

## DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

|  |                            |            |              |          |
|--|----------------------------|------------|--------------|----------|
| Offer name                             | OneAnswer KiwiSaver Scheme | 1          | Offer number | OFR11072 |
| Fund name                              | Conservative Fund          |            | Fund number  | FND2175  |
| Period disclosure applies [dd/mm/yyyy] |                            | 30/09/2023 |              |          |

| Asset name   | % of fund net assets | Security code  |
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| United States Notes Fixed 0.75% - Repurchase Agreement         | 2.07%                | REPO 91282CDH1 |
| United States Notes Fixed 4.125% - Repurchase Agreement        | 2.02%                | REPO 91282CGG0 |
| New Zealand Government 14/04/2033 3.50%                        | 1.18%                | NZGOVDT433C9   |
| ASB Registered Certificate of Deposit 19/12/2023               | 0.95%                | NZF04DT536C1   |
| New Zealand Government 15/04/2027 4.5%                         | 0.93%                | NZGOVDT427C1   |
| Cash Deposit (J.P. Morgan USD)                                 | 0.80%                |                |
| New Zealand Government 20/04/2029 3%                           | 0.77%                | NZGOVDT429C7   |
| New Zealand Government 15/05/2032 2%                           | 0.72%                | NZGOVDT532C8   |
| New Zealand Government 15/04/2025 2.75%                        | 0.72%                | NZGOVDT425C5   |
| New Zealand Government 15/05/2028 0.25%                        | 0.70%                | NZGOVDT528C6   |
| ANZ Registered Certificate of Deposit 16/10/23                 | 0.69%                | NZF02DT401C0   |
| Westpac Registered Certificate of Deposit 8/11/2023            | 0.69%                | NZF08DT634C0   |
| ASB Registered Certificate of Deposit 17/05/2024               | 0.67%                | NZF04DT636C9   |
| Bank of New Zealand Registered Certificate of Deposit 30/11/20 | 0.64%                | NZF01DT621C4   |
| New Zealand Government 15/05/2031 1.50%                        | 0.63%                | NZGOVDT531C0   |
| New Zealand Government 15/05/26 0.50%                          | 0.59%                | NZGOVDT526C0   |
| ANZ Registered Certificate of Deposit 8/01/2024                | 0.57%                | NZF02DT453C1   |
| ASB Registered Certificate of Deposit 10/05/2024               | 0.54%                | NZF04DT633C6   |
| New Zealand Government 15/04/2037 2.75%                        | 0.50%                | NZGOVDT437C0   |
| Westpac Term Deposit 19/04/2024 6.27%                          | 0.47%                |                |
| Westpac Term Deposit 5/02/2024 6.2523%                         | 0.47%                |                |
| TBA UMBS Single Family 30Yr 4.0 11/23                          | 0.47%                | US01F0406B84   |
| Rabobank NZ Ltd Registered Certificate of Deposit 20/11/2023   | 0.46%                | NZF05DT292C0   |
| New Zealand Government 15/05/30 4.50%                          | 0.46%                | NZGOVDT530C2   |
| Bank Of New Zealand Floating Rate Note 18/03/2024              | 0.44%                | NZBNZDT400C0   |
| New Zealand Government 15/05/34 4.25%                          | 0.43%                | NZGOVDT534C4   |
| ASB Registered Certificate of Deposit 17/06/24                 | 0.42%                | NZF04DT647C6   |
| Westpac Term Deposit 15/02/2024 6.2272%                        | 0.42%                |                |
| Westpac NZ Floating Rate Note 6/07/2026                        | 0.42%                | NZWNZD0726L8   |
| MUFG Bank Floating Rate Note 5/11/24                           | 0.42%                | NZMUFDT002C6   |
| New Zealand Government 15/05/24 0.5%                           | 0.41%                | NZGOVDT524C5   |
| ASB Registered Certificate of Deposit 14/06/24                 | 0.40%                | NZF04DT644C3   |
| NZ Local Govt Funding Agebcy 15/4/27 4.5%                      | 0.39%                | NZLGFDT007C4   |
| NZ Local Govt Fund Agency 14/4/33 3.5%                         | 0.38%                | NZLGFDT009C0   |
| Westpac Term Deposit 11/03/2024 6.21%                          | 0.37%                |                |
| TBA UMBS Single Family 30Yr 4.5 11/23                          | 0.37%                | US01F0426B49   |
| ASB Bank Ltd Term Deposit 12/10/2023 5.97%                     | 0.36%                |                |
| Kiwibank Term Deposit 6/10/23 5.73%                            | 0.36%                |                |
| ASB Bank Ltd Term Deposit 19/10/2023 6.00%                     | 0.36%                |                |
| New Zealand Government 15/05/51 2.75%                          | 0.35%                | NZGOVDT551C8   |
| ASB Term Deposit 11/04/2024 6.36%                              | 0.35%                |                |
| MUFG Bank Ltd Term Deposit 10/11/23 6.03%                      | 0.35%                |                |
| MUFG Bank Ltd Term Deposit 27/11/2023 6.00%                    | 0.35%                |                |
| MUFG Bank Ltd Registered Certificate of Deposit 8/02/2024      | 0.34%                | NZMUFDO039L4   |
| Rabobank NZ Ltd Registered Certificate of Deposit 25/07/2024   | 0.33%                | NZF05DT313C4   |
| ASB Term Deposit 20/12/2023 6.15%                              | 0.33%                |                |
| ANZ Term Deposit 20/11/2023 6.02%                              | 0.33%                |                |
| Japan Bill Zero Cpn 13/Nov/2023 JPY 50000                      | 0.33%                | JP1741751P80   |
| Westpac Term Deposit 04/03/24 6.205%                           | 0.33%                |                |
| Westpac Term Deposit 28/03/2024 6.31%                          | 0.32%                |                |
| Housing NZ 12/6/25 3.36%                                       | 0.32%                | NZHNZD0625L3   |
| MUFG Bank Ltd Registered Certificate of Deposit 20/12/2023     | 0.32%                | NZMUFDN354L8   |
| Cash Deposit (J.P. Morgan AUD)                                 | 0.32%                |                |
| MUFG Bank Ltd Registered Certificate of Deposit 7/02/2024      | 0.32%                | NZMUFDO038L6   |
| NZ Local Govt Fund Agency 15/04/26 1.50%                       | 0.31%                | NZLGFDT014C0   |
| Rabobank New Zealand Ltd Registered Certificate of Deposit 2/  | 0.31%                | NZF05DT305C0   |
| ANZ Bank Term Deposit 26/10/2023 5.91%                         | 0.31%                |                |
| United States Bond Fixed 2.75% - Repurchase Agreement          | 0.30%                | REPO 912810RY6 |
| Bank of New Zealand Registered Certificate of Deposit 10/11/20 | 0.30%                | NZF01DT642C0   |
| Westpac NZ 29/07/24 2.22%                                      | 0.30%                | NZWNZD0724L3   |
| NZ Local Govt Fund Agency 15/4/25                              | 0.30%                | NZLGFDT008C2   |
| Toyota Finance NZ Floating Rate Note 22/10/24                  | 0.29%                | NZTFSDT786C1   |
| ASB Term Deposit 23/11/23 6.36%                                | 0.28%                |                |
| Westpac Term Deposit 4/12/2023 6.1073%                         | 0.28%                |                |
| ANZ Term Deposit 13/11/23 6.02%                                | 0.28%                |                |
| NZ Local Govt Fund Agency 15/5/35 3%                           | 0.28%                | NZLGFDT019C9   |

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| MUFG Bank Ltd Term Deposit 13/11/2023 6.03%                    | 0.28%              |
| NZ Local Govt Fund Agency 15/5/28 2.25                         | 0.28% NZLGFDT018C1 |
| Bank of New Zealand Term Deposit 1/08/2024 6.36%               | 0.28%              |
| Kiwi Bank Medium Term Notes 200924 2.155%                      | 0.28% NZKIWD0924L1 |
| Australian Gov 21/11/25 0.25%                                  | 0.27% AU0000095457 |
| New Zealand Government 15/05/2041 1.75%                        | 0.27% NZGOVDT541C9 |
| Bank of New Zealand Registered Certificate of Deposit 28/02/21 | 0.27% NZF01DT649C5 |
| ANZ Registered Certificate of Deposit 14/06/2024               | 0.27% NZF02DT471C3 |
| Housing New Zealand Limited 18/10/28                           | 0.26% NZHNZD0628L7 |
| Westpac Term Deposit 27/11/2023 6.0117%                        | 0.26%              |
| Westpac Term Deposit 25/01/2024 6.1114%                        | 0.26%              |
| Fisher and Paykel Healthcare                                   | 0.26% NZFAPE0001S2 |
| Australian Government 21/11/32 1.75%                           | 0.25% AU0000143901 |
| Housing 5/10/26 2.247%   | 0.24% NZHNZD0001L7 |
| ASB Td 13/10/23 5.97%  | 0.24%              |
| ASB Bank Ltd Term Deposit 24/10/2023 5.94%                     | 0.24%              |
| NZ Local Govt Fund Agency 20/4/29 1.5%                         | 0.24% NZLGFDT012C4 |
| ASB Bank Ltd Term Desposit 7/11/2023 6.07%                     | 0.24%              |
| Westpac Td 06/12/23 6.1273%                                    | 0.24%              |
| Westpac Term Deposit 14/12/23 6.1281%                          | 0.24%              |
| MUFG Term Deposit 13/10/23 6.00%                               | 0.24%              |
| Westpac Term Deposit 16/10/2023 5.9633%                        | 0.24%              |
| ASB Bank Ltd Term Deposit 30/07/2024 6.34%                     | 0.23%              |
| Westpac Term Deposit 9/02/2024 6.24%                           | 0.23%              |
| Rabobank Floating Rate Note16/3/26                             | 0.23% NZRABDT020C1 |
| MUFG Bank Ltd Term Deposit 12/01/2024 5.99%                    | 0.23%              |
| ASB Bank Ltd Term Deposit 4/10/23 5.73%                        | 0.23%              |
| ANZ Registered Certificate of Deposit 19/10/2023               | 0.23% NZF02DT443C2 |
| ANZ Registered Certificate of Deposit 17/11/2023               | 0.23% NZF02DT442C4 |
| TBA UMBS Single Family 30Yr 5.5 11/23                          | 0.23% US01F0526B30 |
| Housing NZ Ltd 15/10/27 4.422%                                 | 0.23% NZHNZD0008L2 |
| Kiwibank Ltd Registered Certificate of Deposit 12/02/2024      | 0.23% NZKIWDO043L3 |
| ANZ Registered Certificate of Deposit 21/2/24                  | 0.23% NZF02DT457C2 |
| MUFG Bank Ltd Registered Certificate of Deposit 11/03/2024     | 0.23% NZMUFDO071L7 |
| Rabobank New Zealand Ltd Registered Certificate of Deposit 21  | 0.22% NZF05DT295C3 |
| Japan Bill Zero Cpn 25/Dec/2023 JPY 50000                      | 0.22% JP1741841P90 |
| Rabobank NZ Ltd Registered Certificate of Deposit 29/07/2024   | 0.22% NZF05DT315C9 |
| Housing 24/04/2030 2.183%                                      | 0.21% NZHNZD0230L2 |
| Goodman Group  | 0.21% AU000000GMG2 |
| ANZ Term Deposit 11/03/2024 6.06%                              | 0.21%              |
| NYKredit Realkredit As Bond Variable 01/Oct/2023 01-Oct-23 D   | 0.20% DK0009526568 |
| Auckland International Airport                                 | 0.20% NZAIAE0002S6 |
| Japan Bill Zero Cpn 04/Dec/2023 JPY 50000                      | 0.20% JP1741791P90 |
| BUY USD:SELL EUR 03-Oct-23                                     | 0.19%              |
| Westpac Term Deposit 3/01/2024 6.1372%                         | 0.19%              |
| Westpac Term Deposit 07/02/24 6.238%                           | 0.19%              |
| Westpac Term Deposit 08/03/24 6.2041%                          | 0.19%              |
| Westpac Term Deposit 21/06/2024 6.42%                          | 0.19%              |
| MUFG Bank Term Deposit 25/01/2024 6.05%                        | 0.19%              |
| MUFG Registered Certificate of Deposit 24/10/2023              | 0.18% NZMUFDN297L9 |
| Kiwibank Ltd Registered Certificate of Deposit 25/10/2023      | 0.18% NZKIWDN298L4 |
| Kiwi Registered Certificate of Deposit 03/11/23                | 0.18% NZKIWDN307L3 |
| Power Finance Edge 28/11/2023                                  | 0.18% NZPFED1120L8 |
| ANZ Registered Certificate of Deposit 30/01/2024               | 0.18% NZF02DT473C9 |
| Bank of New Zealand Registered Certificate of Deposit 29/02/21 | 0.18% NZF01DT619C8 |
| Spark New Zealand Ltd  | 0.18% NZTELE0001S4 |
| TBA UMBS Single Family 30Yr 6.0 11/23                          | 0.18% US01F0606B66 |
| Nzgt Tributum Ltd 30/10/2023                                   | 0.17% NZTMND1090R9 |
| Contact Energy Ltd   | 0.17% NZCENE0001S6 |
| Nestle SA  | 0.17% CH0038863350 |
| Bank Deposit (USD JPM )  | 0.17%              |
| Visa Inc   | 0.17% US92826C8394 |
| Japan Bill Zero Cpn 10/Oct/2023 JPY 50000                      | 0.17% JP1741681P77 |
| Japan Bill Zero Cpn 30/Oct/2023 JPY 50000                      | 0.17% JP1741721P79 |
| Australian Government 21/11/29 2.75%                           | 0.17% AU000XCLWAX7 |
| Infratil Ltd   | 0.17% NZIFTE0003S3 |
| Japan Bill Zero Cpn 23/Oct/2023 JPY 50000                      | 0.17% JP1741711P71 |
| Japan Bill Zero Cpn 06/Nov/2023 JPY 50000                      | 0.17% JP1741731P85 |
| Rabobank Floating Rate Note 16/6/25                            | 0.16% NZRABDT019C3 |
| Kiwi Registered Certificate of Deposit 06/11/23                | 0.16% NZKIWDN310L7 |
| NZ Local Govt Fund Agency 15/05/31 2.25%                       | 0.16% NZLGFDT017C3 |
| Rabobank Registered Certificate of Deposit 8/11/23             | 0.16% NZF05DT252C4 |

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| Bank Deposit (USD Ccp Im Morgan Stanley )                      | 0.16%              |
| Rabo Registered Certificate of Deposit 14/12/23                | 0.16% NZF05DT262C3 |
| Australian Government 21/11/28 2.75                            | 0.15% AU000XCLWAU3 |
| Japan Bond Fixed 0.005% 01/Oct/2024 JPY 50000 JP1024411NA0     | 0.15% JP1024411NA0 |
| Hdfc Bank Ltd - Adr  | 0.15% US40415F1012 |
| Japan Bill Zero Cpn 11/Dec/2023 JPY 50000                      | 0.15% JP1741811P96 |
| Mainfreight Ltd  | 0.14% NZMFTE0001S9 |
| Comcast Corporation - Class A                                  | 0.14% US20030N1019 |
| Meridian Energy Ltd  | 0.14% NZMELE0002S7 |
| Thermo Fisher Scientific Inc                                   | 0.14% US8835561023 |
| ASB Term Deposit 11/12/23 6.14%                                | 0.14%              |
| Equinix Inc  | 0.14% US29444U7000 |
| Transpower Ltd Floating Rate Note 9/6/25                       | 0.14% NZTRPD0625L0 |
| ASB Term Deposit 8/01/2024 6.19%                               | 0.14%              |
| MUFG Bank Ltd Term Deposit 19/01/2024 5.99%                    | 0.14%              |
| Westpac Term Deposit 20/06/2024 6.365%                         | 0.14%              |
| Power Finance Edge 30/10/2023                                  | 0.14% NZPFED2310L4 |
| HSBC 16/8/24 1.835%  | 0.14% NZHKBDT010C2 |
| ASB 19/8/24 1.83%  | 0.14% NZABBDG004C8 |
| Bank of New Zealand Registered Certificate of Deposit 15/01/21 | 0.14% NZF01DT656C0 |
| Cash Deposit (J.P. Morgan EUR)                                 | 0.13%              |
| Schneider Electric Se  | 0.13% FR0000121972 |
| Linde Plc  | 0.13% IE00059Y5762 |
| Japan Bill Zero Cpn 20/Nov/2023 JPY 50000                      | 0.13% JP1741771P86 |
| AUS Govt 21/09/2026 0.50%                                      | 0.13% AU0000106411 |
| Mastercard Inc - Class A                                       | 0.13% US57636Q1040 |
| Ryman Healthcare Ltd   | 0.13% NZRYME0001S4 |
| Bank of New Zealand 1/9/28 5.872%                              | 0.13% NZBNZDT403C4 |
| Boston Scientific  | 0.13% US1011371077 |
| Cash Deposit (ANZ Bank)  | 0.12%              |
| Nzgt Tributum Ltd 20/12/2023                                   | 0.12% NZTMND1092R5 |
| Nzgt Tributum Ltd 28/11/2023                                   | 0.12% NZTMND1091R7 |
| Ebos   | 0.12% NZEBOE0001S6 |
| Westpac Term Deposit 12/02/2024 6.2303%                        | 0.12%              |
| LVMH Moet Hennessy Louis Vuitton Sa                            | 0.12% FR0000121014 |
| AUS Govt 21/6/35 2.75%   | 0.12% AU000XCLWAM0 |
| ANZ Registered Certificate of Deposit 24/10/23                 | 0.12% NZF02DT416C8 |
| Federal Home Loan Banks Bond Variable 29/Nov/2023 29-Nov-      | 0.11% US3130AWB587 |
| Accenture Plc - Class A  | 0.11% IE00B4BNMY34 |
| Medtronic Plc  | 0.11% IE00BTN1Y115 |
| Aia Floating Rate Note 11/10/2025                              | 0.11% NZAIAD1025L3 |
| ASB 16/11/26 5.928%  | 0.11% NZABBDG006C3 |
| Australian Government 21/11/33 3%                              | 0.11% AU0000217101 |
| Synopsys Inc   | 0.11% US8716071076 |
| Australian Government 21/5/32 1.25%                            | 0.11% AU0000075681 |
| Bank of New Zealand Unsecured Fixed Rate Notes 18/03/24 3.6    | 0.11% NZBNZDT399C4 |
| Nbn Co Ltd 14/4/27 4.2%  | 0.11% AU3CB0288397 |
| Roche Holding Ag-Genusschein                                   | 0.11% CH0012032048 |
| Abbott Laboratories  | 0.10% US0028241000 |
| Toyota Finance Floating Rate Note 11/9/26                      | 0.10% NZTFSDT845C5 |
| ANZ Bank 20/3/24 3.03%   | 0.10% NZANBDT023C9 |
| BHP Billiton Ltd   | 0.10% AU000000BHP4 |
| Oracle Corp  | 0.10% US68389X1054 |
| TBA UMBS Single Family 30Yr 3.5 11/23                          | 0.10% US01F0326B57 |
| Alphabet Inc-Cl A  | 0.10% US02079K3059 |
| Australian Government 21/6/39 3.25%                            | 0.09% AU000XCLWAP3 |
| Australian Government 21/12/30 1%                              | 0.09% AU0000087454 |
| Power Finance Edge 30/10/2023                                  | 0.09% NZPFED1023L4 |
| Power Finance Edge 28/11/2023                                  | 0.09% NZPFED1123L2 |
| Power Finance Edge 21/12/2023                                  | 0.09% NZPFED1223L0 |
| Aptiv Plc  | 0.09% JE00B783TY65 |
| Precinct Properties Group                                      | 0.09% NZAPTE0001S3 |
| Zscaler Inc  | 0.09% US98980G1022 |
| Canadian Pacific Kansas City Ltd                               | 0.09% CA13646K1084 |
| NZ Local Govt Fund Agency 15/4/37 2.00%                        | 0.09% NZLGFDT016C5 |
| MUFG Registered Certificate of Deposit 05/03/24                | 0.09% NZMUFDO065L9 |
| MUFG Registered Certificate of Deposit 08/03/2024              | 0.09% NZMUFDO068L3 |
| Microsoft Corp   | 0.09% US5949181045 |
| MUFG Bank Ltd Registered Certificate of Deposit 28/03/2024     | 0.09% NZMUFDO088L1 |
| Rabo Registered Certificate of Deposit 10/06/24                | 0.09% NZF05DT301C9 |
| London Stock Exchange Group Plc                                | 0.09% GB00B0SWJX34 |
| United States Notes Fixed 0.25%                                | 0.09% US912828H458 |

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| UBS Group Ag  | 0.09% | CH0244767585 |
| Kiwibank 19/10/2027 5.737%                                  | 0.09% | NZKIWD1027L2 |
| Willis Towers Watson Plc                                    | 0.09% | IE00BDB6Q211 |
| Cash Deposit (J.P. Morgan JPY)                              | 0.09% |              |
| Diageo PLC  | 0.09% | GB0002374006 |
| Precinct Property NZ 28/05/27 2.85%                         | 0.09% | NZPCTDT003C7 |
| Charles River Laboratories                                  | 0.09% | US1598641074 |
| Bank Deposit (EUR JPM )                                     | 0.09% |              |
| Scentre Group   | 0.08% | AU000000SCG8 |
| TBA UMBS Single Family 30Yr 5.0 11/23                       | 0.08% | US01F0506B75 |
| Stride Stapled Group  | 0.08% | NZSPGE0001S2 |
| Intercontinental Exchange Inc                               | 0.08% | US45866F1049 |
| Tyler Technologies Inc                                      | 0.08% | US9022521051 |
| Bank Deposit (CAD Ccp Vm Morgan Stanley )                   | 0.08% |              |
| Inari Medical Inc   | 0.08% | US45332Y1091 |
| JYSKE Realkredit A/S Bond Fixed 1% 01/Oct/2023 DKK DK00094I | 0.08% | DK0009406829 |
| United States Bond Fixed 1.875% 15-Feb-41 US912810SW99      | 0.08% | US912810SW99 |
| Transpower NZ Ltd 4/9/25 1.735%                             | 0.08% | NZTRPD0070L9 |
| Summerset Group Holdings Ltd                                | 0.08% | NZSUME0001S0 |
| Mercadolibre Inc  | 0.08% | US58733R1023 |
| Goldman Sachs Group Inc                                     | 0.08% | US38141G1040 |
| Schwab (Charles) Corporation                                | 0.08% | US8085131055 |
| Danaher Corp  | 0.08% | US2358511028 |
| Fletcher Building Ltd                                       | 0.08% | NZFBUE0001S0 |
| Humana Inc  | 0.08% | US4448591028 |
| Australian Government 21/4/25 3.25%                         | 0.08% | AU3TB0000168 |
| Goodman Property Trust                                      | 0.08% | NZCPT0001S9  |
| Japan Bond Fixed 0.7% 20/Jun/2051 JPY 50000 JP1300711M79    | 0.08% | JP1300711M79 |
| United States Notes Fixed 0.125%                            | 0.08% | US912828ZJ22 |
| ANZ Bank 17/9/26 2.999                                      | 0.08% | NZANBDT024C7 |
| Broadridge Financial Solutions                              | 0.08% | US11133T1034 |
| Umbs Mortpass 5% 01/Jul/2053 Cl Pn# Ra8482                  | 0.08% | US3133KQM787 |
| Chorus Ltd  | 0.08% | NZCNU0001S2  |
| Westpac NZ 24/02/26 1.439%                                  | 0.08% | NZWNZD0226L9 |
| Property for Industry Ltd                                   | 0.08% | NZPFIE0001S5 |
| United States Notes Fixed 1.125%                            | 0.08% | US91282CGK18 |
| Csl Limited   | 0.08% | AU000000CSL8 |
| Bank Deposit (USD Futures Rbc )                             | 0.08% |              |
| United States Notes Fixed 0.625%                            | 0.07% | US91282CAY75 |
| Intuitive Surgical Inc                                      | 0.07% | US46120E6023 |
| Prologis Inc  | 0.07% | US74340W1036 |
| Dsv Panalpina A/S   | 0.07% | DK0060079531 |
| Australian Government 21/4/26 4.25%                         | 0.07% | AU000XCLWAI8 |
| United States Notes Fixed 0.125%                            | 0.07% | US91282CDX65 |
| Aust Government 21/11/27 2.75%                              | 0.07% | AU000XCLWAQ1 |
| Umbs Mortpass 4.5% 01/Jul/2053 Cl Pn# Ra8481                | 0.07% | US3133KQM605 |
| Air Liquide   | 0.07% | FR0000120073 |
| Equity Residential Inc                                      | 0.07% | US29476L1070 |
| AIRServices Australia 15/11/32 6.00%                        | 0.07% | AU3CB0294080 |
| Moodys Corp   | 0.07% | US6153691059 |
| Canadian National Railway Company                           | 0.07% | CA1363751027 |
| Paycom Software Inc   | 0.07% | US70432V1026 |
| Toyota Fin 23/04/24   | 0.07% | NZTFSDT719C2 |
| NZ Local Govt Fund Agency 15/4/24 2.25%                     | 0.07% | NZLGFDT011C6 |
| Zebra Technologies Corp-Cl A                                | 0.07% | US9892071054 |
| Japan Bond Fixed 0.005% 01/Apr/2024 JPY 50000 JP1024351N4   | 0.07% | JP1024351N46 |
| AIRServices Australia 15/11/28 5.40%                        | 0.07% | AU3CB0294072 |
| Australian Government 21/04/27 4.75%                        | 0.07% | AU3TB0000135 |
| United States Notes Fixed 0.125%                            | 0.07% | US91282CCM10 |
| Coca Cola Co  | 0.07% | US1912161007 |
| Mercury NZ Limited  | 0.07% | NZMRPE0001S2 |
| Relx Plc  | 0.07% | GB00B2B0DG97 |
| Amazon.Com Inc  | 0.07% | US0231351067 |
| Merck Kgaa  | 0.07% | DE0006599905 |
| Ansys Inc   | 0.07% | US03662Q1058 |
| Shopify Inc - Class A                                       | 0.07% | CA82509L1076 |
| Sika Ag-Reg   | 0.07% | CH0418792922 |
| Health Care REIT Inc  | 0.07% | US95040Q1040 |
| Aon Plc   | 0.07% | IE00BLP1HW54 |
| Unitedhealth Group  | 0.07% | US91324P1021 |
| Umbs Mortpass 4.5% 01/Feb/2053 Cl Pn# Ra8520                | 0.07% | US3133KQPD24 |
| BUY USD:SELL GBP 03-Oct-23                                  | 0.07% |              |

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| United States Notes Fixed 0.75%                               | 0.07% | US91282CBJ99 |
| Cme Group Inc   | 0.07% | US12572Q1058 |
| French Republic Bond Fixed 0.75% 25/May/2052 EUR 1 FR0013     | 0.07% | FR0013480613 |
| State Of Israel Bond Fixed 1.5% 30/Nov/2023 ILS 1 IL001155068 | 0.07% | IL0011550683 |
| Heineken NV   | 0.07% | NL0000009165 |
| AmadeUS It Group Sa   | 0.07% | ES0109067019 |
| Cellnex Telecom Sa  | 0.07% | ES0105066007 |
| Kiwibank 5/10/26 2.635%                                       | 0.06% | NZKIWD1026L4 |
| Umbs Mortpass 4% 01/Jul/2053 Cl Pn# Ra8480                    | 0.06% | US3133KQM522 |
| Check Point Software Technologies Ltd                         | 0.06% | IL0010824113 |
| Auckland International Airport Floating Rate Note 17/04/2026  | 0.06% | NZAIAD0426L4 |
| Japan Bond Fixed 0.005% 01/Mar/2024 JPY 50000 JP1024341N3     | 0.06% | JP1024341N31 |
| Auckland City Council 27/07/26 3.338                          | 0.06% | NZAKCDT410C0 |
| Denmark Government Bond Fixed 4.5% 15/Nov/2039 DKK DK0C       | 0.06% | DK0009922320 |
| Rockwell Automation Inc                                       | 0.06% | US7739031091 |
| Australia Government 21/11/2031 1.00%                         | 0.06% | AU0000101792 |
| Idexx Laboratories Inc  | 0.06% | US45168D1046 |
| Vector Ltd 06/10/2026 1.575%                                  | 0.06% | NZVCTDT011C2 |
| The A2 Milk Company Limited                                   | 0.06% | NZATME0002S8 |
| Danone  | 0.06% | FR0000120644 |
| United States Bond Fixed 1.375% 15-Nov-40 US912810ST60        | 0.06% | US912810ST60 |
| Kiwi Income Property Trust                                    | 0.06% | NZKPGE0001S9 |
| Reckitt Benckiser   | 0.06% | GB00B24CGK77 |
| Kiwibank 11/12/2030 2.36%                                     | 0.06% | NZKIWD1230L2 |
| Mongodb Inc   | 0.06% | US60937P1066 |
| Liberty Broadband Corp  | 0.06% | US5303073051 |
| Toronto-Dominion Bank/The Bond Fixed 4.701% 05-Jun-27 USC     | 0.06% | USC8888MBN77 |
| French Republic Bond Fixed 0% 25/Nov/2029 EUR 1 FR0013451     | 0.06% | FR0013451507 |
| Legrand Sa  | 0.06% | FR0010307819 |
| Hong Kong Special Administrative Region Bond Fixed 1.68% 21-  | 0.06% | HK0000280708 |
| Pernod-Ricard Sa  | 0.06% | FR0000120693 |
| Daiichi Sankyo Co Ltd   | 0.06% | JP3475350009 |
| Bank Deposit (USD Ccp Vm Barclays )                           | 0.06% |              |
| Waters Corp   | 0.06% | US9418481035 |
| Australia Government 21/6/31 1.5%                             | 0.06% | AU0000047003 |
| Essilorluxottica  | 0.06% | FR0000121667 |
| Ripon Mortgages Plc 1Rx A Floating 28/Aug/2056                | 0.06% | XS2433693392 |
| Bank Deposit (NZD JPM )                                       | 0.06% |              |
| BUY NZD:SELL USD 16-11-2023 1.6889039                         | 0.06% |              |
| Cash Deposit (J.P. Morgan GBP)                                | 0.06% |              |
| Charter Hall Group  | 0.06% | AU000000CHCO |
| Australian Government 21/05/2030 2.50%                        | 0.06% | AU0000013740 |
| Ausgrid Finance Pty Ltd 5/2/27 1.814%                         | 0.06% | AU3CB0273563 |
| United States Notes Fixed 0.5%                                | 0.06% | US9128283R96 |
| Hana Bank Bond Fixed 3.75% 04/May/2026 EUR 1000 XS259412      | 0.06% | XS2594123585 |
| Resmed Inc - Cdi  | 0.06% | AU000000RMD6 |
| NYKredit Realkredit As Bond Fixed 2% 01/Oct/2053 DK0009528    | 0.06% | DK0009528697 |
| ASB 4/5/26 1.646%   | 0.06% | NZABBDG005C5 |
| American Express Co   | 0.06% | US0258161092 |
| ANZ Banking Group Ltd   | 0.06% | AU000000ANZ3 |
| Partners Group Holding Ag                                     | 0.06% | CH0024608827 |
| Investore Property Ltd 25/02/27 4.00%                         | 0.06% | NZIPLDT003C9 |
| Aena S.M.E. S.A.  | 0.05% | ES0105046009 |
| Union Pacific Corp  | 0.05% | US9078181081 |
| Umbs Mortpass 4.5% 01/Dec/2052 Cl Pn# Cb5401 US3140QRAE       | 0.05% | US3140QRAE92 |
| United States Notes Fixed 2.875%                              | 0.05% | US9128284M90 |
| Manhattan Associates Inc                                      | 0.05% | US5627501092 |
| University Of Melbourne 22/8/29 4.674%                        | 0.05% | AU3CB0291276 |
| Bank Of Montreal Bond Variable 02/Sep/2027 GBP 02-Sep-27 X    | 0.05% | XS2631051682 |
| BUY NZD:SELL USD 03-Oct-23                                    | 0.05% |              |
| Intl Flavors & Fragrances                                     | 0.05% | US4595061015 |
| Dsm-Firmenich Ag  | 0.05% | CH1216478797 |
| Akl City Council 10/7/25 2.013%                               | 0.05% | NZAKCDT484C5 |
| United States Notes Fixed 4.625%                              | 0.05% | US91282CHL81 |
| Vicinity Centers  | 0.05% | AU000000VCX7 |
| Aust Government 21/04/29 3.25%                                | 0.05% | AU3TB0000150 |
| Invitation Homes Inc.   | 0.05% | US46187W1071 |
| Victoria Treasury Corp 20/10/28 3%                            | 0.05% | AU0000XVGH14 |
| Umbs Mortpass 4.5% 01/May/2053 Cl Pn# Cb6417 US3140QSD        | 0.05% | US3140QSDX68 |
| Essity Aktiebolag - B Shares                                  | 0.05% | SE0009922164 |
| Kingdom Of Norway Bond Fixed 1.75% 13/Mar/2025 NOK NO0C       | 0.05% | NO0010732555 |
| Rentokil Initial Plc  | 0.05% | GB00B082RF11 |

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| Australian Government 21/05/28 2.25%                           | 0.05% | AU000XCLWAR9 |
| Samsung Electronic Gdr   | 0.05% | US7960508882 |
| United States Notes Fixed 1.5%                                 | 0.05% | US91282CDZ14 |
| Freightways Group Ltd  | 0.05% | NZFREE000150 |
| Bank Deposit (GBP JPM )  | 0.05% |              |
| Australian Government 21/12/2034 3.50%                         | 0.05% | AU0000274706 |
| Societe Generale Sa Callable Notes Variable 21-Jan-33 21-Jan-3 | 0.05% | US83368RBJ05 |
| Fiserv Inc   | 0.05% | US3377381088 |
| OlympUS Corporation  | 0.05% | JP3201200007 |
| Vector Limited   | 0.05% | NZVCTE000157 |
| Planet Fitness Inc - Cl A                                      | 0.05% | US72703H1014 |
| American Electric Power  | 0.05% | US0255371017 |
| Denmark Government Bond Fixed 0.5% 15/Nov/2027 DKK DK0C        | 0.05% | DK0009923567 |
| Federal Home Loan 02/Oct/2023 Repo                             | 0.05% | US313384ML04 |
| United States Notes Fixed 3.5%                                 | 0.05% | US91282CGM73 |
| Walt Disney Corporation  | 0.05% | US2546871060 |
| National Australia Bank Ltd Bond Variable 17-Jun-26 17-Jun-26  | 0.05% | XS2621523757 |
| Cognizant Technology Solutions Corp                            | 0.05% | US1924461023 |
| United States Notes Fixed 3.375%                               | 0.05% | US91282CHC82 |
| Kubota Corp  | 0.05% | JP3266400005 |
| Hong Kong Special Administrative Region Bond Fixed 1.25% 29-   | 0.05% | HK0000345436 |
| PPG Industries Inc   | 0.05% | US6935061076 |
| Vital Healthcare Property Trust                                | 0.05% | NZCHPE000154 |
| Ebay Inc   | 0.05% | US2786421030 |
| Toyota Finance New Zealand Floating Rate Note 18/05/2026       | 0.05% | NZTFSDT835C6 |
| Bank of New Zealand 29/1/25 2.16%                              | 0.05% | NZBNZDT396C0 |
| UBS Group Ag Callable Notes Variable 02/Apr/2032 02-Apr-32 C   | 0.05% | CH1174335740 |
| Mondelez International Inc - A                                 | 0.05% | US6092071058 |
| Stryker Corporation  | 0.05% | US8636671013 |
| Vector Ltd 14/3/24 4.996%                                      | 0.05% | NZVCTDT009C6 |
| Christchurch City Council 27/11/24 3.58%                       | 0.05% | NZCCHDT853C4 |
| AT&T Inc Commercial Paper Zero Cpn 19/Mar/2024 Usd             | 0.05% | US0020A2CK62 |
| Westpac NZ 14/02/2029 6.73%                                    | 0.05% | NZWNZD02T2L8 |
| Overnight Index Swap SOFR /1.75% USD0627                       | 0.05% |              |
| Australia & New Zealand Banking Group Ltd Bond 4.675% 15-Ju    | 0.05% | US05252FAE07 |
| Auckland International Airport 2/11/23 3.97                    | 0.05% | NZAIADT210L1 |
| Housing NZ Ltd 10/09/35 1.534%                                 | 0.04% | NZHNZD0935L6 |
| Commonwealth Bank Au 14/1/27 2.4%                              | 0.04% | AU3CB0285740 |
| Bank Deposit (USD Tba Coll BOA MI )                            | 0.04% |              |
| Woodside Energy Group  | 0.04% | AU0000224040 |
| United States Notes Fixed 1.25%                                | 0.04% | US91282CCS89 |
| Kingdom Of Norway Bond Fixed 1.375% 19/Aug/2030 NO00108        | 0.04% | NO0010875230 |
| Bayer AG   | 0.04% | DE000BAY0017 |
| United States Notes Fixed 4.25%                                | 0.04% | US91282CFN65 |
| Genesis Mortgage Funding 2022-1 Plc 2022-1 A                   | 0.04% | XS2448429410 |
| Denmark Government Bond Fixed 0% 15/Nov/2024 DKK DK000:        | 0.04% | DK0009924292 |
| Telstra Group Ltd  | 0.04% | AU000000TLS2 |
| Becton Dickinson And Co  | 0.04% | US0758871091 |
| Kingdom Of Spain Bond Fixed 3.45% 30/Jul/2066 EUR ES000001     | 0.04% | ES00000128E2 |
| Standard Chartered Plc Callable Notes Variable 21-May-25 21-A  | 0.04% | US853254BN98 |
| Flutter Entertainment Plc                                      | 0.04% | IE00BWT6H894 |
| Western Australia Treasury 20/7/28 3.25%%                      | 0.04% | AU3SG0001829 |
| NYKredit Realkredit As Bond Fixed 1% 01/Oct/2050 DK0009522:    | 0.04% | DK0009522815 |
| United States Notes Fixed 4.125%                               | 0.04% | US91282CFV81 |
| Hoya Corp  | 0.04% | JP3837800006 |
| United States Notes Fixed 1.875%                               | 0.04% | US91282CDY49 |
| Digital Realty Trust Inc                                       | 0.04% | US2538681030 |
| Ums Mortpass 4.5% 01/Jun/2053 Cl Pn# Cb6609 US3140QSKX:        | 0.04% | US3140QSKX85 |
| Getlink Se   | 0.04% | FR0010533075 |
| HSBC Holdings Plc Callable Notes Variable 04-Jun-31 04-Jun-31  | 0.04% | US404280CH04 |
| HSBC Holdings Plc Callable Notes Variable 19-Jun-29 19-Jun-29  | 0.04% | US404280BT50 |
| United States Notes Fixed 2.75%                                | 0.04% | US91282CFF32 |
| NSW Treasury 08/03/2033 2.00%                                  | 0.04% | AU3SG0002082 |
| United States Notes Fixed 1.75%                                | 0.04% | US91282CED92 |
| Constellation Software Inc                                     | 0.04% | CA21037X1006 |
| Ferrovial Se   | 0.04% | NL0015001FS8 |
| United States Notes Fixed 1.125%                               | 0.04% | US91282CBL46 |
| Dexus  | 0.04% | AU000000DXS1 |
| United States Notes Fixed 1.375%                               | 0.04% | US91282CDJ71 |
| United Parcel Service - Cl B                                   | 0.04% | US9113121068 |
| Qbe Insurance Group Limited                                    | 0.04% | AU000000QBE9 |
| Treasury Wine Estates Limited                                  | 0.04% | AU000000TWE9 |

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| Barclays Plc Callable Notes Variable 09/May/2027 09-May-27 U   | 0.04% | US06738ECF07  |
| Ameren Corporation   | 0.04% | US0236081024  |
| Rio Tinto Limited  | 0.04% | AU000000RIO1  |
| Arvida Group Ltd 22/02/28 2.87%                                | 0.04% | NZARVDT001C7  |
| Australia & New Zealand Banking Group 31/03/2028 4.50%         | 0.04% | AU3CB0298354  |
| Development Bank Of Japan Inc Medium Term Note 0.01% 09-5      | 0.04% | XS2382951148  |
| Western Sydney Uni 8/12/2027 1.606%                            | 0.04% | AU3CB0276673  |
| Federal Realty Investment Trust                                | 0.04% | US3137451015  |
| Walmart De Mexico Sab De                                       | 0.04% | MX01WA000038  |
| Ashtead Group Plc  | 0.04% | GB0000536739  |
| Aes Corp/The Callable Notes Fixed 5.45% 01-Jun-28 US00130HC    | 0.04% | US00130HCH66  |
| Gs Mortgage Securities Corp Trust 2021-Dm 2021-Dm              | 0.04% | US36265AAA97  |
| Denmark Government Bond Fixed 0% 15/Nov/2031 DKK DK000:        | 0.04% | DK0009924102  |
| United States Notes Fixed 2.875%                               | 0.04% | US91282CEP23  |
| Kingdom Of Norway Bond Fixed 1.5% 19/Feb/2026 NOK NO001        | 0.04% | NO0010757925  |
| James Hardie Industries - Cdi                                  | 0.04% | AU000000JHX1  |
| Meridian Energy Ltd 27/6/25 4.21%                              | 0.04% | NZMELDT042C4  |
| Alphabet Inc - Class C   | 0.04% | US02079K1079  |
| The Cooper Companies Inc                                       | 0.04% | US2166484020  |
| GMT Bond Issuer Ltd 20/12/27 3.656%                            | 0.04% | NZGMBDT008C5  |
| United States Notes Fixed 0.625%                               | 0.04% | US91282CAE12  |
| American Tower Corp Reit Inc                                   | 0.04% | US03027X1000  |
| Duke Energy Corporation  | 0.04% | US26441C2044  |
| JYSKE Realkredit A/S Bond Fixed 1% 01/Oct/2050 DKK DK00093:    | 0.04% | DK0009397069  |
| United States Notes Fixed 1.25%                                | 0.04% | US91282CCE93  |
| Realty Income Corporation                                      | 0.04% | US7561091049  |
| Bank Deposit (EUR Ccp Vm Morgan Stanley )                      | 0.04% |               |
| Mitsui Fudosan Co Ltd  | 0.04% | JP3893200000  |
| United States Notes Fixed 1%                                   | 0.04% | US91282CCR07  |
| Hong Kong Special Administrative Region Bond Fixed 1.79% 14-   | 0.04% | HK0000834298  |
| Fidelity National Information Services Inc                     | 0.04% | US31620M1062  |
| Kingdom Of Norway Bond Fixed 1.75% 17/Feb/2027 NOK NO00        | 0.04% | NO0010786288  |
| United States Bond Fixed 1.625% 15-Nov-50 US912810SS87         | 0.04% | US912810SS87  |
| Sumitomo Mitsui Banking Corp Medium Term Note 0.55% 06-N       | 0.04% | XS1899009705  |
| United States Notes Fixed 0.5%                                 | 0.04% | US91282CAU53  |
| United States Notes Fixed 0.375%                               | 0.04% | US91282CAL54  |
| Crown Castle Inc   | 0.04% | US22822V1017  |
| Taiwan Semiconductor - Spons Adr                               | 0.04% | US8740391003  |
| Nbn Co Ltd 25/08/2028 5.20%                                    | 0.04% | AU3CB0301844  |
| Akzo Nobel N.V   | 0.04% | NL0013267909  |
| United States Notes Fixed 1.625%                               | 0.04% | US91282CCB54  |
| Receivables  | 0.04% |               |
| Port Of Tauranga 29/9/25 1.02%                                 | 0.04% | NZPOTD0925L1  |
| Oceania Healthcare Limited                                     | 0.04% | NZOC AE0002S0 |
| Severn Trent Plc   | 0.04% | GB00B1FH8J72  |
| 3M Company   | 0.04% | US88579Y1010  |
| Denmark Government Bond Fixed 0.5% 15/Nov/2029 DKK DK0C        | 0.04% | DK0009923807  |
| United States Notes Fixed 4.75%                                | 0.03% | US91282CHN48  |
| Cassa Depositi E Prestiti Spa Notes Fixed 5.75% 05-May-26 XS2C | 0.03% | XS2616750563  |
| Marriott International Inc                                     | 0.03% | US5719032022  |
| United States Notes Fixed 4%                                   | 0.03% | US91282CHK09  |
| United States Notes Fixed 3.875%                               | 0.03% | US91282CFZ95  |
| Link Real Estate Investment Trust                              | 0.03% | HK0823032773  |
| United States Notes Fixed 0.875%                               | 0.03% | US91282CAV37  |
| National Australia Bank 25/11/27 4.95%                         | 0.03% | AU3CB0294502  |
| Mcdonald Corp 8/3/29 3.8%                                      | 0.03% | AU3CB0261402  |
| Queensland Treasury Corp 21/8/30 3.5%                          | 0.03% | AU3CB0248037  |
| HSBC Holdings Plc Callable Notes Variable 22-May-30 22-May-3   | 0.03% | US404280CC17  |
| United States Notes Fixed 3.5%                                 | 0.03% | US91282CGH88  |
| United States Notes Fixed 3.25%                                | 0.03% | US91282CEW73  |
| United Mexican States Bond Fixed 7.75% 29/May/2031 MX0MC       | 0.03% | MX0MGO0000P2  |
| BUY USD:SELL JPY 03-Oct-23                                     | 0.03% |               |
| United States Notes Fixed 1.125%                               | 0.03% | US91282CDS70  |
| Republic Of Ireland Bond Fixed 5.4% 13/Mar/2025 IE00B4TV0D:    | 0.03% | IE00B4TV0D44  |
| Gpt Group Limited  | 0.03% | AU000000GPT8  |
| United States Notes Fixed 3.125%                               | 0.03% | US91282CFH97  |
| Alcon Inc  | 0.03% | CH0432492467  |
| Contact Energy Ltd 6/04/2029 5.62%                             | 0.03% | NZCEND0080L7  |
| ANZ Au 4/11/27 5.35%   | 0.03% | AU3CB0293751  |
| Coles Group Ltd  | 0.03% | AU0000030678  |
| French Republic Bond Fixed 2% 25/Nov/2032 EUR 1 FR001400B      | 0.03% | FR001400BKZ3  |
| Morgan Stanley Callable Medium Term Note Variable 20-Apr-20    | 0.03% | US61747YFD22  |

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| Morgan Stanley Callable Notes Variable 20/Jul/2029 20-Jul-29 L | 0.03% | US61747YFF79 |
| Investore Property Limited                                     | 0.03% | NZIPLE0001S3 |
| London Wall Mortgage Capital Plc 2021-FI1 A                    | 0.03% | XS2336172452 |
| Unitedhealth Group Inc Callable Notes Fixed 3.75% 15-Jul-25 U  | 0.03% | US91324PCP53 |
| Jp Morgan Mortgage Trust 2021-Inv4 2021-Inv4 A2                | 0.03% | US46654DAD57 |
| Agi Finance Pty Ltd 28/06/2030 6.109%                          | 0.03% | AU3CB0300531 |
| Australia Government 21/04/33 4.50%                            | 0.03% | AU000XCLWAG2 |
| United States Bond Fixed 4% 15/Nov/2052 US912810TL26           | 0.03% | US912810TL26 |
| Sky City Entertainment Group                                   | 0.03% | NZSKCE0001S2 |
| United Mexican States Bond Fixed 5.75% 05/Mar/2026 MX0MG       | 0.03% | MX0MGO0000Y4 |
| Asian Development Bank Bond Fixed 6.125% 15-Aug-25 XS2649      | 0.03% | XS2649502015 |
| Auckland City Council 24/3/25 4.176%                           | 0.03% | NZAKCDT363C1 |
| Umbs Mortpass 4.5% 01/Jun/2053 Cl Pn# Ra8572                   | 0.03% | US3133KQZ27  |
| Japan Bond Fixed 0.005% 01/May/2024 JPY 50000 JP1024361N       | 0.03% | JP1024361N51 |
| Healthpeak Properties Inc                                      | 0.03% | US42250P1030 |
| Westpac Banking Corp Medium Term Note Fixed 3.457% 04-Apr      | 0.03% | XS2606993694 |
| Jp Morgan Mortgage Trust 2021-Inv6 2021-Inv6 A2                | 0.03% | US46654FAD06 |
| United States Notes Fixed 1.125%                               | 0.03% | US91282CDG33 |
| Koninklijke Vopak Nv   | 0.03% | NL0009432491 |
| Vulcan Materials Company                                       | 0.03% | US9291601097 |
| Regency Centers Corp   | 0.03% | US7588491032 |
| Commonwealth Bank Au 18/08/27 4.40%                            | 0.03% | AU3CB0291680 |
| UWM Mortgage Trust 2021-Inv5 2021-Inv5 A12                     | 0.03% | US90355DAV55 |
| Equifax Inc  | 0.03% | US2944291051 |
| Overnight Index Swap SOFR /2.964% USD1126                      | 0.03% |              |
| UBS Group Ag Callable Medium Term Note Variable 21-Mar-25      | 0.03% | CH1168499791 |
| Mizuho Financial Group Inc Medium Term Note Fixed 4.608% 2     | 0.03% | XS2672418055 |
| Santos Limited   | 0.03% | AU000000STO6 |
| Morgan Stanley Callable Medium Term Note Fixed 3.125% 27-Jul   | 0.03% | US61761J3R84 |
| Republic Of Ireland Bond Fixed 1% 15/May/2026 EUR IE00BV8C     | 0.03% | IE00BV8C9418 |
| Entergy Corp   | 0.03% | US29364G1031 |
| Natwest Group Plc Callable Notes Variable 30-Sep-28 30-Sep-28  | 0.03% | US639057AF59 |
| United States Notes Fixed 1.75%                                | 0.03% | US91282CDW82 |
| Cleanaway Waste Management Ltd                                 | 0.03% | AU000000CWY3 |
| Home Depot Inc/The Callable Notes Fixed 2.125% 15-Sep-26 US    | 0.03% | US437076BN13 |
| Kingdom Of The Netherlands Bond Fixed 0.75% 15-Jul-27 NL001    | 0.03% | NL0012171458 |
| United States Notes Fixed 0.625%                               | 0.03% | US912828ZQ64 |
| United Energy Distribution 23/10/24 3.85%                      | 0.03% | AU3CB0247971 |
| UBS Group Ag Callable Notes Variable 01/Apr/2031 01-Apr-31 L   | 0.03% | US225401AP33 |
| United States Notes Fixed 1.125%                               | 0.03% | US91282CBP59 |
| United States Notes Fixed 1.375%                               | 0.03% | US91282CDF59 |
| Sempra   | 0.03% | US8168511090 |
| Ing Groep Nv Callable Medium Term Note Variable 23-May-26      | 0.03% | XS2483607474 |
| National Grid Plc  | 0.03% | GB00BDRO5C01 |
| Areit 2022-Cre7 Llc 2022-Cre7 A Floating                       | 0.03% | US00217VAA89 |
| Chorus AUD 18/09/30 5.974%                                     | 0.03% | AU3CB0302578 |
| Umbs Mortpass 4% 01/May/2053 Cl Pn# Ra9049                     | 0.03% | US3133KRBS22 |
| Korea Electric Power Corp Notes Fixed 5.375% 31-Jul-26 USY49   | 0.03% | USY4907LAG78 |
| Genesis Energy Ltd 14/03/28 4.17%                              | 0.03% | NZGNEDG006C0 |
| Agi Finance Pty Ltd 24/06/2027 2.119%                          | 0.03% | AU3CB0281145 |
| Burberry Group Plc   | 0.03% | GB0031743007 |
| Japan Bond Fixed 0.1% 10/Mar/2028 JPY 100000                   | 0.03% | JP1120231J51 |
| Intesa Sanpaolo Spa Callable Medium Term Note 21-Nov-33 21-    | 0.03% | US46115HBV87 |
| Barclays Plc Callable Medium Term Note Fixed 3.125% 17-Jan-2   | 0.03% | XS1550975079 |
| Resimac Versailles Trust Series 2023-1                         | 0.03% | NZRVGB1001R9 |
| Bank Deposit (USD Ccp Vm Morgan Stanley )                      | 0.03% |              |
| Kingdom Of Norway Bond Fixed 2% 26/Apr/2028 NOK NO00108        | 0.03% | NO0010821598 |
| Victoria Treasury Corp 20/11/30 1.5%                           | 0.03% | AU0000078552 |
| Ing Bank Nv Medium Term Note Fixed 4.125% 02-Oct-26 XS269      | 0.03% | XS2697483118 |
| Westpac Au 10/08/2026 4.80%                                    | 0.03% | AU3CB0301562 |
| United States Notes Fixed 2.875%                               | 0.03% | US9128284N73 |
| Genesis Energy Ltd   | 0.03% | NZGNEE0001S7 |
| Morgan Stanley Callable Medium Term Note Variable 01-Apr-3:    | 0.03% | US6174468P76 |
| Kodit Global 2022 The 1St Securitization Specialty 3.619% 27-M | 0.03% | XS2481329733 |
| Royal Bank Of Canada/Sydney Bond Variable 30-Jun-26 30-Jun-    | 0.03% | AU3FN0079133 |
| United States Notes Fixed 2.75%                                | 0.03% | US9128283W81 |
| Intertek Group Plc   | 0.03% | GB0031638363 |
| UBS Group Ag Callable Notes Variable 10/Aug/2027 10-Aug-27     | 0.03% | US902613AH15 |
| Home Depot Inc/The Callable Notes Fixed 5.875% 16-Dec-36 US    | 0.03% | US437076AS19 |
| Cash Deposit (J.P. Morgan NZD)                                 | 0.03% |              |
| Santander Uk Group Holdings Plc Callable Notes 11-Jan-28 11-J: | 0.03% | US80281LAR69 |
| Cooperatieve Rabobank Ua/Ny Bond Fixed 5.5% 05-Oct-26 US2      | 0.03% | US21688AAY82 |



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|---|--------------------|
| Commonwealth Bank Of Australia 5.071% 14-Sep-28 US20271B        | 0.03% US20271BAL99 |
| Experian Plc  | 0.03% GB00B19NLV48 |
| United States Notes Fixed 2.875%                                | 0.03% US9128284V99 |
| Realkredit Danmark A/S Bond Fixed 2.5% 01/Oct/2053 DK00046      | 0.03% DK0004622842 |
| Edp-Energias De Portugal Sa                                     | 0.03% PTEDP0AM0009 |
| NYKredit Realkredit As Bond Fixed 2.5% 01/Oct/2053 DK000953     | 0.03% DK0009535122 |
| Bank of New Zealand 16/11/23 3.648%                             | 0.03% NZBNZDT394C5 |
| Dir Kredit A/S Bond Fixed 1% 01/Oct/2023 DKK 0.01 DK0006345     | 0.03% DK0006345301 |
| Commonwealth Of Australia Bond Fixed 4.5% 21-Apr-33 AU000       | 0.03% AU000XCLWAG2 |
| Federal Republic Of Germany Bond Fixed 0% 16-Apr-27 DE0001      | 0.03% DE0001141851 |
| Central Nippon Expressway Co Ltd Bond Fixed 0.894% 10-Dec-2     | 0.03% XS2265238639 |
| Queensland Treasury Corp 22/08/2033 2.00%                       | 0.03% AU3CB0284172 |
| Canadian Imperial Bank Of Commerce/Sydney Bond 14-Sep-26        | 0.03% AU3FN0062956 |
| Kingdom Of Norway Bond Fixed 2.125% 18/May/2032 NO00124         | 0.03% NO0012440397 |
| Chile Electricity Lux Mpc Sarl Notes Fixed 6.01% 20-Jan-33 USL1 | 0.03% USL15669AA91 |
| Greensaif Pipelines Bidco Sarl Bond Fixed 6.51% 23-Feb-42 XS2   | 0.03% XS2542166744 |
| Aristocrat Leisure Limited                                      | 0.03% AU000000ALL7 |
| Kiwi Property Group Ltd 27/09/2029 6.24%                        | 0.03% NZKPGD0060L2 |
| Kingdom Of Norway Bond Fixed 3% 15/Aug/2033 NOK NO00124         | 0.03% NO0012837642 |
| MUFG Bank Ltd Sydney Floating Rate Note 26/09/2024              | 0.03% AU3FN0059424 |
| Microchip Technology Inc  | 0.03% US5950171042 |
| United States Notes Fixed 0.75%                                 | 0.03% US91282CCW91 |
| NZ Local Govt Fund Agency 15/05/2030 4.5%                       | 0.03% NZLGFDT020C7 |
| Mirvac Group  | 0.03% AU000000MGR9 |
| Stockland Trust 26/04/2030 5.45%                                | 0.03% AU3CB0298867 |
| Compass Group Plc   | 0.03% GB00BD6K4575 |
| BNG Bank 15/7/25 3.25%  | 0.03% AU3CB0226637 |
| Umbs Mortpass 4% 01/May/2053 Cl Pn# Cb6416 US3140QSDW           | 0.03% US3140QSDW85 |
| Federal Republic Of Germany Bond Fixed 0% 18-Oct-24 DE0001      | 0.03% DE0001141802 |
| SSE Plc   | 0.03% GB0007908733 |
| Svensk Exportkredit Ab Medium Term Note Fixed 2% 30-Jun-27      | 0.03% XS2491737461 |
| Otis Worldwide Corp - W/I                                       | 0.03% US68902V1070 |
| Western Australia Treasury 21/10/26 3.00%                       | 0.03% AU3SG0001704 |
| Republic Of Ireland Bond Fixed 1.1% 15/May/2029 IE00BH3SQ8      | 0.03% IE00BH3SQ895 |
| United States Notes Fixed 4.125%                                | 0.03% US91282CFM82 |
| Colt 2022-6 Mortgage Loan Trust 2022-6 A1 Step                  | 0.03% US12662YAA73 |
| Van Lanschot Kempen Nv Medium Term Note Fixed 3.5% 31-M;        | 0.03% XS2629466900 |
| United States Notes Fixed 4.125%                                | 0.03% US91282CFU09 |
| United States Notes Fixed 4.125%                                | 0.03% US91282CHH79 |
| Kingdom Of Norway Bond Fixed 1.25% 17/Sep/2031 NOK NO00         | 0.03% NO0010930522 |
| United States Notes Fixed 4%                                    | 0.03% US91282CGA36 |
| Exelon Corp   | 0.03% US30161N1019 |
| Commonwealth Of Australia Bond Fixed 0.5% 21-Sep-26 AU000       | 0.03% AU0000106411 |
| Host Hotels & Resorts Inc                                       | 0.03% US44107P1049 |
| Development Bank Of Japan Inc Medium Term Note 2.125% 01-       | 0.03% XS2526379313 |
| Erste Group Bank Ag   | 0.03% AT0000652011 |
| United Kingdom Of Great Britain And Northern                    | 0.03% GB00BLH38158 |
| United States Notes Fixed 2.25%                                 | 0.03% US912828M565 |
| United States Notes Fixed 4.125%                                | 0.03% US91282CHQ78 |
| Amgen Inc Callable Notes Fixed 5.65% 02/Mar/2053 US031162I      | 0.03% US031162DT45 |
| United States Notes Fixed 3.875%                                | 0.03% US91282CGE57 |
| United States Notes Fixed 4%                                    | 0.03% US91282CGL90 |
| United States Bond Fixed 3.625% 15-May-53 US912810TR95          | 0.03% US912810TR95 |
| Region Of Ile De France Medium Term Note Fixed 2.23% 19-Jul-    | 0.03% FR001400BCS5 |
| United Mexican States Bond Fixed 7.5% 03/Jun/2027 MX0MGO        | 0.03% MX0MGO000008 |
| Natwest Group Plc Callable Notes Variable 18-May-29 18-May-     | 0.03% US780097BG51 |
| Kingdom Of Norway Bond Fixed 1.75% 06/Sep/2029 NOK NO00         | 0.03% NO0010844079 |
| United States Notes Fixed 4%                                    | 0.03% US91282CGP05 |
| United States Notes Fixed 2.375%                                | 0.03% US91282CEE75 |
| Natixis Commercial Mortgage Securities Trust                    | 0.03% US63875JAA60 |
| Deutsche Bank Ag Medium Term Note Fixed 1.625% 20-Jan-27 I      | 0.03% DE000DL19U23 |
| Wpp Group Plc   | 0.03% JE00B8KF9B49 |
| United States Notes Fixed 3%                                    | 0.03% US91282CEY30 |
| United States Notes Fixed 4%                                    | 0.03% US91282CHR51 |
| UWM Mortgage Trust 2021-Inv3 2021-Inv3 A9 Floating              | 0.03% US90355RAM43 |
| Woolworths Group Ltd 20/5/30 2.8%                               | 0.03% AU3CB0272227 |
| United States Notes Fixed 3.125%                                | 0.03% US91282CFE66 |
| Republic Of Ireland Bond Fixed 2.4% 15/May/2030 IE00BJ38CR4     | 0.03% IE00BJ38CR43 |
| Federal Republic Of Germany Bond Fixed 0.25% 15-Feb-27 DE0      | 0.03% DE0001102416 |
| Mfa 2023-Nqm2 Trust 2023-Nqm2 A1 Step 25/Mar/2068               | 0.03% US55285WAA71 |
| Obx 2023-Nqm1 Trust 2023-Nqm1 A1 Variable                       | 0.03% US670855AA38 |
| Cim Trust 2023-R2 2023-R2 A1 Variable 25/Aug/2064               | 0.03% US17181KAA88 |

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| United States Notes Fixed 3.75%                               | 0.03% | US91282CHJ36 |
| Sonova Holding Ag   | 0.03% | CH0012549785 |
| Societe Generale Sfh Sa Medium Term Note 3.625% 31-Jul-26 F   | 0.03% | FR001400JHR9 |
| United States Notes Fixed 0.375%                              | 0.02% | US91282CCX74 |
| United States Notes Fixed 0.75%                               | 0.02% | US91282CDH16 |
| United States Notes Fixed 1%                                  | 0.02% | US91282CDN83 |
| United States Notes Fixed 2.25%                               | 0.02% | US9128282R06 |
| Deutsche Bank Ag Callable Bond Variable 17-Feb-32 17-Feb-32 I | 0.02% | DE000DL19VU0 |
| United States Notes Fixed 3.5%                                | 0.02% | US91282CGJ45 |
| Swiss Confederation Bond Fixed 4% 08/Apr/2028 CHF CH00086     | 0.02% | CH0008680370 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-29 DE0001    | 0.02% | DE0001102473 |
| Microsoft Corp Callable Notes Fixed 2.921% 17-Mar-52 US5949   | 0.02% | US594918CE21 |
| United States Bond Fixed 1.75% 15-Aug-41 US912810TA60         | 0.02% | US912810TA60 |
| United States Notes Fixed 3.25%                               | 0.02% | US91282CEV90 |
| National Australia Bank                                       | 0.02% | AU000000NAB4 |
| L'Oreal   | 0.02% | FR0000120321 |
| AIRServices Australia 15/5/30 2.2%                            | 0.02% | AU3CB0272292 |
| Assicurazioni Generali Spa Callable Medium Term 27-Oct-47 27  | 0.02% | XS1311440082 |
| French Republic Bond Fixed 2% 25/May/2048 EUR 1 FR0013257     | 0.02% | FR0013257524 |
| United States Notes Fixed 2.375%                              | 0.02% | US9128286T26 |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jan-38 NL0015C    | 0.02% | NL0015000B11 |
| Deutsche Boerse Ag  | 0.02% | DE0005810055 |
| United States Notes Fixed 2.875%                              | 0.02% | US91282CEM91 |
| Australian Government 21/05/41 2.75%                          | 0.02% | AU0000018442 |
| United States Notes Fixed 1.5%                                | 0.02% | US912828Z948 |
| United States Notes Fixed 0.25%                               | 0.02% | US91282CAB72 |
| United States Notes Fixed 2%                                  | 0.02% | US912828K742 |
| Auckland International Airport 9/05/28 5.67%                  | 0.02% | NZAIAD0250L8 |
| Serko Ltd   | 0.02% | NZSKOE0001S7 |
| Bank Deposit (USD Futures Citi )                              | 0.02% |              |
| Korea Housing Finance Corp Medium Term Note Fixed 4.082% I    | 0.02% | XS2678945317 |
| Westpac Banking Corporation                                   | 0.02% | AU000000WBC1 |
| United States Notes Fixed 0.25%                               | 0.02% | US91282CAM38 |
| Canada Bond Fixed 0.5% 01/Sep/2025 CAD 1000 CA135087K94C      | 0.02% | CA135087K940 |
| Doosan Enerbility Co Ltd Bond Fixed 5.5% 17-Jul-26 XS26449673 | 0.02% | XS2644967304 |
| United States Notes Fixed 2.25%                               | 0.02% | US912828G385 |
| United States Notes Fixed 0.75%                               | 0.02% | US91282CBT71 |
| United States Notes Fixed 0.25%                               | 0.02% | US91282CAT80 |
| United States Notes Fixed 0.375%                              | 0.02% | US91282CAZ41 |
| EQT Ab Callable Bond Fixed 2.375% 06/Apr/2028 EUR XS246398    | 0.02% | XS2463988795 |
| Lt AutorahoitUS Iv Dac 4 A Floating 18/Jul/2033               | 0.02% | XS2607339236 |
| United States Notes Fixed 0.75%                               | 0.02% | US91282CBW01 |
| Federal Republic Of Germany Bond Fixed 1.7% 15-Aug-32 DE00    | 0.02% | DE0001102606 |
| Commonwealth Bank of Australia                                | 0.02% | AU000000CBA7 |
| United States Notes Fixed 0.5%                                | 0.02% | US91282CBQ33 |
| United States Notes Fixed 0.75%                               | 0.02% | US91282CCF68 |
| Bank of New Zealand 7/6/27 4.985%                             | 0.02% | NZBNZDT401C8 |
| Kingdom Of The Netherlands Bond Fixed 0.25% 15-Jul-25 NL001   | 0.02% | NL0011220108 |
| Assicurazioni Generali Spa Callable Medium Term 5.399% 20-A   | 0.02% | XS2609970848 |
| United States Notes Fixed 0.875%                              | 0.02% | US91282CCZ23 |
| Vasa Trust 2021-Vasa 2021-Vasa A Floating                     | 0.02% | US92230AAA43 |
| Interest Rate Swap EUR/2.75 EUR0354                           | 0.02% |              |
| Bbcms Trust 2018-Cbm 2018-Cbm A Floating                      | 0.02% | US05549RAA59 |
| Citigroup Commercial Mortgage Trust 2021-Keys                 | 0.02% | US17291GAA40 |
| Dell Technologies-C   | 0.02% | US24703L2025 |
| Hong Kong Special Administrative Region Bond Fixed 1.89% 02-  | 0.02% | HK0000329679 |
| Whitbread Plc   | 0.02% | GB00B1KJJ408 |
| Barclays Plc Callable Notes Variable 02/Nov/2028 02-Nov-28 US | 0.02% | US06738ECD58 |
| Canada Bond Fixed 2% 01/Dec/2051 CAD 1000 CA135087H722        | 0.02% | CA135087H722 |
| Kingdom Of The Netherlands Bond Fixed 4% 15-Jan-37 NL00001    | 0.02% | NL0000102234 |
| United Kingdom Of Great Britain And Northern                  | 0.02% | GB00BK5CVX03 |
| Port Of Tauranga Limited                                      | 0.02% | NZPOTE0003S0 |
| Australian Gov 21/3/47 3.00%                                  | 0.02% | AU000XCLWAS7 |
| Merck & Co Inc  | 0.02% | US58933Y1055 |
| United Kingdom Of Great Britain And Northern                  | 0.02% | GB00BL68HH02 |
| Essex Property Trust Inc                                      | 0.02% | US2971781057 |
| United States Bond Fixed 2% 15/Nov/2041 US912810TC27          | 0.02% | US912810TC27 |
| Carlsberg As - B Shs  | 0.02% | DK0010181759 |
| Ums Mortpass 4% 01/Jul/2053 Cl Pn# Cb6608 US3140QSKW03        | 0.02% | US3140QSKW03 |
| MUFG Bank Ltd Sydney Floating Rate Note 17/02/26              | 0.02% | AU3FN0075198 |
| Yum China Holdings Inc  | 0.02% | US98850P1093 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-30 DE0001    | 0.02% | DE0001102507 |

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| United States Notes Fixed 1.875%                                | 0.02% | US91282CEB37  |
| Rea Group Ltd   | 0.02% | AU000000REA9  |
| Kingdom Of The Netherlands Bond Fixed 0.75% 15-Jul-28 NL001     | 0.02% | NL0012818504  |
| Bendigo & Adelaide Bank 15/05/2026 4.70%                        | 0.02% | AU3CB0299337  |
| United States Notes Fixed 1.25%                                 | 0.02% | US91282CBZ32  |
| United States Notes Fixed 2%                                    | 0.02% | US912828U246  |
| United States Notes Fixed 2.125%                                | 0.02% | US912828XB14  |
| Westpac Au 20/5/25 3.8%   | 0.02% | AU3CB0289452  |
| Brenntag Se   | 0.02% | DE000A1DAHH0  |
| Kingdom Of Sweden Bond Fixed 1% 12/Nov/2026 SEK SE000712        | 0.02% | SE0007125927  |
| Kreditanstalt Fuer Wiederaufbau Medium Term Note 3.25% 24-      | 0.02% | XS2698047771  |
| Denmark Government Bond Fixed 1.75% 15/Nov/2025 DK0009          | 0.02% | DK0009923138  |
| Adobe Systems Inc   | 0.02% | US00724F1012  |
| Coles Group 27/8/30 2.1%  | 0.02% | AU3CB0274017  |
| JYSKE Realkredit A/S Bond Fixed 1% 01/Apr/2024 DKK DK00093      | 0.02% | DK0009391104  |
| United States Bond Fixed 2.375% 15-May-51 US912810SX72          | 0.02% | US912810SX72  |
| Nyo Commercial Mortgage Trust 2021-1290 2021-1290               | 0.02% | US62955HAA59  |
| Extended Stay America Trust 2021-Esh 2021-Esh A                 | 0.02% | US30227FAA84  |
| Equity Lifestyle Properties Inc                                 | 0.02% | US29472R1086  |
| Unitehealth Group Inc Callable Notes Fixed 5.8% 15-Mar-36 U     | 0.02% | US91324PAR38  |
| Bank Of Queensland 27/01/27 4.7%                                | 0.02% | AU3CB0296168  |
| United States Notes Fixed 1.125%                                | 0.02% | US91282CCV19  |
| Barclays Plc Notes Fixed 4.375% 12/Jan/2026 USD US06738EAN      | 0.02% | US06738EAN58  |
| United States Notes Fixed 0.625%                                | 0.02% | US91282CBB63  |
| Canada Bond Fixed 1.5% 01/Jun/2031 CAD 1000 CA135087M27         | 0.02% | CA135087M276  |
| American Homes 4 Rent Reit                                      | 0.02% | US02665T3068  |
| Bank Deposit (JPY Ccp Vm Morgan Stanley )                       | 0.02% |               |
| Banque Federative Du Credit Mutuel Sa Callable 16-Jun-32 16-J   | 0.02% | FR001400AY79  |
| Kingdom Of The Netherlands Bond Fixed 2.75% 15-Jan-47 NL00      | 0.02% | NL0010721999  |
| Federal Republic Of Germany Bond Fixed 1.3% 15-Oct-27 DE00      | 0.02% | DE0001141869  |
| United States Notes Fixed 4.375%                                | 0.02% | US91282CFQ96  |
| Hong Kong Special Administrative Region Bond Fixed 2.13% 16-    | 0.02% | HK0000257821  |
| Servicenow Inc  | 0.02% | US81762P1021  |
| Nisource Inc  | 0.02% | US65473P1057  |
| United States Notes Fixed 4.5%                                  | 0.02% | US91282CFX48  |
| Republic Of Ireland Bond Fixed 0.9% 15/May/2028 IE00BDHDPF      | 0.02% | IE00BDHDPRA4  |
| Queensland Trsy Corp 21/7/25 4.75%                              | 0.02% | AU0000XQLQZ9  |
| Kingdom Of The Netherlands Bond Fixed 0.5% 15-Jul-26 NL0011     | 0.02% | NL0011819040  |
| United States Notes Fixed 4.5%                                  | 0.02% | US91282CHM64  |
| United States Bond Fixed 3.625% 15-Feb-53 US912810TN81          | 0.02% | US912810TN81  |
| Citibank Na Callable Notes Fixed 5.864% 29-Sep-25 US17325FB     | 0.02% | US17325FBA57  |
| Republic Of Ireland Bond Fixed 2% 18/Feb/2045 EUR IE00BV8C      | 0.02% | IE00BV8C9186  |
| Queensland Treasury Corp 21/8/31 1.75%                          | 0.02% | AU3SG0001993  |
| SFO Commercial Mortgage Trust 2021-555 2021-555 A               | 0.02% | US78432WAA18  |
| JPMorgan Chase & Co Callable Notes Variable 24-Feb-26 24-Fet    | 0.02% | US46647PCV67  |
| Toronto-Dominion Bank/The Callable Notes Fixed 5.156% 10-Ja     | 0.02% | US89115A2M37  |
| GaCI FIRST Investment Co Callable Notes Fixed 4.875% 14-Feb-3   | 0.02% | XS2585988061  |
| Dominion Energy Inc   | 0.02% | US25746U1097  |
| Swiss Confederation Bond Fixed 3.5% 08/Apr/2033 CH0015803       | 0.02% | CH0015803239  |
| Commonwealth Of Australia Bond Fixed 0.25% 21-Nov-25 AU00       | 0.02% | AU0000095457  |
| Commonwealth Of Australia Bond Fixed 0.25% 21-Nov-24 AU00       | 0.02% | AU0000083768  |
| United States Bond Fixed 2% 15/Aug/2051 US912810SZ21            | 0.02% | US912810SZ21  |
| Denmark Government Bond Fixed 0.25% 15/Nov/2052 DK0009          | 0.02% | DK0009924029  |
| American Express Co Callable Notes Fixed 3.95% 01-Aug-25 USC    | 0.02% | US025816CY33  |
| International Business Machines Corp Callable 4.5% 06-Feb-28 I  | 0.02% | US459200KX88  |
| JuliUS Baer Group Ltd   | 0.02% | CH0102484968  |
| United States Notes Fixed 2.625%                                | 0.02% | US91282CEH07  |
| United Kingdom Of Great Britain And Northern                    | 0.02% | GB00BMBL1G81  |
| Banque Federative Du Credit Mutuel Sa Notes Fixed 4.753% 13-    | 0.02% | US06675DCE04  |
| United States Notes Fixed 3.875%                                | 0.02% | US91282CFY21  |
| Iluka Resources Ltd   | 0.02% | AU000000ILU1  |
| International Business Machines Corp Callable 3.3% 15-May-26    | 0.02% | US459200JZ55  |
| Citigroup Inc Notes Fixed 4.45% 29/Sep/2027 USD US172967KA      | 0.02% | US172967KA87  |
| United States Notes Fixed 0.375%                                | 0.02% | US912828ZL77  |
| Federal Republic Of Germany Bond Fixed 0.5% 15-Aug-27 DE00      | 0.02% | DE0001102424  |
| Overnight Index Swap SOFR /3.15% USD0525                        | 0.02% |               |
| Allianz Se Callable Notes Variable 25/Jul/2053 EUR 25-Jul-53 DE | 0.02% | DE000A351U49  |
| Goldman Sachs Group Inc/The Callable Medium Term 30-Apr-2       | 0.02% | XS2338355105  |
| International Business Machines Corp Callable 3.45% 19-Feb-2    | 0.02% | US459200JG74  |
| United States Notes Fixed 1.5%                                  | 0.02% | US912828YV68  |
| Mercury NZ Ltd 19/06/28 5.64%                                   | 0.02% | NZMICYDG006C1 |
| Crown Castle Inc Callable Notes Fixed 4.8% 01-Sep-28 US22822    | 0.02% | US22822VBB62  |

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| Bank Of America Corp Callable Medium Term Note 23-Apr-27 2      | 0.02% | US06051GHT94 |
| Investore Property Ltd 31/8/27 2.4%                             | 0.02% | NZIPLDT002C1 |
| Citigroup Inc Notes Fixed 4.125% 25/Jul/2028 USD US172967KU     | 0.02% | US172967KU42 |
| Republic Of Ireland Bond Fixed 0% 18/Oct/2031 EUR IE00BMQ5      | 0.02% | IE00BMQ5JL65 |
| Dunedin City Trsy 15/4/26 3.98%                                 | 0.02% | NZDCTDT109C6 |
| United Kingdom Of Great Britain And Northern                    | 0.02% | GB00BMV7TC88 |
| United States Notes Fixed 1.375%                                | 0.02% | US912828Z526 |
| Sumitomo Mitsui Trust Bank Ltd Medium Term Note 0.277% 25       | 0.02% | XS2395267052 |
| American Express Co Callable Notes Fixed 4.05% 03-May-29 USI    | 0.02% | US025816CW76 |
| United Kingdom Of Great Britain And Northern                    | 0.02% | GB00BMBL1F74 |
| Gs Mortgage-Backed Securities Trust 2022-Gr2                    | 0.02% | US36267BAB36 |
| Suncorp Metway Ltd 14/12/27 4.80%                               | 0.02% | AU3CB0294957 |
| Cisco Systems   | 0.02% | US17275R1023 |
| Deutsche Bank Ag Callable Medium Term Note 23-Feb-28 23-Fe      | 0.02% | DE000DL19WL7 |
| Akl City Council 28/09/2050 2.95%                               | 0.02% | NZAKCDT520C6 |
| Dexus Finance 3/2/32 3%   | 0.02% | AU3CB0270197 |
| Elevance Health Inc Callable Notes Fixed 3.65% 01-Dec-27 US03   | 0.02% | US036752AB92 |
| Federal Republic Of Germany Bond Fixed 0.5% 15-Feb-26 DE000     | 0.02% | DE0001102390 |
| United States Notes Fixed 1.625%                                | 0.02% | US912828P469 |
| JPMorgan Chase & Co Callable Notes Variable 13-May-31 13-Mi     | 0.02% | US46647PBP09 |
| United Kingdom Of Great Britain And Northern                    | 0.02% | GB00BLPK7110 |
| United Mexican States Bond Fixed 8.5% 31/May/2029 MX0MGC        | 0.02% | MX0MGO0000H9 |
| United States Notes Fixed 2.75%                                 | 0.02% | US91282CFB28 |
| Canada Bond Fixed 1.25% 01/Jun/2030 CAD 1000 CA135087K37        | 0.02% | CA135087K379 |
| BUY USD:SELL JPY 01-Oct-24                                      | 0.02% |              |
| Goldman Sachs Group Inc/The Callable Notes Fixed 6.75% 01-O     | 0.02% | US38141GFD16 |
| United States Notes Fixed 2.375%                                | 0.02% | US912828X885 |
| Bendigo And Adelaide Bank Floating Rate Note 27/01/27           | 0.02% | AU3FN0074563 |
| Credit Default Swap CDX.NA 1 USD1228                            | 0.02% |              |
| United States Notes Fixed 1.625%                                | 0.02% | US912828R366 |
| Federal Republic Of Germany Bond Fixed 2.5% 15-Aug-46 DE000     | 0.02% | DE0001102341 |
| Pepsico Inc Callable Notes Fixed 3.9% 18/Jul/2032 US713448FMV   | 0.02% | US713448FM56 |
| Federal Republic Of Germany Bond Fixed 1% 15-Aug-25 DE00001     | 0.02% | DE0001102382 |
| Unitedhealth Group Inc Callable Notes Fixed 5.05% 15-Apr-53 L   | 0.02% | US91324PEW86 |
| Cheniere Energy Inc   | 0.02% | US16411R2085 |
| Precinct Property NZ 09/05/28 5.25%                             | 0.02% | NZPCTDT004C5 |
| Unite Group Plc   | 0.02% | GB0006928617 |
| Federal Republic Of Germany Bond Fixed 0% 09-Oct-26 DE00001     | 0.02% | DE0001141844 |
| Suncorp Metway Ltd 18/05/2026 4.50%                             | 0.02% | AU3CB0299394 |
| Federal Republic Of Germany Bond Fixed 0% 15-Feb-32 DE00001     | 0.02% | DE0001102580 |
| Federal Republic Of Germany Bond Fixed 0% 11-Apr-25 DE00001     | 0.02% | DE0001141810 |
| Santander Uk Group Holdings Plc Callable Notes 21-Aug-26 21-7   | 0.02% | US80281LAM72 |
| Jabil Inc   | 0.02% | US4663131039 |
| Sbs Bank 7/03/2029 6.14%  | 0.02% | NZSBBDT370C8 |
| Dh Europe Finance Ii Sarl Callable Bond Fixed 0.45% 18-Mar-28   | 0.02% | XS2050404800 |
| Lloyds Bank Corporate Markets Plc Medium Term Note 1.75% 1      | 0.02% | XS2025842688 |
| GaCl FIRST Investment Co Callable Notes Fixed 4.75% 14-Feb-30   | 0.02% | XS2585987683 |
| Swiss Confederation Bond Fixed 4% 06/Jan/2049 CHF CH000975      | 0.02% | CH0009755197 |
| Danske Bank A/S Callable Medium Term Note Variable 22-Sep-2     | 0.02% | US23636ABE01 |
| Hermes International  | 0.02% | FRO000052292 |
| United States Bond Fixed 2.25% 15-May-41 US912810SY55           | 0.02% | US912810SY55 |
| United States Bond Fixed 1.875% 15-Nov-51 US912810TB44          | 0.02% | US912810TB44 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 0.948% 12-Jan   | 0.02% | US86562MCD02 |
| Societe Generale Sa Callable Notes Variable 14-Dec-26 14-Dec-2  | 0.02% | US83368RAZ55 |
| United States Notes Fixed 1.25%                                 | 0.02% | US91282CDK45 |
| United States Bond Fixed 1.875% 15-Feb-51 US912810SU34          | 0.02% | US912810SU34 |
| United States Notes Fixed 1.625%                                | 0.02% | US912828YB05 |
| Bank Deposit (AUD Ccp Vm Morgan Stanley )                       | 0.02% |              |
| Euro-Oat Future Bond 07/Dec/2023 Oat3 Comdty                    | 0.02% |              |
| Booking Holdings Ltd  | 0.02% | US09857L1089 |
| Kingdom Of Sweden Bond Fixed 2.5% 12/May/2025 SEK SE0005        | 0.02% | SE0005676608 |
| Shurgard Self Storage Ltd                                       | 0.02% | GG00BQZCBZ44 |
| United States Notes Fixed 1.5%                                  | 0.02% | US9128282A70 |
| Fifth Third Bancorp Callable Notes Fixed 2.55% 05-May-27 US31   | 0.02% | US316773DA59 |
| Bank Of America Corp Callable Notes Variable 22-Jul-27 22-Jul-2 | 0.02% | US06051GJS93 |
| Public Storage Inc  | 0.02% | US74460D1090 |
| Kraft HeiNZ Foods Co Callable Notes Fixed 5.2% 15-Jul-45 US500  | 0.02% | US50077LAM81 |
| United Kingdom Of Great Britain And Northern                    | 0.02% | GB00BL6C7720 |
| Morgan Stanley Callable Medium Term Note Variable 20-Jul-27     | 0.02% | US61747YEC57 |
| Jp Morgan Chase Commercial Mortgage Securities                  | 0.02% | US466330AA51 |
| United Mexican States Bond Fixed 8% 05/Sep/2024 MX0MGO00        | 0.02% | MX0MGO000151 |
| United States Notes Fixed 2.25%                                 | 0.02% | US912828V988 |

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| Vmware Inc Callable Notes Fixed 1.4% 15/Aug/2026 US928563A     | 0.02% | US928563AJ42 |
| Federal Republic Of Germany Bond Fixed 4% 04-Jan-37 DE0001     | 0.02% | DE0001135275 |
| Pcl Funding V Plc 2021-1 A Floating 15/Oct/2025                | 0.02% | XS2322825097 |
| Queensland Treasury Corp 22/7/24 5.75%                         | 0.02% | AU0000XQLQU0 |
| Federal Republic Of Germany Bond Fixed 0.5% 15-Feb-28 DE000    | 0.02% | DE0001102440 |
| Amgen Inc Callable Notes Fixed 4.663% 15/Jun/2051 US031162     | 0.02% | US031162CF59 |
| United States Bond Fixed 3% 15/Aug/2052 US912810TJ79           | 0.02% | US912810TJ79 |
| Unitedhealth Group Inc Callable Notes Fixed 4.75% 15-May-52    | 0.02% | US91324PEK49 |
| United States Bond Fixed 3.875% 15-Feb-43 US912810TQ13         | 0.02% | US912810TQ13 |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Callable 3.4% 01-May-3  | 0.02% | US62954HAY45 |
| Federal Republic Of Germany Bond Fixed 2.5% 04-Jul-44 DE000    | 0.02% | DE0001135481 |
| CTP Nv Callable Medium Term Note Fixed 0.5% 21-Jun-25 XS23     | 0.02% | XS2356029541 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-26 DE0001     | 0.02% | DE0001102408 |
| FIRSTenergy Transmission Llc Callable Notes Fixed 2.866% 15-S  | 0.02% | US33767BAD10 |
| BUY USD:SELL DKK 02-Oct-23                                     | 0.02% |              |
| Verizon Communications Inc Callable Notes Fixed 3.7% 22-Mar-   | 0.02% | US92343VGC28 |
| Derwent London Plc   | 0.02% | GB0002652740 |
| Canada Bond Fixed 2.5% 01/Dec/2032 CAD 1000 CA135087P32        | 0.02% | CA135087P329 |
| Swiss Confederation Bond Fixed 0% 26/Jun/2034 CHF CH04400      | 0.02% | CH0440081393 |
| Morgan Stanley Callable Notes Variable 26/Oct/2029 26-Oct-29   | 0.02% | XS2250008245 |
| Australian Government 21/11/24 0.25%                           | 0.02% | AU0000083768 |
| Federal Republic Of Germany Bond Fixed 1.25% 15-Aug-48 DE0     | 0.02% | DE0001102432 |
| Kraft HeiNZ Foods Co Callable Notes Fixed 4.875% 01-Oct-49 US  | 0.02% | US50077LAZ94 |
| Swiss Confederation Bond Fixed 1.5% 30/Apr/2042 CH0127181      | 0.02% | CH0127181169 |
| Mastercard Inc Callable Notes Fixed 2% 03/Mar/2025 US57636     | 0.02% | US57636QAN43 |
| United States Bond Fixed 2.875% 15-May-52 US912810TG31         | 0.02% | US912810TG31 |
| Amgen Inc  | 0.02% | US0311621009 |
| Smb Private Education Loan Trust 2022-B 2022-B A1B             | 0.02% | US83206NAB38 |
| International Business Machines Corp Callable 4.9% 27-Jul-52 U | 0.02% | US459200KV23 |
| Denmark Government Bond Fixed 0% 15/Nov/2031 DKK DK000         | 0.02% | DK0009924375 |
| Swiss Confederation Bond Fixed 0% 22/Jun/2029 CHF CH02243      | 0.02% | CH0224397346 |
| Ramsay Healthcare Ltd  | 0.02% | AU000000RHC8 |
| AMCOr Plc-Cdi  | 0.02% | AU000000AMC4 |
| Federal Republic Of Germany Bond Fixed 0% 15-Feb-31 DE0001     | 0.02% | DE0001102531 |
| J.P. Morgan Chase Commercial Mortgage Securities               | 0.02% | US466317AA25 |
| Neder Waterschapsbank 18/4/24 5.25%                            | 0.02% | AU3CB0214765 |
| Hca Inc Callable Notes Fixed 3.5% 01/Sep/2030 USD US404119C    | 0.02% | US404119CA57 |
| New South Wales Treasury Corp 20/02/32 1.50%                   | 0.02% | AU3SG0002389 |
| Canada Bond Fixed 0.25% 01/Mar/2026 CAD 1000 CA135087L5        | 0.02% | CA135087L518 |
| United States Notes Fixed 0.375%                               | 0.02% | US91282CAD39 |
| HSBC Holdings Plc Callable Notes Variable 10-Mar-26 10-Mar-2   | 0.02% | US404280DA42 |
| Swiss Confederation Bond Fixed 0.5% 27/Jun/2032 CH0344958      | 0.02% | CH0344958688 |
| Warehouses De Pauw Sca   | 0.02% | BE0974349814 |
| Republic Of Ireland Bond Fixed 0.2% 18/Oct/2030 IE00BKFVC89    | 0.02% | IE00BKFVC899 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-31 DE0001     | 0.02% | DE0001102564 |
| Amgen Inc Callable Notes Fixed 5.75% 02/Mar/2063 US031162      | 0.02% | US031162DU18 |
| Aareal Bank Ag Bond Variable 29/Apr/2025 GBP 29-Apr-25 XS2     | 0.02% | XS2337339977 |
| Suncorp Group Ltd  | 0.02% | AU000000SUN6 |
| One 2021-Park Mortgage Trust 2021-Park A Floating              | 0.02% | US682413AA79 |
| Dexus Finance 5/11/25 4.75%                                    | 0.02% | AU3CB0233732 |
| Nbn Co Ltd 9/9/24 0.75%  | 0.02% | AU3CB0282887 |
| National Australia Bank 11/3/24 5%                             | 0.02% | AU3CB0219186 |
| Ing Groep Nv Callable Medium Term Note Variable 26-May-31      | 0.02% | XS2176621170 |
| New South Wales Treasury Corp 20/5/27 3%                       | 0.02% | AU3SG0001696 |
| ANZ Au 12/5/25 4.05%   | 0.02% | AU3CB0289221 |
| United Kingdom Of Great Britain And Northern                   | 0.02% | GB00BYZW3G56 |
| Genesis Energy 03/04/25 5%                                     | 0.02% | NZGNEDT007C3 |
| United States Bond Fixed 2.375% 15-Feb-42 US912810TF57         | 0.02% | US912810TF57 |
| NZ Local Govt Fund Agency Australia 1/08/2028 4.70%            | 0.02% | AU3CB0301240 |
| Bank Deposit (CAD JPM )  | 0.02% |              |
| Royal Bank Of Canada/Syd 30/06/2026                            | 0.02% | AU3FN0079133 |
| Deutsche Bank Ag/New York Ny Callable Notes 26-Nov-25 26-N     | 0.02% | US251526CB33 |
| S&P Global Inc Callable Notes Fixed 2.9% 01-Mar-32 US78409V    | 0.02% | US78409VBK98 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 1.902% 17-Se   | 0.02% | US86562MCG33 |
| Kingdom Of Sweden Bond Fixed 0.75% 12/May/2028 SEK SE000       | 0.02% | SE0009496367 |
| National Australia Bank 12/05/2026 4.20%                       | 0.02% | AU3CB0299238 |
| Nbn Co Ltd 28/09/26 4.75%                                      | 0.02% | AU3CB0292597 |
| Toronto-Dominion Bank 15/09/2028 4.95%                         | 0.02% | AU3CB0302644 |
| Volkswagen Finance Service Au 8/4/24 1.2%                      | 0.02% | AU3CB0279289 |
| UBS Group Ag Callable Notes Variable 11/Aug/2028 11-Aug-28     | 0.02% | US225401AV01 |
| Queensland Treasury Corp 20/8/27 2.75                          | 0.02% | AU3SG0001605 |
| United Mexican States Bond Fixed 7.75% 13/Nov/2042 MX0MG       | 0.02% | MX0MG00000R8 |

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| French Republic Bond Fixed 0.5% 25/May/2029 EUR 1 FR001340                  | 0.02% FR0013407236 |
| Hong Kong Special Administrative Region Bond Fixed 2.02% 07-Novartis Ag-Reg | 0.02% HK0000486388 |
| Bundesrepub. Deutschland .5% 15/Feb/2025 DE0001102374                       | 0.02% CH0012005267 |
| Pepsico Inc Callable Notes Fixed 1.625% 01-May-30 US713448E                 | 0.02% DE0001102374 |
| United States Bond Fixed 3.375% 15-Aug-42 US912810TK43                      | 0.02% US713448E278 |
| BUY NZD:SELL EUR 16-11-2023 1.8148952                                       | 0.02% US912810TK43 |
| Bristol-Myers Squibb Co Callable Notes Fixed 4.25% 26-Oct-49                | 0.02%              |
| Australian Government 21/6/51 1.75%   | 0.02% US110122CR72 |
| United Kingdom Of Great Britain And Northern                                | 0.02% AU0000097495 |
| Federal Republic Of Germany Bond Fixed 0% 10-Oct-25 DE0001                  | 0.02% GB00BFX0ZL78 |
| Citigroup Inc Callable Notes Variable 31/Mar/2031 31-Mar-31                 | 0.02% DE0001141828 |
| United States Bond Fixed 3.25% 15-May-42 US912810TH14                       | 0.02% US172967MP39 |
| United States Notes Fixed 0.5%  | 0.02% US912810TH14 |
| United States Notes Fixed 4.5%  | 0.02% US912828ZF00 |
| Queensland Treasury Corp 21/7/26 3.25%                                      | 0.02% US91282CFW64 |
| United States Bond Fixed 2.25% 15-Feb-52 US912810TD00                       | 0.02% AU000XQLQAA7 |
| Federal Republic Of Germany Bond Fixed 4.75% 04-Jul-40 DE00                 | 0.02% US912810TD00 |
| United Kingdom Of Great Britain And Northern                                | 0.02% DE0001135366 |
| Commonwealth Of Australia Bond Fixed 2.75% 21-Nov-29 AU00                   | 0.02% GB00BDRHNP05 |
| United States Notes Fixed 3.875%  | 0.02% AU000XCLWAX7 |
| United States Notes Fixed 4.25%   | 0.02% US91282CGU99 |
| Republic Of Ireland Bond Fixed 1.35% 18/Mar/2031 IE00BFZRQ:                 | 0.02% US91282CHD65 |
| Verizon Communications Inc Callable Notes Fixed 1.3% 18-May                 | 0.02% IE00BFZRQ242 |
| Bank Of America Corp Callable Medium Term Note 02-Apr-26 0                  | 0.02% XS2176560444 |
| United States Notes Fixed 4.25%   | 0.02% US06051GKM05 |
| United Kingdom Of Great Britain And Northern                                | 0.02% US91282CGD74 |
| United States Bond Fixed 3.375% 15-Nov-48 US912810SE91                      | 0.02% GB00BNNGP668 |
| Republic Of Ireland Bond Fixed 0.2% 15/May/2027 IE00BKFVCS:                 | 0.02% US912810SE91 |
| United States Notes Fixed 4.625%  | 0.02% IE00BKFVCS68 |
| Bruegel 2021 Dac 2021-1X A Floating 22/May/2031                             | 0.02% US91282CGN56 |
| United States Notes Fixed 4.625%  | 0.02% XS2346732113 |
| Legal & General Group Plc Callable Notes Variable 01-Nov-50 0:              | 0.02% US91282CGR60 |
| Federal Republic Of Germany Bond Fixed 0% 15-Feb-30 DE0001                  | 0.02% XS2166022934 |
| United Kingdom Of Great Britain And Northern                                | 0.02% DE0001102499 |
| United States Notes Fixed 4.125%  | 0.02% GB00BLPK7334 |
| United States Notes Fixed 3.75%   | 0.02% US91282CGG06 |
| Shell Plc   | 0.02% US91282CGV72 |
| Orica Ltd   | 0.02% GB00BP6MXD84 |
| Queensland Treasury Corp 21/07/28 3.25%                                     | 0.02% AU000000OR11 |
| Verizon Communications Inc Callable Notes Fixed 0.75% 22-Ma                 | 0.02% AU000XQLQAB5 |
| United Mexican States Bond Fixed 10% 05/Dec/2024 MX0MGO:                    | 0.02% XS2320759884 |
| Canada Bond Fixed 1.75% 01/Dec/2053 CAD 1000 CA135087M6                     | 0.02% MX0MGO000078 |
| United States Notes Fixed 3.625%  | 0.02% CA135087M680 |
| Swiss Confederation Bond Fixed 2% 25/Jun/2064 CHF CH02243:                  | 0.02% US91282CHB00 |
| United States Notes Fixed 4%  | 0.02% CH0224397007 |
| Kommunal Banken As 24/7/28 3.4%   | 0.02% US91282CFT36 |
| Spark Au Finance Ltd 5/6/26 1.9%  | 0.02% AU3CB0250132 |
| United States Notes Fixed 0.5%  | 0.02% AU3CB0272466 |
| Commonwealth Of Australia Bond Fixed 1.25% 21-May-32 AU00                   | 0.02% US91282CAH43 |
| United States Notes Fixed 3.875%  | 0.02% AU0000075681 |
| Federal Republic Of Germany Bond Fixed 0% 10-Apr-26 DE0001                  | 0.02% US91282CFL00 |
| United Kingdom Of Great Britain And Northern                                | 0.02% DE0001141836 |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jan-27 NL0015C                  | 0.02% GB00BM8Z2521 |
| Unitedhealth Group Inc Callable Notes Fixed 3.5% 15-Aug-39 U:               | 0.02% NL0015031501 |
| United States Notes Fixed 3.625%  | 0.02% US91324PDT66 |
| Axa Sa Callable Medium Term Note Variable 11-Jul-43 11-Jul-43               | 0.02% US91282CGT27 |
| Citigroup Inc Callable Notes Variable 08/Apr/2026 08-Apr-26 U:              | 0.02% XS2610457967 |
| Victoria Treasury Corp 17/11/26 5.5%  | 0.02% US172967MQ12 |
| United Kingdom Of Great Britain And Northern                                | 0.02% AU0000XVGZJ4 |
| New South Wales Treasury Corp 20/3/28 3%                                    | 0.02% GB00BQC4R999 |
| United States Notes Fixed 2.75%   | 0.02% AU3SG0001514 |
| United States Notes Fixed 3.5%  | 0.02% US91282CEQ06 |
| United States Notes Fixed 2.875%  | 0.02% US91282CFK27 |
| United States Notes Fixed 3.625%  | 0.02% US91282CEU18 |
| Banque Federative Du Credit Mutuel Sa Medium Term 3% 11-S:                  | 0.02% US91282CHE49 |
| Canada Bond Fixed 0.5% 01/Dec/2030 CAD 1000 CA135087L44:                    | 0.02% XS1288858548 |
| United States Notes Fixed 2.875%  | 0.02% CA135087L443 |
| United States Notes Fixed 3.75%   | 0.02% US912828Y792 |
| United States Notes Fixed 3.625%  | 0.02% US91282CHF14 |
| Westpac NZ 16/2/27 3.696%   | 0.02% US91282CGS44 |
| United Kingdom Of Great Britain And Northern                                | 0.02% NZWNZD0227L7 |
|   | 0.02% GB00BHFH458  |

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| Commonwealth Of Australia Bond Fixed 4.25% 21-Apr-26 AU00       | 0.02% | AU000XCLWAI8  |
| Consolidated Edison Co Of New York Inc Commercial               | 0.02% | US20911MXW27  |
| Toronto-Dominion Bank/The Callable Notes Variable 31-Oct-82     | 0.02% | US89117F8Z56  |
| Republic Of Ireland Bond Fixed 1.7% 15/May/2037 IE00BV8C9B      | 0.02% | IE00BV8C9B83  |
| Republic Of Ireland Bond Fixed 1.5% 15/May/2050 IE00BH3SQB      | 0.02% | IE00BH3SQB22  |
| Verizon Communications Inc Callable Notes Fixed 3.85% 01-Nov    | 0.02% | US92343VGBG86 |
| United States Notes Fixed 2.625%                                | 0.02% | US9128286A35  |
| Enbridge Inc  | 0.02% | CA29250N1050  |
| Igo Ltd   | 0.02% | AU000000IGO4  |
| Kroger Co/The Callable Notes Fixed 1.7% 15-Jan-31 US501044D     | 0.02% | US501044DQ10  |
| United Kingdom Of Great Britain And Northern                    | 0.02% | GB00BM8Z2T38  |
| Mortimer Btl 2021-1 Plc 2021-1 A Floating                       | 0.02% | XS2349426895  |
| United States Notes Fixed 2.25%                                 | 0.02% | US9128286L99  |
| Commonwealth Of Australia Bond Fixed 3.5% 21-Dec-34 AU000       | 0.02% | AU0000274706  |
| United States Notes Fixed 2.75%                                 | 0.02% | US91282CEN74  |
| Bank Of Montreal Callable Notes Variable 15-Dec-32 15-Dec-32    | 0.02% | US06368BGS16  |
| United States Notes Fixed 1.125%                                | 0.02% | US912828ZC78  |
| Standard Chartered Plc Callable Notes Variable 14-Jan-27 14-Jan | 0.02% | US853254BZ29  |
| AIB Group Plc Callable Medium Term Note Variable 23-Jul-29 2:   | 0.02% | XS2578472339  |
| United States Notes Fixed 2.5%                                  | 0.02% | US91282CEF41  |
| NSW Treasury 20/02/30 3.00%                                     | 0.02% | AU3SG0001571  |
| Federal Republic Of Germany Bond Fixed 0% 15-Nov-27 DE0001      | 0.02% | DE0001102523  |
| United Kingdom Of Great Britain And Northern                    | 0.02% | GB00BJMHB534  |
| United Mexican States Bond Fixed 5.5% 04/Mar/2027 MX0MGC        | 0.02% | MX0MGO0001C8  |
| Federal Republic Of Germany Bond Fixed 0.25% 15-Feb-29 DE00     | 0.02% | DE0001102465  |
| Microsoft Corp Callable Notes Fixed 2.675% 01-Jun-60 US59491    | 0.02% | US594918CD48  |
| Towd Point Mortgage Trust 2019-4 2019-4 A1                      | 0.02% | US89178BAA26  |
| Marathon Petroleum Corp   | 0.02% | US56585A1025  |
| Federal Republic Of Germany Bond Fixed 2.3% 15-Feb-33 DE000     | 0.02% | DE000BU2Z007  |
| Stratton Btl Mortgage Funding 2022-1 Plc 2022-1 A               | 0.02% | XS2425979312  |
| United States Notes Fixed 0.5%                                  | 0.02% | US912828ZN34  |
| Federal Republic Of Germany Bond Fixed 0.25% 15-Aug-28 DE00     | 0.02% | DE0001102457  |
| American Express Co Callable Notes Fixed 3% 30-Oct-24 US0258    | 0.02% | US025816BR90  |
| Federal Republic Of Germany Bond Fixed 0% 15-Nov-28 DE0001      | 0.02% | DE0001102556  |
| BUY NZD:SELL USD 31-10-2023 1.6796842                           | 0.02% |               |
| United States Notes Fixed 3.125%                                | 0.02% | US91282CFJ53  |
| United States Notes Fixed 0.25%                                 | 0.02% | US912828ZT04  |
| Bayview Msr Opportunity Master Fund Trust                       | 0.02% | US07336JAD00  |
| Commonwealth Of Australia Bond Fixed 2.75% 21-Nov-28 AU00       | 0.02% | AU000XCLWAW3  |
| Carrier Global Corp-W/I   | 0.02% | US14448C1045  |
| United States Notes Fixed 2.25%                                 | 0.02% | US9128283F58  |
| UBS Group Ag Callable Notes Variable 12/Jan/2034 12-Jan-34 U    | 0.02% | US902613AV09  |
| Sherwin-Williams Co   | 0.02% | US8243481061  |
| Romania Medium Term Note Fixed 2% 14/Apr/2033 EUR XS233         | 0.02% | XS2330503694  |
| Morgan Stanley Callable Notes Variable 16/Sep/2036 16-Sep-36    | 0.02% | US61747YEF88  |
| United States Notes Fixed 2.75%                                 | 0.02% | US91282CES61  |
| Manulife Financial Corp Callable Notes Fixed 4.15% 04-Mar-26 I  | 0.02% | US56501RAC07  |
| Totalenergies Se Callable Medium Term Note 26-Feb-72 26-Feb     | 0.02% | XS1195202822  |
| Kobe Bussan Co Ltd  | 0.02% | JP3291200008  |
| United States Notes Fixed 1.875%                                | 0.02% | US91282CEC10  |
| Goldman Sachs Group Inc/The Callable Notes 24-Jan-25 24-Jan-    | 0.02% | US38141GZJ65  |
| Verizon Communications 23/03/2028 2.35%                         | 0.02% | AU3CB0278869  |
| United States Notes Fixed 2.625%                                | 0.02% | US9128286B18  |
| BUY NZD:SELL USD 02-Nov-23                                      | 0.02% |               |
| United States Bond Fixed 2.875% 15-May-49 US912810SH23          | 0.02% | US912810SH23  |
| United States Notes Fixed 0.375%                                | 0.02% | US91282CBC47  |
| Kingdom Of Norway Bond Fixed 3.5% 06/Oct/2042 NOK NO001:        | 0.02% | NO0012712506  |
| United States Bond Fixed 4% 15/Nov/2042 US912810TM09            | 0.02% | US912810TM09  |
| United Utilities Group Plc                                      | 0.02% | GB00B39J2M42  |
| Victoria Treasury Corp 20/11/25 0.5%                            | 0.02% | AU3SG0002421  |
| United States Notes Fixed 0.875%                                | 0.02% | US91282CCJ80  |
| Natixis Commercial Mortgage Securities Trust                    | 0.02% | US63874AAA60  |
| United States Notes Fixed 2.625%                                | 0.02% | US91282CFC01  |
| United States Notes Fixed 0.375%                                | 0.02% | US91282CBH34  |
| United States Notes Fixed 0.5%                                  | 0.02% | US912828ZV59  |
| Toronto-Dominion Bank/The Callable Medium Term 22-Apr-30        | 0.02% | CA89117FWS42  |
| Victoria Treasury 17/12/24 5.5%                                 | 0.02% | AU0000XVVG2B1 |
| Bank Of America Corp Medium Term Note Fixed 3.95% 21-Apr-:      | 0.02% | US06051GFP90  |
| United States Notes Fixed 1.25%                                 | 0.02% | US91282CDQ15  |
| Pret 2021-Rn3 Llc 2021-Rn3 A1 Step 25/Sep/2051                  | 0.02% | US74143JAA97  |
| Swiss Confederation Bond Fixed 1.5% 24/Jul/2025 CH01842499      | 0.02% | CH0184249990  |
| Kimco Realty Corporation  | 0.02% | US49446R1095  |

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| United Mexican States Bond Fixed 8% 07/Nov/2047 MX0MG00         | 0.02% MX0MG0000102 |
| Morgan Stanley Callable Notes Variable 19/Jan/2038 19-Jan-38    | 0.02% US61747YFB65 |
| VinCI Sa  | 0.02% FR0000125486 |
| Tokyo Metropolitan Government Bond Fixed 2.625% 29-May-24       | 0.02% XS1995917892 |
| Republic Of Poland Medium Term Note Fixed 3.875% 14-Feb-33      | 0.02% XS2586944659 |
| United States Notes Fixed 0.625%                                | 0.02% US91282CCP41 |
| Mitsubishi Ufj Financial Group Inc Notes Fixed 2.193% 25-Feb-2  | 0.02% US606822BN36 |
| Owens Corning Callable Notes Fixed 3.4% 15-Aug-26 US690742J     | 0.02% US690742AF87 |
| United Kingdom Of Great Britain And Northern                    | 0.02% GB00BL68HJ26 |
| Commonwealth Of Australia Bond Fixed 2.5% 21-May-30 AU000       | 0.02% AU0000013740 |
| United States Bond Fixed 3.875% 15-May-43 US912810TS78          | 0.02% US912810TS78 |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jul-31 NL00150      | 0.02% NL00150006U0 |
| United States Bond Fixed 3% 15/Feb/2048 US912810SA79            | 0.02% US912810SA79 |
| Macquarie Bank Ltd 14/09/26 4.946%                              | 0.02% AU3CB0302610 |
| Kilroy Realty Group   | 0.02% US49427F1084 |
| Sumitomo Mitsui Banking Corp Medium Term Note 0.01% 10-Sep      | 0.02% XS2225211650 |
| Trinity Square 2021-1 Plc 2021-1X A Floating                    | 0.02% XS2318720864 |
| Gpo Fin Banorte   | 0.02% MXP370711014 |
| Infrastrutture Wireless Italiane Spa                            | 0.02% IT0005090300 |
| Microsoft Corp Callable Notes Fixed 3.45% 08-Aug-36 US594918    | 0.02% US594918BS26 |
| Federal Republic Of Germany Bond Fixed 4.75% 04-Jul-34 DE000    | 0.02% DE0001135226 |
| Bank Of Montreal Callable Notes Variable 17-Jun-30 17-Jun-30    | 0.02% CA06369ZCF95 |
| BUY USD:SELL JPY 13-Nov-23                                      | 0.02%              |
| United Kingdom Of Great Britain And Northern                    | 0.02% GB00BTHH2R79 |
| United States Notes Fixed 1.25%                                 | 0.02% US91282CBS98 |
| Standard Chartered Plc Callable Notes Variable 29-Jun-32 29-Jun | 0.02% XS2358287824 |
| Unitedhealth Group Inc Callable Notes Fixed 2.75% 15-May-40     | 0.02% US91324PDY51 |
| Transurban Group  | 0.02% AU000000TCL6 |
| Bank Deposit (USD Tba Coll Morgan Stanley )                     | 0.02%              |
| United Kingdom Of Great Britain And Northern                    | 0.02% GB00BMGR2916 |
| Exelon Corp Callable Notes Fixed 5.6% 15/Mar/2053 US30161N      | 0.02% US30161NBL47 |
| United States Notes Fixed 1.25%                                 | 0.01% US91282CCH25 |
| Caterpillar Financial Services Corp Callable 0.8% 13-Nov-25 US1 | 0.01% US14913R2H93 |
| Republic Of Poland Bond Fixed 2.5% 25/Jul/2026 PLN PL000010     | 0.01% PL0000108866 |
| Home Depot Inc/The Callable Notes Fixed 3.5% 15-Sep-56 US43     | 0.01% US437076BP60 |
| Federal Republic Of Germany Bond Fixed 0% 15-May-35 DE000:      | 0.01% DE0001102515 |
| Deutsche Post Ag  | 0.01% DE0005552004 |
| United States Notes Fixed 1.25%                                 | 0.01% US91282CCY57 |
| French Republic Bond Fixed 0% 25/Nov/2030 EUR 1 FR0013516       | 0.01% FR0013516549 |
| Spark Au Finance Ltd 18/3/30 2.6                                | 0.01% AU3CB0266708 |
| Canada Bond Fixed 1.5% 01/Dec/2031 CAD 1000 CA135087N26         | 0.01% CA135087N266 |
| Kiwi Property Group Ltd 19/07/2028 2.85%                        | 0.01% NZKPGD0050L3 |
| United States Notes Fixed 1.375%                                | 0.01% US91282CDP32 |
| Cubalmart   | 0.01% US2296631094 |
| Ing Groep Nv Callable Notes Variable 01/Apr/2027 01-Apr-27 U:   | 0.01% US456837AV55 |
| Canadian Apartment Properties Real Estate Trust                 | 0.01% CA1349211054 |
| New South Wales Treasury 20/3/31 2%                             | 0.01% AU3SG0001944 |
| UDC Endeavour Auto ASB Trust 2021-1A                            | 0.01% NZUDCD1001R6 |
| Republic Of Poland Bond Fixed 3.75% 25/May/2027 PL0000114:      | 0.01% PL0000114393 |
| United States Notes Fixed 3.5%                                  | 0.01% US91282CHA27 |
| Hca Healthcare Inc  | 0.01% US40412C1018 |
| Kingdom Of Sweden Bond Fixed 0.125% 12/May/2031 SE00139:        | 0.01% SE0013935319 |
| Commonwealth Of Australia Bond Fixed 1% 21-Nov-31 AU0000        | 0.01% AU0000101792 |
| Volkswagen Financial Services Australia 13/04/2026 4.95%        | 0.01% AU3CB0298438 |
| State Of Israel Bond Fixed 3.8% 13/May/2060 USD XS21671930:     | 0.01% XS2167193015 |
| Elevance Health Inc Callable Notes Fixed 5.125% 15-Feb-53 US2   | 0.01% US28622HAC51 |
| Flughafen Zurich Ag-Reg   | 0.01% CH0319416936 |
| Euro-Bobl Future Bond 07/Dec/2023 Oez3 Comdty                   | 0.01% DE000C7PB922 |
| Kroger Co   | 0.01% US5010441013 |
| Western Australia Treasury 23/7/25 5%                           | 0.01% AU3SG0001241 |
| Bank Of Nova Scotia/The Bond Variable 22/Jun/2026 22-Jun-26     | 0.01% XS2356227343 |
| Adobe Inc Callable Notes Fixed 2.3% 01/Feb/2030 US00724PAD      | 0.01% US00724PAD15 |
| United States Bond Fixed 3% 15/Feb/2049 US912810SF66            | 0.01% US912810SF66 |
| TBA UMBS Single Family 30Yr 4.0 10/23                           | 0.01% US01F0406A02 |
| Commonwealth Of Australia Bond Fixed 2.25% 21-May-28 AU00       | 0.01% AU000XCLWAR9 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 1.402% 17-Sep   | 0.01% US86562MCH16 |
| Canada Square Funding 2021-1 Plc 2021-1 A Floating              | 0.01% XS2306577342 |
| Swiss Confederation Bond Fixed 3.25% 27/Jun/2027 CH003183:      | 0.01% CH0031835561 |
| Federal Republic Of Germany Bond Fixed 5.5% 04-Jan-31 DE000     | 0.01% DE0001135176 |
| Federal Republic Of Germany Bond Fixed 0% 15-May-36 DE000:      | 0.01% DE0001102549 |
| Mizuho Financial Group Inc Medium Term Note Fixed 2.096% 0:     | 0.01% XS2465984529 |
| Korea Housing Finance Corp Notes Fixed 4.625% 24-Feb-28 USY     | 0.01% USY4841MWD73 |



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| Spark 29/9/28 4.37%  | 0.01% NZSPFD0928L5  |
| Precinct Properties Convertible Note 21/6/26 7.56%           | 0.01% NZPCTDGG002C4 |
| Kingdom Of The Netherlands Bond Fixed 2.5% 15-Jan-33 NL001   | 0.01% NL0010071189  |
| United States Bond Fixed 1.375% 15-Aug-50 US912810SP49       | 0.01% US912810SP49  |
| International Business Machines Corp Callable 4.25% 15-May-4 | 0.01% US459200KC42  |
| United Mexican States Bond Fixed 8.5% 18/Nov/2038 MX0MGC     | 0.01% MX0MGO0000J5  |
| Canada Square Funding 2021-2 Plc 2021-2 A Floating           | 0.01% XS2355523296  |
| Commonwealth Of Australia Bond Fixed 1.5% 21-Jun-31 AU000    | 0.01% AU0000047003  |
| Swiss Confederation Bond Fixed 1.25% 28/May/2026 CH02243     | 0.01% CH0224396983  |
| Ing Groep Nv Callable Notes Variable 18/Feb/2029 18-Feb-29 X | 0.01% XS2258452478  |
| Stratton Mortgage Funding 2021-2X A Floating                 | 0.01% XS2272275590  |
| Cisco Systems Inc Callable Notes Fixed 2.5% 20-Sep-26 US1727 | 0.01% US17275RBL50  |
| United Mexican States Bond Fixed 5% 06/Mar/2025 MX0MGO       | 0.01% MX0MGO0001B0  |
| Swiss Confederation Bond Fixed 1.25% 27/Jun/2037 CH01271     | 0.01% CH0127181193  |
| Computershare Limited  | 0.01% AU000000CPU5  |
| Molson Coors Beverage Co                                     | 0.01% US60871R2094  |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jul-30 NL0014    | 0.01% NL0014555419  |
| Cigna Group/The Callable Notes Fixed 4.9% 15-Dec-48 US125    | 0.01% US125523AK66  |
| United States Bond Fixed 1.25% 15-May-50 US912810SN90        | 0.01% US912810SN90  |
| Ferguson Finance Plc Callable Notes Fixed 3.25% 02-Jun-30    | 0.01% US314890AB05  |
| United States Bond Fixed 2% 15/Feb/2050 US912810SL35         | 0.01% US912810SL35  |
| Aurizon Network Pty Ltd 2/9/30 2.9%                          | 0.01% AU3CB0274173  |
| State Of Israel Bond Fixed 0.5% 27/Feb/2026 ILS 1 IL0011     | 0.01% IL0011746976  |
| French Republic Bond Fixed 0.75% 25/Nov/2028 EUR 1 FR0       | 0.01% FR0013341682  |
| Cisco Systems Inc Callable Notes Fixed 5.9% 15-Feb-39 US     | 0.01% US17275RAD44  |
| Victoria Treasury 10/9/31 1.5%                               | 0.01% AU3SG0002314  |
| Federal Republic Of Germany Bond Fixed 1% 15-May-38 DE0      | 0.01% DE0001102598  |
| Ampol Ltd  | 0.01% AU0000088338  |
| NVR Inc Callable Notes Fixed 3% 15/May/2030 USD US6294       | 0.01% US62944TAF21  |
| Nationwide Building Society Callable Medium Term 07-Dec-2    | 0.01% XS2562898143  |
| Cisco Systems Inc Callable Notes Fixed 5.5% 15-Jan-40 US     | 0.01% US17275RAF91  |
| Twin Bridges 2021-1 Plc 2021-1 A Floating                    | 0.01% XS2305355310  |
| Avolon Holdings Funding Ltd Callable Notes Fixed 2.528% 1    | 0.01% US05401AAR23  |
| United States Notes Fixed 1.875%                             | 0.01% US9128287B09  |
| JPMorgan Chase & Co Callable Notes Variable 23-Jul-29 2      | 0.01% US46647PAV85  |
| Federal Republic Of Germany Bond Fixed 2.8% 12-Jun-25        | 0.01% DE000BU22015  |
| United Kingdom Of Great Britain And Northern                 | 0.01% GB00BZB26Y51  |
| Bank Of Nova Scotia 01 Nov 2027 1.4% 01-Nov-27 CA0641        | 0.01% CA06415E4E25  |
| Australia & New Zealand Banking Group Ltd Notes 4.4% 1       | 0.01% US052528AK26  |
| Sun Communities Inc Reit                                     | 0.01% US8666741041  |
| United Overseas Bank Ltd Callable Medium Term Note 16-M      | 0.01% XS2230275633  |
| Carrier Global Corp Callable Notes Fixed 2.722% 15-Feb-3     | 0.01% US14448CAQ78  |
| Victoria Power Network 18/8/27 4%                            | 0.01% AU3CB0246387  |
| UBS Group Ag Callable Notes Variable 12/Aug/2033 12-Aug-3    | 0.01% US225401AZ15  |
| Morgan Stanley Callable Notes Variable 04/May/2027 04-M      | 0.01% US61772BAB99  |
| UDC Endeavour Auto Abs Trust 2022.1A                         | 0.01% NZUDCDB001R0  |
| Reliance Worldwide Corporation Limited                       | 0.01% AU000000RWC7  |
| Terna - Rete Elettrica Nazionale Medium Term Note 1.375% 2   | 0.01% XS1652866002  |
| State Of Israel Bond Fixed 2% 31/Mar/2027 ILS 1 IL0011       | 0.01% IL0011393449  |
| Canada Bond Fixed 2.75% 01/Sep/2027 CAD 1000 CA13508         | 0.01% CA135087N837  |
| United Kingdom Of Great Britain And Northern                 | 0.01% GB00B24FF097  |
| International Business Machines Corp Callable 4.15% 15-M     | 0.01% US459200KB68  |
| AT&T Inc Callable Notes Fixed 3.5% 15/Sep/2053 USD US0       | 0.01% US00206RKJ04  |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jan-29 NL0       | 0.01% NL0015000LS8  |
| Goldman Sachs Group Inc/The Notes Fixed 3% 15-Mar-24         | 0.01% US38141GZP26  |
| Ausgrid Finance Pty Ltd 30/10/2024 3.75%                     | 0.01% AU3CB0248318  |
| United States Notes Fixed 2.25%                              | 0.01% US9128283D01  |
| BP Capital Markets Plc Callable Notes Variable USD 22-Sep-7  | 0.01% US05565QDU94  |
| Nordea Bank ABP Medium Term Note Fixed 1.5% 30-Sep-26        | 0.01% US65559CAE12  |
| Commonwealth Bank Australia 17/08/2026 4.75%                 | 0.01% AU3CB0301703  |
| Volkswagen Finance Service Au 14/4/25 4%                     | 0.01% AU3CB0288439  |
| Deutsche Bank Ag Callable Medium Term Note 03-Sep-26 0       | 0.01% DE000DL19VPO  |
| National Australia Bank 30/5/25 3.9%                         | 0.01% AU3CB0289817  |
| Toyota Finance Australia 15/09/2026 5.00%                    | 0.01% AU3CB0302594  |
| Kingdom Of Sweden Bond Fixed 0.75% 12/Nov/2029 SEK SE0       | 0.01% SE0011281922  |
| 3i Group Plc   | 0.01% GB00B1YW4409  |
| United States Bond Fixed 2.375% 15-Nov-49 US912810SK51       | 0.01% US912810SK51  |
| Totalenergies Se Callable Medium Term Note 06-Oct-71 0       | 0.01% XS1501166869  |
| Paypal Holdings Inc  | 0.01% US70450Y1038  |
| Kingdom Of The Netherlands Bond Fixed 0.5% 15-Jul-32         | 0.01% NL0015000RP1  |
| BUY USD:SELL JPY 01-Apr-24                                   | 0.01%               |
| Westpac Au 4/6/26 4.125%                                     | 0.01% AU3CB0234573  |

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| Australia & New Zealand Banking Group Ltd Notes 6.742% 08-D     | 0.01% | US052528AP13 |
| Republic Of Poland Bond Fixed 2.75% 25/Oct/2029 PLO0001114      | 0.01% | PL0000111498 |
| Suncorp-Metway 22/08/25 4.40%                                   | 0.01% | AU3CB0291797 |
| Federal Republic Of Germany Bond Fixed 2.1% 15-Nov-29 DE00      | 0.01% | DE0001102622 |
| Pfizer Inc  | 0.01% | US7170811035 |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jan-26 NL0015C      | 0.01% | NL0015000QL2 |
| Bristol-Myers Squibb Co   | 0.01% | US1101221083 |
| Victoria Treasury 20/11/23 1%                                   | 0.01% | AU0000075624 |
| Federal Republic Of Germany Bond Fixed 0.4% 13-Sep-24 DE00      | 0.01% | DE0001104891 |
| Hungary Bond Fixed 5.25% 16/Jun/2029 USD 1000 XS201002630       | 0.01% | XS2010026305 |
| Axa Sa Callable Medium Term Note Variable GBP 1000 04-Mar-      | 0.01% | XS1134541561 |
| United States Bond Fixed 2.25% 15-Aug-49 US912810SJ88           | 0.01% | US912810SJ88 |
| United States Bond Fixed 3.125% 15-May-48 US912810SC36          | 0.01% | US912810SC36 |
| Westpac Au 17/3/25 2.7%   | 0.01% | AU3CB0287415 |
| Lowe'S Cos Inc Callable Notes Fixed 3.65% 05-Apr-29 US548661    | 0.01% | US548661DR53 |
| French Republic Bond Fixed 0.75% 25/May/2028 EUR 1 FR0013:      | 0.01% | FR0013286192 |
| Adecco Group Ag   | 0.01% | CH0012138605 |
| United States Notes Fixed 4.25%                                 | 0.01% | US91282CFP14 |
| BUY USD:SELL JPY 23-Oct-23                                      | 0.01% |              |
| Morgan Stanley Callable Notes Variable 20/Apr/2037 20-Apr-37    | 0.01% | US61747YES00 |
| Arrow Electronics Inc   | 0.01% | US0427351004 |
| Canada Bond Fixed 1.25% 01/Mar/2027 CAD 1000 CA135087M8         | 0.01% | CA135087M847 |
| Hca Inc Callable Notes Fixed 4.125% 15/Jun/2029 US404119BX6     | 0.01% | US404119BX69 |
| Western Australia Treasury 22/10/2031 1.75%                     | 0.01% | AU3SG0002199 |
| Akl Intl Airport 17/11/26 3.29%                                 | 0.01% | NZAIAD0240L9 |
| Mckesson Corp   | 0.01% | US58155Q1031 |
| Commonwealth Of Australia Bond Fixed 3.25% 21-Apr-29 AU3T       | 0.01% | AU3TB0000150 |
| Orange Sa Notes Step Cpn 01/Mar/2031 USD 1000 9% US35177        | 0.01% | US35177PAL13 |
| HP Inc  | 0.01% | US40434L1052 |
| Commonwealth Of Australia Bond Fixed 2.75% 21-Nov-27 AU0C       | 0.01% | AU000XCLWAQ1 |
| Equinix Inc Callable Notes Fixed 2.5% 15/May/2031 US29444UB     | 0.01% | US29444UBS42 |
| Totalenergies Se  | 0.01% | FR0000120271 |
| Canada Bond Fixed 2% 01/Jun/2032 CAD 1000 CA135087N597          | 0.01% | CA135087N597 |
| Pnc Financial Services Group Inc/The Callable 12-Jun-29 12-Jun- | 0.01% | US693475BR55 |
| Fedex Corp  | 0.01% | US31428X1063 |
| Valero Energy Corp  | 0.01% | US91913Y1001 |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB00BLPK7227 |
| Motorola Solutions Inc Callable Notes Fixed 2.3% 15-Nov-30 US   | 0.01% | US620076BT59 |
| United States Notes Fixed 0.625%                                | 0.01% | US912828ZE35 |
| Kingdom Of The Netherlands Bond Fixed 0.5% 15-Jan-40 NL001      | 0.01% | NL0013552060 |
| Meridian Energy Ltd 20/9/28 5.91%                               | 0.01% | NZMELDT096C0 |
| Orora Limited   | 0.01% | AU000000ORA8 |
| AMCO - Asset Management Co Spa Medium Term Note 0.75% 2         | 0.01% | XS2332980932 |
| Hong Kong Special Administrative Region Bond Fixed 1.97% 17-    | 0.01% | HK0000474293 |
| BUY USD:SELL CHF 03-Oct-23                                      | 0.01% |              |
| United States Notes Fixed 2.375%                                | 0.01% | US9128286543 |
| Procter & Gamble Co/The Callable Notes Fixed 1.2% 29-Oct-30     | 0.01% | US742718FM66 |
| Commonwealth Of Australia Bond Fixed 4.75% 21-Apr-27 AU3T       | 0.01% | AU3TB0000135 |
| Zurich Finance Ireland Designated Activity Co 19-Apr-51 19-Apr  | 0.01% | XS2283177561 |
| Commonwealth Of Australia Bond Fixed 1% 21-Dec-30 AU0000        | 0.01% | AU0000087454 |
| United States Bond Fixed 3% 15/Aug/2048 US912810SD19            | 0.01% | US912810SD19 |
| United States Notes Fixed 1.625%                                | 0.01% | US912828YU85 |
| Deutsche Bank Ag/New York Ny Callable Notes 18-Sep-31 18-Se     | 0.01% | US251526CD98 |
| BUY USD:SELL JPY 30-Oct-23                                      | 0.01% |              |
| Virgin Money Uk Plc Callable Medium Term Note 11-Dec-30 11-     | 0.01% | XS2227898421 |
| Citigroup Inc Notes Fixed 8.125% 15/Jul/2039 USD US172967EW     | 0.01% | US172967EW71 |
| Charter Hall Retail Reit  | 0.01% | AU000000CQR9 |
| United States Notes Fixed 2.75%                                 | 0.01% | US912828XZ81 |
| Dnb Bank Asa Callable Medium Term Note Variable 17-Aug-27 :     | 0.01% | XS2521025408 |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB00BPCJD880 |
| Kingdom Of Sweden Bond Fixed 3.5% 30/Mar/2039 SEK SE0002        | 0.01% | SE0002829192 |
| Natwest Group Plc Callable Notes Variable 14-Aug-30 14-Aug-30   | 0.01% | XS2172960481 |
| Standard Chartered Plc Callable Notes Variable 18-Feb-36 18-Fc  | 0.01% | US853254BU32 |
| Verizon Communications Inc Callable Notes Fixed 2.987% 30-Oc    | 0.01% | US92343VFW90 |
| Commonwealth Of Australia Bond Fixed 3.25% 21-Apr-25 AU3T       | 0.01% | AU3TB0000168 |
| Hca Inc Callable Notes Fixed 5.5% 15/Jun/2047 USD US404119B     | 0.01% | US404119BV04 |
| Romania Medium Term Note Fixed 5.5% 18/Sep/2028 XS26899         | 0.01% | XS2689949399 |
| Western Australia Treasury 23/7/24 2.5%                         | 0.01% | AU3SG0001639 |
| United States Bond Fixed 1.125% 15-Aug-40 US912810SQ22          | 0.01% | US912810SQ22 |
| Hong Kong Special Administrative Region Bond Fixed 1.59% 04-    | 0.01% | HK0000706934 |
| BUY USD:SELL JPY 01-Mar-24                                      | 0.01% |              |
| Investor Property Ltd 18/04/24 4.4%                             | 0.01% | NZIPLDT001C3 |

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| Bank Deposit (USD Ccp Im Barclays )                             | 0.01%               |
| CRH Finance Dac Callable Medium Term Note Fixed 1.375% 18       | 0.01% XS1505896735  |
| Bank Of Nova Scotia/The Notes Fixed 4.5% 16-Dec-25 US06415      | 0.01% US064159HB54  |
| Muenchener Rueckversicherungs-Gesellschaft Ag In 26-May-42      | 0.01% XS2381261424  |
| Pultegroup Inc  | 0.01% US7458671010  |
| Kingdom Of The Netherlands Bond Fixed 2.5% 15-Jul-33 NL001      | 0.01% NL0015001AM2  |
| CVS Health Corp   | 0.01% US1266501006  |
| Ameriprise Financial Inc  | 0.01% US03076C1062  |
| Unitedhealth Group Inc Callable Notes Fixed 5.875% 15-Feb-53    | 0.01% US91324PES74  |
| Federal Republic Of Germany Bond Fixed 4.25% 04-Jul-39 DE00     | 0.01% DE0001135325  |
| Precinct Property Convertible Note 21/9/27 7.53%                | 0.01% NZPCTDGG003C2 |
| Australia & New Zealand Banking Group Ltd Callable 21-Nov-29    | 0.01% XS2082818951  |
| Kingdom Of The Netherlands Bond Fixed 0.25% 15-Jul-29 NL001     | 0.01% NL0013332430  |
| Unitedhealth Group Inc Callable Notes Fixed 5.2% 15-Apr-63 US   | 0.01% US91324PEX69  |
| United States Bond Fixed 2.5%                                   | 0.01% US912810PZ57  |
| Enel Finance International Nv Callable Notes Fixed 7.5% 14-Oct- | 0.01% US29278GBA58  |
| Quest Diagnostics Inc Callable Notes Fixed 2.95% 30-Jun-30 US   | 0.01% US74834LBB53  |
| Kinder Morgan Inc Callable Medium Term Note Fixed 7.75% 15-     | 0.01% US28368EAE68  |
| United Kingdom Of Great Britain And Northern                    | 0.01% GB00BMGR2809  |
| Victoria Treasury 20/12/32 4.25%                                | 0.01% AU35G0001175  |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-50 DE0001      | 0.01% DE0001102481  |
| Wa Trsry Corp 16/10/23 6.00%                                    | 0.01% AU300WT60390  |
| Omnicom Group Inc   | 0.01% US6819191064  |
| Verizon Communications Inc                                      | 0.01% US92343V1044  |
| Zurich Finance Ireland Designated Activity Co 23-Nov-52 23-Nov- | 0.01% XS2523960719  |
| Canada Bond Fixed 0.75% 01/Oct/2024 CAD 1000 CA135087M508       | 0.01% CA135087M508  |
| Commonwealth Of Australia Bond Fixed 3.75% 21-May-34 AU00       | 0.01% AU0000249302  |
| HSBC Holdings Plc Callable Notes Variable 03-Nov-33 03-Nov-3    | 0.01% US404280DS59  |
| Shell International Finance Bv Callable Notes 6.375% 15-Dec-38  | 0.01% US822582AD40  |
| Victoria Treasury Corp 19/11/27 1.25%                           | 0.01% AU0000085631  |
| United States Notes Fixed 0.25%                                 | 0.01% US91282CAJ09  |
| Koninklijke Ahold Delhaize Nv                                   | 0.01% NL0011794037  |
| International Business Machines Corp Callable Bond 1.75% 31-J   | 0.01% XS1945110861  |
| Auckland International Airport 17/11/2028 5.29%                 | 0.01% NZAIAD0260L7  |
| Hong Kong Exchanges & Clear                                     | 0.01% HK0388045442  |
| French Republic Bond Fixed 0.5% 25/May/2026 EUR 1 FR00131:      | 0.01% FR0013131877  |
| CSMC 2021-Rpl2Trust 2021-Rpl2 A1A Variable                      | 0.01% US12656TAB44  |
| Romania Medium Term Note Fixed 3.75% 07/Feb/2034 XS2434:        | 0.01% XS2434895806  |
| Canada Bond Fixed 3% 01/Nov/2024 CAD 1000 CA135087P402          | 0.01% CA135087P402  |
| French Republic Bond Fixed 0% 25/Mar/2025 EUR 1 FR0013415       | 0.01% FR0013415627  |
| United States Notes Fixed 1.5%                                  | 0.01% US912828Z781  |
| Akzo Nobel Nv Callable Medium Term Note Fixed 1.625% 14-Ap      | 0.01% XS2156598281  |
| NSW Treasury 20/08/24 5%  | 0.01% AU35G0000417  |
| Republic Of Poland Bond Fixed 2.75% 25/Apr/2028 PL00001076      | 0.01% PL0000107611  |
| United States Notes Fixed 1.5%                                  | 0.01% US912828YM69  |
| Dutch Property Finance 2021-1 Bv 2021-1 A Floating              | 0.01% XS2294367672  |
| Synchrony Financial Callable Notes Fixed 3.95% 01-Dec-27 US8    | 0.01% US87165BAM54  |
| European Loan Conduit No 36 Dac 36A A1 Floating                 | 0.01% XS2069480866  |
| Gs Mortgage Securities Corp Trust 2018-Luau                     | 0.01% US36256AAA07  |
| BUY NZD:SELL AUD 31-10-2023 1.0759213                           | 0.01%               |
| Sanford Limited   | 0.01% NZSANE000150  |
| Commerzbank Ag Callable Medium Term Note Variable 18-Jan-       | 0.01% DE000CZ43ZN8  |
| Assicurazioni Generali Spa Medium Term Note Fixed 4.125% 04     | 0.01% XS1062900912  |
| United Kingdom Of Great Britain And Northern                    | 0.01% GB0004893086  |
| Enel Finance America Llc Callable Notes Fixed 7.1% 14-Oct-27 U  | 0.01% US29280HAA05  |
| Sky City Ltd  | 0.01% NZSKCE000152  |
| Lloyds Banking Group Plc Callable Notes Variable 15-Nov-33 15-  | 0.01% US539439AW91  |
| Orange Sa Callable Medium Term Note Variable EUR 18-Apr-72      | 0.01% FR001400GDJ1  |
| Campbell Soup Co Callable Notes Fixed 2.375% 24-Apr-30 US13     | 0.01% US134429BJ73  |
| NZ Rural Land Company Ltd                                       | 0.01% NZNZLE000152  |
| Aflac Inc   | 0.01% US0010551028  |
| Stratton Mortgage Funding 2021-1 Plc 2021-1 A                   | 0.01% XS2295993724  |
| Owens Corning   | 0.01% US6907421019  |
| United Kingdom Of Great Britain And Northern                    | 0.01% GB00BJQWYH73  |
| Banco Santander Sa Notes Fixed 1.849% 25/Mar/2026 US05964       | 0.01% US05964HAL96  |
| Oracle Corp Callable Notes Fixed 6.9% 09/Nov/2052 US68389XC     | 0.01% US68389XCK90  |
| Commerzbank Ag Callable Medium Term Note Variable 21-Mar        | 0.01% DE000CZ43ZB3  |
| Ventas Inc  | 0.01% US92276F1003  |
| Svenska Handelsbanken Ab Medium Term Note Fixed 3.75% 05        | 0.01% XS2618499177  |
| Kraft HeiNZ Foods Co Notes Fixed 6.875% 26-Jan-39 US50076Q/     | 0.01% US50076QAR74  |
| Asml Holding Nv Callable Medium Term Note Fixed 3.5% 06-Dec     | 0.01% XS2631416950  |
| Yorkshire Building Society Callable Medium Term 11-Oct-30 11-   | 0.01% XS2467494774  |

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| Swiss Confederation Bond Fixed 0.5% 28/Jun/2045 CH03449584      | 0.01% | CH0344958498 |
| Japan Bond Fixed 0.1% 20/Sep/2028 JPY 50000 JP1103521JA8        | 0.01% | JP1103521JA8 |
| Corebridge Financial Inc Callable Notes Fixed 3.5% 04-Apr-25 U: | 0.01% | US21871XAB55 |
| Commonwealth Bank Of Australia Medium Term Note 3.743% 1        | 0.01% | US202712BL88 |
| French Republic Bond Fixed 0% 25/Feb/2027 EUR 1 FR0014003513    | 0.01% | FR0014003513 |
| New South Wales Treasury Corp 08/02/24 1%                       | 0.01% | AU3CB0266484 |
| Ing Groep Nv Notes Fixed 3.95% 29/Mar/2027 USD US456837AI       | 0.01% | US456837AH61 |
| Banque Federative Du Credit Mutuel Sa Medium Term 5.125% :      | 0.01% | FR001400F323 |
| Nestle Holdings Inc Callable Notes Fixed 4% 24-Sep-48 US64106   | 0.01% | US641062AN41 |
| Iberdrola International Bv Callable Notes Variable 12-Feb-72 12 | 0.01% | XS1890845875 |
| OMV Ag Callable Notes Variable EUR 100000 01-Sep-72 01-Sep-     | 0.01% | XS2224439385 |
| Canada Bond Fixed 1% 01/Sep/2026 CAD 1000 CA135087L930          | 0.01% | CA135087L930 |
| Republic Of Ireland Bond Fixed 1.3% 15/May/2033 IE00BFZRPZC     | 0.01% | IE00BFZRPZ02 |
| Diageo Capital Plc Bond Fixed 5.875% 30/Sep/2036 US25243YAI     | 0.01% | US25243YAH27 |
| Japan Bond Fixed 0.5% 20/Dec/2032 JPY 50000 JP1103691P11        | 0.01% | JP1103691P11 |
| Oneok Inc Callable Notes Fixed 4.55% 15/Jul/2028 US682680AU     | 0.01% | US682680AU71 |
| Penske Truck Leasing Co Lp / Ptl Finance Corp 1.7% 15-Jun-26 U  | 0.01% | US709599BM55 |
| Japan Bond Fixed 0.5% 20/Mar/2033 JPY 50000 JP1103701P43        | 0.01% | JP1103701P43 |
| HP Inc Callable Notes Fixed 6% 15/Sep/2041 USD US428236BR3      | 0.01% | US428236BR31 |
| Japan Bond Fixed 0.1% 20/Mar/2028 JPY 50000 JP1103501J35        | 0.01% | JP1103501J35 |
| Waikiki Beach Hotel Trust 2019-Wbm 2019-Wbm A                   | 0.01% | US93065PAA93 |
| BPCE Sa Callable Medium Term Note Variable 25-Jan-35 25-Jan-    | 0.01% | FR001400FB22 |
| Transpower New Zealand 30/06/2030 5.233%                        | 0.01% | AU3CB0300655 |
| Coca-Cola Co/The Callable Notes Fixed 0.125% 09-Mar-29 XS23I    | 0.01% | XS2307863642 |
| CSX Corp Callable Notes Fixed 3.8% 01/Mar/2028 USD US12640      | 0.01% | US126408HJ52 |
| Citigroup Inc Bond Fixed 4.4% 10/Jun/2025 USD 1000 US172967     | 0.01% | US172967JT97 |
| HSBC Holdings Plc Medium Term Note Fixed 3% 30-Jun-25 XS12      | 0.01% | XS1254428896 |
| Schneider Electric Se Callable Medium Term Note 1.841% 13-Oct-  | 0.01% | FR0013015559 |
| Elevance Health Inc Callable Notes Fixed 6.1% 15-Oct-52 US036   | 0.01% | US036752AX13 |
| Canadian Imperial Bank Of Commerce Callable Notes 21-Jul-30     | 0.01% | CA13607HBC57 |
| Morgan Stanley Callable Notes Variable 18/Oct/2033 18-Oct-33    | 0.01% | US61747YFY77 |
| Allianz Se Callable Bond Variable EUR 100000 18-Sep-72 18-Sep   | 0.01% | DE000A13R7Z7 |
| Autodesk Inc Callable Notes Fixed 2.4% 15/Dec/2031 US052769     | 0.01% | US052769AH94 |
| JYSKE Realkredit A/S Bond Fixed 1% 01/Oct/2050 DKK DK00093!     | 0.01% | DK0009397739 |
| Lsega Financing Plc Callable Medium Term Note 2% 06-Apr-28 U    | 0.01% | US50220PAC77 |
| Toronto-Dominion Bank/The Medium Term Note Fixed 3.631%         | 0.01% | XS2565831943 |
| Universal Music Group Nv Callable Medium Term Note 4% 13-Jul-   | 0.01% | XS2631848665 |
| L'Oreal Sa Callable Medium Term Note Fixed 2.875% 19-May-28     | 0.01% | FR001400HX81 |
| Japan Bond Fixed 0.1% 20/Mar/2031 JPY 50000 JP1103621M43        | 0.01% | JP1103621M43 |
| Verizon Communications Inc Callable Bond Fixed 1.375% 02-Nov-   | 0.01% | XS1405766624 |
| Boston Properties Lp Callable Notes Fixed 6.75% 01-Dec-27 US1   | 0.01% | US10112RBG83 |
| Brisbane Airport 30/12/30 4.5%                                  | 0.01% | AU3CB0272854 |
| Public Service Enterprise Group Inc Callable Notes 5.85% 15-Nov | 0.01% | US744573AV86 |
| United States Notes Fixed 0.5%                                  | 0.01% | US912828ZS21 |
| Siemens Financieringsmaatschappij Nv Callable 6.125% 17-Aug-    | 0.01% | US826200AD92 |
| Reliance Steel & Aluminum Co Callable Notes Fixed 2.15% 15-Aug- | 0.01% | US759509AG74 |
| Iberdrola Finanzas Sa Callable Medium Term Note 25-Jul-72 25-   | 0.01% | XS2580221658 |
| Republic Of Poland Bond Fixed 3.25% 25/Jul/2025 PL000010819     | 0.01% | PL0000108197 |
| Dnb Bank Asa Callable Medium Term Note Variable 21-Sep-27 2     | 0.01% | XS2534985523 |
| Unitedhealth Group Inc Callable Notes Fixed 6.05% 15-Feb-63 U   | 0.01% | US91324PET57 |
| Dnb Bank Asa Callable Bond Variable 09/Oct/2026 09-Oct-26 U!    | 0.01% | US23341CAC73 |
| Canada Bond Fixed 1.5% 01/Apr/2025 CAD 1000 CA135087N340        | 0.01% | CA135087N340 |
| Downer Edi Ltd  | 0.01% | AU000000DOW2 |
| Open Text Corp Callable Notes Fixed 6.9% 01-Dec-27 US683715     | 0.01% | US683715AF36 |
| United States Notes Fixed 1.75%                                 | 0.01% | US912828YS30 |
| Province Of Ontario Canada Medium Term Note Fixed 0.01% 25      | 0.01% | XS2262263622 |
| Schneider Electric Se Callable Medium Term Note 3.5% 12-Jun-:   | 0.01% | FR001400IJU1 |
| Oneok Inc Callable Notes Fixed 6.35% 15/Jan/2031 US682680BE     | 0.01% | US682680BE21 |
| Unitedhealth Group Inc Callable Notes Fixed 5.15% 15-Oct-25 U   | 0.01% | US91324PEN87 |
| United States Bond Fixed 6% 15/Feb/2026 US912810EW46            | 0.01% | US912810EW46 |
| Allianz Se Callable Medium Term Note Variable 07-Sep-38 07-Sep- | 0.01% | DE000A30VTT8 |
| Nike Inc - Cl B   | 0.01% | US6541061031 |
| Microsoft Corp Callable Notes Fixed 3.041% 17-Mar-62 US5949     | 0.01% | US594918CF95 |
| Volvvo Treasury Ab Callable Medium Term Note Fixed 1.625% 26    | 0.01% | XS2175848170 |
| Mizuho Financial Group Inc Medium Term Note Fixed 3.49% 05-     | 0.01% | XS2528323780 |
| Pernod Ricard Sa Callable Notes Fixed 1.125% 07-Apr-25 FR001:   | 0.01% | FR0013506524 |
| Unilever Finance Netherlands Bv Callable Notes 3.5% 23-Feb-35   | 0.01% | XS2591848192 |
| Cnh Industrial Capital Llc Callable Notes Fixed 5.45% 14-Oct-25 | 0.01% | US12592BAP94 |
| Diageo Capital Plc Callable Notes Fixed 5.2% 24-Oct-25 US2524:  | 0.01% | US25243YBF51 |
| Shell International Finance Bv Medium Term Note 1.875% 15-Sep-  | 0.01% | XS1292468045 |
| Credit Mutuel Arkea Sa Medium Term Note Fixed 3.375% 19-Sep-    | 0.01% | FR001400CQ85 |
| Bank Of Nova Scotia/The Callable Notes Variable 27-Oct-82 27-   | 0.01% | US0641598588 |

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| SSE Plc Callable Medium Term Note Fixed 1.25% 16-Apr-25 XS2:    | 0.01% | XS2156787090 |
| International Business Machines Corp Callable Bond 3.75% 06-F   | 0.01% | XS2583742585 |
| Societe Generale Sa Callable Medium Term Note 12-Jan-27 12-J    | 0.01% | US83368RBQ48 |
| Avery Dennison Corp Callable Notes Fixed 2.65% 30-Apr-30 USC    | 0.01% | US053611AK55 |
| BUY USD:SELL MXN 03-Oct-23                                      | 0.01% |              |
| United States Bond Fixed 1.125% 15-May-40 US912810SR05          | 0.01% | US912810SR05 |
| CRH Smw Finance Dac Callable Medium Term Note 4.25% 11-J        | 0.01% | XS2648077274 |
| Elevance Health Inc Callable Notes Fixed 5.5% 15-Oct-32 US036   | 0.01% | US036752AW30 |
| Mitsui Co Ltd   | 0.01% | JP3893600001 |
| Redeia Corp Sa Callable Notes Fixed 0.875% 14-Apr-25 XS21544    | 0.01% | XS2154441120 |
| Oneok Inc Callable Notes Fixed 6.1% 15/Nov/2032 US682680BG      | 0.01% | US682680BG78 |
| Ing Groep Nv Callable Bond Variable 22/Mar/2030 22-Mar-30 X     | 0.01% | XS1796079488 |
| Edp Finance Bv Medium Term Note Fixed 1.625% 26-Jan-26 XS1      | 0.01% | XS1846632104 |
| Visa Inc Callable Notes Fixed 4.15% 14/Dec/2035 US92826CAE2     | 0.01% | US92826CAE21 |
| Flex Ltd Callable Notes Fixed 6% 15/Jan/2028 USD US33938XAE     | 0.01% | US33938XAE58 |
| International Business Machines Corp Callable Bond 0.95% 23-I   | 0.01% | XS1617845083 |
| Nokia Oyj Callable Medium Term Note Fixed 2% 11-Mar-26 XS1      | 0.01% | XS1960685383 |
| Banque Federative Du Credit Mutuel Sa Notes Fixed 5.896% 13-    | 0.01% | US06675FBA49 |
| Bank Of Nova Scotia/The Callable Notes Fixed 5.45% 12-Jun-25    | 0.01% | US06418GAC15 |
| Allianz Se Callable Notes Variable 07/Jul/2045 EUR 07-Jul-45 DE | 0.01% | DE000A14J9N8 |
| Hewlett Packard Enterprise Co Callable Notes Fixed 6.35% 15-O   | 0.01% | US42824CAY57 |
| Japan Bond Fixed 0.1% 20/Sep/2029 JPY 50000 JP1103561KA2        | 0.01% | JP1103561KA2 |
| Nestle Holdings Inc Callable Medium Term Note 0.875% 18-Jul-    | 0.01% | XS1648298559 |
| United States Bond Fixed 7.5% 15-Nov-24 US912810ES34            | 0.01% | US912810ES34 |
| ASB Bank Ltd Notes Fixed 5.346% 15/Jun/2026 USD US00216LA       | 0.01% | US00216LAG86 |
| Wpp Finance Sa Callable Medium Term Note Fixed 2.375% 19-N      | 0.01% | XS2176562812 |
| Suncorp-Metway Ltd 12/07/2028 5.20%                             | 0.01% | AU3CB0300804 |
| Oracle Corp Callable Notes Fixed 3.6% 01/Apr/2050 US68389XB     | 0.01% | US68389XBX21 |
| Hewlett Packard Enterprise Co                                   | 0.01% | US42824C1099 |
| HSBC Holdings Plc Callable Notes Variable 12-Sep-26 12-Sep-26   | 0.01% | US404280BW89 |
| Hca Inc Callable Notes Fixed 5.875% 15/Feb/2026 US404119BS7     | 0.01% | US404119BS74 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 5.464% 13-Ja    | 0.01% | US86562MCT53 |
| Banco Bilbao Vizcaya Argentaria Sa Callable Medium 16-Jan-30    | 0.01% | XS2104051433 |
| French Republic Bond Fixed 0.25% 25/Nov/2026 EUR 1 FR00132      | 0.01% | FR0013200813 |
| Nestle Holdings Inc Callable Notes Fixed 5.25% 13-Mar-26 US64   | 0.01% | US641062BK92 |
| UBS Group Ag Callable Notes Variable 12/Jan/2027 12-Jan-27 U    | 0.01% | US902613AU26 |
| Banco Santander Sa Callable Notes Variable 24-Mar-28 24-Mar-    | 0.01% | US05964HAQ83 |
| Johnson Controls International Plc / Tyco Fire & 0.375% 15-Sep- | 0.01% | XS2231330965 |
| Colgate-Palmolive Co Callable Notes Fixed 4.8% 02-Mar-26 US1    | 0.01% | US194162AQ62 |
| Aker BP Asa Callable Notes Fixed 3.75% 15/Jan/2030 US00973R     | 0.01% | US00973RAF01 |
| Huntington National Bank/The Callable Notes 18-Nov-25 18-No     | 0.01% | US44644MAH43 |
| Cim Trust 2023-R4 2023-R4 A1 Variable 25/May/2062               | 0.01% | US12569UAA97 |
| Kubota Credit Corp Usa Callable Bond Fixed 4.958% 31-May-26     | 0.01% | XS2544560639 |
| Zoetis Inc Callable Notes Fixed 4.5% 13/Nov/2025 US98978VAK     | 0.01% | US98978VAK98 |
| PPG Industries Inc Callable Bond Fixed 0.875% 03-Nov-25 XS14C   | 0.01% | XS1405769487 |
| Ooh Media Ltd   | 0.01% | AU0000000ML6 |
| Pernod Ricard International Finance Llc Callable 1.625% 01-Apr- | 0.01% | US71427QAB41 |
| Swiss Confederation Bond Fixed 0.5% 27/May/2030 CH0224397       | 0.01% | CH0224397171 |
| Ing Groep Nv Callable Notes Variable 24/Aug/2033 24-Aug-33 X    | 0.01% | XS2524746687 |
| Hca Inc Callable Notes Fixed 5.25% 15/Jun/2026 USD US404119     | 0.01% | US404119BT57 |
| Vmware Inc Callable Notes Fixed 4.5% 15/May/2025 US928563,      | 0.01% | US928563AD71 |
| Hca Inc Callable Notes Fixed 5.875% 01/Feb/2029 US404119BW      | 0.01% | US404119BW86 |
| Japan Bond Fixed 0.1% 20/Jun/2025 JPY 50000 JP1051441L76        | 0.01% | JP1051441L76 |
| United Rentals North America Inc Callable Notes 6% 15-Dec-29    | 0.01% | US911365BQ63 |
| Gilead Sciences Inc   | 0.01% | US3755581036 |
| Conagra Brands Inc Callable Notes Fixed 4.6% 01-Nov-25 US205    | 0.01% | US205887CB65 |
| Kering Sa Callable Medium Term Note Fixed 1.25% 10-May-26 F     | 0.01% | FR0013165677 |
| Banco Bilbao Vizcaya Argentaria Sa Callable Bond 14-Sep-26 14-  | 0.01% | US05946KAK79 |
| Banco Santander Sa Notes Fixed 5.179% 19/Nov/2025 US05971       | 0.01% | US05971KAA79 |
| Western Union Co/The Callable Notes Fixed 2.85% 10-Jan-25 U!    | 0.01% | US959802AY56 |
| Op Corporate Bank Plc Callable Notes Variable 09-Jun-30 09-Jur  | 0.01% | XS2185867673 |
| Flex Ltd Callable Notes Fixed 4.75% 15/Jun/2025 US33938EAU1     | 0.01% | US33938EAU10 |
| Sumitomo Mitsui Financial Group Inc Bond Fixed 1.546% 15-Jur    | 0.01% | XS1426022536 |
| Asml Holding Nv Callable Bond Fixed 1.625% 28-May-27 XS1527     | 0.01% | XS1527556192 |
| State Of Israel Bond Fixed 2.25% 28/Sep/2028 ILS 1 IL00115087!  | 0.01% | IL0011508798 |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB00BN65R313 |
| KBC Group Nv Callable Notes Variable 19/Jan/2029 19-Jan-29 U    | 0.01% | US48241FAB04 |
| Societe Generale Sa Callable Medium Term Note 10-Jan-34 10-J    | 0.01% | US83368RBS04 |
| Amgen Inc Callable Notes Fixed 5.15% 02/Mar/2028 US031162P      | 0.01% | US031162DP23 |
| Muenchener Rueckversicherungs-Gesellschaft Ag In 23-May-42      | 0.01% | US62582PAA84 |
| Wells Fargo & Co Callable Medium Term Note 25-Jul-29 25-Jul-;   | 0.01% | US95000U3E14 |
| Santander Holdings Usa Inc Callable Notes Variable 09-Sep-26 C  | 0.01% | US80282KBE55 |

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| HSBC Holdings Plc Callable Notes Variable 04-Jun-26 04-Jun-26                  | 0.01% | US404280CG21 |
| Nationwide Building Society Medium Term Note Fixed 3.25% 05-Jun-26             | 0.01% | XS2525246901 |
| Sagax Euro Mtn Nl Bv Callable Medium Term Note 1.625% 24-Feb-26                | 0.01% | XS2447539060 |
| Nationwide Building Society Bond Fixed 0.25% 22-Jul-25 XS2207657417            | 0.01% | XS2207657417 |
| Keysight Technologies Inc Callable Notes Fixed 4.6% 06-Apr-27 US49338LAE39     | 0.01% | US49338LAE39 |
| Exelon Corp Callable Notes Fixed 5.15% 15/Mar/2028 US30161NBJ90                | 0.01% | US30161NBJ90 |
| Avnet Inc Callable Notes Fixed 4.625% 15/Apr/2026 US053807AS28                 | 0.01% | US053807AS28 |
| Republic Of Poland Bond Fixed 0.25% 25/Oct/2026 PL0000113460                   | 0.01% | PL0000113460 |
| Federal Republic Of Germany Bond Fixed 3.25% 04-Jul-42 DE0001135432            | 0.01% | DE0001135432 |
| Svenska Handelsbanken Ab Callable Notes Variable 01-Jun-33 01-Jun-33           | 0.01% | XS2486857431 |
| Royal Bank Of Canada Medium Term Note Fixed 4.65% 27-Jan-27 US780082AD52       | 0.01% | US780082AD52 |
| Mizuho Financial Group Inc Callable Notes Variable 13-Sep-28 13-Sep-28         | 0.01% | US60687YCL11 |
| International Paper Co Callable Notes Fixed 6% 15-Nov-41 US460146CH42          | 0.01% | US460146CH42 |
| Hexcel Corp Callable Notes Fixed 4.95% 15/Aug/2025 US428291AM05                | 0.01% | US428291AM05 |
| CRH America Inc Callable Notes Fixed 3.875% 18-May-25 US12626PAM59             | 0.01% | US12626PAM59 |
| French Republic Bond Fixed 0% 25/May/2032 EUR 1 FR0014007L00                   | 0.01% | FR0014007L00 |
| Lowe'S Cos Inc Callable Notes Fixed 4.4% 08-Sep-25 US548661EK91                | 0.01% | US548661EK91 |
| Societe Generale Sa Notes Fixed 4.25% 14/Apr/2025 US83367TBJ79                 | 0.01% | US83367TBJ79 |
| Trane Technologies Global Holding Co Ltd Callable 5.75% 15-Jun-26 US45687AAG76 | 0.01% | US45687AAG76 |
| Fiserv Inc Callable Notes Fixed 3.85% 01/Jun/2025 US337738AP30                 | 0.01% | US337738AP30 |
| BPCE Sa Bond Fixed 4.625% 12/Sep/2028 USD 1000 US05583JAE29                    | 0.01% | US05583JAE29 |
| Essilorluxottica Sa Callable Medium Term Note 0.375% 05-Jan-26 FR0013516069    | 0.01% | FR0013516069 |
| International Business Machines Corp Callable Bond 4% 06-Feb-26 XS2583742668   | 0.01% | XS2583742668 |
| International Business Machines Corp Callable Bond 5.6% 30-Nov-26 US459200GS40 | 0.01% | US459200GS40 |
| Keurig Dr Pepper Inc Callable Notes Fixed 4.597% 25-May-28 US49271VAF76        | 0.01% | US49271VAF76 |
| Gilead Sciences Inc Callable Notes Fixed 3.5% 01-Feb-25 US37558AZ68            | 0.01% | US375558AZ68 |
| Stockland AU000000SGP0   | 0.01% | AU000000SGP0 |
| Ccep Finance Ireland Dac Callable Bond Fixed 0% 06-Sep-25 XS2337060607         | 0.01% | XS2337060607 |
| Nucor Corp Callable Notes Fixed 4.3% 23/May/2027 US670346AY11                  | 0.01% | US670346AY11 |
| United Kingdom Of Great Britain And Northern Ireland GB0030880693              | 0.01% | GB0030880693 |
| Svenska Handelsbanken Ab Notes Fixed 3.65% 10-Jun-25 US86959LAI26              | 0.01% | US86959LAI26 |
| Republic Of Ireland Bond Fixed 0.4% 15/May/2035 IE00BKFVC345                   | 0.01% | IE00BKFVC345 |
| Conagra Brands Inc Callable Notes Fixed 4.85% 01-Nov-28 US205887CC49           | 0.01% | US205887CC49 |
| Polaris 2021-1 Plc 2021-1 A Floating 23/Dec/2058 XS2363111399                  | 0.01% | XS2363111399 |
| Ameriprise Financial Inc Callable Notes Fixed 3% 02-Apr-25 US03076CAK27        | 0.01% | US03076CAK27 |
| General Mills Inc Callable Bond Fixed 0.125% 15-Nov-25 XS2405467528            | 0.01% | XS2405467528 |
| Nationwide Building Society Bond Fixed 4.85% 27-Jul-27 US63861VAH06            | 0.01% | US63861VAH06 |
| The Kraft HeiNZ Company US5007541064   | 0.01% | US5007541064 |
| United Kingdom Of Great Britain And Northern Ireland GB00B8429V04              | 0.01% | GB00B8429V04 |
| Republic Of Ireland Bond Fixed 0.35% 18/Oct/2032 IE00BMD03L28                  | 0.01% | IE00BMD03L28 |
| SSE Plc 14-Jul-72 14-Jul-72 XS2195190520                                       | 0.01% | XS2195190520 |
| Swedbank Ab Notes Fixed 5.337% 20/Sep/2027 USD US87020PAT49                    | 0.01% | US87020PAT49 |
| Kookmin Bank Bond Fixed 0.052% 15/Jul/2025 EUR XS2199348231                    | 0.01% | XS2199348231 |
| KBC Group Nv Callable Medium Term Note Variable 10-Sep-26 10-Sep-26            | 0.01% | BE0002728096 |
| Moody'S Corp Callable Notes Fixed 3.75% 24-Mar-25 US615369AS40                 | 0.01% | US615369AS40 |
| Trimble Inc Callable Notes Fixed 4.9% 15/Jun/2028 US896239AC42                 | 0.01% | US896239AC42 |
| Avangrid Inc Callable Notes Fixed 3.2% 15/Apr/2025 US05351WAC73                | 0.01% | US05351WAC73 |
| Nutrien Ltd Callable Bond Fixed 6.125% 15/Jan/2041 US67077MAQ15                | 0.01% | US67077MAQ15 |
| Republic Of Poland Bond Fixed 2.25% 25/Oct/2024 PL0000111720                   | 0.01% | PL0000111720 |
| Nationwide Building Society Medium Term Note Fixed 3.9% 21-Jun-34              | 0.01% | US638602BP66 |
| HSBC Holdings Plc Callable Notes Variable 20-Jun-34 20-Jun-34                  | 0.01% | US404280DX45 |
| J M Smucker Co/The Callable Notes Fixed 3.5% 15-Mar-25 US832696AK43            | 0.01% | US832696AK43 |
| Ventas Realty Lp Callable Notes Fixed 3.5% 01-Feb-25 US92277GAE70              | 0.01% | US92277GAE70 |
| Toyota Auto Loan Extended Note Trust 2019-1 US89231XAA90                       | 0.01% | US89231XAA90 |
| Gelf Bond Issuer I Sa Callable Medium Term Note 1.625% 20-Oct-26               | 0.01% | XS1506615282 |
| Biogen Inc Callable Notes Fixed 4.05% 15/Sep/2025 US09062XAF06                 | 0.01% | US09062XAF06 |
| Swiss Re Finance Luxembourg Sa Callable Notes 02-Apr-49 02-Apr-49              | 0.01% | US87089NAA81 |
| Centuria Industrial Reit AU000000CIPO  | 0.01% | AU000000CIPO |
| Cigna Group/The Callable Notes Fixed 4.375% 15-Oct-28 US125523AH38             | 0.01% | US125523AH38 |
| Lowe'S Cos Inc Callable Notes Fixed 5% 15/Apr/2033 US548661EL74                | 0.01% | US548661EL74 |
| Societe Generale Sa Callable Bond Variable 17-Nov-26 17-Nov-26                 | 0.01% | FR0014006IU2 |
| Ing Groep Nv Callable Notes Variable 13/Nov/2030 13-Nov-30 X XS2079079799      | 0.01% | XS2079079799 |
| Dh Europe Finance Ii Sarl Callable Bond Fixed 0.2% 18-Mar-26 X XS2050404636    | 0.01% | XS2050404636 |
| HSBC Holdings Plc Callable Notes Variable 09-Mar-44 09-Mar-44                  | 0.01% | US404280DW61 |
| Visa Inc Callable Notes Fixed 3.15% 14/Dec/2025 US92826CAD48                   | 0.01% | US92826CAD48 |
| SAP Se Callable Notes Fixed 0.125% 18/May/2026 EUR XS2176715584                | 0.01% | XS2176715584 |
| Huntington National Bank/The Callable Notes Fixed 5.65% 10-Jun-28              | 0.01% | US44644MAJ09 |
| Iberdrola International Bv Callable Notes Variable 28-Apr-72 28-Apr-72         | 0.01% | XS2244941063 |
| Applied Materials Inc US0382221051   | 0.01% | US0382221051 |
| Motorola Solutions Inc Callable Notes Fixed 4.6% 23-May-29 US620076BN89        | 0.01% | US620076BN89 |
| Muenchener Rueckversicherungs-Gesellschaft Ag In 26-May-49 XS1843448314        | 0.01% | XS1843448314 |
| Chubb Ina Holdings Inc Callable Notes Fixed 3.35% 03-May-26 L US00440EAV92     | 0.01% | US00440EAV92 |

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| General Mills Inc Callable Notes Fixed 4.95% 29-Mar-33 US3703   | 0.01% | US370334CT90 |
| Synchrony Financial Callable Notes Fixed 4.5% 23-Jul-25 US8716  | 0.01% | US87165BAG86 |
| Motorola Solutions Inc Callable Notes Fixed 4.6% 23-Feb-28 US6  | 0.01% | US620076BL24 |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Callable 3.875% 18-Jun-  | 0.01% | US62954HAZ10 |
| Societe Generale Sa Callable Medium Term Note 24-Nov-30 24-     | 0.01% | FR00140000Z2 |
| Unitedhealth Group Inc Callable Notes Fixed 4.25% 15-Jan-29 U   | 0.01% | US91324PEU21 |
| Mizuho Financial Group Inc Callable Notes Variable 13-Sep-33 1  | 0.01% | US60687YCM93 |
| AMCOR Finance Usa Inc Callable Notes Fixed 3.625% 28-Apr-26     | 0.01% | US02343UAG04 |
| Xylem Inc/Ny Callable Notes Fixed 2.25% 30-Jan-31 US98419M/     | 0.01% | US98419MAL46 |
| Edwards Lifesciences Corp Callable Notes Fixed 4.3% 15-Jun-28   | 0.01% | US28176EAD04 |
| Nordea Kredit Realkreditaktieselskab Bond Fixed 1.5% 01-Oct-5   | 0.01% | DK0002050368 |
| Morgan Stanley Medium Term Note Fixed 4.35% 08-Sep-26 US6       | 0.01% | US6174467Y92 |
| AmadeUS It Group Sa Callable Medium Term Note 1.875% 24-S       | 0.01% | XS2236363573 |
| Boston Properties Lp Callable Notes Fixed 2.55% 01-Apr-32 US1   | 0.01% | US10112RBE36 |
| Toronto-Dominion Bank/The Callable Medium Term 4.108% 08-       | 0.01% | US89115A2C54 |
| Pepsico Inc Callable Notes Fixed 2.25% 19/Mar/2025 US713448     | 0.01% | US713448EQ79 |
| French Republic Bond Fixed 0% 25/Nov/2031 EUR 1 FR0014002       | 0.01% | FR0014002WK3 |
| Japan Bond Fixed 0.1% 20/Dec/2030 JPY 50000 JP1103611M11        | 0.01% | JP1103611M11 |
| Zimmer Biomet Holdings Inc Callable Notes Fixed 1.45% 22-Nov    | 0.01% | US98956PAU66 |
| Allegion US Holding Co Inc Callable Notes Fixed 5.411% 01-Jul-3 | 0.01% | US01748TAC53 |
| Microsoft Corp Callable Notes Fixed 3.3% 06-Feb-27 US594918F    | 0.01% | US594918BY93 |
| Axa Sa Callable Medium Term Note Variable 28-May-49 28-May      | 0.01% | XS1799611642 |
| Canadian National Railway Co Notes Fixed 6.25% 01-Aug-34 US:    | 0.01% | US136375BL52 |
| Arkema Sa Callable Notes Variable EUR 100000 21-Jan-72 21-Ja    | 0.01% | FR0013478252 |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB00BD0XH204 |
| Huntington National Bank/The Callable Notes 17-May-28 17-M:     | 0.01% | US44644MAF86 |
| Valero Energy Partners Lp Callable Notes Fixed 4.5% 15-Mar-28   | 0.01% | US91914JAB89 |
| French Republic Bond Fixed 0% 25/Feb/2026 EUR 1 FR00135084      | 0.01% | FR0013508470 |
| Prologis Lp Callable Notes Fixed 3.25% 30/Jun/2026 US74340XB    | 0.01% | US74340XBU46 |
| French Republic Bond Fixed 3.25% 25/May/2045 EUR 1 FR00114      | 0.01% | FR0011461037 |
| Deutsche Bank Ag/New York Ny Callable Notes 07-Jan-28 07-Ja     | 0.01% | US25160PAH01 |
| BUY USD:SELL DKK 03-Oct-23                                      | 0.01% |              |
| Mitsui Sumitomo Insurance Co Ltd Callable Notes 06-Sep-72 06-   | 0.01% | US606839AB40 |
| Nextera Energy Capital Holdings Inc Callable Bond 01-May-79 0   | 0.01% | US65339KBK51 |
| Broadridge Financial Solutions Inc Callable Notes 3.4% 27-Jun-2 | 0.01% | US11133TAC71 |
| Crown Castle Inc Notes 5.1% 01-May-33 US22822VBC46              | 0.01% | US22822VBC46 |
| Avalonbay Communities Inc Callable Medium Term 2.95% 11-M       | 0.01% | US05348EAX76 |
| Unitedhealth Group Inc Callable Notes Fixed 4.5% 15-Apr-33 US   | 0.01% | US91324PEV04 |
| JPMorgan Chase & Co Callable Notes Variable 22-Apr-26 22-Apr    | 0.01% | US46647PBK12 |
| J M Smucker Co/The Callable Notes Fixed 2.75% 15-Sep-41 US8:    | 0.01% | US832696AV08 |
| Schlumberger Holdings Corp Callable Notes Fixed 3.9% 17-May-    | 0.01% | US806851AK71 |
| American Tower Corp Callable Notes Fixed 3.375% 15-Oct-26 U:    | 0.01% | US03027XAK63 |
| Verizon Communications Inc Callable Notes Fixed 2.1% 22-Mar-    | 0.01% | US92343VGH15 |
| Japan Bond Fixed 0.1% 20/Jun/2029 JPY 50000 JP1103551K72        | 0.01% | JP1103551K72 |
| Fortive Corp Callable Notes Fixed 3.15% 15-Jun-26 US34959JAG    | 0.01% | US34959JAG31 |
| Boston Properties Lp Callable Notes Fixed 3.65% 01-Feb-26 US1   | 0.01% | US10112RAX26 |
| Carlisle Cos Inc Callable Notes Fixed 3.75% 01-Dec-27 US142339  | 0.01% | US142339AH37 |
| Lowe'S Cos Inc Callable Notes Fixed 5.625% 15-Apr-53 US54866    | 0.01% | US548661EM57 |
| Experian Finance Plc Callable Notes Fixed 4.25% 01-Feb-29 US3:  | 0.01% | US30217AAB98 |
| Keurig Dr Pepper Inc Callable Notes Fixed 3.95% 15-Apr-29 US4:  | 0.01% | US49271VAP58 |
| Erste Group Bank Ag Callable Medium Term Note 08-Sep-31 08-     | 0.01% | AT0000A2J645 |
| Merck KgAA Callable Bond Variable 25/Jun/2079 EUR 25-Jun-79     | 0.01% | XS2011260705 |
| Netapp Inc Callable Notes Fixed 1.875% 22/Jun/2025 US64110C     | 0.01% | US64110DAL82 |
| Texas Instruments Inc Callable Notes Fixed 1.75% 04-May-30 U:   | 0.01% | US882508BJ22 |
| Telefonaktiebolaget Lm Ericsson Callable Medium 1.125% 08-F:    | 0.01% | XS2441574089 |
| HSBC Holdings Plc Notes Fixed 6.5% 15/Sep/2037 USD US40428      | 0.01% | US404280DM89 |
| Woodside Finance Ltd Callable Notes Fixed 3.7% 15-Sep-26 US9    | 0.01% | US980236AN36 |
| JPMorgan Chase & Co Callable Notes Variable 23-Apr-29 23-Apr    | 0.01% | US46647PAR73 |
| French Republic Bond Fixed 1.75% 25/Nov/2024 EUR 1 FR00119      | 0.01% | FR0011962398 |
| Marathon Petroleum Corp Callable Notes Fixed 3.8% 01-Apr-28     | 0.01% | US56585ABD37 |
| Toyota Fin 06/09/24   | 0.01% | NZTFSDT727C5 |
| Highland Holdings Sarl Callable Bond Fixed 0.318% 15-Dec-26 X:  | 0.01% | XS2406914346 |
| Santander Holdings Usa Inc Callable Notes Fixed 4.4% 13-Jul-27  | 0.01% | US80282KAP12 |
| Barclays Plc Callable Medium Term Note Variable 22-Mar-31 22    | 0.01% | XS2321466133 |
| Cummins Inc   | 0.01% | US2310211063 |
| Southern Co/The Callable Notes Variable 15-Jan-51 15-Jan-51 U   | 0.01% | US842587DF14 |
| Nomura Holdings Inc Notes Fixed 2.679% 16/Jul/2030 US65535I     | 0.01% | US65535HAS85 |
| Japan Bond Fixed 0.1% 20/Jun/2030 JPY 50000 JP1103591L73        | 0.01% | JP1103591L73 |
| Molson Coors Beverage Co Callable Notes Fixed 3% 15-Jul-26 U:   | 0.01% | US60871RAG56 |
| San Diego Gas & Electric Co Callable Bond Fixed 5.35% 01-Apr-5  | 0.01% | US797440CD44 |
| Unilever Capital Corp Callable Notes Fixed 2.9% 05-May-27 US9   | 0.01% | US904764AY33 |
| Cardinal Health Inc Callable Notes Fixed 3.41% 15-Jun-27 US141  | 0.01% | US14149YBJ64 |

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| Relx Capital Inc Callable Notes Fixed 4% 18-Mar-29 US74949LAC    | 0.01% | US74949LAC63  |
| American Express Co Callable Notes Variable 26-May-33 26-Ma      | 0.01% | US025816CX59  |
| Lloyds Banking Group Plc Callable Notes Variable 14-Dec-46 14-   | 0.01% | US53944YAAQ61 |
| Copt Defense Properties  | 0.01% | US22002T1088  |
| Alimentation Couche-Tard Inc Callable Notes Fixed 3.55% 26-Ju    | 0.01% | US01626PAH91  |
| Bank Of New York Co Inc  | 0.01% | US0640581007  |
| Merck & Co Inc Callable Notes Fixed 5.15% 17-May-63 US58933      | 0.01% | US58933YBN40  |
| Societe Generale Sa Callable Medium Term Note 30-Jun-31 30-J     | 0.01% | FR0014002QE8  |
| Mizuho Financial Group Inc Notes Fixed 4.018% 05-Mar-28 US6      | 0.01% | US60687YAR09  |
| International Business Machines Corp Callable Bond 1.5% 23-M     | 0.01% | XS1617845679  |
| HP Inc Callable Notes Fixed 4% 15/Apr/2029 USD US40434LAK1       | 0.01% | US40434LAK17  |
| Hubbell Inc Callable Notes Fixed 3.5% 15/Feb/2028 US443510A      | 0.01% | US443510AJ12  |
| Hershey Co/The Callable Notes Fixed 0.9% 01-Jun-25 US427866      | 0.01% | US427866BF42  |
| Petronas Capital Ltd Callable Medium Term Note 2.48% 28-Jan-     | 0.01% | USY6886MAE04  |
| Agilent Technologies Inc Callable Notes Fixed 3.05% 22-Sep-26    | 0.01% | US00846UAK79  |
| Shinhan Bank Co Ltd Medium Term Note Fixed 4.5% 26-Mar-28        | 0.01% | XS1795263281  |
| Trane Technologies Global Holding Co Ltd Callable 3.75% 21-Au    | 0.01% | US45687AAP75  |
| Societe Generale Sa Medium Term Note Fixed 7.367% 10-Jan-5:      | 0.01% | US83368RBT86  |
| French Republic Bond Fixed 1.5% 25/May/2031 EUR 1 FR00129:       | 0.01% | FR0012993103  |
| Woodside Finance Ltd Callable Notes Fixed 4.5% 04-Mar-29 US:     | 0.01% | US980236AQ66  |
| Societe Generale Sa Callable Notes Variable 15-Jun-33 15-Jun-3   | 0.01% | US83368RBL50  |
| Hca Inc Callable Notes Fixed 5.9% 01/Jun/2053 USD US404119C      | 0.01% | US404119CR82  |
| Bunge Ltd Finance Corp Callable Notes Fixed 1.63% 17-Aug-25      | 0.01% | US120568BB55  |
| Contemporary Ruiding Development Ltd Callable Bond 1.875%        | 0.01% | XS2229418145  |
| Iberdrola International Bv Callable Bond Variable 09-Feb-72 09-  | 0.01% | XS2295335413  |
| Lennox International Inc Callable Notes Fixed 1.35% 01-Aug-25    | 0.01% | US526107AE75  |
| Klepierre  | 0.01% | FR0000121964  |
| Volvo Ab-B Shs   | 0.01% | SE0000115446  |
| Xcel Energy Inc Callable Notes Fixed 4.6% 01-Jun-32 US98388M.    | 0.01% | US98388MAD92  |
| United States Bond Fixed 2.5% 15-Feb-45 US912810RK60             | 0.01% | US912810RK60  |
| State Street Corporation   | 0.01% | US8574771031  |
| Crown Castle Inc Callable Bond Fixed 3.8% 15-Feb-28 US22822V     | 0.01% | US22822VAK70  |
| Bank Of America Corp Callable Medium Term Note 19-Jun-26 1:      | 0.01% | US06051GJD25  |
| Johnson & Johnson  | 0.01% | US4781601046  |
| International Flavors & Fragrances Inc Callable 4.45% 26-Sep-2:  | 0.01% | US459506AK78  |
| Woolworths Group Ltd 15/11/27 1.85%                              | 0.01% | AU3CB0283406  |
| Trane Technologies Financing Ltd Callable Notes 3.8% 21-Mar-2    | 0.01% | US456873AD03  |
| Oversea-Chinese Banking Corp Ltd Callable Notes 10-Sep-30 10     | 0.01% | US69033CAD11  |
| Totalenergies Capital International Sa Callable 3.455% 19-Feb-2  | 0.01% | US980236AQ23  |
| Bank Of Nova Scotia/The Callable Notes Variable 04-Sep-72 04-    | 0.01% | US064159VJ25  |
| Japan Bond Fixed 0.1% 20/Jun/2028 JPY 50000 JP1103511J74         | 0.01% | JP1103511J74  |
| Lowe'S Cos Inc Callable Notes Fixed 5.8% 15-Sep-62 US548661E     | 0.01% | US548661EN31  |
| Apple Inc Callable Notes Fixed 0.55% 20/Aug/2025 US037833D>      | 0.01% | US037833DX52  |
| Prudential Financial Inc Callable Notes Variable 01-Sep-52 01-S: | 0.01% | US744320BK76  |
| Public Service Electric And Gas Co Callable Medium 5.125% 15-I   | 0.01% | US74456QCM69  |
| Unicredit Spa Callable Notes Variable 22/Sep/2026 22-Sep-26 U    | 0.01% | US904678AU32  |
| Moody'S Corp Callable Notes Fixed 5.25% 15-Jul-44 US615369A      | 0.01% | US615369AE53  |
| KBC Group Nv Callable Medium Term Note Variable 07-Dec-31        | 0.01% | BE0002819002  |
| Merck & Co Inc Callable Notes Fixed 3.4% 07-Mar-29 US58933Y.     | 0.01% | US58933YAX31  |
| Cardinal Health Inc  | 0.01% | US14149Y1082  |
| Santos Finance Ltd Callable Medium Term Note Fixed 4.125% 1:     | 0.01% | XS1681539539  |
| Yara International Asa Callable Notes Fixed 3.148% 04-Jun-30 U   | 0.01% | US984851AG07  |
| Nisource Inc Callable Notes Fixed 0.95% 15-Aug-25 US65473PAI     | 0.01% | US65473PAK12  |
| Lend Lease Group   | 0.01% | AU000000LLC3  |
| Eli Lilly & Co Callable Notes Fixed 4.95% 27-Feb-63 US532457CH   | 0.01% | US532457CH90  |
| United States Notes Fixed 2.625%                                 | 0.01% | US9128285T35  |
| Exelon Corp Callable Notes Fixed 4.95% 15/Jun/2035 US30161N      | 0.01% | US30161NAQ43  |
| Dow Chemical Co/The Callable Notes Fixed 5.55% 30-Nov-48 U:      | 0.01% | US260543CR27  |
| Oneok Inc Callable Notes Fixed 5.2% 15/Jul/2048 US682680AV5      | 0.01% | US682680AV54  |
| Roche Holdings Inc Callable Notes Fixed 2.314% 10-Mar-27 US7     | 0.01% | US771196BV36  |
| Juniper Networks Inc Callable Notes Fixed 2% 10-Dec-30 US482     | 0.01% | US48203RAP91  |
| Shell International Finance Bv Medium Term Note 0.125% 08-N      | 0.01% | XS2078734626  |
| Hca Inc Callable Notes Fixed 3.125% 15/Mar/2027 US404119CH       | 0.01% | US404119CH01  |
| Procter & Gamble Co/The Callable Notes Fixed 1.9% 01-Feb-27      | 0.01% | US742718FV65  |
| Woodside Finance Ltd Callable Notes Fixed 3.7% 15-Mar-28 US:     | 0.01% | US980236AP83  |
| Toronto-Dominion Bank/The Medium Term Note Fixed 1.952%          | 0.01% | XS2466350993  |
| Lloyds Banking Group Plc Callable Notes Variable 07-Nov-28 07-   | 0.01% | US539439AAQ24 |
| Church & Dwight Co Inc Callable Notes Fixed 5% 15-Jun-52 US1:    | 0.01% | US17136MAB81  |
| Verizon Communications Inc Callable Notes Fixed 0.85% 20-Nov     | 0.01% | US92343VFS88  |
| Kroger Co/The Callable Notes Fixed 5.4% 15-Jan-49 US501044D      | 0.01% | US501044DM06  |
| Castellum Ab Callable Medium Term Note Fixed 0.75% 04-Sep-:      | 0.01% | XS2049767598  |
| Banque Federative Du Credit Mutuel Sa Medium Term 0.625% :       | 0.01% | FR0014007PV3  |



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| United States Bond Fixed 7.625% 15-Feb-25 US912810ET17           | 0.01% | US912810ET17 |
| Coca-Cola Co/The Notes Fixed 3.45% 25/Mar/2030 USD US1912        | 0.01% | US191216CT51 |
| Elevance Health Inc Callable Notes Fixed 1.5% 15-Mar-26 US036    | 0.01% | US036752AR45 |
| Oracle Corp Callable Notes Fixed 1.65% 25/Mar/2026 US68389       | 0.01% | US68389XCC74 |
| Agco Corp  | 0.01% | US0010841023 |
| Iberdrola Finanzas Sa Callable Notes Variable EUR 16-Nov-71 16   | 0.01% | XS2405855375 |
| Swedbank Ab - A Shares   | 0.01% | SE0000242455 |
| Keurig Dr Pepper Inc Callable Notes Fixed 4.05% 15-Apr-32 US4    | 0.01% | US49271VAQ32 |
| Avangrid Inc Callable Notes Fixed 3.8% 01/Jun/2029 US05351W      | 0.01% | US05351WAB90 |
| Japan Finance Organization For Municipalities 0.625% 02-Sep-2    | 0.01% | XS2224639802 |
| Fiserv Inc Callable Notes Fixed 3.5% 01/Jul/2029 US337738AU2     | 0.01% | US337738AU25 |
| Cigna Group/The Callable Notes Fixed 1.25% 15-Mar-26 US125       | 0.01% | US125523CP36 |
| Home Depot Inc/The Callable Notes Fixed 2.95% 15-Jun-29 US4      | 0.01% | US437076BY77 |
| JPMorgan Chase & Co Callable Notes Variable 22-Apr-27 22-Apr     | 0.01% | US46647PCB04 |
| Banco De Credito Del Peru S.A. Callable Medium 30-Sep-31 30-     | 0.01% | US05971U2D82 |
| Nationwide Building Society Callable Medium Term 16-Feb-28 1     | 0.01% | US63861VAF40 |
| Republic Of Poland Bond Fixed 1.75% 25/Apr/2032 PL00001137       | 0.01% | PL0000113783 |
| Fidelity Nat'L Info Commercial Paper Zero Cpn                    | 0.01% | US31622GXB84 |
| Microsoft Corp Callable Notes Fixed 3.125% 06-Dec-28 XS10017     | 0.01% | XS1001749289 |
| Goodman US Finance Five Llc Callable Notes Fixed 4.625% 04-M     | 0.01% | US38239PAA57 |
| 3M Co Callable Medium Term Note Fixed 3.375% 01-Mar-29 US        | 0.01% | US88579YBG52 |
| Fidelity National Information Services Inc 1.15% 01-Mar-26 US3   | 0.01% | US31620MBR60 |
| Harley-Davidson Financial Services Inc Callable 3.05% 14-Feb-2   | 0.01% | US41283LBA26 |
| Shell International Finance Bv Callable Notes 4.125% 11-May-3    | 0.01% | US822582BE14 |
| Verizon Communications Inc Callable Notes Fixed 4.5% 10-Aug-     | 0.01% | US92343VEA89 |
| Japan Bond Fixed 0.2% 20/Jun/2032 JPY 50000 JP1103671N74         | 0.01% | JP1103671N74 |
| Aker BP Asa Callable Notes Fixed 2% 15/Jul/2026 US55037AAA6      | 0.01% | US55037AAA60 |
| Qualcomm Inc   | 0.01% | US7475251036 |
| Totalenergies Se Callable Medium Term Note 25-Jan-72 25-Jan-     | 0.01% | XS2290960520 |
| Bain Capital Specialty Finance Inc Callable Notes 2.95% 10-Mar-  | 0.01% | US05684BAB36 |
| Bank Of Nova Scotia/The Callable Notes Fixed 1.05% 02-Mar-26     | 0.01% | US0641593U89 |
| Japan Bond Fixed 0.2% 20/Sep/2032 JPY 50000 JP1103681NA2         | 0.01% | JP1103681NA2 |
| Reliance Standard Life Global Funding Li Callable 2.75% 21-Jan-2 | 0.01% | US75951AAN81 |
| Swiss Confederation Bond Fixed 2.5% 08/Mar/2036 CH0024524        | 0.01% | CH0024524966 |
| Federal Republic Of Germany Bond Fixed 4.75% 04-Jul-28 DE00      | 0.01% | DE0001135085 |
| American International Group                                     | 0.01% | US0268747849 |
| Prologis Euro Finance Llc Callable Notes Fixed 0.375% 06-Feb-2   | 0.01% | XS2112475509 |
| Coca-Cola Co/The Callable Notes Fixed 1.45% 01-Jun-27 US1912     | 0.01% | US191216CU25 |
| Societe Generale Sa Callable Medium Term Note 09-Jun-27 09-      | 0.01% | US83368RBC51 |
| Intel Corp   | 0.01% | US4581401001 |
| Ing Groep Nv Callable Notes Variable 16/Nov/2032 16-Nov-32 X     | 0.01% | XS2407529309 |
| Microsoft Corp Callable Notes Fixed 4.5% 06-Feb-57 US594918C     | 0.01% | US594918CB81 |
| Teleperformance Se Callable Medium Term Note Fixed 0.25% 2       | 0.01% | FR0014000S75 |
| Lyondellbasell Industries Class A                                | 0.01% | NL0009434992 |
| Banque Federative Du Credit Mutuel Sa Medium Term 1.875% :       | 0.01% | FR0013425162 |
| National Grid Plc Callable Medium Term Note Fixed 0.163% 20-     | 0.01% | XS2289408440 |
| Italgas Spa Medium Term Note Fixed 0% 16/Feb/2028 XS22990        | 0.01% | XS2299001888 |
| United States Notes Fixed 1.75%                                  | 0.01% | US912828YX25 |
| Phillips 66  | 0.01% | US7185461040 |
| Enbridge Inc Callable Notes Variable 15/Jul/2080 15-Jul-80 US2   | 0.01% | US29250NBC83 |
| Essential Utilities Inc Callable Notes Fixed 5.3% 01-May-52 US2  | 0.01% | US29670GAG73 |
| Colgate-Palmolive Co Callable Bond Fixed 0.5% 06-Mar-26 XS19     | 0.01% | XS1958646082 |
| Lowe'S Cos Inc Callable Notes Fixed 5.125% 15-Apr-50 US54866     | 0.01% | US548661DW49 |
| Canada Bond Fixed 3.75% 01/May/2025 CAD 1000 CA135087Q3          | 0.01% | CA135087Q319 |
| Mizuho Financial Group Inc Notes Fixed 4.353% 20-Oct-25 US6C     | 0.01% | US60687YAA73 |
| Dnb Bank Asa Callable Medium Term Note Variable 23-Feb-29 2      | 0.01% | XS2306517876 |
| Avolon Tlb Borrower 1 (Us) Llc-Term B-5 Loan (2021 7.67484% (    | 0.01% |              |
| Japan Bond Fixed 0.1% 20/Dec/2028 JPY 50000 JP1103531K10         | 0.01% | JP1103531K10 |
| Iberdrola International Bv Callable Notes Variable 28-Apr-72 28  | 0.01% | XS2244941147 |
| Unicredit Spa Medium Term Note Fixed 7.83% 04-Dec-23 US904       | 0.01% | US904678AG48 |
| Bouygues Sa Callable Bond Fixed 5.375% 30/Jun/2042 FR001400      | 0.01% | FR001400DNF5 |
| Agco International Holdings Bv Callable Notes 0.8% 06-Oct-28 X   | 0.01% | XS2393323071 |
| Schneider Electric Se Callable Medium Term Note 0.25% 11-Ma      | 0.01% | FR0013494168 |
| Banco Santander Sa Callable Notes Variable 14-Sep-27 14-Sep-2    | 0.01% | US05964HAN52 |
| Santander Holdings Usa Inc Callable Notes Variable 06-Jan-28 0   | 0.01% | US80282KBC99 |
| Celanese US Holdings Llc Callable Notes Fixed 1.4% 05-Aug-26 L   | 0.01% | US15089QAK04 |
| Baker Hughes Holdings Llc / Baker Hughes 4.08% 15-Dec-47 US(     | 0.01% | US05723KAF75 |
| Hf Sinclair Corporation  | 0.01% | US4039491000 |
| Japan Bond Fixed 0.2% 20/Mar/2032 JPY 50000 JP1103661N43         | 0.01% | JP1103661N43 |
| Swiss Confederation Bond Fixed 1.5% 26/Oct/2038 CH0440081        | 0.01% | CH0440081567 |
| EQT Ab Callable Bond Fixed 2.875% 06/Apr/2032 EUR XS246399       | 0.01% | XS2463990775 |
| WW Grainger Inc Callable Notes Fixed 4.6% 15-Jun-45 US38480      | 0.01% | US384802AB05 |

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| Standard Chartered Plc Notes Fixed 5.7% 26-Mar-44 US853254/     | 0.01% | US853254AN08 |
| Kroger Co/The Callable Notes Fixed 5% 15/Apr/2042 US501044/     | 0.01% | US501044CRO2 |
| International Business Machines Corp Callable 0.875% 09-Feb-3   | 0.01% | XS2442764747 |
| Dt Midstream Inc Callable Notes Fixed 4.3% 15-Apr-32 US23345    | 0.01% | US23345MAC10 |
| Laboratory Corp Of America Holdings Callable Notes 2.95% 01-I   | 0.01% | US50540RAW25 |
| Roper Technologies Inc Callable Notes Fixed 2.95% 15-Sep-29 U   | 0.01% | US776743AG17 |
| Coca-Cola Europacific Partners Plc Callable Notes 0.2% 02-Dec-  | 0.01% | XS2264977146 |
| Paramount Global Callable Notes Fixed 4.95% 15-Jan-31 US925!    | 0.01% | US92556HAB33 |
| Xylem Inc/Ny Callable Notes Fixed 1.95% 30-Jan-28 US98419M/     | 0.01% | US98419MAM29 |
| Newcrest Finance Pty Ltd Callable Notes Fixed 3.25% 13-May-3/   | 0.01% | US65120FAD69 |
| Coca-Cola Icecek As   | 0.01% | TRECOLA00011 |
| Japan Bond Fixed 0.1% 20/Dec/2029 JPY 50000 JP1103571L10        | 0.01% | JP1103571L10 |
| BUY NZD:SELL JPY 16-10-2023 0.011501                            | 0.01% |              |
| Swiss Confederation Bond Fixed 0.25% 23/Jun/2035 CH0557778      | 0.01% | CH0557778310 |
| IDEX Corp Callable Notes Fixed 3% 01/May/2030 USD US45167F      | 0.01% | US45167RAG92 |
| Shaftesbury Capital Plc   | 0.01% | GB00B62G9D36 |
| Upm-Kymmene Oyj Callable Medium Term Note Fixed 0.125% 1        | 0.01% | XS2257961818 |
| Canada Bond Fixed 1.5% 01/Sep/2024 CAD 1000 CA135087J967        | 0.01% | CA135087J967 |
| Bank Of Nova Scotia/The Callable Notes Variable 04-May-37 04    | 0.01% | US06417XAG60 |
| Agilent Technologies Inc Callable Notes Fixed 2.75% 15-Sep-29 I | 0.01% | US00846UAL52 |
| Scentre Group Trust 2 Callable Bond Variable 24-Sep-80 24-Sep   | 0.01% | US76025LAA26 |
| Raiffeisen Bank International Ag Callable Notes 18-Jun-32 18-Ju | 0.01% | XS2189786226 |
| Home Depot Inc/The Callable Notes Fixed 4.5% 06-Dec-48 US43     | 0.01% | US437076BX94 |
| Credit Suisse Ag/London Medium Term Note Fixed 0.25% 01-Se      | 0.01% | XS2381671671 |
| Republic Of Poland Bond Fixed 2.5% 25/Jul/2027 PLN PL000010     | 0.01% | PL0000109427 |
| Wolters Kluwer Nv Callable Notes Fixed 0.75% 03-Jul-30 XS2198   | 0.01% | XS2198580271 |
| Nestle Holdings Inc Callable Notes Fixed 1% 15-Sep-27 US64106   | 0.01% | US641062AS38 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 2.142% 23-Se    | 0.01% | US86562MBZ23 |
| Societe Generale Sa Callable Notes Variable 21-Jan-26 21-Jan-2/ | 0.01% | US83368RBG65 |
| Automatic Data Processing Inc Callable Notes Fixed 1.25% 01-S   | 0.01% | US053015AF05 |
| BNP Paribas   | 0.01% | FR0000131104 |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB00BM8Z2V59 |
| Aroundtown Sa Callable Medium Term Note Fixed 5.375% 21-M       | 0.01% | XS1964701822 |
| Xcel Energy Inc Callable Notes Fixed 2.6% 01-Dec-29 US98389B/   | 0.01% | US98389BAW00 |
| Orange Sa Callable Medium Term Note Variable EUR 11-May-7/      | 0.01% | FR0014003B55 |
| Apple Inc Callable Notes Fixed 1.4% 05/Aug/2028 US037833EH      | 0.01% | US037833EH93 |
| BUY USD:SELL JPY 06-Nov-23                                      | 0.01% |              |
| Sun Hung Kai Properties Capital Market Ltd Medium 2.875% 21-    | 0.01% | XS2099130382 |
| Canada Bond Fixed 3.25% 01/Sep/2028 CAD 1000 CA135087Q4/        | 0.01% | CA135087Q491 |
| Carlsberg Breweries As Callable Medium Term Note 0.625% 09-     | 0.01% | XS2133071774 |
| French Republic Bond Fixed 2.75% 25/Oct/2027 EUR 1 FR00113      | 0.01% | FR0011317783 |
| United States Bond Fixed 2.75% 15-Nov-47 US912810RZ30           | 0.01% | US912810RZ30 |
| Jazz Pharmaceuticals Plc  | 0.01% | IE00B4Q5ZN47 |
| Smurfit Kappa Treasury Ulc Callable Notes Fixed 0.5% 22-Sep-2/  | 0.01% | XS2388182573 |
| United States Notes Fixed 2.125%                                | 0.01% | US9128286X38 |
| Pernod Ricard International Finance Llc Callable 1.25% 01-Apr-2 | 0.01% | US71427QAA67 |
| Conagra Brands Inc Callable Notes Fixed 1.375% 01-Nov-27 US2    | 0.01% | US205887CF79 |
| Commonwealth Of Australia Bond Fixed 1.75% 21-Nov-32 AU00       | 0.01% | AU0000143901 |
| Boston Gas Co Callable Notes Fixed 3.757% 16-Mar-32 US10074     | 0.01% | US100743AM53 |
| Gilead Sciences Inc Callable Notes Fixed 4.5% 01-Feb-45 US375!  | 0.01% | US375558BA09 |
| Municipal Elec Auth Ga Bds 2010-A 12/Mar/2010 6.655% US626      | 0.01% | US626207YM09 |
| Waste Management Inc Callable Notes Fixed 2% 01-Jun-29 US9      | 0.01% | US94106LBQ14 |
| Societe Generale Sa Notes Fixed 1.25% 12/Jun/2030 FR0013518     | 0.01% | FR0013518057 |
| Duke Energy Corp Callable Notes Fixed 5% 15-Aug-52 US26441C     | 0.01% | US26441CBU80 |
| Jubilee Place 2021-1 Bv 2021-1 A Floating                       | 0.01% | XS2324404818 |
| French Republic Bond Fixed 3.5% 25/Apr/2026 EUR 1 FR001091      | 0.01% | FR0010916924 |
| National Storage Reit   | 0.01% | AU000000NSR2 |
| Flex Limited  | 0.01% | SG9999000020 |
| Japan Bond Fixed 0.005% 20/Dec/2026 JPY 50000 JP1051501N1       | 0.01% | JP1051501N14 |
| Hca Inc Callable Notes Fixed 5.25% 15/Jun/2049 USD US404119     | 0.01% | US404119BZ18 |
| Roper Technologies Inc Callable Notes Fixed 1.75% 15-Feb-31 U   | 0.01% | US776743AL02 |
| Archer Daniels Midland Co                                       | 0.01% | US0394831020 |
| United States Bond Fixed 2.75% 15-Aug-47 US912810RY64           | 0.01% | US912810RY64 |
| Canadian National Railway Co Callable Notes Fixed 4.4% 05-Aug   | 0.01% | US136375DB52 |
| Alibaba Group Holdings Ltd                                      | 0.01% | KYG017191142 |
| Lowe'S Cos Inc Callable Notes Fixed 1.7% 15-Sep-28 US548661E    | 0.01% | US548661ED58 |
| Sempra Callable Notes Variable 01/Apr/2052 USD 01-Apr-52 US     | 0.01% | US816851BM02 |
| Vmware Inc Callable Notes Fixed 2.2% 15/Aug/2031 US928563/      | 0.01% | US928563AL97 |
| Otis Worldwide Corp Callable Notes Fixed 2.565% 15-Feb-30 US    | 0.01% | US68902VAK35 |
| Nisource Inc Callable Notes Fixed 4.8% 15/Feb/2044 US65473Q     | 0.01% | US65473QBC69 |
| PPG Industries Inc Callable Notes Fixed 2.55% 15-Jun-30 US693!  | 0.01% | US693506BS57 |
| Prudential Financial Inc Callable Notes Variable 01-Oct-50 01-O | 0.01% | US744320BH48 |

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|---|-------|---------------|
| Host Hotels & Resorts Lp Callable Notes Fixed 3.5% 15-Sep-30 U  | 0.01% | US44107TAZ93  |
| Citigroup Inc   | 0.01% | US1729674242  |
| Vmware Inc Callable Notes Fixed 1.8% 15/Aug/2028 US928563A      | 0.01% | US928563AK15  |
| Quanta Services Inc Callable Notes Fixed 2.9% 01-Oct-30 US747   | 0.01% | US74762EAF97  |
| Big Yellow Group Plc  | 0.01% | GB0002869419  |
| State Of Israel Bond Fixed 1.5% 31/May/2037 ILS 1 IL00116618C   | 0.01% | IL0011661803  |
| Ing Groep Nv Callable Notes Variable 01/Feb/2030 01-Feb-30 X    | 0.01% | XS2281155254  |
| Telus Corp Callable Notes Fixed 3.4% 13/May/2032 US87971ME      | 0.01% | US87971MBW29  |
| Assura Plc  | 0.01% | GB00BVBGBWW93 |
| Ecorodovias Infraestrutura E Logistica Sa                       | 0.01% | BRECORACNOR8  |
| Westpac Floating Rate Note 19/09/2028                           | 0.01% | AU3FN0081279  |
| KSA Sukuk Ltd Medium Term Note Fixed 5.268% 25-Oct-28 XS2       | 0.01% | XS2548889406  |
| Coles Group 6/11/29 2.65%                                       | 0.01% | AU3CB0268134  |
| Federal Republic Of Germany Bond Fixed 2.2% 13-Apr-28 DE00C     | 0.01% | DE000BU25000  |
| Cdw Llc / Cdw Finance Corp Callable Notes Fixed 3.569% 01-Dec   | 0.01% | US12513GBJ76  |
| French Republic Bond Fixed 1.25% 25/May/2034 EUR 1 FR0013:      | 0.01% | FR0013313582  |
| Toronto-Dominion Bank/The Callable Notes Variable 31-Oct-81     | 0.01% | CA89117FM630  |
| BNG Bank 13/11/23 0.75%   | 0.01% | AU3CB0272128  |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB00BFWFPP71  |
| Arbor Multifamily Mortgage Securities Trust                     | 0.01% | US03881BAE39  |
| BNP Paribas Sa Callable Notes Variable 15/Sep/2029 15-Sep-29    | 0.01% | US09659W2R48  |
| Lowe'S Cos Inc Callable Notes Fixed 2.625% 01-Apr-31 US54866    | 0.01% | US548661EA10  |
| JPMorgan Chase & Co Bond Fixed 6.4% 15/May/2038 US46625H        | 0.01% | US46625HHF01  |
| Texas Instruments Inc Callable Notes Fixed 4.15% 15-May-48 U:   | 0.01% | US882508BD51  |
| Itochu Corp   | 0.01% | JP3143600009  |
| Netapp Inc Callable Notes Fixed 2.7% 22/Jun/2030 US64110DAI     | 0.01% | US64110DAK00  |
| China Petroleum & Chemical                                      | 0.01% | CNE1000002Q2  |
| Diageo Capital Plc Callable Notes Fixed 2% 29-Apr-30 US25243Y   | 0.01% | US25243YBD04  |
| Westpac Au 19/09/2028 5.00%                                     | 0.01% | AU3CB0302735  |
| French Republic Bond Fixed 2.5% 24/Sep/2026 EUR 1 FR001400      | 0.01% | FR001400FYQ4  |
| Manulife Financial Corp Callable Notes Variable 19-Jun-81 19-Ju | 0.01% | CA56501RAL02  |
| ANZ Au 11/09/2028 4.95%   | 0.01% | AU3CB0302404  |
| Kb Home   | 0.01% | US48666K1097  |
| Kingdom Of Sweden Bond Fixed 2.25% 01/Jun/2032 SEK SE0004       | 0.01% | SE0004517290  |
| Harley-Davidson Financial Services Inc Callable 5.125% 05-Apr-2 | 0.01% | XS2607183980  |
| Japan Bond Fixed 1.2% 20/Mar/2035 JPY 50000 JP1201521F37        | 0.01% | JP1201521F37  |
| Dh Europe Finance Ii Sarl Callable Bond Fixed 0.75% 18-Sep-31 ) | 0.01% | XS2050406094  |
| Kingdom Of The Netherlands Bond Fixed 2.5% 15-Jan-30 NL001      | 0.01% | NL0015001DQ7  |
| Regions Financial Corp Callable Notes Fixed 1.8% 12-Aug-28 US   | 0.01% | US7591EPAT77  |
| Republic Of Ireland Bond Fixed 3% 18/Oct/2043 EUR IE000GVLE     | 0.01% | IE000GVLBXU6  |
| United States Notes Fixed 1.125%                                | 0.01% | US912828ZB95  |
| Ford Motor Co   | 0.01% | US3453708600  |
| Santos Finance Ltd Callable Notes Fixed 3.649% 29-Apr-31 US8C   | 0.01% | US803014AA74  |
| Apple Inc 10/6/26 3.6%  | 0.01% | AU3CB0237881  |
| WEA Finance Llc Callable Notes Fixed 3.5% 15-Jun-29 US92928C    | 0.01% | US92928QAF54  |
| Amgen Inc Callable Notes Fixed 4.4% 01/May/2045 US031162B:      | 0.01% | US031162B223  |
| Bevco Lux Sarl Callable Bond Fixed 1% 16/Jan/2030 XS2348703E    | 0.01% | XS2348703864  |
| International Business Machines Corp Callable 0.3% 11-Feb-28 :  | 0.01% | XS2115091717  |
| Terna - Rete Elettrica Nazionale Callable Medium 0.375% 25-Sep  | 0.01% | XS2237901355  |
| United States Bond Fixed 2.5% 15-May-46 US912810RS96            | 0.01% | US912810RS96  |
| Dxc Technology Co Callable Notes Fixed 2.375% 15-Sep-28 US2:    | 0.01% | US23355LAM81  |
| Hormel Foods Corp Callable Notes Fixed 1.8% 11-Jun-30 US440:    | 0.01% | US440452AF79  |
| Keurig Dr Pepper Inc Callable Notes Fixed 4.5% 15-Apr-52 US49:  | 0.01% | US49271VAR15  |
| AT&T Inc  | 0.01% | US00206R1023  |
| Kroger Co/The Callable Notes Fixed 2.2% 01-May-30 US501044I     | 0.01% | US501044DP37  |
| Suncorp-Metway Ltd 30/7/24 1.85                                 | 0.01% | AU3CB0265403  |
| GaCI FIRST Investment Co Callable Notes Fixed 5.125% 14-Feb-5   | 0.01% | XS2585988145  |
| Biogen Inc Callable Notes Fixed 2.25% 01/May/2030 US09062X/     | 0.01% | US09062XAH61  |
| Japan Bond Fixed 0.1% 20/Mar/2030 JPY 50000 JP1103581L42        | 0.01% | JP1103581L42  |
| Sumitomo Mitsui Trust Bank Ltd Medium Term Note 0.01% 15-(      | 0.01% | XS2240511076  |
| French Republic Bond Fixed 4.5% 25/Apr/2041 EUR 1 FR001077      | 0.01% | FR0010773192  |
| Coca-Cola Co/The Callable Notes Fixed 1.65% 01-Jun-30 US191:    | 0.01% | US191216CV08  |
| GMT Bond Issuer Ltd 14/04/27 4.74%                              | 0.01% | NZGMBDT009C3  |
| Klepierre Sa Callable Medium Term Note Fixed 0.875% 17-Feb-:    | 0.01% | FR0014000KT3  |
| Autonation Inc  | 0.01% | US05329W1027  |
| Citigroup Inc Callable Notes Variable 03/Jun/2031 03-Jun-31 US  | 0.01% | US172967MS77  |
| United Overseas Bank Ltd Callable Medium Term Note 14-Oct-:     | 0.01% | US91127KAE29  |
| Coles Group 6/11/26 2.2%  | 0.01% | AU3CB0268126  |
| Japan Bond Fixed 0.3% 20/Dec/2025 JPY 50000 JP1103411FC6        | 0.01% | JP1103411FC6  |
| Japan Bond Fixed 0.4% 20/Mar/2025 JPY 50000 JP1103381F34        | 0.01% | JP1103381F34  |
| Federal Republic Of Germany Bond Fixed 1.3% 15-Oct-27 DE00C     | 0.01% | DE0001030740  |
| ENN Energy Holdings Ltd Callable Notes Fixed 2.625% 17-Sep-30   | 0.01% | US26876FAC68  |

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| Swiss Confederation Bond Fixed 2.25% 22/Jun/2031 CH0127181       | 0.01% CH0127181029 |
| Wisconsin Electric Power Co Callable Bond Fixed 4.3% 15-Oct-4    | 0.01% US976656CK28 |
| AMCOR Flexibles North America Inc Callable Notes 2.69% 25-Ma     | 0.01% US02344AAA60 |
| French Republic Bond Fixed 0.5% 25/May/2025 EUR 1 FR00125        | 0.01% FR0012517027 |
| Sampo Oyj Callable Medium Term Note Variable 03-Sep-52 03-!      | 0.01% XS2226645278 |
| Japan Bond Fixed 0.1% 20/Dec/2025 JPY 50000 JP1051461M13         | 0.01% JP1051461M13 |
| Japan Bond Fixed 0.1% 20/Sep/2025 JPY 50000 JP1051451LA6         | 0.01% JP1051451LA6 |
| French Republic Bond Fixed 1% 25/May/2027 EUR 1 FR0013250        | 0.01% FR0013250560 |
| Ausnet Services Holdings16/08/27 4.4%                            | 0.01% AU3CB0242527 |
| Societe Generale Sa Callable Medium Term Note 08-Jul-35 08-J     | 0.01% US83368RAY80 |
| State Of Israel Bond Fixed 1% 31/Mar/2030 ILS 1 IL0011609851     | 0.01% IL0011609851 |
| Republic Of Poland Bond Fixed 1.25% 25/Oct/2030 PL00001127       | 0.01% PL0000112736 |
| Japan Bond Fixed 0.005% 20/Mar/2026 JPY 50000 JP1051471M45       | 0.01% JP1051471M45 |
| Japan Bond Fixed 0.1% 20/Jun/2027 JPY 50000 JP1103471H66         | 0.01% JP1103471H66 |
| Japan Bond Fixed 0.005% 20/Sep/2026 JPY 50000 JP1051491MA        | 0.01% JP1051491MA0 |
| United Kingdom Of Great Britain And Northern                     | 0.01% GB00BNNGP775 |
| Vodafone Group 13/12/27 4.2%                                     | 0.01% AU3CB0249373 |
| BMW Finance Nv Callable Notes Fixed 2.85% 14-Aug-29 US056C       | 0.01% US05600LAC00 |
| Zimmer Biomet Holdings Inc Callable Notes Fixed 2.6% 24-Nov-     | 0.01% US98956PAV40 |
| Roche Holdings Inc Callable Notes Fixed 2.076% 13-Dec-31 US7     | 0.01% US771196BX91 |
| Japan Bond Fixed 0.1% 20/Sep/2027 JPY 50000 JP1051541NA0         | 0.01% JP1051541NA0 |
| International Business Machines Corp Callable 0.65% 11-Feb-32    | 0.01% XS2115091808 |
| State Of Israel Bond Fixed 0.4% 31/Oct/2024 ILS 1 IL001175777!   | 0.01% IL0011757775 |
| Skyworks Solutions Inc   | 0.01% US83088M1027 |
| International Business Machines Corp Callable 1.25% 09-Feb-34    | 0.01% XS2442765124 |
| Japan Bond Fixed 0.005% 20/Jun/2027 JPY 50000 JP1051531N7!       | 0.01% JP1051531N75 |
| Rentokil Initial Finance Bv Callable Medium Term 4.375% 27-Ju    | 0.01% XS2494946820 |
| Japan Bond Fixed 0.1% 20/Mar/2028 JPY 50000 JP1051581P56         | 0.01% JP1051581P56 |
| Kingdom Of The Netherlands Bond Fixed 2% 15-Jan-54 NL0015C       | 0.01% NL00150012X2 |
| International Business Machines Corp Callable Bond 4% 20-Jun-    | 0.01% US459200HF10 |
| United States Notes Fixed 3.875%                                 | 0.01% US91282CGX39 |
| KBC Group Nv Callable Medium Term Note Variable 14-Jan-29 1      | 0.01% BE0002766476 |
| Elisa Oyj Callable Medium Term Note Fixed 1.125% 26-Feb-26 X     | 0.01% XS1953833750 |
| Swedish Export Credit18/9/26 3.3%                                | 0.01% AU3CB0236446 |
| French Republic Bond Fixed 5.5% 25/Apr/2029 EUR 1 FR000057       | 0.01% FR0000571218 |
| CRH America Finance Inc Callable Notes Fixed 4.5% 04-Apr-48      | 0.01% US12636YAD40 |
| Kingdom Of Sweden Bond Fixed 1.75% 11/Nov/2033 SEK SE001         | 0.01% SE0017830730 |
| Intesa Sanpaolo Spa Medium Term Note Fixed 1.35% 24-Feb-31       | 0.01% XS2304664597 |
| Southern Co/The Callable Notes Variable 15-Sep-51 15-Sep-51 I    | 0.01% US842587DJ36 |
| JYSKE Realkredit A/S Bond Fixed 1.5% 01/Oct/2053 DK0009403       | 0.01% DK0009403727 |
| Development Bank Of Japan Inc Medium Term Note 1.875% 02-        | 0.01% XS2053914524 |
| BUY USD:SELL PLN 03-Oct-23                                       | 0.01%              |
| United States Bond Fixed 3% 15/Nov/2044 US912810RJ97             | 0.01% US912810RJ97 |
| Ausnet Services Holdings 30/03/28 4.301%                         | 0.01% AU3CB0288066 |
| Tjx Cos Inc/The Callable Notes Fixed 1.6% 15-May-31 US872540     | 0.01% US872540AW92 |
| United Kingdom Of Great Britain And Northern                     | 0.01% GB00B00NY175 |
| Eurosail-Uk 2007-4BI Plc 2007-4X A3 Floating                     | 0.01% XS1150797600 |
| BUY USD:SELL JPY 10-Oct-23                                       | 0.01%              |
| Oracle Corp Callable Notes Fixed 3.8% 15/Nov/2037 US68389XP      | 0.01% US68389XPB96 |
| GPT Whl Office Fd 12/01/26 2.525%                                | 0.01% AU3CB0264828 |
| Ausnet Services Holdings 21/08/28 4.20%                          | 0.01% AU3CB0250751 |
| United States Notes Fixed 3.875%                                 | 0.01% US91282CGC91 |
| Newgate Funding Plc 2007-3X A3 Floating                          | 0.01% XS0332288058 |
| Southwestern Public Service Co Callable Bond Fixed 4.4% 15-Nc    | 0.01% US845743BS15 |
| United Kingdom Of Great Britain And Northern                     | 0.01% GB00B1VWPJ53 |
| United Kingdom Of Great Britain And Northern                     | 0.01% GB00B39R3707 |
| Holcim Finance US Llc Callable Notes Fixed 4.75% 22-Sep-46 US    | 0.01% US50587KAB70 |
| Merck KgAA Callable Bond Variable 12/Dec/2074 EUR 12-Dec-7       | 0.01% XS1152343668 |
| Coca-Cola Co/The Callable Notes Fixed 0.5% 09-Mar-33 XS2307      | 0.01% XS2307863998 |
| Prologis Euro Finance Llc Callable Notes Fixed 1.5% 10-Sep-49 X  | 0.01% XS2049583789 |
| Verizon Communication 6/5/26 2.1%                                | 0.01% AU3CB0268142 |
| Urban Edge Properties  | 0.01% US91704F1049 |
| United States Notes Fixed 3%                                     | 0.01% US9128285J52 |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jan-52 NL0015C       | 0.01% NL0015614579 |
| United States Notes Fixed 2.125%                                 | 0.01% US9128283J70 |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 0.875% 1!     | 0.01% XS2406890066 |
| Japan Bond Fixed 0.005% 20/Jun/2026 JPY 50000 JP1051481M7        | 0.01% JP1051481M76 |
| Nestle Holdings Inc Callable Notes Fixed 1.25% 15-Sep-30 US64    | 0.01% US641062AT11 |
| United States Bond Fixed 3% 15/May/2047 US912810RX81             | 0.01% US912810RX81 |
| Mastercard Inc Callable Notes Fixed 3.85% 26-Mar-50 US57636      | 0.01% US57636QAQ73 |
| Digital Intrepid Holding Bv Callable Notes Fixed 1.375% 18-Jul-3 | 0.01% XS2428716000 |
| Fox Corp - Class A   | 0.01% US35137L1052 |

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| Wec Energy Group Inc Callable Notes Fixed 1.8% 15-Oct-30 US9    | 0.01% | US92939UAE64 |
| Public Service Enterprise Group Inc Callable Notes 1.6% 15-Aug  | 0.01% | US744573AQ91 |
| Japan Bond Fixed 0.1% 20/Jun/2031 JPY 50000 JP1103631M74        | 0.01% | JP1103631M74 |
| Servicenow Inc Callable Notes Fixed 1.4% 01-Sep-30 US81762PA/   | 0.01% | US81762PAE25 |
| Queensland Treasury Corp 21/8/29 3.25%                          | 0.01% | AU3SG0001860 |
| State Of Israel Bond Fixed 3.75% 31/Mar/2047 ILS 1 IL00114019   | 0.01% | IL0011401937 |
| United States Notes Fixed 2.875%                                | 0.01% | US9128285N64 |
| Kingdom Of Spain Bond Fixed 1.4% 30/Apr/2028 EUR ES000001       | 0.01% | ES0000012B39 |
| Tractor Supply Co Callable Notes Fixed 1.75% 01-Nov-30 US892    | 0.01% | US892356AA40 |
| Goldman Sachs Group Inc/The Callable Medium Term 07-Feb-2       | 0.01% | XS2441551970 |
| Japan Bond Fixed 0.1% 20/Sep/2031 JPY 50000 JP1103641MA8        | 0.01% | JP1103641MA8 |
| Caterpillar Inc   | 0.01% | US1491231015 |
| Dsv Finance Bv Callable Medium Term Note Fixed 0.75% 05-Jul-    | 0.01% | XS2360881549 |
| Coca-Cola Co/The Callable Notes Fixed 1.375% 15-Mar-31 US19     | 0.01% | US191216DE73 |
| Corporate Office Properties Lp Callable Notes 2.75% 15-Apr-31   | 0.01% | US22003BAM81 |
| Coca-Cola Hbc Ag-Di   | 0.01% | CH0198251305 |
| United Energy Distribution 29/10/26 2.2%                        | 0.01% | AU3CB0267920 |
| Natwest Group Plc Callable Notes Variable 28-Nov-35 28-Nov-3    | 0.01% | US639057AB46 |
| United States Bond Fixed 3.375% 15-May-44 US912810RG58          | 0.01% | US912810RG58 |
| United States Bond Fixed 4.375% 15-May-41 US912810QQ40          | 0.01% | US912810QQ40 |
| Ashtead Capital Inc Callable Notes Fixed 2.45% 12-Aug-31 US04   | 0.01% | US045054AP84 |
| Golden St Tob Securitization Corp Calif Tob 1.958% 01-Jun-25 U  | 0.01% | US38122NC429 |
| American Tower Corp Callable Notes Fixed 2.3% 15-Sep-31 US0     | 0.01% | US03027XBS80 |
| International Flavors & Fragrances Inc Callable 2.3% 01-Nov-30  | 0.01% | US459506AQ49 |
| Suncorp Metway Ltd 25/1/27 2.5%                                 | 0.01% | AU3CB0285955 |
| Nasdaq Inc Callable Notes Fixed 1.65% 15/Jan/2031 US63111XA     | 0.01% | US63111XAD30 |
| Merck KgAA Callable Notes Variable 09/Sep/2080 EUR 09-Sep-8     | 0.01% | XS2218405772 |
| Brixmor Operating Partnership Lp Callable Notes 2.5% 16-Aug-3   | 0.01% | US11120VAL71 |
| IllinOvernight Index Swap Tool Works Inc Callable Notes Fixed C | 0.01% | XS1843435253 |
| Canada Bond Fixed 2.25% 01/Jun/2029 CAD 1000 CA135087J39'       | 0.01% | CA135087J397 |
| United States Notes Fixed 0.625%                                | 0.01% | US91282CDB46 |
| Emerson Electric Co Callable Medium Term Note 1.25% 15-Oct-     | 0.01% | XS1915689746 |
| Novo Nordisk Finance Netherlands Bv Callable 0.75% 31-Mar-2!    | 0.01% | XS2441244535 |
| Hca Inc Callable Notes Fixed 4.625% 15/Mar/2052 US404119CL:     | 0.01% | US404119CL13 |
| French Republic Bond Fixed 0.75% 25/Feb/2028 EUR 1 FR00140      | 0.01% | FR001400AIN5 |
| Dr Horton Inc Callable Notes Fixed 2.6% 15-Oct-25 US23331ABN    | 0.01% | US23331ABN81 |
| BNP Paribas Sa Callable Notes Variable 12/Aug/2035 12-Aug-35    | 0.01% | US09659T2B67 |
| BPCE Sa Callable Notes Variable 20/Jan/2032 USD 20-Jan-32 US    | 0.01% | US05583JAJ16 |
| United States Notes Fixed 2.5%                                  | 0.01% | US9128286F22 |
| Bank Of Montreal Callable Notes Variable 10-Jan-37 10-Jan-37 l  | 0.01% | US06368DH723 |
| Japan Bond Fixed 0.1% 20/Mar/2029 JPY 50000 JP1103541K42        | 0.01% | JP1103541K42 |
| Verizon Communications Inc Callable Notes Fixed 4.329% 21-Se    | 0.01% | US92343VER15 |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB0032452392 |
| General Motors Co   | 0.01% | US37045V1008 |
| Australia & New Zealand Banking Group Ltd Callable 25-Nov-35    | 0.01% | US052528AM81 |
| Rexford Industrial Realty Inc                                   | 0.01% | US76169C1009 |
| Swiss Confederation Bond Fixed 0.5% 30/May/2058 CH0224397       | 0.01% | CH0224397338 |
| Unilever Finance Netherlands Bv Callable Notes 1.75% 25-Mar-    | 0.01% | XS2147133578 |
| National Bank Of Canada Notes Fixed 5.296% 03-Nov-25 CA633      | 0.01% | CA63306AHK57 |
| Nestle Holdings Inc Callable Notes Fixed 3.625% 24-Sep-28 US6   | 0.01% | US641062AF17 |
| Lyondellbasell Industries Nv Callable Bond Fixed 4.625% 26-Feb  | 0.01% | US552081AM30 |
| Triton Container International Ltd / Tal 3.25% 15-Mar-32 US896  | 0.01% | US89681LAA08 |
| New South Wales Treasury Corp 20/02/2036 4.25%                  | 0.01% | AU3SG0002728 |
| United States Bond Fixed 3.125% 15-Aug-44 US912810RH32          | 0.01% | US912810RH32 |
| Microsoft Corp Callable Bond Fixed 2.4% 08-Aug-26 US594918B     | 0.01% | US594918BR43 |
| Kingdom Of The Netherlands Bond Fixed 3.75% 15-Jan-42 NL00      | 0.01% | NL0009446418 |
| HSBC Holdings Plc Callable Notes Variable 03-Nov-28 03-Nov-28   | 0.01% | US404280DR76 |
| Nasdaq Inc Callable Notes Fixed 0.9% 30/Jul/2033 XS2369906644   | 0.01% | XS2369906644 |
| American Airlines 2016-3 Class AA Pass Through                  | 0.01% | US023771R919 |
| Mcdonalds Corporate Bond 8/3/24 3%                              | 0.01% | AU3CB0261378 |
| Toronto-Dominion Bank/The Callable Notes Variable 31-Oct-82     | 0.01% | CA89117GLM73 |
| Victoria Treasury Corp 22/10/29 2.5%                            | 0.01% | AU0000042004 |
| WW Grainger Inc Callable Notes Fixed 1.85% 15-Feb-25 US3848     | 0.01% | US384802AE44 |
| United States Bond Fixed 4.25% 15-Nov-40 US912810QL52           | 0.01% | US912810QL52 |
| Bank Deposit (CHF Ccp Vm Morgan Stanley )                       | 0.01% |              |
| Gsk Plc   | 0.01% | GB00BN75WP63 |
| United States Notes Fixed 1.875%                                | 0.01% | US912828Y958 |
| Mercury NZ Ltd 17/11/28 2.918%                                  | 0.01% | AU3CB0284677 |
| Abb Finance Bv Callable Medium Term Note Fixed 0% 19-Jan-3C     | 0.01% | XS2286044370 |
| Repsol Sa   | 0.01% | ES0173516115 |
| United Mexican States Callable Bond Fixed 4% 15-Mar-15 XS12:    | 0.01% | XS1218289103 |
| United Mexican States Bond Fixed 8% 31/Jul/2053 MX0MGO00        | 0.01% | MX0MGO0001E4 |

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| United States Bond Fixed 3.625% 15-Aug-43 US912810RC45            | 0.01% | US912810RC45 |
| United States Bond Fixed 3.875%                                   | 0.01% | US912810FH69 |
| 3 Month Sofr Fut Interest Rate 18/Mar/2025 Sfrz4                  | 0.01% |              |
| Amgen Inc Callable Notes Fixed 4% 13/Sep/2029 GBP XS082932        | 0.01% | XS0829324457 |
| Snam Spa Callable Medium Term Note Fixed 0% 15-Aug-25 XS2:        | 0.01% | XS2300208928 |
| French Republic Bond Fixed 1.25% 25/May/2036 EUR 1 FR0013:        | 0.01% | FR0013154044 |
| Oneok Inc Callable Notes Fixed 4.5% 15/Mar/2050 US682680BC        | 0.01% | US682680BC64 |
| Sojitz Corporation  | 0.01% | JP3663900003 |
| Republic Of Poland Bond Fixed 0.75% 25/Apr/2025 PL00001127        | 0.01% | PL0000112728 |
| United States Notes Fixed 1.625%                                  | 0.01% | US912828YQ73 |
| TSMC Global Ltd Callable Notes Fixed 2.25% 23-Apr-31 US8728       | 0.01% | US872882AK19 |
| Canada Bond Fixed 3.75% 01/Feb/2025 CAD 1000 CA135087P6           | 0.01% | CA135087P659 |
| S&P Global Inc Callable Notes Fixed 3.7% 01-Mar-52 US78409V       | 0.01% | US78409VBL71 |
| Kimberly-Clark Corp Callable Notes Fixed 2.875% 07-Feb-50 US      | 0.01% | US494368CA98 |
| Unitedhealth Group Inc Callable Notes Fixed 3.7% 15-Aug-49 U      | 0.01% | US91324PDU30 |
| French Republic Bond Fixed 1% 25/Nov/2025 EUR 1 FR0012938         | 0.01% | FR0012938116 |
| Bank Deposit (AUD JPM )   | 0.01% |              |
| Orsted A/S  | 0.01% | DK0060094928 |
| Eastman Chemical Co   | 0.01% | US2774321002 |
| Lyb International Finance Iii Llc Callable Notes 4.2% 15-Oct-49 L | 0.01% | US50249AAA16 |
| Picc Property & Casualty Co Ltd                                   | 0.01% | CNE100000593 |
| SSE Plc Callable Notes Variable GBP 1000 14-Apr-72 14-Apr-72 >    | 0.01% | XS2195190876 |
| Pepsico Inc Callable Notes Fixed 3.375% 29-Jul-49 US713448EM      | 0.01% | US713448EM65 |
| Lyb International Finance Iii Llc Callable Notes 4.2% 01-May-50   | 0.01% | US50249AAD54 |
| United States Notes Fixed 1.375%                                  | 0.01% | US912828YD60 |
| Toronto-Dominion Bank/The Callable Medium Term 04-Mar-31          | 0.01% | CA8911457R92 |
| Canada Bond Fixed 3% 01/Oct/2025 CAD 1000 CA135087P246            | 0.01% | CA135087P246 |
| Aurizon Finance Pty Ltd 9/3/28 3%                                 | 0.01% | AU3CB0278380 |
| Canadian Imperial Bank Of Commerce Callable Notes 28-Jul-82       | 0.01% | CA13607H3D23 |
| Aercap Ireland Capital Dac / Aercap Global 1.15% 29-Oct-23 US     | 0.01% | US00774MAT27 |
| Enbridge Inc Callable Notes Fixed 4% 15/Nov/2049 US29250NB        | 0.01% | US29250NBA28 |
| Manulife Financial Corp Callable Notes Variable 10-Mar-33 10-M    | 0.01% | CA56501RAQ98 |
| Interest Rate Swap BA /3.25 CAD0328                               | 0.01% |              |
| Sanofi-Aventis  | 0.01% | FR0000120578 |
| Vonovia Se Callable Notes Fixed 1% 16/Jun/2033 EUR DE000A3I       | 0.01% | DE000A3E5MJ2 |
| Citigroup Inc Notes Fixed 6.625% 15/Jun/2032 USD US172967BI       | 0.01% | US172967BL44 |
| Royal Bank Of Canada Callable Medium Term Note 23-Dec-29 2        | 0.01% | CA780086RN67 |
| Unilever Finance Netherlands Bv Callable Medium 1.25% 25-M        | 0.01% | XS2147133495 |
| Bank Of Nova Scotia/The Callable Notes Variable 27-Jul-82 27-J    | 0.01% | CA064156MJ62 |
| Victoria Power Network 21/04/28 2.132%                            | 0.01% | AU3CB0279644 |
| Swiss Confederation Bond Fixed 0.5% 24/May/2055 CH034495E         | 0.01% | CH0344958472 |
| Stockland Trust 24/3/28 2.3%                                      | 0.01% | AU3CB0278893 |
| Bank Of Montreal Callable Notes Fixed 4.309% 01-Jun-27 CA06       | 0.01% | CA06368D3U60 |
| Homeco Daily Needs Reit   | 0.01% | AU0000113136 |
| Conagra Brands Inc  | 0.01% | US2058871029 |
| Capital One Financial Corp  | 0.01% | US14040H1059 |
| Japan Bond Fixed 0.1% 20/Sep/2026 JPY 50000 JP1103441G98          | 0.01% | JP1103441G98 |
| Commonwealth Of Australia Bond Fixed 1.75% 21-Jun-51 AU00         | 0.01% | AU0000097495 |
| Royal Bank Of Canada Callable Notes Variable 01-Feb-33 01-Fet     | 0.01% | CA780086WK63 |
| United States Bond Fixed 4.375% 15-Nov-39 US912810QD37            | 0.01% | US912810QD37 |
| Bristol-Myers Squibb Co Callable Notes Fixed 3.9% 15-Mar-62 U     | 0.01% | US110122DX32 |
| Mitsubishi Est  | 0.01% | JP3899600005 |
| 7-Eleven Inc Callable Notes Fixed 0.8% 10/Feb/2024 US817826A      | 0.01% | US817826AB63 |
| Caixabank Sa Callable Medium Term Note Variable 17-Apr-30 1       | 0.01% | XS1808351214 |
| Vontier Corp Callable Notes Fixed 2.95% 01-Apr-31 US928881AI      | 0.01% | US928881AF82 |
| Canadian Imperial Bank Of Commerce Callable Notes 07-Apr-32       | 0.01% | CA13607HR792 |
| Commonwealth Of Australia Bond Fixed 3% 21-Nov-33 AU0000          | 0.01% | AU0000217101 |
| University Of Wollongong 8/12/27 3.50%                            | 0.01% | AU3CB0249191 |
| American Water Capital Corp Callable Notes Fixed 3.45% 01-M       | 0.01% | US03040WAX39 |
| Davita Inc  | 0.01% | US23918K1088 |
| Toronto-Dominion Bank/The Callable Notes Fixed 2.667% 09-Se       | 0.01% | CA89117F3M90 |
| Barclays Plc Callable Notes Fixed 4.836% 09-May-28 US06738EA      | 0.01% | US06738EAW57 |
| Celestica Inc   | 0.01% | CA15101Q1081 |
| United States Bond Fixed 2.5% 15-Feb-46 US912810RQ31              | 0.01% | US912810RQ31 |
| Japan Bond Fixed 0.4% 20/Sep/2025 JPY 50000 JP1103401F97          | 0.01% | JP1103401F97 |
| Canada Bond Fixed 1.25% 01/Mar/2025 CAD 1000 CA135087K5           | 0.01% | CA135087K528 |
| Verizon Communications Inc Callable Notes Fixed 1.85% 18-M        | 0.01% | XS2176561095 |
| Samsung Electronics Co Limited                                    | 0.01% | KR7005930003 |
| Enel Spa Callable Notes Variable EUR 1000 08-Sep-72 08-Sep-72     | 0.01% | XS2312744217 |
| United States Bond Fixed 3.625% 15-Feb-44 US912810RE01            | 0.01% | US912810RE01 |
| United States Bond Fixed 2.875% 15-Aug-45 US912810RN00            | 0.01% | US912810RN00 |
| Vulcan Steel Au Ltd   | 0.01% | AU0000181984 |

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| Banco Santander Sa Callable Notes Variable 22-Nov-32 22-Nov-Whirlpool Corporation | 0.01% US05971KAL35 |
| ASE Technology Holding Co Ltd   | 0.01% US9633201069 |
| Applied Materials Inc Callable Notes Fixed 4.35% 01-Apr-47 USC                    | 0.01% TW0003711008 |
| Japan Bond Fixed 0.1% 20/Dec/2024 JPY 50000 JP1051421L13                          | 0.01% US038222AM71 |
| Region Re Ltd   | 0.01% JP1051421L13 |
| Swiss Confederation Bond Fixed 0% 24/Jul/2039 CHF CH044008                        | 0.01% AU0000253502 |
| Bank Of Montreal Callable Notes Variable 26-May-82 26-May-8                       | 0.01% CH0440081401 |
| Japan Bond Fixed 0.1% 20/Dec/2026 JPY 50000 JP1103451GC0                          | 0.01% CA06368DA878 |
| Metro Inc/Cn Callable Medium Term Note Fixed 3.39% 06-Dec-:                       | 0.01% JP1103451GC0 |
| Pultegroup Inc Callable Notes Fixed 5% 15/Jan/2027 US745867/                      | 0.01% CA59162NAF65 |
| Logicor Financing Sarl Callable Medium Term Note 0.625% 17-N                      | 0.01% US745867AX94 |
| Ausnet Service Holdings 31/7/29 2.6%  | 0.01% XS2431318711 |
| Banca Monte Dei Paschi Di Siena Spa Bond Fixed 0.875% 08-Oct                      | 0.01% AU0000053241 |
| Republic Of Italy Bond Fixed 3.7% 15/Jun/2030 EUR IT00055427                      | 0.01% IT0005386922 |
| United States Bond Fixed 3.75% 15-Nov-43 US912810RD28                             | 0.01% IT0005542797 |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Callable 3.25% 11-May-                     | 0.01% US912810RD28 |
| Home Depot Inc/The Callable Notes Fixed 5.95% 01-Apr-41 US4                       | 0.01% US62954HAU23 |
| United States Notes Fixed 1.5%  | 0.01% US437076AV48 |
| Enel Finance International Nv Callable Notes Fixed 2.25% 12-Jul                   | 0.01% US91282CDL28 |
| Romania Medium Term Note Fixed 2.875% 13/Apr/2042 XS2364                          | 0.01% US29278GAP37 |
| Ready Capital Mortgage Financing 2021-FI5 Llc                                     | 0.01% XS2364200514 |
| State Of Israel Bond Fixed 0.5% 30/Apr/2025 ILS 1 IL001162668:                    | 0.01% US75574YAA10 |
| Standard Chartered Plc Callable Medium Term Note 23-Sep-31                        | 0.01% IL0011626681 |
| Weyerhaeuser Co Callable Notes Fixed 4% 15-Apr-30 US962166                        | 0.01% XS2319954710 |
| Bank Of Montreal Notes Fixed 3.19% 01/Mar/2028 CAD CA0636                         | 0.01% US962166BY91 |
| State Of Israel Bond Fixed 1.75% 31/Aug/2025 ILS 1 IL00113555                     | 0.01% CA06368BTX69 |
| United Parcel Service Inc Callable Notes Fixed 6.2% 15-Jan-38 U                   | 0.01% IL0011355570 |
| BUY NZD:SELL AUD 16-11-2023 1.0868939   | 0.01% US911312AJ59 |
| Republic Of Italy Bond Fixed 1.25% 01/Dec/2026 EUR IT000521C                      | 0.01%              |
| Republic Of Austria Bond Fixed 0% 20/Oct/2028 EUR AT0000A2                        | 0.01% IT0005210650 |
| Toronto-Dominion Bank/The Callable Medium Term 26-Jan-32 :                        | 0.01% AT0000A2VB47 |
| Naturgy Finance Bv Callable Medium Term Note Fixed 1.5% 29-                       | 0.01% CA89117FPG86 |
| UBS Group Ag Callable Notes Variable 05/Jun/2026 05-Jun-26 U                      | 0.01% XS1755428502 |
| JPMorgan Chase & Co Callable Notes Variable 29-Jan-27 29-Jan-                     | 0.01% US225401AQ16 |
| Cadent Finance Plc Callable Medium Term Note Fixed 2.75% 22                       | 0.01% US46647PBA30 |
| French Republic Bond Fixed 5.75% 25/Oct/2032 EUR 1 FR00001                        | 0.01% XS1492681116 |
| Arena Reit  | 0.01% FR0000187635 |
| Royal Bank Of Canada Callable Notes Variable 03-May-32 03-M-                      | 0.01% AU000000ARF6 |
| Interpublic Group Of Cos Inc/The Callable Notes 3.375% 01-Mar-                    | 0.01% CA780086UL64 |
| Royal Bank Of Canada Notes Fixed 2.328% 28-Jan-27 CA780086                        | 0.01% US460690BS81 |
| Rexel Sa  | 0.01% CA780086RQ98 |
| CVS Health Corp Callable Notes Fixed 5.05% 25-Mar-48 US1266                       | 0.01% FR0010451203 |
| Canadian National Railway Co Callable Notes Fixed 3% 08-Feb-2                     | 0.01% US126650CZ11 |
| United Kingdom Of Great Britain And Northern                                      | 0.01% CA136375CS98 |
| Japan Bond Fixed 0.1% 20/Dec/2027 JPY 50000 JP1103491HC4                          | 0.01% GB00BYMZX75  |
| Citigroup Mortgage Loan Trust 2021-Inv3 2021-Inv3                                 | 0.01% JP1103491HC4 |
| Japan Bond Fixed 0.1% 20/Mar/2026 JPY 50000 JP1103421G35                          | 0.01% US17329VDF31 |
| Eli Lilly & Co Callable Notes Fixed 1.7% 01-Nov-49 XS207593800                    | 0.01% JP1103421G35 |
| Japan Bond Fixed 0.1% 20/Mar/2027 JPY 50000 JP1051521N69                          | 0.01% XS2075938006 |
| Japan Bond Fixed 0.1% 20/Mar/2027 JPY 50000 JP1103461H35                          | 0.01% JP1051521N69 |
| Csl Finance Plc Callable Notes Fixed 4.05% 27-Apr-29 US12661P                     | 0.01% JP1103461H35 |
| Sun Life Financial Inc Callable Medium Term Note 10-May-32 1C                     | 0.01% US12661PAB58 |
| Verizon Communications Inc Callable Notes Fixed 3.55% 22-Ma                       | 0.01% CA86682ZAM82 |
| United States Bond Fixed 3% 15/Feb/2047 US912810RV26                              | 0.01% US92343VGB45 |
| Stratton Mortgage Funding 2020-1 Plc 2020-1 A                                     | 0.01% US912810RV26 |
| Eversource Energy Callable Notes Fixed 3.45% 15-Jan-50 US300                      | 0.01% XS2215921748 |
| United Kingdom Of Great Britain And Northern                                      | 0.01% US30040WAH16 |
| Swedbank Ab Callable Notes Variable 20/May/2027 20-May-27                         | 0.01% GB00B6460505 |
| Woolworths Group Ltd 15/11/31 2.75%   | 0.01% XS2343563214 |
| Bank Of Montreal Callable Notes Variable 22-Jul-31 22-Jul-31 C/                   | 0.01% AU3CB0283414 |
| Royal Bank Of Canada Callable Notes Variable 03-Nov-31 03-No                      | 0.01% CA06369ZCG78 |
| Oneok Inc Callable Notes Fixed 4% 13/Jul/2027 USD US682680A                       | 0.01% CA780086UA00 |
| Duke Energy Corp Callable Notes Fixed 3.5% 15-Jun-51 US26441                      | 0.01% US682680AS26 |
| Brooklyn Union Gas Co/The Callable Notes Fixed 3.407% 10-Ma                       | 0.01% US26441CBN48 |
| Kimberly-Clark Corp Callable Notes Fixed 3.1% 26-Mar-30 US49-                     | 0.01% US114259AN42 |
| Regions Financial Corp Callable Notes Fixed 2.25% 18-May-25 U                     | 0.01% US494368CB71 |
| Lowe'S Cos Inc Callable Notes Fixed 2.5% 15-Apr-26 US548661D                      | 0.01% US7591EPAQ39 |
| International Business Machines Corp Callable 3.43% 09-Feb-52                     | 0.01% US548661DM66 |
| Japan Bond Fixed 0.1% 20/Sep/2030 JPY 50000 JP1103601LA4                          | 0.01% US459200KP54 |
| Alimentation Couche-Tard Inc Callable Notes Fixed 3.8% 25-Jan                     | 0.01% JP1103601LA4 |
| Federal Republic Of Germany Bond Fixed 1.8% 15-Aug-53 DE001                       | 0.01% US01626PAN69 |
|   | 0.01% DE0001102614 |

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| Societe Generale Sa Medium Term Note Fixed 4.75% 14-Sep-28       | 0.01% | US83368RAM43 |
| E.On International Finance Bv Medium Term Note 6.75% 27-Jan      | 0.01% | XS0408958683 |
| Crown Castle Inc Callable Notes Fixed 2.9% 01-Apr-41 US228221    | 0.01% | US22822VAX91 |
| Mitsubishi Ufj Lease & Finance Company Ltd                       | 0.01% | JP3499800005 |
| Totalenergies Capital International Sa Callable 2.829% 10-Jan-31 | 0.01% | US89153VAT61 |
| Unitedhealth Group Inc Callable Notes Fixed 6.5% 15-Jun-37 US    | 0.01% | US91324PAX06 |
| Western Australia Treasury 21/10/27 3%                           | 0.01% | AU3SG0001563 |
| Klepierre Sa Callable Medium Term Note Fixed 2% 12-May-29 F      | 0.01% | FR0013512233 |
| Aviation Capital Group Llc Callable Notes Fixed 1.95% 20-Sep-21  | 0.01% | US05369AAL52 |
| Romania Medium Term Note Fixed 6.375% 18/Sep/2033 XS2681         | 0.01% | XS2689948078 |
| Oracle Corp Callable Notes Fixed 2.875% 25-Mar-31 US68389XC      | 0.01% | US68389XCE31 |
| Moody'S Corp Callable Notes Fixed 2.75% 19-Aug-41 US615369,      | 0.01% | US615369AV78 |
| Lyb International Finance Iii Llc Callable Notes 3.625% 01-Apr-5 | 0.01% | US50249AAJ25 |
| Overnight Index Swap SOFR /3.139% USD1132                        | 0.01% |              |
| Orange Sa  | 0.01% | FR0000133308 |
| Berry Global Group Inc   | 0.01% | US08579W1036 |
| Dow Chemical Co/The Callable Notes Fixed 9.4% 15-May-39 US:      | 0.01% | US260543BY86 |
| BUY USD:SELL ILS 30-Nov-23                                       | 0.01% |              |
| Nexstar Media Group Inc  | 0.01% | US65336K1034 |
| Hydro One Inc Callable Medium Term Note Fixed 4.46% 27-Jan-      | 0.01% | CA44810ZCM01 |
| Romania Medium Term Note Fixed 1.75% 13/Jul/2030 XS23641         | 0.01% | XS2364199757 |
| Bayer Motoren Werk   | 0.01% | DE0005190003 |
| Nomura Holdings Inc Notes Fixed 1.851% 16/Jul/2025 US655351      | 0.01% | US65535HAR03 |
| Ahold Finance Usa Llc Callable Notes Fixed 6.875% 01-May-29 U    | 0.01% | US008685AB51 |
| Synchrony Financial Callable Notes Fixed 2.875% 28-Oct-31 US     | 0.01% | US87165BAR42 |
| HSBC Holdings Plc Callable Notes Variable 13-Mar-28 13-Mar-21    | 0.01% | US404280BK42 |
| Verizon Communications Inc Callable Notes Fixed 2.625% 15-Jul    | 0.01% | US92343VDD38 |
| UBS Group Ag Callable Notes Fixed 4.282% 09-Jan-28 US225401      | 0.01% | US225401AC20 |
| Amgen Inc Callable Notes Fixed 2.6% 19/Aug/2026 US031162CJ       | 0.01% | US031162CJ71 |
| Csl Finance Plc Callable Notes Fixed 4.25% 27-Apr-32 US12661P    | 0.01% | US12661PAC32 |
| Sumimoto Mitsui Financial Group                                  | 0.01% | JP3890350006 |
| Oneok Inc Callable Notes Fixed 4.35% 15/Mar/2029 US682680A       | 0.01% | US682680AW38 |
| Lafarge Sa Callable Notes Fixed 7.125% 15/Jul/2036 US505861A     | 0.01% | US505861AC85 |
| Assicurazioni Generali Spa                                       | 0.01% | IT0000062072 |
| Mizuho Financial Group Inc Callable Notes Variable 11-Sep-29 1   | 0.01% | US60687YAT64 |
| FIRST Capital Real Estate Investment Trust 3.447% 01-Mar-28 C    | 0.01% | CA31890BAA13 |
| Japan Bond Fixed 0.1% 20/Sep/2024 JPY 50000 JP1051411KA2         | 0.01% | JP1051411KA2 |
| Broadridge Financial Solutions Inc Callable Notes 2.6% 01-May-   | 0.01% | US11133TAE38 |
| Alcon Finance Corp Callable Notes Fixed 2.75% 23-Sep-26 US01-    | 0.01% | US01400EAA10 |
| Lyb International Finance Iii Llc Callable Notes 1.25% 01-Oct-25 | 0.01% | US50249AAF03 |
| United Kingdom Of Great Britain And Northern                     | 0.01% | GB00B52WS153 |
| French Republic Bond Fixed 6% 25/Oct/2025 EUR 1 FR00005711       | 0.01% | FR0000571150 |
| French Republic Bond Fixed 0% 25/Feb/2025 EUR 1 FR00140071       | 0.01% | FR0014007TY9 |
| Japan Bond Fixed 0.1% 20/Jun/2026 JPY 50000 JP1103431G66         | 0.01% | JP1103431G66 |
| Pepsico Inc Callable Medium Term Note Fixed 0.5% 06-May-28:      | 0.01% | XS2168625544 |
| Bank Deposit (JPY JPM )  | 0.01% |              |
| Netapp Inc   | 0.01% | US64110D1046 |
| United States Bond Fixed 2.875% 15-Nov-46 US912810RU43           | 0.01% | US912810RU43 |
| Coca-Cola Co/The Callable Notes Fixed 0.8% 15-Mar-40 XS2233:     | 0.01% | XS2233155345 |
| Tag Immobilien Ag  | 0.01% | DE0008303504 |
| Japan Bond Fixed 0.1% 20/Dec/2031 JPY 50000 JP1103651N11         | 0.01% | JP1103651N11 |
| Societe Generale Sa Callable Notes Variable 21-Jan-43 21-Jan-4   | 0.01% | US83368RBK77 |
| Wellington International Airport 24/08/28 5.78%                  | 0.01% | NZWIAD0090L2 |
| Westpac 16/9/27 6.19%  | 0.01% | NZWNZD01T2L9 |
| TSMC Arizona Corp Callable Notes Fixed 1.75% 25-Oct-26 US87:     | 0.01% | US872898AA96 |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Callable 2.5% 11-May-3    | 0.01% | US62954HBA59 |
| G8 Education Limited   | 0.01% | AU000000GEM7 |
| Verizon Communications Inc Callable Notes Fixed 1.45% 20-Ma      | 0.01% | US92343VGG32 |
| Centene Corporation  | 0.01% | US15135B1017 |
| Federal Republic Of Germany Bond Fixed 2.5% 13-Mar-25 DE00       | 0.01% | DE000BU22007 |
| Nordea Bank ABP Callable Notes Variable 13-Sep-33 13-Sep-33      | 0.01% | US65557FAH91 |
| Aviation Capital Group Llc Callable Notes Fixed 1.95% 30-Jan-26  | 0.01% | US05369AAK79 |
| Federal Republic Of Germany Bond Fixed 0% 10-Oct-25 DE0001       | 0.01% | DE0001030716 |
| Republic Of Singapore Bond Fixed 2.625% 01-Aug-32 SGXF4676       | 0.01% | SGXF46767848 |
| Hca Inc Callable Notes Fixed 3.5% 15/Jul/2051 USD US404119CF     | 0.01% | US404119CB31 |
| HSBC Holdings Plc Callable Notes Variable 03-Nov-26 03-Nov-21    | 0.01% | US404280DQ93 |
| Laboratory Corp Of America Holdings Callable Notes 1.55% 01-J    | 0.01% | US50540RAX08 |
| United Mexican States Bond Fixed 7.5% 26/May/2033 MX0MGC         | 0.01% | MX0MGO0001D6 |
| Bank Deposit (USD Tba Coll Goldman Sachs )                       | 0.01% |              |
| Aviation Capital Group Llc Callable Notes Fixed 3.5% 01-Nov-27   | 0.01% | US05369AAA97 |
| United Kingdom Of Great Britain And Northern                     | 0.01% | GB00B16NNR78 |
| HSBC Holdings Plc Callable Notes Variable 24-May-32 24-May-3     | 0.01% | US404280CT42 |



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| Abbvie Inc Callable Notes Fixed 4.25% 21/Nov/2049 US00287YC     | 0.01% | US00287YCB39  |
| Dh Europe Finance Ii Sarl Callable Bond Fixed 1.8% 18-Sep-49 X  | 0.01% | XS2051149552  |
| Koninklijke Kpn Nv Medium Term Note Fixed 5% 18-Nov-26 XS0      | 0.01% | XS0707430947  |
| General Mills Inc Callable Notes Fixed 3% 01-Feb-51 US370334C   | 0.01% | US370334CP78  |
| Arizona Public Service Co Callable Notes Fixed 6.35% 15-Dec-32  | 0.01% | US040555DE14  |
| Toronto-Dominion Bank/The Callable Notes Fixed 1.896% 11-Se     | 0.01% | CA89117FJ347  |
| French Republic Bond Fixed 0.5% 25/May/2040 EUR 1 FR00135       | 0.01% | FR0013515806  |
| Republic Of Ireland Bond Fixed 0.55% 22/Apr/2041 IE00BMQ5JI     | 0.01% | IE00BMQ5JIM72 |
| Kingdom Of Spain Bond Fixed 2.8% 31/May/2026 EUR ES00000:       | 0.01% | ES0000012L29  |
| Orix Corporation  | 0.01% | JP3200450009  |
| CirrUS Logic Inc  | 0.01% | US1727551004  |
| Pepsico Inc Callable Notes Fixed 3.5% 19/Mar/2040 US713448E     | 0.01% | US713448ET19  |
| Dnb Bank Asa Callable Notes Variable 25/May/2027 25-May-27      | 0.01% | US23329PAG54  |
| Mitchells & Butlers Finance Plc Callable Bond 15-Dec-30 15-Dec  | 0.01% | XS0267229267  |
| Mizuho Financial Group Inc Callable Notes Variable 09-Jul-27 0  | 0.01% | US60687YBS72  |
| Mizuho Financial Group Inc Callable Notes Variable 22-May-27    | 0.01% | US60687YBP34  |
| Hewlett Packard Enterprise Co Callable Notes Fixed 6.2% 15-Oc   | 0.01% | US42824CAX74  |
| Royal Bank Of Canada Callable Medium Term Note 6% 01-Nov-:      | 0.01% | US78016FZU10  |
| Cia Paranaense De Energi - Pfb                                  | 0.01% | BRCPLEACNPB9  |
| Federal Republic Of Germany Bond Fixed 2.4% 19-Oct-28 DE00C     | 0.01% | DE000BU25018  |
| United States Bond Fixed 3.125% 15-Feb-43 US912810QZ49          | 0.01% | US912810QZ49  |
| Canada Bond Fixed 2% 01/Jun/2028 CAD 1000 CA135087H235          | 0.01% | CA135087H235  |
| Mfa 2021-Npl1 Llc 2021-Npl1 A1 Step 25/Mar/2060                 | 0.01% | US55282YAA64  |
| HP Inc Callable Notes Fixed 4.2% 15/Apr/2032 USD US40434LAL     | 0.01% | US40434LAL99  |
| HP Enterprise Co 5.9% 01-Oct-24 US42824CBL28                    | 0.01% | US42824CBL28  |
| Swedbank Ab Callable Notes Variable 15/Nov/2032 15-Nov-32 )     | 0.01% | XS2555706337  |
| Newmont Corp Callable Notes Fixed 6.25% 01-Oct-39 US65163       | 0.01% | US651639AM86  |
| Laboratory Corp Of America Holdings Callable Notes 4.7% 01-Fe   | 0.01% | US50540RAS13  |
| Unitedhealth Group Inc Callable Notes Fixed 4.95% 15-May-62     | 0.01% | US91324PEL22  |
| Pultegroup Inc Callable Notes Fixed 6.375% 15-May-33 US7458     | 0.01% | US745867AP60  |
| Sp Distribution Plc Callable Notes Fixed 5.875% 17-Jul-26 XS064 | 0.01% | XS0649291944  |
| Insurance Australia Group                                       | 0.01% | AU000000IAG3  |
| NE Property Bv Callable Medium Term Note Fixed 1.75% 23-Nov     | 0.01% | XS1722898431  |
| Danaher Corp Callable Notes Fixed 2.8% 10/Dec/2051 US23585      | 0.01% | US235851AW20  |
| Svenska Handelsbanken Ab Callable Notes Variable 11-Jun-27 1    | 0.01% | US86959LAH69  |
| Banque Federative Du Credit Mutuel Sa Medium Term 5% 19-Je      | 0.01% | FR001400F794  |
| Kingdom Of Spain Bond Fixed 0.7% 30/Apr/2032 EUR ES000001       | 0.01% | ES0000012K20  |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB00B06YGN05  |
| Hca Inc Callable Notes Fixed 2.375% 15/Jul/2031 US404119CC1     | 0.01% | US404119CC14  |
| HSBC Holdings Plc Bond Fixed 6.75% 11/Sep/2028 GBP XS03870      | 0.01% | XS0387079907  |
| HSBC Holdings Plc Callable Notes Variable 29-Mar-33 29-Mar-3:   | 0.01% | US404280DC08  |
| Overnight Index Swap SOFR /3.75% USD1228                        | 0.01% |               |
| Japan Bond Fixed 0.1% 20/Sep/2027 JPY 50000 JP1103481H98        | 0.01% | JP1103481H98  |
| Republic Of Singapore Bond Fixed 0.5% 01/Nov/2025 SGXF2914      | 0.01% | SGXF29144064  |
| E.On International Finance Bv Medium Term Note 5.875% 30-O      | 0.01% | XS0327443627  |
| Workday Inc Callable Notes Fixed 3.8% 01/Apr/2032 US98138H.     | 0.01% | US98138HAJ05  |
| Phillips 66 Callable Notes Fixed 4.875% 15-Nov-44 US718546AL    | 0.01% | US718546AL86  |
| Prudential Financial Inc Callable Notes Variable 01-Mar-52 01-M | 0.01% | US744320BJ04  |
| Credit Suisse Ag/New York Ny Notes Fixed 1.25% 07-Aug-26 US:    | 0.01% | US22550L2G55  |
| Cms Energy Corp Callable Notes Variable 01-Dec-50 01-Dec-50     | 0.01% | US125896BV12  |
| Apple Inc Callable Notes Fixed 1.65% 11/May/2030 US037833DU14   | 0.01% | US037833DU14  |
| Yangzijiang Shipbuilding  | 0.01% | SG1U76934819  |
| Sumitomo Mitsui Banking Corp Medium Term Note 0.409% 07-H       | 0.01% | XS2066652897  |
| Coca-Cola Co/The Callable Notes Fixed 2.75% 01-Jun-60 US1912    | 0.01% | US191216CY47  |
| Amgen Inc Callable Notes Fixed 3% 15/Jan/2052 USD US031162      | 0.01% | US031162DC10  |
| Lowe'S Cos Inc Callable Notes Fixed 4.25% 01-Apr-52 US548661    | 0.01% | US548661EJ29  |
| The Mosaic Company  | 0.01% | US61945C1036  |
| Bank Deposit (USD Tba Coll Barclays )                           | 0.01% |               |
| Verizon Communications Inc Callable Notes Fixed 2.355% 15-M     | 0.01% | US92343VGN82  |
| Barclays Plc Callable Notes Variable 10/Mar/2032 10-Mar-32 U    | 0.01% | US06738EBR53  |
| Commonwealth Bank Of Australia Notes Fixed 2.688% 11-Mar-:      | 0.01% | US202712BN45  |
| Kingdom Of Spain Bond Fixed 1.95% 30/Apr/2026 EUR ES00000       | 0.01% | ES0000012729  |
| Mizuho Financial Group Inc Callable Notes Variable 27-May-29    | 0.01% | US60687YCP25  |
| Electronic Arts Inc Callable Notes Fixed 2.95% 15-Feb-51 US285  | 0.01% | US285512AF68  |
| Oneok Inc Callable Notes Fixed 3.4% 01/Sep/2029 US682680AY      | 0.01% | US682680AY93  |
| HSBC Holdings Plc Notes Fixed 6.8% 01/Jun/2038 USD US40428      | 0.01% | US404280AJ87  |
| United States Bond Fixed 2.25% 15-Aug-46 US912810RT79           | 0.01% | US912810RT79  |
| Humana Inc Callable Notes Fixed 4.95% 01/Oct/2044 US444859      | 0.01% | US444859BE13  |
| BNP Paribas Sa Notes Fixed 4.4% 14/Aug/2028 USD US09659W        | 0.01% | US09659W2F00  |
| BPCE Sa Callable Notes Variable 19/Oct/2032 USD 19-Oct-32 U     | 0.01% | US05578QAF00  |
| Abrdn Plc Bond Fixed 4.25% 30/Jun/2028 USD 1000 XS1698906:      | 0.01% | XS1698906259  |
| Cash Deposit (J.P. Morgan HKD)                                  | 0.01% |               |

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| Csl Finance Plc Callable Notes Fixed 4.75% 27-Apr-52 US12661P   | 0.01% | US12661PAE97 |
| Mizuho Financial Group Inc Notes Fixed 2.564% 13-Sep-31 US6C    | 0.01% | US60687YBU29 |
| Qbe Insurance Group Ltd Callable Bond Variable 02-Dec-44 02-I   | 0.01% | XS1144495808 |
| Sun Life Financial Inc Callable Notes Variable 18-Nov-36 18-Nov | 0.01% | CA86682ZAR79 |
| Aviation Capital Group Llc Callable Notes Fixed 6.25% 15-Apr-28 | 0.01% | US05369AAN19 |
| Assicurazioni Generali Spa Callable Notes Variable 16-Jun-72 16 | 0.01% | XS0257010206 |
| SaleSForce Inc Callable Notes Fixed 3.05% 15-Jul-61 US79466LA   | 0.01% | US79466LAM63 |
| Lowe'S Cos Inc Callable Notes Fixed 3% 15/Oct/2050 US548661I    | 0.01% | US548661DZ79 |
| Societe Generale Sa Callable Medium Term Note 10-Jan-29 10-J    | 0.01% | US83368RBR21 |
| Capgemini Se Callable Notes Fixed 1.625% 15-Apr-26 FR001350     | 0.01% | FR0013507852 |
| E.On International Finance Bv Medium Term Note 6.125% 06-Ju     | 0.01% | XS0437306904 |
| Lowe'S Cos Inc Callable Notes Fixed 4.8% 01-Apr-26 US548661E    | 0.01% | US548661EP88 |
| Republic Of Italy Bond Fixed 1.85% 01/Jul/2025 EUR IT0005408    | 0.01% | IT0005408502 |
| Pepsico Inc Callable Notes Fixed 3.625% 19-Mar-50 US713448E     | 0.01% | US713448EU81 |
| Hewlett Packard Enterprise Co Callable Notes Fixed 4.9% 15-Oc   | 0.01% | US42824CAW91 |
| TSMC Global Ltd Callable Notes Fixed 1.75% 23-Apr-28 US87288    | 0.01% | US872882AJ46 |
| Societe Generale Sa Callable Bond Variable 12-Jun-29 12-Jun-29  | 0.01% | FR0014001GA9 |
| Koninklijke Kpn Nv Medium Term Note Fixed 5.75% 17-Sep-29 >     | 0.01% | XS0451790280 |
| Phillips 66 Callable Notes Fixed 5.875% 01-May-42 US718546A     | 0.01% | US718546AH74 |
| Oneok Inc Callable Notes Fixed 4.95% 13/Jul/2047 US682680A      | 0.01% | US682680AT09 |
| Cadent Finance Plc Callable Medium Term Note Fixed 5.75% 14     | 0.01% | XS2596453014 |
| Ing Groep Nv Callable Medium Term Note Variable 30-Aug-26 3     | 0.01% | XS2526852350 |
| Canada Bond Fixed 1.5% 01/Jun/2026 CAD 1000 CA135087E679        | 0.01% | CA135087E679 |
| Macquarie Bank Ltd Callable Notes Variable 03-Mar-36 03-Mar-    | 0.01% | US556079AD36 |
| HSBC Holdings Plc Notes Fixed 6.5% 02/May/2036 USD US40428      | 0.01% | US404280AG49 |
| Phillips 66 Co Callable Notes Fixed 4.9% 01-Oct-46 US718547A    | 0.01% | US718547AP73 |
| Broadridge Financial Solutions Inc Callable Notes 2.9% 01-Dec-2 | 0.01% | US11133TAD54 |
| Towd Point Mortgage Funding 2019 - Granite4 Plc                 | 0.01% | XS1968575594 |
| United States Bond Fixed 2.875% 15-May-43 US912810RB61          | 0.01% | US912810RB61 |
| Amgen Inc Callable Notes Fixed 4.4% 22/Feb/2062 US031162D       | 0.01% | US031162DG24 |
| Steel Dynamics Inc Callable Notes Fixed 3.25% 15-Jan-31 US858   | 0.01% | US858119BM10 |
| Macquarie Bank Ltd Notes Fixed 6.798% 18/Jan/2033 US556079      | 0.01% | US556079AF83 |
| United States Notes Fixed 5%                                    | 0.01% | US91282CHV63 |
| Pnc Financial Services Group Inc/The Callable 28-Oct-33 28-Oct- | 0.01% | US693475BJ30 |
| Nasdaq Inc Callable Notes Fixed 5.35% 28/Jun/2028 US63111XA     | 0.01% | US63111XAH44 |
| Bank Deposit (NZD Ccp Vm Morgan Stanley )                       | 0.01% |              |
| Nvidia Corp Callable Notes Fixed 3.5% 01/Apr/2050 US67066GA     | 0.01% | US67066GAH74 |
| Muenchener Rueckver Ag Reg                                      | 0.01% | DE0008430026 |
| Csl Finance Plc Callable Notes Fixed 4.95% 27-Apr-62 US12661P   | 0.01% | US12661PAF62 |
| NSW Treasury Copr 20/3/34 1.75%                                 | 0.01% | AU3SG0002553 |
| Bouygues Sa   | 0.01% | FR0000120503 |
| HSBC Holdings Plc Callable Notes Variable 22-Sep-28 22-Sep-28   | 0.01% | US404280CL16 |
| Queensland Treasury Corp 20/4/34 1.75%                          | 0.01% | AU0000079402 |
| HSBC Holdings Plc Notes Fixed 6.8% 01/Jun/2038 USD US40428      | 0.01% | US404280DN62 |
| TP ICAP Finance Plc Callable Medium Term Note 2.625% 18-Nov     | 0.01% | XS2409096349 |
| Boston Properties Lp Callable Notes Fixed 3.25% 30-Jan-31 US1   | 0.01% | US10112RBD52 |
| Korea Housing Finance Corp Bond Fixed 0.01% 29-Jun-26 XS235     | 0.01% | XS2355599353 |
| Intl Business Machines Corp                                     | 0.01% | US4592001014 |
| Hca Inc Callable Notes Fixed 5.2% 01/Jun/2028 USD US404119C     | 0.01% | US404119CP27 |
| Svenska Handelsbanken Ab Bond Fixed 5.5% 15-Jun-28 US8695       | 0.01% | US86959LAP85 |
| Aviation Capital Group Llc Callable Notes Fixed 6.375% 15-Jul-3 | 0.01% | US05366DAA63 |
| E.On International Finance Bv Callable Notes Fixed 6.65% 30-Ap  | 0.01% | US268789AB07 |
| New Zealand Exchange Ltd  | 0.01% | NZNXE0001S7  |
| TSMC Global Ltd Callable Notes Fixed 1% 28-Sep-27 US872882A     | 0.01% | US872882AF24 |
| Verizon Communications Inc Callable Notes Fixed 2.875% 20-Nc    | 0.01% | US92343VFU35 |
| Keyspan Gas East Corp Callable Notes Fixed 2.742% 15-Aug-26 I   | 0.01% | US49338CAB90 |
| Kingdom Of Spain Bond Fixed 0.8% 30/Jul/2029 EUR ES0000012      | 0.01% | ES0000012K53 |
| Glp Pte Ltd Medium Term Note Fixed 3.875% 04-Jun-25 XS1242      | 0.01% | XS1242348164 |
| PNC Bank Na Callable Notes Fixed 3.875% 10-Apr-25 US20453K      | 0.01% | US20453KAA34 |
| Commonwealth Bank Of Australia Callable Medium 12-Sep-34 1      | 0.01% | US202712BK06 |
| Scottish Widows Ltd Bond Fixed 7% 16/Jun/2043 GBP XS091479      | 0.01% | XS0914791768 |
| United States Bond Fixed 2.75% 15-Nov-42 US912810QY73           | 0.01% | US912810QY73 |
| Zimmer Biomet Holdings Inc Callable Notes Fixed 3.55% 01-Apr-   | 0.01% | US98956PAF99 |
| HSBC Holdings Plc Notes Fixed 6.5% 15/Sep/2037 USD US40428      | 0.01% | US404280AH22 |
| Amgen Inc Callable Notes Fixed 5.25% 02/Mar/2030 US031162D      | 0.01% | US031162DQ06 |
| Merck & Co Inc Callable Notes Fixed 2.9% 10-Dec-61 US58933Y     | 0.01% | US58933YBG98 |
| Uropa Securities Plc 2007-1 A3A Floating                        | 0.01% | XS0311807753 |
| HSBC Holdings Plc Callable Notes Variable 09-Mar-34 09-Mar-3    | 0.01% | US404280DV88 |
| Pembina Pipeline Corp Callable Medium Term Note 4.75% 26-N      | 0.01% | CA70632ZAL54 |
| Hartford Financial Services Group                               | 0.01% | US4165151048 |
| Trimble Inc Callable Notes Fixed 6.1% 15/Mar/2033 US896239A     | 0.01% | US896239AE08 |
| Commonwealth Bank Of Australia Bond Fixed 4.5% 09-Dec-25 L      | 0.01% | US2027A0HR32 |

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| Verizon Communications Inc Callable Notes Fixed 5.012% 21-Au    | 0.01% | US92343VCM46 |
| Pretium Mortgage Credit Partners I 2021-Npl1 Llc                | 0.01% | US741389AA81 |
| Danske Bank A/S   | 0.01% | DK0010274414 |
| Dunedin City Treasury 15/11/26 2.09%                            | 0.01% | NZDCTDT173C2 |
| Oneok Inc Callable Notes Fixed 3.1% 15/Mar/2030 US682680BB      | 0.01% | US682680BB81 |
| Enel Spa Medium Term Note Fixed 5.75% 22/Jun/2037 XS03066       | 0.01% | XS0306647792 |
| Lowe'S Cos Inc Callable Notes Fixed 3.125% 15-Sep-24 US54866    | 0.01% | US548661DD67 |
| Relx Finance Bv Callable Bond Fixed 1.5% 13-May-27 XS1793224    | 0.01% | XS1793224632 |
| Schneider Electric Se Callable Medium Term Note 1.5% 15-Jan-;   | 0.01% | FR0013396876 |
| Laboratory Corp Of America Holdings Callable Notes 3.6% 01-Fe   | 0.01% | US50540RAQ56 |
| Verizon Communications Inc Callable Notes Fixed 4.862% 21-Au    | 0.01% | US92343VCK89 |
| Societe Generale Sa Notes Fixed 4.75% 24/Nov/2025 US83367T      | 0.01% | US83367TBR95 |
| HSBC Holdings Plc Notes Fixed 6.5% 02/May/2036 USD US40424      | 0.01% | US404280DL07 |
| Aptiv Plc Callable Notes Fixed 3.1% 01/Dec/2051 US03835VAJ5     | 0.01% | US03835VAJ52 |
| Best Buy Co Inc Callable Notes Fixed 4.45% 01-Oct-28 US08652E   | 0.01% | US08652BAA70 |
| Pembina Pipeline Corp Callable Medium Term Note 4.54% 03-A      | 0.01% | CA70632ZAN11 |
| Hca Inc Callable Notes Fixed 3.625% 15/Mar/2032 US404119CK      | 0.01% | US404119CK30 |
| Pacific Edge Ltd  | 0.01% | NZPEBE0002S1 |
| Cbre Global Investors Open-Ended Funds Sca 0.9% 12-Oct-29 X     | 0.01% | XS2397357463 |
| Synchrony Bank Callable Notes Fixed 5.4% 22-Aug-25 US87166F     | 0.01% | US87166FAD50 |
| TSMC Arizona Corp Callable Notes Fixed 3.875% 22-Apr-27 US8     | 0.01% | US872898AF83 |
| Prudential Financial Inc Callable Notes Variable 01-Mar-53 01-N | 0.01% | US744320BL59 |
| Incyte Corporation  | 0.01% | US45337C1027 |
| HSBC Holdings Plc Callable Notes Variable 11-Aug-28 11-Aug-28   | 0.01% | US404280DG12 |
| HP Inc Callable Notes Fixed 4.75% 15/Jan/2028 USD US40434LA     | 0.01% | US40434LAM72 |
| Japan Bond Fixed 0.1% 20/Mar/2025 JPY 50000 JP1051431L45        | 0.01% | JP1051431L45 |
| Hca Inc Callable Notes Fixed 5.5% 01/Jun/2033 USD US404119C     | 0.01% | US404119CQ00 |
| Nasdaq Inc Callable Notes Fixed 5.55% 15/Feb/2034 US63111X/     | 0.01% | US63111XAJ00 |
| FIRST American Financial Corporation                            | 0.01% | US31847R1023 |
| LVMH Moet Hennessy Louis Vuitton Se Callable 0% 11-Feb-26 F     | 0.01% | FR0013482825 |
| HSBC Holdings Plc Callable Notes Variable 07-Nov-25 07-Nov-25   | 0.01% | US404280CE72 |
| Qbe Insurance Group Ltd Callable Medium Term Note 17-Jun-4      | 0.01% | XS1423722823 |
| Barclays Plc Callable Notes Variable 22/Nov/2030 22-Nov-30 XS   | 0.01% | XS2176795677 |
| Citigroup Inc Notes Fixed 4.6% 09/Mar/2026 USD US172967KJ9      | 0.01% | US172967KJ96 |
| Next Group Plc Callable Bond Fixed 3% 26/Aug/2025 XS198503      | 0.01% | XS1985037974 |
| Clorox Co/The Callable Notes Fixed 4.4% 01-May-29 US189054      | 0.01% | US189054AY55 |
| Texas Instruments Inc Callable Notes Fixed 3.875% 15-Mar-39 L   | 0.01% | US882508BF00 |
| Commonwealth Bank Of Australia Notes Fixed 3.305% 11-Mar-4      | 0.01% | US202712BQ75 |
| Nucor Corp Callable Notes Fixed 2.979% 15/Dec/2055 US67034      | 0.01% | US670346AU98 |
| Republic Of Singapore Bond Fixed 3% 01/Sep/2024 SG7S309416      | 0.01% | SG7S30941627 |
| Travelers Cos Inc/The Callable Medium Term Note 6.25% 15-Jul    | 0.01% | US89417EAD13 |
| Kingdom Of Spain Bond Fixed 0% 31/Jan/2027 EUR ES0000012J       | 0.01% | ES0000012J15 |
| Oneok Inc Callable Notes Fixed 4.45% 01/Sep/2049 US682680A      | 0.01% | US682680AZ68 |
| TSMC Arizona Corp Callable Notes Fixed 4.125% 22-Apr-29 US8     | 0.01% | US872898AG66 |
| Sun Life Financial Inc Bond Fixed 2.0% 01/Oct/2035 01-Oct-35 C  | 0.01% | CA86682ZAN65 |
| Nine Entertainment Company Holdings Ltd                         | 0.01% | AU000000NEC4 |
| Cbre Services Inc Callable Notes Fixed 5.95% 15-Aug-34 US1250   | 0.01% | US12505BAG59 |
| HSBC Holdings Plc Callable Notes Variable 09-Jun-28 09-Jun-28   | 0.01% | US404280DF39 |
| Mizuho Financial Group Inc Notes Fixed 3.477% 12-Apr-26 US6     | 0.01% | US60687YAD13 |
| Abbvie Inc Callable Notes Fixed 1.5% 15/Nov/2023 XS21259139     | 0.01% | XS2125913942 |
| Hca Inc Callable Notes Fixed 4.5% 15/Feb/2027 USD US404119B     | 0.01% | US404119BU21 |
| Northern Star Resources Ltd Callable Notes Fixed 6.125% 11-Ap   | 0.01% | US66573RAA68 |
| Apple Inc Callable Notes Fixed 3.25% 23/Feb/2026 US037833BY     | 0.01% | US037833BY53 |
| Aviation Capital Group Llc Callable Notes Fixed 4.125% 01-Aug-; | 0.01% | US05369AAD37 |
| Canada Square Funding 2020-2 Plc 2020-2 A Floating              | 0.01% | XS2196475813 |
| Commonwealth Bank Of Australia Notes Fixed 4.316% 10-Jan-4      | 0.01% | US202712BJ33 |
| Unitedhealth Group Inc Callable Notes Fixed 3.875% 15-Aug-59    | 0.01% | US91324PDV13 |
| UBS Group Ag Notes Fixed 2.75% 08/Aug/2025 GBP CH0330938        | 0.01% | CH0330938876 |
| Amgen Inc Callable Notes Fixed 4.563% 15/Jun/2048 US031162      | 0.01% | US031162CD02 |
| La-Z-Boy Inc  | 0.01% | US5053361078 |
| Nomura Resecuritization Trust 2018-1R 2018-1R 3A1               | 0.01% | US65541JAC18 |
| Diageo Finance Plc Callable Medium Term Note Fixed 2.5% 27-M    | 0.01% | XS2147889690 |
| Domi 2019-1 Bv 2019-1 A Floating 15/Jun/2051                    | 0.01% | XS1991327500 |
| Republic Of Italy Bond Fixed 1.1% 01/Apr/2027 EUR IT00054845    | 0.01% | IT0005484552 |
| Republic Of Singapore Bond Fixed 2.875% 01-Sep-27 SGXF3308      | 0.01% | SGXF33080817 |
| Pfizer Investment Enterprises Pte Ltd Callable 5.3% 19-May-53 I | 0.01% | US716973AG71 |
| TSMC Arizona Corp Callable Notes Fixed 2.5% 25-Oct-31 US872     | 0.01% | US872898AC52 |
| Nasdaq Inc Callable Notes Fixed 5.95% 15/Aug/2053 US63111X/     | 0.01% | US63111XAK72 |
| HP Inc Callable Notes Fixed 5.5% 15/Jan/2033 USD US40434LAN     | 0.01% | US40434LAN55 |
| BUY USD:SELL JPY 04-Dec-23                                      | 0.01% |              |
| Zoetis Inc Callable Notes Fixed 4.7% 01/Feb/2043 US98978VAH     | 0.01% | US98978VAH69 |
| Citizens Financial Group Inc                                    | 0.01% | US1746101054 |

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| Aegon Nv Callable Notes Variable 11/Apr/2048 USD 11-Apr-48 I      | 0.01% | US007924AJ23  |
| Lam Research Corp Callable Notes Fixed 4.875% 15-Mar-49 US5       | 0.01% | US512807AT55  |
| Unitedhealth Group Inc Callable Notes Fixed 3.875% 15-Dec-28      | 0.01% | US91324PDP45  |
| Republic Of Italy Bond Fixed 0% 01/Apr/2026 EUR IT000543714       | 0.01% | IT0005437147  |
| Republic Of Austria Bond Fixed 0.75% 20/Oct/2026 AT0000A1K9C8     | 0.01% | AT0000A1K9C8  |
| Kingdom Of The Netherlands Bond Fixed 5.5% 15-Jan-28 NL000        | 0.01% | NL0000102317  |
| Pernod Ricard Sa Callable Notes Fixed 5.5% 15-Jan-42 US714264     | 0.01% | US714264AK45  |
| Marsh & McLennan Cos Inc Callable Notes Fixed 4.375% 15-Mar       | 0.01% | US571748BG65  |
| Clorox Co/The Callable Notes Fixed 3.9% 15-May-28 US189054        | 0.01% | US189054AW99  |
| Commonwealth Bank Of Australia Notes Fixed 3.784% 14-Mar-:        | 0.01% | US202712BS32  |
| State Of Israel Bond Fixed 5.5% 31/Jan/2042 ILS 1 IL0011254005    | 0.01% | IL0011254005  |
| Verizon Communications Inc Callable Bond Fixed 0.875% 08-Apr      | 0.01% | XS1979280853  |
| Nasdaq Inc Callable Notes Fixed 6.1% 28/Jun/2063 US63111XAL55     | 0.01% | US63111XAL55  |
| TSMC Arizona Corp Callable Notes Fixed 4.25% 22-Apr-32 US87:      | 0.01% | US872898AH40  |
| Phillips 66 Callable Notes Fixed 3.3% 15/Mar/2052 US718546BA      | 0.01% | US718546BA13  |
| Dell International Llc / Emc Corp Callable Notes 8.1% 15-Jul-36 I | 0.01% | US24703TAJ51  |
| Lowe'S Cos Inc Callable Notes Fixed 5.75% 01-Jul-53 US548661E     | 0.01% | US548661ER45  |
| Agc Inc/Japan   | 0.01% | JP3112000009  |
| OMV Ag Callable Bond Variable EUR 1000 09-Dec-71 09-Dec-71        | 0.01% | XS1294343337  |
| CESKA SPORITELNA AS CALLABLE MEDIUM TERM NOTE 14-Nov-             | 0.01% | XS2555412001  |
| Deutschebank Ag   | 0.01% | DE0005140008  |
| Lowe'S Cos Inc Callable Notes Fixed 4.55% 05-Apr-49 US548661      | 0.01% | US548661DS37  |
| Verizon Communications Inc Callable Notes Fixed 3.4% 22-Mar-      | 0.01% | US92343VVGK44 |
| Enel Finance International Nv Callable Notes Fixed 7.75% 14-Oc    | 0.01% | US29278GBB32  |
| Lyb International Finance Bv Callable Notes Fixed 4.875% 15-M:    | 0.01% | US50247VAC37  |
| UBS Group Ag Callable Notes Variable 01/Apr/2031 01-Apr-31 U      | 0.01% | USH3698DCW23  |
| Royal Bank Of Canada Callable Medium Term Note 5% 01-Feb-3        | 0.01% | US78016FZX58  |
| Diageo Finance Plc Callable Medium Term Note Fixed 1.75% 12-      | 0.01% | XS1982100643  |
| Societe Generale Sa Callable Notes Variable 19-Jan-28 19-Jan-2:   | 0.01% | US83368RBH49  |
| Amgen Inc Notes 5.6% 02-Mar-43 US031162DS61                       | 0.01% | US031162DS61  |
| Oneok Partners Lp Callable Notes Fixed 6.125% 01-Feb-41 US68      | 0.01% | US68268NAG88  |
| Nasdaq Inc Callable Notes Fixed 3.95% 07/Mar/2052 US631103.       | 0.01% | US631103AM02  |
| Ameren Corp Callable Notes Fixed 3.5% 15/Jan/2031 US023608        | 0.01% | US023608AJ15  |
| Valero Energy Corp Callable Notes Fixed 7.5% 15-Apr-32 US919:     | 0.01% | US91913YAE05  |
| Unitedhealth Group Inc Callable Bond Fixed 6.875% 15-Feb-38 I     | 0.01% | US91324PBK75  |
| Avnet Inc   | 0.01% | US0538071038  |
| Ing Groep Nv Callable Notes Variable 14/Nov/2033 14-Nov-33 X      | 0.01% | XS2554745708  |
| Svenska Handelsbanken Ab Callable Medium Term Note 23-Aug         | 0.01% | XS2523511165  |
| Canadian National Railway Co Callable Notes Fixed 3.6% 08-Feb     | 0.01% | CA136375CT71  |
| Verizon Communications Inc Callable Notes Fixed 5.25% 16-Ma       | 0.01% | US92343VDU52  |
| Japan Bond Fixed 0.3% 20/Dec/2027 JPY 50000 JP1051551P11          | 0.01% | JP1051551P11  |
| United States Bond Fixed 6.125% 15-Nov-27 US912810FB99            | 0.01% | US912810FB99  |
| Synnex Corporation  | 0.01% | US87162W1009  |
| Unitedhealth Group Inc Callable Notes Fixed 3.125% 15-May-6C      | 0.01% | US91324PEA66  |
| Toronto-Dominion Bank/The Medium Term Note Fixed 2.875%           | 0.01% | XS2464724165  |
| Nokia Oyj   | 0.01% | FI0009000681  |
| Kingdom Of Saudi Arabia Medium Term Note Fixed 3.25% 22-O:        | 0.01% | XS2159975700  |
| HSBC Holdings Plc Callable Notes Variable 12-Sep-26 12-Sep-26     | 0.01% | US404280BX62  |
| Unitedhealth Group Inc Callable Notes Fixed 6.625% 15-Nov-37      | 0.01% | US91324PBE16  |
| Dover Corp Callable Notes Fixed 0.75% 04/Nov/2027 XS201003:       | 0.01% | XS2010038730  |
| Nippon Prologis Reit Inc  | 0.01% | JP3047550003  |
| Intesa Sanpaolo Spa Callable Notes Variable 20-Jun-54 20-Jun-5    | 0.01% | US46115HCB15  |
| Apple Inc Callable Notes Fixed 1.65% 08/Feb/2031 US037833ED       | 0.01% | US037833ED89  |
| Republic Of Austria Bond Fixed 0.75% 20/Feb/2028 AT0000A1Z:       | 0.01% | AT0000A1ZGE4  |
| Nationwide Building Society Bond Fixed 4% 14-Sep-26 US63859       | 0.01% | US63859WAE93  |
| Eli Lilly & Co Callable Notes Fixed 4.15% 15-Mar-59 US532457B:    | 0.01% | US532457BU11  |
| M & T Bank Corporation  | 0.01% | US55261F1049  |
| Kingdom Of Spain Bond Fixed 3.15% 30/Apr/2033 EUR ES00000         | 0.01% | ES0000012L52  |
| Burberry Group Plc Callable Notes Fixed 1.125% 21-Sep-25 XS2:     | 0.01% | XS2231790960  |
| Blackrock Inc Callable Notes Fixed 1.9% 28-Jan-31 US09247XAR:     | 0.01% | US09247XAR26  |
| Prosus Nv Callable Notes Fixed 3.832% 08/Feb/2051 US74365P/       | 0.01% | US74365PAE88  |
| Raiffeisen Bank International Ag Medium Term Note 5.75% 27-:      | 0.01% | XS2547936984  |
| Verizon Communications Inc Callable Notes Fixed 3% 20-Nov-6C      | 0.01% | US92343VVFV18 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-30 DE0001        | 0.01% | DE0001030708  |
| Land Securities Group Plc   | 0.01% | GB00BYW0PQ60  |
| Merck & Co Inc Callable Notes Fixed 6.5% 01-Dec-33 US806605/      | 0.01% | US806605AG68  |
| Orange Sa Callable Medium Term Note Variable EUR 01-Oct-72        | 0.01% | XS1115498260  |
| International Business Machines Corp Callable 4.875% 06-Feb-3     | 0.01% | XS2583743047  |
| HSBC Holdings Plc Medium Term Note Fixed 6% 29-Mar-40 XS0:        | 0.01% | XS0498768315  |
| United States Bond Fixed 5.5% 15-Aug-28 US912810FE39              | 0.01% | US912810FE39  |
| Ing Groep Nv-Cva  | 0.01% | NL0011821202  |
| Enbridge Energy Partners Lp Callable Notes Fixed 7.375% 15-Oc     | 0.01% | US29250RAX44  |

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| United Mexican States Bond Fixed 7.75% 23/Nov/2034 MX0MG         | 0.01% MX0MG00000U2  |
| Mdgh Gmtn Rsc Ltd Callable Notes Fixed 5.5% 28-Apr-33 XS254      | 0.01% XS2546781985  |
| Republic Of Austria Bond Fixed 4.15% 15/Mar/2037 AT0000A04       | 0.01% AT0000A04967  |
| State Of Israel Bond Fixed 1.3% 30/Apr/2032 ILS 1 IL001180660    | 0.01% IL0011806606  |
| New South Wales Treasury Copr 20/3/25 1.25%                      | 0.01% AU35G0002025  |
| Japan Bond Fixed 0.8% 20/Mar/2042 JPY 50000 JP1201801N46         | 0.01% JP1201801N46  |
| BUY USD:SELL DKK 02-Jan-24                                       | 0.01%               |
| Humana Inc Callable Notes Fixed 5.5% 15/Mar/2053 US444859        | 0.01% US444859BX93  |
| Republic Of Singapore Bond Fixed 1.25% 01/Nov/2026 SGXF128       | 0.01% SGXF12888537  |
| Relx Finance Bv Callable Notes Fixed 0.5% 10-Mar-28 XS212616     | 0.01% XS2126161764  |
| British Land Co.   | 0.01% GB0001367019  |
| Qorvo Inv  | 0.01% US74736K1016  |
| Banco Bilbao Vizcaya Argentaria Sa Callable Medium 15-Jul-31 :   | 0.01% XS2206805769  |
| Manulife Financial Corp Callable Notes Variable 19-Jun-82 19-Ju  | 0.01% CA56501RAP16  |
| Bunge Ltd  | 0.01% BMG169621056  |
| Texas Instruments Inc Callable Notes Fixed 5.05% 18-May-63 U:    | 0.01% US882926AA67  |
| Overnight Index Swap SONIA /4.5% GBP0334                         | 0.01%               |
| Carrier Global Corp Callable Notes Fixed 2.242% 15-Feb-25 US1.   | 0.01% US14448CAN48  |
| Credit Default Swap CDX.NA 1 USD0628                             | 0.01%               |
| Texas Eastern Transmission Lp Callable Notes Fixed 7% 15-Jul-3   | 0.01% US882389CC14  |
| Everest Re Group Ltd   | 0.01% BMG3223R1088  |
| TSMC Global Ltd Callable Notes Fixed 1.25% 23-Apr-26 US8728      | 0.01% US872882AH89  |
| Ntt Finance Corp Callable Notes Fixed 1.162% 03-Apr-26 US629:    | 0.01% US62954WAC91  |
| Merck & Co Inc Callable Notes Fixed 6.55% 15-Sep-37 US80660:     | 0.01% US806605AH42  |
| Raiffeisen Bank International Ag Callable Notes 20-Dec-32 20-D   | 0.01% XS2534786590  |
| Unilever Finance Netherlands Bv Bond Fixed 1.375% 04-Sep-30      | 0.01% XS1873209172  |
| HSBC Holdings Plc Callable Notes Variable 24-Jul-27 24-Jul-27 X: | 0.01% XS2322315727  |
| Manulife Financial Corp Callable Notes Variable 19-Mar-82 19-M   | 0.01% CA56501RAM84  |
| Dicks Sporting Goods Inc.  | 0.01% US2533931026  |
| French Republic Bond Fixed 4.75% 25/Apr/2035 EUR 1 FR00100       | 0.01% FR0010070060  |
| United States Bond Fixed 4.625% 15-Feb-40 US912810QE10           | 0.01% US912810QE10  |
| Enel Spa Callable Medium Term Note Variable EUR 16-Jul-72 16     | 0.01% XS2576550086  |
| Enel Spa Callable Medium Term Note Variable EUR 16-Jul-72 16     | 0.01% XS2576550243  |
| BNP Paribas Sa Callable Bond Variable 01/Sep/2028 01-Sep-28 I    | 0.01% FR0013532280  |
| Assicurazioni Generali Spa Callable Medium Term 21-Nov-71 21     | 0.01% XS1140860534  |
| Public Service Co Of Colorado Callable Bond Fixed 5.25% 01-Apr   | 0.01% US744448CY50  |
| Amdocs Ltd   | 0.01% GB0022569080  |
| General Mills Inc Callable Notes Fixed 2.875% 15-Apr-30 US370:   | 0.01% US370334CL64  |
| United Kingdom Of Great Britain And Northern                     | 0.01% GB00B6RNH572  |
| Euro-Bund Future Bond 07/Dec/2023 Rxz3 Comdty                    | 0.01% DE000C7PB9Y5  |
| Aroundtown Sa Callable Medium Term Note Fixed 0% 16-Jul-26       | 0.01% XS2273810510  |
| Axa Sa Callable Medium Term Note Variable EUR 1000 07-Nov-:      | 0.01% XS1134541306  |
| Mgic Investment Corp   | 0.01% US5528481030  |
| JYSKE Bank A/S Callable Medium Term Note Variable 26-Oct-28      | 0.01% XS2615271629  |
| Verizon Communications Inc Callable Notes Fixed 2.55% 21-Ma      | 0.01% US92343VGJ70  |
| Charter Communications Operating Llc / Charter 5.125% 01-Jul-    | 0.01% US161175BS22  |
| Japan Bond Fixed 0.5% 20/Sep/2024 JPY 50000 JP1103351E98         | 0.01% JP1103351E98  |
| Canada Bond Fixed 2.25% 01/Dec/2029 CAD 1000 CA135087N6          | 0.01% CA135087N670  |
| United Kingdom Of Great Britain And Northern                     | 0.01% GB00BDCHBW80  |
| Banco Do Brasil S.A.   | 0.01% BRBBASACNOR3  |
| Solvay Sa  | 0.01% BE0003470755  |
| United States Bond Fixed 4.25% 15-May-39 US912810QB70            | 0.01% US912810QB70  |
| Pandora A/S Callable Medium Term Note Fixed 4.5% 10-Apr-28       | 0.01% XS2596599147  |
| Home Depot Inc/The Callable Notes Fixed 3.3% 15-Apr-40 US43      | 0.01% US437076CC49  |
| Canada Bond Fixed 2.75% 01/Jun/2033 CAD 1000 CA135087Q2:         | 0.01% CA135087Q236  |
| Republic Of Italy Bond Fixed 6.5% 01/Nov/2027 EUR IT000117461    | 0.01% IT0001174611  |
| Japan Bond Fixed 0.005% 01/Jun/2025 JPY 50000 JP1024491P60       | 0.01% JP1024491P60  |
| Axa Sa Callable Medium Term Note Variable EUR 1000 08-Oct-7      | 0.01% XS1069439740  |
| Pearson Funding Plc Callable Notes Fixed 3.75% 04-Jun-30 XS20    | 0.01% XS2044910466  |
| BPCE Sa Medium Term Note Fixed 4.5% 15/Mar/2025 US055780         | 0.01% US055780QAD51 |
| Schneider Electric Se Callable Medium Term Note 3.25% 09-Nov     | 0.01% FR001400DT99  |
| Amgen Inc Callable Notes Fixed 3.375% 21/Feb/2050 US031162       | 0.01% US031162CS70  |
| Dnb Bank Asa Callable Medium Term Note Variable 16-Feb-27 1      | 0.01% XS2588099478  |
| Bawag Psk Bank Fuer Arbeit Und Wirtschaft Und 4.125% 18-Jan      | 0.01% XS2531479462  |
| Neste Oyj Callable Medium Term Note Fixed 4.25% 16-Mar-33 )      | 0.01% XS2599779597  |
| Overnight Index Swap SOFR /3.25% USD1253                         | 0.01%               |
| Mizuho Financial Group Inc                                       | 0.01% JP3885780001  |
| L'Oreal Sa Callable Medium Term Note Fixed 3.125% 19-May-25      | 0.01% FR001400HX73  |
| Japan Bond Fixed 0.1% 20/Jun/2028 JPY 50000 JP1051591P70         | 0.01% JP1051591P70  |
| Brambles Finance Plc Callable Medium Term Note 4.25% 22-Ma       | 0.01% XS2596458591  |
| Dnb Bank Asa Callable Medium Term Note Variable 28-Feb-33 :      | 0.01% XS2560328648  |
| Republic Of Italy Bond Fixed 1.45% 15/May/2025 EUR IT000532      | 0.01% IT0005327306  |

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| Western Aust Treasury 23/07/41 2.25%                               | 0.01% | AU3SG0002207 |
| Canadian Tire Corp - Class A                                       | 0.01% | CA1366812024 |
| Peoples Insurance Company Group Of China Limited                   | 0.01% | CNE100001MK7 |
| Eli Lilly & Co Callable Notes Fixed 5.95% 15-Nov-37 US532457BC     | 0.01% | US532457BC13 |
| Fairfax Financial Holdings Ltd Callable Bond Fixed 2.75% 29-Mar-20 | 0.01% | XS1794675931 |
| Welltower Op Llc Callable Notes Fixed 4.5% 01-Dec-34 XS11399       | 0.01% | XS1139918012 |
| Japan Bond Fixed 1.7% 20/Jun/2033 JPY 50000 JP1201451D66           | 0.01% | JP1201451D66 |
| Lkq European Holdings Bv Callable Notes Fixed 4.125% 01-Apr-20     | 0.01% | XS1799641045 |
| Yara International Asa   | 0.01% | NO0010208051 |
| Yokohama Rubber Co Ltd   | 0.01% | JP3955800002 |
| Abn Amro Bank Nv-Cva   | 0.01% | NL0011540547 |
| BNP Paribas Sa Notes Fixed 4.625% 13/Mar/2027 USD US05581          | 0.01% | US05581KAC53 |
| BNP Paribas Sa Bond Fixed 1.875% 14/Dec/2027 GBP FR001347          | 0.01% | FR0013476330 |
| Societe Generale Sa Callable Medium Term Note 06-Sep-32 06-        | 0.01% | FR001400CKA4 |
| San Diego Gas & Electric Co Callable Bond Fixed 3.7% 15-Mar-51     | 0.01% | US797440CC60 |
| Carrier Global Corp Callable Notes Fixed 3.577% 05-Apr-50 US1-     | 0.01% | US14448CAS35 |
| Redeia Corp Sa Callable Notes Variable EUR 100000 07-Aug-72 (      | 0.01% | XS2552369469 |
| Ally Financial Inc Notes Fixed 8% 01/Nov/2031 USD US36186CB        | 0.01% | US36186CBY84 |
| Apa Infrastructure Ltd Callable Medium Term Note 3.5% 22-Mar-20    | 0.01% | XS1205617829 |
| Napier Port Holdings Ltd   | 0.01% | NZNPHE000552 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 2.13% 08-Jul-      | 0.01% | US86562MCB46 |
| Transurban Finance Co Pty Ltd Callable Medium Term 4.225% 2        | 0.01% | XS2614623978 |
| Wolters Kluwer Nv Callable Bond Fixed 3.75% 03-Apr-31 XS2592       | 0.01% | XS2592516210 |
| Charter Communications Operating Llc / Charter 3.95% 30-Jun-1      | 0.01% | US161175CG74 |
| KBC Group Nv Medium Term Note Fixed 4.375% 06-Dec-31 BE0           | 0.01% | BE0002951326 |
| Hartford Financial Services Group Inc/The Callable 6.625% 30-Nov-  | 0.01% | US416515BA11 |
| Magna International Inc-Cl A                                       | 0.01% | CA5592224011 |
| Terna - Rete Elettrica Nazionale Callable Medium 3.625% 21-Apr-    | 0.01% | XS2607193435 |
| Intesa Sanpaolo Spa Notes Fixed 7% 21/Nov/2025 USD US46115         | 0.01% | US46115HBU05 |
| Jefferies Financial  | 0.01% | US47233W1099 |
| Axa Sa   | 0.01% | FR0000120628 |
| Kingdom Of Spain Bond Fixed 1.4% 30/Jul/2028 EUR ES0000012         | 0.01% | ES0000012B88 |
| United Kingdom Of Great Britain And Northern                       | 0.01% | GB00BJLR0J16 |
| SAP Se Callable Medium Term Note Fixed 1.75% 22-Feb-27 DE0         | 0.01% | DE000A13SL34 |
| Societe Generale Sa Callable Medium Term Note 06-Dec-30 06-        | 0.01% | FR001400EHG3 |
| Relx Finance Bv Callable Bond Fixed 3.75% 12-Jun-31 XS263186       | 0.01% | XS2631867533 |
| Japan Bond Fixed 0.4% 20/Jun/2033 JPY 50000 JP1103711P74           | 0.01% | JP1103711P74 |
| Enel Spa Callable Notes Variable EUR 1000 24-May-72 24-May-7       | 0.01% | XS2000719992 |
| Mill City Mortgage Loan Trust 2021-Nmr1 2021-Nmr1                  | 0.01% | US59982HAC43 |
| Abb Finance Bv Callable Medium Term Note Fixed 3.375% 16-Jan-      | 0.01% | XS2575556589 |
| Prologis Euro Finance Llc Callable Notes Fixed 4.625% 23-May-3     | 0.01% | XS2625194811 |
| Anthem Inc Callable Notes Fixed 6.375% 15/Jun/2037 US94973         | 0.01% | US94973VAN73 |
| BPCE Sa Callable Notes Variable 30/Nov/2032 GBP 30-Nov-32 F        | 0.01% | FR0014006W73 |
| UBS Group Ag Callable Medium Term Note Variable 24-Jun-27 2        | 0.01% | CH0483180946 |
| OMV Ag   | 0.01% | AT0000743059 |
| Cadent Finance Plc Callable Medium Term Note Fixed 2.125% 2        | 0.01% | XS1492680902 |
| Societe Generale Sa Medium Term Note Fixed 5.625% 02-Jun-3         | 0.01% | FR001400IDY6 |
| Roche Finance Europe Bv Callable Medium Term Note 0.875% 2         | 0.01% | XS1195056079 |
| National Grid Electricity Distribution South West 2.375% 16-Mar-   | 0.01% | XS1718489898 |
| Morgan Stanley   | 0.01% | US6174464486 |
| Procter & Gamble Co/The Callable Notes Fixed 0.5% 25-Oct-24        | 0.01% | XS1708192684 |
| Danone Sa Callable Medium Term Note Fixed 3.47% 22-May-31          | 0.01% | FR001400I3C5 |
| Krung Thai Bank Public Co Ltd (Foreign Line)                       | 0.01% | TH0150010Z11 |
| Aptiv Plc Callable Notes Fixed 1.5% 10/Mar/2025 XS119777569        | 0.01% | XS1197775692 |
| Principal Life Global Funding Li Notes Fixed 1.375% 10-Jan-25 U    | 0.01% | US74256LET26 |
| National Grid Plc Callable Medium Term Note Fixed 4.275% 16-       | 0.01% | XS2576067081 |
| United Mexican States Bond Fixed 10% 20/Nov/2036 MX0MGO            | 0.01% | MX0MGO0000B2 |
| Avery Dennison Corp Callable Notes Fixed 1.25% 03-Mar-25 XS1       | 0.01% | XS1533922263 |
| Banque Federative Du Credit Mutuel Sa Medium Term 4% 26-Jan-       | 0.01% | FR001400FBR0 |
| Regions Financial Corporation                                      | 0.01% | US7591EP1005 |
| French Republic Bond Fixed 1.5% 25/May/2050 EUR 1 FR00134          | 0.01% | FR0013404969 |
| Orange Sa Callable Medium Term Note Variable EUR 15-Apr-72         | 0.01% | FR0013413887 |
| Republic Of Italy Bond Fixed 2.95% 01/Sep/2038 EUR IT0005321       | 0.01% | IT0005321325 |
| French Republic Bond Fixed 1.75% 25/Jun/2039 EUR 1 FR00132         | 0.01% | FR0013234333 |
| Johnson Controls International Plc Callable Bond 4.25% 23-May      | 0.01% | XS2626007939 |
| Steel Dynamics Inc Callable Notes Fixed 3.45% 15-Apr-30 US858      | 0.01% | US858119BK53 |
| BPCE Sa 20/4/28 2.2%   | 0.01% | AU3CB0279529 |
| Republic Of Italy Bond Fixed 2.8% 15/Jun/2029 EUR IT00054957       | 0.01% | IT0005495731 |
| Ally Financial Inc   | 0.01% | US02005N1000 |
| Lonza Finance International Nv Callable Bond Fixed 3.875% 25-Nov-  | 0.01% | BE6343825251 |
| Oneok Inc Callable Notes Fixed 5.85% 15/Jan/2026 US682680BD        | 0.01% | US682680BD48 |
| Mandatum Life Insurance Co Ltd Callable Bond 04-Oct-49 04-Oct      | 0.01% | XS2053053273 |

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| Prologis Lp Callable Notes Fixed 2.25% 30/Jun/2029 XS1577961      | 0.01% | XS1577961862 |
| Relx Capital Inc Callable Bond Fixed 1.3% 12-May-25 XS1231027     | 0.01% | XS1231027464 |
| Iberdrola Finanzas Sa Callable Medium Term Note 3.625% 13-Jun     | 0.01% | XS2648498371 |
| BNP Paribas Sa Callable Medium Term Note Variable 23-Jan-27       | 0.01% | FR0013398070 |
| Henkel Ag & Co KgAA Callable Notes Fixed 2.625% 13-Sep-27 XS      | 0.01% | XS2530219349 |
| Ing Groep Nv Callable Medium Term Note Variable 07-Dec-28 0       | 0.01% | XS2305598216 |
| Kingdom Of Spain Bond Fixed 1.3% 31/Oct/2026 EUR ES000001         | 0.01% | ES00000128H5 |
| Nokia Oyj Callable Medium Term Note Fixed 4.375% 21-Aug-31        | 0.01% | XS2488809612 |
| Scor Se Callable Bond Variable 27/May/2048 EUR 27-May-48 FF       | 0.01% | FR0013179314 |
| Japan Bond Fixed 1.1% 20/Mar/2043 JPY 50000 JP1201841P46          | 0.01% | JP1201841P46 |
| Overnight Index Swap SOFR /3.174% USD1132                         | 0.01% |              |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 0.625% 01      | 0.01% | XS1485532896 |
| Johnson Controls International Plc Callable Notes 6% 15-Jan-36    | 0.01% | US478375AH14 |
| Naturgy Finance Bv Callable Medium Term Note Fixed 0.875% 1       | 0.01% | XS1718393439 |
| Unilever Capital Corp Callable Medium Term Note 3.4% 06-Jun-      | 0.01% | XS2632655135 |
| Coca-Cola Co/The Callable Notes Fixed 1.875% 22-Sep-26 XS111      | 0.01% | XS1112678989 |
| Republic Of Singapore Bond Fixed 2.375% 01-Jun-25 SG31A0000       | 0.01% | SG31A0000001 |
| UBS Group Ag Callable Notes Variable 12/Jan/2029 12-Jan-29 U      | 0.01% | US225401AF50 |
| Unilever Finance Netherlands Bv Medium Term Note 0.875% 31        | 0.01% | XS1654192191 |
| Harley-Davidson Inc   | 0.01% | US4128221086 |
| Dominion Energy Inc Callable Notes Variable 01-Oct-54 01-Oct-     | 0.01% | US25746UBY47 |
| Beijing Enterprises Limited                                       | 0.01% | HK0392044647 |
| Swap Call Option 0.021 Usd0124                                    | 0.01% |              |
| Isuzu Motors Limited  | 0.01% | JP3137200006 |
| Lenovo Group Ltd Callable Notes Fixed 6.536% 27-Jul-32 US526      | 0.01% | US526250AE54 |
| Booking Holdings Inc Callable Notes Fixed 0.1% 08-Mar-25 XS23     | 0.01% | XS2308321962 |
| United States Bond Fixed 4.5% 15-May-38 US912810PX00              | 0.01% | US912810PX00 |
| Kingdom Of Spain Bond Fixed 0% 31/Jan/2026 EUR ES0000012G         | 0.01% | ES0000012G91 |
| Celanese US Holdings Llc Callable Notes Fixed 6.165% 15-Jul-27    | 0.01% | US15089QAM69 |
| Investec Plc Callable Medium Term Note Variable 16-Jul-28 16-Jul  | 0.01% | XS2364425863 |
| BUY USD:SELL JPY 01-May-24  | 0.01% |              |
| Marubeni Corp   | 0.01% | JP3877600001 |
| Standard Chartered Plc Callable Notes Variable 09-Sep-30 09-Sep   | 0.01% | XS2183818637 |
| Credit Mutuel Arkea Sa Medium Term Note Fixed 1.625% 15-Apr-      | 0.01% | FR0013414091 |
| Mms Usa Holdings Inc Callable Notes Fixed 0.625% 13-Jun-25 FI     | 0.01% | FR0013425139 |
| Asml Holding Nv Callable Bond Fixed 1.375% 07-Jul-26 XS14057      | 0.01% | XS1405780963 |
| Roche Holdings Inc Callable Notes Fixed 3.35% 30-Sep-24 US77:     | 0.01% | US771196BE11 |
| Radian Group Inc Callable Notes Fixed 6.625% 15-Mar-25 US75(      | 0.01% | US750236AX98 |
| BMW US Capital Llc Callable Notes Fixed 3.9% 09-Apr-25 US055      | 0.01% | US05565EBK01 |
| Bank Deposit (USD Tba Coll Mizuho )                               | 0.01% |              |
| SSE Plc Callable Notes Variable EUR 1000 21-Apr-72 21-Apr-72 >    | 0.01% | XS2439704318 |
| Relx Finance Bv Callable Bond Fixed 1.375% 12-May-26 XS1384:      | 0.01% | XS1384281090 |
| Prudential Financial Inc Callable Notes Variable 15-May-45 15-May | 0.01% | US744320AV41 |
| Commerzbank Ag Medium Term Note Fixed 1.125% 19-Sep-25 I          | 0.01% | DE000CZ40MC5 |
| United Kingdom Of Great Britain And Northern                      | 0.01% | GB00BMBL1D50 |
| Cencosud Sa   | 0.01% | CL0000000100 |
| Lkq Corp Callable Notes Fixed 6.25% 15/Jun/2033 US501889AE9       | 0.01% | US501889AE98 |
| Doosan Bobcat Inc   | 0.01% | KR7241560002 |
| Nordea Bank ABP Callable Medium Term Note Variable 09-Dec-        | 0.01% | XS2385122630 |
| Mondi Finance Europe Gmbh Callable Medium Term 2.375% 01          | 0.01% | XS2151059206 |
| Dow Chemical Co/The Callable Notes Fixed 4.8% 30-Nov-28 US2       | 0.01% | US260543CY77 |
| Verizon Communications Inc Callable Notes Fixed 1.125% 03-Nov-    | 0.01% | XS2251337353 |
| Hca Inc Callable Notes Fixed 5.375% 01/Sep/2026 US404121AH:       | 0.01% | US404121AH82 |
| Erste Group Bank Ag Callable Medium Term Note 07-Jun-33 07-       | 0.01% | AT0000A2YA29 |
| Phillips 66 Co Callable Notes Fixed 5.3% 30-Jun-33 US718547AR     | 0.01% | US718547AR30 |
| Cd 2017-Cd5 Mortgage Trust 2017-Cd5 A3 3.171%                     | 0.01% | US12515HAY18 |
| Kingdom Of Sweden Medium Term Note Fixed 0.125% 09-Sep-3          | 0.01% | XS2226974504 |
| NE Property Bv Callable Notes Fixed 3.375% 14-Jul-27 XS22038C     | 0.01% | XS2203802462 |
| Pnc Financial Services Group Inc/The Callable 26-Jan-27 26-Jan-   | 0.01% | US693475BL85 |
| Apple Inc Callable Notes Fixed 3.2% 13/May/2025 US037833BG        | 0.01% | US037833BG48 |
| Transurban Finance Co Pty Ltd Callable Medium Term 3% 08-Apr-     | 0.01% | XS2152883406 |
| Lloyds Banking Group Plc Callable Notes Variable 11-Aug-26 11-    | 0.01% | US53944YAT01 |
| Avery Dennison Corp Callable Notes Fixed 4.875% 06-Dec-28 US      | 0.01% | US053611AJ82 |
| Barclays Plc Callable Notes Variable 27/Jun/2034 27-Jun-34 US     | 0.01% | US06738ECH62 |
| Swedbank Ab Callable Medium Term Note Variable 23-Aug-32 23-      | 0.01% | XS2522879654 |
| Hca Inc Callable Notes Fixed 5.625% 01/Sep/2028 US404121AJ4       | 0.01% | US404121AJ49 |
| Overnight Index Swap SOFR /3.069% USD1132                         | 0.01% |              |
| Cbre Services Inc Callable Notes Fixed 4.875% 01-Mar-26 US125     | 0.01% | US12505BAD29 |
| Romania Medium Term Note Fixed 6.625% 27/Sep/2029 XS253:          | 0.01% | XS2538442562 |
| Enel Finance International Nv Callable Notes Fixed 0.25% 17-Nov   | 0.01% | XS2432293673 |
| Heidelberg Materials Ag Callable Notes Fixed 3.75% 31-May-32      | 0.01% | XS2577874782 |
| Gen Digital Inc   | 0.01% | US6687711084 |

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| Itc Holdings Corp Callable Notes Fixed 4.95% 22-Sep-27 US4656   | 0.01% | US465685AR63 |
| HASBro Inc Callable Notes Fixed 6.35% 15/Mar/2040 US418056      | 0.01% | US418056AS62 |
| Enbridge Inc Callable Notes Variable 15/Jan/2083 15-Jan-83 US:  | 0.01% | US29250NBP96 |
| Lloyds Banking Group Plc Notes Fixed 4.344% 09-Jan-48 US5394    | 0.01% | US53944YAE32 |
| Romania Medium Term Note Fixed 6.625% 27/Sep/2029 XS2531        | 0.01% | XS2538441598 |
| Alcon Finance Corp Callable Notes Fixed 5.75% 06-Dec-52 US01    | 0.01% | US01400EAF07 |
| Antofagasta Plc Callable Notes Fixed 5.625% 13-May-32 US0371    | 0.01% | US03718NAB29 |
| Federal Republic Of Germany Bond Fixed 2.3% 15-Feb-33 DE000     | 0.01% | DE000BU3Z005 |
| Celanese US Holdings Llc Callable Bond Fixed 2.125% 01-Mar-27   | 0.01% | XS1901137361 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 6.184% 13-Jul   | 0.01% | US86562MCY49 |
| BNG Bank 20/5/24 5.25%  | 0.01% | AU3CB0216141 |
| Microsoft Corp Callable Notes Fixed 3.125% 03-Nov-25 US5949:    | 0.01% | US594918BJ27 |
| Canada Bond Fixed 2.75% 01/Dec/2048 CAD 1000 CA135087D3:        | 0.01% | CA135087D358 |
| Signify Nv  | 0.01% | NL0011821392 |
| Enbridge Inc Callable Notes Variable 15/Jan/2083 15-Jan-83 US:  | 0.01% | US29250NBN49 |
| Nutrien Ltd Callable Notes Fixed 5.875% 01-Dec-36 US67077MA     | 0.01% | US67077MAF59 |
| Abb Finance Usa Inc Callable Notes Fixed 3.8% 03-Apr-28 US000   | 0.01% | US00037BAF94 |
| Microsoft Corp Callable Notes Fixed 2.7% 12-Feb-25 US594918E    | 0.01% | US594918BB90 |
| Barclays Plc Callable Notes Variable 09/Aug/2028 09-Aug-28 US   | 0.01% | US06738EBY05 |
| United States Bond Fixed 3.875% 15-Aug-40 US912810QK79          | 0.01% | US912810QK79 |
| United States Bond Fixed 3.5% 15-Feb-39 US912810QA97            | 0.01% | US912810QA97 |
| United States Bond Fixed 4.375% 15-May-40 US912810QH41          | 0.01% | US912810QH41 |
| Bank Of America Corp Medium Term Note Fixed 4.45% 03-Mar-       | 0.01% | US06051GFU85 |
| Discover Financial Services Ltd                                 | 0.01% | US2547091080 |
| Kojamo Oyj Callable Medium Term Note Fixed 2% 31-Mar-26 XS      | 0.01% | XS2463711643 |
| Chipbond Technology Corporation                                 | 0.01% | TW0006147002 |
| Home Depot Inc/The Callable Notes Fixed 4.875% 15-Feb-44 US     | 0.01% | US437076BD31 |
| Ing Groep Nv Medium Term Note Fixed 2.5% 15-Nov-30 XS1909       | 0.01% | XS1909186451 |
| Best Buy Co Inc   | 0.01% | US0865161014 |
| Kellogg Co Callable Notes Fixed 3.25% 01/Apr/2026 US487836B     | 0.01% | US487836BP25 |
| Novartis Capital Corp Callable Notes Fixed 3% 20-Nov-25 20-No   | 0.01% | US66989HAJ77 |
| Johnson Controls International Plc Callable Notes 3.9% 14-Feb-: | 0.01% | US478375AR95 |
| Home Depot Inc/The Callable Notes Fixed 3% 01-Apr-26 US4370     | 0.01% | US437076BM30 |
| Kellogg Co Callable Notes Fixed 5.25% 01/Mar/2033 US487836E     | 0.01% | US487836BZ07 |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB0002404191 |
| Ing Groep Nv Notes Fixed 4.55% 02/Oct/2028 USD US456837AM       | 0.01% | US456837AM56 |
| Lear Corp   | 0.01% | US5218652049 |
| Societe Generale Sa Bond Fixed 0.125% 24/Feb/2026 FR001348      | 0.01% | FR0013486701 |
| Ferguson Finance Plc Callable Notes Fixed 4.5% 24-Oct-28 US31   | 0.01% | US314890AA22 |
| Resona Holdings Inc   | 0.01% | JP3500610005 |
| United States Bond Fixed 3% 15/Nov/2045 US912810RP57            | 0.01% | US912810RP57 |
| Assurant Inc Callable Notes Fixed 4.9% 27/Mar/2028 US04621X     | 0.01% | US04621XAJ72 |
| Pepsico Inc Callable Bond Fixed 0.75% 18/Mar/2027 XS1963553     | 0.01% | XS1963553919 |
| Republic Of Austria Bond Fixed 0.5% 20/Apr/2027 AT0000A1VG      | 0.01% | AT0000A1VGK0 |
| Nestle Holdings Inc Callable Notes Fixed 0.606% 14-Sep-24 US6-  | 0.01% | US641062AU83 |
| Ck Hutchinson Holdings Ltd                                      | 0.01% | KYG217651051 |
| BMW US Capital Llc Callable Notes Fixed 3.45% 01-Apr-27 US05    | 0.01% | US05565ECA10 |
| Brooklyn Union Gas Co/The Callable Notes Fixed 4.632% 05-Aug    | 0.01% | US114259AV67 |
| Novartis Capital Corp Callable Notes Fixed 1.75% 14-Feb-25 14-  | 0.01% | US66989HAP38 |
| Mosaic Co/The Callable Notes Fixed 4.05% 15-Nov-27 US619450     | 0.01% | US61945CAG87 |
| Verizon Communications Inc Callable Notes Fixed 3.375% 27-Oct   | 0.01% | XS1708168890 |
| Dnb Bank Asa  | 0.01% | NO0010161896 |
| Quanta Services Inc Callable Notes Fixed 0.95% 01-Oct-24 US74   | 0.01% | US74762EAG70 |
| Stifel Financial Corp   | 0.01% | US8606301021 |
| GA Global Funding Trust Notes Fixed 2.25% 06-Jan-27 US361431    | 0.01% | US36143L2G95 |
| Interest Rate Swap BA /3.25 CAD0333                             | 0.01% |              |
| Lowe'S Cos Inc Callable Notes Fixed 5.85% 01-Apr-63 US548661    | 0.01% | US548661ES28 |
| CRH - America Finance Inc Callable Notes Fixed 3.95% 04-Apr-28  | 0.01% | US12636YAC66 |
| Overnight Index Swap SOFR /3.106% USD1132                       | 0.01% |              |
| Hubbell Inc Callable Notes Fixed 3.35% 01/Mar/2026 US443510     | 0.01% | US443510AG72 |
| Duke Energy Corp Callable Notes Fixed 4.3% 15-Mar-28 US2644     | 0.01% | US26441CBS35 |
| US 10Yr Ultra Fut Bond 19/Dec/2023 Uxyz3 Comdty                 | 0.01% |              |
| Equinix Inc Callable Notes Fixed 2.15% 15/Jul/2030 US29444UB1   | 0.01% | US29444UBH86 |
| Ppl Electric Utilities Corp Callable Bond Fixed 5.25% 15-May-53 | 0.01% | US69351UBB89 |
| JPMorgan Chase & Co Callable Notes Variable 05-Dec-29 05-Dec    | 0.01% | US46647PAX42 |
| Japan Bond Fixed 0.2% 20/Mar/2028 JPY 50000 JP1051571P41        | 0.01% | JP1051571P41 |
| Texas Instruments Inc Callable Notes Fixed 1.375% 12-Mar-25 L   | 0.01% | US882508BH65 |
| Sage Group Plc/The Callable Notes Fixed 2.875% 08-Feb-34 XS2-   | 0.01% | XS2441259137 |
| Skf Ab-B Shares   | 0.01% | SE0000108227 |
| Dz Bank Ag Deutsche Zentral-Genossenschaftsbank 4.48% 05-A      | 0.01% | XS2509750233 |
| Natwest Group Plc Callable Notes Variable 27-Jan-30 27-Jan-30   | 0.01% | US78009PEH01 |
| Teck Resources Ltd Callable Notes Fixed 6.25% 15-Jul-41 US878   | 0.01% | US878742AW53 |



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| Roper Technologies Inc Callable Notes Fixed 4.2% 15-Sep-28 US     | 0.01% | US776743AF34  |
| Federal Republic Of Germany Bond Fixed 1.8% 15-Aug-53 DE001       | 0.01% | DE0001030757  |
| Huntsman Corp   | 0.01% | US4470111075  |
| Apple Inc Callable Notes Fixed 1.125% 11/May/2025 US037833I       | 0.01% | US037833DT41  |
| IllinOvernight Index Swap Tool Works Inc Callable Notes Fixed 2   | 0.01% | US452308AX78  |
| Synchrony Bank Callable Notes Fixed 5.625% 23-Aug-27 US8716       | 0.01% | US87166FAE34  |
| Tesco Plc   | 0.01% | GB00BLGZ9862  |
| JPMorgan Chase & Co Callable Notes Variable 01-Feb-28 01-Feb      | 0.01% | US46625HRY89  |
| Blackrock Inc Callable Notes Fixed 3.2% 15-Mar-27 US09247XAN      | 0.01% | US09247XAN12  |
| Kingdom Of Spain Bond Fixed 3.55% 31/Oct/2033 EUR ES00000         | 0.01% | ES0000012L78  |
| Westrock Co   | 0.01% | US96145D1054  |
| Telia Co Ab Callable Notes Variable 30/Jun/2083 30-Jun-83 XS24    | 0.01% | XS2443749648  |
| Australia & New Zealand Banking Group Ltd Callable 05-May-31      | 0.01% | XS2294372169  |
| Bank Of America Corp Callable Medium Term Note 20-Jan-28 20       | 0.01% | US06051GGF00  |
| Truist Bank Callable Bond Fixed 3.8% 30/Oct/2026 US07330MA        | 0.01% | US07330MAA53  |
| United Airlines Holdings Inc                                      | 0.01% | US9100471096  |
| JPMorgan Chase & Co Callable Notes Variable 01-May-28 01-May      | 0.01% | US46647PAF36  |
| Deutsche Boerse Ag Callable Notes Variable 16-Jun-47 16-Jun-4     | 0.01% | DE000A289N78  |
| Legrand Sa Callable Bond Fixed 1.875% 06/Jul/2032 FR00132666      | 0.01% | FR0013266848  |
| Apple Inc Callable Notes Fixed 2.45% 04/Aug/2026 US037833BZ       | 0.01% | US037833BZ29  |
| Enbridge Inc Callable Notes Variable 15/Jan/2077 15-Jan-77 US     | 0.01% | US29250NAN57  |
| Dover Corp Callable Notes Fixed 5.375% 01/Mar/2041 US26000        | 0.01% | US260003AK45  |
| Kellogg Co Callable Notes Fixed 3.4% 15/Nov/2027 US487836BL       | 0.01% | US487836BU10  |
| Standard Chartered Plc Callable Medium Term Note 27-Jan-28 ;      | 0.01% | XS2102360315  |
| Lifestyle Communities Ltd   | 0.01% | AU000000LIC9  |
| Danone Sa Callable Notes Variable EUR 100000 16-Dec-71 16-D       | 0.01% | FR0014005EJ6  |
| Diageo Capital Bv Callable Medium Term Note Fixed 1.5% 08-Ju      | 0.01% | XS2466368938  |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-52 DE0001        | 0.01% | DE0001102572  |
| Home Depot Inc/The Callable Notes Fixed 3.125% 15-Dec-49 US       | 0.01% | US437076BZ43  |
| Bank Of America Corp Callable Medium Term Note 23-Jul-29 23       | 0.01% | US06051GHH44  |
| Santos Finance Ltd Callable Medium Term Note Fixed 5.25% 13-      | 0.01% | XS1912654594  |
| Marsh & McLennan Cos Inc Callable Bond Fixed 1.979% 21-Mar-       | 0.01% | XS1963837197  |
| Bunzl Finance Plc Callable Medium Term Note Fixed 1.5% 30-Oc      | 0.01% | XS2249596565  |
| Ccep Finance Ireland Dac Callable Bond Fixed 0.875% 06-May-3      | 0.01% | XS2337061753  |
| Nestle Finance International Ltd Callable Medium 1.5% 01-Apr-     | 0.01% | XS2148390755  |
| Queensland Treasury Corp 20/11/41 2.25%                           | 0.01% | AU3CB0271989  |
| Unilever Finance Netherlands Bv Medium Term Note 1.375% 31        | 0.01% | XS1654192274  |
| SAP Se Callable Bond Fixed 1.625% 10/Mar/2031 EUR DE000A2         | 0.01% | DE000A2TSTG3  |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Callable 4.3% 18-Jun-29    | 0.01% | US62954HAFV06 |
| Dow Chemical Co/The Callable Notes Fixed 0.5% 15-Mar-27 XS2       | 0.01% | XS2122485845  |
| Terna - Rete Elettrica Nazionale Medium Term Note 1% 11-Oct-      | 0.01% | XS1503131713  |
| Pentair Finance Sarl Callable Notes Fixed 4.5% 01-Jul-29 US7096   | 0.01% | US709629AR06  |
| Vonovia Finance Bv Callable Notes Fixed 1.5% 14-Jan-28 DE000      | 0.01% | DE000A19UR79  |
| Republic Of Austria Bond Fixed 4.85% 15/Mar/2026 AT0000A0C        | 0.01% | AT0000A0DXC2  |
| National Grid Plc Callable Medium Term Note Fixed 3.245% 30-      | 0.01% | XS2486461523  |
| Commonwealth Of Australia Bond Fixed 2.75% 21-May-41 AU00         | 0.01% | AU00000018442 |
| Capri Holdings Ltd  | 0.01% | VGG1890L1076  |
| Standard Chartered Plc Callable Notes Variable 01-Apr-31 01-Apr   | 0.01% | US853254BS85  |
| Nokia Oyj Callable Notes Fixed 6.625% 15/May/2039 US654902        | 0.01% | US654902AC90  |
| Aust 10Y Bond Fut Bond 15/Dec/2023 Xzm3 Comdty                    | 0.01% |               |
| Citigroup Inc Callable Notes Variable 24/Jul/2028 24-Jul-28 US1   | 0.01% | US172967LP48  |
| Apple Inc Callable Notes Fixed 2.9% 12/Sep/2027 US037833DB3       | 0.01% | US037833DB33  |
| Crown Castle Inc Callable Notes Fixed 1.35% 15-Jul-25 US22822     | 0.01% | US22822VAS07  |
| Japan Bond Fixed 1.8% 20/Dec/2031 JPY 50000 JP1201331C14          | 0.01% | JP1201331C14  |
| Citigroup Inc Callable Notes Variable 27/Oct/2028 27-Oct-28 US    | 0.01% | US172967LS86  |
| Prudential Financial Inc Callable Notes Variable 15-Sep-48 15-Sep | 0.01% | US744320BF81  |
| Scentre Group Trust 1 / Scentre Group Trust 2 1.75% 11-Apr-28     | 0.01% | XS1806368897  |
| BNP Paribas Sa Callable Medium Term Note Variable 19-Feb-28       | 0.01% | FR0013484458  |
| Essilorluxottica Sa Callable Medium Term Note 0.375% 27-Nov-      | 0.01% | FR0013463668  |
| Apple Inc Callable Notes Fixed 2.05% 11/Sep/2026 US037833DN       | 0.01% | US037833DN70  |
| Overnight Index Swap SOFR /3.097% USD1132                         | 0.01% |               |
| Logicor Financing Sarl Callable Medium Term Note 0.75% 15-Jul     | 0.01% | XS2027364244  |
| Ontario Teachers' Finance Trust Medium Term Note 0.9% 20-M        | 0.01% | XS2344384842  |
| BNP Paribas Sa Callable Medium Term Note Variable 15-Jan-32       | 0.01% | FR0013476611  |
| Infineon Technologies Ag Callable Medium Term Note 1.625% 2       | 0.01% | XS2194283839  |
| Centrica Plc Medium Term Note Fixed 4.25% 12-Sep-44 XS0825        | 0.01% | XS0825385858  |
| Weyerhaeuser Co Callable Notes Fixed 4% 15-Nov-29 US962166        | 0.01% | US962166BX19  |
| Discover Bank Callable Bond Fixed 3.45% 27-Jul-26 US25466AAJ      | 0.01% | US25466AAJ07  |
| Roche Holdings Inc Callable Notes Fixed 2.375% 28-Jan-27 US77     | 0.01% | US771196BL53  |
| Prologis Lp Callable Notes Fixed 5.25% 15/Jun/2053 US74340XC      | 0.01% | US74340XCF69  |
| Centrica Plc  | 0.01% | GB00B033F229  |
| TSMC Global Ltd Callable Notes Fixed 1.375% 28-Sep-30 US8728      | 0.01% | US872882AG07  |

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| Coca-Cola Co/The Callable Notes Fixed 0.375% 15-Mar-33 XS22:    | 0.01% | XS2233155261  |
| Credit Mutuel Arkea Sa Callable Medium Term Note 11-Jun-29 :    | 0.01% | FR0013517307  |
| PNC Bank Na Notes Fixed 4.05% 26/Jul/2028 USD 1000 US6934:      | 0.01% | US69349LAR96  |
| Charter Communications Operating Llc / Charter 01-Feb-24 01-l   | 0.01% | US161175BP82  |
| Phoenix Group Holdings Plc Callable Notes Variable 04-Sep-31 (  | 0.01% | XS2182954797  |
| Eversource Energy Callable Notes Fixed 0.8% 15-Aug-25 US300:    | 0.01% | US30040WAJ71  |
| Japan Bond Fixed 1.5% 20/Mar/2034 JPY 50000 JP1201481E36        | 0.00% | JP1201481E36  |
| Deutsche Bank Ag/New York Ny Callable Notes 24-Nov-26 24-N      | 0.00% | US251526CE71  |
| Canada Bond Fixed 2.25% 01/Jun/2025 CAD 1000 CA135087D50        | 0.00% | CA135087D507  |
| Waste Management Inc Callable Notes Fixed 0.75% 15-Nov-25       | 0.00% | US94106LBL27  |
| Lloyds Banking Group Plc Callable Notes Variable 03-Dec-35 03-  | 0.00% | XS2265524640  |
| Cofinimmo Sa Callable Bond Fixed 1% 24/Jan/2028 BE00028381      | 0.00% | BE0002838192  |
| Erg Spa Callable Medium Term Note Fixed 0.5% 11-Sep-27 XS22     | 0.00% | XS2229434852  |
| LVMH Moet Hennessy Louis Vuitton Se Callable Notes 0.125% 1     | 0.00% | FR0013482833  |
| Banco Bilbao Vizcaya Argentaria Sa Callable Bond 14-Jan-29 14-  | 0.00% | XS2430998893  |
| Lloyds Banking Group Plc Notes Fixed 4.582% 10-Dec-25 US539:    | 0.00% | US539439AM10  |
| Lowe'S Cos Inc Callable Notes Fixed 4.05% 03-May-47 US54866:    | 0.00% | US548661DQ70  |
| Phillips 66 Callable Notes Fixed 1.3% 15/Feb/2026 US718546AZ    | 0.00% | US718546AZ72  |
| Kingdom Of Spain Bond Fixed 1.45% 31/Oct/2027 EUR ES00000       | 0.00% | ES0000012A89  |
| National Grid Electricity Transmission Plc 2.75% 06-Feb-35 XS1: | 0.00% | XS1884008928  |
| Vontier Corp Callable Notes Fixed 1.8% 01/Apr/2026 US928881.    | 0.00% | US928881AB78  |
| Prologis Euro Finance Llc Callable Notes Fixed 0.25% 10-Sep-27  | 0.00% | XS2049582625  |
| ANZ New Zealand Int'L Ltd/London Medium Term Note 0.2% 23       | 0.00% | XS2389757944  |
| Dsv Finance Bv Callable Medium Term Note Fixed 1.375% 16-M      | 0.00% | XS2458285355  |
| Kingdom Of Spain Bond Fixed 1.25% 31/Oct/2030 EUR ES00000       | 0.00% | ES0000012G34  |
| Societe Generale Sa Medium Term Note Fixed 1.75% 22-Mar-2:      | 0.00% | FR0013410818  |
| Home Depot Inc/The Callable Notes Fixed 4.95% 15-Sep-52 US4     | 0.00% | US437076CT73  |
| Lsega Financing Plc Callable Notes Fixed 1.375% 06-Apr-26 US50  | 0.00% | US50220PAB94  |
| Bayer US Finance Ii Llc Callable Notes Variable 15-Dec-23 15-De | 0.00% | US07274NAG88  |
| Apple Inc Callable Notes Fixed 0.7% 08/Feb/2026 US037833EB2     | 0.00% | US037833EB24  |
| United Kingdom Of Great Britain And Northern                    | 0.00% | GB00BBJNQY21  |
| Schlumberger Finance Bv Callable Notes Fixed 2% 06-May-32 X:    | 0.00% | XS2166755509  |
| Apple Inc Callable Notes Fixed 4.65% 23/Feb/2046 US037833BX     | 0.00% | US037833BX70  |
| Brooklyn Union Gas Co/The Callable Notes Fixed 4.866% 05-Aug    | 0.00% | US114259AW41  |
| Ashtead Capital Inc Callable Notes Fixed 4.25% 01-Nov-29 US04   | 0.00% | US045054AL70  |
| Simplo Technology Co Ltd  | 0.00% | TW00006121007 |
| Novo Nordisk Finance Netherlands Bv Callable 0.125% 04-Jun-2    | 0.00% | XS2348030425  |
| Owens Corning Callable Notes Fixed 3.875% 01-Jun-30 US69074     | 0.00% | US690742AK72  |
| Compeq Manufacturing Co Ltd                                     | 0.00% | TW0002313004  |
| Qorvo Inc Callable Notes Fixed 4.375% 15/Oct/2029 US74736KA     | 0.00% | US74736KAH41  |
| Republic Of Italy Bond Fixed 2.45% 01/Sep/2050 EUR IT000539:    | 0.00% | IT0005398406  |
| Swiss Re Finance Luxembourg Sa Callable Notes 30-Apr-50 30-A    | 0.00% | XS1963116964  |
| LEG Immobilien AG   | 0.00% | DE000LEG1110  |
| Teva Pharmaceutical Industries Limited                          | 0.00% | IL0006290147  |
| Wolters Kluwer Nv Callable Bond Fixed 0.25% 30-Mar-28 XS232     | 0.00% | XS2324836878  |
| Allegion Plc Callable Notes Fixed 3.5% 01/Oct/2029 US01748TA    | 0.00% | US01748TAB70  |
| Discover Bank Callable Notes Fixed 4.65% 13-Sep-28 US25466A.    | 0.00% | US25466AAP66  |
| Abbvie Inc Callable Notes Fixed 3.2% 21/Nov/2029 US00287YB:     | 0.00% | US00287YBX67  |
| Asml Holding Nv Callable Notes Fixed 0.625% 07-May-29 XS216     | 0.00% | XS2166219720  |
| Ohio Power Co Callable Notes Fixed 4% 01/Jun/2049 US677415      | 0.00% | US677415CR01  |
| Aia Group Ltd Callable Medium Term Note Variable 07-Oct-71 C    | 0.00% | XS2328261263  |
| HSBC Holdings Plc Callable Notes Variable 22-Nov-27 22-Nov-2:   | 0.00% | US404280CX53  |
| Vodafone Group Plc Callable Notes Fixed 5.75% 10-Feb-63 US9:    | 0.00% | US92857WBZ23  |
| Holding D'Infrastructures De Transport Sasu 1.625% 18-Sep-29 :  | 0.00% | XS2231183646  |
| Miravet Sarl - Compartment 2020-1 2020-1 A                      | 0.00% | XS2244804154  |
| OMV Ag Callable Notes Variable EUR 100000 01-Sep-72 01-Sep-     | 0.00% | XS2224439971  |
| Mms Usa Holdings Inc Callable Medium Term Note 1.75% 13-Ju      | 0.00% | FR0013425154  |
| Nationwide Building Society Callable Bond Variable 18-Jul-30 1: | 0.00% | US63861VAE74  |
| TSMC Arizona Corp Callable Notes Fixed 3.125% 25-Oct-41 US8:    | 0.00% | US872898AD36  |
| Motor Oil Corinth Refineries Sa                                 | 0.00% | GRS426003000  |
| Republic Of Italy Bond Fixed 5% 01/Aug/2034 EUR IT000353515     | 0.00% | IT0003535157  |
| Abbvie Inc  | 0.00% | US00287Y1091  |
| Goodyear Tire & Rubber Co                                       | 0.00% | US3825501014  |
| Swiss Confederation Bond Fixed 1.25% 28/Jun/2043 CH055777:      | 0.00% | CH0557778815  |
| Engie Sa Callable Notes Variable EUR 100000 30-Nov-71 30-Nov    | 0.00% | FR0014000RR2  |
| Unilever Finance Netherlands Bv Callable Medium 1.25% 28-Fel    | 0.00% | XS2450200741  |
| Xcel Energy Inc Callable Notes Fixed 1.75% 15-Mar-27 US98388:   | 0.00% | US98388MAB37  |
| B2Gold Corp   | 0.00% | CA11777Q2099  |
| Regency Centers Lp Callable Notes Fixed 3.7% 15-Jun-30 US758    | 0.00% | US75884RBA05  |
| Segro Plc Callable Bond Fixed 2.875% 11/Oct/2037 XS16928367     | 0.00% | XS1692836726  |
| Akzo Nobel Nv Callable Medium Term Note Fixed 2% 28-Mar-3:      | 0.00% | XS2462468740  |
| Humana Inc Callable Notes Fixed 3.125% 15/Aug/2029 US44485      | 0.00% | US444859BK72  |

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| Naturgy Finance Bv Callable Medium Term Note Fixed 0.75% 28     | 0.00% | XS2083976139  |
| Pnc Financial Services Group Inc/The Callable 06-Jun-33 06-Jun- | 0.00% | US693475BE43  |
| Diageo Finance Plc Callable Notes Fixed 2.75% 08-Jun-38 XS246   | 0.00% | XS2466406530  |
| Republic Of Singapore Bond Fixed 3.5% 01/Mar/2027 SG7J6093      | 0.00% | SG7J60932174  |
| 29Metals Ltd  | 0.00% | AU0000157067  |
| Mapfre Sa   | 0.00% | ES0124244E34  |
| Biogen Inc Callable Notes Fixed 3.15% 01/May/2050 US09062X/     | 0.00% | US09062XAG88  |
| Conagra Brands Inc Callable Notes Fixed 5.4% 01-Nov-48 US205    | 0.00% | US205887CE05  |
| Canada Bond Fixed 3.5% 01/Dec/2045 CAD 1000 CA135087ZS6E        | 0.00% | CA135087ZS68  |
| Tenaga Nasional Berhad  | 0.00% | MYL53470O0009 |
| CRH America Inc Callable Notes Fixed 5.125% 18-May-45 US12      | 0.00% | US12626PAN33  |
| Dover Corp Callable Notes Fixed 2.95% 04/Nov/2029 US260003      | 0.00% | US260003AP32  |
| Hyatt Hotels Corp Callable Notes Fixed 1.8% 01-Oct-24 US4485    | 0.00% | US448579AN21  |
| Covivio Sa/France Callable Notes Fixed 1.625% 23-Jun-30 FR001   | 0.00% | FR0013519279  |
| Marsh & McLennan Cos Inc Callable Notes Fixed 4.9% 15-Mar-4     | 0.00% | US571748BJ05  |
| Japan Bond Fixed 0.005% 20/Mar/2027 JPY 50000 JP1051511N4       | 0.00% | JP1051511N46  |
| 3i Group Plc Callable Notes Fixed 3.75% 05-Jun-40 XS21786115    | 0.00% | XS2178611526  |
| Yorkshire Building Society Medium Term Note Fixed 0.5% 01-Ju    | 0.00% | XS2358471246  |
| Transurban Finance Co Pty Ltd Callable Notes Fixed 4.125% 02-I  | 0.00% | US89400PAE34  |
| Verizon Communications Inc Callable Notes Fixed 4.272% 15-Ja    | 0.00% | US92343VCV45  |
| Aguas Andinas Sa-A  | 0.00% | CL0000000035  |
| Fortune Brands Innovations Inc Callable Notes 3.25% 15-Sep-29   | 0.00% | US34964CAE66  |
| Gilead Sciences Inc Callable Notes Fixed 4.75% 01-Mar-46 US37   | 0.00% | US375558BD48  |
| ČESKA SPORITELNA AS CALLABLE MEDIUM TERM NOTE 13-Sep-           | 0.00% | AT0000A2STV4  |
| Allianz Se  | 0.00% | DE0008404005  |
| Aercap Ireland Capital Dac / Aercap Global 1.75% 29-Oct-24 US   | 0.00% | US00774MBB00  |
| Nutrien Ltd Callable Notes Fixed 5.25% 15/Jan/2045 US67077M     | 0.00% | US67077MAS70  |
| Aercap Ireland Capital Dac / Aercap Global 1.65% 29-Oct-24 US   | 0.00% | US00774MAU99  |
| Bank Of Nova Scotia/The Medium Term Note Fixed 0.25% 01-N       | 0.00% | XS2381362966  |
| CIE Generale Des Etablissements Michelin Sca 2.5% 03-Sep-38 F   | 0.00% | FR0013357860  |
| Adeka Corp  | 0.00% | JP3114800000  |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-31 DE0001      | 0.00% | DE0001030732  |
| Kerry Group Financial Services Unltd Co Callable 0.625% 20-Sep  | 0.00% | XS2042667944  |
| Lowe'S Cos Inc Callable Notes Fixed 3.7% 15-Apr-46 US548661D    | 0.00% | US548661DN40  |
| Lite-On Technology Group  | 0.00% | TW0002301009  |
| Nvidia Corp Callable Notes Fixed 1.55% 15/Jun/2028 US67066G     | 0.00% | US67066GAM69  |
| Allianz Se Callable Medium Term Note Variable 08-Jul-50 08-Jul  | 0.00% | DE000A254TM8  |
| Roche Holdings Inc Callable Notes Fixed 1.93% 13-Dec-28 US77:   | 0.00% | US771196BW19  |
| Tietoevry Corporation   | 0.00% | FI0009000277  |
| Ccep Finance Ireland Dac Callable Bond Fixed 0.5% 06-Sep-29 X   | 0.00% | XS2337061670  |
| Japan Bond Fixed 1.1% 20/Jun/2043 JPY 50000 JP1201851P76        | 0.00% | JP1201851P76  |
| Cromwell Ereit Lux Finco Sarl Callable Medium Term 2.125% 19    | 0.00% | XS2258986269  |
| Korea Development Bank/The Medium Term Note Fixed 1.75%         | 0.00% | US500630DB19  |
| Japan Bond Fixed 1.4% 20/Dec/2042 JPY 50000 JP1201831P14        | 0.00% | JP1201831P14  |
| Ntt Finance Corp Callable Notes Fixed 1.591% 03-Apr-28 US629:   | 0.00% | US62954WAD74  |
| United Kingdom Of Great Britain And Northern                    | 0.00% | GB00B3KJDS62  |
| Diageo Capital Bv Callable Notes Fixed 1.875% 08-Jun-34 XS246   | 0.00% | XS2466401572  |
| Abertis Infraestructuras Sa Callable Notes Fixed 1.875% 26-Mar  | 0.00% | XS2055652056  |
| Abb Finance Usa Inc Callable Notes Fixed 4.375% 08-May-42 US    | 0.00% | US00037BAC63  |
| Nextera Energy Capital Holdings Inc Callable Notes 15-Mar-82 1  | 0.00% | US65339KCB44  |
| Republic Of Italy Bond Fixed 2% 01/Feb/2028 EUR IT0005323032    | 0.00% | IT0005323032  |
| Hochtief Ag Callable Medium Term Note Fixed 0.625% 26-Apr-2     | 0.00% | DE000A3E5S00  |
| Boliden Ab New Ordinary Share                                   | 0.00% | SE0020050417  |
| Republic Of Austria Bond Fixed 0% 20/Feb/2031 EUR AT0000A2      | 0.00% | AT0000A2NW83  |
| Powertech Technology Inc  | 0.00% | TW0006239007  |
| Brown-Forman Corp Callable Notes Fixed 4% 15-Apr-38 US1156      | 0.00% | US115637AT79  |
| American Tower Corp Callable Notes Fixed 3.7% 15-Oct-49 US0:    | 0.00% | US03027XAY67  |
| Kingfisher Plc  | 0.00% | GB0033195214  |
| Japan Bond Fixed 0.4% 20/Mar/2036 JPY 50000 JP1201561G37        | 0.00% | JP1201561G37  |
| Sirius Real Estate Ltd Callable Bond Fixed 1.75% 24-Nov-28 XS24 | 0.00% | XS2412732708  |
| Enterprise Products Operating Llc Callable Notes 15-Feb-78 15-I | 0.00% | US29379VBR33  |
| United States Bond Fixed 3% 15/May/2042 US912810QW18            | 0.00% | US912810QW18  |
| Swiss Re Finance Uk Plc Callable Medium Term Note 04-Jun-52     | 0.00% | XS2181959110  |
| Coca-Cola Co/The Callable Notes Fixed 0.4% 06-May-30 XS2339     | 0.00% | XS2339398971  |
| British Telecommunications Plc Callable Notes 9.625% 15-Dec-3   | 0.00% | US111021AE12  |
| Home Depot Inc/The Callable Notes Fixed 4.2% 01-Apr-43 US43     | 0.00% | US437076BA91  |
| Interest Rate Swap EUR/3.5 EUR0326                              | 0.00% |               |
| United Kingdom Of Great Britain And Northern                    | 0.00% | GB00BMF9LF76  |
| Federal Republic Of Germany Bond Fixed 3.1% 18-Sep-25 DE000     | 0.00% | DE000BU22023  |
| Amgen Inc Callable Notes Fixed 4.875% 01/Mar/2053 US031162      | 0.00% | US031162DK36  |
| Intermediate Capital Group Plc Callable Notes 2.5% 28-Jan-30 X  | 0.00% | XS2413672234  |
| Unilever Capital Corp Callable Notes Fixed 2.125% 06-Sep-29 US  | 0.00% | US904764BH90  |

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| WW Grainger Inc Callable Notes Fixed 4.2% 15-May-47 US3848I     | 0.00% | US384802AD60  |
| Hyundai Glovis Co Ltd   | 0.00% | KR7086280005  |
| Zurich Finance Ireland Designated Activity Co 17-Sep-50 17-Sep  | 0.00% | XS2189970317  |
| Scentre Group Trust 2 Callable Bond Variable 24-Sep-80 24-Sep   | 0.00% | US76025LAB09  |
| Aia Group Ltd Callable Medium Term Note Variable 09-Sep-33 (    | 0.00% | XS2356311139  |
| French Republic Bond Fixed 3% 25/May/2054 EUR 1 FR001400F       | 0.00% | FR001400FTH3  |
| Southern Co/The Callable Notes Variable 15-Sep-81 15-Sep-81 )   | 0.00% | XS2387675395  |
| Republic Of Austria Bond Fixed 1.65% 21/Oct/2024 AT0000A18!     | 0.00% | AT0000A185T1  |
| HSBC Holdings Plc Notes Fixed 5.25% 14/Mar/2044 US404280A!      | 0.00% | US404280AQ21  |
| Republic Of Italy Bond Fixed 4.75% 01/Sep/2028 EUR IT0004889    | 0.00% | IT0004889033  |
| Icade Callable Notes Fixed 1% 19/Jan/2030 EUR FR0014007NF1      | 0.00% | FR0014007NF1  |
| Db Hitek Co Ltd   | 0.00% | KR7000990002  |
| RMAC Securities No 1 Plc 2006-Ns4X A3A Floating                 | 0.00% | XS0277409446  |
| Ausnet Services Holdings 31/05/2033 6.134%                      | 0.00% | AU3CB0299816  |
| Welltower Op Llc Callable Notes Fixed 2.05% 15-Jan-29 US9504    | 0.00% | US95040QAN43  |
| Comerica Bank Callable Notes Variable 25/Aug/2033 25-Aug-33     | 0.00% | US200339EX39  |
| Overnight Index Swap SOFR /3% USD0633                           | 0.00% |               |
| Iberdrola International Bv Callable Notes Variable 09-Feb-72 09 | 0.00% | XS2295333988  |
| Welltower Op Llc Callable Notes Fixed 4.95% 01-Sep-48 US9504    | 0.00% | US95040QAF19  |
| Rio Tinto Alcan Inc Callable Notes Fixed 6.125% 15-Dec-33 US01  | 0.00% | US013716AU93  |
| United States Notes Fixed 0.625%                                | 0.00% | US91282CEZ05  |
| Procter & Gamble Co/The Callable Notes Fixed 5.55% 05-Mar-3     | 0.00% | US742718DF34  |
| HSBC Holdings Plc Callable Notes Variable 17-Aug-29 17-Aug-29   | 0.00% | US404280CV97  |
| Aptiv Plc Callable Notes Fixed 5.4% 15/Mar/2049 US03835VAH9     | 0.00% | US03835VAH96  |
| Experian Finance Plc Callable Notes Fixed 2.75% 08-Mar-30 US3   | 0.00% | US30217AAC71  |
| Elevance Health Inc Callable Notes Fixed 4.55% 15-May-52 US0:   | 0.00% | US036752AU73  |
| Prosus Nv Callable Notes Fixed 2.085% 19/Jan/2030 XS2430287     | 0.00% | XS2430287362  |
| Visa Inc Callable Notes Fixed 1.9% 15/Apr/2027 USD US92826C/    | 0.00% | US92826CAL63  |
| Royal Bank Of Canada Callable Notes Variable 24-Nov-81 24-No    | 0.00% | CA780086TQ70  |
| NE Property Bv Callable Medium Term Note Fixed 2% 20-Jan-30     | 0.00% | XS2434763483  |
| Republic Of Italy Bond Fixed 2.5% 15/Nov/2025 EUR IT0005345:    | 0.00% | IT0005345183  |
| Alstria Office Reit-Ag Callable Bond Fixed 1.5% 23-Jun-26 XS219 | 0.00% | XS2191013171  |
| American Electric Power Co Inc Callable Bond 15-Feb-62 15-Feb   | 0.00% | US025537AU52  |
| Gpt Wholesale Shop Centre 11/09/2024 3.993%                     | 0.00% | AU3CB0246890  |
| Baloise Holding Ag  | 0.00% | CH0012410517  |
| Marvell Technology Inc Callable Notes Fixed 1.65% 15-Apr-26 U   | 0.00% | US573874AC88  |
| Kingdom Of Spain Bond Fixed 1.6% 30/Apr/2025 EUR ES000001       | 0.00% | ES00000126Z1  |
| Diodes Inc  | 0.00% | US2545431015  |
| Federal Republic Of Germany Bond Fixed 2.6% 15-Aug-33 DE00!     | 0.00% | DE000BU2Z015  |
| Campbell Soup Co Callable Notes Fixed 4.8% 15-Mar-48 US1344     | 0.00% | US134429BH18  |
| Kerry Group Financial Services Unltd Co Callable 0.875% 01-Dec  | 0.00% | XS2414830963  |
| BNP Paribas Sa Medium Term Note Fixed 1.625% 02-Jul-31 FR0!     | 0.00% | FR0013431277  |
| Johnson Controls International Plc Callable Notes 4.95% 02-Jul- | 0.00% | US478375AN81  |
| Telstra Group Ltd 19/04/2027 4.00%                              | 0.00% | AU3CB0243764  |
| AMCOR Flexibles North America Inc Callable Notes 2.63% 19-Jur   | 0.00% | US081437AT26  |
| Microsoft Corp Notes Fixed 5.3% 08/Feb/2041 USD US594918A/      | 0.00% | US594918AM64  |
| Federal Republic Of Germany Bond Fixed 2.4% 15-Nov-30 DE00      | 0.00% | DE000BU27006  |
| Interest Rate Swap EURI/3 EUR0333                               | 0.00% |               |
| Republic Of Austria Bond Fixed 1.2% 20/Oct/2025 AT0000A1FAI     | 0.00% | AT0000A1FAP5  |
| Assura Financing Plc Callable Notes Fixed 1.625% 30-Jun-33 XS2  | 0.00% | XS2358903057  |
| Arizona Public Service Co Callable Notes Fixed 4.5% 01-Apr-42 L | 0.00% | US040555CN22  |
| Republic Of Italy Bond Fixed 2.8% 01/Dec/2028 EUR IT0005340!    | 0.00% | IT0005340929  |
| Republic Of Austria Bond Fixed 2.9% 20/Feb/2033 AT0000A324!     | 0.00% | AT0000A324S8  |
| Bank Deposit (MXN JPM )   | 0.00% |               |
| Elevance Health Inc Callable Notes Fixed 2.55% 15-Mar-31 US0:   | 0.00% | US036752AP88  |
| French Republic Bond Fixed 3% 25/May/2033 EUR 1 FR001400F-      | 0.00% | FR001400H7V7  |
| Westpac Au 16/8/24 2.25%  | 0.00% | AU3CB0263275  |
| Southwestern Public Service Co Callable Bond Fixed 4.5% 15-Au   | 0.00% | US845743BN28  |
| Tele2 Ab Callable Medium Term Note Fixed 0.75% 23-Mar-31 X!     | 0.00% | XS2314267449  |
| Republic Of Italy Bond Fixed 0.5% 15/Jul/2028 EUR IT00054453!   | 0.00% | IT0005445306  |
| GMT Bond Issuer Ltd 04/09/30 2.559%                             | 0.00% | NZGMBBDT006C9 |
| Japan Bond Fixed 0.6% 20/Dec/2036 JPY 50000 JP1201591GC4        | 0.00% | JP1201591GC4  |
| LVMH Moet Hennessy Louis Vuitton Se Callable 0.75% 07-Apr-2     | 0.00% | FR0013506508  |
| Republic Of Singapore Bond Fixed 1.625% 01-Jul-31 SGXF76205!    | 0.00% | SGXF76205099  |
| Nrg Energy Inc  | 0.00% | US6293775085  |
| Coca-Cola Europacific Partners Plc Callable Notes 0.7% 12-Sep-: | 0.00% | XS2051655095  |
| Netdragon Websoft Holdings Ltd                                  | 0.00% | KYG6427W1042  |
| Kingdom Of Spain Bond Fixed 4.9% 30/Jul/2040 EUR ES0000012      | 0.00% | ES00000120N0  |
| Brother Industries Ltd  | 0.00% | JP3830000000  |
| United Kingdom Of Great Britain And Northern                    | 0.00% | GB00BPJC1D997 |
| Auckland International Airport Au 23/9/27 4.5%                  | 0.00% | AU3CB0243236  |
| Prosus Nv Callable Notes Fixed 4.193% 19/Jan/2032 US74365PA     | 0.00% | US74365PAH10  |

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| Dow Chemical Co/The Callable Notes Fixed 1.125% 15-Mar-32                                       | 0.00% | XS2122486066 |
| Japan Bond Fixed 0.6% 20/Jun/2037 JPY 50000 JP1201611H69  | 0.00% | JP1201611H69 |
| Qorvo Inc Callable Notes Fixed 3.375% 01/Apr/2031 US74736KAJ07                                  | 0.00% | US74736KAJ07 |
| FIRSTenergy Transmission Llc Callable Notes Fixed 4.55% 01-Apr Spark Finance Ltd 20/10/27 4.00% | 0.00% | US33767BAC37 |
| Nestle Finance International Ltd Callable Notes 0.375% 12-May                                   | 0.00% | AU3CB0248060 |
| Western Union Co/The Callable Notes Fixed 6.2% 17-Nov-36 US                                     | 0.00% | XS2170362912 |
| Amkor Technology Inc  | 0.00% | US959802AH24 |
| Willis Bond Property Income Fund  | 0.00% | US0316521006 |
| Sagax Euro Mtn NI Bv Callable Medium Term Note 1% 17-May-2                                      | 0.00% | 0.00%        |
| Republic Of Italy Bond Fixed 0.35% 01/Feb/2025 EUR IT0005386                                    | 0.00% | XS2342227837 |
| Republic Of Italy Bond Fixed 0% 15/Dec/2024 EUR IT000547433                                     | 0.00% | IT0005386245 |
| Republic Of Italy Bond Fixed 1.65% 01/Mar/2032 EUR IT000509                                     | 0.00% | IT0005474330 |
| Kingdom Of Spain Bond Fixed 0% 31/Jan/2025 EUR ES0000012F                                       | 0.00% | IT0005094088 |
| Naturgy Finance Bv Callable Medium Term Note Fixed 1.25% 15                                     | 0.00% | ES0000012F92 |
| Japan Bond Fixed 0.6% 20/Dec/2037 JPY 50000 JP1201631HC6  | 0.00% | XS2156506854 |
| Stora Enso Oyj Callable Medium Term Note Fixed 0.625% 02-De                                     | 0.00% | 0.00%        |
| Japan Bond Fixed 0.005% 01/Jan/2025 JPY 50000 JP1024441P12                                      | 0.00% | JP1201631HC6 |
| Japan Bond Fixed 2% 20/Sep/2041 JPY 50000 JP1300351B93  | 0.00% | XS2265360359 |
| Republic Of Italy Bond Fixed 1.2% 15/Aug/2025 EUR IT00054932                                    | 0.00% | 0.00%        |
| Eli Lilly & Co Callable Bond Fixed 1.125% 14-Sep-51 XS23861865                                  | 0.00% | JP1024441P12 |
| BUY USD:SELL JPY 20-Nov-23  | 0.00% | JP1300351B93 |
| Bank Of America Corp Callable Notes Variable 22-Apr-32 22-Apr                                   | 0.00% | IT0005493298 |
| National Australia Bank 21/1/25 1.65%   | 0.00% | 0.00%        |
| Deutsche Boerse Ag Callable Notes Fixed 0.125% 22-Feb-31 DE                                     | 0.00% | XS2386186576 |
| Republic Of Austria Bond Fixed 0% 20/Apr/2025 EUR AT0000A2                                      | 0.00% | 0.00%        |
| Kingdom Of Spain Bond Fixed 0.8% 30/Jul/2027 EUR ES0000012                                      | 0.00% | US06051GJT76 |
| Radian Group Inc  | 0.00% | AU3CB0269892 |
| Marsh & McLennan Cos Inc Callable Notes Fixed 2.375% 15-Dec                                     | 0.00% | DE000A3H2465 |
| Acef Holding Sca Callable Notes Fixed 1.25% 26-Apr-30 XS24017                                   | 0.00% | AT0000A2QRW0 |
| Roper Technologies Inc Callable Notes Fixed 2% 30-Jun-30 US77                                   | 0.00% | ES0000012G26 |
| Winnebago Industries  | 0.00% | 0.00%        |
| Alba 2006-2 Plc 2006-2 A3A Floating 15/Dec/2038   | 0.00% | US7502361014 |
| Terna - Rete Elettrica Nazionale Medium Term Note 1% 10-Apr                                     | 0.00% | US571748BP64 |
| Kingdom Of Spain Bond Fixed 2.15% 31/Oct/2025 EUR ES00000                                       | 0.00% | XS2401704189 |
| Kingdom Of Spain Bond Fixed 0% 31/May/2025 EUR ES0000012  | 0.00% | US776743AJ55 |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 0.875% 14                                    | 0.00% | US9746371007 |
| HP Inc Callable Notes Fixed 2.65% 17/Jun/2031 USD US40434LAJ44                                  | 0.00% | 0.00%        |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-50 DE0001                                      | 0.00% | XS0271529967 |
| Gilead Sciences Inc Callable Notes Fixed 1.65% 01-Oct-30 US375                                  | 0.00% | XS1980270810 |
| Pepsico Inc Callable Notes Fixed 0.75% 14/Oct/2033 XS2397367                                    | 0.00% | ES00000127G9 |
| Japan Bond Fixed 0.9% 20/Jun/2042 JPY 50000 JP1201811N77  | 0.00% | ES0000012K38 |
| American Tower Corp Callable Notes Fixed 1% 15-Jan-32 XS222                                     | 0.00% | XS2229470146 |
| Erg Spa Callable Medium Term Note Fixed 0.875% 15-Sep-31 XS                                     | 0.00% | 0.00%        |
| Cofinimmo Sa Callable Notes Fixed 0.875% 02-Dec-30 BE632549                                     | 0.00% | US40434LAJ44 |
| Fidelity National Information Services Inc 4.75% 15-May-48 US                                   | 0.00% | DE0001030724 |
| Western Au Treasury Corp 20/07/33 4.25%   | 0.00% | US375558BY84 |
| Republic Of Singapore Bond Fixed 2.875% 01-Jul-29 SG3263998                                     | 0.00% | XS2397367421 |
| Zions Bancorporation  | 0.00% | 0.00%        |
| Commonwealth Of Australia Bond Fixed 3.75% 21-Apr-37 AU3T                                       | 0.00% | XS2397367421 |
| Nordea Kredit Realkreditatieselskab Bond Fixed 1% 01-Oct-50                                     | 0.00% | 0.00%        |
| Bond Option P Frtr 0.97 EUR 0525  | 0.00% | 0.00%        |
| Enel Finance International Nv Callable Notes Fixed 4.75% 25-Ma                                  | 0.00% | 0.00%        |
| Enbridge Inc Callable Medium Term Note Fixed 6.51% 09-Nov-5                                     | 0.00% | 0.00%        |
| Pepsico Inc Callable Notes Fixed 0.4% 09/Oct/2032 XS22426332                                    | 0.00% | 0.00%        |
| Kiwibank Ltd 12/05/2028 6.40%   | 0.00% | 0.00%        |
| Gecina Sa Callable Medium Term Note Fixed 0.875% 25-Jan-33                                      | 0.00% | 0.00%        |
| Abn Amro Bank Nv Notes Fixed 4.75% 28/Jul/2025 USD US0008                                       | 0.00% | 0.00%        |
| Quest Diagnostics   | 0.00% | 0.00%        |
| United States Bond Fixed 3% 15/May/2045 US912810RM27  | 0.00% | 0.00%        |
| Trane Technologies Global Holding Co Ltd Callable 4.3% 21-Feb-                                  | 0.00% | 0.00%        |
| Mizuho Financial Group Inc Callable Notes Variable 10-Jul-31 1%                                 | 0.00% | 0.00%        |
| Republic Of Italy Bond Fixed 0.9% 01/Apr/2031 EUR IT00054228                                    | 0.00% | 0.00%        |
| Electronic Arts Inc Callable Notes Fixed 1.85% 15-Feb-31 US285                                  | 0.00% | 0.00%        |
| Unicredit Spa Callable Notes Variable 03/Jun/2032 03-Jun-32 U                                   | 0.00% | 0.00%        |
| Toyota Motor Credit Corp Callable Medium Term Note 1.65% 11                                     | 0.00% | 0.00%        |
| Japan Bond Fixed 0.5% 20/Jun/2038 JPY 50000 JP1201651J76  | 0.00% | 0.00%        |
| Blackrock Inc Callable Notes Fixed 2.1% 25-Feb-32 US09247XAS                                    | 0.00% | 0.00%        |
| Japan Bond Fixed 2.4% 20/Sep/2038 JPY 50000 JP13002918A0  | 0.00% | 0.00%        |
| Enel Spa Callable Notes Variable EUR 1000 08-Sep-72 08-Sep-72                                   | 0.00% | 0.00%        |
| Equinix Inc Callable Notes Fixed 1% 15/Mar/2033 XS230434069                                     | 0.00% | 0.00%        |
| United States Notes Fixed 4.125%  | 0.00% | 0.00%        |

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| Owens Corning Callable Notes Fixed 4.4% 30-Jan-48 US690742A     | 0.00% | US690742AH44 |
| HSBC Holdings Plc Callable Notes Variable 18-Aug-31 18-Aug-31   | 0.00% | US404280CK33 |
| Jb Hunt Transport Services Inc Callable Notes 3.875% 01-Mar-21  | 0.00% | US445658CF29 |
| Visa Inc Callable Notes Fixed 4.3% 14/Dec/2045 USD US92826C     | 0.00% | US92826CAF95 |
| Barclays Plc Callable Notes Variable 20/Jun/2030 20-Jun-30 USC  | 0.00% | US06738EBK01 |
| Caixabank Sa Medium Term Note Fixed 1.75% 24-Oct-23 XS189       | 0.00% | XS1897489578 |
| Kingdom Of Spain Bond Fixed 2.55% 31/Oct/2032 EUR ES00000       | 0.00% | ES0000012K61 |
| Nikkon Holdings Co Limited                                      | 0.00% | JP3709600005 |
| United States Notes Fixed 3.875%                                | 0.00% | US91282CGB19 |
| Prologis Euro Finance Llc Callable Bond Fixed 1.5% 08-Feb-34 X  | 0.00% | XS2439004685 |
| Cooperatieve Rabobank Ua Callable Notes Variable 06-Apr-33 C    | 0.00% | US74977RDP64 |
| Arizona Public Service Co Callable Notes Fixed 2.2% 15-Dec-31 l | 0.00% | US040555DD31 |
| lcade Callable Notes Fixed 0.625% 18/Jan/2031 EUR FR0014001     | 0.00% | FR0014001IM0 |
| Western Union Co/The Callable Notes Fixed 2.75% 15-Mar-31 L     | 0.00% | US959802BA61 |
| BUY NZD:SELL EUR 31-10-2023 1.7766849                           | 0.00% |              |
| Kojamo Oyj Callable Medium Term Note Fixed 0.875% 28-May-:      | 0.00% | XS2345877497 |
| Xerox Corp  | 0.00% | US98421M1062 |
| International Consolidated Airlines Group Sa                    | 0.00% | ES0177542018 |
| Apa Infrastructure Ltd Callable Medium Term Note 1.25% 15-M     | 0.00% | XS2315784806 |
| Swap Call Option 0.047 Usd0624                                  | 0.00% |              |
| BUY USD:SELL EUR 02-Nov-23                                      | 0.00% |              |
| Barclays Plc Callable Notes Variable 24/Nov/2032 24-Nov-32 US   | 0.00% | US06738EBV65 |
| Nomura Holdings Inc   | 0.00% | JP3762600009 |
| Fortive Corp Callable Notes Fixed 4.3% 15/Jun/2046 US34959JA    | 0.00% | US34959JAH14 |
| Spectra Energy Partners Lp Callable Notes Fixed 4.5% 15-Mar-4:  | 0.00% | US84756NAG43 |
| Japan Bond Fixed 1.3% 20/Jun/2035 JPY 50000 JP1201531F68        | 0.00% | JP1201531F68 |
| Japan Bond Fixed 0.5% 20/Mar/2049 JPY 50000 JP1300621K47        | 0.00% | JP1300621K47 |
| Deutsche Bank Ag Callable Medium Term Note 19-Nov-30 19-N       | 0.00% | DE000DL19VS4 |
| Home Depot Inc/The Callable Notes Fixed 1.375% 15-Mar-31 U:     | 0.00% | US437076CF79 |
| Verizon Communications Inc Callable Notes Fixed 1.75% 20-Jan-   | 0.00% | US92343VFR06 |
| French Republic Bond Fixed 4% 25/Apr/2055 EUR 1 FR0010171:      | 0.00% | FR0010171975 |
| Cadent Finance Plc Callable Medium Term Note Fixed 2.625% 2     | 0.00% | XS1492681033 |
| Sainsbury (J) Plc   | 0.00% | GB00B019KW72 |
| Banco Santander Sa Notes Fixed 2.749% 03/Dec/2030 US05971       | 0.00% | US05971KAG40 |
| Republic Of Austria Bond Fixed 0.9% 20/Feb/2032 AT0000A2W:      | 0.00% | AT0000A2WSC8 |
| Verizon Communications Inc Callable Notes Fixed 1.875% 19-Se    | 0.00% | XS2052321176 |
| Sk Hynix Inc Notes Fixed 2.375% 19/Jan/2031 USD US78392BAC      | 0.00% | US78392BAC19 |
| United States Notes Fixed 3.875%                                | 0.00% | US91282CCT18 |
| Japan Bond Fixed 0.5% 20/Dec/2041 JPY 50000 JP1201791N14        | 0.00% | JP1201791N14 |
| Japan Bond Fixed 0.3% 20/Dec/2039 JPY 50000 JP1201711L13        | 0.00% | JP1201711L13 |
| Japan Bond Fixed 0.2% 20/Jun/2036 JPY 50000 JP1201571G68        | 0.00% | JP1201571G68 |
| Orange Sa Callable Medium Term Note Fixed 0.625% 16-Dec-33      | 0.00% | FR00140062C4 |
| Republic Of Italy Bond Fixed 3.25% 01/Mar/2038 EUR IT000549     | 0.00% | IT0005496770 |
| Lowe'S Cos Inc Callable Notes Fixed 4.45% 01-Apr-62 US548661    | 0.00% | US548661EF07 |
| Thor Industries Inc   | 0.00% | US8851601018 |
| Newcrest Finance Pty Ltd Callable Notes Fixed 4.2% 13-May-50    | 0.00% | US65120FAE43 |
| Dsv A/S Callable Notes Fixed 0.375% 26/Feb/2027 XS21254267:     | 0.00% | XS2125426796 |
| Qatarenergy Callable Bond Fixed 3.125% 12/Jul/2041 XS235954     | 0.00% | XS2359548935 |
| Japan Bond Fixed 0.5% 20/Mar/2038 JPY 50000 JP1201641J38        | 0.00% | JP1201641J38 |
| Hydro One Inc Callable Medium Term Note Fixed 5.36% 20-May      | 0.00% | CA44810ZAP59 |
| Loomis Ab   | 0.00% | SE0014504817 |
| Ingredion Inc   | 0.00% | US4571871023 |
| Canada Bond Fixed 3% 01/Apr/2026 CAD 1000 CA135087P816          | 0.00% | CA135087P816 |
| Societe Generale Sa Medium Term Note Fixed 2.125% 27-Sep-2      | 0.00% | FR0013368602 |
| Sylvamo Corporation   | 0.00% | US8713321029 |
| FIRST American Financial Corp Callable Notes Fixed 2.4% 15-Au   | 0.00% | US31847RAH57 |
| Australia & New Zealand Banking Group Ltd Callable 22-Jul-30 :  | 0.00% | US052528AL09 |
| United States Notes Fixed 2.625%                                | 0.00% | US91282CET45 |
| Bank Deposit (CHF JPM )   | 0.00% |              |
| Japan Bond Fixed 0.005% 01/Jul/2025 JPY 50000 JP1024501P76      | 0.00% | JP1024501P76 |
| Federal Realty Op Lp Callable Notes Fixed 4.5% 01-Dec-44 US31   | 0.00% | US313747AV99 |
| Royal Bank Of Canada Notes Fixed 5.235% 02-Nov-26 CA78008:      | 0.00% | CA780086VV38 |
| Leg Immobilien Se Callable Medium Term Note Fixed 1.5% 17-J:    | 0.00% | DE000A3MQNQ2 |
| Telus Corp Callable Notes Fixed 4.3% 15/Jun/2049 US87971MBI     | 0.00% | US87971MBK80 |
| Prologis Euro Finance Llc Callable Notes Fixed 0.5% 16-Feb-32 X | 0.00% | XS2296204444 |
| Republic Of Italy Bond Fixed 0.95% 15/Sep/2027 EUR IT000541:    | 0.00% | IT0005416570 |
| Csg Systems International Inc.                                  | 0.00% | US1263491094 |
| Ns Solutions Corporation  | 0.00% | JP3379900008 |
| Brunswick Corporation   | 0.00% | US1170431092 |
| Assurant Inc Callable Notes Fixed 2.65% 15-Jan-32 US04621XAN    | 0.00% | US04621XAN84 |
| Japan Bond Fixed 0.3% 20/Sep/2039 JPY 50000 JP1201701KA5        | 0.00% | JP1201701KA5 |
| Coca-Cola Co/The Callable Notes Fixed 1.1% 02-Sep-36 XS1485:    | 0.00% | XS1485643610 |

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| Republic Of Italy Bond Fixed 4.35% 01/Nov/2033 EUR IT000554408  | 0.00% | IT000554408  |
| Fortune Brands Innovations Inc Callable Notes 4.5% 25-Mar-52    | 0.00% | US34964CAG15 |
| Republic Of Singapore Bond Fixed 1.875% 01-Mar-50 SGXF2724      | 0.00% | SGXF27246101 |
| Zhejiang Expressway Co Ltd                                      | 0.00% | CNE100000454 |
| ANZ New Zealand Int'L Ltd/London Notes Fixed 3.45% 21-Jan-21    | 0.00% | US00182EBJ73 |
| Bank Of Montreal Callable Notes Variable 26-Nov-82 26-Nov-82    | 0.00% | CA06368D8W71 |
| Rb Global Inc   | 0.00% | CA74935Q1072 |
| Commonwealth Of Australia Bond Fixed 2.75% 21-Jun-35 AU000      | 0.00% | AU000XCLWAMO |
| National Grid Electricity Distribution West 5.75% 16-Apr-32 XSO | 0.00% | XS0627336323 |
| United States Bond Fixed 3.125% 15-Feb-42 US912810QU51          | 0.00% | US912810QU51 |
| Texas Eastern Transmission Lp Callable Notes Fixed 4.15% 15-Jan | 0.00% | US882384AE01 |
| Carrier Global Corp Callable Notes Fixed 3.377% 05-Apr-40 US1   | 0.00% | US14448CAR51 |
| Odp Corporation   | 0.00% | US88337F1057 |
| Bank Of Nova Scotia/The Callable Notes Variable 02-Aug-33 02-   | 0.00% | CA06415GM982 |
| Microsoft Corp Callable Notes Fixed 4.45% 03-Nov-45 US594911    | 0.00% | US594918BL72 |
| UWM Mortgage Trust 2021-Inv4 2021-Inv4 A3 Variable              | 0.00% | US918307AC33 |
| Republic Of Austria Bond Fixed 2.4% 23/May/2034 AT0000A106      | 0.00% | AT0000A10683 |
| Arizona Public Service Co Callable Notes Fixed 4.25% 01-Mar-49  | 0.00% | US040555CY86 |
| Bank Of Montreal Callable Notes Variable CAD 1000 26-May-72     | 0.00% | CA06368LHJ85 |
| Marsh & McLennan Cos Inc Callable Notes Fixed 4.35% 30-Jan-4    | 0.00% | US571748BC51 |
| Republic Of Austria Bond Fixed 0% 20/Feb/2030 EUR AT0000A2      | 0.00% | AT0000A2CQD2 |
| Motability Operations Group Plc Callable Medium 2.125% 18-Jan   | 0.00% | XS2431784441 |
| American Financial Group Inc                                    | 0.00% | US0259321042 |
| Keurig Dr Pepper Inc Callable Notes Fixed 3.8% 01-May-50 US49   | 0.00% | US49271VAK61 |
| British Telecommunications Plc Callable Medium 6.375% 23-Jun    | 0.00% | XS0306772699 |
| Japan Bond Fixed 1% 20/Dec/2035 JPY 50000 JP1201551FC0          | 0.00% | JP1201551FC0 |
| Japan Bond Fixed 1.2% 20/Sep/2035 JPY 50000 JP1201541F90        | 0.00% | JP1201541F90 |
| Gibson Energy Inc Callable Medium Term Note Fixed 5.75% 12-Jun  | 0.00% | CA37482ZAF86 |
| Nasdaq Inc Callable Notes Fixed 3.85% 30/Jun/2026 US631103AG    | 0.00% | US631103AG34 |
| Republic Of Singapore Bond Fixed 2.75% 01/Mar/2046 SG31A70      | 0.00% | SG31A7000004 |
| National Bank Of Canada Callable Notes Variable 16-Aug-32 16-   | 0.00% | CA63306AHF62 |
| National Grid Plc Callable Medium Term Note Fixed 0.75% 01-Sep  | 0.00% | XS2381853436 |
| Bank Of Nova Scotia/The Callable Notes Variable 27-Oct-81 27-   | 0.00% | US0641598N91 |
| Bellway Plc   | 0.00% | GB0000904986 |
| Skyworks Solutions Inc Callable Notes Fixed 1.8% 01-Jun-26 US8  | 0.00% | US83088MAK80 |
| BUY USD:SELL AUD 03-Oct-23                                      | 0.00% |              |
| Lg Corp   | 0.00% | KR7003550001 |
| BUY USD:SELL DKK 02-Apr-24                                      | 0.00% |              |
| Walgreens Boots Alliance Inc                                    | 0.00% | US9314271084 |
| Lloyds Banking Group Plc Callable Notes Variable 11-May-27 11   | 0.00% | US53944YAP88 |
| Kilroy Realty Lp Callable Notes Fixed 3.05% 15-Feb-30 US494271  | 0.00% | US49427RAP73 |
| Toronto-Dominion Bank/The Callable Notes Fixed 4.21% 01-Jun     | 0.00% | CA89117F7G86 |
| HSBC Holdings Plc Callable Notes Variable 24-May-27 24-May-2    | 0.00% | US404280CM98 |
| Japan Bond Fixed 1.4% 20/Sep/2034 JPY 50000 JP1201501E99        | 0.00% | JP1201501E99 |
| Centuria Capital Group  | 0.00% | AU000000CN15 |
| Republic Of Italy Bond Fixed 2.5% 01/Dec/2032 EUR IT000549423   | 0.00% | IT0005494239 |
| Intact Financial Corp Callable Medium Term Note 5.16% 16-Jun    | 0.00% | CA45823ZAD48 |
| Crown Castle Inc Callable Notes Fixed 4% 15-Nov-49 US22822V     | 0.00% | US22822VAP67 |
| National Grid Electricity Transmission Plc 5.221% 16-Sep-31 CA6 | 0.00% | CA636273AD65 |
| Marsh & McLennan Cos Inc Callable Notes Fixed 4.75% 15-Mar-     | 0.00% | US571748BH49 |
| National Grid Electricity Transmission Plc 2% 17-Apr-40 XS2157- | 0.00% | XS2157487237 |
| Southern California Edison Co Callable Bond Fixed 1.1% 01-Apr-  | 0.00% | US842400HB27 |
| Republic Of Italy Bond Fixed 0.25% 15/Mar/2028 EUR IT0005433    | 0.00% | IT0005433690 |
| Canada Bond Fixed 5% 01/Jun/2037 CAD 1000 CA135087XW98          | 0.00% | CA135087XW98 |
| SAP Se Callable Bond Fixed 0.375% 18/May/2029 EUR XS217671      | 0.00% | XS2176715667 |
| Overnight Index Swap SOFR /4.158% USD0325                       | 0.00% |              |
| Republic Of Italy Bond Fixed 1.35% 01/Apr/2030 EUR IT000538330  | 0.00% | IT0005383309 |
| Steris Irish Finco Unltd Co Callable Notes Fixed 3.75% 15-Mar-5 | 0.00% | US85917PAB31 |
| Sun Life Financial Inc Callable Bond Variable 10-Aug-34 10-Aug- | 0.00% | CA86682ZAS52 |
| Japan Bond Fixed 1.3% 20/Mar/2063 JPY 50000 JP1400161P53        | 0.00% | JP1400161P53 |
| United States Bond Fixed 4.5% 15-Aug-39 US912810QC53            | 0.00% | US912810QC53 |
| Romania Bond Fixed 2.625% 02/Dec/2040 EUR 1000 XS225840C        | 0.00% | XS2258400162 |
| Dow Chemical Co/The Callable Bond Fixed 1.875% 15-Mar-40 X      | 0.00% | XS2122933695 |
| Westpac Banking Corp Callable Medium Term Note 23-Nov-31 :      | 0.00% | US961214DF70 |
| Gs Mortgage-Backed Securities Trust 2021-Inv1                   | 0.00% | US36263KAB70 |
| Kilroy Realty Lp Callable Notes Fixed 2.5% 15-Nov-32 US49427R   | 0.00% | US49427RAQ56 |
| Japan Bond Fixed 1.6% 20/Dec/2033 JPY 50000 JP1201471DC6        | 0.00% | JP1201471DC6 |
| Royal Bank Of Canada Callable Notes Variable 30-Jun-30 30-Jun   | 0.00% | CA780086SA38 |
| Canadian Imperial Bank Of Commerce                              | 0.00% | CA1360691010 |
| United States Bond Fixed 3.75% 15-Aug-41 US912810QS06           | 0.00% | US912810QS06 |
| Nippon Accomodations Fund Inc                                   | 0.00% | JP3046440008 |
| Biogen Inc  | 0.00% | US09062X1037 |

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| United States Bond Fixed 5.25% 15-Nov-28 US912810FF04           | 0.00% | US912810FF04  |
| Owens Corning Callable Notes Fixed 4.3% 15-Jul-47 US690742AG60  | 0.00% | US690742AG60  |
| Kingdom Of Spain Bond Fixed 4.65% 30/Jul/2025 EUR ES00000122E5  | 0.00% | ES00000122E5  |
| Charterhall Long Wale Reit                                      | 0.00% | AU000000CLW0  |
| United Kingdom Of Great Britain And Northern                    | 0.00% | GB00B54QLM75  |
| Ccep Finance Ireland Dac Callable Bond Fixed 1.5% 06-May-41     | 0.00% | XS2337061837  |
| United States Bond Fixed 2.75% 15-Aug-42 US912810QX90           | 0.00% | US912810QX90  |
| Republic Of Italy Bond Fixed 0.45% 15/Feb/2029 EUR IT0005467482 | 0.00% | IT0005467482  |
| Mill City Mortgage Loan Trust 2019-Gs2 2019-Gs2 A1              | 0.00% | US59981TAC99  |
| Schlumberger Investment Sa Callable Notes Fixed 2.65% 26-Jun    | 0.00% | US806854AJ48  |
| Metro Inc/Cn Callable Medium Term Note Fixed 5.03% 01-Dec-      | 0.00% | CA59162NAB51  |
| American Mun Pwr Ohio Inc Rev Rev Bds 2010A 8.084% 15-Feb-      | 0.00% | US02765UEK60  |
| Arvida Group Limited  | 0.00% | NZARVE0001S5  |
| Commonwealth Of Australia Bond Fixed 3% 21-Mar-47 AU000X        | 0.00% | AU000XCLWAS7  |
| Canadian National Railway Co Callable Notes Fixed 4.7% 10-Ma    | 0.00% | CA136375DG42  |
| Johnson & Johnson Callable Notes Fixed 2.625% 15-Jan-25 US4     | 0.00% | US478160CJ19  |
| Alimentation Couche-Tard Inc Callable Notes Fixed 3.439% 13-M   | 0.00% | US01626PAP18  |
| Mebuki Financial Group Inc                                      | 0.00% | JP3117700009  |
| Nichias Corporation   | 0.00% | JP3660400007  |
| Wpp Finance 2013 Medium Term Note Fixed 2.875% 14-Sep-46        | 0.00% | XS1489364395  |
| Sabra Health Care Reit Inc                                      | 0.00% | US78573L1061  |
| Interest Rate Swap EURI/0.0635 EUR1152                          | 0.00% |               |
| Republic Of Italy Bond Fixed 2.45% 01/Sep/2033 EUR IT000524C    | 0.00% | IT0005240350  |
| Japan Bond Fixed 1.8% 20/Sep/2031 JPY 50000 JP1201301B94        | 0.00% | JP1201301B94  |
| Prosus Nv Callable Notes Fixed 4.987% 19/Jan/2052 US74365PA     | 0.00% | US74365PAJ75  |
| FortisAlberta Inc Callable Medium Term Note Fixed 4.618% 30-M   | 0.00% | CA34957ZAZ77  |
| Airtel Africa Plc   | 0.00% | GB00BKDRYJ47  |
| Honda Canada Finance Inc 1.337% 17-Mar-26 CA438121AX33          | 0.00% | CA438121AX33  |
| Enbridge Inc Callable Notes Variable 27/Sep/2077 27-Sep-77 CA   | 0.00% | CA29250NAT24  |
| Japan Bond Fixed 2.2% 20/Mar/2041 JPY 50000 JP1300341B39        | 0.00% | JP1300341B39  |
| Enel Finance International Nv Callable Medium Term 0.875% 17    | 0.00% | XS2353182376  |
| Colgate-Palmolive Co Callable Medium Term Note 0.875% 12-N      | 0.00% | XS2078409716  |
| Bank Of Nova Scotia/The Callable Notes Fixed 1.85% 02-Nov-26    | 0.00% | CA06415FFT45  |
| French Republic Bond Fixed 1.25% 25/May/2038 EUR 1 FR0014       | 0.00% | FR0014009O62  |
| Commonwealth Bank Au 11/1/24 3%                                 | 0.00% | AU3CB0259943  |
| Home Depot Inc/The Callable Notes Fixed 4.4% 15-Mar-45 US4      | 0.00% | US437076BF88  |
| Sankyu Inc  | 0.00% | JP3326000001  |
| Canada Bond Fixed 5.75% 01/Jun/2033 CAD 1000 CA135087XG4        | 0.00% | CA135087XG49  |
| Romania Bond Fixed 2% 14/Apr/2033 EUR 1000 XS2331735253         | 0.00% | XS2331735253  |
| Japan Bond Fixed 0.4% 20/Mar/2039 JPY 50000 JP1201681K44        | 0.00% | JP1201681K44  |
| Appalachian Power Co Callable Notes Fixed 7% 01-Apr-38 US03     | 0.00% | US037735CM71  |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Callable 3.125% 15-Feb-  | 0.00% | US62954HAL24  |
| Hibbett Inc   | 0.00% | US4285671016  |
| Procter & Gamble Co/The Callable Notes Fixed 2.45% 03-Nov-2     | 0.00% | US742718ER62  |
| United Kingdom Of Great Britain And Northern                    | 0.00% | GB00BLBDX619  |
| Rio Tinto Finance Usa Ltd Callable Notes Fixed 7.125% 15-Jul-28 | 0.00% | US767201AD89  |
| Discover Bank Callable Notes Variable 09/Aug/2028 09-Aug-28     | 0.00% | US25466AAN19  |
| Hormel Foods Corp Callable Notes Fixed 3.05% 03-Jun-51 US44     | 0.00% | US440452AJ91  |
| Leggett & Platt Inc Callable Notes Fixed 3.5% 15-Nov-51 US524   | 0.00% | US524660BA49  |
| Bank Of America Corp Callable Medium Term Note 19-Jun-41        | 0.00% | US06051GJE08  |
| Keurig Dr Pepper Inc Callable Notes Fixed 3.35% 15-Mar-51 US4   | 0.00% | US49271VAM28  |
| 3 Month Sofr Fut Interest Rate 17/Dec/2024 Sfru4                | 0.00% |               |
| Intact Financial Corp Callable Notes Variable 31-Mar-81 31-Mar  | 0.00% | CA45823TAD87  |
| BUY NZD:SELL CAD 31-10-2023 1.2454556                           | 0.00% |               |
| Kingdom Of Spain Bond Fixed 0.5% 31/Oct/2031 EUR ES000001       | 0.00% | ES0000012132  |
| Huntington Bancshares Inc/Oh Callable Notes Fixed 2.55% 04-F    | 0.00% | US446150AS35  |
| Sun Life Financial Inc Callable Notes Variable 21-Nov-33 21-Nov | 0.00% | CA866822ZAQ96 |
| Equinix Inc Callable Notes Fixed 3.4% 15/Feb/2052 US29444UB     | 0.00% | US29444UBT25  |
| Republic Of Italy Bond Fixed 3.5% 01/Mar/2030 EUR IT0005024     | 0.00% | IT0005024234  |
| Kingdom Of Spain Bond Fixed 0.1% 30/Apr/2031 EUR ES000001       | 0.00% | ES0000012H41  |
| Unilever Capital Corp Callable Notes Fixed 5.9% 15-Nov-32 US9   | 0.00% | US904764AH00  |
| Kingdom Of Spain Bond Fixed 0% 31/Jan/2028 EUR ES0000012I       | 0.00% | ES0000012I08  |
| Covenry Building Society Bond Fixed 0.01% 07-Jul-28 XS23605     | 0.00% | XS2360599281  |
| Wh Group Limited  | 0.00% | KYG960071028  |
| Altgas Ltd Callable Medium Term Note Fixed 4.99% 04-Oct-47      | 0.00% | CA02138ZAR43  |
| Enbridge Inc Callable Notes Fixed 3.4% 01/Aug/2051 US29250N     | 0.00% | US29250NBE40  |
| Coface Sa Callable Notes Fixed 6% 22/Sep/2032 EUR FR001400C     | 0.00% | FR001400C5Y7  |
| American Tower Corp Callable Notes Fixed 2.1% 15-Jun-30 US0     | 0.00% | US03027XBC39  |
| Juniper Networks Inc Callable Notes Fixed 3.75% 15-Aug-29 US    | 0.00% | US48203RAM60  |
| Kingdom Of Spain Bond Fixed 4.7% 30/Jul/2041 EUR ES0000012      | 0.00% | ES00000121S7  |
| Oneok Partners Lp Callable Notes Fixed 6.85% 15-Oct-37 US682    | 0.00% | US68268NAD57  |
| Republic Of Italy Bond Fixed 3% 01/Aug/2029 EUR IT000536516     | 0.00% | IT0005365165  |



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| Amgen Inc Callable Notes Fixed 6.375% 01/Jun/2037 US031162.    | 0.00% | US031162AW01 |
| Crown Castle Inc Callable Notes Fixed 2.25% 15-Jan-31 US22822  | 0.00% | US22822VAT89 |
| BUY USD:SELL NOK 03-Oct-23                                     | 0.00% |              |
| HSBC Holdings Plc Medium Term Note Fixed 5.75% 20-Dec-27 X     | 0.00% | XS0159497162 |
| Keyspan Gas East Corp Callable Notes Fixed 3.586% 18-Jan-52 L  | 0.00% | US49338CAC73 |
| Pou Chen   | 0.00% | TW0009904003 |
| Republic Of Italy Bond Fixed 0.6% 01/Aug/2031 EUR IT00054366   | 0.00% | IT0005436693 |
| Japan Bond Fixed 2.1% 20/Mar/2025 JPY 50000 JP1200751533       | 0.00% | JP1200751533 |
| Bank Deposit (SGD JPM )  | 0.00% |              |
| Republic Of Singapore Bond Fixed 2.75% 01/Apr/2042 SG32549     | 0.00% | SG3254976487 |
| Applied Materials Inc Callable Notes Fixed 5.85% 15-Jun-41 US  | 0.00% | US038222AG04 |
| Peet Limited   | 0.00% | AU000000PPC5 |
| Empire Co Ltd 'A'  | 0.00% | CA2918434077 |
| Umbs Mortpass 3.5% 01/Dec/2052 Cl Pn# Ra8199                   | 0.00% | US3133KQDC78 |
| Royal Bank Of Canada Callable Notes Variable 28-Jan-33 28-Jan  | 0.00% | CA7800865Y14 |
| Manulife Financial Corp Callable Notes Variable 13-May-35 13-M | 0.00% | CA56501RAJ55 |
| Canada Bond Fixed 4% 01/Jun/2041 CAD 1000 CA135087YQ12         | 0.00% | CA135087YQ12 |
| Schneider Electric Se Callable Medium Term Note 0.875% 11-M    | 0.00% | FR0012601367 |
| Japan Bond Fixed 1.7% 20/Mar/2044 JPY 50000 JP1300421E39       | 0.00% | JP1300421E39 |
| Republic Of Poland Bond Fixed 6% 25/Oct/2033 PLN PL0000115291  | 0.00% | PL0000115291 |
| Unilever Finance Netherlands Bv Bond Fixed 0.5% 06-Jan-25 XS   | 0.00% | XS1873208950 |
| Japan Bond Fixed 1.5% 20/Jun/2034 JPY 50000 JP1201491E67       | 0.00% | JP1201491E67 |
| Societe Generale Sa Notes Fixed 3.625% 01/Mar/2041 US83368     | 0.00% | US83368RBB78 |
| Nestle Holdings Inc Callable Medium Term Note 1.375% 23-Jun    | 0.00% | XS2354308194 |
| Japan Bond Fixed 1.2% 20/Dec/2034 JPY 50000 JP1201511EC7       | 0.00% | JP1201511EC7 |
| Japan Bond Fixed 2.1% 20/Dec/2029 JPY 50000 JP12011419C6       | 0.00% | JP12011419C6 |
| Republic Of Poland Bond Fixed 5.75% 25/Apr/2029 PL0000105391   | 0.00% | PL0000105391 |
| Eli Lilly & Co Callable Bond Fixed 1.625% 02-Jun-26 XS12407510 | 0.00% | XS1240751062 |
| Kingdom Of Spain Bond Fixed 4.2% 31/Jan/2037 EUR ES000001      | 0.00% | ES0000012932 |
| CVS Health Corp Callable Notes Fixed 5.125% 20-Jul-45 US1266   | 0.00% | US126650CN80 |
| Interstate Power And Light Co Callable Notes Fixed 3.1% 30-Nov | 0.00% | US461070AT14 |
| Danaher Corp Callable Notes Fixed 2.6% 01/Oct/2050 US23585     | 0.00% | US235851AV47 |
| Republic Of Singapore Bond Fixed 2.25% 01/Aug/2036 SG31A9C     | 0.00% | SG31A9000002 |
| Hungary Bond Fixed 5% 22/Feb/2027 EUR 1000 XS2558594391        | 0.00% | XS2558594391 |
| Kingdom Of Spain Bond Fixed 2.75% 31/Oct/2024 EUR ES00000      | 0.00% | ES00000126B2 |
| International Flavors & Fragrances Inc Callable 3.468% 01-Dec- | 0.00% | US459506AS05 |
| Japan Bond Fixed 2.1% 20/Dec/2030 JPY 50000 JP1201231AC0       | 0.00% | JP1201231AC0 |
| Keycorp  | 0.00% | US4932671088 |
| Bg Energy Capital Plc Medium Term Note Fixed 5% 04-Nov-36 X    | 0.00% | XS0702029132 |
| Dover Corp Callable Bond Fixed 1.25% 09/Nov/2026 XS1405765     | 0.00% | XS1405765733 |
| Intact Financial Corp Callable Medium Term Note 1.928% 16-Dec  | 0.00% | CA45823TAB22 |
| Adobe Inc Callable Notes Fixed 3.25% 01/Feb/2025 US00724FA     | 0.00% | US00724FAC59 |
| Japan Bond Fixed 0.005% 01/Aug/2025 JPY 50000 JP1024511P8      | 0.00% | JP1024511P82 |
| Japan Bond Fixed 0.3% 20/Jun/2039 JPY 50000 JP1201691K75       | 0.00% | JP1201691K75 |
| Republic Of Italy Bond Fixed 3.5% 15/Jan/2026 EUR IT0005514473 | 0.00% | IT0005514473 |
| Telus Corp Callable Notes Fixed 2.05% 07/Oct/2030 CA87971MI    | 0.00% | CA87971MBS13 |
| Comcast Corp Callable Notes Fixed 2.937% 01-Nov-56 US20030     | 0.00% | US20030NDU28 |
| Coca-Cola Co/The Callable Notes Fixed 1.125% 09-Mar-27 XS11    | 0.00% | XS1197833053 |
| NYKredit Realkredit As Notes Fixed 1.5% 01-Oct-53 DK0009527    | 0.00% | DK0009527616 |
| Novartis Finance Sa Callable Bond Fixed 1.125% 30-Sep-27 30-S  | 0.00% | XS1585010074 |
| French Republic Bond Fixed 0.75% 25/May/2053 EUR 1 FR0014      | 0.00% | FR0014004J31 |
| Schneider Electric Se Callable Medium Term Note 1.375% 21-Ju   | 0.00% | FR0013344215 |
| Japan Bond Fixed 0.4% 20/Mar/2040 JPY 50000 JP1201721L45       | 0.00% | JP1201721L45 |
| Japan Bond Fixed 1.7% 20/Sep/2033 JPY 50000 JP1201461D98       | 0.00% | JP1201461D98 |
| His Majesty The King In Right Of New Zealand Bond 1.5% 15-Ma   | 0.00% | NZGOVDT531C0 |
| Itv Plc Callable Notes Fixed 1.375% 26/Sep/2026 XS2050543839   | 0.00% | XS2050543839 |
| Canadian Imperial Bank Of Commerce Callable Notes 28-Jan-82    | 0.00% | CA13607HXC10 |
| Citigroup Inc Bond Fixed 3.875% 26/Mar/2025 USD US172967JL     | 0.00% | US172967JL61 |
| CSX Corp Callable Notes Fixed 6.15% 01/May/2037 US126408GI     | 0.00% | US126408GK35 |
| Republic Of Italy Bond Fixed 3.35% 01/Mar/2035 EUR IT000535    | 0.00% | IT0005358806 |
| Intesa Sanpaolo Spa Medium Term Note Fixed 0.625% 24-Feb-2     | 0.00% | XS2304664167 |
| Qatenergy Callable Bond Fixed 2.25% 12/Jul/2031 XS2357494322   | 0.00% | XS2357494322 |
| Canada Bond Fixed 3.5% 01/Aug/2025 CAD 1000 CA135087Q64        | 0.00% | CA135087Q640 |
| French Republic Bond Fixed 4% 25/Apr/2060 EUR 1 FR00108709     | 0.00% | FR0010870956 |
| Commonwealth Of Australia Bond Fixed 3.25% 21-Jun-39 AU00      | 0.00% | AU000XCLWAP3 |
| BNP Paribas Sa Callable Notes Variable 10/Jan/2030 10-Jan-30   | 0.00% | US09659W2H65 |
| Republic Of Italy Bond Fixed 2.1% 15/Jul/2026 EUR IT000537030  | 0.00% | IT0005370306 |
| Home Depot Inc/The Callable Notes Fixed 5.4% 15-Sep-40 US43    | 0.00% | US437076AU64 |
| Macquarie Group Ltd Callable Notes Variable 15-Jun-34 15-Jun   | 0.00% | US55608JBN72 |
| Lloyds Banking Group Plc Notes Fixed 4.65% 24-Mar-26 US5394    | 0.00% | US53944YAB92 |
| Republic Of Italy Bond Fixed 1.45% 15/Nov/2024 EUR IT000528    | 0.00% | IT0005282527 |
| Vonovia Se Callable Notes Fixed 1.5% 14/Jun/2041 DE000A3E5M    | 0.00% | DE000A3E5MK0 |

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| Barclays Plc Callable Medium Term Note Variable 16-May-29 1€     | 0.00% | US06738EBD67 |
| Givaudan Finance Europe Bv Callable Notes Fixed 1% 22-Apr-27     | 0.00% | XS2126169742 |
| United States Bond Fixed 6.5% 15-Nov-26 US912810EY02             | 0.00% | US912810EY02 |
| Apple Inc Callable Notes Fixed 3.2% 11/May/2027 US037833CR1      | 0.00% | US037833CR93 |
| Hydro One Inc Callable Medium Term Note Fixed 3.63% 25-Jun-      | 0.00% | CA44810ZBX74 |
| Republic Of Singapore Bond Fixed 2.625% 01-May-28 SG31B70C       | 0.00% | SG31B7000002 |
| Saudi Arabian Oil Co Callable Bond Fixed 3.25% 24-Nov-50 XS22    | 0.00% | XS2262853349 |
| French Republic Bond Fixed 4% 25/Oct/2038 EUR 1 FR00103714       | 0.00% | FR0010371401 |
| Humana Inc Callable Notes Fixed 3.95% 15/Mar/2027 US444859       | 0.00% | US444859BF87 |
| Apple Inc Callable Notes Fixed 3.35% 09/Feb/2027 US037833CJ1     | 0.00% | US037833CJ77 |
| Volkswagen Ag  | 0.00% | DE0007664005 |
| Brooklyn Union Gas Co/The Callable Notes Fixed 4.487% 04-Ma      | 0.00% | US114259AU84 |
| Shinhan Bank Co Ltd Medium Term Note Fixed 3.875% 24-Mar-        | 0.00% | US82460EAJ91 |
| Terreno Realty Group   | 0.00% | US88146M1018 |
| Canada Bond Fixed 3.245% 24/Aug/2027 CAD 1000 CA135087P3         | 0.00% | CA135087P733 |
| Japan Bond Fixed 2% 20/Sep/2040 JPY 50000 JP1300331A99           | 0.00% | JP1300331A99 |
| Canada Bond Fixed 2.75% 01/Dec/2064 CAD 1000 CA135087C93         | 0.00% | CA135087C939 |
| French Republic Bond Fixed 0.5% 25/May/2072 EUR 1 FR001400       | 0.00% | FR0014001NN8 |
| Republic Of Singapore Bond Fixed 2.875% 01-Sep-30 SG7U3294       | 0.00% | SG7U32949426 |
| Japan Bond Fixed 2.2% 20/Sep/2039 JPY 50000 JP13003119A4         | 0.00% | JP13003119A4 |
| Japan Bond Fixed 0.5% 20/Dec/2040 JPY 50000 JP1201751M13         | 0.00% | JP1201751M13 |
| Societe Generale Sa Medium Term Note Fixed 0.75% 25-Jan-27       | 0.00% | FR0013479276 |
| Republic Of Poland Bond Fixed 7.5% 25/Jul/2028 PLN PL000011      | 0.00% | PL0000115192 |
| Ventas Realty Lp Callable Notes Fixed 4.4% 15-Jan-29 US92277C    | 0.00% | US92277GAN79 |
| Unilever Capital Corp Callable Notes Fixed 3.5% 22-Mar-28 US9    | 0.00% | US904764BC04 |
| Sun Life Financial Inc Callable Notes Variable 30-Jun-81 30-Jun- | 0.00% | CA866796AF23 |
| Republic Of Italy Bond Fixed 2.65% 01/Dec/2027 EUR IT000550068   | 0.00% | IT0005500068 |
| Kohls Corp   | 0.00% | US5002551043 |
| Republic Of Italy Bond Fixed 0.5% 01/Feb/2026 EUR IT00054198€    | 0.00% | IT0005419848 |
| Keyspan Gas East Corp Callable Notes Fixed 5.819% 01-Apr-41 U    | 0.00% | US49338CAA18 |
| Reckitt Benckiser Treasury Services Plc Callable 3% 26-Jun-27 U  | 0.00% | US75625QAE98 |
| Mitsubishi Gas Chemical Co                                       | 0.00% | JP3896800004 |
| Weyerhaeuser Co Callable Bond Fixed 7.375% 15-Mar-32 US96€       | 0.00% | US962166BR41 |
| Japan Bond Fixed 0.005% 01/Mar/2025 JPY 50000 JP1024461P3        | 0.00% | JP1024461P33 |
| Japan Bond Fixed 0.4% 20/Sep/2040 JPY 50000 JP1201741LA9         | 0.00% | JP1201741LA9 |
| SGS Nederland Holding Bv Callable Medium Term Note 0.125%        | 0.00% | XS2332234413 |
| Gilead Sciences Inc Callable Notes Fixed 4.6% 01-Sep-35 US375€   | 0.00% | US375558BG78 |
| Republic Of Poland Callable Bond Fixed 5.5% 16-Nov-27 US857€     | 0.00% | US857524AD47 |
| Japan Bond Fixed 0.5% 20/Sep/2036 JPY 50000 JP1201581G90         | 0.00% | JP1201581G90 |
| Visa Inc Callable Notes Fixed 2.75% 15/Sep/2027 US92826CAH5      | 0.00% | US92826CAH51 |
| Progress Energy Inc Callable Notes Fixed 7.75% 01-Mar-31 US74    | 0.00% | US743263AE50 |
| Victoria Treasury Corp 20/11/37 2.00%                            | 0.00% | AU3SG0002256 |
| Bank Deposit (USD )  | 0.00% |              |
| Telus Corp Callable Notes Fixed 4.1% 05/Apr/2051 CA87971MB1      | 0.00% | CA87971MBT95 |
| United States Bond Fixed 3.125% 15-Nov-41 US912810QT88           | 0.00% | US912810QT88 |
| Otis Worldwide Corp Callable Notes Fixed 2.293% 05-Apr-27 US     | 0.00% | US68902VAJ61 |
| West Fraser Timber Co Ltd  | 0.00% | CA9528451052 |
| Verizon Communications Inc Callable Notes Fixed 4.05% 22-Ma      | 0.00% | CA92343VGA67 |
| Saudi Arabian Oil Co Callable Bond Fixed 3.5% 24-Nov-70 XS226    | 0.00% | XS2262853422 |
| Novastar Mortgage Funding Trust Series 2005-4                    | 0.00% | US66987WDE49 |
| Jd.Com Inc - Cl A  | 0.00% | KYG8208B1014 |
| Republic Of Poland Medium Term Note Fixed 4.25% 14-Feb-43 :      | 0.00% | XS2586944147 |
| HSBC Holdings Plc Callable Notes Variable 22-Jul-28 22-Jul-28 X  | 0.00% | XS1961843171 |
| Republic Of Austria Bond Fixed 3.15% 20/Jun/2044 AT0000A0VI      | 0.00% | AT0000A0VRQ6 |
| Japan Bond Fixed 2.2% 20/May/2031 JPY 50000 JP1300051156         | 0.00% | JP1300051156 |
| European Union Bond Fixed 3.375% 04/Nov/2042 EUR 1 EU000.        | 0.00% | EU000A3K4DV0 |
| Sun Hung Kai Properites Limited                                  | 0.00% | HK0016000132 |
| Macy'S Inc   | 0.00% | US55616P1049 |
| Bank Of Nova Scotia/The Callable Bond Variable 27-Jul-81 27-Ju   | 0.00% | CA06415FRB09 |
| Tianneng Power Intl Ltd  | 0.00% | KYG8655K1094 |
| United States Bond Fixed 5% 15/May/2037 US912810PU60             | 0.00% | US912810PU60 |
| Toronto-Dominion Bank/The Callable Notes Variable 15-Sep-31      | 0.00% | US891160MJ94 |
| Lg UplUS Corp  | 0.00% | KR7032640005 |
| Japan Bond Fixed 0.5% 20/Dec/2024 JPY 50000 JP1103361EC6         | 0.00% | JP1103361EC6 |
| Queensland Treasury 16/04/40 2.25%                               | 0.00% | AU3SG0002124 |
| Bank Deposit (GBP Futures Rbc )                                  | 0.00% |              |
| Canada Bond Fixed 1% 01/Jun/2027 CAD 1000 CA135087F825           | 0.00% | CA135087F825 |
| Kingdom Of Spain Bond Fixed 5.15% 31/Oct/2044 EUR ES00000        | 0.00% | ES00000124H4 |
| Republic Of Italy Bond Fixed 0.95% 01/Aug/2030 EUR IT0005403     | 0.00% | IT0005403396 |
| Japan Bond Fixed 0.005% 01/Nov/2024 JPY 50000 JP1024421NB7       | 0.00% | JP1024421NB7 |
| Applied Materials Inc Callable Notes Fixed 5.1% 01-Oct-35 US0€   | 0.00% | US038222AK16 |
| Japan Bond Fixed 0.005% 01/Sep/2024 JPY 50000 JP1024401N9        | 0.00% | JP1024401N95 |

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| Japan Bond Fixed 0.005% 01/Feb/2025 JPY 50000 JP1024451P2       | 0.00% | JP1024451P27 |
| Japan Bond Fixed 0.005% 01/Apr/2025 JPY 50000 JP1024471P4       | 0.00% | JP1024471P49 |
| Japan Bond Fixed 0.005% 01/May/2025 JPY 50000 JP1024481P5       | 0.00% | JP1024481P54 |
| Japan Bond Fixed 0.2% 20/Dec/2027 JPY 50000 JP1051561P27        | 0.00% | JP1051561P27 |
| Enbridge Inc Callable Medium Term Note Fixed 4.1% 21-Sep-51     | 0.00% | CA29251ZBV81 |
| Japan Bond Fixed 1.6% 20/Jun/2045 JPY 50000 JP1300471F60        | 0.00% | JP1300471F60 |
| Brixmor Operating Partnership Lp Callable Notes 4.05% 01-Jul-3  | 0.00% | US11120VAJ26 |
| Kingdom Of Spain Bond Fixed 0.5% 30/Apr/2030 EUR ES000001       | 0.00% | ES0000012F76 |
| Unilever Finance Netherlands Bv Medium Term Note 1.625% 12      | 0.00% | XS1769091296 |
| Japan Bond Fixed 1.6% 20/Dec/2052 JPY 50000 JP1300771P16        | 0.00% | JP1300771P16 |
| Unibail-RodAMCO-Westfield Se Callable Bond 25-Apr-72 25-Apr     | 0.00% | FR0013330537 |
| Tsubakimoto Chain Co  | 0.00% | JP3535400000 |
| United Kingdom Of Great Britain And Northern                    | 0.00% | GB00BFMCN652 |
| Republic Of Singapore Bond Fixed 2.375% 01-Jul-39 SGXF13029     | 0.00% | SGXF13029610 |
| Microsoft Corp Callable Notes Fixed 4.25% 06-Feb-47 US594918    | 0.00% | US594918CA09 |
| Telus Corp Callable Notes Fixed 3.95% 16/Feb/2050 CA87971M      | 0.00% | CA87971MBP73 |
| Interest Rate Swap KLIB/3.5 MYR0928                             | 0.00% |              |
| Japan Bond Fixed 1.7% 20/Sep/2032 JPY 50000 JP1201401C92        | 0.00% | JP1201401C92 |
| NSW Treasury 07/05/41 2.25%                                     | 0.00% | AU3SG0002165 |
| Pepsico Inc Callable Notes Fixed 2.75% 19/Mar/2030 US713448     | 0.00% | US713448E536 |
| Australia & New Zealand Banking Group Ltd Callable 16-Sep-31    | 0.00% | XS2353399780 |
| Charter Communications Operating Llc / Charter 6.384% 23-Oct    | 0.00% | US161175AZ73 |
| Coca-Cola Co/The Callable Notes Fixed 0.125% 15-Mar-29 XS22     | 0.00% | XS2233154538 |
| Insignia Financial Ltd  | 0.00% | AU000000IFL2 |
| Kingdom Of Sweden Bond Fixed 0.5% 24/Nov/2045 SEK SE0015        | 0.00% | SE0015193313 |
| Engie Sa Medium Term Note Fixed 5% 01/Oct/2060 GBP FR0010       | 0.00% | FR0010946855 |
| UBS Group Ag Callable Medium Term Note Fixed 0.625% 18-Jan      | 0.00% | CH0591979627 |
| Procter & Gamble Co/The Callable Notes Fixed 0.625% 30-Oct-2    | 0.00% | XS1900750107 |
| Republic Of Italy Bond Fixed 1.45% 01/Mar/2036 EUR IT000540     | 0.00% | IT0005402117 |
| Japan Bond Fixed 1% 20/Mar/2062 JPY 50000 JP1400151N57          | 0.00% | JP1400151N57 |
| Japan Bond Fixed 1.1% 20/Sep/2042 JPY 50000 JP1201821NA5        | 0.00% | JP1201821NA5 |
| Kingdom Of Spain Bond Fixed 2.9% 31/Oct/2046 EUR ES000001       | 0.00% | ES00000128C6 |
| Japan Bond Fixed 0.7% 20/Sep/2038 JPY 50000 JP1201661JA3        | 0.00% | JP1201661JA3 |
| Blackrock Inc Callable Notes Fixed 2.4% 30-Apr-30 US09247XAC    | 0.00% | US09247XAC43 |
| Japan Bond Fixed 1.4% 20/Sep/2052 JPY 50000 JP1300761NA3        | 0.00% | JP1300761NA3 |
| Japan Bond Fixed 1.4% 20/Mar/2053 JPY 50000 JP1300781P48        | 0.00% | JP1300781P48 |
| Japan Finance Organization For Municipalities 0.05% 12-Feb-27   | 0.00% | XS2113121904 |
| National Grid Plc Callable Medium Term Note Fixed 0.553% 18-    | 0.00% | XS2231259305 |
| AbacUS Group  | 0.00% | AU0000291882 |
| Japan Bond Fixed 0.4% 20/Jun/2041 JPY 50000 JP1201771M76        | 0.00% | JP1201771M76 |
| Japan Bond Fixed 0.6% 20/Sep/2037 JPY 50000 JP1201621H91        | 0.00% | JP1201621H91 |
| French Republic Bond Fixed 2.75% 25/Feb/2029 EUR 1 FR00140      | 0.00% | FR001400HI98 |
| Duke Energy Corp Callable Bond Fixed 3.1% 15-Jun-28 XS24886     | 0.00% | XS2488626610 |
| Japan Bond Fixed 0.4% 20/Jun/2040 JPY 50000 JP1201731L76        | 0.00% | JP1201731L76 |
| Republic Of Austria Bond Fixed 6.25% 15/Jul/2027 AT000038386    | 0.00% | AT0000383864 |
| Lincoln National Corp   | 0.00% | US5341871094 |
| Shutterstock Inc  | 0.00% | US8256901005 |
| BUY USD:SELL JPY 11-Dec-23                                      | 0.00% |              |
| Toronto-Dominion Bank/The Medium Term Note Fixed 2.551%         | 0.00% | XS2511301322 |
| Japan Bond Fixed 0.5% 20/Mar/2060 JPY 50000 JP1400131L54        | 0.00% | JP1400131L54 |
| United States Bond Fixed 4.75% 15-Feb-41 US912810QN19           | 0.00% | US912810QN19 |
| Enel Finance International Nv Callable Medium Term 4.5% 20-F    | 0.00% | XS2589260996 |
| Republic Of Austria Bond Fixed 2% 15/Jul/2026 EUR AT0000A30     | 0.00% | AT0000A308C5 |
| Westfield America Management Ltd Callable Bond 2.625% 30-N      | 0.00% | XS1587946911 |
| Republic Of Italy Bond Fixed 2.7% 01/Mar/2047 EUR IT0005162     | 0.00% | IT0005162828 |
| Marsh & McLennan Cos Inc Callable Notes Fixed 2.25% 15-Nov-     | 0.00% | US571748BN17 |
| Coca-Cola Europacific Partners Plc Callable Bond 1.5% 08-Nov-2  | 0.00% | XS1907122656 |
| SSE Plc Medium Term Note Fixed 6.25% 27/Aug/2038 XS038318       | 0.00% | XS0383187720 |
| Nestle Holdings Inc Callable Notes Fixed 3.5% 24-Sep-25 US641   | 0.00% | US641062AE42 |
| French Republic Bond Fixed 0.5% 25/Jun/2044 EUR 1 FR001400      | 0.00% | FR0014002JM6 |
| Sumitomo Mitsui Banking Corp Medium Term Note 3.65% 23-Ju       | 0.00% | US865622BW39 |
| Axa Sa Callable Medium Term Note Variable 10-Mar-43 10-Mar      | 0.00% | XS2487052487 |
| Nvidia Corp Callable Notes Fixed 3.5% 01/Apr/2040 US67066GAG    | 0.00% | US67066GAG91 |
| Republic Of Italy Bond Fixed 3.45% 01/Mar/2048 EUR IT000527     | 0.00% | IT0005273013 |
| Pacific Gas And Electric Co Callable Bond Fixed 4.55% 01-Jul-30 | 0.00% | US694308JM04 |
| Verisign Inc Callable Notes Fixed 2.7% 15/Jun/2031 US92343EAM   | 0.00% | US92343EAM49 |
| Japan Bond Fixed 2.1% 20/Sep/2024 JPY 50000 JP1200721494        | 0.00% | JP1200721494 |
| Umbs Mortpass 4% 01/Jun/2053 Cl Pn# Ra8571                      | 0.00% | US3133KQQY51 |
| Republic Of Singapore Bond Fixed 3.375% 01-Sep-33 SG326198      | 0.00% | SG3261987691 |
| Japan Bond Fixed 1.2% 20/Jun/2053 JPY 50000 JP1300791P79        | 0.00% | JP1300791P79 |
| Japan Bond Fixed 1.5% 20/Dec/2044 JPY 50000 JP1300451EC6        | 0.00% | JP1300451EC6 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 2.348% 15-Ja    | 0.00% | US86562MBV19 |

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| Motorola Solutions Inc Callable Notes Fixed 2.75% 24-May-31 L   | 0.00% | US620076BU23 |
| Japan Bond Fixed 0.8% 20/Mar/2048 JPY 50000 JP1300581J30        | 0.00% | JP1300581J30 |
| Grainger Plc Callable Bond Fixed 3% 03/Jul/2030 XS2189763878    | 0.00% | XS2189763878 |
| BUY NZD:SELL GBP 16-11-2023 2.1159453                           | 0.00% |              |
| Kingdom Of Spain Bond Fixed 1% 31/Oct/2050 EUR ES0000012C       | 0.00% | ES0000012G00 |
| Niagara Mohawk Power Corp Callable Notes Fixed 3.025% 27-Jun    | 0.00% | US65364UAP12 |
| Japan Bond Fixed 2.2% 20/Sep/2026 JPY 50000 JP1200901690        | 0.00% | JP1200901690 |
| Agilent Technologies Inc Callable Notes Fixed 2.3% 12-Mar-31 L  | 0.00% | US00846UAN19 |
| Regions Bank/Birmingham Al Notes Fixed 6.45% 26-Jun-37 US7!     | 0.00% | US75913MAA71 |
| Roche Holdings Inc Callable Notes Fixed 2.625% 15-May-26 US7    | 0.00% | US771196BK70 |
| Republic Of Peru Callable Bond Fixed 3.23% 28-Jul-21 US715638   | 0.00% | US715638DR09 |
| Sampo Oyj Callable Bond Variable 23/May/2049 EUR 23-May-4!      | 0.00% | XS1995716211 |
| Kingdom Of Spain Bond Fixed 1.5% 30/Apr/2027 EUR ES000001       | 0.00% | ES00000128P8 |
| Viartis Inc   | 0.00% | US92556V1061 |
| Hydro One Inc Callable Medium Term Note Fixed 2.71% 28-Feb-     | 0.00% | CA44810ZCD02 |
| Kingdom Of Spain Bond Fixed 5.15% 31/Oct/2028 EUR ES000000      | 0.00% | ES00000124C5 |
| Lloyds Banking Group Plc Notes Fixed 4.375% 22-Mar-28 US539     | 0.00% | US539439AR07 |
| IllinOvernight Index Swap Tool Works Inc Callable Notes Fixed C | 0.00% | XS1843435170 |
| Nippon Telegraph & Telephone                                    | 0.00% | JP3735400008 |
| Japan Bond Fixed 0.5% 20/Mar/2041 JPY 50000 JP1201761M45        | 0.00% | JP1201761M45 |
| Boston Gas Co Callable Notes Fixed 4.487% 15-Feb-42 US10074     | 0.00% | US100743AJ25 |
| Kingdom Of Spain Bond Fixed 1.85% 30/Jul/2035 EUR ES000001      | 0.00% | ES0000012E69 |
| Japan Bond Fixed 2% 20/Mar/2025 JPY 50000 JP1200771556          | 0.00% | JP1200771556 |
| Manulife Financial Corp Callable Notes Fixed 5.375% 04-Mar-46   | 0.00% | US56501RAD89 |
| Japan Bond Fixed 0.5% 20/Sep/2041 JPY 50000 JP1201781MA3        | 0.00% | JP1201781MA3 |
| Japan Bond Fixed 1.6% 20/Mar/2033 JPY 50000 JP1201431D38        | 0.00% | JP1201431D38 |
| Crown Castle Inc Callable Notes Fixed 3.65% 01-Sep-27 US2282!   | 0.00% | US22822VAH42 |
| Micron Technology Inc Callable Notes Fixed 4.663% 15-Feb-30 L   | 0.00% | US595112BQ52 |
| Japan Bond Fixed 1% 20/Mar/2052 JPY 50000 JP1300741N49          | 0.00% | JP1300741N49 |
| Saudi Arabian Oil Co Callable Bond Fixed 3.25% 24-Nov-50 US8C   | 0.00% | US80414L2L80 |
| Bnk Financial Group Inc   | 0.00% | KR7138930003 |
| Japan Bond Fixed 0.8% 20/Dec/2047 JPY 50000 JP1300571HC4        | 0.00% | JP1300571HC4 |
| Kingdom Of Spain Bond Fixed 1.45% 31/Oct/2071 EUR ES000000      | 0.00% | ES0000012H58 |
| Cash Deposit (J.P. Morgan CAD)                                  | 0.00% |              |
| Overnight Index Swap SOFR /3.444% USD1038                       | 0.00% |              |
| Cogeco Communications Inc                                       | 0.00% | CA19239C1068 |
| Mastercard Inc Callable Notes Fixed 3.35% 26-Mar-30 US57636     | 0.00% | US57636QAP90 |
| Apple Inc Callable Notes Fixed 3.85% 04/May/2043 US037833AL     | 0.00% | US037833AL42 |
| Japan Bond Fixed 2.5% 20/Jun/2034 JPY 50000 JP1300151485        | 0.00% | JP1300151485 |
| Kimberly-Clark Corp Callable Notes Fixed 6.625% 01-Aug-37 US!   | 0.00% | US494368BC63 |
| Japan Bond Fixed 2.3% 20/Jun/2035 JPY 50000 JP1300191572        | 0.00% | JP1300191572 |
| Japan Bond Fixed 0.4% 20/Mar/2056 JPY 50000 JP1400091G59        | 0.00% | JP1400091G59 |
| Baker Hughes Holdings Llc Callable Notes Fixed 5.125% 15-Sep-   | 0.00% | US057224AZ09 |
| Aep Transmission Co Llc Callable Notes Fixed 3.65% 01-Apr-50 L  | 0.00% | US00115AAM18 |
| Republic Of Italy Bond Fixed 4.75% 01/Sep/2044 EUR IT000492     | 0.00% | IT0004923998 |
| Overnight Index Swap SOFR /3.49% USD1038                        | 0.00% |              |
| Bank Deposit (SEK JPM )   | 0.00% |              |
| Japan Bond Fixed 1.7% 20/Mar/2054 JPY 50000 JP1400071E55        | 0.00% | JP1400071E55 |
| Oneok Partners Lp Callable Notes Fixed 6.65% 01-Oct-36 US682    | 0.00% | US68268NAC74 |
| Kingdom Of Spain Bond Fixed 1.45% 30/Apr/2029 EUR ES000000      | 0.00% | ES0000012E51 |
| China Water Affair Group  | 0.00% | BMG210901242 |
| Kellogg Co Callable Notes Fixed 2.1% 01/Jun/2030 US487836BX     | 0.00% | US487836BX58 |
| Kingdom Of Spain Bond Fixed 6% 31/Jan/2029 EUR ES00000118       | 0.00% | ES0000011868 |
| Japan Bond Fixed 2.3% 20/Dec/2035 JPY 50000 JP1300211610        | 0.00% | JP1300211610 |
| Ventas Realty Lp Callable Notes Fixed 4.75% 15-Nov-30 US9227    | 0.00% | US92277GAV95 |
| BUY NZD:SELL GBP 31-10-2023 2.048962                            | 0.00% |              |
| Japan Bond Fixed 0.5% 20/Sep/2046 JPY 50000 JP1300521G93        | 0.00% | JP1300521G93 |
| Canadian National Railway Co Callable Notes Fixed 6.2% 01-Jun   | 0.00% | US136375BN19 |
| Deutsche Bank Ag Medium Term Note Fixed 2.625% 16-Dec-24        | 0.00% | XS2102507600 |
| Dominion Energy Inc Callable Notes Fixed 7% 15-Jun-38 US2574    | 0.00% | US25746UBD00 |
| Japan Bond Fixed 0.7% 20/Mar/2061 JPY 50000 JP1400141M51        | 0.00% | JP1400141M51 |
| Republic Of Austria Bond Fixed 1.5% 20/Feb/2047 AT0000A1K9!     | 0.00% | AT0000A1K9F1 |
| Japan Bond Fixed 0.7% 20/Mar/2051 JPY 50000 JP1300701M48        | 0.00% | JP1300701M48 |
| State Of Israel Bond Fixed 2.8% 29/Nov/2052 ILS 1 IL001184076   | 0.00% | IL0011840761 |
| Mondelez International Inc Callable Notes Fixed 1.5% 04-May-2   | 0.00% | US609207AU94 |
| Kingdom Of Spain Bond Fixed 0.6% 31/Oct/2029 EUR ES000001       | 0.00% | ES0000012F43 |
| Japan Bond Fixed 1.4% 20/Mar/2055 JPY 50000 JP1400081F45        | 0.00% | JP1400081F45 |
| Japan Bond Fixed 0.7% 20/Dec/2051 JPY 50000 JP1300731N17        | 0.00% | JP1300731N17 |
| Japan Bond Fixed 0.7% 20/Sep/2051 JPY 50000 JP1300721MA9        | 0.00% | JP1300721MA9 |
| Denmark Government Bond Fixed 2.25% 15/Nov/2033 DK0009          | 0.00% | DK0009924532 |
| Japan Bond Fixed 0.6% 20/Jun/2050 JPY 50000 JP1300671L78        | 0.00% | JP1300671L78 |
| Japan Bond Fixed 2.2% 20/Mar/2049 JPY 50000 JP1400021950        | 0.00% | JP1400021950 |

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| Procter & Gamble Co/The Callable Notes Fixed 1.8% 03-May-29     | 0.00% | XS1608101652 |
| Impala Platinum Holdings Ltd                                    | 0.00% | ZAE000083648 |
| Overnight Index Swap SOFR /1.75% USD0652                        | 0.00% |              |
| United States Bond Fixed 4.75% 15-Feb-37 US912810PT97           | 0.00% | US912810PT97 |
| Japan Bond Fixed 0.6% 20/Sep/2050 JPY 50000 JP1300681LA7        | 0.00% | JP1300681LA7 |
| Legacy Mortgage Asset Trust 2021-SI1 2021-SI1 A                 | 0.00% | US52475PAA93 |
| Republic Of Italy Bond Fixed 4% 01/Feb/2037 EUR IT000393465     | 0.00% | IT0003934657 |
| Canada Bond Fixed 5.75% 01/Jun/2029 CAD 1000 CA135087WL         | 0.00% | CA135087WL43 |
| Merck KgAA Callable Bond Variable 25/Jun/2079 EUR 25-Jun-79     | 0.00% | XS2011260531 |
| Republic Of Italy Bond Fixed 3.85% 15/Dec/2029 EUR IT0005519    | 0.00% | IT0005519787 |
| Berkeley Group Plc/The Callable Notes Fixed 2.5% 11-Aug-31 XS   | 0.00% | XS2370445921 |
| Deutsche Boerse Ag Bond Fixed 1.625% 08/Oct/2025 DE000A16       | 0.00% | DE000A1684V3 |
| Fidelity National Information Services Inc 2.95% 21-May-39 XS1  | 0.00% | XS1843436145 |
| Japan Bond Fixed 2.3% 20/Dec/2036 JPY 50000 JP1300251715        | 0.00% | JP1300251715 |
| Overnight Index Swap SOFR /3.532% USD1038                       | 0.00% |              |
| Welltower Op Llc Callable Notes Fixed 2.75% 15-Jan-31 US9504    | 0.00% | US95040QAL86 |
| Enel Finance International Nv Callable Notes Fixed 6.8% 15-Sep  | 0.00% | US29268BAC54 |
| Enel Spa Callable Bond Variable EUR 1000 24-Nov-71 24-Nov-71    | 0.00% | XS1713463559 |
| Republic Of Austria Bond Fixed 2.1% 20/Sep/2117 AT0000A1XM      | 0.00% | AT0000A1XML2 |
| Kingdom Of Spain Bond Fixed 2.7% 31/Oct/2048 EUR ES000001       | 0.00% | ES0000012B47 |
| Kingdom Of Spain Bond Fixed 1.95% 30/Jul/2030 EUR ES000001      | 0.00% | ES00000127A2 |
| Republic Of Singapore Bond Fixed 3% 01/Aug/2072 SGXF476398      | 0.00% | SGXF47639806 |
| AbacUS Storage King   | 0.00% | AU0000286213 |
| Romania Medium Term Note Fixed 1.375% 02/Dec/2029 XS226         | 0.00% | XS2262211076 |
| Canada Bond Fixed 3.5% 01/Mar/2028 CAD 1000 CA135087P57         | 0.00% | CA135087P576 |
| Aedifica Sa   | 0.00% | BE0003851681 |
| Dominion Energy Inc Notes Fixed 5.95% 15/Jun/2035 US25746L      | 0.00% | US25746UAV17 |
| Kingdom Of Spain Bond Fixed 3.9% 30/Jul/2039 EUR ES0000012      | 0.00% | ES0000012L60 |
| Japan Bond Fixed 0.4% 20/Dec/2049 JPY 50000 JP1300651L15        | 0.00% | JP1300651L15 |
| Japan Bond Fixed 1.3% 20/Jun/2052 JPY 50000 JP1300751N79        | 0.00% | JP1300751N79 |
| United States Notes Fixed 4.375%                                | 0.00% | US91282CHX20 |
| Kingdom Of Spain Bond Fixed 1.9% 31/Oct/2052 EUR ES000001       | 0.00% | ES0000012K46 |
| Intesa Sanpaolo Spa Medium Term Note Fixed 2.625% 11-Mar-:      | 0.00% | XS2312756062 |
| Mondelez International Inc Callable Notes Fixed 2.75% 13-Apr-:  | 0.00% | US609207AT22 |
| Dexus Industria Reit  | 0.00% | AU0000192833 |
| Kingdom Of Spain Bond Fixed 2.35% 30/Jul/2033 EUR ES000001      | 0.00% | ES00000128Q6 |
| United Parcel Service Inc Callable Notes Fixed 4.45% 01-Apr-30  | 0.00% | US911312BY18 |
| General Mills Inc Callable Notes Fixed 0.45% 15-Jan-26 XS21007  | 0.00% | XS2100788780 |
| Equinix Inc Callable Notes Fixed 3.2% 18/Nov/2029 US29444UB     | 0.00% | US29444UBE55 |
| BNP Paribas Sa Medium Term Note Fixed 4.375% 12-May-26 US       | 0.00% | US05565AAR41 |
| Mondelez International Holdings Netherlands Bv 2.25% 19-Sep-    | 0.00% | US60920LAF13 |
| Republic Of Austria Bond Fixed 0% 20/Oct/2040 EUR AT0000A2      | 0.00% | AT0000A2KQ43 |
| Enel Finance International Nv Callable Notes Fixed 6% 07-Oct-3  | 0.00% | US29268BAF85 |
| ICICI Bank Ltd/Dubai Medium Term Note Fixed 4% 18-Mar-26 U      | 0.00% | US45112FAJ57 |
| Japan Bond Fixed 2% 20/Dec/2025 JPY 50000 JP1200841615          | 0.00% | JP1200841615 |
| BUY USD:SELL CLP 19-Oct-23                                      | 0.00% |              |
| Heidelberg Materials Finance Luxembourg Sa 1.75% 24-Apr-28 :    | 0.00% | XS1810653540 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 3.784% 09-M:    | 0.00% | US86562MAC47 |
| Dbx Group Holdings Ltd Callable Medium Term Note 27-Aug-72      | 0.00% | XS2122408854 |
| Siemens Financieringsmaatschappij Nv Callable 3.625% 24-Feb-    | 0.00% | XS2589790018 |
| Japan Bond Fixed 1.5% 20/Jun/2032 JPY 50000 JP1201381C70        | 0.00% | JP1201381C70 |
| Japan Bond Fixed 0.8% 20/Mar/2046 JPY 50000 JP1300501G30        | 0.00% | JP1300501G30 |
| Eli Lilly & Co Callable Notes Fixed 3.375% 15-Mar-29 US532457E  | 0.00% | US532457BV93 |
| BUY NZD:SELL JPY 16-11-2023 0.011535                            | 0.00% |              |
| HSBC Holdings Plc Callable Notes Variable 18-Apr-26 18-Apr-26   | 0.00% | US404280CJ69 |
| Denmark Government Bond Fixed 7% 10/Nov/2024 DKK DK000:         | 0.00% | DK0009918138 |
| Royal Bank Of Canada/Toronto Medium Term Note 1.034% 25-        | 0.00% | XS2435102103 |
| United States Bond Fixed 4.375% 15-Aug-43 US912810TU25          | 0.00% | US912810TU25 |
| Nestle Finance International Ltd Callable Medium 1.25% 02-Nov   | 0.00% | XS1707075328 |
| Overnight Index Swap SONIA /5% GBP0329                          | 0.00% |              |
| Japan Bond Fixed 2.2% 20/Mar/2051 JPY 50000 JP1400041B55        | 0.00% | JP1400041B55 |
| Mms Usa Holdings Inc Callable Medium Term Note 1.25% 13-Ju      | 0.00% | FR0013425147 |
| Manulife Financial Corp Callable Notes Variable 24-Feb-32 24-F  | 0.00% | US56501RAE62 |
| Foot Locker Inc   | 0.00% | US3448491049 |
| Japan Bond Fixed 1.8% 20/Jun/2030 JPY 50000 JP1201191A72        | 0.00% | JP1201191A72 |
| Aptiv Plc Callable Notes Fixed 1.6% 15/Sep/2028 XS1485603747    | 0.00% | XS1485603747 |
| Japan Bond Fixed 2.3% 20/Mar/2040 JPY 50000 JP1300321A34        | 0.00% | JP1300321A34 |
| Kering Sa Callable Medium Term Note Fixed 0.75% 13-May-28 F     | 0.00% | FR0013512407 |
| United States Bond Fixed 4.5% 15-Feb-36 US912810FT08            | 0.00% | US912810FT08 |
| Japan Bond Fixed 1.4% 20/Dec/2045 JPY 50000 JP1300491FC9        | 0.00% | JP1300491FC9 |
| Discover Financial Services Callable Notes Fixed 4.1% 09-Feb-27 | 0.00% | US254709AM01 |
| KRW Bank Account  | 0.00% |              |

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| Japan Bond Fixed 0.9% 20/Mar/2057 JPY 50000 JP1400101H56        | 0.00% | JP1400101H56 |
| Republic Of Austria Bond Fixed 0.25% 20/Oct/2036 AT0000A2T:     | 0.00% | AT0000A2T198 |
| Kingdom Of Spain Bond Fixed 3.45% 30/Jul/2043 EUR ES000001      | 0.00% | ES0000012K95 |
| United States Bond Fixed 4.125% 15-Aug-53 US912810TT51          | 0.00% | US912810TT51 |
| Japan Bond Fixed 0.8% 20/Mar/2058 JPY 50000 JP1400111J52        | 0.00% | JP1400111J52 |
| Overnight Index Swap SOFR /3.086% USD1132                       | 0.00% |              |
| Select Medical Holdings Corp                                    | 0.00% | US81619Q1058 |
| Overnight Index Swap SOFR /3.64% USD1038                        | 0.00% |              |
| Japan Bond Fixed 2.1% 20/Sep/2025 JPY 50000 JP12008215A7        | 0.00% | JP12008215A7 |
| Coca-Cola Co/The Callable Bond Fixed 1.25% 08-Mar-31 XS1955     | 0.00% | XS1955024986 |
| Truist Financial Corp Callable Medium Term Note 3.875% 19-M:    | 0.00% | US05531GAB77 |
| Swap Call Option 0.047 Usd0724                                  | 0.00% |              |
| Republic Of Austria Bond Fixed 1.85% 23/May/2049 AT0000A2Y      | 0.00% | AT0000A2Y8G4 |
| Bayer US Finance Ii Llc Callable Notes Fixed 4.25% 15-Dec-25 U  | 0.00% | US07274NAJ28 |
| Qatarenergy Callable Bond Fixed 3.3% 12/Jul/2051 XS23574947     | 0.00% | XS2357494751 |
| Japan Bond Fixed 0.7% 20/Dec/2048 JPY 50000 JP1300611K15        | 0.00% | JP1300611K15 |
| Bread Financial Holdings Inc                                    | 0.00% | US0185811082 |
| Republic Of Italy Bond Fixed 5% 01/Mar/2025 EUR IT000451364     | 0.00% | IT0004513641 |
| Legrand Sa Callable Bond Fixed 0.75% 20/May/2030 FR0013513      | 0.00% | FR0013513538 |
| Japan Bond Fixed 1.9% 20/Jun/2043 JPY 50000 JP1300391D69        | 0.00% | JP1300391D69 |
| Japan Bond Fixed 2.1% 20/Dec/2027 JPY 50000 JP12009917C3        | 0.00% | JP12009917C3 |
| Japan Bond Fixed 1.7% 20/Sep/2044 JPY 50000 JP1300441E92        | 0.00% | JP1300441E92 |
| Nitto Kogyo Corporation   | 0.00% | JP3682400001 |
| Medical Properties Trust Inc                                    | 0.00% | US58463J3041 |
| S&P Global Inc Callable Notes Fixed 2.5% 01-Dec-29 US78409VA    | 0.00% | US78409VAP94 |
| French Republic Bond Fixed 2.5% 25/May/2043 EUR 1 FR00140       | 0.00% | FR001400CMX2 |
| Telus Corp Callable Notes Fixed 5.65% 13/Sep/2052 CA87971MI     | 0.00% | CA87971MBY80 |
| Republic Of Italy Bond Fixed 1.65% 01/Dec/2030 EUR IT000541:    | 0.00% | IT0005413171 |
| Japan Bond Fixed 0.7% 20/Dec/2050 JPY 50000 JP1300691M16        | 0.00% | JP1300691M16 |
| Ingredion Inc Callable Notes Fixed 3.9% 01-Jun-50 US457187AD    | 0.00% | US457187AD44 |
| Japan Bond Fixed 1.8% 20/Mar/2043 JPY 50000 JP1300381D38        | 0.00% | JP1300381D38 |
| Westpac Au 11/11/27 5.30%                                       | 0.00% | AU3CB0294023 |
| Host Hotels & Resorts Lp Callable Notes Fixed 3.375% 15-Dec-2   | 0.00% | US44107TAY29 |
| Bank Deposit (USD Opt Coll Rbc )                                | 0.00% |              |
| Japan Bond Fixed 1.8% 20/Sep/2043 JPY 50000 JP1300401D91        | 0.00% | JP1300401D91 |
| Japan Bond Fixed 1.4% 20/Sep/2045 JPY 50000 JP1300481F92        | 0.00% | JP1300481F92 |
| J M Smucker Co/The Callable Notes Fixed 4.25% 15-Mar-35 US8     | 0.00% | US832696AM09 |
| Japan Bond Fixed 0.5% 20/Mar/2059 JPY 50000 JP1400121K57        | 0.00% | JP1400121K57 |
| Bank Deposit (USD Ccp Im Credit Suisse )                        | 0.00% |              |
| Overnight Index Swap SOFR /1% USD0627                           | 0.00% |              |
| Interest Rate Swap KLIB/3.75 MYR0933                            | 0.00% |              |
| Japan Bond Fixed 0.5% 20/Dec/2038 JPY 50000 JP1201671K12        | 0.00% | JP1201671K12 |
| Truist Financial Corp Callable Medium Term Note 1.125% 03-Au    | 0.00% | US89788MAC64 |
| Fonterra Corp Au 26/2/24 5.5%                                   | 0.00% | AU3CB0218899 |
| Japan Bond Fixed 0.4% 20/Mar/2050 JPY 50000 JP1300661L47        | 0.00% | JP1300661L47 |
| Canada Bond Fixed 2.75% 01/Dec/2055 CAD 1000 CA135087P9         | 0.00% | CA135087P998 |
| Japan Bond Fixed 2% 20/Jun/2030 JPY 50000 JP1201181A66          | 0.00% | JP1201181A66 |
| Realkredit Danmark A/S Bond Fixed 1.5% 01/Oct/2053 DK0004       | 0.00% | DK0004619467 |
| Societe Generale Sa Medium Term Note Fixed 3% 22-Jan-30 US      | 0.00% | US83368RAW25 |
| Japan Bond Fixed 0.3% 20/Jun/2046 JPY 50000 JP1300511G61        | 0.00% | JP1300511G61 |
| J M Smucker Co/The Callable Notes Fixed 2.375% 15-Mar-30 US     | 0.00% | US832696AS78 |
| QNB Finance Ltd Medium Term Note Fixed 1.375% 26-Jan-26 X       | 0.00% | XS2287744218 |
| Kingdom Of Spain Bond Fixed 0.85% 30/Jul/2037 EUR ES000001      | 0.00% | ES0000012I24 |
| Itc Holdings Corp Callable Notes Fixed 3.35% 15-Nov-27 US465    | 0.00% | US465685AP08 |
| Euro-Buxl 30Y Bnd Bond 07/Dec/2023 Ubz3 Comdty                  | 0.00% | DE000C7PB918 |
| Petronas Capital Ltd Callable Medium Term Note 3.5% 21-Apr-3    | 0.00% | USY68856AT38 |
| French Republic Bond Fixed 2.5% 25/May/2030 EUR 1 FR00118       | 0.00% | FR0011883966 |
| United States Bond Fixed 6.875% 15-Aug-25 US912810EV62          | 0.00% | US912810EV62 |
| Canadian Government Real Return Bond Bond Fixed                 | 0.00% | CA135087ZH04 |
| Japan Bond Fixed 0.8% 20/Jun/2047 JPY 50000 JP1300551H61        | 0.00% | JP1300551H61 |
| United Internet Ag-Reg Share                                    | 0.00% | DE0005089031 |
| Japan Bond Fixed 2.4% 20/Mar/2034 JPY 50000 JP1300141445        | 0.00% | JP1300141445 |
| Chongqing Rural Commercial Bank                                 | 0.00% | CNE100000X44 |
| Republic Of Singapore Bond Fixed 1.875% 01-Oct-51 SGXF8908      | 0.00% | SGXF89085702 |
| Republic Of Italy Bond Fixed 0.95% 01/Dec/2031 EUR IT000544     | 0.00% | IT0005449969 |
| Terna - Rete Elettrica Nazionale Notes Fixed 0.75% 24-Jul-32 XS | 0.00% | XS2209023402 |
| Republic Of Austria Bond Fixed 0.75% 20/Mar/2051 AT0000A2E      | 0.00% | AT0000A2EJ08 |
| Barclays Plc Callable Notes Variable 24/Jun/2031 24-Jun-31 US   | 0.00% | US06738EBM66 |
| China Minsheng Banking Corp                                     | 0.00% | CNE100000HF9 |
| Unilever Capital Corp Callable Notes Fixed 1.375% 14-Sep-30 U   | 0.00% | US904764BK20 |
| Republic Of Austria Bond Fixed 0.5% 20/Feb/2029 AT0000A269      | 0.00% | AT0000A269M8 |
| Japan Bond Fixed 0.7% 20/Mar/2037 JPY 50000 JP1201601H38        | 0.00% | JP1201601H38 |

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| Republic Of Italy Bond Fixed 2.8% 01/Mar/2067 EUR IT0005217      | 0.00% | IT0005217390 |
| Overnight Index Swap TONAR /0.25% JPY0932                        | 0.00% |              |
| Japan Bond Fixed 0.9% 20/Sep/2048 JPY 50000 JP1300601JA9         | 0.00% | JP1300601JA9 |
| Petronas Capital Ltd Callable Medium Term Note 4.8% 21-Apr-€     | 0.00% | USY68856AW66 |
| Nbn Co Ltd 3/12/25 1.00%   | 0.00% | AU3CB0276509 |
| Molson Coors Beverage Co Callable Notes Fixed 4.2% 15-Jul-46     | 0.00% | US60871RAH30 |
| Cascades Inc   | 0.00% | CA1469001053 |
| Overnight Index Swap TONAR /0.05% JPY1231                        | 0.00% |              |
| Lf Corp  | 0.00% | KR7093050003 |
| United States Bond Fixed 6.375% 15-Aug-27 US912810FA17           | 0.00% | US912810FA17 |
| Republic Of Austria Bond Fixed 3.8% 26/Jan/2062 AT0000AQU2!      | 0.00% | AT0000AQU299 |
| Japan Bond Fixed 1.5% 20/Mar/2045 JPY 50000 JP1300461F39         | 0.00% | JP1300461F39 |
| Yue Yuen Industrial Holdings Limited                             | 0.00% | BMG988031446 |
| Saudi Arabian Oil Co Callable Bond Fixed 2.25% 24-Nov-30 XS22    | 0.00% | XS2262853265 |
| SSE Plc Medium Term Note Fixed 8.375% 20/Nov/2028 XS03991        | 0.00% | XS0399111912 |
| Republic Of Italy Bond Fixed 1.8% 01/Mar/2041 EUR IT0005421      | 0.00% | IT0005421703 |
| FhlmcglD Mortpass 3% 01/Feb/2046 GO Pn# G08692                   | 0.00% | US3128MJXW58 |
| Crown Castle Inc Callable Notes Fixed 3.7% 15-Jun-26 US22822!    | 0.00% | US22822VAC54 |
| Crest Nicholson Holdings   | 0.00% | GB00B8VZXT93 |
| BUY NZD:SELL USD 16-11-2023 1.6740604                            | 0.00% |              |
| Kingdom Of Sweden Bond Fixed 1.375% 23/Jun/2071 SE001610         | 0.00% | SE0016102115 |
| Canada Bond Fixed 3.25% 01/Dec/2033 CAD 1000 CA135087Q7          | 0.00% | CA135087Q723 |
| Credit Default Swap ITRAXX 1 EUR1233                             | 0.00% |              |
| Bank Deposit (NOK Ccp Vm Morgan Stanley )                        | 0.00% |              |
| Overnight Index Swap SOFR /2.818% USD0429                        | 0.00% |              |
| Doctors Co An Interinsurance Exchange/The Callable 4.5% 18-Je    | 0.00% | US256141AB88 |
| BUY NZD:SELL JPY 31-10-2023 0.0112787                            | 0.00% |              |
| Japan Bond Fixed 2.4% 20/Mar/2037 JPY 50000 JP1300261748         | 0.00% | JP1300261748 |
| Johnson & Johnson Callable Notes Fixed 0.55% 01-Sep-25 US47      | 0.00% | US478160CN21 |
| Japan Bond Fixed 0.8% 20/Mar/2047 JPY 50000 JP1300541H31         | 0.00% | JP1300541H31 |
| Dominion Energy Inc Call/Put Notes Fixed 5.25% 01-Aug-33 US2     | 0.00% | US257469AJ58 |
| Victoria Treasury Corp 18/8/50 2.4                               | 0.00% | AU3SG0002264 |
| Pacific Gas And Electric Co Callable Bond Fixed 4.95% 01-Jul-50  | 0.00% | US694308JN86 |
| Banco Do Brasil Sa - Spon Adr                                    | 0.00% | US0595781040 |
| Japan Bond Fixed 2% 20/Mar/2052 JPY 50000 JP1400051C51           | 0.00% | JP1400051C51 |
| US 10Yr Note (Cbt) Bond 19/Dec/2023 Tyz3 Comdty                  | 0.00% |              |
| Japan Bond Fixed 0.7% 20/Jun/2048 JPY 50000 JP1300591J79         | 0.00% | JP1300591J79 |
| Japan Bond Fixed 2.2% 20/Mar/2028 JPY 50000 JP1201001839         | 0.00% | JP1201001839 |
| Overnight Index Swap SOFR /4.228% USD0825                        | 0.00% |              |
| BUY USD:SELL JPY 26-Dec-23                                       | 0.00% |              |
| Kingdom Of Spain Bond Fixed 1.2% 31/Oct/2040 EUR ES000001        | 0.00% | ES0000012G42 |
| Japan Bond Fixed 0.6% 20/Dec/2046 JPY 50000 JP1300531GCO         | 0.00% | JP1300531GCO |
| Kingdom Of Spain Bond Fixed 5.75% 30/Jul/2032 EUR ES000001       | 0.00% | ES0000012411 |
| Japan Bond Fixed 1.9% 20/Mar/2053 JPY 50000 JP1400061D58         | 0.00% | JP1400061D58 |
| Japan Bond Fixed 2.5% 20/Jun/2036 JPY 50000 JP1300231675         | 0.00% | JP1300231675 |
| Overnight Index Swap SORA /3.25% SGD0928                         | 0.00% |              |
| Canada Bond Fixed 9% 01/Jun/2025 CAD 1000 CA135087VH40           | 0.00% | CA135087VH40 |
| US 5Yr Note (Cbt) Bond 29/Dec/2023 Fvz3 Comdty                   | 0.00% |              |
| Republic Of Italy Bond Fixed 0.95% 01/Mar/2037 EUR IT000543      | 0.00% | IT0005433195 |
| Overnight Index Swap TONAR /0.686% JPY0433                       | 0.00% |              |
| Japan Bond Fixed 2.5% 20/Sep/2037 JPY 50000 JP13002717A6         | 0.00% | JP13002717A6 |
| BUY GBP:SELL USD 03-Oct-23                                       | 0.00% |              |
| Orange Sa Callable Medium Term Note Fixed 1.375% 04-Sep-49       | 0.00% | FR0013444692 |
| FhlmcglD Mortpass 3% 01/Mar/2045 GO Pn# G08631                   | 0.00% | US3128MIVZ08 |
| Japan Bond Fixed 2.1% 20/Mar/2030 JPY 50000 JP1201171A43         | 0.00% | JP1201171A43 |
| Interest Rate Swap BBR /2.25 AUD0232                             | 0.00% |              |
| Zoetis Inc Callable Notes Fixed 2% 15/May/2030 USD US98978V      | 0.00% | US98978VAS25 |
| Realkredit Danmark A/S Bond Fixed 1% 01/Oct/2050 DK000461        | 0.00% | DK0004612454 |
| Fhlmc Remics 3699 Fd Floating 15/Jul/2040                        | 0.00% | US3137A0AK16 |
| Engie Sa Medium Term Note Fixed 5.95% 16/Mar/2111 FR0011!        | 0.00% | FR0011022474 |
| Laurentian Bank Of Canada  | 0.00% | CA51925D1069 |
| Japan Bond Fixed 2.1% 20/Jun/2027 JPY 50000 JP1200961785         | 0.00% | JP1200961785 |
| Kingdom Of Spain Bond Fixed 1% 30/Jul/2042 EUR ES0000012J0       | 0.00% | ES0000012J07 |
| Interest Rate Swap EURI/0.054 EUR0550                            | 0.00% |              |
| National Grid Electricity Distribution Plc 3.5% 16-Oct-26 XS1893 | 0.00% | XS1893807120 |
| Johnson & Johnson Callable Notes Fixed 2.45% 01-Mar-26 US47      | 0.00% | US478160BY94 |
| Bank Of America Corp Callable Medium Term Note 15-Mar-50 1       | 0.00% | US06051GHS12 |
| Overnight Index Swap SOFR /3.2% USD0525                          | 0.00% |              |
| Shanghai Pharmaceuticals   | 0.00% | CNE1000012B3 |
| BUY USD:SELL ILS 03-Oct-23                                       | 0.00% |              |
| Japan Bond Fixed 1.7% 20/Mar/2032 JPY 50000 JP1201351C43         | 0.00% | JP1201351C43 |
| Dxc Technology Co  | 0.00% | US23355L1061 |

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| Arizona Public Service Co Callable Notes Fixed 4.35% 15-Nov-45  | 0.00% | US040555CT91 |
| Eurohome Uk Mortgages 2007 -1 Plc 2007-1 A                      | 0.00% | XS0290416527 |
| 3 Month Sofr Fut Interest Rate 17/Sep/2024 Sfrm4                | 0.00% |              |
| BPCE Sa Notes Fixed 5.25% 16/Apr/2029 GBP 100000 FR001185       | 0.00% | FR0011855287 |
| Towa Pharmaceutical Ltd   | 0.00% | JP3623150004 |
| Republic Of Italy Bond Fixed 4.45% 01/Sep/2043 EUR IT000553C    | 0.00% | IT0005530032 |
| Japan Bond Fixed 0.8% 20/Sep/2047 JPY 50000 JP1300561H93        | 0.00% | JP1300561H93 |
| Republic Of Italy Bond Fixed 1.5% 30/Apr/2045 EUR IT0005438C    | 0.00% | IT0005438004 |
| Republic Of Italy Bond Fixed 0% 01/Aug/2026 EUR IT000545424     | 0.00% | IT0005454241 |
| Japan Bond Fixed 1.7% 20/Jun/2044 JPY 50000 JP1300431E60        | 0.00% | JP1300431E60 |
| Paramount Global  | 0.00% | US92556H2067 |
| JYSKE Realkredit A/S Bond Fixed 1.5% 01/Oct/2053 DK00094036     | 0.00% | DK0009403644 |
| Interpublic Group Of Cos Inc/The Callable Notes 5.4% 01-Oct-4   | 0.00% | US460690BQ26 |
| United States Bond Fixed 6.625% 15-Feb-27 US912810E276          | 0.00% | US912810E276 |
| Bank Deposit (Hkd JPM )   | 0.00% |              |
| Japan Bond Fixed 2.3% 20/Jun/2026 JPY 50000 JP1200881660        | 0.00% | JP1200881660 |
| Japan Bond Fixed 1.9% 20/Jun/2025 JPY 50000 JP1200781563        | 0.00% | JP1200781563 |
| Japan Bond Fixed 1.9% 20/Jun/2031 JPY 50000 JP1201281B64        | 0.00% | JP1201281B64 |
| French Republic Bond Fixed 1.75% 25/May/2066 EUR 1 FR0013:      | 0.00% | FR0013154028 |
| Hyosung Tnc Co Ltd  | 0.00% | KR7298020009 |
| Gnma 2005-64 Za 5.5% 20/Aug/2035                                | 0.00% | US38374LF225 |
| Brooklyn Union Gas Co/The Callable Notes Fixed 4.273% 15-Ma     | 0.00% | US114259AQ72 |
| Johnson Controls International Plc Callable Notes 4.5% 15-Feb-  | 0.00% | US478375AU25 |
| Charter Communications Operating Llc / Charter 3.85% 01-Apr-    | 0.00% | US161175BY99 |
| Bank Deposit (NOK JPM )   | 0.00% |              |
| Japan Bond Fixed 2.4% 20/Mar/2048 JPY 50000 JP14000117B7        | 0.00% | JP14000117B7 |
| Bbva Consumer Auto 2018-1 Ft 2018-1 A 0.27%                     | 0.00% | ES0305364004 |
| Klepierre Sa Callable Medium Term Note Fixed 1.875% 19-Feb-     | 0.00% | FR0013121753 |
| Canada Bond Fixed 8% 01/Jun/2027 CAD 1000 CA135087VW17          | 0.00% | CA135087VW17 |
| BUY USD:SELL SGD 03-Oct-23                                      | 0.00% |              |
| Japan Bond Fixed 0.4% 20/Jun/2049 JPY 50000 JP1300631K78        | 0.00% | JP1300631K78 |
| Raiffeisen Bank International Ag Medium Term Note 0.25% 22-     | 0.00% | XS2106056653 |
| Vonovia Se Callable Medium Term Note Fixed 1.625% 01-Sep-5:     | 0.00% | DE000A3MP4W5 |
| Bank Deposit (SEK Ccp Vm Morgan Stanley )                       | 0.00% |              |
| Republic Of Italy Bond Fixed 2% 01/Dec/2025 EUR IT000512708     | 0.00% | IT0005127086 |
| Apa Infrastructure Ltd Callable Notes Fixed 3.125% 18-Jul-31 XS | 0.00% | XS1963555534 |
| Microsoft Corp Callable Notes Fixed 2.625% 02-May-33 XS0922:    | 0.00% | XS0922885362 |
| PPG Industries Inc Callable Notes Fixed 1.4% 13-Mar-27 XS1202   | 0.00% | XS1202213291 |
| Micron Technology Inc Callable Notes Fixed 5.327% 06-Feb-29 l   | 0.00% | US595112BN22 |
| Kingdom Of Belgium Bond Fixed 0.35% 22/Jun/2032 BE0000354       | 0.00% | BE0000354630 |
| Intesa Sanpaolo Spa Medium Term Note Fixed 2.5% 15-Jan-30 >     | 0.00% | XS2102388597 |
| Schlumberger Holdings Corp Callable Notes Fixed 4.3% 01-May-    | 0.00% | US806851AH43 |
| Yara International Asa Callable Notes Fixed 4.75% 01-Jun-28 US  | 0.00% | US984851AF24 |
| NE Property Bv Callable Medium Term Note Fixed 1.875% 09-O:     | 0.00% | XS2063535970 |
| Republic Of Italy Bond Fixed 3.1% 01/Mar/2040 EUR IT0005377     | 0.00% | IT0005377152 |
| Telia Co Ab Callable Notes Variable 11/May/2081 11-May-81 XS    | 0.00% | XS2082429890 |
| Xylem Inc/Ny Callable Notes Fixed 3.25% 01-Nov-26 US98419M      | 0.00% | US98419MAJ99 |
| AMCOr Uk Finance Plc Callable Notes Fixed 1.125% 23-Jun-27 X    | 0.00% | XS2193669657 |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 1.125% 1:    | 0.00% | XS1485533431 |
| Orange Sa Callable Medium Term Note Fixed 1.875% 12-Sep-30      | 0.00% | FR0013359239 |
| SAP Se Callable Bond Fixed 1.375% 13/Mar/2030 EUR DE000A2       | 0.00% | DE000A2G8VU3 |
| Republic Of Austria Bond Fixed 0.7% 20/Apr/2071 AT0000A2QC      | 0.00% | AT0000A2QQB6 |
| Development Bank Of Japan Inc Medium Term Note 0.01% 15-C       | 0.00% | XS2243052490 |
| MotUS Holdings Ltd  | 0.00% | ZAE000261913 |
| Transurban Finance Co Pty Ltd Callable Medium Term 1.45% 16     | 0.00% | XS1997077364 |
| Japan Bond Fixed 2.2% 20/Sep/2028 JPY 50000 JP12010618A8        | 0.00% | JP12010618A8 |
| American Tower Corp Callable Notes Fixed 0.5% 15-Jan-28 XS22    | 0.00% | XS2227905903 |
| Nextera Energy Capital Holdings Inc Callable Bond 01-Dec-77 01  | 0.00% | US65339KAV26 |
| Apa Infrastructure Ltd Callable Medium Term Note 2% 15-Jul-31   | 0.00% | XS2164646304 |
| Infineon Technologies Ag Callable Medium Term Note 2% 24-Ju     | 0.00% | XS2194192527 |
| Cms Energy Corp Callable Notes Variable 01-Jun-50 01-Jun-50 U   | 0.00% | US125896BU39 |
| Moody'S Corp Callable Notes Fixed 0.95% 25-Feb-30 XS201003      | 0.00% | XS2010038227 |
| Xcel Energy Inc Callable Notes Fixed 3.5% 01-Dec-49 US98389B/   | 0.00% | US98389BAX82 |
| Japan Bond Fixed 1.5% 20/Mar/2033 JPY 50000 JP1201441D44        | 0.00% | JP1201441D44 |
| Japan Bond Fixed 2.1% 20/Dec/2024 JPY 50000 JP1200741526        | 0.00% | JP1200741526 |
| Asml Holding Nv Callable Notes Fixed 0.25% 25-Feb-30 XS2010C    | 0.00% | XS2010032378 |
| International Business Machines Corp Callable 4.7% 19-Feb-46 l  | 0.00% | US459200JH57 |
| Canadian National Railway Co Callable Notes Fixed 4.45% 20-Ja   | 0.00% | US136375CV26 |
| Mccormick & Co Inc/Md Callable Notes Fixed 2.5% 15-Apr-30 U     | 0.00% | US579780AQ09 |
| Jpn 10Y Bond(Ose) Bond 13/Dec/2023 Jbz3 Comdty                  | 0.00% |              |
| Ameren IllinOvernight Index Swap Co Callable Bond Fixed 4.5%    | 0.00% | US02361DAT72 |
| Republic Of Poland Bond Zero Cpn 25/Oct/2025 PLN 0% PL0000      | 0.00% | PL0000115283 |



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| Relx Finance Bv Callable Notes Fixed 0.875% 10-Mar-32 XS2126     | 0.00% | XS2126162069 |
| Bank Deposit (MXN Ccp Vm Morgan Stanley )                        | 0.00% |              |
| Japan Bond Fixed 1.4% 20/Dec/2032 JPY 50000 JP1300091319         | 0.00% | JP1300091319 |
| Roadster Finance Dac Callable Medium Term Note 2.375% 08-D       | 0.00% | XS1732478265 |
| Fhlmc Structured Pass-Through Certificates T-62                  | 0.00% | US31395HHV50 |
| Swap Call Option 0.055 Usd0324                                   | 0.00% |              |
| Johnson Controls International Plc / Tyco Fire & 1% 15-Sep-32 X  | 0.00% | XS2231331344 |
| Kingdom Of Belgium Bond Fixed 1% 22/Jun/2026 EUR BE00003:        | 0.00% | BE0000337460 |
| National Grid Electricity Transmission Plc 0.823% 07-Jul-32 XS2: | 0.00% | XS2200513070 |
| Japan Bond Fixed 0.4% 20/Sep/2049 JPY 50000 JP1300641KA3         | 0.00% | JP1300641KA3 |
| Kingdom Of Belgium Bond Fixed 0.8% 22/Jun/2028 EUR BE0000        | 0.00% | BE0000345547 |
| Republic Of Poland Bond Fixed 4% 25/Apr/2047 PLN PL0000109       | 0.00% | PL0000109765 |
| Canadian National Railway Co Callable Notes Fixed 3.65% 03-Fe    | 0.00% | US136375CP57 |
| Old Mutual Ltd   | 0.00% | ZAE000255360 |
| Japan Bond Fixed 2.4% 20/Nov/2031 JPY 50000 JP13000611B1         | 0.00% | JP13000611B1 |
| Japan Bond Fixed 2.3% 20/May/2032 JPY 50000 JP1300071253         | 0.00% | JP1300071253 |
| Aep Transmission Co Llc Callable Notes Fixed 3.75% 01-Dec-47 I   | 0.00% | US00115AAH23 |
| Kingdom Of Belgium Bond Fixed 2.75% 22/Apr/2039 BE0000356        | 0.00% | BE0000356650 |
| Kingdom Of Belgium Bond Fixed 0% 22/Oct/2027 EUR BE00003:        | 0.00% | BE0000351602 |
| Kingdom Of Belgium Bond Fixed 0.5% 22/Oct/2024 EUR BE0000        | 0.00% | BE0000342510 |
| Overnight Index Swap TONAR /0% JPY0831                           | 0.00% |              |
| Bank Deposit (CAD Futures Rbc )                                  | 0.00% |              |
| Aroundtown Sa Callable Medium Term Note Fixed 0.375% 15-A        | 0.00% | XS2421195848 |
| United States Bond Fixed 6.75% 15-Aug-26 US912810EX29            | 0.00% | US912810EX29 |
| Japan Bond Fixed 2.2% 20/Mar/2026 JPY 50000 JP1200871653         | 0.00% | JP1200871653 |
| Romania Medium Term Note Fixed 2% 28/Jan/2032 EUR XS210:         | 0.00% | XS2109812508 |
| Kingdom Of Belgium Bond Fixed 1.25% 22/Apr/2033 BE0000346        | 0.00% | BE0000346552 |
| Japan Bond Fixed 2.2% 20/Mar/2050 JPY 50000 JP1400031A58         | 0.00% | JP1400031A58 |
| Kingdom Of Belgium Bond Fixed 0.1% 22/Jun/2030 EUR BE0000        | 0.00% | BE0000349580 |
| Pacific Gas And Electric Co Callable Notes Fixed 4.75% 15-Feb-4  | 0.00% | US694308HH37 |
| Keysight Technologies Inc Callable Notes Fixed 3% 30-Oct-29 US   | 0.00% | US49338LAF04 |
| Thornburg Mortgage Securities Trust 2005-1 2005-1                | 0.00% | US885220HB24 |
| Kingdom Of Belgium Bond Fixed 0% 22/Oct/2031 EUR BE00003:        | 0.00% | BE0000352618 |
| Campbell Soup Co Callable Notes Fixed 3.125% 24-Apr-50 US13:     | 0.00% | US134429BK47 |
| European Union Bond Fixed 1.25% 04/Feb/2043 EUR 1 EU000A:        | 0.00% | EU000A3K4DG1 |
| BUY USD:SELL CNY 16-Feb-24                                       | 0.00% |              |
| Lam Research Corp Callable Notes Fixed 3.125% 15-Jun-60 US5:     | 0.00% | US512807AX67 |
| Bank Deposit (CZK Ccp Vm Morgan Stanley )                        | 0.00% |              |
| Pacific Gas And Electric Co Callable Notes Fixed 4.25% 15-Mar-4  | 0.00% | US694308HN05 |
| Fnma Remics 2003-34 A1 6% 25/Apr/2043                            | 0.00% | US31393CEY57 |
| BUY NZD:SELL EUR 16-10-2023 1.8153037                            | 0.00% |              |
| Pacific Gas And Electric Co Callable Notes Fixed 3.95% 01-Dec-4  | 0.00% | US694308HY69 |
| BUY USD:SELL TWD 20-Dec-23                                       | 0.00% |              |
| Republic Of Singapore Bond Fixed 2.125% 01-Jun-26 SG31A8000      | 0.00% | SG31A8000003 |
| Wamu Mortgage Pass-Through Certificates Series                   | 0.00% | US92922F4M79 |
| Eli Lilly & Co Callable Notes Fixed 2.5% 15-Sep-60 US532457BZ0   | 0.00% | US532457BZ08 |
| Organon & Co   | 0.00% | US68622V1061 |
| Japan Bond Fixed 2% 20/Dec/2033 JPY 50000 JP1300131420           | 0.00% | JP1300131420 |
| Kommunalbanken As Medium Term Note Fixed 1.9% 19-Jan-27          | 0.00% | AU3CB0285849 |
| Kingdom Of Belgium Bond Fixed 1.7% 22/Jun/2050 EUR BE0000        | 0.00% | BE0000348574 |
| Mansard Mortgages 2007-2 Plc 2007-2X A1 Floating                 | 0.00% | XS0333305299 |
| Bank Deposit (DKK JPM )  | 0.00% |              |
| Kingdom Of Belgium Bond Fixed 0.4% 22/Jun/2040 EUR BE0000        | 0.00% | BE0000350596 |
| Republic Of Italy Bond Fixed 2.15% 01/Sep/2052 EUR IT0005480     | 0.00% | IT0005480980 |
| Kingdom Of Belgium Bond Fixed 1.4% 22/Jun/2053 EUR BE0000        | 0.00% | BE0000355645 |
| Adobe Inc Callable Notes Fixed 2.15% 01/Feb/2027 US00724PA:      | 0.00% | US00724PAC32 |
| Republic Of Austria Bond Fixed 0.85% 30/Jun/2120 AT0000A2HL      | 0.00% | AT0000A2HLC4 |
| Interest Rate Swap CNRE/2.25 CNY1227                             | 0.00% |              |
| Japan Bond Fixed 2.1% 20/Sep/2029 JPY 50000 JP1201131990         | 0.00% | JP1201131990 |
| Apple Inc Callable Notes Fixed 1.8% 11/Sep/2024 US037833DM       | 0.00% | US037833DM97 |
| Sumitomo Mitsui Financial Group Inc Notes Fixed 3.202% 17-Se     | 0.00% | US86562MBS89 |
| BUY NZD:SELL GBP 16-10-2023 2.1042885                            | 0.00% |              |
| Republic Of Italy Bond Fixed 2.15% 01/Mar/2072 EUR IT000544      | 0.00% | IT0005441883 |
| Colgate-Palmolive Co Callable Medium Term Note 4% 15-Aug-4       | 0.00% | US19416QEJ58 |
| Bank Deposit (Thb JPM )  | 0.00% |              |
| Republic Of Italy Bond Fixed 5% 01/Sep/2040 EUR IT000453255      | 0.00% | IT0004532559 |
| Overnight Index Swap TONAR /0.85% JPY0933                        | 0.00% |              |
| Euro-Schatz Fut Bond 07/Dec/2023 Duz3 Comdty                     | 0.00% | DE000C7PB900 |
| Kingdom Of Belgium Bond Fixed 3% 22/Jun/2033 EUR BE00003:        | 0.00% | BE0000357666 |
| US Long Bond(Cbt) Bond 19/Dec/2023 Usz3 Comdty                   | 0.00% |              |
| Kingdom Of Belgium Bond Fixed 0.8% 22/Jun/2027 EUR BE0000        | 0.00% | BE0000341504 |
| Cash Deposit (J.P. Morgan BRA)                                   | 0.00% |              |

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| S&P Global Inc Callable Notes Fixed 1.25% 15-Aug-30 US78409V  | 0.00% | US78409VAS34 |
| Kingdom Of Belgium Bond Fixed 0.8% 22/Jun/2025 EUR BE0000     | 0.00% | BE0000334434 |
| 29Metals Ltd Placement  | 0.00% | AU0000294464 |
| BUY NZD:SELL USD 31-10-2023 1.6774302                         | 0.00% |              |
| Kingdom Of Belgium Bond Fixed 1.45% 22/Jun/2037 BE0000344     | 0.00% | BE0000344532 |
| Motorola Solutions Inc Callable Notes Fixed 4% 01-Sep-24 US62 | 0.00% | US620076BF55 |
| Credit Default Swap CDX.NA 1 USD1233                          | 0.00% |              |
| Dr Horton Inc Callable Notes Fixed 2.5% 15-Oct-24 US23331ABM  | 0.00% | US23331ABM09 |
| Ftse 100 Index Future Dec23                                   | 0.00% |              |
| Adobe Inc Callable Notes Fixed 1.9% 01/Feb/2025 US00724PAB    | 0.00% | US00724PAB58 |
| Japan Bond Fixed 1.7% 20/Dec/2032 JPY 50000 JP1201411CC4      | 0.00% | JP1201411CC4 |
| Bank Deposit (ILS JPM )                                       | 0.00% |              |
| Bank Deposit (PLN JPM )                                       | 0.00% |              |
| Bank Deposit (USD Bilat Coll Deutsche Bank )                  | 0.00% |              |
| Bank Deposit (USD Bilat Coll Ssb )                            | 0.00% |              |
| Affin Bank Bhd  | 0.00% | MYL518500003 |
| BUY USD:SELL JPY 02-Nov-23                                    | 0.00% |              |
| CLP Bank Account  | 0.00% |              |
| CSMC Series 2010-18R 2010-18R 4A4 Variable                    | 0.00% | US22944JDG31 |
| Long Gilt Future Bond 27/Dec/2023 G Z3 Comdty                 | 0.00% | GB00KHKV5079 |
| Credit Default Swap CDX.NA 1 USD0633                          | 0.00% |              |
| Biogen Inc Callable Notes Fixed 3.25% 15/Feb/2051 US09062XA   | 0.00% | US09062XAK90 |
| Brooklyn Union Gas Co/The Callable Notes Fixed 3.865% 04-Ma   | 0.00% | US114259AT12 |
| Republic Of Italy Bond Fixed 2.25% 01/Sep/2036 EUR IT0005177  | 0.00% | IT0005177909 |
| Crown Castle Inc Callable Notes Fixed 4.15% 01-Jul-50 US22822 | 0.00% | US22822VAQ41 |
| BUY NZD:SELL CAD 16-11-2023 1.2427084                         | 0.00% |              |
| Republic Of Austria Bond Fixed 1.5% 02/Nov/2086 AT0000A1PE    | 0.00% | AT0000A1PEF7 |
| AUD Bank Account  | 0.00% |              |
| Bank Deposit (USD Bilat Coll Morgan Stanley )                 | 0.00% |              |
| United Kingdom Of Great Britain And Northern                  | 0.00% | GB00B128DP45 |
| BUY USD:SELL SEK 03-Oct-23                                    | 0.00% |              |
| BUY CAD:SELL USD 03-Oct-23                                    | 0.00% |              |
| BUY USD:SELL MXN 14-Dec-23                                    | 0.00% |              |
| Brisbane Airport Corp 30/06/2026 3.10%                        | 0.00% | AU3CB0272847 |
| Republic Of Poland Bond Fixed 5% 25/Apr/2037 PLN PL0000104    | 0.00% | PL0000104857 |
| Flex Ltd Callable Notes Fixed 4.875% 15/Jun/2029 US33938XAA   | 0.00% | US33938XAA37 |
| Interest Rate Swap BBR /3 NZD1223                             | 0.00% |              |
| Aust 3Yr Bond Fut Bond 15/Dec/2023 Ymz3 Comdty                | 0.00% |              |
| Japan Bond Fixed 1.7% 20/Jun/2033 JPY 50000 JP1300111372      | 0.00% | JP1300111372 |
| Bear Stearns Arm Trust 2003-7 2003-7 6A Variable              | 0.00% | US07384MYW62 |
| Bank Deposit (ZAR JPM )                                       | 0.00% |              |
| TWD Bank Account  | 0.00% |              |
| Credit Default Swap ITALY 1 USD0625                           | 0.00% |              |
| Overnight Index Swap SONIA /4.25% GBP0354                     | 0.00% |              |
| BUY NZD:SELL AUD 16-10-2023 1.0791666                         | 0.00% |              |
| Bank Deposit (USD Bilat Coll Rbc )                            | 0.00% |              |
| Growthpoint Property Australia Ltd                            | 0.00% | AU000000GOZ8 |
| Eurosail-NI 2007-2 Bv 2007-NI2X A Floating                    | 0.00% | XS0327216569 |
| BUY NZD:SELL EUR 31-10-2023 1.7753917                         | 0.00% |              |
| BUY NOK:SELL USD 02-Nov-23                                    | 0.00% |              |
| Bank Deposit (CZK JPM )                                       | 0.00% |              |
| Currency Swap USD/AUD 0829                                    | 0.00% |              |
| Business Mortgage Finance 7 Plc 7X A1 Floating                | 0.00% | XS0330211359 |
| Currency Swap USD/AUD 0729                                    | 0.00% |              |
| Overnight Index Swap SOFR /2.817% USD0429                     | 0.00% |              |
| BUY USD:SELL NZD 02-10-2023 0.5957                            | 0.00% |              |
| BUY USD:SELL MYR 18-Oct-23                                    | 0.00% |              |
| Overnight Index Swap SOFR /3.5% USD1230                       | 0.00% |              |
| NYKredit Realkredit As Bond Fixed 1% 01/Oct/2053 DK0009527    | 0.00% | DK0009527376 |
| ANZ Mtn 28/09/27 4.10%  | 0.00% | AU3CB0243525 |
| Gnma 2017-121 Pe 3% 20/Jul/2046                               | 0.00% | US38380TV370 |
| BUY DKK:SELL USD 03-Oct-23                                    | 0.00% |              |
| Credit Default Swap CDX.NA 1 USD1227                          | 0.00% |              |
| BUY NZD:SELL JPY 31-10-2023 0.0112696                         | 0.00% |              |
| Gnma 2017-133 Ec 3% 20/May/2047                               | 0.00% | US38380HCH30 |
| Hmc Capital Ltd   | 0.00% | AU0000058943 |
| Cash Deposit (J.P. Morgan ZAR)                                | 0.00% |              |
| NZ Rural Land Co Ltd Warrant Expiring 30/11/25 \$1.20         | 0.00% | NZNZLE000553 |
| BUY USD:SELL ILS 20-Dec-23                                    | 0.00% |              |
| BUY EUR:SELL USD 29-Sep-23                                    | 0.00% |              |
| BUY USD:SELL IDR 20-Mar-24                                    | 0.00% |              |
| Bank Deposit (USD Bilat Coll Nomura )                         | 0.00% |              |

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| Cash Deposit (J.P. Morgan SEK)                                | 0.00%              |
| Cash Deposit (J.P. Morgan CHF)                                | 0.00%              |
| BUY USD:SELL AUD 02-Nov-23                                    | 0.00%              |
| BUY DKK:SELL USD 02-Oct-23                                    | 0.00%              |
| BUY NZD:SELL GBP 31-10-2023 2.0412662                         | 0.00%              |
| BUY USD:SELL PEN 07-Nov-23                                    | 0.00%              |
| Cash Deposit (J.P. Morgan SGD)                                | 0.00%              |
| Cash Deposit (J.P. Morgan NOK)                                | 0.00%              |
| Bank Deposit (USD Tba Coll BNP )                              | 0.00%              |
| Credit Default Swap T 3.8 1 USD1223                           | 0.00%              |
| BUY USD:SELL SGD 20-Dec-23                                    | 0.00%              |
| Cash Deposit (J.P. Morgan TRY)                                | 0.00%              |
| BUY EUR:SELL USD 02-Nov-23                                    | 0.00%              |
| Bwp Trust   | 0.00% AU000000BWP3 |
| Cash Deposit (J.P. Morgan ILS)                                | 0.00%              |
| DKK Bank Account  | 0.00%              |
| Cash Deposit (J.P. Morgan MXN)                                | 0.00%              |
| BUY AUD:SELL NZD 31-10-2023 0.930973                          | 0.00%              |
| Bank Deposit (CNY JPM )                                       | 0.00%              |
| BUY JPY:SELL NZD 31-10-2023 89.661841                         | 0.00%              |
| CZK Bank Account  | 0.00%              |
| Argosy Property Ltd   | 0.00% NZARGE0010S7 |
| BUY USD:SELL HUF 24-Jan-24                                    | 0.00%              |
| BUY AUD:SELL NZD 31-10-2023 0.931237                          | 0.00%              |
| BUY USD:SELL MXN 17-Nov-23                                    | 0.00%              |
| Farglory Land Development Co                                  | 0.00% TW0005522007 |
| BUY NZD:SELL CAD 31-10-2023 1.230998                          | 0.00%              |
| BUY GBP:SELL NZD 02-10-2023 0.488379                          | 0.00%              |
| BUY NZD:SELL GBP 31-10-2023 2.0313725                         | 0.00%              |
| Bank Deposit (Huf JPM )                                       | 0.00%              |
| NYKredit Realkredit As Bond Fixed 1% 01/Oct/2050 DK0009524    | 0.00% DK0009524431 |
| BUY NZD:SELL USD 31-10-2023 1.6643089                         | 0.00%              |
| Realkredit Danmark A/S Bond Fixed 2% 01/Oct/2053 DK000462     | 0.00% DK0004620127 |
| Realkredit Danmark A/S Bond Fixed 1% 01/Oct/2053 DK000461     | 0.00% DK0004616018 |
| Bank Deposit (GBP Ccp Vm Credit Suisse )                      | 0.00%              |
| Constellation Software Inc Warrant Expiring 31/03/2040        | 0.00% CA21037X1345 |
| JYSKE Realkredit A/S Bond Fixed 1.5% 01/Oct/2037 DK00093877   | 0.00% DK0009387771 |
| NYKredit Realkredit As Bond Fixed 2.5% 01/Oct/2036 DK000979   | 0.00% DK0009795627 |
| Nordea Kredit Realkreditaktieselskab Bond Fixed 2.5% 01-Oct-4 | 0.00% DK0002030683 |
| Nordea Kredit Realkreditaktieselskab Bond Fixed 2% 01-Oct-47  | 0.00% DK0002032978 |
| NYKredit Realkredit As Bond Fixed 2% 01/Oct/2050 DK0009513    | 0.00% DK0009513582 |
| NYKredit Realkredit As Bond Fixed 2% 01/Jul/2037 DK00097986   | 0.00% DK0009798647 |
| NYKredit Realkredit As Bond Fixed 1.5% 01/Oct/2037 DK00095C   | 0.00% DK0009504326 |
| Cash Deposit (J.P. Morgan HUF)                                | 0.00%              |
| JYSKE Realkredit A/S Bond Fixed 1.5% 01/Jul/2050 DK00093937   | 0.00% DK0009393746 |
| NYKredit Realkredit As Bond Fixed 1% 01/Oct/2053 DK0009527    | 0.00% DK0009527293 |
| Realkredit Danmark A/S Medium Term Note Fixed 2.5% 01-Apr     | 0.00% DK0009292120 |
| Realkredit Danmark A/S Medium Term Note Fixed 2.5% 01-Apr     | 0.00% DK0009292559 |
| NYKredit Realkredit As Bond Fixed 2.5% 01/Oct/2047 DK000979   | 0.00% DK0009798803 |
| NYKredit Realkredit As Bond Fixed 2% 01/Oct/2047 DK0009504    | 0.00% DK0009504169 |
| JYSKE Realkredit A/S Bond Fixed 3% 01/Oct/2047 DKK DK00093    | 0.00% DK0009381576 |
| NZD Bank Account  | 0.00%              |
| JYSKE Realkredit A/S Bond Fixed 2% 01/Oct/2047 DKK DK00093    | 0.00% DK0009387698 |
| Bank Bukopin Tbk Pt   | 0.00% ID1000103609 |
| Bank Deposit (CAD Ccp Vm Credit Suisse )                      | 0.00%              |
| Realkredit Danmark A/S Bond Fixed 2% 01/Oct/2047 DK000929     | 0.00% DK0009297194 |
| Bank Deposit (AUD Ccp Vm Credit Suisse )                      | 0.00%              |
| Bank Deposit (MXN Ccp Vm Credit Suisse )                      | 0.00%              |
| IDR Bank Account  | 0.00%              |
| Cbl Corporation Ltd   | 0.00%              |
| NYKredit Realkredit As Bond Fixed 3% 01/Oct/2047 DK0009795    | 0.00% DK0009795460 |
| Bank Deposit (CNY Ccp Vm Morgan Stanley )                     | 0.00%              |
| Bank Deposit (KRW Ccp Vm Credit Suisse )                      | 0.00%              |
| Bank Deposit (KRW Ccp Vm Morgan Stanley )                     | 0.00%              |
| TBA UMBS Single Family 30Yr 5.5 10/23                         | 0.00% US01F0526A56 |
| TBA UMBS Single Family 30Yr 4.5 10/23                         | 0.00% US01F0426A65 |
| TBA UMBS Single Family 30Yr 3.5 10/23                         | 0.00% US01F0326A74 |
| TBA UMBS Single Family 30Yr 6.0 10/23                         | 0.00% US01F0606A83 |
| TBA UMBS Single Family 30Yr 5.0 10/23                         | 0.00% US01F0506A92 |
| Swap Put Option 0.008 Gbp1224                                 | 0.00%              |
| Swap Call Option 0.029 Eur0923                                | 0.00%              |
| Swap Call Option 0.037 Usd0923                                | 0.00%              |

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| Swap Call Option 0.035 Usd1023            | 0.00% |
| Bank Deposit (CNY Ccp Vm Barclays )       | 0.00% |
| Swap Call Option 0.030 Usd1023            | 0.00% |
| Bank Deposit (SEK Ccp Vm Credit Suisse )  | 0.00% |
| Bank Deposit (CNY Ccp Vm Credit Suisse )  | 0.00% |
| Swap Call Option 0.032 Usd1023            | 0.00% |
| Swap Call Option 0.028 Usd1023            | 0.00% |
| Swap Call Option 0.031 Usd1023            | 0.00% |
| Bank Deposit (SGD Ccp Vm Credit Suisse )  | 0.00% |
| Swap Call Option 0.029 Usd1023            | 0.00% |
| Swap Call Option 0.022 Usd1123            | 0.00% |
| Swap Call Option 0.021 Usd1123            | 0.00% |
| Bank Deposit (EUR Ccp Vm Credit Suisse )  | 0.00% |
| Swap Call Option 0.030 Usd1123            | 0.00% |
| Swap Call Option 0.028 Usd1123            | 0.00% |
| Swap Call Option 0.021 Usd1223            | 0.00% |
| BUY NZD:SELL JPY 31-10-2023 0.011153      | 0.00% |
| Swap Call Option 0.022 Usd1223            | 0.00% |
| BUY CAD:SELL NZD 31-10-2023 0.812349      | 0.00% |
| BUY EUR:SELL NZD 31-10-2023 0.567509      | 0.00% |
| BUY GBP:SELL NZD 31-10-2023 0.492278      | 0.00% |
| Swap Call Option 0.030 Eur1023            | 0.00% |
| Swap Call Option 0.031 Eur1023            | 0.00% |
| Swap Call Option 0.037 Usd1023            | 0.00% |
| BUY CLP:SELL USD 17-Nov-23                | 0.00% |
| Bank Deposit (USD Tba Coll Wells Fargo )  | 0.00% |
| BUY NZD:SELL CAD 16-10-2023 1.230324      | 0.00% |
| BUY USD:SELL NZD 31-10-2023 0.60085       | 0.00% |
| Swap Call Option 0.034 Usd1023            | 0.00% |
| Swap Call Option 0.028 Usd0424            | 0.00% |
| BUY NZD:SELL EUR 02-10-2023 0.56395       | 0.00% |
| BUY USD:SELL CNY 26-Mar-24                | 0.00% |
| Swap Call Option 0.027 Usd0424            | 0.00% |
| BUY AUD:SELL USD 03-Oct-23                | 0.00% |
| BUY GBP:SELL NZD 31-10-2023 0.488052      | 0.00% |
| BUY USD:SELL EUR 02-Oct-23                | 0.00% |
| BUY KRW:SELL USD 20-Dec-23                | 0.00% |
| Swap Call Option 0.026 Usd0424            | 0.00% |
| BUY USD:SELL THB 20-Oct-23                | 0.00% |
| BUY MYR:SELL USD 18-Oct-23                | 0.00% |
| Bank Deposit (NZD Ccp Vm Barclays )       | 0.00% |
| BUY GBP:SELL NZD 31-10-2023 0.48937       | 0.00% |
| Currency Swap USD/AUD 1030                | 0.00% |
| BUY NZD:SELL HKD 03-10-2023 4.66311       | 0.00% |
| Overnight Index Swap TONAR /0% JPY1226    | 0.00% |
| BUY USD:SELL DKK 02-Nov-23                | 0.00% |
| BUY JPY:SELL NZD 31-10-2023 88.662499     | 0.00% |
| Swap Put Option 0.033 Eur1023             | 0.00% |
| Swap Call Option 0.008 Gbp1224            | 0.00% |
| BUY EUR:SELL NZD 31-10-2023 0.562846      | 0.00% |
| Interest Rate Swap BBR /0.5275 NZD0324    | 0.00% |
| Dax Index Future Dec23                    | 0.00% |
| BUY USD:SELL NZD 31-10-2023 0.59615       | 0.00% |
| BUY EUR:SELL NZD 31-10-2023 0.564953      | 0.00% |
| BUY JPY:SELL NZD 31-10-2023 88.765729     | 0.00% |
| Swap Put Option 0.034 Eur1023             | 0.00% |
| Bank Deposit (JPY Futures Rbc )           | 0.00% |
| Overnight Index Swap TONAR /0% JPY1125    | 0.00% |
| Overnight Index Swap SOFR /3.76% USD0833  | 0.00% |
| BUY USD:SELL CAD 02-Nov-23                | 0.00% |
| Currency Swap USD/AUD 0131                | 0.00% |
| BUY USD:SELL HKD 03-Oct-23                | 0.00% |
| Overnight Index Swap TONAR /0.38% JPY0628 | 0.00% |
| BUY MXN:SELL USD 14-Dec-23                | 0.00% |
| Three-Month 12/15/2023                    | 0.00% |
| BUY MXN:SELL USD 17-Nov-23                | 0.00% |
| BUY IDR:SELL USD 20-Mar-24                | 0.00% |
| BUY MXN:SELL USD 04-Oct-23                | 0.00% |
| Swap Put Option 0.030 Usd1023             | 0.00% |
| Swap Put Option 0.041 Usd0923             | 0.00% |
| BUY AUD:SELL NZD 31-10-2023 0.929436      | 0.00% |
| Overnight Index Swap SOFR /3.9% USD0833   | 0.00% |

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| Swap Put Option 0.032 Usd1023                    | 0.00%      |
| BUY MXN:SELL USD 01-Nov-23                       | 0.00%      |
| BUY JPY:SELL NZD 16-11-2023 88.994602            | 0.00%      |
| Interest Rate Swap EURI/0.55 EUR0824             | 0.00%      |
| BUY NOK:SELL USD 03-Oct-23                       | 0.00%      |
| Overnight Index Swap SOFR /3.95% USD0933         | 0.00%      |
| Swap Put Option 0.037 Usd1223                    | 0.00%      |
| Swap Put Option 0.037 Usd1123                    | 0.00%      |
| Interest Rate Swap PRIB/1.9125 CZK0129           | 0.00%      |
| Overnight Index Swap SOFR /3.8% USD0833          | 0.00%      |
| Overnight Index Swap TONAR /0.1% JPY0327         | 0.00%      |
| Interest Rate Swap EURI/2.25 EUR0424             | 0.00%      |
| Overnight Index Swap SOFR /3.37% USD0753         | 0.00%      |
| BUY GBP:SELL NZD 16-11-2023 0.48937              | 0.00%      |
| Swap Put Option 0.040 Usd1023                    | 0.00%      |
| Overnight Index Swap SOFR /4.165% USD0933        | 0.00%      |
| Swap Put Option 0.028 Usd0424                    | 0.00%      |
| Interest Rate Swap EURI/2.1 EUR0524              | 0.00%      |
| Bank Deposit (MYR JPM )                          | 0.00%      |
| BUY EUR:SELL NZD 16-11-2023 0.564953             | 0.00%      |
| Swap Put Option 0.036 Usd1123                    | 0.00%      |
| US 2Yr Note (Cbt) Bond 29/Dec/2023 Tuz3 Comdty   | 0.00%      |
| BUY USD:SELL NZD 16-11-2023 0.60085              | 0.00%      |
| Interest Rate Swap BBR /4.25 AUD0932             | 0.00%      |
| Interest Rate Swap EURI/2.25 EUR0524             | 0.00%      |
| Overnight Index Swap SONIA /5.5% GBP0326         | 0.00%      |
| Overnight Index Swap THOR /2.5% THB0926          | 0.00%      |
| Swap Put Option 0.028 Usd1123                    | 0.00%      |
| Swap Put Option 0.036 Usd1223                    | 0.00%      |
| Can 10Yr Bond Fut Bond 18/Dec/2023 Cnz3 Comdty   | 0.00%      |
| BUY USD:SELL NZD 16-11-2023 0.59735              | 0.00%      |
| Overnight Index Swap SOFR /3.8% USD0328          | 0.00%      |
| Topix Index Future Dec 23                        | 0.00% TPZ3 |
| Overnight Index Swap SOFR /3.849% USD0330        | 0.00%      |
| Swap Put Option 0.031 Usd1023                    | 0.00%      |
| Bank Deposit (Thb Ccp Vm Barclays )              | 0.00%      |
| Swap Put Option 0.030 Usd1123                    | 0.00%      |
| Interest Rate Swap CNRE/2.5 CNY0927              | 0.00%      |
| Swap Put Option 0.041 Usd1023                    | 0.00%      |
| Interest Rate Swap TIIE/4.87 MXN0725             | 0.00%      |
| Overnight Index Swap SOFR /3.525% USD0330        | 0.00%      |
| Swap Put Option 0.033 Eur0923                    | 0.00%      |
| BUY CLP:SELL USD 20-Dec-23                       | 0.00%      |
| 10Yr Mini Jgb Future Dec 23                      | 0.00%      |
| BUY HUF:SELL USD 24-Jan-24                       | 0.00%      |
| Swap Put Option 0.027 Usd0424                    | 0.00%      |
| Swap Put Option 0.028 Usd1023                    | 0.00%      |
| Overnight Index Swap SOFR /3.8% USD0928          | 0.00%      |
| Overnight Index Swap SOFR /3.05% USD0929         | 0.00%      |
| Overnight Index Swap SORA /3% SGD0928            | 0.00%      |
| BUY USD:SELL NZD 31-10-2023 0.59535              | 0.00%      |
| Overnight Index Swap SOFR /3.5% USD0630          | 0.00%      |
| Interest Rate Swap STIB/1 SEK0629                | 0.00%      |
| Interest Rate Swap BA /2.5 CAD0152               | 0.00%      |
| BUY THB:SELL USD 20-Oct-23                       | 0.00%      |
| Bank Deposit (USD Bilat Coll Goldman Sachs )     | 0.00%      |
| Swap Put Option 0.052 Usd0724                    | 0.00%      |
| BUY USD:SELL NZD 16-10-2023 0.59545              | 0.00%      |
| 3 Month Sofr Fut Interest Rate 19/Mar/2024 Sfrz3 | 0.00%      |
| Swap Put Option 0.026 Usd0424                    | 0.00%      |
| Overnight Index Swap SOFR /3.47% USD0230         | 0.00%      |
| Interest Rate Swap NIBO/2 NOK0927                | 0.00%      |
| Swap Put Option 0.029 Usd1023                    | 0.00%      |
| Interest Rate Swap BBR /4.75 NZD0325             | 0.00%      |
| Overnight Index Swap SOFR /4.05% USD1028         | 0.00%      |
| Overnight Index Swap SARON /0.342% CHF0527       | 0.00%      |
| Overnight Index Swap REPO_C/4.6% CAD0825         | 0.00%      |
| Swap Put Option 0.038 Usd1023                    | 0.00%      |
| Interest Rate Swap EURI/0.7 EUR0427              | 0.00%      |
| Overnight Index Swap REPO_C/3.25% CAD0653        | 0.00%      |
| Euro Stoxx 50 Index Future Dec23                 | 0.00%      |
| BUY USD:SELL NZD 31-10-2023 0.59385              | 0.00%      |

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| Overnight Index Swap TONAR /0.2% JPY0629         | 0.00%      |
| Overnight Index Swap SOFR /4.193% USD1127        | 0.00%      |
| Overnight Index Swap SOFR /0.25% USD1223         | 0.00%      |
| Interest Rate Swap CNRE/2.5 CNY0627              | 0.00%      |
| Interest Rate Swap BBR /4 NZD0624                | 0.00%      |
| Overnight Index Swap SOFR /4.25% USD1225         | 0.00%      |
| BUY USD:SELL NZD 16-11-2023 0.59385              | 0.00%      |
| Overnight Index Swap SARON /0.3% CHF0227         | 0.00%      |
| Overnight Index Swap SARON /0.282% CHF0227       | 0.00%      |
| Overnight Index Swap SOFR /3.85% USD1028         | 0.00%      |
| Overnight Index Swap TONAR /0.45% JPY1251        | 0.00%      |
| Interest Rate Swap EURI/0.65 EUR0527             | 0.00%      |
| Bank Deposit (SGD Ccp Vm Barclays )              | 0.00%      |
| Interest Rate Swap CNRE/2.5 CNY0926              | 0.00%      |
| Overnight Index Swap SOFR /3.1% USD0929          | 0.00%      |
| Overnight Index Swap SOFR /3.81% USD1028         | 0.00%      |
| 3 Month Sofr Fut Interest Rate 16/Sep/2025 Sfrm5 | 0.00%      |
| 3 Month Sofr Fut Interest Rate 16/Dec/2025 Sfru5 | 0.00%      |
| Overnight Index Swap SOFR /3.291% USD1053        | 0.00%      |
| BUY USD:SELL CAD 03-Oct-23                       | 0.00%      |
| Overnight Index Swap SOFR /3.752% USD1028        | 0.00%      |
| Swap Put Option 0.052 Usd0624                    | 0.00%      |
| Overnight Index Swap SOFR /1.518% USD0129        | 0.00%      |
| Overnight Index Swap SOFR /3.24% USD1053         | 0.00%      |
| <b>Interest Rate Swap CNRE/2.75 CNY0926</b>      | <b>0%</b>  |
| Overnight Index Swap SOFR /3.203% USD1053        | 0.00%      |
| Interest Rate Swap EURI/1 EUR0324                | 0.00%      |
| Overnight Index Swap TONAR /0.8% JPY0652         | 0.00%      |
| Overnight Index Swap SOFR /3.164% USD1053        | 0.00%      |
| Interest Rate Swap CNRE/2.75 CNY0628             | 0.00%      |
| Bank Deposit (AUD Futures Rbc )                  | 0.00%      |
| BUY USD:SELL GBP 02-Nov-23                       | 0.00%      |
| Overnight Index Swap SOFR /3.75% USD0625         | 0.00%      |
| Interest Rate Swap EURI/2.1 EUR0424              | 0.00%      |
| Bank Deposit (GBP Futures Citi )                 | 0.00%      |
| Interest Rate Swap EURI/0.65 EUR0427             | 0.00%      |
| Overnight Index Swap SOFR /3.857% USD0330        | 0.00%      |
| Overnight Index Swap SOFR /1.43% USD0324         | 0.00%      |
| Overnight Index Swap SARON /0.294% CHF0227       | 0.00%      |
| Bank Deposit (USD Bilat Coll BOA MI )            | 0.00%      |
| MSCI Emg Fut Dec23                               | 0.00%      |
| Interest Rate Swap BBR /4.75 AUD1233             | 0.00%      |
| Overnight Index Swap SOFR /1.75% USD0624         | 0.00%      |
| Bank Deposit (USD Tba Coll JPMorgan )            | 0.00%      |
| Overnight Index Swap SOFR /3% USD0630            | 0.00%      |
| Interest Rate Swap EURI/3 EUR0327                | 0.00%      |
| Overnight Index Swap SOFR /3.951% USD0330        | 0.00%      |
| Interest Rate Swap CNRE/2.5 CNY1227              | 0.00%      |
| Interest Rate Swap BBR /3.75 NZD0627             | 0.00%      |
| Interest Rate Swap CD_K/3.5 KRW0933              | 0.00%      |
| Spi200 Futures Dec23                             | 0.00% XPZ3 |
| Swap Put Option 0.004 Eur0525                    | 0.00%      |
| Long Gilt Future Dec 23                          | 0.00%      |
| 3 Month Sofr Fut Interest Rate 18/Jun/2024 Sfrh4 | 0.00%      |
| Interest Rate Swap EURI/2.25 EUR0942             | 0.00%      |
| Overnight Index Swap SOFR /3.981% USD1127        | 0.00%      |
| Interest Rate Swap BA /1.7125 CAD1029            | 0.00%      |
| Interest Rate Swap EURI/1 EUR0527                | 0.00%      |
| Overnight Index Swap SOFR /0.5% USD0628          | 0.00%      |
| Bank Deposit (EUR Futures Citi )                 | -0.01%     |
| Overnight Index Swap TONAR /0.035% JPY1129       | -0.01%     |
| Overnight Index Swap SOFR /3.163% USD0929        | -0.01%     |
| Interest Rate Swap CD_K/3.5 KRW0928              | -0.01%     |
| Bank Deposit (USD Bilat Coll Citi )              | -0.01%     |
| Overnight Index Swap SOFR /1.63% USD0129         | -0.01%     |
| Bank Deposit (USD Bilat Coll Bank Of Ny )        | -0.01%     |
| Interest Rate Swap BA /1 CAD0626                 | -0.01%     |
| BUY JPY:SELL USD 03-Oct-23                       | -0.01%     |
| Overnight Index Swap SOFR /1% USD1225            | -0.01%     |
| Overnight Index Swap REPO_C/3.25% CAD0633        | -0.01%     |
| Interest Rate Swap BBR /4.25 AUD0333             | -0.01%     |
| BUY EUR:SELL USD 03-Oct-23                       | -0.01%     |

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| Overnight Index Swap SOFR /3.25% USD0628        | -0.01% |
| Swap Put Option 0.023 Usd0124                   | -0.01% |
| Interest Rate Swap BBR /4.5 AUD0932             | -0.01% |
| BUY NZD:SELL USD 16-10-2023 1.652756            | -0.01% |
| Interest Rate Swap EURI/2.25 EUR0937            | -0.01% |
| Bank Deposit (USD Bilat Coll UBS )              | -0.01% |
| Bank Deposit (USD Bilat Coll BNP )              | -0.01% |
| Bank Deposit (KRW Ccp Vm Barclays )             | -0.01% |
| Overnight Index Swap SOFR /2.75% USD0653        | -0.01% |
| Interest Rate Swap BA /1.9 CAD1229              | -0.01% |
| Overnight Index Swap SOFR /3.224% USD0929       | -0.01% |
| Overnight Index Swap SOFR /2% USD1251           | -0.01% |
| Bank Deposit (USD Ccp Vm Credit Suisse )        | -0.01% |
| Overnight Index Swap SOFR /1.488% USD0831       | -0.01% |
| Interest Rate Swap EURI/3.25 EUR0329            | -0.01% |
| Bank Deposit (USD Bilat Coll Toronto-Dominion ) | -0.01% |
| BUY USD:SELL NZD 03-Oct-23                      | -0.02% |
| Interest Rate Swap BBR /4 AUD0633               | -0.02% |
| Overnight Index Swap TONAR /0% JPY0331          | -0.02% |
| Overnight Index Swap REPO_C/3.5% CAD0525        | -0.02% |
| US Ultra Bond Cbt Bond 19/Dec/2023 Wnz3 Comdty  | -0.02% |
| Bank Deposit (USD Bilat Coll JPMorgan )         | -0.02% |
| Bank Deposit (EUR Futures Rbc )                 | -0.02% |
| S&P500 Emini Fut Dec23                          | -0.03% |
| Bank Deposit (GBP Ccp Vm Morgan Stanley )       | -0.03% |
| Overnight Index Swap SOFR /3.5% USD1233         | -0.03% |
| Bank Deposit (USD Tba Coll Bank Of Ny )         | -0.03% |
| Overnight Index Swap SOFR /1.695% USD1131       | -0.04% |
| Interest Rate Swap BA /1.5 CAD0630              | -0.05% |
| Bank Deposit (USD Bilat Coll Standard Charter ) | -0.05% |
| Interest Rate Swap EURI/3 EUR0334               | -0.06% |
| Bank Deposit (USD Bilat Coll Barclays )         | -0.06% |
| Euro-Bund Future Dec 23                         | -0.06% |
| Bank Deposit (USD Bilat Coll HSBC )             | -0.07% |
| US 10Yr Treasury Note Future Dec23              | -0.09% |
| Payables  | -3.73% |
| Other   | -0.06% |