower Etd. Adani Total Gas Ltd.	Independent Power Producers & Energy Traders Gas Utilities	1,001,278 238,225	8,628,612 2,559,731
a Adani Wilmar Ltd.	Food Products	138,292	550,763
<sup>a</sup> Adam Winnar Etd. <sup>a</sup> Aditya Birla Capital Ltd.	Financial Services	427,462	1,223,678
AllA Engineering Ltd.	Machinery	33,718	1,689,610
Alkem Laboratories Ltd.	Pharmaceuticals	44,713	2,676,399
Ambuja Cements Ltd.	Construction Materials	632,579	5,084,528
APL Apollo Tubes Ltd.	Metals & Mining	170,789	3,185,467
Apollo Hospitals Enterprise Ltd.	Health Care Providers & Services	85,761	6,361,767
Ashok Leyland Ltd.	Machinery	1,230,707	3,570,028
Asian Paints Ltd.	Chemicals	393,621	13,769,595
Astral Ltd.	Building Products	103,740	2,961,885
<sup>b</sup> AU Small Finance Bank Ltd.	Banks	315,190	2,540,230
Aurobindo Pharma Ltd.	Pharmaceuticals	228,696	3,311,927
<sup>a,b</sup> Avenue Supermarts Ltd.	Consumer Staples Distribution & Retail	129,008	7,297,239
Axis Bank Ltd.	Banks	1,980,566	30,051,400
Bajaj Auto Ltd.	Automobiles	57,907	6,598,256
Bajaj Finance Ltd.	Consumer Finance	216,968	18,514,126
Bajaj Finserv Ltd.	Financial Services	331,316	6,310,053
Bajaj Holdings & Investment Ltd.	Financial Services	22,990	2,353,451
Balkrishna Industries Ltd.	Automobile Components	70,368	2,724,848
<sup>b</sup> Bandhan Bank Ltd.	Banks	694,526	1,697,263
Bank of Baroda	Banks	889,129	2,936,485
Bank of India	Banks	789,441	1,140,885
Bata India Ltd.	Textiles, Apparel & Luxury Goods	56,048	1,017,45 <i>°</i>
Bayer CropScience Ltd.	Chemicals	10,995	885,059
Berger Paints India Ltd.	Chemicals	254,408	1,538,270
Bharat Electronics Ltd.	Aerospace & Defense	3,096,192	11,358,119
Bharat Forge Ltd.	Automobile Components	220,744	4,421,763
Bharat Heavy Electricals Ltd.	Electrical Equipment	1,106,097	3,990,637
<sup>a</sup> Bharat Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	858,191	3,128,133
Bharat Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	891,609	3,249,942
Bharti Airtel Ltd.	Wireless Telecommunication Services	145,867	1,824,31
Bharti Airtel Ltd.	Wireless Telecommunication Services	2,304,552	39,908,719
Biocon Ltd.	Biotechnology	400,096	1,684,589
Bosch Ltd. <sup>a</sup> Britannia Industries Ltd.	Automobile Components	7,330 103,353	2,996,116
Canara Bank	Food Products Banks	1,590,132	6,786,563
Castrol India Ltd.	Chemicals	420,009	2,278,196
CG Power & Industrial Solutions Ltd.	Electrical Equipment	420,009 553,415	1,010,439 4,676,859
Cholamandalam Investment & Finance Co.	Electrical Equipment	555,415	4,070,038
Ltd.	Consumer Finance	354,772	6,056,279
Cipla Ltd.	Pharmaceuticals	463,989	8,239,543
Coal India Ltd.	Oil, Gas & Consumable Fuels	1,964,440	11,146,452
Coforge Ltd.	IT Services	54,975	3,598,832
Colgate-Palmolive India Ltd.	Personal Care Products	115,081	3,923,760
Container Corp. of India Ltd.	Ground Transportation	236,759	2,959,647
Coromandel International Ltd.	Chemicals	109,217	2,096,718
Cummins India Ltd.	Machinery	116,547	5,544,290
	Personal Care Products	499,173	3,595,901
Dabur India Ltd.			

Deepak Nitrite Ltd.	Chemicals	60,106	1,803,414
Divi's Laboratories Ltd.	Life Sciences Tools & Services	110,683	6,101,021
°Dixon Technologies India Ltd.	Household Durables	30,786	4,419,708
DLF Ltd.	Real Estate Management & Development	537,289	5,314,095
<sup>b</sup> Dr Lal PathLabs Ltd. Dr Reddy's Laboratories Ltd.	Health Care Providers & Services Pharmaceuticals	30,786 104,819	1,026,612 8,047,824
Eicher Motors Ltd.	Automobiles	120,212	6,736,557
Emami Ltd.	Personal Care Products	180,456	1,491,690
Embassy Office Parks REIT	Office REITs	756,456	3,223,312
Exide Industries Ltd.	Automobile Components	402,096	2,722,029
Federal Bank Ltd.	Banks	1,574,796	3,347,415
<sup>a</sup> FSN E-Commerce Ventures Ltd.	Specialty Retail	1,190,243	2,518,441
GAIL India Ltd.	Gas Utilities	2,284,028	6,013,591
<sup>b</sup> General Insurance Corp. of India	Insurance	85,863	389,994
GlaxoSmithKline Pharmaceuticals Ltd.	Pharmaceuticals	36,650	1,165,152
Glenmark Pharmaceuticals Ltd.	Pharmaceuticals	131,884	1,946,134
<sup>a</sup> GMR Airports Infrastructure Ltd.	Transportation Infrastructure	2,093,448	2,424,395
Godrej Consumer Products Ltd.	Personal Care Products	315,923	5,212,564
<sup>a</sup> Godrej Industries Ltd. <sup>a</sup> Godrej Properties Ltd.	Industrial Conglomerates	58,279 90,159	598,183
Grasim Industries Ltd.	Real Estate Management & Development Construction Materials	333,515	3,468,398
Gujarat Fluorochemicals Ltd.	Chemicals	34,451	10,680,679 1,318,899
Gujarat Gas Ltd.	Gas Utilities	176,266	1,328,429
Havells India Ltd.	Electrical Equipment	207,439	4,533,495
HCL Technologies Ltd.	IT Services	916,250	16,037,877
<sup>b</sup> HDFC Asset Management Co. Ltd.	Capital Markets	86,494	4,142,066
HDFC Bank Ltd.	Banks	4,876,649	98,471,612
<sup>b</sup> HDFC Life Insurance Co. Ltd.	Insurance	855,411	6,104,180
Hero MotoCorp Ltd.	Automobiles	112,882	7,553,127
Hindalco Industries Ltd.	Metals & Mining	1,196,989	9,955,590
<sup>c</sup> Hindustan Aeronautics Ltd.	Aerospace & Defense	164,192	10,365,435
Hindustan Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	538,182	2,143,370
<sup>a</sup> Hindustan Petroleum Corp. Ltd.	Oil, Gas & Consumable Fuels	261,461	1,041,298
Hindustan Unilever Ltd. Hindustan Zinc Ltd.	Personal Care Products Metals & Mining	768,184	22,782,281
Honeywell Automation India Ltd.	Electronic Equipment, Instruments & Components	201,575 1,914	1,618,764 1,301,697
ICICI Bank Ltd.	Banks	2,740,687	39,427,110
<sup>b</sup> ICICI Lombard General Insurance Co. Ltd.	Insurance	210,460	4,516,609
<sup>b</sup> ICICI Prudential Life Insurance Co. Ltd.	Insurance	333,728	2,424,093
IDBI Bank Ltd.	Banks	493,132	496,577
<sup>a</sup> IDFC First Bank Ltd.	Banks	2,980,378	2,936,506
Indian Bank	Banks	233,827	1,529,637
Indian Hotels Co. Ltd.	Hotels, Restaurants & Leisure	717,607	5,378,987
Indian Oil Corp. Ltd.	Oil, Gas & Consumable Fuels	3,552,851	7,056,918
Indian Railway Catering & Tourism Corp. Ltd.	Commercial Services & Supplies	263,296	3,123,557
<sup>b</sup> Indian Railway Finance Corp. Ltd.	Financial Services	1,537,834	3,205,408
<sup>a</sup> Indian Renewable Energy Development	Fire stick Questions	500 705	4 000 040
Agency Ltd.	Financial Services	582,735	1,330,848
Indraprastha Gas Ltd. ª Indus Towers Ltd.	Gas Utilities Diversified Telecommunication Services	299,064	1,806,488
Info Edge India Ltd.	Interactive Media & Services	1,143,480 65,970	5,146,431 5,368,461
Infosys Ltd.	IT Services	3,039,751	57,113,235
<sup>a,b</sup> InterGlobe Aviation Ltd.	Passenger Airlines	142,202	7,210,500
lpca Laboratories Ltd.	Pharmaceuticals	119,514	1,619,127
ITC Ltd.	Торассо	2,597,752	13,236,814
Jindal Stainless Ltd.	Metals & Mining	277,074	2,732,944
Jindal Steel & Power Ltd.	Metals & Mining	337,180	4,223,065
<sup>a</sup> Jio Financial Services Ltd.	Financial Services	2,734,823	11,746,087
JSW Energy Ltd.	Independent Power Producers & Energy Traders	461,790	4,067,573
<sup>a</sup> JSW Infrastructure Ltd.	Transportation Infrastructure	214,769	845,812
JSW Steel Ltd.	Metals & Mining	874,469	9,768,465
Jubilant Foodworks Ltd.	Hotels, Restaurants & Leisure	309,326	2,089,376
Kalyan Jewellers India Ltd.	Textiles, Apparel & Luxury Goods	343,777	2,066,063
Kansai Nerolac Paints Ltd. Katak Mahindra Bank Ltd	Chemicals	176,964	573,203
Kotak Mahindra Bank Ltd.	Banks	431,004	9,316,561

KPIT Technologies Ltd.	Software	142,464	2,792,901
L&T Finance Ltd.	Financial Services	735,301	1,597,535
<sup>b</sup> L&T Technology Services Ltd.	Professional Services	22,723	1,337,711
Larsen & Toubro Ltd.	Construction & Engineering	584,201	24,859,938
<sup>b</sup> Laurus Labs Ltd.	Pharmaceuticals	331,316	1,686,826
LIC Housing Finance Ltd.	Financial Services	263,994	2,522,565
Linde India Ltd.	Chemicals	18,325	1,823,809
<sup>b</sup> LTIMindtree Ltd.	IT Services	79,897	5,159,638
Lupin Ltd.	Pharmaceuticals	207,439	4,033,353
<sup>b</sup> Macrotech Developers Ltd.	Real Estate Management & Development	225,031	4,057,507
Mahindra & Mahindra Financial Services Ltd.	Consumer Finance	502,838	1,812,659
Mahindra & Mahindra Ltd.		841,484	28,928,078
Mangalore Refinery & Petrochemicals Ltd. <sup>a</sup> Mankind Pharma Ltd.	Oil, Gas & Consumable Fuels Pharmaceuticals	173,721 81,363	446,513 2,077,507
Marico Ltd.	Food Products	454,070	3,337,969
Maruti Suzuki India Ltd.	Automobiles	119,479	17,242,301
<sup>a</sup> Max Financial Services Ltd.	Insurance	205,973	2,400,167
Max Healthcare Institute Ltd.	Health Care Providers & Services	565,876	6,383,346
Mazagon Dock Shipbuilders Ltd.	Aerospace & Defense	26,388	1,354,866
Metro Brands Ltd.	Specialty Retail	27,121	399,558
Mphasis Ltd.	IT Services	96,023	2,828,785
MRF Ltd.	Automobile Components	2,344	3,639,062
Muthoot Finance Ltd.	Consumer Finance	92,818	1,998,947
Nestle India Ltd.	Food Products	311,525	9,532,637
<sup>b</sup> New India Assurance Co. Ltd.	Insurance	192,046	545,686
NHPC Ltd.	Independent Power Producers & Energy Traders	2,564,767	3,097,251
<sup>b</sup> Nippon Life India Asset Management Ltd.	Capital Markets	148,066	1,144,310
NLC India Ltd.	Independent Power Producers & Energy Traders	155,783	448,644
NMDC Ltd.	Metals & Mining	990,283	2,922,010
NTPC Ltd.	Independent Power Producers & Energy Traders	4,101,135	18,607,878
Oberoi Realty Ltd.	Real Estate Management & Development	102,996	2,180,965
Oil & Natural Gas Corp. Ltd.	Oil, Gas & Consumable Fuels	3,360,072	11,048,799
Oil India Ltd.	Oil, Gas & Consumable Fuels	314,457	2,726,645
<sup>a</sup> One 97 Communications Ltd.	Financial Services	306,404	1,476,214
Oracle Financial Services Software Ltd.	Software	19,791	2,345,431
Page Industries Ltd.	Textiles, Apparel & Luxury Goods	5,131	2,405,861
Patanjali Foods Ltd. ª PB Fintech Ltd.	Food Products Insurance	83,034 272,094	1,584,654 4,559,237
Persistent Systems Ltd.	IT Services	87,227	4,436,744
Petronet LNG Ltd.	Oil, Gas & Consumable Fuels	649,438	2,572,051
Phoenix Mills Ltd.	Real Estate Management & Development	81,363	3,501,182
PI Industries Ltd.	Chemicals	70,368	3,205,642
Pidilite Industries Ltd.	Chemicals	131,207	4,970,485
<sup>a</sup> Piramal Enterprises Ltd.	Financial Services	103,740	1,153,254
<sup>a</sup> Polycab India Ltd.	Electrical Equipment	41,546	3,357,809
Poonawalla Fincorp Ltd.	Consumer Finance	237,492	1,165,138
Power Finance Corp. Ltd.	Financial Services	1,259,294	7,325,840
Power Grid Corp. of India Ltd.	Electric Utilities	3,631,282	14,411,906
Prestige Estates Projects Ltd.	Real Estate Management & Development	109,950	2,495,474
Punjab National Bank	Banks	1,923,791	2,843,669
∘Rail Vikas Nigam Ltd.	Construction & Engineering	494,775	2,471,872
<sup>a</sup> Rajesh Exports Ltd.	Textiles, Apparel & Luxury Goods	120,456	407,503
<sup>b</sup> RBL Bank Ltd.	Banks	389,114	1,227,153
REC Ltd.	Financial Services	1,081,175	6,812,164
Relaxo Footwears Ltd.	Textiles, Apparel & Luxury Goods	63,038	625,410
Reliance Industries Ltd. Samvardhana Motherson International Ltd.	Oil, Gas & Consumable Fuels	2,878,491	108,073,508
	Automobile Components Consumer Finance	2,333,872	5,326,448
SBI Cards & Payment Services Ltd. <sup>b</sup> SBI Life Insurance Co. Ltd.	Insurance	249,953 364,301	2,171,980 6,517,990
Schaeffler India Ltd.	Machinery	35,184	2,000,177
Shree Cement Ltd.	Construction Materials	11,728	3,919,821
Shriram Finance Ltd.	Consumer Finance	243,356	8,496,849
Siemens Ltd.	Industrial Conglomerates	76,965	7,111,100
SJVN Ltd.	Electric Utilities	618,652	976,563
<sup>a</sup> Solar Industries India Ltd.	Chemicals	21,257	2,554,485

#### <sup>b</sup> Sona Blw Precision Forgings Ltd. Automobile Components 309.062 2 375 761 SRF I td Chemicals 121,678 3,554,654 <sup>a</sup>Star Health & Allied Insurance Co. Ltd. Insurance 196,776 1,318,290 State Bank of India Banks 1,547,363 15,753,366 Steel Authority of India Ltd. Metals & Mining 1,253,430 2,234,416 Sun Pharmaceutical Industries Ltd. Pharmaceuticals 17,192,157 942,638 Media Sun TV Network I td. 664,850 73,704 57,907 Sundaram Finance Ltd. **Consumer Finance** 3,258,208 Supreme Industries Ltd. Chemicals 55.708 3.978.909 <sup>a</sup> Suzlon Energy Ltd. Electrical Equipment 10,204,826 6,468,920 <sup>b</sup>Syngene International Ltd. Life Sciences Tools & Services 142,074 1,209,684 <sup>a</sup> Tata Communications Ltd. **Diversified Telecommunication Services** 99,688 2,216,956 Tata Consultancy Services Ltd. **IT Services** 894,993 41,903,006 Tata Consumer Products Ltd. Food Products 538,022 7,080,824 Tata Elxsi Ltd. Software 29,956 2,515,172 Tata Motors Ltd., Class A Automobiles 1,597,940 18,966,405 Tata Motors Ltd., Class A Automobiles 332,782 2,656,270 <sup>a</sup> Tata Power Co. Ltd. **Electric Utilities** 1,273,221 6,727,401 Tata Steel Ltd. Metals & Mining 7,289,685 15,211,849 Tata Technologies Ltd. **IT Services** 64,504 790,525 <sup>a</sup> Tata Teleservices Maharashtra Ltd. **Diversified Telecommunication Services** 442,732 412,694 Tech Mahindra Ltd. IT Services 527,027 9,040,121 27,854 Thermax Ltd. Machinery 1,787,399 Titan Co. Ltd. Textiles, Apparel & Luxury Goods 353,306 14,423,316 Torrent Pharmaceuticals Ltd. Pharmaceuticals 84,295 2,821,678 Torrent Power Ltd. **Electric Utilities** 186,182 3,345,527 Trent Ltd. Specialty Retail 156,862 10,308,262 Tube Investments of India Ltd. Automobile Components 75,499 3,856,323 TVS Motor Co. Ltd. Automobiles 204,507 5,799,771 UltraTech Cement I td. Construction Materials 98,955 13,846,165 Union Bank of India Ltd. Banks 1,308,704 2,145,247 United Breweries Ltd. Beverages 59.930 1,427,360 United Spirits Ltd. Beverages 249,220 3,815,072 UNO Minda Ltd. Automobile Components 146,292 1,915,853 UPL Ltd. Chemicals 454,460 3,111,120 Varun Beverages Ltd. Beverages 403,883 7,892,398 Vedant Fashions Ltd. Textiles, Apparel & Luxury Goods 53,886 679,589 Vedanta Ltd. Metals & Mining 1,217,513 6,628,702 <sup>a</sup> Vodafone Idea Ltd. Wireless Telecommunication Services 18,137,352 3,891,197 Voltas Ltd. **Construction & Engineering** 200,266 3,535,681 Whirlpool of India Ltd. Household Durables 1,291,358 53,886 Wipro Ltd. IT Services 1,218,979 7,526,204 <sup>a</sup> Yes Bank Ltd. Banks 17,496,909 4,970,790 <sup>a</sup>Zee Entertainment Enterprises Ltd. Media 727,188 1,323,698 <sup>a</sup>Zomato Ltd. Hotels, Restaurants & Leisure 5,947,562 14,304,818 Zydus Lifesciences Ltd. Pharmaceuticals 220,744 2,842,968 **Total Common Stocks** (Cost \$1,215,402,658) 1,483,797,599

Total Investments before Short-Term Investments (Cost \$1,215,402,658)

1,483,797,599

Short-Term Investments 0.3% Money Market Funds 0.3% United States 0.3% d.e Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	4,072,509	4,072,509
Total Short-Term Investments (Cost \$4,072,509)			4,072,509
Total Investments (Cost \$1,219,475,167) 102.0% Other Assets, less Liabilities (2.0)%			1,487,870,108 (29,376,600)
Net Assets 100.0%			\$1,458,493,508

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$65,816,460, representing 4.5% of net assets.

Such as security cannot be sold in the United States without either an effective registration statement filed pursuant to the Securities Act of 1933, which exempts from registration securities offered and sold outside of the United States. Such a security cannot be sold in the United States without either an effective registration statement filed pursuant to the Securities Act of 1933, or pursuant to an exemption from registration. At June 30, 2024, the value of was \$17,257,015, representing 1.2% of net assets.

<sup>d</sup>The rate shown is the annualized seven-day effective yield at period end.

eSee Note 3 regarding investments in affiliated management investment companies.

#### At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts IFSC Nifty 50	Long	296	\$14,290,584	7/25/24	\$231,579
*As of period end.					

# Abbreviations

#### Selected Portfolio

REIT – Real Estate Investment Trust

SRF – State Revolving Fund

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE Japan ETF	Industry	Shares	Value
Common Stocks 99.3%			
Japan 99.3%			<b>^</b>
ABC-Mart, Inc.	Specialty Retail	35,700	\$ 626,958
Acom Co. Ltd.	Consumer Finance	178,500	453,85
Activia Properties, Inc.	Diversified REITs	357	810,05
Advance Residence Investment Corp.	Residential REITs	595	1,211,379
Advantest Corp.	Semiconductors & Semiconductor Equipment	345,100	13,783,834
Aeon Co. Ltd.	Consumer Staples Distribution & Retail	333,200	7,123,42
AEON Financial Service Co. Ltd.	Consumer Finance	47,600	390,30
Aeon Mall Co. Ltd.	Real Estate Management & Development	35,700	420,67
AEON REIT Investment Corp.	Retail REITs	833	689,76
AGC, Inc.	Building Products	83,300	2,695,88
Aica Kogyo Co. Ltd.	Chemicals	23,800	517,54
Air Water, Inc.	Chemicals	83,300	1,126,56
Aisin Corp.	Automobile Components	83,300	2,715,04
Ajinomoto Co., Inc.	Food Products	214,200	7,511,51
Alfresa Holdings Corp.	Health Care Providers & Services	71,400	977,83
Alps Alpine Co. Ltd.	Electronic Equipment, Instruments & Components	95,200	909,33
Amada Co. Ltd.	Machinery	142,800	1,577,49
Amano Corp.	Electronic Equipment, Instruments & Components	35,700	921,90
Amvis Holdings, Inc.	Health Care Providers & Services	11,900	170,07
ANA Holdings, Inc.	Passenger Airlines	71,400	1,318,05
Anritsu Corp.	Electronic Equipment, Instruments & Components	59,500	456,07
<sup>a</sup> Aozora Bank Ltd.	Banks	59,500	971,87
As One Corp.	Health Care Providers & Services	23,800	424,18
Asahi Group Holdings Ltd.	Beverages	214,200	7,556,78
Asahi Intecc Co. Ltd.	Health Care Equipment & Supplies	83,300	1,167,99
Asahi Kasei Corp.	Chemicals	571,200	3,659,21
Asics Corp.	Textiles, Apparel & Luxury Goods	285,600	4,369,39
ASKUL Corp.	Broadline Retail	11,900	161,64
Astellas Pharma, Inc.	Pharmaceuticals	833,000	8,233,68
Azbil Corp.	Electronic Equipment, Instruments & Components	59,500	1,657,46
AZ-COM MARUWA Holdings, Inc.	Air Freight & Logistics	23,800	172,95
Bandai Namco Holdings, Inc.	Leisure Products	261,800	5,110,35
BayCurrent Consulting, Inc.	Professional Services	59,500	1,198,43
Bic Camera, Inc.	Specialty Retail	59,500	567,03
BIPROGY, Inc.	IT Services	23,800	659,58
Bridgestone Corp.	Automobile Components	261,800	10,289,06
Brother Industries Ltd.	Technology Hardware, Storage & Peripherals	107,100	1,884,86
Calbee, Inc.	Food Products	35,700	685,54
Canon Marketing Japan, Inc.	Electronic Equipment, Instruments & Components	23,800	661,95
Canon, Inc.	Technology Hardware, Storage & Peripherals	428,400	11,595,50
Capcom Co. Ltd.	Entertainment	166,600	3,141,22
Casio Computer Co. Ltd.	Household Durables	95,200	711,07
Central Japan Railway Co.	Ground Transportation	416,500	8,992,31
Chiba Bank Ltd.	Banks	309,400	2,754,32
Chubu Electric Power Co., Inc.	Electric Utilities	309,400	3,656,40
Chugai Pharmaceutical Co. Ltd.	Pharmaceuticals	297,500	10,571,36
Chugin Financial Group, Inc.	Banks	71,400	748,57
Chugoku Electric Power Co., Inc.	Electric Utilities	142,800	937,88
Coca-Cola Bottlers Japan Holdings, Inc.	Beverages	59,500	746,06
COMSYS Holdings Corp.	Construction & Engineering	47,600	914,65
Concordia Financial Group Ltd.	Banks	499,800	2,939,89
Cosmo Energy Holdings Co. Ltd.	Oil, Gas & Consumable Fuels	23,800	1,198,43
Cosmos Pharmaceutical Corp.	Consumer Staples Distribution & Retail	6,840	551,71
Credit Saison Co. Ltd.	Consumer Finance	71,400	1,477,18
CyberAgent, Inc.	Media	190,400	1,192,51
		107,100	3,603,29
	Commercial Services & Subones		
Dai Nippon Printing Co. Ltd.	Commercial Services & Supplies Chemicals		
	Commercial Services & Supplies Chemicals Metals & Mining	107,100 83,300	1,026,99 768,99

Dai-ichi Life Holdings, Inc.	Insurance	416,500	11,128,416
Daiichi Sankyo Co. Ltd.	Pharmaceuticals	868,700	29,831,523
Daiichikosho Co. Ltd.	Entertainment	35,700	367,631
Daikin Industries Ltd.	Building Products	122,356	17,015,440
Daio Paper Corp.	Paper & Forest Products	35,700	197,564
Daito Trust Construction Co. Ltd.	Real Estate Management & Development	26,533	2,735,607
Daiwa House Industry Co. Ltd.	Real Estate Management & Development	273,700	6,936,932
Daiwa House REIT Investment Corp.	Diversified REITs	1,071	1,636,527
Daiwa Office Investment Corp.	Office REITs	238	419,304
Daiwa Securities Group, Inc.	Capital Markets	618,800	4,720,052
Daiwa Securities Living Investments Corp.	Residential REITs	952	621,410
Denka Co. Ltd.	Chemicals	35,700	480,150
Denso Corp.	Automobile Components	940,100	14,598,842
Dentsu Group, Inc.	Media	95,200	2,398,642
Dentsu Soken, Inc.	IT Services	11,900	390,601
Descente Ltd.	Textiles, Apparel & Luxury Goods	11,900	249,674
DIC Corp.	Chemicals	35,700	677,115
Disco Corp.	Semiconductors & Semiconductor Equipment	38,542	14,625,163
DMG Mori Co. Ltd.	Machinery	59,500	1,545,017
Dowa Holdings Co. Ltd.	Metals & Mining	23,800	844,674
0			
East Japan Railway Co.	Ground Transportation	499,800	8,278,734
Ebara Corp.	Machinery	238,000	3,763,229
Eisai Co. Ltd.	Pharmaceuticals	119,000	4,876,588
Electric Power Development Co. Ltd.	Independent Power Producers & Energy Traders	71,400	1,114,321
ENEOS Holdings, Inc.	Oil, Gas & Consumable Fuels	1,285,200	6,604,167
EXEO Group, Inc.	Construction & Engineering	83,300	828,288
Ezaki Glico Co. Ltd.	Food Products	23,800	618,599
Fancl Corp.	Personal Care Products	35,700	610,313
FANUC Corp.	Machinery	440,300	12,068,151
Fast Retailing Co. Ltd.	Specialty Retail	71,400	18,003,133
Food & Life Cos. Ltd.	Hotels, Restaurants & Leisure	47,600	770,400
FP Corp.	Containers & Packaging	23,800	356,867
Frontier Real Estate Investment Corp.	Retail REITs	238	650,261
Fuji Electric Co. Ltd.	Electrical Equipment	59,500	3,385,205
Fuji Kyuko Co. Ltd.	Hotels, Restaurants & Leisure	11,900	235,988
Fuji Media Holdings, Inc.	Media	23,800	271,571
Fuji Oil Holdings, Inc.	Food Products	23,800	415,827
Fuji Soft, Inc.	Software	23,800	1,074,151
FUJIFILM Holdings Corp.	Technology Hardware, Storage & Peripherals	535,500	12,523,629
Fujikura Ltd.	Electrical Equipment	119,000	2,349,521
Fujitsu General Ltd.	Household Durables	23,800	308,782
Fujitsu Ltd.	IT Services	749,700	11,730,666
Fukuoka Financial Group, Inc.	Banks	71,400	1,908,616
Fuyo General Lease Co. Ltd.	Financial Services	11,900	910,292
GLP J-Reit	Industrial REITs	2,142	1,748,381
GMO internet group, Inc.	IT Services	23,800	363,377
GMO Payment Gateway, Inc.	Financial Services	18,400	1,012,652
Goldwin, Inc.	Textiles, Apparel & Luxury Goods	15,980	875,592
GS Yuasa Corp.	Electrical Equipment	35,700	707,298
Hachijuni Bank Ltd.	Banks	202,300	1,319,867
Hakuhodo DY Holdings, Inc.	Media	107,100	782,311
Hamamatsu Photonics KK	Electronic Equipment, Instruments & Components	59,500	1,593,473
Hankyu Hanshin Holdings, Inc.	Ground Transportation	95,200	2,529,434
Harmonic Drive Systems, Inc.	Machinery	23,800	673,194
Haseko Corp.	Household Durables	119,000	1,315,318
Heiwa Corp.	Hotels, Restaurants & Leisure	23,800	306,562
Hikari Tsushin, Inc.	Industrial Conglomerates	11,900	2,216,732
<sup>b</sup> Hino Motors Ltd.	Machinery	130,900	340,148
Hirogin Holdings, Inc.	Banks	130,900	1,011,493
Hirose Electric Co. Ltd.	Electronic Equipment, Instruments & Components	11,900	1,314,578
Hisamitsu Pharmaceutical Co., Inc.	Pharmaceuticals	23,800	549,948
Hitachi Construction Machinery Co. Ltd.	Machinery	47,600	1,274,778
Hitachi Ltd.	Industrial Conglomerates	2,023,000	45,286,728
Honda Motor Co. Ltd.	Automobiles	2,201,500	23,539,600
Horiba Ltd.	Electronic Equipment, Instruments & Components	17,600	1,420,167
		,000	.,0,.07

Hoshizaki Corp.	Machinery	53,000	1,681,002
House Foods Group, Inc.	Food Products	35,700	631,619
Hoya Corp.	Health Care Equipment & Supplies	162,300	18,872,445
Hulic Co. Ltd.	Real Estate Management & Development	190,400	1,686,092
Ibiden Co. Ltd.	Electronic Equipment, Instruments & Components	47,600	1,937,615
Idemitsu Kosan Co. Ltd.	Oil, Gas & Consumable Fuels	559,300	3,621,229
IHI Corp.	Machinery	59,500	1,777,306
lida Group Holdings Co. Ltd.	Household Durables	59,500	783,235
Industrial & Infrastructure Fund Investment			
Corp.	Industrial REITs	1,071	842,898
INFRONEER Holdings, Inc.	Construction & Engineering	83,300	675,524
Inpex Corp.	Oil, Gas & Consumable Fuels	392,700	5,778,446
Internet Initiative Japan, Inc.	Diversified Telecommunication Services	47,600	701,158
Invincible Investment Corp.	Hotel & Resort REITs	3,213	1,302,298
Isetan Mitsukoshi Holdings Ltd.	Broadline Retail	154,700	2,904,352
Isuzu Motors Ltd.	Automobiles	261,800	3,468,207
Ito En Ltd.	Beverages	23,800	515,178
ITOCHU Corp.	Trading Companies & Distributors	618,800	30,212,950
Itoham Yonekyu Holdings, Inc.	Food Products	11,900	317,733
Iwatani Corp.	Oil, Gas & Consumable Fuels	23,800	1,383,969
lyogin Holdings, Inc.	Banks	130,900	1,212,082
Izumi Co. Ltd.	Broadline Retail	23,800	475,970
J Front Retailing Co. Ltd.	Broadline Retail	119,000	1,240,970
Japan Airlines Co. Ltd.	Passenger Airlines	71,400	1,126,749
Japan Airport Terminal Co. Ltd.	Transportation Infrastructure	35,700	1,217,742
Japan Aviation Electronics Industry Ltd.	Electronic Equipment, Instruments & Components	11,900	191,601
Japan Exchange Group, Inc.	Capital Markets	238,000	5,551,262
Japan Hotel REIT Investment Corp.	Hotel & Resort REITs	2,142	1,034,648
Japan Logistics Fund, Inc.	Industrial REITs	357	590,339
Japan Metropolitan Fund Invest	Retail REITs	3,213	1,807,637
Japan Post Bank Co. Ltd.	Banks	666,400	6,294,883
Japan Post Holdings Co. Ltd.	Insurance	797,300	7,905,592
Japan Post Insurance Co. Ltd.	Insurance	83,300	1,616,184
Japan Prime Realty Investment Corp.	Office REITs	476	958,747
Japan Real Estate Investment Corp.	Office REITs	595	1,879,025
Japan Steel Works Ltd.	Machinery	23,800	633,690
Japan Tobacco, Inc.	Tobacco	547,400	14,796,066
Jeol Ltd.	Electronic Equipment, Instruments & Components	23,800	1,075,335
JFE Holdings, Inc.	Metals & Mining	273,700	3,939,776
JGC Holdings Corp.	Construction & Engineering	95,200	745,988
JMDC, Inc.	Health Care Technology	11,900	245,679
JTEKT Corp.	Automobile Components	107,100	745,359
Justsystems Corp.	Software	11,900	222,672
Kadokawa Corp.	Media	35,700	572,474
Kagome Co. Ltd.	Food Products	35,700	725,274
Kajima Corp.	Construction & Engineering	190,400	3,292,289
Kakaku.com, Inc.	Interactive Media & Services	47,600	623,925
Kamigumi Co. Ltd.	Transportation Infrastructure	47,600	980,348
Kandenko Co. Ltd.	Construction & Engineering	47,600	509,556
Kaneka Corp.	Chemicals	23,800	625,109
Kansai Electric Power Co., Inc.	Electric Utilities	333,200	5,596,832
Kansai Paint Co. Ltd.	Chemicals	83,300	1,341,210
Kao Corp.	Personal Care Products	214,200	8,687,311
Katitas Co. Ltd.	Real Estate Management & Development	23,800	257,885
Kawasaki Heavy Industries Ltd.	Machinery	71,400	2,712,010
Kawasaki Kisen Kaisha Ltd.	Marine Transportation	190,400	2,769,713
KDDI Corp.	Wireless Telecommunication Services	714,000	18,881,984
KDX Realty Investment Corp.	Diversified REITs	1,904	1,852,393
Keihan Holdings Co. Ltd.	Industrial Conglomerates	47,600	851,628
Keikyu Corp.	Ground Transportation	119,000	869,604
Keio Corp.	Ground Transportation	47,600	1,104,630
Keisei Electric Railway Co. Ltd.	Ground Transportation	59,500	1,914,534
Kewpie Corp.	Food Products	47,600	946,614
Keyence Corp.	Electronic Equipment, Instruments & Components	89,655	39,320,902
Kikkoman Corp.	Food Products	416,500	4,824,989

Kinden Corp.	Construction & Engineering	59,500	1,184,748
Kintetsu Group Holdings Co. Ltd.	Ground Transportation	83,300	1,813,481
Kirin Holdings Co. Ltd.	Beverages	357,000	4,600,653
Kobayashi Pharmaceutical Co. Ltd.	Personal Care Products	27,380	889,007
Kobe Bussan Co. Ltd.	Consumer Staples Distribution & Retail	59,500	1,325,675
Kobe Steel Ltd.	Metals & Mining	154,700	1,920,046
Koei Tecmo Holdings Co. Ltd.	Entertainment	71,400	616,527
Koito Manufacturing Co. Ltd.	Automobile Components	95,200	1,313,246
Kokusai Electric Corp.	Semiconductors & Semiconductor Equipment	35,700	1,040,862
Kokuyo Co. Ltd.	Commercial Services & Supplies	47,600	798,068
Komatsu Ltd.	Machinery	428,400	12,439,739
Konami Group Corp.	Entertainment	47,600	3,426,632
Konica Minolta, Inc.	Technology Hardware, Storage & Peripherals	214,200	592,825
Kose Corp.	Personal Care Products	15,380	978,580
Kotobuki Spirits Co. Ltd.	Food Products	35,700	414,458
K's Holdings Corp.	Specialty Retail	59,500	559,454
Kubota Corp.	Machinery	452,200	6,325,065
Kuraray Co. Ltd.	Chemicals	154,700	1,778,675
Kurita Water Industries Ltd.	Machinery	47,600	2,017,807
Kusuri No. Aoki Holdings Co. Ltd.	Consumer Staples Distribution & Retail	23,800	449,782
Kyocera Corp.	Electronic Equipment, Instruments & Components	547,400	6,300,579
Kyoto Financial Group, Inc.	Banks	130,900	2,322,446
Kyowa Kirin Co. Ltd.	Pharmaceuticals	119,000	2,032,528
Kyudenko Corp.	Construction & Engineering	23,800	874,856
Kyushu Electric Power Co., Inc.	Electric Utilities	190,400	1,961,288
Kyushu Financial Group, Inc.	Banks	166,600	976,856
Kyushu Railway Co.	Ground Transportation	71,400	1,546,867
LaSalle Logiport REIT	Industrial REITs	833	764,334
Lasertec Corp.	Semiconductors & Semiconductor Equipment	39,700	8,906,956
Lion Corp.	Household Products	107,100	834,909
Lixil Corp.	Building Products	119,000	1,252,807
LY Corp.	Interactive Media & Services	1,201,900	2,905,750
M3, Inc.	Health Care Technology	190,400	1,815,109
Mabuchi Motor Co. Ltd.	Electrical Equipment	47,600	706,484
Machica Holdings, Inc.	Electronic Equipment, Instruments & Components	23,800	998,695
Makita Corp.	Machinery	107,100	2,910,862
Mani, Inc.	Health Care Equipment & Supplies	23,800	293,690
Marubeni Corp.	Trading Companies & Distributors	725,900	13,427,300
•	Consumer Finance		
Marui Group Co. Ltd.		83,300	1,174,983
Maruichi Steel Tube Ltd.	Metals & Mining	23,800	552,019
Maruwa Co. Ltd.	Electronic Equipment, Instruments & Components	3,300	788,792
Matsui Securities Co. Ltd.	Capital Markets	47,600	248,564
MatsukiyoCocokara & Co.	Consumer Staples Distribution & Retail	166,600	2,392,428
Mazda Motor Corp.	Automobiles	261,800	2,532,393
McDonald's Holdings Co. Japan Ltd.	Hotels, Restaurants & Leisure	35,700	1,407,050
Mebuki Financial Group, Inc.	Banks	440,300	1,714,559
Medipal Holdings Corp.	Health Care Providers & Services	83,300	1,267,676
MEIJI Holdings Co. Ltd.	Food Products	119,000	2,566,275
Menicon Co. Ltd.	Health Care Equipment & Supplies	23,800	195,448
<sup>b</sup> Mercari, Inc.	Broadline Retail	47,600	591,079
MINEBEA MITSUMI, Inc.	Machinery	190,400	3,900,087
MISUMI Group, Inc.	Machinery	130,900	2,238,222
Mitsubishi Chemical Group Corp.	Chemicals	583,100	3,237,390
Mitsubishi Corp.	Trading Companies & Distributors	1,725,500	33,767,711
Mitsubishi Electric Corp.	Electrical Equipment	892,500	14,245,268
Mitsubishi Estate Co. Ltd.	Real Estate Management & Development	499,800	7,829,765
Mitsubishi Gas Chemical Co., Inc.	Chemicals	83,300	1,588,738
Mitsubishi HC Capital, Inc.	Financial Services	392,700	2,592,611
Mitsubishi Heavy Industries Ltd.	Machinery	1,356,600	14,530,783
Mitsubishi Logistics Corp.	Transportation Infrastructure	23,800	781,201
Mitsubishi Materials Corp.	Metals & Mining	59,500	1,091,536
•	Automobiles	297,500	819,669
Mitsubishi Motors Corp. Mitsubishi UE LEinancial Group, Inc.	Banks		
Mitsubishi UFJ Financial Group, Inc.		4,998,000	53,720,888
Mitsui & Co. Ltd.	Trading Companies & Distributors	1,142,400	25,928,773
Mitsui Chemicals, Inc.	Chemicals	71,400	1,970,757

Mitsui Fudosan Co. Ltd.	Real Estate Management & Development	1,237,600	11,298,120
Mitsui Fudosan Logistics Park, Inc.	Industrial REITs Semiconductors & Semiconductor Equipment	238 11,900	641,384 464,948
Mitsui High-Tec, Inc. Mitsui Mining & Smelting Co. Ltd.	Metals & Mining	23,800	464,946 760,339
Mitsui OSK Lines Ltd.	Marine Transportation	154,700	4,633,499
Miura Co. Ltd.	Machinery	47,600	963,777
Mizuho Financial Group, Inc.	Banks	1,166,200	24,344,769
<sup>b</sup> Money Forward, Inc.	Software	23,800	798,216
MonotaRO Co. Ltd.	Trading Companies & Distributors	107,100	1,259,021
Mori Hills REIT Investment Corp., Class C	Office REITs	714	584,125
Morinaga & Co. Ltd.	Food Products	35,700	552,389
Morinaga Milk Industry Co. Ltd. MS&AD Insurance Group Holdings, Inc.	Food Products Insurance	35,700 618,800	748,133 13,752,393
Murata Manufacturing Co. Ltd.	Electronic Equipment, Instruments & Components	773,500	15,973,934
Nabtesco Corp.	Machinery	47,600	807,241
Nagase & Co. Ltd.	Trading Companies & Distributors	47,600	931,819
Nagoya Railroad Co. Ltd.	Ground Transportation	83,300	908,035
Nankai Electric Railway Co. Ltd.	Ground Transportation	47,600	790,374
NEC Corp.	IT Services	119,000	9,798,303
NEC Networks & System Integration Corp.	IT Services	35,700	542,180
NET One Systems Co. Ltd.	IT Services	35,700	654,256 2,861,075
Nexon Co. Ltd. NGK Insulators Ltd.	Entertainment Machinery	154,700 107,100	1,371,540
NH Foods Ltd.	Food Products	47,600	1,423,325
NHK Spring Co. Ltd.	Automobile Components	71,400	711,736
Nichirei Corp.	Food Products	47,600	1,047,520
NIDEC Corp.	Electrical Equipment	238,000	10,630,548
Nifco, Inc.	Automobile Components	35,700	851,554
Nihon Kohden Corp.	Health Care Equipment & Supplies	71,400	1,031,540
Nihon M&A Center Holdings, Inc.	Capital Markets	119,000	615,048
Nikon Corp.	Household Durables	142,800	1,443,446
Nintendo Co. Ltd. Nippon Accommodations Fund, Inc.	Entertainment Residential REITs	476,000 238	25,318,016 945,431
Nippon Building Fund, Inc.	Office REITs	714	2,498,956
Nippon Electric Glass Co. Ltd.	Electronic Equipment, Instruments & Components	35,700	812,050
NIPPON EXPRESS HOLDINGS, Inc.	Air Freight & Logistics	35,700	1,645,627
Nippon Kayaku Co. Ltd.	Chemicals	71,400	544,843
Nippon Paint Holdings Co. Ltd.	Chemicals	452,200	2,946,075
Nippon Prologis REIT, Inc.	Industrial REITs	1,071	1,671,149
Nippon Sanso Holdings Corp.	Chemicals	83,300	2,464,408
Nippon Shinyaku Co. Ltd.	Pharmaceuticals	23,800	481,593 594,223
Nippon Shokubai Co. Ltd. Nippon Steel Corp.	Chemicals Metals & Mining	59,500 380,800	594,223 8,051,105
Nippon Telegraph & Telephone Corp.	Diversified Telecommunication Services	12,947,200	12,217,984
Nippon Yusen KK	Marine Transportation	202,300	5,888,155
Nipro Corp.	Health Care Equipment & Supplies	47,600	373,290
Nishi-Nippon Railroad Co. Ltd.	Ground Transportation	35,700	572,030
Nissan Chemical Corp.	Chemicals	59,500	1,885,313
Nissan Motor Co. Ltd.	Automobiles	797,300	2,705,745
Nisshin Seifun Group, Inc.	Food Products	119,000	1,368,211
Nissin Foods Holdings Co. Ltd. Niterra Co. Ltd.	Food Products Automobile Components	95,200 83,300	2,415,805
Nitori Holdings Co. Ltd.	Specialty Retail	35,700	2,418,320 3,770,627
Nitto Denko Corp.	Chemicals	64,591	5,103,516
Noevir Holdings Co. Ltd.	Personal Care Products	11,900	417,232
NOF Corp.	Chemicals	95,200	1,300,226
NOK Corp.	Automobile Components	47,600	633,098
Nomura Holdings, Inc.	Capital Markets	1,297,100	7,434,578
Nomura Real Estate Holdings, Inc.	Real Estate Management & Development	47,600	1,192,811
Nomura Real Estate Master Fund, Inc.	Diversified REITs	2,023	1,794,617
Nomura Research Institute Ltd.	IT Services	190,400	5,351,227
NS Solutions Corp. NSK Ltd.	IT Services Machinery	23,800 190,400	402,881 925,250
NSK Llu. NTT Data Group Corp.	IT Services	285,600	4,193,629
Obayashi Corp.	Construction & Engineering	309,400	3,677,563
			-,,,

OBIC Business Consultants Co. Ltd.	Software	11,900	497,646
Obic Co. Ltd.	IT Services	31,540	4,066,515
Odakyu Electric Railway Co. Ltd.	Ground Transportation	142,800	1,381,305
Oji Holdings Corp. OKUMA Corp.	Paper & Forest Products Machinery	404,600 11,900	1,596,668 536,188
Olympus Corp.	Health Care Equipment & Supplies	499,800	8,058,133
Omron Corp.	Electronic Equipment, Instruments & Components	83,300	2,863,146
Ono Pharmaceutical Co. Ltd.	Pharmaceuticals	202,300	2,762,352
Open House Group Co. Ltd.	Household Durables	35,700	1,093,681
Oracle Corp.	Software	14,820	1,022,641
Orient Corp.	Consumer Finance	23,800	152,541
Oriental Land Co. Ltd.	Hotels, Restaurants & Leisure	499,800	13,925,796
ORIX Corp.	Financial Services	499,800	11,036,240
Orix JREIT, Inc.	Office REITs	1,190	1,177,720
Osaka Gas Co. Ltd.	Gas Utilities	166,600	3,669,426
OSG Corp. Otsuka Corp.	Machinery IT Services	35,700 95,200	434,654 1,829,312
Otsuka Corp. Otsuka Holdings Co. Ltd.	Pharmaceuticals	226,100	9,515,709
PALTAC Corp.	Distributors	11,900	324,095
Pan Pacific International Holdings Corp.	Broadline Retail	178,500	4,176,762
Panasonic Holdings Corp.	Household Durables	940,100	7,696,828
<sup>b</sup> Park24 Co. Ltd.	Commercial Services & Supplies	59,500	592,744
Penta-Ocean Construction Co. Ltd.	Construction & Engineering	130,900	538,703
<sup>b</sup> PeptiDream, Inc.	Biotechnology	35,700	552,833
Persol Holdings Co. Ltd.	Professional Services	833,000	1,153,233
Pigeon Corp.	Household Products	47,600	430,400
Pola Orbis Holdings, Inc.	Personal Care Products	35,700	290,176
Rakus Co. Ltd.	Software	47,600	616,232
<sup>b</sup> Rakuten Bank Ltd. <sup>b</sup> Rakuten Group, Inc.	Banks Broadline Retail	35,700 642,600	646,488 3,315,266
Recruit Holdings Co. Ltd.	Professional Services	654,500	35,019,778
Relo Group, Inc.	Real Estate Management & Development	47,600	506,597
Renesas Electronics Corp.	Semiconductors & Semiconductor Equipment	702,100	13,133,277
Rengo Co. Ltd.	Containers & Packaging	95,200	617,563
Resona Holdings, Inc.	Banks	1,011,500	6,693,658
Resonac Holdings Corp.	Chemicals	83,300	1,823,838
Resorttrust, Inc.	Hotels, Restaurants & Leisure	23,800	353,020
Ricoh Co. Ltd.	Technology Hardware, Storage & Peripherals	261,800	2,238,629
Rinnai Corp.	Household Durables	47,600	1,083,029
Rohm Co. Ltd.	Semiconductors & Semiconductor Equipment	142,800	1,908,616
Rohto Pharmaceutical Co. Ltd. Ryohin Keikaku Co. Ltd.	Personal Care Products Broadline Retail	95,200 107,100	1,995,022 1,780,339
Sanken Electric Co. Ltd.	Semiconductors & Semiconductor Equipment	11,900	509,408
Sankyo Co. Ltd.	Leisure Products	71,400	774,987
Sankyu, Inc.	Air Freight & Logistics	23,800	811,976
Sanrio Co. Ltd.	Specialty Retail	95,200	1,750,601
Santen Pharmaceutical Co. Ltd.	Pharmaceuticals	142,800	1,459,426
Sanwa Holdings Corp.	Building Products	83,300	1,523,231
Sapporo Holdings Ltd.	Beverages	23,800	834,613
Sawai Group Holdings Co. Ltd.	Pharmaceuticals	11,900	483,590
SBI Holdings, Inc.	Capital Markets	130,900	3,309,526
SCREEN Holdings Co. Ltd.	Semiconductors & Semiconductor Equipment IT Services	37,256 71,400	3,358,274
SCSK Corp. Secom Co. Ltd.	Commercial Services & Supplies	95,200	1,426,136 5,620,505
Sega Sammy Holdings, Inc.	Leisure Products	71,400	1,060,170
Seibu Holdings, Inc.	Ground Transportation	95,200	1,312,063
Seiko Epson Corp.	Technology Hardware, Storage & Peripherals	119,000	1,848,695
Seino Holdings Co. Ltd.	Ground Transportation	59,500	802,839
Sekisui Chemical Co. Ltd.	Household Durables	178,500	2,470,104
Sekisui House Ltd.	Household Durables	249,900	5,535,209
Sekisui House Reit, Inc.	Diversified REITs	1,904	936,258
Seven & i Holdings Co. Ltd.	Consumer Staples Distribution & Retail	1,059,100	12,904,613
Seven Bank Ltd.	Banks	309,400	517,398
SG Holdings Co. Ltd. <sup>b</sup> Sharp Corp.	Air Freight & Logistics Household Durables	190,400 95,200	1,754,743
- Sharp Colp.		95,200	550,451

<sup>b</sup>SHIFT. Inc. IT Services 4.100 371.615 Shikoku Electric Power Co., Inc. **Electric Utilities** 71,400 612,533 Shimadzu Corp. Electronic Equipment, Instruments & Components 119,000 2,977,589 Shimamura Co. Ltd. Specialty Retail 23,800 1,082,141 Leisure Products 5,513,903 Shimano, Inc. 35,700 Shimizu Corp. **Construction & Engineering** 1,403,610 249,900 Shin-Etsu Chemical Co. Ltd. Chemicals 880.600 34,148,842 Shinko Electric Industries Co. Ltd. Semiconductors & Semiconductor Equipment 35,700 1,251,697 Shionogi & Co. Ltd. Pharmaceuticals 107.100 4,179,204 Ship Healthcare Holdings, Inc. Health Care Providers & Services 35,700 527,089 Shiseido Co. Ltd. Personal Care Products 178,500 5,091,123 Shizuoka Financial Group, Inc. Banks 202,300 1,941,758 SHO-BOND Holdings Co. Ltd. **Construction & Engineering** 852,367 23,800 Skylark Holdings Co. Ltd. Hotels, Restaurants & Leisure 95,200 1,266,197 SMC Corp. Machinery 25,444 12,075,065 SMS Co. Ltd. Professional Services 23.800 302,124 Socionext. Inc. Semiconductors & Semiconductor Equipment 83.300 1.972.459 SoftBank Corp. Wireless Telecommunication Services 1,261,400 15,404,826 SoftBank Group Corp. Wireless Telecommunication Services 452,200 29,207,746 Sohgo Security Services Co. Ltd. **Commercial Services & Supplies** 190,400 1,112,146 Trading Companies & Distributors Sojitz Corp. 95,200 2,313,420 Sompo Holdings, Inc. Insurance 428,400 9,148,042 47,425,413 Sony Group Corp. Household Durables 559.300 Sotetsu Holdings, Inc. Ground Transportation 35,700 540,960 Square Enix Holdings Co. Ltd. Entertainment 35,700 1,072,376 Stanley Electric Co. Ltd. Automobile Components 47,600 849,260 Subaru Corp. Automobiles 273,700 5,802,045 Sugi Holdings Co. Ltd. **Consumer Staples Distribution & Retail** 35,700 491,358 SUMCO Corp. Semiconductors & Semiconductor Equipment 154.700 2,226,830 Sumitomo Bakelite Co. I td. Chemicals 23.800 695,683 Sumitomo Chemical Co. Ltd. Chemicals 690,200 1,479,000 Trading Companies & Distributors Sumitomo Corp. 476.000 11.886.684 Sumitomo Electric Industries Ltd. Automobile Components 345,100 5,368,723 Sumitomo Forestry Co. Ltd. Household Durables 59,500 1,892,711 Sumitomo Heavy Industries Ltd. 47,600 Machinery 1,237,198 Sumitomo Metal Mining Co. Ltd. 107,100 Metals & Mining 3,247,755 Sumitomo Mitsui Financial Group, Inc. Banks 571,200 38,083,551 Sumitomo Mitsui Trust Holdings, Inc. Banks 7,330,418 321,300 <sup>b</sup> Sumitomo Pharma Co. Ltd. Pharmaceuticals 83,300 209,726 Sumitomo Realty & Development Co. Ltd. Real Estate Management & Development 178,500 5,238,708 Sumitomo Rubber Industries Ltd. Automobile Components 83,300 829,841 Sundrug Co. Ltd. **Consumer Staples Distribution & Retail** 29.940 754.549 Suntory Beverage & Food Ltd. Beverages 59,500 2,110,944 Suzuken Co. Ltd. Health Care Providers & Services 35,700 1,085,026 Suzuki Motor Corp. Automobiles 833.000 9,585,248 Sysmex Corp. Health Care Equipment & Supplies 261,800 4,216,858 T&D Holdings, Inc. Insurance 226,100 3,947,544 Taiheiyo Cement Corp. **Construction Materials** 47,600 1,194,883 Taisei Corp. **Construction & Engineering** 71,400 2,641,436 Taiyo Yuden Co. Ltd. Electronic Equipment, Instruments & Components 59,500 1,511,358 Takara Holdings, Inc. Beverages 83,300 564,965 Takashimaya Co. Ltd. **Broadline Retail** 59,500 1,001,469 18,518,016 Takeda Pharmaceutical Co. Ltd. Pharmaceuticals 714.000 TBS Holdings, Inc. Media 11,900 299,904 TDK Corp. Electronic Equipment, Instruments & Components 166.600 10.217.015 TechnoPro Holdings, Inc. **Professional Services** 48,760 798,723 Teijin Ltd. Chemicals 83,300 692,095 Terumo Corp. Health Care Equipment & Supplies 654,500 10,794,408 THK Co. Ltd. Machinery 59,500 1,062,870 TIS. Inc. IT Services 107,100 2,075,953 Tobu Railway Co. Ltd. Ground Transportation 95,200 1,602,942 **Construction & Engineering** Toda Corp. 119.000 778,242 Toei Animation Co. Ltd. Entertainment 23,800 368,703 Toho Co. Ltd. Entertainment 47,600 1,391,958 Toho Gas Co. Ltd. Gas Utilities 35.700 866,201

Tohoku Electric Power Co., Inc.	Electric Utilities	214,200	1,932,807
Tokai Carbon Co. Ltd.	Chemicals	95,200	544,769
Tokio Marine Holdings, Inc.	Insurance	880,600	32,873,325
Tokyo Century Corp.	Financial Services	119,000	1,116,319
<sup>b</sup> Tokyo Electric Power Co. Holdings, Inc.	Electric Utilities	678,300	3,652,514
Tokyo Electron Ltd.	Semiconductors & Semiconductor Equipment	202,300	43,890,775
Tokyo Gas Co. Ltd.	Gas Utilities	178,500	3,833,877
Tokyo Ohka Kogyo Co. Ltd.	Chemicals	51,700	1,401,936
Tokyo Seimitsu Co. Ltd.	Semiconductors & Semiconductor Equipment	16,900	1,291,716
Tokyo Tatemono Co. Ltd.	Real Estate Management & Development	95,200	1,502,628
Tokyu Corp.	Ground Transportation	226,100	2,490,670
Tokyu Fudosan Holdings Corp.	Real Estate Management & Development	273,700	1,826,538
TOPPAN Holdings, Inc.	Commercial Services & Supplies	130,900	3,607,359
Toray Industries, Inc.	Chemicals	702,100	3,323,692
Toridoll Holdings Corp.	Hotels, Restaurants & Leisure	23,800	547,581
Tosoh Corp.	Chemicals	130,900	1,707,250
TOTO Ltd.	Building Products	71,400	1,685,796
Toyo Seikan Group Holdings Ltd.	Containers & Packaging	71,400	1,120,757
Toyo Suisan Kaisha Ltd.	Food Products	35,700	2,116,123
Toyo Tire Corp.	Automobile Components	47,600	760,044
Toyoda Gosei Co. Ltd.	Automobile Components	23,800	418,490
Toyota Boshoku Corp.	Automobile Components	35,700	472,826
Toyota Industries Corp.	Machinery	71,400	6,021,018
Toyota Motor Corp.	Automobiles	5,474,000	111,957,354
Toyota Tsusho Corp.	Trading Companies & Distributors	321,300	6,255,822
Trend Micro, Inc.	Software	47,600	1,932,585
TS Tech Co. Ltd.	Automobile Components	47,600	563,856
Tsumura & Co.	Pharmaceuticals	35,700	911,031
Tsuruha Holdings, Inc.	Consumer Staples Distribution & Retail	16,250	925,339
UBE Corp.	Chemicals	47,600	838,164
Ulvac, Inc.	Semiconductors & Semiconductor Equipment	23,800	1,555,004
Unicharm Corp.	Household Products	178,500	5,733,616
United Urban Investment Corp.	Diversified REITs	1,309	1,162,850
Ushio, Inc.	Electrical Equipment	35,700	464,282
USS Co. Ltd.	Specialty Retail	190,400	1,602,054
Welcia Holdings Co. Ltd.	Consumer Staples Distribution & Retail	47,600	593,594
West Japan Railway Co.	Ground Transportation	214,200	3,988,120
<sup>a</sup> Workman Co. Ltd.	Specialty Retail	23,800	554,830
Yakult Honsha Co. Ltd.	Food Products	130,900	2,340,755
Yamada Holdings Co. Ltd.	Specialty Retail	249,900	671,123
Yamaguchi Financial Group, Inc.	Banks	83,300	945,320
Yamaha Corp.	Leisure Products	59,500	1,392,994
Yamaha Motor Co. Ltd.	Automobiles	404,600	3,745,178
Yamato Holdings Co. Ltd.	Air Freight & Logistics	119,000	1,308,290
Yamato Kogyo Co. Ltd.	Metals & Mining	15,900	773,551
Yamazaki Baking Co. Ltd.	Food Products	59,500	1,221,366
Yaoko Co. Ltd.	Consumer Staples Distribution & Retail	11,900	720,688
Yaskawa Electric Corp.	Machinery	119,000	4,273,673
Yokogawa Electric Corp.	Electronic Equipment, Instruments & Components	107,100	2,589,948
Yokohama Rubber Co. Ltd.	Automobile Components	59,500	1,315,688
Zenkoku Hosho Co. Ltd.	Financial Services	23,800	876,780
Zensho Holdings Co. Ltd.	Hotels, Restaurants & Leisure	35,700	1,364,883
Zeon Corp.	Chemicals	59,500	493,799
ZOZO, Inc.	Specialty Retail	47,600	1,191,923
•		,000	.,101,020
Total Common Stocks			
(Cost \$1,944,399,063)			2,024,951,505

Total Investments before Short-Term Investments (Cost \$1,944,399,063)

2,024,951,505

Short-Term Investments 0.1% Investments from Cash Collateral Received for Loaned Securities 0.1% United States 0.1% c.d Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	607,698	607,698
Money Market Funds 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> <sup>c,d</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	491,683	491,683
Total Short-Term Investments (Cost \$1,099,381)			1,099,381
Total Investments (Cost \$1,945,498,444) 99.4% Other Assets, less Liabilities 0.6%			2,026,050,886 12,146,317
Net Assets 100.0% <sup>†</sup> Rounds to less than 0.1% of net assets. <sup>a</sup> A portion or all of the security is on loan at June 30, 2024. <sup>b</sup> Non-income producing. <sup>c</sup> The rate shown is the annualized seven-day effective yield at period effective yield at period effective yield at period effective seven-day effective seven-day effective yield at period effective seven-day effective seven			\$2,038,197,203

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts Nikkei 225 (OSE) SEP24	Long	48	\$11,810,518	9/12/24	\$122,275

\*As of period end.

# Abbreviations

# **Selected Portfolio**

REIT - Real Estate Investment Trust

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin FTSE Japan Hedged ETF	Industry	Shares		Value
Common Stocks 99.0% Japan 99.0%				
ABC-Mart, Inc.	Specialty Retail	1,114	\$	19,564
Acom Co. Ltd.	Consumer Finance	6,300	Ψ	16,01
Activia Properties, Inc.	Diversified REITs	10		22,69
Advance Residence Investment Corp.	Residential REITs	21		42,75
Advantest Corp.	Semiconductors & Semiconductor Equipment	11,083		442,67
Aeon Co. Ltd.	Consumer Staples Distribution & Retail	10,500		224,47
AEON Financial Service Co. Ltd.	Consumer Finance	2,100		17,21
Aeon Mall Co. Ltd.	Real Estate Management & Development	1,400		16,49
AEON REIT Investment Corp.	Retail REITs	21		17,38
AGC, Inc.	Building Products	2,677		86,63
Aica Kogyo Co. Ltd.	Chemicals	765		16,63
Air Water, Inc.	Chemicals	2,100		28,40
Aisin Corp.	Automobile Components	2,100		68,44
Ajinomoto Co., Inc.	Food Products	6,866		240,77
Alfresa Holdings Corp.	Health Care Providers & Services	2,100		28,76
Alps Alpine Co. Ltd.	Electronic Equipment, Instruments & Components	2,100		20,70
Amada Co. Ltd.	Machinery	4,200		46,39
Amano Corp.	Electronic Equipment, Instruments & Components	4,200		21,25
ANA Holdings, Inc.	Passenger Airlines	2,100		38,76
Anritsu Corp.	Electronic Equipment, Instruments & Components	2,100		16,09
Aozora Bank Ltd.	Banks	2,100		34,30
Asahi Group Holdings Ltd.	Beverages	6,300		222,25
Asahi Intecc Co. Ltd.	Health Care Equipment & Supplies	2,100		29,44
Asahi Kasei Corp.	Chemicals	18,900		121,07
Asics Corp.	Textiles, Apparel & Luxury Goods	8,772		134,20
Astellas Pharma, Inc.	Pharmaceuticals	27,300		269,84
Azbil Corp.	Electronic Equipment, Instruments & Components	2,100		58,49
Bandai Namco Holdings, Inc.	Leisure Products	8,400		163,96
BayCurrent Consulting, Inc.	Professional Services	2,100		42,29
Bic Camera, Inc.	Specialty Retail	2,100		20,01
BIPROGY, Inc.	IT Services	1,046		28,98
Bridgestone Corp.	Automobile Components	8,400		330,13
Brother Industries Ltd.	Technology Hardware, Storage & Peripherals	3,553		62,53
Calbee, Inc.	Food Products	1,029		19,76
Canon Marketing Japan, Inc.	Electronic Equipment, Instruments & Components	674		18,74
Canon, Inc.	Technology Hardware, Storage & Peripherals	14,054		380,40
Capcom Co. Ltd.	Entertainment	5,241		98,81
Casio Computer Co. Ltd.	Household Durables	2,100		15,68
Central Japan Railway Co.	Ground Transportation	13,500		291,46
Chiba Bank Ltd.	Banks	10,500		93,47
Chubu Electric Power Co., Inc.	Electric Utilities	10,500		124,08
Chugai Pharmaceutical Co. Ltd.	Pharmaceuticals	9,738		346,03
Chugin Financial Group, Inc.	Banks	9,738 2,100		22,01
Chugoku Electric Power Co., Inc.	Electric Utilities	4,200		27,58
Coca-Cola Bottlers Japan Holdings, Inc.		2,100		26,33
· ·	Beverages Construction & Engineering	1,494		28,70
COMSYS Holdings Corp. Concordia Financial Group Ltd.	Banks	16,800		28,70
•	Oil, Gas & Consumable Fuels	909		90,02 45,77
Cosmo Energy Holdings Co. Ltd. Cosmos Pharmaceutical Corp.	Consumer Staples Distribution & Retail	233		45,77
Credit Saison Co. Ltd.	•			
	Consumer Finance	2,100		43,44
CyberAgent, Inc.	Media	6,300		39,45
Dai Nippon Printing Co. Ltd.	Commercial Services & Supplies	3,220		108,33
Daicel Corp.	Chemicals	4,200		40,27
Daido Steel Co. Ltd.	Metals & Mining	2,100		19,38
Daifuku Co. Ltd.	Machinery	4,200		78,59
Dai-ichi Life Holdings, Inc.	Insurance	13,632		364,23
Daiichi Sankyo Co. Ltd.	Pharmaceuticals	28,082		964,34
Daiichikosho Co. Ltd.	Entertainment	1,052		10,83
Daikin Industries Ltd.	Building Products	3,952		549,58

Daio Paper Corp.	Paper & Forest Products	2,100	11,621
Daito Trust Construction Co. Ltd.	Real Estate Management & Development	903	93,101
Daiwa House Industry Co. Ltd.	Real Estate Management & Development	8,400	212,898
Daiwa House REIT Investment Corp.	Diversified REITs	33	50,425
Daiwa Office Investment Corp.	Office REITs	8	14,094
Daiwa Securities Group, Inc.	Capital Markets	18,900	144,164
Daiwa Securities Living Investments Corp.	Residential REITs	21	13,708
Denka Co. Ltd.	Chemicals	1,386	18,641
Denso Corp.	Automobile Components	30,505	473,713
Dentsu Group, Inc.	Media	3,187	80,299
Dentsu Soken, Inc.	IT Services	323	10,602
Descente Ltd.	Textiles, Apparel & Luxury Goods	590	12,379
DIC Corp.	Chemicals	1,395	26,459
Disco Corp.	Semiconductors & Semiconductor Equipment	1,260	478,120
DMG Mori Co. Ltd.	Machinery	2,100	54,530
Dowa Holdings Co. Ltd.	Metals & Mining	787	27,931
East Japan Railway Co.	Ground Transportation	15,888	263,170
Ebara Corp.	Machinery	6,905	109,181
Eisai Co. Ltd.	Pharmaceuticals	4,200	172,115
Electric Power Development Co. Ltd.	Independent Power Producers & Energy Traders	2,366	36,926
ENEOS Holdings, Inc.	Oil, Gas & Consumable Fuels	42,000	215,822
EXEO Group, Inc.	Construction & Engineering	2,736	27,205
Ezaki Glico Co. Ltd.	Food Products	848	22,041
Fancl Corp.	Personal Care Products	908	15,523
FANUC Corp.	Machinery	14,116	386,904
Fast Retailing Co. Ltd.	Specialty Retail	2,343	590,775
Food & Life Cos. Ltd.	Hotels. Restaurants & Leisure	1,330	21,526
FP Corp.	Containers & Packaging	684	10,256
Frontier Real Estate Investment Corp.	Retail REITs	8	21,858
Fuji Electric Co. Ltd.	Electrical Equipment	1,843	104,856
Fuji Kyuko Co. Ltd.	Hotels, Restaurants & Leisure	513	10,173
Fuji Soft, Inc.	Software	925	41,747
FUJIFILM Holdings Corp.	Technology Hardware, Storage & Peripherals	17,875	418,039
Fujikura Ltd.	Electrical Equipment	4,200	82,924
Fujitsu Ltd.	IT Services	24,251	379,459
Fukuoka Financial Group, Inc.	Banks	2,100	56,136
Fuyo General Lease Co. Ltd.	Financial Services	252	19,277
GLP J-Reit	Industrial REITs	63	51,423
GMO internet group, Inc.	IT Services	864	13,192
GMO Payment Gateway, Inc.	Financial Services	620	34,122
Goldwin, Inc.	Textiles, Apparel & Luxury Goods	468	25,643
GS Yuasa Corp.	Electrical Equipment	1,295	25,657
Hachijuni Bank Ltd.	Banks	6,300	41,103
Hakuhodo DY Holdings, Inc.	Media	4,200	30,679
Hamamatsu Photonics KK	Electronic Equipment, Instruments & Components	2,100	56,240
Hankyu Hanshin Holdings, Inc.	Ground Transportation	3,331	88,504
Harmonic Drive Systems, Inc.	Machinery	613	17,339
Haseko Corp.	Household Durables	4,200	46,423
Hikari Tsushin, Inc.	Industrial Conglomerates	350	65,198
<sup>a</sup> Hino Motors Ltd.	0	4,200	10,914
	Machinery Banks	4,200	32,454
Hirogin Holdings, Inc.			
Hirose Electric Co. Ltd.	Electronic Equipment, Instruments & Components	424	46,839
Hisamitsu Pharmaceutical Co., Inc.	Pharmaceuticals	846	19,549
Hitachi Construction Machinery Co. Ltd.	Machinery	1,494	40,011
Hitachi Ltd.	Industrial Conglomerates	66,260	1,483,291
Honda Motor Co. Ltd.	Automobiles	71,400	763,446
Horiba Ltd.	Electronic Equipment, Instruments & Components	594	47,931
Hoshizaki Corp.	Machinery	1,753	55,600
House Foods Group, Inc.	Food Products	1,066	18,860
Hoya Corp.	Health Care Equipment & Supplies	5,296	615,825
Hulic Co. Ltd.	Real Estate Management & Development	6,300	55,790
Ibiden Co. Ltd.	Electronic Equipment, Instruments & Components	1,599	65,089
Identites Keepen Co. 1td	Oil, Gas & Consumable Fuels	18,900	122,369
Idemitsu Kosan Co. Ltd.			
IHI Corp. lida Group Holdings Co. Ltd.	Machinery Household Durables	2,100 2,100	62,728 27,644

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Industrial & Infrastructure Fund Investment Corp.	Industrial REITs	42	33,055
INFRONEER Holdings, Inc.	Construction & Engineering	2,100	17,030
Inpex Corp.	Oil, Gas & Consumable Fuels	12,600	185,405
Internet Initiative Japan, Inc.	Diversified Telecommunication Services Hotel & Resort REITs	1,494 105	22,007 42,559
Invincible Investment Corp.			,
Isetan Mitsukoshi Holdings Ltd. Isuzu Motors Ltd.	Broadline Retail Automobiles	6,300	118,277
		8,400 843	111,279 18,248
Ito En Ltd. ITOCHU Corp.	Beverages Trading Companies & Distributors	043 20,278	990,075
Iwatani Corp.	Oil, Gas & Consumable Fuels	746	43,380
lyogin Holdings, Inc.	Banks	4,200	38,890
Izumi Co. Ltd.	Broadline Retail	4,200	12,219
J Front Retailing Co. Ltd.	Broadline Retail	4,200	43,799
Japan Airlines Co. Ltd.	Passenger Airlines	2,100	33,140
Japan Airport Terminal Co. Ltd.	Transportation Infrastructure	1,101	37,556
Japan Exchange Group, Inc.	Capital Markets	7,607	177,430
Japan Hotel REIT Investment Corp.	Hotel & Resort REITs	63	30,431
Japan Logistics Fund, Inc.	Industrial REITs	13	21,497
Japan Metropolitan Fund Invest	Retail REITs	105	59,073
Japan Post Bank Co. Ltd.	Banks	21,000	198,368
Japan Post Holdings Co. Ltd.	Insurance	25,200	249,869
Japan Post Insurance Co. Ltd.	Insurance	2,100	40,744
Japan Prime Realty Investment Corp.	Office REITs	14	28,198
Japan Real Estate Investment Corp.	Office REITs	20	63,161
Japan Steel Works Ltd.	Machinery	787	20,954
Japan Tobacco, Inc.	Tobacco	17,799	481,102
Jeol Ltd.	Electronic Equipment, Instruments & Components	620	28,013
JFE Holdings, Inc.	Metals & Mining	8,400	120,914
JGC Holdings Corp.	Construction & Engineering	4,200	32,911
JTEKT Corp.	Automobile Components	4,200	29,230
Kadokawa Corp.	Media	1,140	18,281
Kagome Co. Ltd.	Food Products	1,244	25,273
Kajima Corp.	Construction & Engineering	6,300	108,936
Kakaku.com, Inc.	Interactive Media & Services	2,100	27,526
Kamigumi Co. Ltd.	Transportation Infrastructure	1,286	26,486
Kandenko Co. Ltd.	Construction & Engineering	2,100	22,480
Kaneka Corp.	Chemicals	783	20,566
Kansai Electric Power Co., Inc.	Electric Utilities	10,500	176,371
Kansai Paint Co. Ltd.	Chemicals	2,100	33,812
Kao Corp.	Personal Care Products	6,900	279,843
Kawasaki Heavy Industries Ltd.	Machinery	2,100	79,765
Kawasaki Kisen Kaisha Ltd.	Marine Transportation	6,300	91,645
KDDI Corp.	Wireless Telecommunication Services	22,948	606,868
KDX Realty Investment Corp.	Diversified REITs	63	61,292
Keihan Holdings Co. Ltd.	Industrial Conglomerates	1,367	24,457
Keikyu Corp.	Ground Transportation	4,200	30,692
Keio Corp.	Ground Transportation	2,100	48,734
Keisei Electric Railway Co. Ltd.	Ground Transportation	2,100	67,572
Kewpie Corp. Keyence Corp.	Food Products Electronic Equipment, Instruments & Components	2,100 2,947	41,762 1,292,496
Kikkoman Corp.	Food Products	13,762	1,292,490
Kinden Corp.	Construction & Engineering	2,100	41,815
Kintetsu Group Holdings Co. Ltd.	Ground Transportation	2,100	45,718
Kirin Holdings Co. Ltd.	Beverages	12,600	162,376
Kobayashi Pharmaceutical Co. Ltd.	Personal Care Products	872	28,313
Kobe Bussan Co. Ltd.	Consumer Staples Distribution & Retail	2,100	46,789
Kobe Steel Ltd.	Metals & Mining	4,200	52,128
Koei Tecmo Holdings Co. Ltd.	Entertainment	2,100	18,133
Koito Manufacturing Co. Ltd.	Automobile Components	3,050	42,074
Kokusai Electric Corp.	Semiconductors & Semiconductor Equipment	1,300	37,903
Kokuyo Co. Ltd.	Commercial Services & Supplies	1,640	27,496
Komatsu Ltd.	Machinery	13,532	392,938
Konami Group Corp.	Entertainment	1,421	102,295
Konica Minolta, Inc.	Technology Hardware, Storage & Peripherals	6,300	17,436
Kose Corp.	Personal Care Products	526	33,468

Kotobuki Spirits Co. Ltd.	Food Products	2,100	24,380
K's Holdings Corp.	Specialty Retail	2,100	19,745
Kubota Corp.	Machinery	14,700	205,614
Kuraray Co. Ltd.	Chemicals	4,200	48,290
Kurita Water Industries Ltd.	Machinery	1,698	71,980
Kusuri No. Aoki Holdings Co. Ltd.	Consumer Staples Distribution & Retail	720	13,607
Kyocera Corp.	Electronic Equipment, Instruments & Components	16,800	193,368
Kyoto Financial Group, Inc.	Banks	4,200	74,517
Kyowa Kirin Co. Ltd.	Pharmaceuticals	3,834	65,485
Kyudenko Corp.	Construction & Engineering	811	29,811
Kyushu Electric Power Co., Inc.	Electric Utilities	6,300	64,896
Kyushu Financial Group, Inc.	Banks	6,300	36,940
Kyushu Railway Co.	Ground Transportation	2,100	45,496
LaSalle Logiport REIT	Industrial REITs	27	24,774
Lasertec Corp.	Semiconductors & Semiconductor Equipment	1,250	280,446
Lion Corp.	Household Products	4,200	32,742
Lixil Corp.	Building Products	4,200	44,217
LY Corp.	Interactive Media & Services	39,900	96,463
M3, Inc.	Health Care Technology	6,300	60,059
Mabuchi Motor Co. Ltd.	Electrical Equipment	1,396	20,720
Macnica Holdings, Inc.	Electronic Equipment, Instruments & Components	662	27,779
Makita Corp.	Machinery	3,552	96,540
Mani, Inc.	Health Care Equipment & Supplies	822	10,143
Marubeni Corp.	Trading Companies & Distributors	23,100	427,291
Marui Group Co. Ltd.	Consumer Finance	2,100	29,621
Maruichi Steel Tube Ltd.	Metals & Mining	999	23,171
Maruwa Co. Ltd.	Electronic Equipment, Instruments & Components	130	31,074
Matsui Securities Co. Ltd.	Capital Markets	2,100	10,966
MatsukiyoCocokara & Co.	Consumer Staples Distribution & Retail	5,250	75,392
Mazda Motor Corp.	Automobiles	8,400	81,253
McDonald's Holdings Co. Japan Ltd.	Hotels, Restaurants & Leisure	1,273	50,173
Mebuki Financial Group, Inc.	Banks	14,700	57,243
Medipal Holdings Corp.	Health Care Providers & Services	2,100	31,958
MEIJI Holdings Co. Ltd.	Food Products	3,827	82,531
<sup>a</sup> Mercari, Inc.	Broadline Retail	2,100	26,077
MINEBEA MITSUMI, Inc.	Machinery	6,300	129,047
MISUMI Group, Inc.	Machinery	4,200	71,815
Mitsubishi Chemical Group Corp.	Chemicals	18,900	104,933
Mitsubishi Corp.	Trading Companies & Distributors	56,065	1,097,182
Mitsubishi Electric Corp.	Electrical Equipment	29,400	469,256
Mitsubishi Estate Co. Ltd.	Real Estate Management & Development	16,316	255,603
Mitsubishi Gas Chemical Co., Inc.	Chemicals Einensial Services	2,100	40,052
Mitsubishi HC Capital, Inc.	Financial Services	12,600	83,185
Mitsubishi Heavy Industries Ltd.	Machinery	44,100	472,363
Mitsubishi Logistics Corp.	Transportation Infrastructure	987	32,397
Mitsubishi Materials Corp.	Metals & Mining	2,100	38,525 28,930
Mitsubishi Motors Corp. Mitsubishi LE LEinensial Crown Inc.	Automobiles Banks	10,500	,
Mitsubishi UFJ Financial Group, Inc. Mitsui & Co. Ltd.		161,700 37,168	1,738,029 843,593
Mitsui & Co. Ltd. Mitsui Chemicals. Inc.	Trading Companies & Distributors Chemicals		
Mitsui Chemicais, inc. Mitsui Fudosan Co. Ltd.	Real Estate Management & Development	2,100 41,000	57,963 374,291
	Industrial REITs		
Mitsui Fudosan Logistics Park, Inc.		8	21,559 14,105
Mitsui High-Tec, Inc.	Semiconductors & Semiconductor Equipment	361	
Mitsui Mining & Smelting Co. Ltd.	Metals & Mining Marine Transportation	932	29,775
Mitsui OSK Lines Ltd.	•	5,099	152,723
Miura Co. Ltd.	Machinery	1,330	26,929 789,086
Mizuho Financial Group, Inc.	Banks Software	37,800	26,361
<sup>a</sup> Money Forward, Inc. MonotaRO Co. Ltd.	Trading Companies & Distributors	786 4,200	49,373
	<b>0</b>		
Mori Hills REIT Investment Corp., Class C Morinaga & Co. Ltd.	Office REITs Food Products	21 1,156	17,180 17,887
Morinaga & Co. Ltd. Morinaga Milk Industry Co. Ltd.	Food Products	1,165	24,414
Morinaga Milk Industry Co. Ltd. MS&AD Insurance Group Holdings, Inc.	Insurance	21,000	24,414 466,710
Murata Manufacturing Co. Ltd.	Electronic Equipment, Instruments & Components	25,200	400,710 520,418
Nabtesco Corp.	Machinery	2,100	35,614
112010000 Oolp.	ividentifier y	2,100	55,014

Nagase & Co. Ltd.	Trading Companies & Distributors	2,100	41,110
Nagoya Railroad Co. Ltd.	Ground Transportation	2,100	22,892
Nankai Electric Railway Co. Ltd.	Ground Transportation	2,100	34,869
NEC Corp.	IT Services	3,809	313,628
NEC Networks & System Integration Corp.	IT Services	1,071	16,265
NET One Systems Co. Ltd.	IT Services	1,233	22,597
Nexon Co. Ltd.	Entertainment	5,250	97,095
		,	
NGK Insulators Ltd.	Machinery	4,200	53,786
NH Foods Ltd.	Food Products	1,482	44,314
NHK Spring Co. Ltd.	Automobile Components	2,100	20,933
Nichirei Corp.	Food Products	1,452	31,954
NIDEC Corp.	Electrical Equipment	7,839	350,138
Nifco, Inc.	Automobile Components	1,138	27,145
Nihon Kohden Corp.	Health Care Equipment & Supplies	2,026	29,270
Nihon M&A Center Holdings, Inc.	Capital Markets	4,200	21,708
Nikon Corp.	Household Durables	4,200	42,454
Nintendo Co. Ltd.	Entertainment	15,542	826,665
Nippon Accommodations Fund, Inc.	Residential REITs	7	27,807
Nippon Building Fund, Inc.	Office REITs	22	76,999
Nippon Electric Glass Co. Ltd.	Electronic Equipment, Instruments & Components	1,015	23,088
NIPPON EXPRESS HOLDINGS, Inc.	Air Freight & Logistics	915	42,178
Nippon Kayaku Co. Ltd.	Chemicals	2,100	16,025
Nippon Paint Holdings Co. Ltd.	Chemicals	14,700	95,770
Nippon Prologis REIT, Inc.	Industrial REITs	37	57,733
Nippon Sanso Holdings Corp.	Chemicals	2,723	80,559
Nippon Shinyaku Co. Ltd.	Pharmaceuticals	777	15,723
Nippon Shokubai Co. Ltd.	Chemicals	2,112	21,092
	Metals & Mining	12,403	262,232
Nippon Steel Corp.	•		
Nippon Telegraph & Telephone Corp.	Diversified Telecommunication Services	420,000	396,345
Nippon Yusen KK	Marine Transportation	6,300	183,368
Nipro Corp.	Health Care Equipment & Supplies	2,100	16,469
Nishi-Nippon Railroad Co. Ltd.	Ground Transportation	1,035	16,584
Nissan Chemical Corp.	Chemicals	1,874	59,379
Nissan Motor Co. Ltd.	Automobiles	25,200	85,520
Nisshin Seifun Group, Inc.	Food Products	4,200	48,290
Nissin Foods Holdings Co. Ltd.	Food Products	3,075	78,032
Niterra Co. Ltd.	Automobile Components	2,100	60,966
	•	1,123	118,611
Nitori Holdings Co. Ltd.	Specialty Retail		
Nitto Denko Corp.	Chemicals	2,100	165,927
NOF Corp.	Chemicals	3,387	46,259
NOK Corp.	Automobile Components	2,100	27,931
Nomura Holdings, Inc.	Capital Markets	42,000	240,731
Nomura Real Estate Holdings, Inc.	Real Estate Management & Development	1,436	35,985
Nomura Real Estate Master Fund, Inc.	Diversified REITs	63	55,888
Nomura Research Institute Ltd.	IT Services	6,300	177,063
NS Solutions Corp.	IT Services	936	15,844
NSK Ltd.	Machinery	6,300	30,615
NTT Data Group Corp.	IT Services	8,400	123,342
Obayashi Corp.	Construction & Engineering	10,500	124,804
OBIC Business Consultants Co. Ltd.	Software	424	17,731
Obic Co. Ltd.	IT Services	1,041	134,218
Odakyu Electric Railway Co. Ltd.	Ground Transportation	4,200	40,627
Oji Holdings Corp.	Paper & Forest Products	12,600	49,723
OKUMA Corp.	Machinery	428	19,285
Olympus Corp.	Health Care Equipment & Supplies	16,800	270,862
Omron Corp.	Electronic Equipment, Instruments & Components	2,805	96,412
Ono Pharmaceutical Co. Ltd.	Pharmaceuticals	6,300	86,025
Open House Group Co. Ltd.	Household Durables	1,031	31,585
Oracle Corp.	Software	529	36,503
Oriental Land Co. Ltd.	Hotels, Restaurants & Leisure	15,983	445,330
ORIX Corp.	Financial Services	16,800	370,966
Orix JREIT, Inc.	Office REITs	42	41,567
Osaka Gas Co. Ltd.	Gas Utilities	5,636	124,135
OSG Corp.	Machinery	1,075	13,088
Otsuka Corp.	IT Services	3,168	60,875
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Otsuka Holdings Co. Ltd.	Pharmaceuticals	7,232	304,368
PALTAC Corp.	Distributors	449	12,228
Pan Pacific International Holdings Corp.	Broadline Retail	5,867	137,283
Panasonic Holdings Corp.	Household Durables	31,500	257,898
<sup>a</sup> Park24 Co. Ltd.	Commercial Services & Supplies	2,100	20,920
Penta-Ocean Construction Co. Ltd.	Construction & Engineering	4,200	17,285
<sup>a</sup> PeptiDream, Inc.	Biotechnology	2,100	32,520
Persol Holdings Co. Ltd.	Professional Services	25,200	34,888
Pigeon Corp.	Household Products	2,100	18,988
Pola Orbis Holdings, Inc.	Personal Care Products	2,100	17,069
Rakus Co. Ltd.	Software	1,365	17,671
<sup>a</sup> Rakuten Bank Ltd.	Banks	1,373	24,864
<sup>a</sup> Rakuten Group, Inc.	Broadline Retail	21,000	108,342
Recruit Holdings Co. Ltd.	Professional Services	21,101	1,129,033
Relo Group, Inc.	Real Estate Management & Development	2,100	22,350
Renesas Electronics Corp.	Semiconductors & Semiconductor Equipment	22,670	424,058
Rengo Co. Ltd.	Containers & Packaging	4,200	27,245
Resona Holdings, Inc.	Banks	33,600	222,350
Resonac Holdings Corp.	Chemicals	2,100	45,979
Resorttrust, Inc.	Hotels, Restaurants & Leisure	822	12,193
Ricoh Co. Ltd.	Technology Hardware, Storage & Peripherals	8,400	71,828
Rinnai Corp.	Household Durables	2,100	47,781
Rohm Co. Ltd.	Semiconductors & Semiconductor Equipment	4,200	56,136
Rohto Pharmaceutical Co. Ltd.	Personal Care Products	2,885	60,458
Ryohin Keikaku Co. Ltd.	Broadline Retail	3,290	54,690
Sanken Electric Co. Ltd.	Semiconductors & Semiconductor Equipment	260	11,130
Sankyo Co. Ltd.	Leisure Products	2,100	22,794
Sankyu, Inc.	Air Freight & Logistics	809	27,600
Sanrio Co. Ltd.	Specialty Retail	2,988	54,945
Santen Pharmaceutical Co. Ltd.	Pharmaceuticals	4,200	42,924
Sanwa Holdings Corp.	Building Products	2,100	38,401
Sapporo Holdings Ltd.	Beverages	899	31,526
Sawai Group Holdings Co. Ltd.	Pharmaceuticals	594	24,139
SBI Holdings, Inc.	Capital Markets	4,200	106,188
SCREEN Holdings Co. Ltd.	Semiconductors & Semiconductor Equipment	1,177	106,095
SCSK Corp.	IT Services	2,100	41,945
Secom Co. Ltd.	Commercial Services & Supplies	3,088	182,312
Sega Sammy Holdings, Inc.	Leisure Products	2,100	31,181
Seibu Holdings, Inc.	Ground Transportation	4,200	57,885
Seiko Epson Corp.	Technology Hardware, Storage & Peripherals	4,200	65,248
Seino Holdings Co. Ltd.	Ground Transportation	2,100	28,336
Sekisui Chemical Co. Ltd.	Household Durables	6,300	87,180
Sekisui House Ltd.	Household Durables	8,400	186,057
Sekisui House Reit, Inc.	Diversified REITs	63	30,979
Seven & i Holdings Co. Ltd.	Consumer Staples Distribution & Retail	33,600	409,399
Seven Bank Ltd.	Banks	10,500	17,559
SG Holdings Co. Ltd.	Air Freight & Logistics	6,300	58,061
<sup>a</sup> Sharp Corp.	Household Durables	4,200	24,285
<sup>a</sup> SHIFT, Inc.	IT Services	149	13,505
Shikoku Electric Power Co., Inc.	Electric Utilities	2,100	18,016
Shimadzu Corp.	Electronic Equipment, Instruments & Components	4,200	105,091
Shimamura Co. Ltd.	Specialty Retail	588	26,735
Shimano, Inc.	Leisure Products	1,136	175,456
Shimizu Corp.	Construction & Engineering	8,400	47,180
Shin-Etsu Chemical Co. Ltd.	Chemicals	28,514	1,105,746
Shinko Electric Industries Co. Ltd.	Semiconductors & Semiconductor Equipment	972	34,080
Shionogi & Co. Ltd.	Pharmaceuticals	3,587	139,970
Ship Healthcare Holdings, Inc.	Health Care Providers & Services	1,114	16,448
Shiseido Co. Ltd.	Personal Care Products	5,791	165,169
Shizuoka Financial Group, Inc.	Banks	6,300	60,470
SHO-BOND Holdings Co. Ltd.	Construction & Engineering	695	24,891
Skylark Holdings Co. Ltd.	Hotels, Restaurants & Leisure	4,200	55,862
SMC Corp.	Machinery	819	388,676
Socionext, Inc.	Semiconductors & Semiconductor Equipment	2,768	65,543
SoftBank Corp.	Wireless Telecommunication Services	40,881	499,259

SoftBank Group Corp.	Wireless Telecommunication Services	14,660	946,894
Sohgo Security Services Co. Ltd.	Commercial Services & Supplies	6,300	36,799
Sojitz Corp.	Trading Companies & Distributors	3,098	75,283
Sompo Holdings, Inc.	Insurance	13,332	284,691
Sony Group Corp.	Household Durables	17,945	1,521,632
Sotetsu Holdings, Inc.	Ground Transportation	1,015	15,380
Square Enix Holdings Co. Ltd.	Entertainment	1,271	38,179
Stanley Electric Co. Ltd.	Automobile Components	2,100	37,467
Subaru Corp.	Automobiles	8,400	178,068
Sugi Holdings Co. Ltd.	Consumer Staples Distribution & Retail	1,244	17,122
SUMCO Corp.	Semiconductors & Semiconductor Equipment	4,200	60,457
Sumitomo Bakelite Co. Ltd.	Chemicals	945	27,623
Sumitomo Chemical Co. Ltd.	Chemicals	23,100	49,500
Sumitomo Corp.	Trading Companies & Distributors	15,031	375,355
Sumitomo Electric Industries Ltd.	Automobile Components	10,500	163,349
Sumitomo Forestry Co. Ltd.	Household Durables	2,100	66,802
Sumitomo Heavy Industries Ltd.	Machinery	1,820	47,305
Sumitomo Metal Mining Co. Ltd.	Metals & Mining	3,603	109,259
Sumitomo Mitsui Financial Group, Inc.	Banks	18,532	1,235,582
Sumitomo Mitsui Trust Holdings, Inc.	Banks	10,500	239,556
<sup>a</sup> Sumitomo Pharma Co. Ltd.	Pharmaceuticals	2,100	5,287
Sumitomo Realty & Development Co. Ltd.	Real Estate Management & Development	6,021	176.707
Sumitomo Rubber Industries Ltd.	Automobile Components	2,100	20,920
Sundrug Co. Ltd.	Consumer Staples Distribution & Retail	1,100	20,320
Suntarug Co. Ltd. Suntary Beverage & Food Ltd.	Beverages	1,843	65,386
Surlicity Develage & Food Etd.	Health Care Providers & Services	1,043	32,946
Suzuki Motor Corp.	Automobiles	27,300	314,138
•	Health Care Equipment & Supplies	8,400	135,300
Sysmex Corp. T&D Holdings, Inc.	Insurance	7,350	128,326
<b>G</b>	Construction Materials	1,820	45,687
Taiheiyo Cement Corp. Taisei Corp.	Construction & Engineering	2,100	77,689
Taiyo Yuden Co. Ltd.		2,100	53,342
Takara Holdings, Inc.	Electronic Equipment, Instruments & Components Beverages	2,100	14,243
Takashimaya Co. Ltd.	Broadline Retail	2,100	35,346
Takeda Pharmaceutical Co. Ltd.	Pharmaceuticals	23,100	599,112
TDK Corp.	Electronic Equipment, Instruments & Components	5,362	328,833
TechnoPro Holdings, Inc.	Professional Services	1,672	27,389
Teijin Ltd.	Chemicals	2,100	17,448
Terumo Corp.		21,321	351,639
THK Co. Ltd.	Health Care Equipment & Supplies Machinery	2,100	37,513
TIS. Inc.	IT Services	3,531	68,442
Tobu Railway Co. Ltd.	Ground Transportation	2.781	46,825
Toda Corp.	Construction & Engineering	4,200	27,467
Toho Co. Ltd.	Entertainment		
		1,650	48,251
Toho Gas Co. Ltd.	Gas Utilities Electric Utilities	1,319	32,003
Tohoku Electric Power Co., Inc.		6,300	56,847
Tokai Carbon Co. Ltd.	Chemicals	4,200	24,034
Tokio Marine Holdings, Inc.	Insurance	28,368	1,058,994
Tokyo Century Corp.	Financial Services	4,200	39,399
<sup>a</sup> Tokyo Electric Power Co. Holdings, Inc.	Electric Utilities	23,100	124,389
Tokyo Electron Ltd.	Semiconductors & Semiconductor Equipment	6,534	1,417,609
Tokyo Gas Co. Ltd.	Gas Utilities	5,801	124,596
Tokyo Ohka Kogyo Co. Ltd.	Chemicals	1,675	45,421
Tokyo Seimitsu Co. Ltd.	Semiconductors & Semiconductor Equipment	592	45,248
Tokyo Tatemono Co. Ltd.	Real Estate Management & Development	2,681	42,317
Tokyu Corp.	Ground Transportation	8,400	92,533
Tokyu Fudosan Holdings Corp.	Real Estate Management & Development	8,400	56,057
TOPPAN Holdings, Inc.	Commercial Services & Supplies	4,200	115,744
Toray Industries, Inc.	Chemicals	23,100	109,354
Toridoll Holdings Corp.	Hotels, Restaurants & Leisure	525	12,079
Tosoh Corp.	Chemicals	4,200	54,778
TOTO Ltd.	Building Products	2,100	49,582
Toyo Seikan Group Holdings Ltd.	Containers & Packaging	2,100	32,963
Toyo Suisan Kaisha Ltd.	Food Products	1,361	80,673
Toyo Tire Corp.	Automobile Components	2,100	33,531

Toyoda Casai Ca. Ltd	Automobile Componente	1,095	10.254
Toyoda Gosei Co. Ltd. Toyota Boshoku Corp.	Automobile Components Automobile Components	804	19,254 10,649
Toyota Industries Corp.	Machinery	2,348	198,002
Toyota Motor Corp.	Automobiles	177,300	3,626,240
Toyota Tsusho Corp.	Trading Companies & Distributors	9,900	192,756
Trend Micro, Inc.	Software	1,638	66,504
TS Tech Co. Ltd.	Automobile Components	2,100	24,876
Tsumura & Co.	Pharmaceuticals	871	22,227
Tsuruha Holdings, Inc.	Consumer Staples Distribution & Retail	603	34,337
UBE Corp.	Chemicals	2,100	36,978
Ulvac, Inc.	Semiconductors & Semiconductor Equipment	746	48,741
Unicharm Corp.	Household Products	5,676	182,319
United Urban Investment Corp.	Diversified REITs	42	37,311
Ushio, Inc.	Electrical Equipment	2,100	27,311
USS Co. Ltd.	Specialty Retail	6,300	53,009
Welcia Holdings Co. Ltd.	Consumer Staples Distribution & Retail	1,563	19,491
West Japan Railway Co.	Ground Transportation	6,942	129,251
Workman Co. Ltd.	Specialty Retail	680	15,852
Yakult Honsha Co. Ltd.	Food Products	4.200	75,104
Yamada Holdings Co. Ltd.	Specialty Retail	8,400	22,559
Yamaguchi Financial Group, Inc.	Banks	2,100	23,832
Yamaha Corp.	Leisure Products	2,100	49,164
Yamaha Motor Co. Ltd.	Automobiles	12,600	116,632
Yamato Holdings Co. Ltd.	Air Freight & Logistics	4,200	46,175
Yamato Kogyo Co. Ltd.	Metals & Mining	514	25,007
Yamazaki Baking Co. Ltd.	Food Products	2,100	43,107
Yaoko Co. Ltd.	Consumer Staples Distribution & Retail	357	21,621
Yaskawa Electric Corp.	Machinery	3,742	134,387
Yokogawa Electric Corp.	Electronic Equipment, Instruments & Components	3,406	82,366
Yokohama Rubber Co. Ltd.	Automobile Components	2,100	46,436
Zenkoku Hosho Co. Ltd.	Financial Services	779	28,698
Zensho Holdings Co. Ltd.	Hotels, Restaurants & Leisure	1,326	50,696
Zeon Corp.	Chemicals	2,100	17,428
ZOZO, Inc.	Specialty Retail	2,100	52,585
Total Common Stocks (Cost \$64,162,044)			65,593,469
			05,595,409
Total Investments before Short-Term			
Investments (Cost \$64,162,044)			65,593,469
Short-Term Investments 0.1%			
Money Market Funds 0.1%			
United States 0.1%			
<sup>b,c</sup> Institutional Fiduciary Trust - Money Market			
Portfolio, 5.09%	Money Market Funds	61,119	61,119
Total Short-Term Investments (Cost \$61,119)		0.,0	61,119
Total Investments (Cost \$64,223,163) 99.1%			65,654,588
Other Assets, less Liabilities 0.9%			596,178
Net Assets 100.0%			\$66,250,766
			<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>

<sup>a</sup>Non-income producing. <sup>b</sup>The rate shown is the annualized seven-day effective yield at period end. <sup>c</sup>See Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following forward exchange contracts outstanding.

#### **Forward Exchange Contracts**

Currency	Counterparty <sup>a</sup>	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation	Unrealized Depreciation	
OTC Forward Exchange Contracts								
Japanese Yen	UBSW	Buy	94,695,326	\$ 594,053	7/02/24	\$ —	\$	(5,372)
Japanese Yen	SSBT	Buy	94,695,326	594,052	7/02/24	_		(5,370)
Japanese Yen	BOFA	Buy	47,347,663	297,027	7/02/24	_		(2,686)
Japanese Yen	BOFA	Buy	2,006,993,087	12,476,645	7/02/24	_		· _
Japanese Yen	UBSW	Sell	4,013,986,174	24,953,041	7/02/24	248		_
Japanese Yen	BOFA	Sell	97,825,750	625,385	7/02/24	17,242		
Japanese Yen	UBSW	Sell	195,651,500	1,250,771	7/02/24	34,487		_
Japanese Yen	SSBT	Sell	195,651,500	1,250,771	7/02/24	34,487		
Japanese Yen	BOFA	Sell	1,956,515,000	12,503,211	7/02/24	340,368		
Japanese Yen	UBSW	Sell	3,913,030,000	25,005,288	7/02/24	679,601		_
Japanese Yen	SSBT	Sell	3,913,030,000	25,006,534	7/02/24	680,847		
Japanese Yen	UBSW	Buy	4,229,380,000	26,415,613	8/02/24	_		(973)
Japanese Yen	SSBT	Buy	4,229,380,000	26,415,926	8/02/24	_		(660)
Japanese Yen	BOFA	Buy	2,114,690,000	13,208,227	8/02/24	—		(66)
Total Forward Exchange Contracts						\$1,787,280	\$	(15,127)
Net unrealized appreciation (dep	preciation)						\$1	,772,153

<sup>a</sup>May be comprised of multiple contracts with the same counterparty, currency and settlement date.

At June 30, 2024, the Fund had the following futures contracts outstanding.

# **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts Nikkei 225 Mini	Long	19	\$467,500	9/12/24	\$4,771

\*As of period end.

#### Abbreviations

# **Selected Portfolio**

BOFA – Bank of America Corp.

REIT - Real Estate Investment Trust

SSBT – State Street Bank & Trust Co.

UBSW - UBS AG
Franklin FTSE Latin America ETF	Industry	Shares	Value
Common Stocks 79.5%			
Brazil 41.3%			
Allos SA	Real Estate Management & Development	40,500	\$ 153,995
Alupar Investimento SA, UNIT	Electric Utilities	11,232	60,200
Ambev SA	Beverages	391,500	804,223
<sup>a</sup> Atacadao SA	Consumer Staples Distribution & Retail	45,900	74,538
Auren Energia SA	Independent Power Producers & Energy Traders	32,400	71,981
B3 SA - Brasil Bolsa Balcao	Capital Markets	499,500	920,862
Banco Bradesco SA	Banks	135,000	271,971
Banco BTG Pactual SA	Capital Markets	114,600	637,738
Banco do Brasil SA	Banks	153,900	740,068
Banco Santander Brasil SA	Banks	32,400	160,179
BB Seguridade Participacoes SA		62,100	368,165
Bradespar SA	Metals & Mining	2,700	8,725
<sup>a</sup> BRF SA	Food Products	59,400	242,436
Caixa Seguridade Participacoes SA	Insurance	40,500	104,341
CCR SA	Transportation Infrastructure	99,900	209,352
Centrais Eletricas Brasileiras SA	Electric Utilities	118,800	766,769
Cia de Saneamento Basico do Estado de Sao		~~	
Paulo SABESP	Water Utilities	30,400	410,317
Cia Energetica de Minas Gerais	Electric Utilities	7,020	15,444
Cia Paranaense de Energia - Copel	Electric Utilities	70,200	104,773
Cia Siderurgica Nacional SA	Metals & Mining	56,700	131,786
Cielo SA	Financial Services	102,600	103,996
Cosan SA	Oil, Gas & Consumable Fuels	108,000	263,270
CPFL Energia SA	Electric Utilities	16,200	95,460
CSN Mineracao SA	Metals & Mining	45,900	42,888
Dexco SA	Paper & Forest Products	32,400	38,265
<sup>a</sup> Diagnosticos da America SA	Health Care Providers & Services	24,300	12,118
<sup>a</sup> Embraer SA	Aerospace & Defense	64,800	421,737
Energisa SA	Electric Utilities	26,000	213,544
<sup>a</sup> Eneva SA	Independent Power Producers & Energy Traders	51,300	117,295
Engie Brasil Energia SA	Independent Power Producers & Energy Traders	16,200	129,175
Equatorial Energia SA	Electric Utilities	79,700	440,366
<sup>a</sup> Equatorial Energia SA	Electric Utilities	1,235	6,913
<sup>b</sup> GPS Participacoes e Empreendimentos SA	Commercial Services & Supplies	37,800	117,324
Grupo Mateus SA	Consumer Staples Distribution & Retail	35,100	43,792
<sup>a,b</sup> Hapvida Participacoes e Investimentos SA	Health Care Providers & Services	423,900	292,295
Hypera SA	Pharmaceuticals	36,000	186,013
Intelbras SA Industria de Telecomunicacao			
Eletronica Brasileira	Communications Equipment	8,100	33,672
Itau Unibanco Holding SA	Banks	40,500	204,817
Klabin SA	Containers & Packaging	81,000	312,657
Localiza Rent a Car SA	Ground Transportation	75,479	570,735
Lojas Renner SA	Specialty Retail	86,400	194,128
M Dias Branco SA	Food Products	10,800	57,029
<sup>a</sup> Magazine Luiza SA	Broadline Retail	30,510	66,189
Multiplan Empreendimentos Imobiliarios SA	Real Estate Management & Development	24,300	98,610
Natura & Co. Holding SA	Personal Care Products	86,400	241,726
Neoenergia SA	Electric Utilities	21,600	72,214
Petroleo Brasileiro SA	Oil, Gas & Consumable Fuels	332,100	2,414,316
Porto Seguro SA	Insurance	16,200	90,268
PRIO SA	Oil, Gas & Consumable Fuels	60,600	477,429
Raia Drogasil SA	Consumer Staples Distribution & Retail	99,900	461,870
<sup>b</sup> Rede D'Or Sao Luiz SA	Health Care Providers & Services	70,200	343,768
Rumo SA	Ground Transportation	113,400	423,021
Sao Martinho SA	Food Products	14,200	83,674
<sup>a</sup> Sendas Distribuidora SA	Consumer Staples Distribution & Retail	121,500	226,181
SLC Agricola SA	Food Products	17,800	55,921
Smartfit Escola de Ginastica e Danca SA	Hotels, Restaurants & Leisure	10,800	41,999
Suzano SA	Paper & Forest Products	62,100	637,385

Telefonica Brasil SA	Diversified Telecommunication Services	38,800	316,718
TIM SA	Wireless Telecommunication Services	72,900	208,419
TOTVS SA	Software	40,500	221,879
Transmissora Alianca de Energia Eletrica SA	Electric Utilities	18,900	116,474
Ultrapar Participacoes SA	Oil, Gas & Consumable Fuels	75,600	293,991
Usinas Siderurgicas de Minas Gerais SA Usiminas	Metals & Mining	13,500	18,545
Vale SA	Metals & Mining	347,770	3,895,660
Vamos Locacao de Caminhoes Maquinas e	C C		, ,
Equipamentos SA	Ground Transportation	35,100	47,837
Vibra Energia SA	Specialty Retail	99,900	375,899
WEG SA	Electrical Equipment	132,300	1,004,913
			22,390,258
Chile 5.5%			
Aguas Andinas SA, Class A	Water Utilities	250,668	68,249
Banco de Chile	Banks	3,919,617	436,051
Banco de Credito e Inversiones SA	Banks	8,505	238,591
Banco Itau Chile SA	Banks	6,696	73,421
Banco Santander Chile	Banks	5,555,655	260,148
Cencosud SA	Consumer Staples Distribution & Retail	118,773	223,346
Cencosud Shopping SA	Real Estate Management & Development	43,308	65,380
Cia Cervecerias Unidas SA	Beverages	12,042	68,698
Cia Sud Americana de Vapores SA	Marine Transportation	1,562,517	98,923
Colbun SA	Independent Power Producers & Energy Traders	649,782	83,838
Empresas CMPC SA	Paper & Forest Products	107,190	200,997
Empresas Copec SA	Oil, Gas & Consumable Fuels	43,767	336,161
Enel Americas SA	Electric Utilities	1,700,028	157,769
Enel Chile SA	Electric Utilities	2,220,048	124,888
<sup>a</sup> Falabella SA	Broadline Retail	70,956	218,072
Latam Airlines Group SA	Passenger Airlines	15,133,419	205,857
Plaza SA	Real Estate Management & Development	27,216	39,498
Quinenco SA	Industrial Conglomerates	23,760	77,654
Sociedad de Inversiones Oro Blanco SA	Capital Markets	4,490,937	27,609
		.,,	
			3,005,150
Colombia 0.8%			
Ecopetrol SA	Oil, Gas & Consumable Fuels	425,034	237,945
Interconexion Electrica SA ESP	Electric Utilities	39,420	173,122
			411,067
			411,007
Mexico 30.4%			
Alfa SAB de CV, Class A	Industrial Conglomerates	324,621	189,779
<sup>a</sup> Alpek SAB de CV	Chemicals	34,236	24,846
Alsea SAB de CV	Hotels, Restaurants & Leisure	46,170	160,587
America Movil SAB de CV	Wireless Telecommunication Services	2,018,466	1,718,712
Arca Continental SAB de CV	Beverages	39,717	389,687
<sup>b</sup> Banco del Bajio SA	Banks	63,639	193,191
Becle SAB de CV	Beverages	48,222	87,211
Cemex SAB de CV	Construction Materials	1,361,610	871,973
Coca-Cola Femsa SAB de CV	Beverages	47,250	405,354
Concentradora Fibra Danhos SA de CV	Diversified REITs	22,113	23,932
Corp. Inmobiliaria Vesta SAB de CV	Real Estate Management & Development	76,761	229,752
El Puerto de Liverpool SAB de CV, Class C1	Broadline Retail	17,739	127,221
Fibra Uno Administracion SA de CV	Diversified REITs	256,095	314,841
Fomento Economico Mexicano SAB de CV	Beverages	163,647	1,761,540
Gruma SAB de CV, Class B	Food Products	16,065	293,256
Grupo Aeroportuario del Centro Norte SAB de CV	Transportation Infrastructure	24,732	209,861
Grupo Aeroportuario del Pacifico SAB de CV,			
Class B	Transportation Infrastructure	35,262	551,873
Grupo Aeroportuario del Sureste SAB de CV,			,
Class B	Transportation Infrastructure	17,928	540,031
Grupo Bimbo SAB de CV	Food Products	194,562	687,466
Grupo Carso SAB de CV	Industrial Conglomerates	40,554	278,913
Grupo Comercial Chedraui SA de CV	Consumer Staples Distribution & Retail	22,734	157,984
Grupo Elektra SAB de CV	Banks	5,400	313,106
		-,	-,

Grupo Financiero Banorte SAB de CV, Class O	Banks	259,011	2,019,338
<sup>a</sup> Grupo Financiero Inbursa SAB de CV, Class O	Banks	177,093	421,002
Grupo Mexico SAB de CV, Class B	Metals & Mining	283,338	1,524,885
Grupo Televisa SAB	Media	214,353	117,226
a Industrias Penoles SAB de CV	Metals & Mining	11,097	144,284
Kimberly-Clark de Mexico SAB de CV, Class A	Household Products	74,358	128,705
Megacable Holdings SAB de CV	Media	27,297	68,640
<sup>a,c</sup> Ollamani SAB	Hotels, Restaurants & Leisure	9,099	20,606
Operadora De Sites Mexicanos SAB de CV	Diversified Telecommunication Services	112,131	101,121
Orbia Advance Corp. SAB de CV	Chemicals	86,751	121,121
Prologis Property Mexico SA de CV	Industrial REITs	62,343	203,815
Promotora y Operadora de Infraestructura SAB de			
CV	Transportation Infrastructure	19,656	181,946
Qualitas Controladora SAB de CV	Insurance	14,850	151,005
Regional SAB de CV	Banks	21,168	158,041
Wal-Mart de Mexico SAB de CV, Class V	Consumer Staples Distribution & Retail	463,752	1,579,022
	·	,	
			16,471,873
United States 1.5%			
GCC SAB de CV	Construction Materials	14,580	136,690
<sup>a</sup> JBS SA	Food Products	121,500	705,885
			842,575
			042,575
Total Common Stocks (Cost \$39,477,284)			43,120,923
Preferred Stocks 18.9%			
Brazil 17.2%		40.000	04.000
<sup>a</sup> Alpargatas SA, pfd.	Textiles, Apparel & Luxury Goods	18,900	31,032
<sup>d</sup> Banco Bradesco SA, 9.006%, pfd.	Banks	464,400	1,035,075
<sup>d</sup> Bradespar SA, 15.084%, pfd.	Metals & Mining	21,600	71,981
<sup>a</sup> Braskem SA, Class A, pfd.	Chemicals	16,200	52,090
<sup>d</sup> Centrais Eletricas Brasileiras SA, Class B, 4.546%,		04.000	175 100
pfd.	Electric Utilities	24,300	175,432
<sup>d</sup> Cia Energetica de Minas Gerais, 9.565%, pfd.	Electric Utilities	148,230	263,932
<sup>d</sup> Cia Paranaense de Energia - Copel, Class B,		440.000	100.011
Class B, 3.548%, pfd.	Electric Utilities	118,800	198,911
<sup>d</sup> CTEEP-Cia de Transmissao de Energia Eletrica		10.000	70 500
Paulista, 7.133%, pfd.	Electric Utilities	16,200	76,589
<sup>d</sup> Gerdau SA, 6.055%, pfd.	Metals & Mining	117,180	387,756
d Itau Unibanco Holding SA, 6.674%, pfd.	Banks	434,700	2,536,458
d Itausa SA, 7.78%, pfd.	Banks	486,000	859,225
<sup>d</sup> Metalurgica Gerdau SA, 13.427%, pfd.	Metals & Mining	59,400	113,893
<sup>d</sup> Petroleo Brasileiro SA, 13.798%, pfd.	Oil, Gas & Consumable Fuels	502,200	3,440,252
<sup>d</sup> Unipar Carbocloro SA, Class B, 5.675%, pfd.	Chemicals	4,694	41,232
<sup>d</sup> Usinas Siderurgicas de Minas Gerais SA Usiminas,		10.000	
Class A, 3.578%, pfd.	Metals & Mining	43,200	61,520
			9,345,378
Chile 1.1%			
<sup>d</sup> Embotelladora Andina SA, Class B, 6.276%, pfd.	Beverages	33,642	94,946
<sup>d</sup> Sociedad Quimica y Minera de Chile SA, Class B,	Develages	55,042	54,540
-	Electrical Equipment	12,231	492,739
0.002%, pfd.	Electrical Equipment	12,231	492,739
			587,685
Colombia 0.6%			
<sup>d</sup> Bancolombia SA, 10.376%, pfd.	Banks	40,311	331,503
	Damo	10,011	
Total Preferred Stocks (Cost \$9,387,645)			10,264,566
Rights 0.0% <sup>†</sup>			
Brazil 0.0% <sup>†</sup>			
<sup>a</sup> Localiza Rent a Car SA	Ground Transportation	762	1,235
		102	1,200

<b>Chile 0.0%</b> <sup>†</sup> <sup>a</sup> Plaza SA	Real Estate Management & Development	3,193	67
Total Rights (Cost \$0)			1,302
Total Investments before Short-Term Investments (Cost \$48,864,929)			53,386,791
Short-Term Investments 0.1% Investments from Cash Collateral Received for Loaned Securities 0.1% United States 0.1% e.f Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	19,440	19,440
Money Market Funds 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> <sup>e,f</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	19,198	19,198
Total Short-Term Investments (Cost \$38,638)			38,638
Total Investments (Cost \$48,903,567) 98.5% Other Assets, less Liabilities 1.5%			53,425,429 800,029
Net Assets 100.0%			\$54,225,458

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

bSecurity was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$946,578, representing 1.7% of net assets. •A portion or all of the security is on loan at June 30, 2024.

<sup>d</sup>Variable rate security. The rate shown represents the yield at period end. <sup>e</sup>The rate shown is the annualized seven-day effective yield at period end.

<sup>f</sup>See Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Equity Contracts					
Bovespa Index	Long	25	\$564,417	8/14/24	\$ 9,704
Index Contracts					
Mex Bolsa Index	Long	11	320,943	9/20/24	1,219
Total Futures Contracts					\$10,923

\*As of period end.

### **Abbreviations**

### **Selected Portfolio**

REIT - Real Estate Investment Trust

Franklin FTSE Mexico ETF	Industry	Shares	Value
Common Stocks 99.3%			
Mexico 98.4%			
Alfa SAB de CV, Class A	Industrial Conglomerates	1,701,150	\$ 994,520
<sup>a,b</sup> Alpek SAB de CV	Chemicals	175,560	127,406
Alsea SAB de CV	Hotels, Restaurants & Leisure	242,330	842,864
America Movil SAB de CV	Wireless Telecommunication Services	8,793,290	7,487,437
Arca Continental SAB de CV	Beverages	207,625	2,037,133
°Banco del Bajio SA	Banks	333,410	1,012,146
Becle SAB de CV	Beverages	253,550	458,555
Cemex SAB de CV	Construction Materials	5,288,195	3,386,550
Coca-Cola Femsa SAB de CV	Beverages	247,225	2,120,926
Concentradora Fibra Danhos SA de CV	Diversified REITs	114,895	124,348
Corp. Inmobiliaria Vesta SAB de CV	Real Estate Management & Development	402,270	1,204,027
El Puerto de Liverpool SAB de CV, Class C1	Broadline Retail	92,950	666,619
Fibra Uno Administracion SA de CV	Diversified REITs	1,340,790	1,648,353
Fomento Economico Mexicano SAB de CV	Beverages	712,580	7,670,401
Gruma SAB de CV, Class B	Food Products	84,095	1,535,100
Grupo Aeroportuario del Centro Norte SAB de CV	Transportation Infrastructure	129,525	1,099,073
Grupo Aeroportuario del Pacifico SAB de CV, Class B	Transportation Infrastructure	156,750	2,453,240
Grupo Aeroportuario del Sureste SAB de CV, Class B	Transportation Infrastructure	82,005	2,470,173
Grupo Bimbo SAB de CV	Food Products	810,810	2,864,917
Grupo Carso SAB de CV	Industrial Conglomerates	212,520	1,461,623
Grupo Comercial Chedraui SA de CV	Consumer Staples Distribution & Retail	119,570	830,919
Grupo Elektra SAB de CV	Banks	28,346	1,643,574
Grupo Financiero Banorte SAB de CV, Class O	Banks	1,122,770	8,753,498
<sup>a</sup> Grupo Financiero Inbursa SAB de CV, Class O	Banks	928,070	2,206,295
Grupo Mexico SAB de CV, Class B	Metals & Mining	1,246,355	6,707,708
Grupo Televisa SAB	Media	1,129,480	617,692
<sup>a</sup> Industrias Penoles SAB de CV	Metals & Mining Household Products	58,355	758,738
Kimberly-Clark de Mexico SAB de CV, Class A		391,325	677,336
Megacable Holdings SAB de CV <sup>a,b</sup> Ollamani SAB	Media Hotels, Restaurants & Leisure	140,910 47,685	354,327 107,989
Operadora De Sites Mexicanos SAB de CV	Diversified Telecommunication Services	47,005 589,435	531,557
•	Chemicals		
Orbia Advance Corp. SAB de CV	Industrial REITs	456,445 326,645	637,283 1,067,886
Prologis Property Mexico SA de CV Promotora y Operadora de Infraestructura SAB de CV	Transportation Infrastructure	102,905	952,542
Qualitas Controladora SAB de CV	Insurance	78,100	794,176
Regional SAB de CV	Banks	111,265	830,707
Wal-Mart de Mexico SAB de CV, Class V	Consumer Staples Distribution & Retail	2,027,410	6,903,095
Wal-Walt de Mexico SAB de CV, Class V	Consumer Staples Distribution & Retail	2,027,410	0,903,095
			76,040,733
United States 0.9%			
GCC SAB de CV	Construction Materials	76,780	719,827
Total Common Stools (Coot \$70,625,754)			70 700 500
Total Common Stocks (Cost \$79,635,751)			76,760,560
Total Investments before Short-Term Investments			
(Cost \$79,635,751)			76,760,560
(0031 #13,033,131)			70,700,300
Short-Term Investments 0.2%			
Investments from Cash Collateral Received for			
Loaned Securities 0.2%			
United States 0.2%			
d,e Institutional Fiduciary Trust - Money Market Portfolio,			
5.09%	Money Market Funds	179,120	179,120

Money Market Funds 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> <sup>d.e</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	97	97
Total Short-Term Investments (Cost \$179,217)			179,217
Total Investments (Cost \$79,814,968) 99.5% Other Assets, less Liabilities 0.5%			76,939,777 387,874
Net Assets 100.0%			\$77,327,651
<sup>†</sup> Rounds to less than 0.1% of net assets.			

<sup>a</sup>Non-income producing.

<sup>b</sup>A portion or all of the security is on loan at June 30, 2024. <sup>c</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$1,012,146, representing 1.3% of net assets. <sup>d</sup>The rate shown is the annualized seven-day effective yield at period end.

•See Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts Mex Bolsa Index	Long	16	\$466,827	9/20/24	\$(909)

\*As of period end.

### Abbreviations

#### **Selected Portfolio**

REIT - Real Estate Investment Trust

Franklin FTSE Russia ETF	Industry	Shares	Value
Common Stocks 0.0%			
<sup>a</sup> Russia 0.0%			
<sup>b</sup> Aeroflot PJSC	Passenger Airlines	174,496	\$ —
Alrosa PJSC	Metals & Mining	361,232	
<sup>b</sup> Credit Bank of Moscow PJSC	Banks	2,127,840	_
<sup>b</sup> Federal Grid CoRosseti PJSC	Electric Utilities	80,095,477	_
<sup>b</sup> Gazprom PJSC	Oil, Gas & Consumable Fuels	981,872	_
GMK Norilskiy Nickel PAO	Metals & Mining	288,800	_
Inter RAO UES PJSC	Electric Utilities	6,229,280	_
LUKOIL PJSC	Oil, Gas & Consumable Fuels	36,048	_
<sup>b</sup> M.Video PJSC	Specialty Retail	8,000	_
Magnit PJSC	Consumer Staples Distribution & Retail	8,112	_
Magnitogorsk Iron & Steel Works PJSC	Metals & Mining	370,640	_
<sup>b</sup> Mobile TeleSystems PJSC	Wireless Telecommunication Services	147,584	_
Moscow Exchange MICEX-Rates PJSC	Capital Markets	253,248	_
Mosenergo PJSC	Electric Utilities	1,418,704	_
Novatek PJSC	Oil, Gas & Consumable Fuels	47,472	_
Novolipetsk Steel PJSC	Metals & Mining	200,944	_
PhosAgro PJSC	Chemicals	6,208	_
<sup>b</sup> Polyus PJSC	Metals & Mining	3,504	_
<sup>b</sup> Raspadskava OJSC	Metals & Mining	10,720	_
Rosneft Oil Co. PJSC	Oil, Gas & Consumable Fuels	92,320	
Rostelecom PJSC	Diversified Telecommunication Services	165,056	
RusHydro PJSC	Electric Utilities	20,149,712	
<sup>b</sup> Sberbank of Russia PJSC	Banks	959,968	
<sup>b,c</sup> Segezha Group PJSC	Paper & Forest Products	666,096	
Severstal PAO	Metals & Mining	27,744	_
Sistema AFK PAO	Wireless Telecommunication Services	499,664	
Sovcomflot PJSC	Oil, Gas & Consumable Fuels	72,128	
Surgutneftegas PJSC	Oil, Gas & Consumable Fuels	634,480	
Tatneft PJSC	Oil, Gas & Consumable Fuels	105,552	
<sup>b</sup> Unipro PJSC	Independent Power Producers & Energy Traders	1,811,376	_
<sup>b</sup> United Co. RUSAL International PJSC	Metals & Mining	447,600	_
<sup>b</sup> VTB Bank PJSC	Banks	886,353,216	_
Total Common Stocks (Cost \$21,363,101)		;;	
Preferred Stocks 0.0%			
a Russia 0.0%			
Bashneft PJSC, pfd.	Oil, Gas & Consumable Fuels	3,392	
Surgutneftegas PJSC, pfd.	Oil, Gas & Consumable Fuels	682,080	
Tatneft PJSC, pfd.	Oil, Gas & Consumable Fuels	10,416	
Transneft PJSC, pfd.	Oil, Gas & Consumable Fuels	27,600	
		21,000	
Total Preferred Stocks (Cost \$1,113,686)			
Total Investments (Cost \$22,476,787) 0.0%			
Other Assets, less Liabilities 100.0%			4,782
Net Assets 100.0%			\$4,782
<sup>a</sup> Fair valued using significant unobservable inputs. See Note 4 regard	ding fair value measurements		

<sup>a</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

<sup>b</sup>Non-income producing.

•Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$0, representing 0.0% of net assets.

Franklin FTSE Saudi Arabia ETF	Industry	Shares	Value
Common Stocks 99.9% Saudi Arabia 99.9%			
Abdullah Al Othaim Markets Co.	Consumer Staples Distribution & Retail	24,090	\$ 72,946
ACWA Power Co.	Independent Power Producers & Energy Traders	11,390	1,075,365
<sup>a</sup> Ades Holding Co.	Energy Equipment & Services	23,750	127,372
<sup>a</sup> Advanced Petrochemical Co.	Chemicals	6,920	71,107
Al Rajhi Bank	Banks	101,730	2,209,989
Aldrees Petroleum & Transport Services Co.	Oil, Gas & Consumable Fuels Banks	2,680	87,295
Alinma Bank Almarai Co. JSC	Food Products	66,680 13,300	552,764 201,010
Arab National Bank	Banks	48,490	261,864
<sup>b</sup> Arabian Centres Co.	Real Estate Management & Development	48,490 9,910	53,253
<sup>a</sup> Arabian Contracting Services Co.	Media	820	49,835
Arabian Drilling Co.	Energy Equipment & Services	1,460	52,460
Arabian Internet & Communications Services Co.	IT Services	1,360	105,998
Astra Industrial Group	Industrial Conglomerates	1,870	77,858
Bank AlBilad	Banks	33,460	290,755
<sup>a</sup> Bank Al-Jazira	Banks	27,440	120,684
Banque Saudi Fransi	Banks	32,050	303,277
BinDawood Holding Co.	Consumer Staples Distribution & Retail	16,040	31,639
Bupa Arabia for Cooperative Insurance Co.	Insurance	4,050	277,442
Catrion Catering Holding Co.	Commercial Services & Supplies	2,190	73,086
Co. for Cooperative Insurance	Insurance	4,020	154,945
Dallah Healthcare Co.	Health Care Providers & Services	2,050	86,883
<sup>a</sup> Dar Al Arkan Real Estate Development Co.	Real Estate Management & Development	28,910	90,931
Dr Sulaiman Al Habib Medical Services Group Co.	Health Care Providers & Services	4,620	355,404
Elm Co.	IT Services	1,400	319,885
<sup>a</sup> Emaar Economic City	Real Estate Management & Development	19,970	34,440
Etihad Etisalat Co.	Wireless Telecommunication Services	20,610	293,361
Jarir Marketing Co.	Specialty Retail	32,120	108,562
Leejam Sports Co. JSC	Hotels, Restaurants & Leisure	1,380	83,353
Mobile Telecommunications Co. Saudi Arabia	Wireless Telecommunication Services	24,060	75,163
Mouwasat Medical Services Co.	Health Care Providers & Services	5,190	167,669
Nahdi Medical Co.	Consumer Staples Distribution & Retail	2,840	99,774
a National Industrialization Co., Class C	Chemicals	17,900	54,488
Power & Water Utility Co. for Jubail & Yanbu	Multi-Utilities	4,100	66,337
Qassim Cement Co.	Construction Materials	2,950	44,664
<sup>a</sup> Rabigh Refining & Petrochemical Co.	Oil, Gas & Consumable Fuels	22,820	40,937
Riyad Bank	Banks	80,170	556,677
Riyadh Cables Group Co.	Electrical Equipment	3,300	88,666
SABIC Agri-Nutrients Co.	Chemicals	12,740	383,056
Sahara International Petrochemical Co.	Chemicals	19,410	151,075
SAL Saudi Logistics Services ªSaudi Arabian Mining Co.	Air Freight & Logistics Metals & Mining	1,310 64,690	105,384 742,324
<sup>b</sup> Saudi Arabian Oil Co.	Oil, Gas & Consumable Fuels	233,830	1,726,488
Saudi Aramco Base Oil Co.	Chemicals	2,760	96,669
Saudi Awwal Bank	Banks	51,780	533,452
Saudi Basic Industries Corp.	Chemicals	47,720	934,913
Saudi Cement Co.	Construction Materials	4,100	49,179
Saudi Electricity Co.	Electric Utilities	42,700	187,345
Saudi Industrial Investment Group	Chemicals	20,200	113,395
Saudi Investment Bank	Banks	33,460	114,518
<sup>a</sup> Saudi Kayan Petrochemical Co.	Chemicals	40,150	86,794
Saudi National Bank	Banks	152,350	1,490,363
<sup>a</sup> Saudi Research & Media Group	Media	2,140	118,078
Saudi Tadawul Group Holding Co.	Capital Markets	2,620	174,033
Saudi Telecom Co.	Diversified Telecommunication Services	95,160	951,194
Saudia Dairy & Foodstuff Co.	Food Products	840	78,456
<sup>a</sup> Savola Group	Food Products	14,290	178,073
<sup>a</sup> Seera Group Holding	Hotels, Restaurants & Leisure	7,950	53,931

United Electronics Co. Yamama Cement Co. Yanbu National Petrochemical Co.	Specialty Retail Construction Materials Chemicals	2,140 5,420 15,060	53,905 48,181 147,124
Total Common Stocks (Cost \$15,692,626)			17,372,596
Total Investments (Cost \$15,692,626) 99.9% Other Assets, less Liabilities 0.1%			17,372,596 9,586
Net Assets 100.0%			\$17,382,182

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$1,779,741, representing 10.2% of net assets.

At June 30, 2024, the Fund had the following forward exchange contracts outstanding.

### **Forward Exchange Contracts**

Currency	Counterparty <sup>a</sup>	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation	Unrealized Depreciation
OTC Forward Exchange Contracts South African Rand	SSBT	Sell	82,534	\$21,988	7/01/24	\$—	\$(11)
Net unrealized appreciation (depreciation	ı)						\$(11)

<sup>a</sup>May be comprised of multiple contracts with the same counterparty, currency and settlement date.

#### Abbreviations

#### **Selected Portfolio**

SSBT – State Street Bank & Trust Co.

Franklin FTSE South Korea ETF	Industry	Shares	Value
Common Stocks 96.0% South Korea 96.0%			
<sup>a</sup> Alteogen, Inc., Class A	Biotechnology	10,148	\$ 2,067,936
Amorepacific Corp., Class H	Personal Care Products	7,052	857,101
AMOREPACIFIC Group, Class A	Personal Care Products	6,106	143,501
BGF retail Co. Ltd.	Consumer Staples Distribution & Retail	1,892	141,986
BNK Financial Group, Inc., Class H	Banks	66,134	406,942
Celltrion Pharm, Inc., Class A	Pharmaceuticals	4,300	277,399
Celltrion, Inc., Class A	Biotechnology	34,916	4,421,256
Cheil Worldwide, Inc., Class A	Media	16,684	223,019
CJ CheilJedang Corp., Class A	Food Products	1,892	529,870
CJ Corp., Class A	Industrial Conglomerates	3,096	273,276
CJ ENM Co. Ltd., Class A	Entertainment	2,494	152,557
CJ Logistics Corp., Class A	Air Freight & Logistics	1,978	136,657
<sup>a</sup> CosmoAM&T Co. Ltd.	Technology Hardware, Storage & Peripherals	5,418	567,581
Coway Co. Ltd.	Household Durables	13,588	633,745
Daewoo Engineering & Construction Co.			
Ltd., Class A	Construction & Engineering	48,590	131,315
DB Insurance Co. Ltd., Class A	Insurance	10,750	894,206
DGB Financial Group, Inc., Class A	Banks	36,378	211,952
DL E&C Co. Ltd., Class A	Construction & Engineering	6,450	151,820
DL Holdings Co. Ltd., Class A	Chemicals	2,580	110,772
Dongsuh Cos., Inc., Class A	Consumer Staples Distribution & Retail	7,482	104,362
Doosan Bobcat, Inc., Class A	Machinery	11,868	442,302
Doosan Enerbility Co. Ltd., Class H	Electrical Equipment	102,340	1,494,394
Ecopro BM Co. Ltd.	Electrical Equipment	11,008	1,463,468
Ecopro Co. Ltd.	Electrical Equipment	23,650	1,548,031
Ecopro Materials Co. Ltd.	Electrical Equipment	2,838	187,413
E-MART, Inc., Class A	Consumer Staples Distribution & Retail	4,644	190,618
F&F Co. Ltd.	Textiles, Apparel & Luxury Goods	3,784	171,538
Fila Holdings Corp.	Textiles, Apparel & Luxury Goods	12,384	360,769
Green Cross Corp.	Biotechnology	1,290	107,117
GS Engineering & Construction Corp.	Construction & Engineering	15,222	166,209
GS Holdings Corp.	Industrial Conglomerates	10,836	369,203
GS Retail Co. Ltd.	Consumer Staples Distribution & Retail	10,406	157,621
Hana Financial Group, Inc.	Banks	63,382	2,794,978
Hanjin Kal Corp.	Passenger Airlines	7,654	359,207
Hankook Tire & Technology Co. Ltd.	Automobile Components	17,716	581,739
Hanmi Pharm Co. Ltd.	Pharmaceuticals	1,720	338,002
Hanmi Science Co. Ltd.	Pharmaceuticals	5,848	131,915
Hanmi Semiconductor Co. Ltd.	Semiconductors & Semiconductor Equipment	10,578	1,324,075
Hanon Systems	Automobile Components	38,786	133,278
Hanwha Aerospace Co. Ltd.	Aerospace & Defense	8,342	1,512,044
Hanwha Corp.	Industrial Conglomerates	10,922	213,044
Hanwha Life Insurance Co. Ltd.	Insurance	86,688	188,931
Hanwha Ocean Co. Ltd., Class A	Machinery	21,672	480,988
Hanwha Solutions Corp.	Chemicals	24,940	500,068
HD Hyundai Co. Ltd.	Oil, Gas & Consumable Fuels	10,148	549,238
HD Hyundai Heavy Industries Co. Ltd.	Machinery	5,160	583,663
HD Hyundai Infracore Co. Ltd.	Machinery	33,282	184,725
HD Korea Shipbuilding & Offshore Engineering			
Co. Ltd.	Machinery	10,406	1,200,489
Hite Jinro Co. Ltd.	Beverages	7,396	114,177
HL Mando Co. Ltd.	Automobile Components	7,998	255,076
HLB, Inc.	Health Care Equipment & Supplies	28,552	1,213,434
HMM Co. Ltd.	Marine Transportation	70,262	1,001,993
Hotel Shilla Co. Ltd.	Specialty Retail	7,482	291,344
HYBE Co. Ltd.	Entertainment	5,074	746,448
Hyundai Autoever Corp.	IT Services	1,634	195,154
Hyundai Department Store Co. Ltd.	Broadline Retail	3,268	115,620
Hyundai Engineering & Construction Co. Ltd.	Construction & Engineering	17,544	408,489

Hyundai Glovis Co. Ltd.	Air Freight & Logistics	4,472	711,491
Hyundai Marine & Fire Insurance Co. Ltd. <sup>a</sup> Hyundai Mipo Dockyard Co. Ltd.	Insurance Machinery	14,018 4,902	351,341 331,192
Hyundai Mobis Co. Ltd.	Automobile Components	4,902	2,969,765
Hyundai Motor Co.	Automobiles	32,078	6,874,689
Hyundai Steel Co.	Metals & Mining	20,210	426,517
Hyundai Wia Corp.	Automobile Components	3,784	159,167
Industrial Bank of Korea	Banks	65,532	667,460
Kakao Corp.	Interactive Media & Services	80,238	2,369,542
<sup>a</sup> Kakao Games Corp.	Entertainment	9,718	144,729
KakaoBank Corp.	Banks	51,858	764,778
<sup>a</sup> Kakaopay Corp.	Financial Services	6,708	131,090
Kangwon Land, Inc.	Hotels, Restaurants & Leisure	25,628	258,421
KB Financial Group, Inc. KCC Corp.	Banks Chemicals	81,270 1,032	4,634,722 231,291
KEPCO Plant Service & Engineering Co. Ltd.	Commercial Services & Supplies	5,160	142,261
Kia Corp.	Automobiles	59,942	5,630,585
Korea Aerospace Industries Ltd.	Aerospace & Defense	16,942	652,325
Korea Electric Power Corp.	Electric Utilities	61,490	874,217
<sup>a</sup> Korea Gas Corp.	Gas Utilities	6,192	234,815
Korea Investment Holdings Co. Ltd.	Capital Markets	9,202	467,955
Korea Zinc Co. Ltd.	Metals & Mining	2,580	965,274
Korean Air Lines Co. Ltd.	Passenger Airlines	44,548	752,445
<sup>a</sup> Krafton, Inc.	Entertainment	8,686	1,776,323
KT&G Corp.	Tobacco	24,080	1,542,939
<sup>a</sup> Kum Yang Co. Ltd.	Chemicals	8,170	510,440
Kumho Petrochemical Co. Ltd. <sup>a</sup> L&F Co. Ltd.	Chemicals	3,956	421,035
LG Chem Ltd.	Electrical Equipment Chemicals	6,020 11,352	591,722 2,849,340
LG Corp.	Industrial Conglomerates	21,156	1,238,775
<sup>a</sup> LG Display Co. Ltd.	Electronic Equipment, Instruments & Components	75,164	626,321
LG Electronics, Inc.	Household Durables	25,972	2,092,477
<sup>a</sup> LG Energy Solution Ltd.	Electrical Equipment	9,632	2,284,670
LG H&H Co. Ltd.	Personal Care Products	2,236	561,234
LG Innotek Co. Ltd.	Electronic Equipment, Instruments & Components	3,354	662,759
LG Uplus Corp.	Diversified Telecommunication Services	51,170	365,049
Lotte Chemical Corp.	Chemicals	4,386	365,473
Lotte Chilsung Beverage Co. Ltd.	Beverages	860	82,970
Lotte Corp. Lotte Energy Materials Corp.	Industrial Conglomerates Electronic Equipment, Instruments & Components	6,364 5,160	116,508 197,928
LOTTE Fine Chemical Co. Ltd.	Chemicals	3,440	111,210
Lotte Shopping Co. Ltd.	Broadline Retail	2,666	122,987
LS Corp.	Electrical Equipment	4,128	431,543
Meritz Financial Group, Inc.	Financial Services	22,102	1,270,082
Mirae Asset Securities Co. Ltd.	Capital Markets	64,242	341,628
NAVER Corp.	Interactive Media & Services	32,766	3,972,863
NCSoft Corp.	Entertainment	3,784	494,545
<sup>a,b</sup> Netmarble Corp.	Entertainment	5,246	204,657
NH Investment & Securities Co. Ltd., Class C	Capital Markets	32,680	301,278
NongShim Co. Ltd.	Food Products	774	274,963
OCI Holdings Co. Ltd.	Chemicals Food Products	3,698 5,332	237,757
Orion Corp. Ottogi Corp.	Food Products	344	357,145 108,211
Pan Ocean Co. Ltd.	Marine Transportation	58,652	182,582
Paradise Co. Ltd.	Hotels, Restaurants & Leisure	11,094	113,640
<sup>a</sup> Pearl Abyss Corp.	Entertainment	7,998	256,529
Posco DX Co. Ltd.	IT Services	12,728	354,609
POSCO Future M Co. Ltd.	Electrical Equipment	6,880	1,292,031
POSCO Holdings, Inc.	Metals & Mining	18,060	4,762,644
Posco International Corp.	Trading Companies & Distributors	11,008	523,010
S-1 Corp.	Commercial Services & Supplies	4,558	192,055
<sup>a,b</sup> Samsung Biologics Co. Ltd.	Life Sciences Tools & Services	4,300	2,271,050
Samsung C&T Corp.	Industrial Conglomerates	20,038	2,067,124
Samsung Card Co. Ltd. <sup>a</sup> Samsung E&A Co. Ltd.	Consumer Finance Construction & Engineering	7,224 37 926	201,002
Samsung Ear CO. LIU.	Construction & Engineering	37,926	665,393

			. =
Samsung Electro-Mechanics Co. Ltd.	Electronic Equipment, Instruments & Components	13,416	1,539,940
Samsung Electronics Co. Ltd. Samsung Fire & Marine Insurance Co. Ltd.	Technology Hardware, Storage & Peripherals Insurance	563,644 7,912	33,372,311 2,235,938
<sup>a</sup> Samsung Heavy Industries Co. Ltd.	Machinery	156,778	1,064,929
Samsung Life Insurance Co. Ltd.	Insurance	17,888	1,150,082
Samsung SDI Co. Ltd.	Electronic Equipment, Instruments & Components	12.642	3,251,194
Samsung SDS Co. Ltd.	IT Services	8,772	946,344
Samsung Securities Co. Ltd.	Capital Markets	15,222	440.128
<sup>a</sup> SD Biosensor, Inc.	Health Care Equipment & Supplies	8,600	61,540
Seegene, Inc.	Biotechnology	6,364	92,466
Shinhan Financial Group Co. Ltd.	Banks	119,970	4,196,553
Shinsegae, Inc.	Broadline Retail	1,634	186,251
<sup>a</sup> SK Biopharmaceuticals Co. Ltd.	Pharmaceuticals	6.794	382,517
<sup>a</sup> SK Bioscience Co. Ltd.	Biotechnology	5,762	220,182
SK Chemicals Co. Ltd.	Chemicals	2,408	85,369
SK Hynix, Inc.	Semiconductors & Semiconductor Equipment	130,376	22,400,235
<sup>a,b</sup> SK IE Technology Co. Ltd.	Electrical Equipment	6,192	198,378
<sup>a</sup> SK Innovation Co. Ltd.	Oil, Gas & Consumable Fuels	14,362	1,211,354
SK Networks Co. Ltd.	Trading Companies & Distributors	23,134	80,923
<sup>a</sup> SK Square Co. Ltd.	Industrial Conglomerates	22,274	1,618,162
SK, Inc.	Industrial Conglomerates	8,514	979,125
<sup>a</sup> SKC Co. Ltd.	Chemicals	4,472	547,751
S-Oil Corp.	Oil, Gas & Consumable Fuels	9,890	477,795
Solus Advanced Materials Co. Ltd.	Electronic Equipment, Instruments & Components	6,364	84,329
<sup>a</sup> Wemade Co. Ltd.	Entertainment	4,816	149,221
Woori Financial Group, Inc.	Banks	144,136	1,538,219
Yuhan Corp.	Pharmaceuticals	12,556	737,944
Total Common Stocks (Cost \$148,678,777)			181,905,808
Preferred Stocks 3.8%			
South Korea 3.8%			
دAmorepacific Corp., 1.951%, pfd.	Personal Care Products	2,580	87,906
<sup>c</sup> CJ CheilJedang Corp., 2.951%, pfd.	Food Products	344	38,536
°Hanwha Corp., 5.309%, pfd.	Industrial Conglomerates	5,504	60,258
°Hyundai Motor Co., 7.642%, pfd.	Automobiles	8,428	1,121,692
°Hyundai Motor Co., 7.664%, pfd.	Automobiles	5,332	704,219
°LG Chem Ltd., 1.473%, pfd.	Chemicals	1,892	331,255
<sup>c</sup> LG Electronics, Inc., 2.772%, pfd.	Household Durables	4,128	146,047
°LG H&H Co. Ltd., 2.328%, pfd.	Personal Care Products	516	57,167
°Samsung Electronics Co. Ltd., 1.704%, pfd.	Technology Hardware, Storage & Peripherals	97,438	4,502,039
<sup>c</sup> Samsung Fire & Marine Insurance Co. Ltd.,	La constante de	000	400 400
5.747%, pfd.		688	139,199
°Samsung SDI Co. Ltd., 0.478%, pfd.	Electronic Equipment, Instruments & Components	344	54,855
Total Preferred Stocks (Cost \$5,770,839)			7,243,173
Total Investments before Short-Term			
Investments (Cost \$154,449,616)			189,148,981

### Short-Term Investments 0.0%<sup>†</sup> Money Market Funds 0.0%<sup>†</sup>

d.e Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	31.096	31,096
Total Short-Term Investments (Cost \$31,096)		01,000	31,096
Total Investments (Cost \$154,480,712) 99.8% Other Assets, less Liabilities 0.2%			189,180,077 448,777
Net Assets 100.0%			\$189,628,854

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$2,674,085, representing 1.4% of net assets.

cVariable rate security. The rate shown represents the yield at period end.

<sup>d</sup>The rate shown is the annualized seven-day effective yield at period end.

eSee Note 3 regarding investments in affiliated management investment companies.

#### At June 30, 2024, the Fund had the following futures contracts outstanding.

**Futures Contracts** 

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts Kospi 200 Mini	Long	4	\$280,676	9/12/24	\$578
*As of period end.					

Franklin FTSE Switzerland ETF	Industry	Shares	Value
Common Stocks 98.0%			
Switzerland 95.1%			
ABB Ltd.	Electrical Equipment	45,101	\$ 2,505,500
Adecco Group AG	Professional Services	6,120	203,092
Alcon, Inc.	Health Care Equipment & Supplies	17,357	1,549,498
Avolta AG	Specialty Retail	4,012	155,819
Bachem Holding AG, Class B	Life Sciences Tools & Services	1,207	110,747
Baloise Holding AG	Insurance	1,717	302,282
Banque Cantonale Vaudoise	Banks	1,088	115,447
Barry Callebaut AG	Food Products	134	218,313
Belimo Holding AG	Building Products	357	179,016
BKW AG	Electric Utilities	697	111,151
Chocoladefabriken Lindt & Spruengli AG	Food Products	80	933,897
Cie Financiere Richemont SA, Class A	Textiles, Apparel & Luxury Goods	15,232	2,377,351
Clariant AG	Chemicals	8,432	132,682
DKSH Holding AG	Trading Companies & Distributors	1,360	91,867
Emmi AG	Food Products	80	79,056
EMS-Chemie Holding AG	Chemicals	268	219,655
Flughafen Zurich AG	Transportation Infrastructure	731	161,640
Geberit AG	Building Products	1,269	749,594
Georg Fischer AG	Machinery	3,148	211,069
Givaudan SA	Chemicals	297	1,407,990
Helvetia Holding AG	Insurance	1,326	179,289
Julius Baer Group Ltd.	Capital Markets	7,735	432,113
Kuehne & Nagel International AG	Marine Transportation	1,921	552,400
Logitech International SA	Technology Hardware, Storage & Peripherals	5,882	568,956
Lonza Group AG	Life Sciences Tools & Services	2,680	1,462,577
Nestle SA	Food Products	88,213	9,003,891
Novartis AG	Pharmaceuticals	68,799	7,363,009
Partners Group Holding AG	Capital Markets	839	1,077,460
PSP Swiss Property AG	Real Estate Management & Development	1,734	222,492
Roche Holding AG	Pharmaceuticals	23,324	6,476,005
Roche Holding AG	Pharmaceuticals	1,258	383,308
Sandoz Group AG	Pharmaceuticals	16,473	596,518
Schindler Holding AG, PC	Machinery	1,547	388,730
Schindler Holding AG	Machinery	782	194,934
SGS SA	Professional Services	5,683	505,943
SIG Group AG	Containers & Packaging	12,444	227,803
Sika AG	Chemicals	5,389	1,542,456
Sonova Holding AG	Health Care Equipment & Supplies	1,819	561,935
Straumann Holding AG	Health Care Equipment & Supplies	4,066	503,612
Swatch Group AG	Textiles, Apparel & Luxury Goods	1,071	219,36
Swatch Group AG	Textiles, Apparel & Luxury Goods	1,989	81,233
Swiss Life Holding AG	Insurance	1,105	812,334
Swiss Prime Site AG	Real Estate Management & Development	2,924	277,237
Swiss Re AG	Insurance	11,067	1,373,214
Swisscom AG	Diversified Telecommunication Services	969	545,103
Tecan Group AG	Life Sciences Tools & Services	476	159,338
Temenos AG	Software	2,329	160,692
UBS Group AG	Capital Markets	109,276	3,216,504
VAT Group AG	Machinery	969	549,308
Zurich Insurance Group AG	Insurance	4,267	2,275,005
		.,	
			53 728 42

53,728,424

United States 2.9% Holcim AG, Class B	Construction Materials	18,870	1,671,967
Total Common Stocks (Cost \$51,972,748)			55,400,391
Total Investments (Cost \$51,972,748) 98.0% Other Assets, less Liabilities 2.0%			55,400,391 1,114,163
Net Assets 100.0%			\$56,514,554

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$549,308, representing 1.0% of net assets.

At June 30, 2024, the Fund had the following futures contracts outstanding.

### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Equity Contracts Swiss Mid Cap Future Index	Long	8	\$1,070,376	9/20/24	\$(2,772)

\*As of period end.

Franklin FTSE Taiwan ETF	Industry	Shares	Value
Common Stocks 99.3% China 0.9%			
Airtac International Group, Class A	Machinery	32,890	\$ 1,001,659
Silergy Corp.	Semiconductors & Semiconductor Equipment	78,500	1,117,920
			2,119,579
Taiwan 98.2%			
Accton Technology Corp.	Communications Equipment	126,470	2,163,613
Acer, Inc., Class H Advanced Energy Solution Holding Co. Ltd.	Technology Hardware, Storage & Peripherals Electrical Equipment	687,000 5,430	992,123 105,616
Advantech Co. Ltd.	Technology Hardware, Storage & Peripherals	109,898	1,253,403
Alchip Technologies Ltd.	Semiconductors & Semiconductor Equipment	18,282	1,383,484
ASE Technology Holding Co. Ltd., Class A	Semiconductors & Semiconductor Equipment	808,100	4,197,243
Asia Cement Corp.	Construction Materials	586,730	793,062
Asia Vital Components Co. Ltd.	Technology Hardware, Storage & Peripherals	67,884	1,600,766
ASMedia Technology, Inc.	Semiconductors & Semiconductor Equipment	9,100	628,331
ASPEED Technology, Inc.	Semiconductors & Semiconductor Equipment	7,290	1,087,607
Asustek Computer, Inc.	Technology Hardware, Storage & Peripherals	168,640	2,588,743
AUO Corp., Class H Capital Securities Corp., Class A	Electronic Equipment, Instruments & Components Capital Markets	1,680,000 480.000	921,782 371,376
Catcher Technology Co. Ltd.	Technology Hardware, Storage & Peripherals	480,000 145,310	1,039,160
<sup>a</sup> Cathay Financial Holding Co. Ltd., Class A	Insurance	2,205,000	4,010,141
Chailease Holding Co. Ltd., Class A	Financial Services	337,239	1,595,678
Chang Hwa Commercial Bank Ltd., Class A	Banks	1,627,633	925,661
Cheng Shin Rubber Industry Co. Ltd., Class A	Automobile Components	439,100	669,312
Chicony Electronics Co. Ltd.	Technology Hardware, Storage & Peripherals	140,960	743,004
China Airlines Ltd., Class A	Passenger Airlines	689,000	503,346
<sup>a</sup> China Development Financial Holding Corp.,			
Class A	Insurance	3,771,000	1,755,224
China Motor Corp., Class A	Automobiles	61,110	233,579
China Steel Corp., Class A	Metals & Mining	2,830,000	2,015,104
<sup>a</sup> Chunghwa Telecom Co. Ltd. Compal Electronics, Inc., Class H	Diversified Telecommunication Services	911,100 974,000	3,524,592 1,041,808
CTBC Financial Holding Co. Ltd., Class A	Technology Hardware, Storage & Peripherals Banks	4,375,000	5,104,380
Delta Electronics, Inc., Class A	Electronic Equipment, Instruments & Components	517,950	6,186,694
E Ink Holdings, Inc.	Electronic Equipment, Instruments & Components	189,900	1,475,111
E.Sun Financial Holding Co. Ltd., Class A	Banks	3,567,000	3,139,123
Eclat Textile Co. Ltd., Class A	Textiles, Apparel & Luxury Goods	47,840	780,092
Elite Material Co. Ltd.	Electronic Equipment, Instruments & Components	72,590	1,062,844
<sup>a</sup> eMemory Technology, Inc.	Semiconductors & Semiconductor Equipment	15,798	1,251,510
Ennostar, Inc., Class H	Semiconductors & Semiconductor Equipment	168,040	225,062
Eternal Materials Co. Ltd., Class H	Chemicals	232,885	221,819
Eva Airways Corp., Class H	Passenger Airlines	647,000	760,848
Evergreen Marine Corp. Taiwan Ltd.	Marine Transportation	243,710	1,449,872
Far Eastern International Bank Far Eastern New Century Corp.	Banks Industrial Conglomerates	536,000 700,230	274,266 760,850
Far EasTone Telecommunications Co. Ltd.	Wireless Telecommunication Services	423,500	1,097,864
Feng TAY Enterprise Co. Ltd.	Textiles, Apparel & Luxury Goods	118,264	565,045
First Financial Holding Co. Ltd.	Banks	2,572,000	2,227,801
<sup>a</sup> Formosa Chemicals & Fibre Corp.	Chemicals	818,800	1,272,060
<sup>a</sup> Formosa Petrochemical Corp.	Oil, Gas & Consumable Fuels	327,360	653,882
<sup>a</sup> Formosa Plastics Corp.	Chemicals	445,140	788,976
Formosa Sumco Technology Corp.	Semiconductors & Semiconductor Equipment	15,140	81,203
Formosa Taffeta Co. Ltd.	Textiles, Apparel & Luxury Goods	240,000	166,453
Foxconn Technology Co. Ltd.	Electronic Equipment, Instruments & Components	264,590	581,516
Fubon Financial Holding Co. Ltd.	Insurance	1,855,100	4,534,606
Genius Electronic Optical Co. Ltd.	Electronic Equipment, Instruments & Components	20,450	417,302
Giant Manufacturing Co. Ltd.	Leisure Products	75,225	491,583
Cigabyta Taabaalami Ca. 1td			
Gigabyte Technology Co. Ltd. Global Unichip Corp.	Technology Hardware, Storage & Peripherals Semiconductors & Semiconductor Equipment	117,160 21,170	1,103,290 1,047,358

Hiwin Technologies Corp. Hon Hai Precision Industry Co. Ltd. Hotai Motor Co. Ltd. <sup>a</sup>HTC Corp. Hua Nan Financial Holdings Co. Ltd., Class C Innolux Corp. Inventec Corp. Largan Precision Co. Ltd. Lite-On Technology Corp. MediaTek, Inc. Mega Financial Holding Co. Ltd. Micro-Star International Co. Ltd. momo.com, Inc. <sup>a</sup>Nan Ya Plastics Corp. <sup>a</sup>Nan Ya Printed Circuit Board Corp. <sup>a</sup>Nanya Technology Corp. Nien Made Enterprise Co. Ltd. Novatek Microelectronics Corp. <sup>a</sup>Oneness Biotech Co. Ltd. Pegatron Corp. <sup>a</sup>PharmaEssentia Corp. Pou Chen Corp. <sup>a</sup> Powerchip Semiconductor Manufacturing Corp. Powertech Technology, Inc. President Chain Store Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. Ruentex Development Co. Ltd. Shanghai Commercial & Savings Bank Ltd. <sup>a</sup>Shin Kong Financial Holding Co. Ltd. Sino-American Silicon Products, Inc. SinoPac Financial Holdings Co. Ltd. Synnex Technology International Corp. Taishin Financial Holding Co. Ltd. Taiwan Business Bank Taiwan Cooperative Financial Holding Co. Ltd. Taiwan Fertilizer Co. Ltd. <sup>a</sup> Taiwan Glass Industry Corp. Taiwan High Speed Rail Corp. Taiwan Mobile Co. Ltd. Taiwan Secom Co. Ltd. Taiwan Semiconductor Manufacturing Co. Ltd. <sup>a</sup> Tatung Co. Ltd. TCC Group Holdings Teco Electric & Machinery Co. Ltd. Transcend Information, Inc. U-Ming Marine Transport Corp. Unimicron Technology Corp. Uni-President Enterprises Corp. <sup>a</sup> United Microelectronics Corp. Vanguard International Semiconductor Corp. Voltronic Power Technology Corp. Walsin Lihwa Corp. Walsin Technology Corp. Wan Hai Lines Ltd. Win Semiconductors Corp. Winbond Electronics Corp. Wistron Corp. Wiwynn Corp. WPG Holdings Ltd. Yageo Corp. Yang Ming Marine Transport Corp. Yuanta Financial Holding Co. Ltd. Yulon Motor Co. Ltd. Yulon Nissan Motor Co. Ltd.

Machinery	69,289 2,859,100	454,928
Electronic Equipment, Instruments & Components Specialty Retail	2,859,100 77,975	18,860,022 1,495,013
Technology Hardware, Storage & Peripherals	177,300	252,220
Banks	2,434,000	1,980,722
Electronic Equipment, Instruments & Components	2,026,000	896,170
Technology Hardware, Storage & Peripherals	615,000	1,057,812
Electronic Equipment, Instruments & Components	24,401	2,064,662
Technology Hardware, Storage & Peripherals	500,200	1,634,363
Semiconductors & Semiconductor Equipment	355,020	15,320,747
Banks Technology Hardware, Storage & Peripherals	2,740,297 163,900	3,412,543 899,286
Broadline Retail	17,247	228,337
Chemicals	1,243,810	1,890,166
Electronic Equipment, Instruments & Components	49,940	286,326
Semiconductors & Semiconductor Equipment	277,590	596,397
Household Durables	32,700	393,108
Semiconductors & Semiconductor Equipment	137,630	2,570,898
Pharmaceuticals	84,484	427,088
Technology Hardware, Storage & Peripherals	489,795	1,577,719
Biotechnology	52,650	908,836
Textiles, Apparel & Luxury Goods	533,000	575,035
Semiconductors & Semiconductor Equipment	709,000	585,707 940,536
Semiconductors & Semiconductor Equipment Consumer Staples Distribution & Retail	162,300 134,920	1,137,451
Technology Hardware, Storage & Peripherals	635,740	6,114,109
Semiconductors & Semiconductor Equipment	113,496	1,910,171
Real Estate Management & Development	369,710	496,875
Banks	894,000	1,269,013
Insurance	3,212,000	974,248
Semiconductors & Semiconductor Equipment	121,750	816,258
Banks	2,759,700	2,160,701
Electronic Equipment, Instruments & Components	324,300	730,741
Banks	2,838,000	1,649,008
Banks	1,301,328	730,058
Banks Chemicals	2,539,150 176,946	2,034,983 350,712
Building Products	308,000	183,709
Transportation Infrastructure	499,000	467,599
Wireless Telecommunication Services	355,810	1,173,548
Commercial Services & Supplies	65,200	264,285
Semiconductors & Semiconductor Equipment	1,641,360	48,874,243
Electrical Equipment	525,000	922,430
Construction Materials	1,591,618	1,677,892
Electrical Equipment	280,000	461,754
Technology Hardware, Storage & Peripherals	67,200	238,213
Marine Transportation	97,883 311,190	168,361
Electronic Equipment, Instruments & Components Food Products	1,148,700	1,726,622 2,878,699
Semiconductors & Semiconductor Equipment	2,816,080	4,835,031
Semiconductors & Semiconductor Equipment	216,310	863,466
Electrical Equipment	15,950	946,434
Electrical Equipment	648,385	709,513
Electronic Equipment, Instruments & Components	76,850	279,528
Marine Transportation	221,130	603,921
Semiconductors & Semiconductor Equipment	96,500	519,065
Semiconductors & Semiconductor Equipment	740,291	586,455
Technology Hardware, Storage & Peripherals	674,810	2,204,888
Technology Hardware, Storage & Peripherals	20,770	1,693,407
Electronic Equipment, Instruments & Components	355,000	982,661
Electronic Equipment, Instruments & Components	93,339	2,100,318
Marine Transportation Financial Services	418,456	962,249
Automobiles	2,912,890 139,056	2,877,738 286,329
Automobiles	4,980	200,329 20,954
AUTOHIOPHES	4,000	20,934

Zhen Ding Technology Holding Ltd.	Electronic Equipment, Instruments & Components	151,260	603,800
			234,590,665
United States 0.2% Parade Technologies Ltd.	Semiconductors & Semiconductor Equipment	16,654	430,191
Total Common Stocks (Cost \$170,160,479)			237,140,435
Total Investments before Short-Term Investments (Cost \$170,160,479)			237,140,435
Short-Term Investments 0.1% Money Market Funds 0.1% United States 0.1% b.c Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	304,010	304,010
Total Short-Term Investments (Cost \$304,010)			304,010
Total Investments (Cost \$170,464,489) 99.4% Other Assets, less Liabilities 0.6%			237,444,445 1,527,406
Net Assets 100.0%			\$238,971,851

<sup>a</sup>Non-income producing. <sup>b</sup>The rate shown is the annualized seven-day effective yield at period end. <sup>c</sup>See Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts FTSE Taiwan Index Futures	Long	26	\$2,005,900	7/30/24	\$5,681

\*As of period end.

Franklin FTSE United Kingdom ETF	Industry	Shares	Value
Common Stocks 99.5%			
Australia 5.2%			
Glencore PLC	Metals & Mining	3,118,428	\$ 17,782,37
Rio Tinto PLC	Metals & Mining	274,050	18,017,64
			35,800,01
Austria 0.3%			
Mondi PLC	Paper & Forest Products	113,796	2,184,35
Bermuda 0.2%			
Hiscox Ltd.	Insurance	84,564	1,229,31
	mouranoe	04,004	
Chile 0.3%		~~ ~ / ~	
Antofagasta PLC	Metals & Mining	88,740	2,366,91
Ireland 5.4%			
CRH PLC	Construction Materials	175,914	13,111,10
DCC PLC	Industrial Conglomerates	25,056	1,754,69
Experian PLC	Professional Services	235,422	10,969,41
Flutter Entertainment PLC	Hotels, Restaurants & Leisure	45,414	8,304,04
Smurfit Kappa Group PLC	Containers & Packaging	66,294	2,958,21
			37,097,47
Isle Of Man 0.2%			. , ,
Entain PLC	Hotels, Restaurants & Leisure	156,600	1,247,13
		100,000	
Mexico 0.0% <sup>†</sup>		10 150	
Fresnillo PLC	Metals & Mining	46,458	330,04
Netherlands 8.6%			
Shell PLC	Oil, Gas & Consumable Fuels	1,640,124	58,756,75
Nigeria 0.1%			
Airtel Africa PLC	Wireless Telecommunication Services	309,024	469,15
Russia 0.0%			
Evraz PLC	Metals & Mining	128,818	-
Switzerland 0.3%			
Coca-Cola HBC AG	Beverages	52,722	1,798,10
United Kingdom 78.9%			
3i Group PLC	Capital Markets	238,032	9,225,47
abrdn PLC	Capital Markets	465,624	872,29
Admiral Group PLC	Insurance	74,646	2,467,51
Anglo American PLC	Metals & Mining	319,464	10,103,93
Ashtead Group PLC	Trading Companies & Distributors	112,230	7,493,56
Associated British Foods PLC	Food Products	81,954	2,563,01
AstraZeneca PLC	Pharmaceuticals	384,192	60,007,76
Auto Trader Group PLC	Interactive Media & Services	228,636	2,315,61
Aviva PLC	Insurance	693,216	4,176,41
B&M European Value Retail SA	Broadline Retail	239,076	1,321,28
BAE Systems PLC	Aerospace & Defense	778,824	12,995,54
Barclays PLC	Banks	3,848,184	10,161,91
Barratt Developments PLC	Household Durables	249,516	1,489,38
Beazley PLC	Insurance	171,216	1,532,35
Berkeley Group Holdings PLC	Household Durables	26,100	1,513,71
BP PLC	Oil, Gas & Consumable Fuels	4,334,166	26,035,33
British American Tobacco PLC	Tobacco	512,604	15,745,97
British Land Co. PLC	Diversified REITs	238,032	1,238,48
BT Group PLC	Diversified Telecommunication Services	1,620,288	2,874,65
Bunzl PLC	Trading Companies & Distributors	86,652	3,297,05
Burberry Group PLC	Textiles, Apparel & Luxury Goods	91,350	1,013,64
Centrica PLC	Multi-Utilities	1,367,118	2,331,30
Compass Group PLC	Hotels, Restaurants & Leisure	436,914	11,929,73
PConvaTec Group PLC	Health Care Equipment & Supplies	424,386	1,259,62

Croda International PLC	Chemicals	36,018	1,797,538
Diageo PLC	Beverages	570,546	17,954,943
DS Smith PLC	Containers & Packaging	354,438	1,886,269
Endeavour Mining PLC	Metals & Mining	51,156	1,090,273
Ferguson PLC	Trading Companies & Distributors	51,678	9,952,436
GSK PLC	Pharmaceuticals	1,026,252	19,841,968
Haleon PLC	Personal Care Products	1,773,234	7,231,221
Halma PLC	Electronic Equipment, Instruments & Components	97,092	3,321,181
Hargreaves Lansdown PLC	Capital Markets	97,614	1,396,818
Hikma Pharmaceuticals PLC	Pharmaceuticals	41,760	998,236
Howden Joinery Group PLC	Trading Companies & Distributors	140,940	1,565,155
HSBC Holdings PLC	Banks	4,832,154	41,774,822
IMI PLC	Machinery	66,816	1,489,911
Imperial Brands PLC	Tobacco	221,328	5,662,759
Informa PLC	Media	350,262	3,789,191
InterContinental Hotels Group PLC	Hotels, Restaurants & Leisure	41,760	4,395,195
Intermediate Capital Group PLC	Capital Markets	67,860	1,871,759
<sup>a</sup> International Consolidated Airlines Group SA	Passenger Airlines	537,138	1,101,671
Intertek Group PLC	Professional Services	41,238	2,499,061
J Sainsbury PLC	Consumer Staples Distribution & Retail	463,014	1,492,504
JD Sports Fashion PLC	Specialty Retail	643,626	972,261
Johnson Matthey PLC	Chemicals	46,980	930,600
Kingfisher PLC	Specialty Retail	480,762	1,512,035
Land Securities Group PLC	Diversified REITs	175,914	1,377,599
Legal & General Group PLC	Insurance	1,533,636	4,400,777
Lloyds Banking Group PLC	Banks	16,222,194	11,225,240
London Stock Exchange Group PLC	Capital Markets	127,368	15,134,547
M&G PLC	Financial Services	558,540	1,440,342
Marks & Spencer Group PLC	Consumer Staples Distribution & Retail	523,044	1,894,280
Melrose Industries PLC	Aerospace & Defense	336,168	2,351,672
National Grid PLC	Multi-Utilities	1,232,442	13,750,284
NatWest Group PLC	Banks	1,612,458	6,355,442
Next PLC	Broadline Retail	30,798	3,517,872
<sup>a,c</sup> NMC Health PLC	Health Care Providers & Services	3,705	
<sup>a</sup> Ocado Group PLC	Consumer Staples Distribution & Retail	152,946	558,556
Pearson PLC	Diversified Consumer Services	174,870	2,190,194
Persimmon PLC	Household Durables	81,954	1,400,645
Phoenix Group Holdings PLC	Insurance	192,618	1,269,792
Prudential PLC	Insurance	705,744	6,409,066
Reckitt Benckiser Group PLC	Household Products	181,134	9,804,555
RELX PLC	Professional Services	479,718	22,067,306
Rentokil Initial PLC	Commercial Services & Supplies	647,280	3,773,660
Rightmove PLC	Interactive Media & Services	204,102	1,385,488
a Rolls-Royce Holdings PLC	Aerospace & Defense	2,160,036	12,472,925
RS Group PLC	Trading Companies & Distributors	121,626	1,077,769
Sage Group PLC	Software	257,346	3,541,010
Schroders PLC	Capital Markets	216,108	993,836
	Industrial REITs		3,893,948
Segro PLC Severn Trent PLC	Water Utilities	342,954 67,860	
		224,982	2,041,607
Smith & Nephew PLC	Health Care Equipment & Supplies	,	2,788,823
Smiths Group PLC	Industrial Conglomerates	89,262	1,923,855
Spirax Group PLC	Machinery	18,792	2,014,420
SSE PLC	Electric Utilities	280,314	6,341,000
St. James's Place PLC	Capital Markets	141,462	977,262
Standard Chartered PLC	Banks	546,534	4,946,653
Taylor Wimpey PLC	Household Durables	907,758	1,631,166
Tesco PLC	Consumer Staples Distribution & Retail	1,806,642	6,988,352
	Personal Care Products	632,142	34,720,476
UNITE Group PLC	Residential REITs	92,916	1,047,699
United Utilities Group PLC	Water Utilities	174,870	2,172,067
Vodafone Group PLC	Wireless Telecommunication Services	5,612,544	4,949,342
Weir Group PLC	Machinery	66,816	1,675,727
Whitbread PLC	Hotels, Restaurants & Leisure	46,980	1,766,775
<sup>a</sup> Wise PLC, Class A	Financial Services	193,140	1,663,870

WPP PLC	Media	275,094	2,519,073
			540,948,401
Total Common Stocks (Cost \$655,804,949)			682,227,679
Total Investments before Short-Term Investments (Cost \$655,804,949)			682,227,679
Short-Term Investments 0.0% <sup>†</sup> Money Market Funds 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> <sup>d.e</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	15,268	15,268
Total Short-Term Investments (Cost \$15,268)			15,268
Total Investments (Cost \$655,820,217) 99.5% Other Assets, less Liabilities 0.5% Net Assets 100.0%			682,242,947 3,303,453 \$685,546,400

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$4,044,394, representing 0.6% of net assets. <sup>c</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

<sup>d</sup>The rate shown is the annualized seven-day effective yield at period end.

•See Note 3 regarding investments in affiliated management investment companies.

#### At June 30, 2024, the Fund had the following futures contracts outstanding.

### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts FTSE 100 Index	Long	28	\$2,906,620	9/20/24	\$(923)

\*As of period end.

### Abbreviations

#### **Selected Portfolio**

REIT – Real Estate Investment Trust

Franklin Genomic Advancements ETF	Country	Shares	Value
Common Stocks 97.6% Biotechnology 46.3%			
<sup>a</sup> 4D Molecular Therapeutics, Inc.	United States	5,013	\$ 105,223
<sup>a</sup> Alnylam Pharmaceuticals, Inc.	United States	646	156,978
<sup>a</sup> Avid Bioservices, Inc.	United States	7,643	54,571
<sup>a</sup> Bavarian Nordic AS	Denmark	995	24,681
<sup>a</sup> Beam Therapeutics, Inc.	United States	3,399	79,639
<sup>a</sup> BioNTech SE, ADR	Germany	1,561	125,442
<sup>a</sup> Bridgebio Pharma, Inc.	United States	3,397	86,046
<sup>a</sup> CRISPR Therapeutics AG	Switzerland	1,305	70,483
<sup>a</sup> Dynavax Technologies Corp.	United States	1,732	19,450
<sup>a</sup> Exact Sciences Corp.	United States	2,406	101,653
<sup>a</sup> Insmed, Inc.	United States	2,740	183,580
<sup>a</sup> Intellia Therapeutics, Inc.	United States	3,813	85,335
a lonis Pharmaceuticals, Inc.	United States	5,135	244,734
<sup>a</sup> Krystal Biotech, Inc.	United States	2,320	426,045
<sup>a</sup> Moderna, Inc.	United States	2,047	243,081
aNatera, Inc.	United States	2,996	324,437
<sup>a</sup> Neurocrine Biosciences, Inc.	United States	683	94,029
<sup>a</sup> Neurogene, Inc.	United States	753	27,402
<sup>a</sup> Recursion Pharmaceuticals, Inc., Class A	United States	8,385	62,887
<sup>a</sup> Regeneron Pharmaceuticals, Inc.	United States	484	508,698
<sup>a</sup> Rocket Pharmaceuticals, Inc.	United States	8,201	176,568
<sup>a</sup> Sarepta Therapeutics, Inc.	United States	1,209	191,022
<sup>a</sup> Twist Bioscience Corp.	United States	2,595	127,882
<sup>a</sup> Ultragenyx Pharmaceutical, Inc.	United States	2,049	84,214
<sup>a</sup> United Therapeutics Corp.	United States	480	152,904
<sup>a</sup> Veracyte, Inc.	United States	687	14,887
<sup>a</sup> Vertex Pharmaceuticals, Inc.	United States	1,121	525,435
<sup>a</sup> Voyager Therapeutics, Inc.	United States	13,364	105,709
			4,403,015
Chemicals 2.1% Corteva, Inc.	United States	3,710	200,117
	Shiled States	0,710	200,117
Health Care Providers & Services 0.9% Labcorp Holdings, Inc.	United States	436	88,730
Health Care REITs 0.3% Alexandria Real Estate Equities, Inc.	United States	242	28,307
Health Care Technology 0.4%		001	
Simulations Plus, Inc.	United States	861	41,862
Life Sciences Tools & Services 36.6% Agilent Technologies, Inc.	United States	1,461	189,389
<sup>a</sup> Avantor, Inc.	United States	1,945	41,234
<sup>a</sup> Azenta, Inc.	United States	1,900	99,978
<sup>a</sup> Bio-Rad Laboratories, Inc., Class A	United States	150	40,966
Bio-Techne Corp.	United States	1,252	89,706
Bruker Corp.	United States	3,576	228,185
<sup>a</sup> Charles River Laboratories International, Inc.	United States	953	196,871
Danaher Corp.	United States	1,869	466,970
<sup>a</sup> Evotec SE	Germany	911	8,763
alcon PLC, ADR	Ireland	544	170,528
a IQVIA Holdings, Inc.	United States	466	98,531
Lonza Group AG	Switzerland	188	102,599
<sup>a</sup> Medpace Holdings, Inc.	United States	1,664	685,318
a Olink Holding AB, ADR	Sweden	480	12,230
<sup>a,b</sup> OmniAb, Inc., 12.5 Earnout	United States	240	12,230
	United States	240	
<sup>a,b</sup> OmniAb, Inc., 15.0 Earnout <sup>a</sup> Qiagen NV			172,126
•	United States	4,189	
<sup>a</sup> Repligen Corp.	United States	370	46,642

Revvity, Inc. <sup>a,c</sup> Samsung Biologics Co. Ltd. Thermo Fisher Scientific, Inc.	United States South Korea United States	1,202 489 798	126,042 258,266 441,294
			3,475,638
Pharmaceuticals 8.7% AstraZeneca PLC, ADR	United Kingdom	3,314	258.459
Bristol-Myers Squibb Co.	United States	565	23,464
Eli Lilly & Co.	United States	523	473,514
<sup>a</sup> Ligand Pharmaceuticals, Inc.	United States	805	67,829
			823,266
Software 2.3%			
<sup>a</sup> Cadence Design Systems, Inc.	United States	726	223,427
Total Common Stocks (Cost \$9,727,227)			9,284,362
Preferred Stock 2.0% Life Sciences Tools & Services 2.0% d Sartorius AG, %, 0.338%, pfd.	Germany	801	188,006
Total Preferred Stocks (Cost \$512,402)			188,006
Total Investments (Cost \$10,239,629) 99.6%			9,472,368
Other Assets, less Liabilities 0.4%			
Other Assets, less Liabilities 0.4 /			35,924
Net Assets 100.0%			\$9,508,292

<sup>a</sup>Non-income producing.
 <sup>b</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.
 <sup>c</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$258,266, representing 2.7% of net assets.
 <sup>d</sup>Variable rate security. The rate shown represents the yield at period end.

### Abbreviations

### **Selected Portfolio**

ADR - American Depositary Receipt

Franklin High Yield Corporate ETF	Country	Principal Amount*	Value
Corporate Bonds & Notes 92.9%			
Advertising 1.0%			
Outfront Media Capital LLC/Outfront Media Capital Corp.,			
7.375%, 2/15/31	United States	1,000,000	\$ 1,041,93
4.625%, 3/15/30	United States	2,100,000	1,894,05
			2,935,99
Aerospace/Defense 1.0%		000.000	044.04
Boeing Co., 6.528%, 5/01/34 Bombardier, Inc., 7.00%, 6/01/32	United States Canada	600,000 2,200,000	614,64 2,233,31
Bollibardiel, Ific., 7:00 %, 6/01/32	Canada	2,200,000	
Airlines 1.1%			2,847,95
American Airlines, Inc./AAdvantage Loyalty IP Ltd., 5.50%, 4/20/26	United States	1,466,667	1,454,98
<sup>a</sup> United Airlines, Inc., 4.375%, 4/15/26	United States	1,800,000	1,740,90
		.,,	
A			3,195,88
Apparel 0.5% Hanesbrands, Inc., 9.00%, 2/15/31	United States	1,400,000	1,468,04
Automobiles & Components 4.1%		.,,	.,,.
Adient Global Holdings Ltd.,			
7.00%, 4/15/28	United States	600,000	614,64
8.25%, 4/15/31	United States	1,600,000	1,671,45
Dornoch Debt Merger Sub, Inc., 6.625%, 10/15/29	United States	2,500,000	2,128,74
Garrett Motion Holdings, Inc./Garrett LX I SARL, 7.75%, 5/31/32 Goodyear Tire & Rubber Co.,	United States	1,200,000	1,217,10
4.875%, 3/15/27	United States	1,000,000	967,32
5.00%, 7/15/29	United States	2,300,000	2,143,07
Jaguar Land Rover Automotive PLC, 5.50%, 7/15/29	United Kingdom	1,700,000	1,631,17
ZF North America Capital, Inc., 6.875%, 4/23/32	Germany	1,900,000	1,965,51
			12,339,04
Capital Goods 1.4%		4 400 000	4 070 00
ATS Corp., 4.125%, 12/15/28	Canada	1,400,000	1,278,22
Cornerstone Building Brands, Inc., 6.125%, 1/15/29 Vertiv Group Corp., 4.125%, 11/15/28	United States United States	1,400,000 1,900,000	1,154,68 1,775,97
Vertiv Group Corp., 4.125%, 11/13/20	United States	1,900,000	4,208,88
Chemicals 0.7%			4,200,00
Rain Carbon, Inc., 12.25%, 9/01/29	United States	1,900,000	2,047,31
Commercial & Professional Services 3.3%			
APX Group, Inc., 5.75%, 7/15/29	United States	1,200,000	1,152,16
Gartner, Inc., 3.625%, 6/15/29	United States	1,100,000	1 009 25
senior note, 4.50%, 7/01/28	United States	1,800,000	1,008,35 1,736,38
Grand Canyon University, 5.125%, 10/01/28	United States	1,900,000	1,718,18
MPH Acquisition Holdings LLC, 5.75%, 11/01/28	United States	1,600,000	862,61
Prime Security Services Borrower LLC/Prime Finance, Inc., first lien,	ennoù etatoe	1,000,000	002,01
3.375%, 8/31/27	United States	2,300,000	2,130,04
PROG Holdings, Inc., 6.00%, 11/15/29	United States	1,500,000	1,426,15
			10,033,90
Commercial Services 3.5%			
Allied Universal Holdco LLC, 7.875%, 2/15/31	United States	1,000,000	1,003,50
Ashtead Capital, Inc., 5.80%, 4/15/34	United Kingdom	1,200,000	1,191,52
EquipmentShare.com, Inc.,		700 000	700 70
a 8.625%, 5/15/32	United States	700,000	726,72
a 9.00%, 5/15/28	United States	2,000,000	2,066,448

<sup>a</sup> H&E Equipment Services, Inc., senior note, 3.875%, 12/15/28	United States	1,300,000	1,174,451
<sup>a</sup> Herc Holdings, Inc., 6.625%, 6/15/29	United States	1,500,000	1,522,122
United Rentals North America, Inc.,			
5.50%, 5/15/27	United States	800,000	794,522
a 6.125%, 3/15/34	United States	2,200,000	2,194,726
			10,674,019
Construction Materials 2.2%			
<sup>a</sup> EMRLD Borrower LP/Emerald CoIssuer, Inc., 6.625%, 12/15/30	United States	2,800,000	2,825,346
<sup>a</sup> Miter Brands Acquisition Holdco, Inc./MIWD Borrower LLC, 6.75%, 4/01/32	United States	1,300,000	1,310,058
<sup>a</sup> Smyrna Ready Mix Concrete LLC, 8.875%, 11/15/31	United States	2,200,000	2,336,369
			6,471,773
Consumer Discretionary Distribution & Retail 0.9%			
<sup>a</sup> Fertitta Entertainment LLC/Fertitta Entertainment Finance Co., Inc., 6.75%,			
1/15/30	United States	2,600,000	2,285,261
<sup>a</sup> FirstCash, Inc., 4.625%, 9/01/28	United States	300,000	282,258
			2,567,519
Consumer Durables & Apparel 0.4%			
<sup>a</sup> Ashton Woods USA LLC/Ashton Woods Finance Co., 4.625%, 4/01/30	United States	1,400,000	1,252,902
	onnou otatoo	1,100,000	1,202,002
Consumer Services 2.6%		000.000	
<sup>a,b,c</sup> 24 Hour Fitness Worldwide, Inc., senior note, 8.00%, 6/01/22 Carnival Corp.,	United States	800,000	_
a 7.625%, 3/01/26	United States	600,000	606,354
a senior note, 5.75%, 3/01/27	United States	2,700,000	2,669,079
<sup>a</sup> NCL Corp. Ltd., 5.875%, 3/15/26	United States	1,800,000	1,780,800
<sup>a</sup> Royal Caribbean Cruises Ltd., 5.50%, 8/31/26	United States	300,000	296,860
<sup>a</sup> Station Casinos LLC, 4.50%, 2/15/28	United States	2,700,000	2,543,091
			7,896,184
Distribution/Wholesale 0.4%			
<sup>a</sup> Gates Corp., 6.875%, 7/01/29	United States	800,000	814,952
<sup>a</sup> Ritchie Bros Holdings, Inc., 6.75%, 3/15/28	Canada	400,000	407,717
-			1,222,669
Diversified Financial Services 5.2%			.,,
Encore Capital Group, Inc.,			
a 9.25%, 4/01/29	United States	700,000	730,325
a 8.50%, 5/15/30	United States	1,100,000	1,121,170
<sup>a</sup> Freedom Mortgage Holdings LLC, 9.25%, 2/01/29	United States	500,000	500,110
GGAM Finance Ltd.,			
a 8.00%, 2/15/27	Ireland	800,000	826,870
<sup>a</sup> 8.00%, 6/15/28	Ireland	1,600,000	1,686,282
<sup>a</sup> Jane Street Group/JSG Finance, Inc., 4.50%, 11/15/29	United States United States	500,000 1,900,000	469,446 1,960,439
<sup>a</sup> Jefferson Capital Holdings LLC, 9.50%, 2/15/29 Macquarie Airfinance Holdings Ltd.,	United States	1,900,000	1,900,439
a 6.40%, 3/26/29	United Kingdom	600,000	610,579
a 6.50%, 3/26/31	United Kingdom	600,000	617,405
a Nationstar Mortgage Holdings, Inc., 5.75%, 11/15/31	United States	2,000,000	1,881,552
OneMain Finance Corp., 9.00%, 1/15/29	United States	2,200,000	2,323,127
PRA Group, Inc.,			
a 8.375%, 2/01/28	United States	300,000	299,204
a 8.875%, 1/31/30	United States	700,000	699,406
<sup>a</sup> StoneX Group, Inc., 7.875%, 3/01/31	United States	2,000,000	2,064,384
			15,790,299
Electric 1.1%			
<sup>a</sup> Talen Energy Supply LLC, 8.625%, 6/01/30	United States	1,400,000	1,493,840
<sup>a</sup> Vistra Operations Co. LLC, 7.75%, 10/15/31	United States	1,800,000	1,875,917
			3,369,757
Energy 6.4%			
<sup>a</sup> Antero Resources Corp., 7.625%, 2/01/29	United States	801,000	825,348
<sup>a</sup> Atlantica Sustainable Infrastructure PLC, 4.125%, 6/15/28	Spain	1,600,000	1,567,114
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### FRANKLIN TEMPLETON ETF TRUST

SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

<sup>a</sup> Calumet Specialty Products Partners LP/Calumet Finance Corp., 8.125%,			
1/15/27	United States	500,000	471,912
<sup>a</sup> Chesapeake Energy Corp., 6.75%, 4/15/29	United States	1,500,000	1,504,173
<sup>a</sup> CrownRock LP/CrownRock Finance, Inc., 5.00%, 5/01/29	United States	1,100,000	1,091,821
<sup>a</sup> DT Midstream, Inc., 4.125%, 6/15/29	United States	700,000	647,256
<sup>a</sup> Enerflex Ltd., 9.00%, 10/15/27	Canada	1,200,000	1,219,285
EnLink Midstream Partners LP, 4.15%, 6/01/25	United States	2,300,000	2,262,035
<sup>a</sup> EQM Midstream Partners LP, 7.50%, 6/01/27	United States	1,600,000	1,635,130
<sup>a</sup> Harbour Energy PLC, 5.50%, 10/15/26	United Kingdom	2,600,000	2,551,037
<sup>a</sup> Kinetik Holdings LP, 5.875%, 6/15/30	United States	1,500,000	1,479,053
<sup>a</sup> Nabors Industries Ltd., senior note, 7.25%, 1/15/26	United States	500,000	507,639
<sup>a</sup> Nabors Industries, Inc., 7.375%, 5/15/27	United States	700,000	712,580
<sup>a</sup> SunCoke Energy, Inc., 4.875%, 6/30/29	United States	600,000	544,241
Sunoco LP/Sunoco Finance Corp., 6.00%, 4/15/27	United States	700,000	699,526
Venture Global Calcasieu Pass LLC,			
a 4.125%, 8/15/31	United States	800,000	718,416
<sup>a</sup> 3.875%, 8/15/29	United States	1,000,000	911,380
			19,347,946
Entertainment 3.7%		0 000 000	0 077 000
<sup>a</sup> Allwyn Entertainment Financing U.K. PLC, 7.875%, 4/30/29	Czech Republic	2,300,000	2,377,890
<sup>a</sup> Banijay Entertainment SASU, 8.125%, 5/01/29	France	2,000,000	2,047,372
Caesars Entertainment, Inc.,		000 000	550 404
a 4.625%, 10/15/29	United States	600,000	550,494
a 7.00%, 2/15/30	United States	700,000	715,614
a 6.50%, 2/15/32	United States	1,200,000	1,206,671
<sup>a</sup> Six Flags Entertainment Corp./Six Flags Theme Parks, Inc., 6.625%,	United States	2 100 000	2 125 110
5/01/32	United States	2,100,000 2,000,000	2,135,419
<sup>a</sup> Wynn Resorts Finance LLC/Wynn Resorts Capital Corp., 7.125%, 2/15/31	United States	2,000,000	2,075,208
			11,108,668
Environmental Control 0.6%			
<sup>a</sup> Wrangler Holdco Corp., 6.625%, 4/01/32	Canada	1.900.000	1.893.119
<sup>a</sup> Wrangler Holdco Corp., 6.625%, 4/01/32	Canada	1,900,000	1,893,119
Financial Services 5.2%			
Financial Services 5.2% <sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29	Canada United States	1,900,000 2,300,000	1,893,119
Financial Services 5.2% <sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29 <sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior	United States	2,300,000	1,930,704
Financial Services 5.2% <sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29 <sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27			
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> </ul>	United States United States	2,300,000 1,400,000	1,930,704 1,227,346
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> </ul>	United States United States United States	2,300,000 1,400,000 1,400,000	1,930,704 1,227,346 1,426,041
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/32</li> </ul>	United States United States United States United States	2,300,000 1,400,000 1,400,000 1,800,000	1,930,704 1,227,346 1,426,041 1,710,800
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/32</li> <li><sup>a</sup> Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> </ul>	United States United States United States	2,300,000 1,400,000 1,400,000	1,930,704 1,227,346 1,426,041
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/32</li> <li><sup>a</sup> Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> <li><sup>a</sup> Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.,</li> </ul>	United States United States United States United States United States	2,300,000 1,400,000 1,400,000 1,800,000 700,000	1,930,704 1,227,346 1,426,041 1,710,800 690,985
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/32</li> <li><sup>a</sup> Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> <li><sup>a</sup> Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 4.75%, 6/15/29</li> </ul>	United States United States United States United States	2,300,000 1,400,000 1,400,000 1,800,000	1,930,704 1,227,346 1,426,041 1,710,800
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/32</li> <li><sup>a</sup> Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> <li><sup>a</sup> Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 4.75%, 6/15/29</li> <li><sup>a</sup> Necessity Retail REIT, Inc./American Finance Operating Partner LP, 4.50%,</li> </ul>	United States United States United States United States United States United States	2,300,000 1,400,000 1,400,000 1,800,000 700,000 1,600,000	1,930,704 1,227,346 1,426,041 1,710,800 690,985 1,479,250
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/32</li> <li><sup>a</sup> Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> <li><sup>a</sup> Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 4.75%, 6/15/29</li> <li><sup>a</sup> Necessity Retail REIT, Inc./American Finance Operating Partner LP, 4.50%, 9/30/28</li> </ul>	United States United States United States United States United States United States United States	2,300,000 1,400,000 1,400,000 1,800,000 700,000 1,600,000 1,200,000	1,930,704 1,227,346 1,426,041 1,710,800 690,985 1,479,250 1,057,018
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/32</li> <li><sup>a</sup> Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> <li><sup>a</sup> Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 4.75%, 6/15/29</li> <li><sup>a</sup> Necessity Retail REIT, Inc./American Finance Operating Partner LP, 4.50%, 9/30/28</li> <li><sup>a</sup> PRA Group, Inc., 5.00%, 10/01/29</li> </ul>	United States United States United States United States United States United States	2,300,000 1,400,000 1,400,000 1,800,000 700,000 1,600,000	1,930,704 1,227,346 1,426,041 1,710,800 690,985 1,479,250
<ul> <li>Financial Services 5.2%</li> <li>Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li>Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li>7.00%, 2/15/29</li> <li>5.625%, 7/15/32</li> <li>Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> <li>Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 4.75%, 6/15/29</li> <li>Necessity Retail REIT, Inc./American Finance Operating Partner LP, 4.50%, 9/30/28</li> <li>PRA Group, Inc., 5.00%, 10/01/29 RHP Hotel Properties LP/RHP Finance Corp.,</li> </ul>	United States United States United States United States United States United States United States United States	2,300,000 1,400,000 1,400,000 1,800,000 700,000 1,600,000 1,200,000 1,500,000	1,930,704 1,227,346 1,426,041 1,710,800 690,985 1,479,250 1,057,018 1,286,029
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/32</li> <li><sup>a</sup> Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> <li><sup>a</sup> Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 4.75%, 6/15/29</li> <li><sup>a</sup> Necessity Retail REIT, Inc./American Finance Operating Partner LP, 4.50%, 9/30/28</li> <li><sup>a</sup> PRA Group, Inc., 5.00%, 10/01/29 RHP Hotel Properties LP/RHP Finance Corp., 7.25%, 7/15/28</li> </ul>	United States United States United States United States United States United States United States United States United States	2,300,000 1,400,000 1,800,000 700,000 1,600,000 1,200,000 1,500,000 1,300,000	1,930,704 1,227,346 1,426,041 1,710,800 690,985 1,479,250 1,057,018 1,286,029 1,345,306
<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/29</li> <li><sup>a</sup> Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> <li><sup>a</sup> Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 4.75%, 6/15/29</li> <li><sup>a</sup> Necessity Retail REIT, Inc./American Finance Operating Partner LP, 4.50%, 9/30/28</li> <li><sup>a</sup> PRA Group, Inc., 5.00%, 10/01/29 RHP Hotel Properties LP/RHP Finance Corp.,</li> <li><sup>a</sup> 7.25%, 7/15/28</li> <li><sup>a</sup> 6.50%, 4/01/32</li> </ul>	United States United States United States United States United States United States United States United States United States United States	2,300,000 1,400,000 1,400,000 1,800,000 700,000 1,600,000 1,300,000 1,300,000 1,600,000	1,930,704 1,227,346 1,426,041 1,710,800 690,985 1,479,250 1,057,018 1,286,029 1,345,306 1,601,428
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<ul> <li>Financial Services 5.2%</li> <li><sup>a</sup> Apollo Commercial Real Estate Finance, Inc., 4.625%, 6/15/29</li> <li><sup>a</sup> Global Net Lease, Inc./Global Net Lease Operating Partnership LP, senior note, 3.75%, 12/15/27</li> <li>Iron Mountain, Inc.,</li> <li><sup>a</sup> 7.00%, 2/15/29</li> <li><sup>a</sup> 5.625%, 7/15/32</li> <li><sup>a</sup> Jefferson Capital Holdings LLC, 6.00%, 8/15/26</li> <li><sup>a</sup> Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp., 4.75%, 6/15/29</li> <li><sup>a</sup> Necessity Retail REIT, Inc./American Finance Operating Partner LP, 4.50%, 9/30/28</li> <li><sup>a</sup> PRA Group, Inc., 5.00%, 10/01/29 RHP Hotel Properties LP/RHP Finance Corp.,</li> <li><sup>a</sup> 7.25%, 7/15/28</li> <li><sup>a</sup> 6.50%, 4/01/32</li> <li><sup>a</sup> VICI Properties LP/VICI Note Co., Inc., 3.875%, 2/15/29</li> </ul> Food 2.3% <sup>a</sup> Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC, 3.50%, 3/15/29 <sup>a</sup> Chobani LLC/Chobani Finance Corp., Inc., 7.625%, 7/01/29 Pilgrim's Pride Corp., 6.875%, 5/15/34 <sup>a</sup> Post Holdings, Inc., 6.25%, 2/15/32	United States United States	2,300,000 1,400,000 1,800,000 700,000 1,600,000 1,200,000 1,500,000 1,500,000 1,600,000 2,100,000 1,800,000 1,800,000 1,400,000	1,930,704 1,227,346 1,426,041 1,710,800 690,985 1,479,250 1,057,018 1,286,029 1,345,306 1,601,428 1,943,344 15,698,251 1,530,581 1,856,081 1,491,727 1,002,549 935,138
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Hand/Machine Tools 0.5%			
Regal Rexnord Corp.,			
6.30%, 2/15/30	United States	600,000	613,675
6.40%, 4/15/33	United States	1,000,000	1,023,787
			1,637,462
Health Care Equipment & Services 1.5%			
CHS/Community Health Systems, Inc.,			
a 6.875%, 4/15/29	United States	900,000	689,317
a senior secured note, 6.00%, 1/15/29	United States	1,100,000	971,737
<sup>a</sup> DaVita, Inc., 4.625%, 6/01/30	United States	3,200,000	2,894,302
			4,555,356
			.,
Healthcare-Products 0.8%	United States	2 200 000	0 070 700
<sup>a</sup> Neogen Food Safety Corp., 8.625%, 7/20/30	United States	2,200,000	2,378,798
Healthcare-Services 2.2%			
a CHS/Community Health Systems, Inc., 10.875%, 1/15/32	United States	1,400,000	1,458,851
<sup>a</sup> Concentra Escrow Issuer Corp., 6.875%, 7/15/32	United States	500,000	507,205
<sup>a</sup> Fortrea Holdings, Inc., 7.50%, 7/01/30	United States	1,600,000	1,591,739
Tenet Healthcare Corp.,		500.000	507.040
6.75%, 5/15/31	United States	500,000	507,919
6.125%, 10/01/28	United States	1,000,000	995,755
6.125%, 6/15/30	United States	1,500,000	1,491,746
			6,553,215
Home Builders 1.1%			
<sup>a</sup> Dream Finders Homes, Inc., 8.25%, 8/15/28	United States	1,700,000	1,742,519
<sup>a</sup> LGI Homes, Inc., 8.75%, 12/15/28	United States	1,400,000	1,459,121
			3,201,640
Usus hald 8 Descend Descharts 4 00/			
Household & Personal Products 1.0%	United States	2 200 000	2 054 006
<sup>a</sup> VM Consolidated, Inc., 5.50%, 4/15/29	United States	3,200,000	3,054,996
Household Products 0.5%			
<sup>a</sup> Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International U.S. LLC,			
6.625%, 7/15/30	United States	1,600,000	1,624,941
Insurance 2.4%			
Acrisure LLC/Acrisure Finance, Inc.,			
a 7.50%, 11/06/30	United States	1,200,000	1,201,755
<sup>a</sup> 8.50%, 6/15/29	United States	1,300,000	1,314,527
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer,			
a 6.75%, 4/15/28	United States	800,000	802,030
a 7.00%, 1/15/31	United States	1,600,000	1,617,671
<sup>a</sup> HUB International Ltd., 7.25%, 6/15/30	United States	1,000,000	1,025,856
<sup>a</sup> Jones Deslauriers Insurance Management, Inc., 10.50%, 12/15/30	Canada	1,100,000	1,182,315
			7,144,154
Internet 0.4%			
<sup>a</sup> Cogent Communications Group, Inc./Cogent Communications Finance, Inc.,			
7.00%, 6/15/27	United States	1,300,000	1,287,720
Iron/Steel 0.3%			
ATI, Inc., 7.25%, 8/15/30	United States	1,000,000	1,033,672
	Office Offices	1,000,000	1,000,072
IT Services 0.8%			
<sup>a</sup> Fortress Intermediate 3, Inc., 7.50%, 6/01/31	United States	2,300,000	2,359,340
Leisure Time 1.6%			
<sup>a</sup> Carnival Holdings Bermuda Ltd., 10.375%, 5/01/28	United States	600,000	649,964
<sup>a</sup> NCL Corp. Ltd., 7.75%, 2/15/29	United States	1,300,000	1,352,489
Viking Cruises Ltd.,			
a 9.125%, 7/15/31	United States	500,000	541,937
a 5.875%, 9/15/27	United States	600,000	594,168
a 7.00%, 2/15/29	United States	1,700,000	1,710,341
			4,848,899
			· · · ·

### FRANKLIN TEMPLETON ETF TRUST

SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

Lodging 0.2% <sup>a</sup> Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., 5.25%, 5/15/27	United States	700,000	683,253
	office offices	100,000	
Machinery-Diversified 0.4% <sup>a</sup> Esab Corp., 6.25%, 4/15/29	United States	1 200 000	1,208,696
	United States	1,200,000	1,200,090
Materials 4.6%		700.000	700 400
<sup>a</sup> Advanced Drainage Systems, Inc., 6.375%, 6/15/30	United States	700,000	703,192
<sup>a</sup> Arcosa, Inc., 4.375%, 4/15/29 <sup>a</sup> Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., senior note,	United States	2,300,000	2,137,998
5.25%, 8/15/27	Luxembourg	200,000	124,782
<sup>a</sup> Consolidated Energy Finance SA, 5.625%, 10/15/28	Luxembourg	400,000	340,441
<sup>a</sup> Constellium SE, 3.75%, 4/15/29	France	2,000,000	1,816,064
<sup>a</sup> Eco Material Technologies, Inc., 7.875%, 1/31/27	United States	1,300,000	1,304,434
<sup>a</sup> Glatfelter Corp., 4.75%, 11/15/29	United States	900,000	744,970
<sup>a</sup> GPD Cos., Inc., senior secured note, 10.125%, 4/01/26	United States	1,250,000	1,196,224
<sup>a</sup> Novelis Corp., 4.75%, 1/30/30	United States	2,000,000	1,857,350
<sup>a</sup> OI European Group BV, 4.75%, 2/15/30	United States	1,200,000	1,098,565
<sup>a</sup> Pactiv Evergreen Group Issuer, Inc./Pactiv Evergreen Group Issuer LLC, 4.00%, 10/15/27	United States	1,500,000	1,406,353
<sup>a</sup> Rain CII Carbon LLC/CII Carbon Corp., 7.25%, 4/01/25	United States	22,000	21,586
<sup>a</sup> Trivium Packaging Finance BV, senior note, 5.50%, 8/15/26	Netherlands	1,000,000	980,862
		, ,	13,732,821
Madia 0 50/			10,702,021
<b>Media 0.5%</b> <sup>a</sup> CSC Holdings LLC, 3.375%, 2/15/31	United States	2,500,000	1,562,700
	United States	2,300,000	1,302,700
Media & Entertainment 3.1%			
CCO Holdings LLC/CCO Holdings Capital Corp., a 5.375%, 6/01/29	United States	1,400,000	1,274,965
a 4.50%, 8/15/30	United States	1,900,000	1,609,939
Clear Channel Outdoor Holdings, Inc.,	United States	1,300,000	1,009,959
a 7.875%, 4/01/30	United States	700,000	705,146
<sup>a</sup> 7.50%, 6/01/29	United States	2,100,000	1,756,913
Diamond Sports Group LLC/Diamond Sports Finance Co.,			
<sup>a,b</sup> senior note, 6.625%, 8/15/27	United States	900,000	18,562
<sup>a,b</sup> 5.375%, 8/15/26	United States	900,000	18,563
<sup>a</sup> Directv Financing LLC/Directv Financing CoObligor, Inc., 5.875%, 8/15/27	United States	2,100,000	1,976,985
<sup>a</sup> Sirius XM Radio, Inc., 4.00%, 7/15/28 <sup>a</sup> Virgin Media Secured Finance PLC, 4.50%, 8/15/30	United States United Kingdom	1,600,000 600,000	1,446,797 509,302
virgin media Secured Finance FLC, 4.50 %, 0/13/30	Onited Kingdom	000,000	
			9,317,172
Miscellaneous Manufacturing 0.9%	_		
<sup>a</sup> Calderys Financing LLC, 11.25%, 6/01/28	France	1,500,000	1,588,581
Hillenbrand, Inc., 6.25%, 2/15/29	United States	1,100,000	1,106,647
			2,695,228
Office/Business Equipment 0.6%			
<sup>a</sup> Zebra Technologies Corp., 6.50%, 6/01/32	United States	1,800,000	1,821,608
Oil & Gas 4.7%			
<sup>a</sup> Calumet Specialty Products Partners LP/Calumet Finance Corp., 9.25%,			
7/15/29	United States	1,400,000	1,428,000
<sup>a</sup> CITGO Petroleum Corp., 8.375%, 1/15/29	United States	1,200,000	1,237,899
Civitas Resources, Inc.,			
a 8.75%, 7/01/31	United States	1,200,000	1,286,640
<sup>a</sup> 8.375%, 7/01/28 <sup>a</sup> Matador Resources Co., 6.50%, 4/15/32	United States United States	1,500,000 1,400,000	1,573,618 1,401,147
<sup>a</sup> Nabors Industries, Inc., 9.125%, 1/31/30	United States	1,100,000	1,140,463
PBF Holding Co. LLC/PBF Finance Corp.,		1,100,000	1, 170,700
6.00%, 2/15/28	United States	100,000	97,588
<sup>a</sup> 7.875%, 9/15/30	United States	700,000	717,186
<sup>a</sup> Sunoco LP, 7.25%, 5/01/32	United States	1,000,000	1,035,099
<sup>a</sup> Transocean Titan Financing Ltd., 8.375%, 2/01/28	United States	100,000	103,309
<sup>a</sup> Transocean, Inc., 8.75%, 2/15/30	United States	810,000	851,057
<sup>a</sup> Viper Energy, Inc., 7.375%, 11/01/31	United States	1,100,000	1,140,318

Vital Energy, Inc., a 7.875%, 4/15/32	United States	800,000	813,856
9.75%, 10/15/30	United States	1,300,000	1,420,626
			14,246,806
Oil & Gas Services 0.6%			
<sup>a</sup> Kodiak Gas Services LLC, 7.25%, 2/15/29	United States	1,300,000	1,333,632
Oceaneering International, Inc., 6.00%, 2/01/28	United States	500,000	494,771
			1,828,403
Packaging & Containers 1.0%			
Mauser Packaging Solutions Holding Co., a 9 25% 4/15/27	United States	500.000	500.026
<ul> <li>a 9.25%, 4/15/27</li> <li>a 7.875%, 4/15/27</li> </ul>	United States	500,000 1,600,000	500,936 1,633,986
<sup>a</sup> Owens-Brockway Glass Container, Inc., senior note, 7.25%, 5/15/31	United States	300,000	299,854
<sup>a</sup> Sealed Air Corp./Sealed Air Corp. U.S., 6.125%, 2/01/28	United States	600,000	599,135
			3,033,911
Pharmaceuticals 2.0%			
a 1375209 BC Ltd., 9.00%, 1/30/28	Canada	1,961,000	1,888,113
Bausch Health Cos., Inc.,			
<ul> <li>a 14.00%, 10/15/30</li> <li>a 11.00%, 9/30/28</li> </ul>	Canada Canada	92,000	71,300
<sup>a</sup> 11.00%, 9/30/28 <sup>a</sup> Endo Finance Holdings, Inc., 8.50%, 4/15/31	United States	465,000 1,200,000	415,012 1,239,872
<sup>a</sup> Grifols SA, 4.75%, 10/15/28	Spain	1,300,000	1,123,115
<sup>a,c</sup> Par Pharmaceutical, Inc., 7.50%, 4/01/27	United States	400,000	
Teva Pharmaceutical Finance Netherlands III BV,			
7.875%, 9/15/29	Israel	600,000	645,190
8.125%, 9/15/31	Israel	600,000	667,865
			6,050,467
Pharmaceuticals, Biotechnology & Life Sciences 1.6% <sup>a</sup> Bausch Health Cos., Inc., 4.875%, 6/01/28	United States	1,000,000	749,545
<sup>a</sup> Kedrion SpA, 6.50%, 9/01/29	Italy	3,100,000	2,845,606
Teva Pharmaceutical Finance Netherlands III BV, 4.75%, 5/09/27	Israel	1,300,000	1,254,381
			4,849,532
Pipelines 3.0%			
<sup>a</sup> Hess Midstream Operations LP, 6.50%, 6/01/29	United States	1,000,000	1,014,387
<sup>a</sup> Martin Midstream Partners LP/Martin Midstream Finance Corp., 11.50%,		0 400 000	0 507 704
2/15/28 <sup>a</sup> Northriver Midstream Finance LP, 6.75%, 7/15/32	United States Canada	2,400,000 2,100,000	2,597,784 2,104,988
Venture Global LNG, Inc.,	Callaua	2,100,000	2,104,900
a 8.375%, 6/01/31	United States	800,000	830,381
<sup>a</sup> 8.125%, 6/01/28	United States	900,000	927,906
a 9.50%, 2/01/29	United States	1,400,000	1,534,010
			9,009,456
Real Estate Management & Development 0.3%			
<sup>a</sup> Greystar Real Estate Partners LLC, 7.75%, 9/01/30	United States	900,000	948,490
Retail 2.2%			
<sup>a</sup> 1011778 BC ULC/New Red Finance, Inc., 6.125%, 6/15/29	Canada	1,800,000	1,807,847
<sup>a</sup> Bausch & Lomb Corp., 8.375%, 10/01/28	United States	1,400,000	1,435,000
<sup>a</sup> Evergreen Acqco 1 LP/TVI, Inc., 9.75%, 4/26/28	United States	810,000	866,121
<sup>a</sup> Fertitta Entertainment LLC/Fertitta Entertainment Finance Co., Inc., 4.625%, 1/15/29	United States	500,000	455,720
<sup>a</sup> FirstCash, Inc., 6.875%, 3/01/32	United States	1,900,000	1,902,121
, .,		,,	6,466,809
			0,400,009
Software & Services 0.2%	United States	800 000	608 330
<sup>a</sup> Rocket Software, Inc., 6.50%, 2/15/29	United States	800,000	698,239
Technology Hardware & Equipment 0.6%		4 000 000	4 004 400
<sup>a</sup> McAfee Corp., 7.375%, 2/15/30	United States	1,800,000	1,664,168

Telecommunication Services 0.8%			
Altice France Holding SA, senior note, 10.50%, 5/15/27	Luxembourg	600,000	240,168
Altice France SA, first lien, 8.125%, 2/01/27	France	1,000,000	750,806
CommScope Technologies LLC, 5.00%, 3/15/27	United States	1,800,000	747,839
Iliad Holding SASU, 6.50%, 10/15/26	France	800,000	797,168
			2,535,981
Telecommunications 0.1%		500.000	
Viasat, Inc., 7.50%, 5/30/31	United States	500,000	332,769
Transportation 1.5% First Student Bidco, Inc./First Transit Parent, Inc., 4.00%, 7/31/29	United States	2,100,000	1,894,082
XPO, Inc., 7.125%, 2/01/32	United States	2,400,000	2,462,052
x 0, mo., 7.12070, 2/01/02	Office Offices	2,400,000	4,356,134
Jtilities 2.7%			4,000,10-
Calpine Corp.,			
senior note, 5.125%, 3/15/28	United States	900,000	866,249
first lien, 4.50%, 2/15/28	United States	1,400,000	1,331,284
Leeward Renewable Energy Operations LLC, 4.25%, 7/01/29	United States	2,500,000	2,236,585
TTM Technologies, Inc., 4.00%, 3/01/29	United States	2,400,000	2,205,060
/istra Operations Co. LLC, senior note, 5.50%, 9/01/26	United States	1,500,000	1,480,276
	ennoù etatee	1,000,000	
T-4-1 0-m			8,119,454
Total Corporate Bonds & Notes (Cost \$284,849,487)			279,872,627
		Shares	
Common Stocks 0.2%			
Pharmaceuticals 0.0% <sup>†</sup>			
Endo, Inc.	United States	1,424	40,050
Endo, Inc.	United States	4,191	118,396
			158,446
Utilities 0.2% Talen Energy Corp.	United States	4,508	500,478
Total Common Stocks (Cost \$242,156)			658,924
· · ·			
		Principal Amount*	
Senior Floating Rate Interests 2.8% Materials 0.7%			
Hexion Holdings Corp.,			
2022 USD Term Loan, 3 mo. USD Term SOFR + 4.50%, 9.977%,			
3/15/29	United States	1,080,750	1,078,529
2022 USD 2nd Lien Term Loan, 1 mo. USD Term SOFR + 7.44%, 12.881%, 3/15/30	United States	1,186,047	1,091,459
12.00170,0710/00	Office Offices	1,100,047	
			2,169,988
Software & Services 1.0% Athenahealth Group, Inc., 2022 Term Loan B, 1 mo, USD Term SOER +			
Athenahealth Group, Inc., 2022 Term Loan B, 1 mo. USD Term SOFR + 3.25%, 8.594%, 2/15/29	United States	1,485,216	1,482,202
McAfee LLC, 2022 USD Term Loan B, 1 mo. USD Term SOFR + 3.75%,	United States	1,403,210	1,402,202
8.579%, 3/01/29	United States	1,375,500	1,375,823
			2,858,025
Chemicals 0.5%			
PMHC II, Inc., 2022 Term Loan B, 3 mo. USD Term SOFR + 4.25%, 9.706%,			
4/23/29	United States	1,670,250	1,633,505
Media & Entertainment 0.6%			
Diamond Sports Group LLC, 2022 First Priority Term Loan, 1 mo. USD Term			
SOFR + 10.00%, 15.429%, 5/25/26	United States	88,404	83,365
Fertitta Entertainment LLC, 2022 Term Loan B, 1 mo. USD Term SOFR +		4 004 750	1,665,589
3.75%, 9.081%, 1/27/29		1,661,750	1 665 580
	United States	1,001,700	
	United States	1,001,700	1,748,954

Media 0.0% <sup>†</sup> Diamond Sports Group LLC, 2024 DIP PIK Term Loan, 1 mo. USD Term SOFR + 10.00%, 5.00%, 12/02/24	United States	101,144	143,371
Total Floating Rate Loans (Cost \$8,582,221)			8,553,843
Total Investments before Short-Term Investments (Cost \$293,673,864)			289,085,394
Short-Term Investments 3.0% U.S. Government & Agency Securities 3.0% <sup>f</sup> Federal Home Loan Bank Discount Notes, 07/01/24	United States	8,870,000	8,866,130
Total Short-Term Investments (Cost \$8,870,000)			8,866,130
Total Investments (Cost \$302,543,864) 98.9% Other Assets, less Liabilities 1.1%			297,951,524 3,459,744
Net Assets 100.0%			\$301,411,268

\*The principal amount is stated in U.S. dollars unless otherwise indicated.

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$256,119,478, representing 85.0% of net assets. <sup>b</sup>Defaulted securities.

cFair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

<sup>d</sup>Non-income producing.

eVariable rate security. The rate shown represents the yield at period end.

<sup>f</sup>The security was issued on a discount basis with no stated coupon rate.

#### Abbreviations

### **Selected Portfolio**

**PIK** – Payment-In-Kind

- REIT Real Estate Investment Trust
- SOFR Secured Overnight Financing Rate
- SPA Standby Purchase Agreement

Franklin Income Equity Focus ETF	Shares	Value
Common Stocks 85.3%		
Communication Services 4.4%		
Comcast Corp., Class A	35,388	\$ 1,385,79
Verizon Communications, Inc.	80,517	3,320,52
	00,017	
		4,706,37
Consumer Discretionary 7.6%		
General Motors Co.	21,756	1,010,78
Home Depot, Inc.	6,673	2,297,1
_owe's Cos., Inc.	5,828	1,284,84
McDonald's Corp.	4,519	1,151,6
Ross Stores, Inc.	9,667	1,404,8
Starbucks Corp.	13,440	1,046,3
		8,195,4
Concurrent Stanlag 6 00/		0,100,4
Consumer Staples 6.0% Coca-Cola Co.	17,934	1,141,4
PepsiCo, Inc.	12,478	2,057,9
Philip Morris International, Inc.	11,076	1,122,3
Procter & Gamble Co.		2,205,4
Proclei & Gamble Co.	13,373	
		6,527,3
Energy 8.0%		_
Chevron Corp.	20,420	3,194,0
Exxon Mobil Corp.	29,273	3,369,9
TotalEnergies SE, ADR	30,996	2,066,8
		8,630,8
Financials 11.2%		
Bank of America Corp.	26,103	1,038,1
Charles Schwab Corp.	21,252	1,566,0
Citigroup, Inc.	34,356	2,180,2
Fifth Third Bancorp	14,469	527,9
IPMorgan Chase & Co.	7,075	1,430,9
Mastercard, Inc., Class A	2,811	
		1,240,1
MetLife, Inc.	17,998	1,263,2
Morgan Stanley	12,828	1,246,7
PNC Financial Services Group, Inc.	3,360	522,4
J.S. Bancorp	26,397	1,047,9
		12,063,8
Health Care 11.3%		
Abbott Laboratories	11,123	1,155,7
AbbVie, Inc.	13,921	2,387,7
Becton Dickinson & Co.	5,012	1,171,3
Bristol-Myers Squibb Co.	23,141	961,0
CVS Health Corp.	15,812	933,8
lohnson & Johnson	21,841	3,192,2
Medtronic PLC	14,694	1,156,5
Pfizer, Inc.	42,820	1,198,1
		12,156,7
ndustrials 11.2%		
Honeywell International, Inc.	5,526	1,180,0
DEX Corp.	5,296	1,065,5
Johnson Controls International PLC	29,757	1,977,9
ockheed Martin Corp.	4,771	2,228,5
	2,394	1,043,6
•		
Northrop Grumman Corp.	10 7/0	1 UX1 6
Northrop Grumman Corp. RTX Corp.	19,740 6 972	
Northrop Grumman Corp. RTX Corp. Union Pacific Corp.	6,972	1,981,6 1,577,4 1,037,4
Northrop Grumman Corp. RTX Corp.		

Information Technology 12.0%		
Analog Devices, Inc.	7,149	1,631,831
<sup>a</sup> ANSYS, Inc.	5,844	1,878,846
Broadcom, Inc.	546	876,619
Cisco Systems, Inc. International Business Machines Corp.	48,303 10,795	2,294,876 1,866,995
<sup>a</sup> Keysight Technologies, Inc.	10,957	1,498,370
Microchip Technology, Inc.	16,989	1,554,493
Texas Instruments, Inc.	7,000	1,361,710
		12,963,740
Materials 5.7%		
Air Products & Chemicals, Inc.	7,209	1,860,283
Albemarle Corp.	5,628	537,587
Freeport-McMoRan, Inc.	13,659	663,827
	25,221	1,056,003
Rio Tinto PLC, ADR	31,269	2,061,565
		6,179,265
Real Estate 0.8% First Industrial Realty Trust, Inc.	18,946	900,124
-	10,040	
Utilities 7.1% American Electric Power Co., Inc.	11,760	1,031,822
Duke Energy Corp.	8,452	847,144
NextEra Energy, Inc.	22,050	1,561,360
Sempra	13,776	1,047,803
Southern Co.	40,694	3,156,634
		7,644,763
Total Common Stocks (Cost \$91,474,214)		92,060,772
Preferred Stocks 3.1%		
Materials 1.6%		
<sup>a</sup> Albemarle Corp., pfd.	37,000	1,726,420
Utilities 1.5%		
<sup>a</sup> NextEra Energy, Inc., pfd.	33,000	1,633,170
Total Preferred Stocks (Cost \$3,356,326)		3,359,590
Warrant 1.6%		
Financials 1.6%		
<sup>a</sup> Merrill Lynch BV	18,000	1,742,282
Total Warrants (Cost \$1,742,400)		1,742,282
Equity-Linked Securities 9.4%		
Other 9.4%	7 400	4 0 40 700
<sup>b</sup> BNP Paribas Issuance BV into Target Corp., 9.00%, 7/10/25 <sup>b</sup> Citigroup Global Markets Holdings, Inc. into Analog Devices, Inc., 9.00%,	7,100	1,043,700
7/8/25	8,100	1,851,236
<sup>b</sup> Royal Bank of Canada into Freeport-McMoRan Inc., 10.00%, 7/8/25	35,300	1,721,528
<sup>b</sup> Royal Bank of Canada into Texas Instruments Inc., 8.50%, 7/15/25	11,000	2,129,297
<sup>b</sup> Wells Fargo Bank NA into S&P 500 Index, 7.50%, 8/2/24	300	1,638,740
<sup>b</sup> Wells Fargo Bank NA into UnitedHealth Group, 7.00%, 7/14/25	3,550	1,761,115
		10,145,616
Total Equity-Linked Securities (Cost \$10,094,252)		10,145,616
Total Investments before Short-Term Investments		
(Cost \$106,667,192)		107,308,260

	Country	Principal Amount*	
Short-Term Investments 11.5% U.S. Government & Agency Securities 11.5% °Federal Home Loan Bank Discount Notes, 7/01/24	United States	\$12,380,000	12,374,599
Total Short-Term Investments (Cost \$12,380,000)			12,374,599
Total Investments (Cost \$119,047,192) 110.9% Other Assets, less Liabilities (10.9)%			119,682,859 (11,775,963)
Net Assets 100.0%			\$107,906,896

\*The principal amount is stated in U.S. dollars unless otherwise indicated.

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$10,145,616, representing 9.4% of net assets. <sup>c</sup>The security was issued on a discount basis with no stated coupon rate.

### Abbreviations

### **Selected Portfolio**

ADR – American Depositary Receipt

Corporate Bonds & Notes 44.1% Advertising 0.3%		Principal Amount*	Value
/ avoidoning vio / v			
Clear Channel Outdoor Holdings, Inc., 5.125%, 8/15/27	United States	820,000	\$ 783,87
Aerospace & Defense 1.9% Boeing Co.,			
5.15%, 5/01/30	United States	2,360,000	2,266,970
a6.528%, 5/01/34	United States	600,000	614,647
Bombardier, Inc., 7.25%, 7/01/31	Canada	600,000	616,782
TransDigm, Inc., 5.50%, 11/15/27	United States	1,250,000	1,228,523
nanobigni, inc., 0.0070, 11710/27	office offices	1,200,000	4,726,928
Agriculture 0.8%			.,,
BAT Capital Corp.,			
7.75%, 10/19/32	United Kingdom	850,000	956,610
6.421%, 8/02/33	United Kingdom	500,000	522,988
Philip Morris International, Inc., 5.375%, 2/15/33	United States	500,000	496,733
			1,976,33
Airlines 2.2%			
American Airlines, Inc., 8.50%, 5/15/29	United States	1,650,000	1,715,327
Delta Air Lines, Inc./SkyMiles IP Ltd., 4.75%, 10/20/28	United States	1,900,000	1,851,163
Vileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets			
Ltd., 6.50%, 6/20/27	United States	996,000	998,780
United Airlines, Inc., 4.625%, 4/15/29	United States	1,065,000	992,71
			5,557,983
Apparel 0.2%			
Hanesbrands, Inc., 9.00%, 2/15/31	United States	350,000	367,012
Auto Manufacturers 2.1%			
Ford Motor Co.,			
3.25%, 2/12/32	United States	750,000	620,210
6.10%, 8/19/32	United States	1,300,000	1,299,029
Ford Motor Credit Co. LLC, 7.35%, 3/06/30	United States	1,260,000	1,334,15
General Motors Financial Co., Inc.,			
6.40%, 1/09/33	United States	1,115,000	1,157,920
5.80%, 1/07/29	United States	850,000	857,880
			5,269,190
Banks 1.1% Bank of America Corp., 4.571% to 4/27/32, FRN thereafter, 4/27/33	United States	1,500,000	1,415,154
U.S. Bancorp, 5.836% to 6/10/33, FRN thereafter, 6/12/34	United States	300,000	304,314
Wells Fargo & Co., 5.389% to 4/24/33, FRN thereafter, 4/24/34	United States	1,101,000	1,088,850
		.,,	2,808,318
Banks 3.1%			
Barclays PLC, 7.437% to 11/02/32, FRN thereafter, 11/02/33	United Kingdom	1,465,000	1,612,08 <sup>,</sup>
Citigroup, Inc.,	-		
6.27% to 11/17/32, FRN thereafter, 11/17/33	United States	500,000	523,90
6.174% to 5/25/33, FRN thereafter, 5/25/34	United States	495,000	503,672
Fifth Third Bank NA, 5.852% to 10/27/24, FRN thereafter, 10/27/25	United States	500,000	499,600
Goldman Sachs Group, Inc., 6.561% to 10/24/33, FRN thereafter,		<b></b>	00-0-
10/24/34	United States	825,000	887,28
	United States	980,000	974,88
-	United States	615,000	548,349
KeyBank NA, 4.90%, 8/08/32		1,148,000	1,219,197
KeyBank NA, 4.90%, 8/08/32 Morgan Stanley, 6.342% to 10/18/32, FRN thereafter, 10/18/33	United States	.,	, ,
KeyBank NA, 4.90%, 8/08/32 Morgan Stanley, 6.342% to 10/18/32, FRN thereafter, 10/18/33 PNC Financial Services Group, Inc., 5.068% to 1/24/33, FRN			
KeyBank NA, 4.90%, 8/08/32 Morgan Stanley, 6.342% to 10/18/32, FRN thereafter, 10/18/33 PNC Financial Services Group, Inc., 5.068% to 1/24/33, FRN thereafter, 1/24/34	United States	510,000	493,121
JPMorgan Chase & Co., 5.04% to 1/23/27, FRN thereafter, 1/23/28 KeyBank NA, 4.90%, 8/08/32 Morgan Stanley, 6.342% to 10/18/32, FRN thereafter, 10/18/33 PNC Financial Services Group, Inc., 5.068% to 1/24/33, FRN thereafter, 1/24/34 Truist Financial Corp., 4.916% to 7/28/32, FRN thereafter, 7/28/33			493,121 500,026

### FRANKLIN TEMPLETON ETF TRUST

SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

Building Products 0.1% <sup>a</sup> AmeriTex HoldCo Intermediate LLC, 10.25%, 10/15/28	United States	250,000	263,583
	United States	230,000	203,303
Chemicals 1.0%	Linite d Otata a	705 000	745 400
Celanese U.S. Holdings LLC, 6.379%, 7/15/32	United States	725,000	745,482
<sup>a</sup> Rain Carbon, Inc., 12.25%, 9/01/29 <sup>a</sup> SCIH Salt Holdings, Inc., 4.875%, 5/01/28	United States	500,000	538,766
"SCIP Sail Holdings, Inc., 4.875%, 5/01/28	United States	1,155,000	1,075,723
			2,359,971
Commercial Services & Supplies 0.7%			
<sup>a</sup> Ashtead Capital, Inc., 4.25%, 11/01/29	United Kingdom	550,000	516,114
<sup>a</sup> MPH Acquisition Holdings LLC, 5.50%, 9/01/28	United States	925,000	699,405
<sup>a</sup> United Rentals North America, Inc., 6.00%, 12/15/29	United States	485,000	487,575
			1,703,094
Construction Materials 0.5%			
Carrier Global Corp., 2.722%, 2/15/30	United States	850,000	751,224
<sup>a</sup> EMRLD Borrower LP/Emerald CoIssuer, Inc., 6.625%, 12/15/30	United States	500,000	504,526
		·	1,255,750
			1,200,700
Electric 3.1% American Electric Power Co., Inc., 5.625%, 3/01/33	Lipited States	200,000	200 100
	United States United States	300,000 900,000	299,100 866,249
<sup>a</sup> Calpine Corp., senior note, 5.125%, 3/15/28 Dominion Energy, Inc., Series C, 3.375%, 4/01/30	United States	300,000	271,074
NextEra Energy Capital Holdings, Inc., 5.25%, 3/15/34	United States	500,000	491,506
<sup>a</sup> NRG Energy, Inc., 3.625%, 2/15/31	United States	1,320,000	1,133,017
Pacific Gas & Electric Co., 3.15%, 1/01/26	United States	1,800,000	1,734,584
Southern Co., 5.70%, 10/15/32	United States	480,000	489,901
Vistra Operations Co. LLC,		400,000	400,001
a3.70%, 1/30/27	United States	535,000	511,563
a7.75%, 10/15/31	United States	500,000	521,088
<sup>a</sup> 6.875%, 4/15/32	United States	1,400,000	1,422,312
			7,740,394
Future 10 F0/			1,140,004
Entertainment 0.5%			
Caesars Entertainment, Inc., <sup>a</sup> 8.125%, 7/01/27	United States	475,000	484,981
°4.625%, 10/15/29	United States	855,000	784,454
4.023 %, 10/13/23	United States	035,000	
			1,269,435
Financial Services 1.8%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 5.75%,		500.000	505 440
6/06/28	Ireland	500,000	505,418
Capital One Financial Corp.,	United Otates	000.000	570.000
3.75%, 7/28/26	United States	600,000	579,296
4.927% to 5/10/27, FRN thereafter, 5/10/28 5.817% to 2/01/33, FRN thereafter, 2/01/34	United States United States	765,000 1,000,000	754,351 990,276
Charles Schwab Corp.,	Officed States	1,000,000	990,270
5.853% to 5/19/33, FRN thereafter, 5/19/34	United States	490,000	499,832
6.196% to 11/17/28, FRN thereafter, 11/17/29	United States	500,000	520,186
<sup>a</sup> Macquarie Airfinance Holdings Ltd., 6.40%, 3/26/29	United Kingdom	500,000	508,816
	ernieu runguenn	000,000	
			4,358,175
Food 0.7%			
JBS USA Holding Lux SARL/JBS USA Food Co./JBS Lux Co. SARL,		500.000	F00 770
5.75%, 4/01/33	United States	530,000	529,770
Pilgrim's Pride Corp., 6.25%, 7/01/33	United States	500,000	509,952
<sup>a</sup> Post Holdings, Inc., 6.25%, 2/15/32	United States	700,000	701,784
			1,741,506
Hand/Machine Tools 0.2%			
Regal Rexnord Corp., 6.40%, 4/15/33	United States	500,000	511,894
		·	
Health Care Providers & Services 5.3%			
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Centene Corp., 2.50%, 3/01/31	United States	2,030,000	1,667,494
CHS/Community Health Systems, Inc.,			
<sup>a</sup> 8.00%, 12/15/27	United States	1,450,000	1,439,068
a 6.875%, 4/01/28	United States	705,000 2,625,000	523,970 2 725 246
a 10.875%, 1/15/32 a DaVita, Inc., 4.625%, 6/01/30	United States United States	2,825,000	2,735,346 1,374,794
<sup>a</sup> Fresenius Medical Care U.S. Finance III, Inc., 2.375%, 2/16/31	Germany	645,000	509,615
HCA, Inc., 5.625%, 9/01/28	United States	1,085,000	1,095,023
Tenet Healthcare Corp., 6.125%, 10/01/28	United States	3,375,000	3,360,671
UnitedHealth Group, Inc., 5.35%, 2/15/33	United States	500,000	506,867
			13,212,848
Healthcare-Products 0.8%			
GE HealthCare Technologies, Inc., 5.905%, 11/22/32	United States	475,000	490,390
<sup>a</sup> Medline Borrower LP, 3.875%, 4/01/29	United States	1,135,000	1,046,089
<sup>a</sup> Medline Borrower LP/Medline CoIssuer, Inc., 6.25%, 4/01/29	United States	450,000	455,656
			1,992,135
Insurance 0.4%			
Brown & Brown, Inc., 2.375%, 3/15/31	United States	615,000	508,332
<sup>a</sup> Five Corners Funding Trust III, 5.791%, 2/15/33	United States	490,000	498,632
			1,006,964
Internet 0.6%			
Expedia Group, Inc., 3.80%, 2/15/28	United States	525,000	499,861
Netflix, Inc., 5.875%, 11/15/28	United States	945,000	973,923
			1,473,784
Iron/Steel 0.4%			
ArcelorMittal SA, 6.80%, 11/29/32	Luxembourg	485,000	511,272
<sup>a</sup> Cleveland-Cliffs, Inc., 6.75%, 4/15/30	United States	400,000	396,254
			907,526
IT Services 0.6%			
Dell International LLC/EMC Corp., 5.75%, 2/01/33	United States	300,000	308,587
HP, Inc., 5.50%, 1/15/33	United States	750,000	755,367
<sup>a</sup> McAfee Corp., 7.375%, 2/15/30	United States	565,000	522,364
			1,586,318
Leisure Time 0.6%			
<sup>a</sup> Carnival Corp., 7.625%, 3/01/26	United States	1,590,000	1,606,838
Lodging 0.7%			
<sup>a</sup> Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., 5.25%, 5/15/27	United States	775,000	756,458
<sup>a</sup> Wynn Macau Ltd., 5.50%, 1/15/26	Macau	980,000	960,120
			1,716,578
Media 0.9%			
a CCO Holdings LLC/CCO Holdings Capital Corp., 5.00%, 2/01/28	United States	1,350,000	1,263,231
Charter Communications Operating LLC/Charter Communications		000.000	504 400
Operating Capital, 4.908%, 7/23/25 <sup>a</sup> Univision Communications, Inc., senior note, 6.625%, 6/01/27	United States United States	600,000 520,000	594,406 498,325
	United States	520,000	
			2,355,962
Mining 0.9%		005 000	700 005
<sup>a</sup> Alcoa Nederland Holding BV, 4.125%, 3/31/29 <sup>a</sup> FMG Resources August 2006 Pty. Ltd., 6.125%, 4/15/32	United States Australia	825,000 770.000	766,035 761,930
Freeport-McMoRan, Inc., 5.40%, 11/14/34	United States	775,000	762,858
011.0.0			2,290,823
Oil & Gas 1.3% Calumet Specialty Products Partners LP/Calumet Finance Corp.,			
a8.125%, 1/15/27			
	United States	1,925,000	1,816,861
°9.25%, 7/15/29	United States United States	1,925,000 300,000	1,816,861 306,000

<sup>a</sup> Matador Resources Co., 6.50%, 4/15/32 Occidental Petroleum Corp., 6.625%, 9/01/30	United States United States	450,000 700,000	450,369 734,542
			3,307,772
<b>Oil &amp; Gas Services 0.4%</b> <sup>a</sup> Weatherford International Ltd., 8.625%, 4/30/30	United States	1,040,000	1,078,560
Packaging & Containers 1.7%			
<ul> <li><sup>a</sup> Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance PLC, 4.00%, 9/01/29</li> <li><sup>a</sup> Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., senior</li> </ul>	United States	1,150,000	974,476
note, 5.25%, 8/15/27 Mauser Packaging Solutions Holding Co.,	Luxembourg	2,235,000	1,394,443
a9.25%, 4/15/27 a7.875%, 4/15/27	United States United States	665,000 1,065,000	666,245 1,087,622
		,,	4,122,786
Pharmaceuticals 2.1%			
a 1375209 BC Ltd., 9.00%, 1/30/28	Canada	1,625,000	1,564,601
AbbVie, Inc., 4.55%, 3/15/35	United States	520,000	493,455
<sup>a</sup> Bausch Health Cos., Inc., 5.50%, 11/01/25	United States	1,140,000	1,062,999
CVS Health Corp., 5.25%, 2/21/33	United States	1,000,000	976,919
<sup>a</sup> Endo Finance Holdings, Inc., 8.50%, 4/15/31	United States	500,000	516,614
Teva Pharmaceutical Finance Netherlands III BV, 6.75%, 3/01/28	Israel	600,000	614,748 5,229,336
Pipelines 1.4%			
Cheniere Corpus Christi Holdings LLC, 3.70%, 11/15/29 Kinder Morgan, Inc.,	United States	800,000	739,526
5.20%, 6/01/33	United States	515,000	499,998
5.40%, 2/01/34	United States	775,000	763,436
<sup>a</sup> Venture Global LNG, Inc., 8.125%, 6/01/28	United States	740,000	762,945
Williams Cos., Inc., 3.50%, 11/15/30	United States	825,000	748,176
			3,514,081
Real Estate Management & Development 1.0%		050.000	0.40,400
American Tower Corp., 5.55%, 7/15/33	United States	850,000	849,428
Crown Castle, Inc., 5.10%, 5/01/33	United States	300,000	289,525
Healthpeak OP LLC, 5.25%, 12/15/32	United States	500,000	491,155
VICI Properties LP, 5.125%, 5/15/32	United States	800,000	762,717
			2,392,825
<b>Retail 1.2%</b> <sup>a</sup> Bausch & Lomb Corp., 8.375%, 10/01/28	United States	675 000	601 975
<sup>a</sup> Fertitta Entertainment LLC/Fertitta Entertainment Finance Co., Inc.,	United States	675,000	691,875
4.625%, 1/15/29	United States	1,315,000	1,198,545
Lowe's Cos., Inc., 5.00%, 4/15/33	United States	1,000,000	985,157
			2,875,577
Semiconductors 0.8%		4 045 000	4 404 470
<sup>a</sup> Broadcom, Inc., 3.469%, 4/15/34	United States	1,315,000	1,121,479
Micron Technology, Inc., 5.327%, 2/06/29 NXP BV/NXP Funding LLC, 5.55%, 12/01/28	United States China	350,000	351,779
INAF BV/INAF Fullding ELC, 3.33%, 12/01/20	Ghina	500,000	506,856
Software 1.2%			,,
<sup>a</sup> Cloud Software Group, Inc., 6.50%, 3/31/29	United States	900,000	864,954
Fiserv, Inc., 5.60%, 3/02/33	United States	400,000	403,508
Oracle Corp.,			
2.875%, 3/25/31	United States	650,000	561,499
6.25%, 11/09/32	United States	720,000	762,422
Workday, Inc., 3.80%, 4/01/32	United States	550,000	494,443
			3,086,826
Telecommunications 1.5%			
<sup>a</sup> CommScope Technologies LLC, 6.00%, 6/15/25	United States	500,000	407,995
<sup>a</sup> CommScope, Inc., 6.00%, 3/01/26	United States	2,200,000	1,933,360

Sprint LLC, 7.625%, 3/01/26	United States	470,000	483,367
T-Mobile USA, Inc., 5.05%, 7/15/33	United States	900,000	880,843
Total Corporate Bonds & Notes (Cost \$109,265,488)			109,898,779
U.S. Government & Agency Securities 11.8%			
Federal Home Loan Mortgage Corp.,			
5.00%, 5/01/53 5.50%, 7/01/53	United States United States	1,030,036 501.663	996,074 495,128
5.50%, 11/01/53	United States	506,966	500,269
Federal National Mortgage Association,		,	;
5.00%, 5/01/53	United States	1,022,563	988,798
5.00%, 11/01/53	United States	1,537,913	1,487,130
U.S. Treasury Bonds, 3.625%, 5/15/53 U.S. Treasury Notes,	United States	2,000,000	1,702,266
4.00%, 2/15/34	United States	4,000,000	3,883,438
4.375%, 12/15/26	United States	2,000,000	1,988,789
4.625%, 4/30/29	United States	2,500,000	2,529,102
U.S. Treasury STRIPS Principal,		11.000.000	F 004 000
<sup>b</sup> zero cpn., 2/15/45 <sup>b</sup> zero cpn., 5/15/53	United States United States	14,000,000 34,000,000	5,384,889 9,541,922
·		54,000,000	
Total U.S. Government & Agency Securities (Cost \$29,886,098	5)		29,497,805
		Shares	
Common Stocks 27.0%			
Aerospace & Defense 1.3% Lockheed Martin Corp.	United States	4,226	1,973,964
RTX Corp.	United States	12,271	1,231,886
		,	3,205,850
Air Freight & Logistics 0.4%			
United Parcel Service, Inc. Class B	United States	6,765	925,790
Banks 4.2%			
Bank of America Corp.	United States	65,735	2,614,281
Citigroup, Inc.	United States	25,306	1,605,919
JPMorgan Chase & Co. Truist Financial Corp.	United States United States	16,489 36,703	3,335,065 1,425,911
U.S. Bancorp	United States	41,028	1,628,812
		,	10,609,988
Beverages 1.3%			
Coca-Cola Co.	United States	30,979	1,971,813
PepsiCo, Inc.	United States	7,115	1,173,477
			3,145,290
Biotechnology 0.8% AbbVie, Inc.	United States	11,293	1,936,975
	United States	11,235	1,330,373
Building Products 0.6% Johnson Controls International PLC	United States	23,596	1,568,426
		20,000	-1,000,120
Capital Markets 0.9% Morgan Stanley	United States	23,366	2,270,941
Chemicals 0.5%		,	
Air Products & Chemicals, Inc.	United States	5,050	1,303,152
Communications Equipment 1.0%			
Cisco Systems, Inc.	United States	50,339	2,391,606
Consumer Staples Distribution & Retail 0.0% <sup>†</sup>			
Target Corp.	United States	44	6,514
Diversified Telecommunication Services 0.8%			
Verizon Communications, Inc.	United States	46,262	1,907,845

Electric Utilities 2.8%			
Duke Energy Corp.	United States	26,256	2,631,639
Edison International	United States	9,004	646,577
NextEra Energy, Inc.	United States	17,927	1,269,411
Southern Co.	United States	24,031	1,864,085
Xcel Energy, Inc.	United States	11,256	601,183
			7,012,895
Health Care Providers & Services 0.3%			
CVS Health Corp.	United States	11,845	699,566
Hotels, Restaurants & Leisure 0.4%			
Starbucks Corp.	United States	12,821	998,115
Household Products 1.1%			
Procter & Gamble Co.	United States	16,129	2,659,995
Industrial Conglomerates 0.5%			
Honeywell International, Inc.	United States	5,815	1,241,735
		0,010	.,,
Media 0.5% Comcast Corp.Class A	United States	32,560	1,275,050
'	United States	52,500	1,275,050
Metals & Mining 0.7%	A	00.004	4 770 055
Rio Tinto PLCADR	Australia	26,984	1,779,055
Multi-Utilities 0.2%			
Sempra	United States	8,310	632,059
Oil, Gas & Consumable Fuels 3.4%			
Chevron Corp.	United States	27,887	4,362,085
Exxon Mobil Corp.	United States	20,421	2,350,865
TotalEnergies SEADR	France	28,470	1,898,380
			8,611,330
Pharmaceuticals 1.9%			
Johnson & Johnson	United States	20,523	2,999,642
Merck & Co., Inc.	United States	57	7,056
Roche Holding AGADR	United States	50,116	1,737,522
			4,744,220
Semiconductors & Semiconductor Equipment 1.6%			
Analog Devices, Inc.	United States	11,952	2,728,164
Intel Corp.	United States	41,885	1,297,178
			4,025,342
Specialty Retail 1.0%			
Home Depot, Inc.	United States	7,392	2,544,622
Tobacco 0.8%			
Philip Morris International, Inc.	United States	18,949	1,920,102
Total Common Stocks (Cost \$64,457,282)			67,416,463
•			07,410,400
Preferred Stocks 1.1% Chemicals 0.6%			
Albemarle Corp., pfd.	United States	30,041	1,401,713
	United States	30,041	1,401,713
Electric Utilities 0.5%		05.000	4 050 447
NextEra Energy, Inc., pfd.	United States	25,260	1,250,117
Total Preferred Stocks (Cost \$2,807,992)			2,651,830
Equity-Linked Securities 13.4% Other 13.4%			
<sup>a</sup> Barclays Bank PLC into IBM US, 8.50%, 6/9/25	United Kingdom	7,000	1,213,369
<sup>a</sup> BNP Paribas Issuance BV into Target Corp., 9.00%, 7/10/25	Netherlands	8,600	1,270,943
<sup>a</sup> JPMorgan Chase Bank NA into Alphabet Inc., Class A, 8.00%, 3/28/25	United States	12,000	1,876,143
<sup>a</sup> JPMorgan Chase Financial Co. LLC into S&P 500 Index, 7.00%,			
8/20/24 3 Minute Markets Courses LD into C&D 500 Index 7 50% 0/20/24	United States	500	2,595,967
<sup>a</sup> Mizuho Markets Cayman LP into S&P 500 Index, 7.50%, 8/20/24			
<sup>a</sup> National Bank of Canada into Broadcom Inc., 11.50%, 5/13/25	Japan Canada	600 750	3,155,232 1,041,366

<sup>a</sup> Royal Bank of Canada into S&P 500 Index, 7.00%, 7/16/24	Canada	383	2,057,329
<sup>a</sup> Royal Bank of Canada into S&P 500 Index, 8.00%, 7/2/24	Canada	600	3,128,684
<sup>a</sup> Royal Bank of Canada into Texas Instruments Inc., 8.00%, 6/11/25	Canada	25,000	4,959,688
<sup>a</sup> UBS AG into Apple Inc., 7.00%, 4/2/25	Switzerland	6,000	1,138,419
<sup>a</sup> UBS AG into S&P 500 Index, 7.00%, 7/23/24	United Kingdom	460	2,409,480
<sup>a</sup> UBS AG into S&P 500 Index, 7.00%, 10/22/24	Switzerland	475	2,582,079
<sup>a</sup> Wells Fargo Bank NA into S&P 500 Index, 7.50%, 9/24/24	United States	500	2,617,878
<sup>a</sup> Wells Fargo Bank NA into S&P 500 Index, 7.50%, 8/2/24	United States	600	3,277,479
			33,324,056
Total Equity-Linked Securities (Cost \$32,500,137)			33,324,056
Total Investments (Cost \$238,916,997) 97.4%			242,788,933
Other Assets, less Liabilities 2.6%			6,391,575
Net Assets 100.0%			\$249,180,508

\*The principal amount is stated in U.S. dollars unless otherwise indicated.

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$86,298,979, representing 34.6% of net assets. <sup>b</sup>The security was issued on a discount basis with no stated coupon rate.

The Fund had the following option written contracts open at June 30, 2024.

#### Written Options

Description	Expiration Date		Number of Contracts		Premiums (Received)	Value
Put Option Written NVIDIA Corp. Sep24 90 Put	9/20/2024	90.00	100	\$10,000	\$16,482	\$14,700

#### Abbreviations

#### **Selected Portfolio**

ADR – American Depositary Receipt

**FRN** – Floating Rate Note

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin Intelligent Machines ETF	Country	Shares	Value
Common Stocks 99.9%			
Aerospace & Defense 2.9%			<b>• -</b> •• <b>- /</b>
Axon Enterprise, Inc.	United States	2,480	\$ 729,715
Automobiles 2.7%			
Tesla, Inc.	United States	3,434	679,520
Construction & Engineering 3.2%			
Quanta Services, Inc.	United States	2,161	549,08
Valmont Industries, Inc.	United States	932	255,78
			804,870
Electrical Equipment 1.7%			
Eaton Corp. PLC	United States	1,013	317,620
Vertiv Holdings Co., Class A	United States	1,335	115,57
			433,19
Electronic Equipment Instruments & Components E 6%			
Electronic Equipment, Instruments & Components 5.6% Amphenol Corp., Class A	United States	6,216	418,772
Keyence Corp.	Japan	1,025	449.54
Keysight Technologies, Inc.	United States	1,339	183,10
TE Connectivity Ltd.	United States	1,082	162,76
Trimble, Inc.	United States	1,781	99,59
Zebra Technologies Corp., Class A	United States	365	112,75
			1,426,543
Ground Transportation 1.0%			
Uber Technologies, Inc.	United States	3,592	261,060
Health Care Equipment & Supplies 7.9% Align Technology, Inc.	United States	469	113,23
Dexcom, Inc.	United States	1,677	190,13
IDEXX Laboratories, Inc.	United States	624	304,01
Intuitive Surgical, Inc.	United States	2,856	1,270,49
PROCEPT BioRobotics Corp.	United States	2,005	122,48
			2,000,359
Health Care Technology 0.6%			
Health Care Technology 0.6% Pro Medicus Ltd.	Australia	1,448	138,539
	Australia	1,440	
Household Durables 0.3%	law an	0.040	74.044
Panasonic Holdings Corp.	Japan	9,040	74,013
Industrial Conglomerates 0.9%			
Honeywell International, Inc.	United States	441	94,17
Siemens AG	Germany	730	135,915
			230,086
Semiconductors & Semiconductor Equipment 45.8%			
Advanced Micro Devices, Inc.	United States	3,918	635,539
Analog Devices, Inc.	United States	1,992	454,69
Applied Materials, Inc.	United States	3,589	846,96
ASM International NV	Netherlands	1,112	848,31
ASML Holding NV	Netherlands	1,259	1,287,61
Broadcom, Inc.	United States	323	518,58
Entegris, Inc. First Solar, Inc.	United States United States	3,154 538	427,05 121,29
Infineon Technologies AG	Germany	536 6,050	222,43
Intel Corp.	United States	2,636	81,63
KLA Corp.	United States	531	437,81
Lam Research Corp.	United States	424	451,49
Microchip Technology, Inc.	United States	1,219	111,53
Monolithic Power Systems, Inc.	United States	80	65,73

	NL-th-s-d-s-d-	000	040.070
NXP Semiconductors NV <sup>a</sup> SiTime Corp.	Netherlands United States	923 408	248,370 50,747
Taiwan Semiconductor Manufacturing Co. Ltd., ADR	Taiwan	5,673	986,024
0	United States	5,673 3,608	986,024 535,030
Teradyne, Inc. Texas Instruments, Inc.	United States	3,606 891	173,326
Texas institutients, inc.	United States	091	
			11,592,722
Software 22.7%			
<sup>a</sup> Altair Engineering, Inc., Class A	United States	3,115	305,519
<sup>a</sup> ANSYS, Inc.	United States	1,227	394,481
<sup>a</sup> Autodesk, Inc.	United States	1,683	416,458
Bentley Systems, Inc., Class B	United States	2,146	105,927
<sup>a</sup> Cadence Design Systems, Inc.	United States	3,603	1,108,823
Constellation Software, Inc.	Canada	200	576,151
<sup>a</sup> Crowdstrike Holdings, Inc., Class A	United States	665	254,821
Dassault Systemes SE	France	6,639	251,172
<sup>a</sup> Descartes Systems Group, Inc.	Canada	6,611	640,398
<sup>a,b</sup> Lumine Group, Inc.	Canada	600	16,193
<sup>a</sup> PTC, Inc.	United States	1,826	331,729
Roper Technologies, Inc.	United States	400	225,464
<sup>a</sup> Synopsys, Inc.	United States	1,883	1,120,498
			5,747,634
Technology Hardware, Storage & Peripherals 4.6%			
Apple, Inc.	United States	4,904	1,032,881
<sup>a</sup> Pure Storage, Inc., Class A	United States	1,887	121,164
-			1,154,045
Total Common Stocks (Cost \$19,207,049)			25,272,315
Warrant 0.0%			
Software 0.0%			
a,c Constellation Software, Inc.	Canada	225	_
	Gundda	220	
Total Investments (Cost \$19,207,049) 99.9%			25,272,315
Other Assets, less Liabilities 0.1%			34,031
Net Assets 100.0%			\$25,306,346
			<i>φ</i> ∠0,000,0 <del>1</del> 0

<sup>a</sup>Non-income producing.

<sup>b</sup>Security was purchased pursuant to Regulation S under the Securities Act of 1933, which exempts from registration securities offered and sold outside of the United States. Such a security cannot be sold in the United States without either an effective registration statement filed pursuant to the Securities Act of 1933, or pursuant to an exemption from registration. At June 30, 2024, the value of was \$16,193, representing 0.1% of net assets. °Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

#### Abbreviations

#### **Selected Portfolio**

ADR – American Depositary Receipt

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin International Aggregate Bond ETF	Principal Amo		
Foreign Government and Agency Securities 93.7%			
Australia 3.0%			
<sup>a</sup> Australia Government Bonds, Series 149, 2.25%, 5/21/28	8,000,000	AUD	\$ 4,993,31
a New South Wales Treasury Corp., Series 27, 3.00%, 5/20/27	3,500,000	AUD	2,249,90
<sup>a</sup> Queensland Treasury Corp., 3.25%, 8/21/29	6,500,000	AUD	4,093,30
<sup>a</sup> Western Australian Treasury Corp., Series 26, 3.00%, 10/21/26	7,500,000	AUD	4,855,68
			16,192,20
Austria 3.5%			
Republic of Austria Government Bonds,			
a1.20%, 10/20/25	13,000,000	EUR	13,570,45
°1.50%, 2/20/47	7,000,000	EUR	5,397,56
			18,968,02
Belgium 3.9% <sup>a</sup> Kingdom of Belgium Government Bonds, Series 75, 1.00%, 6/22/31	22,000,000	EUR	20 726 02
	22,000,000	EUR	20,736,83
Canada 4.5% Canada Government Bonds,			
1.25%, 3/01/25	14,000,000	CAD	10,016,49
5.00%, 6/01/37	10,000,000	CAD	8,430,17
2.00%, 12/01/51	10,000,000	CAD	5,470,78
			23,917,44
China 18.9%			
Agricultural Development Bank of China, Series 2008, 3.45%, 9/23/25	13,000,000	CNY	1,817,07
China Development Bank,			
Series 2003, 3.23%, 1/10/25	24,000,000	CNY	3,315,00
Series 2004, 3.43%, 1/14/27	25,000,000	CNY	3,552,36
China Government Bonds,			
2.47%, 9/02/24	40,000,000	CNY	5,489,60
1.99%, 4/09/25	40,000,000	CNY	5,496,62
1.59%, 4/25/25	80,000,000	CNY	10,961,81
2.22%, 9/25/25	40,000,000	CNY	5,520,43
2.33%, 12/15/25	40,000,000	CNY	5,535,74
3.03%, 3/11/26	50,000,000	CNY	7,011,36
2.85%, 6/04/27	50,000,000	CNY	7,050,15
2.67%, 5/25/33	80,000,000	CNY	11,335,56
2.52%, 8/25/33	80,000,000	CNY	11,189,15
2.35%, 2/25/34	80,000,000	CNY	11,047,26
Series 1722, 4.28%, 10/23/47	65,000,000	CNY	11,800,13
			101,122,29
Cyprus 0.9%	1 500 000		4 000 00
<sup>a</sup> Cyprus Government International Bonds, 1.50%, 4/16/27	4,500,000	EUR	4,623,36
Finland 0.5%	2 500 000		0.670.00
<sup>a</sup> Finland Government Bonds, 2.75%, 7/04/28	2,500,000	EUR	2,670,22
France 4.4% French Republic Government Bonds OAT,			
a0.75%, 5/25/52	10,000,000	EUR	5,360,25
<sup>a</sup> 0.75%, 5/25/52 <sup>a,b</sup> zero cpn., 11/25/29	20,000,000	EUR	5,360,25
<sup>4,6</sup> 2ero cpn., 11/26/29	20,000,000	EUK	
			23,608,74
Germany 5.1% <sup>b</sup> Bundesobligation, zero cpn., Series G, 10/10/25	6,100,000	EUR	6,294,12
<sup>b</sup> Bundesobligation, zero cpn., Series G, 10/10/25 <sup>b</sup> Bundesrepublik Deutschland Bundesanleihe, zero cpn., 8/15/26	21,000,000	EUR	
- Dunuesrepublik Deutschland Dunuesanlente, Zero Cpri., 0/ 13/20	21,000,000	LUK	21,249,34
			27,543,46
Ireland 0.5%			
<sup>a</sup> Ireland Government Bonds, 1.35%, 3/18/31	2,500,000	EUR	2,443,53

<b>Italy 4.4%</b> Italy Buoni Poliennali Del Tesoro,			
<sup>a</sup> Series 10Y, 1.25%, 12/01/26	10,000,000	EUR	10,191,320
°2.45%, 9/01/50	18,000,000	EUR	13,407,807
			23,599,127
Japan 15.4%			
Development Bank of Japan, Inc., 2.30%, 3/19/26 Japan Government Five Year Bonds,	1,200,000,000	JPY	7,696,505
Series 142, 0.10%, 12/20/24	3,000,000,000	JPY	18,646,906
Series 161, 0.30%, 6/20/28	3,000,000,000	JPY	18,516,234
Japan Government Thirty Year Bonds, Series 65, 0.40%, 12/20/49	900,000,000	JPY	3,766,783
Japan Government Twenty Year Bonds, 1.50%, 3/20/33	4,000,000,000	JPY	26,066,979
Series 179, 0.50%, 12/20/41	1,500,000,000	JPY	7,636,453
			82,329,860
Mexico 1.2%			
◦Mexico Bonos, Series M, 8.00%, 11/07/47	150,000,000	MXN	6,700,765
Netherlands 4.0%			
Netherlands Government Bonds,	10 000 000		
° 0.50%, 7/15/26 ° 0.50%, 1/15/40	12,000,000 12,000,000	EUR EUR	12,269,417 9,019,367
	12,000,000	LOIX	21,288,784
			21,200,704
Poland 2.0% Republic of Poland Government Bonds, Series 1029, 2.75%, 10/25/29	50,000,000	PLN	10,899,814
Portugal 0.9%	00,000,000		
<sup>a</sup> Portugal Government International Bonds, 5.125%, 10/15/24	5,000,000	USD	4,994,922
Romania 0.9%			
aRomania Government International Bonds, 2.00%, 1/28/32	5,500,000	EUR	4,609,539
Spain 4.0%			
Spain Government Bonds,	00.000.000		40.474.004
a 1.25%, 10/31/30 <sup>b</sup> zero cpn., 1/31/25	20,000,000 2,000,000	EUR EUR	19,171,834 2,100,238
2010 0011., 1101120	2,000,000	Lon	21,272,072
Supranational 4.3%			21,272,072
European Union,			
°2.75%, 2/04/33	17,000,000	EUR	17,800,024
°0.30%, 11/04/50	10,000,000	EUR	5,186,100
			22,986,124
Sweden 3.3%			
Sweden Government Bonds, Series 1060, 0.75%, 5/12/28	200,000,000	SEK	17,868,496
United Kingdom 8.1%			
U.K. Gilts, <sup>a</sup> 4.75%, 12/07/30	11,000,000	GBP	14,482,503
a0.875%, 7/31/33	12,000,000	GBP	11,452,474
a 3.75%, 1/29/38	15,000,000	GBP	17,723,306
			43,658,283
Total Foreign Government and Agency Securities (Cost \$526,427,529)			502,033,912
Corporate Bonds & Notes 2.9%			
France 0.3%			
<sup>a</sup> Orange SA, 1.375%, 3/20/28	1,500,000	EUR	1,496,568
Germany 0.6%			
<sup>a</sup> Deutsche Telekom AG, 0.875%, 3/25/26	500,000	EUR	513,501
Kreditanstalt fuer Wiederaufbau, 2.05%, 2/16/26 <sup>o</sup> Siemens Financieringsmaatschappij NV, zero cpn., 2/20/26	300,000,000 700,000	JPY EUR	1,918,313 711,920
Cientens Financientigentaateenappij 119, 2010 tpt1., 2/20/20	700,000	LOIN	
			3,143,734

Supranational 0.7%			
Asian Development Bank, Series 339-00-1, 2.35%, 6/21/27	240,000,000	JPY	1,582,370
<sup>a</sup> European Investment Bank, 1.90%, 1/26/26	330,000,000	JPY	2,106,994
			3,689,364
United Kingdom 0.3%			
<sup>a</sup> RELX Finance BV, 0.50%, 3/10/28	1,500,000	EUR	1,449,168
United States 1.0%			
Apple, Inc., 1.625%, 11/10/26	1,000,000	EUR	1,031,141
AT&T, Inc., 0.25%, 3/04/26	1,200,000	EUR	1,218,941
Procter & Gamble Co., 0.50%, 10/25/24	1,200,000	EUR	1,271,922
<sup>a</sup> Schlumberger Finance France SAS, 1.00%, 2/18/26	1,000,000	EUR	1,028,731
Stryker Corp., 0.25%, 12/03/24	1,000,000	EUR	1,054,731
			5,605,466
Total Corporate Bonds & Notes (Cost \$18,897,590)			15,384,300
Total Investments before Short Term Investments (\$545,325,119)			517,418,212
Short-Term Investments 1.2% U.S. Government & Agency Securities 1.2%	0.070.000		0.007.004
<sup>b</sup> Federal Home Loan Bank Discount Notes, 7/01/24	6,370,000		6,367,221
Total Short-Term Investments (Cost \$6,370,000)			6,367,221
Total Investments (Cost \$551,695,119) 97.8%			523,785,433
Other Assets, less Liabilities 2.2%			11,910,079
Net Assets 100.0%			\$535,695,512

\*The principal amount is stated in U.S. dollars unless otherwise indicated.

<sup>a</sup>Security was purchased pursuant to Regulation S under the Securities Act of 1933, which exempts from registration securities offered and sold outside of the United States. Such a security cannot be sold in the United States without either an effective registration statement filed pursuant to the Securities Act of 1933, or pursuant to an exemption from registration. At June 30, 2024, the value of was \$282,270,382, representing 52.7% of net assets.

<sup>b</sup>The security was issued on a discount basis with no stated coupon rate.

°Principal amount is stated in 100 Mexican Peso Units.

At June 30, 2024, the Fund had the following forward exchange contracts outstanding.

#### **Forward Exchange Contracts**

Currency	Counterparty <sup>a</sup>	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation	Unrealized Depreciation
OTC Forward Exchange Contracts		- 71					
Australian Dollar	, CITI	Sell	15,390,000	\$ 10,138,255	8/14/24	\$ —	\$ (146.267)
	BNPS		, ,	. , ,		ф —	, ( , , , , ,
Australian Dollar		Sell	8,800,000	5,797,324	8/14/24	_	(83,365)
Canadian Dollar	CITI	Sell	11,320,000	8,256,244	8/14/24		(22,838)
Canadian Dollar	BNPS	Sell	7,850,000	5,724,299	8/14/24	—	(16,937)
Canadian Dollar	CITI	Sell	13,100,000	9,585,251	8/14/24	4,335	—
Chinese Yuan	CITI	Sell	35,000,000	4,824,762	8/14/24	13,809	_
Chinese Yuan	CITI	Sell	122,000,000	16,883,035	8/14/24	113,428	_
Chinese Yuan	CITI	Sell	81,000,000	11,284,638	8/14/24	150,718	_
Chinese Yuan	CITI	Sell	499,700,000	69,490,123	8/14/24	803,463	_
Euro	BNPS	Buy	6,000,000	6,532,110	8/14/24		(92,739)
Euro	BNPS	Sell	8,000,000	8,568,127	8/14/24	_	(17,700)
Euro	BNPS	Sell	64,800,000	69,966,659	8/14/24	421,458	_
Euro	CITI	Sell	126,000,000	136,027,849	8/14/24	801,068	_
Great British Pound	CITI	Sell	25,500,000	31,839,323	8/14/24	_	(392,953)
Great British Pound	BNPS	Sell	10,200,000	12,737,568	8/14/24	_	(155,342)
Japanese Yen	CITI	Sell	600,000,000	3,797,739	8/14/24	43,753	_
Japanese Yen	BNPS	Sell	2,000,000,000	13,140,613	8/14/24	627,327	
Japanese Yen	BNPS	Sell	2,950,000,000	19,235,477	8/14/24	778,379	
Japanese Yen	CITI	Sell	5,449,000,000	35,517,660	8/14/24	1,425,210	_
Japanese Yen	BNPS	Sell	3,300,000,000	22,141,263	8/14/24	1,494,340	
Mexican Peso	CITI	Buy	190,000,000	11,085,081	8/14/24	., 10 1,040	(736,046)

#### Forward Exchange Contracts (continued)

OTC Forward Exchange Contracts (con	tinued)						
Mexican Peso	BNPS	Sell	86,288,147	\$ 5,014,513	8/14/24	\$ 314,518	\$ —
Mexican Peso	CITI	Sell	215,100,000	12,501,980	8/14/24	785,783	_
Polish Zloty	CITI	Buy	36,000,000	9,111,608	8/14/24	_	(169,639)
Polish Zloty	BNPS	Sell	28,800,000	7,183,347	8/14/24	29,772	_
Polish Zloty	CITI	Sell	45,550,000	11,359,745	8/14/24	45,670	_
Swedish Krona	CITI	Sell	133,500,000	12,312,842	8/14/24	_	(306,437)
Swedish Krona	BNPS	Sell	45,800,000	4,225,876	8/14/24		(103,435)
Total Forward Exchange Contracts						\$7,853,031	\$(2,243,698)
Net unrealized appreciation (depreci	ation)				_		\$ 5,609,333

<sup>a</sup>May be comprised of multiple contracts with the same counterparty, currency and settlement date.

### Abbreviations

#### **Selected Portfolio**

BNPS –	BNP Paribas SA.
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- CITI CITIBANK
- OAT Obligation Assumable by the Treasurer

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin International Core Dividend Tilt Index ETF	Industry	Shares	Value
Common Stocks 98.7%			
Australia 10.8%	Oil Cas & Canaumable Fuels	27 526	¢ 010.7
Ampol Ltd.	Oil, Gas & Consumable Fuels Banks	37,536 304,368	\$ 810,7 5 740 4
ANZ Group Holdings Ltd.	Gas Utilities	193,936	5,740,4 1,034,8
APA Group ASX Ltd.	Capital Markets	29,104	1,034,8
ASA Lia. Atlas Arteria Ltd.	Transportation Infrastructure	29,104 180,880	617,2
	Ground Transportation	290,768	708,7
Aurizon Holdings Ltd. BHP Group Ltd.	Metals & Mining	344,624	9,823,1
Cochlear Ltd.	Health Care Equipment & Supplies	544,024	9,023,1
Coles Group Ltd.	Consumer Staples Distribution & Retail	198,016	2,252,1
Commonwealth Bank of Australia	Banks	80,784	6,872,3
CSL Ltd.	Biotechnology	16,048	3,163,9
Dexus	Office REITs	170,000	735,7
Endeavour Group Ltd.	Consumer Staples Distribution & Retail	204,816	690,7
Fortescue Ltd.	Metals & Mining	257,856	3,686,9
Glencore PLC	Metals & Mining Metals & Mining	805,392	4,592,6
Goodman Group	Industrial REITs	6,312	4,592,0
Goodman Group GPT Group	Diversified REITs	292,400	781,1
Lottery Corp. Ltd.	Hotels, Restaurants & Leisure	292,400	761,1
Macquarie Group Ltd.	Capital Markets	21,216	2,900,2
Macquarie Group Ltd. Medibank Pvt Ltd.	Insurance	395,488	2,900,2
Vieubank F vi Liu. Virvac Group	Diversified REITs	574,192	717,0
National Australia Bank Ltd.	Banks	160,208	3,876,4
Northern Star Resources Ltd.	Metals & Mining	19,312	3,870,4
Origin Energy Ltd.	Electric Utilities	109,072	791,0
Pilbara Minerals Ltd.	Metals & Mining	280,432	574,9
REA Group Ltd.	Interactive Media & Services	3,536	464,4
Rio Tinto Ltd.	Metals & Mining	28,288	2,248,1
Rio Tinto PLC	Metals & Mining Metals & Mining	107,168	7,045,8
Santos Ltd.	Oil, Gas & Consumable Fuels	113,424	580,2
Scentre Group	Retail REITs	779,824	1,624,9
SEEK Ltd.	Interactive Media & Services	28,288	403,5
Sonic Healthcare Ltd.	Health Care Providers & Services	69,360	1,218,2
Stockland	Diversified REITs	368,288	1,025,6
Telstra Group Ltd.	Diversified Telecommunication Services	612,000	1,020,0
TPG Telecom Ltd.	Diversified Telecommunication Services	67,184	205,4
Transurban Group	Transportation Infrastructure	474,368	3,928,4
Treasury Wine Estates Ltd.	Beverages	22,576	187,5
Vicinity Ltd.	Retail REITs	582,624	719,8
Wesfarmers Ltd.	Broadline Retail	107,984	4,700,5
Westpac Banking Corp.	Banks	219,776	3,996,7
WiseTech Global Ltd.	Software	25,846	1,731,3
Woodside Energy Group Ltd.	Oil, Gas & Consumable Fuels	289,952	5,462,7
Noolworths Group Ltd.	Consumer Staples Distribution & Retail	41,616	939,1
		,	91,673,6
Austria 0.7%			
ANDRITZ AG	Machinery	9,576	593,7
BAWAG Group AG	Banks	12,240	775,2
Erste Group Bank AG	Banks	33,456	1,586,2
Mondi PLC	Paper & Forest Products	61,744	1,185,1
010/10	Oil, Gas & Consumable Fuels	25,296	1,102,3
OMV AG	Banks	23,120	401,9
	Daliks		
Raiffeisen Bank International AG	Construction & Engineering	1,404	
OMV AG Raiffeisen Bank International AG Strabag SE Strabag SE			58,6
Raiffeisen Bank International AG Strabag SE	Construction & Engineering	1,404	58,6 20,1 268,6

Belgium 0.5%			
Ageas SA	Insurance	26,112	1,194,423
KBC Group NV	Banks	35,360	2,497,419
Warehouses De Pauw CVA	Industrial REITs	14,416	390,894
		11,110	4,082,736
Denmark 3.5%			
AP Moller - Maersk AS, Class A	Marine Transportation	171	290,480
AP Moller - Maersk AS, Class B	Marine Transportation	272	473,192
Coloplast AS, Class B	Health Care Equipment & Supplies	10,064	1,210,017
Danske Bank AS	Banks	104,176	3,106,625
Novo Nordisk AS, Class B	Pharmaceuticals	158,576	22,917,425
Novonesis (Novozymes) B, Class B	Chemicals	16,048	982,733
Tryg AS	Insurance	29,104	636,606
			29,617,078
Finland 1.6%			
Elisa OYJ	Diversified Telecommunication Services	2,448	112,397
Fortum OYJ	Electric Utilities	67,728	990,820
Kesko OYJ, Class A	Consumer Staples Distribution & Retail	14,416	260,493
Kesko OYJ, Class B	Consumer Staples Distribution & Retail	41,344	726,248
Kone OYJ, Class B	Machinery	54,128	2,673,760
Metso OYJ	Machinery	54,400	576,269
Neste OYJ	Oil, Gas & Consumable Fuels	57,392	1,022,602
Nordea Bank Abp	Banks	469,472	5,590,113
Sampo OYJ, Class A	Insurance	12,512	537,731
UPM-Kymmene OYJ	Paper & Forest Products	7,888	275,768
Wartsila OYJ Abp	Machinery	27,200	524,729
			13,290,930
France 9.1% Air Liquide SA	Chemicals	15,776	2,726,912
Airbus SE	Aerospace & Defense	816	112,169
Amundi SA	Capital Markets	10,608	684,990
AXA SA	Insurance	152,320	4,990,523
BNP Paribas SA	Banks	114,784	7,323,369
Bouygues SA	Construction & Engineering	35,360	1,135,776
Bureau Veritas SA	Professional Services	16,592	459,855
Capgemini SE	IT Services	3,808	757,884
Carrefour SA	Consumer Staples Distribution & Retail	22,576	319,385
Cie Generale des Etablissements Michelin SCA	Automobile Components	9,520	368,433
Credit Agricole SA	Banks	204,000	2,785,437
Danone SA	Food Products	35,904	2,196,446
Dassault Systemes SE	Software	49,232	1,862,584
Engie SA	Multi-Utilities	315,520	4,509,346
EssilorLuxottica SA	Health Care Equipment & Supplies	8,160	1,759,591
Hermes International SCA	Textiles, Apparel & Luxury Goods	1,360	3,119,223
Kering SA	Textiles, Apparel & Luxury Goods	6,256	2,269,599
Legrand SA	Electrical Equipment	4,624	459,103
L'Oreal SA	Personal Care Products	6,256	2,749,332
LVMH Moet Hennessy Louis Vuitton SE	Textiles, Apparel & Luxury Goods	13,328	10,193,270
Orange SA	Diversified Telecommunication Services	304,912	3,056,790
Pernod Ricard SA	Beverages	5,440	738,702
Sanofi SA	Pharmaceuticals	77,792	7,498,623
Sartorius Stedim Biotech	Life Sciences Tools & Services	612	100,551
Schneider Electric SE	Electrical Equipment	24,480	5,884,836
TotalEnergies SE	Oil, Gas & Consumable Fuels	90,304	6,032,506
Veolia Environnement SA	Multi-Utilities	22,304	667,409
Vinci SA	Construction & Engineering	26,112	2,753,218
	-		77,515,862
Germany 7.1%	Tastilas Assessi & Lassa Ossita	4 074	171 707
adidas AG	Textiles, Apparel & Luxury Goods	1,974	471,787
Allianz SE	Insurance	31,552	8,775,219
BASE SE	Chemicals	133,008	6,441,184
Bayerische Motoren Werke AG	Automobiles	34,000	3,220,524

Daimler Truck Holding AG	Machinery	43,248	1,722,869
Deutsche Boerse AG	Capital Markets	3,676	752,887
Deutsche Post AG	Air Freight & Logistics	99,280	4,020,984
Deutsche Telekom AG	Diversified Telecommunication Services	114,240	2,874,815
E.ON SE	Multi-Utilities	246,160	3,233,140
Evonik Industries AG	Chemicals	32,368	660,853
Infineon Technologies AG	Semiconductors & Semiconductor Equipment	59,296	2,180,100
Mercedes-Benz Group AG	Automobiles	103,360	7,152,815
Muenchener Rueckversicherungs-Gesellschaft			
AG in Muenchen	Insurance	816	408,414
Rheinmetall AG	Aerospace & Defense	816	416,023
SAP SE	Software	49,504	10,055,161
Siemens AG	Industrial Conglomerates	38,624	7,191,190
Vonovia SE	Real Estate Management & Development	31,280	890,072
		0.,200	
			60,468,037
Hong Kong 2.7%			
AIA Group Ltd.	Insurance	326,400	2,215,744
CK Asset Holdings Ltd.	Real Estate Management & Development	296,800	1,111,945
CK Infrastructure Holdings Ltd., Class A	Electric Utilities	94,600	534,347
CLP Holdings Ltd.	Electric Utilities	265,000	2,141,750
Hang Lung Properties Ltd.	Real Estate Management & Development	282,000	240,556
Hang Seng Bank Ltd.	Banks	108,800	1,399,124
Henderson Land Development Co. Ltd.	Real Estate Management & Development	206,500	554,112
HKT Trust & HKT Ltd.	Diversified Telecommunication Services	567,230	636,439
Hong Kong & China Gas Co. Ltd.	Gas Utilities		1,335,994
		1,756,000	
Hong Kong Exchanges & Clearing Ltd.	Capital Markets	44,300	1,419,661
Jardine Matheson Holdings Ltd.	Industrial Conglomerates	27,200	962,336
	Retail REITs	408,000	1,586,034
MTR Corp. Ltd.	Ground Transportation	272,000	858,775
Power Assets Holdings Ltd.	Electric Utilities	214,500	1,160,774
Sino Land Co. Ltd.	Real Estate Management & Development	535,400	552,037
Sun Hung Kai Properties Ltd.	Real Estate Management & Development	303,175	2,623,085
Swire Pacific Ltd., Class A	Real Estate Management & Development	35,000	309,322
Swire Pacific Ltd., Class B	Real Estate Management & Development	80,000	107,385
Swire Properties Ltd.	Real Estate Management & Development	169,200	269,597
Techtronic Industries Co. Ltd.	Machinery	102,100	1,166,498
<sup>a</sup> WH Group Ltd.	Food Products	1,224,000	805,820
Wharf Real Estate Investment Co. Ltd.	Real Estate Management & Development	272,000	721,162
		212,000	
			22,712,497
Ireland 0.3%			
DCC PLC	Industrial Conglomerates	2,226	155,889
Experian PLC	Professional Services	11,968	557,646
Smurfit Kappa Group PLC	Containers & Packaging	32,670	1,456,586
			2,170,121
Isle Of Man 0.0% <sup>†</sup>			
Entain PLC	Hotels, Restaurants & Leisure	12,784	101,810
Israel 0.5%			
	Dealer	470 544	4 507 000
Bank Hapoalim BM	Banks	170,544	1,507,969
Bank Leumi Le-Israel BM	Banks	82,960	676,065
ICL Group Ltd.	Chemicals	111,520	482,823
Israel Discount Bank Ltd., Class A	Banks	106,080	529,105
Mizrahi Tefahot Bank Ltd.	Banks	18,496	626,484
<sup>b</sup> Nice Ltd.	Software	2,720	444,837
			4,267,283
14-1- 4 40/			
Italy 4.4%		040 400	
A2A SpA	Multi-Utilities	246,160	490,577
Assicurazioni Generali SpA	Insurance	155,312	3,876,753
Banca Mediolanum SpA	Financial Services	31,008	342,631
Banco BPM SpA	Banks	214,880	1,385,011
Enel SpA	Electric Utilities	997,424	6,942,019
Eni SpA	Oil, Gas & Consumable Fuels	276,896	4,259,742

Ferrari NV	Automobiles	4,352	1,775,683
FinecoBank Banca Fineco SpA	Banks	84,592	1,262,008
Hera SpA	Multi-Utilities	69,360	237,431
<sup>a</sup> Infrastrutture Wireless Italiane SpA Intesa Sanpaolo SpA	Diversified Telecommunication Services Banks	54,672 1,967,376	571,299 7,318,729
Mediobanca Banca di Credito Finanziario SpA	Banks	91,664	1,344,918
Moncler SpA	Textiles, Apparel & Luxury Goods	12,784	781,794
<sup>a</sup> Poste Italiane SpA	Insurance	69,632	887,702
Recordati Industria Chimica e Farmaceutica SpA	Pharmaceuticals	13,328	695,645
Snam SpA	Gas Utilities	330,208	1,461,963
Terna - Rete Elettrica Nazionale	Electric Utilities	199,376	1,542,352
UniCredit SpA	Banks	64,192	2,380,748
Jaman 21 29/			37,557,005
Japan 21.3% ABC-Mart, Inc.	Specialty Retail	6,000	105,371
Advantest Corp.	Semiconductors & Semiconductor Equipment	65,500	2,616,172
AGC, Inc.	Building Products	19,400	627,853
Aisin Corp.	Automobile Components	27,200	886,545
Ajinomoto Co., Inc.	Food Products	12,500	438,347
Asahi Intecc Co. Ltd.	Health Care Equipment & Supplies	3,000	42,065
Asahi Kasei Corp.	Chemicals	39,000	249,841
Asics Corp.	Textiles, Apparel & Luxury Goods	56,400	862,865
Astellas Pharma, Inc.	Pharmaceuticals	178,700	1,766,337
Bridgestone Corp.	Automobile Components	81,600	3,206,982
Brother Industries Ltd.	Technology Hardware, Storage & Peripherals	2,700	47,518
Canon, Inc.	Technology Hardware, Storage & Peripherals	97,574	2,641,037
Capcom Co. Ltd.	Entertainment	47,304	891,912
Chugai Pharmaceutical Co. Ltd.	Pharmaceuticals	27,200	966,525
Daifuku Co. Ltd.	Machinery	9,380	175,518
Daiichi Sankyo Co. Ltd. Daikin Industries Ltd.	Pharmaceuticals Building Products	75,800 12,716	2,603,004 1,768,351
Daito Trust Construction Co. Ltd.	Real Estate Management & Development	2,306	237,753
Daiwa Securities Group, Inc.	Capital Markets	27,200	207,475
Denso Corp.	Automobile Components	122,700	1,905,412
Dentsu Group, Inc.	Media	37,900	954,922
Disco Corp.	Semiconductors & Semiconductor Equipment	11,534	4,376,696
East Japan Railway Co.	Ground Transportation	3,030	50,189
Eisai Co. Ltd.	Pharmaceuticals	22,676	929,256
FANUC Corp.	Machinery	23,960	656,718
Fast Retailing Co. Ltd.	Specialty Retail	4,300	1,084,222
Fuji Electric Co. Ltd.	Electrical Equipment	6,839	389,099
FUJIFILM Holdings Corp.	Technology Hardware, Storage & Peripherals	8,440	197,385
Fujitsu Ltd.	IT Services	14,450	226,101
GLP J-Reit	Industrial REITs	708	577,896
Hamamatsu Photonics KK	Electronic Equipment, Instruments & Components	20,700	554,368
Hitachi Construction Machinery Co. Ltd.	Machinery	14,300	382,969
Hitachi Ltd.	Industrial Conglomerates	145,710	3,261,853
Honda Motor Co. Ltd. Hoshizaki Corp.	Automobiles Machinery	148,200 2,500	1,584,633 79,293
Hoya Corp.	Health Care Equipment & Supplies	15,330	1,782,591
Hulic Co. Ltd.	Real Estate Management & Development	81,600	722,611
Ibiden Co. Ltd.	Electronic Equipment, Instruments & Components	21,100	858,901
Isuzu Motors Ltd.	Automobiles	91,100	1,206,851
ITOCHU Corp.	Trading Companies & Distributors	21,200	1,035,091
Japan Metropolitan Fund Invest	Retail REITs	980	551,349
Japan Post Bank Co. Ltd.	Banks	118,800	1,122,197
Japan Real Estate Investment Corp.	Office REITs	204	644,237
Japan Tobacco, Inc.	Tobacco	166,000	4,486,933
Kajima Corp.	Construction & Engineering	16,730	289,286
Kao Corp.	Personal Care Products	10,228	414,817
Kawasaki Kisen Kaisha Ltd.	Marine Transportation	68,700	999,366
KDDI Corp.	Wireless Telecommunication Services	36,430	963,404
Keyence Corp.	Electronic Equipment, Instruments & Components	9,276	4,068,269
Kikkoman Corp.	Food Products	136,000	1,575,507

Kirin Holdings Co. Ltd.	Beverages	120,100	1,547,727
Komatsu Ltd.	Machinery	94,100	2,732,445
Kubota Corp.	Machinery	27,200	380,455
Kyocera Corp.	Electronic Equipment, Instruments & Components	54,400	626,144
Kyowa Kirin Co. Ltd.	Pharmaceuticals	15,300	261,325
Lasertec Corp.	Semiconductors & Semiconductor Equipment	10,354	2,322,988
LY Corp.	Interactive Media & Services	299,200	723,355
M3, Inc.	Health Care Technology	30,800	293,621
Marubeni Corp.	Trading Companies & Distributors	81,600	1,509,392
Mazda Motor Corp.	Automobiles	56,400	545,558
MINEBEA MITSUMI. Inc.	Machinery	14,500	297,013
Mitsubishi Chemical Group Corp.	Chemicals	81,600	453,046
		136,000	2,661,494
Mitsubishi Corp.	Trading Companies & Distributors		
Mitsubishi Electric Corp.	Electrical Equipment	75,700	1,208,254
Mitsubishi HC Capital, Inc.	Financial Services	108,800	718,299
Mitsubishi Heavy Industries Ltd.	Machinery	81,600	874,032
Mitsubishi UFJ Financial Group, Inc.	Banks	413,000	4,439,121
Mitsui & Co. Ltd.	Trading Companies & Distributors	54,400	1,234,703
Mitsui OSK Lines Ltd.	Marine Transportation	59,500	1,782,115
Mizuho Financial Group, Inc.	Banks	152,900	3,191,833
MonotaRO Co. Ltd.	Trading Companies & Distributors	27,340	321,397
MS&AD Insurance Group Holdings, Inc.	Insurance	40,460	899,195
Murata Manufacturing Co. Ltd.	Electronic Equipment, Instruments & Components	113,070	2,335,065
NEC Corp.	IT Services	800	65,871
NIDEC Corp.	Electrical Equipment	37,800	1,688,381
Nintendo Co. Ltd.	Entertainment	77,800	4,138,113
Nippon Building Fund, Inc.	Office REITs	272	951,983
NIPPON EXPRESS HOLDINGS, Inc.	Air Freight & Logistics	12,000	553,152
Nippon Paint Holdings Co. Ltd.	Chemicals	54,400	354,415
Nippon Prologis REIT, Inc.	Industrial REITs	372	580,455
Nippon Steel Corp.	Metals & Mining	54,400	1,150,158
Nippon Yusen KK	Marine Transportation	11,200	325,988
Niterra Co. Ltd.	Automobile Components	27,200	789,656
Nitto Denko Corp.	Chemicals	13,981	1,104,678
Nomura Holdings, Inc.	Capital Markets	190,400	1,091,314
Nomura Real Estate Master Fund, Inc.	Diversified REITs	663	588,152
Nomura Research Institute Ltd.	IT Services	23,610	663,563
Obayashi Corp.	Construction & Engineering	108,800	1,293,209
Obic Co. Ltd.	IT Services	2,860	368,746
Omron Corp.	Electronic Equipment, Instruments & Components	5,230	179,763
Ono Pharmaceutical Co. Ltd.	Pharmaceuticals	28,200	385,063
Oracle Corp.	Software	1,585	109,372
Oriental Land Co. Ltd.	Hotels, Restaurants & Leisure	32,220	897,737
ORIX Corp.	Financial Services	47,000	1,037,822
Otsuka Corp.	IT Services	36,340	698,290
Panasonic Holdings Corp.	Household Durables	54,400	445,386
Recruit Holdings Co. Ltd.	Professional Services	76,600	4,098,571
Renesas Electronics Corp.	Semiconductors & Semiconductor Equipment	81,600	1,526,386
Rohm Co. Ltd.	Semiconductors & Semiconductor Equipment		
		48,500	648,235
SBI Holdings, Inc.	Capital Markets	43,000	1,087,163
SCREEN Holdings Co. Ltd.	Semiconductors & Semiconductor Equipment	13,800	1,243,939
Seiko Epson Corp.	Technology Hardware, Storage & Peripherals	31,800	494,021
Sekisui Chemical Co. Ltd.	Household Durables	58,700	812,298
Sekisui House Ltd.	Household Durables	88,750	1,965,785
Seven & i Holdings Co. Ltd.	Consumer Staples Distribution & Retail	21,128	257,434
SG Holdings Co. Ltd.	Air Freight & Logistics	28,200	259,894
Shimadzu Corp.	Electronic Equipment, Instruments & Components	3,300	82,572
Shimano, Inc.	Leisure Products	3,291	508,299
Shin-Etsu Chemical Co. Ltd.	Chemicals	113,650	4,407,240
Shiseido Co. Ltd.	Personal Care Products	13,400	382,191
SMC Corp.	Machinery	776	368,270
SoftBank Corp.	Wireless Telecommunication Services	398,800	4,870,338
SoftBank Group Corp.	Wireless Telecommunication Services	31,300	2,021,677
Sompo Holdings, Inc.	Insurance	6,270	133,889
Sony Group Corp.	Household Durables	44,500	3,773,343

Subaru Corp. SUMCO Corp. Sumitomo Corp. Sumitomo Electric Industries Ltd. Sumitomo Mitsui Financial Group, Inc. Suzuki Motor Corp. Sysmex Corp. Takeda Pharmaceutical Co. Ltd. TDK Corp. Terumo Corp. Tokio Marine Holdings, Inc. Tokyo Century Corp. Tokyo Electron Ltd. Toray Industries, Inc. Tosoh Corp. Toyota Industries Corp. Toyota Motor Corp. Toyota Tsusho Corp. Trend Micro, Inc. West Japan Railway Co. Yamaha Motor Co. Ltd. Yaskawa Electric Corp. Zensho Holdings Co. Ltd. ZOZO, Inc. Luxembourg 0.0%<sup>†</sup> **Eurofins Scientific SE** Netherlands 5.2% a,b Adyen NV <sup>b</sup>Argenx SE <sup>b</sup>Argenx SE ASM International NV ASML Holding NV

Ferrovial SE ING Groep NV Koninklijke Ahold Delhaize NV Koninklijke KPN NV <sup>b</sup> Koninklijke Philips NV NN Group NV Shell PLC Universal Music Group NV Wolters Kluwer NV

#### New Zealand 0.3% Contact Energy Ltd. Fisher & Paykel Healthcare Corp. Ltd. Mercury NZ Ltd. Spark New Zealand Ltd.

Norway 1.0% Aker ASA, Class A Aker BP ASA <sup>a,b</sup> AutoStore Holdings Ltd. DNB Bank ASA Gjensidige Forsikring ASA Norsk Hydro ASA Orkla ASA Salmar ASA Telenor ASA Var Energi ASA

Automobiles	46,600	987,853
Semiconductors & Semiconductor Equipment	54,400	783,061
Trading Companies & Distributors	77,600	1,937,829
Automobile Components	54,400	846,301
Banks	46,284	3,085,888
Automobiles	17,200	197,919
Health Care Equipment & Supplies	27,500	442,947
Pharmaceuticals	200,400	5,197,493
Electronic Equipment, Instruments & Components	37,060	2,272,765
Health Care Equipment & Supplies	21,000	346,345
Insurance	57,711	2,154,386
Financial Services	28,200	264,539
Semiconductors & Semiconductor Equipment	28,752	6,238,001
Chemicals	12,000	56,807
Chemicals	44,500	580,387
Machinery	13,151	1,108,997
Automobiles	625,600	12,795,126
Trading Companies & Distributors	50,300	979,358
Software	2,130	86,479
Ground Transportation	14,400	268,109
Automobiles	54,400	503,553
Machinery	15,204	546,025
Hotels, Restaurants & Leisure	5,800	221,746
Specialty Retail	19,070	477,521
		180,414,717
Life Sciences Tools & Services	5,168	257,831
Financial Services	1,632	1,947,095
Biotechnology	1,330	582,430
Biotechnology	30	13,138
Semiconductors & Semiconductor Equipment	3,366	2,567,827
Semiconductors & Semiconductor Equipment	18,556	19,175,433
Construction & Engineering	19,856	771,637
Banks	259,760	4,443,787
Consumer Staples Distribution & Retail	16,864	498,662
Diversified Telecommunication Services	476,544	1,828,436
Health Care Equipment & Supplies	82,144	2,076,813
Insurance	42,976	2,001,287
Oil, Gas & Consumable Fuels	187,680	6,723,557
Entertainment	36,176	1,077,076
Professional Services	272	45,127
		43,752,305
Electric Utilities	116,292	637,763
Health Care Equipment & Supplies	52,496	962,212
Electric Utilities	97,920	391,718
Diversified Telecommunication Services	290,496	736,377
		2,728,070
Industrial Conglomerates	3,808	219,950
Oil, Gas & Consumable Fuels	47,600	1,216,879
Machinery	113,968	134,439
Banks	134,096	2,640,989
Insurance	25,568	458,171
Metals & Mining	147,968	924,149
Food Products	106,624	868,714
Food Products	10,336	545,558
<b>Diversified Telecommunication Services</b>	96,560	1,103,672
Oil, Gas & Consumable Fuels	133,280	472,160
		0 504 004

8,584,681

Poland 0.7%			
Bank Polska Kasa Opieki SA	Banks	32,912	1,375,410
ING Bank Slaski SA	Banks	5,440	411,378
LPP SA	Textiles, Apparel & Luxury Goods	125	531,399
ORLEN SA	Oil, Gas & Consumable Fuels	91,392	1,538,867
Powszechny Zaklad Ubezpieczen SA	Insurance	77,248	990,376
Santander Bank Polska SA	Banks	5,440	732,361
			5,579,791
Portugal 0.1%			
EDP - Energias de Portugal SA	Electric Utilities	322,048	1,207,698
Singapore 2.6%			
CapitaLand Integrated Commercial Trust,			
Class A	Retail REITs	707,200	1,033,209
CapitaLand Investment Ltd.	Real Estate Management & Development	353,600	694,024
DBS Group Holdings Ltd., Class A	Banks	201,820	5,329,746
Genting Singapore Ltd.	Hotels, Restaurants & Leisure	489,600	312,491
Jardine Cycle & Carriage Ltd.	Industrial Conglomerates	11,900 217,600	233,566 1,038,828
Keppel Ltd. Mapletree Pan Asia Commercial Trust	Industrial Conglomerates Retail REITs	353,600	318,312
Oversea-Chinese Banking Corp. Ltd.	Banks	516,800	5,502,619
Singapore Airlines Ltd.	Passenger Airlines	217,600	1,107,869
Singapore Exchange Ltd.	Capital Markets	108,800	761,058
Singapore Technologies Engineering Ltd.	Aerospace & Defense	244,800	782,132
United Overseas Bank Ltd.	Banks	173,000	3,999,328
Wilmar International Ltd.	Food Products	253,800	580,542
		,	21,693,724
Spain 1.9%			, ,
ACS Actividades de Construccion y Servicios SA	Construction & Engineering	31,552	1,362,103
<sup>a</sup> Aena SME SA	Transportation Infrastructure	4,896	986,490
Banco Bilbao Vizcaya Argentaria SA	Banks	328,848	3,296,047
CaixaBank SA	Banks	448,256	2,374,709
Endesa SA	Electric Utilities	47,600	894,554
Iberdrola SA	Electric Utilities	127,568	1,656,376
Industria de Diseno Textil SA	Specialty Retail	14,144	702,764
Naturgy Energy Group SA	Gas Utilities	23,120	499,542
Redeia Corp. SA	Electric Utilities	57,120	999,084
Telefonica SA	Diversified Telecommunication Services	735,488	3,121,508
			15,893,177
Sweden 2.6%			
Assa Abloy AB, Class B	Building Products	13,056	369,358
Atlas Copco AB, Class A	Machinery	90,304	1,698,604
Atlas Copco AB, Class B	Machinery	55,760	901,147
Axfood AB	Consumer Staples Distribution & Retail	14,960	393,275
EQT AB	Capital Markets	34,544	1,021,622
Essity AB, Class B	Household Products	11,424	292,768
<sup>a</sup> Evolution AB	Hotels, Restaurants & Leisure	21,760	2,268,422
H & M Hennes & Mauritz AB, Class B	Specialty Retail	85,136	1,347,760 386,145
Husqvarna AB, Class B Nibe Industrier AB, Class B	Machinery Building Products	48,144 11,696	49,633
Nordnet AB publ	Capital Markets	22,848	49,033
Skandinaviska Enskilda Banken AB, Class A	Banks	95,744	1,414,887
Skanska AB, Class B	Construction & Engineering	29,376	529,257
SKF AB, Class B	Machinery	8,976	180,364
SSAB AB, Class A	Metals & Mining	37,808	208,636
SSAB AB, Class B	Metals & Mining	90,304	490,822
Svenska Handelsbanken AB, Class A	Banks	204,544	1,949,795
°Svenska Handelsbanken AB, Class B	Banks	4,624	53,444
Swedbank AB, Class A	Banks	147,968	3,047,329
Tele2 AB, Class B	Wireless Telecommunication Services	80,784	813,927
Telefonaktiebolaget LM Ericsson, Class B	Communications Equipment	291,312	1,810,006
Telia Co. AB	Diversified Telecommunication Services	340,816	914,940
Volvo AB, Class A	Machinery	5,984	156,180

Volvo AB, Class B	Machinery	56,304	1,441,334
			22,217,318
Switzerland 8.7%			
ABB Ltd.	Electrical Equipment	48,416	2,689,658
Cie Financiere Richemont SA, Class A	Textiles, Apparel & Luxury Goods	30,464	4,754,703
DSM-Firmenich AG	Chemicals	10,064	1,139,012
EMS-Chemie Holding AG	Chemicals	457	374,561
Geberit AG Givaudan SA	Building Products	1,360 371	803,347
Julius Baer Group Ltd.	Chemicals Capital Markets	29,376	1,758,803
Kuehne & Nagel International AG	Marine Transportation	7,344	1,641,081 2,111,829
Lonza Group AG	Life Sciences Tools & Services	2,992	1,632,847
Nestle SA	Food Products	133,008	13,576,111
Novartis AG	Pharmaceuticals	119,680	12,808,397
Partners Group Holding AG	Capital Markets	3,264	4,191,694
Roche Holding AG	Pharmaceuticals	35,632	9,893,372
Roche Holding AG	Pharmaceuticals	1,360	414,387
Schindler Holding AG, PC	Machinery	272	68,348
SGS SA	Professional Services	22,576	2,009,882
Sika AG	Chemicals	3,536	1,012,085
STMicroelectronics NV	Semiconductors & Semiconductor Equipment	6,000	237,060
Swatch Group AG	Textiles, Apparel & Luxury Goods	292	59,807
Swiss Life Holding AG	Insurance	1,632	1,199,754
Swiss Re AG	Insurance	29,920	3,712,531
Swisscom AG	Diversified Telecommunication Services	3,808	2,142,159
UBS Group AG	Capital Markets	38,352	1,128,879
Zurich Insurance Group AG	Insurance	8,976	4,785,668
			74,145,975
United Kingdom 12.4%			
3i Group PLC	Capital Markets	33,456	1,296,664
Admiral Group PLC	Insurance	15,232	503,512
Anglo American PLC	Metals & Mining	47,600	1,505,482
Ashtead Group PLC	Trading Companies & Distributors	7,344	490,357
AstraZeneca PLC	Pharmaceuticals	75,888	11,853,108
Aviva PLC	Insurance	415,072	2,500,683
B&M European Value Retail SA	Broadline Retail	131,376	726,068
BAE Systems PLC	Aerospace & Defense	99,008	1,652,059
Barratt Developments PLC	Household Durables	146,880	876,738
BP PLC	Oil, Gas & Consumable Fuels	468,656	2,815,217
British American Tobacco PLC	Tobacco	244,256	7,502,962
BT Group PLC	Diversified Telecommunication Services	518,432	919,783
Burberry Group PLC	Textiles, Apparel & Luxury Goods	53,040	588,546
CK Hutchison Holdings Ltd., Class A	Industrial Conglomerates	416,000	1,992,776
Diageo PLC	Beverages	60,384	1,900,270
DS Smith PLC	Containers & Packaging	219,504	1,168,169
GSK PLC	Pharmaceuticals	328,848	6,358,079
Hargreaves Lansdown PLC	Capital Markets	53,584	766,766
Hikma Pharmaceuticals PLC	Pharmaceuticals Banks	22,576	539,659
HSBC Holdings PLC Imperial Brands PLC	Tobacco	1,435,888 128,384	12,413,505 3,284,752
Intermediate Capital Group PLC	Capital Markets	42,432	1,170,387
J Sainsbury PLC	Consumer Staples Distribution & Retail	268,736	866,258
Kingfisher PLC	Specialty Retail	284,512	894,813
Land Securities Group PLC	Diversified REITs	107,984	845,633
Legal & General Group PLC	Insurance	990,352	2,841,821
London Stock Exchange Group PLC	Capital Markets	8,160	969,615
M&G PLC	Financial Services	337,552	870,467
National Grid PLC	Multi-Utilities	517,440	5,773,048
NatWest Group PLC	Banks	405,008	1,596,324
Phoenix Group Holdings PLC	Insurance	118,592	781,791
Reckitt Benckiser Group PLC	Household Products	40,528	2,193,729
RELX PLC	Professional Services	61,744	2,840,260
Rentokil Initial PLC	<b>Commercial Services &amp; Supplies</b>	155,856	908,645

<ul> <li><sup>b</sup> Rolls-Royce Holdings PLC Sage Group PLC Schroders PLC</li> <li>Severn Trent PLC</li> <li>Smith &amp; Nephew PLC</li> <li>Spirax Group PLC</li> <li>SSE PLC</li> <li>Taylor Wimpey PLC</li> <li>Tesco PLC</li> <li>Unilever PLC</li> <li>Unilever PLC</li> <li>United Utilities Group PLC</li> <li>Vodafone Group PLC</li> <li><sup>b</sup> Wise PLC, Class A</li> </ul>	Aerospace & Defense Software Capital Markets Water Utilities Health Care Equipment & Supplies Machinery Electric Utilities Household Durables Consumer Staples Distribution & Retail Personal Care Products Water Utilities Wireless Telecommunication Services Financial Services	82,416 42,160 142,528 39,712 11,424 2,820 144,160 520,064 210,800 139,536 92,752 3,504,720 43,520	475,903 580,110 655,457 1,194,758 141,609 302,292 3,261,052 934,512 815,405 7,664,032 1,152,076 3,090,587 374,918 104,850,657
<b>United States 0.7%</b> Holcim AG, Class B Stellantis NV	Construction Materials Automobiles	12,512 256,768	1,108,619 5,082,782 6,191,401
Total Common Stocks (Cost \$780,121,131)			836,966,608
Preferred Stocks 0.6% Germany 0.6% <sup>d</sup> Bayerische Motoren Werke AG, 7.301%, pfd. <sup>d</sup> Sartorius AG, 0.338%, pfd. <sup>d</sup> Volkswagen AG, 8.596%, pfd. Total Preferred Stocks (Cost \$5,168,294) Total Investments before Short-Term Investments (Cost \$785,289,425)	Automobiles Life Sciences Tools & Services Automobiles	7,072 1,088 32,640	624,923 255,368 3,687,096 4,567,387 841,533,995
Short-Term Investments 0.0% <sup>†</sup> Investments from Cash Collateral Received for Loaned Securities 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> e.f Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	43,200	43,200
Money Market Funds 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> <sup>e.f</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	272,528	272,528
Total Short-Term Investments			0.15 700
(Cost \$315,728) Total Investments (Cost \$785,605,153) 99.3% Other Assets, less Liabilities 0.7%			315,728 841,849,723 5,846,615
Net Assets 100.0%			\$847,696,338

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$9,061,544, representing 1.1% of net assets. <sup>b</sup>Non-income producing.

<sup>c</sup>A portion or all of the security is on loan at June 30, 2024.

<sup>d</sup>Variable rate security. The rate shown represents the yield at period end.

eThe rate shown is the annualized seven-day effective yield at period end.

<sup>f</sup>See Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Equity Contracts MSCI EAFE	Long	43	\$5,037,880	9/20/24	\$28,076
*As of period end.					
Abbreviations Selected Portfolio					
<b>REIT</b> – Real Estate Investment Trust					

SPA – Standby Purchase Agreement

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin Investment Grade Corporate ETF	Country	Principal Amount*	Value
Corporate Bonds & Notes 96.7%			
Aerospace & Defense 2.1%	United Kingdom	1 000 000	¢ 070.460
<sup>a</sup> BAE Systems PLC, 5.50%, 3/26/54 Boeing Co., 3.65%, 3/01/47	United Kingdom United States	1,000,000 2,000,000	\$ 978,462 1,301,885
General Dynamics Corp.,	Office Office	2,000,000	1,001,000
2.85%, 6/01/41	United States	865,000	623,093
3.60%, 11/15/42	United States	1,000,000	789,162
Howmet Aerospace, Inc., 5.95%, 2/01/37	United States	2,100,000	2,162,718
Lockheed Martin Corp., 4.07%, 12/15/42	United States	2,500,000	2,104,117
			7,959,437
Agriculture 0.9%			
JT International Financial Services BV, 6.875%, 10/24/32	Japan	900,000	991,442
Philip Morris International, Inc., 5.375%, 2/15/33	United States	2,400,000	2,384,319
			3,375,761
<b>Air Freight &amp; Logistics 0.6%</b> FedEx Corp., 4.75%, 11/15/45	United States	2,500,000	2,158,008
	Office Otales	2,000,000	2,100,000
Airlines 1.6% Polta Air Lines, Inc./SkyMiles IP Ltd., first lien, 4.50%, 10/20/25	United States	3,257,844	3,219,002
United Airlines Pass-Through Trust,	Officed States	5,257,044	5,215,002
Series 2016-1, Class A, 3.45%, 1/07/30	United States	1,708,263	1,568,787
Series 2020-1, Class B, 4.875%, 7/15/27	United States	1,238,328	1,220,769
			6,008,558
Apparel 0.3%			
Tapestry, Inc., 7.05%, 11/27/25	United States	1,000,000	1,017,041
Auto Manufacturers 0.6%		0.050.000	0.047.400
<sup>a</sup> Hyundai Capital America, 5.35%, 3/19/29	United States	2,250,000	2,247,198
Banks 5.7%			
Bank of America Corp., 2.592% to 4/29/30, FRN thereafter, 4/29/31	United States	2,625,000	2,270,358
5.468% to 1/23/34, FRN thereafter, 1/23/35	United States	2,025,000	2,270,350
Citigroup, Inc., 3.057% to 1/25/32, FRN thereafter, 1/25/33	United States	2,700,000	2,294,215
Goldman Sachs Group, Inc., 2.64% to 2/24/27, FRN thereafter,		_,,	_,,
2/24/28	United States	5,400,000	5,037,686
JPMorgan Chase & Co.,			
2.522% to 4/22/30, FRN thereafter, 4/22/31	United States	3,295,000	2,849,006
6.087% to 10/23/28, FRN thereafter, 10/23/29	United States	4,150,000	4,289,004
KeyBank NA, 4.15%, 8/08/25 Mizuho Financial Group, Inc., 5.778% to 7/06/28, FRN thereafter,	United States	950,000	931,852
7/06/29	Japan	1,450,000	1,469,867
Wells Fargo & Co., 5.198% to 1/23/29, FRN thereafter, 1/23/30	United States	2,200,000	2,191,202
			22,032,740
Banks 14.9%			
Banco Santander SA, 2.749%, 12/03/30	Spain	1,375,000	1,144,878
Bank of America Corp.,		.,510,000	.,,
4.571% to 4/27/32, FRN thereafter, 4/27/33	United States	3,750,000	3,537,885
5.202% to 4/25/28, FRN thereafter, 4/25/29	United States	5,550,000	5,542,572
<sup>3</sup> BPCE SA, 5.936% to 5/30/34, FRN thereafter, 5/30/35	France	1,250,000	1,245,612
Citigroup, Inc., 3.668% to 7/24/27, FRN thereafter, 7/24/28	United States	5,000,000	4,767,581
Credit Agricole SA,	France	1 100 000	1 007 047
a 4.375%, 3/17/25	France	1,100,000	1,087,347
a5.134%, 3/11/27	France Denmark	2,375,000 2,000,000	2,367,294
<sup>a</sup> Danske Bank AS, 5.427% to 3/01/27, FRN thereafter, 3/01/28 Deutsche Bank AG, 2.129% to 11/24/25, FRN thereafter, 11/24/26	Germany	2,000,000	2,002,090 2,064,770
Fifth Third Bancorp, 4.772% to 7/28/29, FRN thereafter, 7/28/30	United States	2,175,000	2,064,770
Goldman Sachs Group, Inc., 4.387% to 6/15/26, FRN thereafter,	Office Oldeos	1,000,000	1,-170,220
6/15/27	United States	1,000,000	980,912

HSBC Holdings PLC, 1.645% to 4/18/25, FRN thereafter, 4/18/26 JPMorgan Chase & Co.,	United Kingdom	3,600,000	3,485,005
2.963% to 1/25/32, FRN thereafter, 1/25/33	United States	4,500,000	3,838,339
4.851% to 7/25/27, FRN thereafter, 7/25/28	United States	1,000,000	989,996
Morgan Stanley,		.,,	000,000
5.25% to 4/21/33, FRN thereafter, 4/21/34	United States	3,600,000	3,545,331
5.449% to 7/20/28, FRN thereafter, 7/20/29	United States	900,000	905,715
a National Australia Bank Ltd., 2.332%, 8/21/30	Australia	3,300,000	2,730,890
PNC Financial Services Group, Inc., 6.615% to 10/20/26, FRN	, dou and	0,000,000	2,100,000
thereafter, 10/20/27	United States	2,775,000	2,843,121
<sup>a</sup> Standard Chartered PLC, 1.456% to 1/14/26, FRN thereafter, 1/14/27	United Kingdom	2,600,000	2,436,050
<sup>a</sup> UBS Group AG, 5.428% to 2/08/29, FRN thereafter, 2/08/30	Switzerland	1,900,000	1,896,624
Wells Fargo & Co.,	omeonana	1,000,000	1,000,021
4.808% to 7/25/27, FRN thereafter, 7/25/28	United States	5,000,000	4,932,131
5.389% to 4/24/33, FRN thereafter, 4/24/34	United States	1,150,000	1,137,310
5.574% to 7/25/28, FRN thereafter, 7/25/29	United States	2,200,000	2,220,359
5.57478 to 1725/20, 1 the thereater, 1725/25	Office Offices	2,200,000	
			57,145,040
Beverages 1.0%			
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.,			
4.90%, 2/01/46	United States	2,000,000	1,845,104
Anheuser-Busch InBev Worldwide, Inc., 5.80%, 1/23/59	Belgium	2,000,000	2,083,021
····· ··· · · · · · · · · · · · · · ·	3	, ,	
			3,928,125
Biotechnology 3.2%			
Amgen, Inc., 5.60%, 3/02/43	United States	4,500,000	4,437,785
Bio-Rad Laboratories, Inc., 3.30%, 3/15/27	United States	2,700,000	2,558,524
<sup>a</sup> CSL Finance PLC, 4.25%, 4/27/32	Australia	3,700,000	3,476,543
Illumina, Inc., 5.80%, 12/12/25	United States	1,000,000	1,001,490
Royalty Pharma PLC, 3.35%, 9/02/51	United States	1,000,000	640,923
			12,115,265
			12,113,203
Capital Markets 2.1%			
Brixmor Operating Partnership LP, 4.125%, 5/15/29	United States	1,500,000	1,416,556
Morgan Stanley, 1.794% to 2/13/31, FRN thereafter, 2/13/32	United States	5,000,000	4,014,566
<sup>a</sup> UBS Group AG, 3.869% to 1/12/28, FRN thereafter, 1/12/29	Switzerland	2,950,000	2,785,685
			8,216,807
Chamicals 4 40/			
Chemicals 1.4%	Carada	1 500 000	4 400 740
Nutrien Ltd., 5.20%, 6/21/27	Canada	1,500,000	1,498,748
<sup>a</sup> Solvay Finance America LLC, 5.65%, 6/04/29	Belgium	2,500,000	2,517,926
Westlake Corp., 3.125%, 8/15/51	United States	2,000,000	1,261,457
			5,278,131
Commercial Services & Supplies 0.5%			
<sup>a</sup> Ashtead Capital, Inc., 5.80%, 4/15/34	United Kingdom	1,950,000	1,936,234
	Onice Ringdom	1,000,000	1,000,204
Construction Materials 0.6%			
Owens Corning, 5.70%, 6/15/34	United States	2,150,000	2,170,799
Diversified REITs 1.5%			
Essex Portfolio LP, 2.65%, 3/15/32	United States	3,500,000	2,903,177
Simon Property Group LP, 3.375%, 12/01/27	United States	3,000,000	2,839,219
	office offices	0,000,000	
			5,742,396
Diversified Telecommunication Services 0.9%			
Verizon Communications, Inc., 3.40%, 3/22/41	United States	4,700,000	3,596,190
		. ,	
Electric 3.6%		0.000.000	4 000 075
Baltimore Gas & Electric Co., 4.55%, 6/01/52	United States	2,000,000	1,669,279
Constellation Energy Generation LLC,			
6.50%, 10/01/53	United States	2,210,000	2,348,018
6.125%, 1/15/34	United States	700,000	729,892
DTE Electric Co., Series B, 3.65%, 3/01/52	United States	2,000,000	1,475,275
NextEra Energy Capital Holdings, Inc., 6.051%, 3/01/25	United States	2,600,000	2,605,614
Public Service Enterprise Group, Inc., 2.45%, 11/15/31	United States	3,900,000	3,213,182

Virginia Electric & Power Co., Series D, 4.65%, 8/15/43	United States	1,900,000	1,651,115
			13,692,375
Electric Utilities 5.6%			
Commonwealth Edison Co., 4.00%, 3/01/48	United States	1.000.000	777,759
Duke Energy Progress LLC, 2.50%, 8/15/50	United States	4,000,000	2,306,474
<sup>a</sup> EDP Finance BV, 1.71%, 1/24/28	Netherlands	2,200,000	1,944,706
<sup>a</sup> Enel Finance International NV, 3.625%, 5/25/27	Italy	2,200,000	2,770,800
Exelon Corp., 4.05%, 4/15/30	United States	1,250,000	1,173,695
Georgia Power Co.,	Office Offices	1,200,000	1,170,000
Series 2010-C, 4.75%, 9/01/40	United States	3,500,000	3,164,979
4.30%, 3/15/42	United States	1,300,000	1,103,878
Public Service Electric & Gas Co., 3.15%, 1/01/50	United States	1,700,000	1,166,124
Virginia Electric & Power Co., Series A, 3.50%, 3/15/27	United States	2,700,000	2,592,764
<sup>a</sup> Vistra Operations Co. LLC, 3.55%, 7/15/24	United States	4,500,000	4,494,832
		.,,	
			21,496,011
Electronic Equipment, Instruments & Components 0.5%			
Flex Ltd., 3.75%, 2/01/26	Singapore	2,100,000	2,038,962
Energy Equipment & Services 0.3%			
Baker Hughes Holdings LLC/Baker Hughes CoObligor, Inc., 4.08%,			
12/15/47	United States	1,500,000	1,200,706
		, ,	
Entertainment 1.0%			
Warnermedia Holdings, Inc.,	Lipite d. Chate a	4 205 000	4 000 074
5.05%, 3/15/42	United States United States	1,305,000	1,062,074
4.279%, 3/15/32	United States	2,970,000	2,593,245
			3,655,319
Environmental Control 0.9%			
Republic Services, Inc., 5.00%, 4/01/34	United States	3,550,000	3,476,537
Financial Samuinos 2 40/			
Financial Services 3.4%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 3.00%, 10/29/28	Ireland	3,450,000	3,136,460
Air Lease Corp., 0.80%, 8/18/24	United States	2,550,000	2,533,223
American Express Co., 5.098% to 2/16/27, FRN thereafter, 2/16/28	United States	2,075,000	2,066,123
Aon Global Ltd., 4.60%, 6/14/44	Ireland	3,000,000	2,563,846
BlackRock Funding, Inc., 5.25%, 3/14/54	United States	1,000,000	967,080
Capital One Financial Corp., 4.985% to 7/24/25, FRN thereafter,		.,,	001,000
7/24/26	United States	1,600,000	1,586,448
		, ,	
			12,853,180
Food 2.2%			
Campbell Soup Co., 5.20%, 3/21/29	United States	1,500,000	1,501,368
JBS USA Holding Lux SARL/JBS USA Food Co./JBS Lux Co. SARL,			
2.50%, 1/15/27	United States	1,800,000	1,675,940
3.625%, 1/15/32	United States	1,000,000	863,903
Kraft Heinz Foods Co., 5.00%, 6/04/42	United States	3,000,000	2,715,128
<sup>a</sup> Nestle Holdings, Inc., 4.70%, 1/15/53	United States	1,850,000	1,663,252
			8,419,591
Gas 1.1%			
Piedmont Natural Gas Co., Inc., 5.05%, 5/15/52	United States	2,500,000	2,186,431
Southern California Gas Co., 5.60%, 4/01/54	United States	2,000,000	1,964,797
			4,151,228
			4,131,220
Ground Transportation 1.2%			
Burlington Northern Santa Fe LLC, 5.75%, 5/01/40	United States	4,600,000	4,725,589
Health Care Providers & Services 5.6%			
CVS Health Corp., 5.30%, 12/05/43	United States	1,600,000	1,457,810
Elevance Health, Inc., 4.10%, 5/15/32	United States	3,400,000	3,156,111
HCA, Inc., 4.50%, 2/15/27	United States	3,300,000	3,225,470
<sup>a</sup> Health Care Service Corp. A Mutual Legal Reserve Co., 5.20%,			-
0/45/00			
6/15/29	United States	1,000,000	995,950
6/15/29 Icon Investments Six DAC, 6.00%, 5/08/34	United States United States	1,000,000 2,500,000	995,950 2,554,988

IQVIA, Inc., 6.25%, 2/01/29	United States	1,700,000	1,748,545
<sup>a</sup> Roche Holdings, Inc., 5.593%, 11/13/33	United States	3,000,000	3,112,500
Sutter Health, 5.164%, 8/15/33	United States	1,500,000	1,504,842
UnitedHealth Group, Inc., 3.05%, 5/15/41	United States	5,000,000	3,692,664
		-,,	
			21,448,880
Healthcare-Products 1.4%			
Baxter International, Inc., 2.539%, 2/01/32	United States	2,200,000	1,805,261
GE HealthCare Technologies, Inc., 5.55%, 11/15/24	United States	2,600,000	2,597,562
<sup>a</sup> Solventum Corp., 5.60%, 3/23/34	United States	1,000,000	982,596
			5,385,419
Hatela Destaurante 8 Laioura 0.20/			
Hotels, Restaurants & Leisure 0.2% Marriott International, Inc., Series R, 3.125%, 6/15/26	United States	1,000,000	959,970
Mariou international, inc., Selles R, 5.125%, 6/15/26	United States	1,000,000	959,970
Household Products 1.3%			
Haleon U.S. Capital LLC, 3.375%, 3/24/27	United States	3,650,000	3,484,075
<sup>a</sup> Kimberly-Clark de Mexico SAB de CV, 2.431%, 7/01/31	Mexico	2,000,000	1,699,924
			5,183,999
hearing a 4 00/			
Insurance 4.0% Aflac, Inc., 4.75%, 1/15/49	United States	1 250 000	1 105 527
	United States	1,250,000	1,105,537
Allstate Corp., 4.20%, 12/15/46		1,000,000	808,715
Arthur J Gallagher & Co., 6.50%, 2/15/34	United States	1,550,000	1,641,602
Berkshire Hathaway Finance Corp., 3.85%, 3/15/52	United States	1,500,000	1,160,641
Brown & Brown, Inc., 2.375%, 3/15/31	United States	2,700,000	2,231,704
<sup>a</sup> Jackson National Life Global Funding, 5.55%, 7/02/27	United States	1,500,000	1,496,615
<sup>a</sup> MassMutual Global Funding II, 5.05%, 12/07/27	United States	1,450,000	1,449,607
MetLife, Inc., 6.40%, 12/15/66	United States	1,600,000	1,621,816
<sup>a</sup> Pricoa Global Funding I, 5.10%, 5/30/28	United States	1,800,000	1,803,690
<sup>a</sup> RGA Global Funding, 5.50%, 1/11/31	United States	1,900,000	1,898,232
			15,218,159
Internet 1.0%			
Meta Platforms, Inc., 4.45%, 8/15/52	United States	2,250,000	1,941,102
a Netflix, Inc., 4.875%, 6/15/30	United States	2,000,000	1,969,259
	office offices	2,000,000	
			3,910,361
IT Services 1.3%			
Apple, Inc., 2.80%, 2/08/61	United States	5,250,000	3,223,435
Dell International LLC/EMC Corp., 5.40%, 4/15/34	United States	1,950,000	1,930,228
			5.153.663
Machinery-Diversified 0.5%	United States	2 000 000	2 000 602
Ingersoll Rand, Inc., 5.176%, 6/15/29	United States	2,000,000	2,000,602
Media 2.1%			
Charter Communications Operating LLC/Charter Communications			
Operating Capital,			
2.80%, 4/01/31	United States	950,000	776,865
5.375%, 4/01/38	United States	1,500,000	1,307,124
3.50%, 3/01/42	United States	2,200,000	1,464,996
Comcast Corp., 4.95%, 10/15/58	United States	3,000,000	2,698,331
Fox Corp., 5.476%, 1/25/39	United States	1,700,000	1,621,841
		, ,	
			7,869,157
Multi-Utilities 0.2%			
Berkshire Hathaway Energy Co., 5.15%, 11/15/43	United States	1,000,000	944,077
Oil & Gas 2.0%			
BP Capital Markets America, Inc., 4.812%, 2/13/33	United States	2,400,000	2,327,847
Exxon Mobil Corp., 3.452%, 4/15/51	United States	2,800,000	2,022,291
<sup>a</sup> Var Energi ASA, 7.50%, 1/15/28	Norway	3,250,000	3,421,882
	· · - · · · · · · · · · · · · · · · · ·	5,200,000	
			7,772,020

Oil, Gas & Consumable Fuels 2.6%			
Aker BP ASA,			
a3.75%, 1/15/30	Norway	1,700,000	1,557,691
°4.00%, 1/15/31	Norway	1,500,000	1,362,188
Canadian Natural Resources Ltd., 3.85%, 6/01/27	Canada	2,600,000	2,501,504
Exxon Mobil Corp., 3.567%, 3/06/45	United States	3,200,000	2,445,852
Sabine Pass Liquefaction LLC, 4.20%, 3/15/28	United States	2,000,000	1,930,233
			9,797,468
Pharmaceuticals 2.8%			
<sup>a</sup> Bayer U.S. Finance II LLC, 4.375%, 12/15/28	Germany	2,000,000	1,900,121
Bristol-Myers Squibb Co.,	Germany	2,000,000	1,000,121
4.125%, 6/15/39	United States	1.750.000	1,519,391
3.70%, 3/15/52	United States	2,000,000	1,466,698
CVS Health Corp.,		2,000,000	.,,
5.00%, 2/20/26	United States	1,600,000	1,588,490
5.25%, 1/30/31	United States	800,000	791,258
Pfizer Investment Enterprises Pte. Ltd., 5.30%, 5/19/53	United States	3,750,000	3,619,557
		, ,	10,885,515
			10,005,515
Pipelines 3.3%			
<sup>a</sup> Cheniere Energy, Inc., 5.65%, 4/15/34	United States	1,000,000	1,001,415
Eastern Gas Transmission & Storage, Inc., 3.90%, 11/15/49	United States	2,100,000	1,488,595
Enbridge, Inc., 5.30%, 4/05/29	Canada	1,450,000	1,452,804
Energy Transfer LP,			
5.15%, 3/15/45	United States	3,500,000	3,079,314
6.05%, 12/01/26	United States	2,000,000	2,026,984
Targa Resources Partners LP/Targa Resources Partners Finance	United Otates	0.000.000	4 000 405
Corp., 4.00%, 1/15/32	United States	2,000,000	1,803,125
Williams Cos., Inc., 5.15%, 3/15/34	United States	1,800,000	1,756,862
			12,609,099
Real Estate Management & Development 1.4%			
Alexandria Real Estate Equities, Inc., 2.95%, 3/15/34	United States	3,250,000	2,633,566
ERP Operating LP, 4.50%, 7/01/44	United States	1,100,000	935,228
a VICI Properties LP/VICI Note Co., Inc., 4.125%, 8/15/30	United States	1,800,000	1,638,457
			5,207,251
			5,207,251
Retail 1.6%			
Home Depot, Inc., 3.625%, 4/15/52	United States	2,800,000	2,072,755
Lowe's Cos., Inc., 3.00%, 10/15/50	United States	2,000,000	1,251,892
McDonald's Corp., 3.625%, 9/01/49	United States	1,350,000	979,266
Target Corp., 2.95%, 1/15/52	United States	2,600,000	1,676,266
			5,980,179
Shipbuilding 0.4%			
Huntington Ingalls Industries, Inc., 4.20%, 5/01/30	United States	1,685,000	1,585,264
		.,,	.,
Software 2.5%			
Fiserv, Inc., 5.60%, 3/02/33	United States	3,350,000	3,379,378
Microsoft Corp., 2.675%, 6/01/60	United States	3,300,000	2,016,714
Oracle Corp., 3.60%, 4/01/40	United States	2,300,000	1,769,106
ServiceNow, Inc., 1.40%, 9/01/30	United States	3,000,000	2,436,698
			9,601,896
Telecommunications 3.9%			
AT&T, Inc., 3.50%, 6/01/41	United States	5,025,000	3,841,502
Cisco Systems, Inc., 5.30%, 2/26/54	United States	1,610,000	1,578,019
Motorola Solutions, Inc., 5.60%, 6/01/32	United States	3,000,000	3,034,960
T-Mobile USA, Inc., 2.875%, 2/15/31	United States	5,400,000	4,692,599
Vodafone Group PLC, 5.75%, 6/28/54	United Kingdom	1,755,000	1,700,826
	0.00	,,	
			14,847,906
Trucking & Leasing 0.4%			
<sup>a</sup> SMBC Aviation Capital Finance DAC, 1.90%, 10/15/26	Ireland	1,700,000	1,566,506

Wireless Telecommunication Services 0.5% <sup>a</sup> Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, 5.152%, 9/20/29	United States	1,800,000	1,792,231
Total Corporate Bonds & Notes (Cost \$407,028,949)			370,356,850
U.S. Government & Agency Securities 1.5% U.S. Treasury Bonds, 4.625%, 5/15/54	United States	500,000	506,992
4.75%, 11/15/43	United States	2,700,000	2,736,703
U.S. Treasury Notes, 4.25%, 6/30/29	United States	2,700,000	2,688,926
Total U.S. Government & Agency Securities (Cost \$5,949,872)			5,932,621
Total Investments before Short-Term Investments (Cost \$412,978,821)			376,289,471
Short-Term Investments 1.8% U.S. Government & Agency Securities 1.8% <sup>b</sup> Federal Home Loan Bank Discount Notes, 07/1/24	United States	6,730,000	6,727,064
Total Short-Term Investments (Cost \$6,730,000)			6,727,064
Total Investments (Cost \$419,708,821) 100.0% Other Assets, less Liabilities 0.0%†			383,016,535 13,087
Net Assets 100.0%			\$383,029,622

\*The principal amount is stated in U.S. dollars unless otherwise indicated.

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$72,440,853, representing 18.9% of net assets. <sup>b</sup>The security was issued on a discount basis with no stated coupon rate.

### Abbreviations

#### **Selected Portfolio**

FRN – Floating Rate Note

REIT – Real Estate Investment Trust

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin Municipal Green Bond ETF	Principal Amount*	
Municipal Bonds 98.8%		
Alabama 0.3%		
County of Mobile, Gomesa Projects, 4.00%, 11/01/45	300,000	\$ 277,22
Arizona 0.6%		
Arizona State University, Series B, 5.00%, 7/01/42	235,000	240,3
City of Phoenix Civic Improvement Corp., Water System Revenue, 5.00%, 7/01/44	360,000	386,3
		626,70
Arkansas 0.5%		
Arkansas Development Finance Authority,		
<sup>a</sup> Hybar LLC, AMT, 6.875%, 7/01/48	250,000	273,0
United States Steel Corp, AMT, 5.70%, 5/01/53	275,000	287,9
		560,9
California 29.3%		
Alameda Community Facilities District, 5.00%, 9/01/48	1,000,000	1,013,4
California Community Choice Financing Authority,		
<sup>b</sup> 5.25%, 1/01/54	3,160,000	3,332,0
<sup>b</sup> VRDN, 5.00%, 12/01/53	2,500,000	2,636,5
<sup>b</sup> VRDN, 5.00%, 2/01/54	3,500,000	3,711,4
<sup>b</sup> VRDN, 5.25%, 11/01/54	500,000	534,4
<sup>b</sup> VRDN, 5.50%, 10/01/54	1,000,000	1,094,0
California Housing Finance Agency, Lakeside Drive Senior Housing LP, Series 2019, 2.35%,		0
	92,569	77,6
California Infrastructure & Economic Development Bank,	805 000	901 1
California Science Center Foundation, 4.00%, 5/01/46 California Science Center Foundation, 4.00%, 5/01/51	805,000	801,1 981,8
California State Teachers' Retirement System, 5.00%, 8/01/49	1,000,000	189,7
California Municipal Finance Authority,	180,000	109,7
CHF-Davis I LLC, 5.00%, 5/15/51	1,000,000	1,015,8
CHF-Davis II LLC, 4.00%, 5/15/39	3,445,000	3,475,8
CHF-Riverside II LLC, 5.00%, 5/15/37	1,495,000	1,574,1
California School Finance Authority, River Springs Charter School Inc, 5.75%, 7/01/42	250,000	263,9
California State Public Works Board,	,	,
California Air Resources Board, Series 2022D, 4.00%, 5/01/44	1,000,000	1,010,6
Series D, 4.00%, 5/01/47	1,500,000	1,510,8
City of Foster City, Levee Protection Planning, 4.00%, 8/01/32	135,000	138,5
City of Los Angeles Department of Airports Customer Facility Charge Revenue, Department of		
Airports Customer Facility Charge Revenue, 4.058%, 5/15/37	1,000,000	882,2
City of San Francisco Public Utilities Commission Water Revenue, Green Bond, Refunding,		
Series 2020A, 4.00%, 11/01/50	100,000	98,5
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue, Green Bond,		
Series 2019A, 5.00%, 7/01/44	150,000	158,6
Peninsula Corridor Joint Powers Board Measure RR Sales Tax Revenue, Series A, 5.00%,		
	1,000,000	1,105,7
Perris Joint Powers Authority, Refunding, Series 2017B, 5.00%, 9/01/37	100,000	103,0
Port of Los Angeles, Green Bond, AMT, Refunding, 5.00%, 8/01/25	130,000	132,0
San Diego County Regional Airport Authority, Series B, 5.00%, 7/01/51	2,000,000 170,000	2,077,3
San Francisco Bay Area Rapid Transit District, Green Bond, 3.00%, 8/01/36		157,0
Santa Cruz County Capital Financing Authority, Sanitation District Green Bond, 4.00%, 6/01/42 Three Rivers Levee Improvement Authority,	1,500,000	1,523,4
Community Facilities District No 2006-1, Refunding, 4.00%, 9/01/27	250,000	248,5
Community Facilities District No 2006-1, Refunding, 4.00%, 9/01/29	250,000	248,4
Community Facilities District No 2006-1, Refunding, 4.00%, 9/01/31	200,000	197,0
Community Facilities District No 2006-1, Refunding, 4.00%, 9/01/32	100,000	97,9
Fransbay Joint Powers Authority, Redevelopment Project Green Bond Senior Tax, 5.00%,	100,000	01,0
10/01/34	150,000	157,3
		30,549,87

Colorado 1.7%		
Board of Water Commissioners City & County of Denver, Green Bond, Series 2017A, 5.00%, 9/15/47	150,000	154,353
University of Colorado,	,	104,000
Refunding, 5.00%, 6/01/27	150,000	157,770
<sup>b</sup> Refunding, VRDN, 2.00%, 6/01/51	1,500,000	1,462,230
District of Columbia 3.9%		1,774,353
District of Columbia,		
Plenary Infrastructure DC LLC, AMT, 5.50%, 8/31/33	905,000	1,016,656
Plenary Infrastructure DC LLC, AMT, 5.50%, 2/28/35 Plenary Infrastructure DC LLC, AMT, 5.50%, 2/28/37	200,000 845,000	227,463 970,956
District of Columbia Water & Sewer Authority,		
Green Bond, Sub Series 2019A, 5.00%, 10/01/44 Sub Series 2019A, 4.00%, 10/01/49	340,000 1,565,000	359,869 1,521,785
Sub Series 2013A, 4.00 %, 10/01/43	1,303,000	4,096,729
Florida 1.5%		4,030,723
Babcock Ranch Community Independent Special District, Assessment Area 3A, Special		
Assessment, 4.00%, 5/01/40	840,000	801,932 158.121
City of Tampa, Lower Basis Stormwater Improvement, Special Assessment, 5.00%, 5/01/36 County of Palm Beach Water & Sewer Revenue, Reclaimed Water Project, Refunding, 4.00%,	150,000	150,121
10/01/31	105,000	109,449
Somerset Community Development District, Special Assessment, Refunding, 4.00%, 5/01/32	415,000	402,475
Special Assessment, Refunding, Series 2022, 4.20%, 5/01/37	100,000	94,755
		1,566,732
Georgia 1.5%		
City of Atlanta Airport Passenger Facility Charge, AMT, 5.25%, 7/01/43 Private Colleges & Universities Authority, Emory University, Refunding, 5.00%, 9/01/48	1,350,000 100,000	1,472,849 105,096
The coneges & oniversities Authonity, Emory Oniversity, Relanding, 3.00%, 3/01/40	100,000	1,577,945
Illinois 3.8%		1,077,040
Illinois Finance Authority,		
State of Illinois Water Revolving Fund - Clean Water Program, 4.00%, 7/01/38	575,000	592,735
University of Illinois, 5.25%, 10/01/53 <sup>a</sup> Upper Illinois River Valley Development Authority, 2018 IAVF Timber Oaks & Prairie View	3,000,000	3,213,714
Obligated Group, Refunding, 3.50%, 12/01/32	132,629	118,985
		3,925,434
Louisiana 3.3%		
Louisiana Local Government Environmental Facilities & Community Development Authority, <sup>a</sup> Parish of St Bernard LA, 4.00%, 11/01/45	1,000,000	926,654
<sup>a</sup> Parish of St Charles LA, 4.50%, 11/01/47	1,000,000	1,003,666
<sup>a</sup> Parish of St John the Baptist LA, 3.90%, 11/01/44 Terrebonne Levee & Conservation District Sales Tax Revenue,	445,000	407,427
Refunding, Refunding, Series B, 4.00%, 6/01/40	100,000	99,228
Refunding, Series B, 4.00%, 6/01/39	1,000,000	1,000,281
		3,437,256
Maine 0.2% City of Portland General Airport Revenue, Green Bond, Refunding, 4.00%, 1/01/35	245,000	245,966
Maryland 3.4%	243,000	
Maryland Economic Development Corp.,		
Purple Line Transit Partners LLC, AMT, 5.00%, 6/30/40	1,000,000	1,042,771
Purple Line Transit Partners LLC, AMT, 5.25%, 6/30/47 Maryland Health & Higher Educational Facilities Authority, Adventist Healthcare Obligated	2,000,000	2,091,403
Group, Refunding, 4.00%, 1/01/30	365,000	361,006
Washington Suburban Sanitary Commission, Green Bond, 3.00%, 6/01/35	100,000	94,140
		3,589,320

Massachusetts 3.9%		
Massachusetts Development Finance Agency,		
Boston Medical Center Corp. Obligated Group, 4.00%, 7/01/47	135,000	122,126
Springfield College, Green Bond, 5.00%, 6/01/26	420,000	424,909 447,174
Springfield College, Green Bond, 5.00%, 6/01/27 <sup>b</sup> Trustees of Boston University, Refunding, VRDN, 4.90%, 10/01/42	440,000 400,000	400,000
Massachusetts Housing Finance Agency,	100,000	100,000
Series A-1, 4.90%, 12/01/59	1,000,000	1,020,514
Sustainability Bond, Series 2019C-1, 2.65%, 12/01/34	100,000	85,458
Sustainability Bond, Series 2021B-1, 2.60%, 12/01/41	2,000,000	1,582,041
		4,082,222
Minnesota 1.6%	400.000	
City of Minneapolis, Green Bond, 3.00%, 12/01/40 Minnesota Higher Education Facilities Authority, University of St Thomas/Minneapolis, Series A,	100,000	86,162
5.00%, 10/01/52	1,500,000	1,560,076
	, ,	1,646,238
Mississippi 0.7%		1,040,200
<sup>a</sup> Mississippi Development Bank, County of Jackson Project, 3.625%, 11/01/36	500,000	471,601
<sup>a</sup> Mississippi Home Corp., Patriot Services Group Obligated Group, 5.20%, 6/01/36	280,000	217,399
		689,000
New Jersey 4.0%		
City of Newark Mass Transit Access Tax Revenue, Mulberry Pedestrian Bridge, 6.00%,		
11/15/62	1,460,000	1,676,433
New Jersey Educational Facilities Authority, Stevens Institute of Technology, Series A, 5.00%, 7/01/32	645,000	685,336
Newark Board of Education,	,	,
Newark Board of Education, Refunding, 5.00%, 7/15/28	571,000	604,574
Refunding, 5.00%, 7/15/30	620,000	672,973
Sustainability Bonds, 5.00%, 7/15/25	500,000	507,676
		4,146,992
New Mexico 0.2%		4,146,992
City of Santa Fe Wastewater Utility System Revenue,	100 000	
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29	100,000 100,000	4,146,992 106,495 101,845
City of Santa Fe Wastewater Utility System Revenue,	,	106,495 101,845
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35	,	106,495
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0%	,	106,495 101,845
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority,	100,000	106,495 101,845 208,340 106,393
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24	100,000 100,000 150,000	106,495 101,845 208,340 106,393 150,657
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41	100,000 100,000 150,000 600,000	106,495 101,845 208,340 106,393 150,657 599,737
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28	100,000 100,000 150,000 600,000 430,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32	100,000 100,000 150,000 600,000 430,000 605,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50	100,000 100,000 150,000 600,000 430,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32	100,000 100,000 150,000 600,000 430,000 605,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp.,	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding , Series 2022A1, 3.00%, 9/15/43	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding , Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 2,000,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding , Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35 New York State Housing Finance Agency,	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 2,000,000 1,250,000 100,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782 120,543
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding , Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35 New York State Housing Finance Agency, Sustainability Bonds, Series 2019N, 2.60%, 11/01/34	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 2,000,000 1,250,000 100,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782 120,543 86,280
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/24 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding , Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35 New York State Housing Finance Agency, Sustainability Bonds, Series 2019R, 2.60%, 11/01/34 Sustainability Bonds, Series 2019R, 2.00%, 5/01/28	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 1,250,000 100,000 100,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782 120,543 86,280 91,168
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding , Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35 New York State Housing Finance Agency, Sustainability Bonds, Series 2019N, 2.60%, 11/01/34	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 2,000,000 1,250,000 100,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782 120,543 86,280
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding , Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35 New York State Housing Finance Agency, Sustainability Bonds, Series 2019R, 2.60%, 11/01/34 Sustainability Bonds, Series 2019R, 2.00%, 5/01/28 b Sustainability Bonds, VRDN, Series 2022A, 2.50%, 11/01/60	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 1,250,000 100,000 100,000 100,000 1,500,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782 120,543 86,280 91,168 1,437,005
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding , Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35 New York State Housing Finance Agency, Sustainability Bonds, Series 2019R, 2.60%, 11/01/34 Sustainability Bonds, Series 2019R, 2.00%, 5/01/28 b Sustainability Bonds, VRDN, Series 2022A, 2.50%, 11/01/60	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 1,250,000 100,000 100,000 100,000 1,500,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782 120,543 86,280 91,168 1,437,005 272,918
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding, Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35 New York State Housing Finance Agency, Sustainability Bonds, Series 2019P, 2.00%, 5/01/28 <sup>b</sup> Sustainability Bonds, VRDN, Series 2022A, 2.50%, 11/01/60 New York Transportation Development Corp., JFK NTO LLC, AMT, 5.50%, 6/30/38	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 1,250,000 100,000 100,000 100,000 1,500,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782 120,543 86,280 91,168 1,437,005 272,918
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Series E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding, Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35 New York State Housing Finance Agency, Sustainability Bonds, Series 2019P, 2.00%, 5/01/28 <sup>b</sup> Sustainability Bonds, Series 2019P, 2.00%, 5/01/28 <sup>b</sup> Sustainability Bonds, VRDN, Series 2022A, 2.50%, 11/101/60 New York Transportation Development Corp., JFK NTO LLC, AMT, 5.50%, 6/30/38	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 1,250,000 100,000 100,000 1,500,000 250,000 1,415,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782 120,543 86,280 91,168 1,437,005 272,918 9,404,490
City of Santa Fe Wastewater Utility System Revenue, Green Bond, 5.00%, 6/01/29 Wastewater Utility System Revenue, 4.00%, 6/01/35 New York 9.0% Battery Park City Authority, Sustainability Bond, 5.00%, 11/01/49 Metropolitan Transportation Authority, Green Bond, Refunding, Series 2017B, 5.00%, 11/15/24 Green Bond, Series 2020A-1, 4.00%, 11/15/41 Refunding, 5.00%, 11/15/28 Refunding, Scries E, 5.00%, 11/15/32 Series C, 5.00%, 11/15/50 New York Liberty Development Corp., 7 World Trade Center II LLC, Refunding, Series 2022A1, 3.00%, 9/15/43 Green Bonds- 4 World Trade, Refunding, 2.50%, 11/15/36 New York Power Authority, Green Transmission Project, 5.00%, 11/15/29 New York State Dormitory Authority, Cornell University, 5.00%, 7/01/35 New York State Housing Finance Agency, Sustainability Bonds, Series 2019N, 2.60%, 11/01/34 Sustainability Bonds, Series 2019N, 2.60%, 11/01/60 New York Transportation Development Corp., JFK NTO LLC, AMT, 5.50%, 6/30/38	100,000 100,000 150,000 600,000 430,000 605,000 1,510,000 1,000,000 1,250,000 100,000 100,000 100,000 1,500,000 250,000	106,495 101,845 208,340 106,393 150,657 599,737 459,071 657,272 1,573,812 823,659 1,646,193 1,379,782 120,543 86,280 91,168 1,437,005 272,918 9,404,490

State of Ohio, Conservation Project, Series 2019A, 4.00%, 3/01/30	100,000	104,903
		4,739,186
Oregon 2.9% Hospital Facilities Authority of Multnomah County Oregon, Terwilliger Plaza Inc Obligated		
Group, Refunding, 4.00%, 12/01/51 Port of Portland Airport Revenue,	530,000	395,700
AMT, 5.50%, 7/01/53 Series 2020-27A, 5.00%, 7/01/36	2,250,000 150,000	2,444,988 159,261
		2,999,949
Pennsylvania 1.7%		045 044
Philadelphia Energy Authority, City of Philadelphia PA, 5.00%, 11/01/43 School District of Philadelphia,	600,000	645,844
Green Bond, Series 2021B, 5.00%, 9/01/31 Series B, 5.00%, 9/01/48	100,000 1,000,000	109,217 1,065,613
		1,820,674
Puerto Rico 0.7%	101 000	404.075
HTA TRRB Custodial Trust, 5.25%, 7/01/36 Puerto Rico Sales Tax Financing Corp. Sales Tax Revenue, Series A-1, 5.00%, 7/01/58	164,300 525,000	164,975 525,113
		690,088
Rhode Island 0.2%		
Rhode Island Housing & Mortgage Finance Corp., Multi Family Development, Sustainability Bond, 2.75%, 10/01/34	150,000	130,087
Rhode Island Infrastructure Bank, Green Bond, Series 2020A, 4.00%, 10/01/27	50,000	51,022
		181,109
<b>Tennessee 1.2%</b> <sup>b</sup> Metropolitan Government Nashville & Davidson County Industrial Development Board, Waste		
Management, Inc. of Tennessee Project, VRDN, 0.58%, 8/01/31	1,200,000	1,195,944
<b>Texas 1.0%</b> Harris County Flood Control District, Series 2022A, 4.25%, 10/01/47	1,000,000	1,003,502
Utah 6.0%	.,,	
Central Valley Water Reclamation Facility, Green Bond, Series 2021C, 4.00%, 3/01/47 Intermountain Power Agency, Refunding, Series 2022A, 5.00%, 7/01/43	3,050,000 3,000,000	2,974,355 3,251,153
		6,225,508
Vermont 3.4%		
City of Burlington Electric System Revenue, Electric System Revenue, Series 2022A, 5.00%, 7/01/31	500,000	557,304
Vermont Educational & Health Buildings Financing Agency,		
University of Vermont Health Network Obligated Group, 4.00%, 12/01/42 University of Vermont Health Network Obligated Group, 5.00%, 12/01/38	1,000,000 2,005,000	960,048 2,028,705
		3,546,057
Virginia 1.3%		
Charles City County Economic Development Authority, Waste Management, Inc., AMT, VRDN, 1.45%, 4/01/27	1,100,000	1,003,440
City of Hampton,		
3.00%, 9/01/35 Green Bond, 4.00%, 9/01/31	240,000 100,000	221,691 105,535
Green Bond, 5.00%, 9/01/27	50,000	52,930
		1,383,596
Washington 2.0%		
Central Puget Sound Regional Transit Authority, Refunding, Series S-1, 4.00%, 11/01/46	2,000,000	1,967,559
Sales & Rental Car Taxes Revenue, Series 2015S-1, 5.00%, 11/01/32	150,000	153,472
		2,121,031
Wisconsin 4.4% Milwaukee Metropolitan Sewerage District,		
Green Bond, Series 2020A, 3.00%, 10/01/35	150,000	138,706
Series A, 3.00%, 10/01/32	1,000,000	945,239

Public Finance Authority,		
RED River Valley Alliance LLC, AMT, 4.00%, 9/30/51	2,265,000	1,922,863
RED River Valley Alliance LLC, AMT, 4.00%, 3/31/56	600,000	499,478
<sup>a,b</sup> WV 2020 Holdings LLC Obligated Group, VRDN, 3.50%, 12/01/50	200,000	168,904
University of Wisconsin Hospitals & Clinics, Authority Obligated Group, Green Bond, 4.00%,		
4/01/46	1,000,000	950,922
		4,626,112
Total Municipal Bonds (Cost \$103,364,666)		102,938,550
Total Investments (Cost \$103,364,666) 98.8%		102,938,550
Other Assets, less Liabilities 1.2%		1,199,225
Net Assets 100.0%		\$104,137,775

\*The principal amount is stated in U.S. dollars unless otherwise indicated. <sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$4,128,856, representing 4.0% of net assets. <sup>b</sup>Variable rate security. The rate shown represents the yield at period end.

#### Abbreviations

#### **Selected Portfolio**

AMT - Alternative Minimum Tax

VRDN - Variable Rate Demand Note

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin Senior Loan ETF	Country	Principal Amount*	Value
Corporate Bonds & Notes 4.7%			
Advertising 0.5%		0.000.000	¢ 0.040.444
Clear Channel Outdoor Holdings, Inc., 7.875%, 4/01/30	United States	2,600,000	\$ 2,619,113
Airlines 0.7%			
Air Canada, 3.875%, 8/15/26	Canada	700,000	666,618
American Airlines, Inc., 8.50%, 5/15/29	United States	800,000	831,674
American Airlines, Inc./AAdvantage Loyalty IP Ltd., 5.50%, 4/20/26	United States	1,533,333	1,521,12
Delta Air Lines, Inc./SkyMiles IP Ltd., first lien, 4.50%, 10/20/25	United States	125,011	123,520
United Airlines, Inc., 4.375%, 4/15/26	United States	140,000	135,403
			3,278,337
Auto Parts & Equipment 0.1% Tenneco, Inc., 8.00%, 11/17/28	United States	300,000	273,360
	United States	500,000	275,500
Chemicals 0.1% SCIH Salt Holdings, Inc., 4.875%, 5/01/28	United States	500,000	465,68 <sup>2</sup>
	United States	500,000	403,00
Commercial Services & Supplies 0.1%	United States	212 000	161.05
MPH Acquisition Holdings LLC, 5.50%, 9/01/28	United States	213,000	161,052
VW International, Inc., 4.50%, 4/15/29	United States	900,000	349,78
			510,84
Communications Equipment 0.0% <sup>†</sup>			
CommScope, Inc., 4.75%, 9/01/29	United States	288,500	200,453
Construction Materials 0.5%			
Cemex SAB de CV, 5.20%, 9/17/30	Mexico	375,000	362,46
EMRLD Borrower LP/Emerald CoIssuer, Inc., 6.625%, 12/15/30	United States	1,400,000	1,412,67
Smyrna Ready Mix Concrete LLC, 8.875%, 11/15/31	United States	700,000	743,39
			2,518,525
Containers & Packaging 0.1%			
Pactiv Evergreen Group Issuer, Inc./Pactiv Evergreen Group			
Issuer LLC, 4.00%, 10/15/27	United States	400,000	375,028
Electric 0.2%			
Calpine Corp., first lien, 4.50%, 2/15/28	United States	800,000	760,734
Electric Utilities 0.1%		,	
Talen Energy Supply LLC, 8.625%, 6/01/30	United States	400,000	426,812
	United States	400,000	420,012
Entertainment 0.3%		1 000 000	
International Game Technology PLC, first lien, 5.25%, 1/15/29	United Kingdom	1,200,000	1,161,87
Ontario Gaming GTA LP/OTG CoIssuer, Inc., 8.00%, 8/01/30	Canada	500,000	513,512
			1,675,383
Environmental Control 0.1%	<b>o</b>		
GFL Environmental, Inc., 3.50%, 9/01/28	Canada	600,000	553,686
Financial Services 0.2%			
Altice France SA, 5.125%, 7/15/29	France	500,000	329,583
Jane Street Group/JSG Finance, Inc., 4.50%, 11/15/29	United States	300,000	281,668
Vmed O2 U.K. Financing I PLC, 4.25%, 1/31/31	United Kingdom	210,000	174,601
			785,852
Health Care Providers & Services 0.3%			
Radiology Partners, Inc., 7.775%, 1/31/29	United States	1,415,380	1,328,688
nsurance 0.6%			
Acrisure LLC/Acrisure Finance, Inc., 4.25%, 2/15/29	United States	500,000	454,645
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer,			
<sup>a</sup> 6.75%, 4/15/28	United States	1,700,000	1,704,313
<sup>a</sup> 7.00%, 1/15/31	United States	1,000,000	1,011,044
			3,170,002

IT Services 0.1% <sup>a</sup> Fortress Intermediate 3, Inc., 7.50%, 6/01/31	United States	600,000	615,480
Machinery-Diversified 0.1% <sup>a</sup> GrafTech Finance, Inc., 4.625%, 12/15/28	United States	400,000	254,046
Media 0.1%			
<sup>a</sup> Directv Financing LLC/Directv Financing CoObligor, Inc., 5.875%, 8/15/27	United States	750,000	706,066
Mining 0.1% <sup>a</sup> Arsenal AIC Parent LLC, 8.00%, 10/01/30	United States	700,000	735,452
<b>Oil, Gas &amp; Consumable Fuels 0.0%</b> <sup>†</sup> Cheniere Energy, Inc., 4.625%, 10/15/28	United States	150,000	145,682
Packaging & Containers 0.2% <sup>a</sup> Mauser Packaging Solutions Holding Co., 7.875%, 4/15/27	United States	805,000	822,099
Personal Care Products 0.1% <sup>a</sup> Coty, Inc., 5.00%, 4/15/26	United States	600,000	592,548
Pharmaceuticals 0.0% <sup>a,b</sup> Endo Luxembourg Finance SARL, 0.000%, 4/01/29	Luxembourg	925,000	_
<b>Retail 0.1%</b> <sup>a</sup> Bausch & Lomb Corp., 8.375%, 10/01/28	United States	360,000	369,000
Total Corporate Bonds & Notes (Cost \$23,536,716)			23,182,868
∘Senior Floating Rate Interests 86.9%			
Aerospace & Defense 2.0% <sup>d</sup> Bleriot U.S. Bidco, Inc., 2023 Term Loan B, TBD, 10/31/30 Dynasty Acquisition Co., Inc.,	United States	142,857	143,696
2024 Term Loan B1, 1 mo. USD Term SOFR + 3.50%, 8.844%, 8/24/28 2024 Term Loan B2, 1 mo. USD Term SOFR + 3.50%, 8.844%,	United States	1,002,593	1,007,376
8/24/28 Madison IAQ LLC, Term Loan, 1 mo. USD Term SOFR + 2.75%,	United States	424,427	426,451
8.094%, 6/21/28 Peraton Corp., Term Loan B, 1 mo. USD Term SOFR + 3.75%,	United States	4,287,215	4,296,496
9.194%, 2/01/28	United States	3,773,182	3,778,182
			9,652,201
Air Freight & Logistics 2.2% First Student Bidco, Inc.,			
2022 Incremental Term Loan B, 3 mo. USD Term SOFR + 4.00%,			
8.435%, 7/21/28	United States	1,286,833	1,289,445
Term Loan C, 3 mo. USD Term SOFR + 3.00%, 8.596%, 7/21/28	United States	553,031	553,913
Term Loan B, 3 mo. USD Term SOFR + 3.00%, 8.596%, 7/21/28 Kenan Advantage Group, Inc., 2024 Term Loan B3, 1 mo. USD Term	United States	1,818,278	1,821,178
SOFR + 3.75%, 9.094%, 1/25/29	United States	2,827,622	2,845,295
LaserShip, Inc., 2021 Term Loan, 3 mo. USD Term SOFR + 4.50%,			
10.096%, 5/07/28 Savage Enterprises LLC, 2021 Term Loan B, 1 mo. USD Term SOFR	United States	2,500,000	2,137,162
+ 3.00%, 8.344%, 9/15/28	United States	2,142,504	2,150,046
			10,797,039
Apparel Retail 0.3%			
ABG Intermediate Holdings 2 LLC,			
d2024 Term Loan B, TBD, 12/21/28 d2024 Add on Delayed Draw Term Loan, TBD, 12/21/28	United States United States	1,310,555	1,313,380
*2024 Add on Delayed Draw Term Loan, TBD, 12/21/20	United States	235,924	236,440
Application Software 1.8%			1,0 10,020
Cloud Software Group, Inc.,			
2024 USD Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.335%		o /== = /=	0 477 075
- 9.335%, 3/30/29 2024 Term Loan, 3 mo. USD Term SOFR + 4.50%, 9.835%,	United States	3,475,743	3,477,272
3/21/31	United States	1,213,068	1,217,902

Epicor Software Corp., <sup>d</sup> 2024 Delayed Draw Term Loan, TBD, 5/30/31 2024 Term Loan, 1 mo. USD Term SOFR + 3.25%, 8.578%, 5/23/31 Flexera Software LLC, 2024 Term Loan, 3 mo. USD Term SOFR + 3.50%, 8.826%, 3/03/28	United States	77,212	77,630
	United States	2,799,409	2,814,567
	United States	1,454,237	1,461,509
			9,048,880
Asset Management & Custody Banks 0.8% First Eagle Investment Management LLC, 2024 Term Loan B, 3 mo. USD Term SOFR + 3.00%, 8.345%, 3/05/29	United States	4,100,000	4,087,188
Automobile Manufacturers 0.4% American Trailer World Corp., Term Loan B, 1 mo. USD Term SOFR + 3.75%, 9.194%, 3/03/28	United States	1,895,532	1,858,408
Automotive Parts & Equipment 3.5% Clarios Global LP, 2024 Term Loan B, 1 mo. USD Term SOFR + 3.00%, 8.344%, 5/06/30 DexKo Global, Inc., 2021 USD Term Loan B, 3 mo. USD Term SOFR + 3.75%, 9.346%, 10/04/28 2023 Incremental Term Loan, 3 mo. USD Term SOFR + 4.25%,	United States	1,333,201	1,337,994
	United States	2,469,905	2,459,753
9.585%, 10/04/28	United States	691,263	691,626
First Brands Group LLC, 2021 Term Loan, 3 mo. USD Term SOFR + 5.00%, 10.591%, 3/30/27 2022 Incremental Term Loan, 3 mo. USD Term SOFR + 5.00%,	United States	5,061,670	5,037,172
10.591%, 3/30/27 RealTruck Group, Inc., 2021 Term Loan B, 1 mo. USD Term SOFR +	United States	1,766,074	1,758,348
3.50%, 8.958%, 1/31/28	United States	4,083,740	4,077,144
Tenneco, Inc., 2022 Term Loan B, 3 mo. USD Term SOFR + 5.00%, 10.426% - 10.435%, 11/17/28	United States	2,158,115	2,075,071
			17,437,108
Building Products 1.7%			
Allied Universal Holdco LLC, 2021 USD Incremental Term Loan B, 1 mo. USD Term SOFR + 3.75%, 9.194%, 5/12/28	United States	5,470,742	5,455,888
Garda World Security Corp., 2022 Term Loan B, 3 mo. USD Term SOFR + 4.25%, 9.594%, 2/01/29	Canada	498,731	502,472
Solis IV BV, USD Term Loan B1, 3 mo. USD Term SOFR + 3.50%, 8.836%, 2/26/29	Netherlands	1,578,696	1,570,527
White Cap Buyer LLC, Term Loan B, 1 mo. USD Term SOFR + 3.25%, 8.594%, 10/19/27	United States	959,625	962,355
			8,491,242
Capital Markets 1.5% <sup>d</sup> Assetmark Financial Holdings, Inc., 2024 Term Loan, TBD, 6/03/31 Edelman Financial Center LLC, 2024 Term Loan B, 3 mo. USD Term SOFR + 3.25%, 8.594%, 4/07/28 2021 Term Loan B, 1 mo. USD Term SOFR + 3.25%, 8.944%, 4/07/28 Russell Investments U.S. Institutional Holdco, Inc., 2024 PIK Term Loan, 3 mo. USD Term SOFR + 5.00%, 10.33%, 5/30/27	United States	1,856,716	1,860,198
	United States	983,784	986,322
	United States	2,657,754	2,664,610
	United States	2,252,000	2,009,212
			7,520,342
Casinos & Gaming 3.0%			
Bally's Corp. 2021 Term Loop R 3 mo. LISD Term SOER $\pm 2.25\%$			
Bally's Corp., 2021 Term Loan B, 3 mo. USD Term SOFR + 3.25%, 8.836%, 10/02/28	United States	3,146,686	2,995,582
8.836%, 10/02/28 Caesars Entertainment, Inc., Term Loan B, 3 mo. USD Term SOFR + 2.75%, 8.097%, 2/06/30	United States United States	3,146,686 1,018,109	2,995,582 1,020,095
8.836%, 10/02/28 Caesars Entertainment, Inc.,			

Flutter Financing BV, Term Loan B, 3 mo. USD Term SOFR + 2.25%,			
7.585%, 11/25/30	Ireland	1,981,056 1,980,352	1,984,572
<sup>d</sup> GVC Holdings Ltd., 2024 USD Term Loan B3, TBD, 10/31/29 Light & Wonder International, Inc., 2024 Term Loan, 1 mo. USD Term	Gibraltar	1,980,352	1,986,006
SOFR + 2.75%, 8.07%, 4/14/29 Ontario Gaming GTA LP, Term Loan B, 3 mo. USD Term SOFR +	United States	1,293,294	1,295,492
4.25%, 9.585%, 8/01/30	Canada	584,397	587,956
Scientific Games Holdings LP, 2022 USD Term Loan B, 3 mo. USD Term SOFR + 3.00%, 8.306%,			
4/04/29	United States	2,757,392	2,755,089
2024 USD Term Loan B, 3 mo. USD Term SOFR + 3.00%, 8.306%, 4/04/29	United States	1,500,000	1,498,748
T/07/20	Office Otales	1,000,000	14,985,286
Chemicals 3.8%			
Hexion Holdings Corp.,			
2022 USD Term Loan, 3 mo. USD Term SOFR + 4.50%, 9.977%,			
3/15/29	United States	3,165,205	3,158,700
2022 USD 2nd Lien Term Loan, 1 mo. USD Term SOFR + 7.44%, 12.881%, 3/15/30	United States	1,100,000	1,012,275
INEOS Quattro Holdings UK Ltd.,		1,100,000	1,012,210
2023 USD Term Loan, 1 mo. USD Term SOFR + 3.75%, 9.194%,			
3/14/30 2023 USD 1st Lien Term Loan B, 1 mo. USD Term SOFR + 4.25%,	United States	298,493	298,494
9.694%, 4/02/29	United States	2,690,320	2,688,639
LSF11 A5 Holdco LLC, Term Loan, 3 mo. USD Term SOFR + 3.50%,		0.404.407	0 400 447
8.941%, 10/15/28 Nouryon Finance BV,	United States	2,134,197	2,136,417
2024 USD Term Loan B, 3 mo. USD Term SOFR + 3.50%, 8.826%,			
4/03/28	Netherlands	1,215,046	1,219,754
2024 Incremental Term Loan B, 1 mo. USD Term SOFR + 3.50%, 8.829%, 4/03/28	Netherlands	504,004	507,154
PMHC II, Inc., 2022 Term Loan B, 3 mo. USD Term SOFR + 4.25%,	Nethenands	004,004	507,154
9.706%, 4/23/29	United States	5,188,620	5,074,471
SCIH Salt Holdings, Inc., 2021 Incremental Term Loan B, 3 mo. USD Term SOFR + 3.50%, 8.83%, 3/16/27	United States	2,761,189	2,766,366
	Office Otales	2,701,103	18,862,270
Commercial Services & Sumplies 4 50/			10,002,270
Commercial Services & Supplies 4.5% Amentum Government Services Holdings LLC, 2022 Term Loan, 1 mo.			
USD Term SOFR + 4.00%, 9.344%, 2/15/29	United States	2,582,690	2,597,218
APX Group, Inc., 2021 Term Loan B, U.S. (Fed) Prime Rate + 1.75%,			
8.074% - 10.25%, 7/10/28 Avis Budget Car Rental LLC, 2023 Term Loan C, 1 mo. USD Term	United States	2,300,000	2,305,750
SOFR + 3.00%, 8.444%, 3/16/29	United States	997,494	997,868
<sup>d</sup> Fortress Intermediate 3, Inc., Term Loan B, TBD, 5/09/31	United States	2,077,218	2,082,411
Foundever Worldwide Corp., 2021 USD Term Loan, 1 mo. USD Term			
SOFR + 3.75%, 9.208%, 8/28/28 GTCR W Merger Sub LLC, USD Term Loan B, 3 mo. USD Term SOFR	France	692,875	536,788
+ 3.00%, 8.335%, 1/31/31	United States	4,221,739	4,232,884
<sup>d</sup> Indy U.S. Holdco LLC, 2024 USD Term Loan B, TBD, 3/06/28	United States	1,944,445	1,949,306
MPH Acquisition Holdings LLC, 2021 Term Loan B, 3 mo. USD Term			
SOFR + 4.25%, 9.859%, 9/01/28	United States	2,176,227	1,817,236
Neptune Bidco U.S., Inc., 2022 USD Term Loan B, 3 mo. USD Term SOFR + 5.00%, 10.406%, 4/11/29	United States	2,496,725	2,356,285
Priority Holdings LLC, 2024 Term Loan B, 3 mo. USD Term SOFR +	office offices	2,400,720	2,000,200
4.75%, 10.079%, 5/16/31	United States	500,000	500,782
Spin Holdco, Inc., 2021 Term Loan, 3 mo. USD Term SOFR + 4.00%, 9.60%, 3/04/28	United States	3,024,006	2,591,195
0.0070, 0/04/20	Sinton States	0,024,000	
Communications Equipment 0.2%			21,967,723
Communications Equipment 0.3% CommScope, Inc., 2019 Term Loan B, 1 mo. USD Term SOFR +			
3.25%, 8.708%, 4/06/26	United States	1,546,262	1,398,811
		, -, -	
Computer & Electronics Retail 1.3% McAfee LLC, 2024 USD Term Loan B, 1 mo. USD Term SOFR + 3.25%, 8.579%, 3/01/29	United States	5,420,055	5,421,329
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Vision Solutions, Inc., 2021 Incremental Term Loan, U.S. (Fed) Prime			
Rate + 3.00%, 9.591% - 11.50%, 4/24/28	United States	1,069,647	1,054,939
Construction & Engineering 0.6%			6,476,268
Brand Industrial Services, Inc., 2024 Term Loan B, 3 mo. USD Term			
SOFR + 4.50%, 9.827%, 8/01/30 Brown Group Holding LLC, 2022 Incremental Term Loan B2, 3 mo.	United States	629,490	632,288
USD Term SOFR + 3.00%, 8.327% - 8.347%, 7/02/29 Chromalloy Corp., 2024 Term Loan B, 3 mo. USD Term SOFR +	United States	800,000	800,600
3.75%, 9.058%, 3/27/31	United States	1,270,289	1,275,688
			2,708,576
Construction Materials 2.0%			
Asplundh Tree Expert LLC, 2024 Incremental Term Loan B, 3 mo. USD Term SOFR + 1.75%, 7.096%, 5/23/31	United States	2,000,000	2,001,000
Cornerstone Building Brands, Inc.,		_,000,000	2,001,000
2021 Term Loan B, 1 mo. USD Term SOFR + 3.25%, 8.679%,	United Otatas	4 050 440	1 011 001
4/12/28 2024 Term Loan B, 1 mo. USD Term SOFR + 4.50%, 9.829%,	United States	1,852,413	1,811,891
5/02/31	United States	1,216,438	1,211,372
<sup>d</sup> Emrld Borrower LP, 2024 Term Loan B, TBD, 6/18/31	United States	1,621,302	1,623,328
MI Windows & Doors LLC, 2024 Term Loan B2, 1 mo. USD Term	Linited Otataa	200,404	204 505
SOFR + 3.50%, 8.844%, 3/28/31 Quikrete Holdings, Inc.,	United States	299,401	301,585
2024 Term Loan B1, 1 mo. USD Term SOFR + 2.25%, 7.594%, 3/19/29	United States	1,277,002	1,279,320
2024 Term Loan B, 1 mo. USD Term SOFR + 2.50%, 7.844%,	United States	1 410 024	1 400 000
4/14/31	United States	1,419,024	1,423,828
Consumer Electronics 0.4%			9,652,324
II-VI, Inc., 2024 Term Loan B, 1 mo. USD Term SOFR + 2.50%,		0.475.047	0 470 007
7.844%, 7/02/29	United States	2,175,317	2,179,667
Containers & Packaging 2.6%			
Charter NEX U.S., Inc., 2024 Term Loan B, 1 mo. USD Term SOFR + 3.50%, 8.844%, 12/01/27	United States	4,307,173	4,319,664
Klockner-Pentaplast of America, Inc., 2021 Term Loan B, 6 mo. USD		4,001,110	4,010,004
Term SOFR + 4.73%, 10.268%, 2/12/26 Mauser Packaging Solutions Holding Co., 2024 Term Loan B, 1 mo.	Luxembourg	2,751,479	2,579,512
USD Term SOFR + 3.50%, 8.829%, 4/15/27	United States	1,493,000	1,496,531
Proampac PG Borrower LLC, 2024 Term Loan, 3 mo. USD Term SOFR + 3.00%, 9.322% - 9.329%, 9/15/28	United States	1,662,034	1,668,059
Reynolds Group Holdings, Inc.,		1,002,001	1,000,000
2024 Term Loan B3, 3 mo. USD Term SOFR + 2.50%, 7.845%,		4 000 000	4 000 005
9/24/28 2021 Term Loan B, 1 mo. USD Term SOFR + 3.25%, 8.68%,	United States	1,000,000	1,002,335
9/24/28	United States	1,466,902	1,470,327
			12,536,428
Distributors 0.5%			
<sup>d</sup> BCPE Empire Holdings, Inc., 2024 Term Loan, TBD, 12/11/28	United States	2,400,000	2,403,456
<b>Diversified Banks 0.5%</b> AqGen Island Holdings, Inc., Term Loan, 1 mo. USD Term SOFR +			
3.50%, 8.958%, 8/02/28	United States	2,415,905	2,420,737
Diversified Metals & Mining 0.1% Arsenal AIC Parent LLC, 2024 Term Loan B, 1 mo. USD Term SOFR + 3.75%, 9.094%, 8/18/30	United States	673,389	678,271
Diversified Support Services 0.6%		,	
Forward Air Corp., Term Loan B, 1 mo. USD Term SOFR + 4.50%, 9.83%, 12/19/30	United States	3,072,000	2,872,704

<ul> <li>Altice France SA, 2023 USD Term Loan B14, 3 mo. USD Term SOFR + 5.50%, 10.829%, 8/15/28</li> <li>Delta TopCo, Inc., 2024 Term Loan, 3 mo. USD Term SOFR + 3.50%, 8.846%, 11/30/29</li> <li>Zayo Group Holdings, Inc., USD Term Loan, 1 mo. USD Term SOFR +</li> </ul>			
8.846%, 11/30/29	France	1,158,755	854,581
Zavo Group Holdings Inc. LISD Term Loap 1 mo. LISD Term SOER +	United States	3,521,984	3,524,555
3.00%, 8.458%, 3/09/27	United States	708,194	618,491
Electric Utilities 0.3%			4,997,627
Calpine Construction Finance Co. LP, 2023 Refinancing Term Loan B, 1 mo. USD Term SOFR + 2.00%, 7.344%, 7/31/30 Talen Energy Supply LLC, 2023 Term Loan C, 3 mo. USD Term SOFR + 3.50%, 8.827%,	United States	1,290,250	1,287,753
5/17/30	United States	39,788	40,286
2023 Term Loan B, 3 mo. USD Term SOFR + 3.50%, 8.827%, 5/17/30	United States	280,312	283,816
Financial Services 1.3%			1,611,855
Asurion LLC,			
2020 Term Loan B8, 1 mo. USD Term SOFR + 3.25%, 8.708%, 12/23/26	United States	1,673,280	1,661,659
2021 Second Lien Term Loan B4, 1 mo. USD Term SOFR + 5.25%, 10.708%, 1/20/29	United States	3,097,666	2,866,549
Brookfield WEC Holdings, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 2.75%, 8.094%, 1/27/31	United States	2,000,000	2,004,190
			6,532,398
Food Products 1.0% Triton Water Holdings, Inc.,			
Term Loan, 3 mo. USD Term SOFR + 3.25%, 8.846%, 3/31/28 2024 Incremental Term Loan B, 3 mo. USD Term SOFR + 4.00%,	United States	4,795,616	4,802,810
9.335%, 3/31/28	United States	207,813	208,743
Health Care Providers & Services 7.0%			3,011,000
ADMI Corp., 2021 Term Loan B2, 1 mo. USD Term SOFR + 3.38%, 8.833%,			
$2021$ 10111 2041 02, 1 110. 000 10111 001 1 $\cdot$ 5.50 /0, 0.055 /0,			
12/23/27 2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%,	United States	742,181	726,781
12/23/27 2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27	United States United States	742,181 2,837,236	726,781 2,785,825
12/23/27 2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27 2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27		·	
12/23/27 2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27 2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27 Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28	United States	2,837,236	2,785,825
12/23/27 2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27 2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27 Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28 eResearchTechnology, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/04/27	United States United States	2,837,236 232,597	2,785,825 234,535
12/23/27 2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27 2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27 Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28 eResearchTechnology, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/04/27 Gainwell Acquisition Corp., Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.435%, 10/01/27	United States United States United States	2,837,236 232,597 3,246,186	2,785,825 234,535 3,258,732
12/23/27 2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27 2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27 Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28 eResearchTechnology, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/04/27 Gainwell Acquisition Corp., Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.435%, 10/01/27 Global Medical Response, Inc., 2024 PIK Term Loan, 3 mo. USD Term SOFR + 5.50%, 10.844%, 10/31/28	United States United States United States United States	2,837,236 232,597 3,246,186 1,340,549	2,785,825 234,535 3,258,732 1,348,686
12/23/27 2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27 2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27 Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28 eResearchTechnology, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/04/27 Gainwell Acquisition Corp., Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.435%, 10/01/27 Global Medical Response, Inc., 2024 PIK Term Loan, 3 mo. USD Term SOFR + 5.50%, 10.844%, 10/31/28 Jazz Financing Lux SARL, 2024 Term Loan B, 1 mo. USD Term SOFR + 3.00%, 8.458%, 5/05/28	United States United States United States United States United States	2,837,236 232,597 3,246,186 1,340,549 4,139,095	2,785,825 234,535 3,258,732 1,348,686 4,018,358
<ul> <li>12/23/27</li> <li>2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27</li> <li>2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27</li> <li>Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28</li> <li>eResearchTechnology, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/04/27</li> <li>Gainwell Acquisition Corp., Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.435%, 10/01/27</li> <li>Global Medical Response, Inc., 2024 PIK Term Loan, 3 mo. USD Term SOFR + 5.50%, 10.844%, 10/31/28</li> <li>Jazz Financing Lux SARL, 2024 Term Loan B, 1 mo. USD Term SOFR + 3.00%, 8.458%, 5/05/28</li> <li>Medical Solutions Holdings, Inc., 2021 1st Lien Term Loan, 1 mo. USD Term SOFR + 3.25%, 8.694%, 11/01/28</li> </ul>	United States United States United States United States United States United States	2,837,236 232,597 3,246,186 1,340,549 4,139,095 497,933	2,785,825 234,535 3,258,732 1,348,686 4,018,358 483,244
<ul> <li>12/23/27</li> <li>2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27</li> <li>2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27</li> <li>Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28</li> <li>eResearchTechnology, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/04/27</li> <li>Gainwell Acquisition Corp., Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.435%, 10/01/27</li> <li>Global Medical Response, Inc., 2024 PIK Term Loan, 3 mo. USD Term SOFR + 3.00%, 8.458%, 5/05/28</li> <li>Medical Solutions Holdings, Inc., 2021 1st Lien Term Loan, 1 mo. USD Term SOFR + 3.00%, 8.458%, 5/05/28</li> <li>Medine Borrower LP, 42024 USD Term Loan B, TBD, 10/23/28</li> </ul>	United States United States United States United States United States United States United States	2,837,236 232,597 3,246,186 1,340,549 4,139,095 497,933 1,938,614	2,785,825 234,535 3,258,732 1,348,686 4,018,358 483,244 1,942,249
<ul> <li>12/23/27</li> <li>2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27</li> <li>2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27</li> <li>Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28</li> <li>eResearchTechnology, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/04/27</li> <li>Gainwell Acquisition Corp., Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.435%, 10/01/27</li> <li>Global Medical Response, Inc., 2024 PIK Term Loan, 3 mo. USD Term SOFR + 3.00%, 8.458%, 5/05/28</li> <li>Medical Solutions Holdings, Inc., 2021 1st Lien Term Loan, 1 mo. USD Term SOFR + 3.25%, 8.694%, 11/01/28</li> <li>Medline Borrower LP,</li> </ul>	United States United States United States United States United States United States United States United States	2,837,236 232,597 3,246,186 1,340,549 4,139,095 497,933 1,938,614 2,441,229	2,785,825 234,535 3,258,732 1,348,686 4,018,358 483,244 1,942,249 1,860,997
<ul> <li>12/23/27</li> <li>2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27</li> <li>2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27</li> <li>Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28</li> <li>eResearchTechnology, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/04/27</li> <li>Gainwell Acquisition Corp., Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.435%, 10/01/27</li> <li>Global Medical Response, Inc., 2024 PIK Term Loan, 3 mo. USD Term SOFR + 3.00%, 8.458%, 5/05/28</li> <li>Medical Solutions Holdings, Inc., 2021 1st Lien Term Loan, 1 mo. USD Term SOFR + 3.00%, 8.458%, 5/05/28</li> <li>Medine Borrower LP, <sup>d</sup>2024 USD Term Loan B, TBD, 10/23/28 2024 Term Loan B, 1 mo. USD Term SOFR + 2.75%, 8.094%,</li> </ul>	United States United States United States United States United States United States United States United States United States United States	2,837,236 232,597 3,246,186 1,340,549 4,139,095 497,933 1,938,614 2,441,229 478,796	2,785,825 234,535 3,258,732 1,348,686 4,018,358 483,244 1,942,249 1,860,997 479,395
<ul> <li>12/23/27</li> <li>2021 Incremental Term Loan B3, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/23/27</li> <li>2023 Term Loan B5, 1 mo. USD Term SOFR + 5.75%, 11.094%, 12/23/27</li> <li>Charlotte Buyer, Inc., 1st Lien Term Loan, 1 mo. USD Term SOFR + 5.25%, 10.578%, 2/11/28</li> <li>eResearchTechnology, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/04/27</li> <li>Gainwell Acquisition Corp., Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.435%, 10/01/27</li> <li>Global Medical Response, Inc., 2024 PIK Term Loan, 3 mo. USD Term SOFR + 4.00%, 8.458%, 5/05/28</li> <li>Medical Solutions Holdings, Inc., 2021 1st Lien Term Loan, 1 mo. USD Term SOFR + 3.00%, 8.458%, 5/05/28</li> <li>Medine Borrower LP, <sup>d</sup>2024 USD Term Loan B, TBD, 10/23/28</li> <li>2024 Term Loan B, 1 mo. USD Term SOFR + 2.75%, 8.094%, 10/23/28</li> <li>National Mentor Holdings, Inc., 2024</li> </ul>	United States United States United States United States United States United States United States United States United States United States	2,837,236 232,597 3,246,186 1,340,549 4,139,095 497,933 1,938,614 2,441,229 478,796	2,785,825 234,535 3,258,732 1,348,686 4,018,358 483,244 1,942,249 1,860,997 479,395

Phoenix Guarantor, Inc., 2024 Term Loan, 1 mo. USD Term SOFR + 3.25%, 8.594%, 2/21/31	United States	3,981,623	3,976,169
Radiology Partners, Inc., 2024 Extended Term Loan B, 3 mo. USD Term SOFR + 3.50%, 9.088%, 1/31/29 Star Parent, Inc., Term Loan B, 3 mo. USD Term SOFR + 3.75%,	United States	1,715,915	1,631,835
9.085%, 9/27/30	United States	1,961,750	1,962,525
U.S. Anesthesia Partners, Inc., 2021 Term Loan, 1 mo. USD Term SOFR + 4.25%, 9.694%, 10/01/28	United States	3,505,380	3,371,492
U.S. Radiology Specialists, Inc., 2020 Term Loan, 3 mo. USD Term SOFR + 5.25%, 10.735%, 12/15/27	United States	1,858,716	1,867,777
Health Care Services 3.4%			
CHG Healthcare Services, Inc.,			
2021 Term Loan, 1 mo. USD Term SOFR + 3.25%, 8.694%, 9/29/28	United States	1,381,739	1,385,477
2023 Incremental Term Loan, 1 mo. USD Term SOFR + 3.75%, 9.094%, 9/29/28	United States	1,087,220	1,091,639
Cotiviti Corp., 2024 Term Loan, 1 mo. USD Term SOFR + 3.25%, 8.579%, 5/01/31	United States	6,068,937	6,053,765
DaVita, Inc., 2024 Extended Term Loan B1, 1 mo. USD Term SOFR + 2.00%, 7.344%, 5/09/31	United States	2,000,000	1,996,630
LifePoint Health, Inc., 2024 Incremental Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.329%, 5/17/31	United States	2,458,993	2,465,534
MedAssets Software Intermediate Holdings, Inc., 2021 Term Loan, 1 mo. USD Term SOFR + 4.00%, 9.606%, 12/18/28	United States	1,676,872	1,372,939
Surgery Center Holdings, Inc., 2023 Term Loan, 1 mo. USD Term SOFR + 3.50%, 8.831%, 12/19/30	United States	213,675	214,490
<sup>d</sup> TTF Holdings LLC, 2024 Term Loan, TBD, 6/20/31	United States	2,159,135	2,159,135
Health Care Supplies 0.6%			
Bausch & Lomb Corp.,			
Term Loan, 1 mo. USD Term SOFR + 3.25%, 8.689%, 5/10/27 2023 Incremental Term Loan, 1 mo. USD Term SOFR + 4.00%,	United States	1,293,384	1,281,259
9.344%, 9/29/28	United States	1,588,000	1,587,015
Home Furnishings 0.7%			2,868,274
Al Aqua Merger Sub, Inc.,			
<sup>d</sup> 2024 Term Loan B, TBD, 7/31/28	United States	1,607,692	1,612,371
2021 1st Lien Term Loan B, 1 mo. USD Term SOFR + 4.00%, 9.329%, 7/31/28 2023 Incremental Term Loan, 1 mo. USD Term SOFR + 4.25%,	United States	908,813	911,457
4.25% - 9.579%, 7/31/28	United States	896,825	899,179
			3,423,007
Hotels Restaurants & Leisure 1.1%			
Fertitta Entertainment LLC, 2022 Term Loan B, 1 mo. USD Term SOFR + 3.75%, 9.081%, 1/27/29 Hilton Grand Vacations Borrower LLC,	United States	3,726,798	3,735,407
2021 Term Loan B, 1 mo. USD Term SOFR + 2.50%, 7.844%,			
8/02/28 2024 Incremental Term Loan B, 1 mo. USD Term SOFR + 2.75%,	United States	1,333,588	1,335,135
8.094%, 1/17/31	United States	399,000	399,499 5,470,041
Household Products 0.0%†			
Energizer Holdings, Inc., 2024 Term Loan B, 1 mo. USD Term SOFR + 2.00%, 7.344%, 12/22/27	United States	168,049	168,680
Insurance 0.9%			
Acrisure LLC, 2020 Term Loan B, 1 mo. USD LIBOR + 3.50%, 8.958%, 2/15/27	United States	2,598,098	2,600,799
2021 First Lien Term Loan B, 1 mo. USD LIBOR + 4.25%, 9.708%,			
2/15/27	United States	239,248	240,147

Asurion LLC, 2022 Term Loan B10, 1 mo. USD Term SOFR + 4.00%, 9.444%,			
8/19/28 2023 Term Loan B11, 1 mo. USD Term SOFR + 4.25%, 9.694%,	United States	294,750	291,894
8/19/28	United States	1,161,974	1,154,839
			4,287,679
Insurance Brokers 3.2%			
Acrisure LLC, d2024 Term Loan B6, TBD, 11/06/30	United States	1,481,846	1,481,854
2023 Term Loan, 1 mo. USD Term SOFR + 4.50%, 8.594%, 11/06/30	United States	288,824	290,990
Alliant Holdings Intermediate LLC, 2023 Term Loan B6, 1 mo. USD	United States	,	290,990
Term SOFR + 3.50%, 8.83%, 11/06/30 AssuredPartners, Inc., 2024 Incremental Term Loan B5, 1 mo. USD	United States	849,484	852,534
Term SOFR + 3.50%, 8.844%, 2/14/31	United States	2,041,652	2,049,308
<sup>d</sup> Broadstreet Partners, Inc., 2024 Term Loan B4, TBD, 6/14/31 HUB International Ltd., 2024 Term Loan B, 3 mo. USD Term SOFR +	United States	3,777,674	3,772,008
3.25%, 8.567% - 8.595%, 6/20/30	United States	1,238,672	1,242,803
Sedgwick Claims Management Services, Inc., <sup>d</sup> 2024 Term Loan B, TBD, 6/27/31	United States	1,969,587	1,964,663
2023 Term Loan B, 1 mo. USD Term SOFR + 3.75%, 9.094%,	United Otatas	4 040 050	4 054 457
2/24/28 Truist Insurance Holdings LLC, 1st Lien Term Loan, 3 mo. USD Term	United States	1,949,856	1,954,457
SOFR + 3.25%, 8.585%, 5/06/31	United States	2,339,604	2,347,535
			15,956,152
Interactive Media & Services 1.4% Arches Buyer, Inc., 2021 Term Loan B, 1 mo. USD Term SOFR +			
3.25%, 8.694%, 12/06/27 Hunter Holdco 3 Ltd., USD Term Loan B, 3 mo. USD Term SOFR +	United States	1,661,646	1,593,228
4.25%, 9.685%, 8/19/28	United States	995,152	986,445
MH Sub I LLC, 2023 Term Loan, 1 mo. USD Term SOFR + 4.25%, 9.594%, 5/03/28	United States	4,378,525	4,379,422
		,,	6,959,095
Investment Banking & Brokerage 1.4%			
Aretec Group, Inc., 2024 Term Loan B, 1 mo. USD Term SOFR + 4.00%, 9.344%, 8/09/30	United States	1,895,485	1,905,162
Citadel Securities LP, 2024 Term Loan B, 1 mo. USD Term SOFR +			
2.25%, 7.594%, 7/29/30 Jane Street Group LLC, 2024 Term Loan B, 1 mo. USD Term SOFR +	United States	2,465,055	2,474,915
2.50%, 7.958%, 1/26/28	United States	2,491,114	2,491,749
			6,871,826
IT Services 0.8% Deerfield Dakota Holding LLC, 2020 USD Term Loan B, 3 mo. USD			
Term SOFR + 3.75%, 9.085%, 4/09/27 Dun & Bradstreet Corp., 2024 Term Loan B, 1 mo. USD Term SOFR +	United States	1,138,599	1,139,441
2.75%, 8.096%, 1/18/29	United States	1,742,886	1,746,154
Nuvei Technologies Corp., USD Term Loan, 1 mo. USD Term SOFR + 3.00%, 8.444%, 12/19/30	Canada	1,156,731	1,159,519
	Ganada	1,100,101	4,045,114
Leisure Equipment & Products 0.5%			
Playtika Holding Corp., 2021 Term Loan, 1 mo. USD Term SOFR + 2.75%, 8.208%, 3/13/28	United States	2,275,214	2,277,967
Machinery 1.2%		_,,	
<sup>d</sup> CD&R Hydra Buyer, Inc., 2024 Term Loan B, TBD, 3/25/31	United States	1,200,000	1,203,750
<sup>d</sup> CPM Holdings, Inc., 2023 Term Loan, TBD, 9/28/28 TK Elevator U.S. Newco, Inc., USD Term Loan B, 3 mo. USD Term	United States	2,202,361	2,190,204
SOFR + 3.50%, 8.791%, 4/30/30 Vertiv Group Corp., 2023 Term Loan B, 1 mo. USD Term SOFR +	United States	2,072,088	2,085,360
2.50%, 7.944%, 3/02/27	United States	491,647	493,626
			5,972,940

Media 3.3% AMC Entertainment Holdings, Inc., 2019 Term Loan B, 1 mo. USD			
Term SOFR + 3.00%, 8.444%, 4/22/26 Cengage Learning, Inc., 2024 Term Loan B, 6 mo. USD Term SOFR +	United States	242,347	230,255
4.25%, 9.538%, 3/22/31	United States	3,103,578	3,116,194
Gray Television, Inc., 2021 Term Loan D, 1 mo. USD Term SOFR + 3.00%, 8.444%, 12/01/28	United States	1,560,115	1,411,413
iHeartCommunications, Inc., 2020 Term Loan, 1 mo. USD Term SOFR + 3.00%, 8.458%, 5/01/26	United States	1,100,000	856,680
McGraw-Hill Global Education Holdings LLC, 2021 Term Loan, 3 mo. USD Term SOFR + 4.75%, 9.985% - 10.346%, 7/28/28	United States	1,961,982	1,967,838
Nexstar Broadcasting, Inc., 2019 Term Loan B4, 1 mo. USD Term SOFR + 2.5%, 7.958%, 9/18/26	United States	891,792	894,971
Radiate Holdco LLC, 2021 Term Loan B, 1 mo. USD Term SOFR + 3.25%, 8.708%, 9/25/26	United States	2,622,306	2,131,175
Univision Communications, Inc.,			
2021 First Lien Term Loan B, 1 mo. USD Term SOFR + 3.25%, 8.708%, 3/15/26	United States	777,674	778,988
2024 Term Loan B, 3 mo. USD Term SOFR + 3.50%, 8.958%, 1/23/29	United States	1,700,000	1,685,125
Virgin Media Bristol LLC, 2020 USD Term Loan Q, 1 mo. USD Term SOFR + 3.25%, 8.693%, 1/31/29	United States	2,470,000	2,365,877
William Morris Endeavor Entertainment LLC, 2018 1st Lien Term Loan, 1 mo. USD Term SOFR + 2.75%, 8.208%, 5/18/25	United States	567,206	568,825
			16,007,341
Metal, Glass & Plastic Containers 0.7% Berlin Packaging LLC, 2024 Term Loan B, TBD, 6/09/31	United States	3,200,000	3,210,912
Packaged Foods & Meats 0.8%			
Fiesta Purchaser, Inc., 2024 Term Loan B, 1 mo. USD Term SOFR + 4.00%, 9.344%, 2/12/31	United States	1,152,647	1,162,081
Primary Products Finance LLC, 2024 Term Loan B, 1 mo. USD Term SOFR + 3.50%, 8.952%, 4/01/29	United States	2,783,880	2,792,580
			3,954,661
<b>Passenger Airlines 2.5%</b> Air Canada, 2024 Term Loan B, 3 mo. USD Term SOFR + 2.50%,			
7.847%, 3/21/31	Canada	1,106,988	1,109,927
American Airlines, Inc., 2023 1st Lien Term Loan, 3 mo. USD Term SOFR + 2.50%,			
7.775%, 6/04/29	United States	4,033,333	4,031,821
2021 Term Loan, 3 mo. USD Term SOFR + 4.75%, 10.336%, 4/20/28	United States	1,263,748	1,307,189
Kestrel Bidco, Inc., Term Loan B, 1 mo. USD Term SOFR + 3.00%, 8.428%, 12/11/26	Canada	217,152	218,058
United Airlines, Inc., 2024 Term Loan B, 1 mo. USD Term SOFR + 2.75%, 8.094%, 2/22/31	United States	1,860,908	1,867,886
WestJet Loyalty LP, Term Loan B, 3 mo. USD Term SOFR + 3.75%, 9.048%, 2/14/31	Canada	3,770,146	3,791,824
			12,326,705
Personal Care Products 0.4%			
Conair Holdings LLC, Term Loan B, 1 mo. USD Term SOFR + 3.75%, 9.208%, 5/17/28	United States	2,020,172	2,011,758
Pharmaceuticals 1.4% Endo Luxembourg Finance Co. I SARL, 2024 Term Loan B, 3 mo.			
USD Term SOFR + 4.50%, 9.826%, 4/23/31	Luxembourg	1,223,399	1,223,405
Grifols Worldwide Operations USA, Inc., 2019 USD Term Loan B, 1 mo. USD Term SOFR + 2.00%, 7.444%, 11/15/27	United States	1,091,429	1,075,057
Jazz Financing Lux SARL, 2024 1st Lien Term Loan B, TBD, 5/05/28 Organon & Co., 2024 USD Term Loan B, 1 mo. USD Term SOFR +	United States	500,000	500,938
2.50%, 7.829%, 5/19/31 Parexel International Corp., 2021 1st Lien Term Loan, 1 mo. USD	United States	944,974	946,746
Term SOFR + 3.25%, 8.708%, 11/15/28	United States	1,557,694	1,562,803

Perrigo Investments LLC, Term Loan B, 1 mo. USD Term SOFR +			
2.25%, 7.694%, 4/20/29	United States	1,497,468	1,496,532
			6,805,481
Real Estate Management & Development 1.0% CoreLogic, Inc., Term Loan, 1 mo. USD Term SOFR + 3.50%, 8.958%,			
6/02/28	United States	2,294,102	2,263,786
Cushman & Wakefield U.S. Borrower LLC, 2020 Term Loan B, 1 mo. USD Term SOFR + 2.75%, 8.208%,			
8/21/25	United States	77,907	78,078
2023 Term Loan, 1 mo. USD Term SOFR + 3.25%, 8.344%, 1/31/30	United States	797,750	798,747
2024 Term Loan, 1 mo. USD Term SOFR + 3.75%, 9.094%,			,
1/31/30	United States	1,855,239	1,869,153
Research & Consulting Services 0.7%			
KUEHG Corp., 2024 Term Loan B, 3 mo. USD Term SOFR + 4.50%,			
9.835%, 6/12/30	United States	3,215,917	3,232,205
Retail REITs 1.1% Great Outdoors Group LLC, 2021 Term Loan B1, 1 mo. USD Term			
SOFR + 3.75%, 9.208%, 3/06/28 Petco Health & Wellness Co., Inc., 2021 Term Loan B, 3 mo. USD	United States	2,639,278	2,640,387
Term SOFR + 3.25%, 8.846%, 3/03/28	United States	3,058,289	2,827,846
			5,468,233
Security & Alarm Services 0.6% Prime Security Services Borrower LLC, 2024 Term Loan B, 3 mo. USD			
Term SOFR + 2.25%, 7.579%, 10/13/30	United States	3,117,288	3,119,470
Semiconductor Materials & Equipment 0.5%			
MKS Instruments, Inc., d2024 USD Term Loan B, TBD, 8/17/29	United States	489,796	489,796
2023 USD Term Loan B, 1 mo. USD Term SOFR + 2.50%, 7.828%,	Linited Otates	4 000 550	1 004 440
8/17/29	United States	1,989,559	1,994,116
Soft Drinks & Non-alcoholic Beverages 0.1%			2,400,012
Naked Juice LLC, Term Loan, 1 mo. USD Term SOFR + 3.25%,		540,400	500 757
8.685% - 8.694%, 1/24/29 Software 9.8%	United States	548,403	509,757
AppLovin Corp., 2024 Term Loan (2030), 1 mo. USD Term SOFR +			
2.50%, 7.844%, 8/16/30 Athenahealth Group, Inc., 2022 Term Loan B, 1 mo. USD Term SOFR	United States	897,750	899,756
+ 3.25%, 8.594%, 2/15/29	United States	5,835,243	5,823,397
Central Parent, Inc., 2024 Term Loan B, 3 mo. USD Term SOFR + 3.25%, 8.585%, 7/06/29	United States	3,853,456	3,808,910
Cloudera, Inc., 2021 Term Loan, 1 mo. USD Term SOFR + 3.75%, 9.194%, 10/08/28	United States	904,922	906,618
ConnectWise LLC, 2021 Term Loan B, 3 mo. USD Term SOFR + 3.50%, 9.096%, 9/29/28	United States	694,656	690,836
Cornerstone OnDemand, Inc., 2021 Term Loan, 1 mo. USD Term			
SOFR + 3.75%, 9.208%, 10/16/28 DCert Buyer, Inc.,	United States	2,226,273	2,107,535
2019 Term Loan B, 1 mo. USD Term SOFR + 4.00%, 9.344%,	United States	3 023 001	2,953,974
10/16/26 2021 2nd Lien Term Loan, 1 mo. USD Term SOFR + 7.00%,		3,023,901	
12.344%, 2/19/29 Genesys Cloud Services Holdings II LLC,	United States	1,000,000	897,500
First Lien Term Loan B, 1 mo. USD Term SOFR + 3.50%, 8.844%,			
12/01/27 Term Loan B, 1 mo. USD Term SOFR + 3.75%, 9.208%, 12/01/27	United States United States	3,492,523 920,769	3,513,111 928,154
,		,	-,

Idora Inc			
Idera, Inc., d2024 Term Loan, TBD, 3/02/28 2021 Term Loan, 2 ma, USD Term SOEB + 3 75%, 0 227%	United States	1,130,435	1,124,076
2021 Term Loan, 3 mo. USD Term SOFR + 3.75%, 9.227%, 3/02/28	United States	3,262,173	3,243,823
Ivanti Software, Inc.,			
2021 Add On Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.555%, 12/01/27	United States	136,822	108,260
2021 Term Loan B, 3 mo. USD Term SOFR + 4.25%, 9.814%, 12/01/27	United States	1,662,328	1,326,363
Polaris Newco LLC, USD Term Loan B, 3 mo. USD Term SOFR + 4.00%, 9.591%, 6/02/28	United States	2,252,137	2,253,927
Project Alpha Intermediate Holding, Inc., 2024 Term Loan B, 3 mo. USD Term SOFR + 3.75%, 9.072%, 10/28/30	United States	2,848,042	2,860,303
Project Boost Purchaser LLC, 2021 Incremental Term Loan, 1 mo. USD Term SOFR + 3.50%, 8.958%, 5/30/26	United States	2,186,950	2,191,444
Quest Software U.S. Holdings, Inc., 2022 Term Loan, 3 mo. USD Term SOFR + 4.25%, 9.73%, 2/01/29	United States	589,500	439,343
Red Planet Borrower LLC, Term Loan B, 1 mo. USD Term SOFR + 3.50%, 8.944%, 10/02/28	United States	997,436	968,311
Rocket Software, Inc., 2023 USD Term Loan B, 1 mo. USD Term SOFR + 4.75%, 10.094%, 11/28/28	United States	1,902,434	1,912,717
Roper Industrial Products Investment Co. LLC, 2023 USD Term Loan, 3 mo. USD Term SOFR + 4.00%, 8.579%, 11/22/29	United States	1,331,538	1,338,476
Sovos Compliance LLC, 2021 Term Loan, 1 mo. USD Term SOFR + 4.50%, 9.958%, 8/11/28	United States	4,000,311	3,974,809
UKG, Inc., 2024 Term Loan B, 1 mo. USD Term SOFR + 3.25%, 8.576%, 2/10/31			
VS Buyer LLC, 2024 Term Loan B, 1 mo. USD Term SOFR + 3.25%,	United States	1,433,135	1,440,179
8.581%, 4/14/31 Waystar Technologies, Inc., 2024 Term Loan B, 1 mo. USD Term	United States	365,297	366,667
SOFR + 2.75%, 8.096%, 10/22/29	United States	2,318,395	2,324,191
			48,402,680
Specialty Chemicals 0.1%			
Ineos U.S. Finance LLC, 2022 USD Term Loan B, 1 mo. USD Term SOFR + 3.75%, 9.179%, 11/08/27	United States	475,200	476,557
Specialty Retail 2.7%			
<sup>d</sup> Harbor Freight Tools USA, Inc., 2024 Term Loan B, TBD, 6/05/31 IRB Holding Corp., 2024 Term Loan B, 1 mo. USD Term SOFR +	United States	2,568,867	2,564,641
2.75%, 8.194%, 12/15/27 Michaels Cos., Inc., 2021 Term Loan B, 3 mo. USD Term SOFR +	United States	1,889,901	1,891,318
4.25%, 9.846%, 4/15/28	United States	1,957,334	1,764,273
<sup>d</sup> Peer Holding III BV, 2024 USD Term Loan B5, TBD, 6/20/31 PetSmart, Inc., 2021 Term Loan B, 1 mo. USD Term SOFR + 3.75%,	Netherlands	1,451,751	1,455,082
9.194%, 2/11/28 Whatabrands LLC, 2024 Term Loan B, 1 mo. USD Term SOFR +	United States	1,302,927	1,300,752
2.75%, 8.094%, 8/03/28	United States	3,244,743	3,249,221
<sup>d</sup> White Cap Buyer LLC, 2024 Term Loan B, TBD, 10/19/29	United States	974,026	976,797
			13,202,084
Systems Software 0.3%			
Barracuda Networks, Inc., 2022 Term Loan, 3 mo. USD Term SOFR +		4 00 4 000	1 202 601
4.50%, 9.814%, 8/15/29	United States	1,384,203	1,383,601
4.50%, 9.814%, 8/15/29 Wireless Telecommunication Services 0.7%	United States	1,384,203	1,303,001
	United States United States	3,251,228	3,258,592
Wireless Telecommunication Services 0.7% CCI Buyer, Inc., Term Loan, 3 mo. USD Term SOFR + 4.00%, 9.335%,			

SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

Asset-Backed Securities 0.4%			
<ul> <li>a.e BlueMountain CLO Ltd., Series 2018-3A, Class C, 3 mo. USD Term SOFR + 2.46%, 7.785%, 10/25/30</li> <li>a.e LCM XVIII LP, Series 2018-A, Class CR, 3 mo. USD Term SOFR +</li> </ul>	United States	1,000,000	995,878
2.11%, 7.436%, 4/20/31	United States	1,000,000	998,859
Total Asset-Backed Securities (Cost \$1,996,875)			1,994,737
		Shares	
Common Stocks 0.1%			
Health Care Providers & Services 0.1%			
fEndo, Inc.	United States	4,273	120,178
<sup>f</sup> Endo, Inc.	United States	9,912	280,014
			400,192
Total Common Stocks (Cost \$238,946)			400,192
Total Investments before Short-Term Investments (Cost \$456,038,522)			453,750,954
		Principal Amount*	
Short-Term Investments 19.2% U.S. Government & Agency Securities 19.2% 9 Federal Home Loan Bank Discount Notes, 07/1/24	United States	94.785.000	94.743.650
	Office Offices	04,700,000	
Total Short-Term Investments (Cost \$94,785,000)			94,743,650
Total Investments (Cost \$550,823,522) 111.3% Other Assets, less Liabilities (11.3)%			548,494,604 (55,564,098)
Net Assets 100.0%			\$492,930,506
★The set of a first state of the state of the LLO state state state state of the state of t			

\*The principal amount is stated in U.S. dollars unless otherwise indicated.

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$25,031,922, representing 5.1% of net assets.

<sup>b</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

°The coupon rate shown represents the rate at period end.

<sup>d</sup>A portion or all of the security represents an unsettled loan commitment. The coupon rate is to-be determined (TBD) at the time of settlement and will be based upon a reference index/floor plus a spread.

eThe coupon rate shown represents the rate inclusive of any caps or floors, if applicable, in effect at period end.

Non-income producing. The security was issued on a discount basis with no stated coupon rate.

#### Abbreviations

#### **Selected Portfolio**

- CLO Collateralized Loan Obligation
- LIBOR London Interbank Offered Rate
- PIK Payment-In-Kind
- REIT Real Estate Investment Trust
- SOFR Secured Overnight Financing Rate
- TBD To Be Determined

# FRANKLIN TEMPLETON ETF TRUST Consolidated Schedule of Investments, June 30, 2024 (unaudited)

Franklin Systematic Style Premia ETF	Country	Shares	Value
Common Stocks 67.8%			
Aerospace & Defense 0.5% Huntington Ingalls Industries, Inc.	United States	561	\$ 138,191
Textron, Inc.	United States	2,689	230,878
TransDigm Group, Inc.	United States	453	578,757
nansbigin Group, inc.	United Utates	400	947,826
Air Freight & Logistics 0.9%			
Deutsche Post AG	Germany	9,845	398,737
Expeditors International of Washington, Inc.	United States	2,049	255,695
FedEx Corp.	United States	3,278	982,875
			1,637,307
Automobiles 0.7%		10.000	744.000
General Motors Co.	United States	16,033	744,893
Stellantis NV	United States	17,435	345,130
Subaru Corp.	Japan	8,200	173,828
			1,263,851
Banks 1.5% <sup>a</sup> ABN AMRO Bank NV. GDR	Netherlands	<u> 9 100</u>	134,885
Banco Santander SA	Spain	8,199 50,129	232,660
Barclays PLC	United Kingdom	210,515	555,908
DBS Group Holdings Ltd., Class A	Singapore	9,200	242,957
First Citizens BancShares, Inc., Class A	United States	167	281,163
ING Groep NV	Netherlands	31,631	541,120
UniCredit SpA	Italy	21,755	806,848
			2,795,541
Beverages 0.4%			
Asahi Group Holdings Ltd.	Japan	6,700	236,370
Kirin Holdings Co. Ltd.	Japan	11,000	141,757
Molson Coors Beverage Co., Class B	United States	2,883	146,543
<sup>b</sup> Monster Beverage Corp.	United States	5,338	266,633
Biotechnology 3.7%			791,303
AbbVie, Inc.	United States	10,666	1,829,432
Gilead Sciences, Inc.	United States	17,570	1,205,478
<sup>b</sup> Incyte Corp.	United States	2,627	159,249
<sup>b</sup> Neurocrine Biosciences, Inc.	United States	1,338	184,202
<sup>b</sup> Regeneron Pharmaceuticals, Inc.	United States	1,560	1,639,607
<sup>b</sup> United Therapeutics Corp.	United States	709	225,852
<sup>b</sup> Vertex Pharmaceuticals, Inc.	United States	3,919	1,836,914
			7,080,734
Broadline Retail 0.6%			
eBay, Inc.	United States	7,130	383,024
<sup>b</sup> MercadoLibre, Inc.	Brazil	321	527,531
Next PLC	United Kingdom	1,676	191,439
Building Products 0.9%			1,101,394
<sup>b</sup> Builders FirstSource, Inc.	United States	1,822	252,183
Carlisle Cos., Inc.	United States	691	280,000
Cie de Saint-Gobain SA	France	6,462	502,941
Lennox International, Inc.	United States	464	248,231
Masco Corp.	United States	3,214	214,277
Owens Corning	United States	1,236	214,718
-		·	1,712,350
			1,712,000

Capital Markets 2.0%			
3i Group PLC	United Kingdom	13,644	528,804
Ameriprise Financial, Inc.	United States	1,414	604,047
Bank of New York Mellon Corp.	United States	10,612	635,553
Cboe Global Markets, Inc.	United States	1,471	250,158
Deutsche Bank AG	Germany	13,860	221,450
KKR & Co., Inc.	United States	4,266	448,954
Partners Group Holding AG	Switzerland	317	407,098
SEI Investments Co.	United States	1,534	99,234
State Street Corp.	United States	4,233	313,242
T Rowe Price Group, Inc.	United States	3,096	357,000
		0,000	
			3,865,540
Chemicals 1.3%			
Asahi Kasei Corp.	Japan	17,100	109,546
CF Industries Holdings, Inc.	United States	2,627	194,713
Linde PLC	United States	1,000	438,810
LyondellBasell Industries NV, Class A	United States	3,560	340,549
Mitsubishi Chemical Group Corp.	Japan	18,900	104,933
Mosaic Co.	United States	5,603	161,927
Nitto Denko Corp.	Japan	2,000	158,026
Shin-Etsu Chemical Co. Ltd.	Japan	26,000	1,008,256
			2,516,760
Commercial Services & Supplies 0.3%			
Cintas Corp.	United States	832	582,616
Communications Equipment 0.2%			
<sup>b</sup> F5. Inc.	United States	830	142,951
Nokia OYJ	Finland	47,343	180,558
Noria Of J	Fillianu	47,343	160,556
			323,509
Computers & Peripherals 0.2%			
NetApp, Inc.	United States	3,474	447,451
	Shited States	0,474	
Construction & Engineering 0.1%			
Eiffage SA	France	1,281	117,741
Construction Materials 0.2%			
CRH PLC	Ireland	2,593	193,260
Heidelberg Materials AG	Germany	1,829	189,789
	Connuny	1,020	
			383,049
Consumer Staples Distribution & Retail 2.3%			
Albertsons Cos., Inc., Class A	United States	5,842	115,380
Alimentation Couche-Tard, Inc.	Canada	11,600	650,807
Carrefour SA	France	8,756	123,872
Kroger Co.	United States	9,616	480,127
Loblaw Cos. Ltd.	Canada	1,500	173,969
Sysco Corp.	United States	7,020	501,158
Target Corp.	United States	1,981	293,267
Walmart, Inc.	United States	30,320	2,052,967
Wainart, inc.	Shited States	00,020	
			4,391,547
Containers & Packaging 0.1%			
Packaging Corp. of America	United States	1,231	224,731
Diversified Telecommunication Services 2.3%		101 - 1-	
AT&T, Inc.	United States	104,748	2,001,734
Deutsche Telekom AG	Germany	4,811	121,068
Verizon Communications, Inc.	United States	53,054	2,187,947
			4,310,749
Electric Utilities 1.2%		0 500	110.005
Chubu Electric Power Co., Inc.	Japan	9,500	112,268
CLP Holdings Ltd.	Hong Kong	24,000	193,970
Enel SpA	Italy	113,226	788,047
FirstEnergy Corp.	United States	4,765	182,357

Kansai Electric Power Co., Inc.	Japan	10,100	169,652
NRG Energy, Inc.	United States	3,080	239,809
Power Assets Holdings Ltd.	Hong Kong	26,500	143,406
SSE PLC	United Kingdom	10,753	243,244
<sup>b</sup> Tokyo Electric Power Co. Holdings, Inc.	Japan	21,900	117,927
			2,190,680
Electrical Equipment 0.2%			
Mitsubishi Electric Corp.	Japan	27,300	435,738
Electronic Environment Instruments & Components 0.00/			
Electronic Equipment, Instruments & Components 0.8% Amphenol Corp., Class A	United States	0 405	E74 604
Jabil, Inc.	United States United States	8,485 1,859	571,634 202,241
TDK Corp.	Japan	2,100	128,786
TE Connectivity Ltd.	United States	4,358	655,574
TE Connectivity Etd.	United States	4,550	
			1,558,235
Entertainment 0.4%	Linite d Otata a	2 5 2 0	
Electronic Arts, Inc. <sup>b</sup> Live Nation Entertainment, Inc.	United States United States	3,528 2,258	491,556
	United States	2,250	211,665
			703,221
Financial Services 4.2%			
<sup>b</sup> Berkshire Hathaway, Inc., Class B	United States	4,367	1,776,495
Corebridge Financial, Inc.	United States	3,550	103,376
<sup>b</sup> Corpay, Inc.	United States	1,005	267,742
Equitable Holdings, Inc.	United States	4,671	190,857
EXOR NV	Netherlands	1,632	170,887
Mastercard, Inc., Class A	United States	5,382	2,374,323
ORIX Corp.	Japan	16,800	370,966
<sup>b</sup> PayPal Holdings, Inc.	United States	14,791	858,322
Visa, Inc., Class A	United States	6,881	1,806,056
			7,919,024
Food Products 0.2%			
Bunge Global SA	United States	1,997	213,220
Kellanova	United States	4,674	269,596
			482,816
Gas Utilities 0.2%			
Hong Kong & China Gas Co. Ltd.	Hong Kong	156,000	118,687
Osaka Gas Co. Ltd.	Japan	5,200	114,532
Tokyo Gas Co. Ltd.	Japan	5,400	115,983
,	•	,	349,202
Cround Transportation 4 5%			040,202
Ground Transportation 1.5% CSX Corp.	United States	27,471	019 005
<sup>b</sup> Uber Technologies, Inc.	United States	25,384	918,905 1,844,909
	Officed States	23,304	
			2,763,814
Health Care Equipment & Supplies 0.7% <sup>b</sup> Hologic, Inc.	United States	2,516	186,813
Hologic, inc. Hoya Corp.	Japan	4,900	569,778
<sup>b</sup> IDEXX Laboratories, Inc.	United States	1,189	579,281
	Office Otales	1,100	
			1,335,872
Health Care Providers & Services 2.1%			
Cardinal Health, Inc.	United States	3,383	332,617
<sup>b</sup> Centene Corp.	United States	7,606	504,278
Cigna Group	United States	2,612	863,449
Elevance Health, Inc.	United States	3,532	1,913,849
McKesson Corp.	United States	160 854	93,446
<sup>b</sup> Molina Healthcare, Inc.	United States	004	253,894
			3,961,533
Health Care Technology 0.2%			
<sup>b</sup> Veeva Systems, Inc., Class A	United States	2,156	394,570

Hetela Pastauranta 8 Laiaura 1.7%			
Hotels, Restaurants & Leisure 1.7% <sup>b</sup> Airbnb, Inc., Class A	United States	1,135	172,100
Booking Holdings, Inc.	United States	497	1,968,865
Domino's Pizza, Inc.	United States	490	253,002
<sup>b</sup> Expedia Group, Inc.	United States	1,812	228,294
<sup>b</sup> Royal Caribbean Cruises Ltd.	United States	3,303	526,597
			3,148,858
Household Durables 0.2%			
PulteGroup, Inc.	United States	3,086	339,769
		,	
Household Products 0.9% Colgate-Palmolive Co.	United States	7,073	686,364
Kimberly-Clark Corp.	United States	4,799	663,222
Procter & Gamble Co.	United States	2,020	333,138
		_,0_0	1,682,724
Independent Power Producers & Energy Traders 0.2%			1,002,724
Vistra Corp.	United States	4,610	396,368
		.,	
Industrial Conglomerates 0.1%		27.000	477.040
CK Hutchison Holdings Ltd., Class A	United Kingdom Ireland	37,000 974	177,242
DCC PLC	Ireiand	974	68,210
			245,452
Insurance 2.9%	Netherlands	10 600	101 770
Aegon Ltd. Aflac, Inc.	United States	19,699 7,660	121,776 684,115
Anac, inc. Ageas SA	Belgium	2,968	135,763
AIA Group Ltd.	Hong Kong	156,200	1,060,353
American International Group, Inc.	United States	9,698	719,980
Assurant, Inc.	United States	788	131,005
Great-West Lifeco, Inc.	Canada	5,100	148,749
Hartford Financial Services Group, Inc.	United States	2,110	212,139
Loews Corp.	United States	2,615	195,445
Manulife Financial Corp.	Canada	25,400	676,232
MetLife, Inc.	United States	8,781	616,338
NN Group NV	Netherlands	3,648	169,879
Sompo Holdings, Inc.	Japan	12,500	266,925
Sun Life Financial, Inc.	Canada	8,200	401,985
			5,540,684
Interactive Media & Services 1.0%			
Alphabet, Inc., Class C	United States	1,917	351,616
<sup>b</sup> Match Group, Inc.	United States	3,793	115,231
Meta Platforms, Inc., Class A	United States	2,711	1,366,941
			1,833,788
IT Services 1.3%			
Accenture PLC, Class A	United States	3,878	1,176,624
<sup>b</sup> CGI, Inc., Class A	Canada	2,800	279,417
Cognizant Technology Solutions Corp., Class A	United States	7,038	478,584
<sup>b</sup> GoDaddy, Inc., Class A	United States	1,833	256,089
NEC Corp.	Japan	3,600	296,419
			2,487,133
Life Sciences Tools & Services 0.9%		4.4.40	500.007
Agilent Technologies, Inc.	United States	4,142	536,927
<sup>b</sup> Avantor, Inc. <sup>b</sup> Charles River Laboratories International, Inc.	United States United States	9,561 777	202,693 160,513
<sup>b</sup> IQVIA Holdings, Inc.	United States	2,546	538,326
West Pharmaceutical Services, Inc.	United States	2,546 584	192,364
	Child Olaco	504	
Machinary 1.2%			1,630,823
Machinery 1.3% Ingersoll Rand, Inc.	United States	5,698	517,606
Komatsu Ltd.	Japan	13,600	394,912
	oupun		201,012

PACCAR, Inc.	United States	4,423	455,304
Parker-Hannifin Corp.	United States	1,162	587,751
Snap-on, Inc.	United States	742	193,952
Techtronic Industries Co. Ltd.	Hong Kong	18,500	211,364
Trelleborg AB, Class B	Sweden	3,097	120,602
		- ,	
			2,481,491
Media 0.7%			
Comcast Corp., Class A	United States	32,408	1,269,097
Fox Corp., Class A	United States	4,201	144,389
			1,413,486
Metals & Mining 1.1%			
ArcelorMittal SA	Luxembourg	7,120	163,071
<sup>b</sup> Cleveland-Cliffs, Inc.	United States	7,120	110,469
Fortescue Ltd.	Australia	24,622	352,062
JFE Holdings, Inc.	Japan	8,600	123,793
Nippon Steel Corp.	Japan	12,100	255,826
Nucor Corp.	United States	3,458	546,641
Reliance, Inc.	United States	812	231,907
Steel Dynamics, Inc.	United States	2,185	282,957
		2,100	
			2,066,726
Multi-Utilities 0.5%			
Centrica PLC	United Kingdom	77,960	132,943
E.ON SE	Germany	31,486	413,547
Engie SA	France	30,838	440,730
			987,220
Oil Coo & Consumptio Fuelo 2 EV			
Oil, Gas & Consumable Fuels 3.5% BP PLC	United Kingdom	216 002	1 209 065
	United Kingdom United States	216,092 3,367	1,298,065
Cheniere Energy, Inc. ENEOS Holdings, Inc.	Japan	40,700	588,652 209,142
ENE COS Holdings, inc.	United States	8,332	1,048,749
HF Sinclair Corp.	United States	2,800	149,352
Inpex Corp.	Japan	14,300	210,420
Marathon Oil Corp.	United States	8,087	231,854
Marathon Petroleum Corp.	United States	5,376	932,628
Phillips 66	United States	6,170	871,019
Repsol SA	Spain	17,190	271,469
Valero Energy Corp.	United States	4,700	736,772
		,	6,548,122
			0,540,122
Paper & Forest Products 0.0% <sup>†</sup>			
Mondi PLC	Austria	4,332	83,154
Personal Care Products 0.8%			
Beiersdorf AG	Germany	871	127,469
Kao Corp.	Japan	6,600	267,676
L'Oreal SA	France	2,159	948,818
Shiseido Co. Ltd.	Japan	5,700	162,574
			1,506,537
			1,000,007
Pharmaceuticals 1.2%		10.040	4 700 050
Novartis AG	Switzerland	16,242	1,738,252
Otsuka Holdings Co. Ltd.	Japan	3,600	151,510
Royalty Pharma PLC, Class A Viatris, Inc.	United States United States	6,349 17,233	167,423 183 187
יומנווס, וווט.	United States	17,233	183,187
			2,240,372
Professional Services 1.0%			
Broadridge Financial Solutions, Inc.	United States	1,661	327,217
Leidos Holdings, Inc.	United States	1,857	270,899
Recruit Holdings Co. Ltd.	Japan	19,800	1,059,422
SS&C Technologies Holdings, Inc.	United States	3,097	194,089
-			1,851,627
			1,001,027

Deal Fatata Managamant & Devalanment 0.2%			
Real Estate Management & Development 0.3% CK Asset Holdings Ltd.	Hong Kong	30,000	112,394
Daiwa House Industry Co. Ltd.	Japan	8,400	212,898
Sun Hung Kai Properties Ltd.	Hong Kong	21,000	181,693
			506,985
Residential REITs 0.2%			
AvalonBay Communities, Inc.	United States	1,984	410,470
Retail REITs 0.4%			
Link REIT	Hong Kong	35,700	138,778
Simon Property Group, Inc.	United States	4,547	690,235
			829,013
Semiconductors & Semiconductor Equipment 3.8%			
Applied Materials, Inc.	United States	5,853	1,381,249
NVIDIA Corp.	United States	14,928	1,844,205
NXP Semiconductors NV	Netherlands	3,634	977,873
QUALCOMM, Inc. Renesas Electronics Corp.	United States Japan	10,606 23,000	2,112,503 430,231
SCREEN Holdings Co. Ltd.	Japan	1,200	108,169
STMicroelectronics NV	Switzerland	9,725	384,236
		,	7,238,466
Software 9.1%			
<sup>b</sup> Adobe, Inc.	United States	2,865	1,591,622
<sup>b</sup> ANSYS, Inc.	United States	1,202	386,443
<sup>b</sup> AppLovin Corp., Class A	United States	2,846	236,844
<sup>b</sup> Autodesk, Inc.	United States	2,932	725,523
<sup>b</sup> Cadence Design Systems, Inc.	United States	3,727	1,146,984
<sup>b</sup> Check Point Software Technologies Ltd.	Israel	665	109,725
Constellation Software, Inc.	Canada	100	288,076
<sup>b</sup> DocuSign, Inc. <sup>b</sup> Dynatrace, Inc.	United States United States	2,628 3,873	140,598 173,278
<sup>b</sup> Fair Isaac Corp.	United States	3,073 87	129,514
Intuit, Inc.	United States	3,435	2,257,516
<sup>b</sup> Manhattan Associates, Inc.	United States	893	220,285
Microsoft Corp.	United States	4,796	2,143,572
Oracle Corp.	United States	11,768	1,661,642
<sup>b</sup> PTC, Inc.	United States	1,664	302,299
Sage Group PLC	United Kingdom	10,241	140,913
Salesforce, Inc.	United States	8,192	2,106,163
<sup>b</sup> ServiceNow, Inc.	United States United States	2,884	2,268,756
<sup>b</sup> Synopsys, Inc. <sup>b</sup> Tyler Technologies, Inc.	United States	1,208 578	718,833 290,607
<sup>b</sup> Zoom Video Communications, Inc., Class A	United States	3,289	194,676
		0,200	17,233,869
Specialized DEITs 0.2%			17,233,009
Specialized REITs 0.3% Gaming & Leisure Properties, Inc.	United States	3,665	165,695
VICI Properties, Inc.	United States	14,121	404,425
		14,121	570,120
Specialty Datail 1 7%			570,120
Specialty Retail 1.7% Best Buy Co., Inc.	United States	2,814	237,192
Home Depot, Inc.	United States	2,475	851,994
TJX Cos., Inc.	United States	16,941	1,865,204
Williams-Sonoma, Inc.	United States	817	230,696
			3,185,086
Textiles, Apparel & Luxury Goods 0.4%			
<sup>b</sup> Deckers Outdoor Corp.	United States	121	117,122
<sup>b</sup> Lululemon Athletica, Inc.	United States	1,603	478,816
Pandora AS	Denmark	1,197	180,801
			776,739

Trading Companies & Distributors 1.8%			
ITOCHU Corp.	Japan	14,500	707,964
Marubeni Corp.	Japan	20,900	386,597
Mitsubishi Corp.	Japan	50,100	980,448
Mitsui & Co. Ltd.	Japan	37,200	844,319
Sumitomo Corp.	Japan	15,000	374,580
Toyota Tsusho Corp.	Japan	6,600	128,504
			3,422,412
Transportation Infrastructure 0.1%			
<sup>a</sup> Aena SME SA	Spain	1,027	206,929
Water Utilities 0.2%			
American Water Works Co., Inc.	United States	2,677	345,761
Wireless Telecommunication Services 0.3%			
KDDI Corp.	Japan	10,100	267,098
Vodafone Group PLC	United Kingdom	316,849	279,409
	ernied rangeern	010,010	546,507
Total Common Stocks (Cost \$112,584,426)			128,345,995
Warrant 0.0%			
Software 0.0%			
<sup>b,c</sup> Constellation Software, Inc.	Canada	100	_
Total Investments before Short-Term Investments			
(Cost \$112,584,426)			128,345,995
Short-Term Investments 24.8%			
Money Market Funds 24.8%			
<sup>d</sup> State Street Institutional U.S. Government Money Market Fund, 5.26%	United States	47,049,012	47,049,012
Total Short-Term Investments (Cost \$47,049,012)			47,049,012
Total Investments (Cost \$159,633,438) 92.6%			175,395,007
Other Assets, less Liabilities 7.4%			13,936,179
			10,000,179
Net Assets 100.0%			\$189,331,186

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$341,814, representing 0.2% of net assets. <sup>b</sup>Non-income producing.

<sup>c</sup>Fair valued using significant unobservable inputs. See Note 4 regarding fair value measurements.

<sup>d</sup>Rate shown is one-day yield as of the end of the reporting period.

At June 30, 2024, the Fund had the following total return swap contracts outstanding.

#### **Total Return Swaps Contracts**

Underlying Instrument	Financing Rate	Payment Frequency	Counterparty	Maturity Date	Notional Value (000)s	Value/Unrealized Appreciation (Depreciation)
OTC Swap Contracts Equity Contracts - Short MSFTLSSP	1-month USD LIBOR	At Maturity	MSCS	July 11, 2024	95,327	180,277

At June 30, 2024, the Fund had the following forward exchange contracts outstanding.

#### **Forward Exchange Contracts**

Currency	Counterparty <sup>a</sup>	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation	Unrealized Depreciation
OTC Forward Exchange Contracts							
Australian Dollar	MSCO	Buy	982,486	\$ 655,445	9/18/24	\$ 2,006	\$ —
Brazilian Real	MSCO	Sell	3,837,843	701,873	9/18/24	16,755	_
Canadian Dollar	MSCO	Sell	4,011,692	2,925,385	9/18/24	_	(11,711)
Czech Koruna	MSCO	Buy	43,073,058	1,892,178	9/18/24	_	(45,859)
Euro	MSCO	Buy	709,449	770,474	9/18/24	_	(7,290)
Great British Pound	MSCO	Buy	3,995,622	5,112,985	9/18/24	_	(59,256)
Hungarian Forint	MSCO	Buy	1,534,485,620	4,183,175	9/18/24	_	(30,057)
Israeli Shekel	MSCO	Sell	13,747,899	3,727,763	9/18/24	65,865	_
Japanese Yen	MSCO	Sell	378,814,532	2,442,669	9/18/24	59,820	_
Mexican Peso	MSCO	Sell	73,493,577	3,859,729	9/18/24	_	(111,521)
New Zealand Dollar	MSCO	Buy	3,740,065	2,308,828	9/18/24	_	(29,873)
Norwegian Krone	MSCO	Buy	18,261,675	1,725,558	9/18/24	_	(7,150)
Polish Zloty	MSCO	Buy	19,867,516	4,950,130	9/18/24	_	(12,574)
South African Rand	MSCO	Buy	23,349,627	1,260,635	9/18/24	10,653	_
South Korean Won	MSCO	Sell	7,573,224,012	5,540,146	9/13/24	15,763	_
Swedish Krona	MSCO	Buy	39,568,615	3,828,823	9/18/24	_	(77,644)
Swiss Franc	MSCO	Buy	666,576	752,503	9/18/24		(3,758)
Total Forward Exchange Contracts						\$170,862	\$(396,693)
Net unrealized appreciation (depr	eciation)						\$(225,831)

<sup>a</sup>May be comprised of multiple contracts with the same counterparty, currency and settlement date.

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

					Value/Unrealized
		Number of	Notional	Expiration	Appreciation
Description	Туре	Contracts	Amount*	Date	(Depreciation)
Commodity Contracts					
Brent Crude, July	Long	35	\$ 2,975,000	7/31/24	\$ 91,239
Cocoa, September	Long	47	3,633,570	9/13/24	(1,100,110)
Coffee 'C', September	Long	41	3,487,050	9/18/24	(14,840)
Copper, September	Long	16	1,756,600	9/26/24	(57,840)
Gasoline Rbob, July	Long	18	1,891,134	7/31/24	76,263
Live Cattle, August	Long	22	1,631,740	8/30/24	85,325
Low Sulphur Gasoil, August	Long	13	1,019,200	8/12/24	30,902
NY Harbor ULSD, July	Long	9	957,512	7/31/24	19,643
Silver, September	Long	19	2,808,200	9/26/24	(15,447)
Soybean Meal, December	Long	8	268,400	12/13/24	(15,304)
WTI Crude, July	Long	37	3,016,980	7/22/24	118,622
Corn, September	Short	70	1,426,250	9/13/24	178,880
Cotton No. 2, December	Short	102	3,707,190	12/06/24	(61,982)
Gold 100 Ounce, August	Short	1	233,960	8/28/24	(522)
Lean Hogs, August	Short	25	895,000	8/14/24	336
Natural Gas, July	Short	54	1,404,540	7/29/24	259,857
Platinum, October	Short	58	2,940,890	10/29/24	(123,558)
Soybean Oil, December	Short	60	1,576,440	12/13/24	10,604
Soybean, November	Short	16	883,200	11/14/24	36,490
Sugar No. 11, September	Short	222	5,047,392	9/30/24	(227,693)
Wheat, September	Short	50	1,433,750	9/13/24	155,189
Interest rate contracts					
U.S. Treasury 10 Yr. Note	Long	103	11,328,391	9/19/24	138,228
Index Contracts					
Euro-BTP	Long	81	10,008,531	9/06/24	(76,924)
FTSE/JSE Africa Top40 Index	Long	81	3,271,140	9/19/24	108,183

#### Futures Contracts (continued)

Index Contracts (continued)					
FTSE/MIB Index	Long	36	6,436,805	9/20/24	(30,157)
Hang Seng Index	Long	71	8,016,305	7/30/24	(175,261)
IBEX 35 Index	Long	153	17,834,228	7/19/24	(190,554)
Long Gilt	Long	107	13,197,185	9/26/24	181,114
Mex Bolsa Index	Long	358	10,445,248	9/20/24	(245,671)
Australian 10 Yr. Bond	Short	126	9,556,728	9/16/24	72,474
Canada 10 Yr. Bond	Short	66	5,791,369	9/18/24	36,219
DAX Index	Short	18	8,875,541	9/20/24	141,379
EURO STOXX 50 Index	Short	112	5,912,976	9/20/24	147,816
Euro-Bund	Short	134	18,902,549	9/06/24	(148,776)
Euro-OAT	Short	87	11,479,991	9/06/24	136,040
FTSE 100 Index	Short	89	9,238,898	9/20/24	15,630
Nikkei 225 Mini	Short	57	14,024,991	9/12/24	(245,706)
OMXS30 Index	Short	379	9,226,096	7/19/24	19,322
S+P500 E-Mini	Short	13	3,588,975	9/20/24	(13,517)
SPI 200 Index	Short	34	4,411,951	9/19/24	(14,026)
Total Futures Contracts					\$ (698,133)

\*As of period end.

The following table represents the individual short positions and related values of the equity securities underlying the total return swap with Morgan Stanley Capital Services LLC as of June 30, 2024, expiration date 07/11/24:

	Country	Shares	Value
Reference Entity – Short 100.00%			
Automobiles & Components 4.62%			
Aptiv PLC	United States	(4,699)	\$ (330,904)
Dr Ing Hc F Porsche AG	Germany	(1,983)	(147,749)
Ferrari NV	Italy	(2,143)	(874,377)
Ford Motor Co.	United States	(64,580)	(809,833)
Nissan Motor Co. Ltd.	Japan	(38,900)	(132,012)
Porsche Automobil Holding SE	Germany	(2,596)	(117,439)
Rivian Automotive, Inc.	United States	(10,531)	(141,326)
Tesla, Inc.	United States	(7,319)	(1,448,284)
Volkswagen AG	Germany	(3,513)	(396,837)
			(4,398,761)
Banks 3.82%			
Australia & New Zealand Banking Group Ltd.	Australia	(21,661)	(408,528)
Bank of Ireland Group PLC	Ireland	(18,376)	(192,376)
Bank of Montreal	Canada	(12,400)	(1,040,591)
DNB Bank ASA	Norway	(14,364)	(282,896)
FinecoBank Banca Fineco SpA	Italy	(9,245)	(137,924)
M&T Bank Corp.	United States	(2,866)	(433,798)
Regions Financial Corp.	United States	(15,842)	(317,474)
Resona Holdings, Inc.	Japan	(35,400)	(234,261)
Societe Generale SA	France	(4,510)	(105,952)
Sumitomo Mitsui Trust Holdings, Inc.	Japan	(11,100)	(253,245)
Svenska Handelsbanken AB, A	Sweden	(24,783)	(236,241)
			(3,643,286)
Capital Goods 10.69%		(1.000)	(
3M Co.	United States	(4,032)	(412,030)
Alstom SA	France	(6,198)	(104,290)
Ashtead Group PLC	United Kingdom	(7,329)	(489,356)
Carrier Global Corp.	United States	(13,695)	(863,881)
CNH Industrial NV	United Kingdom	(14,990)	(151,849)
Epiroc AB, A	Sweden	(11,308)	(225,835)
Epiroc AB, B	Sweden	(5,953)	(108,939)
FANUC Corp.	Japan	(16,100)	(441,284)

Honeywell International, Inc	United States	(6,821)	(1,456,556)
			· · · /
IDEX Corp.	United States	(1,268)	(255,122)
Indutrade AB	Sweden	(4,524)	(116,024)
Johnson Controls International PLC	United States	(11,300)	(751,111)
Kone Oyj	Finland	(2,811)	(138,855)
L3Harris Technologies, Inc.	United States	(3,212)	(721,351)
		. ,	, ,
MTU Aero Engines AG	Germany	(601)	(153,816)
Nibe Industrier AB	Sweden	(23,005)	(97,623)
Northrop Grumman Corp.	United States	(2,396)	(1,044,536)
Sandvik AB	Sweden	(18,367)	(368,374)
		. ,	, ,
Spirax-Sarco Engineering PLC	United Kingdom	(1,271)	(136,246)
Stanley Black & Decker, Inc.	United States	(2,607)	(208,273)
The Boeing Co.	United States	(7,560)	(1,375,996)
Toro Co.	United States	(1,750)	(163,642)
Vestas Wind Systems A/S		· · · /	( , ,
vestas wind Systems A/S	Denmark	(17,530)	(406,242)
			(10,191,231)
			(10,101,201)
Commercial & Professional Services 1.81%			
Computershare Ltd.	Australia	(9,115)	(160,343)
	United States	· · · /	, ,
Dayforce, Inc.		(2,533)	(125,637)
Element Fleet Management Corp.	Canada	(6,600)	(120,053)
Equifax, Inc.	United States	(2,099)	(508,923)
Gfl Environmental, Inc.	Canada	(3,600)	(140,175)
,	Canada	· · · /	( , , ,
RB Global, Inc.		(2,800)	(213,507)
Rentokil Initial PLC	United Kingdom	(43,236)	(252,067)
SGS SA	Switzerland	(2,269)	(202,003)
		( · · /	
			(1,722,708)
Consumer Discretionary Distribution & Retail 0.37%			
CarMax, Inc.	United States	(2,681)	(196,625)
		· · · /	( , ,
H & M AB, B	Sweden	(9,884)	(156,470)
			(353,095)
			(000,000)
Consumer Durables & Apparel 0.61%			
	France	(1.300)	(471.624)
Kering SA	France	(1,300)	(471,624)
	France United Kingdom	(1,300) (58,673)	(471,624) (105,430)
Kering SA		( . ,	(105,430)
Kering SA Taylor Wimpey PLC		( . ,	( , ,
Kering SA		( . ,	(105,430)
Kering SA Taylor Wimpey PLC		( . ,	(105,430)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc.	United Kingdom United States	(58,673)	(105,430) (577,054) (143,620)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc.	United Kingdom United States United States	(58,673) (3,614) (976)	(105,430) (577,054) (143,620) (147,688)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB	United Kingdom United States United States Sweden	(3,614) (3,614) (976) (3,142)	(105,430) (577,054) (143,620) (147,688) (327,545)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC	United Kingdom United States United States Sweden United Kingdom	(3,614) (976) (3,142) (3,063)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB	United Kingdom United States United States Sweden	(3,614) (3,614) (976) (3,142)	(105,430) (577,054) (143,620) (147,688) (327,545)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd.	United Kingdom United States United States Sweden United Kingdom Australia	(3,614) (976) (3,142) (3,063) (37,512)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd.	United Kingdom United States United States Sweden United Kingdom Australia Japan	(3,614) (976) (3,142) (3,063) (37,512) (19,300)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd.	United Kingdom United States United States Sweden United Kingdom Australia	(3,614) (976) (3,142) (3,063) (37,512)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd.	United Kingdom United States United States Sweden United Kingdom Australia Japan	(3,614) (976) (3,142) (3,063) (37,512) (19,300)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp.	United Kingdom United States United States Sweden United Kingdom Australia Japan	(3,614) (976) (3,142) (3,063) (37,512) (19,300)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp.	United Kingdom United States United States Sweden United Kingdom Australia Japan	(3,614) (976) (3,142) (3,063) (37,512) (19,300)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States Australia	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (257,803)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States Australia United States	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (257,803) (376,578)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States Australia United States United States	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (257,803) (376,578) (148,623)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States Australia United States	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (257,803) (376,578)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States Australia United States United States	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (257,803) (376,578) (148,623) (465,324)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States Australia United States United States	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (257,803) (376,578) (148,623)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States Australia United States United States	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (257,803) (376,578) (148,623) (465,324) (1,248,328)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States Australia United States United States	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (257,803) (376,578) (148,623) (465,324)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA	United Kingdom United States Sweden United Kingdom Australia Japan United States United States United States Australia Norway	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (257,803) (376,578) (148,623) (465,324) (1,248,328) (135,979)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp.	United Kingdom United States Sweden United Kingdom Australia Japan United States United States United States Australia United States Australia	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp. Cameco Corp.	United Kingdom United States Sweden United Kingdom Australia Japan United States United States United States Australia United States Australia	(58,673) (3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115) (7,300)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026) (359,092)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp. Cameco Corp.	United Kingdom United States Sweden United Kingdom Australia Japan United States United States United States Australia United States Australia	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115) (7,300) (9,169)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026) (359,092) (1,434,215)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp. Cameco Corp.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States United States Australia Norway United States Canada United States Canada	(58,673) (3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115) (7,300)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026) (359,092)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp. Cameco Corp.	United Kingdom United States United States Sweden United Kingdom Australia Japan United States United States Australia Norway United States Canada United States Canada	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115) (7,300) (9,169) (35,100)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (257,803) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026) (359,092) (1,434,215) (1,248,450)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp. Cameco Corp. Chevron Corp. Enbridge, Inc. EQT Corp.	United Kingdom United States Sweden United Kingdom Australia Japan United States United States United States Australia Norway United States Canada United States Canada United States	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115) (7,300) (9,169) (35,100) (6,157)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (3257,803) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026) (359,092) (1,434,215) (1,248,450) (227,686)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp. Cameco Corp. Chevron Corp. Enbridge, Inc. EQT Corp. Equinor ASA	United Kingdom United States Sweden United Kingdom Australia Japan United States United States United States Australia Norway United States Canada United States Canada United States Canada United States Canada United States Canada	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115) (7,300) (9,169) (35,100) (6,157) (15,251)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026) (359,092) (1,434,215) (1,248,450) (227,686) (435,364)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp. Cameco Corp. Chevron Corp. Enbridge, Inc. EQT Corp. Equinor ASA Hess Corp.	United Kingdom United States Sweden United Kingdom Australia Japan United States United States United States Australia Norway United States Canada United States Canada United States Canada United States Canada United States Canada	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115) (7,300) (9,169) (35,100) (6,157) (15,251) (4,652)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026) (359,092) (1,434,215) (1,248,450) (227,686) (435,364) (686,263)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp. Cameco Corp. Chevron Corp. Enbridge, Inc. EQT Corp. Equinor ASA Hess Corp. Neste Oyj	United Kingdom United States Sweden United Kingdom Australia Japan United States United States United States Australia Norway United States Canada United States Canada United States Canada United States Canada United States Canada	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115) (7,300) (9,169) (35,100) (6,157) (15,251)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026) (359,092) (1,434,215) (1,248,450) (227,686) (435,364)
Kering SA Taylor Wimpey PLC Consumer Services 3.37% Caesars Entertainment, Inc. Darden Restaurants, Inc. Evolution AB Flutter Entertainment PLC Lottery Corp., Ltd. Oriental Land Co. Ltd. Starbucks Corp. Consumer Staples Distribution & Retail 1.31% Coles Group, Ltd. Dollar Tree, Inc. Walgreens Boots Alliance, Inc. Woolworths Group Ltd. Energy 8.35% Aker BP ASA APA Corp. Cameco Corp. Chevron Corp. Enbridge, Inc. EQT Corp. Equinor ASA Hess Corp.	United Kingdom United States Sweden United Kingdom Australia Japan United States United States United States Australia Norway United States Canada United States Canada United States Canada United States Canada United States Canada	(3,614) (976) (3,142) (3,063) (37,512) (19,300) (17,614) (22,667) (3,527) (12,288) (20,620) (5,319) (6,115) (7,300) (9,169) (35,100) (6,157) (15,251) (4,652)	(105,430) (577,054) (143,620) (147,688) (327,545) (560,076) (127,016) (537,751) (1,371,250) (3,214,946) (3,214,946) (376,578) (148,623) (465,324) (1,248,328) (135,979) (180,026) (359,092) (1,434,215) (1,248,450) (227,686) (435,364) (686,263)

Schlumberger NV	United States	(23,763)	(1,121,138)
TC Energy Corp.	Canada	(17,700)	(670,824)
Texas Pacific Land Corp.	United States	(265)	(194,582)
Tourmaline Oil Corp.	Canada	(5,500)	(249,406)
		· · · /	( , ,
Woodside Energy Group Ltd.	Australia	(32,142)	(605,557)
			(7,961,727)
Equity Real Estate Investment Trusts (REITs) 3.98%			
	United States	(2,669)	(212.076)
Alexandria Real Estate Equities, Inc.	United States	(2,668)	(312,076)
Boston Properties, Inc.	United States	(2,522)	(155,254)
Essex Property Trust, Inc.	United States	(1,077)	(293,160)
Extra Space Storage, Inc.	United States	(3,527)	(548,131)
Healthpeak Properties, Inc.	United States	(12,002)	(235,239)
Kimco Realty Corp	United States	(11,520)	(224,179)
Realty Income Corp.	United States	(14,687)	(775,767)
Regency Centers Corp.	United States	(2,983)	(185,543)
SBA Communications Corp. REIT	United States	(1,825)	(358,248)
Segro PLC	United Kingdom	(21,672)	(246,067)
Sun Communities, Inc.	United States	(2,121)	(255,241)
WP Carey, Inc.	United States	(3,699)	(203,630)
		(0,000)	
			(3,792,535)
Financial Services 4.34%			
Annaly Capital Management, Inc.	United States	(8,477)	(161,572)
ASX Ltd.	Australia	(3,315)	(132,835)
Blackstone Inc.	United States	(11,840)	(1,465,792)
Edenred SE	France	(3,978)	(168,021)
FactSet Research Systems, Inc.	United States	(649)	(264,967)
Julius Baer Group Ltd.	Switzerland	(3,476)	(194,186)
London Stock Exchange Group PLC	United Kingdom	(7,756)	(921,610)
	United States	(6,736)	(405,911)
Nasdaq, Inc.	United States		, ,
Toast, Inc.		(5,754)	(148,281)
Tradeweb Markets, Inc.	United States	(1,739)	(184,334)
Wise PLC	United Kingdom	(10,543)	(90,826)
			(4,138,335)
Food, Beverage & Tobacco 3.41%			
Brown-Forman Corp.	United States	(3,139)	(135,573)
•	Switzerland	. ,	, ,
Chocoladefabriken Lindt & Spruengli AG		(17)	(198,453)
Chocoladefabriken Lindt & Spruengli AG	Switzerland	(2)	(231,026)
Heineken NV	Netherlands	(4,899)	(474,121)
Hershey Co.	United States	(2,386)	(438,618)
Hormel Foods Corp.	United States	(5,089)	(155,164)
J M Smucker Co.	United States	(1,811)	(197,471)
Keurig Dr Pepper, Inc.	United States	(8,826)	(294,788)
Lamb Weston Holdings, Inc.	United States	(2,444)	(205,492)
McCormick & Co, Inc.	United States	(4,274)	(303,198)
Mowi ASA	Norway	(7,986)	(133,281)
Pernod Ricard SA	France	(3,559)	(483,279)
			(3,250,464)
			(3,230,404)
Health Care Equipment & Services 4.60%			
Coloplast A/S	Denmark	(2,133)	(256,455)
CVS Health Corp.	United States	(7,671)	(453,049)
Henry Schein, Inc.	United States	(2,201)	(141,084)
Humana, Inc.	United States	(2,046)	(764,488)
Insulet Corp.	United States	(1,177)	(237,518)
Quest Diagnostics, Inc.	United States	(1,878)	(257,061)
ResMed, Inc.	United States	(2,471)	(472,999)
Smith & Nephew PLC	United Kingdom	(15,185)	(188,230)
Sonic Healthcare Ltd.	Australia	(7,736)	(135,879)
UnitedHealth Group, Inc.	United States	(2,905)	(1,479,400)
	United States	(2,303)	
			(4,386,163)

#### Household & Personal Products 0.48%

Essity AB, B	Sweden	(10,380)	(266,013)
HALEON PLC	United Kingdom	(46,888)	(191,209)
	0		(457,222)
			(437,222)
Insurance 4.82%		(0,000)	
Aon PLC	United States	(3,300)	(968,814)
Arthur J Gallagher & Co.	United States	(3,631)	(941,555)
Baloise Holding AG	Switzerland	(783)	(137,848)
Cincinnati Financial Corp.	United States	(2,658)	(313,910)
Markel Corp. Marsh & McLennan Cos, Inc.	United States United States	(224) (6,857)	(352,948) (1,444,907)
Prudential PLC	Hong Kong	(47,849)	(434,531)
	riong Kong	(47,043)	
			(4,594,513)
Materials 5.64%			
Air Products and Chemicals, Inc.	United States	(3,711)	(957,624)
Albemarle Corp.	United States	(1,997)	(190,753)
Anglo American PLC	United Kingdom	(21,656)	(684,931)
Boliden AB	Sweden	(4,690)	(150,175)
Corteva, Inc.	United States	(12,055)	(650,247)
Croda International PLC DSM-Firmenich AG	United Kingdom	(2,274)	(113,488)
First Quantum Minerals Ltd.	Switzerland Canada	(3,213) (11,800)	(363,637) (154,965)
James Hardie Industries PLC	Australia	(7,413)	· · · · · · · · · · · · · · · · · · ·
Mineral Resources Ltd.	Australia	(2,704)	(234,171) (97,372)
Newmont Corp.	United States	(18,994)	(795,279)
Norsk Hydro ASA	Norway	(22,872)	(142,849)
Pilbara Minerals Ltd.	Australia	(44,343)	(90,916)
Sika AG	Switzerland	(492)	(140,822)
South32 Ltd.	Australia	(71,230)	(174,110)
Svenska Cellulosa AB	Sweden	(10,478)	(154,891)
Symrise AG	Germany	(2,259)	(276,730)
			(5,372,960)
Madia 8 Ententainment 4 040/			(0,012,000)
Media & Entertainment 4.01%	Australia	(6 1 1 1)	(111 610)
CAR Group Ltd. Charter Communications, Inc., A	United States	(6,144) (1,586)	(144,640)
Informa PLC	United Kingdom	(23,135)	(474,151) (250,278)
Liberty Media Corp.	United States	(3,321)	(238,581)
Pinterest, Inc., A	United States	(4,676)	(206,071)
ROBLOX Corp.	United States	(8,121)	(302,182)
Roku, Inc.	United States	(2,107)	(126,273)
Snap, Inc.	United States	(18,125)	(301,056)
Take-Two Interactive Software, Inc.	United States	(2,807)	(436,460)
Trade Desk, Inc.	United States	(7,623)	(744,538)
Vivendi SA	France	(12,504)	(130,742)
Warner Bros Discovery, Inc.	United States	(39,799)	(296,105)
WPP PLC	United Kingdom	(18,664)	(170,909)
			(3,821,986)
Pharmaceuticals, Biotechnology & Life Sciences 6.67%			
Alnylam Pharmaceuticals, Inc.	United States	(2,122)	(515,646)
Amgen, Inc.	United States	(2,200)	(687,390)
Argenx SE	Netherlands	(1,018)	(445,799)
Astellas Pharma, Inc.	Japan	(30,900)	(305,427)
AstraZeneca PLC	United Kingdom	(9,136)	(1,426,972)
Bayer AG	Germany	(17,076)	(482,786)
Eisai Co. Ltd.	Japan	(4,300)	(176,213)
Exact Sciences Corp.	United States	(3,063)	(129,412)
GRAIL, Inc.	United States	(462)	(7,101)
Illumina, Inc.	United States	(2,774)	(289,550)
Merck KGaA	Germany	(2,190)	(363,219)
Pfizer, Inc.	United States	(51,206)	(1,432,744)

Sartorius AG	Germany	(415)	(97,406)
			(6,359,665)
Real Estate Management & Development 1.03%		<i>(</i> <b>- - - - )</b>	/
CoStar Group, Inc.	United States	(6,866)	(509,045)
Vonovia SE Zillow Group, Inc., C	Germany United States	(12,484) (2,599)	(355,232) (120,568)
	United States	(2,399)	
			(984,845)
Semiconductors & Semiconductor Equipment 9.83%		( )	
Advanced Micro Devices, Inc.	United States	(8,965)	(1,454,213)
Advantest Corp. ASM International NV	Japan Netherlands	(12,700) (791)	(507,258) (603,431)
BE Semiconductor Industries NV	Netherlands	(1,239)	(207,351)
Enphase Energy, Inc.	United States	(2,151)	(214,476)
First Solar, Inc.	United States	(1,639)	(369,529)
Infineon Technologies AG	Germany	(14,035)	(516,016)
Intel Corp.	United States	(46,502)	(1,440,167)
Lattice Semiconductor Corp. Marvell Technology, Inc.	United States United States	(2,293) (14,290)	(132,971) (998,871)
Monolithic Power Systems, Inc.	United States	(14,290) (791)	(649,949)
ON Semiconductor Corp.	United States	(7,088)	(485,882)
Teradyne, Inc.	United States	(2,540)	(376,657)
Texas Instruments, Inc.	United States	(7,273)	(1,414,817)
			(9,371,588)
Software & Services 3.91%			
Cloudflare, Inc., A	United States	(4,962)	(411,003)
Dassault Systemes SE	France	(11,542)	(436,666)
MongoDB, Inc.	United States	(1,240)	(309,950)
Okta, Inc., A	United States	(2,649)	(247,973)
Open Text Corp. Shopify, Inc., A	Canada Canada	(4,600) (19,900)	(138,099) (1,314,838)
Snowflake, Inc.	United States	(5,249)	(709,088)
Twilio, Inc., A	United States	(2,877)	(163,442)
		. ,	(3,731,059)
Technology Hardware & Equipment 5.28%			(0,101,000)
Apple, Inc.	United States	(7,443)	(1,567,645)
Corning, Inc.	United States	(13,696)	(532,089)
Halma PLC	United Kingdom	(6,469)	(221,282)
Hexagon AB	Sweden	(35,343)	(399,312)
Keyence Corp.	Japan	(2,600)	(1,140,308)
Pure Storage, Inc. Teledyne Technologies, Inc.	United States United States	(5,113) (799)	(328,306) (309,996)
Telefonaktiebolaget LM Ericsson	Sweden	(48,301)	(300,108)
Trimble, Inc.	United States	(4,089)	(228,657)
			(5,027,703)
Telecommunication Services 1.39%			(0,021,100)
Cellnex Telecom SA	Spain	(8,690)	(282,851)
Elisa Oyj	Finland	(2,480)	(113,866)
Rogers Communications, Inc.	Canada	(6,200)	(229,269)
Singapore Telecommunications Ltd.	Singapore	(138,100)	(280,225)
Telenor ASA	Norway	(10,883)	(124,392)
Telstra Group Ltd.	Australia Canada	(68,930) (8,500)	(166,646)
TELUS Corp.	Candua	(0,500)	(128,648)
			(1,325,897)
Transportation 1.33%	<b>_</b>		··
DSV A/S Knight Swift transportation Holdings Inc.	Denmark	(2,944)	(451,445)
Knight-Swift transportation Holdings, Inc. Kuehne + Nagel International AG	United States Switzerland	(2,625) (845)	(131,040) (242,987)
Transurban Group	Australia	(52,981)	(438,754)
			(1,264,226)
			(1,204,220)

Utilities 4.33%			
Alliant Energy Corp.	United States	(4,321)	(219,939)
APA Group	Australia	(21,910)	(116,914)
Dominion Energy, Inc.	United States	(14,114)	(691,586)
DTE Energy Co.	United States	(3,479)	(386,204)
EDP - Energias de Portugal SA	Portugal	(53,479)	(200,549)
Eversource Energy	United States	(5,850)	(331,754)
NextEra Energy, Inc.	United States	(18,674)	(1,322,306)
Origin Energy Ltd.	Australia	(29,812)	(216,222)
RWE AG	Germany	(10,200)	(349,273)
Severn Trent PLC	United Kingdom	(4,596)	(138,273)
Snam SpA	Italy	(34,711)	(153,679)
			(4,126,699)
Total Value of Reference Entity — Morgan Stanley Capital Services LLC			\$(95,316,996)

#### Abbreviations

#### **Selected Portfolio**

- **GDR** Global Depositary Receipt
- LIBOR London Interbank Offered Rate
- MSCO Morgan Stanley
- MSCS Morgan Stanley Capital Services Inc.
- OAT Obligation Assumable by the Treasurer
- REIT Real Estate Investment Trust
- SPA Standby Purchase Agreement
- ULSD Ultra-Low Sulfur Diesel

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin U.S. Core Bond ETF	Country	Principal Amount*	Value
Corporate Bonds & Notes 29.3%			
Aerospace & Defense 0.5%			
Boeing Co., 3.50%, 3/01/39	United States	5,000,000	\$ 3,563,90
Northrop Grumman Corp., 4.03%, 10/15/47	United States	7,400,000	5,853,48
			9,417,39
Agriculture 0.8%			
Altria Group, Inc., 3.40%, 5/06/30	United States	5,000,000	4,525,39
Cargill, Inc., 2.125%, 11/10/31	United States	5,000,000	4,090,15
a Imperial Brands Finance PLC, 3.50%, 7/26/26	United Kingdom	4,000,000	3,842,41
Philip Morris International, Inc., 5.375%, 2/15/33	United States	3,600,000	3,576,47
		0,000,000	16,034,44
Airlines 0.5%			10,004,44
American Airlines Pass-Through Trust, Series 2016-3, Class A,			
3.25%, 4/15/30	United States	3,821,629	3,482,42
<sup>a</sup> Delta Air Lines, Inc./SkyMiles IP Ltd., first lien, 4.50%, 10/20/25	United States	3,850,320	3,804,4
United Airlines Pass-Through Trust,		0,000,020	0,001,1
Series 2019-2, Class A, 2.90%, 11/01/29	United States	802,083	723,9
Series 2020-1, Class A, 5.875%, 4/15/29	United States	55,096	55,3
Series 2020-1, Class B, 4.875%, 7/15/27	United States	1,209,600	1,192,44
		.,,	9,258,5
Apparel 0.1%			
Tapestry, Inc., 7.85%, 11/27/33	United States	2,500,000	2,634,43
Auto Manufacturers 0.2%			
Hyundai Capital America,			
<sup>a</sup> 5.30%, 1/08/29	United States	2,600,000	2,590,42
<sup>a</sup> 5.35%, 3/19/29	United States	885,000	883,89
			3,474,32
Banks 5.9% ABN AMRO Bank NV, 6.339% to 9/18/26, FRN thereafter, 9/18/27	Netherlands	1,100,000	1,114,93
Bank of America Corp.,	Neulenanus	1,100,000	1,114,30
1.922% to 10/24/30, FRN thereafter, 10/24/31	United States	2,800,000	2,291,68
2.592% to 4/29/30, FRN thereafter, 4/29/31	United States	3,000,000	2,594,6
3.974% to 2/07/29, FRN thereafter, 2/07/30	United States	8,200,000	7,767,6
4.948% to 7/22/27, FRN thereafter, 7/22/28	United States	2,700,000	2,678,9
5.468% to 1/23/34, FRN thereafter, 1/23/35	United States	1,000,000	999,3
BNP Paribas SA,		1,000,000	000,0
<sup>a</sup> 2.819% to 11/19/24, FRN thereafter, 11/19/25	France	2,200,000	2,172,8
<sup>a</sup> 5.176% to 1/09/29, FRN thereafter, 1/09/30	France	4,400,000	4,355,2
BPCE SA, 2.045% to 10/19/26, FRN thereafter, 10/19/27	France	3,700,000	3,398,0
Citigroup, Inc.,			
4.125%, 7/25/28	United States	2,300,000	2,208,6
3.057% to 1/25/32, FRN thereafter, 1/25/33	United States	1,800,000	1,529,4
Danske Bank AS, 5.705% to 3/01/29, FRN thereafter, 3/01/30	Denmark	4,000,000	4,012,7
Deutsche Bank AG, 5.371%, 9/09/27	Germany	3,700,000	3,707,4
Goldman Sachs Group, Inc.,	,		, ,
1.948% to 10/21/26, FRN thereafter, 10/21/27	United States	5,200,000	4,802,9
2.64% to 2/24/27, FRN thereafter, 2/24/28	United States	5,200,000	4,851,1
HSBC Holdings PLC,		-,,0	.,,.
2.013% to 9/22/27, FRN thereafter, 9/22/28	United Kingdom	4,100,000	3,683,2
2.357% to 8/18/30, FRN thereafter, 8/18/31	United Kingdom	1,300,000	1,086,6
		.,	.,555,6
JPMorgan Chase & Co		5,000,000	4,383,8
JPMorgan Chase & Co., 2 956% to 5/13/30 ERN thereafter 5/13/31	United States	0,000,000	
2.956% to 5/13/30, FRN thereafter, 5/13/31	United States	2 000 000	1 7 2 0 2
2.956% to 5/13/30, FRN thereafter, 5/13/31 2.522% to 4/22/30, FRN thereafter, 4/22/31	United States	2,000,000	
2.956% to 5/13/30, FRN thereafter, 5/13/31 2.522% to 4/22/30, FRN thereafter, 4/22/31 1.953% to 2/04/31, FRN thereafter, 2/04/32	United States United States	2,000,000	1,627,49
2.956% to 5/13/30, FRN thereafter, 5/13/31 2.522% to 4/22/30, FRN thereafter, 4/22/31	United States		1,729,29 1,627,49 1,601,9 1,292,77

KeyBank NA, 4.15%, 8/08/25	United States	2,500,000	2,452,241
Mizuho Financial Group, Inc., 5.778% to 7/06/28, FRN thereafter,			
7/06/29	Japan	2,700,000	2,736,994
Morgan Stanley, 2.239% to 7/21/31, FRN thereafter, 7/21/32	United States	4,000,000	3,269,020
3.622% to 4/01/30, FRN thereafter, 4/01/31	United States	4,300,000	3,947,216
3.95%, 4/23/27	United States	3,600,000	3,477,852
5.466% to 1/18/34, FRN thereafter, 1/18/35	United States	1,000,000	997,758
PNC Financial Services Group, Inc., 5.676% to 1/22/34, FRN		1,000,000	
thereafter, 1/22/35	United States	1,050,000	1,056,050
Santander U.K. Group Holdings PLC, 1.673% to 6/14/26, FRN			
thereafter, 6/14/27	United Kingdom	3,200,000	2,959,719
<sup>a</sup> Societe Generale SA, 1.792% to 6/09/26, FRN thereafter, 6/09/27	France	4,300,000	3,967,854
Toronto-Dominion Bank, 4.693%, 9/15/27	Canada	4,700,000	4,631,393
Truist Financial Corp., 5.90% to 10/28/25, FRN thereafter, 10/28/26	United States	3,850,000	3,860,957
U.S. Bancorp, 5.727% to 10/21/25, FRN thereafter, 10/21/26	United States	1,700,000	1,703,467
UBS Group AG,		550.000	
<sup>a</sup> 6.373% to 7/15/25, FRN thereafter, 7/15/26	Switzerland	550,000	552,789
4.55%, 4/17/26	Switzerland	950,000	934,001
Wells Fargo & Co., 2.879% to 10/30/29, FRN thereafter, 10/30/30	United States	10,300,000	9,139,497
4.54% to 8/15/25, FRN thereafter, 8/15/26	United States	1,600,000	1,580,585
5.198% to 1/23/29, FRN thereafter, 1/23/30	United States	2,250,000	2,241,002
0.100 / 10 1/20/20, 1111 therearter, 1/20/00	officer offices	2,200,000	
			113,399,445
Banks 0.5%			
Citigroup, Inc., 4.45%, 9/29/27	United States	1,500,000	1,462,480
Goldman Sachs Group, Inc., 3.691% to 6/05/27, FRN thereafter,			
6/05/28	United States	2,500,000	2,392,197
Wells Fargo & Co., 3.35% to 3/02/32, FRN thereafter, 3/02/33	United States	6,000,000	5,205,131
			9,059,808
Beverages 0.5%			
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.,			
4.70%, 2/01/36	Belgium	1,800,000	1,716,827
Anheuser-Busch InBev Worldwide, Inc., 4.439%, 10/06/48	Belgium	4,000,000	3,426,348
Constellation Brands, Inc., 4.90%, 5/01/33	United States	5,000,000	4,830,153
			9,973,328
Biotechnology 0.8%			
Amgen, Inc.,			
4.663%, 6/15/51	United States	2,000,000	1,710,554
5.25%, 3/02/33	United States	3,400,000	3,391,763
Bio-Rad Laboratories, Inc., 3.30%, 3/15/27	United States	500,000	473,801
Illumina, Inc., 5.80%, 12/12/25	United States	3,000,000	3,004,470
Regeneron Pharmaceuticals, Inc., 1.75%, 9/15/30	United States	4,000,000	3,295,714
Royalty Pharma PLC, 2.20%, 9/02/30	United Kingdom	5,000,000	4,168,661
			16,044,963
Building Products 0.1%			
NVR, Inc., 3.00%, 5/15/30	United States	2,500,000	2,216,761
		, ,	
Commercial Services & Supplies 0.2%	Upited Kingdom	600.000	505 764
<sup>a</sup> Ashtead Capital, Inc., 5.80%, 4/15/34 Boardwalk Pipelines LP, 4.80%, 5/03/29	United Kingdom United States	600,000 3,950,000	595,764 3,866,576
Boardwark Tipelines LI, 4.00%, 3/03/23	Onited States	3,350,000	
			4,462,340
Construction Materials 0.4%			
Owens Corning, 5.70%, 6/15/34	United States	7,000,000	7,067,717
Diversified REITs 0.2%			
Essex Portfolio LP, 2.65%, 3/15/32	United States	4,000,000	3,317,916
Diversified Telecommunication Services 0.7%			
America Movil SAB de CV, 2.875%, 5/07/30	Mexico	3,800,000	3,350,538
Orange SA, 9.00%, 3/01/31	France	3,000,000	3,579,578
-		. ,	

Verizon Communications, Inc.,			
1.75%, 1/20/31	United States	5,000,000	4,047,767
2.85%, 9/03/41	United States	3,900,000	2,734,273
			13,712,156
			10,712,100
Electric 0.8%	United States	1 050 000	1 004 020
Constellation Energy Generation LLC, 6.125%, 1/15/34 DTE Energy Co., 4.875%, 6/01/28	United States	1,050,000 2,800,000	1,094,838 2,757,095
Duke Energy Corp., 2.45%, 6/01/30	United States	3,900,000	3,350,414
Duke Energy Ohio, Inc., 5.25%, 4/01/33	United States	500,000	496,078
<sup>a</sup> Electricite de France SA, 5.70%, 5/23/28	France	600,000	606,286
Public Service Enterprise Group, Inc., 2.45%, 11/15/31	United States	5,000,000	4,119,464
Xcel Energy, Inc., 5.45%, 8/15/33	United States	3,300,000	3,243,776
			15,667,951
Electric Utilities 1.7%			
Baltimore Gas & Electric Co., 3.50%, 8/15/46	United States	1,400,000	1,010,987
<sup>a</sup> Comision Federal de Electricidad, 3.348%, 2/09/31	Mexico	3,800,000	3,143,225
Duke Energy Corp., 3.75%, 9/01/46	United States	5,000,000	3,644,966
<sup>a</sup> EDP Finance BV, 1.71%, 1/24/28	Netherlands	4,500,000	3,977,807
Enel Finance International NV,			
a 3.50%, 4/06/28	Netherlands	2,700,000	2,526,908
°2.25%, 7/12/31	Netherlands	3,500,000	2,856,212
Exelon Corp., 4.05%, 4/15/30	United States	4,500,000	4,225,302
Georgia Power Co., Series 2010-C, 4.75%, 9/01/40	United States	1,400,000	1,265,992
MidAmerican Energy Co., 3.65%, 8/01/48	United States	1,100,000	829,155
<sup>a</sup> Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 4.875%, 7/17/49	Indonesia	750,000	619,697
Southern Co., Series A, 3.70%, 4/30/30	United States	6,000,000	5,534,087
Virginia Electric & Power Co., Series B, 3.80%, 9/15/47	United States	5,100,000	3,787,576
		-,	
			33,421,914
Electronic Equipment, Instruments & Components 0.3%			
Flex Ltd., 4.875%, 5/12/30	Singapore	3,000,000	2,909,631
Teledyne FLIR LLC, 2.50%, 8/01/30	United States	3,000,000	2,555,869
			5,465,500
Energy Equipment & Services 0.4%			
Kinder Morgan, Inc., 2.00%, 2/15/31	United States	4,100,000	3,360,760
<sup>a</sup> Schlumberger Holdings Corp., 5.00%, 11/15/29	United States	4,270,000	4,239,357
			7,600,117
Entertainment 0.2%			
Warnermedia Holdings, Inc.,			
4.279%, 3/15/32	United States	3,000,000	2,619,439
4.054%, 3/15/29	United States	900,000	831,351
			3,450,790
Financial Services 0.2%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 3.40%,			
10/29/33	Ireland	3,500,000	2,937,597
Food 0.4%		, ,	
JBS USA Holding Lux SARL/JBS USA Food Co./JBS Lux Co. SARL,			
5.75%, 4/01/33	United States	3,700,000	3,698,396
Sysco Corp., 5.95%, 4/01/30	United States	4,600,000	4,789,145
Cysco Colp., 0.0070, 4/01/00	Office Offices	4,000,000	
			8,487,541
Food Products 0.1%			
Kraft Heinz Foods Co., 3.75%, 4/01/30	United States	2,000,000	1,868,016
Ground Transportation 0.2%			
Burlington Northern Santa Fe LLC,			
4.90%, 4/01/44	United States	1,100,000	1,015,596
4.15%, 4/01/45	United States	2,300,000	1,906,010
CSX Corp., 4.25%, 11/01/66	United States	1,000,000	779,005
			3,700,611

Health Care Providers & Services 1.5%			
CVS Health Corp., 4.875%, 7/20/35	United States	1,400,000	1,309,009
Elevance Health, Inc., 5.10%, 1/15/44	United States	2,000,000	1,857,942
HCA, Inc., 3.625%, 3/15/32	United States	6,500,000	5,727,483
Icon Investments Six DAC, 6.00%, 5/08/34	United States	365,000	373,028
IQVIA, Inc., 6.25%, 2/01/29	United States	5,200,000	5,348,491
Quest Diagnostics, Inc., 2.80%, 6/30/31	United States	6,800,000	5,823,871
STERIS Irish FinCo UnLtd Co., 2.70%, 3/15/31	Ireland	5,000,000	4,266,291
UnitedHealth Group, Inc.,			
2.00%, 5/15/30	United States	3,000,000	2,550,554
3.05%, 5/15/41	United States	2,500,000	1,846,332
			29,103,001
Haalth Care Carriers 0.20/			
Health Care Services 0.2%	Linited Otates	F 000 000	4 004 500
Elevance Health, Inc., 2.55%, 3/15/31	United States	5,000,000	4,264,560
Healthcare-Products 0.8%			
Baxter International, Inc., 2.539%, 2/01/32	United States	6,400,000	5,251,668
Boston Scientific Corp., 2.65%, 6/01/30	United States	6,000,000	5,268,901
GE HealthCare Technologies, Inc., 5.905%, 11/22/32	United States	4,200,000	4,336,079
			14,856,648
Home Builders 0.2%			
Toll Brothers Finance Corp., 3.80%, 11/01/29	United States	4,600,000	4,259,570
Household Products 0.1%			
Haleon U.S. Capital LLC, 3.625%, 3/24/32	United States	2,500,000	2,240,690
Insurance 2.3%		4 000 000	4 574 007
<sup>a</sup> AIA Group Ltd., 4.95%, 4/04/33	Hong Kong	1,600,000	1,571,067
Aon Corp., 2.80%, 5/15/30	United States	7,000,000	6,138,922
Aon Corp./Aon Global Holdings PLC, 5.35%, 2/28/33	United States	2,000,000	1,987,533
Berkshire Hathaway Finance Corp., 3.85%, 3/15/52	United States	2,500,000	1,934,401
Corebridge Financial, Inc.,	Linited Otates	4 500 000	1 0 4 0 4 0 4
3.90%, 4/05/32	United States	1,500,000	1,343,161
<sup>a</sup> 6.05%, 9/15/33	United States	2,400,000	2,462,994
<sup>a</sup> Corebridge Global Funding, 5.90%, 9/19/28	United States	2,000,000	2,043,422
<sup>a</sup> Five Corners Funding Trust II, 2.85%, 5/15/30	United States	7,000,000	6,166,536
Marsh & McLennan Cos., Inc., 4.90%, 3/15/49	United States	3,000,000	2,687,090
MetLife, Inc., 5.875%, 2/06/41	United States	1,100,000	1,126,153
<sup>a</sup> Metropolitan Life Global Funding I, 4.30%, 8/25/29	United States	1,400,000	1,348,168
<sup>a</sup> New York Life Global Funding, 4.85%, 1/09/28	United States	5,200,000	5,166,487
Progressive Corp., 3.70%, 3/15/52	United States	3,000,000	2,244,144
Reinsurance Group of America, Inc., 3.90%, 5/15/29	United States	2,250,000	2,110,423
<sup>a</sup> RGA Global Funding, 5.50%, 1/11/31 <sup>a</sup> Sammons Financial Group, Inc., 6.875%, 4/15/34	United States	2,100,000 2,500,000	2,098,046
"Sammons Financial Group, Inc., 6.675%, 4/15/34	United States	2,500,000	2,564,999
			42,993,546
Internet Software & Services 0.1%			
<sup>a</sup> Tencent Holdings Ltd., 3.925%, 1/19/38	Cayman Islands	2,000,000	1,678,441
·		_,,	
IT Services 0.3%			
Fiserv, Inc.,		4 000 000	4 004 057
3.50%, 7/01/29	United States	1,800,000	1,664,857
2.65%, 6/01/30	United States	4,700,000	4,090,927
			5,755,784
Lodging 0.1%			
Marriott International, Inc., 5.30%, 5/15/34	United States	1,400,000	1,375,092
	Office Otales	1,400,000	1,070,002
Machinery-Diversified 0.2%			
Ingersoll Rand, Inc., 5.70%, 8/14/33	United States	4,200,000	4,295,697
Media 1.1%			
Charter Communications Operating LLC/Charter Communications			
Operating Capital,			
2.80%, 4/01/31	United States	5,000,000	4,088,765
3.50%, 3/01/42	United States	1,500,000	998,861
,		, ,	

Comcast Corp.,			
4.25%, 1/15/33	United States	4,000,000	3,741,368
1.50%, 2/15/31	United States	3,000,000	2,410,338
Fox Corp., 6.50%, 10/13/33	United States	5,100,000	5,344,529
NBCUniversal Media LLC, 4.45%, 1/15/43	United States	1,100,000	949,671
Walt Disney Co., 2.75%, 9/01/49	United States	5,000,000	3,179,391
			20,712,923
Metals & Mining 0.1% <sup>a</sup> Corp. Nacional del Cobre de Chile, 4.50%, 8/01/47	Chile	1,160,000	925,660
•	onne.	1,100,000	
Multi-Utilities 0.2% Berkshire Hathaway Energy Co., 5.15%, 11/15/43	United States	3,000,000	2,832,232
Oil & Gas 0.8%			
BP Capital Markets America, Inc., 4.893%, 9/11/33	United States	5,300,000	5,156,311
ConocoPhillips Co., 5.05%, 9/15/33	United States	6,000,000	5,950,146
<sup>a</sup> Var Energi ASA, 8.00%, 11/15/32	Norway	3,800,000	4,260,598
			15,367,055
Oil, Gas & Consumable Fuels 0.5%	Nervor	4 700 000	4 004 100
<sup>a</sup> Aker BP ASA, 3.10%, 7/15/31 <sup>a</sup> Pertamina Persero PT, 4.70%, 7/30/49	Norway Indonesia	4,700,000 1,000,000	4,004,123 842,603
Sabine Pass Liguefaction LLC, 4.20%, 3/15/28	United States	4,000,000	3,860,466
		, ,	8,707,192
Packaging & Containers 0.2%			
Amcor Flexibles North America, Inc., 2.63%, 6/19/30	United States	3,500,000	3,008,198
Paper & Forest Products 0.1%			
Suzano Austria GmbH, 3.125%, 1/15/32	Austria	1,300,000	1,064,933
Pharmaceuticals 1.4%			
AbbVie, Inc.,			
4.05%, 11/21/39	United States	3,000,000	2,607,225
4.75%, 3/15/45 <sup>a</sup> Bayer U.S. Finance II LLC, 4.375%, 12/15/28	United States Germany	1,000,000 5,500,000	908,345 5,225,332
Bristol-Myers Squibb Co.,	Germany	3,300,000	5,225,552
4.125%, 6/15/39	United States	3,200,000	2,778,315
2.55%, 11/13/50	United States	6,000,000	3,514,162
Cigna Group, 4.90%, 12/15/48	United States	3,300,000	2,902,493
CVS Health Corp., 1.875%, 2/28/31	United States	6,000,000	4,816,533
Pfizer Investment Enterprises Pte. Ltd., 4.75%, 5/19/33 Takeda Pharmaceutical Co. Ltd., 2.05%, 3/31/30	United States	1,700,000 2,600,000	1,657,136
Takeda Fharmaceutical Co. Ltd., 2.05%, 3/31/30	Japan	2,000,000	2,194,833
			26,604,374
Pipelines 0.9% <sup>a</sup> Cheniere Energy, Inc., 5.65%, 4/15/34	United States	2,700,000	2,703,821
Energy Transfer LP,		_,	_,,
6.40%, 12/01/30	United States	5,800,000	6,102,435
5.55%, 5/15/34	United States	2,300,000	2,277,704
MPLX LP,	United States	2 500 000	2 155 210
2.65%, 8/15/30 5.50%, 6/01/34	United States	2,500,000 3,200,000	2,155,318 3,152,815
		0,200,000	16,392,093
Real Estate Investment Trusts (REITs) 0.1%			10,002,000
Alexandria Real Estate Equities, Inc., 5.25%, 5/15/36	United States	1,340,000	1,290,528
<sup>a</sup> Prologis Targeted U.S. Logistics Fund LP, 5.25%, 4/01/29	United States	1,200,000	1,201,253
			2,491,781
Real Estate Management & Development 0.3%			
Simon Property Group LP, 2.20%, 2/01/31	United States	2,000,000	1,654,325
VICI Properties LP, 4.95%, 2/15/30	United States	5,000,000	4,827,401
			6,481,726

Retail 0.3%			
Dollar Tree, Inc., 4.20%, 5/15/28	United States	5,000,000	4,801,477
Target Corp., 2.95%, 1/15/52	United States	1,300,000	838,133
			5,639,610
Software 0.3%			
ServiceNow, Inc., 1.40%, 9/01/30	United States	8,000,000	6,497,861
Telecommunications 0.9%			
AT&T, Inc., 2.55%, 12/01/33	United States	12,800,000	10,181,987
Motorola Solutions, Inc., 5.40%, 4/15/34	United States	7,000,000	6,942,344
			17,124,331
Transportation 0.2%			
CSX Corp., 4.50%, 11/15/52	United States	3,000,000	2,566,986
Union Pacific Corp., 3.20%, 5/20/41	United States	2,000,000	1,514,041
			4,081,027
Wireless Telecommunication Services 0.4%			
T-Mobile USA, Inc.,			
3.75%, 4/15/27	United States	5,000,000	4,806,809
3.875%, 4/15/30	United States	3,000,000	2,805,193
Vodafone Group PLC, 4.875%, 6/19/49	United Kingdom	1,000,000	866,297
			8,478,299
Total Corporate Bonds & Notes (Cost \$590,910,677)			559,905,895
U.S. Government & Agency Securities 64.0%			
Federal Farm Credit Banks Funding Corp., 2.10%, 2/25/36	United States	4,000,000	3,009,798
Federal Home Loan Mortgage Corp.,		.,,	_,,
2.00%, 4/01/37	United States	4,454,521	3,916,090
2.00%, 3/01/51	United States	27,681,637	21,865,306
2.00%, 5/01/51 2.00%, 9/01/51	United States United States	10,690,379 894,712	8,425,671 700,821
2.00%, 1/01/52	United States	2,547,943	1,994,598
2.00%, 1/01/52	United States	742,090	580,928
2.00%, 3/01/52	United States	432,774	339,241
2.00%, 4/01/52	United States	4,840,531	3,797,254
2.00%, 8/01/52 2.50%, 4/01/37	United States United States	24,446,706 3,378,654	19,191,512 3,055,226
2.50%, 4/01/37	United States	1,351,992	1,221,069
2.50%, 5/01/37	United States	3,572,472	3,228,828
2.50%, 9/01/51	United States	2,051,055	1,676,326
2.50%, 1/01/52	United States	603,600	493,310
2.50%, 3/01/52 2.50%, 4/01/52	United States	6,468,072 15,043,775	5,300,147
2.50%, 4/01/52 3.00%, 4/01/37	United States United States	15,043,775 431,526	12,323,805 399,285
3.00%, 6/01/37	United States	3,734,050	3,455,062
3.00%, 8/01/37	United States	479,006	443,218
3.00%, 9/01/37	United States	637,719	590,072
3.00%, 3/01/50 3.00%, 3/01/50	United States United States	13,296,841 5,099,536	11,502,238
3.00%, 10/01/51	United States	576,417	4,409,307 490,761
3.00%, 7/01/52	United States	3,188,619	2,716,593
3.00%, 7/01/52	United States	394,904	336,148
3.50%, 2/01/47	United States	1,311,248	1,183,340
3.50%, 2/01/47	United States	2,506,076	2,269,798
3.50%, 3/01/48 3.50%, 3/01/48	United States United States	1,580,792 3,207,744	1,429,434 2,914,511
3.50%, 4/01/52	United States	2,918,809	2,586,194
3.50%, 5/01/52	United States	6,729,267	5,962,448
3.50%, 6/01/52	United States	4,741,227	4,200,197
3.50%, 12/01/52	United States	3,035,488	2,689,326
4.00%, 11/01/37 4.00%, 11/01/45	United States United States	4,850,821 2,254,678	4,668,563 2,111,817
4.00%, 6/01/48	United States	4,623,194	4,323,408
		,,	, , ,

4.00%, 5/01/50	United States	5,000,464	4,675,932
4.00%, 9/01/52	United States	4,444,020	4,068,521
4.00%, 10/01/52	United States	3,418,756	3,129,875
4.00%, 5/01/53	United States	4,496,062	4,117,673
4.00%, 11/01/53	United States	3,519,287	3,221,927
4.00%, 1/01/54 4.50%, 8/01/52	United States United States	3,722,279 662,910	3,408,071 625,288
4.50%, 10/01/52	United States	5,739,387	5,417,353
4.50%, 5/01/52	United States	3,244,844	3,059,896
5.00%, 7/01/54	United States	1,603,000	1,549,738
Federal National Mortgage Association,		.,,	.,,
1.50%, 9/01/51	United States	4,067,839	3,055,228
2.00%, 5/01/36	United States	9,432,841	8,344,546
2.00%, 4/01/37	United States	4,284,263	3,767,095
2.00%, 4/01/37	United States	411,585	361,836
2.00%, 7/01/51	United States	20,480,797	16,103,121
2.00%, 8/01/51	United States	13,457,100	10,580,362
2.00%, 2/01/52	United States	2,945,516	2,306,131
2.00%, 2/01/52	United States	1,469,023	1,151,533
2.00%, 3/01/52	United States	18,608,450	14,606,621
2.50%, 7/01/37	United States	3,928,240	3,559,477 20,562,027
2.50%, 4/01/51 2.50%, 7/01/51	United States United States	24,977,655 6,656,328	5,469,889
2.50%, 8/01/51	United States	4,162,226	3,419,260
2.50%, 12/01/51	United States	14,800,369	12,139,704
2.50%, 12/01/51	United States	4,920,515	4,021,838
2.50%, 2/01/52	United States	1,511,497	1,239,065
2.50%, 3/01/52	United States	10,843,241	8,877,716
2.50%, 4/01/52	United States	4,879,302	3,997,554
3.00%, 9/01/37	United States	478,677	442,913
3.00%, 9/01/37	United States	3,911,918	3,636,156
3.00%, 10/01/37	United States	4,147,931	3,838,020
3.00%, 4/01/50	United States	5,392,728	4,687,917
3.00%, 9/01/50	United States	4,429,262	3,823,902
3.00%, 11/01/51	United States	4,967,995	4,248,279
3.00%, 2/01/52	United States	529,602	450,861
3.00%, 3/01/52 3.00%, 3/01/52	United States United States	4,847,938 703,371	4,126,994 598,781
3.00%, 5/01/52	United States	4,793,706	4,085,104
3.00%, 5/01/52	United States	4,014,850	3,420,344
3.50%, 6/01/49	United States	555,625	499,900
3.50%, 8/01/49	United States	8,822,057	7,913,663
3.50%, 11/01/52	United States	4,450,794	3,943,350
4.00%, 2/01/49	United States	363,381	341,145
4.00%, 1/01/54	United States	4,014,439	3,674,730
4.00%, 4/01/54	United States	4,411,515	4,038,190
4.50%, 7/01/47	United States	4,782,530	4,618,251
4.50%, 5/01/48	United States	2,420,626	2,331,238
4.50%, 12/01/48	United States	3,343,955	3,203,932
4.50%, 2/01/50 4.50%, 11/01/52	United States	1,446,900	1,387,098
5.00%, 10/01/52	United States United States	6,418,406 3,266,981	6,056,502 3,164,324
5.00%, 1/01/52	United States	5,370,286	5,201,539
5.00%, 5/01/53	United States	3,349,129	3,238,540
5.00%, 8/01/53	United States	4,412,970	4,268,386
5.50%, 5/01/53	United States	8,439,194	8,330,091
6.00%, 8/01/53	United States	13,965,622	14,016,948
Government National Mortgage Association,			
2.00%, 10/20/50	United States	12,778,196	10,355,266
2.00%, 4/20/52	United States	4,878,433	3,952,999
2.00%, 5/20/52	United States	10,234,963	8,293,392
2.00%, 6/20/52	United States	4,913,658	3,981,556
2.50%, 4/20/52	United States	8,581,341	7,217,056
2.50%, 6/20/52	United States	4,902,906	4,123,430
3.50%, 10/20/47	United States	6,285,425	5,703,135

4.00%, 6/20/52	United States	6,710,952	6,208,205
5.00%, 9/20/53	United States	3,207,112	3,123,642
5.50%, 5/20/53	United States	7,214,334	7,165,162
6.00%, 4/20/54	United States	11,432,708	11,490,243
6.00%, 6/20/54	United States	3,880,000	3,899,526
6.50%, 4/20/54	United States	2,201,414	2,235,018
6.50%, 5/20/54	United States	11,544,116	11,720,339
U.S. Treasury Bonds,			
1.125%, 5/15/40	United States	1,850,000	1,139,123
1.125%, 8/15/40	United States	21,200,000	12,916,266
1.25%, 5/15/50	United States	22,465,000	11,138,603
1.375%, 8/15/50	United States	68,475,000	35,054,653
1.875%, 2/15/51	United States	2,100,000	1,226,777
2.00%, 11/15/41	United States	39,050,000	26,842,299
2.00%, 2/15/50	United States	17,200,000	10,449,672
2.00%, 8/15/51	United States	4,900,000	2,944,594
2.25%, 8/15/46	United States	10,314,000	6,877,343
2.25%, 8/15/49	United States	2,050,000	1,325,373
2.75%, 8/15/42	United States	22,450,000	17,274,223
2.75%, 11/15/42	United States	12,800,000	9,813,500
2.75%, 11/15/47	United States	9,420,000	6,851,578
3.00%, 11/15/44	United States	5,795,000	4,527,570
3.00%, 2/15/49	United States	27,743,000	21,019,657
3.625%, 2/15/53	United States	14,600,000	12,423,117
3.625%, 5/15/53	United States	450,000	383,010
U.S. Treasury Notes,			
0.375%, 11/30/25	United States	82,150,000	77,078,200
0.375%, 1/31/26	United States	63,700,000	59,374,123
0.875%, 6/30/26	United States	73,300,000	68,008,656
1.25%, 12/31/26	United States	83,300,000	76,800,323
1.25%, 8/15/31	United States	14,160,000	11,494,214
1.375%, 11/15/31	United States	2,400,000	1,952,719
1.50%, 10/31/24	United States	70,000,000	69,102,430
2.25%, 8/15/27	United States	6,800,000	6,354,680
2.75%, 8/15/32	United States	19,400,000	17,266,379
3.25%, 6/30/27	United States	78,565,000	75,816,759
3.50%, 4/30/28	United States	7,500,000	7,255,518
3.75%, 5/31/30	United States	11,000,000	10,654,531
4.00%, 10/31/29	United States	36,300,000	35,693,109
4.125%, 7/31/28	United States	12,700,000	12,567,295
4.375%, 5/15/34	United States	6,900,000	6,902,695
Total II.S. Covernment & Ageney Securities			
Total U.S. Government & Agency Securities			
(Cost \$1,302,155,982)			1,224,223,983
Municipal Bonds 1.0%			
California 0.9%			
Golden State Tobacco Securitization Corp., Subordinate Bond,			
Refunding, Series 2021, 3.85%, 6/01/50	United States	5,340,000	5,011,813
San Bernardino Community College District,		- , ,	- , - ,
Refunding, 2.686%, 8/01/41	United States	6,140,000	4,486,607
Refunding, 2.856%, 8/01/49	United States	3,575,000	2,382,005
Whittier City School District, Refunding, 3.306%, 8/01/43	United States	7,500,000	5,928,272
			17,808,697
Ohio 0.1%			
Greenville City School District, Refunding, 3.541%, 1/01/51	United States	1,295,000	1,002,085
Total Municipal Bonds (Cost \$23,708,414)			18,810,782
			10,010,702
Foreign Government and Agency Securities 0.8%			
Chile Government International Bonds, 3.500%, 1/25/50	Chile	1,100,000	794,030
Peru Government International Bonds, 2.783%, 1/23/31	Peru	5,850,000	5,037,164
<sup>a</sup> African Export-Import Bank, 3.994%, 9/21/29	Supranational	6,100,000	5,483,040

#### SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

<sup>a</sup> Banque Ouest Africaine de Developpement, 5.000%, 7/27/27	Supranational	3,800,000	3,637,431
Total Foreign Government and Agency Securities			
(Cost \$17,368,994)			14,951,665
Asset-Backed Security 0.3%			
<sup>a</sup> New Economy Assets Phase 1 Sponsor LLC, Series 2021-1,			
Class A1, 1.91%, 10/20/61	United States	6,660,000	5,938,106
Total Asset-Backed Securities (Cost \$6,604,458)			5,938,106
Commercial Mortgage- Backed Securities 1.7% Bank.			
Series 2021-BN33, Class A5, 2.556%, 5/15/64	United States	2,780,000	2,345,079
<sup>b</sup> Series 2022-BN40, Class A4, 3.506%, 3/15/64	United States	2,800,000	2,467,306
Benchmark Mortgage Trust,	United States	2 780 000	2 222 220
Series 2021-B31, Class A5, 2.669%, 12/15/54 <sup>b</sup> Series 2022-B32, Class A5, 3.002%, 1/15/55	United States	2,780,000 5,560,000	2,328,829 4,643,456
<sup>b</sup> Series 2023-V3, Class A3, 6.363%, 7/15/56	United States	540,000	557,764
BX Commercial Mortgage Trust,			
<sup>a,b</sup> Series 2021-VOLT, Class B, 1 mo. USD Term SOFR + 1.06%,		0,400,000	0 4 40 457
6.393%, 9/15/36 <sup>a,b</sup> Series 2022-LP2, Class A, 1 mo. USD Term SOFR + 1.01%,	United States	3,190,000	3,146,157
6.342%, 2/15/39	United States	2,530,336	2,504,104
<sup>a,b</sup> BX Mortgage Trust, Series 2021-PAC, Class A, 1 mo. USD Term		, ,	))-
SOFR + 0.80%, 6.133%, 10/15/36	United States	3,090,000	3,052,808
a,b BX Trust, Series 2022-IND, Class A, 1 mo. USD Term SOFR +	United States	2 705 050	2 770 466
1.49%, 6.82%, 4/15/37 <sup>a,b</sup> DBCG Mortgage Trust, Series 2017-BBG, Class A, 8.50%, 6/15/34	United States United States	3,785,950 7,007,049	3,779,166 7,006,635
		1,001,010	
Total Commercial Mortgage- Backed Securities (Cost \$33,791,332)			24 024 204
			31,831,304
Total Investments before Short-Term Investments			
(Cost \$1,974,539,857)			1,855,661,735
Short-Term Investments 2.8%			
Money Market Funds 2.8%			
<sup>c,d</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	United States	53,609,580	53,609,580
Total Short-Term Investments (Cost \$53,609,580)			53,609,580
Total Investments (Cost \$2,028,149,437) 99.9%			1,909,271,315
Other Assets, less Liabilities 0.1%			2,638,764
Net Assets 100.0%			\$1,911,910,079
			ψι,στι,στο,079
*The estimated encoded in the Cold in the Cold Black contract of the sector in the first of			

\*The principal amount is stated in U.S. dollars unless otherwise indicated.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$132,162,041, representing 6.9% of net assets.

<sup>b</sup>Variable rate security. The rate shown represents the yield at period end. <sup>c</sup>The rate shown is the annualized seven-day effective yield at period end.

<sup>d</sup>See Note 3 regarding investments in affiliated management investment companies.

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Interest rate contracts					
U.S. Treasury 10 Yr. Note	Long	37	\$ 4,069,422	9/19/24	\$ 69,323
U.S. Treasury 2 Yr. Note	Long	238	48,604,063	9/30/24	187,942
U.S. Treasury 5 Yr. Note	Long	514	54,781,156	9/30/24	619,543
U.S. Treasury Ultra 10 Yr. (CBT)	Long	5	567,656	9/19/24	1,946
Total Futures Contracts					\$878,754

\*As of period end.

#### Abbreviations

# **Selected Portfolio**

<b>FRN</b> – Floating Rate Note
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REIT - Real Estate Investment Trust

SOFR - Secured Overnight Financing Rate

# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Franklin U.S. Core Dividend Tilt Index ETF	Industry	Shares	Value
Common Stocks 99.8%			
Brazil 0.3%			
<sup>a</sup> MercadoLibre, Inc.	Broadline Retail	90	\$ 147,90
Netherlands 0.4%			
NXP Semiconductors NV	Semiconductors & Semiconductor Equipment	884	237,87
Russia 0.0%			
<sup>b</sup> Tatneft PJSC	Oil, Gas & Consumable Fuels	15,990	
United Kingdom 0.1%			
CNH Industrial NV	Machinery	3,328	33,71
United States 99.0%			
3M Co.	Industrial Conglomerates	1,950	199,27
Abbott Laboratories	Health Care Equipment & Supplies	2,574	267,46
AbbVie, Inc.	Biotechnology	3,666	628,79
Accenture PLC, Class A	IT Services	780	236,66
<sup>a</sup> Adobe, Inc.	Software	442	245,54
Advanced Micro Devices, Inc.	Semiconductors & Semiconductor Equipment	1,924	312,09
AES Corp.	Independent Power Producers & Energy Traders	2,241	39,37
Air Products & Chemicals, Inc.	Chemicals	364	93,93
Alexandria Real Estate Equities, Inc.	Health Care REITs	567	66,32
Alliant Energy Corp.	Electric Utilities	936	47,64
Allstate Corp.	Insurance	286	45,66
Alphabet, Inc., Class A	Interactive Media & Services	6,084	1,108,20
Alphabet, Inc., Class C	Interactive Media & Services	5,408	991,93
Altria Group, Inc.	Торассо	6,162	280,67
Amazon.com, Inc.	Broadline Retail	10,530	2,034,92
Amcor PLC	Containers & Packaging	5,110	49,97
Ameren Corp.	Multi-Utilities	208	14,79
American Electric Power Co., Inc.	Electric Utilities	1,924	168,81
American Tower Corp.	Specialized REITs	1,144	222,37
Amgen, Inc.	Biotechnology	1,300	406,18
Analog Devices, Inc.	Semiconductors & Semiconductor Equipment	1,430	326,41
Annaly Capital Management, Inc.	Mortgage Real Estate Investment Trusts (REITs)	1,782	33,96
APA Corp.	Oil, Gas & Consumable Fuels	1,404	41,33
Apollo Global Management, Inc.	Financial Services	1,352	159,63
Apple, Inc.	Technology Hardware, Storage & Peripherals	14,924	3,143,29
Applied Materials, Inc.	Semiconductors & Semiconductor Equipment	1,118	263,83
ARES Management Corp., Class A	Capital Markets	594	79,16
<sup>a</sup> Arista Networks, Inc.	Communications Equipment	390	136,68
AT&T, Inc.	Diversified Telecommunication Services	24,128	461,08
Automatic Data Processing, Inc.	Professional Services	24,120	62,05
AvalonBay Communities, Inc.	Residential REITs	494	102,20
Avangrid, Inc.	Electric Utilities	252	8,95
Baker Hughes Co.	Energy Equipment & Services	1,560	54,86
Bank of America Corp.	Banks	8,019	318,91
Bank of New York Mellon Corp.	Capital Markets	2,704	161,94
Baxter International, Inc.	Health Care Equipment & Supplies	1,846	61,74
Becton Dickinson & Co.		26	6,07
Bentley Systems, Inc., Class B	Health Care Equipment & Supplies Software	20 56	2,76
	Financial Services	312	126,92
<sup>a</sup> Berkshire Hathaway, Inc., Class B		676	56,98
Best Buy Co., Inc.	Specialty Retail		
BlackRock, Inc. Blackstone, Inc.	Capital Markets	508 2.470	399,95
,	Capital Markets	2,470	305,78
<sup>a</sup> Block, Inc.	Financial Services	297	19,15
Boston Properties, Inc.	Office REITs	546	33,61
Bristol-Myers Squibb Co.	Pharmaceuticals	7,020	291,54
Broadcom, Inc.	Semiconductors & Semiconductor Equipment	610	979,37
Broadridge Financial Solutions, Inc.	Professional Services	416	81,95
<sup>a</sup> Cadence Design Systems, Inc. Camden Property Trust	Software Residential REITs	286	88,01
	Posidontial PELLs	364	39,71

Campbell Soup Co.	Food Products	728	32,898
Cardinal Health, Inc.	Health Care Providers & Services	108	10,619
Carlyle Group, Inc.	Capital Markets	806	32,361
Caterpillar, Inc.	Machinery	364	121,248
Chevron Corp.	Oil, Gas & Consumable Fuels	4,004	626,306
<sup>a</sup> Chipotle Mexican Grill, Inc.	Hotels, Restaurants & Leisure	1,150	72,047
Cigna Group	Health Care Providers & Services	54	17,851
Cincinnati Financial Corp.	Insurance	540	63,774
Cisco Systems, Inc.	Communications Equipment	8,736	415,047
Citigroup, Inc.	Banks	6,604	419,090
Citizens Financial Group, Inc.	Banks	1,612	58,080
Clorox Co.	Household Products	442	60,320
<sup>a</sup> Cloudflare, Inc., Class A	IT Services	416	34,457
CME Group, Inc.	Capital Markets	1,323	260,102
CMS Energy Corp.	Multi-Utilities	962	57,268
Coca-Cola Co.	Beverages	7,228	460,062
<sup>a</sup> Coinbase Global, Inc., Class A	Capital Markets	234	52,002
Colgate-Palmolive Co.	Household Products	312	30,276
Comcast Corp., Class A	Media	4,940	193,450
Conagra Brands, Inc.	Food Products	1,768	50,247
ConocoPhillips	Oil, Gas & Consumable Fuels	1,326	151,668
Consolidated Edison, Inc.	Multi-Utilities	1,274	113,921
Corebridge Financial, Inc.	Financial Services	832	24,228
Corning, Inc.	Electronic Equipment, Instruments & Components	2,678	104,040
Costco Wholesale Corp.	Consumer Staples Distribution & Retail	176	149,598
Coterra Energy, Inc., Class A	Oil. Gas & Consumable Fuels	2,730	72,809
CRH PLC	Construction Materials	884	66.282
<sup>a</sup> Crowdstrike Holdings, Inc., Class A	Software	442	169,370
0	Specialized REITs	1,586	154,952
Crown Castle, Inc.	Machinery	494	136,803
Cummins, Inc.	Health Care Providers & Services		
CVS Health Corp.		3,952	233,405
Darden Restaurants, Inc.	Hotels, Restaurants & Leisure	442	66,883
<sup>a</sup> Datadog, Inc., Class A	Software	390	50,579
Dell Technologies, Inc., Class C	Technology Hardware, Storage & Peripherals	390	53,785
Devon Energy Corp.	Oil, Gas & Consumable Fuels	2,340	110,916
Diamondback Energy, Inc.	Oil, Gas & Consumable Fuels	621	124,318
Digital Realty Trust, Inc.	Specialized REITs	1,014	154,179
Discover Financial Services	Consumer Finance	442	57,818
Dominion Energy, Inc.	Multi-Utilities	3,172	155,428
Dow, Inc.	Chemicals	2,548	135,171
DTE Energy Co.	Multi-Utilities	728	80,815
Duke Energy Corp.	Electric Utilities	2,730	273,628
<sup>a</sup> Dynatrace, Inc.	Software	416	18,612
East West Bancorp, Inc.	Banks	520	38,080
Eastman Chemical Co.	Chemicals	416	40,756
Eaton Corp. PLC	Electrical Equipment	650	203,807
eBay, Inc.	Broadline Retail	1,296	69,621
Edison International	Electric Utilities	1,430	102,688
Eli Lilly & Co.	Pharmaceuticals	936	847,436
Emerson Electric Co.	Electrical Equipment	780	85,925
Entegris, Inc.	Semiconductors & Semiconductor Equipment	84	11,374
Entergy Corp.	Electric Utilities	780	83,460
EOG Resources, Inc.	Oil, Gas & Consumable Fuels	260	32,726
Equinix, Inc.	Specialized REITs	144	108,950
Equity LifeStyle Properties, Inc.	Residential REITs	676	44,028
Equity Residential	Residential REITs	1,196	82,931
Essex Property Trust, Inc.	Residential REITs	208	56,618
Estee Lauder Cos., Inc., Class A	Personal Care Products	286	30,430
Evergy, Inc.	Electric Utilities	832	44,071
Eversource Energy	Electric Utilities	1,242	70,434
Exelon Corp.	Electric Utilities	3,718	128,680
Extra Space Storage, Inc.	Specialized REITs	702	109,098
Exxon Mobil Corp.	Oil, Gas & Consumable Fuels	6,032	694,404
Fastenal Co.	Trading Companies & Distributors	2,080	130,707
FedEx Corp.	Air Freight & Logistics	156	46,775
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Fidelity National Financial, Inc.	Insurance	936	46,257
Fidelity National Information Services, Inc.	Financial Services	1,118	84,252
Fifth Third Bancorp	Banks	2,496	91,079
FirstEnergy Corp.	Electric Utilities	1,924	73,631
Ford Motor Co.	Automobiles	14,040	176,062
Franklin Resources, Inc.	Capital Markets	1,066	23,825
Garmin Ltd.	Household Durables	520	84,718
Gen Digital, Inc.	Software	1,485	37,095
General Dynamics Corp.	Aerospace & Defense	104	30,175
General Mills, Inc.	Food Products	2,106	133,226
Genuine Parts Co.	Distributors	338	46,752
Gilead Sciences, Inc.	Biotechnology	4,420	303,256
Goldman Sachs Group, Inc.	Capital Markets	546	246,967
Healthpeak Properties, Inc.	Health Care REITs	2,574	50,450
Hewlett Packard Enterprise Co.	Technology Hardware, Storage & Peripherals	2,288	48,437
Home Depot, Inc.	Specialty Retail	1,534	528,064
Honeywell International, Inc.	Industrial Conglomerates	468	99,937
Hormel Foods Corp.	Food Products	1,040	31,710
Host Hotels & Resorts, Inc.	Hotel & Resort REITs	2,496	44,878
HP, Inc.	Technology Hardware, Storage & Peripherals	2,964	103,799
Hubbell, Inc., Class B	Electrical Equipment	84	30,700
<sup>a</sup> HubSpot, Inc.	Software	112	66,056
Huntington Bancshares, Inc.	Banks	5,746	75,732
Illinois Tool Works, Inc.	Machinery	884	209,473
Intel Corp.	Semiconductors & Semiconductor Equipment	5,798	179,564
International Business Machines Corp.	IT Services	2,678	463,160
International Flavors & Fragrances, Inc.	Chemicals	884	84,166
International Paper Co.	Containers & Packaging	1,222	52,729
Interpublic Group of Cos., Inc.	Media	1,404	40,842
Intuit, Inc.	Software	416	273,399
<sup>a</sup> Intuitive Surgical, Inc.	Health Care Equipment & Supplies	156	69,397
Invitation Homes, Inc.	Residential REITs	2,028	72,785
Iron Mountain, Inc.	Specialized REITs	962	86,214
J M Smucker Co.	Food Products	390	42,526
Johnson & Johnson	Pharmaceuticals	4,732	691,629
Johnson Controls International PLC	Building Products	1,612	107,150
JPMorgan Chase & Co.	Banks	3,588	725,709
Juniper Networks, Inc.	Communications Equipment	1,170	42,658
Kellanova	Food Products	972	56,065
Kenvue, Inc.	Personal Care Products	6,630	120,533
KeyCorp	Banks	3,484	49,508
Kimberly-Clark Corp.	Household Products	1,170	161,694
Kimco Realty Corp.	Retail REITs	2,484	48,339
Kinder Morgan, Inc.	Oil, Gas & Consumable Fuels	6,838	135,871
KKR & Co., Inc.	Capital Markets	286	30,099
KLA Corp.	Semiconductors & Semiconductor Equipment	260	214,373
Kraft Heinz Co.	Food Products	3,406	109,741
Lam Research Corp.	Semiconductors & Semiconductor Equipment	234	249,175
Linde PLC	Chemicals	182	79,863
LKQ Corp.	Distributors	546	22,708
Lockheed Martin Corp.	Aerospace & Defense	78	36,434
Lowe's Cos., Inc.	Specialty Retail	624	137,567
LyondellBasell Industries NV, Class A	Chemicals	962	92,025
M&T Bank Corp.	Banks	624	94,449
Marvell Technology, Inc.	Semiconductors & Semiconductor Equipment	832	58,157
Masco Corp.	Building Products	196	13,067
Mastercard, Inc., Class A	Financial Services	312	137,642
McDonald's Corp.	Hotels, Restaurants & Leisure	468	119,265
Medtronic PLC	Health Care Equipment & Supplies	3,900	306,969
Merck & Co., Inc.	Pharmaceuticals	3,874	479,601
Meta Platforms, Inc., Class A	Interactive Media & Services	2,273	1,146,092
MetLife, Inc.	Insurance	806	56,573
Microchip Technology, Inc.	Semiconductors & Semiconductor Equipment	1,872	171,288
Micron Technology, Inc.	Semiconductors & Semiconductor Equipment	936	123,112
Microsoft Corp.	Software	8,554	3,823,210

Mid-America Apartment Communities, Inc.	Residential REITs	416	59,326
Molson Coors Beverage Co., Class B	Beverages	520	26,432
<sup>a</sup> MongoDB, Inc.	IT Services	182	45,493
Monolithic Power Systems, Inc.	Semiconductors & Semiconductor Equipment	114	93,672
Morgan Stanley	Capital Markets	3,952	384,095
MSCI, Inc.	Capital Markets	232	111,766
NetApp, Inc.	Technology Hardware, Storage & Peripherals	598	77,022
<sup>a</sup> Netflix, Inc.	Entertainment	461	311,120
Newmont Corp.	Metals & Mining	3,718	155,673
NextEra Energy, Inc.	Electric Utilities	910	64,437
NIKE, Inc., Class B	Textiles, Apparel & Luxury Goods	962	72,506
NiSource, Inc.	Multi-Utilities	1,638	47,191
Norfolk Southern Corp.	Ground Transportation	156	33,492
Northern Trust Corp.	Capital Markets	728	61,137
NRG Energy, Inc.	Electric Utilities	364	28,341
NVIDIA Corp.	Semiconductors & Semiconductor Equipment	24,856	3,070,710
<sup>a</sup> Okta, Inc.	IT Services	140	13,105
Omnicom Group, Inc.	Media	728	65,302
ONEOK, Inc.	Oil, Gas & Consumable Fuels	2,080	169,624
Oracle Corp.	Software	1,742	245,970
Packaging Corp. of America	Containers & Packaging	312	56,959
<sup>a</sup> Palantir Technologies, Inc., Class A	Software	3,120	79,030
<sup>a</sup> Palo Alto Networks, Inc.	Software	390	132,214
Parker-Hannifin Corp.	Machinery	54	27,314
Paychex, Inc.	Professional Services	1,118	132,550
PepsiCo, Inc.	Beverages	2,184	360,207
Pfizer, Inc.	Pharmaceuticals	16,744	468,497
Philip Morris International, Inc.	Tobacco	4,446	450,513
Phillips 66	Oil, Gas & Consumable Fuels	910	128,465
PNC Financial Services Group, Inc.	Banks	1,456	226,379
PPL Corp.	Electric Utilities	2,730	75,484
Principal Financial Group, Inc.	Insurance	864	67,781
Procter & Gamble Co.	Household Products	2,808	463,095
Prologis, Inc.	Industrial REITs	2,366	265,725
Prudential Financial, Inc.	Insurance	1,352	158,441
-	Multi-Utilities	1,560	114,972
Public Service Enterprise Group, Inc.			
Public Storage	Specialized REITs	546	157,057
QUALCOMM, Inc.	Semiconductors & Semiconductor Equipment	2,184	435,009
Realty Income Corp.	Retail REITs	3,120	164,798
Regency Centers Corp.	Retail REITs	598	37,196
Regions Financial Corp.	Banks	3,380	67,735
Rockwell Automation, Inc.	Electrical Equipment	390	107,359
Royalty Pharma PLC, Class A	Pharmaceuticals	448	11,814
RTX Corp.	Aerospace & Defense	1,040	104,406
Salesforce, Inc.	Software	936	240,646
Schlumberger NV	Energy Equipment & Services	754	35,574
Seagate Technology Holdings PLC	Technology Hardware, Storage & Peripherals	650	67,126
<sup>a</sup> ServiceNow, Inc.	Software	286	224,988
Simon Property Group, Inc.	Retail REITs	1,066	161,819
Sirius XM Holdings, Inc.	Media	2,392	6,769
Skyworks Solutions, Inc.	Semiconductors & Semiconductor Equipment	520	55,422
Snap-on, Inc.	Machinery	189	49,403
<sup>a</sup> Snowflake, Inc., Class A	IT Services	468	63,222
Southern Co.	Electric Utilities	3,718	288,405
Southern Copper Corp.	Metals & Mining	338	36,416
Southwest Airlines Co.	Passenger Airlines	2,002	57,277
Stanley Black & Decker, Inc.	Machinery	520	41,543
Starbucks Corp.	Hotels, Restaurants & Leisure	2,727	212,297
State Street Corp.	Capital Markets	1,144	84,656
•	•	1, 144	35,386
Stryker Corp.	Health Care Equipment & Supplies		
Sun Communities, Inc.	Residential REITs	442	53,190
<sup>a</sup> Super Micro Computer, Inc.	Technology Hardware, Storage & Peripherals	78	63,909
<sup>a</sup> Synopsys, Inc.	Software	130	77,358
Sysco Corp.	Consumer Staples Distribution & Retail	1,352	96,519
T Rowe Price Group, Inc.	Capital Markets	783	90,288
Target Corp.	Consumer Staples Distribution & Retail	728	107,773
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TE Connectivity Ltd.	Electronic Equipment, Instruments & Components	140	21,060
<sup>a</sup> Tesla, Inc.	Automobiles	2,938	581,371
Texas Instruments, Inc.	Semiconductors & Semiconductor Equipment	2,418	470,374
Tractor Supply Co.	Specialty Retail	104	28,080
<sup>a</sup> Trade Desk, Inc., Class A	Media	312	30,473
Trane Technologies PLC	Building Products	27	8,881
Truist Financial Corp.	Banks	4,862	188,889
Tyson Foods, Inc., Class A	Food Products	1,040	59,426
U.S. Bancorp	Banks	5,694	226,052
<sup>a</sup> Uber Technologies, Inc.	Ground Transportation	2,210	160,623
UDR, Inc.	Residential REITs	1,066	43,866
Union Pacific Corp.	Ground Transportation	754	170,600
United Parcel Service, Inc., Class B	Air Freight & Logistics	2,652	362,926
UnitedHealth Group, Inc.	Health Care Providers & Services	884	450,186
Valero Energy Corp.	Oil, Gas & Consumable Fuels	312	48,909
Ventas, Inc.	Health Care REITs	1,456	74,635
Verizon Communications, Inc.	Diversified Telecommunication Services	11,960	493,230
Vertiv Holdings Co., Class A	Electrical Equipment	754	65,274
Viatris, Inc.	Pharmaceuticals	4,264	45,326
VICI Properties, Inc.	Specialized REITs	3,718	106,484
Visa, Inc., Class A	Financial Services	675	177,167
Walgreens Boots Alliance, Inc.	Consumer Staples Distribution & Retail	2,619	31,677
Walmart, Inc.	Consumer Staples Distribution & Retail	216	14,625
Walt Disney Co.	Entertainment	810	80,425
Watsco, Inc.	Trading Companies & Distributors	130	60,221
WEC Energy Group, Inc.	Multi-Utilities	1,144	89,758
Wells Fargo & Co.	Banks	3,640	216,180
Welltower, Inc.	Health Care REITs	648	67,554
Westrock Co.	Containers & Packaging	988	49,657
Williams Cos., Inc.	Oil, Gas & Consumable Fuels	4,290	182,325
<sup>a</sup> Workday, Inc., Class A	Software	189	42,253
WP Carey, Inc.	Diversified REITs	783	43,104
Xcel Energy, Inc.	Electric Utilities	1,976	105,538
<sup>a</sup> Zscaler, Inc.	Software	260	49,969
			54,196,693
Total Common Stocks (Cost \$46,132,300)			54,616,187
Total Investments before Short-Term			
Investments (Cost \$46,132,300)			54,616,187
Short-Term Investments 0.0% <sup>†</sup> Money Market Funds 0.0% <sup>†</sup> United States 0.0% <sup>†</sup> <sup>cd</sup> Institutional Fiduciary Trust - Money Market			
Portfolio, 5.09%	Money Market Funds	23,071	23,071
Total Short-Term Investments (Cost \$23,071)			23,071
Total Investments (Cost \$46,155,371) 99.8% Other Assets, less Liabilities 0.2%			54,639,258 86,573
Net Assets 100.0%			\$54,725,831
Rounds to less than 0.1% of net assets. Non-income producing. Fair valued using significant unobservable inputs. See Note 4 regard The rate shown is the annualized seven-day effective yield at period See Note 3 regarding investments in affiliated management investme	end.		

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Equity Contracts S&P 500 E-Mini	Long	4	\$110,430	9/20/24	\$(520)
*As of period end.					

#### Abbreviations

#### **Selected Portfolio**

REIT – Real Estate Investment Trust

Franklin U.S. Equity Index ETF	Industry	Shares	Value
Common Stocks 99.9% Brazil 0.2%			
<sup>a</sup> MercadoLibre, Inc.	Broadline Retail	1,161	\$ 1,907,987
Netherlands 0.1% NXP Semiconductors NV	Semiconductors & Semiconductor Equipment	6,097	1,640,642
Russia 0.0%			
<sup>b</sup> Alrosa PJSC	Metals & Mining	3,584	—
a,b Gazprom PJSC	Oil, Gas & Consumable Fuels	15,428	—
<sup>b</sup> GMK Norilskiy Nickel PAO	Metals & Mining	10,000	—
<sup>b</sup> Inter RAO UES PJSC <sup>b</sup> LUKOIL PJSC	Electric Utilities	53,546	—
<sup>b</sup> Novolipetsk Steel PJSC	Oil, Gas & Consumable Fuels Metals & Mining	516 2,272	
<sup>b</sup> PhosAgro PJSC	Chemicals	73	
<sup>a,b</sup> PhosAgro PJSC	Chemicals	2	_
<sup>a,b</sup> Polyus PJSC	Metals & Mining	50	_
<sup>b</sup> Rosneft Oil Co. PJSC	Oil, Gas & Consumable Fuels	1,154	_
<sup>b</sup> Severstal PAO	Metals & Mining	392	_
<sup>b</sup> Surgutneftegas PJSC	Oil, Gas & Consumable Fuels	8,286	_
<sup>b</sup> Tatneft PJSC	Oil, Gas & Consumable Fuels	1,974	_
<sup>a,b</sup> United Co. RUSAL International PJSC	Metals & Mining	1,714	
United Kingdom 0.0% <sup>†</sup> CNH Industrial NV	Machinery	22,512	228,046
United States 99.6% 3M Co.	Industrial Conglementes	13,132	1,341,959
Abbott Laboratories	Industrial Conglomerates Health Care Equipment & Supplies	40,803	4,239,840
AbbVie, Inc.	Biotechnology	40,803	7,159,416
Accenture PLC, Class A	IT Services	14,539	4,411,278
<sup>a</sup> Adobe, Inc.	Software	10,787	5,992,610
<sup>a</sup> Advanced Micro Devices, Inc.	Semiconductors & Semiconductor Equipment	37,989	6,162,196
AES Corp.	Independent Power Producers & Energy Traders	17,353	304,892
Aflac, Inc.	Insurance	12,194	1,089,046
Agilent Technologies, Inc.	Life Sciences Tools & Services	7,035	911,947
Air Products & Chemicals, Inc.	Chemicals	5,159	1,331,280
<sup>a</sup> Airbnb, Inc., Class A	Hotels, Restaurants & Leisure	9,849	1,493,404
<sup>a</sup> Akamai Technologies, Inc.	IT Services	3,752	337,980
Albemarle Corp.	Chemicals	2,814	268,793
Albertsons Cos., Inc., Class A	Consumer Staples Distribution & Retail	9,849	194,518
Alexandria Real Estate Equities, Inc. <sup>a</sup> Align Technology, Inc.	Health Care REITs Health Care Equipment & Supplies	3,752 1,876	438,871 452,923
Allegion PLC	Building Products	1,876	221,649
Alliant Energy Corp.	Electric Utilities	6,097	310,337
Allstate Corp.	Insurance	6,097	973,447
<sup>a</sup> Alnylam Pharmaceuticals, Inc.	Biotechnology	2,814	683,802
Alphabet, Inc., Class A	Interactive Media & Services	138,824	25,286,792
Alphabet, Inc., Class C	Interactive Media & Services	123,816	22,710,331
Altria Group, Inc.	Tobacco	40,803	1,858,577
<sup>a</sup> Amazon.com, Inc.	Broadline Retail	221,837	42,870,000
Amcor PLC	Containers & Packaging	34,237	334,838
Ameren Corp.	Multi-Utilities	6,097	433,558
American Electric Power Co., Inc.	Electric Utilities	12,663	1,111,052
American Express Co. American Financial Group, Inc.	Consumer Finance Insurance	13,601	3,149,312
American International Group, Inc.	Insurance	1,876 15,946	230,786 1,183,831
American Tower Corp.	Specialized REITs	10,787	2,096,777
American Water Works Co., Inc.	Water Utilities	4,690	605,760
Ameriprise Financial, Inc.	Capital Markets	2,345	1,001,761
AMETEK, Inc.	Electrical Equipment	5,159	860,057
Amgen, Inc.	Biotechnology	12,663	3,956,554

Amphanal Corn, Class A	Electronic Equipment Instrumente & Componente	29.140	1 005 700
Amphenol Corp., Class A Analog Devices, Inc.	Electronic Equipment, Instruments & Components Semiconductors & Semiconductor Equipment	28,140 11,725	1,895,792 2,676,348
Annaly Capital Management, Inc.	Mortgage Real Estate Investment Trusts (REITs)	11,725	2,070,340
<sup>a</sup> ANSYS, Inc.	Software	1,876	603,134
Aon PLC, Class A	Insurance	5,159	1,514,579
APA Corp.	Oil, Gas & Consumable Fuels	8,911	262,340
Apollo Global Management, Inc.	Financial Services	9,380	1,107,497
Apple, Inc.	Technology Hardware, Storage & Peripherals	340,494	71,714,846
Applied Materials, Inc.	Semiconductors & Semiconductor Equipment	19,698	4,648,531
<sup>a</sup> Aptiv PLC	Automobile Components	6,566	462,378
<sup>a</sup> Arch Capital Group Ltd.	Insurance	8,911	899,031
Archer-Daniels-Midland Co.	Food Products	11,725	708,776
ARES Management Corp., Class A	Capital Markets	4,221	562,575
<sup>a</sup> Arista Networks, Inc.	Communications Equipment	6,097	2,136,877
Arthur J Gallagher & Co.	Insurance	5,159	1,337,780
<sup>a</sup> Aspen Technology, Inc.	Software	469	93,157
AT&T, Inc.	Diversified Telecommunication Services	167,902	3,208,607
<sup>a</sup> Atlassian Corp., Class A	Software	3,752	663,654
Atmos Energy Corp.	Gas Utilities	3,752	437,671
<sup>a</sup> Autodesk, Inc.	Software	5,159	1,276,595
Automatic Data Processing, Inc.	Professional Services	9,849	2,350,858
<sup>a</sup> AutoZone, Inc.	Specialty Retail	422	1,250,850
AvalonBay Communities, Inc.	Residential REITs	3,283	679,220
Avangrid, Inc.	Electric Utilities	1,876	66,654
<sup>a</sup> Avantor, Inc.	Life Sciences Tools & Services	15,477	328,112
Avery Dennison Corp.	Containers & Packaging	1,876	410,187
<sup>a</sup> Axon Enterprise, Inc.	Aerospace & Defense	1,876	551,994
Baker Hughes Co.	Energy Equipment & Services	23,919 7,504	841,231 450,390
Ball Corp. Bank of America Corp.	Containers & Packaging Banks	160,398	6,379,028
Bank of New York Mellon Corp.	Capital Markets	17,822	1,067,360
Baxter International, Inc.	Health Care Equipment & Supplies	12,194	407,889
Becton Dickinson & Co.	Health Care Equipment & Supplies	7,035	1,644,150
Bentley Systems, Inc., Class B	Software	3,283	162,049
<sup>a</sup> Berkshire Hathaway, Inc., Class B	Financial Services	42,679	17,361,817
Best Buy Co., Inc.	Specialty Retail	4,221	355,788
<sup>a</sup> Biogen, Inc.	Biotechnology	3,283	761,065
<sup>a</sup> BioMarin Pharmaceutical, Inc.	Biotechnology	4,690	386,128
Bio-Techne Corp.	Life Sciences Tools & Services	3,752	268,831
BlackRock, Inc.	Capital Markets	3,508	2,761,919
Blackstone, Inc.	Capital Markets	16,884	2,090,239
<sup>a</sup> Block, Inc.	Financial Services	13,132	846,883
<sup>a</sup> Boeing Co.	Aerospace & Defense	14,539	2,646,243
Booking Holdings, Inc.	Hotels, Restaurants & Leisure	805	3,189,007
Booz Allen Hamilton Holding Corp.	Professional Services	2,814	433,075
Boston Properties, Inc.	Office REITs	3,752	230,973
<sup>a</sup> Boston Scientific Corp.	Health Care Equipment & Supplies	34,237	2,636,591
Bristol-Myers Squibb Co.	Pharmaceuticals	47,369	1,967,235
Broadcom, Inc.	Semiconductors & Semiconductor Equipment	10,735	17,235,365
Broadridge Financial Solutions, Inc.	Professional Services	2,814	554,358
Brown & Brown, Inc.	Insurance	5,628	503,199
Brown-Forman Corp., Class A	Beverages	938	41,394
Brown-Forman Corp., Class B	Beverages	7,035	303,842
<sup>a</sup> Builders FirstSource, Inc. Bunge Global SA	Building Products Food Products	2,814 3,283	389,486 350,526
<sup>a</sup> Burlington Stores, Inc.	Specialty Retail	3,283 1,407	337,680
<sup>a</sup> Cadence Design Systems, Inc.	Software	6,566	2,020,686
Camden Property Trust	Residential REITs	2,345	255,863
Campbell Soup Co.	Food Products	4,690	211,941
Capital One Financial Corp.	Consumer Finance	8,911	1,233,728
Cardinal Health, Inc.	Health Care Providers & Services	5,628	553,345
Carlyle Group, Inc.	Capital Markets	4,690	188,304
<sup>a</sup> CarMax, Inc.	Specialty Retail	3,752	275,172
<sup>a</sup> Carnival Corp.	Hotels, Restaurants & Leisure	22,512	421,425
Carrier Global Corp.	Building Products	19,698	1,242,550
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Caterpillar, Inc.	Machinery	11,725	3,905,597
<sup>a</sup> CBRE Group, Inc., Class A	Real Estate Management & Development	7,035	626,889
CDW Corp.	Electronic Equipment, Instruments & Components	3,283	734,867
Celanese Corp.	Chemicals	2,345	316,317
Cencora, Inc.	Health Care Providers & Services	4,221	950,991
<sup>a</sup> Centene Corp.	Health Care Providers & Services	12,663	839,557
CenterPoint Energy, Inc.	Multi-Utilities	15,008	464,948
CF Industries Holdings, Inc.	Chemicals	4,221	312,861
<sup>a</sup> Charles River Laboratories International, Inc.	Life Sciences Tools & Services	1,407	290,658
Charles Schwab Corp.	Capital Markets	33,768	2,488,364
<sup>a</sup> Charter Communications, Inc., Class A	Media	2,345	701,061
Cheniere Energy, Inc.	Oil, Gas & Consumable Fuels	5,159	901,948
Chevron Corp.	Oil, Gas & Consumable Fuels	40,803	6,382,405
<sup>a</sup> Chipotle Mexican Grill, Inc.	Hotels, Restaurants & Leisure	32,306	2,023,971
Chubb Ltd.	Insurance	9,380	2,392,650
Church & Dwight Co., Inc.	Household Products	5,628	583,511
Cigna Group	Health Care Providers & Services	6,566	2,170,523
Cincinnati Financial Corp.	Insurance	3,752	443,111
Cintas Corp.	Commercial Services & Supplies	2,070	1,449,538
Cisco Systems, Inc.	Communications Equipment	95,207	4,523,285
Citigroup, Inc.	Banks	44,555	2,827,460
Citizens Financial Group, Inc.	Banks	10,787	388,656
Clorox Co.	Household Products	2,814	384,027
<sup>a</sup> Cloudflare, Inc., Class A	IT Services	7,035	582,709
CME Group, Inc.	Capital Markets	8,442	1,659,697
CMS Energy Corp.	Multi-Utilities	7,035	418,794
Coca-Cola Co.	Beverages	92,393	5,880,814
Cognizant Technology Solutions Corp.,	-		
Class A	IT Services	11,725	797,300
<sup>a</sup> Coinbase Global, Inc., Class A	Capital Markets	4,690	1,042,259
Colgate-Palmolive Co.	Household Products	19,698	1,911,494
Comcast Corp., Class A	Media	92,393	3,618,110
Conagra Brands, Inc.	Food Products	10,787	306,567
ConocoPhillips	Oil, Gas & Consumable Fuels	27,671	3,165,009
Consolidated Edison, Inc.	Multi-Utilities	7,973	712,946
Constellation Brands, Inc., Class A	Beverages	3,752	965,315
Constellation Energy Corp.	Electric Utilities	7,504	1,502,826
Cooper Cos., Inc.	Health Care Equipment & Supplies	4,690	409,437
<sup>a</sup> Copart, Inc.	Commercial Services & Supplies	20,636	1,117,646
Corebridge Financial, Inc.	Financial Services	5,628	163,887
Corning, Inc.	Electronic Equipment, Instruments & Components	18,291	710,605
<sup>a</sup> Corpay, Inc.	Financial Services	1,407	374,839
Corteva, Inc.	Chemicals	16,884	910,723
<sup>a</sup> CoStar Group, Inc.	Real Estate Management & Development	9,849	730,205
Costco Wholesale Corp.	Consumer Staples Distribution & Retail	10,485	8,912,145
Coterra Energy, Inc., Class A	Oil, Gas & Consumable Fuels	17,822	475,313
<sup>a</sup> Coupang, Inc.	Broadline Retail	27,671	579,707
CRH PLC	Construction Materials	15,946	1,195,631
<sup>a</sup> Crowdstrike Holdings, Inc., Class A	Software	5,628	2,156,593
Crown Castle, Inc.	Specialized REITs	10,318	1,008,069
Crown Holdings, Inc.	Containers & Packaging	2,814	209,333
CSX Corp.	Ground Transportation	45,962	1,537,429
Cummins, Inc.	Machinery	3,283	909,161
CVS Health Corp.	Health Care Providers & Services	29,547	1,745,046
Danaher Corp.	Life Sciences Tools & Services	15,946	3,984,108
Darden Restaurants, Inc.	Hotels, Restaurants & Leisure	2,814	425,814
<sup>a</sup> Datadog, Inc., Class A	Software	7,035	912,369
<sup>a</sup> Dayforce, Inc.	Professional Services	3,283	162,837
<sup>a</sup> Deckers Outdoor Corp.	Textiles, Apparel & Luxury Goods	612	592,385
Deere & Co.	Machinery	6,097	2,278,022
Dell Technologies, Inc., Class C	Technology Hardware, Storage & Peripherals	6,097	840,837
Delta Air Lines, Inc.	Passenger Airlines	15,477	734,229
Devon Energy Corp.	Oil, Gas & Consumable Fuels	15,008	711,379
<sup>a</sup> Dexcom, Inc.	Health Care Equipment & Supplies	9,380	1,063,504
Diamondback Energy, Inc.	Oil, Gas & Consumable Fuels	4,221	845,002

Digital Realty Trust, Inc.	Specialized REITs	7,504	1,140,983
Discover Financial Services	Consumer Finance	6,097	797,549
<sup>a</sup> DocuSign, Inc.	Software	4,690	250,915
Dollar General Corp.	Consumer Staples Distribution & Retail	5,159	682,175
<sup>a</sup> Dollar Tree, Inc.	Consumer Staples Distribution & Retail	5,159	550,826
Dominion Energy, Inc.	Multi-Utilities	19,698	965,202
Domino's Pizza, Inc.	Hotels, Restaurants & Leisure	938	484,318
<sup>a</sup> DoorDash, Inc., Class A	Hotels, Restaurants & Leisure	7,504	816,285
Dover Corp.	Machinery	3,283	592,417
Dow, Inc.	Chemicals	16,884	895,696
DR Horton, Inc.	Household Durables	7,035	991,443
DTE Energy Co.	Multi-Utilities	4,690	520,637
Duke Energy Corp.	Electric Utilities	18,291	1,833,307
DuPont de Nemours, Inc.	Chemicals	9,849	792,746
<sup>a</sup> Dynatrace, Inc.	Software	6,566	293,763
East West Bancorp, Inc.	Banks	3,283	240,414
Eastman Chemical Co.	Chemicals	2,814	275,688
Eaton Corp. PLC	Electrical Equipment	9,380	2,941,099
eBay, Inc.	Broadline Retail	12,194	655,062
Ecolab, Inc.	Chemicals	6,097	1,451,086
Edison International	Electric Utilities	8,911	639,899
<sup>a</sup> Edwards Lifesciences Corp.	Health Care Equipment & Supplies	14,070	1,299,646
Electronic Arts, Inc.	Entertainment	5,628	784,149
Elevance Health, Inc.	Health Care Providers & Services	5,628	3,049,588
Eli Lilly & Co.	Pharmaceuticals	19,977	18,086,776
Emerson Electric Co.	Electrical Equipment	13,132	1,446,621
<sup>a</sup> Enphase Energy, Inc.	Semiconductors & Semiconductor Equipment	3,283	327,348
Entegris, Inc.	Semiconductors & Semiconductor Equipment	3,752	508,021
Entergy Corp.	Electric Utilities	5,159	552,013
EOG Resources, Inc.	Oil, Gas & Consumable Fuels	13,601	1,711,958
<sup>a</sup> EPAM Systems, Inc.	IT Services	1,407	264,671
EQT Corp.	Oil, Gas & Consumable Fuels	9,849	364,216
Equifax, Inc.	Professional Services	2,814	682,282
Equinix, Inc.	Specialized REITs	2,345	1,774,227
Equitable Holdings, Inc.	Financial Services	7,504	306,613
Equity LifeStyle Properties, Inc.	Residential REITs	4,221	274,914
Equity Residential	Residential REITs	7,973	552,848
Essex Property Trust, Inc.	Residential REITs	1,407	382,985
Estee Lauder Cos., Inc., Class A	Personal Care Products	5,628	598,819
Everest Group Ltd.	Insurance	938	357,397
Evergy, Inc.	Electric Utilities	5,159	273,272
Eversource Energy	Electric Utilities	8,442	478,746
<sup>a</sup> Exact Sciences Corp.	Biotechnology	4,221	178,337
Exelon Corp.	Electric Utilities	23,450	811,604
<sup>a</sup> Expedia Group, Inc.	Hotels, Restaurants & Leisure	2,814	354,536
Expeditors International of Washington, Inc.	Air Freight & Logistics	3,283	409,686
Extra Space Storage, Inc.	Specialized REITs	5,159	801,760
Exxon Mobil Corp.	Oil, Gas & Consumable Fuels	106,463	12,256,021
<sup>a</sup> F5, Inc.	Communications Equipment	1,407	242,328
FactSet Research Systems, Inc.	Capital Markets	938	382,957
<sup>a</sup> Fair Isaac Corp.	Software	580	863,423
Fastenal Co.	Trading Companies & Distributors	13,601	854,687
FedEx Corp.	Air Freight & Logistics	5,159	1,546,875
Ferguson PLC	Trading Companies & Distributors	4,690	908,218
Fidelity National Financial, Inc.	Insurance	6,097	301,314
Fidelity National Information Services, Inc.	Financial Services	13,132	989,628
Fifth Third Bancorp	Banks	15,946	581,870
First Citizens BancShares, Inc., Class A	Banks	300	505,083
<sup>a</sup> First Solar, Inc.	Semiconductors & Semiconductor Equipment	2,345	528,704
FirstEnergy Corp.	Electric Utilities	12,194	466,664
<sup>a</sup> Fiserv, Inc.	Financial Services	13,601	2,027,093
<sup>a</sup> Flex Ltd.	Electronic Equipment, Instruments & Components	10,318	304,278
Ford Motor Co.	Automobiles	92,862	1,164,489
<sup>a</sup> Fortinet, Inc.	Software	15,477	932,799
Fortive Corp.	Machinery	8,442	625,552

Fox Corp., Class A	Media	5,628	193,434
Fox Corp., Class B	Media	3,283	105,122
Franklin Resources, Inc.	Capital Markets	6,566	146,750
Freeport-McMoRan, Inc. Garmin Ltd.	Metals & Mining Household Durables	33,768 3,752	1,641,125 611,276
a Gartner, Inc.	IT Services	1,876	842,437
GE HealthCare Technologies, Inc.	Health Care Equipment & Supplies	9,380	730,890
<sup>a</sup> GE Vernova, Inc.	Electrical Equipment	6,566	1,126,135
Gen Digital, Inc.	Software	14,070	351,469
General Dynamics Corp.	Aerospace & Defense	5,159	1,496,832
General Electric Co.	Aerospace & Defense	25,795	4,100,631
General Mills, Inc.	Food Products	13,601	860,399
General Motors Co.	Automobiles	27,202	1,263,805
Genuine Parts Co.	Distributors	3,283	454,105
Gilead Sciences, Inc.	Biotechnology	29,547	2,027,220
Global Payments, Inc.	Financial Services	6,097	589,580
<sup>a</sup> GoDaddy, Inc., Class A	IT Services	3,283	458,668
Goldman Sachs Group, Inc.	Capital Markets	7,504	3,394,209
Halliburton Co.	Energy Equipment & Services Insurance	21,105 7,035	712,927 707,299
Hartford Financial Services Group, Inc. HCA Healthcare, Inc.	Health Care Providers & Services	4,690	1,506,803
Healthpeak Properties, Inc.	Health Care REITs	16,884	330,926
HEICO Corp.	Aerospace & Defense	938	209,746
HEICO Corp., Class A	Aerospace & Defense	1,876	333,028
Hershey Co.	Food Products	3,283	603,514
Hess Corp.	Oil, Gas & Consumable Fuels	6,566	968,616
Hewlett Packard Enterprise Co.	Technology Hardware, Storage & Peripherals	30,485	645,367
Hilton Worldwide Holdings, Inc.	Hotels, Restaurants & Leisure	5,628	1,228,030
<sup>a</sup> Hologic, Inc.	Health Care Equipment & Supplies	5,628	417,879
Home Depot, Inc.	Specialty Retail	23,450	8,072,428
Honeywell International, Inc.	Industrial Conglomerates	15,477	3,304,959
Hormel Foods Corp.	Food Products	7,035	214,497
Host Hotels & Resorts, Inc.	Hotel & Resort REITs	15,477	278,276
Howmet Aerospace, Inc.	Aerospace & Defense	9,380	728,169
HP, Inc.	Technology Hardware, Storage & Peripherals	23,450	821,219
Hubbell, Inc., Class B	Electrical Equipment Software	1,407 1,144	514,230 674,720
<sup>a</sup> HubSpot, Inc. Humana, Inc.	Health Care Providers & Services	2,814	1,051,451
Huntington Bancshares, Inc.	Banks	32,830	432,699
Huntington Ingalls Industries, Inc.	Aerospace & Defense	938	231,058
IDEX Corp.	Machinery	1,876	377,451
<sup>a</sup> IDEXX Laboratories, Inc.	Health Care Equipment & Supplies	1,876	913,987
Illinois Tool Works, Inc.	Machinery	7,035	1,667,014
<sup>a</sup> Illumina, Inc.	Life Sciences Tools & Services	3,752	391,634
<sup>a</sup> Incyte Corp.	Biotechnology	4,221	255,877
Ingersoll Rand, Inc.	Machinery	9,380	852,079
<sup>a</sup> Insulet Corp.	Health Care Equipment & Supplies	1,876	378,577
Intel Corp.	Semiconductors & Semiconductor Equipment	100,835	3,122,860
Intercontinental Exchange, Inc.	Capital Markets	13,601	1,861,841
International Business Machines Corp.	IT Services Chemicals	21,574	3,731,223
International Flavors & Fragrances, Inc. International Paper Co.	Containers & Packaging	6,097 7,973	580,495 344,035
Interpublic Group of Cos., Inc.	Media	8,911	259,221
Intuit, Inc.	Software	6,566	4,315,241
<sup>a</sup> Intuitive Surgical, Inc.	Health Care Equipment & Supplies	8,442	3,755,424
Invitation Homes, Inc.	Residential REITs	14,070	504,972
<sup>a</sup> IQVIA Holdings, Inc.	Life Sciences Tools & Services	4,221	892,488
Iron Mountain, Inc.	Specialized REITs	7,035	630,477
J M Smucker Co.	Food Products	2,345	255,699
Jack Henry & Associates, Inc.	Financial Services	1,876	311,454
Jacobs Solutions, Inc.	Professional Services	2,814	393,144
JB Hunt Transport Services, Inc.	Ground Transportation	1,876	300,160
Johnson & Johnson	Pharmaceuticals	56,749	8,294,434
Johnson Controls International PLC	Building Products	16,415	1,091,105
JPMorgan Chase & Co.	Banks	67,536	13,659,831

Juniper Networks, Inc.	Communications Equipment	7,504	273,596
Kellanova	Food Products	6,097	351,675
Kenvue, Inc.	Personal Care Products	40,803	741,799
Keurig Dr Pepper, Inc.	Beverages	25,795	861,553
KeyCorp	Banks	22,043	313,231
<sup>a</sup> Keysight Technologies, Inc.	Electronic Equipment, Instruments & Components	4,221	577,222
Kimberly-Clark Corp.	Household Products	7,973	1,101,869
Kimco Realty Corp.	Retail REITs	15,946	310,309
Kinder Morgan, Inc.	Oil, Gas & Consumable Fuels	46,431	922,584
KKR & Co., Inc.	Capital Markets	15,477	1,628,799
KLA Corp.	Semiconductors & Semiconductor Equipment	3,283	2,706,866
Kraft Heinz Co.	Food Products	21,105	680,003
Kroger Co.	Consumer Staples Distribution & Retail	15,946	796,184
L3Harris Technologies, Inc.	Aerospace & Defense	4,690	1,053,280
Labcorp Holdings, Inc.	Health Care Providers & Services	1,876	381,785
Lam Research Corp.	Semiconductors & Semiconductor Equipment	3,102	3,303,165
Lamb Weston Holdings, Inc.	Food Products	3,283	276,035
Las Vegas Sands Corp.	Hotels, Restaurants & Leisure	9,849	435,818
Leidos Holdings, Inc.	Professional Services	3,283	478,924
Lennar Corp., Class A	Household Durables	5,628	843,468
Lennox International, Inc.	Building Products	938	501,811
<sup>a</sup> Liberty Media CorpLiberty Formula One,			
Class A	Entertainment	469	30,124
<sup>a</sup> Liberty Media CorpLiberty Formula One,			
Class C	Entertainment	4,690	336,930
Linde PLC	Chemicals	11,256	4,939,245
<sup>a</sup> Live Nation Entertainment, Inc.	Entertainment	3,283	307,748
LKQ Corp.	Distributors	6,566	273,080
Lockheed Martin Corp.	Aerospace & Defense	5,159	2,409,769
Loews Corp.	Insurance	4,221	315,478
Lowe's Cos., Inc.	Specialty Retail	13,601	2,998,476
LPL Financial Holdings, Inc.	Capital Markets	1,876	523,967
<sup>a</sup> Lululemon Athletica, Inc.	Textiles, Apparel & Luxury Goods	2,814	840,542
LyondellBasell Industries NV, Class A	Chemicals	6,097	583,239
M&T Bank Corp.	Banks	3,752	567,903
Marathon Oil Corp.	Oil, Gas & Consumable Fuels	13,132	376,494
Marathon Petroleum Corp.	Oil, Gas & Consumable Fuels	8,442	1,464,518
<sup>a</sup> Markel Group, Inc.	Insurance	308	485,303
Marriott International, Inc., Class A	Hotels, Restaurants & Leisure	5,628	1,360,682
Marsh & McLennan Cos., Inc.	Insurance	11,725	2,470,692
Martin Marietta Materials, Inc.	Construction Materials	1,407	762,313
Marvell Technology, Inc.	Semiconductors & Semiconductor Equipment	20,167	1,409,673
Masco Corp.	Building Products	5,159	343,951
Mastercard, Inc., Class A	Financial Services	19,698	8,689,970
McCormick & Co., Inc.	Food Products	6,097	432,521
McDonald's Corp.	Hotels, Restaurants & Leisure	16,884	4,302,719
McKesson Corp.	Health Care Providers & Services	3,283	1,917,403
Medtronic PLC	Health Care Equipment & Supplies	30,954	2,436,389
Merck & Co., Inc.	Pharmaceuticals	59,563	7,373,899
Meta Platforms, Inc., Class A	Interactive Media & Services	51,590	26,012,710
MetLife, Inc.	Insurance	14,070	987,573
<sup>a</sup> Mettler-Toledo International, Inc.	Life Sciences Tools & Services	469	655,470
<sup>a</sup> MGM Resorts International	Hotels, Restaurants & Leisure	5,628	250,108
Microchip Technology, Inc.	Semiconductors & Semiconductor Equipment	12,663	1,158,664
Micron Technology, Inc.	Semiconductors & Semiconductor Equipment	26,264	3,454,504
Microsoft Corp.	Software	175,406	78,397,712
Mid-America Apartment Communities, Inc.	Residential REITs	2,814	401,305
<sup>a</sup> Moderna, Inc.	Biotechnology	7,973	946,794
<sup>a</sup> Molina Healthcare, Inc.	Health Care Providers & Services	1,407	418,301
Molson Coors Beverage Co., Class B	Beverages	4,221	214,553
Mondelez International, Inc., Class A	Food Products	31,892	2,087,012
<sup>a</sup> MongoDB, Inc.	IT Services	1,876	468,925
Monolithic Power Systems, Inc.	Semiconductors & Semiconductor Equipment	1,105	907,956
<sup>a</sup> Monster Beverage Corp.	Beverages	18,291	913,635
Mondy's Corp.	Capital Markets	3,752	1,579,329
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Morgan Stanley	Capital Markets	29,547	2,871,673
Mosaic Co.	Chemicals	7,973	230,420
Motorola Solutions, Inc.	Communications Equipment	3,752	1,448,460
MSCI, Inc.	Capital Markets	1,876 9,380	903,763
Nasdaq, Inc. NetApp, Inc.	Capital Markets Technology Hardware, Storage & Peripherals	4,690	565,239 604,072
a Netflix, Inc.	Entertainment	10,318	6,963,412
<sup>a</sup> Neurocrine Biosciences, Inc.	Biotechnology	2,345	322,836
Newmont Corp.	Metals & Mining	27,202	1,138,948
News Corp., Class A	Media	8,911	245,676
News Corp., Class B	Media	2,345	66,575
NextEra Energy, Inc.	Electric Utilities	48,307	3,420,619
NIKE, Inc., Class B	Textiles, Apparel & Luxury Goods	27,671	2,085,563
NiSource, Inc.	Multi-Utilities	10,787	310,773
Norfolk Southern Corp.	Ground Transportation	5,159	1,107,586
Northern Trust Corp.	Capital Markets	5,159	433,253
Northrop Grumman Corp.	Aerospace & Defense	3,283	1,431,224
NRG Energy, Inc.	Electric Utilities	4,690	365,163
Nucor Corp.	Metals & Mining	5,628	889,674
NVIDIA Corp.	Semiconductors & Semiconductor Equipment	562,331	69,470,372
<sup>a</sup> NVR, Inc. Occidental Petroleum Corp.	Household Durables Oil, Gas & Consumable Fuels	75 15,008	569,142 945,954
<sup>a</sup> Okta, Inc.	IT Services	3,752	351,225
Old Dominion Freight Line, Inc.	Ground Transportation	4,221	745,429
Omnicom Group, Inc.	Media	4,690	420,693
<sup>a</sup> ON Semiconductor Corp.	Semiconductors & Semiconductor Equipment	10,318	707,299
ONEOK, Inc.	Oil, Gas & Consumable Fuels	13,601	1,109,162
Oracle Corp.	Software	37,520	5,297,824
<sup>a</sup> O'Reilly Automotive, Inc.	Specialty Retail	1,407	1,485,876
Otis Worldwide Corp.	Machinery	9,849	948,065
Owens Corning	Building Products	1,876	325,899
PACCAR, Inc.	Machinery	12,194	1,255,250
Packaging Corp. of America	Containers & Packaging	1,876	342,483
<sup>a</sup> Palantir Technologies, Inc., Class A	Software	46,900	1,187,977
<sup>a</sup> Palo Alto Networks, Inc.	Software	7,504	2,543,931
Parker-Hannifin Corp.	Machinery	2,931	1,482,529
Paychex, Inc.	Professional Services Professional Services	7,504 938	889,674
Paycom Software, Inc. ª PayPal Holdings, Inc.	Financial Services	24,857	134,172 1,442,452
Pentair PLC	Machinery	3,752	287,666
PepsiCo, Inc.	Beverages	32,361	5,337,300
Pfizer, Inc.	Pharmaceuticals	133,665	3,739,947
PG&E Corp.	Electric Utilities	50,183	876,195
Philip Morris International, Inc.	Tobacco	36,582	3,706,854
Phillips 66	Oil, Gas & Consumable Fuels	9,849	1,390,383
<sup>a</sup> Pinterest, Inc., Class A	Interactive Media & Services	14,070	620,065
PNC Financial Services Group, Inc.	Banks	9,380	1,458,402
Pool Corp.	Distributors	938	288,276
PPG Industries, Inc.	Chemicals	5,628	708,509
PPL Corp.	Electric Utilities	17,353	479,810
Principal Financial Group, Inc.	Insurance	5,628	441,517
Procter & Gamble Co.	Household Products	55,811	9,204,350
Progressive Corp.		13,601	2,825,064
Prologis, Inc.	Industrial REITs	22,043	2,475,649
Prudential Financial, Inc. <sup>a</sup> PTC, Inc.	Insurance Software	8,442 2,814	989,318 511,219
Public Service Enterprise Group, Inc.	Multi-Utilities	11,725	864,132
Public Storage	Specialized REITs	3,752	1,079,263
PulteGroup, Inc.	Household Durables	5,159	568,006
<sup>a</sup> Qorvo, Inc.	Semiconductors & Semiconductor Equipment	2,345	272,114
QUALCOMM, Inc.	Semiconductors & Semiconductor Equipment	26,264	5,231,264
Quanta Services, Inc.	Construction & Engineering	3,283	834,177
Quest Diagnostics, Inc.	Health Care Providers & Services	2,814	385,180
Raymond James Financial, Inc.	Capital Markets	4,690	579,731
Realty Income Corp.	Retail REITs	20,636	1,089,994

Regency Centers Corp.	Retail REITs	4,221	262,546
<sup>a</sup> Regeneron Pharmaceuticals, Inc.	Biotechnology	2,496	2,623,371
Regions Financial Corp.	Banks	22,043	441,742
Reinsurance Group of America, Inc.	Insurance	1,407	288,815
Republic Services, Inc.	Commercial Services & Supplies	4,690	911,455
ResMed, Inc.	Health Care Equipment & Supplies	3,283	628,432
Revvity, Inc.	Life Sciences Tools & Services	2,814	295,076
aROBLOX Corp., Class A	Entertainment	12,194	453,739
Rockwell Automation, Inc.	Electrical Equipment	2,814	774,638
Rollins, Inc.	Commercial Services & Supplies	7,035	343,238
Roper Technologies, Inc.	Software	2,345	1,321,783
Ross Stores, Inc.	Specialty Retail	7,973	1,158,636
aRoyal Caribbean Cruises Ltd.	Hotels, Restaurants & Leisure	5,628	897,272
Royalty Pharma PLC, Class A	Pharmaceuticals	9,380	247,351
RTX Corp.	Aerospace & Defense	31,423	3,154,555
S&P Global, Inc.	Capital Markets	7,504	3,346,784
Salesforce, Inc.	Software	22,043	5,667,255
SBA Communications Corp.	Specialized REITs	2,345	460,323
Schlumberger NV	Energy Equipment & Services	33,768	1,593,174
Seagate Technology Holdings PLC	Technology Hardware, Storage & Peripherals	4,690	484,336
Sempra	Multi-Utilities	15,008	1,141,508
<sup>a</sup> ServiceNow, Inc.	Software	4,690	3,689,482
Sherwin-Williams Co.	Chemicals	5,628	1,679,564
Simon Property Group, Inc.	Retail REITs	7,035	1,067,913
<sup>◦</sup> Sirius XM Holdings, Inc.	Media	15,008	42,473
Skyworks Solutions, Inc.	Semiconductors & Semiconductor Equipment	3,752	399,888
<sup>a</sup> Snap, Inc., Class A	Interactive Media & Services	23,919	397,295
Snap-on, Inc.	Machinery	1,407	367,776
<sup>a</sup> Snowflake, Inc., Class A	IT Services	7,504	1,013,715
Southern Co.	Electric Utilities	25,795	2,000,918
Southern Copper Corp.	Metals & Mining	1,876	202,120
Southwest Airlines Co.	Passenger Airlines	14,070	402,543
SS&C Technologies Holdings, Inc.	Professional Services	5,159	323,315
Stanley Black & Decker, Inc.	Machinery	3,752	299,747
Starbucks Corp.	Hotels, Restaurants & Leisure	26,733	2,081,164
State Street Corp.	Capital Markets	7,504	555,296
Steel Dynamics, Inc.	Metals & Mining	3,283	425,148
STERIS PLC	Health Care Equipment & Supplies	2,345	514,821
Stryker Corp.	Health Care Equipment & Supplies	8,442	2,872,390
Sun Communities, Inc.	Residential REITs	2,814	338,637
<sup>a</sup> Super Micro Computer, Inc.	Technology Hardware, Storage & Peripherals	1,184	970,110
Synchrony Financial	Consumer Finance	9,380	442,642
<sup>a</sup> Synopsys, Inc.	Software	3,752	2,232,665
Sysco Corp.	Consumer Staples Distribution & Retail	11,725	837,048
T Rowe Price Group, Inc.	Capital Markets	5,159	594,884
<sup>a</sup> Take-Two Interactive Software, Inc.	Entertainment	3,752	583,398
Targa Resources Corp.	Oil, Gas & Consumable Fuels	5,159	664,376
Target Corp.	Consumer Staples Distribution & Retail	10,787	1,596,907
TE Connectivity Ltd.	Electronic Equipment, Instruments & Components	7,035	1,058,275
<sup>a</sup> Teledyne Technologies, Inc.	Electronic Equipment, Instruments & Components	938	363,925
Teleflex, Inc.	Health Care Equipment & Supplies	938	197,290
Teradyne, Inc.	Semiconductors & Semiconductor Equipment	3,752	556,384
<sup>a</sup> Tesla, Inc.	Automobiles	65,660	12,992,801
Texas Instruments, Inc.	Semiconductors & Semiconductor Equipment	21,574	4,196,790
Texas Pacific Land Corp.	Oil, Gas & Consumable Fuels	469	344,373
Textron, Inc.	Aerospace & Defense	4,690	402,683
Thermo Fisher Scientific, Inc.	Life Sciences Tools & Services	8,911	4,927,783
TJX Cos., Inc.	Specialty Retail	26,733	2,943,303
T-Mobile U.S., Inc.	Wireless Telecommunication Services	9,380	1,652,568
Tractor Supply Co.	Specialty Retail	2,345	633,150
<sup>a</sup> Trade Desk, Inc., Class A	Media	10,787	1,053,566
Trane Technologies PLC	Building Products	5,159	1,696,950
TransDigm Group, Inc.	Aerospace & Defense	1,407	1,797,597
TransUnion	Professional Services	4,221	313,029
Travelers Cos., Inc.	Insurance	5,159	1,049,031
	mounde	5,100	1,010,001

<sup>a</sup> Trimble, Inc.	Electronic Equipment, Instruments & Components	5,628	314,718
Truist Financial Corp.	Banks	31,423	1,220,784
<sup>a</sup> Twilio, Inc., Class A	IT Services	3,752	213,151
<sup>a</sup> Tyler Technologies, Inc.	Software	938	471,608
Tyson Foods, Inc., Class A	Food Products	6,566	375,181
U.S. Bancorp	Banks	36,582	1,452,305
<sup>a</sup> Uber Technologies, Inc.	Ground Transportation	47,369	3,442,779
UDR, Inc.	Residential REITs	7,973	328,089
<sup>a</sup> Ulta Beauty, Inc.	Specialty Retail	938	361,946
Union Pacific Corp.	Ground Transportation	14,539	3,289,594
<sup>a</sup> United Airlines Holdings, Inc.	Passenger Airlines	7,973	387,966
United Parcel Service, Inc., Class B	Air Freight & Logistics	17,353	2,374,758
United Rentals, Inc.	Trading Companies & Distributors	1,589	1,027,654
UnitedHealth Group, Inc.	Health Care Providers & Services	21,574	10,986,775
<sup>a</sup> Unity Software, Inc.	Software	5,628	91,511
Universal Health Services, Inc., Class B	Health Care Providers & Services	1,407	260,197
Valero Energy Corp.	Oil, Gas & Consumable Fuels	7,504	1,176,327
<sup>a</sup> Veeva Systems, Inc., Class A	Health Care DEITe	3,283	600,822
Ventas, Inc.	Health Care REITs	8,911 5,628	456,778
Veralto Corp.	Commercial Services & Supplies IT Services	-	537,305
<sup>a</sup> VeriSign, Inc.		1,876	333,553
Verisk Analytics, Inc.	Professional Services Diversified Telecommunication Services	3,283 99,897	884,933 4,119,752
Verizon Communications, Inc.		-	, ,
<sup>a</sup> Vertex Pharmaceuticals, Inc.	Biotechnology Electrical Equipment	6,097 8,442	2,857,786 730,824
Vertiv Holdings Co., Class A Viatris, Inc.	Pharmaceuticals	27,202	289,157
VICI Properties, Inc.	Specialized REITs	24,388	698,472
Visa, Inc., Class A	Financial Services	37,051	9,724,776
Vista Corp.	Independent Power Producers & Energy Traders	7,504	645,194
Vulcan Materials Co.	Construction Materials	3,283	816,416
W R Berkley Corp.	Insurance	4,690	368,540
Walgreens Boots Alliance, Inc.	Consumer Staples Distribution & Retail	16,884	204,212
Walmart, Inc.	Consumer Staples Distribution & Retail	102,711	6,954,562
Walt Disney Co.	Entertainment	43,148	4,284,165
<sup>a</sup> Warner Bros Discovery, Inc.	Entertainment	52,997	394,298
Waste Management, Inc.	Commercial Services & Supplies	8,442	1,801,016
<sup>a</sup> Waters Corp.	Life Sciences Tools & Services	1,407	408,199
Watsco, Inc.	Trading Companies & Distributors	938	434,519
WEC Energy Group, Inc.	Multi-Utilities	7,504	588,764
Wells Fargo & Co.	Banks	82,544	4,902,288
Welltower, Inc.	Health Care REITs	14,070	1,466,797
West Pharmaceutical Services, Inc.	Life Sciences Tools & Services	1,876	617,936
<sup>a</sup> Western Digital Corp.	Technology Hardware, Storage & Peripherals	7,504	568,578
Westinghouse Air Brake Technologies Corp.	Machinery	4,221	667,129
Westlake Corp.	Chemicals	938	135,841
Westrock Co.	Containers & Packaging	6,097	306,435
Weyerhaeuser Co.	Specialized REITs	15,946	452,707
Williams Cos., Inc.	Oil, Gas & Consumable Fuels	28,609	1,215,882
Willis Towers Watson PLC	Insurance	2,345	614,718
<sup>a</sup> Workday, Inc., Class A	Software	5,159	1,153,346
WP Carey, Inc.	Diversified REITs	5,159	284,003
WW Grainger, Inc.	Trading Companies & Distributors	938	846,301
Wynn Resorts Ltd.	Hotels, Restaurants & Leisure	2,345	209,878
Xcel Energy, Inc.	Electric Utilities	13,132	701,380
Xylem, Inc.	Machinery	5,628	763,326
Yum! Brands, Inc.	Hotels, Restaurants & Leisure	6,566	869,732
<sup>a</sup> Zebra Technologies Corp., Class A	Electronic Equipment, Instruments & Components	1,407	434,665
<sup>a</sup> Zillow Group, Inc., Class A	Real Estate Management & Development	1,407	63,371
<sup>a</sup> Zillow Group, Inc., Class C	Real Estate Management & Development	3,752	174,055
Zimmer Biomet Holdings, Inc.	Health Care Equipment & Supplies	4,690	509,006
Zoetis, Inc.	Pharmaceuticals	10,787	1,870,034
<sup>a</sup> Zoom Video Communications, Inc., Class A	Software	5,628	333,121

# FRANKLIN TEMPLETON ETF TRUST

SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

<sup>a</sup> Zscaler, Inc.	Software	2,345	450,686
Total Common Stocks (Cost \$860,732,903)			1,116,122,232
Preferred Stock 0.0% Russia 0.0% <sup>b.d</sup> Surgutneftegas PJSC, pfd.	Oil, Gas & Consumable Fuels	10,688	
Total Preferred Stocks (Cost \$6,128)			
Total Investments before Short-Term Investments (Cost \$860,739,031)			1,116,122,232
Short-Term Investments 0.1% Investments from Cash Collateral Received for Loaned Securities 0.0% <sup>+</sup> United States 0.0% <sup>†</sup> e.f Institutional Fiduciary Trust - Money Market			
Portfolio, 5.09%	Money Market Funds	35,550	35,550
Money Market Funds 0.1% United States 0.1% <sup>e.f</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	Money Market Funds	559,336	559,336
Total Short-Term Investments (Cost \$594,886)			594,886
Total Investments (Cost \$861,333,917) 100.0% Other Assets, less Liabilities 0.0% <sup>†</sup> Net Assets 100.0%			1,116,717,118 412,447 \$1,117,129,565
<sup>†</sup> Rounds to less than 0.1% of net assets. <sup>a</sup> Non-income producing. <sup>b</sup> Fair valued using significant unobservable inputs. See Note 4 regardi <sup>c</sup> A portion or all of the security is on loan at June 30, 2024. <sup>d</sup> Variable rate security. The rate shown represents the yield at period e <sup>e</sup> The rate shown is the annualized seven-day effective yield at period e <sup>f</sup> See Note 3 regarding investments in affiliated management investment	end.		

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Index Contracts S&P 500 E-Mini	Long	2	\$552,150	9/20/24	\$1,841
*Ac of poriod and					

\*As of period end.

#### Abbreviations

#### **Selected Portfolio**

REIT – Real Estate Investment Trust

SBA – Small Business Administration

Franklin U.S. Large Cap Multifactor Index ETF	Shares	Value
Common Stocks 99.6%		
Communication Services 10.1%	400 500	<b>*</b> 00 700 45
Alphabet, Inc., Class A	163,560	\$ 29,792,454
Alphabet, Inc., Class C	138,180	25,344,975
AT&T, Inc.	561,650	10,733,13
Comcast Corp., Class A	344,980	13,509,417
Meta Platforms, Inc., Class A	63,920	32,229,742
T-Mobile U.S., Inc. Verizon Communications, Inc.	23,970	4,223,03
venzon communications, inc.	395,740	16,320,318
Consumer Discretionary 10.8%		132,153,072
<sup>a</sup> Amazon.com, Inc.	210,090	40,599,893
Bath & Body Works, Inc.	23,965	935,833
Best Buy Co., Inc.	14,570	1,228,10
Booking Holdings, Inc.	3,490	13,825,63
Carter's, Inc.	18,330	1,135,910
<sup>a</sup> Chipotle Mexican Grill, Inc.	141,945	8,892,854
<sup>a</sup> Crocs, Inc.	7,990	1,166,06
<sup>a</sup> Deckers Outdoor Corp.	3,290	3,184,556
Dick's Sporting Goods, Inc.	7,050	1,514,693
Domino's Pizza. Inc.	3,816	1,970,31
DR Horton, Inc.	31,490	4,437,886
eBay, Inc.	26,320	1,413,910
Gap, Inc.	43,240	1,033,004
Garmin Ltd.	15,040	2,450,317
General Motors Co.	63,450	2,947,88
Gentex Corp.	35,820	1,207,492
<sup>a</sup> Grand Canyon Education, Inc.	8,930	1,249,396
H&R Block, Inc.	25,380	1,376,357
Hilton Worldwide Holdings, Inc.	16,450	3,589,390
Lennar Corp., Class A	25,850	3,874,140
Lennar Corp., Class B	8,460	1,179,578
Macy's, Inc.	64,390	1,236,288
Murphy USA, Inc.	2,820	1,323,877
aNVR, Inc.	330	2,504,22
PulteGroup, Inc.	24,910	2,742,59
Ralph Lauren Corp.	6,580	1,151,89
Tapestry, Inc.	28,670	1,131,03
a Tesla, Inc.	44,655	8,836,33
Texas Roadhouse, Inc.	8,930	1,533,370
TJX Cos., Inc.	109,510	12,057,05
Toll Brothers, Inc.	12,620	1,453,572
a TopBuild Corp.	3,290	1,267,538
Tractor Supply Co.	5,640	1,522,800
Travel & Leisure Co.	28,670	1,289,57
Williams-Sonoma, Inc.	8,460	
Wingstop, Inc.		2,388,850
wingstop, me.	3,290	1,390,55 <sup>-</sup> 141,138,517
Consumer Staples 4.6%		1,100,011
Altria Group, Inc.	206,800	9,419,740
<sup>a</sup> BJ's Wholesale Club Holdings, Inc.	14,100	1,238,54
Casey's General Stores, Inc.	4,230	1,613,99
Coca-Cola Consolidated, Inc.	1,278	1,386,63
Colgate-Palmolive Co.	68,145	6,612,79
Costco Wholesale Corp.	25,791	21,922,09
Ingredion, Inc.	10,335	1,185,42
a Pilgrim's Pride Corp.	34,780	1,165,42
Walmart, Inc.	219,020	14,829,844
wannart, 110.	219,020	
		59,547,747

Energy 1.9%		
APA Corp.	40,890	1,203,802
Civitas Resources, Inc.	16,920	1,167,480
Diamondback Energy, Inc.	14,100	2,822,679
Exxon Mobil Corp.	49,350	5,681,172
Marathon Petroleum Corp.	40,890	7,093,597
Ovintiv, Inc.	28,675	1,343,997
Valero Energy Corp.	34,310	5,378,436
		24,691,163
Financials 8.1%		
<sup>a</sup> Arch Capital Group Ltd.	36,190	3,651,209
Assured Guaranty Ltd.	15,980	1,232,857
Axis Capital Holdings Ltd.	16,920 33,370	1,195,398
<sup>a</sup> Berkshire Hathaway, Inc., Class B Chubb Ltd.	19,740	13,574,916 5,035,279
Citigroup, Inc.	19,740	12,676,135
Citizens Financial Group, Inc.	35,720	1,286,992
Evercore, Inc., Class A	6,110	1,273,507
Hartford Financial Services Group, Inc.	16,450	1,653,883
Interactive Brokers Group, Inc., Class A	10,340	1,267,684
Jefferies Financial Group, Inc.	26,790	1,333,070
JPMorgan Chase & Co.	70,030	14,164,268
Lincoln National Corp.	38,070	1,183,977
LPL Financial Holdings, Inc.	7,520	2,100,336
Mastercard, Inc., Class A	47,470	20,941,865
MGIC Investment Corp.	59,690	1,286,319
Moody's Corp.	15,510	6,528,624
OneMain Holdings, Inc.	25,380	1,230,676
Progressive Corp.	30,080	6,247,917
Reinsurance Group of America, Inc.	7,050	1,447,153
Rithm Capital Corp. SLM Corp.	111,860 59,225	1,220,393
Sun Corp. Synchrony Financial	44,635	1,231,288 2,106,326
Western Union Co.	100,580	1,229,088
		105,099,160
Health Care 16.0%		
AbbVie, Inc.	118,440	20,314,829
Amgen, Inc.	52,170	16,300,516
<sup>a</sup> Boston Scientific Corp.	112,320	8,649,763
Cencora, Inc.	13,160	2,964,948
Chemed Corp.	2,331	1,264,754
Cigna Group	22,560	7,457,659
<sup>a</sup> DaVita, Inc.	8,460	1,172,302
Eli Lilly & Co. Encompass Health Corp.	26,320 15,515	23,829,602 1,331,032
HCA Healthcare, Inc.	21,150	6,795,072
a IDEXX Laboratories, Inc.	8,460	4,121,712
a Intuitive Surgical, Inc.	33,845	15,055,948
Johnson & Johnson	141,470	20,677,255
McKesson Corp.	11,285	6,590,891
<sup>a</sup> Medpace Holdings, Inc.	3,290	1,354,987
Merck & Co., Inc.	158,390	19,608,682
<sup>a</sup> Neurocrine Biosciences, Inc.	10,815	1,488,901
Organon & Co.	61,125	1,265,288
<sup>a</sup> Regeneron Pharmaceuticals, Inc.	10,810	11,361,634
Stryker Corp.	35,720	12,153,730
a Tenet Healthcare Corp.	9,400	1,250,482
<sup>a</sup> United Therapeutics Corp.	4,700	1,497,185
Universal Health Services, Inc., Class B	7,520	1,390,674
a Vertex Pharmaceuticals, Inc.	29,610 30,480	13,878,799
Zoetis, Inc.	39,480	6,844,253
		208,620,898

Industrials 9.5%		
Acuity Brands, Inc.	4,700	1,134,768
Allison Transmission Holdings, Inc.	16,450	1,248,555
Armstrong World Industries, Inc.	11,285	1,277,913
<sup>a</sup> Builders FirstSource, Inc.	13,630	1,886,528
<sup>a</sup> CACI International, Inc., Class A	2,820	1,212,967
Carlisle Cos., Inc.	4,700	1,904,487
Caterpillar, Inc.	47,470	15,812,257
Cintas Corp.	5,861	4,104,224
<sup>a</sup> Clean Harbors, Inc.	6,580	1,488,067
Comfort Systems USA, Inc.	3,760	1,143,491
Cummins, Inc.	7,050	1,952,357
Curtiss-Wright Corp.	4,230	1,146,245
Delta Air Lines, Inc.	33,830	1,604,895
Donaldson Co., Inc.	16,920	1,210,795
Eaton Corp. PLC	39,010	12,231,586
Emerson Electric Co.	29,140	3,210,062
Fastenal Co.	57,340	3,603,246
General Dynamics Corp.	13,630	3,954,608
Howmet Aerospace, Inc.	20,670	1,604,612
ITT, Inc.	9,875	1,275,653
<sup>a</sup> Kirby Corp.	10,340	1,238,008
Leidos Holdings, Inc.	14,095	2,056,179
Lennox International, Inc.	3,290	1,760,084
Masco Corp.	22,560	1,504,075
MDU Resources Group, Inc.	50,770	1,274,327
MSC Industrial Direct Co., Inc., Class A	15,040	1,192,822
nVent Electric PLC	15,985	1,224,611
Oshkosh Corp.	11,280	1,220,496
Owens Corning	9,870	1,714,616
PACCAR, Inc.	61,570	6,338,016
Parker-Hannifin Corp.	10,340	5,230,075
Republic Services, Inc.	21,620	4,201,631
Ryder System, Inc.	10,340	1,280,919
Science Applications International Corp.	9,400	1,104,970
Trane Technologies PLC	21,150	6,956,870
United Rentals, Inc.	7,050	4,559,447
Waste Management, Inc.	48,880	10,428,059
Watsco, Inc.	3,290	1,524,060
Westinghouse Air Brake Technologies Corp.	9,400	1,485,670
WW Grainger, Inc.	4,837	4,364,135
www.Graingei, mc.	4,007	
		123,666,386
Information Technology 34.6%		
Amphenol Corp., Class A	114,680	7,725,992
Apple, Inc.	396,680	83,548,742
Applied Materials, Inc.	76,140	17,968,279
<sup>a</sup> AppLovin Corp., Class A	15,510	1,290,742
<sup>a</sup> Arista Networks, Inc.	29,610	10,377,713
Avnet, Inc.	23,025	1,185,557
Broadcom, Inc.	16,103	25,853,850
CDW Corp.	10,340	2,314,506
<sup>a</sup> Cirrus Logic, Inc.	10,805	1,379,366
Cisco Systems, Inc.	375,065	17,819,338
Cognizant Technology Solutions Corp., Class A	44,180	3,004,240
Corning, Inc.	40,420	1,570,317
Dell Technologies, Inc., Class C	12,695	1,750,767
<sup>a</sup> GoDaddy, Inc., Class A	12,690	1,772,920
Hewlett Packard Enterprise Co.	135,830	2,875,521
HP, Inc.	103,870	3,637,527
International Business Machines Corp.	89,770	15,525,721
Jabil, Inc.	12,220	1,329,414
Juniper Networks, Inc.	36,185	1,319,305
KLA Corp.	15,708	12,951,403
Lam Research Corp.	14,678	15,629,868

Microchip Technology, Inc.	52,170	4,773,555
Microsoft Corp.	207,270	92,639,326
Motorola Solutions, Inc.	13,630	5,261,862
NetApp, Inc.	23,970	3,087,336
NVIDIA Corp.	599,250	74,031,345
<sup>a</sup> Pure Storage, Inc., Class A	20,675	1,327,542
QUALCOMM, Inc.	86,480	17,225,086
Skyworks Solutions, Inc.	15,985	1,703,681
<sup>a</sup> Super Micro Computer, Inc.	2,997	2,455,592
TD SYNNEX Corp.	9,395	1,084,183
Teradyne, Inc.	8,930	1,324,230
Texas Instruments, Inc.	84,130	16,365,809
		452,110,635
		-402,110,000
Materials 1.9%	10.240	4 004 700
Celanese Corp.	10,340	1,394,763
CF Industries Holdings, Inc.	18,800	1,393,456
CRH PLC	36,190	2,713,526
Eagle Materials, Inc.	5,170	1,124,268
Eastman Chemical Co.	12,690	1,243,239
International Paper Co.	27,730	1,196,550
LyondellBasell Industries NV, Class A	26,790	2,562,731
NewMarket Corp.	2,350	1,211,589
Nucor Corp.	23,500	3,714,880
Packaging Corp. of America	8,460	1,544,458
Reliance, Inc.	5,640	1,610,784
Southern Copper Corp.	14,570	1,569,772
Steel Dynamics, Inc.	17,390	2,252,005
U.S. Steel Corp.	33,370	1,261,386
		24,793,407
Real Estate 1.7%		
Cousins Properties, Inc.	54,995	1,273,134
EPR Properties	30,550	1,282,489
Essex Property Trust, Inc.	4,700	1,279,340
Highwoods Properties, Inc.	48,410	1,271,731
Iron Mountain, Inc.	15,980	1,432,128
Kilroy Realty Corp.	37,600	1,171,992
Lamar Advertising Co., Class A	10,810	1,292,119
NNN REIT, Inc.	30,555	1,301,643
Omega Healthcare Investors, Inc.	39,010	1,336,093
Park Hotels & Resorts, Inc.	78,930	1,182,371
Public Storage	15,040	4,326,256
Simon Property Group, Inc.	37,600	5,707,680
	01,000	
		22,856,976
Utilities 0.4%		
Entergy Corp.	11,280	1,206,960
National Fuel Gas Co.	22,090	1,197,057
NRG Energy, Inc.	15,510	1,207,609
Public Service Enterprise Group, Inc.	24,440	1,801,228
		5,412,854
Total Common Stocks (Cost \$1,030,472,134)		1,300,090,815
Total Investments before Short-Term Investments		
(Cost \$1,030,472,134)		1,300,090,815

Short-Term Investments 0.0% <sup>†</sup> Money Market Funds 0.0% <sup>†</sup> b.c Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	162,029	162,029
Total Short-Term Investments (Cost \$162,029)		162,029
Total Investments (Cost \$1,030,634,163) 99.6% Other Assets, less Liabilities 0.4%		1,300,252,844 4,798,643
Net Assets 100.0%		\$1,305,051,487
<sup>†</sup> Rounds to less than 0.1% of net assets.		

aNon-income producing.
 <sup>b</sup>The rate shown is the annualized seven-day effective yield at period end.
 <sup>c</sup>See Note 3 regarding investments in affiliated management investment companies.

#### Abbreviations

#### **Selected Portfolio**

REIT - Real Estate Investment Trust

Franklin U.S. Mid Cap Multifactor Index ETF	Shares	Value
Common Stocks 99.7%		
Communication Services 2.0%		<b>• -</b> • <b>-</b> • • •
Electronic Arts, Inc.	52,962	\$ 7,379,195
Fox Corp., Class A Omnicom Group, Inc.	30,849 60,606	1,060,280
Playtika Holding Corp.	19,096	5,436,358 150,286
Sirius XM Holdings, Inc.	82,173	232,550
	02,175	14,258,669
Consumer Discretionary 18.7%		
<sup>a</sup> AutoNation, Inc.	9,009	1,435,854
Bath & Body Works, Inc.	62,790	2,451,950
Best Buy Co., Inc.	73,983	6,236,027
Brunswick Corp.	19,383	1,410,50
Carter's, Inc.	12,012	744,384
<sup>b</sup> Choice Hotels International, Inc.	8,190	974,610
Columbia Sportswear Co.	9,828	777,198
<sup>a</sup> Crocs, Inc.	14,742	2,151,447
<sup>a</sup> Deckers Outdoor Corp.	6,444	6,237,470
Dick's Sporting Goods, Inc.	18,564	3,988,475
Dillard's, Inc., Class A	546	240,453
DR Horton, Inc.	47,775	6,732,93
eBay, Inc. <sup>a</sup> Expedia Group, Inc.	114,387	6,144,870
	16,107	2,029,32
Gap, Inc. Garmin Ltd.	26,208 42,863	626,109
Genuine Parts Co.	39,858	6,983,240 5,513,159
<sup>a</sup> Grand Canyon Education, Inc.	7,098	993,08
H&R Block, Inc.	46,683	2,531,619
Kohl's Corp.	31,122	715,495
LKQ Corp.	72,618	3,020,183
Macy's, Inc.	87,906	1,687,795
Murphy USA, Inc.	5,187	2,435,089
Nordstrom, Inc.	33,579	712,546
aNVR, Inc.	686	5,205,752
Penske Automotive Group, Inc.	5,460	813,649
Polaris, Inc.	16,380	1,282,718
Pool Corp.	10,647	3,272,143
PulteGroup, Inc.	59,241	6,522,434
Ralph Lauren Corp.	12,558	2,198,403
<sup>a</sup> Skechers USA, Inc., Class A	38,493	2,660,636
Tapestry, Inc.	81,900	3,504,50
Tempur Sealy International, Inc.	53,781	2,545,993
Texas Roadhouse, Inc.	20,202	3,468,885
Toll Brothers, Inc.	19,656	2,263,978
Tractor Supply Co.	24,570	6,633,900
<sup>a</sup> Ulta Beauty, Inc.	15,017	5,794,610
VF Corp.	92,178	1,244,403
Wendy's Co.	25,116	425,967
Williams-Sonoma, Inc.	23,478	6,629,483
Wingstop, Inc.	6,825	2,884,655
Yum! Brands, Inc.	51,324	6,798,377
		130,924,294
Consumer Staples 7.4% Albertsons Cos., Inc., Class A	145,509	2,873,803
aBJ's Wholesale Club Holdings, Inc.	40,677	3,573,068
Casey's General Stores, Inc.	9,555	3,645,806
Church & Dwight Co., Inc.	62,244	6,453,458
NATIONAL METAWORALI NALE TIRE	02,244	0,400,400
Clorox Co.	34,944	4,768,807

Dollar General Corp.	29,757	3,934,768
Flowers Foods, Inc.	63,609	1,412,120
Hershey Co.	23,751	4,366,146
Kellanova	35,763	2,062,810
Kroger Co.	134,589	6,720,029
Lamb Weston Holdings, Inc.	34,944	2,938,091
Sysco Corp.	87,089	6,217,284
Walgreens Boots Alliance, Inc.	146,601	1,773,139
		51,627,944
		01,027,044
Energy 5.5%		
Antero Midstream Corp.	107,946	1,591,124
APA Corp.	94,731	2,788,881
Cheniere Energy, Inc.	34,398	6,013,802
Chord Energy Corp.	9,282	1,556,406
Civitas Resources, Inc.	14,469	998,361
Devon Energy Corp.	143,598	6,806,545
Diamondback Energy, Inc.	35,217	7,050,091
DT Midstream, Inc.	13,650	969,560
HF Sinclair Corp.	40,956	2,184,593
Ovintiv, Inc.	78,078	3,659,516
Texas Pacific Land Corp.	5,733	4,209,570
Viper Energy, Inc.	12,012	450,810
		38,279,259
Financials 11.4%		
Affiliated Managers Group, Inc.	10,374	1,620,730
Allistate Corp.	42,042	6,712,426
Ally Financial, Inc.	74,529	2,956,565
<sup>a</sup> Arch Capital Group Ltd.	48,321	
Assured Guaranty Ltd.	14,251	4,875,106 1,099,465
Cincinnati Financial Corp.	45,318	5,352,056
CNA Financial Corp.	6,552	301,851
Columbia Banking System, Inc.	29,211	581,007
Everest Group Ltd.	11,741	4,473,556
Globe Life, Inc.	29,484	2,425,943
Hartford Financial Services Group, Inc.	67,979	6,834,609
Invesco Ltd.	49,959	747,387
Janus Henderson Group PLC	36,036	1,214,774
Kinsale Capital Group, Inc.	5,733	2,208,810
MGIC Investment Corp.	100,464	2,164,999
MSCI, Inc.	14,196	6,838,923
Old Republic International Corp.	62,517	1,931,775
OneMain Holdings, Inc.	28,392	1,376,728
Prosperity Bancshares, Inc.	24,845	1,519,023
Regions Financial Corp.	242,881	4,867,335
Rithm Capital Corp.	120,985	1,319,946
SEI Investments Co.	34,944	2,260,527
Synchrony Financial	133,224	6,286,841
T Rowe Price Group, Inc.	48,048	5,540,415
Unum Group	50,232	2,567,357
Western Union Co.	137,046	1,674,702
		79,752,856
		19,152,050
Health Care 10.0%		
<sup>a</sup> Acadia Healthcare Co., Inc.	26,756	1,807,100
Cencora, Inc.	23,751	5,351,100
Chemed Corp.	3,822	2,073,741
<sup>a</sup> DaVita, Inc.	10,920	1,513,184
Encompass Health Corp.	37,674	3,232,052
a IDEXX Laboratories, Inc.	14,196	6,916,291
a Incyte Corp.	61,425	3,723,584
<sup>a</sup> Mettler-Toledo International, Inc.	5,018	7,013,107
<sup>a</sup> Neurocrine Biosciences, Inc.	33,852	4,660,405
Organon & Co.	84,903	1,757,492

ResMed, Inc.	34,125	6,532,208
Royalty Pharma PLC, Class A	117,665	3,102,826
<sup>a</sup> Solventum Corp.	18,564	981,664
<sup>a</sup> Tenet Healthcare Corp.	29,484	3,922,257
<sup>a</sup> United Therapeutics Corp.	13,106	4,174,916
Universal Health Services, Inc., Class B	18,837	3,483,526
Viatris, Inc.	335,790	3,569,448
<sup>a</sup> Waters Corp.	20,475	5,940,207
		69,755,108
Industrials 22.5%	4.005	
Acuity Brands, Inc.	4,095	988,697
Allegion PLC	25,116	2,967,455
Allison Transmission Holdings, Inc.	30,576	2,320,718
Armstrong World Industries, Inc.	5,733	649,205
Booz Allen Hamilton Holding Corp.	46,139	7,100,792
<sup>a</sup> Builders FirstSource, Inc.	36,855	5,101,101
<sup>a</sup> CACI International, Inc., Class A	4,641	1,996,233
CH Robinson Worldwide, Inc.	32,760	2,886,811
Concentrix Corp.	6,279	397,335
Cummins, Inc.		
	17,745	4,914,123
Curtiss-Wright Corp.	10,101	2,737,169
Delta Air Lines, Inc.	133,224	6,320,147
Donaldson Co., Inc.	36,309	2,598,272
Dover Corp.	38,220	6,896,799
Expeditors International of Washington, Inc.	43,134	5,382,692
Fastenal Co.	106,743	6,707,730
Ferguson PLC	34,125	6,608,306
Genpact Ltd.	49,686	1,599,392
Graco, Inc.	45,045	3,571,168
Landstar System, Inc.	9,828	1,813,069
Leidos Holdings, Inc.	18,018	2,628,466
Lentos International, Inc.		
	10,374	5,549,883
Lincoln Electric Holdings, Inc.	17,199	3,244,419
ManpowerGroup, Inc.	13,650	952,770
Masco Corp.	58,695	3,913,196
MSC Industrial Direct Co., Inc., Class A	16,107	1,277,446
Nordson Corp.	14,742	3,419,259
Old Dominion Freight Line, Inc.	40,131	7,087,135
Otis Worldwide Corp.	70,980	6,832,535
Paychex, Inc.	58,695	6,958,879
Paycom Software, Inc.	14,196	2,030,596
Robert Half, Inc.	30,625	1,959,387
Rollins, Inc.	84,294	4,112,704
	4.4 = 0.0	1,454,227
Ryder System, Inc.	11,739	
<sup>a</sup> Saia, Inc. Sebasidar National Inc. Class P	6,279	2,978,067
Schneider National, Inc., Class B	15,834	382,549
Snap-on, Inc.	16,380	4,281,568
Toro Co.	28,119	2,629,408
<sup>a</sup> United Airlines Holdings, Inc.	46,410	2,258,311
Veralto Corp.	36,582	3,492,484
Verisk Analytics, Inc.	18,564	5,003,926
Watsco, Inc.	9,707	4,496,671
WW Grainger, Inc.	7,644	6,896,723
	,-	
		157,397,823
Information Technology 12.5%		
Amdocs Ltd.	31,668	2,499,238
<sup>a</sup> Appfolio, Inc., Class A	3,003	734,444
Avnet, Inc.	17,199	885,576
CDW Corp.	31,395	7,027,457
	-	
<sup>a</sup> Cirrus Logic, Inc.	12,831	1,638,005
Dolby Laboratories, Inc., Class A	17,199	1,362,677
<sup>a</sup> F5, Inc.	15,834	2,727,090
<sup>a</sup> Fair Isaac Corp.	5,463	8,132,550

<sup>a</sup> Gartner, Inc.	16,653	7,478,196
Gen Digital, Inc.	150,150	3,750,747
<sup>a</sup> GoDaddy, Inc., Class A	37,128	5,187,153
Hewlett Packard Enterprise Co.	332,787	7,045,101
HP, Inc.	193,011	6,759,245
Jabil, Inc.	27,027	2,940,267
Juniper Networks, Inc.	89,817	3,274,728
<sup>a</sup> Manhattan Associates, Inc.	21,567	5,320,147
NetApp, Inc.	58,422	7,524,754
Teradyne, Inc.	39,585	5,870,060
<sup>a</sup> VeriSign, Inc.	28,665	5,096,637
Vontier Corp.	48,594	1,856,291
		87,110,363
Materials 4.8% Avery Dennison Corp.	23,753	5,193,593
CF Industries Holdings, Inc.	53,508	3,966,013
LyondellBasell Industries NV, Class A	66,339	6,345,989
NewMarket Corp.	1,638	844,504
Reliance, Inc.	17,472	4,990,003
RPM International, Inc.	34,125	3,674,580
Sealed Air Corp.	44,226	1,538,622
Sonoco Products Co.	27,573	1,398,503
Steel Dynamics, Inc.	41,496	5,373,732
	-1,-50	33,325,539
Real Estate 3.8%		
AvalonBay Communities, Inc.	36,582	7,568,450
Boston Properties, Inc.	36,309	2,235,182
Camden Property Trust	28,392	3,097,851
Cousins Properties, Inc.	19,656	455,036
EastGroup Properties, Inc.	10,647	1,811,055
Equity LifeStyle Properties, Inc.	45,045	2,933,781
Highwoods Properties, Inc.	34,400	903,688
Kilroy Realty Corp.	27,300	850,941
Lamar Advertising Co., Class A	11,466	1,370,531
NNN REIT, Inc.	50,778	2,163,143
STAG Industrial, Inc.	42,042	1,516,035
WP Carey, Inc.	30,849	1,698,237
		26,603,930
Utilities 1.1%	10 00 <i>1</i>	0.011.115
American Water Works Co., Inc.	48,321	6,241,140
National Fuel Gas Co.	24,256	1,314,433
		7,555,573
Total Common Stocks (Cost \$651,212,905)		696,591,358
Total Investments before Short-Term Investments		
(Cost \$651,212,905)		696,591,358
Short-Term Investments 0.3%		
Investments from Cash Collateral Received for Loaned Securities 0.1% Money Market Funds 0.1%		
<sup>ad</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	831,375	831,375

Money Market Funds 0.2% <sup>c.d</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	1,612,598	1,612,598
Total Short-Term Investments (Cost \$2,443,973)		2,443,973
Total Investments (Cost \$653,656,878) 100.0% Other Assets, less Liabilities (0.0)%†		699,035,331 (50,202)
Net Assets 100.0%		\$698,985,129
<sup>†</sup> Rounds to less than 0.1% of net assets. <sup>a</sup> Non-income producing. <sup>b</sup> A portion or all of the security is on loan at June 30, 2024.		

<sup>c</sup>The rate shown is the annualized seven-day effective yield at period end. <sup>d</sup>See Note 3 regarding investments in affiliated management investment companies.

#### Abbreviations

#### **Selected Portfolio**

REIT - Real Estate Investment Trust

Franklin U.S. Small Cap Multifactor Index ETF	Shares	Value
Common Stocks 100.6%		
Communication Services 2.5%	. = = =	<b>•</b> (=
<sup>a</sup> AMC Networks, Inc., Class A	1,767	\$ 17,069
<sup>a</sup> Cargurus, Inc.	4,009	105,036
<sup>a</sup> EverQuote, Inc., Class A	684	14,268
<sup>a</sup> Gambling.com Group Ltd.	513	4,21
<sup>a</sup> Ibotta, Inc., Class A	209	15,708
IDT Corp., Class B	855	30,712
John Wiley & Sons, Inc., Class A	2,261	92,023
<sup>a</sup> Liberty Latin America Ltd., Class A	1,900	18,259
<sup>a</sup> Liberty Latin America Ltd., Class C	3,667	35,27
<sup>a</sup> Playstudios, Inc.	4,484	9,28
Scholastic Corp.	1,387	49,19
Shutterstock, Inc.	1,387	53,67
Spok Holdings, Inc.	1,045	15,47
TEGNA, Inc.	10,298	143,55
Telephone & Data Systems, Inc.	5,852	121,31
<sup>a</sup> Yelp, Inc.	4,066	150,23
<sup>a</sup> ZipRecruiter, Inc., Class A	4,123	37,47
		912,78
Consumer Discretionary 15.5%		
<sup>a</sup> 1-800- Flowers.com, Inc., Class A	1,330	12,662
<sup>a</sup> Abercrombie & Fitch Co., Class A	2,204	391,959
Academy Sports & Outdoors, Inc.	3,952	210,44
Acushnet Holdings Corp.	2,071	131,46
<sup>a</sup> Adtalem Global Education, Inc.	1,938	132,19
American Eagle Outfitters, Inc.	9,614	191,89
<sup>a</sup> American Public Education, Inc.	418	7,348
Bloomin' Brands, Inc.	6,061	116,553
Buckle, Inc.	2,052	75,80
Build-A-Bear Workshop, Inc.	817	20,640
Caleres, Inc.	2,090	70,224
Camping World Holdings, Inc., Class A	2,147	38,34
Cheesecake Factory, Inc.	3,477	136,61
<sup>a</sup> Chuy's Holdings, Inc.	1,102	28,56
Cracker Barrel Old Country Store, Inc.	1,634	68,88
Designer Brands, Inc., Class A	1,938	13,23
<sup>a</sup> Destination XL Group, Inc.	3,116	11,342
<sup>a</sup> Dorman Products, Inc.	703	64,310
Escalade, Inc.	418	5,76
Ethan Allen Interiors, Inc.	1,520	42,39
<sup>a</sup> Figs, Inc., Class A	7,752	41,31
Flexsteel Industries, Inc.	133	4,13
Foot Locker, Inc.	4,237	105,58
<sup>a</sup> Frontdoor, Inc.	4,237	143,16
a Genesco, Inc.	646	143,10
<sup>a</sup> G-III Apparel Group Ltd.	2,185	59,14
Group 1 Automotive, Inc.	741	220,28
Hamilton Beach Brands Holding Co., Class A	247	4,24
Haverty Furniture Cos., Inc.	1,026	25,94
<sup>a</sup> Helen of Troy Ltd.	1,159	107,48
Hibbett, Inc.	741	64,62
Hooker Furnishings Corp.	456	6,60
Installed Building Products, Inc.	1,368	281,37
J Jill, Inc.	285	9,96
Jack in the Box, Inc.	912	46,45
<sup>a</sup> JAKKS Pacific, Inc.	323	5,78
Johnson Outdoors, Inc., Class A	266	9,30
Kontoor Brands, Inc.	3,781	250,113
La-Z-Boy, Inc.	2,584	96,332

LCI Industries	1,254	129,639
Lifetime Brands, Inc.	380	3,264
<sup>a</sup> Lincoln Educational Services Corp.	1,330	15,774
<sup>a</sup> Lovesac Co.	779	17,590
<sup>a</sup> M/I Homes, Inc.	1,178	143,881
Marine Products Corp.	627	6,333
<sup>a</sup> MasterCraft Boat Holdings, Inc.	855	16,142
<sup>a</sup> Mister Car Wash, Inc.	2,603	18,533
	2,003	53,073
Monarch Casino & Resort, Inc.		
Monro, Inc.	1,634	38,987
Movado Group, Inc.	988	24,562
Nathan's Famous, Inc.	133	9,015
<sup>a</sup> ODP Corp.	2,071	81,328
<sup>a</sup> ONE Group Hospitality, Inc.	1,254	5,329
Oxford Industries, Inc.	969	97,045
Papa John's International, Inc.	1,824	85,692
Patrick Industries, Inc.	1,083	117,560
Perdoceo Education Corp.	4,636	99,303
<sup>a</sup> Portillo's, Inc., Class A	2,584	25,116
<sup>a</sup> Potbelly Corp.	1,159	9,307
<sup>a</sup> RealReal, Inc.	2,546	8,122
<sup>a</sup> Revolve Group, Inc.	2,375	37,786
Rocky Brands, Inc.	380	14,045
<sup>a</sup> Sally Beauty Holdings, Inc.	7,258	77,878
<sup>a</sup> Savers Value Village, Inc.	608	7,442
Shoe Carnival, Inc.	950	35,045
Signet Jewelers Ltd.	2,470	221,263
<sup>a</sup> Sleep Number Corp.	570	5,455
Smith & Wesson Brands, Inc.	2,413	34,602
Sonic Automotive, Inc., Class A	855	46,572
<sup>a</sup> Sonos, Inc.	6,175	91,143
Standard Motor Products, Inc.	1,292	35,827
Steven Madden Ltd.	4,465	188,869
Strategic Education, Inc.	1,330	147,178
<sup>a</sup> Stride, Inc.	2,546	179,493
Sturm Ruger & Co., Inc.	931	38,776
Superior Group of Cos., Inc.	399	7,545
a Target Hospitality Corp.	1,501	13,074
	1,805	12,509
<sup>a</sup> Tile Shop Holdings, Inc. <sup>a,b</sup> Torrid Holdings, Inc.		
0	589	4,412
<sup>a</sup> Universal Technical Institute, Inc.	2,147	33,772
Upbound Group, Inc.	3,268	100,328
a Vera Bradley, Inc.	1,102	6,899
Weyco Group, Inc.	361	10,946
Wolverine World Wide, Inc.	4,009	54,202
a XPEL, Inc.	1,216	43,241
		5,723,117
		0,720,117
Consumer Staples 6.6%		
Cal-Maine Foods, Inc.	2,318	141,653
<sup>a</sup> Central Garden & Pet Co.	551	21,214
<sup>a</sup> Central Garden & Pet Co., Class A	2,964	97,901
Edgewell Personal Care Co.	2,432	97,742
Energizer Holdings, Inc.	3,078	90,924
Ingles Markets, Inc., Class A	855	58,662
Inter Parfums, Inc.	1,216	141,093
J & J Snack Foods Corp.	722	117,231
John B Sanfilippo & Son, Inc.	513	49,848
Lancaster Colony Corp.	1,007	190,293
<sup>a</sup> Lifeway Foods, Inc.	133	1,699
<sup>a</sup> Mama's Creations, Inc.	1,007	6,787
Medifast, Inc.	665	14,510
National Beverage Corp.	1,501	76,911
Natural Grocers by Vitamin Cottage, Inc., Class C	608	12,890
<sup>a</sup> Nature's Sunshine Products, Inc.	703	10,594

Nu Skin Enterprises, Inc., Class A Oil-Dri Corp. of America PriceSmart, Inc.		
Oil-Dri Corp. of America	3,325	35,046
•		
PriceSmart Inc	247	15,830
	1,425	115,710
Primo Water Corp.	4,408	96,359
•		
SpartanNash Co.	2,204	41,347
<sup>a</sup> Sprouts Farmers Market, Inc.	4,807	402,154
Turning Point Brands, Inc.	456	14,633
<sup>a</sup> United Natural Foods, Inc.	2,717	35,593
Universal Corp.	1,368	65,924
<sup>a</sup> USANA Health Sciences, Inc.	684	30,944
Vector Group Ltd.	8,227	86,959
Village Super Market, Inc., Class A	608	16,057
•		
a Vita Coco Co., Inc.	1,045	29,103
<sup>a</sup> Vital Farms, Inc.	912	42,654
WD-40 Co.	855	187,792
Weis Markets, Inc.	1,064	66,787
		2,412,844
		2,412,044
Energy 6.2%		
	E 005	404 047
Archrock, Inc.	5,985	121,017
Ardmore Shipping Corp.	2,071	46,660
Atlas Energy Solutions, Inc.	1,862	37,110
California Resources Corp.	3,876	206,281
<sup>a</sup> CONSOL Energy, Inc.	1,919	195,795
Crescent Energy Co., Class A	3,591	42,553
CVR Energy, Inc.	1,558	41,708
DHT Holdings, Inc.	3,743	43,306
•		
Dorian LPG Ltd.	931	39,065
<sup>a</sup> Drilling Tools International Corp.	266	1,495
Equitrans Midstream Corp.	11,324	146,985
Evolution Petroleum Corp.	1,444	7,610
Granite Ridge Resources, Inc.	2,185	13,831
<sup>a</sup> Gulfport Energy Corp.	570	86,070
International Seaways, Inc.	1,862	110,100
Kodiak Gas Services, Inc.	570	15,538
Magnolia Oil & Gas Corp., Class A	8,721	220,990
Nordie American Jankers Itd	5,434	21,627
Nordic American Tankers Ltd.		
	4.446	165.258
Northern Oil & Gas, Inc.	4,446	165,258
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A	1,311	11,117
Northern Oil & Gas, Inc.		
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A	1,311 4,389	11,117 201,982
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp.	1,311 4,389 5,700	11,117 201,982 126,084
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc.	1,311 4,389 5,700 513	11,117 201,982 126,084 14,523
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp.	1,311 4,389 5,700	11,117 201,982 126,084
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc.	1,311 4,389 5,700 513 2,204	11,117 201,982 126,084 14,523 179,163
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd.	1,311 4,389 5,700 513 2,204 6,517	11,117 201,982 126,084 14,523 179,163 90,456
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A	1,311 4,389 5,700 513 2,204 6,517 1,007	11,117 201,982 126,084 14,523 179,163 90,456 69,292
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd.	1,311 4,389 5,700 513 2,204 6,517	11,117 201,982 126,084 14,523 179,163 90,456
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A	1,311 4,389 5,700 513 2,204 6,517 1,007	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A	1,311 4,389 5,700 513 2,204 6,517 1,007	11,117 201,982 126,084 14,523 179,163 90,456 69,292
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc.	1,311 4,389 5,700 513 2,204 6,517 1,007	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc.	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786 2,290,402
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc.	1,311 4,389 5,700 513 2,204 6,517 1,007	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp.	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786 2,290,402 52,977
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp. Artisan Partners Asset Management, Inc., Class A	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786 2,290,402 52,977 72,140
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp.	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786 2,290,402 52,977 72,140 161,544
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp. Artisan Partners Asset Management, Inc., Class A	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786 2,290,402 52,977 72,140
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748 7,638 1,501	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786 2,290,402 52,977 72,140 161,544 44,535
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. <b>Financials 10.7%</b> 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748 7,638 1,501 760	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp Bank7 Corp.	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748 7,638 1,501	11,117 201,982 126,084 14,523 179,163 90,456 69,292 34,786 2,290,402 52,977 72,140 161,544 44,535
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp Bank7 Corp.	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748 7,638 1,501 760	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc.	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748 7,638 1,501 760 114 9,747	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline \\ 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp Bank7 Corp. <sup>b</sup> Blackstone Mortgage Trust, Inc., Class A Brookline Bancorp, Inc.	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748 7,638 1,501 760 114 9,747 4,883	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline \\ 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp Bank7 Corp. <sup>b</sup> Blackstone Mortgage Trust, Inc., Class A Brookline Bancorp, Inc. Cass Information Systems, Inc.	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748 7,638 1,501 760 114 9,747	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. Financials 10.7% 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp Bank7 Corp. <sup>b</sup> Blackstone Mortgage Trust, Inc., Class A Brookline Bancorp, Inc.	1,311 4,389 5,700 513 2,204 6,517 1,007 5,548 988 1,748 7,638 1,501 760 114 9,747 4,883	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc.	$\begin{array}{c} 1,311\\ 4,389\\ 5,700\\ 513\\ 2,204\\ 6,517\\ 1,007\\ 5,548\\ \end{array}$	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ 16,112\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. <b>Financials 10.7%</b> 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp Bank7 Corp. <sup>b</sup> Blackstone Mortgage Trust, Inc., Class A Brookline Bancorp, Inc. Cass Information Systems, Inc. Central Pacific Financial Corp.	$\begin{array}{c} 1,311\\ 4,389\\ 5,700\\ 513\\ 2,204\\ 6,517\\ 1,007\\ 5,548\\ \end{array}$	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ 16,112\\ 8,208\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc.	$\begin{array}{c} 1,311\\ 4,389\\ 5,700\\ 513\\ 2,204\\ 6,517\\ 1,007\\ 5,548\\ \end{array}$	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ 16,112\\ 8,208\\ 6,712\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. <b>Financials 10.7%</b> 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp Bank7 Corp. <sup>b</sup> Blackstone Mortgage Trust, Inc., Class A Brookline Bancorp, Inc. Cass Information Systems, Inc. Central Pacific Financial Corp.	$\begin{array}{c} 1,311\\ 4,389\\ 5,700\\ 513\\ 2,204\\ 6,517\\ 1,007\\ 5,548\\ \end{array}$	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ 16,112\\ 8,208\\ 6,712\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc.	$\begin{array}{c} 1,311\\ 4,389\\ 5,700\\ 513\\ 2,204\\ 6,517\\ 1,007\\ 5,548\\ \end{array}$	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ 16,112\\ 8,208\\ 6,712\\ 7,818\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. <b>Financials 10.7%</b> 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp Bank7 Corp. <sup>b</sup> Blackstone Mortgage Trust, Inc., Class A Brookline Bancorp, Inc. Cass Information Systems, Inc. Central Pacific Financial Corp. Chicago Atlantic Real Estate Finance, Inc. Citizens & Northern Corp. City Holding Co.	$\begin{array}{c} 1,311\\ 4,389\\ 5,700\\ 513\\ 2,204\\ 6,517\\ 1,007\\ 5,548\\ \end{array}$	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ 16,112\\ 8,208\\ 6,712\\ 7,818\\ 76,712\\ \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc.	$\begin{array}{c} 1,311\\ 4,389\\ 5,700\\ 513\\ 2,204\\ 6,517\\ 1,007\\ 5,548\\ \end{array}$	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ 16,112\\ 8,208\\ 6,712\\ 7,818\\ 76,712\\ 18,133\\ \hline \end{array}$
Northern Oil & Gas, Inc. Overseas Shipholding Group, Inc., Class A PBF Energy, Inc., Class A Peabody Energy Corp. Riley Exploration Permian, Inc. Scorpio Tankers, Inc. SFL Corp. Ltd. Teekay Tankers Ltd., Class A VAALCO Energy, Inc. <b>Financials 10.7%</b> 1st Source Corp. Artisan Partners Asset Management, Inc., Class A Associated Banc-Corp. Banco Latinoamericano de Comercio Exterior SA, Class E Bank of Marin Bancorp Bank7 Corp. <sup>b</sup> Blackstone Mortgage Trust, Inc., Class A Brookline Bancorp, Inc. Cass Information Systems, Inc. Central Pacific Financial Corp. Chicago Atlantic Real Estate Finance, Inc. Citizens & Northern Corp. City Holding Co.	$\begin{array}{c} 1,311\\ 4,389\\ 5,700\\ 513\\ 2,204\\ 6,517\\ 1,007\\ 5,548\\ \end{array}$	$\begin{array}{c} 11,117\\ 201,982\\ 126,084\\ 14,523\\ 179,163\\ 90,456\\ 69,292\\ 34,786\\ \hline 2,290,402\\ \hline 52,977\\ 72,140\\ 161,544\\ 44,535\\ 12,304\\ 3,568\\ 169,793\\ 40,773\\ 25,885\\ 16,112\\ 8,208\\ 6,712\\ 7,818\\ 76,712\\ \end{array}$

<sup>a</sup> Consumer Portfolio Services, Inc.	456	4,469
<sup>a</sup> CrossFirst Bankshares, Inc.	1,292	18,114
CVB Financial Corp.	6,175	106,457
<sup>a</sup> Donnelley Financial Solutions, Inc.	1,292	77,029
Eagle Bancorp, Inc.	1,463	27,651
Enact Holdings, Inc.	1,805	55,341
<sup>a</sup> Enova International, Inc.	1,235	76,879
ESSA Bancorp, Inc.	456	8,021
Essent Group Ltd.	5,795	325,621
Farmers National Banc Corp.	1,691	21,121
First Business Financial Services, Inc.	418	15,462
First Community Bankshares, Inc.	456	16,799
First of Long Island Corp.	1,254	12,565
FirstCash Holdings, Inc.	1,596	167,388
Flushing Financial Corp.	1,311	17,240
GCM Grosvenor, Inc., Class A	1,083	10,570
<sup>a</sup> Genworth Financial, Inc., Class A	22,439	135,531
German American Bancorp, Inc.	1,520	53,732
Granite Point Mortgage Trust, Inc.	2,071	6,151
Guaranty Bancshares, Inc.	456	14,382
<sup>a</sup> Hamilton Insurance Group Ltd., Class B	494	8,225
Heritage Commerce Corp.	1,805 323	15,703
Home Bancorp, Inc.		12,923
Home BancShares, Inc. Hope Bancorp, Inc.	8,588 5,605	205,768 60,198
a International Money Express, Inc.	2,261	47,119
Jackson Financial, Inc., Class A	4,028	299,119
Kearny Financial Corp.	1,425	8,764
KKR Real Estate Finance Trust, Inc.	2,755	24,933
Macatawa Bank Corp.	1,368	19,973
Mercury General Corp.	1,368	72,695
NBT Bancorp, Inc.	2,432	93,875
a NerdWallet, Inc., Class A	1,938	28,295
Nexpoint Real Estate Finance, Inc.	380	5,214
a NMI Holdings, Inc., Class A	4,275	145,521
Northeast Community Bancorp, Inc.	608	10,835
Northfield Bancorp, Inc.	2,185	20,714
Northwest Bancshares, Inc.	6,384	73,735
OceanFirst Financial Corp.	2,850	45,286
Park National Corp.	380	54,089
Parke Bancorp, Inc.	513	8,926
Peoples Bancorp, Inc.	1,786	53,580
Peoples Financial Services Corp.	342	15,575
PJT Partners, Inc., Class A	627	67,660
Preferred Bank	589	44,464
Regional Management Corp.	494	14,198
Selective Insurance Group, Inc.	2,698	253,153
Seven Hills Realty Trust	342	4,337
Southern Missouri Bancorp, Inc.	475	21,380
Stock Yards Bancorp, Inc.	703	34,918
Tompkins Financial Corp.	722	35,306
TPG RE Finance Trust, Inc.	3,534	30,534
TrustCo Bank Corp.	969	27,878
Victory Capital Holdings, Inc., Class A	1,672	79,805
<sup>a</sup> World Acceptance Corp.	228	28,176
		3,943,826
Health Care 8.4%		
<sup>a</sup> ACADIA Pharmaceuticals, Inc.	6,365	103,431
<sup>a</sup> Alkermes PLC	9,956	239,940
<sup>a</sup> AMN Healthcare Services, Inc.	2,242	114,858
<sup>a</sup> Artivion, Inc.	1,140	29,241
<sup>a</sup> AtriCure, Inc.	2,432	55,377
Atrion Corp.	66	29,860
<sup>a</sup> Axogen, Inc.	2,014	14,581

<sup>a</sup> Biote Corp., Class A	1,045	7,806
<sup>a</sup> Catalyst Pharmaceuticals, Inc.	6,156	95,357
<sup>a</sup> ChromaDex Corp.	1,425	3,890
<sup>a</sup> Collegium Pharmaceutical, Inc.	893	28,755
<sup>a</sup> Community Health Systems, Inc.	6,365	21,386
CONMED Corp.	1,672	115,903
<sup>a</sup> Corcept Therapeutics, Inc.	4,769	154,945
<sup>a</sup> CorVel Corp.	475	120,778
<sup>a</sup> Cross Country Healthcare, Inc.	1,957	27,085
Embecta Corp.	3,724	46,550
<sup>a</sup> Fennec Pharmaceuticals, Inc.	665	4,063
<sup>a</sup> Harmony Biosciences Holdings, Inc.	1,406	42,419
	1,767	5,036
<sup>a</sup> Harvard Bioscience, Inc.		
<sup>a</sup> Hims & Hers Health, Inc.	7,182	145,005
<sup>a</sup> Inari Medical, Inc.	2,869	138,142
<sup>a</sup> InfuSystem Holdings, Inc.	836	5,710
<sup>a</sup> Inmode Ltd.	4,142	75,550
<sup>a</sup> Innoviva, Inc.	3,306	54,218
iRadimed Corp.	494	21,706
<sup>a</sup> Ironwood Pharmaceuticals, Inc.	7,315	47,694
<sup>a</sup> Joint Corp.	779	10,953
<sup>a</sup> Kiniksa Pharmaceuticals International PLC	1,558	29,088
LeMaitre Vascular, Inc.	1,064	87,546
<sup>a</sup> Merit Medical Systems, Inc.	2,755	236,792
<sup>a</sup> MiMedx Group, Inc.	6,289	43,583
National HealthCare Corp.	741	80,324
National Research Corp.	950	21,803
<sup>a</sup> Option Care Health, Inc.	4,522	125,259
<sup>a</sup> Organogenesis Holdings, Inc.	3,724	10,427
Patterson Cos., Inc.	5,301	127,860
<sup>a</sup> Pediatrix Medical Group, Inc.	5,130	38,732
<sup>a</sup> Performant Financial Corp.	4,028	11,681
Phibro Animal Health Corp., Class A	1,235	20,711
<sup>a</sup> Prestige Consumer Healthcare, Inc.	2,812	193,606
<sup>a</sup> Puma Biotechnology, Inc.	1,159	3,778
<sup>a</sup> Quipt Home Medical Corp.	1,653	5,323
<sup>a</sup> Rigel Pharmaceuticals, Inc.	532	4,373
<sup>a</sup> Semler Scientific, Inc.	304	10,458
SIGA Technologies, Inc.	2,831	21,487
<sup>a</sup> Sonida Senior Living, Inc.	114	3,135
a Surmodics, Inc.	570	23,963
a Tactile Systems Technology, Inc.	1,311	15,653
<sup>a</sup> Treace Medical Concepts, Inc.	2,356	15,667
<sup>a</sup> UFP Technologies, Inc.	342	90,244
<sup>a</sup> Vanda Pharmaceuticals, Inc.	3,173	17,928
<sup>a</sup> Vericel Corp.	1,406	64,507
<sup>a</sup> Viemed Healthcare, Inc.	1,729	11,325
<sup>a</sup> Y-mAbs Therapeutics, Inc.	988	11,935
<sup>a,b</sup> Zynex, Inc.	1,197	11,156
		3,098,583
Industrials 23.8%		
ACCO Brands Corp.	5,111	24,022
Alamo Group, Inc.	532	92,036
Allient, Inc.	779	19,685
Apogee Enterprises, Inc.	931	58,499
Applied Industrial Technologies, Inc.	1,957	379,658
Atkore, Inc.	1,919	258,931
<sup>a</sup> Atmus Filtration Technologies, Inc.	2,565	73,821
Barrett Business Services, Inc.	1,463	47,943
Boise Cascade Co.	2,090	249,170
<sup>a</sup> Bowman Consulting Group Ltd.	513	16,308
<sup>a</sup> BrightView Holdings, Inc.	1,178	15,667
Brink's Co.	2,584	264,602
<sup>a</sup> Cimpress PLC	1,121	98,211
	1,121	50,211

CompX International, Inc.	95	2,344
Costamare, Inc.	2,451	40,270
Covenant Logistics Group, Inc.	570	28,095
CRA International, Inc.	361	62,171
CSG Systems International, Inc.	1,881	77,441
CSW Industrials, Inc.	836	221,799
Deluxe Corp.	2,641	59,317
a DXP Enterprises, Inc.	741	33,967
Encore Wire Corp. Enerpac Tool Group Corp.	760 1,463	220,271 55,857
Ennis, Inc.	1,403	35,352
ESCO Technologies, Inc.	1,349	141,699
Esponent, Inc.	3,002	285,550
Federal Signal Corp.	1,577	131,948
<sup>a</sup> Forrester Research, Inc.	323	5,517
Forward Air Corp.	1,406	26,770
<sup>a</sup> Franklin Covey Co.	684	25,992
Franklin Electric Co., Inc.	2,622	252,551
<sup>a</sup> GEO Group, Inc.	6,194	88,946
Global Industrial Co.	912	28,600
<sup>a</sup> GMS, Inc.	2,489	200,638
Golden Ocean Group Ltd.	3,154	43,525
Gorman-Rupp Co.	1,083	39,757
Griffon Corp.	1,064	67,947
H&E Equipment Services, Inc.	1,615	71,335
Heartland Express, Inc.	2,926	36,078
Heidrick & Struggles International, Inc.	1,368	43,201
Hillenbrand, Inc.	3,344	133,827
HNI Corp.	2,888	130,018
<sup>a</sup> Huron Consulting Group, Inc.	665	65,503
Hyster-Yale, Inc.	475	33,122
<sup>a</sup> IBEX Holdings Ltd.	513	8,300
ICF International, Inc.	1,083	160,782
alES Holdings, Inc.	380	52,945
Insperity, Inc.	1,919	175,032
Interface, Inc.	1,539	22,593
Kadant, Inc.	646	189,782
Karat Packaging, Inc.	361	10,678
Kelly Services, Inc., Class A	1,729	37,018
Kforce, Inc.	1,292	80,272
Korn Ferry	3,439 228	230,894
<sup>a</sup> L B Foster Co., Class A	7,866	4,907 65,996
<sup>a</sup> Legalzoom.com, Inc. <sup>a</sup> Liquidity Services, Inc.	1,273	25,435
LSI Industries, Inc.	1,330	19,245
Luxfer Holdings PLC	1,330	16,736
Marten Transport Ltd.	3,040	56,088
<sup>a</sup> Masterbrand, Inc.	5,586	82,003
Matson, Inc.	1,748	228,936
Matthews International Corp., Class A	1,387	34,744
<sup>b</sup> McGrath RentCorp	1,273	135,638
Miller Industries, Inc.	608	33,452
MillerKnoll, Inc.	3,914	103,682
<sup>a</sup> Mistras Group, Inc.	1,159	9,608
Moog, Inc., Class A	1,368	228,866
Mueller Industries, Inc.	5,947	338,622
Mueller Water Products, Inc., Class A	7,695	137,894
National Presto Industries, Inc.	266	19,985
NL Industries, Inc.	513	3,093
<sup>a</sup> NV5 Global, Inc.	779	72,424
Omega Flex, Inc.	247	12,666
<sup>a</sup> PAM Transportation Services, Inc.	361	6,271
Preformed Line Products Co.	133	16,564
Primoris Services Corp.	1,406	70,145
<sup>a</sup> Radiant Logistics, Inc.	1,881	10,703

<sup>a</sup> Resideo Technologies, Inc.	4,256	83,247
Resources Connection, Inc.	2,223	24,542
REV Group, Inc.	1,425	35,468
Rush Enterprises, Inc., Class A	3,230	135,240
Rush Enterprises, Inc., Class B	475	18,639
Safe Bulkers, Inc.	3,344	19,462
Standex International Corp.	608	97,979
Steelcase, Inc., Class A	5,225	67,716
Tennant Co.	1,159	114,092
<sup>a</sup> Thermon Group Holdings, Inc.	1,216	37,404
a Titan Machinery, Inc.	1,159	18,428
TriNet Group, Inc.	1,539	153,900
•		
UFP Industries, Inc.	3,097	346,864
UniFirst Corp.	722	123,845
Universal Logistics Holdings, Inc.	399	16,195
a Upwork, Inc.	3,249	34,927
Virco Mfg. Corp.	323	4,503
<b>5</b>		
Wabash National Corp.	1,995	43,571
Watts Water Technologies, Inc., Class A	1,539	282,206
Werner Enterprises, Inc.	4,180	149,769
		0 707 057
		8,797,957
Information Technology 14.3%		
	4 602	64.000
A10 Networks, Inc.	4,693	64,998
a ACI Worldwide, Inc.	2,869	113,584
Adeia, Inc.	4,028	45,053
<sup>a</sup> Agilysys, Inc.	589	61,339
American Software, Inc., Class A	1,748	15,959
<sup>a</sup> Aviat Networks, Inc.	551	15,808
<sup>a</sup> Axcelis Technologies, Inc.	1,558	221,532
Badger Meter, Inc.	1,729	322,199
Belden, Inc.	1,919	180,002
Benchmark Electronics, Inc.	931	36,737
	2,299	175,115
<sup>a</sup> Blackbaud, Inc.		
<sup>a</sup> Box, Inc., Class A	7,467	197,428
<sup>a</sup> Calix, Inc.	2,812	99,629
Clear Secure, Inc., Class A	2,679	50,124
Climb Global Solutions, Inc.	190	11,934
<sup>a</sup> CommVault Systems, Inc.	2,926	355,714
CompoSecure, Inc.	969	6,589
<sup>a</sup> Consensus Cloud Solutions, Inc.	969	16,647
<sup>a</sup> Couchbase, Inc.	1,064	19,429
<sup>a</sup> CPI Card Group, Inc.	190	5,178
<sup>a</sup> Daily Journal Corp.	38	14,990
<sup>a</sup> eGain Corp.	1,178	
		7,433
<sup>a</sup> Enfusion, Inc., Class A	2,299	19,588
<sup>a</sup> ePlus, Inc.	1,558	114,793
<sup>a</sup> Extreme Networks, Inc.	6,897	92,765
Hackett Group, Inc.	1,558	33,840
	5,282	62,169
<sup>a</sup> Harmonic, Inc.		
Immersion Corp.	1,482	13,946
Information Services Group, Inc.	1,976	5,809
<sup>a</sup> Insight Enterprises, Inc.	1,520	301,507
InterDigital, Inc.	1,235	143,952
	1,729	
<sup>a</sup> Mitek Systems, Inc.		19,330
Napco Security Technologies, Inc.	2,033	105,614
<sup>a</sup> NetScout Systems, Inc.	3,211	58,729
NVE Corp.	266	19,868
<sup>a</sup> OneSpan, Inc.	2,185	28,012
<sup>a</sup> Ooma, Inc.	1,444	14,339
<sup>a</sup> OSI Systems, Inc.	874	120,193
PC Connection, Inc.	627	40,253
<sup>a</sup> Plexus Corp.	1,083	111,744
Progress Software Corp.	2,337	126,806
<sup>a</sup> PROS Holdings, Inc.	1,976	56,612
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<sup>a</sup> Qualys, Inc.	2,242	319,709
<sup>a</sup> Rambus, Inc.	5,833	342,747
Richardson Electronics Ltd.	513	6,100
<sup>a</sup> Rimini Street, Inc.	3,401	10,441
Sapiens International Corp. NV	1,501	50,929
<sup>a</sup> SEMrush Holdings, Inc., Class A	1,026	13,738
<sup>a</sup> SPS Commerce, Inc.	2,014	378,954
<sup>a</sup> Squarespace, Inc., Class A	3,230	140,925
<sup>a</sup> Varonis Systems, Inc.	3,002	144,006
Vishay Intertechnology, Inc.	6,213	138,550
<sup>a</sup> Vishay Precision Group, Inc.	646	19,664
<sup>a</sup> WM Technology, Inc.	2,432	2,529
<sup>a</sup> Workiva, Inc.	2,071	151,162
<sup>a</sup> Yext, Inc.	5,206	27,852
		5,274,596
		5,274,590
Materials 4.1%		
Alpha Metallurgical Resources, Inc.	551	154,572
Arch Resources, Inc.	931	141,726
Caledonia Mining Corp. PLC	665	6,464
Commercial Metals Co.	5,624	309,264
<sup>a</sup> Core Molding Technologies, Inc.	304	4,846
Greif, Inc., Class A	1,425	81,895
Greif, Inc., Class A	304	18,997
Hawkins, Inc.	760	69,160
Innospec, Inc.	1,330	164,375
Myers Industries, Inc.	2,014	26,947
Northern Technologies International Corp.	228	3,776
Ramaco Resources, Inc., Class A	1,159	14,429
Ramaco Resources, Inc., Class B	304	3,301
Ryerson Holding Corp.	1,387	27,046
Sensient Technologies Corp.	2,261	167,744
SunCoke Energy, Inc.	4,218	41,336
Sylvamo Corp.	1,691	116,003
Warrior Met Coal, Inc.	2,660	166,968
Warnor Wet Ood, inc.	2,000	
		1,518,849
Real Estate 3.8%		
Alexander's, Inc.	57	12,817
American Assets Trust, Inc.	2,546	56,980
Brandywine Realty Trust	4,845	21,706
Broadstone Net Lease, Inc.	9,576	151,971
CareTrust REIT, Inc.	7,239	181,699
City Office REIT, Inc.	1,938	9,651
Community Healthcare Trust, Inc.	1,425	33,331
•		
Elme Communities	2,280	36,320
Essential Properties Realty Trust, Inc.	4,541	125,831
<sup>a</sup> Forestar Group, Inc.	855	27,351
Four Corners Property Trust, Inc.	4,978	122,807
Innovative Industrial Properties, Inc.	1,406	153,563
LTC Properties, Inc.	2,109	72,761
NET Lease Office Properties	380	9,356
One Liberty Properties, Inc.	418	9,815
Orion Office REIT, Inc.	3,078	11,050
Paramount Group, Inc.	5,130	23,752
Peakstone Realty Trust	1,083	11,480
Piedmont Office Realty Trust, Inc., Class A	6,536	47,386
•		
RE/MAX Holdings, Inc., Class A	1,254	10,157
Retail Opportunity Investments Corp.	5,700	70,851
RMR Group, Inc., Class A	874	19,752
Tanger, Inc.	6,182	167,594
Universal Health Realty Income Trust	665	26,028
		1,414,009
		.,,

Utilities 4.7%		
American States Water Co.	2,090	151,671
Avista Corp.	3,990	138,094
California Water Service Group	3,135	152,016
Global Water Resources, Inc.	627	7,587
MGE Energy, Inc.	1,881	140,548
Northwest Natural Holding Co.	1,919	69,295
Northwestern Energy Group, Inc.	3,192	159,855
Otter Tail Corp.	1,976	173,078
PNM Resources, Inc.	4,807	177,667
SJW Group	1,615	87,565
Southwest Gas Holdings, Inc.	3,591	252,735
Spire, Inc. Unitil Corp.	2,584 798	156,926 41.329
York Water Co.	790 836	31,007
TOTA WALEF CO.	000	
		1,739,373
Total Common Stocks (Cost \$34,968,518)		37,126,339
Total Investments before Short-Term Investments		
(Cost \$34,968,518)		37,126,339
Short-Term Investments 0.8% Investments from Cash Collateral Received for Loaned Securities 0.8% Money Market Funds 0.8% <sup>c.d</sup> Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	298,810	298,810
Money Market Funds 0.0% <sup>†</sup>		
c.d Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	213	213
Total Short-Term Investments (Cost \$299,023)		299,023
Total Investments (Cost \$35,267,541) 101.4%		37,425,362
Other Assets, less Liabilities (1.4)%		(501,447)
Net Assets 100.0%		\$36,923,915
<sup>†</sup> Rounds to less than 0.1% of net assets.		

aNon-income producing.
bA portion or all of the security is on loan at June 30, 2024.
cThe rate shown is the annualized seven-day effective yield at period end.
dSee Note 3 regarding investments in affiliated management investment companies.

#### Abbreviations

#### **Selected Portfolio**

REIT - Real Estate Investment Trust

Franklin U.S. Treasury Bond ETF	Country	Principal Amount*	Value
U.S. Government & Agency Securities 98.8%			
U.S. Treasury Bonds,			
2.375%, 5/15/51	United States	6,000,000	\$ 3,953,203
3.125%, 5/15/48	United States	5,000,000	3,889,355
3.625%, 5/15/53	United States	34,000,000	28,938,516
3.875%, 5/15/43	United States	13,400,000	12,094,285
4.00%, 11/15/52	United States	20,700,000	18,861,662
4.125%, 8/15/53	United States	11,400,000	10,618,477
4.375%, 5/15/40	United States	4,750,000	4,687,471
4.75%, 2/15/41	United States	114,000,000	117,117,188
U.S. Treasury Inflation-Indexed Bonds, 2.125%, 2/15/54	United States	3,575,320	3,479,983
U.S. Treasury Inflation-Indexed Notes,	United Otates	4 000 455	1 400 000
a 0.125%, 1/15/32	United States	1,696,455	1,469,396
°0.50%, 1/15/28	United States	9,589,544	9,038,356
U.S. Treasury Notes,	United States	102 002 000	06 056 019
0.25%, 7/31/25	United States	102,083,000	96,956,918
0.75%, 1/31/28	United States United States	268,500,000	235,787,050
1.125%, 2/29/28	United States	13,553,000	12,042,317
1.125%, 2/15/31 1.25%, 4/30/28	United States	48,475,000 110,000,000	39,652,929 97,751,757
1.25%, 8/15/31	United States	5,900,000	4,789,256
1.375%, 11/15/31	United States	15,630,000	12,717,081
1.875%, 2/15/32	United States	9,884,000	8,298,699
3.50%, 1/31/30	United States	14,500,000	13,888,848
4.00%, 1/31/31	United States	7,500,000	7,350,586
4.375%, 5/15/34	United States	11,500,000	11,504,492
4.625%, 6/30/26	United States	4,500,000	4,492,002
	Office Offices	4,000,000	
Total U.S. Government & Agency Securities (Cost \$764,966,225)			759,379,827
Total Investments before Short-Term Investments			
(Cost \$764,966,225)			759,379,827
Short-Term Investments 0.9%			
Money Market Funds 0.9%			
United States 0.9%			
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	United States	7,086,199	7,086,199
Total Short-Term Investments (Cost \$7,086,199)			7,086,199
Total Investments (Cost \$772,052,424) 99.7%			766,466,026
Other Assets, less Liabilities 0.3%			2,107,904
Net Assets 100.0%			\$768,573,930
e principal amount is stated in U.S. dollars unless otherwise indicated.			

\*The principal amount is stated in U.S. dollars unless otherwise indicated. <sup>a</sup>Principal amount of security, redemption price at maturity, and/or coupon payments are adjusted for inflation. <sup>b</sup>The rate shown is the annualized seven-day effective yield at period end. <sup>c</sup>See Note 3 regarding investments in affiliated management investment companies.

Franklin Ultra Short Bond ETF	Country	Principal Amount*	Value
Corporate Bonds & Notes 40.0%			
Aerospace & Defense 2.0%			
Northrop Grumman Corp., 2.93%, 1/15/25	United States	100,000 \$	98,59
Apparel 2.0%			
Tapestry, Inc., 7.05%, 11/27/25	United States	100,000	101,70
Auto Manufacturers 2.0%			
American Honda Finance Corp., 2.15%, 9/10/24	United States	100,000	99,30
Banks 16.0%			
Bank of America Corp., 0.981% to 9/25/24, FRN thereafter, 9/25/25	United States	200,000	197,77
<sup>a</sup> Goldman Sachs Group, Inc., 3 mo. USD Term SOFR + 1.43%, 6.754%,			
5/15/26	United States	200,000	201,47
JPMorgan Chase & Co., 0.768% to 8/09/24, FRN thereafter, 8/09/25	United States	200,000	198,91
Toronto-Dominion Bank, 4.285%, 9/13/24	Canada	100,000	99,67
Westpac Banking Corp., 5.35%, 10/18/24	Australia	100,000	99,90
			797,74
Electric Utilities 1.0%			
<sup>b</sup> Vistra Operations Co. LLC, 3.55%, 7/15/24	United States	50,000	49,94
Financial Services 6.0%			
Capital One Financial Corp., Subordinated, 4.20%, 10/29/25	United States	200,000	195,96
<sup>a</sup> Charles Schwab Corp., SOFR + 0.52%, 5.885%, 5/13/26	United States	100,000	100,02
			295,99
Health Care Providers & Services 2.0%			
Elevance Health, Inc., 2.375%, 1/15/25	United States	100,000	98,28
Insurance 2.0%			
<sup>10</sup> Pacific Life Global Funding II, SOFR + 0.80%, 6.176%, 3/30/25	United States	100,000	100,37
			, -
Real Estate Investment Trusts (REITs) 2.0% Boston Properties LP. 3.20%, 1/15/25	United States	100,000	98,52
	Office Otales	100,000	50,52
Telecommunications 3.0%			
<sup>a</sup> Verizon Communications, Inc., 3 mo. USD Term SOFR + 1.36%, 6.684%, 5/15/25	United States	150,000	151,51
	Officed States	150,000	151,51
Transportation 2.0%	United Otates	100 000	00.00
Ryder System, Inc., 2.50%, 9/01/24	United States	100,000	99,38
Total Corporate Bonds & Notes (Cost \$1,983,474)			1,991,35
Total Investments before Short-Term Investments (Cost \$1,983,474)	)		1,991,35
Short-Term Investments 59.7%			
Commercial Paper 8.0%			
Export Development Canada, 0.000%, 8/29/24	Canada	200,000	198,19
Province of British Columbia, 0.000%, 7/25/24	Canada	200,000	199,20
Total Commercial Paper (Cost \$397,547)			397,40
		_	557,70

Money Market Funds 51.7% United States 51.7% c.d Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	United States	2,575,906	2,575,906
Total Short-Term Investments (Cost \$2,973,453)			2,973,307
Total Investments (Cost \$4,956,927) 99.7% Other Assets, less Liabilities 0.3%			4,964,664 15,985
Net Assets 100.0%			\$4,980,649

\*The principal amount is stated in U.S. dollars unless otherwise indicated.

<sup>a</sup>Variable rate security. The rate shown represents the yield at period end.

<sup>b</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$150,314, representing 3.0% of net assets. <sup>c</sup>The rate shown is the annualized seven-day effective yield at period end.

<sup>d</sup>See Note 3 regarding investments in affiliated management investment companies.

#### Abbreviations

#### **Selected Portfolio**

FRN – Floating Rate Note

SOFR - Secured Overnight Financing Rate

Martin Currie Sustainable International Equity ETF	Country	Shares	Value
Common Stocks 99.1%			
Automobiles 6.9%			
Ferrari NV	Italy	5,421	\$ 2,211,85
Severages 1.8%			
Pernod Ricard SA	France	4,313	585,66
Biotechnology 4.0%			
CSL Ltd.	Australia	6,540	1,289,40
Building Products 9.2%			
Assa Abloy AB, Class B	Sweden	52,071	1,473,10
(ingspan Group PLC	Ireland	17,026	1,450,68
			2,923,79
Capital Markets 2.3%			
Partners Group Holding AG	Switzerland	575	738,42
Chemicals 9.2%			
Croda International PLC	United Kingdom	15,826	789,82
inde PLC	United States	4,879	2,140,95
			2,930,77
Electronic Equipment, Instruments & Components 5.1%			
Hexagon AB, Class B	Sweden	143,729	1,623,87
Financial Services 3.0%			
dyen NV	Netherlands	811	967,58
lealth Care Equipment & Supplies 8.6%			
Coloplast AS, Class B	Denmark	10,006	1,203,04
ResMed, Inc., CDI	United States	80,182	1,558,29
			2,761,33
ife Sciences Tools & Services 8.7%			
Aettler-Toledo International, Inc.	United States	1,169	1,633,78
Dxford Nanopore Technologies PLC	United Kingdom	135,668	161,89
Sartorius Stedim Biotech	France	6,008	987,11
			2,782,78
Machinery 6.1%		404.000	4 000 -
Atlas Copco AB, Class A	Sweden	104,399	1,963,72
Personal Care Products 4.1%	_	0.000	4 0 4 0 1 1
¿Oreal SA	France	2,988	1,313,14
Pharmaceuticals 3.1%		a == ·	
lovo Nordisk AS, Class B	Denmark	6,791	981,43
Semiconductors & Semiconductor Equipment 13.8%			
SML Holding NV	Netherlands	3,158	3,263,42
BE Semiconductor Industries NV	Netherlands	6,894	1,153,73
			4,417,15
Software 6.3% Dassault Systemes SE	France	33,780	1,277,99
Vemetschek SE	Germany	7,558	744,01
······································	Connary	.,000	
			2,022,00

Textiles, Apparel & Luxury Goods 6.9%			
Kering SA	France	1,954	708,887
Moncler SpA	Italy	24,348	1,488,980
			2,197,867
Total Common Stocks (Cost \$31,010,491)			31,710,825
Total Investments (Cost \$31,010,491) 99.1%			31,710,825
Other Assets, less Liabilities 0.9%			288,319
Net Assets 100.0%			\$31,999,144

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$967,582, representing 3.0% of net assets. <sup>b</sup>Non-income producing.

#### Abbreviations

### **Selected Portfolio**

- CDI Clearing House Electronic Subregister
- System Depositary Interest
- SPA Standby Purchase Agreement
# FRANKLIN TEMPLETON ETF TRUST Schedule of Investments, June 30, 2024 (unaudited)

Western Asset Bond ETF	Country	Principal Amount*	Value
Corporate Bonds & Notes 40.1%			
Aerospace & Defense 1.1%			
Boeing Co.,			
3.25%, 2/01/35	United States	10,000	\$ 7,64
2.70%, 2/01/27	United States	50,000	46,11
5.15%, 5/01/30	United States	10,000	9,60
2.196%, 2/04/26	United States	70,000	65,82
General Dynamics Corp.,		,	00,02
4.25%, 4/01/50	United States	10,000	8,43
4.25%, 4/01/40	United States	10,000	8,78
L3Harris Technologies, Inc.,	Office Otales	10,000	0,70
4.854%, 4/27/35	United States	10,000	9,50
5.054%, 4/27/45	United States	10,000	9,30
	United States	10,000	9,24
Lockheed Martin Corp.,	Linited Otataa	10.000	0.00
4.50%, 5/15/36	United States	10,000	9,39
4.15%, 6/15/53	United States	60,000	48,45
3.90%, 6/15/32	United States	10,000	9,33
5.20%, 2/15/64	United States	10,000	9,46
Northrop Grumman Corp.,			
5.25%, 5/01/50	United States	30,000	28,48
3.25%, 1/15/28	United States	50,000	47,11
RTX Corp.,			
4.50%, 6/01/42	United States	40,000	34,67
2.25%, 7/01/30	United States	20,000	17,09
3.95%, 8/16/25	United States	30,000	29,49
4.125%, 11/16/28	United States	10,000	9,62
6.00%, 3/15/31	United States	20,000	20,84
			429,10
			120,10
Agriculture 0.6%			
Altria Group, Inc.,		00.000	04.00
3.875%, 9/16/46	United States	30,000	21,63
5.80%, 2/14/39	United States	50,000	50,0
6.875%, 11/01/33	United States	60,000	64,89
BAT Capital Corp.,			
3.557%, 8/15/27	United Kingdom	10,000	9,50
4.54%, 8/15/47	United Kingdom	80,000	61,66
Philip Morris International, Inc.,			
2.10%, 5/01/30	United States	20,000	16,94
4.875%, 2/13/29	United States	10,000	9,89
5.25%, 2/13/34	United States	10,000	9,8
			244,40
Airlines 0.7%			
American Airlines, Inc., 8.50%, 5/15/29	United States	20,000	20,79
Delta Air Lines, Inc.,		20,000	_0,10
7.375%, 1/15/26	United States	90,000	91,88
2.90%, 10/28/24	United States	20,000	19,80
Delta Air Lines, Inc./SkyMiles IP Ltd.,	United States	20,000	19,00
	United States	20.000	10.40
<sup>a</sup> 4.75%, 10/20/28 afirst lise 4.50% 10/20/25	United States	20,000	19,48
<sup>a</sup> first lien, 4.50%, 10/20/25	United States	13,335	13,17
Mileage Plus Holdings LLC/Mileage Plus			
Intellectual Property Assets Ltd., 6.50%,			
6/20/27	United States	18,000	18,0
Spirit Loyalty Cayman Ltd./Spirit IP Cayman			
Ltd., 8.00%, 9/20/25	United States	40,000	29,23
United Airlines, Inc., 4.625%, 4/15/29	United States	70,000	65,24
· · · ·			
			277,67

Apparel 0.1%			
NIKE, Inc.,			
2.85%, 3/27/30	United States	20,000	18,014
3.25%, 3/27/40	United States	20,000	15,568
2.75%, 3/27/27	United States	20,000	18,945
			52,527
Auto Manufacturers 1.1% Ford Motor Credit Co. LLC, 7.35%, 3/06/30	United States	200,000	211,770
General Motors Co.,	officer offices	200,000	211,770
6.125%, 10/01/25	United States	20,000	20,111
6.25%, 10/02/43	United States	20,000	19,931
5.60%, 10/15/32	United States	10,000	10,008
<sup>a</sup> Nissan Motor Co. Ltd., 3.522%, 9/17/25	Japan	200,000	194,127
			455,947
Banks 11.5%			
Bank of America Corp.,		22.222	~~~~~
4.083% to 3/20/50, FRN thereafter, 3/20/51	United States	80,000	63,938
3.97% to 3/05/28, FRN thereafter, 3/05/29	United States	210,000	200,842
5.00%, 1/21/44	United States	50,000	47,077
1.319% to 6/19/25, FRN thereafter, 6/19/26	United States	140,000	134,170
4.571% to 4/27/32, FRN thereafter, 4/27/33	United States	190,000	179,253
Bank of Montreal, 1.85%, 5/01/25 Bank of Nova Scotia,	Canada	50,000	48,511
4.588% to 5/04/32, FRN thereafter, 5/04/37	Canada	20,000	18,022
1.30%, 6/11/25	Canada	30,000	28,833
<sup>a</sup> BNP Paribas SA, 2.219% to 6/09/25, FRN	Ganada	30,000	20,000
thereafter, 6/09/26	France	200.000	193,368
Citigroup, Inc.,	Talloo	200,000	100,000
4.30%, 11/20/26	United States	70,000	68,301
4.40%, 6/10/25	United States	60,000	59,196
3.98% to 3/20/29, FRN thereafter, 3/20/30	United States	90,000	84,981
4.412% to 3/31/30, FRN thereafter, 3/31/31	United States	230,000	219,288
4.45%, 9/29/27	United States	70,000	68,249
4.75%, 5/18/46	United States	10,000	8,587
Goldman Sachs Group, Inc.,			
2.615% to 4/22/31, FRN thereafter, 4/22/32	United States	40,000	33,646
5.15%, 5/22/45	United States	50,000	46,810
1.093% to 12/09/25, FRN thereafter,			
12/09/26	United States	60,000	56,108
6.75%, 10/01/37	United States	20,000	21,590
4.75%, 10/21/45	United States	50,000	44,926
3.691% to 6/05/27, FRN thereafter, 6/05/28	United States	110,000	105,257
2.60%, 2/07/30	United States	20,000	17,534
4.25%, 10/21/25 HSBC Holdings PLC,	United States	30,000	29,487
2.099% to 6/04/25, FRN thereafter, 6/04/26	United Kingdom	400,000	386,784
4.762% to 3/29/32, FRN thereafter, 3/29/33	United Kingdom	200,000	185,631
JPMorgan Chase & Co.,	3.4		,
3.109% to 4/22/40, FRN thereafter, 4/22/41	United States	20,000	14,978
3.109% to 4/22/50, FRN thereafter, 4/22/51	United States	10,000	6,814
3.509% to 1/23/28, FRN thereafter, 1/23/29	United States	100,000	94,606
2.083% to 4/22/25, FRN thereafter, 4/22/26	United States	70,000	67,990
2.545% to 11/08/31, FRN thereafter,			
11/08/32	United States	110,000	91,632
Morgan Stanley,			
2.188% to 4/28/25, FRN thereafter, 4/28/26	United States	50,000	48,566
3.772% to 1/24/28, FRN thereafter, 1/24/29	United States	60,000	57,135
2.511% to 10/20/31, FRN thereafter,			
10/20/32	United States	70,000	57,882
PNC Financial Services Group, Inc.,		00.000	00.00-
5.582% to 6/12/28, FRN thereafter, 6/12/29	United States	30,000	30,337
5.812% to 6/12/25, FRN thereafter, 6/12/26	United States	20,000	20,024

Royal Bank of Canada,	Canada	30,000	28,814
1.15%, 6/10/25 3.875%, 5/04/32	Canada	20,000	18,329
5.15%, 2/01/34	Canada	20,000	19,854
Toronto-Dominion Bank,			,
1.15%, 6/12/25	Canada	30,000	28,823
4.456%, 6/08/32	Canada	20,000	18,855
Truist Financial Corp., 6.047% to 6/08/26,			
FRN thereafter, 6/08/27	United States	20,000	20,149
U.S. Bancorp,		00.000	00.000
5.775% to 6/12/28, FRN thereafter, 6/12/29 5.836% to 6/10/33, FRN thereafter, 6/12/34	United States United States	20,000 20,000	20,308 20,288
UBS AG,	United States	20,000	20,200
2.95%, 4/09/25	Switzerland	250,000	245,064
7.95%, 1/09/25	Switzerland	500,000	505,312
<sup>a</sup> UBS Group AG, 4.253%, 3/23/28	Switzerland	400,000	382,920
Wells Fargo & Co.,			,
5.013% to 4/04/50, FRN thereafter, 4/04/51	United States	170,000	154,963
4.478% to 4/04/30, FRN thereafter, 4/04/31	United States	50,000	47,887
2.188% to 4/30/25, FRN thereafter, 4/30/26	United States	70,000	67,986
2.393% to 6/02/27, FRN thereafter, 6/02/28	United States	70,000	64,485
3.584% to 5/22/27, FRN thereafter, 5/22/28	United States	110,000	104,796
4.75%, 12/07/46	United States	50,000	42,381
3.35% to 3/02/32, FRN thereafter, 3/02/33	United States	30,000	26,026
			4,657,593
Beverages 0.4%			
Anheuser-Busch Cos. LLC/Anheuser-Busch			
InBev Worldwide, Inc., 4.90%, 2/01/46	United States	80,000	73,804
Anheuser-Busch InBev Worldwide, Inc.,			
3.50%, 6/01/30	United States	10,000	9,294
4.75%, 1/23/29	Belgium	40,000	39,786
Constellation Brands, Inc., 4.35%, 5/09/27	United States	20,000	19,513
PepsiCo, Inc., 1.625%, 5/01/30	United States	20,000	16,744
			159,141
Biotechnology 0.1%			
Amgen, Inc., 4.663%, 6/15/51	United States	10,000	8,553
Gilead Sciences, Inc.,			
4.75%, 3/01/46	United States	10,000	8,919
3.50%, 2/01/25	United States	10,000	9,888
			27,360
Chemicals 0.4%			
<sup>b</sup> OCP SA, 3.75%, 6/23/31	Morocco	200,000	172,825
Coal 0.0% <sup>†</sup>			
Teck Resources Ltd., 3.90%, 7/15/30	Canada	10.000	9,284
Commercial Services & Supplies 0.2%	United States	10.000	0 605
PayPal Holdings, Inc., 2.30%, 6/01/30 United Rentals North America, Inc.,	United States	10,000	8,625
3.875%, 2/15/31	United States	70,000	62,514
3.875%, 11/15/27	United States	10,000	9,454
<sup>a</sup> 6.125%, 3/15/34	United States	10,000	9,976
			90,569
			30,303
Diversified Telecommunication Services			
0.0%†			
Verizon Communications, Inc., 3.40%, 3/22/41	United States	20,000	15,303
Electric 0.7%			
<sup>b</sup> Comision Federal de Electricidad, 3.875%,			
7/26/33	Mexico	200,000	160,047
Consolidated Edison Co. of New York, Inc.,		10.000	7
Series 20B, 3.95%, 4/01/50	United States	10,000	7,811
Series 20A, 3.35%, 4/01/30	United States	10,000	9,187

Duke Energy Ohio, Inc., 3.65%, 2/01/29	United States	10,000	9,444
Exelon Corp., 5.625%, 6/15/35	United States	10,000	9,988
FirstEnergy Corp.,			
Series B, 4.15%, 7/15/27	United States	30,000	28,808
Series C, 5.10%, 7/15/47	United States	20,000	17,230
Pacific Gas & Electric Co.,	United States	10,000	6,535
3.50%, 8/01/50 2.50%, 2/01/31	United States	10,000 20,000	16,496
2.10%, 8/01/27	United States	10,000	9,027
Progress Energy, Inc., 6.00%, 12/01/39	United States	10,000	10,066
			284,639
Electronic Equipment, Instruments &			
Components 0.1%			
Honeywell International, Inc., 5.00%, 3/01/35	United States	30,000	29,754
Energy Equipment & Services 0.0% <sup>†</sup>			
<sup>a</sup> Schlumberger Holdings Corp., 3.90%, 5/17/28	United States	10,000	9,553
Entertainment 0.3%			
Warnermedia Holdings, Inc.,			
6.412%, 3/15/26	United States	20,000	20,001
3.755%, 3/15/27	United States	50,000	47,483
5.05%, 3/15/42	United States	10,000	8,139
4.279%, 3/15/32	United States	30,000	26,194
			101,817
E			
<b>Environmental Control 0.1%</b> <sup>a</sup> GFL Environmental, Inc., 6.75%, 1/15/31	United States	30.000	20 642
Waste Connections, Inc., 5.00%, 3/01/34	United States	20,000	30,643 19,559
Waste Connections, Inc., 5.00 %, 5/01/54	United States	20,000	
			50,202
Financial Services 0.9%			
AerCap Ireland Capital DAC/AerCap Global			
Aviation Trust, 3.00%, 10/29/28	Ireland	150,000	136,368
Air Lease Corp.,		00.000	40 540
3.375%, 7/01/25	United States	20,000	19,548
5.30%, 2/01/28	United States	20,000 30,000	19,967 28,962
American Express Co., 4.05%, 5/03/29 Charles Schwab Corp.,	United States	30,000	20,902
5.875%, 8/24/26	United States	50,000	50,589
6.136% to 8/24/33, FRN thereafter, 8/24/34	United States	20,000	20,835
Intercontinental Exchange, Inc., 4.60%,		,	,
3/15/33	United States	10,000	9,560
<sup>a</sup> Jane Street Group/JSG Finance, Inc., 7.125%,			
4/30/31	United States	20,000	20,526
Mastercard, Inc., 3.85%, 3/26/50	United States	10,000	7,893
Visa, Inc.,			
4.30%, 12/14/45	United States	30,000	26,041
2.05%, 4/15/30	United States	20,000	17,181
			357,470
Food 0.3%			
Kraft Heinz Foods Co., 5.20%, 7/15/45	United States	40,000	36,713
Mars, Inc.,			
<sup>a</sup> 2.70%, 4/01/25	United States	20,000	19,616
ª2.70%, 4/01/25 ª3.20%, 4/01/30	United States United States	10,000	9,150
<sup>a</sup> 2.70%, 4/01/25	United States		
ª2.70%, 4/01/25 ª3.20%, 4/01/30	United States United States	10,000	9,150
ª2.70%, 4/01/25 ª3.20%, 4/01/30	United States United States	10,000	9,150 38,665
<sup>a</sup> 2.70%, 4/01/25 <sup>a</sup> 3.20%, 4/01/30 Mondelez International, Inc., 1.50%, 5/04/25	United States United States	10,000	9,150 38,665
<sup>a</sup> 2.70%, 4/01/25 <sup>a</sup> 3.20%, 4/01/30 Mondelez International, Inc., 1.50%, 5/04/25 <b>Gas 0.5%</b>	United States United States	10,000	9,150 38,665

#### Health Care Providers & Services 1.0%

Contone Corn			
Centene Corp.,		00.000	40.440
4.25%, 12/15/27	United States	20,000	19,112
4.625%, 12/15/29	United States	20,000	18,931
3.00%, 10/15/30	United States	10,000	8,558
2.625%, 8/01/31	United States	10,000	8,222
3.375%, 2/15/30	United States	10,000	8,884
CVS Health Corp., 4.30%, 3/25/28	United States	30,000	28,975
Elevance Health, Inc.,			
4.375%, 12/01/47	United States	10,000	8,309
4.10%, 5/15/32	United States	10,000	9,283
3.65%, 12/01/27	United States	10,000	9,562
HCA, Inc.,			
7.69%, 6/15/25	United States	20,000	20,336
5.875%, 2/01/29	United States	10,000	10,184
3.50%, 9/01/30	United States	30,000	27,069
5.50%, 6/15/47	United States	20,000	18,508
Humana, Inc.,	Officed States	20,000	10,500
3.95%, 3/15/27	United States	10.000	9,671
	United States	10,000	
4.50%, 4/01/25			9,930
4.95%, 10/01/44	United States	20,000	17,409
<sup>a</sup> LifePoint Health, Inc., 9.875%, 8/15/30	United States	60,000	64,060
UnitedHealth Group, Inc.,			
3.875%, 8/15/59	United States	40,000	29,626
4.20%, 5/15/32	United States	40,000	37,661
4.00%, 5/15/29	United States	20,000	19,241
5.00%, 4/15/34	United States	20,000	19,748
			403,279
Healthcare-Products 0.3%			
Abbott Laboratories, 4.75%, 11/30/36	United States	10,000	9,713
<sup>a</sup> Medline Borrower LP/Medline CoIssuer, Inc.,			
6.25%, 4/01/29	United States	10,000	10,126
Solventum Corp.,			
a 5.40%, 3/01/29	United States	30,000	29,915
<sup>a</sup> 5.45%, 3/13/31	United States	30,000	29,631
a5.90%, 4/30/54	United States	40,000	38,261
			117 646
			117,646
Home Builders 0.0% <sup>†</sup>			
Lennar Corp., 4.75%, 11/29/27	United States	10,000	9,865
Insurance 0.2%		50.000	40,000
Aon North America, Inc., 5.45%, 3/01/34	United States	50,000	49,800
Berkshire Hathaway Finance Corp., 4.25%,			0= 0.40
1/15/49	United States	30,000	25,640
MetLife, Inc., 6.40%, 12/15/66	United States	10,000	10,136
<sup>a</sup> Principal Life Global Funding II, 1.25%,			
6/23/25	United States	10,000	9,600
			95,176
Internet 1.0%			
Alphabet, Inc.,			
1.90%, 8/15/40	United States	30,000	19,552
1.10%, 8/15/30	United States	10,000	8,170
Amazon.com, Inc.,			
3.15%, 8/22/27	United States	60,000	56,991
3.10%, 5/12/51	United States	30,000	20,631
4.95%, 12/05/44	United States	70,000	67,714
3.60%, 4/13/32	United States	70,000	64,319
<sup>b</sup> Prosus NV, 3.061%, 7/13/31	China	200,000	165,686
			403,063
			+03,003

Iron/Steel 0.3%			
ArcelorMittal SA, 7.00%, 10/15/39	Luxembourg	10,000	10,754
Vale Overseas Ltd., 6.125%, 6/12/33	Brazil	100,000	100,832
			111,586
Leisure Time 0.7%		<u> </u>	05 004
<sup>a</sup> Carnival Corp., 10.50%, 6/01/30 NCL Corp. Ltd.,	United States	60,000	65,221
<sup>a</sup> 7.75%, 2/15/29	United States	70,000	72,826
ª 8.125%, 1/15/29	United States	20,000	20,971
<sup>a</sup> Royal Caribbean Cruises Ltd., 7.25%, 1/15/30 <sup>a</sup> VOC Escrow Ltd., 5.00%, 2/15/28	United States United States	60,000 70,000	62,163
a VOC Escrow Ltd., 5.00%, 2/15/26	United States	70,000	67,901
			289,082
Lodging 0.3% Hilton Domestic Operating Co., Inc.,			
a 3.625%, 2/15/32	United States	50,000	43,311
<sup>a</sup> 6.125%, 4/01/32	United States	10,000	10,055
Las Vegas Sands Corp.,		70.000	07.070
2.90%, 6/25/25 6.00%, 8/15/29	United States United States	70,000 10,000	67,979 10,055
0.00 %, 0/10/20		10,000	131,400
Machinery Diversified 0.1%			131,400
Machinery-Diversified 0.1% Deere & Co.,			
3.75%, 4/15/50	United States	20,000	15,694
3.10%, 4/15/30	United States	10,000	9,099
Otis Worldwide Corp., 2.056%, 4/05/25	United States	10,000	9,733
			34,526
Media 1.8%			
<sup>a</sup> CCO Holdings LLC/CCO Holdings Capital Corp., 4.50%, 6/01/33	United States	190,000	149,699
Charter Communications Operating LLC/		100,000	110,000
Charter Communications Operating			
Capital, 4.908%, 7/23/25	United States	3,000	2,972
5.375%, 5/01/47	United States	30,000	2,972
5.125%, 7/01/49	United States	30,000	23,049
5.05%, 3/30/29	United States	70,000	67,347
5.50%, 4/01/63 6.55%, 6/01/34	United States United States	30,000 10,000	23,271 10,009
Comcast Corp.,	United States	10,000	10,009
3.999%, 11/01/49	United States	10,000	7,812
4.15%, 10/15/28	United States	90,000	87,151
4.25%, 10/15/30 5.65%, 6/15/35	United States United States	50,000 10,000	47,967 10,281
3.90%, 3/01/38	United States	50,000	42,399
3.45%, 2/01/50	United States	30,000	21,188
<sup>a</sup> DISH DBS Corp., 5.75%, 12/01/28	United States	120,000	83,423
Fox Corp., 5.476%, 1/25/39	United States	20,000	19,080
6.50%, 10/13/33	United States	20,000	20,959
Time Warner Cable LLC, 6.55%, 5/01/37	United States	90,000	85,288
Walt Disney Co., 6.20%, 12/15/34	United States	20,000	21,739
			747,624
Mining 1.3%			
<sup>a</sup> Anglo American Capital PLC, 4.75%, 4/10/27 Barrick North America Finance LLC	South Africa	200,000	196,394
Barrick North America Finance LLC, 5.75%, 5/01/43	Canada	20,000	19,874
5.70%, 5/30/41	Canada	20,000	19,785
BHP Billiton Finance USA Ltd., 5.00%,			
9/30/43 <sup>b</sup> Freeport Indonesia PT, 5.315%, 4/14/32	Australia Indonesia	20,000 200,000	18,674 194,101
Freeport-McMoRan, Inc., 5.45%, 3/15/43	United States	50,000	47,528
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<sup>a</sup> Glencore Funding LLC, 3.875%, 10/27/27	Australia	20,000	19,090
Yamana Gold, Inc., 4.625%, 12/15/27	Canada	20,000	19,351
			534,797
Miscellaneous Manufacturing 0.0% <sup>†</sup>			
Eaton Corp., 4.15%, 11/02/42	United States	10,000	8,504
Oil & Gas 4.6%			
Apache Corp.,			
5.10%, 9/01/40	United States	30,000	25,622
4.25%, 1/15/44	United States	40,000	29,778
7.75%, 12/15/29 BP Capital Markets America, Inc.,	United States	10,000	10,925
2.772%, 11/10/50	United States	30,000	18,453
3.41%, 2/11/26	United States	30,000	29,167
3.588%, 4/14/27	United States	10,000	9,620
1.749%, 8/10/30	United States	30,000	24,917
Chevron Corp., 1.995%, 5/11/27	United States	10,000	9,243
<sup>a</sup> Chord Energy Corp., 6.375%, 6/01/26	United States	40,000	40,023
Continental Resources, Inc.,		00.000	00.057
4.375%, 1/15/28	United States	30,000	28,857
<sup>a</sup> 5.75%, 1/15/31	United States	20,000	19,676
4.90%, 6/01/44 ª2.268%, 11/15/26	United States United States	20,000 10,000	16,366 9,287
Coterra Energy, Inc.,	United States	10,000	3,207
3.90%, 5/15/27	United States	50,000	48,114
4.375%, 3/15/29	United States	50,000	47,840
Devon Energy Corp.,			
5.60%, 7/15/41	United States	80,000	74,478
5.85%, 12/15/25	United States	20,000	20,059
4.50%, 1/15/30	United States	20,000	19,254
Diamondback Energy, Inc.,		00.000	07.070
3.50%, 12/01/29	United States	30,000	27,678
4.40%, 3/24/51 Ecopetrol SA, 8.875%, 1/13/33	United States Colombia	20,000 130,000	15,995 134,340
EOG Resources, Inc.,	Colombia	130,000	134,340
4.95%, 4/15/50	United States	30,000	27,524
3.90%, 4/01/35	United States	20,000	17,918
4.375%, 4/15/30	United States	10,000	9,763
EQT Corp.,			
5.00%, 1/15/29	United States	30,000	29,461
3.90%, 10/01/27	United States	50,000	47,827
Exxon Mobil Corp.,		00.000	40.054
3.482%, 3/19/30	United States	20,000	18,654
4.114%, 3/01/46 <sup>b</sup> KazMunayGas National Co. JSC, 3.50%,	United States	60,000	49,614
4/14/33	Kazakhstan	200,000	164,119
Occidental Petroleum Corp.,	Razakilotan	200,000	101,110
7.50%, 5/01/31	United States	20,000	22,077
3.20%, 8/15/26	United States	40,000	38,070
6.625%, 9/01/30	United States	60,000	62,961
6.60%, 3/15/46	United States	50,000	52,193
6.45%, 9/15/36	United States	40,000	41,805
4.40%, 4/15/46	United States	20,000	15,715
4.625%, 6/15/45	United States	30,000	23,873
4.50%, 7/15/44 4.20%, 3/15/48	United States United States	20,000 40,000	15,455 30,535
5.55%, 3/15/26	United States	20,000	19,975
3.40%, 4/15/26	United States	20,000	19,222
4.10%, 2/15/47	United States	10,000	7,530
Petrobras Global Finance BV, 6.50%, 7/03/33	Brazil	120,000	119,587
Pioneer Natural Resources Co.,			
2.15%, 1/15/31	United States	30,000	25,200
1.125%, 1/15/26	United States	10,000	9,383

<sup>a</sup> Range Resources Corp., 4.75%, 2/15/30	United States	40,000	37,559
Shell International Finance BV,			
4.00%, 5/10/46	Netherlands	30,000	24,149
2.75%, 4/06/30	Netherlands	20,000	17,841
3.25%, 4/06/50	Netherlands	20,000	13,895
6.375%, 12/15/38	Netherlands	10,000	11,026
4.375%, 5/11/45	Netherlands	10,000	8,530
Southwestern Energy Co., 5.375%, 3/15/30	United States	50,000	48,335
<sup>b</sup> Tengizchevroil Finance Co. International Ltd.,			
3.25%, 8/15/30	Kazakhstan	200,000	165,376
			1,854,864
Oil & Gas Services 0.0% <sup>†</sup>			
Halliburton Co.,		10.000	0 545
4.85%, 11/15/35	United States	10,000	9,515
5.00%, 11/15/45	United States	10,000	9,061
			18,576
Oil, Gas & Consumable Fuels 0.1%			
Cheniere Energy, Inc., 4.625%, 10/15/28	United States	20,000	19,424
Chevron Corp., 3.078%, 5/11/50	United States	10,000	6,831
Chevron Colp., 5.07070, 5/11/30	office offices	10,000	
			26,255
Paper & Forest Products 0.1%			
Suzano Austria GmbH, 3.75%, 1/15/31	Brazil	60,000	52,314
Developed Cover Developeta 0.4%			
Personal Care Products 0.1%	Linited Otates	20,000	20,000
Kenvue, Inc., 4.90%, 3/22/33	United States	30,000	29,680
Procter & Gamble Co., 3.00%, 3/25/30	United States	10,000	9,205
			38,885
Pharmaceuticals 2.4%			
AbbVie, Inc.,			
4.25%, 11/21/49	United States	30,000	25,019
3.20%, 11/21/29	United States	70,000	64,249
2.60%, 11/21/24	United States	100,000	98,905
4.80%, 3/15/29	United States	20,000	19,927
4.95%, 3/15/31	United States	10,000	9,977
5.05%, 3/15/34	United States	20,000	19,949
Becton Dickinson & Co., 4.685%, 12/15/44	United States	10,000	8,818
Bristol-Myers Squibb Co.,		10,000	0,010
4.55%, 2/20/48	United States	10,000	8,576
5.10%, 2/22/31	United States	10,000	10,041
5.20%, 2/22/34	United States	50,000	49,917
5.65%, 2/22/64	United States	10,000	9,776
Cigna Group,		,	0,110
4.80%, 8/15/38	United States	50,000	45,974
4.375%, 10/15/28	United States	30,000	29,139
2.375%, 3/15/31	United States	20,000	16,787
CVS Health Corp.,			
5.05%, 3/25/48	United States	90,000	77,602
3.875%, 7/20/25	United States	10,000	9,823
2.125%, 9/15/31	United States	70,000	56,224
Eli Lilly & Co.,		-,	,
4.70%, 2/09/34	United States	30,000	29,427
5.10%, 2/09/64	United States	30,000	28,680
Johnson & Johnson, 3.625%, 3/03/37	United States	50,000	43,666
Merck & Co., Inc., 1.45%, 6/24/30	United States	20,000	16,552
Pfizer, Inc.,			
1.70%, 5/28/30	United States	50,000	42,103
7.20%, 3/15/39	United States	20,000	23,609
Teva Pharmaceutical Finance Netherlands III			-
BV, 8.125%, 9/15/31	Israel	200,000	222,622
			967,362
			307,302

Pipelines 3.2%			
Cameron LNG LLC,	United States	10,000	0 611
a2.902%, 7/15/31 a3.302%, 1/15/35	United States United States	10,000 30,000	8,611 24,714
Cheniere Energy Partners LP, 3.25%, 1/31/32	United States	40,000	34,167
Columbia Pipelines Operating Co. LLC,	United States	40,000	54,107
<sup>a</sup> 6.036%, 11/15/33	United States	30,000	30,672
a6.544%, 11/15/53	United States	10,000	10,546
Energy Transfer LP,	United Utates	10,000	10,040
6.25%, 4/15/49	United States	90,000	89,610
3.75%, 5/15/30	United States	20,000	18,405
2.90%, 5/15/25	United States	20,000	19,516
5.25%, 4/15/29	United States	20,000	19,929
5.55%, 5/15/34	United States	20,000	19,806
Enterprise Products Operating LLC,			
2.80%, 1/31/30	United States	40,000	35,742
3.70%, 1/31/51	United States	80,000	59,023
Series H, 6.65%, 10/15/34	United States	10,000	10,977
4.15%, 10/16/28	United States	30,000	29,015
5.375% to 2/15/28, FRN thereafter, 2/15/78	United States	10,000	9,365
4.85%, 1/31/34	United States	30,000	29,144
Kinder Morgan, Inc.,			
5.55%, 6/01/45	United States	10,000	9,335
4.30%, 6/01/25	United States	10,000	9,873
4.30%, 3/01/28	United States	10,000	9,712
MPLX LP,			
4.875%, 6/01/25	United States	10,000	9,915
4.875%, 12/01/24	United States	20,000	19,917
5.20%, 3/01/47	United States	50,000	44,692
4.50%, 4/15/38	United States	20,000	17,451
4.80%, 2/15/29	United States	20,000	19,612
<sup>b</sup> Oleoducto Central SA, 4.00%, 7/14/27 ONEOK, Inc.,	Colombia	200,000	185,538
6.05%, 9/01/33	United States	20,000	20,601
6.625%, 9/01/53	United States	40,000	42,719
5.55%, 11/01/26	United States	10,000	10,044
5.80%, 11/01/30	United States	20,000	20,484
Southern Natural Gas Co. LLC, 8.00%,			
3/01/32	United States	20,000	22,769
Targa Resources Corp., 4.95%, 4/15/52	United States	10,000	8,528
Targa Resources Partners LP/Targa			
Resources Partners Finance Corp.,			
5.00%, 1/15/28	United States	30,000	29,404
6.875%, 1/15/29	United States	30,000	30,783
4.875%, 2/01/31	United States	30,000	28,646
<sup>a</sup> Tennessee Gas Pipeline Co. LLC, 2.90%,			
3/01/30	United States	20,000	17,485
Transcontinental Gas Pipe Line Co. LLC,			
7.85%, 2/01/26	United States	60,000	61,759
<sup>a</sup> Venture Global Calcasieu Pass LLC, 3.875%,	United States	E0.000	40.650
11/01/33 Western Midstreem Operating LB	United States	50,000	42,650
Western Midstream Operating LP, 3.10%, 2/01/25	United States	10,000	9,835
4.05%, 2/01/30	United States	80,000	9,833 74,454
5.25%, 2/01/50	United States	20,000	17,548
Williams Cos., Inc.,	Onited States	20,000	17,540
5.75%, 6/24/44	United States	20,000	19.604
3.50%, 11/15/30	United States	50,000	45,344
5.15%, 3/15/34	United States	30,000	29,281
,		20,000	
			1,307,225
Real Estate Investment Trusts (REITs)			

# Real Estate Investment Trusts (REITs) 0.1%

Service Properties Trust, 8.375%, 6/15/29	United States
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20,000 19,677

# FRANKLIN TEMPLETON ETF TRUST

SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

Retail 0.5%			
Costco Wholesale Corp.,			
1.60%, 4/20/30	United States	20,000	16,818
1.375%, 6/20/27	United States	40,000	36,347
Home Depot, Inc.,			
3.90%, 6/15/47	United States	50,000	39,467
2.70%, 4/15/30	United States	20,000	17,825
2.50%, 4/15/27	United States	20,000	18,736
Lowe's Cos., Inc., 4.50%, 4/15/30	United States	10,000	9,708
McDonald's Corp.,			
4.20%, 4/01/50	United States	30,000	23,933
3.60%, 7/01/30	United States	20,000	18,528
3.50%, 3/01/27	United States	10,000	9,602
Walmart, Inc.,			
1.80%, 9/22/31	United States	10,000	8,242
1.50%, 9/22/28	United States	20,000	17,673
		- ,	
			216,879
Semiconductors 0.5%			
<sup>a</sup> Broadcom, Inc., 4.926%, 5/15/37	United States	90,000	84,690
Intel Corp.,			
4.75%, 3/25/50	United States	30,000	25,843
5.125%, 2/10/30	United States	20,000	20,091
1.60%, 8/12/28	United States	20,000	17,511
Micron Technology, Inc.,			
5.875%, 2/09/33	United States	10.000	10.221
5.30%, 1/15/31	United States	20,000	19,960
NXP BV/NXP Funding LLC/NXP USA, Inc.,		- ,	- ,
2.70%, 5/01/25	China	20,000	19,531
Texas Instruments, Inc., 1.75%, 5/04/30	United States	20,000	16,902
		20,000	
			214,749
Software 0.3%			
Microsoft Corp., 2.921%, 3/17/52	United States	10,000	6,794
Oracle Corp.,			,
3.60%, 4/01/50	United States	10,000	7,005
2.875%, 3/25/31	United States	50,000	43,192
1.65%, 3/25/26	United States	50,000	46,892
		,	
			103,883
Telecommunications 1.5%			
AT&T, Inc.,			
4.30%, 2/15/30	United States	20,000	19,166
1.70%, 3/25/26	United States	10,000	9,391
3.50%, 9/15/53	United States	30,000	20,381
2.55%, 12/01/33	United States	40,000	31,819
3.55%, 9/15/55	United States	20,000	13,495
5.55%, 8/15/41	United States	30,000	29,244
Rogers Communications, Inc., 5.30%, 2/15/34	Canada	20,000	19,632
Telefonica Emisiones SA, 5.213%, 3/08/47	Spain	150,000	132,581
T-Mobile USA, Inc.,	opan	100,000	102,001
3.50%, 4/15/25	United States	20,000	19,667
3.00%, 2/15/41	United States	10,000	7,160
3.375%, 4/15/29	United States	50,000	46,213
5.15%, 4/15/34	United States	20,000	19,665
Verizon Communications, Inc.,	Officed States	20,000	19,005
4.329%, 9/21/28	United States	100,000	97,253
	United States	-	
4.862%, 8/21/46		40,000	36,306
2.355%, 3/15/32	United States	120,000	98,138
			600,111
Transportation 0.2%			
Burlington Northern Santa Fe LLC, 2.875%,			
6/15/52	United States	10,000	6 204
6/15/52 Canadian Pacific Railway Co., 3.10%,	United States	10,000	6,324
	Capada	20.000	12 005
12/02/51	Canada	20,000	13,295

Linion Decific Corn			
Union Pacific Corp., 3.75%, 2/05/70	United States	20,000	13,974
3.839%, 3/20/60	United States	40,000	29,418
2.891%, 4/06/36	United States	20,000	16,126
			79,137
Wireless Telecommunication Services			
0.4%			
T-Mobile USA, Inc., 3.875%, 4/15/30	United States	170,000	158,961
Total Corporate Bonds & Notes			
(Cost \$15,928,172)			16,256,565
U.S. Government & Agency			
Securities 50.2% Federal Home Loan Mortgage Corp.,			
2.00%, 3/01/41	United States	72,146	60,977
2.00%, 8/01/41	United States	399,862	337,952
2.00%, 12/01/41	United States	82,374	68,974
2.00%, 5/01/42	United States	190,519	159,346
2.00%, 7/01/50	United States	56,553	44,692
2.50%, 11/01/51	United States	81,025	67,825
3.00%, 9/01/40	United States	241,951	216,203
5.00%, 4/01/53	United States	92,542	90,422
6.00%, 8/01/53	United States	847,620	854,125
Federal National Mortgage Association,			
1.50%, 11/01/41	United States	82,682	66,688
1.50%, 3/01/42	United States	96,597	77,911
2.00%, 6/01/42	United States	94,728	79,247
2.00%, 8/01/42	United States	187,192	156,234
2.00%, 6/01/50	United States	174,446	138,016
2.00%, 7/01/51	United States	95,300	75,100
2.00%, 3/01/52	United States	380,253	303,079
2.50%, 11/01/41	United States	233,344	201,564
2.50%, 12/01/51	United States	81,872	68,613
2.50%, 2/01/52	United States	2,112,029	1,753,830
3.00%, 7/01/50	United States United States	42,729	36,822
3.00%, 9/01/51	United States	73,163 93,760	62,782 80,528
3.00%, 12/01/51 3.00%, 9/01/61	United States	257,129	213,888
3.50%, 3/01/52	United States	252,276	224,485
5.00%, 7/01/53	United States	91.047	89,486
5.50%, 11/01/52	United States	180,719	178,802
5.50%, 4/01/53	United States	359,688	355,741
5.50%, 7/01/53	United States	93,837	93,362
6.50%, 10/01/53	United States	93,404	95,522
6.50%, 4/01/54	United States	94,973	97,190
Government National Mortgage Association,			,
2.00%, 8/20/50	United States	58,870	47,676
2.00%, 10/20/50	United States	126,579	102,578
2.00%, 11/20/50	United States	64,673	52,449
2.00%, 1/20/51	United States	134,361	108,907
2.00%, 2/20/51	United States	74,120	58,228
2.00%, 4/20/51	United States	76,257	59,907
2.00%, 7/20/51	United States	76,221	61,735
2.50%, 8/20/51	United States	612,181	514,991
2.50%, 9/20/51	United States	77,873	65,509
5.00%, 8/20/52	United States	175,839	171,590
5.00%, 8/20/53	United States	93,895	91,903
5.50%, 3/20/53	United States	93,030	92,998
5.50%, 4/20/53	United States	91,717	91,072
5.50%, 5/20/53	United States	93,814	93,175
5.50%, 5/20/53	United States	94,917	94,922
5.50%, 8/20/53	United States	96,441	96,687
6.00%, 7/20/53	United States	95,606	96,417

# FRANKLIN TEMPLETON ETF TRUST

SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

6.00%, 9/20/53	United States	98,447	99,095
6.50%, 1/20/54	United States	98,891	101,027
Government National Mortgage Association,			
TBA, 2.50%, 7/20/54	United States	100,000	84,074
3.00%, 7/20/54	United States	400,000	348,562
3.50%, 7/20/54	United States	400,000	359,187
4.00%, 7/20/54	United States	300,000	277,254
4.50%, 7/20/54	United States	200,000	190,155
6.00%, 7/20/54	United States	200,000	200,862
U.S. Treasury Bills,			
5.374%, 9/26/24	United States	660,000	651,674
5.39%, 8/08/24	United States	210,000	208,840
U.S. Treasury Bonds, 3.625%, 5/15/53	United States	1,090,000	927,735
4.125%, 8/15/53	United States	80,000	74,516
4.25%, 2/15/54	United States	100,000	95,242
4.375%, 8/15/43	United States	2,250,000	2,172,480
4.625%, 5/15/44	United States	10,000	9,983
4.75%, 11/15/43	United States	280,000	283,806
4.75%, 11/15/53	United States	1,370,000	1,416,559
U.S. Treasury Notes,			
4.00%, 2/15/34	United States	30,000	29,126
4.125%, 3/31/29	United States	360,000	356,393
4.125%, 3/31/31	United States	370,000	365,202
4.25%, 2/28/29 4.375%, 11/30/30	United States United States	20,000 130,000	19,914 130,132
4.625%, 9/15/26	United States	70,000	69,918
4.625%, 9/30/28	United States	100,000	100,861
4.625%, 4/30/29	United States	10,000	10,116
4.625%, 5/31/31	United States	340,000	345,578
4.875%, 10/31/28	United States	10,000	10,188
5.00%, 9/30/25	United States	60,000	59,981
Uniform Mortgage-Backed Security, TBA,			~~ . ~ ~ ~
2.00%, 7/01/54	United States	300,000	234,680
3.00%, 7/01/54	United States	1,300,000	1,106,016
3.50%, 7/01/54 4.00%, 7/01/54	United States United States	400,000 500,000	354,062 457,559
4.50%, 7/01/54	United States	500,000	471,426
5.00%, 7/01/54	United States	300,000	289,969
6.50%, 7/01/54	United States	200,000	203,578
Total U.S. Government & Agency			~~~~~~~~
Securities (Cost \$20,315,633)			20,365,900
Foreign Government and Agency			
Securities 0.9%			
<sup>b</sup> Dominican Republic International Bonds,			
6.000%, 2/22/33	Dominican Republic	200,000	194,039
Mexico Government International Bonds,		000.000	101 705
4.875%, 5/19/33	Mexico	200,000	184,705
Total Foreign Government and Agency			
Securities (Cost \$366,958)			378,744
Senior Floating Rate Interest 0.1% Health Care Services 0.1%			
Sotera Health Holdings LLC, 2024 Term Loan			
B, 1 mo. USD Term SOFR + 3.25%,			
8.594%, 5/30/31	United States	30,000	29,988
Total Floating Rate Loans (Cost \$29,851)			29,988

# FRANKLIN TEMPLETON ETF TRUST

SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

Asset-Backed Securities 8.4%	
<sup>c</sup> Accredited Mortgage Loan Trust, Series	
2004-4, Class A2D, 1 mo. USD Term SOFR	
+ 0.81%, 5.204%, 1/25/35	
Ally Auto Receivables Trust, Series 2022-3,	
Class A3, ABS, 5.07%, 4/15/27	
<sup>a,c</sup> ARES XLIV CLO Ltd., Series 2017-44A,	
Class A1R, 3 mo. USD Term SOFR +	
1.34%, 6.67%, 4/15/34	
<sup>a</sup> Avis Budget Rental Car Funding AESOP LLC,	
Series 2023-8A, Class A, 6.02%, 2/20/30	
<sup>a,c</sup> Bain Capital Credit CLO Ltd., Series 2023-1A, Class AN, 3 mo. USD Term SOFR +	
1.83%, 7.158%, 4/16/36	
Bayview Opportunity Master Fund VII LLC,	
<sup>a,c</sup> Series 2024-EDU1, Class C, 30 day USD	
SOFR Average + 1.80%, 7.135%,	
6/25/47	
<sup>a,c</sup> Series 2024-EDU1, Class A, 30 day USD	
SOFR Average + 1.45%, 6.785%,	
6/25/47	
Capital One Multi-Asset Execution Trust,	
Series 2022-A1, Class A1, ABS, 2.80%,	
3/15/27 Capital One Prime Auto Receivables Trust,	
Series 2022-2, Class A3, ABS, 3.66%,	
5/17/27	
CarMax Auto Owner Trust, Series 2023-4,	
Class A2A, ABS, 6.08%, 12/15/26	
<sup>a</sup> College Avenue Student Loans LLC, Series	
2021-C, Class C, 3.06%, 7/26/55	
<sup>a,c</sup> Dryden 87 CLO Ltd., Series 2021-87A,	
Class A1, 3 mo. USD Term SOFR + 1.36%,	
6.687%, 5/20/34	
<sup>a</sup> Ent Auto Receivables Trust, Series 2023-1A, Class A4, 6.26%, 11/15/29	
<sup>a</sup> Enterprise Fleet Financing LLC, Series	
2023-1, Class A2, 5.51%, 1/22/29	
Ford Credit Auto Lease Trust, Series 2023-A,	
Class A4, ABS, 4.83%, 5/15/26	
GM Financial Automobile Leasing Trust,	
Series 2023-1, Class A3, ABS, 5.16%,	
4/20/26	
<sup>a,c</sup> GoldentTree Loan Management U.S. CLO 1	
Ltd., Series 2021-11A, Class A, 3 mo. USD Term SOFR + 1.39%, 6.716%, 10/20/34	
<sup>a,c</sup> Nelnet Student Loan Trust, Series 2021-CA,	
Class AFL, 1 mo. USD Term SOFR +	
0.85%, 6.193%, 4/20/62	
°New Century Home Equity Loan Trust, Series	
2004-2, Class M2, 1 mo. USD Term SOFR	
+ 1.04%, 6.39%, 8/25/34	
<sup>a,c</sup> Point Au Roche Park CLO Ltd., Series	
2021-1A, Class A, 3 mo. USD Term SOFR	
+ 1.34%, 6.666%, 7/20/34	
Santander Drive Auto Receivables Trust, Series 2022-3, Class B, ABS, 4.13%,	
8/16/27	
Series 2023-5, Class A2, ABS, 6.31%,	
7/15/27	

United States	97,399	93,858
United States	95,883	95,594
Cayman Islands	100,000	100,215
United States	150,000	154,001
Jersey	200,000	201,344
United States	94,956	95,418
United States	94,956	95,411
United States	100,000	98,130
United States	100,000	98,454
United States	84,755	85,026
United States	189,113	168,531
Cayman Islands	350,000	350,660
United States	100,000	101,683
United States	88,988	88,857
United States	100,000	99,426
United States	100,000	99,798
Cayman Islands	300,000	300,666
Gayman Islands	000,000	000,000
United States	118,932	118,040
United States	119,279	125,269
		-,
Cayman Islands	100,000	100,159
United States	100,000	99,032
United States	76,391	76,581

<sup>a</sup> Sapphire Aviation Finance II Ltd., Series 2020-1A, Class A, 3.228%, 3/15/40	Cayman Islands	153,327	140,887
<sup>a.c</sup> Symphony CLO 40 Ltd., Series 2023-40A, Class A1, 3 mo. USD Term SOFR + 1.64%,			
6.969%, 1/14/34 Volkswagen Auto Loan Enhanced Trust,	Bermuda	160,000	160,357
Series 2023-2, Class A2A, ABS, 5.72%,			
3/22/27 <sup>a.c</sup> Voya CLO Ltd., Series 2018-2A, Class A1, 3	United States	92,286	92,388
mo. USD Term SOFR + 1.26%, 6.59%,			
7/15/31	Cayman Islands	180,060	180,315
Total Asset-Backed Securities			
(Cost \$3,374,436)			3,420,100
Agency Commercial Mortgage- Backed Securities 1.5%			
Federal Home Loan Mortgage Corp. REMICS,			
Series 5274, Class IO, CMO, IO, 2.50%,		000.045	404.000
1/25/51 Federal Home Loan Mortgage Corp. STACR	United States	633,845	104,693
REMICS Trust,			
<sup>a,c</sup> Series 2022-DNA2, Class M2, 30 day USD SOFR Average + 3.75%, 9.085%,			
2/25/42	United States	100,000	105,157
a,c Series 2022-DNA2, Class M1B, 30 day			
USD SOFR Average + 2.40%, 7.735%, 2/25/42	United States	170,000	174,427
a,c Series 2022-DNA4, Class M1B, 30 day			
USD SOFR Average + 3.35%, 8.685%, 5/25/42	United States	100,000	105,117
<sup>a,c</sup> Series 2022-DNA1, Class M1B, 30 day			,
USD SOFR Average + 1.85%, 7.185%, 1/25/42	United States	100,000	101,242
Total Agency Commercial Mortgage-			
Backed Securities (Cost \$577,261)			590,636
Commercial Mortgage- Backed			
Securities 7.0%			
<sup>a,c</sup> 2023-MIC Trust, Series 2023-MIC, Class A, 8.732%, 12/05/38	United States	100,000	107,607
Angel Oak Mortgage Trust,			
<sup>a,c</sup> Series 2022-3, Class A3, 4.139%, 1/25/67 <sup>a</sup> Series 2023-1, Class A1, 4.75%, 9/26/67	United States United States	99,441 142,488	90,265 139,314
Bank, Series 2017-BNK7, Class A5, 3.435%,	United States	142,400	155,514
9/15/60 Reportment Mortgogo Truet, Series 2022 R20	United States	100,000	94,225
Benchmark Mortgage Trust, Series 2023-B39, Class A5, 5.754%, 7/15/56	United States	150,000	154,938
<sup>a,c</sup> BPR Trust, Series 2022-OANA, Class A, 1			
mo. USD Term SOFR + 1.90%, 7.227%, 4/15/37	United States	100,000	100,158
BX Commercial Mortgage Trust,			,
<sup>a,c</sup> Series 2021-VOLT, Class A, 1 mo. USD Term SOFR + 0.81%, 6.143%, 9/15/36	United States	110,000	108,705
<sup>a,c</sup> Series 2024-XL5, Class A, 1 mo. USD		10,000	
Term SOFR + 1.39%, 6.721%, 3/15/41 BX Trust,	United States	95,898	95,508
<sup>a</sup> Series 2019-OC11, Class A, 3.202%,			
12/09/41	United States	130,000	115,772
<sup>a.c</sup> Series 2021-BXMF, Class A, 1 mo. USD Term SOFR + 0.75%, 6.079%, 10/15/26	United States	102,588	101,316
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#### FRANKLIN TEMPLETON ETF TRUST

SCHEDULE OF INVESTMENTS, June 30, 2024 (unaudited) (continued)

CGMS Commercial Mortgage Trust, Series 2017-B1, Class A3, 3.197%, 8/15/50 a.c Extended Stay America Trust, Series	United States	164,500	155,103
2021-ESH, Class C, 1 mo. USD Term SOFR + 1.81%, 7.144%, 7/15/38 a.ºFS Commercial Mortgage Trust, Series	United States	127,091	126,891
2023-4AZN, Class B, 7.795%, 11/10/39	United States	100,000	103,753
<sup>a,c</sup> GCAT Trust, Series 2024-INV1, Class 1A2,			
5.50%, 1/25/54	United States	96,298	94,092
°GS Mortgage Securities Trust, Series		4.40,000	100.010
2018-GS10, Class A5, 4.155%, 7/10/51	United States	110,000	103,818
<sup>a,c</sup> LAQ Mortgage Trust, Series 2023-LAQ,			
Class A, 1 mo. USD Term SOFR + 2.09%,	United States	50 201	50.271
7.42%, 3/15/36 <sup>a,c</sup> Morgan Stanley Residential Mortgage Loan	United States	59,291	59,371
Trust, Series 2024-INV2, Class A1, 6.50%,			
2/25/54	United States	95,650	96,266
°MSWF Commercial Mortgage Trust, Series	Officed States	53,000	30,200
2023-2, Class A5, 6.014%, 12/15/56	United States	100,000	105,285
<sup>a,c</sup> NJ Trust, Series 2023-GSP, Class A, 6.697%,	Shiled States	100,000	100,200
1/06/29	United States	100,000	103,226
<sup>a,c</sup> NRTH Mortgage Trust, Series 2024-PARK,		,	,
Class A, 1 mo. USD Term SOFR + 1.64%,			
6.97%, 3/15/41	United States	100,000	99,923
<sup>a,c</sup> RCKT Mortgage Trust, Series 2024-INV1,			
Class A1, 6.50%, 6/25/54	United States	100,000	101,647
<sup>a</sup> SG Residential Mortgage Trust, Series			
2022-2, Class A1, 5.353%, 8/25/62	United States	106,718	105,309
UBS Commercial Mortgage Trust, Series			
2017-C4, Class A3, 3.301%, 10/15/50	United States	118,434	110,578
Verus Securitization Trust,			
<sup>a</sup> Series 2023-4, Class A1, 5.811%, 5/25/68	United States	85,085	84,661
<sup>a,c</sup> Series 2022-7, Class A3, 5.35%, 7/25/67	United States	99,048	97,593
<sup>a</sup> Series 2024-4, Class A3, 6.674%, 6/25/69	United States	98,480	98,984
<sup>a</sup> Series 2024-3, Class A3, 6.845%, 4/25/69	United States	98,122	99,031
Total Commercial Mortgage- Backed			

#### Total Commercial Mortgage- Backed Securities (Cost \$2,805,355)

### 2,853,339

	Counterparty	Expiration	Contracts	Notional Amount*	
Purchased Options 0.0%† OTC Purchased Option 0.0%† Interest rate swaption, U.S. Dollar/Euro, Put @ \$4.250	JP Morgan Chase Bank NA	11/29/24	270,000	\$ 270,000	3,922
Total OTC Purchased Option (Cost \$5,976)					3,922
Total Investments before Short-Term Investments (Cost \$43,403,642)					43,899,194

	Country	Principal Amount*
Short-Term Investments 1.4% Money Market Funds 1.4% <sup>d</sup> Invesco Government & Agency Portfolio, 4.68%	United States	593,749 \$ 593,749
Total Short-Term Investments (Cost \$593,749)		593,749
Total Investments (Cost \$43,997,391) 109.6% Other Assets, less Liabilities (9.6)%		44,492,943 (3,915,334
Net Assets 100.0%		\$40,577,609

\*The principal amount is stated in U.S. dollars unless otherwise indicated.

<sup>†</sup>Rounds to less than 0.1% of net assets.

<sup>a</sup>Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may be sold in transactions exempt from registration only to qualified institutional buyers or in a public offering registered under the Securities Act of 1933. At June 30, 2024, the value of was \$7,306,302, representing 18.0% of net assets.

<sup>b</sup>Security was purchased pursuant to Regulation S under the Securities Act of 1933, which exempts from registration securities offered and sold outside of the United States. Such a security cannot be sold in the United States without either an effective registration statement filed pursuant to the Securities Act of 1933, or pursuant to an exemption from registration. At June 30, 2024, the value of was \$1,583,554, representing 3.9% of net assets.

cVariable rate security. The rate shown represents the yield at period end.

<sup>d</sup>The rate shown is the annualized seven-day effective yield at period end.

At June 30, 2024, the Fund had the following centrally cleared credit default swap contracts outstanding.

#### **Centrally Cleared Credit Default Swap Contracts**

Description	Periodic Payment Rate Received (Paid)	Payment Frequency	Maturity Date	Notional Amount	Value	Unamortized Upfront Payments (Receipts)	Unrealized Appreciation (Depreciation)
<b>Credit rate contracts</b> Intercontinental Exchange, Inc.	1.00%	Quarterly	6/20/29	\$954,000	\$19,628	\$21,058	\$(1,430) \$(1,430)

At June 30, 2024, the Fund had the following interest rate swap contracts outstanding.

#### **Interest Rate Swap Contracts**

Description	Periodic Payment Rate Received (Paid)	Payment Frequency	Maturity Date	Notional Amount	Value	Unamortized Upfront Payments (Receipts)	Unrealized Appreciation (Depreciation)
Interest rate contracts							
Chicago Mercantile Exchange	(3.15)%	Annually	5/15/48	\$1,113,000	\$114,867	\$126,166	\$(11,300)
Chicago Mercantile Exchange	(3.87)%	Annually	2/28/31	\$1,307,000	\$ 7,923	\$ (4,375)	\$ 12,299
Chicago Mercantile Exchange	(4.2)%	Annually	4/30/31	\$2,207,000	\$ (35,343)	\$ (18,801)	\$(16,542)
							\$(15,543)

At June 30, 2024, the Fund had the following futures contracts outstanding.

#### **Futures Contracts**

Description	Туре	Number of Contracts	Notional Amount*	Expiration Date	Value/Unrealized Appreciation (Depreciation)
Interest rate contracts					
3-Month CME Term SOFR	Long	8	\$1,902,900	3/18/25	\$ (4,504)
3-Month CME Term SOFR	Long	21	5,041,575	3/17/26	(608)
U.S. Treasury 10 Yr. Note	Long	28	3,079,562	9/19/24	18,342

#### Futures Contracts (continued)

Interest rate contracts (continued)					
U.S. Treasury 2 Yr. Note	Long	14	\$2,859,063	9/30/24	\$ 2,707
U.S. Treasury 5 Yr. Note	Long	37	3,943,391	9/30/24	15,829
U.S. Treasury Bond Long	Long	14	1,656,375	9/19/24	18,991
U.S. Treasury Bond Ultra	Short	1	125,344	9/19/24	1,404
U.S. Treasury Ultra 10 Yr. (CBT)	Short	11	1,248,844	9/19/24	(8,901)
Total Futures Contracts					\$43,260

\*As of period end.

At June 30, 2024, the Fund had the following written options contracts.

#### Written Options

		Expiration	Strike		Notional	
Description	Counterparty	Date	Price	Contracts	Amount*	Value
OTC Written Options						
Interest rate swaption, Put	JP Morgan Chase Bank NA	11/29/24	445.00 <sup>bps</sup>	830,000	\$830,000	\$3,464
(Premiums received—\$2,332)						
Call Options Written						
U.S. Treasury 5 Yr. Note 107.50 Call		7/26/24	107.50	4	\$426,312	\$ 719
U.S. Treasury Bond 122.00 Call		7/26/24	122.00	1	118,313	451
(Premiums received—\$1,444)						
Total						\$1,170

\*Notional amount denominated in U.S. dollars, unless otherwise noted.

#### Abbreviations

#### **Selected Portfolio**

**bps** – basis point spread (100 basis points = 1.00%)

CLO – Collateralized Loan Obligation

FRN – Floating Rate Note

SOFR – Secured Overnight Financing Rate

# Franklin Templeton ETF Trust

Notes to Schedules of Investments (unaudited)

# 1. ORGANIZATION

Franklin Templeton ETF Trust (Trust) is registered under the Investment Company Act of 1940 (1940 Act) as an open-end management investment company, consisting of forty-nine separate funds (Funds). The Funds follow the accounting and reporting guidance in Financial Accounting Standards Board (FASB) Accounting Standard Codification Topic 946, Financial Services – Investment Companies (ASC 946) and apply the specialized accounting and reporting guidance in U.S. Generally Accepted Accounting Principles (U.S. GAAP), including, but not limited to, ASC 946. Franklin Systematic Style Premia ETF's Schedule of Investments have been consolidated and include the accounts of the Fund, Franklin Systematic Style Premia ETF, and the FLSP Holdings Corporation (Cayman Blocker). All intercompany transactions and Franklin Systematic Style Premia ETF's investments in their FLSP Holdings Corporation (Cayman Blocker) are limited to 25% of consolidated assets. Each of the Funds are an exchange traded fund (ETF). The Funds seek to provide the investment results that closely correspond, before fees and expenses, to the performance of each Fund's corresponding underlying index, with the exception of BrandywineGLOBAL -Dynamic US Large Cap Value ETF, BrandywineGLOBAL - U.S. Fixed Income ETF, ClearBridge Sustainable Infrastructure ETF, Martin Currie Sustainable International Equity ETF, Western Asset Bond ETF, Franklin High Yield Corporate ETF, Franklin Dynamic Municipal Bond ETF, Franklin International Aggregate Bond ETF, Franklin Investment Grade Corporate ETF, Franklin Municipal Green Bond ETF, Franklin Senior Loan ETF, Franklin Systematic Style Premia ETF, Franklin U.S. Core Bond ETF, Franklin Income Equity Focus ETF, Franklin U.S. Treasury Bond ETF, Franklin Disruptive Commerce ETF, Franklin Exponential Data ETF. Franklin Focused Growth ETF. Franklin Genomic Advancements ETF. Franklin Intelligent Machines ETF, Franklin Ultra Short Bond ETF and Franklin Income Focus ETF which are actively managed, thus they are not designed to track an index.

On February 29, 2024, the Board approved changes to Franklin U.S. Low Volatility ETF's (i) name and ticker symbol, (ii) investment goal, strategies and policies (including the Fund's 80% investment policy), (iii) primary benchmark index, and (iv) other related changes. Effective on or about May 31, 2024, the Fund was renamed the Franklin Income Equity Focus ETF (Ticker: INCE). The Fund's investment goal has changed to seek income and capital appreciation with an emphasis on lower volatility.

# 2. FINANCIAL INSTRUMENT VALUATION

The Funds' investments in financial instruments are carried at fair value daily. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants on the measurement date. The Funds calculate the net asset value (NAV) per share as of 4 p.m. Eastern time each day the New York Stock Exchange (NYSE) is open for trading. Under compliance policies and procedures approved by the Trust's Board of Trustees (the Board), the Funds' administrator has responsibility for oversight of valuation, including leading the cross-functional Valuation Committee (VC).

The Funds may utilize independent pricing services, quotations from securities and financial instrument dealers, and other market sources to determine fair value.

Equity securities, exchange traded funds and derivative financial instruments listed on an exchange or on the NASDAQ National Market System are valued at the last quoted sale price or the official closing price of the day, respectively. Foreign equity securities are valued as of the close of trading on the foreign stock exchange on which the security is primarily traded or as of 4 p.m. Eastern time. The value is then converted into its U.S. dollar equivalent at the foreign exchange rate in effect at 4 p.m. London time on the day that the value of the security is determined. Over-the-counter (OTC) securities are valued within the range of the most recent quoted bid and ask prices. Securities that trade in multiple markets or on multiple exchanges are valued according to the broadest and most representative market. Certain equity securities are valued based upon fundamental characteristics or relationships to similar securities.

Debt securities generally trade in the OTC market rather than on a securities exchange. The Funds' pricing services use multiple valuation techniques to determine fair value. In instances where sufficient market

activity exists, the pricing services may utilize a market-based approach through which quotes from market makers are used to determine fair value. In instances where sufficient market activity may not exist or is limited, the pricing services also utilize proprietary valuation models which may consider market characteristics such as benchmark yield curves, credit spreads, estimated default rates, anticipated market interest rate volatility, coupon rates, anticipated timing of principal repayments, underlying collateral, and other unique security features in order to estimate the relevant cash flows, which are then discounted to calculate the fair value. Securities denominated in a foreign currency are converted into their U.S. dollar equivalent at the foreign exchange rate in effect at 4 p.m. London time on the date that the values of the foreign debt securities are determined, for all funds except the Franklin High Yield Corporate ETF, Franklin International Aggregate Bond ETF, Franklin Investment Grade Corporate ETF , Franklin Senior Loan ETF and Franklin U.S. Treasury Bond ETF which uses the foreign exchange rate in effect at 4 p.m. Eastern time.

Investments in open-end mutual funds are valued at the closing NAV.

Certain derivative financial instruments are centrally cleared or trade in the OTC market. The Funds' pricing services use various techniques including industry standard option pricing models and proprietary discounted cash flow models to determine the fair value of those instruments. The Funds' net benefit or obligation under the derivative contract, as measured by the fair value of the contract, is included in net assets.

The Funds have procedures to determine the fair value of financial instruments for which market prices are not reliable or readily available. Under these procedures, the Funds primarily employ a market-based approach which may use related or comparable assets or liabilities, recent transactions, market multiples, book values and other relevant information for the investment to determine the fair value of the investment. An income-based valuation approach may also be used in which the anticipated future cash flows of the investment are discounted to calculate fair value. Discounts may also be applied due to the nature or duration of any restrictions on the disposition of the investments. Due to the inherent uncertainty of valuations of such investments, the fair values may differ significantly from the values that would have been used had an active market existed.

Trading in securities on foreign securities stock exchanges and OTC markets may be completed before 4 p.m. Eastern time. In addition, trading in certain foreign markets may not take place on every Funds' business day. Occasionally, events occur between the time at which trading in a foreign security is completed and 4 p.m. Eastern time that might call into question the reliability of the value of a portfolio security held by the Fund. As a result, differences may arise between the value of the Funds' portfolio securities as determined at the foreign market close and the latest indications of value at 4 p.m. Eastern time. The VC monitors price movements for significant events following the close of trading in foreign stock markets through a series of country specific market proxies (such as baskets of American Depositary Receipts, futures contracts and exchange traded funds). These price movements are measured against established trigger thresholds for each specific market proxy to assist in determining if an event has occurred that may call into question the reliability of the values of the Funds. If such an event occurs, the securities may be valued using fair value procedures, which may include the use of independent pricing services.

When the last day of the reporting period is a non-business day, certain foreign markets may be open on those days that the Funds' NAV is not calculated, which could result in differences between the value of the Funds' portfolio securities on the last business day and the last calendar day of the reporting period. Any significant security valuation changes due to an open foreign market are adjusted and reflected by the Funds for financial reporting purposes.

# 3. INVESTMENTS IN AFFILIATED MANAGEMENT INVESTMENT COMPANIES

Certain or all Funds invest in one or more affiliated management investment companies. As defined in the 1940 Act, an investment is deemed to be a "Controlled Affiliate" of a fund when a fund owns, either directly or indirectly, 25% or more of the affiliated fund's outstanding shares or has the power to exercise control over management or policies of such fund. The Funds do not invest for purposes of exercising a controlling influence over the management or policies. During the period ended June 30, 2024, investments in affiliated management investment companies were as follows:

	Begi	alue at inning Period	Purchases	Sales	Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation)		Value at End of Period	Number of Shares Held at End of Period	stment
Franklin Emerging Market Core Dividend Tilt Index ETF Non-Controlled Affiliates										ividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 236,793	\$ (236,793)	\$—	\$—	- \$	_		\$ 127
Franklin Exponential Data ETF Non-Controlled Affiliates										 ividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ 1 <sup>2</sup>	12,222	\$ 24,589	\$ (80,546)	\$—	\$—	- \$	56,265	56,265	\$ 1,326
Franklin Focused Growth ETF Non-Controlled Affiliates										 ividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ 22	23,033	\$ 1,602,545	\$ (181,386)	\$—	\$—	- \$	1,644,192	1,644,192	\$ 5,345
Franklin FTSE Asia ex Japan ETF Non-Controlled Affiliates										ividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 3,579,123	\$ (3,579,123)	\$—	\$—	- \$	_	_	\$ 756
Franklin FTSE Australia ETF Non-Controlled Affiliates										ividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 630,694	\$ (630,589)	\$—	\$—	- \$	105	105	\$ 535
Franklin FTSE Brazil ETF Non-Controlled Affiliates										ividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 5,628,913	\$ (5,567,721)	\$—	\$—	- \$	61,192	61,192	\$ 4,376
Franklin FTSE Canada ETF Non-Controlled Affiliates										ividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 4,370,679	\$ (4,350,780)	\$—	\$—	- \$	19,899	19,899	\$ 3,805
Franklin FTSE China ETF Non-Controlled Affiliates										ividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 1,779,290	\$ (1,728,822)	\$—	\$—	- \$	50,468	50,468	\$ 954

	Value at Beginning of Period	Purchases	Sales	Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation)	Value at End of Period	Number of Shares Held at End of Period	Investment Income
Franklin FTSE Europe ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ —	\$ 2,005,400	\$ (2,001,864)	) \$—	\$	\$ 3,536	3,536	\$ 1,494
Franklin FTSE Eurozone ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$2	\$ 339,159	\$ (339,161)	\$—	\$—	\$ —		\$ 236
Franklin FTSE Germany ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ —	\$ 571,461	\$ (571,461)	) \$—	\$—	\$ —		\$ 392
Franklin FTSE Hong Kong ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ —	\$ 208,582	\$ (208,582)	) \$—	\$—	\$ —		\$ 152
Franklin FTSE India ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ —	\$ 46,100,325	\$ (42,027,816)	) \$—	\$—	\$ 4,072,509	4,072,509	\$ 21,667
Franklin FTSE Japan ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ 512,091	\$ 78,981,357	\$ (79,001,765)	) \$—	\$—	\$ 491,683	491,683	\$ 68,405
								Income from Securities Ioaned
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$8,014,193	\$ 2,035,287	\$ (9,441,782)	) \$—	\$—	\$ 607,698	607,698	\$ 7,954
Total Affiliated Securities	\$8,526,284	\$ 81,016,644	\$ (88,443,547)	\$—	\$—	\$ 1,099,381	1,099,381	\$ 76,359
Franklin FTSE Japan Hedged ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ 14,836	\$ 3,081,655	\$ (3,035,372)	) \$—	\$—	\$ 61,119	61,119	\$ 4,175

	Be	Value at ginning f Period	Purchases	Sales	Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation)	Value at End of Period	Number of Shares Held at End of Period		tment
Franklin FTSE Latin America ETF Non-Controlled Affiliates										ridend icome
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 1,574,393	\$ (1,555,195)	\$—	\$—	\$ 19,198	19,198	\$	
									Seci	frome from urities oaned
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 1,257,590	\$ (1,238,150)	\$—	\$—	\$ 19,440	19,440	\$	103
Total Affiliated Securities	\$		\$ 2,831,983	\$ (2,793,345)	\$—	\$—	\$ 38,638	38,638	\$	103
Franklin FTSE Mexico ETF Non-Controlled Affiliates										vidend icome
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 516,830	\$ (516,733)	\$—	\$—	\$ 97	97	\$	623
									Seci	frome from urities oaned
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	46,800	\$ 252,585	\$ (120,265)	\$—	\$—	\$ 179,120	179,120	\$	271
Total Affiliated Securities	\$	46,800	\$ 769,415	\$ (636,998)	\$—	\$—	\$ 179,217	179,217	\$	894
Franklin FTSE Saudi Arabia ETF Non-Controlled Affiliates										ridend icome
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 263,400	\$ (263,400)	\$—	\$—	\$ 		\$	
Franklin FTSE South Korea ETF Non-Controlled Affiliates										ridend icome
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$	_	\$ 19,075,249	\$ (19,044,153)	\$—	\$—	\$ 31,096	31,096	\$	10,335
Franklin FTSE Switzerland ETF Non-Controlled Affiliates										ridend Icome
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$		\$ 1,092,468	\$ (1,092,468)	\$—	\$—	\$ _		\$	1,042

	Value at Beginning of Period	Purchases	Sales	Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation)	Value at End of Period	Number of Shares Held at End of Period	Investment Income
Franklin FTSE Taiwan ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ —	\$ 2,502,530	\$ (2,198,520)	\$—	\$—	\$ 304,010	304,010	\$ 1,942
Franklin FTSE United Kingdom ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ —	\$ 16,918,939	\$ (16,903,671)	\$—	\$—	\$ 15,268	15,268	\$ 11,473
								Income from Securities Ioaned
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ —	\$ 3,108,680	\$ (3,108,680)	\$—	\$—	\$ —	_	\$ 98
Total Affiliated Securities	\$ —	\$ 20,027,619	\$ (20,012,351)	\$—	\$—	\$ 15,268	15,268	\$ 11,571
Franklin International Core Dividend Tilt Index ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ —	\$ 26,230,096	\$ (25,957,568)	\$—	\$—	\$ 272,528	272,528	\$ 22,613
								Income from Securities Ioaned
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$4,095,900	\$ 5,917,150	\$ (9,969,850)	\$—	\$—	\$ 43,200	43,200	\$ 926
Total Affiliated Securities	\$4,095,900	\$ 32,147,246	\$ (35,927,418)	\$—	\$—	\$ 315,728	315,728	\$ 23,539
Franklin U.S. Core Bond ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$9,292,075	\$168,755,949	\$(124,438,444)	\$—	\$—	\$53,609,580	53,609,580	\$629,586
Franklin U.S. Core Dividend Tilt Index ETF Non-Controlled Affiliates					-			Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ 164,064	\$ 513,472	\$ (654,465)	\$—	\$—	\$ 23,071	23,071	\$ 1,226

	Value at Beginning of Period	Purchases		Sales	Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation)		Value at End of Period	Number of Shares Held at End of Period		stment ncome
Franklin U.S. Equity Index ETF Non-Controlled Affiliates											vidend ncome
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$1,132,943	\$ 6,545,071	\$	(7,118,678)	\$—	\$—	\$	559,336	559,336	\$	23,584
										Sec	ncome from curities loaned
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ 93,105	\$ 1,230,265	\$	(1,287,820)	\$—	\$—	\$	35,550	35,550	\$	1,778
Total Affiliated Securities	\$1,226,048	\$ 7,775,336	\$	(8,406,498)	\$—	\$—	\$	594,886	594,886	\$	25,362
Franklin U.S. Large Cap Multifactor Index ETF Non-Controlled Affiliates											vidend ncome
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$2,867,178	\$ 4,037,972	\$	(6,743,121)	\$—	\$—	\$	162,029	162,029	\$	20,508
Franklin U.S. Mid Cap Multifactor Index ETF Non-Controlled Affiliates											vidend ncome
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$1 346 815	\$ 4,793,311	\$	(4.527.528)	\$—	\$—	\$	1,612,598	1,612,598	\$	19,995
,	.,	• •,• • •,• • • •	Ŧ	(-,)	·	•	•	.,,	.,,	l Sec	ncome from curities loaned
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ 717,750	\$114,885,610	\$(1	14,771,985)	\$—	\$—	\$	831,375	831,375	\$	774
Total Affiliated Securities	\$2,064,565	\$119,678,921	\$(1	19,299,513)	\$—	\$—	\$ 2	2,443,973	2,443,973	\$	20,769
Franklin U.S. Small Cap Multifactor Index ETF Non-Controlled Affiliates											vidend ncome
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ 78,668	\$ 367,823	\$	(446,278)	\$—	\$—	\$	213	213	\$	464
										Sec	ncome from curities loaned
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$ 167,840	\$ 850,419	\$	(719,449)	\$—	\$—	\$	298,810	298,810	\$	470
Total Affiliated Securities	\$ 246,508	\$ 1,218,242	\$	(1,165,727)	\$—	\$—	\$	299,023	299,023	\$	934

Franklin U.S. Treasury Bond ETF Non-Controlled Affiliates	Value at Beginning of Period	Purchases	Sales	Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation)	Value at End of Period	Number of Shares Held at End of Period	Investment Income Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$4,216,490	\$ 26,820,895	\$ (23,951,186)	\$—	\$—	\$ 7,086,199	7,086,199	\$ 98,368
Franklin Ultra Short Bond ETF Non-Controlled Affiliates								Dividend Income
Institutional Fiduciary Trust - Money Market Portfolio, 5.09%	\$1,574,767	\$ 2,488,137	\$ (1,486,998)	\$—	\$—	\$ 2,575,906	2,575,906	\$ 23,574

# 4. FAIR VALUE MEASUREMENTS

The Funds follow a fair value hierarchy that distinguishes between market data obtained from independent sources (observable inputs) and the Funds' own market assumptions (unobservable inputs). These inputs are used in determining the value of the Funds' financial instruments and are summarized in the following fair value hierarchy:

• Level 1 - quoted prices in active markets for identical financial instruments

• Level 2 – other significant observable inputs (including quoted prices for similar financial instruments, interest rates, prepayment speed, credit risk, etc.)

• Level 3 – significant unobservable inputs (including the Funds' own assumptions in determining the fair value of financial instruments)

The input levels are not necessarily an indication of the risk or liquidity associated with financial instruments at that level.

A summary of inputs used as of June 30, 2024, in valuing the Funds' assets and liabilities carried at fair value, is as follows:

		Level 1		Level 2	Level 3	Total	
BrandywineGLOBAL - Dynamic US Large Cap Value ETF							
Assets: Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	\$	153,083,531 2,063,610	\$	_	\$ 	\$ 153,083,531 2,063,610	
Total Investments in Securities	\$	155,147,141	\$	_	\$ 	\$ 155,147,141	
BrandywineGLOBAL - U.S. Fixed Income ETF							
Assets: Investments in Securities: <sup>a</sup> Corporate Bonds & Notes U.S. Government & Agency Securities	\$		\$	135,134 11,367,577	\$ 	\$ 135,134 11,367,577	
Short-Term Investments	\$	165,537 165,537	\$	11,502,711	\$ 	\$ 165,537 11,668,248	
Other Financial Instruments: Futures Contracts	\$	79,805	\$	_	\$ 	\$ 79,805	

		Level 1		Level 2		Level 3		Total
ClearBridge Sustainable Infrastructure ETF								
Assets:								
Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> Short-Term Investments	\$	7,785,752 211,670	\$	_	\$	_	\$	7,785,752 211,670
Total Investments in Securities	\$	7,997,422	\$		\$		\$	7,997,422
Franklin Disruptive Commerce ETF								
Assets:								
Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	\$	9,319,271	\$	_	\$	_	\$	9,319,271
Franklin Dynamic Municipal Bond ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Corporate Bonds & Notes	\$	—	\$	1,808,620	\$	653,904	\$	2,462,524
Senior Floating Rate Interests		—		873,067		—		873,067
Municipal Bonds				227,923,497				227,923,497
Total Investments in Securities	\$		\$	230,605,184	\$	653,904	\$	231,259,088
Franklin Emerging Market Core Dividend Tilt Index ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	13,308,836	\$	25,527	\$	c	\$	13,334,363
Liabilities:								
Other Financial Instruments:	•		•		•		•	
Futures Contracts	\$	77	\$		\$		\$	77
Franklin Exponential Data ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	5,654,316	\$	—	\$	—	\$	5,654,316
Short-Term Investments		56,265						56,265
Total Investments in Securities	\$	5,710,581	\$		\$		\$	5,710,581
Franklin Focused Growth ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	80,980,142	\$	—	\$	—	\$	80,980,142
Short-Term Investments		1,644,192						1,644,192
Total Investments in Securities	\$	82,624,334	\$		\$	_	\$	82,624,334
Franklin FTSE Asia ex Japan ETF								
Assets:								
Investments in Securities: <sup>a</sup>	¢	07.047.000	¢	40.070	¢	4.470	¢	07 070 050
Equity Investments <sup>b</sup>	\$	27,647,606	\$	18,879	\$	4,473°	\$	27,670,958
Liabilities:								
Other Financial Instruments:	¢	2.060	¢		¢		¢	2.060
Futures Contracts	\$	2,969	\$		\$		\$	2,969
Franklin FTSE Australia ETF								
Assets:								
Investments in Securities: <sup>a</sup>	۴	46 400 450	۴		٠		¢	46 400 450
Equity Investments <sup>b</sup>	\$	46,189,458 105	\$	_	\$		\$	46,189,458 105
	•		•		•		*	
Total Investments in Securities	\$	46,189,563	\$		\$		\$	46,189,563
Other Financial Instruments:	•	105	*		•		•	
Futures Contracts	\$	132	\$		\$		\$	132

Franktin FYSE Brazil ETF           Assets:           Securitizes:           Charles:           Total Investments:           Solut:           Total Investments:           Solut:           Function           Formation           Solut:           Formation           Formation <th></th> <th></th> <th>Level 1</th> <th></th> <th>Level 2</th> <th></th> <th>Level 3</th> <th></th> <th>Total</th>			Level 1		Level 2		Level 3		Total
Investments in Securities."         \$         155,022,939         \$         -         \$         -         \$         155,022,939           Shot-Term Investments         \$         155,084,131         \$         -         \$         -         \$         61,192           Total Investments in Securities         \$         155,084,131         \$         -         \$         -         \$         61,192           Total Investments in Securities         \$         69,130         \$         -         \$         -         \$         69,130           Frankin FTSE Canda ETF         F         -         \$         1,256,988         \$         -         \$         1,256,986         \$         -         \$         1,256,986         \$         -         \$         1,256,986         \$         -         \$         1,256,986         \$         -         \$         3,85,026,553         3         3,85,026,553         \$         1,85,026,553         \$         1,85,026,553         \$         1,85,026,553         \$         -         \$         3,85,026,553         \$         -         \$         3,85,026,553         \$         -         \$         3,85,026,553         \$         -         \$         3,85,026,553         \$	Franklin FTSE Brazil ETF								
Equivestments         \$ 155022.93         \$ - \$ - \$ 155022.93           Short-Term Investments         61.192         -         6.1.192           Total Investments         \$ 155.084.131         \$ - \$ - \$ 69.130           Prankin FTSE Canada ETF         \$ 69.130         \$ - \$ - \$ 69.130           Frankin FTSE Canada ETF         \$ 385.026.53         \$ 1.256.989         \$ - \$ 10.850,026.393           Frankin FTSE Canada ETF         \$ 385.026.53         \$ 1.256.989         \$ - \$ 10.850,026.393           Short-Term Investments         \$ 385.026.53         \$ 1.256.989         \$ - \$ 10.850,026.393           Total Investments in Securities         \$ 385.026.53         \$ 1.256.988         \$ - \$ 16.706           Frankin FTSE China ETF         \$ 385.046.452         \$ 1.256.988         \$ - \$ 16.706           Frankin FTSE China ETF         \$ 108.441.318         \$ - \$ 47.833         \$ 108.461.683           Short-Term Investments         \$ 5 0.484         - \$ 47.833         \$ 108.461.683           Short-Term Investments         \$ 5 0.484         - \$ 47.833         \$ 108.461.683           Short-Term Investments         \$ 5 0.484         - \$ 47.833         \$ 108.461.683           Total Investments in Securities*         \$ 108.464.318         - \$ 47.833         \$ 108.461.683           Short-Term Investmen									
Other Financial Instruments:         \$         69,130         \$         -         \$         -         \$         69,130           Furthus Contracts         \$         69,130         \$         -         \$         69,130           Tranklin F3E Canada ETF         Assets:         -         \$         1.256,988         \$         -         \$         1.256,988           Timestments in Securities:         \$         35,026,553         \$         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         1.256,988         -         \$         3.980,303,440           Other Financial Instruments:         \$         108,413,850         -         \$         47,833         \$         108,616,215         \$         108,616,215         \$         108,616,215         \$         108,612,151         \$         108,616,215         \$	Equity Investments <sup>b</sup>	\$		\$		\$	_	\$	
Futures Contracts         \$         69,130         \$         -         \$         9,130           Franklin FTSE Canada ETF         Assets:         Imrestments in Securities.*         \$         -         \$         1,256,988         \$         -         \$         1,256,988         \$         -         \$         345,026,553         -         \$         345,026,553         -         \$         345,026,553         -         \$         345,026,553         -         -         \$         345,026,553         -         -         \$         345,026,553         -         -         \$         345,026,553         -         -         \$         345,026,553         -         -         \$         345,026,553         -         \$         345,026,553         -         \$         345,026,553         -         \$         345,026,553         -         \$         345,026,553         -         \$         345,026,553         -         \$         345,026,553         -         \$         345,026,553         5         -         \$         108,61,683         \$         108,61,683         \$         108,61,683         \$         108,61,683         \$         108,61,683         \$         108,51,21,51         \$         \$         108,62,920	Total Investments in Securities	\$	155,084,131	\$		\$		\$	155,084,131
Assets:         Investments in Securities.*         S         S         Investments         S         S         Investments         S         S         Investments         S <td></td> <td>\$</td> <td>69,130</td> <td>\$</td> <td>_</td> <td>\$</td> <td>_</td> <td>\$</td> <td>69,130</td>		\$	69,130	\$	_	\$	_	\$	69,130
Investments in Securities."         S         S         S         I.256.988         S         -         S         1.256.988           Equity Investments         335.026.553         -         -         -         335.026.553           Short-Term Investments         5         385.046.452         \$         1.256.988         \$         -         \$         385.004.400           Other Friancial Instruments:         S         16.706         \$         -         \$         385.004.623         \$         -         \$         385.003.400           Other Friancial Instruments:         S         106.413.850         \$         -         \$         \$         106.461.633           Short-Term Investments in Securities."         S         108.464.318         -         \$         47.833         \$         108.461.633           Short-Term Investments in Securities."         S         108.464.318         -         \$         47.833         \$         108.612.151           Liabilities:         Other Friancial Instruments:         S         26.944         \$         -         \$         5.536           Total Investments in Securities."         S         68.362.987         \$         -         \$         68.366.523 <t< td=""><td>Franklin FTSE Canada ETF</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>	Franklin FTSE Canada ETF								
Time Deposits         S         -         S         1,256,988         S         -         S         1,256,988         S         -         S         385,026,553           Short-Term Investments         19,899         -         -         -         19,899         -         -         19,899           Total Investments         S         385,046,452         \$         1,256,988         \$         -         \$         386,003,440           Other Financial Instruments:         \$         16,706         \$         -         \$         386,003,440           Investments         S         108,4413,850         \$         -         \$         47,833         \$         108,461,683           Short-Term Investments         S         108,464,318         \$         -         \$         47,833         \$         108,512,151           Liabilitie:         Other Financial Instruments:         \$         26,944         \$         -         \$         26,944           Futures Contracts         \$         26,944         \$         -         \$         36,356           Threadin Instruments:         \$         26,944         \$         -         \$         68,362,987           Futures Contracts <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>									
Short-Term Investments         19.899         -         -         19.899           Total Investments in Securities         \$ 386.046.452         \$ 1.256.988         \$ -         \$ 386.03.440           Other Financial Instruments:         \$ 16.706         \$ -         \$ -         \$ 386.03.440           Franklin FTSE China ETF         Assets:         -         \$ 108.413.850         \$ -         \$ 108.461.683           Short-Term Investments         \$ 108.443.18         \$ -         \$ 47.833         \$ 108.461.683           Total Investments         \$ 108.444.318         \$ -         \$ 47.833         \$ 108.461.683           Total Investments         \$ 108.443.18         \$ -         \$ 47.833         \$ 108.451.683           Total Investments         \$ 108.464.318         \$ -         \$ 47.833         \$ 108.451.683           Total Investments         \$ 108.464.318         \$ -         \$ 47.833         \$ 108.451.683           Total Investments         \$ 5 26.944         \$ -         \$ 5 26.944         \$ -         \$ 5 47.833         \$ 108.6523           Total Investments         \$ 68.362.987         \$ -         \$ -         \$ 68.366.523         \$ -         \$ -         \$ \$ 68.362.987           Total Investments         \$ 5 887         \$ -         \$ -	Time Deposits	\$		\$	1,256,988	\$	—	\$	
Other Financial Instruments:       \$ 16,706 \$ - \$ - \$ 16,706         Franklin FTSE China ETF         Assets:         Investments in Securities:*         Equity Investments*         5 108,461,883         Short-Term Investments         5 108,464,318         5 108,464,318         68,362,987         7 rankin FTSE Europe ETF         Assets:         Investments in Securities.*         S 68,362,987         S 110         S 68,362,987         S 112         S 104         S 112 <t< td=""><td></td><td></td><td></td><td></td><td>_</td><td></td><td>c</td><td></td><td></td></t<>					_		c		
Futures Contracts       \$       16,706       \$       -       \$       -       \$       16,706         Franklin FTSE China ETF         Assets:       Investments in Securities:*       \$       108,413,850       \$       -       \$       47,833       \$       108,416,1683         Short-Term Investments       \$       0.04,663       -       \$       47,833       \$       108,461,683         Total Investments in Securities       \$       108,464,318       -       \$       47,833       \$       108,512,151         Liabilities:       Other Financial Instruments:       \$       26,944       -       \$       -       \$       47,833       \$       108,512,151         Liabilities:       Other Financial Instruments:       \$       26,944       -       \$       -       \$       47,833       \$       108,512,151         Liabilities:       Other Financial Instruments:       \$       26,944       -       \$       -       \$       26,944         Total Investments in Securities.*       \$       26,947       -       \$       -       \$       68,366,238       -       \$       -       \$       68,366,239       -       \$       -       \$       68,366,523 </td <td>Total Investments in Securities</td> <td>\$</td> <td>385,046,452</td> <td>\$</td> <td>1,256,988</td> <td>\$</td> <td></td> <td>\$</td> <td>386,303,440</td>	Total Investments in Securities	\$	385,046,452	\$	1,256,988	\$		\$	386,303,440
Franklin FTSE China ETF         Assets:         Investments in Securities:**         Equity Investments**         Short-Term Investments         Coher Financial Instruments:         Futures Contracts         Short-Financial Instruments:         Putures Contracts         Short-Financial	Other Financial Instruments:								
Assets:         Investments in Securities:**         Equity Investments:         50,468         Total Investments:         Gitts:         Contracts         Societaria:         Investments:         Societaria:	Futures Contracts	\$	16,706	\$		\$		\$	16,706
Investments in Securities."       \$ 108,413,850       \$ - \$ 47,832       \$ 108,464,683         Total Investments       \$ 108,464,318       - \$ 47,833       \$ 108,61,683         Total Investments in Securities       \$ 108,464,318       - \$ 47,833       \$ 108,61,683         Total Investments in Securities       \$ 108,464,318       - \$ \$ 47,833       \$ 108,61,683         Total Investments in Securities       \$ 108,464,318       - \$ \$ 47,833       \$ 108,61,683         Putures Contracts       \$ 26,944       - \$ \$ 47,833       \$ 108,61,683         Franklin FTSE Europe ETF       S 26,944       - \$ \$ - \$ \$ 26,944         Assets:       Investments in Securities."       \$ 26,944       - \$ - \$ \$ 68,362,987         Investments in Securities."       \$ 68,366,523       - \$ - \$ \$ 68,366,523         Total Investments:       \$ 68,366,523       - \$ - \$ \$ 68,366,523         Total Investments:       \$ 887       - \$ - \$ \$ 887         Futures Contracts       \$ 887       - \$ - \$ \$ 887         Liabilities:       Other Financial Instruments:       \$ 112       - \$ - \$ \$ 19,921,534         Futures Contracts       \$ 19,921,534       - \$ - \$ 19,921,534         Investments in Securities."       \$ 22,677,008       - \$ - \$ 248         Franklin FTSE Germay ETF       \$ 248 <td< td=""><td>Franklin FTSE China ETF</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>	Franklin FTSE China ETF								
Equity Investments <sup>10</sup> \$ 108,413,850       \$									
Short-Term Investments         50,468         -         -         50,468           Total Investments in Securities         \$ 108,464,318         \$ -         \$ 47,833         \$ 108,512,151           Liabilities:         Other Financial Instruments:         \$ 26,944         \$ -         \$ -         \$ 26,944           Franklin FTSE Europe ETF         Assets:         Investments in Securities:**         \$ 68,362,987         \$ -         \$ -         \$ 26,944           Franklin FTSE Europe ETF         Assets:         Investments in Securities:**         \$ 68,366,233         \$ -         \$ -         \$ 3,536           Total Investments in Securities:**         \$ 68,366,623         \$ -         \$ -         \$ 68,366,523           Other Financial Instruments:         \$ 887         \$ -         \$ -         \$ 68,366,523           Other Financial Instruments:         \$ 112         \$ -         \$ -         \$ 887           Futures Contracts         \$ 112         \$ -         \$ -         \$ 112           Sourties:**         \$ 112         \$ -         \$ -         \$ 112           Futures Contracts         \$ 19,921,534         \$ -         \$ \$ 19,921,534         \$ -         \$ \$ 22,677,008           Investments in Securities:**         \$ 22,677,008         \$ -         \$		\$	108.413.850	\$	_	\$	47.833°	\$	108.461.683
Liabilities:       Other Financial Instruments:       \$ 26,944       \$ - \$ - \$ 26,944         Franklin FTSE Europe ETF       Assets:       Investments in Securities:*       \$ 68,362,987       \$ - \$ - \$ 68,362,987         Investments in Securities:*       \$ 68,362,987       \$ - \$ - \$ 68,362,987       \$ - \$ - \$ 68,362,987         Status       \$ 568,366,523       - \$ - \$ 68,366,523       - \$ - \$ 68,366,523         Total Investments in Securities:       \$ 68,366,523       - \$ - \$ 68,366,523         Other Financial Instruments:       \$ 887       - \$ - \$ 68,366,523         Futures Contracts       \$ 887       - \$ - \$ 887         Other Financial Instruments:       \$ 112       - \$ - \$ 887         Patters Contracts       \$ 112       - \$ - \$ 112         Franklin FTSE Eurozone ETF       - \$ 112         Assets:       Investments in Securities:*       \$ 19,921,534         Investments:       \$ 19,921,534       - \$ - \$ 19,921,534         Futures Contracts       \$ 248       - \$ - \$ 248         Franklin FTSE Germany ETF       \$ 22,677,008       - \$ - \$ 22,677,008         Other Financial Instruments:       \$ 22,677,008       - \$ - \$ 22,677,008         Investments in Securities:*       \$ 22,677,008       - \$ - \$ 22,677,008         Other Financial Instruments:		-			_				
Other Financial Instruments:       \$ 26,944       \$ -       \$ -       \$ 26,944         Franklin FTSE Europe ETF         Assets:       Investments in Securities: <sup>a</sup> -       -       -       \$ 68,362,967       -       -       -       3,536         Total Investments in Securities:       \$ 68,366,523       \$ -       \$ -       \$ 68,366,523       -       -       \$ 68,366,523         Other Financial Instruments:       \$ 68,366,523       \$ -       \$ -       \$ 68,366,523       -       -       \$ 68,366,523         Other Financial Instruments:       \$ 68,366,523       \$ -       \$ -       \$ 887       -       \$ -       \$ 887         Liabilitie:       Other Financial Instruments:       \$ 112       -       \$ -       \$ 887         Investments in Securities: <sup>a</sup> \$ 112       -       \$ -       \$ 112         Franklin FTSE Eurozone ETF       \$ 19,921,534       \$ -       \$ 19,921,534       \$ -       \$ 19,921,534         Investments in Securities: <sup>a</sup> \$ 19,921,534       \$ -       \$ 19,921,534       \$ -       \$ 22,677,008         Franklin FTSE Germany ETF       \$ 22,677,008       \$ -       \$ 22,677,008       \$ -       \$ 22,677,008         Other Financial Instruments:       \$ 22,677,008 <td>Total Investments in Securities</td> <td>\$</td> <td>108,464,318</td> <td>\$</td> <td></td> <td>\$</td> <td>47,833</td> <td>\$</td> <td>108,512,151</td>	Total Investments in Securities	\$	108,464,318	\$		\$	47,833	\$	108,512,151
Futures Contracts       \$       26,944       \$       -       \$       -       \$       26,944         Franklin FTSE Europe ETF         Assets:       Investments in Securities:**       \$       68,362,987       \$       -       \$       -**       \$       68,362,987         Short-Term Investments       \$       68,366,523       \$       -       \$       68,366,523         Total Investments in Securities       \$       68,366,523       \$       -       \$       68,366,523         Other Financial Instruments:       \$       887       \$       -       \$       887         Futures Contracts       \$       887       \$       -       \$       887         Liabilities:       0ther Financial Instruments:       \$       112       \$       -       \$       112         Franklin FTSE Eurozone ETF       \$       19,921,534       \$       -       \$       19,921,534         Contracts       \$       19,921,534       \$       -       \$       -       \$       19,921,534         Liabilities:       0       \$       19,921,534       \$       -       \$       22,677,008         Cotter Financial Instruments:       \$       22,6	Liabilities:								
Franklin FTSE Europe ETF         Assets:         Investments in Securities:**         Equity Investments*         Short-Firm Investments*         Futures Contracts         Short-Firm Investments*         Futures Contracts         Short-Financial Instruments:         Investments in Securities:**         Equity Investments:         Station         Station         Investments         Station:         Investments:         Futures Contracts         Station:         Investments:         Station:         Investments:         Station: <td></td> <td>¢</td> <td>20.044</td> <td>¢</td> <td></td> <td>¢</td> <td></td> <td>¢</td> <td>00.044</td>		¢	20.044	¢		¢		¢	00.044
Assets:       Investments in Securities:**       \$ 68,362,987       \$       \$       \$ 68,362,987         Equity Investments*       \$ 3,536        \$       \$ 68,362,987         Short-Term Investments*       \$ 68,366,523       \$       \$ 68,366,523         Other Financial Instruments:       \$ 887       \$       \$ 68,366,523         Other Financial Instruments:       \$ 887       \$       \$ 68,366,523         Other Financial Instruments:       \$ 887       \$       \$ 68,366,523         Tranklin FSE Eurozone ETF       \$ 112       \$       \$ 887         Assets:       Investments in Securities:*       \$ 19,921,534       \$       \$ 19,921,534         Other Financial Instruments:       \$ 19,921,534       \$       \$ 19,921,534         Franklin FTSE Germany ETF       \$ 248       \$       \$ 248         Scatts:       Investments in Securities:*       \$ 22,677,008       \$       \$ 22,677,008         Investments in Securities:**       \$ 22,677,008       \$       \$ 22,677,008       \$       \$ 22,677,008         Guter Financial Instruments:       \$ 22,677,008       \$       \$ 22,677,008       \$       \$ 22,677,008         Futures Contracts       \$ 566       \$       \$ 566 </td <td>Futures Contracts</td> <td>\$</td> <td>26,944</td> <td>Þ</td> <td></td> <td>Э</td> <td></td> <td>Ф</td> <td>26,944</td>	Futures Contracts	\$	26,944	Þ		Э		Ф	26,944
Investments in Securities:*       \$ 68,362,987 \$ - \$       \$       \$ 68,362,987 \$       \$       \$ 68,362,987 \$       \$       \$ 68,362,987 \$       \$       \$ 68,366,987 \$       \$ 3,536 \$       \$       \$ 68,366,523 \$       \$       \$ 68,366,523 \$       \$       \$ 68,366,523 \$       \$       \$ 68,366,523 \$       \$       \$ 68,366,523 \$       \$       \$ 68,366,523 \$       \$       \$ 68,366,523 \$       \$       \$ 5 68,366,523 \$       \$       \$ 5 68,366,523 \$       \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 112 \$       \$ 5 112 \$       \$ 5 112 \$       \$ 5 68,366,523 \$       \$ 5 112 \$       \$ 5 68,366,523 \$       \$ 5 112 \$       \$ 5 68,366,523 \$       \$ 5 112 \$       \$ 5 112 \$       \$ 5 112 \$       \$ 5 112 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 68,366,523 \$       \$ 5 24,8 \$       \$ 5       \$ 5 24,8 \$       \$ 5 68,56 \$       \$ 5 68,566 \$	-								
Equity Investments <sup>b</sup> \$ 68,362,987       \$       \$       \$ 68,362,987         Short-Term Investments       3,536        \$       \$ 3,536         Total Investments in Securities       \$ 68,366,523       \$       \$       \$ 68,366,523         Other Financial Instruments:       \$ 887       \$       \$       \$ 68,366,523         Futures Contracts       \$ 887       \$       \$       \$ 68,366,523         Other Financial Instruments:       \$ 887       \$       \$       \$ 887         Futures Contracts       \$ 112       \$       \$ 887       \$       \$ 887         Liabilities:       \$ 112       \$       \$       \$ 887       \$       \$ 112         Other Financial Instruments:       \$ 112       \$       \$       \$ 19,921,534       \$       \$ 19,921,534         Liabilities:       \$ 19,921,534       \$       \$       \$ 19,921,534       \$       \$ 248         Franklin FTSE Germany ETF       \$ 248       \$       \$ 22,677,008       \$       \$ 22,677,008         Investments in Securities: <sup>a</sup> \$ 22,677,008       \$       \$ 22,677,008       \$       \$ 566         Franklin FTSE Hong Kong ETF       \$ 566									
Total Investments in Securities       \$ 68,366,523 \$ - \$ - \$ 68,366,523         Other Financial Instruments:       \$ 887 \$ - \$ - \$ 887         Futures Contracts       \$ 887 \$ - \$ - \$ 887         Liabilities:       \$ 112 \$ - \$ - \$ 112         Other Financial Instruments:       \$ 112 \$ - \$ - \$ 112         Futures Contracts       \$ 112 \$ - \$ - \$ 112         Franklin FTSE Eurozone ETF       \$ 19,921,534 \$ - \$ - \$ 112         Assets:       Investments in Securities:*         Equity Investments <sup>b</sup> \$ 19,921,534 \$ - \$ - \$ 248         Franklin FTSE Germany ETF       \$ 248 \$ - \$ - \$ 248         Assets:       Investments in Securities:*         Investments in Securities:*       \$ 22,677,008 \$ - \$ - \$ 22,677,008         Cher Financial Instruments:       \$ 22,677,008 \$ - \$ - \$ 566         Franklin FTSE Germany ETF       \$ 566 \$ - \$ - \$ - \$ 566         Assets:       \$ 566 \$ - \$ - \$ - \$ 566         Investments in Securities:*       \$ 566 \$ - \$ - \$ - \$ 566         Franklin FTSE Hong Kong ETF       \$ 566 \$ - \$ - \$ - \$ 566         Assets:       Investments in Securities:*         Investments in Securities:**       \$ 566 \$ - \$ - \$ - \$ 566		\$	68,362,987	\$	_	\$	c	\$	68,362,987
Other Financial Instruments:         Futures Contracts         Futures Contracts         Other Financial Instruments:         Futures Contracts         Franklin FTSE Eurozone ETF         Assets:         Investments in Securities: <sup>a</sup> Cother Financial Instruments:         Futures Contracts         S       112         S       -         S       112         S       -         S       112         Franklin FTSE Eurozone ETF         Assets:         Investments in Securities: <sup>a</sup> Other Financial Instruments:         Futures Contracts         S       248         S       -         S       248         Franklin FTSE Germany ETF         Assets:         Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> S       22,677,008         S       -         S       22,677,008         Franklin FTSE Hong Kong ETF         Assets:         Investments in Securities: <sup>a</sup> S       566         S       -         S       -         S			3,536						
Futures Contracts       \$       887       \$       -       \$       -       \$       887         Liabilities:       Other Financial Instruments:       \$       112       \$       -       \$       -       \$       112         Franklin FTSE Eurozone ETF       \$       112       \$       -       \$       -       \$       112         Franklin FTSE Eurozone ETF       Assets:       Investments in Securities:*       \$       19,921,534       \$       -       \$       19,921,534         Liabilities:       Other Financial Instruments:       \$       19,921,534       \$       -       \$       -       \$       19,921,534         Viewes Contracts       \$       19,921,534       \$       -       \$       -       \$       19,921,534         Liabilities:       0ther Financial Instruments:       \$       248       \$       -       \$       -       \$       248         Franklin FTSE Germany ETF       Assets:       Investments in Securities:*       \$       22,677,008       -       \$       -       \$       22,677,008         Other Financial Instruments:       \$       566       -       \$       -       \$       5666       -       \$ <t< td=""><td>Total Investments in Securities</td><td>\$</td><td>68,366,523</td><td>\$</td><td></td><td>\$</td><td></td><td>\$</td><td>68,366,523</td></t<>	Total Investments in Securities	\$	68,366,523	\$		\$		\$	68,366,523
Other Financial Instruments: Futures Contracts\$ 112\$\$\$ 112Franklin FTSE Eurozone ETFAssets: Investments in Securities: Equity Investments*\$ 19,921,534\$\$\$ 19,921,534Liabilities: Other Financial Instruments: Futures Contracts\$ 248\$\$\$ 248Franklin FTSE Germany ETFAssets: Investments in Securities: Equity Investments*\$ 22,677,008\$\$ 22,677,008Other Financial Instruments: Futures Contracts\$ 566\$\$ 566Franklin FTSE Germany ETFAssets: Investments in Securities: Futures Contracts\$ 566\$\$ 566Franklin FTSE Hong Kong ETFAssets: Investments in Securities: Futures Contracts\$ 566\$\$ 566Franklin FTSE Hong Kong ETFAssets: Investments in Securities: * *\$ 566\$\$ 566		\$	887	\$	_	\$	_	\$	887
Futures Contracts       \$ 112 \$ - \$ - \$ 112         Franklin FTSE Eurozone ETF         Assets:         Investments in Securities:*         Equity Investments*         Other Financial Instruments:         Futures Contracts         Franklin FTSE Germany ETF         Assets:         Investments in Securities:*         Quity Investments*         Futures Contracts         \$ 248 \$ - \$ - \$ 248         Franklin FTSE Germany ETF         Assets:         Investments in Securities:*         Equity Investments*         S 22,677,008 \$ - \$ - \$ 22,677,008         Other Financial Instruments:         Futures Contracts         \$ 566 \$ - \$ - \$ - \$ 566         Franklin FTSE Hong Kong ETF         Assets:         Investments in Securities:*									
Franklin FTSE Eurozone ETF         Assets:         Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> Equity Investments <sup>b</sup> Other Financial Instruments:         Futures Contracts         Franklin FTSE Germany ETF         Assets:         Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> Equity Investments         S         22,677,008         S            \$         22,677,008            \$         22,677,008            \$         566            \$         566            \$         566            \$         566            \$         566            \$         566            \$         566            \$         566            \$         566		\$	112	\$	_	\$	_	\$	112
Assets:       Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> \$ 19,921,534 \$ - \$ -c \$ 19,921,534         Liabilities:       Other Financial Instruments:         Futures Contracts       \$ 248 \$ - \$ - \$ 248         Franklin FTSE Germany ETF         Assets:         Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> \$ 22,677,008 \$ - \$ - \$ 22,677,008         Other Financial Instruments:         Futures Contracts         \$ 566 \$ - \$ - \$ 566         Franklin FTSE Hong Kong ETF         Assets:         Investments in Securities: <sup>a</sup> Futures Contracts         \$ 566 \$ - \$ - \$ 566				Ŧ		•		Ŧ	
Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>									
Liabilities: Other Financial Instruments: Futures Contracts\$ 248 \$ - \$ - \$ 248 Franklin FTSE Germany ETF Assets: Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> \$ 22,677,008 \$ - \$ - \$ 22,677,008 Other Financial Instruments: Futures Contracts\$ 566 \$ - \$ - \$ 566 Franklin FTSE Hong Kong ETF Assets: Investments in Securities: <sup>a</sup>									
Other Financial Instruments:       \$ 248 \$ — \$ — \$ 248         Franklin FTSE Germany ETF         Assets:         Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> Other Financial Instruments:         Futures Contracts         Franklin FTSE Hong Kong ETF         Assets:         Investments in Securities: <sup>a</sup> Futures Contracts         S         S         S         S         Franklin FTSE Hong Kong ETF         Assets:         Investments in Securities: <sup>a</sup>	Equity Investments <sup>b</sup>	\$	19,921,534	\$		\$	c	\$	19,921,534
Franklin FTSE Germany ETF         Assets:         Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> Other Financial Instruments:         Futures Contracts         Franklin FTSE Hong Kong ETF         Assets:         Investments in Securities: <sup>a</sup>									
Assets: Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	Futures Contracts	\$	248	\$		\$		\$	248
Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	Franklin FTSE Germany ETF								
Equity Investments <sup>b</sup> \$ 22,677,008 \$ \$ \$ 22,677,008         Other Financial Instruments:       Futures Contracts         Futures Contracts       \$ 566 \$ \$ \$ 566         Franklin FTSE Hong Kong ETF         Assets:         Investments in Securities: <sup>a</sup>									
Futures Contracts         \$ 566 \$ \$ \$ 566           Franklin FTSE Hong Kong ETF           Assets:           Investments in Securities: <sup>a</sup>		\$	22,677,008	\$	_	\$	_	\$	22,677,008
Assets: Investments in Securities: <sup>a</sup>		\$	566	\$	_	\$	_	\$	566
Assets: Investments in Securities: <sup>a</sup>	Franklin FTSE Hong Kong ETF								
Investments in Securities: <sup>a</sup>									
Equity investments <sup>o</sup>	Investments in Securities: <sup>a</sup>	^	0 7 10 000	•		•		^	0 740 000
		\$	9,740,262	\$		\$		\$	9,740,262

		Level 1		Level 2		Level 3		Total
Franklin FTSE Hong Kong ETF Liabilities:								
Other Financial Instruments: Futures Contracts	\$	524	\$	_	\$		\$	524
Franklin FTSE India ETF								
Assets:								
Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	\$	1,479,628,168 4,072,509	\$	4,169,431	\$	_	\$	1,483,797,599 4,072,509
Total Investments in Securities	\$	1,483,700,677	\$	4,169,431	\$		\$	1,487,870,108
Other Financial Instruments: Futures Contracts	\$	231,579	\$	_	\$		\$	231,579
Franklin FTSE Japan ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	2,024,951,505	\$	—	\$	—	\$	2,024,951,505
Short-Term Investments		1,099,381					-	1,099,381
Total Investments in Securities	\$	2,026,050,886	\$		\$		\$	2,026,050,886
Other Financial Instruments: Futures Contracts	\$	122,275	\$	_	\$	_	\$	122,275
Franklin FTSE Japan Hedged ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	65,593,469 61,119	\$	—	\$	_	\$	65,593,469 61,119
Total Investments in Securities	\$	65,654,588	\$	—	\$	—	\$	65,654,588
Other Financial Instruments:								
Forward Exchange Contracts	\$	4,771	\$	1,787,280	\$	_	\$	1,787,280 4,771
Total Other Financial Instruments	\$	4,771	\$	1,787,280	\$		\$	1,792,051
Liabilities: Other Financial Instruments:								
Forward Exchange Contracts	\$	_	\$	15,127	\$	_	\$	15,127
Franklin FTSE Latin America ETF								
Assets								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$		\$	67	\$	_	\$	53,386,791
Short-Term Investments		38,638						38,638
Total Investments in Securities	\$	53,425,362	\$	67	\$		\$	53,425,429
Other Financial Instruments: Futures Contracts	\$	10,923	\$	_	\$	_	\$	10,923
Franklin FTSE Mexico ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$		\$	—	\$	—	\$	76,760,560
Short-Term Investments		179,217	<b></b>		<b>^</b>		¢	179,217
Total Investments in Securities	\$	76,939,777	\$		\$		\$	76,939,777
Liabilities:								
Other Financial Instruments:								
Futures Contracts	\$	909	\$	_	\$	—	\$	909
Franklin FTSE Russia ETF								
Assets:								
Investments in Securities: <sup>a</sup>	¢		<b>^</b>		¢	-	¢	
Equity Investments <sup>b</sup>	\$		\$		\$	C	\$	

		Level 1		Level 2		Level 3		Total
Franklin FTSE Saudi Arabia ETF								
Assets:								
Investments in Securities:ª Equity Investments <sup>b</sup>	\$	17,372,596	\$	_	\$	_	\$	17,372,596
Liabilities:								
Other Financial Instruments: Forward Exchange Contracts	\$	_	\$	11	\$	_	\$	11
Franklin FTSE South Korea ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	189,148,981 31,096	\$		\$	_	\$	189,148,981 31,096
Total Investments in Securities	\$	189,180,077	\$		\$		\$	189,180,077
Other Financial Instruments:								
Futures Contracts	\$	578	\$		\$		\$	578
Franklin FTSE Switzerland ETF								
Assets:								
Investments in Securities: <sup>a</sup>	•		•		•		•	== (00.00)
Equity Investments <sup>b</sup>	\$	55,400,391	\$		\$		\$	55,400,391
Liabilities: Other Financial Instruments:								
	\$	2,772	\$	_	\$	_	\$	2,772
Franklin FTSE Taiwan ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	237,140,435	\$	—	\$	_	\$	237,140,435
Short-Term Investments		304,010						304,010
Total Investments in Securities	\$	237,444,445	\$		\$		\$	237,444,445
Other Financial Instruments: Futures Contracts	\$	5,681	\$	_	\$	_	\$	5,681
Franklin FTSE United Kingdom ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	682,227,679	\$	—	\$	c	\$	682,227,679
Short-Term Investments	\$	15,268	\$		\$		¢	15,268
Total Investments in Securities		682,242,947	Φ		<b>ф</b>		\$	682,242,947
Liabilities:								
Other Financial Instruments:	•		•		•		•	
Futures Contracts	\$	923	\$		\$	_	\$	923
Franklin Genomic Advancements ETF								
Assets:								
Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	\$	9,472,368	\$	_	\$	c	\$	9,472,368
	Ψ	3,472,300	Ψ		Ψ		Ψ	3,472,000
Franklin High Yield Corporate ETF								
Assets: Investments in Securities: <sup>a</sup>								
Corporate Bonds & Notes <sup>b</sup>	\$	_	\$	279,872,627	\$	c	\$	279,872,627
Senior Floating Rate Interests		—	•	8,553,843		—		8,553,843
		618,874		40,050		_		658,924
U.S. Government & Agency Securities	•		•	8,866,130	¢		•	8,866,130
Total Investments in Securities	\$	618,874	\$	297,332,650	\$		\$	297,951,524

		Level 1		Level 2		Level 3		Total
Franklin Income Equity Focus ETF								
Assets:								
Investments in Securities: <sup>a</sup> Equity-Linked Securities Equity Investments <sup>b</sup> U.S. Government & Agency Securities	\$	 95,420,362	\$	10,145,616 1,742,282 12,374,599	\$	_	\$	10,145,616 97,162,644 12,374,599
Total Investments in Securities	\$	95,420,362	\$	24,262,497	\$		\$	119,682,859
	Ψ	00,420,002	Ψ	24,202,401	Ψ		Ψ	110,002,000
Franklin Income Focus ETF								
Assets:         Investments in Securities: <sup>a</sup> Corporate Bonds & Notes         Equity-Linked Securities         Equity Investments <sup>b</sup> U.S. Government & Agency Securities	\$	 70,068,293 	\$	109,898,779 33,324,056 — 29,497,805	\$	 	\$	109,898,779 33,324,056 70,068,293 29,497,805
Total Investments in Securities	\$	70,068,293	\$	172,720,640	\$	_	\$	242,788,933
Other Financial Instruments: Put Option Written	\$	14,700	\$	_	\$		\$	14,700
Franklin Intelligent Machines ETF								
Assets: Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	\$	25,272,315	\$	_	\$	c	\$	25,272,315
Franklin International Aggregate Bond ETF								
Assets: Investments in Securities: <sup>a</sup> Foreign Government and Agency Securities Corporate Bonds & Notes U.S. Government & Agency Securities	\$		\$	502,033,912 15,384,300 6,367,221	\$		\$	502,033,912 15,384,300 6,367,221
Total Investments in Securities	\$		\$	523,785,433	\$		\$	523,785,433
Other Financial Instruments: Forward Exchange Contracts	\$		\$	7,853,031	\$		\$	7,853,031
Liabilities: Other Financial Instruments: Forward Exchange Contracts	\$		\$	2,243,698	\$		\$	2,243,698
Franklin International Core Dividend Tilt Index ETF								
Assets: Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup> Short-Term Investments	\$	841,533,995 315,728	\$	_	\$	_	\$	841,533,995 315,728
Total Investments in Securities	\$	841,849,723	\$		\$		\$	841,849,723
Other Financial Instruments: Futures Contracts	\$	28.076	\$		\$		\$	28,076
Franklin Investment Grade Corporate ETF								- ,
Assets:								
Investments in Securities: <sup>a</sup> Corporate Bonds & Notes	\$		\$	370,356,850 12,659,685	\$	_	\$	370,356,850 12,659,685
Total Investments in Securities	\$		\$	383,016,535	\$		\$	383,016,535
Franklin Municipal Green Bond ETF								
Assets:								
Investments in Securities: <sup>a</sup> Municipal Bonds	\$	_	\$	102,938,550	\$	_	\$	102,938,550

		Level 1		Level 2		Level 3		Total
Franklin Senior Loan ETF								
Assets:								
Investments in Securities: <sup>a</sup> Corporate Bonds & Notes Senior Floating Rate Interests Asset-Backed Securities	\$		\$	23,182,868 428,173,157 1,994,737	\$		\$	23,182,868 428,173,157 1,994,737
Equity Investments <sup>b</sup> U.S. Government & Agency Securities		280,014		120,178 94,743,650		c		400,192 94,743,650
Total Investments in Securities	\$	280,014	\$	548,214,590	\$		\$	548,494,604
Franklin Systematic Style Premia ETF								
Assets:								
Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	\$	128,345,995 47,049,012	\$	_	\$	c	\$	128,345,995 47,049,012
Total Investments in Securities	\$	175,395,007	\$		\$	_	\$	175,395,007
Other Financial Instruments: Forward Exchange Contracts	\$	_	\$	170,862	\$	_	\$	170,862
Futures Contracts		2,059,755		100 077		—		2,059,755
Swap Contracts	\$	2.059.755	\$	180,277 351,139	\$		\$	2,410,894
	φ	2,039,733	Ψ	551,155	φ		φ	2,410,094
Liabilities: Other Financial Instruments: Forward Exchange Contracts	\$	_	\$	396,693	\$	_	\$	396.693
Futures Contracts		2,757,888			•			2,757,888
Total Other Financial Instruments	\$	2,757,888	\$	396,693	\$		\$	3,154,581
Franklin U.S. Core Bond ETF								
Assets:								
Investments in Securities: <sup>a</sup> Corporate Bonds & Notes Municipal Bonds	\$		\$	559,905,895 18,810,782	\$	_	\$	559,905,895 18,810,782
Foreign Government and Agency Securities         Asset-Backed Security         Commercial Mortgage- Backed Securities				14,951,665 5,938,106 31,831,304				14,951,665 5,938,106 31,831,304
U.S. Government & Agency Securities		 53,609,580		1,224,223,983		_		1,224,223,983 53,609,580
Total Investments in Securities	\$	53,609,580	\$	1,855,661,735	\$		\$	1,909,271,315
Other Financial Instruments:			Ψ	1,000,001,100	Ψ		Ψ	1,000,211,010
Futures Contracts	\$	878,754	\$	_	\$	_	\$	878,754
Franklin U.S. Core Dividend Tilt Index ETF								
Assets:								
Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	\$	54,616,187 23,071	\$	_	\$	c	\$	54,616,187 23,071
Total Investments in Securities	\$	54,639,258	\$	_	\$	_	\$	54,639,258
Liabilities: Other Financial Instruments: Futures Contracts	\$	520	\$	_	\$	_	\$	520
	Ψ	020	Ψ		Ψ		Ψ	020
Franklin U.S. Equity Index ETF								
Assets: Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	1,116,122,232	\$	—	\$	c	\$	1,116,122,232
Short-Term Investments	\$	594,886 1,116,717,118	\$		\$		\$	594,886 1,116,717,118
Other Financial Instruments:	Ψ	1,110,717,110	Ψ		Ψ		Ψ	1,110,111,110
Futures Contracts	\$	1,841	\$		\$		\$	1,841

		Level 1		Level 2		Level 3		Total
Franklin U.S. Large Cap Multifactor Index ETF								
Assets:								
Investments in Securities: <sup>a</sup> Equity Investments <sup>b</sup>	\$	1,300,090,815	\$	_	\$	_	\$	1,300,090,815
Short-Term Investments	\$	162,029 1,300,252,844	\$		\$		\$	162,029
	Ψ	1,000,202,011	Ψ		Ψ		Ψ	1,000,202,011
Franklin U.S. Mid Cap Multifactor Index ETF								
Assets: Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	696,591,358	\$		\$	_	\$	696,591,358
Short-Term Investments	Ŧ	2,443,973	Ť	_	Ŷ	_	Ť	2,443,973
Total Investments in Securities	\$	699,035,331	\$		\$		\$	699,035,331
Franklin U.S. Small Cap Multifactor Index ETF								
Assets:								
Investments in Securities: <sup>a</sup>								
Equity Investments <sup>b</sup>	\$	37,126,339	\$	_	\$	—	\$	37,126,339
Short-Term Investments		299,023						299,023
Total Investments in Securities	\$	37,425,362	\$		\$		\$	37,425,362
Franklin U.S. Treasury Bond ETF								
Assets:								
Investments in Securities: <sup>a</sup>							•	
U.S. Government & Agency Securities	\$	7 086 100	\$	759,379,827	\$	_	\$	759,379,827
Short-Term Investments	<b>^</b>	7,086,199	<b></b>		<b>^</b>		•	7,086,199
Total Investments in Securities	\$	7,086,199	\$	759,379,827	\$		\$	766,466,026
Franklin Ultra Short Bond ETF								
Assets:								
Investments in Securities: <sup>a</sup>	•		•		•		•	
Corporate Bonds & Notes	\$	2 575 000	\$	1,991,357	\$	_	\$	1,991,357
Short-Term Investments	\$	2,575,906 2,575,906	\$	397,401 2,388,758	\$		\$	2,973,307
	Ψ	2,070,000	Ψ	2,000,700	Ψ		Ψ	+,304,004
Martin Currie Sustainable International Equity ETF								
Assets:								
Investments in Securities:ª Equity Investments <sup>b</sup>	\$	31,710,825	\$	_	\$	_	\$	31,710,825
	Ψ	51,710,025	Ψ		Ψ		Ψ	01,710,020
Western Asset Bond ETF								
Assets:								
Investments in Securities: <sup>a</sup>	¢		¢	10 050 505	¢		¢	10 050 505
Corporate Bonds & Notes	\$	_	\$	16,256,565 29,988	\$	_	\$	16,256,565 29,988
Foreign Government and Agency Securities		_		378,744		_		378,744
Asset-Backed Securities		_		3,420,100		_		3,420,100
Agency Commercial Mortgage- Backed Securities		_		590,636		_		590,636
Commercial Mortgage- Backed Securities		_		2,853,339		—		2,853,339
OTC Purchased Option		—		3,922		_		3,922
U.S. Government & Agency Securities		 593,749		20,365,900		_		20,365,900 593,749
Total Investments in Securities	\$	593,749	\$	43,899,194	\$		\$	44,492,943
	Ψ	535,148	Ψ	-0,000,104	Ψ		Ψ	,TJZ,JHJ
Other Financial Instruments: Futures Contracts	\$	57,273	\$	_	\$		\$	57,273
Interest Rate Swaps	Ψ		Ψ	12,299	ψ		Ψ	12,299
Total Other Financial Instruments	\$	57,273	\$	12,299	\$		\$	69,572

	Level 1		Level 2	Level 3		Total
Western Asset Bond ETF						
Liabilities:						
Other Financial Instruments:						
Futures Contracts	\$ 14,013	\$	_	\$	_	\$ 14,013
Interest Rate Swaps - CCP	_		27,842		_	27,842
Call Options Written	1,170		_		_	1,170
Credit Default Swap Contracts	_		1,430		_	1,430
OTC Written Options			3,464			3,464
Total Other Financial Instruments	\$ 15,183	\$	32,736	\$		\$ 47,919

<sup>a</sup>For detailed categories, see the accompanying Schedules of Investments.

bIncludes common and preferred stocks, warrants, as well as other equity investments.

clncludes securities determined to have no value at June 30, 2024.

# 5. SECURITIES LENDING

Certain or all Funds participate in an agency based securities lending program to earn additional income. The Fund receives cash collateral against the loaned securities in an amount equal to at least 102% of the fair value of the loaned securities. Collateral is maintained over the life of the loan in an amount not less than 100% of the fair value of loaned securities, as determined at the close of Fund business each day; any additional collateral required due to changes in security values is delivered to the Fund on the next business day. The collateral is deposited into a joint cash account with other funds and is used to invest in a money market fund managed by Franklin Advisers, Inc., an affiliate of the Funds. The Fund may receive income from the investment of cash collateral, in addition to lending fees and rebates paid by the borrower.

# 6. TOTAL RETURN SWAPS

Franklin Systematic Style Premia ETF entered into OTC MSFTLSSP total return swap contracts primarily to gain exposure to the credit and other market risk of an underlying instrument such as a stock, bond, index or basket of securities or indices. A total return swap is an agreement between the Fund and a counterparty to exchange a return linked to an underlying instrument for a floating or fixed rate payment, both based upon a notional amount. Over the term of the contract, contractually required payments to be paid or received are accrued daily and recorded as unrealized appreciation or depreciation until the payments are made, at which time they are recognized as realized gain or loss.

# 7. SWAPTIONS

A purchased swaption contract grants the Fund, in return for payment of the purchase price, the right, but not the obligation, to enter into a new swap agreement or to shorten, extend, cancel or otherwise modify an existing swap agreement, at some designated future time on specified terms. When the Fund purchases a swaption, the premium paid to the writer is recorded as an investment and subsequently marked-to-market to reflect the current value of the swaption. A written swaption gives the Fund the obligation, if exercised by the purchaser, to enter into a swap contract according to the terms of the underlying agreement. When the Fund writes a swaption, the premium received by the Fund is recorded as a liability and subsequently marked-to-market to reflect the current value of the swaption. When a swaption is exercised, the cost of the swap is adjusted by the amount of the premium paid or received. When a swaption expires or an unexercised swaption is closed, a gain or loss is recognized in the amount of the premium paid or received, plus the cost to close. The Fund's risk for purchased swaptions is limited to the premium paid. The writer of a swaption bears the risk of unfavorable changes in the preset terms of the underlying swap contract. Purchased swaptions traded over-the-counter involve risk that the issuer or counterparty will fail to perform its contractual obligations.

# 8. INVESTMENTS IN FLSP HOLDINGS CORPORATION

Franklin Systematic Style Premia ETF, (the "Fund"), invests in certain financial instruments and commodities/or commodity-linked derivative investments. The FLSP Holdings Corporation is a Cayman Islands exempted company with limited liability, is a wholly-owned subsidiary of the Fund, and is able to invest in certain financial instruments and/or commodity-linked derivative investments consistent with the investment objective of the Fund. At June 30, 2024, the Franklin Systematic Style Premia ETF investment(s) FLSP Holdings Corporation is reflected in the Fund's Consolidated Statement of Investments. At June 30,

2024, the net assets of the FLSP Holdings Corporation were \$ 4,080,606 representing 2.61% of the Fund's consolidated net assets. The Fund's investment(s) in the FLSP Holdings Corporation is limited to 25% of consolidated assets.