

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	ANZ Investments Multi-Asset-Class Schem	1	Offer number
Fund name	Balanced Growth Fund		Fund number
Period disclosure applies [dd/mm/yyyy]		31/03/2022	
Asset name	% of fund net assets		Security code
Cash Deposit (J.P. Morgan USD)		1.50%	
Cash Deposit (ANZ Bank)		1.22%	
Visa Inc		1.14%	US92826C8394
Fisher and Paykel Healthcare		0.89%	NZFAPE0001S2
USD Current Account		0.88%	
Nestle SA		0.85%	CH0038863350
Thermo Fisher Scientific Inc		0.65%	US8835561023
Goodman Group		0.61%	AU000000GMG2
Roche Holding AG		0.59%	CH0012032048
Schneider Electric		0.59%	FR0000121972
BHP Billiton Ltd		0.57%	AU000000BHP4
Mainfreight Limited		0.56%	NZMFTE0001S9
Hdfc Bank Ltd - Adr		0.56%	US40415F1012
Comcast Corporation - Class A		0.55%	US20030N1019
LVMH Moet Hennessy Louis Vuitton Sa		0.54%	FR0000121014
Medtronic Plc		0.54%	IE00BTN1Y115
Cash Deposit (J.P. Morgan AUD)		0.53%	
Spark New Zealand Ltd		0.53%	NZTELE0001S4
Accenture Plc - Class A		0.53%	IE00B4BNMY34
New Zealand Government 15/05/24 0.5%		0.53%	NZGOVDT524C5
Auck Intl Airport		0.52%	NZAIAE0002S6
Boston Scientific		0.51%	US1011371077
Diageo Plc		0.48%	GB0002374006
Heineken Nv		0.46%	NL0000009165
Equinix Inc		0.46%	US29444U7000
Cash Deposit (J.P. Morgan EUR)		0.46%	
Canadian Pacific Railway Ltd		0.44%	CA13645T1003
Contact Energy		0.43%	NZCENE0001S6
Prologis Inc		0.42%	US74340W1036
Ebos		0.42%	NZEBOE0001S6
New Zealand Government 15/04/25 2.75%		0.41%	NZGOVDT425C5
Meridian Energy Ltd		0.40%	NZMELE0002S7
Oracle Corp		0.40%	US68389X1054
Synopsys Inc		0.40%	US8716071076
Linde Plc		0.40%	IE00BZ12WP82
Receivables		0.38%	
ASB Registered Certificate of Deposit 30/05/22		0.38%	NZF04DT412C5
Fletcher Building Ltd		0.36%	NZFBUE0001S0
Scentre Group		0.36%	AU000000SCG8
Microsoft Corp		0.36%	US5949181045
Abbott Laboratories		0.36%	US0028241000
Infratil Limited		0.36%	NZIFTE0003S3
Canadian National Railway Company		0.36%	CA1363751027
Intuitive Surgical Inc		0.36%	US46120E6023
New Zealand Government 15/05/2031 1.50%		0.36%	NZGOVDT531C0
Stryker Corporation		0.36%	US8636671013
Precinct Properties NZ Ltd		0.35%	NZAPTE0001S3
Svb Financial Group		0.35%	US78486Q1013
Aptiv Plc		0.35%	JE00B783TY65
Intercontinental Exchange Inc		0.34%	US45866F1049
Amazon.Com Inc		0.34%	US0231351067
Verisk Analytics Inc		0.34%	US92345Y1064
Schwab (Charles) Corporation		0.34%	US8085131055
Amadeus It Group Sa		0.34%	ES0109067019
New Zealand Government 20/04/29 3%		0.33%	NZGOVDT429C7
Aspen Technology Inc		0.33%	US0453271035
Danaher Corp		0.33%	US2358511028
ANZ Bank (Aus) Ltd		0.33%	AU000000ANZ3
Humana Inc		0.33%	US4448591028
Goldman Sachs Group Inc		0.33%	US38141G1040
Cme Group Inc		0.33%	US12572Q1058
New Zealand Government 15/4/27 4.5%		0.32%	NZGOVDT427C1
Mercadolibre Inc		0.32%	US58733R1023
Mastercard Inc - Class A		0.31%	US57636Q1040
London Stock Exchange Group Plc		0.31%	GB00B05WJX34
Inari Medical Inc		0.31%	US45332Y1091
Charles River Laboratories		0.31%	US1598641074

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Walt Disney Co	0.31%	US2546871060
New Zealand Government 15/04/23 5.50%	0.31%	NZGOVDT423C0
Broadridge Financial Solutions	0.30%	US11133T1034
ASB Registered Certificate of Deposit 10/06/22	0.30%	NZF04DT414C1
Air Liquide	0.30%	FR0000120073
New Zealand Government 15/04/2037 2.75%	0.30%	NZGOVDT437C0
Moodys Corp	0.30%	US6153691059
Tyler Technologies Inc	0.30%	US9022521051
Pernod-Ricard Sa	0.30%	FR0000120693
Westpac Banking	0.30%	AU000000WBC1
Kiwi Income Property Trust	0.30%	NZKPGE0001S9
Planet Fitness Inc - Cl A	0.30%	US72703H1014
ASB Registered Certificate of Deposit 23/05/22	0.29%	NZF04DT421C6
Stride Stapled Group	0.29%	NZSPGE0001S2
Seagen Inc	0.29%	US81181C1045
Coca Cola Co	0.29%	US1912161007
Chorus Ltd	0.29%	NZCNU0001S2
Fiserv Inc	0.29%	US3377381088
Bright Horizons Family Solutions Inc	0.29%	US1091941005
Aon Plc	0.29%	IE00BLP1HW54
Ultra Beauty Inc	0.29%	US90384S3031
Koninklijke Dsm Nv	0.29%	NL0000009827
Health Care REIT Inc	0.29%	US95040Q1040
Partners Group Holding Ag	0.28%	CH0024608827
Ryman Healthcare Ltd	0.28%	NZRYME0001S4
Zebra Tech Corp-Cl A	0.28%	US9892071054
Property For Industry Limited	0.28%	NZPFIE0001S5
Dsv Panalpina A/S	0.28%	DK0060079531
Danone	0.28%	FR0000120644
Unitedhealth Group	0.28%	US91324P1021
Costar Group Inc	0.28%	US22160N1090
Rockwell Automation Inc	0.28%	US7739031091
Merck Kgaa	0.28%	DE0006599905
American Express Co	0.27%	US0258161092
Liberty Broadband Corp	0.27%	US5303073051
SaleSFOrce Inc	0.27%	US79466L3024
Willis Towers Watson	0.27%	IE00BDB6Q211
Zscaler Inc	0.27%	US98980G1022
National Australia Bank Ltd	0.27%	AU000000NAB4
Fidelity National Information Services Inc	0.26%	US31620M1062
Goodman Property Trust	0.26%	NZCPT0001S9
Charter Hall Group	0.26%	AU000000CHCO
SGS Sa - Reg	0.26%	CH0002497458
Reckitt Benckiser	0.26%	GB00B24CGK77
The A2 Milk Company Limited	0.26%	NZATME0002S8
Alphabet Inc - Class C	0.26%	US02079K1079
Cognizant Technology Solutions Corp	0.25%	US1924461023
Bayer Ag	0.25%	DE000BAY0017
Paypal Holdings Inc	0.25%	US70450Y1038
Shopify Inc - Class A	0.25%	CA82509L1076
Equifax Inc	0.25%	US2944291051
Essity Aktiebolag - B Shares	0.24%	SE0009922164
Kimco Realty Corporation	0.24%	US49446R1095
Transurban Group	0.24%	AU000000TCL6
Hoya Corp	0.24%	JP3837800006
ASB Registered Certificate of Deposit 13/12/22	0.23%	NZF04DT417C4
UBS Group Ag	0.23%	CH0244767585
Ebay Inc	0.23%	US2786421030
United Parcel Service - Cl B	0.22%	US9113121068
MUFG Bank Floating Rate Note 5/11/24	0.22%	NZMUFDT002C6
Floor And Decor Holdings Inc	0.22%	US3397501012
New Zealand Government 15/05/2041 1.75%	0.22%	NZGOVDT541C9
3M Company	0.22%	US88579Y1010
Summerset Group Holdings Ltd	0.22%	NZSUME0001S0
Invitation Homes Inc	0.22%	US46187W1071
Kubota Corp	0.22%	JP3266400005
Essex Prop Trust Inc	0.22%	US2971781057
Coles Group Ltd	0.22%	AU0000030678
Essilorluxottica	0.22%	FR0000121667
Legrand Sa	0.21%	FR0010307819
Union Pacific Corp	0.21%	US9078181081
Vital Healthcare Property Trust	0.21%	NZCHPE0001S4

New Zealand Government 14/4/2033 3.50%	0.20% NZGOVDT433C9
New Zealand Government 15/5/2028 0.25%	0.20% NZGOVDT528C6
The Cooper Companies Inc	0.20% US2166484020
Santos Limited	0.19% AU000000STO6
PPG Industries Inc	0.19% US6935061076
Check Point Software Technologies Ltd	0.19% IL0010824113
Getlink Se	0.19% FR0010533075
Telstra Corp Ltd	0.19% AU000000TLS2
Bank Of New Zealand Floating Rate Note 18/03/2024	0.19% NZBNZDT400C0
Qbe Insurance Group Limited	0.18% AU000000QBE9
Kiwi Bank Medium Term Notes 200924 2.155%	0.18% NZKIWD0924L1
Equity Residential Inc	0.18% US29476L1070
New Zealand Government 15/05/26 0.50%	0.18% NZGOVDT526C0
Csl Limited	0.18% AU000000CSL8
Bank of New Zealand 03/02/2023 4.261%	0.18% NZBCBDT004C1
Freightways	0.18% NZFREE0001S0
Mercury NZ Limited	0.17% NZMRPE0001S2
Aena S.M.E. S.A.	0.17% ES0105046009
Ferrovial Sa	0.17% ES0118900010
Otis Worldwide Corp - W/I	0.17% US68902V1070
Taiwan Semiconductor - Spons Adr	0.17% US8740391003
American Electric Power	0.17% US0255371017
Public Storage Inc	0.17% US74460D1090
US 10YR NOTE (CBT) BOND 21/JUN/2022 TYM2 COMDTY	0.17%
Colgate Palmolive Co	0.17% US1941621039
Investore Property Limited	0.16% NZIPLE0001S3
Rexford Ind Realty	0.16% US76169C1009
Samsung Electronic Gdr	0.16% US7960508882
Euro-Btp Future Bond 08/Jun/2022 1km2 Comdty	0.16%
New Zealand Government 15/5/2032 2%	0.16% NZGOVDT532C8
Flutter Entertainment Plc	0.16% IE00BWT6H894
Waters Corp	0.16% US9418481035
Becton Dickinson And Co	0.16% US0758871091
Westpac Term Deposit 17/6/22 1.585	0.16%
Westpac Term Deposit 4/10/22 1.94%	0.16%
Duke Energy Corporation	0.15% US26441C2044
Toyota Finance NZ Floating Rate Note 22/10/24	0.15% NZTFSDT786C1
Relx Plc	0.15% GB00B2BODG97
Pacific Edge Ltd	0.15% NZPEBE0002S1
Adobe Systems Inc	0.15% US00724F1012
Woodside Petroleum	0.15% AU000000WPL2
Akzo Nobel N.V	0.15% NL0013267909
Dexus	0.15% AU000000DXS1
Wpp Group Plc	0.15% JE00B8KF9B49
Resmed Inc - Cdi	0.15% AU000000RMD6
Intl Flavors & Fragrances	0.15% US4595061015
BNZ Registered Certificate of Deposit 23/06/2022	0.15% NZF01DT435C9
Alexandria Real Est	0.14% US0152711091
Zimmer Biomet Holdgs	0.14% US98956P1021
Kilroy Realty Group	0.14% US49427F1084
Compass Group Plc	0.14% GB00BD6K4575
Sky City Entertainment Group	0.14% NZSKCE0001S2
Rentokil Initial Plc	0.14% GB00B082RF11
Westpac Term Deposit 18/5/22 1.55%	0.14%
Rio Tinto Limited	0.14% AU000000RIO1
ANZ Term Deposit 19/5/22 1.45%	0.14%
Booking Holdings Ltd	0.14% US09857L1089
Westpac Term Deposit 27/07/22 1.69	0.14%
Westpac Term Deposit 6/9/22 1.815%	0.14%
Ramsay Healthcare Ltd	0.14% AU000000RHC8
Iluka Resources Ltd	0.14% AU000000ILU1
United States Bill Zero Cpn 23/Jun/2022 USD 100	0.14%
Marriott International Inc	0.13% US5719032022
New Zealand Government 15/05/51 2.75%	0.13% NZGOVDT551C8
Aristocrat Leisure Limited	0.13% AU000000ALL7
Westpac 29/7/24 2.22%	0.13% NZWNZD0724L3
Kiwibank Floating Rate Note 14/11/22	0.13% NZKIWD1122L1
Nike Inc - Cl B	0.13% US6541061031
ASB 19/8/24 1.83%	0.13% NZABBDG004C8
Genesis Energy Ltd	0.13% NZGNEE0001S7
Vulcan Materials Co	0.13% US9291601097
Crown Castle International Corp	0.13% US22822V1017

S&P 500 E-mini Future JUN22	0.13%	ESM2
Host Hotels & Resorts Inc	0.13%	US44107P1049
Commonwealth Bank Of Australia	0.13%	AU000000CBA7
EURO-SCHATZ FUT BOND 08/JUN/2022 DUM2 COMDTY	0.13%	
United States Bill Zero Cpn 12/Apr/2022 USD 100	0.13%	
Sempre	0.13%	US8168511090
United States Bill Zero Cpn 12/Jul/2022 USD 100	0.13%	
Nisource Inc	0.12%	US65473P1057
Vinci Sa	0.12%	FR0000125486
Federal Realty Invs	0.12%	US3137451015
Amphenol Corporation - Class A	0.12%	US0320951017
Cisco Systems	0.12%	US17275R1023
Dominion Energy Inc	0.12%	US25746U1097
Constellation Software Inc	0.12%	CA21037X1006
Mirvac Group	0.12%	AU000000MGR9
Forward Foreign Exchange USD 04/04/22 Citibank NA/London	0.12%	
ANZ Bank 17/9/26 2.999	0.12%	NZANBDT024C7
ANZ Term Deposit 21/4/22 1.36%	0.12%	
HSBC NZ Floating Rate Note 16/08/22	0.12%	NZHKBDT009C4
Koninklijke Vopak Nv	0.12%	NL0009432491
ANZ Term Deposit 08/07/22 1.50%	0.12%	
ANZ Term Deposit 08/11/22 2.28%	0.12%	
MUFG Bank 12/07/22	0.12%	NZMUFDM193L1
Cash Deposit (J.P. Morgan NZD)	0.12%	
Eurofins Scientific Se	0.12%	FR0014000MR3
Walmart De Mexico Sa	0.11%	MX01WA000038
Alcon Inc	0.11%	CH0432492467
Samsung Electronics Co Limited	0.11%	KR7005930003
HSBC 16/8/24 1.835%	0.11%	NZHKBDT010C2
ASB Registered Certificate of Deposit 17/05/22	0.11%	NZFO4DT366C3
Pushpay Holdings Ltd	0.11%	NZPPHE0001S6
Healthpeak Prop Inc	0.11%	US42250P1030
Derwent London Plc	0.11%	GB0002652740
Teleperformance	0.11%	FR0000051807
Downer Edi Ltd	0.11%	AU000000DOW2
Cubalmart	0.11%	US2296631094
Merck & Co Inc	0.11%	US58933Y1055
Westpac Term Deposit 19/5/22 1.57%	0.11%	
ANZ Term Deposit 05/10/22 2.47%	0.11%	
Entergy Corp	0.11%	US29364G1031
National Grid Plc	0.11%	GB00BDR05C01
Burberry Group Plc	0.11%	GB0031743007
Servicenow Inc	0.10%	US81762P1021
Severn Trent Plc	0.10%	GB00B1FH8J72
Cash Deposit (J.P. Morgan JPY)	0.10%	
Linde Plc Us	0.10%	IE00BZ12WP82
Techtronic Industries Co Ltd	0.10%	HK0669013440
Microchip Technology Inc	0.10%	US5950171042
James Hardie Industries - Cdi	0.10%	AU000000JHX1
Suncorp Group Ltd	0.10%	AU000000SUN6
Gpt Group Limited	0.10%	AU000000GPT8
Infrastruttura Wireless Italiane Spa	0.10%	IT0005090300
Cash Deposit (J.P. Morgan GBP)	0.10%	
Ashtead Group Plc	0.10%	GB0000536739
Deutsche Boerse Ag	0.10%	DE0005810055
Bank of New Zealand Unsecured Unsubordinated Fixed Rate Nc	0.10%	NZBNZDT389C5
National Storage Reit	0.10%	AU000000NSR2
ASB Term Deposit 20/06/22 1.35%	0.10%	
Insignia Financial Ltd	0.10%	AU000000IFL2
Westpac Term Deposit 16/6/22 1.585	0.10%	
ANZ Term Deposit 13/6/22 1.45%	0.10%	
ANZ Term Deposit 21/06/22 1.45%	0.10%	
Kiwi Term Deposit 04/07/22 1.59%	0.10%	
Kiwi Term Deposit 08/08/22 1.76%	0.10%	
Kiwi Term Deposit 15/08/22 1.70%	0.10%	
Kiwi Term Deposit 15/09/22 2.00%	0.10%	
Westpac Term Deposit 01/09/22 2.03	0.10%	
Westpac Term Deposit 2/9/22 2.06%	0.10%	
Kiwi Term Deposit 19/10/22 2.41%	0.10%	
ASB Registered Certificate of Deposit 20/06/22	0.10%	NZFO4DT419C0
Transpower NZ Ltd 4/9/25 1.735%	0.10%	NZTRPD0070L9
Cleanaway Waste Management Ltd	0.10%	AU000000CWY3

Shurgard Self Storag	0.10%	LU1883301340
Carlsberg As - B Shs	0.10%	DK0010181759
Rabo Registered Certificate of Deposit 17/01/23	0.10%	NZF05DT188C0
Cellnex Telecom Sa	0.10%	ES0105066007
Pfizer Inc	0.10%	US7170811035
Enbridge Inc	0.10%	CA29250N1050
Sse Plc	0.09%	GB0007908733
Intel Corp	0.09%	US4581401001
Brenntag Se	0.09%	DE000A1DAH00
Edison International	0.09%	US2810201077
Canadian Aptmt Prop	0.09%	CA1349211054
Orica Ltd	0.09%	AU00000000R1
Equity Lifestyle Prp	0.09%	US29472R1086
Housing 5/10/26 2.247%	0.09%	NZHNZD0001L7
Naver Corporation	0.09%	KR7035420009
Westpac Term Deposit 14/4/22 1.35%	0.09%	
Kiwibank Term Deposit 25/5/22 1.38	0.09%	
ANZ Term Deposit 16/06/22 1.45%	0.09%	
Westpac Term Deposit 11/7/22 1.57%	0.09%	
Sky City Ltd	0.09%	NZSKCE0001S2
Kiwi Term Deposit 12/9/22 2.02	0.09%	
ANZ Term Deposit 27/09/22 1.94%	0.09%	
Alibaba Group Holdings Ltd	0.09%	KYG017191142
Bank of New Zealand Registered Certificate of Deposit 27/06/21	0.09%	NZF01DT438C3
Bank of New Zealand Registered Certificate of Deposit 01/08/21	0.09%	NZF01DT403C7
Macquarie Group Ltd	0.09%	AU000000MQG1
Oceania Healthcare Limited	0.09%	NZOCAE0002S0
Big Yellow Group	0.09%	GB0002869419
Mitsubishi Est	0.09%	JP3899600005
Westpac Floating Rate Note FRN 20/02/23	0.08%	NZWNZD0223L6
Current Accounts EUR	0.08%	
US 5YR NOTE (CBT) BOND 30/JUN/2022 FVM2 COMDTY	0.08%	
Ffx Usd 04/04/22 Citibank Na/London	0.08%	
Chorus Ltd Corp Bond 02/12/30 2.51%	0.08%	NZCNUDT005C1
Whitbread Plc	0.08%	GB00B1KJJ408
Shaftesbury Plc	0.08%	GB0007990962
NZ Local Govt Fund Agency 20/4/29 1.5%	0.08%	NZLGFDT012C4
Treasury Wine Estates Limited	0.08%	AU000000TWE9
Glaxosmithkline Plc	0.08%	GB0009252882
NZ Local Govt Fund Agency 15/5/35 3%	0.08%	NZLGFDT019C9
ANZ Term Deposit 27/04/22 1.49	0.08%	
Westpac Term Deposit 13/4/22 1.19%	0.08%	
ANZ Term Deposit 13/5/22 1.2%	0.08%	
Westpac Term Deposit 22/06/22 1.58	0.08%	
ANZ Term Deposit 22/06/22 1.45%	0.08%	
Urban Edge Prop	0.08%	US91704F1049
Kommunbk 02/07/2030 1.25%	0.08%	NZKBNDT012C0
MUFG Term Deposit 25/07/22 1.57%	0.08%	
MUFG Term Deposit 04/08/22 1.69%	0.08%	
Westpac Term Deposit 12/9/22 2.25%	0.08%	
BNZ Registered Certificate of Deposit 01/04/22	0.08%	NZF01DT350C0
BNZ Registered Certificate of Deposit 11/4/22	0.08%	NZF01DT373C2
BNZ Registered Certificate of Deposit 22/04/22	0.08%	NZF01DT364C1
MUFG Bank Term Deposit 28/04/22	0.08%	NZMUFDM118L8
MUFG Bank 03/06/22	0.08%	NZMUFDM154L3
Camden Property Tst	0.08%	US1331311027
ASB Registered Certificate of Deposit 29/08/22	0.08%	NZF04DT410C9
Edp Renovaveis Sa	0.08%	ES0127797019
Housing NZ 12/6/25 3.36%	0.08%	NZHNZD0625L3
United States Bill Zero Cpn 26/Jul/2022 USD 100	0.08%	
Flughafen Zurich Ag-Reg	0.08%	CH0319416936
Kobe Bussan Co Ltd	0.08%	JP3291200008
Sonova Holding Ag	0.08%	CH0012549785
Julius Baer Group Ltd	0.08%	CH0102484968
Cheniere Energy Inc	0.08%	US16411R2085
Port Of Tauranga Limited	0.08%	NZPOTE0003S0
NZGT Tributum 28/04/22	0.07%	NZTMND1072R7
Nippon Prologis Reit	0.07%	JP3047550003
US ULTRA BOND CBT BOND 21/JUN/2022 WNM2 COMDTY	0.07%	
Bank Of New Zealand Floating Rate Note 29/08/2022	0.07%	NZBNZDT395C2
Sherwin-Williams Co	0.07%	US8243481061
Segro Plc	0.07%	GB00B5ZN1N88

Verizon Comm	0.07%	US92343V1044
OlympUS Corporation	0.07%	JP3201200007
Klepierre	0.07%	FR0000121964
Westpac Term Deposit 23/5/22 1.545	0.07%	
ANZ Term Deposit 27/06/22 1.44%	0.07%	
Kiwi Term Deposit 13/07/22 1.62%	0.07%	
Westpac Term Deposit 31/8/22 1.96%	0.07%	
Cofinimmo Reit	0.07%	BE0003593044
Warehouses De Pauw	0.07%	BE0974349814
ANZ Term Deposit 16/09/22 2.33%	0.07%	
MUFG Term Deposit 13/09/22 2.24%	0.07%	
Westpac Term Deposit 14/9/22 2.34%	0.07%	
Orora Limited	0.07%	AU000000ORA8
Westpac Term Deposit 23/9/22 2.095	0.07%	
ANZ Term Deposit 26/08/22 2.00%	0.07%	
ANZ Term Deposit 24/08/22 1.85%	0.07%	
Mugf Term Deposit 26/.8/22 1.87%	0.07%	
Bank of New Zealand Registered Certificate of Deposit 27/05/2:	0.07%	NZF01DT305C4
Hermes International	0.07%	FR0000052292
Igo Ltd	0.07%	AU000000IG04
MUFG Bank 22/08/22	0.07%	NZMUFDM234L3
MUFG Bank Term Deposit30/09/22	0.07%	NZMUFDM273L1
NZ Local Govt Fund Agency 15/4/25	0.07%	NZLGFDT008C2
Erste Group Bank Ag	0.07%	AT0000652011
United States Bill Zero Cpn 30/Jun/2022 USD 100	0.07%	
Toyota Fin 23/04/24	0.07%	NZTFSDT719C2
Housing New Zealand Limited 18/10/28	0.07%	NZHNZD0628L7
American Campus Comm	0.06%	US0248351001
Australia Government Bond 21/09/26 0.5%	0.06%	AU0000106411
Power Finance Edge 06/05/22	0.06%	NZPFED0522L6
Stockland	0.06%	AU000000SGP0
Kiwibank 5/10/26 2.635%	0.06%	NZKIWD1026L4
United States Bond Fixed 1.875% 15/Feb/2041 USD 1	0.06%	
Atlantia Spa	0.06%	IT0003506190
Serko Ltd	0.06%	NZSKOE0001S7
Precinct Property NZ 28/05/27 2.85%	0.06%	NZPCTDT003C7
AMCOR Plc-Cdi	0.06%	AU000000AMC4
Rea Group Ltd	0.06%	AU000000REA9
Bank of New Zealand 29/1/25 2.16%	0.06%	NZBNZDT396C0
Rayonier Inc	0.06%	US7549071030
Williams Cos Inc	0.06%	US9694571004
Switch Inc	0.06%	US87105L1044
United Utilities Group Plc	0.06%	GB00B39J2M42
Vonovia Se	0.06%	DE000A1ML7J1
Auckland City Council 24/3/25 4.176%	0.06%	NZAKCDT363C1
Amgen Inc	0.06%	US0311621009
Westpac Term Deposit 5/5/22 1.42%	0.06%	
Westpac Term Deposit 20/4/22 1.345	0.06%	
Westpac Term Deposit 3/5/22 1.395%	0.06%	
Kiwibank Term Deposit 04/05/22 1.38	0.06%	
Kiwi Term Deposit 07/07/22 1.59%	0.06%	
Westpac Term Deposit 21/6/22 1.555	0.06%	
ANZ Term Deposit 15/07/22 1.55%	0.06%	
ANZ Term Deposit 19/08/22 2.28%	0.06%	
MUFG Bank Term Deposit14/4/22	0.06%	NZMUFDM104L8
NYKredit Realkredit As 1% 01-Oct-50	0.06%	
Mercury NZ Ltd 29/06/22	0.06%	NZMICYDT267C4
Kroger Co	0.06%	US5010441013
Power Fin 14/07/22	0.06%	NZPFED0722L2
Japan (10 Year Issue) 0.1% 20-Jun-31	0.06%	
Bank of New Zealand Registered Certificate of Deposit 19/08/2:	0.06%	NZF01DT412C8
HP Inc	0.06%	US40434L1052
Adecco Group Ag	0.06%	CH0012138605
Auckland City Council 20/10/27 2.411%	0.06%	NZAKCDT547C9
Japan (30 Year Issue) 0.7% 20-Jun-51	0.06%	
Dell Technologies-C	0.06%	US24703L2025
Power Finance 29/08/22	0.06%	NZPFED0822L0
Housing 24/04/2030 2.183%	0.05%	NZHNZD0230L2
29Metals Ltd	0.05%	AU0000157067
Hca Healthcare Inc	0.05%	US40412C1018
Mckesson Corp	0.05%	US58155Q1031
Akl City Council 10/7/25 2.013%	0.05%	NZAKCDT484C5

Gpo Fin Banorte	0.05%	MXP370711014
Omnicom Group Inc	0.05%	US6819191064
NZ Local Govt Fund Agency 15/4/37 2.00%	0.05%	NZLGFDT016C5
Transpower NZ Ltd 15/3/28 5.893%	0.05%	NZTRPD0328L1
Bristol-Myers Squibb Co	0.05%	US1101221083
Nzgt Tributum Ltd 28/06/2022	0.05%	NZTMND1074R3
Westpac 24/2/26 1.439	0.05%	NZWNZDO226L9
Carrier Global Corp-W/I	0.05%	US14448C1045
AUST 10Y BOND FUT BOND 15/JUN/2022 XMM2 COMDTY	0.05%	
Nzgt Tributum Ltd 30/05/22	0.05%	NZTMND1073R5
United States Bill Zero Cpn 19/Jul/2022 USD 100	0.05%	
Bank of New Zealand Unsecured Fixed Rate Notes 18/03/24 3.6	0.05%	NZBNZDT399C4
Ameriprise Financial Inc	0.05%	US03076C1062
Seagate Technology Holdings	0.05%	IE00BKVD2N49
Vector Limited 26/11/27 3.69	0.05%	NZVCTDT013C8
Singapore Government 1.625% 01-Jul-31	0.05%	
Abbvie Inc	0.05%	US00287Y1091
Westpac TC 9/8/22 1.735%	0.05%	
Westpac Term Deposit 09/09/22 2.25	0.05%	
Assura Plc	0.05%	GB00BVGBWW93
Westpac Term Deposit 10/10/22 1.95	0.05%	
Rabobank Registered Certificate of Deposit 05/08/22	0.05%	NZF05DT191C4
MUFG Bank 12/08/22	0.05%	NZMUFDM224L4
Rabobank Registered Certificate of Deposit 22/08/22	0.05%	NZF05DT196C3
Rabo Registered Certificate of Deposit 23/08/22	0.05%	NZF05DT197C1
United States Bill Zero Cpn 14/Jun/2022 USD 100	0.05%	
Rabo Registered Certificate of Deposit 02/12/22	0.05%	NZF05DT190C6
Rabo Registered Certificate of Deposit 20/12/22	0.05%	NZF05DT178C1
Rabo Registered Certificate of Deposit 14/02/23	0.05%	NZF05DT194C8
Australia Government Bond 21/4/23 5.5%	0.05%	AU3TB0000101
Auckland City Council 27/07/26 3.338	0.05%	NZAKCDT410C0
Ampol Ltd	0.05%	AU0000088338
NZ Local Govt Fund Agency 14/4/33 3.5%	0.05%	NZLGFDT009C0
Vicinity Centers	0.05%	AU000000VCX7
The Mosaic Company	0.05%	US61945C1036
Interest Rate Swap 3.67% 2023	0.05%	SL3L1RT0R
Koninklijke Ahold Delhaize Nv	0.05%	NL0011794037
Australia Government Bond 21/12/30 1%	0.05%	AU0000087454
Target Corp	0.05%	US87612E1064
United States Bill Zero Cpn 21/Apr/2022 USD 100	0.05%	
CVS Health Corp	0.04%	US1266501006
Applied Materials Inc	0.04%	US0382221051
Nine Entertainment Company Holdings Ltd	0.04%	AU000000NEC4
Unite Group Plc	0.04%	GB0006928617
AT&T Inc	0.04%	US00206R1023
Current Accounts NZD	0.04%	
Ardent Leisure Group	0.04%	AU0000027484
Citizens Financial Group Inc	0.04%	US1746101054
NZ Local Govt Fund Agency 15/05/31 2.25%	0.04%	NZLGFDT017C3
Cash backing	0.04%	
Morgan Stanley	0.04%	US6174464486
United States Bill Zero Cpn 28/Apr/2022 USD 100	0.04%	
Ffx Eur 04/04/22 Citibank Na/London	0.04%	
Jabil Inc	0.04%	US4663131039
Gecina Sa	0.04%	FR0010040865
Shopping Centres Australasia Property Group	0.04%	AU000000SCP9
Three-Month Sofr 1-Year Mc Put USD 97.375 10/Jun/2022 (0Qn	0.04%	
Arvida Group Ltd 22/02/28 2.87%	0.04%	NZARVDT001C7
Australia Government Bond 21/11/29 2.75	0.04%	AU000XCLWAX7
Intl Business Machines Corp	0.04%	US4592001014
Valero Energy Corp	0.04%	US91913Y1001
ASB Bank Term Deposit 19/4/22 1.22%	0.04%	
Lend Lease Group	0.04%	AU000000LLC3
Sanford Limited	0.04%	NZSANE000150
Bank of New Zealand Registered Certificate of Deposit 17/06/21	0.04%	NZF01DT389C8
MUFG Bank 23/06/22	0.04%	NZMUFDM174L1
Link Reit	0.04%	HK0823032773
The Kraft HeiNZ Company	0.04%	US5007541064
Ecorodovias Infraestrutura E Logistica Sa	0.04%	BRECORACNOR8
Jd.Com Inc - Cl A	0.04%	KYG8208B1014
Ooh Media Ltd	0.04%	AU000000OML6
Regeneron Pharmaceuticals	0.04%	US75886F1075

Arrow Electronics Inc	0.04%	US0427351004
Nippon Telegraph & Telephone	0.04%	JP3735400008
FFX USD 04/04/22 Deutsche Bank AG/London	0.04%	
Telkom Indonesia Persero Tbk	0.04%	ID1000129000
Ford Motor Co	0.04%	US3453708600
Molson Coors Beverage Co	0.04%	US60871R2094
Bank Of New York Co Inc	0.04%	US0640581007
Australia Government Bond 21/11/28 2.75	0.04%	AU000XCLWAU3
Citigroup Inc	0.04%	US1729674242
Celanese Corporation Series A	0.04%	US1508701034
Karoon Energy Ltd	0.04%	AU000000KAR6
FFX USD 04/04/22 Morgan Stanley & Co International PLC	0.04%	
Eastman Chemical Co	0.04%	US2774321002
NZ Local Govt Funding Agebcy 15/4/27 4.5%	0.04%	NZLGFDT007C4
Cpfl Energia Sa	0.04%	BRCPFACNORO
Cummins Inc	0.04%	US2310211063
Novartis Ag-Reg	0.04%	CH0012005267
Volvo Ab-B Shs	0.04%	SE0000115446
Bank Of America	0.04%	US0605051046
IRS Fi 17/4/23 3.925% Westpac	0.03%	SL3H2G9BR
Auckland International Airport 2/11/23 3.97	0.03%	NZAIADT210L1
Orsted A/S	0.03%	DK0060094928
KDDI Corp	0.03%	JP3496400007
United States Notes Fixed 2.875% 30/Apr/2025 Usd	0.03%	
Shell Plc	0.03%	GB00BP6MXD84
General Motors Co	0.03%	US37045V1008
G8 Education Limited	0.03%	AU000000GEM7
Australia Government Bond 21/11/24 0.25	0.03%	AU0000083768
Australia Government Bond 21/11/27 2.75	0.03%	AU000XCLWAQ1
Denmark Government 4.5% 15-Nov-39	0.03%	
NZ Local Govt Fund Agency 15/4/24 2.25%	0.03%	NZLGFDT011C6
Three-Month Sofr 1-Year Mc Put USD 98.375 14/Apr/2022 (0Qj)	0.03%	
Christchurch City Council 27/11/24 3.58%	0.03%	NZCCHDT853C4
France (Govt Of) 0.75% 25-May-52	0.03%	
Fonterra 06/04/22	0.03%	NZFCGDT514C0
FFX USD 04/04/22 UBS AG/Stamford CT	0.03%	
Fox Corp - Class A	0.03%	US35137L1052
Power Finance Edge 16/01/23	0.03%	NZPFED0123L3
Deutsche Post Ag	0.03%	DE0005552004
Kommunalbanken 9/2/27 2.875%	0.03%	NZKBNDT014C6
Dicks Sporting Goods Inc.	0.03%	US2533931026
Tabcorp Holdings Ltd	0.03%	AU000000TAH8
Hewlett Packard Enterprise Co	0.03%	US42824C1099
Sanofi-Aventis	0.03%	FR0000120578
Lyondellbasell Industries Class A	0.03%	NL0009434992
Conagra Brands Inc	0.03%	US2058871029
Kiwibank 11/12/2030 2.36%	0.03%	NZKIWD1230L2
Wolters Kluwer	0.03%	NL0000395903
Bnp Paribas	0.03%	FR0000131104
Genesis Energy11/04/22	0.03%	NZGNEDT049C5
Jm Smucker Co	0.03%	US8326964058
Agco Corp	0.03%	US0010841023
ASB 4/5/26 1.646%	0.03%	NZABBDG005C5
Japan (10 Year Issue) 0.1% 20-Mar-31	0.03%	
Whirlpool Corp	0.03%	US9633201069
Hf Sinclair Corporation	0.03%	US4039491000
Aflac Inc	0.03%	US0010551028
3i Group Plc	0.03%	GB00B1YW4409
Tyson Foods Inc-CI A	0.03%	US9024941034
Vector Limited LTD 06/10/26	0.03%	NZVCTDT011C2
United States Bill Zero Cpn 16/Jun/2022 USD 100	0.03%	
United States Bond Fixed 1.375% 15/Nov/2040 USD 1	0.03%	
Centuria Capital Group	0.03%	AU000000CN15
Itochu Corp	0.03%	JP3143600009
BNZ Registered Certificate of Deposit 20/5/22	0.03%	NZFO1DT376C5
Nexstar Media Group Inc-CI A	0.03%	US65336K1034
Cia Paranaense De Energi - Pfb	0.03%	BRCPLEACNPB9
Signify Nv	0.03%	NL0011821392
Investore Property Ltd 25/02/27 4.00%	0.03%	NZIPLDT003C9
Davita Inc	0.03%	US23918K1088
Vulcan Steel Au Ltd	0.03%	AU0000181984
Marathon Petroleum Corp	0.03%	US56585A1025

NZ Local Govt Fund Agency 15/5/28 2.25	0.03%	NZLGFDT018C1
Orange Sa	0.03%	FRO000133308
China Petroleum & Chemical	0.03%	CNE1000002Q2
NZ Rural Land Company Ltd	0.03%	NZNZLE0001S2
Murphy Usa Inc	0.03%	US6267551025
Fedex Corp	0.03%	US31428X1063
State Street Corporation	0.03%	US8574771031
Ally Financial Inc	0.03%	US02005N1000
Jazz Pharmaceuticals Plc	0.03%	IE00B4Q5ZN47
Skf Ab-B Shares	0.03%	SE0000108227
Keycorp	0.03%	US4932671088
Centuria Industrial Reit	0.03%	AU000000CIP0
Ripon 1Rx A Call 1.389996% 28-Aug-56 XS2433693392	0.03%	
Power Finance Edge 07/11/22	0.03%	NZPFED1122L4
MSCI Emerging Markets Index Future JUN22	0.03%	MESM2
New Zealand Exchange	0.03%	NZNZXE0001S7
Singapore Government 2.875% 01-Sep-30	0.03%	
Discover Financial Services Ltd	0.03%	US2547091080
Gilead Sciences Inc	0.03%	US3755581036
AIA Floating Rate Note 11/10/2022	0.03%	NZAIAD1022L0
Paramount Global	0.03%	US92556H2067
ANZ Bank 01/09/22 3.75%	0.03%	NZANBDT021C3
Transpower 8/9/26 2.047%	0.03%	NZTRPD0090L7
Archer Daniels Midland Co	0.03%	US0394831020
Christchurch City Holdings 05/11/26 3.01%	0.03%	NZCCHDT895C5
Boliden Ab Mines	0.03%	SE0015811559
General Mills Inc	0.03%	US3703341046
Swedbank Ab - A Shares	0.03%	SE0000242455
Zions Bancorporation	0.03%	US9897011071
Capital One Financial Corp	0.03%	US14040H1059
Prudential Financial Inc	0.02%	US7443201022
Assicurazioni Generali Spa	0.02%	IT0000062072
Reliance Worldwide Corporation Limited	0.02%	AU000000RWC7
Dunedin City Treasury 15/3/26 2.90%	0.02%	NZDCTDT160C9
UDC Endeavour Auto ASB Trust 2021-1A	0.02%	NZUDCD1001R6
Huntsman Corp	0.02%	US4470111075
FIRST Horizon Corporation	0.02%	US3205171057
Walgreens Boots Alli	0.02%	US9314271084
Owens Corning	0.02%	US6907421019
Current Accounts CAD	0.02%	
Qorvo Inv	0.02%	US74736K1016
Best Buy Co Inc	0.02%	US0865161014
Hong Kong Government Bond Programme 0.36% 15-Apr-24	0.02%	
B2Gold Corp	0.02%	CA11777Q2099
Westpac 7/6/22 3.775%	0.02%	NZWNZD0622L9
Dunedin City Trsy 17/07/25 3.61%	0.02%	NZDCTDT148C4
Kulicke & Soffa Industries	0.02%	US5012421013
Netapp Inc	0.02%	US64110D1046
Yara International	0.02%	NO0010208051
Australia Government Bond 21/04/33 4.5%	0.02%	AU000XCLWAG2
America Movil Sab De C.V.	0.02%	MXP001691213
Marubeni Corp	0.02%	JP3877600001
Medical Properties Trust Inc	0.02%	US58463J3041
Orix Corporation	0.02%	JP3200450009
FIRST American Financial Corporation	0.02%	US31847R1023
Western Australia Treasury Bond 20/7/28 3.25%	0.02%	AU3SG0001829
Allstate Corp	0.02%	US0200021014
Napier Port Holdings Ltd	0.02%	NZNPHE0005S2
Bonos Y Oblig Del Estado 3.45% 30-Jul-66	0.02%	
Regions Financial Corporation	0.02%	US7591EP1005
Lincoln National Corp	0.02%	US5341871094
Deutschebank Ag	0.02%	DE0005140008
CK Hutchinson Holdings Ltd	0.02%	KYG217651051
Hong Kong Government Bond Programme 1.68% 21-Jan-26	0.02%	
United States Bond Fixed 1.625% 15/Nov/2050 USD 1	0.02%	
Unilever Plc	0.02%	GB00B10RZP78
Swedish Government 1% 12-Nov-26	0.02%	
Crown Holdings Inc	0.02%	US2283681060
Swiss Life Holdings Ag	0.02%	CH0014852781
Arena Reit	0.02%	AU000000ARF6
Terreno Realty Group	0.02%	US88146M1018
Qisda Corporation	0.02%	TW0002352002

Triton International Ltd	0.02%	BMG9078F1077
Phillips 66	0.02%	US7185461040
Pultegroup Inc	0.02%	US7458671010
NYKredit Realkredit As 2% 01-Oct-53	0.02%	
Buoni Poliennali Del Tes 1.85% 01-Jul-25	0.02%	
American Financial Group Inc	0.02%	US0259321042
JYSKE Realkredit A/S 1% 01-Oct-50	0.02%	
Charterhall Long Wale Reit	0.02%	AU000000CLW0
Swedish Government 1.5% 13-Nov-23	0.02%	
Lite-On Technology Group	0.02%	TW0002301009
Magna International Inc-Cl A	0.02%	CA5592224011
Westrock Co	0.02%	US96145D1054
Canadian Tire Corp - Class A	0.02%	CA1366812024
Impala Platinum Holdings Ltd	0.02%	ZAE000083648
Berry Global Group Inc	0.02%	US08579W1036
Kommuna. As Norway 20/8/25 4.0%	0.02%	NZKBNDT009C6
Johnson & Johnson	0.02%	US4781601046
Australia Government Bond 21/11/25 0.25	0.02%	AU0000095457
Alpha & Omega Semiconductor	0.02%	BMG6331P1041
Harley-Davidson Inc	0.02%	US4128221086
Cardinal Health Inc	0.02%	US14149Y1082
Bouygues Sa	0.02%	FR0000120503
Hartford Financial Services Group	0.02%	US4165151048
Repsol Sa	0.02%	ES0173516115
Norwegian Government 2% 24-May-23	0.02%	
Micron Technology Inc	0.02%	US5951121038
United States Bill Zero Cpn 19/Apr/2022 USD 100	0.02%	
Virgin Money Uk Plc	0.02%	AU0000064966
Synnex Corporation	0.02%	US87162W1009
United States Bill Zero Cpn 03/May/2022 USD 100	0.02%	
Vistra Corp	0.02%	US92840M1027
Picc Property & Casualty Co Ltd	0.02%	CNE100000593
GMT Bond Issuer Ltd 20/12/27 3.656%	0.02%	NZGMBDT008C5
Kb Home	0.02%	US48666K1097
Everest Re Group Ltd	0.02%	BMG3223R1088
Yangzijiang Shipbl	0.02%	SG1U76934819
United States Notes Fixed 1.25% 15/Aug/2031 USD 1	0.02%	
Swedish Government 2.5% 12-May-25	0.02%	
Japan (30 Year Issue) 0.5% 20-Mar-49	0.02%	
United States Notes Fixed 0.5% 15/Jan/2028 USD 10	0.02%	
Adeka Corp	0.02%	JP3114800000
Peet Limited	0.02%	AU000000PPCS
Bank Of Israel Bill - Makam Bill Zero Cpn 02/Nov/2022 IIs 1	0.02%	
Hong Kong Government Bond Programme 1.97% 17-Jan-29	0.02%	
Bayer Motoren Werk	0.02%	DE0005190003
Porsche Automobil Holding	0.02%	DE000PAH0038
Sojitz Corporation	0.02%	JP3663900003
Chipbond Technology Corporation	0.02%	TW0006147002
HSBC Holdings Plc Call 04-Jun-31 US404280CH04	0.02%	
Forward Foreign Exchange JPY 04/04/22 Citibank NA/London	0.02%	
Lifestyle Communities Ltd	0.02%	AU000000LIC9
Volkswagen Ag	0.02%	DE0007664005
Canadian Imperial Bank Of Commerce	0.02%	CA1360691010
United States Notes Fixed 1.625% 15/May/2031 Usd	0.02%	
Swedish Government 0.125% 12-May-31	0.02%	
United States Notes Fixed 2.75% 15/Feb/2028 USD 1	0.02%	
Kohls Corp	0.02%	US5002551043
UBS Ag Stamford Ct 7.625% 17-Aug-22	0.02%	
United States Notes Fixed 2.875% 15/Aug/2028 Usd	0.02%	
Dnb Bank Asa	0.02%	NO0010161896
Queensland Treasury Corp 21/8/30 3.5%	0.02%	AU3CB0248037
Norwegian Government 3% 14-Mar-24	0.02%	
Total Se	0.02%	FR0000120271
United States Notes Fixed 1.125% 29/Feb/2028 Usd	0.02%	
Autonation Inc	0.02%	US05329W1027
Cdk Global Inc	0.02%	US12508E1010
Tesco Plc	0.02%	GB00BLGZ9862
United States Notes Fixed 1.375% 15/Nov/2031 Usd	0.02%	
Freenet Ag	0.02%	DE000A0Z2ZZ5
Tenaga Nasional Berhad	0.02%	MYL5347O0009
Wells Fargo & Company Call 24-Mar-28 US95000U2V48	0.02%	
Amdocs Ltd	0.02%	GB0022569080

Isuzu Motors Limited	0.02%	JP3137200006
Bank Of Israel Bill - Makam Bill Zero Cpn 04/Jan/2023 Ils 1	0.02%	
Banco Santander Sa Call 24-Mar-28 US05964HAQ83	0.02%	
United States Notes Fixed 0.625% 30/Nov/2027 Usd	0.02%	
United States Notes Fixed 1.125% 15/Feb/2031 Usd	0.02%	
OMV Ag	0.02%	AT0000743059
Credit Suisse Ag 6.5% 08-Aug-23	0.02%	
Axa Sa	0.02%	FR0000120628
Macy'S Inc	0.02%	US55616P1049
China General Plastics	0.02%	TW0001305001
Lear Corp	0.02%	US5218652049
Resona Holdings Inc	0.02%	JP3500610005
Tietoevry Corporation	0.02%	FI0009000277
United States Notes Fixed 0.875% 15/Nov/2030 Usd	0.02%	
Goodyear Tire & Rubber Co	0.02%	US3825501014
Cash Deposit (J.P. Morgan HKD)	0.02%	
Baloise Holding Ag	0.02%	CH0012410517
Switzerland 4% 08-Apr-28	0.02%	
United States Notes Fixed 2.375% 15/Aug/2024 Usd	0.02%	
CirrUS Logic Inc	0.02%	US1727551004
Port Of Tauranga 29/9/25 1.02%	0.02%	NZPOTD0925L1
NZ King Salmon Investments Ltd	0.02%	NZNZKE000350
Xerox Corp	0.02%	US98421M1062
L-Bank Unsecured Bond 150427 4.00%	0.02%	NZLBKDT003C1
La-Z-Boy Inc	0.02%	US5053361078
Hyundai Glovis Co Ltd	0.02%	KR7086280005
Denmark Government 0.5% 15-Nov-29	0.02%	
Current Accounts GBP	0.02%	
Microsoft Corp Call 2.921% 17-Mar-52 US594918CE21	0.02%	
Peoples Insurance Company Group Of China Limited	0.02%	CNE100001MK7
Solvay Sa	0.02%	BE0003470755
Coca-Cola Icecek As	0.02%	TRECOLA00011
Republic Of Peru 6.35% 12-Aug-28	0.02%	
United States Notes Fixed 2.25% 31/Mar/2024 USD 1	0.02%	
Avnet Inc	0.02%	US0538071038
United States Notes Fixed 0.625% 15/Aug/2030 Usd	0.02%	
TOPIX Future JUN 22	0.02%	
Ms&Ad Insurance Group Holdings Inc	0.02%	JP3890310000
Simplo Technology Co Ltd	0.02%	TW0006121007
United States Notes Fixed 0.125% 31/May/2023 Usd	0.02%	
Jefferies Financial	0.02%	US47233W1099
United States Notes Fixed 1.5% 15/Feb/2025 USD 10	0.02%	
United States Notes Fixed 0.375% 31/Oct/2023 Usd	0.02%	
Denmark Government 0.5% 15-Nov-27	0.02%	
Csg Systems International Inc.	0.02%	US1263491094
Compeq Manufacturing Co Ltd	0.02%	TW0002313004
Beijing Enterprises Limited	0.02%	HK0392044647
Micro FocUS International	0.02%	GB00BJ1F4N75
United States Notes Fixed 1.125% 15/Jan/2025 Usd	0.02%	
Brother Industries Ltd	0.02%	JP3830000000
United States Notes Fixed 2% 15/Aug/2025 USD 100	0.02%	
United States Notes Fixed 1.875% 15/Feb/2032 Usd	0.02%	
United States Notes Fixed 0.125% 15/Jan/2024 Usd	0.02%	
Victoria Treasury Bond 20/11/30 1.5	0.02%	AU0000078552
Netdragon Websoft Holdings Ltd	0.02%	KYG6427W1042
United States Notes Fixed 0.25% 15/Jun/2024 USD 1	0.02%	
Mapfre Sa	0.02%	ES0124244E34
Hufvudstaden Ab - A	0.02%	SE0000170375
United States Notes Fixed 2.875% 15/May/2028 Usd	0.02%	
United States Notes Fixed 1.375% 31/Oct/2028 Usd	0.02%	
Powertech Technology Inc	0.02%	TW0006239007
Arvida Group Limited	0.02%	NZARVE0001S5
United States Notes Fixed 1.25% 31/May/2028 USD 1	0.02%	
Swedish Government 0.75% 12-May-28	0.02%	
United Kingdom Gilt 0.625% 22-Oct-50	0.02%	
Genesis Energy Ltd 14/03/28 4.17%	0.02%	NZGNEDG006C0
United States Notes Fixed 0.25% 31/Jul/2025 USD 1	0.02%	
United States Notes Fixed 0.5% 28/Feb/2026 USD 10	0.02%	
United States Notes Fixed 0.625% 31/Jul/2026 Usd	0.02%	
UBS Group Ag Call 21-Mar-25 CH1168499791	0.02%	
United States Notes Fixed 0.375% 31/Jan/2026 Usd	0.02%	
ING Groep Nv-Cva	0.02%	NL0011821202

Quest Diagnostics	0.01%	US74834L1008
United States Notes Fixed 1% 31/Jul/2028 USD 100	0.01%	
Allianz Se	0.01%	DE0008404005
Mgic Investment Corp	0.01%	US5528481030
Hengan Intl Group Co Ltd	0.01%	KYG4402L1510
Realkredit Danmark 2% 01-Oct-53	0.01%	
Switzerland 1.25% 28-May-26	0.01%	
United States Notes Fixed 0.625% 31/Dec/2027 Usd	0.01%	
Microsoft Corp Call 2.525% 01-Jun-50 US594918CC64	0.01%	
Kiwibank 22/09/22 4.0325%	0.01%	NZKIWD0922L5
Diodes Inc	0.01%	US2545431015
Bank Of America Corp Call 04-Feb-28 US06051GKJ75	0.01%	
Danske Bank A/S	0.01%	DK0010274414
JPMorgan Chase & Co Call 24-Feb-28 US46647PCW41	0.01%	
Sumimoto Mitsui Financial Group	0.01%	JP3890350006
Hong Kong Government Bond Programme 2.22% 07-Aug-24	0.01%	
HSBC Holdings Plc Call 19-Jun-29 US404280BT50	0.01%	
Bank Of Israel Bill - Makam Bill Zero Cpn 07/Dec/2022 IIs 1	0.01%	
ASE Technology Holding Co Ltd	0.01%	TW0003711008
Canadian Government 2% 01-Dec-51	0.01%	
Zhejiang Expressway Co Ltd	0.01%	CNE100000454
Denmark Government 0% 15-Nov-31 DK0009924102	0.01%	
Bundesrepub. Deutschland 0.5% 15-Feb-26	0.01%	
Banco Do Brasil S.A.	0.01%	BRBBASACNOR3
United States Bill Zero Cpn 19/May/2022 USD 100	0.01%	
Muenchener Rueckver Ag Reg	0.01%	DE0008430026
Bellway Plc	0.01%	GB0000904986
Teva Pharmaceutical Industries Limited	0.01%	IL0006290147
Grand Pacific Petrochemical	0.01%	TW0001312007
United States Bond Fixed 2.25% 15/May/2041 USD 10	0.01%	
Cash Deposit (J.P. Morgan CAD)	0.01%	
Sainsbury (J) Plc	0.01%	GB00B019KW72
Krung Thai Bank Public Co Ltd (Foreign Line)	0.01%	TH0150010211
France (Govt Of) 2% 25-May-48	0.01%	
United States Notes Fixed 1.5% 15/Aug/2026 USD 10	0.01%	
Development Bk Of Japan 0.01% 09-Sep-25	0.01%	
LG UplUS Corp	0.01%	KR7032640005
Nomura Holdings Inc	0.01%	JP3762600009
Nrg Energy Inc	0.01%	US6293775085
Juniper Networks Ltd	0.01%	US48203R1041
Lwmc 2021-FI1 A Call 1.439998% 15-May-51 XS2336172452	0.01%	
Jpmmt 2021-Inv6 A2 Call 3% 25-Apr-52 US46654FAD06	0.01%	
Mizuho Financial Group Inc	0.01%	JP3885780001
Jpmmt 2021-Inv4 A2 Call 3% 25-Jan-52 US46654DAD57	0.01%	
Norwegian Government 1.375% 19-Aug-30	0.01%	
Norwegian Government 1.75% 13-Mar-25	0.01%	
Cogeco Communications Inc	0.01%	CA19239C1068
Western Australia Treasury Bond 21/10/26 3.0%	0.01%	AU3SG0001704
United States Notes Fixed 2.5% 15/Aug/2023 USD 10	0.01%	
My Food Bag Group Ltd	0.01%	NZMFBE0004S1
Ns Solutions Corporation	0.01%	JP3379900008
OIS USD 1.32% SOFR 21DEC23	0.01%	
New South Wales Treasury Corp 20/4/29 3%	0.01%	AU3SG0001720
Credit Suisse Group Ag Call 01-Apr-31 US225401AP33	0.01%	
Bank Negara Indonesia Tbk	0.01%	ID1000096605
United States Notes Fixed 2.25% 15/Nov/2025 USD 1	0.01%	
Pou Chen	0.01%	TW0009904003
Amkor Technology Inc	0.01%	US0316521006
United States Notes Fixed 2.5% 15/May/2024 USD 10	0.01%	
UWM 2021-Inv5 A12 Call 3% 25-Jan-52 US90355DAV55	0.01%	
United States Notes Fixed 2.5% 31/Mar/2027 USD 10	0.01%	
Loomis Ab	0.01%	SE0014504817
NYKredit Realkredit As 1% 01-Oct-53	0.01%	
Swedish Orphan Biovitrum Ab	0.01%	SE0000872095
Chorus Ltd Corp Bond 06/12/28 4.35%	0.01%	NZCNUDT003C6
Wh Group Limited	0.01%	KYG960071028
Transpower 16/9/22	0.01%	NZTRPD0040L2
United States Notes Fixed 2.125% 31/Jul/2024 Usd	0.01%	
United States Notes Fixed 2.125% 31/Mar/2024 Usd	0.01%	
United States Bond Fixed 2.375% 15/May/2051 USD 1	0.01%	
Home Depot Inc Call 5.875% 16-Dec-36 US437076AS19	0.01%	
United States Notes Fixed 0.125% 30/Apr/2023 Usd	0.01%	

Queensland Treasury Corp 4.25% 21-Jul-23	0.01%
Enel Spa	0.01% IT0003128367
United Airlines Holdings Inc	0.01% US9100471096
United States Notes Fixed 1.75% 15/Mar/2025 USD 1	0.01%
Mex Bonos Desarr Fix Rt 5.75% 05-Mar-26	0.01%
United States Notes Fixed 0.125% 15/Jul/2023 Usd	0.01%
Deutsche Bank Ag 1.625% 20-Jan-27	0.01%
United States Notes Fixed 0.625% 15/May/2030 Usd	0.01%
Norwegian Government 1.5% 19-Feb-26	0.01%
Kingdom Of Sweden 0.125% 09-Sep-30	0.01%
United States Notes Fixed 0.25% 15/Nov/2023 USD 1	0.01%
United States Notes Fixed 0.125% 15/Oct/2023 Usd	0.01%
United States Bill Zero Cpn 14/Apr/2022 USD 100	0.01%
United States Notes Fixed 1.75% 31/Jan/2029 USD 1	0.01%
United States Bond Fixed 3% 15/Aug/2048 USD 100	0.01%
Swedish Government 3.5% 30-Mar-39	0.01%
United States Notes Fixed 0.25% 15/May/2024 USD 1	0.01%
China Water AffalRS Group	0.01% BMG210901242
Standard Chartered Plc Call 21-May-25 US853254BN98	0.01%
Odp Corporation	0.01% US88337F1057
LG Corp	0.01% KR7003550001
United States Notes Fixed 1.125% 31/Oct/2026 Usd	0.01%
Sabra Health Care Reit Inc	0.01% US78573L1061
Canadian Government 0.5% 01-Sep-25	0.01%
United States Notes Fixed 1.25% 31/Aug/2024 USD 1	0.01%
United States Notes Fixed 1.375% 31/Dec/2028 Usd	0.01%
United States Notes Fixed 2% 15/Nov/2026 USD 100	0.01%
Vmware Inc-Class A	0.01% US9285634021
United States Notes Fixed 0.25% 15/Jun/2023 USD 1	0.01%
Mitsubishi Gas Chemical Co	0.01% JP3896800004
United States Notes Fixed 0.375% 30/Nov/2025 Usd	0.01%
HSBC Holdings Plc Call 22-May-30 US404280CC17	0.01%
United States Notes Fixed 0.375% 31/Dec/2025 Usd	0.01%
United States Notes Fixed 0.25% 30/Sep/2025 USD 1	0.01%
Nine Dragons Paper Holdings	0.01% BMG653181005
Radian Group Inc	0.01% US7502361014
United States Notes Fixed 2.125% 15/May/2025 Usd	0.01%
Euro-Bobl Put EUR 131.5 22/Apr/2022 (Oek2P 131.500 Comdty)	0.01%
Yokohama Rubber Co Ltd	0.01% JP3955800002
Queensland Treasury Corp 21/8/31 1.75%	0.01% AU3SG0001993
Willis Bond Pif	0.01%
Malaysia Investmnt Issue 4.369% 31-Oct-28	0.01%
Hong Kong Government Bond Programme 1.89% 02-Mar-32	0.01%
Nichias Corporation	0.01% JP3660400007
Mex Bonos Desarr Fix Rt 8% 05-Sep-24	0.01%
Bundesrepub. Deutschland 2.5% 04-Jul-44	0.01%
Trinseo Plc	0.01% IE0000QBK8U7
United States Notes Fixed 0.375% 31/Jul/2027 Usd	0.01%
Citigroup Inc Call 24-Feb-28 US172967NG21	0.01%
Euro Stoxx 50 Future JUN 22	0.01%
Switzerland 0% 26-Jun-34 CH0440081393	0.01%
United States Bond Fixed 3.375% 15/Nov/2048 USD 1	0.01%
Celestica Inc	0.01% CA15101Q1081
Goldman Sachs Group Inc Call 6.75% 01-Oct-37 US38141GFD16	0.01%
Aguas Andinas Sa-A	0.01% CL0000000035
United States Bond Fixed 1.875% 15/Feb/2051 USD 1	0.01%
Royal Bank Of Canada 1.05% 14-Sep-26	0.01%
Ingredion Inc	0.01% US4571871023
Barclays Plc Call 06-Oct-23 XS1695301900	0.01%
NYKredit Realkredit As 2.5% 01-Oct-53	0.01%
Realkredit Danmark 2.5% 01-Oct-53	0.01%
Akl City Council 28/09/2050 2.95%	0.01% NZAKCDT520C6
United States Notes Fixed 0.5% 31/Aug/2027 USD 10	0.01%
Bank Of America Corp Call 23-Jul-29 US06051GHM42	0.01%
Denmark Government 0% 15-Nov-24 DK0009924292	0.01%
United States Notes Fixed 1.375% 31/Jan/2025 Usd	0.01%
United States Bond Fixed 2% 15/Aug/2051 USD 100	0.01%
Citigroup Inc Call 31-Mar-31 US172967MP39	0.01%
United States Notes Fixed 1.5% 31/Oct/2024 USD 10	0.01%
Foot Locker Inc	0.01% US3448491049
Bundesobligation 0% 18-Oct-24 DE0001141802	0.01%
United States Notes Fixed 1.25% 30/Nov/2026 USD 1	0.01%

Bundesrepub. Deutschland 0.25% 15-Feb-27	0.01%
Investore Property Ltd 31/8/27 2.4%	0.01% NZIPLDT002C1
Switzerland 1.25% 11-Jun-24	0.01%
Sankyu Inc	0.01% JP3326000001
Bundesrepub. Deutschland 2.5% 15-Aug-46	0.01%
Deutsche Bank Ag Call 17-Feb-32 DE000DL19VU0	0.01%
Mexico Government Bond DESARR FIX RT MBONO 7.75% 29MA	0.01%
United States Notes Fixed 0.75% 31/Aug/2026 USD 1	0.01%
United States Notes Fixed 2.375% 31/Mar/2029 Usd	0.01%
United States Notes Fixed 2.75% 15/Feb/2024 USD 1	0.01%
Bundesrepub. Deutschland 1.25% 15-Aug-48	0.01%
West Fraser Timber	0.01% CA9528451052
United States Notes Fixed 2.25% 30/Apr/2024 USD 1	0.01%
Dunedin City Trsy 15/4/26 3.98%	0.01% NZDCTDT109C6
Hibbett Inc	0.01% US4285671016
Nikkon Holdings Co Limited	0.01% JP3709600005
Switzerland 3.5% 08-Apr-33	0.01%
Mexico Government Bond DESARR FIX RT MBONO 7.50% 03JUN	0.01%
Ffx Gbp 04/04/22 Citibank Na/London	0.01%
Select Medical Holdings Corp	0.01% US81619Q1058
Charter Hall Retail Reit	0.01% AU000000CQR9
New South Wales Treasury Corp 20/02/32 1.50%	0.01% AU3SG0002389
Norwegian Government 1.75% 06-Sep-29	0.01%
Resimac Versailles Trust Series 2020-1	0.01% NZRVTD1021R6
United States Notes Fixed 1.5% 15/Feb/2030 USD 10	0.01%
United States Bond Fixed 2.25% 15/Feb/2052 USD 10	0.01%
United States Notes Fixed 0.125% 15/Jul/2031 Usd	0.01%
United States Notes Fixed 2.375% 15/May/2029 Usd	0.01%
Citigroup Inc 4.45% 29-Sep-27	0.01%
Norwegian Government 1.75% 17-Feb-27	0.01%
Bundesrepub. Deutschland 4% 04-Jan-37	0.01%
United States Bond Fixed 1.875% 15/Nov/2051 USD 1	0.01%
UBS Ag 5.125% 15-May-24	0.01%
Bnk Financial Group Inc	0.01% KR7138930003
United States Notes Fixed 2.25% 15/Aug/2027 USD 1	0.01%
United States Notes Fixed 2.75% 30/Apr/2023 USD 1	0.01%
Malaysia Government 4.254% 31-May-35	0.01%
Bundesobligation 0% 11-Apr-25 DE0001141810	0.01%
United States Bond Fixed 1.75% 15/Aug/2041 USD 10	0.01%
Mexico Government Bond DESARR FIX RT MBONO 8.50% 31MA	0.01%
Bundesrepub. Deutschland 4.75% 04-Jul-40	0.01%
Alliance Data System	0.01% US0185811082
Dexus Industria Reit	0.01% AU0000192833
Amgen Inc Call 4.663% 15-Jun-51 US031162CF59	0.01%
United States Notes Fixed 2% 31/May/2024 USD 100	0.01%
Bundesrepub. Deutschland 0% 15-Nov-28 DE0001102556	0.01%
Biogen Inc	0.01% US09062X1037
United States Notes Fixed 1.5% 29/Feb/2024 USD 10	0.01%
Australia Government Bond 21/4/26 4.25%	0.01% AU000XCLWAI8
UWM 2021-Inv3 A9 Call 1.14234% 25-Nov-51 US90355RAM43	0.01%
Deutsche Bank Ny 3.3% 16-Nov-22	0.01%
United States Notes Fixed 2.375% 29/Feb/2024 Usd	0.01%
United States Notes Fixed 0.75% 31/Dec/2023 USD 1	0.01%
United States Notes Fixed 0.875% 31/Jan/2024 Usd	0.01%
United States Notes Fixed 0.125% 15/Aug/2023 Usd	0.01%
Denmark Government 1.75% 15-Nov-25	0.01%
United States Notes Fixed 0.125% 31/Aug/2023 Usd	0.01%
Cisco Systems Inc Call 5.9% 15-Feb-39 US17275RAD44	0.01%
NYKredit Realkredit As Call 01-Oct-22 DK0009515603	0.01%
United States Notes Fixed 1.875% 28/Feb/2029 Usd	0.01%
United States Notes Fixed 0.125% 15/Dec/2023 Usd	0.01%
United States Notes Fixed 0.25% 15/Mar/2024 USD 1	0.01%
United States Notes Fixed 0.75% 15/Nov/2024 USD 1	0.01%
Motor Oil Corinth Refineries Sa	0.01% GRS426003000
Saudi International Bond 4.375% 16-Apr-29	0.01%
United States Notes Fixed 0.375% 15/Jul/2024 Usd	0.01%
Nationwide Bldg Society Call 01-Aug-24 US63861VAC19	0.01%
United States Notes Fixed 0.375% 15/Aug/2024 Usd	0.01%
Hong Kong Government Bond Programme 2.13% 16-Jul-30	0.01%
United States Notes Fixed 0.375% 15/Sep/2024 Usd	0.01%
Bundesrepub. Deutschland 1% 15-Aug-25	0.01%
IBM Corp Call 4.25% 15-May-49 US459200KC42	0.01%

United States Notes Fixed 1.25% 30/Apr/2028 USD 1	0.01%
Bundesobligation 0% 14-Apr-23 DE0001141778	0.01%
Bundesrepub. Deutschland 0.5% 15-Aug-27	0.01%
United States Notes Fixed 2.25% 15/Nov/2024 USD 1	0.01%
United States Notes Fixed 0.5% 30/Jun/2027 USD 10	0.01%
United States Notes Fixed 0.75% 30/Apr/2026 USD 1	0.01%
United States Notes Fixed 0.75% 31/May/2026 USD 1	0.01%
United States Notes Fixed 0.75% 31/Mar/2026 USD 1	0.01%
United States Notes Fixed 0.25% 31/May/2025 USD 1	0.01%
United States Notes Fixed 0.875% 30/Sep/2026 Usd	0.01%
ING Groep NV Call 28-Mar-33 US456837BC65	0.01%
Societe Generale Call 21-Jan-33 US83368RBJ05	0.01%
Central Nippon Expresswy 0.894% 10-Dec-25	0.01%
Norwegian Government 2% 26-Apr-28	0.01%
United States Notes Fixed 0.25% 31/Oct/2025 USD 1	0.01%
Switzerland 1.5% 30-Apr-42	0.01%
United States Notes Fixed 1.125% 31/Aug/2028 Usd	0.01%
Orange Sa Orafp Stp 01Mar31	0.01%
Mexico Government Bond DESARR FIX RT MBONO 10.00% 05Dec	0.01%
Forward Foreign Exchange EUR 04/04/22 Citibank NA/London	0.01%
United States Bond Fixed 2% 15/Nov/2041 USD 100	0.01%
United States Notes Fixed 0.5% 31/Mar/2025 USD 10	0.01%
Lloyds Banking Group Plc Call 07-Nov-23 US539439AP41	0.01%
TBA UMBS Single Family 3 Tba 0% 15-May-50 US01F0306526	0.01%
Viatrix Inc	0.01% US92556V1061
United States Bond Fixed 2.875% 15/May/2049 USD 1	0.01%
NSW Treasury 20/02/30 3.00%	0.01% AU3SG0001571
United Internet Ag-Reg Share	0.01% DE0005089031
Mebuki Financial Group Inc	0.01% JP3117700009
Verizon Communications Call 2.355% 15-Mar-32 US92343VGM1	0.01%
Centrica Plc	0.01% GB00B033F229
Dominion Energy Inc Call 2.25% 15-Aug-31 US25746UDL08	0.01%
Tsubakimoto Chain Co	0.01% JP3535400000
GSMBS 2022-Gr2 A2 Call 3% 26-Aug-52 US36267BAB36	0.01%
Keyspan Gas East Corp Call 3.586% 18-Jan-52 US49338CAC73	0.01%
Bundesrepub. Deutschland 0% 15-Aug-31 DE0001102564	0.01%
Switzerland 0% 22-Jun-29 CH0224397346	0.01%
Valor Holdings Co Limited	0.01% JP3778400006
United States Notes Fixed 0.5% 30/Nov/2023 USD 10	0.01%
United States Bond Fixed 3% 15/Feb/2048 USD 100	0.01%
Auckland International Airport 17/4/23 3.64%	0.01% NZAIADT220L0
JPMorgan Chase & Co Call 05-Dec-29 US46647PAX42	0.01%
United States Bond Fixed 1.375% 15/Aug/2050 USD 1	0.01%
Denmark Government 1.5% 15-Nov-23	0.01%
Bundesrepub. Deutschland 0.5% 15-Feb-28	0.01%
Denmark Government 0.25% 15-Nov-52	0.01%
Tianneng Power Intl Ltd	0.01% KYG8655K1094
Norwegian Government 1.25% 17-Sep-31	0.01%
JPMorgan Chase & Co Call 15-Oct-30 US46647PBE51	0.01%
United States Notes Fixed 2.875% 31/Oct/2023 Usd	0.01%
United States Bond Fixed 1.25% 15/May/2050 USD 10	0.01%
JPMorgan Chase & Co Call 24-Mar-31 US46647PBJ49	0.01%
United States Notes Fixed 2.5% 31/Jan/2024 USD 10	0.01%
Australian Government 0.25% 21-Nov-24	0.01%
Switzerland 0.5% 27-Jun-32	0.01%
United States Bond Fixed 3% 15/Feb/2049 USD 100	0.01%
United States Notes Fixed 1.625% 15/Aug/2029 Usd	0.01%
United States Notes Fixed 2.375% 15/May/2027 Usd	0.01%
Canadian Government 1.5% 01-Jun-31	0.01%
United States Bond Fixed 2% 15/Feb/2050 USD 100	0.01%
Switzerland 4% 06-Jan-49	0.01%
Crest Nicholson Holdings	0.01% GB00B8VZXT93
Mexico Government Bond DESARR FIX RT MBONO 8.50% 18NOV	0.01%
CDI USD CDX.NA.IG. 1.0% 20JUN27	0.01%
Hong Kong Government Bond Programme 2.02% 07-Mar-34	0.01%
United States Notes Fixed 1.625% 15/Feb/2026 Usd	0.01%
Australian Government 21/05/41 2.75%	0.01% AU0000018442
Nestle Holdings Inc Call 4% 24-Sep-48 US641062AN41	0.01%
United States Notes Fixed 1.5% 30/Nov/2024 USD 10	0.01%
United States Bond Fixed 3.625% 15/Aug/2043 USD 1	0.01%
United States Notes Fixed 0.375% 30/Apr/2025 Usd	0.01%
Toyota Fin 11/08/22	0.01% NZTFSDT671C5

Bundesrepub. Deutschland 4.75% 04-Jul-34	0.01%
United States Notes Fixed 0.125% 15/Sep/2023 Usd	0.01%
Gilead Sciences Inc Call 4.75% 01-Mar-46 US375558BD48	0.01%
United States Notes Fixed 1.625% 15/May/2026 Usd	0.01%
Microsoft Corp Call 3.041% 17-Mar-62 US594918CF95	0.01%
Canadian Government 1.25% 01-Jun-30	0.01%
Switzerland 2% 25-Jun-64	0.01%
Australian Government 0.5% 21-Sep-26	0.01%
Australian Government 1.75% 21-Jun-51	0.01%
Sumitomo Mitsui Tr Bk Lt 0.277% 25-Oct-28	0.01%
Realkredit Danmark 1% 01-Apr-22	0.01%
Totalenergies Se Perp Call 31-Dec-49 XS1195202822	0.01%
SPI 200 Index Future JUN22	0.01% XPM2
Bank Of America Corp Call 07-Feb-30 US06051GHQ55	0.01%
Kiwi Property Group 19/07/28 2.85%	0.01% NZKPGD0050L3
BNP Paribas Perp Call 31-Dec-49 US05565AB286	0.01%
United States Notes Fixed 2.25% 15/Feb/2027 USD 1	0.01%
Swedish Government 0.75% 12-Nov-29	0.01%
Mex Bonos Desarr Fix Rt 8% 07-Nov-47	0.01%
Mexico Government Bond DESARR FIX RT MBONO 8.00% 07DEC	0.01%
Nyo 2021-1290 A 1.49157% 15-Nov-38	0.01%
Credit Suisse Group Ag Call 02-Apr-32 CH1174335740	0.01%
CSF 2021-1 A Call 1.2272% 17-Jun-58 XS2306577342	0.01%
Morti 2021-1 A Call 1.389988% 23-Jun-53 XS2349426895	0.01%
Deutsche Bank Ag Call 23-Feb-28 DE000DL19WL7	0.01%
Bundesrepub. Deutschland 1.5% 15-May-24	0.01%
Bundesrepub. Deutschland 0% 15-May-36 DE0001102549	0.01%
Bundesrepub. Deutschland 0% 15-Aug-29 DE0001102473	0.01%
Bundesrepub. Deutschland 1.75% 15-Feb-24	0.01%
Canadian Government 0.5% 01-Dec-30	0.01%
State Of Qatar Call 4.817% 14-Mar-49 XS1959337749	0.01%
BBCMS 2018-CBM A MD:CMBS-SASB MC:CMBS	0.01%
Citigroup Inc Call 03-Jun-31 US172967MS77	0.01%
CGCMT 2021-Keys A 1.57657% 15-Oct-36	0.01%
United States Notes Fixed 1.25% 31/Jul/2023 USD 1	0.01%
Australia Government Bond 21/6/35 2.75%	0.01% AU000XCLWAMO
Esa 2021-Esh A 1.47657% 15-Jul-38	0.01%
SFO 2021-555 A 1.54657% 15-May-38	0.01%
Bundesrepub. Deutschland 0% 15-Aug-50 DE0001102481	0.01%
Canadian Government 1.5% 01-Dec-31	0.01%
Spark 29/9/28 4.37%	0.01% NZSPFD0928L5
TPMT 2019-4 A1 Call 2.9% 25-Oct-59 US89178BAA26	0.01%
Switzerland 0.5% 28-Jun-45	0.01%
Australian Government 21/04/37 3.75%	0.01% AU3TB0000192
Trini 2021-1X A Call 1.54% 15-Jul-59 XS2318720864	0.01%
Bundesrepub. Deutschland 0% 15-Aug-30 DE0001102507	0.01%
Lam Research Corporation	0.01% US5128071082
Japan (10 Year Issue) 0.1% 20-Dec-31	0.01%
Bundesschatzanweisungen 0% 15-Sep-23 DE0001104859	0.01%
Bundesobligation 0% 05-Apr-24 DE0001141794	0.01%
Microsoft Corp Call 3.7% 08-Aug-46 US594918BT09	0.01%
France (Govt Of) 0% 25-Mar-24 FR0013344751	0.01%
United States Notes Fixed 2.625% 31/Dec/2025 Usd	0.01%
IRS EUR 0.5% EURIBOR 21SEP52	0.01%
Barclays Plc 4.375% 12-Jan-26	0.01%
Verizon Communications Call 2.55% 21-Mar-31 US92343VGJ70	0.01%
Bundesobligation 0% 10-Apr-26 DE0001141836	0.01%
Bundesrepub. Deutschland 0.25% 15-Aug-28	0.01%
Bundesobligation 0% 09-Oct-26 DE0001141844	0.01%
Western Australia Treasury Bond 22/10/31 1.75	0.01% AU3SG0002199
JPMorgan Chase & Co Call 24-Feb-26 US46647PCV67	0.01%
LF Corp	0.01% KR7093050003
Canadian Government 0.5% 01-Nov-23	0.01%
Singapore Government 2.875% 01-Jul-29	0.01%
Belgium Kingdom 0% 22-Oct-27 BE0000351602	0.01%
France (Govt Of) 0% 25-Nov-29 FR0013451507	0.01%
Strab 2022-1 A Call 1.419995% 20-Jan-54 XS2425979312	0.01%
State Of Israel 3.8% 13-May-60	0.01%
Yue Yuen Industrial Holdings Limited	0.01% BMG988031446
Microsoft Corp Call 2.675% 01-Jun-60 US594918CD48	0.01%
EQT Ab Call 2.375% 06-Apr-28 XS2463988795	0.01%
Verizon Communications Call 4.4% 01-Nov-34 US92343VCQ59	0.01%

Japan Airlines Co Limited	0.01%	JP3705200008
Verizon Communications Call 4.5% 10-Aug-33 US92343VEA89	0.01%	
United States Notes Fixed 0.75% 31/Jan/2028 USD 1	0.01%	
FFX JPY 04/04/22 National Australia Bank Ltd	0.01%	
Goldman Sachs Group Inc Call 30-Apr-24 XS2338355105	0.01%	
Goldman Sachs Group Inc Call 24-Feb-33 US38141GZM94	0.01%	
Lloyds Bk Corp Mkts Plc 1.75% 11-Jul-24	0.01%	
United States Bill Zero Cpn 07/Apr/2022 USD 100	0.01%	
Canadian Government 0.25% 01-Apr-24	0.01%	
Hyundai Motor Company Ltd	0.01%	KR7005382007
JPMorgan Chase & Co Call 13-May-31 US46647PBP09	0.01%	
United States Bond Fixed 3.125% 15/Nov/2041 USD 1	0.01%	
Fonterra 19/05/22	0.01%	NZFCGDT520C7
Citigroup Inc 4.125% 25-Jul-28	0.01%	
CSF 2021-2 A Call 0.2772% 17-Jun-58 XS2355523296	0.01%	
Netherlands Government 2.75% 15-Jan-47	0.01%	
Bundesrepub. Deutschland 4.25% 04-Jul-39	0.01%	
Norwegian Government 2.125% 18-May-32	0.01%	
Poland Government Bond 2.75% 25-Oct-29	0.01%	
Pret 2021-Rn3 A1 Call 1.8429% 25-Sep-51 US74143JAA97	0.01%	
BVINV 2021-5 A1 Call 3% 25-Nov-51 US07336JAD00	0.01%	
United Kingdom Gilt 4.75% 07-Dec-30	0.01%	
American Tower Corp Call 2.1% 15-Jun-30 US03027XBC39	0.01%	
Bundesrepub. Deutschland 5.5% 04-Jan-31	0.01%	
PLRS 2021-1 A Call 0.68998% 23-Dec-58 XS2363111399	0.01%	
Vasa 2021-Vasa A 1.29657% 15-Apr-60	0.01%	
Nisource Inc Call 4.8% 15-Feb-44 US65473QBC69	0.01%	
United States Bond Fixed 2.25% 15/Aug/2046 USD 10	0.01%	
United States Notes Fixed 3% 31/Oct/2025 USD 100	0.01%	
Australian Government 1% 21-Dec-30	0.01%	
Switzerland 0% 24-Jul-39 CH0440081401	0.01%	
Australian Government 4.25% 21-Apr-26	0.01%	
Nomura Holdings Inc 2.679% 16-Jul-30	0.01%	
Switzerland 0.25% 23-Jun-35	0.01%	
Woodside Finance Ltd Call 4.5% 04-Mar-29 US980236AQ66	0.01%	
Stra 2021-2X A Call 1.589998% 20-Jul-60 XS2272275590	0.01%	
CTP Nv Call 0.5% 21-Jun-25 XS2356029541	0.01%	
Citigroup Inc Call 01-Sep-23 US172967KX80	0.01%	
Pclf 2021-1 A Call 1.30149% 15-Oct-25 XS2322825097	0.01%	
United States Notes Fixed 2.875% 31/Jul/2025 Usd	0.01%	
United States Notes Fixed 2.625% 30/Jun/2023 Usd	0.01%	
Twin 2021-1 A Call 1.539998% 12-Mar-55 XS2305355310	0.01%	
Totalenergies Se Perp Call 31-Dec-49 XS2290960520	0.01%	
Current Accounts JPY	0.01%	
United States Bill Zero Cpn 26/Apr/2022 USD 100	0.01%	
Visa Inc Call 3.15% 14-Dec-25 US92826CAD48	0.01%	
Citigroup Inc Call 10-Jan-28 US172967LD18	0.01%	
Citigroup Inc Call 20-Mar-30 US172967ME81	0.01%	
United States Notes Fixed 1.75% 15/May/2023 USD 1	0.01%	
Japan (5 Year Issue) 0.005% 20-Dec-26	0.01%	
United States Notes Fixed 1.625% 31/Oct/2023 Usd	0.01%	
United States Notes Fixed 2.125% 30/Nov/2024 Usd	0.01%	
Mexico Government Bond DESARR FIX RT MBONO 7.75% 13NO'	0.01%	
United States Bond Fixed 2.5% 15/May/2046 USD 100	0.01%	
United States Bond Fixed 1.125% 15/Aug/2040 USD 1	0.01%	
Australian Government 0.25% 21-Nov-25	0.01%	
Citigroup Inc Call 29-Jan-31 US172967ML25	0.01%	
United States Notes Fixed 0.5% 30/Apr/2027 USD 10	0.01%	
Bundesrepub. Deutschland 0.25% 15-Feb-29	0.01%	
United States Notes Fixed 1.875% 28/Feb/2027 Usd	0.01%	
Sumitomo Mitsui Banking 2.014% 07-Nov-22	0.01%	
Oracle Corp Call 2.3% 25-Mar-28 US68389XCD57	0.01%	
Bank Of America Corp Call 21-Jul-23 US06051GGQ64	0.01%	
Aareal Bank Ag Call 29-Apr-25 XS2337339977	0.01%	
United States Bond Fixed 2.375% 15/Feb/2042 USD 1	0.01%	
United States Notes Fixed 1% 15/Dec/2024 USD 100	0.01%	
Australian Government 2.75% 21-Nov-28	0.01%	
United States Notes Fixed 0.125% 15/Feb/2024 Usd	0.01%	
Canadian Government 1.75% 01-Dec-53	0.01%	
United States Notes Fixed 2.75% 31/Aug/2023 USD 1	0.01%	
Ally Financial Inc 8% 01-Nov-31	0.01%	
Toronto-Dominion Bank Call 26-Jan-32 CA89117FPG86	0.01%	

Republic Of Peru 6.95% 12-Aug-31	0.01%
Australian Government 5.5% 21-Apr-23	0.01%
HSBC Holdings Plc 6.5% 15-Sep-37	0.01%
Current Accounts CHF	0.01%
Dxc Technology Co	0.01% US23355L1061
ING Groep NV Call 26-May-31 XS2176621170	0.01%
United States Notes Fixed 1.25% 31/Dec/2026 USD 1	0.01%
Australian Government 3.25% 21-Apr-29	0.01%
Australian Government 2.75% 21-Nov-29	0.01%
Hong Kong Government Bond Programme 0.51% 23-Oct-23	0.01%
Brueg 2021-1X A 0.272% 22-May-31	0.01%
Australian Government 2.5% 21-May-30	0.01%
Jpmcc 2021-Mhc A 1.19657% 15-Apr-38	0.01%
Home Depot Inc Call 4.25% 01-Apr-46 US437076BH45	0.01%
Australian Government 21/6/51 1.75%	0.01% AU0000097495
United States Bond Fixed 2.375% 15/Nov/2049 USD 1	0.01%
United States Bond Fixed 3.125% 15/Aug/2044 USD 1	0.01%
Bundesrepub. Deutschland 0% 15-Feb-31 DE0001102531	0.01%
Laurentian Bank Of Canada	0.01% CA51925D1069
Goldman Sachs Group Inc Call 21-Oct-27 US38141GYM04	0.01%
JPMorgan Chase & Co Call 22-Apr-31 US46647PBL94	0.01%
Australian Government 4.75% 21-Apr-27	0.01%
European Investment Bank 0.5% 10-Aug-23	0.01%
Australian Government 1% 21-Nov-31	0.01%
Switzerland 0.5% 27-May-30	0.01%
Australian Government 2.75% 21-Apr-24	0.01%
Canadian Government 0.25% 01-May-23	0.01%
United States Bond Fixed 2.25% 15/Aug/2049 USD 10	0.01%
Investor Property Ltd 18/04/24 4.4%	0.01% NZIPLDT001C3
Bundesrepub. Deutschland 0% 15-Feb-32 DE0001102580	0.01%
HSBC Holdings Plc 6.5% 02-May-36	0.01%
Goldman Sachs Group Inc Call 22-Apr-32 US38141GYB49	0.01%
Caisse Cent Credit Immob 0.125% 26-Oct-22	0.01%
United Kingdom Gilt 4.25% 07-Jun-32	0.01%
Nissan Motor Co Call 4.81% 17-Sep-30 US654744AD34	0.01%
HSBC Holdings Plc Call 24-May-32 US404280CT42	0.01%
Royal Bank Of Canada Call 2.3% 03-Nov-31 US78016EYH43	0.01%
JPMorgan Chase & Co Call 23-Jul-29 US46647PAV85	0.01%
Japan (10 Year Issue) 0.1% 20-Jun-28	0.01%
Apple Inc Call 1.2% 08-Feb-28 US037833EC07	0.01%
France (Govt Of) 0.75% 25-May-28	0.01%
Genesis Energy Ltd 18/05/22	0.01% NZGNEDT053C7
Centrica Plc 7% 19-Sep-33	0.01%
China Minsheng Banking Corp	0.01% CNE100000HF9
Bundesrepub. Deutschland 0% 15-May-35 DE0001102515	0.01%
Victoria Treasury Bond 20/10/28 3%	0.01% AU0000XVGH14
France (Govt Of) 3.25% 25-May-45	0.01%
Cascades Inc	0.01% CA1469001053
United Kingdom Gilt 4.25% 07-Dec-49	0.01%
Apple Inc Call 1.65% 08-Feb-31 US037833ED89	0.01%
United States Notes Fixed 0.375% 30/Sep/2027 Usd	0.01%
Enel Americas Sa	0.01% CLP371861061
HSBC Holdings Plc Call 11-Mar-25 US404280BZ11	0.01%
Israel Fixed Bond 3.75% 31-Mar-24	0.01%
Verizon Communications Call 4.016% 03-Dec-29 US92343VEU4	0.01%
Chongqing Rural Commercial Bank	0.01% CNE100000X44
Bundesrepub. Deutschland 0% 15-Feb-30 DE0001102499	0.01%
Belgium Kingdom 1.25% 22-Apr-33	0.01%
Stellantis Fin US Inc Call 1.711% 29-Jan-27 US85855CAA80	0.01%
JPMorgan Chase & Co Call 01-Feb-28 US46625HRY89	0.01%
Cooperatieve Rabobank Ua Perp Call 31-Dec-49 XS2332245377	0.01%
IGG Inc	0.01% KYG6771K1022
United States Bond Fixed 3% 15/Feb/2047 USD 100	0.01%
HSBC Holdings Plc 3% 30-Jun-25	0.01%
RCMT 2021-F15 A Call 1.45657% 25-Apr-38 US75574YAA10	0.01%
Enel Finance Intl Nv 5.75% 14-Sep-40	0.01%
Westpac Banking Corp Call Wstp Var 15Nov35	0.01%
United States Bond Fixed 1.125% 15/May/2040 USD 1	0.01%
Bundesrepub. Deutschland 2% 15-Aug-23	0.01%
Australian Government 3.25% 21-Apr-25	0.01%
Switzerland 1.25% 27-Jun-37	0.01%
JPMorgan Chase & Co Call 04-Feb-32 US46647PBX33	0.01%

E.On Intl Finance Bv 5.875% 30-Oct-37	0.01%
Deutsche Bank Ny Call 26-Nov-25 US251526CB33	0.01%
United States Bond Fixed 3.125% 15/Feb/2043 USD 1	0.01%
Japan (5 Year Issue) 0.1% 20-Dec-23	0.01%
Marsh & McLennan Cos Inc Call 4.9% 15-Mar-49 US571748BJ05	0.01%
Regeneron Pharmaceutical Call 1.75% 15-Sep-30 US75886FAE7!	0.01%
Bundesrepub. Deutschland 1% 15-Aug-24	0.01%
Stra 2021-1 A Call 1.539996% 25-Sep-51 XS2295993724	0.01%
Standard Chartered Plc Call 29-Jun-32 XS2358287824	0.01%
Canadian Government 1.25% 01-Mar-27	0.01%
National Australia Bank Call 02-Aug-34 US632525AS04	0.01%
Microsoft Corp Call 3.125% 06-Dec-28 XS1001749289	0.01%
Microsoft Corp Call 3.45% 08-Aug-36 US594918BS26	0.01%
Japan (10 Year Issue) 0.1% 20-Dec-27	0.01%
Aercap Ireland Cap/Globa Call 1.15% 29-Oct-23 US00774MAT27	0.01%
Merck KgAA Call 25-Jun-79 XS2011260705	0.01%
Bank Of Montreal Call 15-Dec-32 US06368BGS16	0.01%
Queensland Treasury Corp 22/08/2033 2.00%	0.01% AU3CB0284172
Procter & Gamble Co/The Call 3% 25-Mar-30 US742718FH71	0.01%
Morgan Stanley Call 21-Jul-32 US61747YED31	0.01%
United States Notes Fixed 1.875% 30/Jun/2026 Usd	0.01%
Standard Chartered Plc Call 09-Sep-30 XS2183818637	0.01%
Amgen Inc Call 4.4% 01-May-45 US031162BZ23	0.01%
Tencent Holdings Ltd Call 2.39% 03-Jun-30 US88032WAU09	0.01%
United States Bond Fixed 2.5% 15/Feb/2045 USD 100	0.01%
Dpf 2021-1 A Call 0.096% 28-Jul-58 XS2294367672	0.01%
Sumitomo Mitsui Banking 0.01% 10-Sep-25	0.01%
France (Govt Of) 0% 25-Nov-30 FR0013516549	0.01%
Japan (10 Year Issue) 0.1% 20-Dec-26	0.01%
Japan (10 Year Issue) 0.1% 20-Sep-28	0.01%
Nissan Motor Co Call 3.201% 17-Sep-28 XS2228683350	0.01%
Japan (10 Year Issue) 0.1% 20-Sep-30	0.01%
Dell Int Llc / Emc Corp Call 6.02% 15-Jun-26 US24703TAD81	0.01%
Natwest Group Plc Call 18-May-29 US780097BG51	0.01%
Bundesrepub. Deutschland 0% 15-Nov-27 DE0001102523	0.01%
United Kingdom Gilt 0.125% 30-Jan-26	0.01%
ING Groep NV Call 16-Feb-27 XS2443920249	0.01%
Hyosung Tnc Co Ltd	0.01% KR7298020009
Japan (10 Year Issue) 0.1% 20-Mar-28	0.01%
Iberdrola Intl Bv Perp Call 31-Dec-49 XS2244941063	0.01%
SANTANDER UK GROUP HLDGS CALL SANUK VAR 11JAN28	0.01%
CSMC 2021-Rpl2 A1A Call 1.11456% 25-Jan-60 US12656TAB44	0.01%
Aust & NZ Banking Group 0.75% 29-Sep-26	0.01%
Allianz Se Call 08-Jul-50 DE000A254TM8	0.01%
Carrier Global Corp Call 3.577% 05-Apr-50 US14448CAS35	0.01%
Home Depot Inc Call 3.35% 15-Apr-50 US437076CD22	0.01%
United Kingdom Gilt 4.5% 07-Dec-42	0.01%
Netherlands Government 4% 15-Jan-37	0.01%
Anheuser-Busch Co/Inbev Call 4.7% 01-Feb-36 US03522AAH32	0.01%
United States Notes Fixed 2.25% 31/Oct/2024 USD 1	0.01%
Cisco Systems Inc Call 5.5% 15-Jan-40 US17275RAF91	0.01%
United Kingdom Gilt 0.375% 22-Oct-30	0.01%
Canadian Government 2% 01-Sep-23	0.01%
Australian Government 1.5% 21-Jun-31	0.01%
Citigroup Inc Call 08-Apr-26 US172967MQ12	0.01%
Japan (20 Year Issue) 0.5% 20-Dec-41	0.01%
Totalenergies Se Perp Call 31-Dec-49 XS1974787480	0.01%
Japan (10 Year Issue) 0.1% 20-Mar-29	0.01%
Healthcare Realty	0.01% US4219461047
SNCF Reseau 0.75% 25-May-36	0.01%
Sabine Pass Liquefaction Call 5.75% 15-May-24 US785592AJ58	0.01%
Japan (5 Year Issue) 0.1% 20-Mar-24	0.01%
IBM Corp Call 4.15% 15-May-39 US459200KB68	0.01%
Verizon Communications Call 4.272% 15-Jan-36 US92343VCV45	0.01%
Toronto-Dominion Bank Call 25-Jul-29 CA891160QY28	0.01%
Toronto-Dominion Bank Call 22-Apr-30 CA89117FWS42	0.01%
Anglo American Capital Call 4.75% 10-Apr-27 US034863AR12	0.01%
United States Bond Fixed 2.75% 15/Nov/2047 USD 10	0.01%
Raiffeisen Bank Intl 0.375% 25-Sep-26	0.01%
Development Bk Of Japan 2.5% 18-Oct-22	0.01%
Societe Generale 2.125% 27-Sep-28	0.01%
Standard Chartered Plc Call 01-Apr-31 US853254BS85	0.01%

Microsoft Corp Call 3.5% 12-Feb-35 US594918BC73	0.01%
Enbridge Inc Call 27-Sep-77 CA29250NAT24	0.01%
Bank Of Nova Scotia Call 22-Jun-26 XS2356227343	0.01%
United States Notes Fixed 2.375% 30/Apr/2026 Usd	0.01%
Tokyo Metropolitan Govt 2.625% 29-May-24	0.01%
United States Notes Fixed 1.625% 30/Nov/2026 Usd	0.01%
Banco Bilbao Vizcaya Arg Call 14-Jan-29 XS2430998893	0.01%
United States Notes Fixed 0.625% 31/Mar/2027 Usd	0.01%
BNP Paribas Call 20-Jan-33 US09659W2U76	0.01%
France (Govt Of) 4.5% 25-Apr-41	0.01%
Canadian Government 0.75% 01-Oct-24	0.01%
Victoria Treasury Bond 17/11/26	0.01% AU0000XVGZJ4
ING Groep NV Call 22-Mar-30 XS1796079488	0.01%
France (Govt Of) 0.5% 25-May-29	0.01%
Intesa Sanpaolo Spa 0.75% 16-Mar-28	0.01%
Bank Of America Corp 4.45% 03-Mar-26	0.01%
Procter & Gamble Co/The 4.875% 11-May-27	0.01%
Japan (5 Year Issue) 0.1% 20-Jun-25	0.01%
ENI Spa Perp Call 31-Dec-49 XS2242929532	0.01%
ING Groep NV Call 16-Nov-32 XS2407529309	0.01%
Hong Kong Government Bond Programme 1.25% 29-Jun-27	0.01%
Goldman Sachs Group Inc Call 24-Jan-25 US38141GZJ65	0.01%
Transcontinental Inc - Class A	0.00% CA8935781044
Prudential Plc Call 03-Nov-33 XS2403426427	0.00%
Amgen Inc Call 3.625% 22-May-24 US031162BV19	0.00%
Bundesrepub. Deutschland 3.25% 04-Jul-42	0.00%
United Kingdom Gilt 4.25% 07-Dec-55	0.00%
Southern Cal Edison 0.7% 03-Apr-23	0.00%
Bristol-Myers Squibb Co Call 3.2% 15-Jun-26 US110122CN68	0.00%
United States Notes Fixed 2.75% 30/Jun/2025 USD 1	0.00%
Prudential Financial Inc Call 15-Jun-43 US744320AM42	0.00%
United States Notes Fixed 2.625% 31/Dec/2023 Usd	0.00%
American Express Co Call 3.7% 03-Aug-23 US025816BW85	0.00%
United Kingdom Gilt 1.5% 31-Jul-53	0.00%
LVMH Moet Hennessy Vuitton Call 0.375% 11-Feb-31 FR00134828	0.00%
IBM Corp Call 3.3% 15-May-26 US459200JZ55	0.00%
United Kingdom Gilt 4.75% 07-Dec-38	0.00%
Shanghai Pharmaceuticals	0.00% CNE1000012B3
IBM Corp Call 3.625% 12-Feb-24 US459200HU86	0.00%
Standard Chartered Plc Call 14-Jan-27 US853254BZ29	0.00%
United Kingdom Gilt 0.875% 22-Oct-29	0.00%
Japan (10 Year Issue) 0.1% 20-Dec-30	0.00%
Bank Of Montreal Call 17-Jun-30 CA06369ZCF95	0.00%
IBM Corp Call 3.375% 01-Aug-23 US459200HP91	0.00%
Sun Life Financial Inc Call 10-May-32 CA86682ZAM82	0.00%
IBM Corp Call 3% 15-May-24 US459200JY80	0.00%
Poland Government Bond 2.5% 25-Jul-26	0.00%
Citigroup Inc Call 24-Apr-25 US172967MF56	0.00%
Tencent Holdings Ltd Call 3.975% 11-Apr-29 US88032WAN65	0.00%
Mitsubishi Ufj Fin Grp 2.193% 25-Feb-25	0.00%
American Express Co Call 3% 30-Oct-24 US025816BR90	0.00%
ING Groep NV Call 18-Feb-29 XS2258452478	0.00%
United Kingdom Gilt 0.625% 07-Jun-25	0.00%
Mondi Finance Europe Call 2.375% 01-Apr-28 XS2151059206	0.00%
Romania 2% 14-Apr-33	0.00%
Australian Government 21/3/47 3.00%	0.00% AU000XCLWAS7
AMCO Spa 0.75% 20-Apr-28	0.00%
Bank Of America Corp 3.95% 21-Apr-25	0.00%
Santander Uk Group Hldgs 4.75% 15-Sep-25	0.00%
Toyota Fin 06/09/24	0.00% NZTFSDT727C5
Japan (5 Year Issue) 0.1% 20-Dec-24	0.00%
France (Govt Of) 1.5% 25-May-31	0.00%
Dow Chemical Co/The Call 1.125% 15-Mar-32 XS2122486066	0.00%
Canadian Government 1% 01-Sep-26	0.00%
Gilead Sciences Inc Call 5.65% 01-Dec-41 US375558AS26	0.00%
Deutsche Bank Ag Call 03-Sep-26 DE000DL19VP0	0.00%
Nestle Finance Intl Ltd Call 0% 14-Jun-26 XS2350621863	0.00%
Unilever Finance Call 1.75% 25-Mar-30 XS2147133578	0.00%
American Express Co Call 2.5% 30-Jul-24 US025816CG27	0.00%
Adobe Inc Call 2.3% 01-Feb-30 US00724PAD15	0.00%
Sumitomo Mitsui Finl Grp 2.13% 08-Jul-30	0.00%
ING Groep NV Call 01-Feb-30 XS2281155254	0.00%

3M Company Call 4% 14-Sep-48 US88579YBD22	0.00%	
Bundesobligation 0% 16-Apr-27 DE0001141851	0.00%	
United States Notes Fixed 0.125% 15/May/2023 Usd	0.00%	
Australian Government 2.75% 21-Nov-27	0.00%	
Deutsche Bank Ny 3.95% 27-Feb-23	0.00%	
Charter Comm Opt Llc/Cap Call 4.464% 23-Jul-22 US161175BB9	0.00%	
HSBC Holdings Plc Call 07-Nov-25 US404280CE72	0.00%	
Deutsche Bank Ny Call 18-Sep-31 US251526CD98	0.00%	
IBM Corp Call 0.3% 11-Feb-28 XS2115091717	0.00%	
Poland Government Bond 2.25% 25-Oct-24	0.00%	
Lowe'S Cos Inc Call 3% 15-Oct-50 US548661DZ79	0.00%	
Barclays Plc Call 07-May-26 US06738EBL83	0.00%	
Tencent Holdings Ltd Call 3.595% 19-Jan-28 US88032WAG15	0.00%	
HSBC Holdings Plc 5.75% 20-Dec-27	0.00%	
Synchrony Financial Call 5.15% 19-Mar-29 US87165BAP85	0.00%	
United Kingdom Gilt 5% 07-Mar-25	0.00%	
Japan (10 Year Issue) 0.1% 20-Mar-27	0.00%	
United States Notes Fixed 1.75% 15/Nov/2029 USD 1	0.00%	
Japan (20 Year Issue) 2.4% 20-Jun-24	0.00%	
Netherlands Government 0.25% 15-Jul-25	0.00%	
United States Notes Fixed 1.5% 31/Jan/2027 USD 10	0.00%	
Terna Rete Elettrica 1.375% 26-Jul-27	0.00%	
Poland Government Bond 2.5% 25-Jul-27	0.00%	
Hp Enterprise Co Call Hpe Stp 15Oct45	0.00%	
AA Bond Co Ltd Call 4.875% 31-Jul-43 XS1856940462	0.00%	
Procter & Gamble Co/The Call 0.5% 25-Oct-24 XS1708192684	0.00%	
ING Groep NV 4.05% 09-Apr-29	0.00%	
Towa Pharmaceutical Ltd	0.00%	JP3623150004
Ferguson Finance Plc Call 3.25% 02-Jun-30 US314890AB05	0.00%	
FFX EUR 04/04/22 Standard Chartered Bank	0.00%	
Sun Hung Kai Prop	0.00%	HK0016000132
Novartis Finance Sa Call 0% 23-Sep-28 XS2235996217	0.00%	
FFX GBP 04/04/22 Standard Chartered Bank	0.00%	
Swedish Government 2.25% 01-Jun-32	0.00%	
Daimler Finance Na Llc Call 0.75% 01-Mar-24 US233851EB67	0.00%	
Netherlands Government 0% 15-Jul-30 NL0014555419	0.00%	
Barclays Plc Call 23-Sep-35 US06738EBP97	0.00%	
Goldman Sachs Group Inc Call 24-Feb-28 US38141GZK39	0.00%	
Netherlands Government 3.75% 15-Jan-42	0.00%	
Sumitomo Mitsui Tr Bk Lt 0.85% 25-Mar-24	0.00%	
Caterpillar Finl Service Call 0.45% 17-May-24 US14913R2L06	0.00%	
United States Bond Fixed 3% 15/May/2047 USD 100	0.00%	
Avolon Holdings Fndg Ltd Call 2.528% 18-Nov-27 US05401AAR2	0.00%	
Bundesrepub. Deutschland 1.5% 15-May-23	0.00%	
Netherlands Government 0.75% 15-Jul-28	0.00%	
CDI USD CDX.NA.IG. 1.0% 20DEC26	0.00%	
Netherlands Government 0% 15-Jan-27 NL0015031501	0.00%	
United States Bond Fixed 6% 15/Feb/2026 USD 100	0.00%	
Bank Of Nova Scotia Call 1.4% 01-Nov-27 CA06415E4E25	0.00%	
Metlife Inc Call 6.4% 15-Dec-66 US59156RAP38	0.00%	
Romania 3.75% 07-Feb-34	0.00%	
Volkswagen Bank Gmbh 1.25% 01-Aug-22	0.00%	
Apple Inc Call 3% 13-Nov-27 US037833DK32	0.00%	
Bundesrepub. Deutschland 4.75% 04-Jul-28	0.00%	
Snam Spa 0.875% 25-Oct-26	0.00%	
Unicredit Spa Call 22-Jul-27 XS2207976783	0.00%	
MotUS Holdings Ltd	0.00%	ZAE000261913
Citigroup Inc Call 05-Nov-30 US17308CC539	0.00%	
NVR Inc Call 3% 15-May-30 US62944TAF21	0.00%	
Australian Government 21/6/39 3.25%	0.00%	AU000XCLWAP3
Japan (5 Year Issue) 0.1% 20-Mar-25	0.00%	
Baxter International Inc Call 1.915% 01-Feb-27 US071813CJ62	0.00%	
3M Company Call 3.25% 26-Aug-49 US88579YBK64	0.00%	
United States Bond Fixed 3% 15/Nov/2044 USD 100	0.00%	
Paypal Holdings Inc Call 2.3% 01-Jun-30 US70450YAH62	0.00%	
TSMC Arizona Corp Call 2.5% 25-Oct-31 US872898AC52	0.00%	
United Kingdom Gilt 1.625% 22-Oct-28	0.00%	
Roche Holdings Inc Call Rosw 1.93% 13Dec28	0.00%	
United States Notes Fixed 0.25% 31/Aug/2025 USD 1	0.00%	
Canadian Government 0.25% 01-Aug-23	0.00%	
United States Bond Fixed 7.5% 15/Nov/2024 USD 100	0.00%	
United Kingdom Gilt 4.25% 07-Mar-36	0.00%	

Canadian Government 0.75% 01-Feb-24	0.00%
Merck & Co Inc Call 2.15% 10-Dec-31 US58933YBE41	0.00%
Sa Global Sukuk Ltd Call 2.694% 17-Jun-31 XS2352862119	0.00%
Poland Government Bond 2.5% 25-Apr-24	0.00%
Australian Government 1.25% 21-May-32	0.00%
Capgemini Se Call 2% 15-Apr-29 FR0013507860	0.00%
Japan (5 Year Issue) 0.1% 20-Jun-23	0.00%
LVMH Moet Hennessy Vuitton Call 0% 11-Feb-26 FR0013482825	0.00%
Belgium Kingdom 1.45% 22-Jun-37	0.00%
United Kingdom Gilt 0.75% 22-Jul-23	0.00%
Roche Holdings Inc Call 2.076% 13-Dec-31 US771196BX91	0.00%
France (Govt Of) 0% 25-Nov-31 FR0014002WK3	0.00%
Cisco Systems Inc Call 2.5% 20-Sep-26 US17275RBL50	0.00%
Japan (10 Year Issue) 0.1% 20-Dec-28	0.00%
RMAC 2018-1 A Call 1.7221% 12-Jun-46 XS1788988845	0.00%
Netherlands Government 1.75% 15-Jul-23	0.00%
BNP Paribas Call 19-Apr-32 US09659W2P81	0.00%
ING Groep NV Call 01-Apr-27 US456837AV55	0.00%
Totalenergies Se Perp Call 31-Dec-49 XS1501166869	0.00%
France (Govt Of) 0.75% 25-Nov-28	0.00%
Mexico Government Bond DESARR FIX RT MBONO 6.75% 09MA	0.00%
HSBC Holdings Plc Call 22-Nov-32 US404280CY37	0.00%
BPCE Sa 1% 20-Jan-26	0.00%
Amgen Inc Call 3.15% 21-Feb-40 US031162CR97	0.00%
Nordea Kredit Realkredit 1.5% 01-Oct-53	0.00%
United Kingdom Gilt 1.25% 22-Jul-27	0.00%
United States Notes Fixed 0.5% 31/May/2027 USD 10	0.00%
Metlife Inc Call 5.875% 06-Feb-41 US59156RAY45	0.00%
Johnson & Johnson Call 0.95% 01-Sep-27 US478160CP78	0.00%
Lloyds Bank Plc 2.125% 24-Jul-22	0.00%
Societe Generale 1.25% 12-Jun-30	0.00%
OMV Ag Perp Call 31-Dec-49 XS1294343337	0.00%
IRS USD 1.27% LIBOR 04NOV23	0.00%
BNP Paribas Call 13-Jan-27 US09659W2N34	0.00%
Sumitomo Mitsui Finl Grp 1.402% 17-Sep-26	0.00%
Apple Inc Call 2.4% 03-May-23 US037833AK68	0.00%
Santander Uk Group Hldgs Call 11-Jan-28 US80281LAR69	0.00%
Goldman Sachs Group Inc 3% 15-Mar-24	0.00%
IBM Corp Call 1.75% 31-Jan-31 XS1945110861	0.00%
Aercap Ireland Cap/Globa Call 3.3% 30-Jan-32 US00774MAX39	0.00%
LVMH Moet Hennessy Vuitton Call 0.125% 11-Feb-28 FR00134828	0.00%
Equinix Inc Call 2.5% 15-May-31 US29444UBS42	0.00%
United Kingdom Gilt 2% 07-Sep-25	0.00%
United States Bond Fixed 3.375% 15/May/2044 USD 1	0.00%
Glaxosmithkline Cap Inc Call 6.375% 15-May-38 US377372AE71	0.00%
Keycorp 4.1% 30-Apr-28	0.00%
Ontario (Province Of) 0.01% 25-Nov-30	0.00%
Weyerhaeuser Co Call 4% 15-Nov-29 US962166BX19	0.00%
Banco Santander Sa Call 22-Nov-32 US05971KAL35	0.00%
France (Govt Of) 0% 25-Feb-26 FR0013508470	0.00%
National Grid Plc 5.75% 16-Apr-32	0.00%
Gilead Sciences Inc Call 4.8% 01-Apr-44 US375558AX11	0.00%
Nestle Holdings Inc Call 1% 15-Sep-27 US641062AS38	0.00%
United Kingdom Gilt 4.25% 07-Dec-40	0.00%
Citigroup Inc Call 23-Apr-29 US172967LW98	0.00%
Jpmf 2021-1 A Call 0.267% 17-Jul-58 XS2324404818	0.00%
3i Group Plc Call 3.75% 05-Jun-40 XS2178611526	0.00%
Netherlands Government 0.5% 15-Jan-40	0.00%
Metlife Inc Call 9.25% 08-Apr-68 US59156RBS67	0.00%
BNP Paribas Call 30-Jun-27 US09659X2Q47	0.00%
Equifax Inc Call 2.35% 15-Sep-31 US294429AT25	0.00%
Akzo Nobel Nv Call 1.625% 14-Apr-30 XS2156598281	0.00%
Mizuho Financial Group Call 10-Jul-31 US60687YBH18	0.00%
Poland Government Bond 3.25% 25-Jul-25	0.00%
Australian Government 1.75% 21-Nov-32	0.00%
Bundesobligation 0% 10-Oct-25 DE0001141828	0.00%
Sumitomo Mitsui Finl Grp 0.303% 28-Oct-27	0.00%
Microsoft Corp Call 4.1% 06-Feb-37 US594918BZ68	0.00%
Commonwealth Bank Aust 2.688% 11-Mar-31	0.00%
Australian Government 2.25% 21-May-28	0.00%
Switzerland 0.5% 24-May-55	0.00%
Dell Int Llc / Emc Corp Call 8.1% 15-Jul-36 US24703TAJ51	0.00%

Standard Chartered Plc 5.7% 26-Mar-44	0.00%
Denmark Government 0% 15-Nov-31 DK0009924375	0.00%
United Kingdom Gilt 1.75% 22-Jan-49	0.00%
BPCE Sa Call 13-Oct-46 FR0014005V67	0.00%
Motorola Solutions Inc Call 2.3% 15-Nov-30 US620076BT59	0.00%
United Kingdom Gilt 1.75% 22-Jul-57	0.00%
France (Govt Of) 1.25% 25-May-36	0.00%
UNITED STATES OF AMERICA BOND FIXED 2.5% 15/JAN/2029	0.00%
Amgen Inc Call 4.563% 15-Jun-48 US031162CD02	0.00%
Oracle Corp Call 3.6% 01-Apr-40 US68389XBW48	0.00%
FIRST American Financial Call 2.4% 15-Aug-31 US31847RAH57	0.00%
Israel Fixed Bond 2% 31-Mar-27	0.00%
Lowe'S Cos Inc Call 4.55% 05-Apr-49 US548661DS37	0.00%
United Kingdom Gilt 3.5% 22-Jan-45	0.00%
Pepsico Inc Call 0.75% 14-Oct-33 XS2397367421	0.00%
Procter & Gamble Co/The Call 1.2% 29-Oct-30 US742718FM66	0.00%
Home Depot Inc Call 4.5% 06-Dec-48 US437076BX94	0.00%
France (Govt Of) 0% 25-Feb-27 FR0014003513	0.00%
United Kingdom Gilt 3.75% 22-Jul-52	0.00%
Diageo Finance Plc Call 2.5% 27-Mar-32 XS2147889690	0.00%
Weyerhaeuser Co Call 4% 15-Apr-30 US962166BY91	0.00%
Bp Capital Markets Plc Perp Call 31-Dec-49 US05565QDU94	0.00%
Chubb Ina Holdings Inc Call 1.375% 15-Sep-30 US171239AG12	0.00%
United Kingdom Gilt 2.75% 07-Sep-24	0.00%
British Telecommunicatio Call 3.125% 21-Nov-31 XS1720922415	0.00%
United Overseas Bank Ltd Call 16-Mar-31 XS2230275633	0.00%
FTSE 100 Future JUN 22	0.00%
JPMorgan Chase & Co Call 19-Nov-31 US46647PBU93	0.00%
United States Bond Fixed 4.375% 15/May/2041 USD 1	0.00%
JYSKE Realkredit A/S 1.5% 01-Oct-53	0.00%
United Kingdom Gilt 0.125% 31-Jan-24	0.00%
Valero Energy Corp Call 7.5% 15-Apr-32 US91913YAE05	0.00%
Barclays Plc Call 3.125% 17-Jan-24 XS1550975079	0.00%
Nvidia Corp Call 2.85% 01-Apr-30 US67066GAF19	0.00%
FFX DKK 01/04/22 Morgan Stanley & Co International PLC	0.00%
Euro 36A A1 Call 1% 17-Feb-30 XS2069480866	0.00%
Ccep Finance Ireland Dac Call 0.875% 06-May-33 XS2337061755	0.00%
United Kingdom Gilt 0.125% 31-Jan-28	0.00%
France (Govt Of) 5.5% 25-Apr-29	0.00%
United Kingdom Gilt 3.25% 22-Jan-44	0.00%
Becton Dickinson And Co Call 0.000001% 13-Aug-23 XS2375836	0.00%
United States Bond Fixed 2.5% 15/Feb/2046 USD 100	0.00%
Gilead Sciences Inc Call 4.5% 01-Feb-45 US375558BA09	0.00%
Allianz Se Perp Call 31-Dec-49 DE000A13R7Z7	0.00%
Lloyds Banking Group Plc 4.582% 10-Dec-25	0.00%
HP Inc Call 6% 15-Sep-41 US428236BR31	0.00%
Nvidia Corp Call 2% 15-Jun-31 US67066GAN43	0.00%
Atos Se	0.00% FR0000051732
Natwest Group Plc Call 15-May-23 US780097BE04	0.00%
Amphenol Corp Call 2.8% 15-Feb-30 US032095AJ08	0.00%
British Telecommunicatio Call 1.125% 12-Sep-29 XS2051494495	0.00%
United Kingdom Gilt 3.5% 22-Jul-68	0.00%
Netherlands Government 0.75% 15-Jul-27	0.00%
United Kingdom Gilt 2.25% 07-Sep-23	0.00%
Legrand Sa Call 0.75% 20-May-30 FR0013513538	0.00%
Lloyds Banking Group Plc Call 07-Nov-28 US539439AQ24	0.00%
United Kingdom Gilt 1.25% 22-Oct-41	0.00%
Henkel Ag & Co KgAA Call 1.25% 30-Sep-26 XS2057835808	0.00%
Mitsubishi Corp 2.625% 14-Jul-22	0.00%
France (Govt Of) 3.5% 25-Apr-26	0.00%
Wells Fargo & Company Call 31-Oct-23 US949746SJ14	0.00%
United States Bond Fixed 7.625% 15/Feb/2025 USD 1	0.00%
Home Depot Inc Call 2.95% 15-Jun-29 US437076BY77	0.00%
Ireland Government Bond 1% 15-May-26	0.00%
MFRA 2021-Npl1 A1 Call 2.3633% 25-Mar-60 US55282YAA64	0.00%
France (Govt Of) 2.75% 25-Oct-27	0.00%
BPCE Sa Call 22-May-22 US05583JAB89	0.00%
Travelers Pty Casualty Call 6.375% 15-Mar-33 US89420GAE98	0.00%
United States Bond Fixed 2.875% 15/Aug/2045 USD 1	0.00%
JPMorgan Chase & Co Call 06-May-30 US46647PBD78	0.00%
Vontier Corp Call 2.95% 01-Apr-31 US928881AF82	0.00%
JPMorgan Chase & Co 4.25% 01-Oct-27	0.00%

Japan (10 Year Issue) 0.3% 20-Dec-25	0.00%
Intl Flavor & Fragrances Call 2.3% 01-Nov-30 US459506AQ49	0.00%
Japan (20 Year Issue) 1.9% 20-Sep-23	0.00%
Bonos Y Oblig Del Estado 0% 31-Jan-26 ES0000012G91	0.00%
Asml Holding Nv Call 1.375% 07-Jul-26 XS1405780963	0.00%
Prologis Euro Finance Call 0.5% 16-Feb-32 XS2296204444	0.00%
Thermo Fisher Scientific Call 1.215% 18-Oct-24 US883556CS94	0.00%
Coca-Cola Co/The Call 2.5% 01-Jun-40 US191216CW80	0.00%
LVMH Moet Hennessy Vuitt Call 1.125% 11-Feb-27 FR00134828	0.00%
Lowe'S Cos Inc Call 5% 15-Apr-40 US548661DV65	0.00%
Switzerland 1.5% 24-Jul-25	0.00%
Japan (5 Year Issue) 0.1% 20-Dec-25	0.00%
United States Bond Fixed 4.25% 15/Nov/2040 USD 10	0.00%
Japan (10 Year Issue) 0.1% 20-Jun-27	0.00%
Relx Finance Bv Call 1.5% 13-May-27 XS1793224632	0.00%
Japan (5 Year Issue) 0.005% 20-Mar-26	0.00%
United States Bond Fixed 3% 15/May/2045 USD 100	0.00%
Japan (5 Year Issue) 0.005% 20-Sep-26	0.00%
Dassault Systemes Call 0.375% 16-Sep-29 FR0013444551	0.00%
United States Notes Fixed 0.25% 15/Apr/2023 USD 1	0.00%
BNP Paribas 1.875% 14-Dec-27	0.00%
Standard Chartered Plc Call 12-Jan-25 US853254BY53	0.00%
Quest Diagnostics Inc Call 2.95% 30-Jun-30 US74834LBB53	0.00%
Ingersoll-Rand Gl Hld Co Call 5.75% 15-Jun-43 US45687AAG76	0.00%
Dow Chemical Co/The Call 5.55% 30-Nov-48 US260543CR27	0.00%
Home Depot Inc Call 2.5% 15-Apr-27 US437076CA82	0.00%
Otis Worldwide Corp Call 2.293% 05-Apr-27 US68902VAJ61	0.00%
Legg Mason Inc Call 5.625% 15-Jan-44 US524901AR65	0.00%
Unilever Finance 1.375% 04-Sep-30	0.00%
Pnc Financial Services Call 3.45% 23-Apr-29 US693475AW59	0.00%
Japan (10 Year Issue) 0.1% 20-Sep-31	0.00%
IBM Corp Call 5.6% 30-Nov-39 US459200GS40	0.00%
3M Company Call 5.7% 15-Mar-37 US88579EAC93	0.00%
Italgas Spa 1.625% 19-Jan-27	0.00%
Repsol Intl Finance Call 2.625% 15-Apr-30 XS2156583259	0.00%
ING Groep NV 3.55% 09-Apr-24	0.00%
United States Bond Fixed 3.625% 15/Feb/2044 USD 1	0.00%
JPMorgan Chase & Co Call 29-Jan-27 US46647PBA30	0.00%
Apple Inc Call 1.65% 11-May-30 US037833DU14	0.00%
Aroundtown Sa Call 5.375% 21-Mar-29 XS1964701822	0.00%
American Tower Corp Call 0.875% 21-May-29 XS2346207892	0.00%
Coca-Cola Co/The Call 0.125% 09-Mar-29 XS2307863642	0.00%
American Express Co 4.05% 03-Dec-42	0.00%
Owl Rock Capital Corp Call 3.4% 15-Jul-26 US69121KAE47	0.00%
TSMC Global Ltd Call 1% 28-Sep-27 US872882AF24	0.00%
Toyota Motor Credit Corp Call 0.75% 19-Nov-26 XS2260426288	0.00%
Anheuser-Busch Inbev Sa/ Call 2.875% 02-Apr-32 BE632093527	0.00%
Hwksm 2019-1X A Call 1.4953% 25-May-53 XS2033254959	0.00%
State Of Qatar Call 4.4% 16-Apr-50 XS2155352748	0.00%
Verizon Communications Call 1.375% 02-Nov-28 XS1405766624	0.00%
3M Company Call 1.5% 02-Jun-31 XS1421915049	0.00%
Microsoft Corp Call 4.5% 06-Feb-57 US594918CB81	0.00%
Buoni Poliennali Del Tes 0.3% 15-Aug-23	0.00%
Standard Chartered Plc 4.375% 18-Jan-38	0.00%
Commonwealth Bank Aust 3.743% 12-Sep-39	0.00%
Delta Air Lines/Skymiles Call 4.75% 20-Oct-28 US830867AB33	0.00%
Metlife Inc Call 5.7% 15-Jun-35 US59156RAM07	0.00%
NSW Treasury 08/03/2033 2.00%	0.00% AU3SG0002082
HASBro Inc Call 6.35% 15-Mar-40 US418056AS62	0.00%
Kansas City Southern Call 4.7% 01-May-48 US485170BB94	0.00%
Carlisle Cos Inc Call 2.75% 01-Mar-30 US142339AJ92	0.00%
Home Depot Inc Call 3.9% 15-Jun-47 US437076BS00	0.00%
Blackrock Inc Call 3.2% 15-Mar-27 US09247XAN12	0.00%
Vonovia Se Call 2.375% 25-Mar-32 DE000A3MQS72	0.00%
CIE Generale Des Establi Call 2.5% 03-Sep-38 FR0013357860	0.00%
Visa Inc Call 4.15% 14-Dec-35 US92826CAE21	0.00%
United States Bond Fixed 3.75% 15/Nov/2043 USD 10	0.00%
Teck Resources Limited Call 6.25% 15-Jul-41 US878742AW53	0.00%
Japan (5 Year Issue) 0.005% 20-Jun-26	0.00%
Aust & NZ Banking Group Call 21-Nov-29 XS2082818951	0.00%
Aker Bp Asa Call 4% 15-Jan-31 US00973RAJ23	0.00%
NXP Bv/NXP Funding Llc Call 4.625% 01-Jun-23 US62947QAV05	0.00%

Carrier Global Corp Call 3.377% 05-Apr-40 US14448CAR51	0.00%
Synchrony Financial Call 3.95% 01-Dec-27 US87165BAM54	0.00%
Hca Inc Call 5.125% 15-Jun-39 US404119BY43	0.00%
Dai-ichi Life Insurance Perp Call 31-Dec-49 US23380YAD94	0.00%
Poland Government Bond 0.25% 25-Oct-26	0.00%
Esail 2007-4X A3 Call 1.9721% 13-Jun-45 XS1150797600	0.00%
Standard Chartered Plc Call 15-Mar-33 US853254BK59	0.00%
Volkswagen Fin Serv Ag 0.625% 01-Apr-22	0.00%
BNP Paribas Call 20-Jan-28 US09659W2T04	0.00%
Deutsche Boerse Ag Call 0.125% 22-Feb-31 DE000A3H2465	0.00%
United States Bond Fixed 4.375% 15/Nov/2039 USD 1	0.00%
Lowe'S Cos Inc Call 5.125% 15-Apr-50 US548661DW49	0.00%
Switzerland 2.5% 08-Mar-36	0.00%
United States Notes Fixed 1.75% 31/Dec/2026 USD 1	0.00%
CNP Assurances Call 30-Jun-51 FR0013521630	0.00%
Banco Bilbao Vizcaya Arg 3.5% 10-Feb-27	0.00%
Suncor Energy Inc Call 5.95% 15-May-35 US71644EAG70	0.00%
Allianz Se Perp Call 31-Dec-49 DE000A1YCC29	0.00%
Netherlands Government 0.5% 15-Jul-26	0.00%
Intel Corp Call 4.1% 19-May-46 US458140AV20	0.00%
Banco Bilbao Vizcaya Arg Call 16-Jan-30 XS2104051433	0.00%
France (Govt Of) 1% 25-May-27	0.00%
Allianz Se Call 06-Jul-47 DE000A2DAHN6	0.00%
Boston Properties Lp Call 2.55% 01-Apr-32 US10112RBE36	0.00%
Alexandria Real Estate E Call 1.875% 01-Feb-33 US015271AV11	0.00%
United States Bond Fixed 3.125% 15/Feb/2042 USD 1	0.00%
Petronas Capital Ltd Call 2.48% 28-Jan-32 USY6886MAE04	0.00%
France (Govt Of) 4.25% 25-Oct-23	0.00%
Abertis Infraestructuras Call 3% 27-Mar-31 XS1967636199	0.00%
Oneok Inc Call 5.2% 15-Jul-48 US682680AV54	0.00%
OMV Ag Perp Call 31-Dec-49 XS2224439385	0.00%
Goldman Sachs Capital I Call 6.345% 15-Feb-34 US38143VAA70	0.00%
Capgemini Se Call 1.125% 23-Jun-30 FR0013519071	0.00%
ING Groep NV 2.5% 15-Nov-30	0.00%
Cooperatieve Rabobank Ua 5.25% 14-Sep-27	0.00%
Penske Truck Leasing/Ptl Call 1.7% 15-Jun-26 USU71000BD16	0.00%
Munich Re Call 26-May-49 XS1843448314	0.00%
Enel Finance Intl Nv Call 0% 17-Jun-24 XS2066706818	0.00%
Municipal 6.655% 04/57	0.00%
United States Bond Fixed 2.875% 15/Nov/2046 USD 1	0.00%
ING Groep NV Call 13-Nov-30 XS2079079799	0.00%
Nationwide Bldg Society Call 08-Mar-24 US63861VAA52	0.00%
Home Depot Inc Call 3.3% 15-Apr-40 US437076CC49	0.00%
Glaxosmithkline Capital 6.375% 09-Mar-39	0.00%
Autodesk Inc Call 2.4% 15-Dec-31 US052769AH94	0.00%
Unilever Capital Corp Call 2.125% 06-Sep-29 US904764BH90	0.00%
Forward Foreign Exchange GBP 04/04/22 Citibank NA/London	0.00%
Moody'S Corporation Call 5.25% 15-Jul-44 US615369AE53	0.00%
Conagra Brands Inc Call 5.4% 01-Nov-48 US205887CE05	0.00%
Enel Spa Perp Call 24-May-80 XS2000719992	0.00%
Eaton Corp Call 4% 02-Nov-32 US278062AD69	0.00%
Oneok Inc Call 6.35% 15-Jan-31 US682680BE21	0.00%
Israel Fixed Bond 5.5% 31-Jan-42	0.00%
Bonos Y Oblig Del Estado 1.4% 30-Apr-28	0.00%
Newcrest Finance Pty Ltd Call 5.75% 15-Nov-41 US65120FAB04	0.00%
Reliance Steel & Alum Call 2.15% 15-Aug-30 US759509AG74	0.00%
Verizon Communications Call 5.25% 16-Mar-37 US92343VDU52	0.00%
CPI Property Group Sa Call 1.5% 27-Jan-31 XS2290544068	0.00%
Corebridge Financial Inc Call 3.5% 04-Apr-25 US21871XAA72	0.00%
Oneok Partners Lp Call 6.125% 01-Feb-41 US68268NAG88	0.00%
Ngate 2007-3X A3 Call 2.0366% 15-Dec-50 XS0332288058	0.00%
Coca-Cola Co/The Call 1.625% 09-Mar-35 XS1197833137	0.00%
Japan (2 Year Issue) 0.005% 01-May-23	0.00%
Manulife Financial Corp Call 2.484% 19-May-27 US56501RAK23	0.00%
Sumitomo Mitsui Finl Grp 1.902% 17-Sep-28	0.00%
Old Mutual Ltd	0.00% ZAE000255360
Japan (10 Year Issue) 0.1% 20-Dec-29	0.00%
Geely Automobile Perp Call 31-Dec-49 XS2078897928	0.00%
Netherlands Government 2.5% 15-Jan-33	0.00%
Roche Holdings Inc Call 7% 01-Mar-39 US771196AU61	0.00%
Manulife Financial Corp Call 12-May-30 CA56501RAH99	0.00%
Citigroup Inc Call 17-Mar-33 US172967NN71	0.00%

United Kingdom Gilt 4.5% 07-Sep-34	0.00%
Ireland Government Bond 0.2% 15-May-27	0.00%
Organon & Co	0.00% US68622V1061
Netherlands Government 0% 15-Jan-24 NL0012650469	0.00%
Naturgy Finance Bv Call 0.75% 28-Nov-29 XS2083976139	0.00%
Kookmin Bank 0.052% 15-Jul-25	0.00%
Asml Holding Nv Call 1.625% 28-May-27 XS1527556192	0.00%
Keurig Dr Pepper Inc Call 5.085% 25-May-48 US49271VAD29	0.00%
Nissan Motor Co Call 4.345% 17-Sep-27 US654744AC50	0.00%
HSBC Holdings Plc Call 13-Mar-28 US404280BK42	0.00%
Diageo Finance Plc Call 1.25% 28-Mar-33 XS2240066915	0.00%
Ireland Government Bond 2.4% 15-May-30	0.00%
Polar Tankers Inc Call 5.951% 10-May-37 US73102QAA40	0.00%
Gilead Sciences Inc Call 1.65% 01-Oct-30 US375558BY84	0.00%
Totalenergies Se Perp Call 31-Dec-49 XS1501167164	0.00%
TPMF 2019-Gr4X A1 Call 1.834898% 20-Oct-51 XS1968575594	0.00%
Iberdrola Intl Bv Perp Call 31-Dec-49 XS1890845875	0.00%
France (Govt Of) 1.75% 25-May-23	0.00%
Avery Dennison Corp Call 2.65% 30-Apr-30 US053611AK55	0.00%
Relx Finance Bv Call 0.5% 10-Mar-28 XS2126161764	0.00%
United Kingdom Gilt 1.75% 07-Sep-37	0.00%
Klepierre Call 1.625% 13-Dec-32 FR0013300605	0.00%
Morgan Stanley 1.875% 27-Apr-27	0.00%
Schlumberger Finance Bv Call 2% 06-May-32 XS2166755509	0.00%
Canadian Natl Railway 6.25% 01-Aug-34	0.00%
Johnson Controls/Tyco Fi Call 0.375% 15-Sep-27 XS2231330965	0.00%
Alexandria Real Estate E Call 2% 18-May-32 US015271AW93	0.00%
Sse Plc Perp Call 31-Dec-49 XS2195190520	0.00%
Dover Corp Call 5.375% 01-Mar-41 US260003AK45	0.00%
Amgen Inc Call 5.15% 15-Nov-41 US031162BK53	0.00%
Allianz Se Call 07-Jul-45 DE000A14J9N8	0.00%
Ameren Corp Call 3.5% 15-Jan-31 US023608AJ15	0.00%
France (Govt Of) 0% 25-Mar-25 FR0013415627	0.00%
Legrand Sa Call 1.875% 06-Jul-32 FR0013266848	0.00%
Bond Fixed 2.25% 01/Jun/ 2.25% 01-Jun-29	0.00%
Oneok Inc Call 4.55% 15-Jul-28 US682680AU71	0.00%
UBS Group Ag Call 11-Feb-32 US902613AE83	0.00%
United States Bond Fixed 3.125% 15/May/2048 USD 1	0.00%
Komatsu Finance America Call 0.849% 09-Sep-23 XS2226916133	0.00%
Csx Corp Call 3.8% 01-Mar-28 US126408HJ52	0.00%
Johnson & Johnson Call 4.375% 05-Dec-33 US478160BJ28	0.00%
ING Groep NV 2% 20-Sep-28	0.00%
Bonos Y Oblig Del Estado 1.45% 31-Oct-27	0.00%
BNP Paribas Call 23-Jan-27 FR0013398070	0.00%
Masco Corp Call 2% 01-Oct-30 US574599BP01	0.00%
Applied Materials Inc Call 1.75% 01-Jun-30 US038222AN54	0.00%
Goldman Sachs Group Inc Gs 5.15% 22May45	0.00%
Berkshire Hathaway Energ Call 3.7% 15-Jul-30 US084659AV35	0.00%
United Kingdom Gilt 1.5% 22-Jul-26	0.00%
Gilead Sciences Inc Call 4.15% 01-Mar-47 US375558BK80	0.00%
Manulife Bank Of Canada Call 1.504% 25-Jun-25 CA565018DE54	0.00%
Lowe'S Cos Inc Call 3.65% 05-Apr-29 US548661DR53	0.00%
Canadian Imperial Bank Call 21-Jul-30 CA13607HBC57	0.00%
France (Govt Of) 0.5% 25-May-25	0.00%
Verizon Communications Call 4.812% 15-Mar-39 US92343VD2R	0.00%
Hochtief Ag Call 1.75% 03-Jul-25 DE000A2LQ5M4	0.00%
Aker Bp Asa Call 3.75% 15-Jan-30 US00973RAF01	0.00%
Abertis Infraestructuras Call 2.25% 29-Mar-29 XS2195092601	0.00%
IBM Corp Call 1.5% 23-May-29 XS1617845679	0.00%
Nvidia Corp Call 3.5% 01-Apr-50 US67066GAH74	0.00%
Sumitomo Mitsui Finl Grp 2.75% 15-Jan-30	0.00%
Domi 2019-1 A Call 0.247% 15-Jun-51 XS1991327500	0.00%
Banco Bilbao Vizcaya Arg Call 22-Feb-29 XS1954087695	0.00%
United States Notes Fixed 2.125% 31/May/2026 Usd	0.00%
SAP Se Call 1.625% 10-Mar-31 DE000A2TSTG3	0.00%
Kering Call 1.25% 10-May-26 FR0013165677	0.00%
Bundesschatzanweisungen 0% 16-Jun-23 DE0001104842	0.00%
Enel Finance Intl Nv Call 2.25% 12-Jul-31 US29278GAP37	0.00%
Unilever Finance 1.375% 31-Jul-29	0.00%
Texas Instruments Inc Call 4.15% 15-May-48 US882508BD51	0.00%
Globalworth Real Estate Call 3% 29-Mar-25 XS1799975922	0.00%
Pernod Ric Intl Fin Llc Call 1.625% 01-Apr-31 US71427QAB41	0.00%

Banco Do Brasil Sa - Spon Adr	0.00%	US0595781040
Mercedes-Benz Group Ag 1.5% 03-Jul-29	0.00%	
Malaysia Government 4.065% 15-Jun-50	0.00%	
Queensland Treasury Corp 21/07/28 3.25%	0.00%	AU000XQLQAB5
Dow Chemical Co/The Call 4.8% 15-May-49 US260543CV39	0.00%	
Infineon Technologies Ag Call 1.625% 24-Jun-29 XS2194283839	0.00%	
Ecolab Inc Call 1% 15-Jan-24 XS1529859321	0.00%	
Novartis Finance Sa Call 1.375% 14-Aug-30 XS1769041192	0.00%	
Nestle Finance Intl Ltd Call 0.375% 12-May-32 XS2170362912	0.00%	
Canadian Imperial Bank Call 21-Apr-31 CA13607HRJ37	0.00%	
Nestle Holdings Inc Call 2.192% 26-Jan-29 CAU74078CQ41	0.00%	
Japan (10 Year Issue) 0.1% 20-Mar-30	0.00%	
Natl Grid Elect Trans Call 2% 17-Apr-40 XS2157487237	0.00%	
United States Bond Fixed 2.75% 15/Aug/2042 USD 10	0.00%	
Biogen Inc Call 5.2% 15-Sep-45 US09062XAD57	0.00%	
Banco Santander Sa 1.849% 25-Mar-26	0.00%	
LVMH Moet Hennessy Vuitton Call 0.75% 07-Apr-25 FR001350650	0.00%	
Amgen Inc Call 4.95% 01-Oct-41 US031162BE93	0.00%	
Japan (10 Year Issue) 0.1% 20-Sep-26	0.00%	
Cummins Inc Call 0.75% 01-Sep-25 US231021AU00	0.00%	
ING Groep NV Call 26-Sep-29 XS1689540935	0.00%	
Resimac Versailles 2019-1 A1	0.00%	NZRVTD1015R8
HSBC Holdings Plc 0.875% 06-Sep-24	0.00%	
AMCOF Flexibles North Am Call 2.63% 19-Jun-30 US081437AT26	0.00%	
Ww Grainger Inc Call 4.6% 15-Jun-45 US384802AB05	0.00%	
ING Groep NV 3.95% 29-Mar-27	0.00%	
Buoni Poliennali Del Tes 2.95% 01-Sep-38	0.00%	
Home Depot Inc Call 3.125% 15-Dec-49 US437076BZ43	0.00%	
Massachusetts Electric Call 5.9% 15-Nov-39 US575634AS94	0.00%	
Newmont Corp Call 2.25% 01-Oct-30 US651639AY25	0.00%	
Bundesrepub. Deutschland 0% 15-Aug-26 DE0001102408	0.00%	
Unilever Finance Call 1.25% 28-Feb-31 XS2450200741	0.00%	
Israel Fixed Bond 1.75% 31-Aug-25	0.00%	
Toronto-Dominion Bank 0.375% 25-Apr-24	0.00%	
Abbvie Inc Call 3.75% 14-Nov-23 US00287YBC21	0.00%	
Op Corporate Bank Plc Call 09-Jun-30 XS2185867673	0.00%	
Vodafone Group Plc Call 5% 30-May-38 US92857WBL37	0.00%	
Otis Worldwide Corp Call 2.056% 05-Apr-25 US68902VAH06	0.00%	
Gulf Bond Issuer I Sa Call 1.625% 20-Oct-26 XS1506615282	0.00%	
Lowe'S Cos Inc Call 3.1% 03-May-27 US548661DP97	0.00%	
Munich Re Call 26-May-41 XS2221845683	0.00%	
Australian Government 4.5% 21-Apr-33	0.00%	
Lsega Financing Plc Call 2% 06-Apr-28 US50220PAC77	0.00%	
Healthpeak Properties Call 1.35% 01-Feb-27 US42250PAC77	0.00%	
France (Govt Of) 5.75% 25-Oct-32	0.00%	
OIS USD 1.25% SOFR 15JUN32	0.00%	
Anglo American Capital Call 5.625% 01-Apr-30 US034863AW07	0.00%	
Bank Of America Corp Call 04-Feb-33 US06051GKK49	0.00%	
Current Accounts AUD	0.00%	
Illinois Tool Works Inc Call 0.25% 05-Dec-24 XS1843435253	0.00%	
Public Service Enterpris Call 2.875% 15-Jun-24 US744573AN60	0.00%	
Citigroup Inc 4.4% 10-Jun-25	0.00%	
CRH America Finance Inc Call 4.5% 04-Apr-48 US12636YAD40	0.00%	
Japan (10 Year Issue) 0.4% 20-Sep-25	0.00%	
FFX USD 03/05/22 Bank of America NA	0.00%	
Xylem Inc Call 2.25% 30-Jan-31 US98419MAL46	0.00%	
Pepsico Inc Call 0.875% 18-Jul-28 XS1446746189	0.00%	
Orange Sa 8.125% 28-Jan-33	0.00%	
Repsol Intl Finance Call 0.125% 05-Oct-24 XS2241090088	0.00%	
United Kingdom Gilt 1% 22-Apr-24	0.00%	
Switzerland 2.25% 22-Jun-31	0.00%	
United States Notes Fixed 1.125% 28/Feb/2027 Usd	0.00%	
Nationwide Bldg Society 4% 14-Sep-26	0.00%	
Societe Generale 1.75% 22-Mar-29	0.00%	
Target Corp Call 4% 01-Jul-42 US87612EBA38	0.00%	
Tegna Inc	0.00%	US87901J1051
Campbell Soup Co Call 4.8% 15-Mar-48 US134429BH18	0.00%	
Iberdrola Intl Bv Perp Call 31-Dec-49 XS2244941147	0.00%	
Coca-Cola Co/The Call 1.75% 06-Sep-24 US191216CL26	0.00%	
Enel Finance Intl Nv Call 4.75% 25-May-47 US29278GAC24	0.00%	
Kimberly-Clark Corp Call 1.05% 15-Sep-27 US494368CC54	0.00%	
Charles Schwab Corp Call 4.625% 22-Mar-30 US808513BC84	0.00%	

Visa Inc Call 2.05% 15-Apr-30 US92826CAM47	0.00%
Rogers Communications In Call 5.45% 01-Oct-43 US775109AZ4E	0.00%
Wec Energy Group Inc Call 1.375% 15-Oct-27 US92939UAD81	0.00%
Societe Generale 1.375% 13-Jan-28	0.00%
United Mexican States Call 4% 15-Mar-15 XS1218289103	0.00%
Deutsche Bank Ny Call 07-Jan-28 US25160PAH01	0.00%
Asset Plus Ltd	0.00% NZNAPE0007S3
Toronto-Dominion Bank Call 31-Oct-81 CA89117FM630	0.00%
Baker Hughes Llc/Co-Obl Call 4.486% 01-May-30 US05724BAA7I	0.00%
Nike Inc Call 2.85% 27-Mar-30 US654106AK94	0.00%
Alstria Office Reit-Ag Call 1.5% 23-Jun-26 XS2191013171	0.00%
HSBC Holdings Plc Call 12-Sep-26 US404280BW89	0.00%
BPCE Sa 4.625% 12-Sep-28	0.00%
Danone Sa Call 0.571% 17-Mar-27 FR0013495181	0.00%
Manulife Financial Corp Call 19-Jun-81 CA56501RAL02	0.00%
Ww Grainger Inc Call 4.2% 15-May-47 US384802AD60	0.00%
Morgan Stanley 6.375% 24-Jul-42	0.00%
Heidelbergcement Fin Lux Call 1.125% 01-Dec-27 XS201863732I	0.00%
Reckitt Benckiser Tsy NI Call 0.375% 19-May-26 XS2177013252	0.00%
Bevco Lux Sarl Call 1% 16-Jan-30 XS2348703864	0.00%
Dover Corp Call 2.95% 04-Nov-29 US260003AP32	0.00%
Japan (10 Year Issue) 0.1% 20-Jun-29	0.00%
ENI Spa Perp Call 31-Dec-49 XS2242931603	0.00%
Eutelsat Sa Call 1.5% 13-Oct-28 FR00140005C6	0.00%
Coca-Cola Co/The Call 0.375% 15-Mar-33 XS2233155261	0.00%
Prologis Lp Call 2.25% 15-Apr-30 US74340XBM20	0.00%
American Tower Corp Call 1% 15-Jan-32 XS2227906208	0.00%
United Kingdom Gilt 0.375% 22-Oct-26	0.00%
Japan (10 Year Issue) 0.1% 20-Jun-30	0.00%
Deutsche Bank Ag 1.75% 17-Jan-28	0.00%
Israel Fixed Bond 0.5% 27-Feb-26	0.00%
Unibail-RodAMCO Se Call 1.875% 15-Jan-31 FR0013332996	0.00%
Compagnie Fin Et IndUS Call 0.75% 09-Sep-28 FR0013201134	0.00%
Erste Group Bank Ag Call 08-Sep-31 AT0000A2J645	0.00%
Buoni Poliennali Del Tes 0% 01-Apr-26 IT0005437147	0.00%
Smithfield Foods Inc Call 5.2% 01-Apr-29 US832248BB38	0.00%
Intel Corp Call 4.1% 11-May-47 US458140AY68	0.00%
Bundesrepub. Deutschland 0% 15-Aug-31 DE0001030732	0.00%
John Deere Financials In 1.34% 08-Sep-27	0.00%
HSBC Holdings Plc 4.95% 31-Mar-30	0.00%
KBC Group Nv Call 21-Jan-28 BE0002839208	0.00%
IBM Corp Call 0.875% 09-Feb-30 XS2442764747	0.00%
Belgium Kingdom 1% 22-Jun-26	0.00%
Standard Chartered Plc 5.125% 06-Jun-34	0.00%
Talnt 2019-1A A Call 2.56% 25-Nov-31 US89231XAA90	0.00%
Dassault Systemes Call 0.125% 16-Sep-26 FR0013444544	0.00%
Raiffeisen Bank Intl Call 18-Jun-32 XS2189786226	0.00%
IBM Corp Call 1.25% 09-Feb-34 XS2442765124	0.00%
Societe Generale Call 24-Nov-30 FR00140000Z2	0.00%
United Kingdom Gilt 0.625% 31-Jul-35	0.00%
Stanley Black & Decker I Call 4.25% 15-Nov-28 US854502AH46	0.00%
Morgan Stanley Call 4.3% 27-Jan-45 US61747YDY86	0.00%
Sabine Pass Liquefaction Call 5.625% 01-Mar-25 US785592AM8	0.00%
Commerzbank Ag 0.875% 22-Jan-27	0.00%
Zoetis Inc Call 4.5% 13-Nov-25 US98978VAK98	0.00%
Societe Generale Call 22-Sep-28 FR0013536661	0.00%
Telus Corp Call 4.3% 15-Jun-49 US87971MBK80	0.00%
Sampo Oyj Call 03-Sep-52 XS2226645278	0.00%
Banco Bilbao Vizcaya Arg 0.5% 14-Jan-27	0.00%
E.On Se Call 0.875% 20-Aug-31 XS2177580508	0.00%
Caixabank Sa Call 18-Jun-31 XS2310118976	0.00%
Intel Corp Call 4.8% 01-Oct-41 US458140AK64	0.00%
Us 2Yr Note (Cbt) Bond 30 Jun 2022 Tum2 Comdty	0.00%
United States Bond Fixed 2.875% 15/May/2043 USD 1	0.00%
Dow Chemical Co/The Call 4.375% 15-Nov-42 US260543CG61	0.00%
Arkema Perp Call 31-Dec-49 FR0013478252	0.00%
Societe Generale Call 30-Jun-31 FR0014002QE8	0.00%
Mitsui Sumitomo Insuranc Perp Call 31-Dec-49 US606839AB40	0.00%
Motorola Solutions Inc Call 4.6% 23-May-29 US620076BN89	0.00%
Edwards Lifesciences Cor Call 4.3% 15-Jun-28 US28176EAD04	0.00%
Commonwealth Bank Aust 1.875% 15-Sep-31	0.00%
Texas Instruments Inc Call 1.75% 04-May-30 US882508BJ22	0.00%

Iberdrola Intl Bv Perp Call 31-Dec-49 XS2295335413	0.00%
Barclays Plc Call 22-Mar-31 XS2321466133	0.00%
Deutsche Bank Ag Call 17-Feb-27 DE000DL19VT2	0.00%
Banco Santander Sa 5.179% 19-Nov-25	0.00%
Orange Sa Perp Call 31-Dec-49 FR00140005L7	0.00%
Abb Finance Usa Inc Call 3.8% 03-Apr-28 US00037BAF94	0.00%
Experian Finance Plc Call 4.25% 01-Feb-29 US30217AAB98	0.00%
United States Bond Fixed 2.75% 15/Aug/2047 USD 10	0.00%
Ferguson Finance Plc Call 4.5% 24-Oct-28 US314890AA22	0.00%
Crown Castle Intl Corp Call 2.1% 01-Apr-31 US22822VAW19	0.00%
Apple Inc Call 1.25% 20-Aug-30 US037833DY36	0.00%
Trimble Inc Call 4.9% 15-Jun-28 US896239AC42	0.00%
Nextera Energy Capital Call 01-May-79 US65339KKBK51	0.00%
Skf Ab Call 0.875% 15-Nov-29 XS2079107830	0.00%
Illinois Tool Works Inc Call 2.65% 15-Nov-26 US452308AX78	0.00%
Dell Int Llc / Emc Corp Call 4.9% 01-Oct-26 US24703TAE64	0.00%
ENI Spa Perp Call 31-Dec-49 XS2334852253	0.00%
Enbridge Inc Call 15-Jul-80 US29250NBC83	0.00%
Nordea Bank Abp Call 18-Aug-31 XS2343459074	0.00%
Juniper Networks Inc Call 2% 10-Dec-30 US48203RAP91	0.00%
Alliant Energy Finance Call 4.25% 15-Jun-28 US01882YAB20	0.00%
BNP Paribas Call 19-Feb-28 FR0013484458	0.00%
Japan (10 Year Issue) 0.1% 20-Mar-26	0.00%
Protective Life Corp Call 4.3% 30-Sep-28 US743674BD46	0.00%
Siemens Financieringsmat 0.25% 20-Feb-29	0.00%
Brown-Forman Corp Call 4% 15-Apr-38 US115637AT79	0.00%
Standard Chartered Plc Call 23-Sep-31 XS2319954710	0.00%
Castellum Ab Call 0.75% 04-Sep-26 XS2049767598	0.00%
Ind & Comm Bk Of China 4.875% 21-Sep-25	0.00%
Goldman Sachs Group Inc Call 01-May-29 US38141GWZ35	0.00%
Enbridge Inc Call 01-Mar-78 US29250NAW56	0.00%
Shinhan Bank 4.5% 26-Mar-28	0.00%
Koninklijke Dsm Nv Call 0.25% 23-Jun-28 XS2193978363	0.00%
Sanofi Call 3.625% 19-Jun-28 US801060AD60	0.00%
BPCE Sa 5.15% 21-Jul-24	0.00%
JPMorgan Chase & Co Call 23-Apr-29 US46647PAR73	0.00%
Anglo American Capital Call 4.5% 15-Mar-28 US034863AU41	0.00%
Cardinal Health Inc Call 4.9% 15-Sep-45 US14149YBD94	0.00%
IBM Corp Call 4% 20-Jun-42 US459200HF10	0.00%
France (Govt Of) 1% 25-Nov-25	0.00%
Switzerland 0.5% 30-May-58	0.00%
Cooperatieve Rabobank Ua 4.625% 23-May-29	0.00%
United Kingdom Gilt 0.875% 31-Jan-46	0.00%
Roche Holdings Inc Call 3.625% 17-Sep-28 US771196BP67	0.00%
Glaxosmithkline Cap Inc Call 3.625% 15-May-25 US377372AM97	0.00%
Euro-Buxl 30Y Bnd Bond 08 Jun 2022 Ubm2 Comdty	0.00%
Iberdrola Finanzas Sau Perp Call 31-Dec-49 XS2405855375	0.00%
Motorola Solutions Inc Call 4.6% 23-Feb-28 US620076BL24	0.00%
ING Groep NV Call 29-Sep-28 XS2390506546	0.00%
Coca-Cola Co/The Call 0.4% 06-May-30 XS2339398971	0.00%
Pernod Ricard Sa Call 0.875% 24-Oct-31 FR0013456449	0.00%
IBM Corp Call 3.5% 15-May-29 US459200KA85	0.00%
KBC Group Nv Call 07-Dec-31 BE0002819002	0.00%
Stra 2020-1 A Call 1.1684% 12-Mar-52 XS2215921748	0.00%
Zoetis Inc Call 3.9% 20-Aug-28 US98978VAN38	0.00%
Wolters Kluwer Nv Call 0.75% 03-Jul-30 XS2198580271	0.00%
Schneider Electric Se Call 0.25% 11-Mar-29 FR0013494168	0.00%
JPMorgan Chase & Co 6.4% 15-May-38	0.00%
Microsoft Corp Call 3.3% 06-Feb-27 US594918BY93	0.00%
Home Depot Inc Call 2.7% 15-Apr-30 US437076CB65	0.00%
Allianz Se Call 25-Sep-49 DE000A2YPPFA1	0.00%
Banco Santander Sa 4.379% 12-Apr-28	0.00%
BPCE Sa 0.625% 15-Jan-30	0.00%
Mizuho Financial Group Call 11-Sep-29 US60687YAT64	0.00%
Carlisle Cos Inc Call 3.75% 01-Dec-27 US142339AH37	0.00%
Romania 2.875% 13-Apr-42	0.00%
Valero Energy Partners Call 4.5% 15-Mar-28 US91914JAB89	0.00%
France (Govt Of) 1.75% 25-Nov-24	0.00%
Relx Capital Inc Call 4% 18-Mar-29 US74949LAC63	0.00%
Israel Fixed Bond 3.75% 31-Mar-47	0.00%
Verizon Communications Call 2.1% 22-Mar-28 US92343VGH15	0.00%
Teleperformance Call 0.25% 26-Nov-27 FR0014000575	0.00%

Prudential Financial Inc Call 15-Sep-48 US744320BF81	0.00%
Schlumberger Hldgs Corp Call 3.9% 17-May-28 US806851AK71	0.00%
Western Union Co/The Call 2.85% 10-Jan-25 US959802AY56	0.00%
Goldman Sachs Group Inc Call 23-Apr-29 US38141GWV21	0.00%
Ammst 2020-Mf1 A5 Call 2.7563% 15-May-53 US03881BAE39	0.00%
Bristol-Myers Squibb Co Call 3.4% 26-Jul-29 US110122CP17	0.00%
Duke Realty Lp Call 4% 15-Sep-28 US26441YBB20	0.00%
HSBC Holdings Plc 3.9% 25-May-26	0.00%
France (Govt Of) 1.25% 25-May-34	0.00%
Bank Of America Corp Call 24-Apr-28 US06051GGL77	0.00%
Ireland Government Bond 0% 18-Oct-31 IE00BMQ5JL65	0.00%
IBM Corp Call 0.65% 11-Feb-32 XS2115091808	0.00%
John Deere Capital Corp 3.45% 13-Mar-25	0.00%
TSMC Arizona Corp Call 3.125% 25-Oct-41 US872898AD36	0.00%
Enel Finance Intl Nv Call 0.875% 17-Jan-31 XS2432293756	0.00%
Repsol Europe Finance Call 0.375% 06-Jul-29 XS2361358299	0.00%
National Grid Plc Call 0.163% 20-Jan-28 XS2289408440	0.00%
American Water Capital C Call 3.75% 01-Sep-28 US03040WAS44	0.00%
Aviation Capital Group Call 3.875% 01-May-23 US05369AAC53	0.00%
Gilead Sciences Inc Call 3.65% 01-Mar-26 US37558BF95	0.00%
Emerson Electric Co Call 3.15% 01-Jun-25 US291011BG86	0.00%
Telefonaktiebolaget Lm E Call 1.125% 08-Feb-27 XS2441574089	0.00%
Bank Of America Corp Call 20-Jan-28 US06051GGF00	0.00%
Mizuho Financial Group 4.018% 05-Mar-28	0.00%
Bp Capital Markets Plc Perp Call 31-Dec-49 US05565QDV77	0.00%
JPMorgan Chase & Co Call 01-May-28 US46647PAF36	0.00%
Trane Technologies Lux Call 3.8% 21-Mar-29 US456873AD03	0.00%
Deere & Company Call 3.1% 15-Apr-30 US244199BJ37	0.00%
Red Electrica Fin Sa Uni Call 0.5% 24-May-33 XS2343540519	0.00%
ING Groep NV 4.1% 02-Oct-23	0.00%
Berkshire Hathaway Energ Call 3.25% 15-Apr-28 US084659AM3	0.00%
Sherwin-Williams Co Call 2.3% 15-May-30 US824348BL99	0.00%
Bundesrepub. Deutschland 0% 15-Aug-52 DE0001102572	0.00%
Dominion Energy Inc Call 01-Oct-54 US25746UBY47	0.00%
Growthpoint Property Australia Ltd	0.00% AU000000GOZ8
Great-West Lifeco Inc Call 31-Dec-81 CA39138CAL06	0.00%
Pepsico Inc Call 1.95% 21-Oct-31 US713448FE31	0.00%
Dnb Bank Asa Call 23-Feb-29 XS2306517876	0.00%
Orange Sa Perp Call 31-Dec-49 FR0014003B55	0.00%
Belgium Kingdom 0.5% 22-Oct-24	0.00%
Merck & Co Inc Call 2.9% 07-Mar-24 US58933YAU91	0.00%
Goldman Sachs Group Inc Call 05-Jun-28 US38141GWL49	0.00%
Morgan Stanley Call 01-Apr-31 US6174468P76	0.00%
France (Govt Of) 0% 25-Feb-24 FR0014001N46	0.00%
Bouygues Sa Call 0.5% 11-Feb-30 FR0014006CS9	0.00%
Sumitomo Mitsui Tr Bk Lt 0.01% 15-Oct-27	0.00%
Ameriprise Financial Inc Call 3% 02-Apr-25 US03076CAK27	0.00%
Coca-Cola Europacific Call 0.2% 02-Dec-28 XS2264977146	0.00%
Keurig Dr Pepper Inc Call 3.43% 15-Jun-27 US26138EAX76	0.00%
Koninklijke Kpn Nv 5% 18-Nov-26	0.00%
Japan (5 Year Issue) 0.1% 20-Sep-24	0.00%
Carlsberg Breweries A/S Call 0.625% 09-Mar-30 XS2133071774	0.00%
Nisource Inc Call 3.6% 01-May-30 US65473PAJ49	0.00%
SAP Se Call 1.25% 10-Mar-28 DE000A2TSTF5	0.00%
Kojamo Oyj Call 0.875% 28-May-29 XS2345877497	0.00%
Laboratory Corp Of Amer Call 3.25% 01-Sep-24 US50540RAT95	0.00%
Sumitomo Mitsui Finl Grp 3.446% 11-Jan-27	0.00%
Healthpeak Properties Call 3.25% 15-Jul-26 US40414LAQ23	0.00%
HSBC Holdings Plc Call 04-Jun-26 US404280CG21	0.00%
Ingersoll-Rand Gl Hld Co Call 3.75% 21-Aug-28 US45687AAP75	0.00%
Woodside Finance Ltd Call 3.65% 05-Mar-25 US980236AM52	0.00%
Bank Of Nova Scotia Perp Call 31-Dec-49 US064159VJ25	0.00%
Hubbell Inc Call 3.5% 15-Feb-28 US443510AJ12	0.00%
Anglo American Capital Call 4% 11-Sep-27 US034863AT77	0.00%
Crown Castle Intl Corp Call 3.8% 15-Feb-28 US22822VAK70	0.00%
Southern Co Call 15-Sep-81 XS2387675395	0.00%
Woodside Finance Ltd Call 3.7% 15-Sep-26 US980236AN36	0.00%
ASB Finance Ltd 0.25% 08-Sep-28	0.00%
Japan (10 Year Issue) 0.1% 20-Jun-26	0.00%
Sempra Energy Call 3.4% 01-Feb-28 US816851BG34	0.00%
Buoni Poliennali Del Tes 0.5% 15-Jul-28	0.00%
Atmos Energy Corp Call 3% 15-Jun-27 US049560AN51	0.00%

PRET 2021-Npl1 A1 Call 2.2395% 27-Sep-60 US741389AA81	0.00%	
Meridian Energy Ltd 14/03/23 4.53%	0.00%	NZMELDT016C8
France (Govt Of) 0.5% 25-May-26	0.00%	
Upm-Kymmene Oyj Call 0.125% 19-Nov-28 XS2257961818	0.00%	
Netherlands Government 2% 15-Jul-24	0.00%	
Klepierre Sa Call 0.875% 17-Feb-31 FR0014000KT3	0.00%	
Coca-Cola Europacific Call 0.7% 12-Sep-31 XS2051655095	0.00%	
Enbridge Inc Call 15-Jul-77 US29250NAS45	0.00%	
United Kingdom Gilt 4.25% 07-Dec-27	0.00%	
Poland Government Bond 1.25% 25-Oct-30	0.00%	
Eastern Energy Gas Call 2.5% 15-Nov-24 US257375AN55	0.00%	
Morgan Stanley Call 07-Feb-31 XS2292263121	0.00%	
E.On Se Call 0.6% 01-Oct-32 XS2327420977	0.00%	
Coca-Cola Co/The Call 0.5% 09-Mar-33 XS2307863998	0.00%	
Parker-Hannifin Corp Call 3.25% 14-Jun-29 US701094AN45	0.00%	
Totalenergies Se Perp Call 31-Dec-49 XS2224632971	0.00%	
Queensland Treasury Corp 20/11/41 2.25%	0.00%	AU3CB0271989
Japan Fin Org Municipal 0.625% 02-Sep-25	0.00%	
Hubbell Inc Call 3.15% 15-Aug-27 US443510AH55	0.00%	
Agilent Technologies Inc Call 3.05% 22-Sep-26 US00846UAK79	0.00%	
Amgen Inc Call 3.35% 22-Feb-32 US031162DE75	0.00%	
Intesa Sanpaolo Spa 1.35% 24-Feb-31	0.00%	
SOCIETE GENERALE CALL SOCGEN VAR 21JAN33	0.00%	
Marsh & McLennan Cos Inc Call 4.75% 15-Mar-39 US571748BH4	0.00%	
Fiserv Inc Call 3.5% 01-Jul-29 US337738AU25	0.00%	
Gilead Sciences Inc Call 2.95% 01-Mar-27 US375558BM47	0.00%	
Tele2 Ab Call 0.75% 23-Mar-31 XS2314267449	0.00%	
Republic Of Austria 4.15% 15-Mar-37	0.00%	
Nitto Kogyo Corporation	0.00%	JP3682400001
Buoni Poliennali Del Tes 1.25% 01-Dec-26	0.00%	
Dunedin City Treasury 15/11/26 2.09%	0.00%	NZDCTDT173C2
Ares Capital Corp Call 3.875% 15-Jan-26 US04010LAZ67	0.00%	
Alexandria Real Estate E Call 3.375% 15-Aug-31 US015271AR09	0.00%	
Bundesobligation 0% 13-Oct-23 DE0001141786	0.00%	
Banco Santander Sa 3.8% 23-Feb-28	0.00%	
Alstom Sa Call 0.5% 27-Jul-30 FR0014004R72	0.00%	
Dominion Energy Inc Call 3.375% 01-Apr-30 US25746UDG13	0.00%	
Terna Rete Elettrica Call 0.375% 25-Sep-30 XS2237901355	0.00%	
Cms Energy Corp Call 01-Dec-50 US125896BV12	0.00%	
AEP Texas Inc Call 2.1% 01-Jul-30 US00108WAM29	0.00%	
WEA Finance Llc Call 2.875% 15-Jan-27 US92928QAH11	0.00%	
Roper Technologies Inc Call 2.35% 15-Sep-24 US776743AH99	0.00%	
Verizon Communications Call 3.15% 22-Mar-30 US92343VFE92	0.00%	
CBRE GI Open End Fund Call 0.9% 12-Oct-29 XS2397357463	0.00%	
France (Govt Of) 1.75% 25-Jun-39	0.00%	
Baltimore Gas & Electric Call 2.4% 15-Aug-26 US059165EG13	0.00%	
Roper Technologies Inc Call 2% 30-Jun-30 US776743AJ55	0.00%	
Colgate-Palmolive Co Call 0.5% 06-Mar-26 XS1958646082	0.00%	
Progressive Corp Call 2.45% 15-Jan-27 US743315AR46	0.00%	
Buoni Poliennali Del Tes 1.45% 15-Nov-24	0.00%	
Koninklijke Kpn Nv Call 0.875% 15-Nov-33 XS2406890066	0.00%	
Southern Co Call 15-Jan-51 US842587DF14	0.00%	
WEA Finance Llc Call 3.5% 15-Jun-29 US92928QAF54	0.00%	
Cleco Power Llc Call 15-Jun-23 US185508AH15	0.00%	
Owl Rock Capital Corp Call 3.75% 22-Jul-25 US69121KAC80	0.00%	
Roche Holdings Inc Call 2.375% 28-Jan-27 US771196BL53	0.00%	
JPMorgan Chase & Co Call 22-Apr-26 US46647PBK12	0.00%	
Poland Government Bond 2.75% 25-Apr-28	0.00%	
Netherlands Government 0% 15-Jan-29 NL0015000LS8	0.00%	
Vmware Inc Call 2.2% 15-Aug-31 US928563AL97	0.00%	
Humana Inc Call 3.125% 15-Aug-29 US444859BK72	0.00%	
American Tower Corp Call 2.9% 15-Jan-30 US03027XBA72	0.00%	
Laboratory Corp Of Amer Call 2.95% 01-Dec-29 US50540RAW25	0.00%	
Progress Energy Inc Call 6% 01-Dec-39 US743263AP08	0.00%	
NISSAN MOTOR CO CALL NSANY 4.81% 17SEP30	0.00%	
Reliance Stand Life li Call 2.75% 21-Jan-27 US75951AAN81	0.00%	
Newcrest Finance Pty Ltd Call 3.25% 13-May-30 US65120FAD69	0.00%	
Sherwin-Williams Co Call 2.95% 15-Aug-29 US824348BJ44	0.00%	
Sumitomo Mitsui Finl Grp 3.04% 16-Jul-29	0.00%	
United States Notes Fixed 0.625% 15/Oct/2024 Usd	0.00%	
Japan (10 Year Issue) 0.1% 20-Sep-27	0.00%	
Relx Capital Inc Call 3% 22-May-30 US74949LAD47	0.00%	

Sun Hung Kai Prop (Cap) 2.875% 21-Jan-30	0.00%
Toyota Motor Credit Corp 0.45% 11-Jan-24	0.00%
UBS Group Ag Call 13-Aug-30 US902613AA61	0.00%
Sumitomo Mitsui Finl Grp 2.142% 23-Sep-30	0.00%
Malaysia Government 3.828% 05-Jul-34	0.00%
Roper Technologies Inc Call 2.95% 15-Sep-29 US776743AG17	0.00%
Japan (20 Year Issue) 1.7% 20-Sep-33	0.00%
Hong Kong Government Bond Programme 1.59% 04-Mar-36	0.00%
France (Govt Of) 4.75% 25-Apr-35	0.00%
Enel Finance Intl Nv Call 0.875% 28-Sep-34 XS2390400807	0.00%
Commonwealth Bank Aust Call 12-Sep-34 US202712BK06	0.00%
Enel Spa Perp Call 31-Dec-49 XS2312746345	0.00%
Amgen Inc Call 3% 22-Feb-29 US031162DD92	0.00%
Rogers Communications In Call 7.5% 15-Aug-38 US775109AL51	0.00%
Vanke Real Estate Hk 3.975% 09-Nov-27	0.00%
Pnc Financial Services Call 2.55% 22-Jan-30 US693475AZ80	0.00%
Avolon Tlb Borrower 1 US Llc Callable Bank Loans Variable 01 C	0.00%
IDEX Corp Call 3% 01-May-30 US45167RAG92	0.00%
Lowe'S Cos Inc Call 2.625% 01-Apr-31 US548661EA10	0.00%
Coca-Cola Femsa Sab Cv Call 1.85% 01-Sep-32 US191241AJ70	0.00%
John Deere Capital Corp 0.625% 10-Sep-24	0.00%
United States Notes Fixed 1.5% 30/Nov/2028 USD 10	0.00%
Target Corp Call 6.5% 15-Oct-37 US87612EAR71	0.00%
Essity Ab Call 0.25% 08-Feb-31 XS2297177664	0.00%
HSBC Holdings Plc 3.125% 07-Jun-28	0.00%
Cummins Inc Call 1.5% 01-Sep-30 US231021AT37	0.00%
Host Hotels & Resorts Lp Call 3.5% 15-Sep-30 US44107TAZ93	0.00%
Agilent Technologies Inc Call 2.75% 15-Sep-29 US00846UAL52	0.00%
Poland Government Bond 4% 25-Oct-23	0.00%
France (Govt Of) 6% 25-Oct-25	0.00%
3M Company Call 2.375% 26-Aug-29 US88579YBJ91	0.00%
Roper Technologies Inc Call 1.75% 15-Feb-31 US776743AL02	0.00%
Quanta Services Inc Call 0.95% 01-Oct-24 US74762EAG70	0.00%
United Kingdom Gilt 0.25% 31-Jul-31	0.00%
Hydro One Inc Call 5.36% 20-May-36 CA44810ZAP59	0.00%
American Tower Corp Call 3.8% 15-Aug-29 US03027XAW02	0.00%
Amgen Inc Call 4% 13-Sep-29 XS0829324457	0.00%
Sempra Energy Call 01-Apr-52 US816851BM02	0.00%
Santos Finance Ltd Call 3.649% 29-Apr-31 US803014AA74	0.00%
Bank Of Nova Scotia Call 1.95% 02-Feb-27 US06417XAD30	0.00%
Capgemini Se Call 2.375% 15-Apr-32 FR0013507878	0.00%
Korea Development Bank 0.5% 27-Oct-23	0.00%
Bonos Y Oblig Del Estado 1.6% 30-Apr-25	0.00%
Lowe'S Cos Inc Call 2.8% 15-Sep-41 US548661EE32	0.00%
PPG Industries Inc Call 2.55% 15-Jun-30 US693506BS57	0.00%
Longfor Holdings Ltd Call 4.5% 16-Jan-28 XS1743535491	0.00%
Met Life Glob Funding I 1.875% 11-Jan-27	0.00%
ANZ New Zealand Intl/Ldn 2.55% 13-Feb-30	0.00%
Carrier Global Corp Call 2.722% 15-Feb-30 US14448CAQ78	0.00%
United Kingdom Gilt 1% 31-Jan-32	0.00%
Aviation Capital Group Call 5.5% 15-Dec-24 US05369AAH41	0.00%
Tyco Electronics Group S Call 2.5% 04-Feb-32 US902133AY31	0.00%
Netherlands Government 0% 15-Jul-31 NL00150006U0	0.00%
Bain Capital Specialty F Call 2.95% 10-Mar-26 US05684BAB36	0.00%
Otis Worldwide Corp Call 2.565% 15-Feb-30 US68902VAK35	0.00%
United States Bond Fixed 4.5% 15/Feb/2036 USD 100	0.00%
Prudential Financial Inc Call 01-Oct-50 US744320BH48	0.00%
Equinix Inc Call 1% 15-Mar-33 XS2304340693	0.00%
Lsega Financing Plc Call 2.5% 06-Apr-31 US50220PAD50	0.00%
GSMBS 2021-Gr2 A2 Call 2.5% 25-Feb-52 US36262JAB17	0.00%
Brookfield Finance Inc Call 2.724% 15-Apr-31 US11271LAH50	0.00%
Enterprise Products Oper Call 15-Feb-78 US29379VBR33	0.00%
Crown Castle Intl Corp Call 1.35% 15-Jul-25 US22822VAS07	0.00%
Atos Se Call 1% 12-Nov-29 FR0014006G24	0.00%
American Tower Corp Call 1.6% 15-Apr-26 US03027XBL38	0.00%
Goldman Sachs Group Inc Call 1.25% 07-Feb-29 XS2441552192	0.00%
Poland Government Bond 0.75% 25-Apr-25	0.00%
Scentre Group Trust 2 Call 24-Sep-80 US76025LAA26	0.00%
Canadian Government 0.25% 01-Mar-26	0.00%
Bank Of America Corp Call 22-Apr-32 US06051GJT76	0.00%
Italy Gov'T Int Bond 6.875% 27-Sep-23	0.00%
Netapp Inc Call 2.7% 22-Jun-30 US64110DAK00	0.00%

Societe Generale Call 08-Jul-35 US83368RAY80	0.00%
Mizuho Financial Group 4.353% 20-Oct-25	0.00%
Morgan Stanley Call 22-Apr-42 US61772BAC72	0.00%
Tencent Holdings Ltd Call 1.81% 26-Jan-26 US88032WAT36	0.00%
Toronto-Dominion Bank Call 2.45% 12-Jan-32 US89114TZQ83	0.00%
Societe Generale Call 21-Jan-26 US83368RBG65	0.00%
Italgas Spa 0.875% 24-Apr-30	0.00%
Banco De Credito Del Per Call 30-Sep-31 US05971U2D82	0.00%
AMCO Flexibles North Am Call 2.69% 25-May-31 US02344AAA6	0.00%
Pnc Financial Services Call 23-Apr-32 US693475BA21	0.00%
Intesa Sanpaolo Spa 2.125% 26-May-25	0.00%
Lsega Financing Plc Call 1.375% 06-Apr-26 US50220PAB94	0.00%
E.On Intl Finance Bv 6.125% 06-Jul-39	0.00%
Buoni Poliennali Del Tes 4.75% 01-Sep-28	0.00%
HSBC Holdings Plc Call 29-May-30 XS2003500142	0.00%
Amer Airline 16-3 AA Ptt 3% 15-Apr-30	0.00%
Siemens Financieringsmat Call 1.7% 11-Mar-28 US82620KBD46	0.00%
Amgen Inc Call 2.3% 25-Feb-31 US031162CW82	0.00%
Poland Government Bond 0% 25-Apr-23 PL0000112900	0.00%
Applied Materials Inc Call 4.35% 01-Apr-47 US038222AM71	0.00%
Uropa 2007-1 A3A Call 0.6994% 10-Oct-40 XS0311807753	0.00%
CSF 2020-2 A Call 1.939993% 17-Dec-57 XS2196475813	0.00%
TSMC Arizona Corp Call 3.25% 25-Oct-51 US872898AE19	0.00%
Smithfield Foods Inc Call 3% 15-Oct-30 US832248BC11	0.00%
Nestle Holdings Inc Call 0.625% 15-Jan-26 US641062AR54	0.00%
Siemens Financieringsmat Call 2.15% 11-Mar-31 US82620KBE25	0.00%
Truist Bank Call 2.25% 11-Mar-30 US89788KAA43	0.00%
Canadian Government 2% 01-Jun-28	0.00%
IBM Corp Call 1.95% 15-May-30 US459200KJ94	0.00%
American Tower Corp Call 2.7% 15-Apr-31 US03027XBM11	0.00%
Barclays Plc Call 24-Nov-32 US06738EBV65	0.00%
Goldman Sachs Group Inc Call 21-Oct-32 US38141GYN86	0.00%
Apple Inc Call 1.4% 05-Aug-28 US037833EH93	0.00%
E.On Se Call 0.35% 28-Feb-30 XS2047500926	0.00%
Las Vegas Sands Corp Call 2.9% 25-Jun-25 US517834AH06	0.00%
Mccormick & Co Call 0.9% 15-Feb-26 US579780AR81	0.00%
United Kingdom Gilt 0.875% 31-Jul-33	0.00%
Credit Suisse Group Ag Call 14-May-32 US225401AU28	0.00%
United States Bond Fixed 4.625% 15/Feb/2040 USD 1	0.00%
Morgan Stanley Call 20-Oct-32 US61747YEH45	0.00%
Intuit Inc Call 1.35% 15-Jul-27 US46124HAC07	0.00%
Western Union Co/The Call 2.75% 15-Mar-31 US959802BA61	0.00%
KBC Group Nv Call 14-Jan-29 BE0002766476	0.00%
Qorvo Inc Call 3.375% 01-Apr-31 US74736KAJ07	0.00%
ING Groep NV Call 15-Feb-29 XS1564394796	0.00%
Moody'S Corporation Call 2.625% 15-Jan-23 US615369AK14	0.00%
Anglo American Capital Call 2.625% 10-Sep-30 US034863AX89	0.00%
Oracle Corp Call 2.875% 25-Mar-31 US68389XCE31	0.00%
Amgen Inc Call 3.375% 21-Feb-50 US031162CS70	0.00%
CVS Health Corp Call 5.05% 25-Mar-48 US126650CZ11	0.00%
Dow Chemical Co/The Call 2.1% 15-Nov-30 US260543DC49	0.00%
HSBC Holdings Plc Call 22-Sep-28 US404280CL16	0.00%
Deutsche Bank Ag 2.625% 16-Dec-24	0.00%
Global Switch Finance Call 1.375% 07-Oct-30 XS2241825111	0.00%
Lloyds Banking Group Plc 4.65% 24-Mar-26	0.00%
Ireland Government Bond 5.4% 13-Mar-25	0.00%
United Kingdom Gilt 4% 22-Jan-60	0.00%
PNC Bank Na Call 3.25% 22-Jan-28 US69353RFJ23	0.00%
Scottish Hydro Electric Call 2.25% 27-Sep-35 XS2057092236	0.00%
Owl Rock Capital Corp Call 2.625% 15-Jan-27 US69121KAF12	0.00%
Zoetis Inc Call 4.45% 20-Aug-48 US98978VAP85	0.00%
Standard Chartered Plc Call 18-Feb-36 US853254BU32	0.00%
Nestle Holdings Inc Call 3.9% 24-Sep-38 US641062AL84	0.00%
Netherlands Government 0% 15-Jan-38 NL0015000B11	0.00%
Telia Co Ab Call 2.125% 20-Feb-34 XS1953240261	0.00%
United States Bond Fixed 4.25% 15/May/2039 USD 10	0.00%
Singapore Government 1.25% 01-Nov-26	0.00%
Bonos Y Oblig Del Estado 2.15% 31-Oct-25	0.00%
Mex Bonos Desarr Fix Rt 5.5% 04-Mar-27	0.00%
France (Govt Of) 0.25% 25-Nov-26	0.00%
Bundesobligation 0% 10-Oct-25 DE0001030716	0.00%
Ares Capital Corp Call 2.875% 15-Jun-28 US04010LBB80	0.00%

Coca-Cola Co/The Call 1.125% 09-Mar-27 XS1197833053	0.00%
E.On Intl Finance Bv Call 1.5% 31-Jul-29 XS1761785077	0.00%
Nissan Motor Acceptance Call 2% 09-Mar-26 US654740BS71	0.00%
UNITED STATES OF AMERICA BOND FIXED 3.875% 15/APR/2029	0.00%
Merck & Co Inc Call 1.45% 24-Jun-30 US58933YAZ88	0.00%
Berkshire Hathaway Energ Call 4.05% 15-Apr-25 US084659AT88	0.00%
Texas Instruments Inc Call 2.7% 15-Sep-51 US882508BM50	0.00%
Swedish Government 0.5% 24-Nov-45	0.00%
Standard Chartered Plc Call 14-Jan-27 XS2283175516	0.00%
Abb Finance Bv Call 0% 19-Jan-30 XS2286044370	0.00%
Japan (20 Year Issue) 0.6% 20-Dec-37	0.00%
Japan (20 Year Issue) 0.2% 20-Jun-36	0.00%
Fidelity Natl Info Serv Call 2.25% 01-Mar-31 US31620MBT27	0.00%
Standard Chartered Plc Call 29-Jun-32 US853254CC25	0.00%
Japan (5 Year Issue) 0.1% 20-Sep-23	0.00%
Mcmkt 2021-Nmr1 A1 Call 1.125% 25-Nov-60 US59982HAC43	0.00%
Us Ultra Bond Cbt Bond 21 Jun 2022 Wnm2 Comdty	0.00%
Ashtead Capital Inc Call 2.45% 12-Aug-31 US045054AP84	0.00%
Elisa Oyj Call 1.125% 26-Feb-26 XS1953833750	0.00%
BPCE Sa Call 20-Jan-32 US05583JAJ16	0.00%
Kinder Morgan Inc/Delawa Call 7.8% 01-Aug-31 US28368EAD85	0.00%
Owl Rock Capital Corp Call 2.875% 11-Jun-28 US69121KAG94	0.00%
Aust & Nz Banking Group Call Anz Var 25Nov35	0.00%
Cmlti 2021-Inv3 A11 Call 1.04235% 25-May-51 US17329VDF31	0.00%
Charles Schwab Corp Call 4.2% 24-Mar-25 US808513BB02	0.00%
CVS Health Corp Call 1.75% 21-Aug-30 US126650DN71	0.00%
Mizuho Financial Group Call 25-May-31 US60687YBE86	0.00%
Metro Inc Call 5.03% 01-Dec-44 CA59162NAB51	0.00%
Merck KgAA Call 09-Sep-80 XS2218405772	0.00%
Keurig Dr Pepper Inc Call 3.35% 15-Mar-51 US49271VAM28	0.00%
Mizuho Financial Group Call 08-Sep-31 US60687YBL20	0.00%
Verizon Communications Call 1.75% 20-Jan-31 US92343VFR06	0.00%
Societe Generale Call 21-Jan-43 US83368RBRK77	0.00%
Canadian Government 2.75% 01-Dec-48	0.00%
Netherlands Government 5.5% 15-Jan-28	0.00%
Commonwealth Bank Aust 3.305% 11-Mar-41	0.00%
Community Of Madrid Spai 0.747% 30-Apr-22	0.00%
HP Inc Call 2.2% 17-Jun-25 US40434LAA35	0.00%
National Australia Bank 2.332% 21-Aug-30	0.00%
Equinix Inc Call 3.4% 15-Feb-52 US29444UBT25	0.00%
Morgan Stanley Call 28-Apr-32 US6174468X01	0.00%
BMW Finance Nv Call 2.85% 14-Aug-29 US05600LAC00	0.00%
United States Bond Fixed 3% 15/Nov/2045 USD 100	0.00%
BNP Paribas Call 12-Aug-35 US09659T2B67	0.00%
Goldman Sachs Group Inc Call 07-Feb-25 XS2441551970	0.00%
Japan (20 Year Issue) 1.7% 20-Jun-33	0.00%
Automatic Data Processing Call Adp 1.25% 01Sep30	0.00%
Development Bk Of Japan 1.875% 02-Oct-24	0.00%
BNP Paribas Call 15-Sep-29 US09659X2R20	0.00%
Bundesrepub. Deutschland 0% 15-Aug-30 DE0001030708	0.00%
General Mills Inc Call 3% 01-Feb-51 US370334CP78	0.00%
Glaxosmithkline Capital Call 1.25% 12-Oct-28 XS2170601848	0.00%
NXP Bv/NXP Fdg/NXP Usa Call 3.125% 15-Feb-42 US62954HAK4	0.00%
Atmos Energy Corp Call 1.5% 15-Jan-31 US049560AT22	0.00%
Amgen Inc Call 2.8% 15-Aug-41 US031162DA53	0.00%
Mexico Government Bond DESARR FIX RT MBONO 10.00% 20N	0.00%
France (Govt Of) 4% 25-Apr-55	0.00%
NN Group Nv Call 13-Jan-48 XS1550988643	0.00%
Home Depot Inc Call 1.375% 15-Mar-31 US437076CF79	0.00%
Republic Services Inc Call 1.75% 15-Feb-32 US760759AZ35	0.00%
Canadian Government 1.5% 01-Jun-26	0.00%
Home Depot Inc Call 5.95% 01-Apr-41 US437076AV48	0.00%
Citigroup Inc 6.625% 15-Jun-32	0.00%
CBQFinance Ltd 2% 15-Sep-25	0.00%
Moody'S Corporation Call 2.75% 19-Aug-41 US615369AV78	0.00%
Morgan Stanley Call 16-Sep-36 US61747YEF88	0.00%
France (Govt Of) 1.5% 25-May-50	0.00%
Gilead Sciences Inc Call 2.6% 01-Oct-40 US375558BS17	0.00%
Banca Monte Dei Paschi S 0.875% 08-Oct-27	0.00%
United Kingdom Gilt 4.25% 07-Sep-39	0.00%
Bonos Y Oblig Del Estado 1.25% 31-Oct-30	0.00%
Bank Of America Corp Call 4.183% 25-Nov-27 US06051GGC78	0.00%

E.On Intl Finance Bv 6.25% 03-Jun-30	0.00%
United Kingdom Gilt 1.625% 22-Oct-71	0.00%
Belgium Kingdom 0.1% 22-Jun-30	0.00%
Golden St 1.958% 06/25	0.00%
Japan (10 Year Issue) 0.1% 20-Sep-29	0.00%
Morgan Stanley Call 22-Jan-31 US6174468L62	0.00%
Mitchells & Butlers Fina Call 15-Dec-30 XS0267229267	0.00%
Israel Fixed Bond 1.5% 30-Nov-23	0.00%
Verizon Communications Call 4.329% 21-Sep-28 US92343VER15	0.00%
Mexico Government Bond DESARR FIX RT MBONO 7.75% 23NO'	0.00%
Japan (10 Year Issue) 0.5% 20-Sep-24	0.00%
United Overseas Bank Ltd Call 14-Oct-31 US91127KAE29	0.00%
Japan (10 Year Issue) 0.8% 20-Sep-23	0.00%
Switzerland 3.25% 27-Jun-27	0.00%
Romania 1.75% 13-Jul-30	0.00%
Japan (20 Year Issue) 0.5% 20-Sep-36	0.00%
Buoni Poliennali Del Tes 0% 15-Jan-24 IT0005424251	0.00%
FFX USD 03/05/22 Morgan Stanley & Co International PLC	0.00%
United Kingdom Gilt 0.25% 31-Jan-25	0.00%
Japan (5 Year Issue) 0.1% 20-Sep-25	0.00%
Buoni Poliennali Del Tes 6.5% 01-Nov-27	0.00%
Ireland Government Bond 0.9% 15-May-28	0.00%
Broadcom Inc Call 3.419% 15-Apr-33 US11135FBK66	0.00%
Japan (2 Year Issue) 0.005% 01-Nov-23	0.00%
Japan (2 Year Issue) 0.005% 01-Mar-24	0.00%
Japan (2 Year Issue) 0.005% 01-Feb-24	0.00%
Australia Government Bond 21/5/32 1.25%	0.00% AU0000075681
Southern Co Call 15-Sep-51 US842587DJ36	0.00%
TSMC Global Ltd Call 2.25% 23-Apr-31 US872882AK19	0.00%
Intesa Sanpaolo Spa 3.375% 12-Jan-23	0.00%
Cash Deposit (J.P. Morgan BRA)	0.00%
Netherlands Government 0% 15-Jan-26 NL0015000QL2	0.00%
Toronto-Dominion Bank Call 04-Mar-31 CA8911457R92	0.00%
Logicor Financing Sarl Call 0.625% 17-Nov-25 XS2431318711	0.00%
United States Bond Fixed 4.5% 15/May/2038 USD 100	0.00%
Apple Inc Call 3.45% 06-May-24 US037833AS94	0.00%
Sumitomo Mitsui Finl Grp 3.364% 12-Jul-27	0.00%
United States Bond Fixed 3.875% 15/Aug/2040 USD 1	0.00%
Toronto-Dominion Bank Call 0.75% 06-Jan-26 US89114QCP19	0.00%
Japan (5 Year Issue) 0.1% 20-Jun-24	0.00%
United Parcel Service Call 6.2% 15-Jan-38 US911312AJ59	0.00%
Pepsico Inc Call 3.625% 19-Mar-50 US713448EU81	0.00%
TP ICAP Plc Call 2.625% 18-Nov-28 XS2409096349	0.00%
United States Bond Fixed 4.375% 15/May/2040 USD 1	0.00%
Cash Deposit (J.P. Morgan SEK)	0.00%
Nestle Holdings Inc Call 3.625% 24-Sep-28 US641062AF17	0.00%
Snam Spa Call 0.75% 17-Jun-30 XS2190256706	0.00%
Abbvie Inc Call 4.25% 21-Nov-49 US00287YCB39	0.00%
Dow Chemical Co/The Call 9.4% 15-May-39 US260543BY86	0.00%
United States Bond Fixed 3.5% 15/Feb/2039 USD 100	0.00%
Pepsico Inc Call 3.5% 19-Mar-40 US713448ET19	0.00%
Anheuser-Busch Inbev Sa/ Call 2% 17-Mar-28 BE6285455497	0.00%
Sumitomo Mitsui Banking 0.409% 07-Nov-29	0.00%
Hydro One Inc Call 3.91% 23-Feb-46 CA44810ZBS89	0.00%
Allstate Corp Call 15-May-67 US020002AU59	0.00%
Synchrony Financial Call 2.875% 28-Oct-31 US87165BAR42	0.00%
Geo Corporation	0.00% JP3282400005
Charter Comm Opt Llc/Cap Call 3.95% 30-Jun-62 US161175CG74	0.00%
Aeroporti Di Roma Spa Call 1.75% 30-Jul-31 XS2337326727	0.00%
Enel Spa Perp Call 31-Dec-49 XS2312744217	0.00%
Canadian Government 1.5% 01-Jun-23	0.00%
AT&T Inc Call 4.5% 15-May-35 US00206RCP55	0.00%
ICICI Bank Ltd/Dubai 4% 18-Mar-26	0.00%
United States Bond Fixed 6.125% 15/Nov/2027 USD 1	0.00%
Procter & Gamble Co/The Call 2.8% 25-Mar-27 US742718FG98	0.00%
Belgium Kingdom 0.8% 22-Jun-28	0.00%
United Kingdom Gilt 0.5% 22-Oct-61	0.00%
Canadian Government 1.5% 01-May-24	0.00%
Bank Of Montreal Call 2.85% 06-Mar-24 CA06368B2H05	0.00%
United States Bond Fixed 5.5% 15/Aug/2028 USD 100	0.00%
HSBC Holdings Plc Call 22-Jul-28 XS1961843171	0.00%
Glaxosmithkline Capital 1.375% 02-Dec-24	0.00%

Microsoft Corp Call 2.4% 08-Aug-26 US594918BR43	0.00%
Telus Corp Call 3.625% 01-Mar-28 CA87971MBG74	0.00%
Japan (20 Year Issue) 0.4% 20-Sep-40	0.00%
Canadian Imperial Bank Call 19-Jun-29 CA13607GCJ19	0.00%
Metro Inc Call 3.39% 06-Dec-27 CA59162NAF65	0.00%
United Utilities Wat Fin Call 2.625% 12-Feb-31 XS1950827078	0.00%
National Australia Bank Call 12-Jun-30 CA632525AT88	0.00%
Klepierre Sa Call 2% 12-May-29 FR0013512233	0.00%
Bonos Y Oblig Del Estado 1.4% 30-Jul-28	0.00%
HSBC Holdings Plc 6.75% 11-Sep-28	0.00%
Ireland Government Bond 0.55% 22-Apr-41	0.00%
Caixabank Sa Call 17-Apr-30 XS1808351214	0.00%
United Kingdom Gilt 6% 07-Dec-28	0.00%
Royal Bank Of Canada Call 23-Dec-29 CA780086RN67	0.00%
Royal Bank Of Canada Call 25-Jul-29 CA780086RA47	0.00%
Mastercard Inc Call 2% 03-Mar-25 US57636QAN43	0.00%
Unilever Finance Call 1.25% 25-Mar-25 XS2147133495	0.00%
D.R. Horton Inc Call 2.6% 15-Oct-25 US23331ABN81	0.00%
Bank Of Nova Scotia 2.62% 02-Dec-26	0.00%
Charter Comm Opt Llc/Cap Call 5.125% 01-Jul-49 US161175BS2:	0.00%
Fsq 2020-2X A Call 1.989997% 16-Jun-70 XS2190195649	0.00%
Bonos Y Oblig Del Estado 4.9% 30-Jul-40	0.00%
Naturgy Finance Bv Call 1.5% 29-Jan-28 XS1755428502	0.00%
Buoni Poliennali Del Tes 5% 01-Aug-34	0.00%
Bonos Y Oblig Del Estado 0.5% 31-Oct-31	0.00%
Barclays Plc Call 4.836% 09-May-28 US06738EAW57	0.00%
Doris Duke Charitable Call 2.345% 01-Jul-50 US258261AA48	0.00%
Grand City Properties Sa Call 0.125% 11-Jan-28 XS2282101539	0.00%
Canadian Natl Railway Call 3% 08-Feb-29 CA136375CS98	0.00%
Cnh Industrial Fin EUR S Call 1.75% 25-Mar-27 XS1969600748	0.00%
Schneider Electric Se Call 1% 09-Apr-27 FR0013506862	0.00%
Current Accounts NOK	0.00%
Newmont Corp Call 6.25% 01-Oct-39 US651639AM86	0.00%
Lam Research Corp Call 4.875% 15-Mar-49 US512807AT55	0.00%
Transcanada Pipelines Call 7.625% 15-Jan-39 US8935268Z94	0.00%
Netherlands Government 0% 15-Jan-52 NL0015614579	0.00%
Emerson Electric Co Call 1.95% 15-Oct-30 US291011BN38	0.00%
Novartis Capital Corp Call 2% 14-Feb-27 US66989HAQ11	0.00%
Japan (2 Year Issue) 0.005% 01-Jan-24	0.00%
Willis North America Inc Call 4.5% 15-Sep-28 US970648AG61	0.00%
Gecina Call 1.625% 14-Mar-30 FR0013322989	0.00%
Bank Of America Corp 4.2% 26-Aug-24	0.00%
Standard Chartered Plc 4.05% 12-Apr-26	0.00%
VigoroUS Champ Intl Ltd 2.75% 02-Jun-25	0.00%
Delta Air Lines Inc Call 7% 01-May-25 US2473612X93	0.00%
ING Groep NV 1.375% 11-Jan-28	0.00%
United Kingdom Gilt 1.625% 22-Oct-54	0.00%
Canadian Government 3.5% 01-Dec-45	0.00%
Nmrr 2018-1R 3A1 Call 1.34714% 25-Mar-37 US65541JAC18	0.00%
E.On Intl Finance Bv 4.75% 31-Jan-34	0.00%
Ontario Teachers' Financ 0.9% 20-May-41	0.00%
Royal Bank Of Canada Call 03-May-32 CA780086UL64	0.00%
Belgium Kingdom 0.4% 22-Jun-40	0.00%
Bank Of Israel Bill - Makam Bill Zero Cpn 08/Jun/2022 IIs 1	0.00%
Singapore Government 2.75% 01-Jul-23	0.00%
Japan (20 Year Issue) 1.8% 20-Dec-31	0.00%
Bonos Y Oblig Del Estado 0.1% 30-Apr-31	0.00%
Royal Bank Of Canada 2.328% 28-Jan-27	0.00%
Nestle Holdings Inc Call 3.35% 24-Sep-23 US641062AD68	0.00%
Goldman Sachs Group Inc Call 21-Apr-23 XS2107332483	0.00%
Japan (20 Year Issue) 1.5% 20-Mar-34	0.00%
Enterprise Products Oper Call 16-Aug-77 US29379VBN29	0.00%
Telus Corp Call 3.15% 19-Feb-30 CA87971MBN26	0.00%
BOC Aviation Usa Corp Call 1.625% 29-Apr-24 US66980Q2A49	0.00%
Ww Grainger Inc Call 1.85% 15-Feb-25 US384802AE44	0.00%
Novartis Capital Corp Call 2.2% 14-Aug-30 US66989HAR93	0.00%
John Deere Financials In 1.63% 09-Apr-26	0.00%
JPMorgan Chase & Co Call 23-Jan-29 US46647PAM86	0.00%
Paypal Holdings Inc Call 1.35% 01-Jun-23 US70450YAF07	0.00%
GMT Bond Issuer Ltd 04/09/30 2.559%	0.00% NZGMBDT006C9
Pepsico Inc Call 0.5% 06-May-28 XS2168625544	0.00%
7-Eleven Inc Call 0.8% 10-Feb-24 US817826AB63	0.00%

Us Long Bond(Cbt) Bond 21 Jun 2022 Usm2 Comdty	0.00%
Kimberly-Clark Corp Call 3.1% 26-Mar-30 US494368CB71	0.00%
Royal Bank Of Canada Call 03-Nov-31 CA780086UA00	0.00%
Texas Instruments Inc Call 3.875% 15-Mar-39 US882508BF00	0.00%
Western Australia Treasury Bond 23/7/25 5%	0.00% AU3SG0001241
France (Govt Of) 0.5% 25-May-40	0.00%
Pultegroup Inc Call 5% 15-Jan-27 US745867AX94	0.00%
Lmat 2021-Sl1 A Call 1.991% 25-Sep-60 US52475PAA93	0.00%
United States Bond Fixed 3% 15/May/2042 USD 100	0.00%
Home Depot Inc Call 3.9% 06-Dec-28 US437076BW12	0.00%
PPG Industries Inc Call 1.2% 15-Mar-26 US693506BU04	0.00%
Marsh & McLennan Cos Inc Call 4.375% 15-Mar-29 US571748BG	0.00%
Swedbank Ab Call 20-May-27 XS2343563214	0.00%
Swedish Government 1.375% 23-Jun-71	0.00%
Bank Of Montreal Call 22-Jul-31 CA06369ZCG78	0.00%
UBS Ag London 1.25% 01-Jun-26	0.00%
Credit Suisse Group Ag Call 05-Jun-26 US225401AQ16	0.00%
Totalenergies Cap Intl Call 2.829% 10-Jan-30 US89153VAT61	0.00%
Zoetis Inc Call 4.7% 01-Feb-43 US98978VAH69	0.00%
Welltower Inc Call 4.5% 01-Dec-34 XS1139918012	0.00%
Bonos Y Oblig Del Estado 1.3% 31-Oct-26	0.00%
Coca-Cola Hbc Finance Bv Call 1.625% 14-May-31 XS199579550	0.00%
Ebay Inc Call 2.75% 30-Jan-23 US278642AS20	0.00%
Marvell Technology Inc Call 2.95% 15-Apr-31 US573874AJ32	0.00%
Lowe'S Cos Inc Call 4% 15-Apr-25 US548661DT10	0.00%
Citigroup Inc 4.3% 20-Nov-26	0.00%
Marvell Technology Inc Call 2.45% 15-Apr-28 US573874AF10	0.00%
Enbridge Inc Call 15-Jan-77	0.00%
Korea Housing Fi 0.01% 29-Jun-26	0.00%
Nationale-Nederlanden Call 29-Aug-42 XS0821168423	0.00%
Bank Of Nova Scotia Call 27-Jul-81 CA06415FRB09	0.00%
E.On Intl Finance Bv Call 6.65% 30-Apr-38 US268789AB07	0.00%
Societe Generale 4.75% 14-Sep-28	0.00%
Royal Bank Of Canada Call 24-Nov-81 CA780086TQ70	0.00%
Citigroup Inc 8.125% 15-Jul-39	0.00%
Toronto-Dominion Bank Call 1.896% 11-Sep-28 CA89117FJ347	0.00%
Barclays Plc Call 10-Mar-32 US06738EBR53	0.00%
FIRST Horizon Corp Call 4% 26-May-25 US320517AD78	0.00%
Netherlands Government 0.25% 15-Jul-29	0.00%
Abu Dhabi Govt Int'L 3.125% 30-Sep-49	0.00%
Societe Generale Call 12-Jun-29 FR0014001GA9	0.00%
Japan (20 Year Issue) 0.4% 20-Mar-36	0.00%
Republic Of Austria 1.65% 21-Oct-24	0.00%
Israel Fixed Bond 1.3% 30-Apr-32	0.00%
Queensland Treasury Corp 21/7/26 3.25%	0.00% AU000XQLQAA7
NN Group Nv Perp Call 31-Dec-49 XS1028950290	0.00%
PLRS 2020-1 A Call 1.939975% 27-May-57 XS2202848326	0.00%
Astrazeneca Plc Call 6.45% 15-Sep-37 US046353AD01	0.00%
Western Australia Treasury Bond 21/10/27 3%	0.00% AU3SG0001563
Japan (30 Year Issue) 2% 20-Sep-41	0.00%
Experian Finance Plc Call 3.25% 07-Apr-32 XS2150090764	0.00%
Linde Inc/Ct Call 2.65% 05-Feb-25 US74005PBN33	0.00%
Travelers Cos Inc Call 6.25% 15-Jun-37 US89417EAD13	0.00%
Morgan Stanley Call 3.125% 27-Jul-26 US61761J3R84	0.00%
Cash Deposit (J.P. Morgan CHF)	0.00%
Western Australia Treasury Bond 23/7/24 2.5%	0.00% AU3SG0001639
Aroundtown Sa Call 0% 16-Jul-26 XS2273810510	0.00%
Israel Fixed Bond 2.25% 28-Sep-28	0.00%
Snam Spa Call 0% 07-Dec-28 XS2268340010	0.00%
Hydro One Inc Call 1.69% 16-Jan-31 CA44810ZCF59	0.00%
Republic Of Austria 4.85% 15-Mar-26	0.00%
Australian Government 3.75% 21-Apr-37	0.00%
Sun Life Financial Inc Call 01-Oct-35 CA86682ZAN65	0.00%
Intact Financial Corp Call 1.928% 16-Dec-30 CA45823TAB22	0.00%
Covivio Call 1.875% 20-May-26 FR0013170834	0.00%
Capgemini Se Call 1.625% 15-Apr-26 FR0013507852	0.00%
United Kingdom Gilt 1.5% 22-Jul-47	0.00%
Humana Inc Call 4.5% 01-Apr-25 US444859BM39	0.00%
Credit Suisse Group Ag Call 01-Apr-31 USH3698DCW23	0.00%
British Telecommunicatio Call 6.375% 23-Jun-37 XS0306772699	0.00%
Bonos Y Oblig Del Estado 3.8% 30-Apr-24	0.00%
Republic Of Austria 0.75% 20-Oct-26	0.00%

Pepsico Inc Call 0.4% 07-Oct-23 US713448FB91	0.00%
Daimler Finance Na Llc 8.5% 18-Jan-31	0.00%
Metlife Inc Call 4.55% 23-Mar-30 US59156RBZ01	0.00%
Bank Of America Corp Call 02-Apr-26 US06051GKM05	0.00%
Allianz Finance Ii B.V. 4.5% 13-Mar-43	0.00%
Humana Inc Call 4.8% 15-Mar-47 US444859BG60	0.00%
Japan (20 Year Issue) 0.6% 20-Dec-36	0.00%
France (Govt Of) 4% 25-Apr-60	0.00%
Cooperatieve Rabobank Ua Call 06-Apr-28 US74977SDN99	0.00%
Japan (20 Year Issue) 0.6% 20-Jun-37	0.00%
BRITISH TELECOMMUNICATIO CALL C:SR UNSECURED	0.00%
Elect Global Inv Ltd Perp Call 31-Dec-49 XS2123115029	0.00%
Verizon Communications Call 4.125% 16-Mar-27 US92343VDY7	0.00%
Schneider Electric Se Call 1.5% 15-Jan-28 FR0013396876	0.00%
Blackrock Inc Call 3.5% 18-Mar-24 US09247XAL55	0.00%
Oneok Inc Call 2.2% 15-Sep-25 US682680BA09	0.00%
Naturgy Finance Bv Call 1.375% 19-Jan-27 XS1551446880	0.00%
Merck & Co Inc Call 6.5% 01-Dec-33 US806605AG68	0.00%
Societe Generale Call 21-Apr-26 FR0013509098	0.00%
Buoni Poliennali Del Tes 1.1% 01-Apr-27	0.00%
Baker Hughes Llc/Co-Obl Call 4.08% 15-Dec-47 US05723KAF75	0.00%
BNP Paribas 4.4% 14-Aug-28	0.00%
Abbvie Inc Call 1.5% 15-Nov-23 XS2125913942	0.00%
Singapore Government 2.375% 01-Jun-25	0.00%
Banco De Credito Del Per Call 01-Jul-30 US05971U2C00	0.00%
Ffx Usd 04/04/22 Goldman Sachs Bank Usa/New York Ny	0.00%
Pnc Financial Services Call 3.5% 23-Jan-24 US693475AV76	0.00%
Albin 4 A Call 1.1255% 17-Aug-62 XS2052484040	0.00%
Travelers Cos Inc Call 6.75% 20-Jun-36 US792860AK49	0.00%
NE Property Bv Call 1.75% 23-Nov-24 XS1722898431	0.00%
Verizon Communications Call 0.875% 08-Apr-27 XS1979280853	0.00%
Japan (20 Year Issue) 0.5% 20-Jun-38	0.00%
Japan (40 Year Issue) 2.2% 20-Mar-49	0.00%
IRS USD 1.25% LIBOR 15DEC26	0.00%
Buoni Poliennali Del Tes 1.65% 01-Mar-32	0.00%
Zoetis Inc Call 3.25% 01-Feb-23 US98978VAB99	0.00%
Ds Smith Plc Call 2.875% 26-Jul-29 XS1652512705	0.00%
Singapore Government 1.875% 01-Mar-50	0.00%
Wellington International Airport24/9/26 3.32%	0.00% NZWIAD0080L3
Segro Plc Call 2.875% 11-Oct-37 XS1692836726	0.00%
Coca-Cola Co/The Call 2.875% 05-May-41 US191216DQ04	0.00%
Siemens Financieringsmat 0.875% 05-Jun-23	0.00%
Fairfax Finl Hldgs Ltd Call 2.75% 29-Mar-28 XS1794675931	0.00%
Csx Corp Call 6.22% 30-Apr-40 US126408GS60	0.00%
Segro Plc Call 2.375% 11-Oct-29 XS1692835249	0.00%
Canadian Government 2.25% 01-Jun-25	0.00%
Australian Government 3% 21-Mar-47	0.00%
Banco Bilbao Vizcaya Arg Call 15-Jul-31 XS2206805769	0.00%
Best Buy Co Inc Call 4.45% 01-Oct-28 US08652BAA70	0.00%
HSBC Holdings Plc 7.625% 17-May-32	0.00%
Rio Tinto Fin Usa Plc Call 4.125% 21-Aug-42 US76720AAG13	0.00%
HSBC Holdings Plc 2.625% 16-Aug-28	0.00%
Dnb Bank Asa Call 25-May-27 US23329PAG54	0.00%
BPCE Sa 0.25% 15-Jan-26	0.00%
Oneok Inc Call 7.15% 15-Jan-51 US682680BF95	0.00%
Canadian Government 1.5% 01-Apr-25	0.00%
Fonterra Co-Op 07/03/23 4.42%	0.00% NZFCGDG004C7
Solar Star Funding Llc Call 5.375% 30-Jun-35 US83416WAA18	0.00%
Bonos Y Oblig Del Estado 0.35% 30-Jul-23	0.00%
Ffx Cad 04/04/22 Citibank Na/London	0.00%
Buoni Poliennali Del Tes 2% 01-Feb-28	0.00%
Home Depot Inc Call 2.8% 14-Sep-27 US437076BT82	0.00%
Societe Generale Call 19-Jan-28 US83368RBH49	0.00%
Dover Corp Call 0.75% 04-Nov-27 XS2010038730	0.00%
Grainger Plc Call 3.375% 24-Apr-28 XS1790055229	0.00%
Cash	0.00%
Buoni Poliennali Del Tes 3.35% 01-Mar-35	0.00%
Banco Santander Mexico Call 5.375% 17-Apr-25 US05969BAD55	0.00%
Rogers Communications In Call 5% 15-Mar-44 US775109BB60	0.00%
Anheuser-Busch Inbev Wor Call 5.8% 23-Jan-59 US03523TBW71	0.00%
Japan (20 Year Issue) 1.3% 20-Jun-35	0.00%
Republic Of Austria 2.4% 23-May-34	0.00%

Blackstone Pp EUR Hold Call 2% 20-Oct-25 XS2399993877	0.00%
Barclays Plc 5.2% 12-May-26	0.00%
Mirav 2020-1 A Call 0.32% 27-Feb-63 XS2244804154	0.00%
Siemens Financieringsmat 1% 20-Feb-25	0.00%
Orange Sa Perp Call 31-Dec-49 XS1115498260	0.00%
Blackrock Inc Call 1.9% 28-Jan-31 US09247XAR26	0.00%
Natl Grid Elect Trans Call 1.375% 16-Sep-26 XS2051669633	0.00%
Japan (20 Year Issue) 0.3% 20-Sep-39	0.00%
Qatar Energy Call 3.3% 12-Jul-51 XS2357494751	0.00%
Singapore Government 2.25% 01-Aug-36	0.00%
Buoni Poliennali Del Tes 2.8% 01-Dec-28	0.00%
Credit Suisse Group Ag Call 09-Jun-28 CH0550413337	0.00%
Australian Government 2.75% 21-May-41	0.00%
Ovintiv Inc Call 7.375% 01-Nov-31 US012873AK13	0.00%
Air New Zealand Ltd	0.00% NZAIRE0001S2
American Honda Finance Call 1.5% 19-Oct-27 XS2399232169	0.00%
Florida Power & Light Co Call 5.69% 01-Mar-40 US341081FC68	0.00%
HSBC Holdings Plc Call 24-Jul-27 XS2322315727	0.00%
Home Depot Inc Call 4.875% 15-Feb-44 US437076BD31	0.00%
Coca-Cola Femsa Sab Cv Call 2.75% 22-Jan-30 US191241AH15	0.00%
Charter Comm Opt Llc/Cap Call 6.484% 23-Oct-45 US161175BA:	0.00%
London Stock Exchange Pl Call 1.625% 06-Apr-30 XS2327297672	0.00%
SP Transmission Plc Call 2% 13-Nov-31 XS2068966048	0.00%
Citigroup Inc 4.6% 09-Mar-26	0.00%
Belgium Kingdom 0.2% 22-Oct-23	0.00%
Buoni Poliennali Del Tes 0.9% 01-Apr-31	0.00%
Johnson Controls Intl Pl Call 6% 15-Jan-36 US478375AH14	0.00%
Aust & NZ Banking Group 4.4% 19-May-26	0.00%
BNP Paribas Call 01-Sep-28 FR0013532280	0.00%
HSBC Holdings Plc 4.375% 23-Nov-26	0.00%
Credit Suisse Group Ag Call 24-Jun-27 CH0483180946	0.00%
LSEG Netherlands Bv Call 0.25% 06-Apr-28 XS2327299298	0.00%
Mizuho Financial Group Call 22-May-32 US60687YBQ17	0.00%
Broadcom Inc Call 3.187% 15-Nov-36 US11135FBQ37	0.00%
Israel Fixed Bond 0.5% 30-Apr-25	0.00%
Nomura Holdings Inc 3.103% 16-Jan-30	0.00%
Buoni Poliennali Del Tes 0% 29-Nov-23 IT0005482309	0.00%
Lowe'S Cos Inc Call 4.05% 03-May-47 US548661DQ70	0.00%
Bundesrepub. Deutschland 6.25% 04-Jan-24	0.00%
Bonos Y Oblig Del Estado 4.7% 30-Jul-41	0.00%
Nasdaq Inc Call 3.25% 28-Apr-50 US63111XAB73	0.00%
Rmacs 2006-Ns4X A3A Call 1.1921% 12-Jun-44 XS0277409446	0.00%
Infraestructura Energeti Call 4.75% 15-Jan-51 US456829AC41	0.00%
Ireland Government Bond 2% 18-Feb-45	0.00%
CNP Assurances Call 05-Jun-45 FR0011949403	0.00%
Apple Inc Call 3.25% 23-Feb-26 US037833BY53	0.00%
American Honda Finance Call 0.75% 25-Nov-26 XS2264545273	0.00%
Buoni Poliennali Del Tes 0% 15-Apr-24 IT0005439275	0.00%
Bonos Y Oblig Del Estado 4.4% 31-Oct-23	0.00%
UBS Group Ag 4.125% 24-Sep-25	0.00%
Deutsche Bank Ny Db 3.70% 30May24	0.00%
Morgan Stanley Call 3.625% 20-Jan-27 US61746BEF94	0.00%
Lloyds Banking Group Plc Call 03-Dec-35 XS2265524640	0.00%
Nstar Electric Co Call 5.5% 15-Mar-40 US67021CAF41	0.00%
Georgia Power Co Call 4.3% 15-Mar-42 US373334JW27	0.00%
General Mills Inc Call 2.875% 15-Apr-30 US370334CL64	0.00%
Abbvie Inc Call 4.7% 14-May-45 US00287YAS81	0.00%
Japan (20 Year Issue) 1% 20-Dec-35	0.00%
Metlife Capital Trust Iv Call 7.875% 15-Dec-67 US591560AA57	0.00%
Auckland City Council FRN 03/04/22	0.00% NZ605D2243L1
Ohio Power Company Call 4% 01-Jun-49 US677415SCR01	0.00%
Intesa Sanpaolo Spa 1.75% 04-Jul-29	0.00%
Japan (20 Year Issue) 1.2% 20-Sep-35	0.00%
Standard Chartered Plc 4.3% 19-Feb-27	0.00%
HSBC Holdings Plc Call 12-Sep-26 US404280BX62	0.00%
Deutsche Bank Ag Call 22-Dec-28 XS2303762475	0.00%
NN Group Nv Perp Call 31-Dec-49 XS1076781589	0.00%
Nordea Bank Abp Call 09-Dec-32 XS2385122630	0.00%
Singapore Government 0.5% 01-Nov-25	0.00%
Nestle Finance Intl Ltd Call 1.5% 01-Apr-30 XS2148390755	0.00%
3M Company Call 2.875% 15-Oct-27 US88579YAY77	0.00%
Belgium Kingdom 1.7% 22-Jun-50	0.00%

OMV Ag 2.375% 09-Apr-32	0.00%
United Kingdom Gilt 1.125% 31-Jan-39	0.00%
United States Bond Fixed 3.75% 15/Aug/2041 USD 10	0.00%
Nhel 2005-4 M1 1.11657% 25-Jan-36	0.00%
Paypal Holdings Inc Call 2.85% 01-Oct-29 US70450YAE32	0.00%
Goldman Sachs Group Inc Call 0.25% 26-Jan-28 XS2292954893	0.00%
Apple Inc Call 4.65% 23-Feb-46 US037833BX70	0.00%
Singapore Government 3.5% 01-Mar-27	0.00%
Blackstone Secured Lend Call 3.625% 15-Jan-26 US09261LAC28	0.00%
Japan (20 Year Issue) 1.4% 20-Sep-34	0.00%
KSA Sukuk Ltd 2.894% 20-Apr-22	0.00%
ING Groep NV Call 07-Dec-28 XS2305598216	0.00%
Pepsico Inc Call 4.45% 14-Apr-46 US713448DD75	0.00%
Riyad Sukuk Limited Call 25-Feb-30 XS2120069047	0.00%
Raiffeisen Bank Intl 6% 16-Oct-23	0.00%
Met Life Glob Funding I 0.625% 08-Dec-27	0.00%
United States Bond Fixed 4.5% 15/Aug/2039 USD 100	0.00%
Man Air Grp Fnd P 4.75% 31-Mar-34	0.00%
Republic Of Peru 5.94% 12-Feb-29	0.00%
Anheuser-Busch Inbev Wor Call 5.45% 23-Jan-39 US03523TBU1	0.00%
Reckitt Benckiser Tsy Call 2.375% 24-Jun-22 US75625QAC33	0.00%
Ireland Government Bond 1.35% 18-Mar-31	0.00%
France (Govt Of) 0.75% 25-May-53	0.00%
Coca-Cola Co/The Call 1.65% 01-Jun-30 US191216CV08	0.00%
United Kingdom Gilt 1.25% 31-Jul-51	0.00%
Glaxosmithkline Capital Call 1.625% 12-May-35 XS2170609072	0.00%
Natwest Group Plc Call 15-May-23 US780097BF78	0.00%
FIRST Abu Dhabi Bank Pjs Call 16-Apr-22 XS1970468051	0.00%
Lowe'S Cos Inc Call 3.7% 15-Apr-46 US548661DN40	0.00%
Canadian Government 1.25% 01-Mar-25	0.00%
Belgium Kingdom 1.6% 22-Jun-47	0.00%
Singapore Government 2.75% 01-Mar-46	0.00%
WELLS FARGO & COMPANY CALL WFC VAR 24MAR28	0.00%
PNC Bank Na 2.7% 22-Oct-29	0.00%
Japan (30 Year Issue) 2.2% 20-Mar-41	0.00%
Dow Chemical Co/The Call 5.25% 15-Nov-41 US260543CE14	0.00%
Nutrien Ltd Call 5.25% 15-Jan-45 US67077MAS70	0.00%
Ireland Government Bond 1.3% 15-May-33	0.00%
Canadian Government 5% 01-Jun-37	0.00%
Japan (30 Year Issue) 2.4% 20-Mar-34	0.00%
Iberdrola Finanzas Sau Call 1.621% 29-Nov-29 XS1726152108	0.00%
Volvo Treasury Ab Call 10-Mar-78 XS1150695192	0.00%
Alba 2006-2 A3A Call 1.2066% 15-Dec-38 XS0271529967	0.00%
Buoni Poliennali Del Tes 2.45% 01-Sep-33	0.00%
Steel Dynamics Inc Call 3.45% 15-Apr-30 US858119BK53	0.00%
SAP Se Call 1.75% 22-Feb-27 DE000A13SL34	0.00%
Belgium Kingdom 0.8% 22-Jun-25	0.00%
Nordea Kredit Realkredit 1% 01-Oct-50	0.00%
ING Groep NV 2.125% 10-Jan-26	0.00%
Cd 2017-Cd5 A3 Call 3.171% 15-Aug-50 US12515HAY18	0.00%
American Tower Corp Call 3.7% 15-Oct-49 US03027XAY67	0.00%
Belgium Kingdom 0.9% 22-Jun-29	0.00%
American Tower Corp Call 1.95% 22-May-26 XS1823300949	0.00%
Us 5Yr Note (Cbt) Bond 30 Jun 2022 Fvm2 Comdty	0.00%
OMV Ag Perp Call 31-Dec-49 XS1713462403	0.00%
Iberdrola Intl Bv Perp Call 31-Dec-49 XS1721244371	0.00%
Union Pacific Corp Call 2.891% 06-Apr-36 US907818FQ60	0.00%
Buoni Poliennali Del Tes 0.65% 15-Oct-23	0.00%
Mastercard Inc Call 3.375% 01-Apr-24 US57636QAB05	0.00%
Queensland Treasury 16/04/40 2.25%	0.00% AU3SG0002124
Union Electric Co Call 5.3% 01-Aug-37 US02360FAB22	0.00%
Microsoft Corp Call 4.2% 03-Nov-35 US594918BK99	0.00%
Republic Of Austria 3.15% 20-Jun-44	0.00%
Abertis Infraestructuras 1.375% 20-May-26	0.00%
Sumitomo Mitsui Finl Grp 1.546% 15-Jun-26	0.00%
Relx Finance Bv Call 1.375% 12-May-26 XS1384281090	0.00%
Cnh Industrial Fin EUR S Call 1.875% 19-Jan-26 XS1823623878	0.00%
Republic Of Austria 0% 20-Feb-30 AT0000A2CQD2	0.00%
Belgium Kingdom 0% 22-Oct-31 BE0000352618	0.00%
France (Govt Of) 0.5% 25-May-72	0.00%
Welltower Inc Call 4.95% 01-Sep-48 US95040QAF19	0.00%
Treasury Corp Victoria 4.25% 20-Dec-32	0.00%

Newmont Corp Call 4.875% 15-Mar-42 US651639AP18	0.00%	
Republic Of Austria 0.5% 20-Apr-27	0.00%	
Japan (20 Year Issue) 0.4% 20-Mar-39	0.00%	
BNP Paribas 4.625% 13-Mar-27	0.00%	
Intesa Sanpaolo Spa 2.625% 11-Mar-36	0.00%	
Coca-Cola Co/The Call 2.25% 05-Jan-32 US191216DP21	0.00%	
Roche Finance Europe Bv Call 0.875% 25-Feb-25 XS1195056079	0.00%	
Buoni Poliennali Del Tes 2.45% 01-Sep-50	0.00%	
Banco Bilbao Vizcaya Arg 1.125% 28-Feb-24	0.00%	
Republic Of Austria 0% 15-Jul-24 AT0000A28KX7	0.00%	
Abb Finance Bv Call 0.75% 16-May-24 XS1613121422	0.00%	
Bonos Y Oblig Del Estado 0% 31-May-24 ES0000012H33	0.00%	
Principal Lfe Glb Fnd li 1.375% 10-Jan-25	0.00%	
Mcmlt 2019-Gs2 A1 Call 2.75% 25-Aug-59 US59981TAC99	0.00%	
TSMC Global Ltd Call 1.25% 23-Apr-26 US872882AH89	0.00%	
Blackstone Secured Lend Call 2.75% 16-Sep-26 US09261XAB82	0.00%	
Victoria Treasury Bond 20/11/37 2%	0.00%	AU3SG0002256
Magna International Inc Call 1.5% 25-Sep-27 XS1689185426	0.00%	
BPCE Sa 4.5% 15-Mar-25	0.00%	
Ntt Finance Corp Call 1.162% 03-Apr-26 US62954WAC91	0.00%	
Buoni Poliennali Del Tes 0.35% 01-Feb-25	0.00%	
CIE Generale Des Establi Call 0.875% 03-Sep-25 FR0013357845	0.00%	
NSW Treasury 07/05/41 2.25%	0.00%	AU3SG0002165
Standard Chartered Plc Call 03-Oct-27 XS1693281617	0.00%	
Marsh & McLennan Cos Inc Call 1.979% 21-Mar-30 XS196383716	0.00%	
Caixabank Sa 1.375% 19-Jun-26	0.00%	
United Kingdom Gilt 0.5% 31-Jan-29	0.00%	
Japan (20 Year Issue) 1.8% 20-Sep-31	0.00%	
CRH Smw Finance Dac Call 1.25% 05-Nov-26 XS2168478068	0.00%	
Ireland Government Bond 3.4% 18-Mar-24	0.00%	
Koninkijke Ahold Dohaize Call 1.125% 19-Mar-26 XS1787477543	0.00%	
Mms Usa Investments Inc Call 1.75% 13-Jun-31 FR0013425154	0.00%	
Banco Bilbao Vizcaya Arg 1% 21-Jun-26	0.00%	
CNP Assurances Perp Call 31-Dec-49 FR0014002RQ0	0.00%	
IMCD Nv Call 2.5% 26-Mar-25 XS1791415828	0.00%	
Buoni Poliennali Del Tes 0% 15-Dec-24 IT0005474330	0.00%	
Commerzbank Ag 1.125% 19-Sep-25	0.00%	
Italgas Spa 1.625% 18-Jan-29	0.00%	
GA Global Funding Trust 2.25% 06-Jan-27	0.00%	
Relx Finance Bv Call 0% 18-Mar-24 XS2126161681	0.00%	
Argosy Property Limited	0.00%	NZARGE001057
Aptiv Plc Call 5.4% 15-Mar-49 US03835VAH96	0.00%	
Home Depot Inc Call 4.2% 01-Apr-43 US437076BA91	0.00%	
Canadian Government 2.75% 01-Dec-64	0.00%	
Buoni Poliennali Del Tes 1.35% 01-Apr-30	0.00%	
Novartis Capital Corp Call 4.4% 06-May-44 US66989HAH12	0.00%	
Japan (30 Year Issue) 1.7% 20-Mar-44	0.00%	
AT&T Inc Call 4.85% 01-Mar-39 US00206RHK14	0.00%	
Fuqing Investment MGMT 3.25% 23-Jun-25	0.00%	
Nestle Finance Intl Ltd Call 0% 12-Nov-24 XS2170362326	0.00%	
Qatar Energy Call 1.375% 12-Sep-26 XS2357493860	0.00%	
Intel Corp Call 2% 12-Aug-31 US458140BU38	0.00%	
Stanley Black & Decker I Call 15-Mar-60 US854502AM31	0.00%	
Netherlands Government 0.5% 15-Jul-32	0.00%	
Exelon Corp Call 4.95% 15-Jun-35 US30161NAQ43	0.00%	
JPMorgan Chase & Co Call 23-Mar-30 XS2461234622	0.00%	
Lowe'S Cos Inc Call 4.5% 15-Apr-30 US548661DU82	0.00%	
Dupont De Nemours Inc Call 4.725% 15-Nov-28 US26078JAD28	0.00%	
QNB Finance Ltd 1.375% 26-Jan-26	0.00%	
BPCE Sa Call 19-Oct-27 US05584KAK43	0.00%	
Holding D'Infrastructure Call 1.625% 18-Sep-29 XS2231183646	0.00%	
Gecina Call 1.625% 29-May-34 FR0013422227	0.00%	
Commerzbank Ag 0.25% 16-Sep-24	0.00%	
Abb Finance Usa Inc Call 4.375% 08-May-42 US00037BAC63	0.00%	
Societe Generale 5.625% 24-Nov-45	0.00%	
Bonos Y Oblig Del Estado 0.25% 30-Jul-24	0.00%	
Deutsche Boerse Ag Call 16-Jun-47 DE000A289N78	0.00%	
Credit Suisse Group Ag Call 12-Jan-29 US225401AF50	0.00%	
LSEG Netherlands Bv Call 0% 06-Apr-25 XS2327298217	0.00%	
Chubb Corp Call 6% 11-May-37 US171232AQ41	0.00%	
Trust F/1401 Call 6.95% 30-Jan-44 US898324AB45	0.00%	
Ecolab Inc Call 2.75% 18-Aug-55 US278865BJ87	0.00%	

Xcel Energy Inc Call 4.8% 15-Sep-41 US98389BAN01	0.00%
Terna Rete Elettrica 1% 11-Oct-28	0.00%
Logicor Financing Sarl Call 0.75% 15-Jul-24 XS2027364244	0.00%
Qatar Energy Call 3.125% 12-Jul-41 XS2359548935	0.00%
Asml Holding Nv Call 0.625% 07-May-29 XS2166219720	0.00%
Motability Operations Gr Call 1.5% 20-Jan-41 XS2287624154	0.00%
Singapore Government 3% 01-Sep-24	0.00%
Republic Of Austria 0% 20-Oct-28 AT0000A2VB47	0.00%
Keurig Dr Pepper Inc Call 4.597% 25-May-28 US49271VAF76	0.00%
Citigroup Inc 5.5% 13-Sep-25	0.00%
Southwestern Public Serv Call 4.5% 15-Aug-41 US845743BN28	0.00%
Johnson Controls Intl Pl Call 02-Jul-64 US478375AN81	0.00%
Cromwell Ereit Lu Finco Call 2.125% 19-Nov-25 XS2258986269	0.00%
Bonos Y Oblig Del Estado 4.2% 31-Jan-37	0.00%
Canadian Government 2.5% 01-Jun-24	0.00%
UWM 2021-Inv4 A3 Call 2.5% 25-Dec-51 US918307AC33	0.00%
Telia Co Ab Call 1.625% 23-Feb-35 XS1193213953	0.00%
Otis Worldwide Corp Call 3.112% 15-Feb-40 US68902VAL18	0.00%
Arizona Public Service Call 4.5% 01-Apr-42 US040555CN22	0.00%
Canadian Government 5.75% 01-Jun-33	0.00%
Standard Chartered Plc Call 27-Jan-28 XS2102360315	0.00%
Adecco Int Financial Svs Call 1.25% 20-Nov-29 XS1995662027	0.00%
Intel Corp Call 4.9% 29-Jul-45 US458140AT73	0.00%
ING Groep NV 4.55% 02-Oct-28	0.00%
Standard Chartered Plc 5.3% 09-Jan-43	0.00%
Equinix Inc Call 2.15% 15-Jul-30 US29444UBH86	0.00%
Morgan Stanley Call 29-Oct-27 XS2338643740	0.00%
3M Company Call 2.65% 15-Apr-25 US88579YBM21	0.00%
BNP Paribas Call 15-Jan-32 FR0013476611	0.00%
Morgan Stanley Call 23-Jan-30 US6174468G77	0.00%
Westpac Banking Corp Call 13-May-31 XS2342206591	0.00%
Nestle Finance Intl Ltd Call 0.25% 14-Jun-29 XS2350632472	0.00%
France (Govt Of) 0.5% 25-Jun-44	0.00%
Enel Finance Intl Nv Call 0% 28-May-26 XS2390400633	0.00%
Aust & NZ Banking Group Call 05-May-31 XS2294372169	0.00%
Atlantic City Electric Call 4% 15-Oct-28 US048303CH28	0.00%
Dow Chemical Co/The Call 0.5% 15-Mar-27 XS2122485845	0.00%
Bonos Y Oblig Del Estado 0.7% 30-Apr-32	0.00%
Bank Of America Corp 4.25% 22-Oct-26	0.00%
Bonos Y Oblig Del Estado 4.65% 30-Jul-25	0.00%
Travelers Cos Inc Call 4% 30-May-47 US89417EAM12	0.00%
Unibail-RodAMCO Se Call 2.25% 14-May-38 FR0013333002	0.00%
Assurant Inc Call 4.9% 27-Mar-28 US04621XAJ72	0.00%
Santos Finance Ltd Call 5.25% 13-Mar-29 XS1912654594	0.00%
Bundesrepub. Deutschland 0% 15-Aug-50 DE0001030724	0.00%
Westpac Banking Corp Call 24-Jul-34 US961214EF61	0.00%
France (Govt Of) 4% 25-Oct-38	0.00%
Canadian Government 4% 01-Jun-41	0.00%
Emerson Electric Co Call 1.8% 15-Oct-27 US291011BL71	0.00%
Amgen Inc Call 4.2% 22-Feb-52 US031162DF41	0.00%
Discover Bank Call 4.65% 13-Sep-28 US25466AAP66	0.00%
Walt Disney Company/The Call 3.8% 22-Mar-30 US254687FQ40	0.00%
Truist Bank Call 3.8% 30-Oct-26 US07330MAA53	0.00%
Novo Nordisk Finance NI Call 0.125% 04-Jun-28 XS2348030425	0.00%
ANZ New Zealand Intl/Ldn 0.2% 23-Sep-27	0.00%
Bonos Y Oblig Del Estado 2.9% 31-Oct-46	0.00%
Australian Government 3.25% 21-Jun-39	0.00%
Microsoft Corp Call 3.625% 15-Dec-23 US594918AW47	0.00%
Buoni Poliennali Del Tes 0.45% 15-Feb-29	0.00%
Unilever Plc 1.5% 22-Jul-26	0.00%
Intermediate Capital Gro Call 2.5% 28-Jan-30 XS2413672234	0.00%
Bonos Y Oblig Del Estado 5.15% 31-Oct-44	0.00%
Gilead Sciences Inc Call 3.7% 01-Apr-24 US375558AW38	0.00%
PNC Bank Na 4.05% 26-Jul-28	0.00%
Aker Bp Asa Call 1.125% 12-May-29 XS2341269970	0.00%
Buoni Poliennali Del Tes 2.7% 01-Mar-47	0.00%
Westpac Banking Corp 4.421% 24-Jul-39	0.00%
Adecco Int Financial Svs Call 21-Mar-82 XS2388141892	0.00%
Novartis Capital Corp Call 3.4% 06-May-24 US66989HAG39	0.00%
Intel Corp Call 3.7% 29-Jul-25 US458140AS90	0.00%
Microsoft Corp Call 3.125% 03-Nov-25 US594918BJ27	0.00%
Morgan Stanley Call 24-Mar-51 US6174468N29	0.00%

HSBC Holdings Plc 4.3% 08-Mar-26	0.00%
Ecolab Inc Call 3.25% 01-Dec-27 US278865BD18	0.00%
Xcel Energy Inc Call 4% 15-Jun-28 US98389BAV27	0.00%
Johnson & Johnson Call 3.375% 05-Dec-23 US478160BH61	0.00%
Apple Inc Call 3.2% 13-May-25 US037833BG48	0.00%
Standard Chartered Plc Call 21-May-30 US853254BP47	0.00%
Buoni Poliennali Del Tes 0.95% 01-Dec-31	0.00%
3M Company Call 3.625% 14-Sep-28 US88579YBC49	0.00%
Sumitomo Mitsui Finl Grp 3.944% 19-Jul-28	0.00%
Cisco Systems Inc Call 3.625% 04-Mar-24 US17275RAN26	0.00%
Ccep Finance Ireland Dac Call 0.5% 06-Sep-29 XS2337061670	0.00%
Merck & Co Inc Call 3.4% 07-Mar-29 US58933YAX31	0.00%
Societe Generale Socgen 4.75% 24Nov25	0.00%
Pepsico Inc Call 3.6% 01-Mar-24 US713448CM83	0.00%
Rio Tinto Alcan Inc Call 6.125% 15-Dec-33 US013716AU93	0.00%
Lloyds Banking Group Plc Call 15-Jan-26 XS2100771547	0.00%
Unibail-RodAMCO-Westfld Call 1.375% 04-Dec-31 FR0014000UI	0.00%
JPMorgan Chase & Co Call 23-Apr-24 US46647PAP18	0.00%
GSMBS 2021-Inv1 A2 Call 2.5% 25-Dec-51 US36263KAB70	0.00%
Buoni Poliennali Del Tes 3.5% 01-Mar-30	0.00%
Prudential Financial Inc Call 15-May-45 US744320AV41	0.00%
KBC Group Nv 0.75% 31-May-31	0.00%
Visa Inc Call 4.3% 14-Dec-45 US92826CAF95	0.00%
Owens Corning Call 3.875% 01-Jun-30 US690742AK72	0.00%
Home Depot Inc Call 3% 01-Apr-26 US437076BM30	0.00%
Prologis Lp Call 3.25% 01-Oct-26 US74340XBK63	0.00%
TSMC Global Ltd Call 1.375% 28-Sep-30 US872882AG07	0.00%
Pepsico Inc Call 3% 15-Oct-27 US713448DY13	0.00%
Deutsche Bank Ag Call 19-Nov-30 DE000DL19V54	0.00%
United Overseas Bank Ltd Call 15-Apr-29 US91127KAC62	0.00%
Qorvo Inc Call 4.375% 15-Oct-29 US74736KAH41	0.00%
Sumitomo Mitsui Finl Grp 0.632% 23-Oct-29	0.00%
Jpmorgan Chase & Co Call Jpm Var 06May30	0.00%
Procter & Gamble Co/The Call 5.55% 05-Mar-37 US742718DF34	0.00%
Kerry Group Fin Services Call 0.625% 20-Sep-29 XS2042667944	0.00%
France (Govt Of) 0% 25-May-32 FR0014007L00	0.00%
3M Company Call 3.375% 01-Mar-29 US88579YBG52	0.00%
Comcast Corp Call 2.987% 01-Nov-63 US20030NDV01	0.00%
Mcdonald'S Corp Call 3.3% 01-Jul-25 US58013MFN92	0.00%
Public Service Electric Call 3.65% 01-Sep-28 US74456QBX34	0.00%
Gilead Sciences Inc Call 3.5% 01-Feb-25 US375558AZ68	0.00%
Apple Inc Call 2.85% 11-May-24 US037833CU23	0.00%
Southern Co Call 3.7% 30-Apr-30 US842587DE49	0.00%
Fifth Third Bancorp Call 3.65% 25-Jan-24 US316773CX61	0.00%
Intel Corp Call 2.875% 11-May-24 US458140BD13	0.00%
JPMorgan Chase & Co Call 23-Jul-24 US46647PAU03	0.00%
Merck & Co Inc Call 2.8% 18-May-23 US58933YAF25	0.00%
Colgate-Palmolive Co Call 3.25% 15-Mar-24 US19416QEG10	0.00%
Buoni Poliennali Del Tes 3.45% 01-Mar-48	0.00%
Unibail-RodAMCO Se Call 1.75% 27-Feb-34 FR0013405040	0.00%
Costco Wholesale Corp Call 2.75% 18-May-24 US22160KAL98	0.00%
3M Company Call 3.25% 14-Feb-24 US88579YBB65	0.00%
Microsoft Corp Call 2.875% 06-Feb-24 US594918BX11	0.00%
Toyota Motor Credit Corp Call 3% 01-Apr-25 US89236TGX72	0.00%
Novartis Capital Corp Call 3% 20-Nov-25 US66989HAJ77	0.00%
Apple Inc Call 3% 09-Feb-24 US037833CG39	0.00%
Japan (20 Year Issue) 1.5% 20-Jun-34	0.00%
Iberdrola Intl Bv Perp Call 31-Dec-49 XS2295333988	0.00%
Delta Air Lines/Skymiles Call 4.5% 20-Oct-25 US830867AA59	0.00%
Singapore Government 2% 01-Feb-24	0.00%
Sherwin-Williams Co Call 3.45% 01-Jun-27 US824348AW63	0.00%
Procter & Gamble Co/The Call 3.1% 15-Aug-23 US742718EB11	0.00%
Societe Generale 4.25% 14-Apr-25	0.00%
Canadian Government 2% 01-Jun-32	0.00%
Bank Of Nova Scotia 0.25% 01-Nov-28	0.00%
Microsoft Corp 5.3% 08-Feb-41	0.00%
Forward Foreign Exchange USD 04/04/22 Toronto-Dominion Ba	0.00%
Mizuho Financial Group Call 11-Sep-24 US60687YAS81	0.00%
Roche Holdings Inc Call 3.35% 30-Sep-24 US771196BE11	0.00%
Mitsubishi Ufj Fin Grp 3.407% 07-Mar-24	0.00%
Japan (20 Year Issue) 1.2% 20-Dec-34	0.00%
Volkswagen Fin Serv Nv 1.125% 18-Sep-23	0.00%

Regency Centers Lp Call 3.7% 15-Jun-30 US75884RBA05	0.00%
Ireland Government Bond 0.2% 18-Oct-30	0.00%
Apple Inc Call 2.85% 23-Feb-23 US037833BU32	0.00%
Microsoft Corp Call 2.7% 12-Feb-25 US594918BB90	0.00%
Transurban Finance Co Call 4.125% 02-Feb-26 US89400PAE34	0.00%
Pepsico Inc Call 2.75% 01-Mar-23 US713448CG16	0.00%
FFX DKK 01/04/22 Citibank NA	0.00%
Goldman Sachs Group Inc Call 3.8% 15-Mar-30 US38141GXH28	0.00%
Credit Suisse Group Ag Call 4.282% 09-Jan-28 US225401AC20	0.00%
Charles Schwab Corp Call 3.25% 22-May-29 US808513BA29	0.00%
Arizona Public Service Call 4.25% 01-Mar-49 US040555CY86	0.00%
Citigroup Inc Call 24-Jul-28 US172967LP48	0.00%
Citigroup Inc Call 27-Oct-28 US172967LS86	0.00%
Merck & Co Inc Call 2.75% 10-Feb-25 US58933YAR62	0.00%
Sumitomo Mitsui Finl Grp 3.352% 18-Oct-27	0.00%
Jpmorgan Chase & Co Call Jpm Var 01Mar25	0.00%
Nationwide Bldg Society Call 18-Jul-30 US63861VAE74	0.00%
Microsoft Corp Call 2% 08-Aug-23 US594918BQ69	0.00%
Mutuelle Assurance Call 21-Jun-52 FR0014003XZ7	0.00%
Apple Inc Call 2.9% 12-Sep-27 US037833DB33	0.00%
Grand City Properties Sa Perp Call 31-Dec-49 XS2271225281	0.00%
Republic Of Austria 0% 20-Apr-25 AT0000A2QRW0	0.00%
Romania 2.625% 02-Dec-40	0.00%
Cisco Systems Inc Call 2.2% 20-Sep-23 US17275RBH49	0.00%
Oracle Corp Call 4.1% 25-Mar-61 US68389XCB91	0.00%
Japan (20 Year Issue) 0.3% 20-Jun-39	0.00%
Japan (20 Year Issue) 0.4% 20-Mar-40	0.00%
CLP Power Hk Finance Ltd Perp Call 31-Dec-49 XS2063459189	0.00%
Discover Bank Call 3.45% 27-Jul-26 US25466AAJ07	0.00%
Japan (20 Year Issue) 2.1% 20-Mar-25	0.00%
United States Bond Fixed 5.25% 15/Nov/2028 USD 10	0.00%
Virginia Elec & Power Co Call 6% 15-May-37 US927804FB53	0.00%
Buoni Poliennali Del Tes 0.6% 01-Aug-31	0.00%
Essity Ab Call 0.5% 03-Feb-30 XS2113167568	0.00%
Bank Of Montreal Perp Call 31-Dec-49 US06368B5P91	0.00%
Charter Comm Opt Llc/Cap Call 01-Feb-24 US161175BP82	0.00%
Koninklijke Kpn Nv Call 0.875% 14-Dec-32 XS2229470146	0.00%
Erp Operating Lp Call 2.5% 15-Feb-30 US26884ABM45	0.00%
Panasonic Holdings Corp Call 2.679% 19-Jul-24 US69832AAB26	0.00%
Republic Of Austria 1.75% 20-Oct-23	0.00%
Republic Of Austria 0% 20-Apr-23 AT0000A2EJZ6	0.00%
Apple Inc Call 2.45% 04-Aug-26 US037833BZ29	0.00%
Bank Of Nova Scotia Perp Call 31-Dec-49 US064159KJ44	0.00%
JPMorgan Chase & Co Call 01-Jun-24 US46647PBQ81	0.00%
Apple Inc Call Aapl 0.75% 11May23	0.00%
Exxon Mobil Corporation Call 3.452% 15-Apr-51 US30231GBM3	0.00%
Buoni Poliennali Del Tes 3% 01-Aug-29	0.00%
Caterpillar Inc Call 2.6% 09-Apr-30 US149123CH22	0.00%
Sydney Airport Finance Call 3.9% 22-Mar-23 US87124VAD10	0.00%
Verizon Communications Call 1.875% 19-Sep-30 XS2052321176	0.00%
Enagas Financiaciones Sa Call 0.375% 05-Nov-32 XS2251626896	0.00%
Mizuho Financial Group 3.17% 11-Sep-27	0.00%
Japan (20 Year Issue) 2.1% 20-Dec-29	0.00%
Westpac Banking Corp 2.35% 19-Feb-25	0.00%
Pepsico Inc Call 0.4% 09-Oct-32 XS2242633258	0.00%
Ntt Finance Corp Call 0.373% 03-Mar-23 US62954WAA36	0.00%
Japan (30 Year Issue) 2% 20-Sep-40	0.00%
American Honda Finance Call 0.875% 07-Jul-23 US02665WWDK45	0.00%
Bonos Y Oblig Del Estado 4.8% 31-Jan-24	0.00%
Cigna Corp Call 15-Jul-23 US125523AC41	0.00%
Scentre Group Trust 2 Call 24-Sep-80 US76025LAB09	0.00%
Nissan Motor Acceptance Call 2.65% 13-Jul-22 US654740AZ24	0.00%
Verizon Communications Call 2.625% 15-Aug-26 US92343VDD3	0.00%
Bayer US Finance Ii Llc Call 15-Dec-23 US07274NAG88	0.00%
SiriUS Real Estate Ltd Call 1.75% 24-Nov-28 XS2412732708	0.00%
Leg Immobilien S Call 0.75% 30-Jun-31 DE000A3E5VK1	0.00%
Nvidia Corp Call 0.309% 15-Jun-23 US67066GAK04	0.00%
Thermo Fisher Scientific Call 0.797% 18-Oct-23 US883556CP55	0.00%
Deutsche Bank Ny Call 18-Sep-24 US251526CC16	0.00%
NE Property Bv Call 2% 20-Jan-30 XS2434763483	0.00%
Sands China Ltd Call 5.125% 08-Aug-25 US80007RAF29	0.00%
Aflac Inc Call 3.6% 01-Apr-30 US001055BJ00	0.00%

Carrier Global Corp Call 2.242% 15-Feb-25 US14448CAN48	0.00%
Japan (20 Year Issue) 2.1% 20-Dec-30	0.00%
Gilead Sciences Inc Call 0.75% 29-Sep-23 US375558BW29	0.00%
American Mun 8.084% 02/50	0.00%
British Telecommunicatio 9.625% 15-Dec-30	0.00%
Alstom Sa Call 0% 11-Jan-29 FR0014001EW8	0.00%
Travelers Cos Inc Call 5.35% 01-Nov-40 US89417EAH27	0.00%
Japan (40 Year Issue) 0.5% 20-Mar-60	0.00%
Ireland Government Bond 1.7% 15-May-37	0.00%
Japan (30 Year Issue) 2.2% 20-Sep-39	0.00%
Cooperatieve Rabobank Ua Call 06-Apr-33 US74977RDP64	0.00%
Apple Inc Call 2.05% 11-Sep-26 US037833DN70	0.00%
Credicorp Ltd Call 2.75% 17-Jun-25 US22530EAA01	0.00%
Bonos Y Oblig Del Estado 1.45% 31-Oct-71	0.00%
Mitsubishi Ufj Fin Grp Call 15-Sep-24 US606822BV51	0.00%
Bank Of Montreal 1.85% 01-May-25	0.00%
Poland Government Bond 0% 25-Jul-24 PL0000114021	0.00%
National Grid Plc Call 0.75% 01-Sep-33 XS2381853436	0.00%
Prologis Euro Finance Call 1% 06-Feb-35 XS2112475921	0.00%
Healthpeak Properties Call 3% 15-Jan-30 US42250PAA12	0.00%
Charles Schwab Corp Call 0.75% 18-Mar-24 US808513BN40	0.00%
John Deere Capital Corp 0.45% 17-Jan-24	0.00%
Amgen Inc Call 2.2% 21-Feb-27 US031162CT53	0.00%
London Stock Exchange Pl Call 0.875% 19-Sep-24 XS1685653302	0.00%
Texas Instruments Inc Call 1.375% 12-Mar-25 US882508BH65	0.00%
Nestle Holdings Inc Call 0.375% 15-Jan-24 US641062AQ71	0.00%
Nvidia Corp Call 0.584% 14-Jun-24 US67066GAL86	0.00%
Munich Re Call 26-May-42 XS2381261424	0.00%
Marsh & McLennan Cos Inc Call 4.35% 30-Jan-47 US571748BC51	0.00%
Apple Inc Call 1.125% 11-May-25 US037833DT41	0.00%
Japan (30 Year Issue) 1.6% 20-Jun-45	0.00%
Buoni Poliennali Del Tes 0.95% 01-Mar-37	0.00%
CBQFinance Ltd 2% 12-May-26	0.00%
Experian Finance Plc Call 2.75% 08-Mar-30 US30217AAC71	0.00%
Belgium Kingdom 1% 22-Jun-31	0.00%
Mitsubishi Ufj Fin Grp Call 19-Jul-25 US606822BW35	0.00%
Nestle Holdings Inc Call 0.606% 14-Sep-24 US641062AU83	0.00%
Korea Development Bank 1.75% 18-Feb-25	0.00%
CPI Property Group Sa Call 1.75% 14-Jan-30 XS2432162654	0.00%
Hyatt Hotels Corp Call 1.8% 01-Oct-24 US448579AN21	0.00%
Amgen Inc Call 2.45% 21-Feb-30 US031162CU27	0.00%
Voya Financial Inc Call 23-Jan-48 US929089AF72	0.00%
HSBC Holdings Plc 6.8% 01-Jun-38	0.00%
Republic Of Austria 1.5% 20-Feb-47	0.00%
Tennessee Gas Pipeline Call 2.9% 01-Mar-30 US880451AZ24	0.00%
Microsoft Corp Call 4.45% 03-Nov-45 US594918BL72	0.00%
Leg Immobilien Se Call 0.875% 30-Mar-33 DE000A3H3JU7	0.00%
Verizon Communications Call 3.4% 22-Mar-41 US92343VGK44	0.00%
HSBC Holdings Plc Call 22-Nov-27 US404280CX53	0.00%
E.On Intl Finance Bv 5.75% 14-Feb-33	0.00%
JPMorgan Chase & Co Call 22-Apr-27 US46647PCB04	0.00%
Bonos Y Oblig Del Estado 0% 31-Jan-28 ES0000012I08	0.00%
Aercap Ireland Cap/Globa Call 3% 29-Oct-28 US00774MAW55	0.00%
Aercap Ireland Cap/Globa Call 2.45% 29-Oct-26 US00774MAV72	0.00%
Anthem Inc Call 2.55% 15-Mar-31 US036752AP88	0.00%
Deutsche Bank Ny Call 24-Nov-26 US251526CE71	0.00%
Baxter International Inc Call 2.272% 01-Dec-28 US071813CM91	0.00%
Apple Inc Call 0.7% 08-Feb-26 US037833EB24	0.00%
ING Groep NV Call 01-Apr-32 US456837AW39	0.00%
Republic Of Austria 0.75% 20-Feb-28	0.00%
Buoni Poliennali Del Tes 1.45% 01-Mar-36	0.00%
General Mills Inc Call 3.7% 17-Oct-23 US370334CE22	0.00%
American Electric Power Call 15-Feb-62 US025537AU52	0.00%
Signify Nv Call 2.375% 11-May-27 XS2128499105	0.00%
Aercap Ireland Cap/Globa Call 1.65% 29-Oct-24 US00774MAU91	0.00%
Aercap Ireland Cap/Globa Call 1.75% 29-Oct-24 US00774MBB02	0.00%
Ireland Government Bond 1.5% 15-May-50	0.00%
Poland Government Bond 3.75% 25-May-27	0.00%
Nvidia Corp Call 1.55% 15-Jun-28 US67066GAM69	0.00%
Singapore Government 2.625% 01-May-28	0.00%
Apple Inc Call 4.5% 23-Feb-36 US037833BW97	0.00%
Lsega Financing Plc Call 3.2% 06-Apr-41 US50220PAE34	0.00%

Ireland Government Bond 0.4% 15-May-35	0.00%
Cooperatieve Rabobank Ua 5.25% 24-May-41	0.00%
3M Company Call 1.5% 09-Nov-26 XS1136406342	0.00%
Welltower Inc Call 2.05% 15-Jan-29 US95040QAN43	0.00%
Marvell Technology Inc Call 1.65% 15-Apr-26 US573874AC88	0.00%
Toyota Motor Credit Corp Call 3.45% 20-Sep-23 US89236TFN00	0.00%
Intact Financial Corp Call 5.16% 16-Jun-42 CA45823ZAD48	0.00%
OIS SGD 1.25% SORA 16MAR24	0.00%
Ntt Finance Corp Call 1.591% 03-Apr-28 US62954WAD74	0.00%
Belgium Kingdom 1.4% 22-Jun-53	0.00%
Blackrock Inc Call 2.1% 25-Feb-32 US09247XAS09	0.00%
Procter & Gamble Co/The Call 1.2% 30-Oct-28 XS1900752814	0.00%
Astrazeneca Plc Call 4.375% 16-Nov-45 US046353AM00	0.00%
Crown Castle Intl Corp Call 1.05% 15-Jul-26 US22822VAV36	0.00%
Japan (30 Year Issue) 2.3% 20-Dec-36	0.00%
HP Inc Call 2.65% 17-Jun-31 US40434LAJ44	0.00%
HSBC Holdings Plc Call 17-Aug-29 US404280CV97	0.00%
Current Accounts MXN	0.00%
Bundesschatzanweisungen 0% 15-Mar-24 DE0001104875	0.00%
Nordic Investment Bank 5% 19-Apr-22	0.00%
Australian Government 2.75% 21-Jun-35	0.00%
Sumitomo Mitsui Finl Grp 2.696% 16-Jul-24	0.00%
Iberdrola Finanzas Sau Call 0.875% 16-Jun-25 XS2153405118	0.00%
Public Service Colorado Call 1.875% 15-Jun-31 US744448CV12	0.00%
Barclays Plc Call 20-Jun-30 US06738EBK01	0.00%
Japan (20 Year Issue) 1.2% 20-Mar-35	0.00%
Volkswagen Intl Fin Nv Call 16-Nov-24 XS1910947941	0.00%
Key Bank Na 1.25% 10-Mar-23	0.00%
Naturgy Finance Bv Call 1.25% 15-Jan-26 XS2156506854	0.00%
Western Union Co/The Call 6.2% 17-Nov-36 US959802AH24	0.00%
Owens Corning Call 4.3% 15-Jul-47 US690742AG60	0.00%
Japan (30 Year Issue) 2.2% 20-May-31	0.00%
Caixabank Sa 1.75% 24-Oct-23	0.00%
Amgen Inc Call 2% 15-Jan-32 US031162CZ14	0.00%
HSBC Holdings Plc Call 18-Aug-31 US404280CK33	0.00%
Banco Santander Sa 2.749% 03-Dec-30	0.00%
Terna Rete Elettrica 1% 10-Apr-26	0.00%
Prosus Nv Call 4.193% 19-Jan-32 US74365PAH10	0.00%
Arizona Public Service Call 2.2% 15-Dec-31 US040555DD31	0.00%
France (Govt Of) 8.5% 25-Apr-23	0.00%
Canadian Government 2.25% 01-Mar-24	0.00%
Visa Inc Call 1.9% 15-Apr-27 US92826CAL63	0.00%
Home Depot Inc Call 4.4% 15-Mar-45 US437076BF88	0.00%
Banco De Credito Del Per Call 2.7% 11-Jan-25 US05971V2A26	0.00%
Electronic Arts Inc Call 1.85% 15-Feb-31 US285512AE93	0.00%
Kilroy Realty Lp Call 2.5% 15-Nov-32 US49427RAQ56	0.00%
Assurant Inc Call 2.65% 15-Jan-32 US04621XAN84	0.00%
Toyota Motor Credit Corp Call 1.65% 10-Jan-31 US89236THX63	0.00%
United States Bond Fixed 5% 15/May/2037 USD 100	0.00%
Sk Hynix Inc 2.375% 19-Jan-31	0.00%
OIS USD 1.0% SOFR 15JUN27	0.00%
Buoni Poliennali Del Tes 4.75% 01-Sep-44	0.00%
Japan (30 Year Issue) 0.8% 20-Mar-48	0.00%
Toronto-Dominion Bank Call 1.888% 08-Mar-28 CA89117FA338	0.00%
Japan (20 Year Issue) 0.4% 20-Jun-41	0.00%
Banco De Sabadell Sa Call 07-Nov-25 XS2076079594	0.00%
Activision Blizzard Call 1.35% 15-Sep-30 US00507VAP40	0.00%
Coca-Cola Co/The Call 1.375% 15-Mar-31 US191216DE73	0.00%
Bank Of Nova Scotia Call 27-Oct-81 US0641598N91	0.00%
Virgin Money Uk Plc Call 27-May-24 XS2346591113	0.00%
Ares Capital Corp Call 3.25% 15-Jul-25 US04010LAY92	0.00%
CRH Fin Uk Plc Call 4.125% 02-Dec-29 XS1328187627	0.00%
Intesa Sanpaolo Spa 1% 19-Nov-26	0.00%
Japan (20 Year Issue) 0.7% 20-Sep-38	0.00%
Japan (30 Year Issue) 1.5% 20-Dec-44	0.00%
Japan (20 Year Issue) 1.7% 20-Sep-32	0.00%
Verizon Communications Call 2.65% 20-Nov-40 US92343VFT61	0.00%
Morgan Stanley Call 13-Feb-32 US6174468U61	0.00%
Southern Co Gas Capital Call 1.75% 15-Jan-31 US8426EPAD09	0.00%
Japan (20 Year Issue) 0.4% 20-Jun-40	0.00%
Singapore Government 2.75% 01-Apr-42	0.00%
Target Corp Call 7% 15-Jan-38 US87612EAU01	0.00%

Bank Of America Corp Call 19-Jun-41 US06051GJE08	0.00%
Costco Wholesale Corp Call 1.75% 20-Apr-32 US22160KAQ85	0.00%
Huntington National Bank Call 1.8% 03-Feb-23 US44644MAA99	0.00%
Saudi Arabian Oil Co Call 3.25% 24-Nov-50 XS2262853349	0.00%
Bbvca 2018-1 A Call 0.27% 20-Jul-31 ES0305364004	0.00%
Japan (40 Year Issue) 0.4% 20-Mar-56	0.00%
Intel Corp Call 2.45% 15-Nov-29 US458140BH27	0.00%
Japan (20 Year Issue) 0.6% 20-Sep-37	0.00%
Bonos Y Oblig Del Estado 2.75% 31-Oct-24	0.00%
Buoni Poliennali Del Tes 2.1% 15-Jul-26	0.00%
Kilroy Realty Lp Call 3.05% 15-Feb-30 US49427RAP73	0.00%
Japan (10 Year Issue) 0.5% 20-Dec-24	0.00%
Japan (40 Year Issue) 0.7% 20-Mar-61	0.00%
Poland Government Bond 5.75% 25-Apr-29	0.00%
Japan (10 Year Issue) 0.8% 20-Jun-23	0.00%
SAP Se Call 0.375% 18-May-29 XS2176715667	0.00%
Buoni Poliennali Del Tes 0.95% 01-Aug-30	0.00%
NYKredit Realkredit As 1.5% 01-Oct-53	0.00%
Societe Generale 3.625% 01-Mar-41	0.00%
Saudi Arabian Oil Co Call 3.5% 24-Nov-70 XS2262853422	0.00%
United States Bond Fixed 4.75% 15/Feb/2041 USD 10	0.00%
Nestle Holdings Inc Call 1.375% 23-Jun-33 XS2354308194	0.00%
Japan (2 Year Issue) 0.005% 01-Jun-23	0.00%
Bonos Y Oblig Del Estado 0.5% 30-Apr-30	0.00%
Republic Of Austria 0% 20-Feb-31 AT0000A2NW83	0.00%
Vmware Inc Call 4.65% 15-May-27 US928563AE54	0.00%
Tyco Electronics Group S Call 7.125% 01-Oct-37 US902133AG25	0.00%
Banco De Credito Del Per Call 4.25% 01-Apr-23 US05990GAA31	0.00%
Japan (30 Year Issue) 0.8% 20-Dec-47	0.00%
Morgan Stanley 4.35% 08-Sep-26	0.00%
The Berkeley Group Plc Call 2.5% 11-Aug-31 XS2370445921	0.00%
New Zealand Government 1.5% 15-May-31	0.00%
DAX Index Future JUN22	0.00% GXM2
Abn Amro Bank Nv 4.75% 28-Jul-25	0.00%
Bonos Y Oblig Del Estado 1.85% 30-Jul-35	0.00%
Telus Corp Call 3.7% 15-Sep-27 US87971MBF95	0.00%
Jb Hunt Transprt Svcs Call 3.875% 01-Mar-26 US445658CF29	0.00%
UBS Group Ag Call 4.253% 23-Mar-28 US90352JAC71	0.00%
Ford Foundation/The Call 2.815% 01-Jun-70 US34531XAC83	0.00%
Citigroup Inc 4.09% 09-Jun-25	0.00%
Kellogg Co Call 3.25% 01-Apr-26 US487836BP25	0.00%
Japan (40 Year Issue) 1.7% 20-Mar-54	0.00%
Deutsche Bank Ny 3.7% 30-May-24	0.00%
Bank Of Nova Scotia Call 18-Jan-29 CA06415ELY90	0.00%
United States Bond Fixed 6.5% 15/Nov/2026 USD 100	0.00%
Morgan Stanley Call 24-Jan-29 US61744YAP34	0.00%
Abertis Infraestructuras Call 3.375% 27-Nov-26 XS1967636272	0.00%
Brooklyn Union Gas Co Call 4.487% 04-Mar-49 US114259AU84	0.00%
Japan (20 Year Issue) 0.5% 20-Dec-40	0.00%
Israel Fixed Bond 1% 31-Mar-30	0.00%
Canadian Tire Corp Ltd Call 3.167% 06-Jul-23 CA13668ZAX65	0.00%
Pepsico Inc Call 2.75% 30-Apr-25 US713448CT37	0.00%
Morgan Stanley Call 22-Jul-28 US61744YAK47	0.00%
EURO-BUXL 30Y BND BOND 08/JUN/2022 UBM2 COMDTY	0.00%
Japan (20 Year Issue) 0.5% 20-Mar-41	0.00%
ANZ New Zealand Intl/Ldn 3.45% 21-Jan-28	0.00%
Coventry Bldg Society 0.01% 07-Jul-28	0.00%
Toronto-Dominion Bank Call 14-Sep-28 CA891160RP02	0.00%
Japan (20 Year Issue) 0.5% 20-Sep-41	0.00%
Republic Of Austria 6.25% 15-Jul-27	0.00%
United Parcel Service Call 5.2% 01-Apr-40 US911312BV78	0.00%
Canadian Government 2.25% 01-Dec-29	0.00%
New England Power Co Call 2.807% 06-Oct-50 US644188BG83	0.00%
United Parcel Service Call 5.3% 01-Apr-50 US911312BW51	0.00%
American Tower Corp Call 3.375% 15-Oct-26 US03027XAK63	0.00%
Japan (40 Year Issue) 1.4% 20-Mar-55	0.00%
Aes Corp/The Call 3.95% 15-Jul-30 US00130HCC79	0.00%
Mondelez International Call 3.25% 07-Mar-25 CA609207AK15	0.00%
CVS Health Corp Call 5.125% 20-Jul-45 US126650CN80	0.00%
Penske Truck Leasing/Ptl 4.25% 17-Jan-23	0.00%
Enel Finance Intl Nv Call 1.5% 21-Jul-25 XS1937665955	0.00%
Appalachian Power Co Call 7% 01-Apr-38 US037735CM71	0.00%

Canadian Government 1.5% 01-Sep-24	0.00%
Buoni Poliennali Del Tes 0.5% 01-Feb-26	0.00%
Northern Territory Treas 2% 21-Apr-31	0.00%
Bank Of Nova Scotia Call 03-Jul-29 CA06415EUC79	0.00%
National Bank Of Canada 2.545% 12-Jul-24	0.00%
Japan (30 Year Issue) 0.7% 20-Dec-51	0.00%
Japan (30 Year Issue) 0.7% 20-Mar-51	0.00%
Japan (30 Year Issue) 0.7% 20-Sep-51	0.00%
United Utilities Wat Fin Call 2% 14-Feb-25 XS1769818227	0.00%
Cigna Corp Call 3.75% 15-Jul-23 US125523AF71	0.00%
OIS USD 1.0% SOFR 15DEC26	0.00%
Applied Materials Inc Call 5.85% 15-Jun-41 US038222AG04	0.00%
Kellogg Co Call 1% 17-May-24 XS1410417544	0.00%
National Australia Bk/Ny 2.5% 12-Jul-26	0.00%
Ffx Usd 04/04/22 Toronto-Dominion Bank/The	0.00%
Barclays Plc Call 16-May-24 US06738EBC84	0.00%
Sumitomo Mitsui Finl Grp 2.632% 14-Jul-26	0.00%
Republic Of Austria 0.9% 20-Feb-32	0.00%
Japan (30 Year Issue) 0.6% 20-Jun-50	0.00%
Canadian Pacific Railway Call 2.05% 05-Mar-30 US13648TAA51	0.00%
Amgen Inc Call 6.375% 01-Jun-37 US031162AW01	0.00%
Nissan Motor Acceptance Call 13-Jul-22 US654740BA63	0.00%
Republic Of Austria 0% 20-Oct-40 AT0000A2KQ43	0.00%
Nationwide Bldg Society 1.7% 13-Feb-23	0.00%
Boston Gas Company Call 3.15% 01-Aug-27 US100743AK97	0.00%
Republic Of Austria 0% 15-Jul-23 AT0000A1PE50	0.00%
Societe Generale 2.625% 22-Jan-25	0.00%
Intesa Sanpaolo Spa 4.7% 23-Sep-49	0.00%
Japan (20 Year Issue) 2.1% 20-Sep-24	0.00%
Japan (30 Year Issue) 0.5% 20-Sep-46	0.00%
Aes Panama Generation HI Call 4.375% 31-May-30 US00109AAE	0.00%
Aust & NZ Banking Group Call 22-Jul-30 US052528AL09	0.00%
Canadian Government 1% 01-Jun-27	0.00%
Nasdaq Inc Call 3.85% 30-Jun-26 US631103AG34	0.00%
Japan (30 Year Issue) 0.6% 20-Sep-50	0.00%
Bank Of Montreal 1.5% 18-Dec-24	0.00%
FFX USD 03/05/22 Toronto-Dominion Bank/The	0.00%
Japan (20 Year Issue) 2.2% 20-Sep-26	0.00%
BOC Aviation Ltd Call 3.5% 18-Sep-27 US09681MAE84	0.00%
Ras Laffan Lng 3 Call 5.838% 30-Sep-27 USM8222MAA01	0.00%
Huntington Bancshares Call 2.55% 04-Feb-30 US446150AS35	0.00%
Florida Power & Light Co Call 5.95% 01-Feb-38 US341081FA03	0.00%
Schlumberger Investment Call 2.65% 26-Jun-30 US806854AJ48	0.00%
Royal Bank Of Canada Call 30-Jun-30 CA780086SA38	0.00%
Broadcom Inc Call 4.15% 15-Nov-30 US11135FAQ46	0.00%
Japan (20 Year Issue) 1.6% 20-Mar-33	0.00%
Microsoft Corp 5.2% 01-Jun-39	0.00%
American Tower Corp Call 3.5% 31-Jan-23 US03027XAB64	0.00%
CDS EUR STELLANTIS 5.0% 20DEC26	0.00%
IRS USD 0.75% LIBOR 16JUN31	0.00%
Southern Cal Edison Call 1.1% 01-Apr-24 US842400HB27	0.00%
Intact Financial Corp Call 31-Mar-81 CA45823TAD87	0.00%
Forward Foreign Exchange DKK 04/04/22 Citibank NA/London	0.00%
Bonos Y Oblig Del Estado 1.9% 31-Oct-52	0.00%
Sun Life Financial Inc Call 21-Nov-33 CA86682ZAQ96	0.00%
Westpac Banking Corp Call 23-Nov-31 US961214DF70	0.00%
Buoni Poliennali Del Tes 4% 01-Feb-37	0.00%
Crown Castle Intl Corp Call 3.3% 01-Jul-30 US22822VAR24	0.00%
Unilever Capital Corp Call 5.9% 15-Nov-32 US904764AH00	0.00%
Japan (30 Year Issue) 2.3% 20-Jun-35	0.00%
Japan (30 Year Issue) 2.5% 20-Jun-34	0.00%
Fortis Inc Call 2.18% 15-May-28 CA349553AP21	0.00%
Republic Of Peru Call 3.23% 28-Jul-21 US715638DR09	0.00%
Skyworks Solutions Inc Call 1.8% 01-Jun-26 US83088MAK80	0.00%
Israel Fixed Bond 1.5% 31-May-37	0.00%
Berkshire Hathaway Energ Call 5.95% 15-May-37 US59562VAP2	0.00%
Japan (20 Year Issue) 2% 20-Mar-25	0.00%
Bank Of Montreal Call 1.551% 28-May-26 CA06368DTH75	0.00%
National Bank Of Canada 1.534% 15-Jun-26	0.00%
Unicredit Spa 7.83% 04-Dec-23	0.00%
Shinhan Financial Group Perp Call 31-Dec-49 US824596AA84	0.00%
Lloyds Banking Group Plc Call 11-May-27 US53944YAP88	0.00%

UBS AG STAMFORD CT UBS 7.62% 17AUG22 B838352	0.00%
Ci Financial Corp Call 3.2% 17-Dec-30 US125491AN04	0.00%
Intel Corp Call 3.9% 25-Mar-30 US458140BR09	0.00%
HSBC Holdings Plc Call 24-May-27 US404280CM98	0.00%
Virginia Elec & Power Co Call 6% 15-Jan-36 US927804FA70	0.00%
Sse Plc 6.25% 27-Aug-38	0.00%
Standard Chartered Plc Call 30-Jan-26 US85325WAA62	0.00%
Japan (30 Year Issue) 0.4% 20-Dec-49	0.00%
Rio Tinto Fin Usa Ltd Call 7.125% 15-Jul-28 US767201AD89	0.00%
Home Depot Inc Call 5.4% 15-Sep-40 US437076AU64	0.00%
Telus Corp Call 2.85% 13-Nov-31 CA87971MBV42	0.00%
Japan (30 Year Issue) 2.3% 20-Dec-35	0.00%
Ares Capital Corp Call 2.15% 15-Jul-26 US04010LBA08	0.00%
Allstate Corp Call 5.55% 09-May-35 US020002AS04	0.00%
Sonoco Products Co Call 5.75% 01-Nov-40 US835495AJ18	0.00%
Bank Of America Corp Call 6.11% 29-Jan-37 US59022CAJ27	0.00%
Duke Energy Carolinas Call 6.1% 01-Jun-37 US26442CAA27	0.00%
Vodafone Group Plc Call 6.15% 27-Feb-37 US92857WAQ33	0.00%
Qatar Energy Call 2.25% 12-Jul-31 XS2357494322	0.00%
Bonos Y Oblig Del Estado 5.15% 31-Oct-28	0.00%
Sun Life Financi Call 30-Jun-81 CA866796AF23	0.00%
Aflac Inc Call 3.625% 15-Nov-24 US001055AM48	0.00%
Crown Castle Intl Corp Call 2.5% 15-Jul-31 US22822VAY74	0.00%
Barclays Plc Call 02-Apr-25 XS2150054026	0.00%
Loyalty Ventruues Inc - W/I	0.00% US54911Q1076
Bonos Y Oblig Del Estado 0.8% 30-Jul-29	0.00%
Oneok Partners Lp Call 6.85% 15-Oct-37 US68268NAD57	0.00%
Discover Bank Call 09-Aug-28 US25466AAN19	0.00%
Johnson & Johnson Call 1.3% 01-Sep-30 US478160CQ51	0.00%
FFX DKK 01/04/22 Bank of America NA	0.00%
Blackstone Secured Lend Call 2.125% 15-Feb-27 US09261XAC65	0.00%
Societe Generale 1.25% 07-Dec-27	0.00%
Crown Castle Intl Corp Call 2.25% 15-Jan-31 US22822VAT89	0.00%
Keyspan Gas East Corp Call 5.819% 01-Apr-41 US49338CAA18	0.00%
Scentre Group Trust 1/2 Call 3.625% 28-Jan-26 US80622GAD60	0.00%
Johnson & Johnson Call 2.625% 15-Jan-25 US478160CJ19	0.00%
Johnson & Johnson Call 2.9% 15-Jan-28 US478160CK81	0.00%
Credit Suisse Group Ag Call 0.625% 18-Jan-33 CH0591979627	0.00%
Bonos Y Oblig Del Estado 1.5% 30-Apr-27	0.00%
Moody'S Corporation Call 3.25% 15-Jan-28 US615369AM79	0.00%
Japan (40 Year Issue) 0.9% 20-Mar-57	0.00%
Csx Corp Call 6.15% 01-May-37 US126408GK35	0.00%
Royal Bank Of Canada Call 28-Jan-33 CA780086SY14	0.00%
Juniper Networks Inc Call 3.75% 15-Aug-29 US48203RAM60	0.00%
Anheuser-Busch Inbev Sa/ Call 2.125% 02-Dec-27 BE632093426	0.00%
Alphabet Inc Call 1.1% 15-Aug-30 US02079KAD90	0.00%
Japan (40 Year Issue) 0.8% 20-Mar-58	0.00%
Procter & Gamble Co/The Call 2.45% 03-Nov-26 US742718ER62	0.00%
Intel Corp Call 4% 15-Dec-32 US458140AN04	0.00%
Illinois Tool Works Inc Call 1% 05-Jun-31 XS1843434793	0.00%
Republic Of Austria 3.8% 26-Jan-62	0.00%
Eli Lilly & Co Call 1.625% 02-Jun-26 XS1240751062	0.00%
Microsoft Corp Call 4.25% 06-Feb-47 US594918CA09	0.00%
Signify Nv Call 2% 11-May-24 XS2128498636	0.00%
Japan (40 Year Issue) 2.2% 20-Mar-51	0.00%
E.On Intl Finance Bv Call 1.625% 30-May-26 XS1829217345	0.00%
United States Bond Fixed 6.25% 15/Aug/2023 USD 10	0.00%
Japan (30 Year Issue) 0.8% 20-Mar-46	0.00%
United Kingdom Gilt 1.125% 22-Oct-73	0.00%
BNP Paribas Call 20-Nov-30 FR0013381704	0.00%
Buoni Poliennali Del Tes 2.8% 01-Mar-67	0.00%
Energias De Portugal Sa Call 1.625% 15-Apr-27 PTEDPNOM0015	0.00%
Nestle Finance Intl Ltd Call 1.125% 01-Apr-26 XS2148372696	0.00%
Singapore Government 3.375% 01-Sep-33	0.00%
London Stock Exchange Pl Call 1.75% 06-Dec-27 XS1918000107	0.00%
Saudi Arabian Oil Co Call 3.25% 24-Nov-50 US80414L2L80	0.00%
Intesa Sanpaolo Spa 1.375% 18-Jan-24	0.00%
Unilever Finance 1.625% 12-Feb-33	0.00%
Charter Comm Opt Llc/Cap Call 6.384% 23-Oct-35 US161175AZ7	0.00%
Terna Rete Elettrica 1% 23-Jul-23	0.00%
British Telecommunicatio Call 1.75% 10-Mar-26 XS1377679961	0.00%
Schneider Electric Se Call 1.375% 21-Jun-27 FR0013344215	0.00%

United States Bond Fixed 4.75% 15/Feb/2037 USD 10	0.00%
Glaxosmithkline Capital 5.25% 19-Dec-33	0.00%
Euronext Nv Call 1% 18-Apr-25 XS1789623029	0.00%
National Grid Na Inc 1% 12-Jul-24	0.00%
Westpac Banking Corp 1.45% 17-Jul-28	0.00%
British Telecommunicatio Call 1.5% 23-Jun-27 XS1637333748	0.00%
Bonos Y Oblig Del Estado 1.45% 30-Apr-29	0.00%
British Telecommunicatio Call 3.25% 08-Nov-29 US11102AAE10	0.00%
Novartis Finance Sa Call 1.125% 30-Sep-27 XS1585010074	0.00%
Bonos Y Oblig Del Estado 6% 31-Jan-29	0.00%
Dover Corp Call 1.25% 09-Nov-26 XS1405765733	0.00%
Danone Sa Call 0.709% 03-Nov-24 FR0013216918	0.00%
Singapore Government 2.375% 01-Jul-39	0.00%
American Express Co 2.65% 02-Dec-22	0.00%
Bonos Y Oblig Del Estado 2.35% 30-Jul-33	0.00%
Banco Bilbao Vizcaya Arg 0.75% 04-Jun-25	0.00%
Schneider Electric Se Call 0.875% 11-Mar-25 FR0012601367	0.00%
Japan (2 Year Issue) 0.005% 01-Dec-23	0.00%
Republic Of Austria 0.25% 20-Oct-36	0.00%
Givaudan Fin Europe Call 1% 22-Apr-27 XS2126169742	0.00%
Nissan Motor Co Call 1.94% 15-Sep-23 XS2228676735	0.00%
Grenke Finance Plc 1.625% 05-Apr-24	0.00%
Ireland Government Bond 1.1% 15-May-29	0.00%
Japan (30 Year Issue) 1.4% 20-Dec-45	0.00%
Unilever Finance 0.5% 06-Jan-25	0.00%
Barclays Plc 3.25% 12-Feb-27	0.00%
Republic Of Austria 2.1% 20-Sep-17	0.00%
CDS USD GENERAL MO 5.0% 20DEC26	0.00%
Gilead Sciences Inc Call 4.6% 01-Sep-35 US375558BG78	0.00%
Visa Inc Call 2.7% 15-Apr-40 US92826CAK80	0.00%
Unibail-RodAMCO-Westfld Call 2% 29-Jun-32 FR0013521267	0.00%
Bonos Y Oblig Del Estado 0.6% 31-Oct-29	0.00%
Costco Wholesale Corp Call 1.375% 20-Jun-27 US22160KAN54	0.00%
Itv Plc Call 1.375% 26-Sep-26 XS2050543839	0.00%
Niagara Mohawk Power Call 3.025% 27-Jun-50 US65364UAP12	0.00%
Continental Wind Call 6% 28-Feb-33 US212168AA64	0.00%
Charles Schwab Corp Call 3.2% 25-Jan-28 US808513AU91	0.00%
Hydro One Inc Call 2.71% 28-Feb-50 CA44810ZCD02	0.00%
Vivendi Sa Call 1.125% 11-Dec-28 FR0013424876	0.00%
Weyerhaeuser Co Call 7.375% 15-Mar-32 US962166BR41	0.00%
Travelers Cos Inc Call 3.75% 15-May-46 US89417EAL39	0.00%
BNP Paribas Call 10-Jan-30 US09659W2H65	0.00%
Bonos Y Oblig Del Estado 1.95% 30-Jul-30	0.00%
Novartis Finance Sa Call 0.625% 20-Sep-28 XS1492825481	0.00%
General Mills Inc Call 4.55% 17-Apr-38 US370334CH52	0.00%
Progress Energy Inc Call 7.75% 01-Mar-31 US743263AE50	0.00%
Truist Financial Corp Call 3.7% 05-Jun-25 US05531FBE25	0.00%
Japan (30 Year Issue) 2.3% 20-Mar-40	0.00%
Bonos Y Oblig Del Estado 1% 31-Oct-50	0.00%
Japan (30 Year Issue) 0.7% 20-Dec-48	0.00%
IRS USD 1.25% LIBOR 09JUN41	0.00%
Barclays Plc Call 16-May-29 US06738EBD67	0.00%
Canadian Government 5.75% 01-Jun-29	0.00%
Brookfield Finance Inc Call 4.7% 20-Sep-47 US11271LAB80	0.00%
Intesa Sanpaolo Spa 0.625% 24-Feb-26	0.00%
Societe Generale 0.75% 25-Jan-27	0.00%
National Grid Gas Plc Call 1.125% 14-Jan-33 XS2284250284	0.00%
Ventas Realty Lp Call 4.4% 15-Jan-29 US92277GAN79	0.00%
Allstate Corp Call 4.5% 15-Jun-43 US020002BA86	0.00%
Johnson & Johnson Call 3.7% 01-Mar-46 US478160BV55	0.00%
Japan (30 Year Issue) 0.7% 20-Dec-50	0.00%
Rio Tinto Fin Usa Ltd Call 5.2% 02-Nov-40 US767201AL06	0.00%
Bpce Sa Call Bpcegp Var 15Sep27	0.00%
Costco Wholesale Corp Call 1.6% 20-Apr-30 US22160KAP03	0.00%
Alstom Sa Call 0.25% 14-Oct-26 FR0013453040	0.00%
Belgium Kingdom 0.35% 22-Jun-32	0.00%
Exelon Corp Call 4.05% 15-Apr-30 US30161NAX93	0.00%
Regions Bank 6.45% 26-Jun-37	0.00%
United Parcel Service Call 3.9% 01-Apr-25 US911312BX35	0.00%
Commerzbank Ag 0.375% 01-Sep-27	0.00%
State Of Israel 4.125% 17-Jan-48	0.00%
Applied Materials Inc Call 5.1% 01-Oct-35 US038222AK16	0.00%

Nestle Holdings Inc Call 0.625% 18-Dec-25 XS2354271095	0.00%
Israel Fixed Bond 0.15% 31-Jul-23	0.00%
Transcanada Pipelines Call 6.2% 15-Oct-37 US89352HAD17	0.00%
Trust F/1401 Call 5.25% 30-Jan-26 US898324AC28	0.00%
Sumitomo Mitsui Financia 4.436% 02-Apr-24	0.00%
Japan (20 Year Issue) 1.5% 20-Jun-32	0.00%
Bonos Y Oblig Del Estado 0% 30-Apr-23 ES0000012F84	0.00%
Eli Lilly & Co Call 0.625% 01-Nov-31 XS2075937370	0.00%
SGS Nederland Hldg Bv Call 0.125% 21-Apr-27 XS2332234413	0.00%
Japan (30 Year Issue) 1.7% 20-Sep-44	0.00%
Visa Inc Call 3.65% 15-Sep-47 US92826CAJ18	0.00%
Morgan Stanley 3.95% 23-Apr-27	0.00%
Japan Fin Org Municipal 0.05% 12-Feb-27	0.00%
Boston Gas Company Call 4.487% 15-Feb-42 US100743AJ25	0.00%
3M Company Call 3.7% 15-Apr-50 US88579YBP51	0.00%
Apple Inc Call 3.2% 11-May-27 US037833CR93	0.00%
Siemens Financieringsmat 0.5% 20-Feb-32	0.00%
Israel Fixed Bond 0.4% 31-Oct-24	0.00%
Japan (30 Year Issue) 1.9% 20-Jun-43	0.00%
Japan (20 Year Issue) 2% 20-Dec-25	0.00%
Cooperatieve Rabobank Ua 5.75% 01-Dec-43	0.00%
Japan (20 Year Issue) 1.9% 20-Dec-23	0.00%
Verizon Communications Call 4.75% 17-Feb-34 XS1030900325	0.00%
Nvidia Corp Call 3.5% 01-Apr-40 US67066GAG91	0.00%
Apple Inc Call 3.35% 09-Feb-27 US037833CJ77	0.00%
Coca-Cola Co/The Call 0.125% 15-Mar-29 XS2233154538	0.00%
Unilever Capital Corp Call 3.5% 22-Mar-28 US904764BC04	0.00%
Japan (30 Year Issue) 0.4% 20-Mar-50	0.00%
Sumitomo Mitsui Finl Grp 1.474% 08-Jul-25	0.00%
Grenke Finance Plc 0.625% 09-Jan-25	0.00%
FFX USD 04/04/22 HSBC Bank PLC	0.00%
Manulife Financial Corp Call 5.375% 04-Mar-46 US56501RAD89	0.00%
Transcanada Trust Call 15-Aug-76 US89356BAB45	0.00%
Morgan Stanley Call 22-Jul-38 US61744YAL20	0.00%
Motorola Solutions Inc Call 4% 01-Sep-24 US620076BF55	0.00%
Adobe Inc Call 3.25% 01-Feb-25 US00724FAC59	0.00%
Japan (30 Year Issue) 1.4% 20-Sep-45	0.00%
Humana Inc Call 3.95% 15-Mar-27 US444859BF87	0.00%
Marsh & McLennan Cos Inc Call 3.75% 14-Mar-26 US571748AZ5	0.00%
Aust & NZ Banking Group Call 16-Sep-31 XS2353399780	0.00%
HSBC Holdings Plc 4.25% 14-Mar-24	0.00%
National Grid Plc Call 0.553% 18-Sep-29 XS2231259305	0.00%
Brixmor Operating Part Call 4.05% 01-Jul-30 US11120VAJ26	0.00%
Citigroup Inc 3.875% 26-Mar-25	0.00%
Mizuho Financial Group 3.477% 12-Apr-26	0.00%
Japan (30 Year Issue) 1.8% 20-Sep-43	0.00%
Bayer US Finance li Llc Call 4.375% 15-Dec-28 US07274NAL73	0.00%
Shinhan Bank 3.875% 24-Mar-26	0.00%
Japan (30 Year Issue) 1.8% 20-Mar-43	0.00%
Japan (20 Year Issue) 1.8% 20-Jun-30	0.00%
Barclays Plc 3.65% 16-Mar-25	0.00%
AT&T Inc Call 5.45% 01-Mar-47 US00206RDS85	0.00%
United Parcel Service Call 3.4% 01-Sep-49 US911312BS40	0.00%
Orange Sa Call 0.5% 04-Sep-32 FR0013444684	0.00%
Berkshire Hathaway Energ Call 4.25% 15-Oct-50 US084659AX9C	0.00%
Canadian Pacific Railway Call 2.9% 01-Feb-25 US13645RAS31	0.00%
Bank Of Nova Scotia 1.625% 01-May-23	0.00%
Reckitt Benckiser Tsy Call 3% 26-Jun-27 US75625QAE98	0.00%
Visa Inc Call 2.75% 15-Sep-27 US92826CAH51	0.00%
Credit Suisse Group Ag 3.75% 26-Mar-25	0.00%
Transcanada Trust Call 15-Mar-77 US89356BAC28	0.00%
Japan (30 Year Issue) 0.3% 20-Jun-46	0.00%
Realkredit Danmark 1% 01-Oct-53	0.00%
Affin Bank Bhd	0.00% MYL518500003
Asml Holding Nv Call 3.375% 19-Sep-23 XS0972530561	0.00%
Aep Transmission Co Llc Call 3.65% 01-Apr-50 US00115AAM18	0.00%
Welltower Inc Call 4.8% 20-Nov-28 XS0994433836	0.00%
Pepsico Inc Call 2.75% 19-Mar-30 US713448ES36	0.00%
Poly Real Estate Finance Call 3.95% 05-Feb-23 XS1756403124	0.00%
Sampo Oyj Call 23-May-49 XS1995716211	0.00%
Banco De Credito Del Per Call 2.7% 11-Jan-25 US05971U2A44	0.00%
Pacific Gas & Electric Call 4.55% 01-Jul-30 US694308JM04	0.00%

Hochtief Aktiengesellsch Call 0.625% 26-Apr-29 DE000A3E5S00	0.00%
BNP Paribas 2.875% 01-Oct-26	0.00%
Alphabet Inc Call 1.998% 15-Aug-26 US02079KAC18	0.00%
Toronto-Dominion Bank Call 15-Sep-31 US891160MJ94	0.00%
Welltower Inc Call 3.1% 15-Jan-30 US95040QAJ31	0.00%
Japan (30 Year Issue) 0.8% 20-Jun-47	0.00%
Sands China Ltd Call 5.4% 08-Aug-28 US80007RAE53	0.00%
Aflac Inc Call 4.75% 15-Jan-49 US001055AY85	0.00%
Apple Inc Call 3.85% 04-May-43 US037833AL42	0.00%
Vanke Real Estate Hk Call 25-May-23 XS1823770828	0.00%
Blackrock Inc Call 2.4% 30-Apr-30 US09247XAAQ43	0.00%
Nestle Finance Intl Ltd Call 0% 03-Mar-33 XS2263684776	0.00%
BNP Paribas Call 09-Jun-26 US09659W2L77	0.00%
Japan (20 Year Issue) 2.1% 20-Sep-25	0.00%
Amerisourcebergen Corp Call 2.8% 15-May-30 US03073EAR62	0.00%
Centrica Plc 4.375% 13-Mar-29	0.00%
Apple Inc Call 2.2% 11-Sep-29 US037833DP29	0.00%
Cooperatieve Rabobank Ua 5.25% 04-Aug-45	0.00%
Japan (20 Year Issue) 0.5% 20-Dec-38	0.00%
Buoni Poliennali Del Tes 1.8% 01-Mar-41	0.00%
Bank Of America Corp Call 7.75% 14-May-38 US59023VAA89	0.00%
WEA Finance Llc/Westfiel Call 4.75% 17-Sep-44 US92890HAD44	0.00%
Buoni Poliennali Del Tes 2.15% 01-Mar-72	0.00%
Japan (20 Year Issue) 2.1% 20-Dec-27	0.00%
IBM Corp Call 1.25% 29-Jan-27 XS1945110606	0.00%
Procter & Gamble Co/The Call 0.625% 30-Oct-24 XS1900750107	0.00%
Country Garden Hldgs Call 2.7% 12-Jul-26 XS2280833133	0.00%
Kellogg Co Call 1.25% 10-Mar-25 XS1199356954	0.00%
France (Govt Of) 0% 25-Feb-25 FR0014007TY9	0.00%
Carlsberg Breweries A/S Call 0.5% 06-Sep-23 XS1677902162	0.00%
Intel Corp Call 4.6% 25-Mar-40 US458140BL39	0.00%
Buoni Poliennali Del Tes 0% 15-Aug-24 IT0005452989	0.00%
Campbell Soup Co Call 2.375% 24-Apr-30 US134429BJ73	0.00%
France (Govt Of) 1.75% 25-May-66	0.00%
Marsh & McLennan Cos Inc Call 2.25% 15-Nov-30 US571748BN1	0.00%
Union Pacific Corp Call 2.973% 16-Sep-62 US907818FN30	0.00%
Bonos Y Oblig Del Estado 0% 31-May-25 ES0000012K38	0.00%
Denmark Government 7% 10-Nov-24	0.00%
Motorola Solutions Inc Call 2.75% 24-May-31 US620076BU23	0.00%
Verisign Inc Call 2.7% 15-Jun-31 US92343EAM49	0.00%
Baker Hughes Hldgs Llc Call 5.125% 15-Sep-40 US057224AZ09	0.00%
Buoni Poliennali Del Tes 1.65% 01-Dec-30	0.00%
Kimberly-Clark Corp Call 6.625% 01-Aug-37 US494368BC63	0.00%
Agilent Technologies Inc Call 2.3% 12-Mar-31 US00846UAN19	0.00%
Siemens Financieringsmat Call 4.2% 16-Mar-47 US82620KAT07	0.00%
Duke Energy Florida Llc Call 6.35% 15-Sep-37 US341099CH09	0.00%
Malaysia Government 4.642% 07-Nov-33	0.00%
Japan (20 Year Issue) 2% 20-Jun-30	0.00%
Illinois Tool Works Inc Call 0.625% 05-Dec-27 XS1843435170	0.00%
S&P Global Inc Call 4.25% 01-May-29 US78409VAZ76	0.00%
Japan (30 Year Issue) 1.5% 20-Mar-45	0.00%
Metlife Inc Call 10.75% 01-Aug-69 US59156RAV06	0.00%
ING Groep NV 3% 18-Feb-26	0.00%
Dominion Energy Inc Call 7% 15-Jun-38 US25746UBD00	0.00%
Astrazeneca Plc Call 4% 18-Sep-42 US046353AG32	0.00%
Micron Technology Inc Call 4.663% 15-Feb-30 US595112BQ52	0.00%
Target Corp Call 3.375% 15-Apr-29 US87612EBH80	0.00%
Lloyds Banking Group Plc 2.25% 16-Oct-24	0.00%
Verizon Communications Call 3.875% 08-Feb-29 US92343VES97	0.00%
Procter & Gamble Co/The Call 1.8% 03-May-29 XS1608101652	0.00%
Virginia Elec & Power Co Call 6.35% 30-Nov-37 US927804FE92	0.00%
France (Govt Of) 2.5% 25-May-30	0.00%
Japan (20 Year Issue) 0.7% 20-Mar-37	0.00%
Buoni Poliennali Del Tes 5% 01-Mar-25	0.00%
Caterpillar Inc Call 3.25% 19-Sep-49 US149123CF65	0.00%
Caterpillar Inc Call 2.6% 19-Sep-29 US149123CG49	0.00%
Sumitomo Mitsui Banking 3.95% 10-Jan-24	0.00%
Coca-Cola Co/The 3.45% 25-Mar-30	0.00%
Caterpillar Finl Service Call 3.45% 15-May-23 US14913Q2L24	0.00%
Amerisourcebergen Corp Call 4.3% 15-Dec-47 US03073EAQ89	0.00%
Bonos Y Oblig Del Estado 1.2% 31-Oct-40	0.00%
Lloyds Banking Group Plc 4.375% 22-Mar-28	0.00%

Agilent Technologies Inc Call 3.875% 15-Jul-23 US00846UAJ07	0.00%
Canadian Natl Railway Call 6.2% 01-Jun-36 US136375BN19	0.00%
Brown & Brown Inc Call 4.2% 15-Sep-24 US115236AA91	0.00%
Enel Finance Intl Nv Call 6.8% 15-Sep-37 US29268BAC54	0.00%
CNP Assurances Call 10-Jun-47 FR0013066388	0.00%
Toyota Motor Corp 3.419% 20-Jul-23	0.00%
Mastercard Inc Call 3.35% 26-Mar-30 US57636QAP90	0.00%
American Express Co Call 3.3% 03-May-27 USU02581AJ21	0.00%
Nestle Holdings Inc Call 3.5% 24-Sep-25 US641062AE42	0.00%
JPMorgan Chase & Co Call 24-Jul-38 US46647PAJ57	0.00%
United Kingdom Gilt 2.5% 22-Jul-65	0.00%
Sumitomo Mitsui Banking 3.65% 23-Jul-25	0.00%
JPMorgan Chase & Co Call 3.625% 01-Dec-27 US46625HRX07	0.00%
American Express Co Call 3.4% 27-Feb-23 US025816BS73	0.00%
Metlife Inc Call 6.375% 15-Jun-34 US59156RAJ77	0.00%
UBS Group Ag Call 3.491% 23-May-23 US90352JAA16	0.00%
Japan (40 Year Issue) 2% 20-Mar-52	0.00%
Johnson & Johnson Call 2.95% 03-Mar-27 US478160CE22	0.00%
Japan (20 Year Issue) 0.3% 20-Dec-39	0.00%
Romania 1.375% 02-Dec-29	0.00%
Nationwide Bldg Society Call 18-Oct-32 US63859WAF68	0.00%
Bank Of Nova Scotia 1.95% 01-Feb-23	0.00%
Japan (2 Year Issue) 0.005% 01-Oct-23	0.00%
Bonos Y Oblig Del Estado 0.85% 30-Jul-37	0.00%
Sysco Corporation Call 6.6% 01-Apr-50 US871829BN62	0.00%
Ventas Realty Lp Call 4.75% 15-Nov-30 US92277GAV95	0.00%
Roche Holdings Inc Call 2.625% 15-May-26 US771196BK70	0.00%
Crown Castle Intl Corp Call 3.65% 01-Sep-27 US22822VAH42	0.00%
Japan (30 Year Issue) 0.8% 20-Mar-47	0.00%
Oneok Partners Lp Call 6.65% 01-Oct-36 US68268NAC74	0.00%
Telia Co Ab 3.875% 01-Oct-25	0.00%
Ehmu 2007-1 A Call 1.1866% 15-Jun-44 XS0290416527	0.00%
Israel Fixed Bond 1.25% 30-Nov-22	0.00%
Commonwealth Edison Co Call 5.9% 15-Mar-36 US202795HK91	0.00%
Canadian Imperial Bank 0.95% 23-Jun-23	0.00%
Bonos Y Oblig Del Estado 1% 30-Jul-42	0.00%
Dell Int Llc / Emc Corp Call 5.45% 15-Jun-23 US24703TAA43	0.00%
Japan (30 Year Issue) 0.7% 20-Jun-48	0.00%
Sumitomo Mitsui Finl Grp 2.348% 15-Jan-25	0.00%
Sonoco Products Co Call 3.125% 01-May-30 US835495AL63	0.00%
Target Corp Call 2.65% 15-Sep-30 US87612EBK10	0.00%
Boston Properties Lp Call 3.25% 30-Jan-31 US10112RBD52	0.00%
Japan (40 Year Issue) 1.9% 20-Mar-53	0.00%
Enel Finance Intl Nv Call 6% 07-Oct-39 US29268BAF85	0.00%
AT&T Inc Call 3.15% 04-Sep-36 XS1629866432	0.00%
Investor Ab Call 4.5% 12-May-23 XS0625859516	0.00%
Thermo Fisher Scientific Call 2.6% 01-Oct-29 US883556BZ47	0.00%
Kellogg Co Call 2.1% 01-Jun-30 US487836BX58	0.00%
Goldman Sachs Group Inc Call 6.125% 15-Feb-33 US38141GCU6	0.00%
Current Accounts ILS	0.00%
Natl Grid Elect Trans Call 1.125% 07-Jul-28 XS2200513153	0.00%
NDIRS MYR 3.25% KLIBOR 16MAR32	0.00%
Keycorp 2.25% 06-Apr-27	0.00%
Intesa Sanpaolo Spa 4% 30-Oct-23	0.00%
Japan (30 Year Issue) 0.6% 20-Dec-46	0.00%
Healthpeak Properties Call 2.875% 15-Jan-31 US42250PAB94	0.00%
Dominion Energy Inc 5.95% 15-Jun-35	0.00%
Realkredit Danmark 1.5% 01-Oct-53	0.00%
CANADIAN GOVERNMENT RRB S:CPI C:BONDS	0.00%
Japan (30 Year Issue) 0.9% 20-Sep-48	0.00%
AT&T Inc Call 3.5% 01-Feb-61 US00206RKF81	0.00%
Lx Holdings Co Ltd	0.00% KR7383800000
Republic Of Austria 0.5% 20-Feb-29	0.00%
Koninklijke Dsm Nv Call 2.375% 03-Apr-24 XS1041772986	0.00%
Japan (30 Year Issue) 2.4% 20-Mar-37	0.00%
Welltower Inc Call 2.75% 15-Jan-31 US95040QAL86	0.00%
Vivendi Sa Call 1.875% 26-May-26 FR0013176310	0.00%
Illinois Tool Works Inc Call 4.875% 15-Sep-41 US452308AQ28	0.00%
Bank Of America Corp 5% 21-Jan-44	0.00%
Deutsche Boerse Ag 1.625% 08-Oct-25	0.00%
Petronas Capital Ltd Call 4.8% 21-Apr-60 USY68856AW66	0.00%
Transurban Finance Co Call 2% 28-Aug-25 XS1239502328	0.00%

Buoni Poliennali Del Tes 4.5% 01-Mar-24	0.00%
Intesa Sanpaolo Spa 1.5% 10-Apr-24	0.00%
Enel Spa Perp Call 24-Nov-81 XS1713463559	0.00%
Poland Government Bond 1.75% 25-Apr-32	0.00%
AT&T Inc Call 5.25% 01-Mar-37 US00206RDR03	0.00%
CIE Generale Des Establi Call 1.75% 03-Sep-30 FR0013357852	0.00%
Cash Deposit (J.P. Morgan NOK)	0.00%
Eutelsat Sa Call 2.25% 13-Jul-27 FR0013422623	0.00%
Orange Sa Call 1.625% 07-Apr-32 FR0013506300	0.00%
Edenred Call 1.875% 06-Mar-26 FR0013385655	0.00%
Red Electrica Fin Sa Uni 1.125% 24-Apr-25	0.00%
United States Bond Fixed 6.875% 15/Aug/2025 USD 1	0.00%
NN Group Nv Call 1.625% 01-Jun-27 XS1623355457	0.00%
Landwirtsch. Rentenbank 4.25% 24-Jan-23	0.00%
Norfolk Southern Corp Call 4.65% 15-Jan-46 US655844BR82	0.00%
KBC Group Nv 1.125% 25-Jan-24	0.00%
Nestle Finance Intl Ltd Call 1.25% 02-Nov-29 XS1707075328	0.00%
Commonwealth Bank Aust Call 03-Oct-29 XS1692332684	0.00%
Coca-Cola Co/The Call 4.2% 25-Mar-50 US191216CQ13	0.00%
Snam Spa Call 1.25% 28-Aug-25 XS1957442541	0.00%
Heidelbergcement Fin Lux Call 1.75% 24-Apr-28 XS1810653540	0.00%
Barclays Plc Call 07-Feb-28 XS1678970291	0.00%
Bonos Y Oblig Del Estado 5.75% 30-Jul-32	0.00%
Japan (40 Year Issue) 0.5% 20-Mar-59	0.00%
Merck KgAA Call 25-Jun-79 XS2011260531	0.00%
Swedbank Ab Call 22-Nov-27 XS1617859464	0.00%
Unilever Finance 1.125% 12-Feb-27	0.00%
Mondelez International Call 2.75% 13-Apr-30 US609207AT22	0.00%
SAP Se Call 1% 13-Mar-26 DE000A2G8VT5	0.00%
United Parcel Service Call 4.45% 01-Apr-30 US911312BY18	0.00%
BNP Paribas 1.125% 11-Jun-26	0.00%
Realt 2018-1A A1 Call 3.072% 12-Aug-53 CA75585RQL29	0.00%
Current Accounts SEK	0.00%
Chubb Ina Holdings Inc Call 4.35% 03-Nov-45 US00440EAW75	0.00%
Cooperatieve Rabobank Ua Perp Call 31-Dec-49 XS2202900424	0.00%
Humana Inc Call 4.875% 01-Apr-30 US444859BN12	0.00%
Japan (20 Year Issue) 0.5% 20-Mar-38	0.00%
Japan (30 Year Issue) 2.5% 20-Jun-36	0.00%
Intesa Sanpaolo Spa 1.75% 20-Mar-28	0.00%
CRH Finance Dac Call 1.375% 18-Oct-28 XS1505896735	0.00%
Commerzbank Ag 1% 04-Mar-26	0.00%
Siemens Financieringsmat 0% 05-Sep-24 XS2049616548	0.00%
Fg G08692 Mc:Fglmc 3% 01-Feb-46	0.00%
Coca-Cola Co/The Call 1.25% 08-Mar-31 XS1955024986	0.00%
Edenred Call 1.375% 18-Jun-29 FR0013518537	0.00%
Japan (30 Year Issue) 2.5% 20-Sep-37	0.00%
Equinix Inc Call 3.2% 18-Nov-29 US29444UBE55	0.00%
Unilever Plc 1.5% 11-Jun-39	0.00%
Japan (20 Year Issue) 2.2% 20-Mar-28	0.00%
Aptiv Plc Call 1.6% 15-Sep-28 XS1485603747	0.00%
Kering Call 0.75% 13-May-28 FR0013512407	0.00%
BPCE Sa 1% 05-Oct-28	0.00%
Oneok Inc Call 4.5% 15-Mar-50 US682680BC64	0.00%
Mondelez International Call 1.5% 04-May-25 US609207AU94	0.00%
General Mills Inc Call 0.45% 15-Jan-26 XS2100788780	0.00%
Enel Spa Perp Call 31-Dec-49 XS2228373671	0.00%
Commerzbank Ag 0.5% 04-Dec-26	0.00%
Gecina Call 1% 30-Jan-29 FR0013205069	0.00%
Banco Santander Mexico Call 5.375% 17-Apr-25 USP1507SAH06	0.00%
United States Bond Fixed 6.375% 15/Aug/2027 USD 1	0.00%
Reckitt Benckiser Tsy NI Call 0.75% 19-May-30 XS2177013765	0.00%
Csx Corp Call 4.25% 15-Mar-29 US126408HM81	0.00%
BPCE Sa 5.7% 22-Oct-23	0.00%
Enel Finance Intl Nv Call 0.375% 17-Jun-27 XS2066706909	0.00%
AT&T Inc Call 4.55% 09-Mar-49 US00206RDK59	0.00%
Public Service Electric Call 3.8% 01-Mar-46 US74456QBQ82	0.00%
Fairfax Finl Hldgs Ltd Call 4.625% 29-Apr-30 US303901BF83	0.00%
Woori Bank 4.75% 30-Apr-24	0.00%
Progressive Corp Call 4% 01-Mar-29 US743315AV57	0.00%
Eli Lilly & Co Call 3.375% 15-Mar-29 US532457BV93	0.00%
Apt Pipelines Ltd 4.25% 26-Nov-24	0.00%
Investor Ab Call 1.5% 20-Jun-39 XS2015329498	0.00%

Progressive Corp Call 3.95% 26-Mar-50 US743315AX14	0.00%
Abu Dhabi Govt Int'L 3.875% 16-Apr-50	0.00%
Prologis Euro Finance Call 0.25% 10-Sep-27 XS2049582625	0.00%
Johnson & Johnson Call 3.55% 01-Mar-36 US478160BU72	0.00%
Parker-Hannifin Corp Call 4.2% 21-Nov-34 US70109HAM79	0.00%
Norfolk Southern Corp Call 3.95% 01-Oct-42 US655844BM95	0.00%
Japan (30 Year Issue) 0.8% 20-Sep-47	0.00%
Malaysia Government 3.844% 15-Apr-33	0.00%
Interstate Power & Light Call 4.1% 26-Sep-28 US461070AP91	0.00%
BNP Paribas 4.375% 12-May-26	0.00%
Commonwealth Bank Aust 3.9% 16-Mar-28	0.00%
Norfolk Southern Corp Call 3.8% 01-Aug-28 US655844BZ09	0.00%
Willis North America Inc Call 3.875% 15-Sep-49 US970648AK73	0.00%
Discover Financial Svs Call 4.1% 09-Feb-27 US254709AM01	0.00%
Jm Smucker Co Call 4.25% 15-Mar-35 US832696AM09	0.00%
AT&T Inc Call 3.85% 01-Jun-60 US00206RKB77	0.00%
Forward Foreign Exchange CHF 04/04/22 Citibank NA/London	0.00%
Alphabet Inc Call 3.375% 25-Feb-24 US02079KAB35	0.00%
Marsh & McLennan Cos Inc Call 3.875% 15-Mar-24 US571748BF	0.00%
Truist Financial Corp Call 3.875% 19-Mar-29 US05531GAB77	0.00%
Aust & NZ Banking Group 4.5% 19-Mar-24	0.00%
Laboratory Corp Of Amer Call 3.6% 01-Feb-25 US50540RAQ56	0.00%
Sumitomo Mitsui Finl Grp 3.784% 09-Mar-26	0.00%
AIB Group Plc 4.75% 12-Oct-23	0.00%
Dollar General Corp Call 3.5% 03-Apr-30 US256677AG02	0.00%
Petronas Capital Ltd Call 3.5% 21-Apr-30 USY68856AT38	0.00%
Japan (20 Year Issue) 2.1% 20-Mar-30	0.00%
Pilgrim'S Pride Corporation	0.00% US72147K1088
Bayer US Finance Li Llc Call 4.25% 15-Dec-25 US07274NAJ28	0.00%
Campbell Soup Co Call 3.65% 15-Mar-23 US134429BE86	0.00%
Manulife Financial Corp Call 24-Feb-32 US56501RAE62	0.00%
Allstate Corp Call 15-Aug-53 US020002BB69	0.00%
Forward Foreign Exchange USD 04/04/22 Goldman Sachs Bank	0.00%
ICICI Bank Ltd/Dubai 3.25% 09-Sep-22	0.00%
Sumitomo Mitsui Finl Grp 3.544% 17-Jan-28	0.00%
Ecolab Inc Call 2.7% 01-Nov-26 US278865AV25	0.00%
Japan (30 Year Issue) 1.7% 20-Jun-44	0.00%
Terna Rete Elettrica 0.75% 24-Jul-32	0.00%
Canadian Government 9% 01-Jun-25	0.00%
Fhr 3699 Fd 0.99657% 15-Jul-40	0.00%
Shinhan Financial Group Call 05-Feb-30 US82460Q2A00	0.00%
Lowe'S Cos Inc Call 2.5% 15-Apr-26 US548661DM66	0.00%
Ryder System Inc Call 2.875% 01-Jun-22 US78355HKM06	0.00%
Japan Fin Org Municipal 3% 12-Mar-24	0.00%
Mondelez Intl Hldings Ne Call 2.25% 19-Sep-24 US60920LAF13	0.00%
Regions Financial Corp Call 2.25% 18-May-25 US7591EPAQ39	0.00%
Molson Coors Beverage Call 4.2% 15-Jul-46 US60871RAH30	0.00%
Dbx Group Holdings Ltd Perp Call 31-Dec-49 XS2122408854	0.00%
Toyota Motor Credit Corp 0.5% 14-Aug-23	0.00%
Walt Disney Company/The Call 3.6% 13-Jan-51 US254687FZ49	0.00%
Republic Of Chile Call 4% 31-Jan-52 US168863DW59	0.00%
Mizuho Financial Group Call 16-Jul-30 US60687YAX76	0.00%
Vectrus Inc	0.00% US92242T1016
Japan (20 Year Issue) 2.1% 20-Jun-27	0.00%
Host Hotels & Resorts Lp Call 3.375% 15-Dec-29 US44107TAY29	0.00%
Microsoft Corp Call 2.375% 01-May-23 US594918AT18	0.00%
Tencent Holdings Ltd Call 3.595% 19-Jan-28 US88032XAG97	0.00%
S&P Global Inc Call 2.5% 01-Dec-29 US78409VAP94	0.00%
Japan (20 Year Issue) 1.7% 20-Mar-32	0.00%
HSBC Holdings Plc Call 18-Apr-26 US404280CJ69	0.00%
Belgium Kingdom 0.65% 22-Jun-71	0.00%
Japan (40 Year Issue) 2.4% 20-Mar-48	0.00%
Doctors Co Interinsuranc Call 4.5% 18-Jan-32 US256141AB88	0.00%
Caterpillar Inc Call 3.803% 15-Aug-42 US149123CB51	0.00%
Alphabet Inc Call 0.45% 15-Aug-25 US02079KAH05	0.00%
Pacific Gas & Electric Call 4.95% 01-Jul-50 US694308JN86	0.00%
Fg G08631 Mc:Fglmc 3% 01-Mar-45	0.00%
Goldman Sachs Group Inc Call 2.6% 07-Feb-30 US38141GXG45	0.00%
Societe Generale 3% 22-Jan-30	0.00%
Sse Plc Perp Call 31-Dec-49 XS2195190876	0.00%
Malaysia Investmnt Issue 4.119% 30-Nov-34	0.00%
Prudential Financial Inc Call 2.1% 10-Mar-30 US74432QCG82	0.00%

Sands China Ltd Call 4.375% 18-Jun-30 US80007RAL96	0.00%
Japan (30 Year Issue) 0.4% 20-Jun-49	0.00%
Jm Smucker Co Call 2.375% 15-Mar-30 US832696AS78	0.00%
Barclays Plc Call 24-Jun-31 US06738EBM66	0.00%
Kyndryl Holdings Inc	0.00% US50155Q1004
CLP Power Hk Financing 2.125% 30-Jun-30	0.00%
Truist Financial Corp Call 1.125% 03-Aug-27 US89788MAC64	0.00%
Ares Capital Corp Call 4.2% 10-Jun-24 US04010LAX10	0.00%
Sse Plc 8.375% 20-Nov-28	0.00%
Realkredit Danmark 1% 01-Oct-50	0.00%
Itc Holdings Corp Call 3.35% 15-Nov-27 US465685AP08	0.00%
Japan (20 Year Issue) 1.9% 20-Jun-31	0.00%
Broadcom Inc Call 2.45% 15-Feb-31 US11135FBH38	0.00%
Edp Finance Bv 2% 22-Apr-25	0.00%
Japan (20 Year Issue) 2.3% 20-Jun-26	0.00%
Japan (20 Year Issue) 1.9% 20-Jun-25	0.00%
Unilever Capital Corp Call 1.375% 14-Sep-30 US904764BK20	0.00%
Belgium Kingdom 0.8% 22-Jun-27	0.00%
Astrazeneca Plc Call 4.375% 17-Aug-48 US046353AU26	0.00%
Japan (20 Year Issue) 1.8% 20-Jun-23	0.00%
Canadian Pacific Railway Call 4.8% 01-Aug-45 US13645RAU86	0.00%
Johnson & Johnson Call 4.5% 01-Sep-40 US478160AV64	0.00%
Alexandria Real Estate E Call 4.9% 15-Dec-30 US015271AU38	0.00%
Current Accounts CNY	0.00%
Southern Electric Power Call 5.5% 07-Jun-32 XS0139563166	0.00%
Biogen Inc Call 3.15% 01-May-50 US09062XAG88	0.00%
Kansas City Southern Call 3.5% 01-May-50 US485170BE34	0.00%
IRS EUR 0.0635% EURIBOR 17NOV52	0.00%
Areit 2020-Cre4 A Call 2.78281% 14-Apr-37 US04002RAA86	0.00%
Dominion Energy Inc Call 5.25% 01-Aug-33 US257469AJ58	0.00%
Prudential Financial Inc Call 4.6% 15-May-44 US74432QCA13	0.00%
Target Corp Call 3.9% 15-Nov-47 US87612EBG08	0.00%
Emerson Electric Co Call 2.625% 15-Feb-23 US291011BE39	0.00%
Bank Of America Corp Call 15-Mar-50 US06051GHS12	0.00%
Laboratory Corp Of Amer Call 4.7% 01-Feb-45 US50540RAS13	0.00%
Charter Comm Opt Llc/Cap Call 3.85% 01-Apr-61 US161175BY95	0.00%
Buoni Poliennali Del Tes 0% 01-Aug-26 IT0005454241	0.00%
AT&T Inc Call 4.65% 01-Jun-44 US00206RJK95	0.00%
Singapore Government 1.875% 01-Oct-51	0.00%
Sysco Corporation Call 5.95% 01-Apr-30 US871829BL07	0.00%
Glaxosmithkline Cap Inc Call 4.2% 18-Mar-43 US377372AJ68	0.00%
Chicago Ill 7.045% 01/29	0.00%
Canadian Government 8% 01-Jun-27	0.00%
Dollar General Corp Call 4.125% 01-May-28 US256677AF29	0.00%
United States Bond Fixed 6.625% 15/Feb/2027 USD 1	0.00%
Atmos Energy Corp Call 4.125% 15-Oct-44 US049560AM78	0.00%
Bank Of Nova Scotia 4.5% 16-Dec-25	0.00%
Cash Deposit (J.P. Morgan ZAR)	0.00%
Banco De Credito Del Per Call 4.25% 01-Apr-23 USP0956JCG87	0.00%
FFX DKK 01/04/22 UBS AG/Stamford CT	0.00%
GNR 2005-64 ZA CALL GNR 5.50% 20AUG35	0.00%
BMW US Capital Llc Call 3.45% 12-Apr-23 US05565EAW57	0.00%
Ebay Inc Call 3.6% 05-Jun-27 US278642AU75	0.00%
BPCE Sa 5.25% 16-Apr-29	0.00%
IRS USD 1.2489999% LIBOR 31AUG24	0.00%
Crown Castle Intl Corp Call 3.7% 15-Jun-26 US22822VAC54	0.00%
Interpublic Group Cos Call 5.4% 01-Oct-48 US460690BQ26	0.00%
Arizona Public Service Call 4.35% 15-Nov-45 US040555CT91	0.00%
Fortis Inc Call 3.055% 04-Oct-26 US349553AM97	0.00%
Sprint Spectrum / Spec I Call 4.738% 20-Sep-29 US85208NAD21	0.00%
Prologis Euro Finance Call 0.625% 10-Sep-31 XS2049583607	0.00%
Merck KgAA Call 12-Dec-74 XS1152343668	0.00%
3M Company Call 2% 14-Feb-25 US88579YBH36	0.00%
Brooklyn Union Gas Co Call 4.273% 15-Mar-48 US114259AQ72	0.00%
Japan (20 Year Issue) 2.2% 20-Sep-28	0.00%
Goldman Sachs Group Inc Call 4.75% 21-Oct-45 US38141GVS01	0.00%
State Street Corp Call 01-Nov-34 US857477BF90	0.00%
Lloyds Bank Plc 4.875% 30-Mar-27	0.00%
Keycorp 2.55% 01-Oct-29	0.00%
AT&T Inc Call 2.75% 01-Jun-31 US00206RJY99	0.00%
Japan (20 Year Issue) 1.5% 20-Mar-33	0.00%
Japan (30 Year Issue) 0.4% 20-Sep-49	0.00%

Buoni Poliennali Del Tes 2% 01-Dec-25	0.00%
Cyrusone Lp/Cyrusone Fin Call 3.45% 15-Nov-29 US23283PAR5	0.00%
Euronext Nv Call 1.125% 12-Jun-29 XS2009943379	0.00%
Johnson & Johnson Call 0.55% 01-Sep-25 US478160CN21	0.00%
Enel Spa 5.625% 21-Jun-27	0.00%
Duke Energy Florida Llc Call 6.4% 15-Jun-38 US341099CL11	0.00%
National Grid Plc Call 3.5% 16-Oct-26 XS1893807120	0.00%
Johnson Controls Intl Pl Call 4.5% 15-Feb-47 US478375AU25	0.00%
Current Accounts HKD	0.00%
Verizon Communications Call 3.375% 27-Oct-36 XS1708168890	0.00%
Japan (20 Year Issue) 2.1% 20-Dec-24	0.00%
SOP RTP USD 2.18 11JAN24	0.00%
Prologis Lp Call 3% 15-Apr-50 US74340XBP50	0.00%
Zoetis Inc Call 2% 15-May-30 US98978VAS25	0.00%
FFX ILS 02/11/22 Goldman Sachs Bank USA/New York NY	0.00%
Japan (30 Year Issue) 1.4% 20-Dec-32	0.00%
Arizona Public Service Call 3.35% 15-May-50 US040555DB74	0.00%
Eversource Energy Call 4.25% 01-Apr-29 US30040WAF59	0.00%
MARKS & SPENCER PLC CALL S:EMTN C:SR UNSECURED	0.00%
Apt Pipelines Ltd Call 3.125% 18-Jul-31 XS1963555534	0.00%
Japan (30 Year Issue) 2.4% 20-Sep-38	0.00%
Microsoft Corp Call 2.625% 02-May-33 XS0922885362	0.00%
Lazard Group Llc Call 4.5% 19-Sep-28 US52107QAJ40	0.00%
Public Service Enterpris Call 1.6% 15-Aug-30 US744573AQ91	0.00%
Republic Of Austria 0.7% 20-Apr-71	0.00%
Japan (40 Year Issue) 2.2% 20-Mar-50	0.00%
Republic Of Austria 0.75% 20-Mar-51	0.00%
FSPC T-62 1A1 Call 1.34113% 25-Oct-44 US31395HHV50	0.00%
IRS USD 1.298% LIBOR 25AUG24	0.00%
Dte Energy Co Call 3.4% 15-Jun-29 US233331BC02	0.00%
Johnson & Johnson Call 2.45% 01-Mar-26 US478160BY94	0.00%
Bumf 7X A1 Call 2.891% 15-Feb-41 XS0330211359	0.00%
Intesa Sanpaolo Spa 2.5% 15-Jan-30	0.00%
Japan (30 Year Issue) 2.4% 20-Nov-31	0.00%
Japan (30 Year Issue) 2.3% 20-May-32	0.00%
Xcel Energy Inc Call 3.5% 01-Dec-49 US98389BAX82	0.00%
NN Group Nv Call 08-Apr-44 XS1054522922	0.00%
Bank Of Israel Bill - Makam Bill Zero Cpn 06/Apr/2022 IIs 1	0.00%
OIS INR 5.75% MIBOR 16MAR27	0.00%
RPI GBP 3.0505% UKRPI 15NOV50	0.00%
Atmos Energy Corp Call 4.3% 01-Oct-48 US049560AP00	0.00%
Crown Castle Intl Corp Call 3.1% 15-Nov-29 US22822VAN10	0.00%
Ingredion Inc Call 2.9% 01-Jun-30 US457187AC60	0.00%
BPCE Sa 2.875% 22-Apr-26	0.00%
Republic Of Austria 0.85% 30-Jun-20	0.00%
Southern Co Gas Capital Call 5.875% 15-Mar-41 US001192AH64	0.00%
Hp Enterprise Co Call Hpe Stp 15Oct35	0.00%
Kimberly-Clark Corp Call 2.875% 07-Feb-50 US494368CA98	0.00%
Holding D'Infrastructure Call 2.5% 04-May-27 FR0013510823	0.00%
Sumitomo Mitsui Banking 2.75% 24-Jul-23	0.00%
Consumers Energy Co Call 2.5% 01-May-60 US210518DJ22	0.00%
Orange Sa Call 1.875% 12-Sep-30 FR0013359239	0.00%
Humana Inc Call 4.95% 01-Oct-44 US444859BE13	0.00%
Edp Finance Bv 1.875% 13-Oct-25	0.00%
Japan (20 Year Issue) 2.2% 20-Mar-26	0.00%
Deutsche Bank Ag 2.625% 12-Feb-26	0.00%
Infineon Technologies Ag Call 2% 24-Jun-32 XS2194192527	0.00%
Cummins Inc Call 4.875% 01-Oct-43 US231021AQ97	0.00%
Apple Inc Call 0.75% 11-May-23 US037833DV96	0.00%
Canadian Natl Railway Call 4.45% 20-Jan-49 US136375CV26	0.00%
IBM Corp Call 4.7% 19-Feb-46 US459200JH57	0.00%
Klepierre Call 1.875% 19-Feb-26 FR0013121753	0.00%
American Tower Corp Call 1.375% 04-Apr-25 XS1591781452	0.00%
Siemens Financieringsmat 1.75% 28-Feb-39	0.00%
National Grid Na Inc 0.75% 08-Aug-23	0.00%
Gecina Call 1.375% 30-Jun-27 FR0013266350	0.00%
Legrand Sa Call 0.75% 06-Jul-24 FR0013266830	0.00%
British Telecommunicatio Call 1% 21-Nov-24 XS1720922175	0.00%
Sse Plc Call 1.375% 04-Sep-27 XS1875284702	0.00%
Asml Holding Nv Call 0.625% 07-Jul-22 XS1405774990	0.00%
Voya Financial Inc Call 4.8% 15-Jun-46 US929089AC42	0.00%
Apt Pipelines Ltd Call 2% 22-Mar-27 XS1205616698	0.00%

SAP Se Call 1.375% 13-Mar-30 DE000A2G8VU3	0.00%
Ameren Illinois Co Call 4.5% 15-Mar-49 US02361DAT72	0.00%
Consumers Energy Co Call 4.35% 15-Apr-49 US210518DD51	0.00%
Parker-Hannifin Corp Call 1.125% 01-Mar-25 XS1719267855	0.00%
Barclays Plc Call 09-Jun-25 XS2082324364	0.00%
PPG Industries Inc Call 1.4% 13-Mar-27 XS1202213291	0.00%
Apt Pipelines Ltd Call 2% 15-Jul-30 XS2164646304	0.00%
Erp Operating Lp Call 4.5% 01-Jul-44 US26884ABB89	0.00%
Vivendi Sa Call 0.625% 11-Jun-25 FR0013424868	0.00%
Kellogg Co Call 4.5% 01-Apr-46 US487836BQ08	0.00%
Nike Inc Call 3.375% 27-Mar-50 US654106AM50	0.00%
Koninklijke Dsm Nv Call 0.75% 28-Sep-26 XS1495373505	0.00%
Atlas Copco Ab Call 0.625% 30-Aug-26 XS1482736185	0.00%
Transurban Finance Co Call 1.45% 16-May-29 XS1997077364	0.00%
Micron Technology Inc Call 5.327% 06-Feb-29 US595112BN22	0.00%
Telia Co Ab Call 11-May-81 XS2082429890	0.00%
AMCO Uk Finance Plc Call 1.125% 23-Jun-27 XS2193669657	0.00%
Koninklijke Kpn Nv Call 1.125% 11-Sep-28 XS1485533431	0.00%
Raiffeisen Bank Intl 0.25% 22-Jan-25	0.00%
Thermo Fisher Scientific Call 4.1% 15-Aug-47 US883556BY71	0.00%
Poland Government Bond 4% 25-Apr-47	0.00%
Progressive Corp Call 4.125% 15-Apr-47 US743315AS29	0.00%
SAP Se Call 0.125% 18-May-26 XS2176715584	0.00%
Johnson & Johnson Call 3.75% 03-Mar-47 US478160CG79	0.00%
Connecticut Light & Pwr Call 4% 01-Apr-48 US207597EL50	0.00%
IRS USD 0.4% LIBOR 30MAR26	0.00%
Deutsche Wohnen Se Call 1.5% 30-Apr-30 DE000A289NF1	0.00%
Red Electrica Fin Sa Uni Call 0.375% 24-Jul-28 XS2103013210	0.00%
Southern Power Co Call 5.15% 15-Sep-41 US843646AH38	0.00%
Development Bk Of Japan 0.01% 15-Oct-24	0.00%
Nike Inc Call 3.875% 01-Nov-45 US654106AE35	0.00%
Duke Energy Carolinas Call 4.25% 15-Dec-41 US26442CAM64	0.00%
Georgia Power Company Call 4.75% 01-Sep-40 US373334JS15	0.00%
Bank Of Nova Scotia 0.125% 04-Sep-26	0.00%
NE Property Bv Call 1.875% 09-Oct-26 XS2063535970	0.00%
Moody'S Corporation Call 0.95% 25-Feb-30 XS2010038227	0.00%
Roadster Finance Dac Call 2.375% 08-Dec-32 XS1732478265	0.00%
Schlumberger Hldgs Corp Call 4.3% 01-May-29 US806851AH43	0.00%
Yara International Asa Call 4.75% 01-Jun-28 US984851AF24	0.00%
BPCE Sa 0.5% 24-Feb-27	0.00%
Buoni Poliennali Del Tes 2.15% 01-Sep-52	0.00%
Danone Sa Call 0.395% 10-Jun-29 FR0013517026	0.00%
Prologis Euro Finance Call 0.375% 06-Feb-28 XS2112475509	0.00%
Illinois Tool Works Inc Call 3.9% 01-Sep-42 US452308AR01	0.00%
Johnson Controls/Tyco Fi Call 1% 15-Sep-32 XS2231331344	0.00%
Relx Finance Bv Call 0.875% 10-Mar-32 XS2126162069	0.00%
Lazard Group Llc Call 4.375% 11-Mar-29 US52107QAK13	0.00%
American Tower Corp Call 0.5% 15-Jan-28 XS2227905903	0.00%
Asml Holding Nv Call 0.25% 25-Feb-30 XS2010032378	0.00%
United States Bond Fixed 6.75% 15/Aug/2026 USD 10	0.00%
Southern Co Gas Capital Call 4.4% 01-Jun-43 US001192AK93	0.00%
Nike Inc Call 3.625% 01-May-43 US654106AD51	0.00%
Xylem Inc Call 3.25% 01-Nov-26 US98419MAJ99	0.00%
Italgas Spa 1% 11-Dec-31	0.00%
Canadian Natl Railway Call 3.65% 03-Feb-48 US136375CP57	0.00%
Japan (20 Year Issue) 2.2% 20-Mar-24	0.00%
Cms Energy Corp Call 01-Jun-50 US125896BU39	0.00%
Parker-Hannifin Corp Call 4.1% 01-Mar-47 US701094AL88	0.00%
Aep Transmission Co Llc Call 3.75% 01-Dec-47 US00115AAH23	0.00%
Natl Grid Elect Trans Call 0.823% 07-Jul-32 XS2200513070	0.00%
FFX USD 04/04/22 BNP Paribas SA	0.00%
Alexandria Real Estate E Call 4% 01-Feb-50 US015271AS81	0.00%
Mansd 2007-2X A1 Call 1.6866% 15-Dec-49 XS0333305299	0.00%
Ebay Inc Call 4% 15-Jul-42 US278642AF09	0.00%
Citizens Financial Group Call 3.25% 30-Apr-30 US174610AT28	0.00%
Aroundtown Sa Call 0.375% 15-Apr-27 XS2421195848	0.00%
Nextera Energy Capital Call 01-Dec-77 US65339KAV26	0.00%
Dte Electric Co Call 3.7% 15-Mar-45 US23338VAE65	0.00%
Northern States Pwr-Minn Call 3.4% 15-Aug-42 US665772CJ60	0.00%
Walt Disney Company/The Call 3.5% 13-May-40 US254687FY73	0.00%
Caterpillar Finl Service Call 1.45% 15-May-25 US14913R2C07	0.00%
Coca-Cola Co/The Call 0.8% 15-Mar-40 XS2233155345	0.00%

Yara International Asa Call 3.148% 04-Jun-30 US984851AG07	0.00%
Mccormick & Co Call 2.5% 15-Apr-30 US579780AQ09	0.00%
AT&T Inc Call 3.5% 01-Jun-41 US00206RJZ64	0.00%
American Tower Corp Call 1.3% 15-Sep-25 US03027XBB55	0.00%
AT&T Inc Call 3.65% 01-Jun-51 US00206RKA94	0.00%
Bank Of Israel Bill - Makam Bill Zero Cpn 07/Oct/2022 IIs 1	0.00%
Current Accounts DKK	0.00%
Romania 2% 28-Jan-32	0.00%
Norfolk Southern Corp Call 3.05% 15-May-50 US655844CF36	0.00%
Tmst 2005-1 A3 Call 2.156769% 25-Apr-45 US885220HB24	0.00%
Lam Research Corp Call 3.125% 15-Jun-60 US512807AX67	0.00%
Japan (30 Year Issue) 2% 20-Dec-33	0.00%
Pacific Gas & Electric Call 4.75% 15-Feb-44 US694308HH37	0.00%
FFX EUR 03/05/22 Morgan Stanley & Co International PLC	0.00%
Automatic Data Processng Call 1.25% 01-Sep-30 US053015AF05	0.00%
FFX EUR 04/04/22 HSBC Bank PLC	0.00%
Coca-Cola Co/The Call 2.75% 01-Jun-60 US191216CY47	0.00%
Wamu 2005-Ar13 A1A1 Call 0.74657% 25-Oct-45 US929222F4M7	0.00%
Oracle Corp Call 3.95% 25-Mar-51 US68389XCA19	0.00%
Broadcom Inc Call 2.6% 15-Feb-33 US1135F71	0.00%
Campbell Soup Co Call 3.125% 24-Apr-50 US134429BK47	0.00%
Johnson & Johnson Call 2.1% 01-Sep-40 US478160CR35	0.00%
Pacific Gas & Electric Call 4.25% 15-Mar-46 US694308HN05	0.00%
IRS USD 1.306% LIBOR 21AUG23	0.00%
Pacific Gas & Electric Call 3.95% 01-Dec-47 US694308HY69	0.00%
FNR 2003-34 A1 Call 6% 25-Apr-43 US31393CEY57	0.00%
Forward Foreign Exchange HKD 04/04/22 Citibank NA/London	0.00%
Eli Lilly & Co Call 2.5% 15-Sep-60 US532457BZ08	0.00%
RPI GBP 3.272% UKRPI 15NOV40	0.00%
RPI GBP 3.2724999% UKRPI 15NOV40	0.00%
Buoni Poliennali Del Tes 5% 01-Sep-40	0.00%
Costco Wholesale Corp Call 3% 18-May-27 US22160KAM71	0.00%
Keysight Technologies Call 3% 30-Oct-29 US49338LAF04	0.00%
Cash Deposit (J.P. Morgan MXN)	0.00%
Japan (20 Year Issue) 2.1% 20-Sep-29	0.00%
Kommunalbanken As 1.9% 19-Jan-27	0.00%
FFX DKK 01/04/22 JPMorgan Chase Bank NA	0.00%
Carrier Global Corp Call 2.493% 15-Feb-27 US14448CAP95	0.00%
FFX DKK 01/04/22 Deutsche Bank AG/London	0.00%
Scentre Group Trust 1/2 Call 3.25% 28-Oct-25 US806213AD65	0.00%
Interstar NZ Millenium Floating Rate Note Series 2004 A Trust	0.00% NZINSDTA02C5
OIS USD 1.5% SOFR 15DEC31	0.00%
Johnson & Johnson Call 2.45% 01-Sep-60 US478160CT90	0.00%
IRS EUR 0.054% EURIBOR 27MAY50	0.00%
IRS AUD 2.25% BBR 11FEB32	0.00%
Current Accounts CZK	0.00%
Johnson & Johnson Call 4.5% 05-Dec-43 US478160BK90	0.00%
Italy Government Bond C:SR UNSECURED	0.00%
Canadian Government 8% 01-Jun-23	0.00%
S&P Global Inc Call 2.3% 15-Aug-60 US78409VAR50	0.00%
NDIRS KRW CD_KSDA 1.718% 19JUN29	0.00%
Colgate-Palmolive Co Call 4% 15-Aug-45 US19416QEJ58	0.00%
Dominion Energy South Call 6.05% 15-Jan-38 US837004CB48	0.00%
3M Company Call 3.125% 19-Sep-46 US88579YAW12	0.00%
Novartis Capital Corp Call 1.75% 14-Feb-25 US66989HAP38	0.00%
Dte Electric Co Call 4.05% 15-May-48 US23338VAH96	0.00%
Republic Of Austria 1.5% 02-Nov-86	0.00%
Oneok Inc Call 4.95% 13-Jul-47 US682680AT09	0.00%
Orix Corp 3.7% 18-Jul-27	0.00%
Amerisourcebergen Corp Call 3.45% 15-Dec-27 US03073EAP07	0.00%
Paypal Holdings Inc Call 2.4% 01-Oct-24 US70450YAC75	0.00%
CSMC 2010-18R 4A4 Call 2.50809% 26-Apr-38 US22944JDG31	0.00%
RPI GBP 3.4450000% UKRPI 15NOV30	0.00%
Adobe Inc Call 2.15% 01-Feb-27 US00724PAC32	0.00%
FFX MYR 28/09/22 Standard Chartered Bank	0.00%
Paypal Holdings Inc Call 1.65% 01-Jun-25 US70450YAG89	0.00%
Sumitomo Mitsui Finl Grp 3.202% 17-Sep-29	0.00%
NDIRS MYR 3.5000000% KLIBOR 16MAR32	0.00%
Japan (20 Year Issue) 1.7% 20-Dec-32	0.00%
Apple Inc Call 2.95% 11-Sep-49 US037833DQ02	0.00%
Apple Inc Call 1.8% 11-Sep-24 US037833DM97	0.00%
Dte Electric Co Call 2.95% 01-Mar-50 US23338VAL09	0.00%

Welltower Inc Call 2.7% 15-Feb-27 US95040QAK04	0.00%
Keyspan Gas East Corp Call 2.742% 15-Aug-26 US49338CAB90	0.00%
S&P Global Inc Call 1.25% 15-Aug-30 US78409VAS34	0.00%
Buoni Poliennali Del Tes 2.25% 01-Sep-36	0.00%
United Kingdom Gilt 4.25% 07-Dec-46	0.00%
American Tower Corp Call 2.4% 15-Mar-25 US03027XAZ33	0.00%
Bank Of America Corp 4.75% 21-Apr-45	0.00%
FFX ILS 07/12/22 Citibank NA	0.00%
Abacus Property Group	0.00% AU000000ABP9
Esail 2007-NI2X A Call 0.937% 17-Oct-40 XS0327216569	0.00%
CDS USD EMIRATE OF 1.0% 20DEC26	0.00%
OIS JPY 0.0% TONAR 17AUG31	0.00%
Atmos Energy Corp Call 4.15% 15-Jan-43 US049560AL95	0.00%
Fxo P Eur/CHF 1.015 24May22	0.00%
Biogen Inc Call 3.25% 15-Feb-51 USU0901XAA29	0.00%
D.R. Horton Inc Call 2.5% 15-Oct-24 US23331ABM09	0.00%
Crown Castle Intl Corp Call 4.15% 01-Jul-50 US22822VAQ41	0.00%
Adobe Inc Call 1.9% 01-Feb-25 US00724PAB58	0.00%
IRS CAD BA 3.0275% 25MAR52	0.00%
Forward Foreign Exchange JPY 04/04/22 JPMorgan Chase Bank	0.00%
Equifax Inc Call 3.1% 15-May-30 US294429AS42	0.00%
FFX NOK 04/04/22 BNP Paribas SA	0.00%
S&P Global Inc Call 3.25% 01-Dec-49 US78409VAQ77	0.00%
Comcast Corp Call 4.049% 01-Nov-52 US20030NCG43	0.00%
Ingenia Communities Group	0.00% AU000000INA9
Brooklyn Union Gas Co Call 3.865% 04-Mar-29 US114259AT12	0.00%
Bonos Y Oblig Del Estado 2.7% 31-Oct-48	0.00%
BSARM 2003-7 6A CALL BSARM VAR 25OCT33	0.00%
CDS EUR BARCLAYS B 1.0% 20DEC22	0.00%
FFX MXN 18/04/22 Citibank NA	0.00%
Poland Government Bond 5% 25-Apr-37	0.00%
Brookfield Finance Llc Call 3.45% 15-Apr-50 US11271RAB50	0.00%
Japan (30 Year Issue) 1.7% 20-Jun-33	0.00%
OIS JPY 0.0% TONAR 15DEC26	0.00%
OIS JPY TONAR 0.38% 18JUN28	0.00%
FFX MXN 15/06/22 Bank of America NA	0.00%
IRS USD 0.25% LIBOR 16JUN22	0.00%
FFX MXN 18/05/22 HSBC Bank PLC	0.00%
Current Accounts ZAR	0.00%
CDS USD REPUBLIC O 1.0% 20JUN25	0.00%
Flex Ltd Call 4.875% 15-Jun-29 US33938XAA37	0.00%
FFX MXN 15/06/22 Citibank NA	0.00%
Current Accounts PLN	0.00%
Cash Deposit (J.P. Morgan ILS)	0.00%
FFX MXN 15/06/22 JPMorgan Chase Bank NA	0.00%
FFX GBP 04/04/22 Bank of America NA	0.00%
OIS JPY 0.0% TONAR 16MAR24	0.00%
CDS USD BERKSHIRE 1.0% 20DEC22	0.00%
NDIRS MYR 3.0% KLIBOR 16MAR27	0.00%
Connecticut Light & Pwr Call 3.2% 15-Mar-27 US207597EJ05	0.00%
FFX PEN 27/06/22 Citibank NA	0.00%
OIS USD 1.7500000% SOFR 28FEB32	0.00%
Forward Foreign Exchange MXN 03/05/22 Citibank NA/London	0.00%
FFX DKK 01/04/22 HSBC Bank PLC	0.00%
BSWP USD LIBOR LIBOR 19JUN22	0.00%
FFX ILS 07/12/22 JPMorgan Chase Bank NA	0.00%
GNR 2017-121 Pe Call 3% 20-Jul-46 US38380TV370	0.00%
CDS EUR ROYAL DUTC 1.0% 20DEC26	0.00%
GNR 2017-133 Ec Call 3% 20-May-47 US38380HCH30	0.00%
FFX AUD 04/04/22 Bank of America NA	0.00%
OIS JPY 0.0% TONAR 15DEC23	0.00%
Bwp Trust	0.00% AU000000BWP3
FFX MXN 15/06/22 NatWest Group PLC	0.00%
Target Corp Call 2.35% 15-Feb-30 US87612EBJ47	0.00%
FFX MYR 22/06/22 BNP Paribas SA	0.00%
FFX RUB 21/04/22 Citibank NA	0.00%
Cash Deposit (J.P. Morgan TRY)	0.00%
IRS JPY LIBOR 0.0% 29MAY22	0.00%
IRS JPY LIBOR 0.0% 19JUN22	0.00%
CDS USD AT&T INC 1.0% 20DEC23	0.00%
OIS JPY 0.0% TONAR 29MAY22	0.00%
FFX PEN 08/08/22	0.00%

OIS JPY 0.0% TONAR 19JUN22	0.00%	
Cash Deposit (J.P. Morgan SGD)	0.00%	
CES USD/AUD 01AUG29	0.00%	
FFX KRW 20/05/22 Goldman Sachs Bank USA/New York NY	0.00%	
CES USD/AUD 31JUL29	0.00%	
BSWP USD LIBOR LIBOR 06SEP24	0.00%	
Amgen Inc Call 2.77% 01-Sep-53 US031162CY49	0.00%	
FFX ILS 06/04/22 Citibank NA	0.00%	
OIS INR 6.25% MIBOR 16MAR32	0.00%	
NDIRS MYR 3.25% KLIBOR 16MAR27	0.00%	
FFX CHF 04/04/22 HSBC Bank PLC	0.00%	
OIS SGD SORA 2.25% 15JUN32	0.00%	
FFX USD 20/05/22	0.00%	
FFX ILS 07/10/22 Citibank NA	0.00%	
Waypoint Reit Ltd	0.00%	AU0000088064
OIS SGD 1.25% SORA 15SEP31	0.00%	
BSWP USD LIBOR LIBOR 04OCT24	0.00%	
BSWP USD LIBOR LIBOR 12JUN22	0.00%	
FFX RUB 21/04/22 Standard Chartered Bank	0.00%	
Cromwell Property Group Stapled Securities	0.00%	AU000000CMW8
Current Accounts	0.00%	
BSWP USD LIBOR LIBOR 07MAR24	0.00%	
IRS JPY LIBOR 0.0% 18JUN22	0.00%	
Forward Foreign Exchange PLN 02/05/22 Citibank NA/London	0.00%	
BSWP USD LIBOR LIBOR 27SEP24	0.00%	
Forward Foreign Exchange HKD 04/04/22 JPMorgan Chase Bank	0.00%	
FFX ILS 30/11/22 Citibank NA	0.00%	
OIS JPY 0.0% TONAR 18JUN22	0.00%	
Forward Foreign Exchange NOK 04/04/22 JPMorgan Chase Banl	0.00%	
FFX USD 20/05/22 JPMorgan Chase Bank NA	0.00%	
Farglory Land Development Co	0.00%	TW0005522007
FFX RUB 21/04/22 Goldman Sachs Bank USA/New York NY	0.00%	
BSWP USD LIBOR LIBOR 27APR23	0.00%	
FFX USD 20/05/22 Standard Chartered Bank	0.00%	
FFX GBP 04/05/22 Standard Chartered Bank	0.00%	
FFX NOK 04/04/22 Bank of America NA	0.00%	
Cash Deposit (J.P. Morgan HUF)	0.00%	
Bank Bukopin Tbk Pt	0.00%	ID1000103609
Contl Airlines 2012-1 A 4.15% 11-Oct-25	0.00%	
JYSKE Realkredit A/S 1.5% 01-Oct-37	0.00%	
Nordea Kredit Realkredit 2% 01-Oct-47	0.00%	
NYKredit Realkredit As 2.5% 01-Oct-37	0.00%	
Nordea Kredit Realkredit 2.5% 01-Oct-47	0.00%	
NYKredit Realkredit As 2% 01-Oct-50	0.00%	
NYKredit Realkredit As 2% 01-Oct-37	0.00%	
NYKredit Realkredit As 1.5% 01-Oct-37	0.00%	
JYSKE Realkredit A/S 1.5% 01-Oct-50	0.00%	
Realkredit Danmark 2.5% 01-Oct-37	0.00%	
Realkredit Danmark 2.5% 01-Jul-47	0.00%	
NYKredit Realkredit As 2% 01-Oct-47	0.00%	
NYKredit Realkredit As 2.5% 01-Oct-47	0.00%	
JYSKE Realkredit A/S 3% 01-Oct-47	0.00%	
JYSKE Realkredit A/S 2% 01-Oct-47	0.00%	
Realkredit Danmark 2% 01-Oct-47	0.00%	
Cbl Corporation Ltd	0.00%	
Mexico Government Bond DESARR FIX RT S:M C:BONDS	0.00%	
NULL	0.00%	
NYKredit Realkredit As 3% 01-Oct-47	0.00%	
NYKredit Realkredit As 2.5% 01-Oct-50	0.00%	
BOP P EUR 97.0 23May25	0.00%	
MOPTTBAAOPT C USD 05MAY22	0.00%	
Mopttbaopt C USD 05May2022	0.00%	
Mopttbaopt C USD 05May22	0.00%	
Null	0.00%	
Ameren Corporation	0.00%	US0236081024
SOP RTR EUR 0.5 07APR22	0.00%	
SOP RTR EUR 0.4499 08APR22	0.00%	
Infopt Rtp USD 8 Oct 2022	0.00%	
Infopt Rtp USD 7 Oct 2022	0.00%	
SOP RTR USD 1.417 01APR22	0.00%	
SOP RTR USD 1.171 13APR22	0.00%	
FFX SGD 15/06/22 Societe Generale SA	0.00%	

FFX SEK 04/04/22 HSBC Bank PLC	0.00%
SOP RTR EUR 0.4499 09MAY22	0.00%
FFX CNY 20/05/22 Standard Chartered Bank	0.00%
FFX SGD 15/06/22 Royal Bank of Canada	0.00%
FFX CLP 18/05/22 Morgan Stanley & Co International PLC	0.00%
Forward Foreign Exchange SGD 04/05/22 Citibank NA/London	0.00%
FFX MXN 18/04/22 Goldman Sachs Bank USA/New York NY	0.00%
FFX NOK 03/05/22 Bank of America NA	0.00%
SOP RTR EUR 0.5 16MAY22	0.00%
SOP RTR EUR 0.5 11MAY22	0.00%
FFX CNY 20/05/22 JPMorgan Chase Bank NA	0.00%
SOP RTR EUR 0.3500 08AUG22	0.00%
FFX SGD 15/06/22 JPMorgan Chase Bank NA	0.00%
FFX SGD 15/06/22 Barclays Bank PLC	0.00%
FFX GBP 04/05/22 Morgan Stanley & Co International PLC	0.00%
SOP RTR EUR 0.15 12JUL22	0.00%
FFX MYR 22/06/22 Bank of America NA	0.00%
CDIO RTP EUR ITRAXX.EUR 1.0% 18-May-22	0.00%
CDIO RTP USD CDX.NA.IG. 1.0% 20APR22	0.00%
Forward Foreign Exchange CAD 03/05/22 Citibank NA/London	0.00%
FFX IDR 20/05/22 JPMorgan Chase Bank NA	0.00%
Forward Foreign Exchange GBP 03/05/22 Citibank NA/London	0.00%
Forward Foreign Exchange ILS 03/05/22 Citibank NA/London	0.00%
FFX GBP 04/04/22 Morgan Stanley & Co International PLC	0.00%
FFX MYR 15/06/22 Barclays Bank PLC	0.00%
FFX CAD 04/04/22 Morgan Stanley & Co International PLC	0.00%
CDIO RTP EUR ITRAXX.EUR 1.0% 20APR22	0.00%
FFX IDR 20/05/22 Citibank NA	0.00%
Forward Foreign Exchange NOK 03/05/22 Citibank NA/London	0.00%
FFX ILS 04/01/23 Citibank NA	0.00%
FFX ILS 02/11/22 Barclays Bank PLC	0.00%
FFX CHF 03/05/22 HSBC Bank PLC	0.00%
SOP RTR USD 1.775 19APR22	0.00%
Forward Foreign Exchange NOK 04/04/22 Morgan Stanley & Co	0.00%
Forward Foreign Exchange HKD 03/05/22 Citibank NA/London	0.00%
CDIO RTP EUR ITRAXX.EUR 1.0% 105-Jun-22	0.00%
Forward Foreign Exchange AUD 03/05/22 Citibank NA/London	0.00%
Forward Foreign Exchange SGD 04/04/22 JPMorgan Chase Bank	0.00%
CDIO RTP EUR ITRAXX.EUR 1.0% 15-Jun-22	0.00%
CDIO RTP USD CDX.NA.IG. 1.0% 18MAY22	0.00%
FFX CAD 04/04/22 JPMorgan Chase Bank NA	0.00%
OIS JPY TONAR 0.0% 02NOV25	0.00%
FFX SGD 15/06/22 Citibank NA	0.00%
FFX SGD 15/06/22 HSBC Bank PLC	0.00%
Forward Foreign Exchange CAD 04/04/22 JPMorgan Chase Bank	0.00%
FFX EUR 03/05/22 BNP Paribas SA	0.00%
FFX JPY 06/05/22 National Australia Bank Ltd	0.00%
Forward Foreign Exchange ILS 04/04/22 JPMorgan Chase Bank I	0.00%
Forward Foreign Exchange SEK 03/05/22 Citibank NA/London	0.00%
CDIO RTP USD CDX.NA.IG. 1.0% 15JUN22	0.00%
CDIO RTP USD CDX.NA.IG. 1.0% 20JUL22	0.00%
CES USD/AUD 14OCT30	0.00%
FFX DKK 01/04/22 BNP Paribas SA	0.00%
FFX MXN 15/06/22 Royal Bank of Canada	0.00%
Forward Foreign Exchange AUD 04/04/22 JPMorgan Chase Banl	0.00%
FFX AUD 04/04/22 HSBC Bank PLC	0.00%
Forward Foreign Exchange EUR 04/04/22 JPMorgan Chase Bank	0.00%
FFX CAD 04/04/22 HSBC Bank PLC	0.00%
Ffx Cad 03/05/22 Citibank Na/London	0.00%
FFX USD 04/04/22 Bank of America NA	0.00%
FFX CLP 29/04/22 Citibank NA	0.00%
FFX ILS 15/06/22 Societe Generale SA	0.00%
Current Accounts INR	0.00%
SOP RTP EUR 0.5499 08AUG22	0.00%
Forward Foreign Exchange DKK 03/05/22 Citibank NA/London	0.00%
Forward Foreign Exchange CHF 03/05/22 Citibank NA/London	0.00%
Ffx Gbp 03/05/22 Citibank Na/London	0.00%
Fxo C Eur/CHF 1.05 24May22	0.00%
SOP RTR USD 1.6500 16JUN22	0.00%
Forward Foreign Exchange GBP 04/04/22 JPMorgan Chase Bank	0.00%
FFX USD 27/12/22 Citibank NA	0.00%
OIS JPY TONAR 0.05% 15DEC31	0.00%

FFX JPY 06/05/22 BNP Paribas SA	0.00%
FFX ILS 15/06/22 BNP Paribas SA	0.00%
FFX IDR 20/05/22	0.00%
CDIO RTP EUR ITRAXX.EUR 1.0% 20JUL22	0.00%
CDS EUR BRITISH TE 1.0% 20JUN28	0.00%
FFX CHF 04/04/22 BNP Paribas SA	0.00%
CDIO RTP EUR ITRAXX.EUR 1.0% 18MAY22	0.00%
OIS JPY TONAR 0.2% 19JUN29	0.00%
Forward Foreign Exchange PLN 04/04/22 Toronto-Dominion Ba	0.00%
Spot Fx	0.00%
FFX USD 08/11/22 Citibank NA	0.00%
SOP RTR USD 0.8699 02NOV22	0.00%
SOP RTR USD 1.67 16JUN22	0.00%
FFX ILS 08/06/22 Citibank NA	0.00%
FFX AUD 03/05/22 Bank of America NA	0.00%
FFX USD 06/09/22 Citibank NA	0.00%
IRS NZD BBR 0.5275% 17MAR24	0.00%
Forward Foreign Exchange CAD 04/04/22 Toronto-Dominion Ba	0.00%
Forward Foreign Exchange MXN 04/04/22 JPMorgan Chase Ban	0.00%
CDS USD JAPAN 1.0% 20JUN22	0.00%
Forward Foreign Exchange JPY 02/05/22 Citibank NA/London	0.00%
SOP RTP EUR 1.0 16MAY22	0.00%
Forward Foreign Exchange PLN 04/04/22 JPMorgan Chase Bank	0.00%
CDIO RTP EUR ITRAXX.EUR 1.0% 15JUN22	0.00%
CES USD/AUD 04JAN31	0.00%
Forward Foreign Exchange MXN 04/04/22 Goldman Sachs Bank	0.00%
SOP RTP EUR 0.7000 07APR22	0.00%
CDS USD PEOPLE'S R 1.0% 20JUN23	0.00%
FFX SGD 15/06/22 Standard Chartered Bank	0.00%
SOP RTP USD 2.5 24MAY22	0.00%
SOP RTR USD 1.9 24MAY22	0.00%
SOP RTP EUR 1.0 11MAY22	0.00%
Forward Foreign Exchange DKK 04/04/22 JPMorgan Chase Bank	0.00%
10Yr Mini Jgb Future June 2022	0.00%
OIS CHF SARON 0.3425% 16MAY27	0.00%
IRS CAD BA 2.5% 28JAN52	0.00%
FFX JPY 04/04/22 BNP Paribas SA	0.00%
Forward Foreign Exchange CHF 04/04/22 JPMorgan Chase Bank	0.00%
FFX SGD 15/06/22 Morgan Stanley & Co International PLC	0.00%
OIS CHF SARON 0.3% 15FEB27	0.00%
EURO-BOBL CALL EUR 134.5 22/APR/2022 (OEK2C 134.500 COM	0.00%
SOP RTP USD 2.175 19APR22	0.00%
Forward Foreign Exchange SGD 04/04/22 Citibank NA/London	0.00%
OIS CHF SARON 0.2825% 14FEB27	0.00%
IRS USD LIBOR 1.63% 26JAN29	0.00%
SOP RTP EUR 0.65 09MAY22	0.00%
OIS INR MIBOR 5.75% 15MAR24	0.00%
IRS SEK STIBOR 1.0% 19JUN29	0.00%
IRS CZK PRIBOR 1.9124999% 30JAN29	0.00%
Forward Foreign Exchange EUR 03/05/22 Citibank NA/London	0.00%
OIS USD SOFR 1.765% 16MAR32	0.00%
Forward Foreign Exchange ILS 04/04/22 Citibank NA/London	0.00%
FFX EUR 04/04/22 BNP Paribas SA	0.00%
OIS CHF SARON 0.295% 17FEB27	0.00%
FFX AUD 04/04/22 BNP Paribas SA	0.00%
SOP RTP EUR 0.65 08APR22	0.00%
SOP RTP USD 2.37 16JUN22	0.00%
RPI GBP UKRPI 3.4450000% 15NOV30	0.00%
FFX GBP 04/04/22 HSBC Bank PLC	0.00%
FFX CAD 04/04/22 BNP Paribas SA	0.00%
IRS NOK NIBOR 2.0% 20SEP27	0.00%
CDS USD REPUBLIC O 1.0% 20JUN23	0.00%
FFX SGD 15/06/22 BNP Paribas SA	0.00%
FFX USD 27/06/22 Bank of America NA	0.00%
IRS USD LIBOR 1.25% 15DEC26	0.00%
NDIRS CNY 2.5% CNREPOFIX= 15SEP26	0.00%
FFX USD 04/04/22 Standard Chartered Bank	0.00%
Forward Foreign Exchange SEK 04/04/22 JPMorgan Chase Bank	0.00%
IRS MXN TIIE 4.87% 07JUL25	0.00%
Long Gilt Future June 22	0.00%
FFX DKK 01/07/22 Deutsche Bank AG/London	0.00%
OIS USD SOFR 1.7500000% 15JUN52	0.00%

OIS USD SOFR 1.936% 25MAR29	0.00%
OIS USD SOFR 1.8875% 22MAR29	0.00%
FFX USD 05/10/22 BNP Paribas SA	0.00%
IRS USD LIBOR 1.518% 20JAN29	0.00%
SOP RTP GBP 0.8200 16DEC24	0.00%
RPI GBP UKRPI 3.2724999% 15NOV40	0.00%
RPI GBP UKRPI 3.272% 15NOV40	0.00%
Forward Foreign Exchange JPY 04/04/22 Toronto-Dominion Bar	0.00%
FFX USD 20/10/22 Citibank NA	0.00%
OIS CHF SARON 0.294% 10FEB27	0.00%
OIS USD SOFR 1.6175% 09FEB29	0.00%
FFX USD 06/12/22 Citibank NA	0.00%
FFX USD 02/08/22 Citibank NA	0.00%
IRS NZD BBR 3.0% 01NOV23	0.00%
FFX EUR 04/04/22 Morgan Stanley & Co International PLC	0.00%
Ffx Eur 03/05/22 Citibank Na/London	0.00%
FFX USD 21/07/22 Bank of America NA	0.00%
IRS CAD BA 2.0% 14NOV23	0.00%
SOP RTP USD 2.4 16JUN22	0.00%
Three-Month Sofr One-Year Mc Call USD 98.375 14/Apr/2022 (C	0.00%
Forward Foreign Exchange PLN 04/04/22 Citibank NA/London	0.00%
OIS USD SOFR 0.25% 15DEC23	0.00%
IRS USD LIBOR 0.4% 30MAR26	0.00%
Ffx Usd 03/05/22 Citibank Na/London	0.00%
OIS JPY TONAR 0.5% 19JUN49	0.00%
CDS USD PEOPLE'S R -1.0% 20DEC22	0.00%
NDIRS KRW CD_KSDA 1.725% 20MAR24	0.00%
RPI GBP UKRPI 3.0505% 15NOV50	0.00%
OIS USD SOFR 1.43% 31MAR24	0.00%
IRS NZD BBR 3.0% 15DEC23	0.00%
OIS USD SOFR 1.7500000% 15DEC51	0.00%
NDIRS KRW CD_KSDA 1.7849999% 20MAR29	0.00%
Forward Foreign Exchange USD 03/05/22 Citibank NA/London	0.00%
NDIRS KRW CD_KSDA 1.7000000% 16JUN31	0.00%
Forward Foreign Exchange EUR 04/04/22 Toronto-Dominion Ba	0.00%
Ffx Eur 04/04/22 Toronto-Dominion Bank/The	0.00%
Current Accounts SGD	0.00%
IRS USD LIBOR 2.0% 15DEC51	0.00%
OIS USD SOFR 1.7500000% 15JUN32	0.00%
IRS USD LIBOR 1.63% 20JAN29	0.00%
SOP RTP EUR 0.451 23MAY25	0.00%
OIS GBP SONIA 0.75% 21SEP52	0.00%
SOP RTP USD 1.817 01APR22	0.00%
IRS CAD BA 2.06% 28OCT23	0.00%
FFX JPY 04/04/22 Citibank NA	0.00%
IRS CAD BA 1.7125000% 02OCT29	0.00%
SOP RTP USD 1.6209 13APR22	0.00%
OIS USD SOFR 1.0% 15JUN29	0.00%
Forward Foreign Exchange NOK 04/04/22 Citibank NA/London	0.00%
NDIRS CNY 2.75% CNREPOFIX= 15SEP26	0.00%
FFX AUD 04/04/22 Toronto-Dominion Bank/The	0.00%
SOP RTP USD 2.31 11JAN24	0.00%
OIS JPY TONAR 0.0349999% 29NOV29	0.00%
OIS CHF SARON 0.3675% 15JUN27	0.00%
OIS GBP SONIA 0.5% 21SEP27	0.00%
RPI GBP UKRPI 3.74% 15MAR31	0.00%
IRS USD LIBOR 0.5% 16JUN28	0.00%
FFX DKK 01/07/22 Morgan Stanley & Co International PLC	0.00%
OIS USD SOFR 1.48827% 15AUG31	0.00%
OIS GBP SONIA 0.01% 07FEB23	0.00%
OIS USD SOFR 0.5% 15JUN24	0.00%
IRS CAD BA 1.0% 16JUN26	0.00%
IRS CAD BA 1.9% 18DEC29	0.00%
Forward Foreign Exchange SEK 04/04/22 Citibank NA/London	0.00%
OIS USD SOFR 1.5% 15JUN52	0.00%
Us 10Yr Note (Cbt) Bond 21 Jun 2022 Tym2 Comdty	0.00%
IRS CAD BA 1.25% 16JUN31	0.00%
OIS CHF SARON -0.5% 15SEP26	0.00%
Forward Foreign Exchange CAD 04/04/22 Citibank NA/London	0.00%
Euro-Bund Future June 2022	0.00%
OIS JPY TONAR 0.0% 17MAR31	0.00%
RPI GBP UKRPI 3.6999999% 15APR31	0.00%

FFX USD 03/05/22 HSBC Bank PLC	0.00%
Euro-Bund Future Bond 08 Jun 2022 Rxm2 Comdty	0.00%
OIS USD SOFR 1.695% 15NOV31	0.00%
Three-Month Sofr 1-Year Mc Call USD 98.125 10/Jun/2022 (0Qr	0.00%
IRS USD LIBOR 1.0% 16DEC25	0.00%
Forward Foreign Exchange MXN 04/04/22 Citibank NA/London	0.00%
OIS USD SOFR 1.25% 15JUN32	0.00%
US 10Yr Note Future Jun22	0.00%
IRS EUR EURIBOR -0.5% 21SEP24	0.00%
Forward Foreign Exchange AUD 04/04/22 Citibank NA/London	0.00%
SOP RTP USD 1.27 02NOV22	0.00%
IRS CAD BA 1.5% 17JUN30	0.00%
OIS GBP SONIA 0.75% 21SEP32	-0.01%
Cash Backing	-0.01%
Spot FX	-0.01%
AUST 3YR BOND FUT BOND 15/JUN/2022 YMM2 COMDTY	-0.01%
TBA UMBS Single Family 3 Tba 0% 25-Oct-46 US01F0306450	-0.01%
US 10Yr Ultra Fut Bond 21/Jun/2022 Uxym2 Comdty	-0.01%
US LONG BOND(CBT) BOND 21/JUN/2022 USM2 COMDTY	-0.01%
OIS GBP SONIA 0.5% 21SEP24	-0.01%
IRS EUR EURIBOR -0.25% 21SEP27	-0.02%
Deposit Accounts	-0.02%
IRS EUR EURIBOR 0.25% 21SEP32	-0.03%
CAN 10YR BOND FUT BOND 21/JUN/2022 CNM2 COMDTY	-0.03%
3 Month Sofr Fut Interest Rate 19/Sep/2023 Sfrm3 Comdty	-0.03%
IRS Floating Rate Note 17/4/23 Westpac	-0.03% SL3H2G9BP
IRS Floating Rate Note 15/04/23 Westpac	-0.05% SL3L1RTOP
LONG GILT FUTURE BOND 28/JUN/2022 G M2 COMDTY	-0.10%
Euro-Oat Future Bond 08/Jun/2022 Oatm2 Comdty	-0.14%
EURO-BUND FUTURE BOND 08/JUN/2022 RXM2 COMDTY	-0.14%
EURO-BOBL FUTURE BOND 08/JUN/2022 OEM2 COMDTY	-0.33%
Payables	-0.91%
Other	-0.10%
Total (4636 Holdings)	100.00%