

## DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name

Fund name

Period disclosure applies [dd/mm/yyyy]

**Asset name**

Receivables

TBA UMBS Single Family 30Yr 6.5 06/25

TBA UMBS Single Family 30Yr 6.0 06/25

TBA UMBS Single Family 30Yr 5.0 05/25

New Zealand Government 14/04/2033 3.50%

New Zealand Government 15/05/2028 0.25%

New Zealand Government 15/05/2030 4.50%

Fisher and Paykel Healthcare Industries Ltd

New Zealand Government 20/04/2029 3%

Apple Inc

Rabobank Nederland NZ Floating Rate Note 05/04/2027

New Zealand Government 15/4/27 4.5%

Housing New Zealand Limited 18/10/28

Bank Deposit (USD JPM )

Bank of New Zealand Floating Rate Note 19/11/2027

Westpac NZ Floating Rate Note 6/07/2026

NZ Local Govt Fund Agency 15/4/25

ASB Registered Certificate of Deposit 19/05/2025

New Zealand Government 15/05/34 4.25%

NZ Local Govt Fund Agency 15/04/26 1.50%

Auckland International Airport

ASB Bank Floating Rate Note 18/10/2027

Westpac Term Deposit 28/04/2025 4.69%

ASB Registered Certificate of Deposit 9/05/2025

MUFG Registered Certificate of Deposit 4/06/2025

ASB Registered Certificate of Deposit 13/06/2025

New Zealand Government 15/05/2031 1.50%

New Zealand Government 15/5/2032 2%

Rabobank Floating Rate Note 8/12/26

NZ Government Stock 15/05/2035 4.50%

Infratil Ltd

New Zealand Government 15/04/2037 2.75%

Contact Energy Ltd

Nvidia Corporation

ASB Term Deposit 7/07/2025 4.18%

Amazon.Com Inc

ASB Registered Certificate of Deposit 9/06/2025

New Zealand Government 15/05/26 0.50%

Westpac Term Deposit 22/4/25 4.72%

Microsoft Corp

Tba Gnma2 Single Family 30Yr 3.0 04/25 3% US21H0306413

Housing NZ Ltd 15/10/27 4.422%

United States Bond Fixed 4.5% 15-Nov-54 US912810UE63

Goodman Group

Kiwibank Term Deposit 14/10/2025 4.59%

Westpac Term Deposit 15/04/2025 4.81%

Bank of New Zealand Floating Rate Note 23/11/2026

Housing 5/10/26 2.247%

Westpac Term Deposit 4/08/2025 4.09%

MUFG Bank Ltd Registered Certificate of Deposit 5/05/2025

ASB Registered Certificate of Deposit 4/07/2025

Gnma li Mortpass 3.5% 20/Mar/2055 Sf Pn# Mb0255

US3618N5H931

AUS Govt 21/09/2026 0.50%

MUFG Registered Certificate of Deposit 6/05/2025

Mainfreight Ltd

NZ Local Govt Fund Agency 15/5/35 3%

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ANZ Investment Funds

Conservative Balanced Fund

31/03/2025

**% of fund net assets**

Offer number

Fund number

**Security code**

16.51%

2.47% US01F0626634

1.28% US01F0606677

0.91% US01F0506505

0.77% NZGOVDT433C9

0.74% NZGOVDT528C6

0.70% NZGOVDT530C2

0.68% NZFAPE0001S2

0.56% NZGOVDT429C7

0.53% US0378331005

0.52% NZRABDT022C7

0.52% NZGOVDT427C1

0.52% NZHNZD0628L7

0.52%

0.47% NZBNZDT405C9

0.46% NZWNZD0726L8

0.46% NZLGFD008C2

0.46% NZF04DT792C0

0.45% NZGOVDT534C4

0.44% NZLGFD014C0

0.44% NZAIAE0002S6

0.44% NZABBDT045C6

0.44%

0.43% NZF04DT789C6

0.43% NZMUFDP155L7

0.43% NZF04DT800C1

0.42% NZGOVDT531C0

0.42% NZGOVDT532C8

0.41% NZRABDT021C9

0.39% NZGOVDT535C1

0.38% NZIFTE0003S3

0.38% NZGOVDT437C0

0.38% NZCENE0001S6

0.37% US67066G1040

0.37%

0.37% US0231351067

0.37% NZF04DT788C8

0.35% NZGOVDT526C0

0.34%

0.34% US5949181045

0.34% US21H0306413

0.33% NZHNZD0008L2

0.32% US912810UE63

0.32% AU000000GMG2

0.31%

0.31%

0.31% NZBNZDT404C2

0.31% NZHNZD0001L7

0.31%

0.31% NZMUFDP125L0

0.30% NZF04DT807C6

0.29% US3618N5H931

0.28% AU0000106411

0.28% NZMUFDP126L8

0.27% NZMFTE0001S9

0.27% NZLGFD019C9

OFR11075

FND2214

|                                                                                     |                     |
|-------------------------------------------------------------------------------------|---------------------|
| United States Notes Fixed 1.625%                                                    | 0.27% US91282CLV18  |
| French Republic Bond Fixed 2.75% 25/Feb/2030 EUR 1<br>FR001400PM68                  | 0.26% FR001400PM68  |
| Japan Bill Zero Cpn 12/May/2025 JPY 50000                                           | 0.26% JP1742861R26  |
| Cash Deposit (ANZ Bank)                                                             | 0.26%               |
| Csl Limited                                                                         | 0.26% AU000000CSL8  |
| GMT Bond Issuer Ltd 8/10/2029 5.012%                                                | 0.26% NZGMBDT010C1  |
| New Zealand Government 15/05/2041 1.75%                                             | 0.26% NZGOVDT541C9  |
| New Zealand Government 15/05/51 2.75%                                               | 0.25% NZGOVDT551C8  |
| NZ Local Govt Fund Agency 20/4/29 1.5%                                              | 0.25% NZLGFDT012C4  |
| ASB Term Deposit 12/11/2025 3.98%                                                   | 0.25%               |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD<br>1Zs2X4Bf - Repurchase Agreement | 0.24% REPO ZS2X4BF  |
| Goodman Property Trust                                                              | 0.24% NZCPTE0001S9  |
| Health Care REIT Inc                                                                | 0.23% US95040Q1040  |
| Westpac Term Deposit 14/07/25 4.215%                                                | 0.23%               |
| MUFG Registered Certificate of Deposit 23/04/2025                                   | 0.23% NZMUFD0113L6  |
| ASB Registered Certificate of Deposit 23/06/2025                                    | 0.23% NZF04DT793C8  |
| Rabobank NZ Ltd Registered Certificate of Deposit 24/07/2025                        | 0.23% NZF05DT372C0  |
| Australian Government 21/04/27 4.75%                                                | 0.23% AU3TB0000135  |
| NZ Local Govt Funding Agebcy 15/4/27 4.5%                                           | 0.22% NZLGFDT007C4  |
| Mastercard Inc - Class A                                                            | 0.22% US57636Q1040  |
| Scentre Group                                                                       | 0.22% AU000000SCG8  |
| Westpac Term Deposit 16/04/2025 4.745%                                              | 0.22%               |
| Meridian Energy Ltd                                                                 | 0.22% NZMELE0002S7  |
| New Zealand Government 15/05/36 4.25%                                               | 0.21% NZGOVDT536C9  |
| JPM NZD Bank Account                                                                | 0.21%               |
| MUFG Bank Ltd Floating Rate Note 24/11/2026                                         | 0.21% NZMUFD004C2   |
| ASB Term Deposit 08/07/2025 4.19%                                                   | 0.20%               |
| Ebos                                                                                | 0.20% NZEBOE0001S6  |
| ASB Term Deposit 2/02/2026                                                          | 0.20%               |
| Rabobank Floating Rate Note16/03/2026                                               | 0.19% NZRABDT020C1  |
| Alphabet Inc - Class C                                                              | 0.19% US02079K1079  |
| Rabobank Nederland NZ 5/04/2029 5.31%                                               | 0.19% NZRABDT023C5  |
| Novartis Ag-Reg                                                                     | 0.18% CH0012005267  |
| Ryman Healthcare Ltd                                                                | 0.18% NZRYME0001S4  |
| Australian Government 21/4/26 4.25%                                                 | 0.18% AU000XCLWAI8  |
| New Zealand Government Stock 15/05/2054 5.00%                                       | 0.18% NZGOVDT554C2  |
| W.W. Grainger Inc                                                                   | 0.18% US3848021040  |
| Bank Of New York Co Inc                                                             | 0.18% US0640581007  |
| Expeditors International Of Washington Inc                                          | 0.18% US3021301094  |
| Bank of New Zealand 1/9/28 5.872%                                                   | 0.18% NZBNZDT403C4  |
| United States Bond Fixed 4.125% 15-Aug-44 US912810UD80                              | 0.18% US912810UD80  |
| Precinct Properties NZ 24/10/2029 5.42%                                             | 0.17% NZPCNDT005C8  |
| United States Bond Fixed 4.625% 15-Feb-55 US912810UG12                              | 0.17% US912810UG12  |
| Relx Plc                                                                            | 0.17% GB00B2B0DG97  |
| Vector Limited                                                                      | 0.17% NZVCTE0001S7  |
| Meta Platforms Inc Class A                                                          | 0.17% US30303M1027  |
| The A2 Milk Company Limited                                                         | 0.16% NZATME0002S8  |
| BUY NZD:SELL USD 02-Apr-25                                                          | 0.16%               |
| Province Of Quebec Canada Bond Fixed 3.6% 01-Sep-33<br>CA74814ZFS70                 | 0.16% CA74814ZFS70  |
| Ventas Inc                                                                          | 0.16% US92276F1003  |
| Kingdom Of Spain Bond Fixed 3.55% 31/Oct/2033 EUR<br>ES00000012L78                  | 0.16% ES00000012L78 |
| Qualcomm Inc                                                                        | 0.16% US7475251036  |
| Spark New Zealand Ltd                                                               | 0.16% NZTELE0001S4  |
| Commonwealth Bank of Australia                                                      | 0.16% AU000000CBA7  |
| Exelon Corp                                                                         | 0.16% US30161N1019  |
| BHP Billiton Ltd                                                                    | 0.16% AU000000BHP4  |
| Westpac Term Deposit 19/05/25 4.615%                                                | 0.16%               |
| Westpac Term Deposit 23/07/2025 4.215%                                              | 0.15%               |

|                                                        |                    |
|--------------------------------------------------------|--------------------|
| Equinix Inc                                            | 0.15% US29444U7000 |
| NZ Local Govt Fund Agency 15/05/31 2.25%               | 0.15% NZLGFDT017C3 |
| Westpac Term Deposit 5/08/2025 4.075%                  | 0.15%              |
| Fonterra Co-Op Group Ltd Nzcp 22/04/2025               | 0.15% NZFCGDT619C7 |
| Nzgt Tributum Ltd 28/04/2025                           | 0.15% NZTMND1108R9 |
| MUFG Registered Certificate of Deposit 25/06/2025      | 0.15% NZMUFDP176L3 |
| Rabo Registered Certificate of Deposit 28/07/2025      | 0.15% NZF05DT373C8 |
| Autodesk Inc                                           | 0.15% US0527691069 |
| Repurchase Agreement Fixed 4.42% 01/Apr/2025 USD       | 0.15% REPO ZS2X5S1 |
| 1Zs2X5S1 - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.42% 01/Apr/2025 USD       | 0.15% REPO ZS2X5S2 |
| 1Zs2X5S2 - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7D7 |
| 1Zs2X7D7 - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DD |
| 1Zs2X7Dd - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DF |
| 1Zs2X7Df - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DG |
| 1Zs2X7Dg - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DH |
| 1Zs2X7Dh - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DJ |
| 1Zs2X7Dj - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DL |
| 1Zs2X7DI - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DM |
| 1Zs2X7Dm - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DN |
| 1Zs2X7Dn - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DP |
| 1Zs2X7Dp - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DQ |
| 1Zs2X7Dq - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DX |
| 1Zs2X7Dx - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DY |
| 1Zs2X7Dy - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7DZ |
| 1Zs2X7Dz - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7F1 |
| 1Zs2X7F1 - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7F2 |
| 1Zs2X7F2 - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD       | 0.15% REPO ZS2X7F3 |
| 1Zs2X7F3 - Repurchase Agreement                        |                    |
| TBA UMBS Single Family 30Yr 3.0 05/25                  | 0.15% US01F0306526 |
| Japan Bond Fixed 2% 20/Dec/2044 JPY 50000 JP1201911R15 | 0.15% JP1201911R15 |
| Netapp Inc                                             | 0.14% US64110D1046 |
| BUY NZD:SELL USD 04-04-2025 1.7845989                  | 0.14%              |
| BUY USD:SELL NZD 02-Apr-25                             | 0.14%              |
| OlympUS 2025-1 Trust A1L Mortgage                      | 0.14% AU3FN0095428 |
| National Australia Bank 18/03/2030 4.60%               | 0.14% AU3CB0319705 |
| Ebay Inc                                               | 0.14% US2786421030 |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD       | 0.14% REPO ZS2X4B9 |
| 1Zs2X4B9 - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD       | 0.14% REPO ZS2X4BB |
| 1Zs2X4Bb - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD       | 0.14% REPO ZS2X4BG |
| 1Zs2X4Bg - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD       | 0.14% REPO ZS2X4BH |
| 1Zs2X4Bh - Repurchase Agreement                        |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD       | 0.14% REPO ZS2X4BJ |
| 1Zs2X4Bj - Repurchase Agreement                        |                    |

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|-------------------------------------------------------|--------------------|
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4BK |
| 1Zs2X4Bk - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4BL |
| 1Zs2X4Bl - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4BM |
| 1Zs2X4Bm - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4BN |
| 1Zs2X4Bn - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4BP |
| 1Zs2X4BP - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4BQ |
| 1Zs2X4Bq - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4C0 |
| 1Zs2X4C0 - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4C2 |
| 1Zs2X4C2 - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4C3 |
| 1Zs2X4C3 - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4C4 |
| 1Zs2X4C4 - Repurchase Agreement                       |                    |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD      | 0.14% REPO ZS2X4C5 |
| 1Zs2X4C5 - Repurchase Agreement                       |                    |
| Prudential Financial Inc                              | 0.14% US7443201022 |
| Chorus Ltd                                            | 0.14% NZCNUE0001S2 |
| Nzgt Tributum Ltd 27/06/2025                          | 0.14% NZTMND1110R5 |
| Westpac NZ 24/09/2029 4.337%                          | 0.13% NZWNZD0929L8 |
| Queensland Treasury Corp 21/07/37 5.0%                | 0.13% AU3SG0003064 |
| Cash Deposit (J.P. Morgan USD)                        | 0.13%              |
| Adobe Systems Inc                                     | 0.13% US00724F1012 |
| Servicenow Inc                                        | 0.13% US81762P1021 |
| Housing NZ 12/6/25 3.36%                              | 0.13% NZHNZD0625L3 |
| Fletcher Building Ltd                                 | 0.13% NZFBUE0001S0 |
| Mercury NZ Limited                                    | 0.13% NZMRPE0001S2 |
| ANZ Bank 20/02/2030 4.63%                             | 0.13% NZANBDT026C2 |
| Nbn Co Ltd 6/03/2035 5.35%                            | 0.12% AU3CB0319200 |
| Port Of Tauranga Limited                              | 0.12% NZPOTE0003S0 |
| Westpac Banking Term Deposit 18/06/2025 4.415%        | 0.12%              |
| Australian Government 21/12/30 1%                     | 0.12% AU0000087454 |
| Koninklijke Kpn Nv                                    | 0.12% NL0000009082 |
| Housing Australia 27/05/2030 1.52%                    | 0.12% AU3CB0268746 |
| MUFG Registered Certificate of Deposit 21/05/2025     | 0.12% NZMUFD0141L7 |
| Bank of New Zealand Registered Certificate of Deposit | 0.12% NZF01DT860C8 |
| 3/06/2025                                             |                    |
| Westpac Registered Certificate of Deposit 3/06/2025   | 0.12% NZF08DT945C0 |
| MUFG Registered Certificate of Deposit 26/06/2025     | 0.12% NZMUFD0177L1 |
| Summerset Group Holdings Ltd                          | 0.12% NZSUME0001S0 |
| MUFG Registered Certificate of Deposit 17/07/2025     | 0.12% NZMUFD0198L7 |
| NZ Local Govt Fund Agency 15/5/28 2.25                | 0.12% NZLGFD018C1  |
| Veralto Corp                                          | 0.12% US92338C1036 |
| Shell Plc                                             | 0.12% GB00BP6MXD84 |
| Telstra Group Ltd                                     | 0.12% AU000000TSL2 |
| Synopsys Inc                                          | 0.12% US8716071076 |
| Canada Bond Fixed 4% 01/Mar/2029 CAD 1000             | 0.12% CA135087Q988 |
| CA135087Q988                                          |                    |
| Precinct Properties Group                             | 0.12% NZAPTE0001S3 |
| Idexx Laboratories Inc                                | 0.12% US45168D1046 |
| Stride Stapled Group                                  | 0.12% NZSPGE0001S2 |
| Equinor Asa                                           | 0.11% NO0010096985 |
| Auckland Council 17/06/2039 5.745%                    | 0.11% NZAKCDT614C7 |
| Coca Cola Co                                          | 0.11% US1912161007 |
| Electronic Arts Inc                                   | 0.11% US2855121099 |
| Wolters Kluwer                                        | 0.11% NL0000395903 |
| Ball Corporation                                      | 0.11% US0584981064 |
| BNP AUD Bank Account                                  | 0.11%              |
| Housing NZ Ltd 10/09/35 1.534%                        | 0.11% NZHNZD0935L6 |

|                                                         |       |              |
|---------------------------------------------------------|-------|--------------|
| Equity Residential Inc                                  | 0.11% | US29476L1070 |
| Alcon Inc                                               | 0.11% | CH0432492467 |
| Rabobank Floating Rate Note 16/06/2025                  | 0.11% | NZRABDT019C3 |
| Gilead Sciences Inc                                     | 0.11% | US3755581036 |
| Broadridge Financial Solutions                          | 0.11% | US11133T1034 |
| Digital Realty Trust Inc                                | 0.11% | US2538681030 |
| Dexus                                                   | 0.11% | AU000000DXS1 |
| National Australia Bank                                 | 0.10% | AU000000NAB4 |
| Kingdom Of Spain Bond Fixed 3.15% 30/Apr/2035 EUR       | 0.10% | ES0000012O67 |
| ES0000012O67                                            |       |              |
| Umbs Mortpass 5% 01/Jul/2054 Cl Pn# Qi8825              | 0.10% | US3133WFW11  |
| Applied Materials Inc                                   | 0.10% | US0382221051 |
| ANZ Registered Certificate of Deposit 26/03/2026        | 0.10% | NZF02DT628C8 |
| Booking Holdings Ltd                                    | 0.10% | US09857L1089 |
| Kimco Realty Corporation                                | 0.10% | US49446R1095 |
| Cash Deposit (J.P. Morgan AUD)                          | 0.10% |              |
| Alphabet Inc-Cl A                                       | 0.10% | US02079K3059 |
| Automatic Data Processing                               | 0.10% | US0530151036 |
| NZ Local Govt Fund Agency 15/05/2030 4.5%               | 0.10% | NZLGFDT020C7 |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD        | 0.10% | REPO ZS2X7F4 |
| 1Zs2X7F4 - Repurchase Agreement                         |       |              |
| Zurich Insurance Group Ag                               | 0.10% | CH0011075394 |
| Cellnex Telecom Sa                                      | 0.10% | ES0105066007 |
| Citigroup Inc                                           | 0.10% | US1729674242 |
| Simon Property Group Inc                                | 0.10% | US8288061091 |
| Intuit Inc                                              | 0.09% | US4612021034 |
| Freightways Group Ltd                                   | 0.09% | NZFREE0001S0 |
| ANZ Bank 17/9/26 2.999                                  | 0.09% | NZANBDT024C7 |
| Xero Ltd                                                | 0.09% | NZXROE0001S2 |
| Kiwi Income Property Trust                              | 0.09% | NZKPGEO001S9 |
| American Express Co                                     | 0.09% | US0258161092 |
| Transpower Ltd Floating Rate Note 9/06/2025             | 0.09% | NZTRPD0625L0 |
| Westpac Td 19/06/2025 4.34%                             | 0.09% |              |
| Fnma Remics 2025-18 Fm Floating 25/Sep/2054             | 0.09% | US3136BVKH00 |
| Manhattan Associates Inc                                | 0.09% | US5627501092 |
| United States Bond Fixed 3.375% 15-Nov-48 US912810SE91  | 0.09% | US912810SE91 |
| Westpac Term Deposit 11/09/2025 3.935%                  | 0.09% |              |
| Kingdom Of Spain Bond Fixed 0% 31/Jan/2028 EUR          | 0.09% | ES0000012I08 |
| ES0000012I08                                            |       |              |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD        | 0.09% | REPO ZS2X4B6 |
| 1Zs2X4B6 - Repurchase Agreement                         |       |              |
| Koninklijke Ahold Delhaize Nv                           | 0.09% | NL0011794037 |
| Westpac Registered Certificate of Deposit 23/04/2025    | 0.09% | NZF08DT930C2 |
| Umbs Mortpass 5% 01/Apr/2053 Cl Pn# Ma4978              | 0.09% | US31418EQ864 |
| US31418EQ864                                            |       |              |
| SAP Ag                                                  | 0.09% | DE0007164600 |
| Spark New Zealand Ltd Cp 19/06/25                       | 0.09% | NZSPFDP170L7 |
| Trane Technologies Plc                                  | 0.09% | IE00BK9ZQ967 |
| Power Finance Edge 23/06/2025                           | 0.09% | NZPFED0625L7 |
| ANZ Registered Certificate of Deposit 30/10/2025        | 0.09% | NZF02DT591C8 |
| Lennox International Inc                                | 0.09% | US5261071071 |
| Property For Industry Ltd 13/09/2030 5.43%              | 0.09% | NZPFIDT030C0 |
| Australia Pacific Airports (Melbourne) 1/11/2032 5.598% | 0.09% | AU3CB0315125 |
| Toyota Finance Floating Rate Note 11/09/2026            | 0.09% | NZTFSDT845C5 |
| Toyota Finance New Zealand 30/09/2031 4.844%            | 0.09% | NZTFSDT892C7 |
| Precinct Property NZ 28/05/27 2.85%                     | 0.09% | NZPCTDT003C7 |
| AmadeUS It Group Sa                                     | 0.09% | ES0109067019 |
| Sumimoto Mitsui Financial Group                         | 0.09% | JP3890350006 |
| Deutschebank Ag                                         | 0.09% | DE0005140008 |
| State Street Corporation                                | 0.09% | US8574771031 |
| Victoria Treasury Corp 20/11/2040 5.00%                 | 0.09% | AU0000XVGHH6 |
| Port Of Tauranga Ltd Nzcp 24/04/2025                    | 0.09% | NZPOTDP114L3 |

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| United States Bond Fixed 1.875% 15-Feb-41 US912810SW99                | 0.09% US912810SW99 |
| Australian Government 21/11/29 2.75%                                  | 0.09% AU000XCLWAX7 |
| Zoetis Inc                                                            | 0.09% US98978V1035 |
| Federal Realty Investment Trust                                       | 0.08% US3137451015 |
| Canada Bond Fixed 3.25% 01/Dec/2033 CAD 1000<br>CA135087Q723          | 0.08% CA135087Q723 |
| French Republic Bond Fixed 2.75% 25/Oct/2027 EUR 1<br>FR0011317783    | 0.08% FR0011317783 |
| Queensland Treasury Corp 22/08/2035 4.50%                             | 0.08% AU3CB0296580 |
| Contact Energy Ltd Nzcp 19/06/2025                                    | 0.08% NZCENDP170L8 |
| Prologis Inc                                                          | 0.08% US74340W1036 |
| Province Of Ontario Canada Bond Fixed 3.65% 02-Jun-33<br>CA68333ZAY30 | 0.08% CA68333ZAY30 |
| Federation Of Malaysia Bond Fixed 3.519% 20-Apr-28<br>MYBMI2300024    | 0.08% MYBMI2300024 |
| New South Wales Treasury Corp 24/02/2038 5.25%                        | 0.08% AU3SG0003155 |
| Denmark Government Bond Fixed 4.5% 15/Nov/2039 DKK<br>DK0009922320    | 0.08% DK0009922320 |
| Mercadolibre Inc                                                      | 0.08% US58733R1023 |
| Australian Gov 21/11/25 0.25%                                         | 0.08% AU0000095457 |
| Genesis Energy Ltd Nzcp 16/06/2025                                    | 0.08% NZGNEDT139C4 |
| Getlink Se                                                            | 0.08% FR0010533075 |
| Nzgt Tributum Ltd 28/05/2025                                          | 0.08% NZTMND1109R7 |
| United States Notes Fixed 0.125%                                      | 0.08% US912828ZJ22 |
| Hdfc Bank Ltd - Adr                                                   | 0.08% US40415F1012 |
| Metlife Inc                                                           | 0.08% US59156R1086 |
| Property for Industry Ltd                                             | 0.08% NZPFIE0001S5 |
| Tourism Holdings Limited                                              | 0.08% NZHELE0001S9 |
| Tyler Technologies Inc                                                | 0.08% US9022521051 |
| James Hardie Industries - Cdi                                         | 0.08% AU000000JHX1 |
| Dunedin City Treasury 10/10/2033 4.4996%                              | 0.08% NZDCTDT295C3 |
| Curzon Mortgages Plc 1 A2 Floating 28/Jul/2049                        | 0.08% XS2603650370 |
| Logitech International-Reg                                            | 0.08% CH0025751329 |
| Abbott Laboratories                                                   | 0.08% US0028241000 |
| BosphorUS Clo Vi Dac 6A A Floating 25/May/2034                        | 0.08% XS2300337909 |
| Kiwibank 19/10/2027 5.737%                                            | 0.08% NZKIWD1027L2 |
| Severn Trent Plc                                                      | 0.08% GB00B1FH8J72 |
| French Republic Bond Fixed 0.75% 25/Feb/2028 EUR 1<br>FR001400AIN5    | 0.08% FR001400AIN5 |
| Westpac Banking Corporation                                           | 0.08% AU000000WBC1 |
| United States Notes Fixed 1.125%                                      | 0.08% US91282CGK18 |
| Sony Group Corporation                                                | 0.08% JP3435000009 |
| ASB 16/11/26 5.928%                                                   | 0.08% NZABBDG006C3 |
| Essex Property Trust Inc                                              | 0.08% US2971781057 |
| Stockland Trust 25/03/2032 5.42% Call 25/12/2031                      | 0.07% AU3CB0320091 |
| Qbe Insurance Group Limited                                           | 0.07% AU000000QBE9 |
| National Grid Plc                                                     | 0.07% GB00BDR05C01 |
| Bank Deposit (EUR JPM )                                               | 0.07%              |
| United States Notes Fixed 0.125%                                      | 0.07% US91282CDX65 |
| Ing Groep Nv-Cva                                                      | 0.07% NL0011821202 |
| TBA UMBS Single Family 30Yr 5.5 05/25                                 | 0.07% US01F0526560 |
| Experian Plc                                                          | 0.07% GB00B19NLV48 |
| Ferrovial Se                                                          | 0.07% NL0015001FS8 |
| United States Notes Fixed 4.25%                                       | 0.07% US91282CMF58 |
| Planet Fitness Inc - Cl A                                             | 0.07% US72703H1014 |
| Gnma Ii Mortpass 3.5% 20/Nov/2054 Sf Pn# Mb0022<br>US3618N5AY58       | 0.07% US3618N5AY58 |
| Tba Gnma2 Single Family 30Yr 6.5 04/25 6.5% US21H0626448              | 0.07% US21H0626448 |
| Bank Deposit (USD Ccp Im Morgan Stanley )                             | 0.07%              |
| Moodys Corp                                                           | 0.07% US6153691059 |
| Deckers Outdoor Corporation                                           | 0.07% US2435371073 |
| Manulife Financial Corp                                               | 0.07% CA56501R1064 |
| Australian Gas Networks 4/10/2033 5.533%                              | 0.07% AU3CB0320380 |

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| Bank Deposit (USD Futures Rbc )                        | 0.07%              |
| United States Notes Fixed 0.125%                       | 0.07% US91282CCM10 |
| Cardinal Health Inc                                    | 0.07% US14149Y1082 |
| Oceania Healthcare Limited                             | 0.07% NZOCAE0002S0 |
| Umbs Mortpass 5% 01/Jul/2053 CI Pn# Ra8482             | 0.07% US3133KQM787 |
| Cash Deposit (ANZ Bank)                                | 0.07%              |
| Westpac NZ 24/02/26 1.439%                             | 0.07% NZWNZD0226L9 |
| United States Notes Fixed 4%                           | 0.07% US91282CJZ59 |
| Nbn Co Ltd 28/08/2031 5.00%                            | 0.07% AU3CB0312650 |
| Kiwibank Ltd 11/12/2029 4.746%                         | 0.07% NZKIWD1229L4 |
| Sbs Bank 10/04/2030 4.98%                              | 0.07% NZSBBDT424C3 |
| Bank Of Nova Scotia                                    | 0.07% CA0641491075 |
| Crown Castle Inc                                       | 0.07% US22822V1017 |
| Neuberger Berman Loan Advisers Clo 43 Ltd 2021-43A     | 0.07% US64134AAJ16 |
| Netflix Inc                                            | 0.07% US64110L1061 |
| Kiwibank Ltd 19/10/2028 6.254%                         | 0.07% NZKIWD1028L0 |
| Victoria Treasury Corp Floating Rate Note 17/03/2031   | 0.07% AU3SG0002991 |
| Cheniere Energy Inc                                    | 0.07% US16411R2085 |
| Federal Republic Of Germany Bond Fixed 2.3% 15-Feb-33  | 0.07% DE000BU2Z007 |
| DE000BU2Z007                                           |                    |
| Australia Government 21/11/2031 1.00%                  | 0.07% AU0000101792 |
| Taiwan Semiconductor - Spons Adr                       | 0.07% US8740391003 |
| Invitation Homes Inc.                                  | 0.07% US46187W1071 |
| Constellation Software Inc                             | 0.07% CA21037X1006 |
| Cummins Inc                                            | 0.07% US2310211063 |
| London Stock Exchange Group Plc                        | 0.07% GB00B05WJX34 |
| Wheaton PrecioUS Metals Corp                           | 0.07% CA9628791027 |
| Barclays Plc Floating Rate Note 28/05/2035             | 0.07% AU3FN0088993 |
| Commonwealth Bank Of Australia Medium Term Note 2.855% | 0.07% XS3007600581 |
| 26-Feb-32 XS3007600581                                 |                    |
| Te Connectivity Plc                                    | 0.07% IE000IVNQZ81 |
| Bank of New Zealand 19/11/2029 4.889%                  | 0.07% NZBNZDT406C7 |
| Docusign Inc                                           | 0.07% US2561631068 |
| Ameren Corporation                                     | 0.07% US0236081024 |
| Sun Life Financial Inc                                 | 0.07% CA8667961053 |
| Sika Ag-Reg                                            | 0.07% CH0418792922 |
| Sanford Limited                                        | 0.07% NZSANE0001S0 |
| Aristocrat Leisure Limited                             | 0.07% AU000000ALL7 |
| Kingdom Of Spain Bond Fixed 2.4% 31/May/2028 EUR       | 0.07% ES0000012059 |
| ES0000012059                                           |                    |
| United States Notes Fixed 0.75%                        | 0.07% US91282CBJ99 |
| Bank Deposit (CAD JPM )                                | 0.07%              |
| Bank Deposit (USD Bilat Coll BNP )                     | 0.07%              |
| Ing Bank Australia Ltd Floating Rate Note 20/11/2029   | 0.07% AU3FN0093845 |
| Australian Government 21/12/2034 3.50%                 | 0.07% AU0000274706 |
| Lcm 35 Ltd 35A A1R Floating 15/Oct/2034                | 0.07% US50202QAL77 |
| Umbs Mortpass 4.5% 01/Jul/2053 CI Pn# Ra8481           | 0.06% US3133KQM605 |
| Big Yellow Group Plc                                   | 0.06% GB0002869419 |
| Bendigo & Adelaide Bank Floating Rate Note 28/11/2029  | 0.06% AU3FN0094165 |
|                                                        |                    |
| Mitsui Fudosan Co Ltd                                  | 0.06% JP3893200000 |
| Dsv Panalpina A/S                                      | 0.06% DK0060079531 |
| Bank of New Zealand 25/05/28 5.536%                    | 0.06% NZBNZDT402C6 |
| Qantas Airways Ltd                                     | 0.06% AU000000QAN2 |
| Republic Of Singapore Bond Fixed 3.25% 01/Jun/2054     | 0.06% SGXPK17B11U8 |
| SGXPK17B11U8                                           |                    |
| KDDI Corp                                              | 0.06% JP3496400007 |
| Meridian Energy Ltd 21/03/2030 5.40%                   | 0.06% NZMELDT105C9 |
| Ing Bank Australia Ltd 20/11/2029 4.9492%              | 0.06% AU3CB0315596 |
| BOC Hong Kong Holdings Ltd                             | 0.06% HK2388011192 |
| United States Bond Fixed 3% 15/Aug/2048 US912810SD19   | 0.06% US912810SD19 |
|                                                        |                    |
| NYKredit Realkredit As Bond Fixed 1% 01/Apr/2026       | 0.06% DK0009547051 |
| DK0009547051                                           |                    |
| JPM NZD Bank Account - Futures Margin                  | 0.06%              |

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| Cme Group Inc                                                                   | 0.06% US12572Q1058 |
| Vector Ltd 06/10/2026 1.575%                                                    | 0.06% NZVCTDT011C2 |
| Credit Default Swap CDX.NA 1 USD1229                                            | 0.06%              |
| Nutanix Inc - A                                                                 | 0.06% US67059N1081 |
| Australian Government 21/6/51 1.75%                                             | 0.06% AU0000097495 |
| Partners Group Holding Ag                                                       | 0.06% CH0024608827 |
| Treasury Corp Victoria 15/09/2039 5.50%                                         | 0.06% AU3SG0003163 |
| ASB Td 23/06/2025 4.37%                                                         | 0.06%              |
| Auckland International Airport Floating Rate Note 17/04/2026                    | 0.06% NZAIAD0426L4 |
| Banco Santander Sa                                                              | 0.06% ES0113900J37 |
| Santos Limited                                                                  | 0.06% AU000000STO6 |
| Cba 27/11/39 6.152%                                                             | 0.06% AU3CB0315638 |
| Kiwibank 5/10/26 2.635%                                                         | 0.06% NZKIWD1026L4 |
| United States Bond Fixed 1.375% 15-Nov-40 US912810ST60                          | 0.06% US912810ST60 |
| Palmer Square Clo 2021-4 Ltd 2021-4A A Floating                                 | 0.06% US69702EAA38 |
| Nbn Co Ltd Floating Rate Note 28/08/2027                                        | 0.06% AU3FN0090635 |
| Power Finance Edge 7/05/2025                                                    | 0.06% NZPFED0525L9 |
| MUFG Registered Certificate of Deposit 26/05/2025                               | 0.06% NZMUFDP146L6 |
| ANZ Registered Certificate of Deposit 9/06/2025                                 | 0.06% NZF02DT612C2 |
| Intercontinental Exchange Inc                                                   | 0.06% US45866F1049 |
| Power Finance Edge 23/06/2025                                                   | 0.06% NZPFED2506L7 |
| Macquarie Bank Ltd Medium Term Note Fixed 2.778% 25-Feb-30 XS3009687081         | 0.06% XS3009687081 |
| Power Finance Edge 28/07/2025                                                   | 0.06% NZPFED0725L5 |
| Serko Ltd                                                                       | 0.06% NZSKOE0001S7 |
| Japan Bond Fixed 0.7% 20/Jun/2051 JPY 50000                                     | 0.06% JP1300711M79 |
| JP1300711M79                                                                    |                    |
| Rockwell Automation Inc                                                         | 0.06% US7739031091 |
| Advanced Micro Devices                                                          | 0.06% US0079031078 |
| Kiwibank 11/12/2030 2.36%                                                       | 0.06% NZKIWD1230L2 |
| Deutsche Kreditbank Ag Bond Fixed 3% 02/Jul/2030                                | 0.06% DE000DKB0531 |
| DE000DKB0531                                                                    |                    |
| Goldman Sachs Group Inc/The Callable Notes 23-Oct-30 23-Oct-30 US38141GB607     | 0.06% US38141GB607 |
| Morgan Stanley Callable Notes Variable 18/Oct/2030 18-Oct-30 US61747YFU47       | 0.06% US61747YFU47 |
| SSE Plc                                                                         | 0.06% GB0007908733 |
| Australian Government 21/11/33 3%                                               | 0.06% AU0000217101 |
| JPMorgan Chase & Co Callable Notes Variable 22-Oct-30 22-Oct-30 US46647PEQ54    | 0.06% US46647PEQ54 |
| United States Bond Fixed 2.375% 15-Nov-49 US912810SK51                          | 0.06% US912810SK51 |
| Molson Coors Beverage Co                                                        | 0.06% US60871R2094 |
| Edp-Energias De Portugal Sa                                                     | 0.06% PTEDP0AM0009 |
| Wells Fargo & Co Callable Medium Term Note 23-Jan-30 23-Jan-30 US95000U3J01     | 0.06% US95000U3J01 |
| Bank Of America Corp Callable Medium Term Note 23-Jul-30 23-Jul-30 US06051GHV41 | 0.06% US06051GHV41 |
| Fhlmcgld Mortpass 4.95% 01/Jan/2030 Wn Pn# Wn5207                               | 0.06% US3132XKYD33 |
| Aust Government 21/06/34 4.25%                                                  | 0.06% AU3TB0000200 |
| Rb Global Inc                                                                   | 0.06% CA74935Q1072 |
| Zebra Technologies Corp-CI A                                                    | 0.06% US9892071054 |
| Fp Ignition Trust 2024.1A Mortgage                                              | 0.06% NZFPII1001R7 |
| Unibail-RodAMCO-Westfield Stapled Securities                                    | 0.06% FR0013326246 |
| Australian Government 21/5/32 1.25%                                             | 0.06% AU0000075681 |
| Johnson & Johnson                                                               | 0.06% US4781601046 |
| Edwards Lifesciences Corp                                                       | 0.06% US28176E1082 |
| Meta Platforms Inc Callable Notes Fixed 5.4% 15-Aug-54                          | 0.06% US30303M8V78 |
| US30303M8V78                                                                    |                    |
| Ballyrock Clo 2019-1 Ltd 2019-1A A1R Floating                                   | 0.06% US05875JAJ88 |
| Vital Healthcare Property Trust                                                 | 0.06% NZCHPE0001S4 |
| Voya Clo 2017-3 Ltd 2017-3A A1Rr Floating                                       | 0.06% US92915QBG73 |

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| Australian Government 21/05/28 2.25%                                                | 0.06% AU000XCLWAR9 |
| Shopify Inc - Class A                                                               | 0.06% CA82509L1076 |
| Auckland City Council 27/07/26 3.338                                                | 0.06% NZAKCDT410C0 |
| Tesla Inc                                                                           | 0.06% US88160R1014 |
| United States Notes Fixed 0.5%                                                      | 0.06% US9128283R96 |
| Tralee Clo V Ltd 2018-5A A1Rr Floating 20/Oct/2034                                  | 0.06% US89300JBA51 |
| New South Wales Treasury Corp 20/02/2037 4.75%                                      | 0.06% AU3SG0002975 |
| Umbs Mortpass 4.5% 01/Feb/2053 CI Pn# Ra8520                                        | 0.06% US3133KQPD24 |
| Derwent London Plc                                                                  | 0.06% GB0002652740 |
| American Tower Corp Reit Inc                                                        | 0.06% US03027X1000 |
| Queensland Treasury Corp Floating Rate Note 10/05/29                                | 0.06% AU3SG0003148 |
| Invesco Clo Ltd 2021-2A A Floating 15/Jul/2034                                      | 0.06% US46149MAA45 |
| Tower Bridge Funding 2024-3 Plc 2024-3X A Floating                                  | 0.06% XS2885223672 |
| Vicinity Centers                                                                    | 0.06% AU000000VCX7 |
| Genesis Energy Ltd NZ Cp 11/04/25                                                   | 0.06% NZGNEDT133C7 |
| Mettler-Toledo International                                                        | 0.05% US5926881054 |
| Rio Tinto Limited                                                                   | 0.05% AU000000RIO1 |
| Ausnet Services Holdings 12/02/2055 6.187%                                          | 0.05% AU3CB0318152 |
| Investore Property Ltd 25/02/27 4.00%                                               | 0.05% NZIPLDT003C9 |
| Umbs Mortpass 4% 01/Jul/2053 CI Pn# Ra8480                                          | 0.05% US3133KQM522 |
| Credit Default Swap ITRAXX 5 EUR1229                                                | 0.05%              |
| Mirvac Group                                                                        | 0.05% AU000000MGR9 |
| Westpac Au Floating Rate Note 21/01/2030                                            | 0.05% AU3FN0094843 |
| Lloyds Banking Group Plc                                                            | 0.05% GB0008706128 |
| United States Notes Fixed 4%                                                        | 0.05% US91282CGQ87 |
| Invesco Euro Clo V Dac 5X Ar Floating 15/Jan/2034                                   | 0.05% XS3036677253 |
| Cousins Properties Inc                                                              | 0.05% US2227955026 |
| Zscaler Inc                                                                         | 0.05% US98980G1022 |
| Scentre Group Trust Floating Rate Note 31/03/2055                                   | 0.05% AU3FN0097184 |
| Ansys Inc                                                                           | 0.05% US03662Q1058 |
| Denmark Government Bond Fixed 2.25% 15/Nov/2033                                     | 0.05% DK0009924532 |
| DK0009924532                                                                        |                    |
| Abn Amro Bank Nv Medium Term Note Variable 24-Feb-27 24-Feb-27 XS3008572649         | 0.05% XS3008572649 |
| LVMH Moet Hennessy Louis Vuitton Sa                                                 | 0.05% FR0000121014 |
| Hoya Corp                                                                           | 0.05% JP3837800006 |
| United Utilities Water Finance Plc Callable Medium 3.5% 27-Feb-33 XS3011736108      | 0.05% XS3011736108 |
| Toyota Finance New Zealand Floating Rate Note 18/05/2026                            | 0.05% NZTFSDT835C6 |
| Atlas Senior Loan Fund Xviii Ltd 2021-18A A1R                                       | 0.05% US04943EAQ44 |
| Govt Of The Hong Kong Special Admin Region Of The 1.25% 29-Jun-27 HK0000345436      | 0.05% HK0000345436 |
| French Republic Bond Fixed 0% 25/Nov/2029 EUR 1                                     | 0.05% FR0013451507 |
| FR0013451507                                                                        |                    |
| Entergy Corp                                                                        | 0.05% US29364G1031 |
| TBA UMBS Single Family 30Yr 5.0 04/25                                               | 0.05% US01F0506430 |
| Danaher Corp                                                                        | 0.05% US2358511028 |
| Macquarie Group Ltd                                                                 | 0.05% AU000000MQG1 |
| Best Buy Co Inc                                                                     | 0.05% US0865161014 |
| Intuitive Surgical Inc                                                              | 0.05% US46120E6023 |
| Scentre Group Trust 27/11/2029 5.20%                                                | 0.05% AU3CB0315836 |
| Synchrony Financial                                                                 | 0.05% US87165B1035 |
| Lloyds Banking Group Plc 10/06/2027 5.3906%                                         | 0.05% AU3CB0290096 |
| Fnma Remics 2025-16 Fn Floating 25/Jan/2055                                         | 0.05% US3136BU6A37 |
| Cisco Systems                                                                       | 0.05% US17275R1023 |
| Onto Innovation Inc                                                                 | 0.05% US6833441057 |
| United States Notes Fixed 4.5%                                                      | 0.05% US91282CJJ18 |
| VinCI Sa                                                                            | 0.05% FR0000125486 |
| Cooperatieve Rabobank Ua Callable Medium Term Note 01-Nov-30 01-Nov-30 XS3008638176 | 0.05% XS3008638176 |
| British Land Co.                                                                    | 0.05% GB0001367019 |
| Athene Global Funding Bond Fixed 5.339% 15-Jan-27                                   | 0.05% US04685A3R01 |
| US04685A3R01                                                                        |                    |
| Thermo Fisher Scientific Inc                                                        | 0.05% US8835561023 |

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| United States Notes Fixed 4.25%                                   | 0.05% US91282CLW90 |
| New South Wales Treasury Corp 20/09/2035 4.75%                    | 0.05% AU3SG0002926 |
| Japan Bond Fixed 0.1% 10/Mar/2029 JPY 100000                      | 0.05% JP1120241K56 |
| Victoria Treasury Corp 15/09/2036 4.75%                           | 0.05% AU3SG0002710 |
| UBS Group Ag Callable Notes Variable 02/Apr/2032 02-Apr-32        | 0.05% CH1174335740 |
| CH1174335740                                                      |                    |
| Citigroup Inc Callable Notes Variable 13/Feb/2035 13-Feb-35       | 0.05% US172967PG03 |
| US172967PG03                                                      |                    |
| United States Notes Fixed 4.375%                                  | 0.05% US91282CKQ32 |
| Santander Drive Auto Receivables Trust 2025-2                     | 0.05% US80287NAC92 |
| Province Of Quebec Canada Bond Fixed 4.45% 01-Sep-34              | 0.05% CA74814ZFT53 |
| CA74814ZFT53                                                      |                    |
| Recruit Holdings Co Limited                                       | 0.05% JP3970300004 |
| National Storage Reit                                             | 0.05% AU000000NSR2 |
| United States Notes Fixed 3.5%                                    | 0.05% US91282CGM73 |
| Nationwide Building Society Medium Term Note Fixed 4.5% 01-Nov-26 | 0.05% XS2710354544 |
| XS2710354544                                                      |                    |
| Standard Chartered Bank Singapore Ltd Medium Term 3.324%          | 0.05% XS2821666745 |
| 28-May-27                                                         |                    |
| XS2821666745                                                      |                    |
| Aia Group Ltd                                                     | 0.05% HK0000069689 |
| Repurchase Agreement Fixed 4.45% 01/Apr/2025 USD                  | 0.05% REPO ZS2X4C1 |
| 1Zs2X4C1 - Repurchase Agreement                                   |                    |
| ANZ Banking Group Ltd                                             | 0.05% AU000000ANZ3 |
| Korea Housing Finance Corp Bond Fixed 2.742% 05-Mar-30            | 0.05% XS2994527351 |
| XS2994527351                                                      |                    |
| Ferguson Enterprises Inc                                          | 0.05% US31488V1070 |
| National Australia Bank 22/03/2029 4.85%                          | 0.05% AU3CB0307932 |
| Fonterra Co-Op Group Nzcp 10/04/2025                              | 0.05% NZFCGDT611C4 |
| Nordea Bank Abp                                                   | 0.05% FI4000297767 |
| Aust Government 21/04/29 3.25%                                    | 0.05% AU3TB0000150 |
| Umbs Mortpass 3.5% 01/Jan/2053 Cl Pn# Sd8285                      | 0.05% US3132DWF240 |
| Charles River Laboratories                                        | 0.05% US1598641074 |
| Qph Finance Pty Co Ltd 5/03/2035 5.695%                           | 0.05% AU3CB0319176 |
| Gpt Group Limited                                                 | 0.05% AU000000GPT8 |
| United States Notes Fixed 4.625%                                  | 0.05% US91282CMM00 |
| Pandora A/S                                                       | 0.05% DK0060252690 |
| Healthpeak Properties Inc                                         | 0.05% US42250P1030 |
| MUFG Registered Certificate of Deposit 24/04/2025                 | 0.05% NZMUFD114L4  |
| Sempra                                                            | 0.05% US8168511090 |
| Japan Bill Zero Cpn 02/Jun/2025 JPY 50000                         | 0.05% JP1742901R36 |
| United States Notes Fixed 3.875%                                  | 0.05% US91282CLF67 |
| United Utilities Group Plc                                        | 0.05% GB00B39J2M42 |
| American Electric Power                                           | 0.05% US0255371017 |
| Housing Australia 28/03/2029 2.38%                                | 0.05% AU3CB0262038 |
| Citigroup Inc Callable Notes Variable 24/Jan/2036 24-Jan-36       | 0.05% US172967PU96 |
| US172967PU96                                                      |                    |
| Investore Property Limited                                        | 0.05% NZIPLE0001S3 |
| Dominion Energy Inc                                               | 0.05% US25746U1097 |
| United States Notes Fixed 4.25%                                   | 0.05% US91282CME83 |
| TBA UMBS Single Family 30Yr 6.0 05/25                             | 0.05% US01F0606594 |
| Bristol-Myers Squibb Co                                           | 0.05% US1101221083 |
| Essential Utilities Inc                                           | 0.04% US29670G1022 |
| Infrastrutture Wireless Italiane Spa                              | 0.04% IT0005090300 |
| United States Notes Fixed 4.125%                                  | 0.04% US91282CMH15 |
| United States Notes Fixed 4.125%                                  | 0.04% US91282CMP31 |
| Synopsis Inc Callable Notes Fixed 5.15% 01-Apr-35                 | 0.04% US871607AE70 |
| US871607AE70                                                      |                    |
| Keysight Technologies Inc                                         | 0.04% US49338L1035 |
| Veeva Systems Inc-Class A                                         | 0.04% US9224751084 |
| Govt Of The Hong Kong Special Admin Region Of The 1.89% 02-Mar-32 | 0.04% HK0000329679 |
| HK0000329679                                                      |                    |
| Blackrock European Clo Iii Designated Activity Co                 | 0.04% XS2348330064 |
| Extra Space Storage Inc                                           | 0.04% US30225T1025 |
| Achmea Bank Nv Medium Term Note Fixed 2.625% 15-Oct-27            | 0.04% XS2919192869 |
| XS2919192869                                                      |                    |

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| Toyota Finance Au 22/01/2030 5.20%                                             | 0.04% AU3CB0317493 |
| Generali                                                                       | 0.04% IT0000062072 |
| New South Wales Treasury Corp 20/02/32 1.50%                                   | 0.04% AU3SG0002389 |
| 3i Group Plc                                                                   | 0.04% GB00B1YW4409 |
| Carvana Auto Receivables Trust 2025-P1 2025-P1 A3                              | 0.04% US14689MAC47 |
| ANZ Au 11/09/2028 4.95%                                                        | 0.04% AU3CB0302404 |
| Air Liquide                                                                    | 0.04% FR0000120073 |
| ANZ Au 15/01/2035 5.545%                                                       | 0.04% AU3CB0317162 |
| Cba 09/01/30 4.75%                                                             | 0.04% AU3CB0317071 |
| Toronto-Dominion Bank/The Bond Variable 19-Oct-26 19-Oct-26 XS2804485758       | 0.04% XS2804485758 |
| Kingdom Of Norway Bond Fixed 1.75% 17/Feb/2027 NOK NO0010786288                | 0.04% NO0010786288 |
| Chartwell Retirement Residences                                                | 0.04% CA16141A1030 |
| Kingdom Of Norway Bond Fixed 3% 15/Aug/2033 NOK NO0012837642                   | 0.04% NO0012837642 |
| University Of Melbourne 22/8/29 4.674%                                         | 0.04% AU3CB0291276 |
| Chase Auto Owner Trust 2024-4 2024-4A A3 4.94%                                 | 0.04% US16144YAC21 |
| Unite Group Plc                                                                | 0.04% GB0006928617 |
| Bunge Global Sa                                                                | 0.04% CH1300646267 |
| Standard Chartered Bank Singapore Ltd Bond Fixed 2.595% 02-Oct-28 XS2909746740 | 0.04% XS2909746740 |
| Bank Deposit (JPY Ccp Vm Morgan Stanley )                                      | 0.04%              |
| Fiserv Inc Callable Notes Fixed 3.5% 01/Jul/2029 US337738AU25                  | 0.04% US337738AU25 |
| Kingdom Of Spain Bond Fixed 2.7% 31/Jan/2030 EUR ES0000012000                  | 0.04% ES0000012000 |
| Astrazeneca Plc                                                                | 0.04% GB0009895292 |
| Comcast Corporation - Class A                                                  | 0.04% US20030N1019 |
| Overnight Index Swap SOFR /3% USD0330                                          | 0.04%              |
| United States Notes Fixed 4.125%                                               | 0.04% US91282CFV81 |
| Genesis Energy Ltd                                                             | 0.04% NZGNEE0001S7 |
| UDC Endeavour Auto Abs Trust 2024-1A                                           | 0.04% NZUDCDD001R8 |
| Australian Government Treasury 21/03/2036 4.25%                                | 0.04% AU0000381832 |
| Sfs Auto Receivables Securitization Trust 2023-1                               | 0.04% US78398AAD54 |
| Palmer Square Clo 2015-1 Ltd 2015-1A A1A5 Floating                             | 0.04% US69689ABU34 |
| United States Notes Fixed 4.125%                                               | 0.04% US91282CMA61 |
| Shurgard Self Storage Ltd                                                      | 0.04% GG00BQZCBZ44 |
| Sydney Airport Finance 19/04/2034 5.90%                                        | 0.04% AU3CB0308864 |
| Kingdom Of Sweden Bond Fixed 1% 12/Nov/2026 SEK SE0007125927                   | 0.04% SE0007125927 |
| Essilorluxottica                                                               | 0.04% FR0000121667 |
| Woolworths Group Ltd 29/11/2034 5.91%                                          | 0.04% AU3CB0315976 |
| Lonsdale Finance Pty Ltd 19/11/2031 5.50%                                      | 0.04% AU3CB0315539 |
| Lowes Cos Inc                                                                  | 0.04% US5486611073 |
| Dcc Plc                                                                        | 0.04% IE0002424939 |
| Totalenergies Capital Sa Callable Notes Fixed 5.638% 05-Apr-64 US89157XAC56    | 0.04% US89157XAC56 |
| Japan Bond Fixed 2.3% 20/Dec/2054 JPY 50000 JP1300851R17                       | 0.04% JP1300851R17 |
| Arvida Group Ltd 22/02/28 2.87%                                                | 0.04% NZARVDT001C7 |
| Equity Lifestyle Properties Inc                                                | 0.04% US29472R1086 |
| United States Notes Fixed 0.875%                                               | 0.04% US91282CAV37 |
| Westpac NZ 14/02/2029 6.73%                                                    | 0.04% NZWNZD02T2L8 |
| Kingdom Of Norway Bond Fixed 1.375% 19/Aug/2030 NO0010875230                   | 0.04% NO0010875230 |
| Galp Energia Sgps Sa                                                           | 0.04% PTGALOAM0009 |
| Ing Bank Australia Ltd 22/03/2027 4.837%                                       | 0.04% AU3CB0307908 |
| Australian Government 21/11/28 2.75                                            | 0.04% AU000XCLWAU3 |
| Tag Immobilien Ag                                                              | 0.04% DE0008303504 |
| Orica Ltd                                                                      | 0.04% AU000000ORI1 |
| United States Notes Fixed 1.25%                                                | 0.04% US91282CCS89 |
| United States Notes Fixed 3.875%                                               | 0.04% US91282CHT18 |
| Flutter Entertainment Plc                                                      | 0.04% IE00BWT6H894 |

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| Kingdom Of Norway Bond Fixed 3.625% 13/Apr/2034<br>NO0013148338                        | 0.04% NO0013148338  |
| Schneider Electric Se                                                                  | 0.04% FR0000121972  |
| Pepsico Inc                                                                            | 0.04% US7134481081  |
| United States Notes Fixed 1.375%                                                       | 0.04% US91282CDJ71  |
| Meta Platforms Inc Callable Notes Fixed 5.6% 15-May-53<br>US30303M8Q83                 | 0.04% US30303M8Q83  |
| Kookmin Bank Bond Fixed 4% 13/Apr/2027 EUR 1000<br>XS2681940370                        | 0.04% XS2681940370  |
| AT&T Inc                                                                               | 0.04% US00206R1023  |
| Hartford Insurance Group Inc                                                           | 0.04% US4165151048  |
| Denmark Government Bond Fixed 0.5% 15/Nov/2027 DKK<br>DK0009923567                     | 0.04% DK0009923567  |
| Australian Government 21/06/2054 4.75%                                                 | 0.04% AU0000300535  |
| Mercury NZ Ltd Nzcp 17/04/2025                                                         | 0.04% NZMICYDT353C2 |
| Fonterra Co-Op Group Ltd Nzcp 17/04/2025                                               | 0.04% NZFCGDT613C0  |
| Morgan Stanley Callable Medium Term Note Variable 13-Apr-<br>28 13-Apr-28 US61747YFP51 | 0.04% US61747YFP51  |
| Citigroup Inc Callable Notes Variable 25/May/2034 25-May-34<br>US17327CAR43            | 0.04% US17327CAR43  |
| United States Notes Fixed 3.375%                                                       | 0.04% US91282CHC82  |
| United States Notes Fixed 1.875%                                                       | 0.04% US91282CDY49  |
| Verizon Communications Inc                                                             | 0.04% US92343V1044  |
| Umbs Mortpass 4.5% 01/Jun/2053 CI Pn# Cb6609<br>US3140QSKX85                           | 0.04% US3140QSKX85  |
| Duke Energy Corporation                                                                | 0.04% US26441C2044  |
| Barclays Plc Callable Notes Variable 09/May/2027 09-May-27<br>US06738ECF07             | 0.04% US06738ECF07  |
| Coles Group 27/8/30 2.1%                                                               | 0.04% AU3CB0274017  |
| Kingdom Of Sweden Bond Fixed 0.75% 12/Nov/2029 SEK<br>SE0011281922                     | 0.04% SE0011281922  |
| Public Service Enterprise Group                                                        | 0.04% US7445731067  |
| United States Notes Fixed 0.5%                                                         | 0.04% US91282CAU53  |
| United States Notes Fixed 0.375%                                                       | 0.04% US91282CAL54  |
| United States Notes Fixed 2.875%                                                       | 0.04% US91282CEP23  |
| Enbridge Inc                                                                           | 0.04% CA29250N1050  |
| Republic Of Peru Bond Fixed 6.95% 12/Aug/2031 Pen<br>US715638BE14                      | 0.04% US715638BE14  |
| AMCO R Plc-Cdi                                                                         | 0.04% AU000000AMC4  |
| Aena S.M.E. S.A.                                                                       | 0.04% ES0105046009  |
| United States Notes Fixed 0.625%                                                       | 0.04% US91282CAE12  |
| Apidos Clo Xi 2012-11A Ar4 Floating 17/Apr/2034                                        | 0.04% US03763YBY14  |
| Nisource Inc                                                                           | 0.04% US65473P1057  |
| Union Pacific Corp                                                                     | 0.04% US9078181081  |
| Aes Corp/The Callable Notes Fixed 5.45% 01-Jun-28<br>US00130HCH66                      | 0.04% US00130HCH66  |
| Northern Star Resources Ltd                                                            | 0.04% AU000000NST8  |
| Kroger Co                                                                              | 0.04% US5010441013  |
| Scentre Group Trust 27/11/2034 5.90%                                                   | 0.04% AU3CB0315844  |
| Hca Healthcare Inc                                                                     | 0.04% US40412C1018  |
| United States Notes Fixed 2.75%                                                        | 0.04% US91282CFF32  |
| United States Notes Fixed 1.625%                                                       | 0.04% US91282CCB54  |
| United States Notes Fixed 4.375%                                                       | 0.04% US91282CMD01  |
| Treasury Corp Of Victoria Bond Fixed 2.25% 15-Sep-33<br>AU3SG0002504                   | 0.04% AU3SG0002504  |
| United States Notes Fixed 4.125%                                                       | 0.04% US91282CLR06  |
| United States Notes Fixed 3.875%                                                       | 0.04% US91282CLQ23  |
| Harbour No 2 Plc 2 A2 Floating 28/Oct/2054                                             | 0.04% XS2902730725  |
| United States Notes Fixed 4.25%                                                        | 0.04% US91282CMN82  |
| L'Oreal                                                                                | 0.04% FR0000120321  |
| Ausnet Services Holdings Floating Rate Note 12/02/2055                                 | 0.04% AU3FN0095519  |
| Kingdom Of Norway Bond Fixed 2% 26/Apr/2028 NOK<br>NO0010821598                        | 0.04% NO0010821598  |
| Investore Property Ltd 31/8/27 2.4%                                                    | 0.04% NZIPLDT002C1  |

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| Ausgrid Finance Pty Ltd 28/03/2031 5.408%                     | 0.04% AU3CB0308146 |
| Koninklijke Vopak Nv                                          | 0.04% NL0009432491 |
| Boston Scientific                                             | 0.04% US1011371077 |
| Macquarie Bank Ltd 20/02/2035 5.603%                          | 0.04% AU3CB0312395 |
| French Republic Bond Fixed 2.75% 25/Feb/2029 EUR 1            | 0.04% FR001400HI98 |
| FR001400HI98                                                  |                    |
| Conagra Brands Inc                                            | 0.04% US2058871029 |
| Japan Bond Fixed 2.2% 20/Mar/2064 JPY 50000                   | 0.04% JP1400171Q50 |
| JP1400171Q50                                                  |                    |
| Brambles Limited                                              | 0.04% AU000000BXB1 |
| Nsw Ports Finance Co Pty 19/09/2031 5.042%                    | 0.04% AU3CB0313591 |
| Madison Park Funding Xlix Ltd 2021-49A Ar Floating            | 0.04% US55820VAL71 |
| Gs Mortgage Securities Corp Trust 2021-Dm 2021-Dm             | 0.04% US36265AAA97 |
| Port Of Tauranga 29/9/25 1.02%                                | 0.04% NZPOTD0925L1 |
| United States Notes Fixed 1.125%                              | 0.04% US91282CBL46 |
| United States Notes Fixed 3.625%                              | 0.04% US91282CLK52 |
| Republic Of Ireland Bond Fixed 1% 15/May/2026 EUR             | 0.04% IE00BV8C9418 |
| IE00BV8C9418                                                  |                    |
| Fanuc Corp                                                    | 0.04% JP3802400006 |
| United States Notes Fixed 3.5%                                | 0.03% US91282CLN91 |
| Prestige Auto Receivables Trust 2024-2 2024-2A A2             | 0.03% US74113SAB34 |
| Athene Global Funding Medium Term Note Variable 23-Feb-27     | 0.03% XS2757986224 |
| 23-Feb-27 XS2757986224                                        |                    |
| GMT Bond Issuer Ltd 20/12/27 3.656%                           | 0.03% NZGMBDT008C5 |
| Klepierre                                                     | 0.03% FR0000121964 |
| Kingdom Of Sweden Bond Fixed 0.75% 12/May/2028 SEK            | 0.03% SE0009496367 |
| SE0009496367                                                  |                    |
| Hong Kong Government Infrastructure Bond Programme            | 0.03% HK0001088944 |
| 3.23% 05-Dec-29 HK0001088944                                  |                    |
| Western Australia Treasury Corp 21/07/2032 4.50%              | 0.03% AU3SG0003023 |
| Denmark Government Bond Fixed 0.5% 15/Nov/2029 DKK            | 0.03% DK0009923807 |
| DK0009923807                                                  |                    |
| Agl Clo 14 Ltd 2021-14A Ar Floating 02/Dec/2034               | 0.03% US00851WAL37 |
| Queensland Treasury Corp 22/08/2033 2.00%                     | 0.03% AU3CB0284172 |
| Clorox Company                                                | 0.03% US1890541097 |
| Kingdom Of Norway Bond Fixed 2.125% 18/May/2032               | 0.03% NO0012440397 |
| NO0012440397                                                  |                    |
| Western Australia Treasury 20/7/28 3.25%%                     | 0.03% AU3SG0001829 |
| Sun Hung Kai Properites Limited                               | 0.03% HK0016000132 |
| Lam Research Corp                                             | 0.03% US5128073062 |
| Aurizon Finance Pty Ltd 9/3/28 3%                             | 0.03% AU3CB0278380 |
| Swiss Confederation Bond Fixed 0% 26/Jun/2034 CHF             | 0.03% CH0440081393 |
| CH0440081393                                                  |                    |
| JPMorgan Chase & Co Callable Notes Variable 22-Oct-27 22-     | 0.03% US46647PDW32 |
| Oct-27 US46647PDW32                                           |                    |
| JPMorgan Chase & Co Callable Notes Variable 23-Jan-28 23-     | 0.03% US46647PDZ62 |
| Jan-28 US46647PDZ62                                           |                    |
| Ihg Finance Llc Callable Medium Term Note Fixed 4.375% 28-    | 0.03% XS2723593187 |
| Nov-29 XS2723593187                                           |                    |
| Gsk Plc                                                       | 0.03% GB00BN7SWP63 |
| Intl Finance Corp 19/12/2028 4.875%                           | 0.03% NZIFCDT016C4 |
| Wells Fargo Bank Na Callable Notes Variable 11-Dec-26 11-Dec- | 0.03% US94988J6G76 |
| 26 US94988J6G76                                               |                    |
| Western Sydney Uni 8/12/2027 1.606%                           | 0.03% AU3CB0276673 |
| Meridian Energy Ltd 27/6/25 4.21%                             | 0.03% NZMELDT042C4 |
| Nokia Oyj                                                     | 0.03% FI0009000681 |
| Lloyd Banking Group Au Floating Rate Note 29/08/34            | 0.03% AU3FN0090866 |
| United States Notes Fixed 1.75%                               | 0.03% US91282CDW82 |
| HUBSpot Inc                                                   | 0.03% US4435731009 |
| Carvana Auto Receivables Trust 2025-P1 2025-P1 A2             | 0.03% US14689MAB63 |
| Nationwide Building Society Callable Medium Term 18-Oct-27    | 0.03% US63861WAJ45 |
| 18-Oct-27 US63861WAJ45                                        |                    |
| Dsm-Firmenich Ag                                              | 0.03% CH1216478797 |
| GaCI FIRST Investment Co Callable Medium Term Note 5.25%      | 0.03% XS2987801359 |
| 29-Jan-30 XS2987801359                                        |                    |

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| General Motors Co                                                              | 0.03% US37045V1008 |
| Suncorp Group Ltd                                                              | 0.03% AU000000SUN6 |
| Japan Bond Fixed 0.4% 20/Jun/2029 JPY 50000 JP1051711Q82                       | 0.03% JP1051711Q82 |
| Charter Hall Group                                                             | 0.03% AU000000CHCO |
| Bank Deposit (USD Tba Coll BOA MI )                                            | 0.03%              |
| Cassa Depositi E Prestiti Spa Notes Fixed 5.75% 05-May-26                      | 0.03% XS2616750563 |
| XS2616750563                                                                   |                    |
| United Mexican States Bond Fixed 7.75% 29/May/2031                             | 0.03% MX0MGO0000P2 |
| MX0MGO0000P2                                                                   |                    |
| Carmax Select Receivables Trust 2025-A 2025-A A3                               | 0.03% US14319UAC45 |
| Aurizon Network Pty Ltd 2/9/30 2.9%                                            | 0.03% AU3CB0274173 |
| Sky City Entertainment Group                                                   | 0.03% NZSKCE0001S2 |
| Umbs Mortpass 4.5% 01/Feb/2053 Cl Pn# Sd3886                                   | 0.03% US3132E0J787 |
| Japan Bond Fixed 2.2% 20/Jun/2054 JPY 50000 JP1300831Q70                       | 0.03% JP1300831Q70 |
| Bureau Veritas Sa                                                              | 0.03% FR0006174348 |
| Warehouses De Pauw Sca                                                         | 0.03% BE0974349814 |
| Cvc CordatUS Opportunity Loan Fund-R Dac 1A Ar                                 | 0.03% XS3020835339 |
| Japan Bond Fixed 1.8% 20/Mar/2054 JPY 50000                                    | 0.03% JP1300821Q49 |
| JP1300821Q49                                                                   |                    |
| United States Bond Fixed 2.25% 15-Aug-49 US912810SJ88                          | 0.03% US912810SJ88 |
| Lloyds Banking Group Au 29/08/2034 5.788%                                      | 0.03% AU3CB0312858 |
| JPMorgan Chase & Co Callable Notes Variable 26-Apr-28 26-Apr-28 US46647PDA12   | 0.03% US46647PDA12 |
| Kkr Clo 41 Ltd 2022-41A A1 Floating 15/Apr/2035                                | 0.03% US48255PAA30 |
| Denmark Government Bond Fixed 0% 15/Nov/2031 DKK                               | 0.03% DK0009924102 |
| DK0009924102                                                                   |                    |
| United States Notes Fixed 3.75%                                                | 0.03% US91282CLH24 |
| The Kraft HeiNZ Company                                                        | 0.03% US5007541064 |
| Tencent Holdings Ltd                                                           | 0.03% KYG875721634 |
| United States Bond Fixed 3% 15/Feb/2048 US912810SA79                           | 0.03% US912810SA79 |
| Christchurch City Holdings Floating Rate Note 15/10/27                         | 0.03% NZCCHDT907C8 |
| United States Notes Fixed 2.875%                                               | 0.03% US9128284N73 |
| Synopsys Inc Callable Notes Fixed 5.7% 01/Apr/2055                             | 0.03% US871607AG29 |
| US871607AG29                                                                   |                    |
| Enel Finance International Nv Medium Term Note 5.75% 14-Sep-40 XS0452187320    | 0.03% XS0452187320 |
| Kingdom Of Norway Bond Fixed 1.75% 06/Sep/2029 NOK                             | 0.03% NO0010844079 |
| NO0010844079                                                                   |                    |
| Japan Bank For International Cooperation Bond 4.625% 22-Jul-27 US471048DB19    | 0.03% US471048DB19 |
| Sgh Ltd                                                                        | 0.03% AU0000364754 |
| Kingdom Of Norway Bond Fixed 1.25% 17/Sep/2031 NOK                             | 0.03% NO0010930522 |
| NO0010930522                                                                   |                    |
| MUFG Registered Certificate of Deposit 12/05/2025                              | 0.03% NZMUFD132L6  |
| United Mexican States Bond Fixed 8.5% 31/May/2029                              | 0.03% MX0MGO0000H9 |
| MX0MGO0000H9                                                                   |                    |
| United Energy Distribution 3/02/2032 5.417%                                    | 0.03% AU3CB0317857 |
| Terreno Realty Group                                                           | 0.03% US88146M1018 |
| Merck & Co Inc                                                                 | 0.03% US58933Y1055 |
| United Mexican States Bond Fixed 8.5% 01/Mar/2029                              | 0.03% MX0MGO0001F1 |
| MX0MGO0001F1                                                                   |                    |
| United States Notes Fixed 2.875%                                               | 0.03% US9128284V99 |
| Everygy Inc                                                                    | 0.03% US30034W1062 |
| United States Notes Fixed 0.625%                                               | 0.03% US912828ZQ64 |
| Marathon Petroleum Corp                                                        | 0.03% US56585A1025 |
| Pnc Financial Services Group Inc/The Callable 29-Jan-36 29-Jan-36 US693475CC77 | 0.03% US693475CC77 |
| Marsh & McLennan Cos Inc Callable Notes Fixed 5.4% 15-Mar-55 US571748CD26      | 0.03% US571748CD26 |
| Wells Fargo & Co                                                               | 0.03% US9497461015 |
| Auto Trader Group Plc                                                          | 0.03% GB00BVVYFW23 |

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| Kuehne & Nagel Intl Ag-Reg                                                        | 0.03% CH0025238863 |
| Republic Of Ireland Bond Fixed 1.1% 15/May/2029                                   | 0.03% IE00BH3SQ895 |
| IE00BH3SQ895                                                                      |                    |
| Muenchener Rueckversicherungs-Gesellschaft Ag In 26-May-44 26-May-44 XS2817890077 | 0.03% XS2817890077 |
| Home Depot Inc/The Callable Notes Fixed 5.875% 16-Dec-36 US437076AS19             | 0.03% US437076AS19 |
| United States Bond Fixed 4.625% 15-May-54 US912810UA42                            | 0.03% US912810UA42 |
| Rabo Registered Certificate of Deposit 6/11/2025                                  | 0.03% NZF05DT387C8 |
| Pfizer Inc                                                                        | 0.03% US7170811035 |
| Citigroup Inc Callable Notes Variable 19/Sep/2039 19-Sep-39 US17327CAU71          | 0.03% US17327CAU71 |
| Coca-Cola Hbc Ag-Di                                                               | 0.03% CH0198251305 |
| UBS Group Ag Callable Notes Variable 01/Apr/2031 01-Apr-31 US225401AP33           | 0.03% US225401AP33 |
| Neuberger Berman Loan Advisers Clo 45 Ltd 2021-45A                                | 0.03% US64134MAJ53 |
| ICICI Bank Ltd - Spon Adr                                                         | 0.03% US45104G1040 |
| Aia Floating Rate Note 11/10/2025                                                 | 0.03% NZAIAD1025L3 |
| Charter Hall Retail Reit                                                          | 0.03% AU000000CQR9 |
| Contact Energy Ltd 6/04/2029 5.62%                                                | 0.03% NZCEND0080L7 |
| Totalenergies Se Callable Medium Term Note 06-Oct-73 06-Oct-73 XS1501166869       | 0.03% XS1501166869 |
| Target Corp                                                                       | 0.03% US87612E1064 |
| Volkswagen Financial Services AUS 14/06/28 5.55%                                  | 0.03% AU3CB0310308 |
| Netflix Inc Callable Notes Fixed 6.375% 15-May-29 US64110LAX47                    | 0.03% US64110LAX47 |
| Pacific Edge Ltd                                                                  | 0.03% NZPEBE0002S1 |
| United States Notes Fixed 4%                                                      | 0.03% US91282CLC37 |
| Macquarie Bank Ltd 01/03/34 5.953%                                                | 0.03% AU3CB0307023 |
| Bank Deposit (USD Ccp Vm Barclays )                                               | 0.03%              |
| Norsk Hydro Asa Callable Medium Term Note Fixed 3.625% 23-Jan-32 XS2969693113     | 0.03% XS2969693113 |
| Pacificorp Callable Bond Fixed 5.45% 15/Feb/2034 US695114DD77                     | 0.03% US695114DD77 |
| Kingdom Of Sweden Bond Fixed 1.75% 11/Nov/2033 SEK SE0017830730                   | 0.03% SE0017830730 |
| Toyota Finance Au Floating Rate Note 22/01/2030                                   | 0.03% AU3FN0094868 |
| Commonwealth Bank Au Floating Rate Note 09/01/30                                  | 0.03% AU3FN0094785 |
| Trinitas Clo Vii Ltd 2017-7A A1R2 Floating                                        | 0.03% US89641CAU53 |
| Volkswagen Leasing Gmbh Medium Term Note Fixed 3.625% 11-Oct-26 XS2745344601      | 0.03% XS2745344601 |
| Alimentation Couche-Tard Inc Commercial Paper Zero                                | 0.03% US01626URA50 |
| Dryden 95 Clo Ltd 2021-95A Ar Floating 20/Aug/2034                                | 0.03% US262487AJ07 |
| Bank Deposit (USD Bilat Coll Morgan Stanley )                                     | 0.03%              |
| Unicredit Bank Austria Ag Medium Term Note Fixed 2.875% 10-Nov-28 AT000B049952    | 0.03% AT000B049952 |
| Atlas Arteria Ltd                                                                 | 0.03% AU0000013559 |
| Santander Uk Group Holdings Plc Callable Notes 11-Jan-28 11-Jan-28 US80281LAR69   | 0.03% US80281LAR69 |
| Overnight Index Swap SOFR /3.28% USD0926                                          | 0.03%              |
| Natwest Group Plc Callable Notes Variable 01-Mar-35 01-Mar-35 US639057AN83        | 0.03% US639057AN83 |
| Jp Morgan Mortgage Trust 2021-Inv4 2021-Inv4 A2                                   | 0.03% US46654DAD57 |
| Cps Auto Receivables Trust 2024-B 2024-B A 5.78%                                  | 0.03% US12627SAA42 |
| CaiSSE De Refinancement De L'Habitat Sa Bond Fixed 2.75% 12-Jan-29 FR001400N5A7   | 0.03% FR001400N5A7 |
| Jabil Inc Commercial Paper Fixed 0% 11/Apr/2025                                   | 0.03% US46652LRB52 |
| Ing Bank Nv Medium Term Note Fixed 4.125% 02-Oct-26 XS2697483118                  | 0.03% XS2697483118 |
| Natwest Group Plc Callable Notes Variable 30-Sep-28 30-Sep-28 US639057AF59        | 0.03% US639057AF59 |
| Abbvie Inc Commercial Paper Fixed 0% 17/Apr/2025                                  | 0.03% US00287BRH41 |
| National Australia Bank Ltd Bond Fixed 5.134% 28-Nov-28 USQ6535DBP89              | 0.03% USQ6535DBP89 |

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| United States Notes Fixed 4.625%                                | 0.03% US91282CKP58 |
| United States Bond Fixed 4.25% 15-Aug-54 US912810UC08           | 0.03% US912810UC08 |
| Jones Lang Lasalle Finance Bv Commercial Paper                  | 0.03% US48002ARF39 |
| Republic Of Ireland Bond Fixed 2% 18/Feb/2045 EUR               | 0.03% IE00BV8C9186 |
| IE00BV8C9186                                                    |                    |
| Mcdonald Corp 8/3/29 3.8%                                       | 0.03% AU3CB0261402 |
| Meta Platforms Inc Callable Notes Fixed 5.75% 15-May-63         | 0.03% US30303M8R66 |
| US30303M8R66                                                    |                    |
| HSBC Holdings Plc Callable Notes Variable 19-Jun-29 19-Jun-29   | 0.03% US404280BT50 |
| US404280BT50                                                    |                    |
| United States Notes Fixed 4.5%                                  | 0.03% US91282CKT70 |
| Paypal Holdings Inc                                             | 0.03% US70450Y1038 |
| Ausgrid Finance Pty Ltd 5/2/27 1.814%                           | 0.03% AU3CB0273563 |
| Targa Resources Corp Commercial Paper Zero Cpn                  | 0.03% US87613ER150 |
| Silver Rock Clo li Ltd 2021-2A Ar Floating                      | 0.03% US82812LAN91 |
| Republic Of Ireland Bond Fixed 2.4% 15/May/2030                 | 0.03% IE00BJ38CR43 |
| IE00BJ38CR43                                                    |                    |
| Denmark Government Bond Fixed 0.25% 15/Nov/2052                 | 0.03% DK0009924029 |
| DK0009924029                                                    |                    |
| United States Notes Fixed 4.875%                                | 0.03% US91282CKK61 |
| United States Notes Fixed 4.625%                                | 0.03% US91282CKV27 |
| Cash Deposit (J.P. Morgan NZD)                                  | 0.03%              |
| HSBC Holdings Plc Callable Notes Variable 04-Jun-31 04-Jun-31   | 0.03% US404280CH04 |
| US404280CH04                                                    |                    |
| SuCI Second Investment Co Notes Fixed 4.375% 10-Sep-27          | 0.03% XS2898168799 |
| XS2898168799                                                    |                    |
| United States Notes Fixed 4.875%                                | 0.03% US91282CKS97 |
| Cadence Design Systems Inc                                      | 0.03% US1273871087 |
| United States Notes Fixed 4.625%                                | 0.03% US91282CJA09 |
| United States Notes Fixed 4.25%                                 | 0.03% US91282CKX82 |
| Jp Morgan Mortgage Trust 2021-Inv6 2021-Inv6 A2                 | 0.03% US46654FAD06 |
| Downer Edi Ltd                                                  | 0.03% AU000000DOW2 |
| United States Notes Fixed 2.375%                                | 0.03% US91282CEE75 |
| United States Notes Fixed 4.125%                                | 0.03% US91282CLX73 |
| Kinder Morgan Inc Commercial Paper Zero Cpn                     | 0.03% US49455LRE29 |
| Korea Electric Power Corp Notes Fixed 5.375% 31-Jul-26          | 0.03% USY4907LAG78 |
| USY4907LAG78                                                    |                    |
| United States Notes Fixed 4.125%                                | 0.03% US91282CLS88 |
| United States Notes Fixed 4.375%                                | 0.03% US91282CKZ31 |
| UWM Mortgage Trust 2021-Inv5 2021-Inv5 A12                      | 0.03% US90355DAV55 |
| Seek Ltd                                                        | 0.03% AU000000SEK6 |
| United States Notes Fixed 4.625%                                | 0.03% US91282CKY65 |
| United Mexican States Bond Fixed 7.5% 03/Jun/2027               | 0.03% MX0MGO0000D8 |
| MX0MGO0000D8                                                    |                    |
| Japan Bond Fixed 0.1% 10/Mar/2028 JPY 100000                    | 0.03% JP1120231J51 |
| Rio Tinto Finance Usa Plc Callable Notes Fixed 4.875% 14-Mar-30 | 0.03% US76720AAS50 |
| US76720AAS50                                                    |                    |
| United States Notes Fixed 4.25%                                 | 0.03% US91282CKE02 |
| Netflix Inc Callable Notes Fixed 4.9% 15/Aug/2034               | 0.03% US64110LAZ94 |
| US64110LAZ94                                                    |                    |
| Queensland Treasury Corp 21/8/30 3.5%                           | 0.03% AU3CB0248037 |
| Cooperatieve Rabobank Ua Medium Term Note Fixed 5.25%           | 0.03% US21685WCJ45 |
| 24-May-41 US21685WCJ45                                          |                    |
| Genesis Energy Ltd 14/03/28 4.17%                               | 0.03% NZGNEDG006C0 |
| Council Of Europe Development Bank Bond Fixed 4.375% 09-Jan-28  | 0.03% XS2972982917 |
| XS2972982917                                                    |                    |
| Umbs Mortpass 4% 01/May/2053 Cl Pn# Ra9049                      | 0.03% US3133KRBS22 |
| Pacific Gas And Electric Co Callable Bond Fixed 5.8% 15-May-34  | 0.03% US694308KR71 |
| US694308KR71                                                    |                    |
| Mizuho Financial Group Inc Medium Term Note Fixed 2.096%        | 0.03% XS2465984529 |
| 08-Apr-32 XS2465984529                                          |                    |
| Panasonic Holdings Corp                                         | 0.03% JP3866800000 |
| Commonwealth Bank Au 14/1/27 2.4%                               | 0.03% AU3CB0285740 |

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| ViCI Properties Lp / ViCI Note Co Inc Callable 4.5% 01-Sep-26<br>US92564RAH84    | 0.03% US92564RAH84 |
| Cash Deposit (J.P. Morgan EUR)                                                   | 0.03%              |
| Commonwealth Bank Of Australia Bond Fixed 5.071% 14-Sep-28<br>US20271BAL99       | 0.03% US20271BAL99 |
| United States Notes Fixed 3.5%                                                   | 0.03% US91282CLP40 |
| Fiserv Inc Callable Notes Fixed 3.2% 01/Jul/2026<br>US337738AT51                 | 0.03% US337738AT51 |
| Land Securities Group Plc                                                        | 0.03% GB00BYW0PQ60 |
| United States Notes Fixed 3.375%                                                 | 0.03% US91282CLL36 |
| Kingdom Of Saudi Arabia Bond Fixed 5.125% 13-Jan-28<br>US80413TBJ79              | 0.03% US80413TBJ79 |
| Swiss Confederation Bond Fixed 0% 22/Jun/2029 CHF<br>CH0224397346                | 0.03% CH0224397346 |
| Pacificorp Callable Bond Fixed 5.8% 15/Jan/2055<br>US695114DE50                  | 0.03% US695114DE50 |
| United States Bond Fixed 4.75% 15-Nov-53 US912810TV08                            | 0.03% US912810TV08 |
| United Mexican States Bond Fixed 7.75% 23/Nov/2034<br>MX0MGO0000U2               | 0.03% MX0MGO0000U2 |
| United Mexican States Bond Fixed 7.75% 13/Nov/2042<br>MX0MGO0000R8               | 0.03% MX0MGO0000R8 |
| Australia & New Zealand Banking Group Ltd Notes 6.742% 08-Dec-32<br>US052528AP13 | 0.03% US052528AP13 |
| Servicenow Inc Callable Notes Fixed 1.4% 01-Sep-30<br>US81762PAE25               | 0.03% US81762PAE25 |
| Swiss Confederation Bond Fixed 4% 08/Apr/2028 CHF<br>CH0008680370                | 0.03% CH0008680370 |
| Greensaif Pipelines Bidco Sarl Bond Fixed 6.51% 23-Feb-42<br>XS2542166744        | 0.03% XS2542166744 |
| BPCE Sfh Sa Bond Fixed 3% 15/Jan/2031 EUR 100000<br>FR001400N6K4                 | 0.03% FR001400N6K4 |
| Afg 2025-1Nc Trust 2025-1Nc A1L Floating                                         | 0.03% AU3FN0095170 |
| Wells Fargo & Co Callable Notes Variable 24-Jan-28 24-Jan-28<br>US95000U3S00     | 0.03% US95000U3S00 |
| Svensk Exportkredit Ab Medium Term Note Fixed 2% 30-Jun-27<br>XS2491737461       | 0.03% XS2491737461 |
| Korea Development Bank/The Notes Fixed 5.375% 23-Oct-26<br>US500630DZ86          | 0.03% US500630DZ86 |
| Becton Dickinson And Co                                                          | 0.03% US0758871091 |
| Bank Of America Corp Callable Notes Variable 22-Jul-27 22-Jul-27<br>US06051GJS93 | 0.03% US06051GJS93 |
| United States Notes Fixed 0.75%                                                  | 0.03% US91282CCF68 |
| French Republic Bond Fixed 0.75% 25/May/2052 EUR 1<br>FR0013480613               | 0.03% FR0013480613 |
| ANZ Australia Floating Rate Note 12/08/2032                                      | 0.03% AU3FN0070330 |
| Korea Expressway Corp Notes Fixed 5% 14/May/2027<br>US50066HAD08                 | 0.03% US50066HAD08 |
| Technology One Ltd                                                               | 0.03% AU000000TNE8 |
| Dell Technologies-C                                                              | 0.03% US24703L2025 |
| Australian Government 21/6/39 3.25%                                              | 0.03% AU000XCLWAP3 |
| United States Notes Fixed 1.25%                                                  | 0.03% US91282CDQ15 |
| United States Notes Fixed 0.625%                                                 | 0.03% US91282CCP41 |
| United States Notes Fixed 2.625%                                                 | 0.03% US9128286B18 |
| Republic Of Ireland Bond Fixed 0.9% 15/May/2028<br>IE00BDHDP44                   | 0.03% IE00BDHDP44  |
| Bank Deposit (GBP Ccp Vm Morgan Stanley )                                        | 0.03%              |
| Region Of Ile De France Medium Term Note Fixed 2.23% 19-Jul-32<br>FR001400BCS5   | 0.03% FR001400BCS5 |
| World Omni Automobile Lease Securitization Trust                                 | 0.03% US98164PAD24 |
| Kingdom Of Sweden Bond Fixed 0.125% 12/May/2031<br>SE0013935319                  | 0.03% SE0013935319 |
| London Wall Mortgage Capital Plc 2021-FI1 A                                      | 0.03% XS2336172452 |
| ANZ Au 15/12/27 4.7%                                                             | 0.03% AU3CB0315521 |
| Steadfast Group Ltd                                                              | 0.03% AU000000SDF8 |

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| Shinhan Bank Co Ltd Bond Fixed 3.32% 29/Jan/2027<br>XS2740452649                    | 0.03% XS2740452649 |
| Chase Home Lending Mortgage Trust 2024-Rpl4                                         | 0.03% US16160NAB73 |
| Realkredit Danmark A/S Bond Fixed 1% 01/Apr/2026<br>DK0009295305                    | 0.03% DK0009295305 |
| Hermes International                                                                | 0.03% FR0000052292 |
| Cash Deposit (J.P. Morgan CAD)                                                      | 0.03%              |
| Morgan Stanley Bank Na Callable Notes Variable 15-Oct-27 15-Oct-27 US61690U8F08     | 0.03% US61690U8F08 |
| Development Bank Of Japan Inc Medium Term Note 2.125%<br>01-Sep-26 XS2526379313     | 0.03% XS2526379313 |
| United States Bond Fixed 4.125% 15-Aug-53 US912810TT51                              | 0.03% US912810TT51 |
| Bank Of Queensland 27/01/27 4.7%                                                    | 0.03% AU3CB0296168 |
| ANZ Au 18/02/2030 4.65%                                                             | 0.03% AU3CB0318368 |
| Agree Realty Corp                                                                   | 0.03% US0084921008 |
| Eli Lilly & Co Callable Notes Fixed 5.1% 09-Feb-64<br>US532457CN68                  | 0.03% US532457CN68 |
| Cboe Global Markets Inc                                                             | 0.03% US12503M1080 |
| Vulcan Materials Company                                                            | 0.03% US9291601097 |
| Royal Bank Of Canada/Sydney Bond Variable 30-Jun-26 30-Jun-26 AU3FN0079133          | 0.03% AU3FN0079133 |
| Bank Deposit (USD Futures Citi )                                                    | 0.03%              |
| Westpac Au 12/02/2035 5.351%                                                        | 0.03% AU3CB0318194 |
| Abn Amro Bank Nv Callable Medium Term Note 13-Oct-26 13-Oct-26 US00084EAG35         | 0.02% US00084EAG35 |
| Avery Dennison Corp                                                                 | 0.02% US0536111091 |
| Eli Lilly & Co Callable Notes Fixed 5.6% 12-Feb-65<br>US532457CZ98                  | 0.02% US532457CZ98 |
| United Mexican States Bond Fixed 5.5% 04/Mar/2027<br>MX0MGO0001C8                   | 0.02% MX0MGO0001C8 |
| United States Bond Fixed 4.25% 15-Feb-54 US912810TX63                               | 0.02% US912810TX63 |
| Ing Groep Nv Callable Medium Term Note Variable 26-Aug-35<br>26-Aug-35 XS2886191589 | 0.02% XS2886191589 |
| Agi Finance Pty Ltd 24/06/2027 2.119%                                               | 0.02% AU3CB0281145 |
| United States Notes Fixed 1.25%                                                     | 0.02% US91282CBZ32 |
| United States Notes Fixed 1.875%                                                    | 0.02% US91282CEB37 |
| Areit 2022-Cre7 Llc 2022-Cre7 A Floating                                            | 0.02% US00217VAA89 |
| United States Notes Fixed 1.25%                                                     | 0.02% US91282CCE93 |
| United States Notes Fixed 1.125%                                                    | 0.02% US91282CBP59 |
| NSW Treasury 08/03/2033 2.00%                                                       | 0.02% AU3SG0002082 |
| United States Notes Fixed 1.375%                                                    | 0.02% US91282CDF59 |
| Fhlmc Remics 5517 Fe Floating 25/Mar/2055                                           | 0.02% US3137HKGJ75 |
| Treasury Wine Estates Limited                                                       | 0.02% AU000000TWE9 |
| United States Notes Fixed 0.625%                                                    | 0.02% US91282CBB63 |
| Fox Corp - Class A                                                                  | 0.02% US35137L1052 |
| Cognizant Technology Solutions Corp                                                 | 0.02% US1924461023 |
| Southern California Edison Co Callable Bond Fixed 5.25% 15-Mar-30 US842400JJ35      | 0.02% US842400JJ35 |
| Canadian Imperial Bank Of Commerce/Sydney Bond 14-Sep-26<br>14-Sep-26 AU3FN0062956  | 0.02% AU3FN0062956 |
| United States Notes Fixed 1.125%                                                    | 0.02% US91282CCV19 |
| United Mexican States Bond Fixed 7.5% 26/May/2033<br>MX0MGO0001D6                   | 0.02% MX0MGO0001D6 |
| QNB Finance Ltd Medium Term Note Fixed 4.875% 30-Jan-29<br>XS2756976218             | 0.02% XS2756976218 |
| Muenchener Rueckversicherungs-Gesellschaft Ag In 26-May-49 26-May-49 XS1843448314   | 0.02% XS1843448314 |
| Insurance Australia Group                                                           | 0.02% AU000000IAG3 |
| United States Notes Fixed 1%                                                        | 0.02% US91282CCR07 |
| United States Notes Fixed 2.75%                                                     | 0.02% US9128283W81 |
| Brisbane Airport Corporation 8/03/2034 5.9%                                         | 0.02% AU3CB0307544 |
| Wells Fargo & Co Callable Notes Variable 03-Dec-35 03-Dec-35<br>US95000U3N13        | 0.02% US95000U3N13 |

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| Swiss Confederation Bond Fixed 2% 25/Jun/2064 CHF<br>CH0224397007                   | 0.02% CH0224397007 |
| Metcash Ltd                                                                         | 0.02% AU000000MTSO |
| Intesa Sanpaolo Spa Callable Medium Term Note 21-Nov-33<br>21-Nov-33 US46115HBV87   | 0.02% US46115HBV87 |
| Enel Finance International Nv Callable Notes Fixed 7.75% 14-Oct-52 US29278GBB32     | 0.02% US29278GBB32 |
| Chile Electricity Lux Mpc Sarl Notes Fixed 6.01% 20-Jan-33<br>USL15669AA91          | 0.02% USL15669AA91 |
| Visa Inc Callable Notes Fixed 1.5% 15/Jun/2026 EUR<br>XS2479941499                  | 0.02% XS2479941499 |
| Precinct Properties Convertible Note 21/09/2026 7.56%                               | 0.02% NZPCTDGO02C4 |
| Totalenergies Se Callable Notes Variable 19-Nov-73 19-Nov-73<br>XS2937308737        | 0.02% XS2937308737 |
| Nitto Denko Corp                                                                    | 0.02% JP3684000007 |
| Victoria Treasury Corp 20/11/30 1.5%                                                | 0.02% AU0000078552 |
| Obx 2024-Hyb1 Trust 2024-Hyb1 A1 Variable                                           | 0.02% US67448MAA80 |
| Swiss Confederation Bond Fixed 0.5% 27/Jun/2032<br>CH0344958688                     | 0.02% CH0344958688 |
| S&P Global Inc Callable Notes Fixed 2.9% 01-Mar-32<br>US78409VBK98                  | 0.02% US78409VBK98 |
| United Mexican States Bond Fixed 8% 31/Jul/2053<br>MX0MGO0001E4                     | 0.02% MX0MGO0001E4 |
| Zurich Finance Ireland Designated Activity Co 19-Apr-51 19-Apr-51 XS2283177561      | 0.02% XS2283177561 |
| Magnetite Xxxii Ltd 2022-32A A Floating                                             | 0.02% US55953WAA80 |
| United States Bond Fixed 4.625% 15-Feb-40 US912810QE10                              | 0.02% US912810QE10 |
| Swiss Confederation Bond Fixed 3.5% 08/Apr/2033<br>CH0015803239                     | 0.02% CH0015803239 |
| Bank Deposit (EUR Ccp Vm Morgan Stanley )                                           | 0.02%              |
| United States Notes Fixed 1.125%                                                    | 0.02% US91282CDG33 |
| BPCE Sa Callable Notes Variable 19/Oct/2027 USD 19-Oct-27<br>US05571AAQ85           | 0.02% US05571AAQ85 |
| Sumitomo Mitsui Trust Group Inc                                                     | 0.02% JP3892100003 |
| HSBC Holdings Plc Callable Notes Variable 22-May-30 22-May-30 US404280CC17          | 0.02% US404280CC17 |
| Ing Groep Nv Callable Medium Term Note Variable 23-May-26<br>23-May-26 XS2483607474 | 0.02% XS2483607474 |
| United States Notes Fixed 0.75%                                                     | 0.02% US91282CCW91 |
| Vasa Trust 2021-Vasa 2021-Vasa A Floating                                           | 0.02% US92230AAA43 |
| United States Notes Fixed 0.875%                                                    | 0.02% US91282CCZ23 |
| Korea Housing Finance Corp Medium Term Note Fixed 4.082%<br>25-Sep-27 XS2678945317  | 0.02% XS2678945317 |
| Australia & New Zealand Banking Group Ltd Callable 25-Nov-35 25-Nov-35 US052528AM81 | 0.02% US052528AM81 |
| Federal Republic Of Germany Bond Fixed 0.5% 15-Aug-27<br>DE0001102424               | 0.02% DE0001102424 |
| Hydro One Ltd                                                                       | 0.02% CA4488112083 |
| Gnma 2018-H01 Fg Floating 20/Jun/2068                                               | 0.02% US38375U3Z15 |
| Fox Corp Callable Notes Fixed 5.576% 25/Jun/2049<br>US35137LAK17                    | 0.02% US35137LAK17 |
| Universal Music Group Nv                                                            | 0.02% NL0015000IY2 |
| GA Global Funding Trust Notes Fixed 2.25% 06-Jan-27<br>US36143L2G95                 | 0.02% US36143L2G95 |
| Illumina Inc                                                                        | 0.02% US4523271090 |
| Kingdom Of Sweden Bond Fixed 2.25% 01/Jun/2032 SEK<br>SE0004517290                  | 0.02% SE0004517290 |
| United States Notes Fixed 4.5%                                                      | 0.02% US91282CKJ98 |
| Umbs Mortpass 4% 01/May/2053 Cl Pn# Cb6416<br>US3140QSDW85                          | 0.02% US3140QSDW85 |
| Fnma Mortpass 5.81% 01/Jun/2031 Hx Pn# Bz1178<br>US3140NVJY44                       | 0.02% US3140NVJY44 |

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| Otp Bank Nyrt Callable Medium Term Note Variable 12-Jun-28<br>12-Jun-28 XS2838495542  | 0.02% XS2838495542 |
| Pultegroup Inc                                                                        | 0.02% US7458671010 |
| Republic Of Peru Bond Fixed 6.9% 12/Aug/2037 Pen<br>US715638AV48                      | 0.02% US715638AV48 |
| Republic Of Ireland Bond Fixed 0.2% 15/May/2027<br>IE00BKFVC568                       | 0.02% IE00BKFVC568 |
| United States Notes Fixed 4.5%                                                        | 0.02% US91282CKR15 |
| Meta Platforms Inc Callable Notes Fixed 4.45% 15-Aug-52<br>US30303M8J41               | 0.02% US30303M8J41 |
| Gen Digital Inc                                                                       | 0.02% US6687711084 |
| Capitaland Integrated Commercial Trust                                                | 0.02% SG1M51904654 |
| Barclays Plc 28/05/2035 6.158%                                                        | 0.02% AU3CB0310597 |
| Epiroc Ab-Class A                                                                     | 0.02% SE0015658109 |
| Federal Republic Of Germany Bond Fixed 2.6% 15-Aug-34<br>DE000BU2Z031                 | 0.02% DE000BU2Z031 |
| Kingdom Of Norway Bond Fixed 3.75% 12/Jun/2035 NOK<br>NO0013475558                    | 0.02% NO0013475558 |
| Intuit Inc Callable Notes Fixed 5.2% 15/Sep/2033<br>US46124HAG11                      | 0.02% US46124HAG11 |
| United States Notes Fixed 4.125%                                                      | 0.02% US91282CFU09 |
| Auckland International Airport Ltd 2/11/2029 6.22%                                    | 0.02% NZAIAD0270L6 |
| United States Notes Fixed 4.375%                                                      | 0.02% US91282CJP77 |
| Newmont Corp Cdi                                                                      | 0.02% AU0000297962 |
| United States Notes Fixed 4.125%                                                      | 0.02% US91282CLZ22 |
| United States Notes Fixed 4.25%                                                       | 0.02% US91282CKD29 |
| United States Notes Fixed 1.25%                                                       | 0.02% US91282CCH25 |
| Denmark Government Bond Fixed 2.25% 15/Nov/2026<br>DK0009924888                       | 0.02% DK0009924888 |
| Texas Instruments Inc Callable Notes Fixed 4.15% 15-May-48<br>US882508BD51            | 0.02% US882508BD51 |
| Interest Rate Swap EURI/2.25 EUR0955                                                  | 0.02%              |
| New South Wales Treasury Corp 20/02/2036 4.25%                                        | 0.02% AU3SG0002728 |
| Korea Housing Finance Corp Bond Fixed 2.7331% 02-Jul-28<br>XS2900380226               | 0.02% XS2900380226 |
| United States Bond Fixed 4% 15/Nov/2052 US912810TL26                                  | 0.02% US912810TL26 |
| United States Notes Fixed 4.125%                                                      | 0.02% US91282CKG59 |
| United States Notes Fixed 4.125%                                                      | 0.02% US91282CFM82 |
| Republic Of Peru Bond Fixed 6.15% 12/Aug/2032 Pen<br>US715638BY77                     | 0.02% US715638BY77 |
| Muenchener Rueckversicherungs-Gesellschaft Ag In 23-May-<br>42 23-May-42 US62582PAA84 | 0.02% US62582PAA84 |
| NSW Treasury Copr 20/3/34 1.75%                                                       | 0.02% AU3SG0002553 |
| Fedex Corp                                                                            | 0.02% US31428X1063 |
| Coca-Cola Co/The Callable Notes Fixed 5.3% 13-May-54<br>US191216DS69                  | 0.02% US191216DS69 |
| Dbx Group Holdings Ltd Medium Term Note Variable 21-Mar-<br>28 21-Mar-28 US24023KAM09 | 0.02% US24023KAM09 |
| Stockland Trust 26/04/2030 5.45%                                                      | 0.02% AU3CB0298867 |
| Canadian Imperial Bank Of Commerce Medium Term 2.625%<br>01-Oct-29 XS2909743648       | 0.02% XS2909743648 |
| Umbs Mortpass 6.5% 01/Dec/2053 Cl Pn# Sd8385                                          | 0.02% US3132DWJ614 |
| Zurich Finance Ireland Designated Activity Co 23-Nov-52 23-<br>Nov-52 XS2523960719    | 0.02% XS2523960719 |
| National Grid North America Inc Callable Medium 3.631% 03-<br>Sep-31 XS2894910665     | 0.02% XS2894910665 |
| Westpac Au 10/07/2034 5.972%                                                          | 0.02% AU3CB0311140 |
| St Pauls Clo li Dac 2A Ar4 Floating 25/Oct/2035                                       | 0.02% XS2402448703 |
| Federation Des Caisses Desjardins Du Quebec Medium 4.751%<br>02-Dec-27 AU3CB0315992   | 0.02% AU3CB0315992 |
| Republic Of Ireland Bond Fixed 0% 18/Oct/2031 EUR<br>IE00BMQ5JL65                     | 0.02% IE00BMQ5JL65 |
| Nyo Commercial Mortgage Trust 2021-1290 2021-1290                                     | 0.02% US62955HAA59 |
| Flughafen Zurich Ag-Reg                                                               | 0.02% CH0319416936 |

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| Nine Entertainment Company Holdings Ltd                                                | 0.02% AU000000NEC4 |
| Umbs Mortpass 6% 01/Aug/2054 Cl Pn# Sd8454                                             | 0.02% US3132DWMB62 |
| United States Bond Fixed 3% 15/Feb/2049 US912810SF66                                   | 0.02% US912810SF66 |
| Nrg Energy Inc                                                                         | 0.02% US6293775085 |
| Swiss Confederation Bond Fixed 4% 06/Jan/2049 CHF<br>CH0009755197                      | 0.02% CH0009755197 |
| Stockland                                                                              | 0.02% AU000000SGP0 |
| United States Notes Fixed 3.5%                                                         | 0.02% US91282CGJ45 |
| Totalenergies Se                                                                       | 0.02% FR0000120271 |
| Commonwealth Bank Au Floating Rate Note 14/04/32                                       | 0.02% AU3FN0067989 |
| Doosan Enerbility Co Ltd Bond Fixed 5.5% 17-Jul-26<br>XS2644967304                     | 0.02% XS2644967304 |
| Host Hotels & Resorts Inc                                                              | 0.02% US44107P1049 |
| United States Notes Fixed 1.625%                                                       | 0.02% US912828R366 |
| United States Notes Fixed 2.75%                                                        | 0.02% US91282CFB28 |
| Cigna Corp                                                                             | 0.02% US1255231003 |
| Cadence Design Systems Inc Callable Notes Fixed 4.7% 10-Sep-<br>34 US127387AP39        | 0.02% US127387AP39 |
| United States Notes Fixed 2.375%                                                       | 0.02% US912828X885 |
| Binom Securitization Trust 2022-Inv1 2022-Inv1 A1                                      | 0.02% US090975AA18 |
| Bank Of Montreal Callable Notes Variable 15-Dec-32 15-Dec-<br>32 US06368BGS16          | 0.02% US06368BGS16 |
| United States Notes Fixed 1.5%                                                         | 0.02% US912828Z948 |
| Eli Lilly & Co                                                                         | 0.02% US5324571083 |
| Fox Corp Callable Notes Fixed 5.476% 25/Jan/2039<br>US35137LAJ44                       | 0.02% US35137LAJ44 |
| JPMorgan Chase & Co Callable Bond Variable 22-Jul-28 22-Jul-<br>28 US46647PEM41        | 0.02% US46647PEM41 |
| Snam Spa Callable Medium Term Note Fixed 3.875% 19-Feb-<br>34 XS2767499945             | 0.02% XS2767499945 |
| Federal Republic Of Germany Bond Fixed 2.2% 15-Feb-34<br>DE000BU2Z023                  | 0.02% DE000BU2Z023 |
| Auckland International Airport 9/05/28 5.67%                                           | 0.02% NZAIAD0250L8 |
| Elisa Oyj                                                                              | 0.02% FI0009007884 |
| ANZ Australian Floating Rate Note 15/01/2035                                           | 0.02% AU3FN0094793 |
| Natwest Markets Plc Notes Fixed 4.789% 21/Mar/2028<br>USG6382RGD47                     | 0.02% USG6382RGD47 |
| United States Notes Fixed 1.25%                                                        | 0.02% US91282CDK45 |
| Swiss Confederation Bond Fixed 1.5% 30/Apr/2042<br>CH0127181169                        | 0.02% CH0127181169 |
| Mizuho Financial Group Inc                                                             | 0.02% JP3885780001 |
| Woolworths Group Ltd 20/5/30 2.8%                                                      | 0.02% AU3CB0272227 |
| United States Notes Fixed 1.5%                                                         | 0.02% US912828Z781 |
| Republic Of Ireland Bond Fixed 0.2% 18/Oct/2030<br>IE00BKFVC899                        | 0.02% IE00BKFVC899 |
| United States Notes Fixed 2%                                                           | 0.02% US912828U246 |
| Citigroup Commercial Mortgage Trust 2021-Keys                                          | 0.02% US17291GAA40 |
| ASB 4/5/26 1.646%                                                                      | 0.02% NZABBDG005C5 |
| Canada Bond Fixed 1.25% 01/Jun/2030 CAD 1000<br>CA135087K379                           | 0.02% CA135087K379 |
| United States Bond Fixed 1.75% 15-Aug-41 US912810TA60                                  | 0.02% US912810TA60 |
| Sumitomo Mitsui Trust Bank Ltd Medium Term Note 0.277%<br>25-Oct-28 XS2395267052       | 0.02% XS2395267052 |
| Federal Republic Of Germany Bond Fixed 0.5% 15-Feb-28<br>DE0001102440                  | 0.02% DE0001102440 |
| Bank of New Zealand 7/6/27 4.985%                                                      | 0.02% NZBNZDT401C8 |
| Bbcms Trust 2018-Cbm 2018-Cbm A Floating                                               | 0.02% US05549RAA59 |
| Nationwide Building Society Callable Bond Variable 18-Oct-27<br>18-Oct-27 US63861VAJ61 | 0.02% US63861VAJ61 |
| United States Notes Fixed 1.5%                                                         | 0.02% US9128282A70 |
| UDC Endeavour Auto Abs Trust 2023-2A                                                   | 0.02% NZUDCC1001R8 |
| Morgan Stanley Callable Notes Variable 18/Jan/2036 18-Jan-<br>36 US61748UAF93          | 0.02% US61748UAF93 |

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|-------------------------------------------------------------------|--------------------|
| Dominion Energy Inc Commercial Paper Zero Cpn                     | 0.02% US2574P0RE67 |
| SFO Commercial Mortgage Trust 2021-555 2021-555 A                 | 0.02% US78432WAA18 |
| UWM Mortgage Trust 2021-Inv3 2021-Inv3 A9 Floating                | 0.02% US90355RAM43 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-26               | 0.02% DE0001102408 |
| DE0001102408                                                      |                    |
| Exelixis Inc                                                      | 0.02% US30161Q1040 |
| Colt 2022-6 Mortgage Loan Trust 2022-6 A1 Step                    | 0.02% US12662YAA73 |
| Kingdom Of Sweden Bond Fixed 3.5% 30/Mar/2039 SEK                 | 0.02% SE0002829192 |
| SE0002829192                                                      |                    |
| Bank Of Nova Scotia/The Callable Notes Variable 04-May-37         | 0.02% US06417XAG60 |
| 04-May-37 US06417XAG60                                            |                    |
| United States Bond Fixed 3.625% 15-May-53 US912810TR95            | 0.02% US912810TR95 |
|                                                                   |                    |
| Totalenergies Se Callable Notes Variable EUR 1000 17-Jan-74       | 0.02% XS2432131188 |
| 17-Jan-74 XS2432131188                                            |                    |
| Goldman Sachs Group Inc/The Callable Notes 28-Jan-36 28-Jan-36    | 0.02% US38141GC449 |
| US38141GC449                                                      |                    |
| United Kingdom Of Great Britain And Northern                      | 0.02% GB00BLH38158 |
| Sumitomo Realty & Development                                     | 0.02% JP3409000001 |
| Kellanova Callable Bond Fixed 7.45% 01/Apr/2031                   | 0.02% US487836AT55 |
| US487836AT55                                                      |                    |
| Western Australia Treasury 21/10/26 3.00%                         | 0.02% AU3SG0001704 |
| Dib Sukuk Ltd Bond Fixed 5.493% 30/Nov/2027 USD                   | 0.02% XS2553243655 |
| XS2553243655                                                      |                    |
| United States Notes Fixed 2.25%                                   | 0.02% US912828V988 |
| Citizens Auto Receivables Trust 2024-2 2024-2 A3                  | 0.02% US17331XAD30 |
| Canada Bond Fixed 2% 01/Dec/2051 CAD 1000                         | 0.02% CA135087H722 |
| CA135087H722                                                      |                    |
| KBC Group Nv Callable Medium Term Note Variable 17-Apr-35         | 0.02% BE0002990712 |
| 17-Apr-35 BE0002990712                                            |                    |
| Apidos Clo Xxxv 2021-35A A Floating 20/Apr/2034                   | 0.02% US03768UAA79 |
| GaCI FIRST Investment Co Callable Notes Fixed 4.875% 14-Feb-35    | 0.02% XS2585988061 |
| XS2585988061                                                      |                    |
| Deutsche Bank Ag Callable Medium Term Note 23-Feb-28 23-Feb-28    | 0.02% DE000DL19WL7 |
| DE000DL19WL7                                                      |                    |
| United States Bond Fixed 3.625% 15-Feb-53 US912810TN81            | 0.02% US912810TN81 |
|                                                                   |                    |
| Las Vegas Sands Corp Callable Notes Fixed 6.2% 15-Aug-34          | 0.02% US517834AL18 |
| US517834AL18                                                      |                    |
| JPMorgan Chase & Co Callable Bond Variable 24-Jan-29 24-Jan-29    | 0.02% US46647PET93 |
| US46647PET93                                                      |                    |
| Federal Republic Of Germany Bond Fixed 2.4% 15-Nov-30             | 0.02% DE000BU27006 |
| DE000BU27006                                                      |                    |
| United States Notes Fixed 1.25%                                   | 0.02% US91282CBS98 |
| Republic Of Ireland Bond Fixed 1.35% 18/Mar/2031                  | 0.02% IE00BFZRQ242 |
| IE00BFZRQ242                                                      |                    |
| TSMC Arizona Corp Callable Notes Fixed 3.875% 22-Apr-27           | 0.02% US872898AF83 |
| US872898AF83                                                      |                    |
| Swiss Confederation Bond Fixed 0.25% 23/Jun/2035                  | 0.02% CH0557778310 |
| CH0557778310                                                      |                    |
| United Kingdom Of Great Britain And Northern                      | 0.02% GB00BMBL1F74 |
| Kinder Morgan Inc Callable Medium Term Note Fixed 7.8% 01-Aug-31  | 0.02% US28368EAD85 |
| US28368EAD85                                                      |                    |
| Broadcom Inc Commercial Paper Zero Cpn 08/Apr/2025                | 0.02% US11135MR810 |
| Dnb Bank Asa                                                      | 0.02% NO0010161896 |
| Abu Dhabi Developmental Holding Co Pjsc Callable 5.375% 08-May-29 | 0.02% XS2816006303 |
| XS2816006303                                                      |                    |
| Precinct Property Convertible Note 21/09/2027 7.53%               | 0.02% NZPCTDG003C2 |
| Intuit Inc Callable Notes Fixed 5.5% 15/Sep/2053                  | 0.02% US46124HAH93 |
| US46124HAH93                                                      |                    |
| United States Notes Fixed 4.375%                                  | 0.02% US91282CHX20 |
| Resmed Inc - Cdi                                                  | 0.02% AU000000RMD6 |
| Swiss Confederation Bond Fixed 0.5% 28/Jun/2045                   | 0.02% CH0344958498 |
| CH0344958498                                                      |                    |

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| Federal Republic Of Germany Bond Fixed 2.4% 19-Oct-28<br>DE000BU25018                | 0.02% DE000BU25018                       |
| Adobe Inc Callable Notes Fixed 2.3% 01/Feb/2030<br>US00724PAD15                      | 0.02% US00724PAD15                       |
| Canada Bond Fixed 1.5% 01/Jun/2031 CAD 1000<br>CA135087M276                          | 0.02% CA135087M276                       |
| Otis Worldwide Corp Callable Notes Fixed 2.565% 15-Feb-30<br>US68902VAK35            | 0.02% US68902VAK35                       |
| Nexstar Media Group Inc                                                              | 0.02% US65336K1034                       |
| MSCI Inc                                                                             | 0.02% US55354G1004                       |
| United Mexican States Bond Fixed 7% 03/Sep/2026<br>MX0MGO000193                      | 0.02% MX0MGO000193                       |
| Fortive Corp Callable Notes Fixed 3.7% 15/Aug/2029<br>XS2764790833                   | 0.02% XS2764790833                       |
| Federal Republic Of Germany Bond Fixed 4% 04-Jan-37<br>DE0001135275                  | 0.02% DE0001135275                       |
| United States Bond Fixed 2.375% 15-May-51 US912810SX72                               | 0.02% US912810SX72                       |
| Romania Bond Fixed 5.125% 24/Sep/2031 EUR 1000<br>XS2908644615                       | 0.02% XS2908644615                       |
| Sirius Real Estate Ltd                                                               | 0.02% GG00B1W3VF54                       |
| BlackstoNE Property Partners Europe Holdings Sarl 1.75% 12-Mar-29 XS2051670300       | 0.02% XS2051670300                       |
| Umbs Mortpass 4% 01/Jul/2053 CI Pn# Cb6608<br>US3140QSKW03                           | 0.02% US3140QSKW03                       |
| Govt Of The Hong Kong Special Admin Region Of The 2.02% 07-Mar-34 HK0000486388       | 0.02% HK0000486388                       |
| Republic Of Ireland Bond Fixed 1.7% 15/May/2037<br>IE00BV8C9B83                      | 0.02% IE00BV8C9B83                       |
| Swiss Confederation Bond Fixed 0.5% 27/May/2030<br>CH0224397171                      | 0.02% CH0224397171                       |
| Toronto-Dominion Bank/The Callable Notes Variable 15-Sep-31 15-Sep-31 US891160MJ94   | 0.02% US891160MJ94                       |
| SSE Plc Callable Notes Variable EUR 1000 21-Apr-73 21-Apr-73 XS2439704318            | 0.02% XS2439704318                       |
| Precinct Property NZ 09/05/28 5.25%<br>Dunedin City Trsy 15/4/26 3.98%               | 0.02% NZPCTDT004C5<br>0.02% NZDCTDT109C6 |
| TSMC Arizona Corp Callable Notes Fixed 2.5% 25-Oct-31<br>US872898AC52                | 0.02% US872898AC52                       |
| United States Bond Fixed 2% 15/Nov/2041 US912810TC27                                 | 0.02% US912810TC27                       |
| Nationwide Building Society Callable Medium Term 24-Jul-32<br>24-Jul-32 XS2866379220 | 0.02% XS2866379220                       |
| Spark New Zealand Ltd Nzcp 23/04/2025                                                | 0.02% NZSPFDP113L7                       |
| NZ Rural Land Company Ltd                                                            | 0.02% NZNZLE0001S2                       |
| Homeco Daily Needs Reit                                                              | 0.02% AU0000113136                       |
| HP Inc                                                                               | 0.02% US40434L1052                       |
| Nextdc Ltd                                                                           | 0.02% AU000000NXT8                       |
| Emcor Group Inc                                                                      | 0.02% US29084Q1004                       |
| Federal Republic Of Germany Bond Fixed 0% 16-Apr-27<br>DE0001141851                  | 0.02% DE0001141851                       |
| Fhf Issuer Trust 2025-1 2025-1A A2 4.92%                                             | 0.02% US30340RAB24                       |
| Enterprise Products Operating Llc Callable Notes 3.95% 31-Jan-60 US29379VBZ58        | 0.02% US29379VBZ58                       |
| 3M Company                                                                           | 0.02% US88579Y1010                       |
| Federal Republic Of Germany Bond Fixed 4.75% 04-Jul-34<br>DE0001135226               | 0.02% DE0001135226                       |
| United Therapeutics Corp                                                             | 0.02% US91307C1027                       |
| Federal Republic Of Germany Bond Fixed 2.6% 15-Aug-33<br>DE000BU2Z015                | 0.02% DE000BU2Z015                       |
| General Mills Inc                                                                    | 0.02% US3703341046                       |
| Zoom Video Communications -A                                                         | 0.02% US98980L1017                       |
| S&P Global Inc Callable Notes Fixed 2.45% 01-Mar-27<br>US78409VBH69                  | 0.02% US78409VBH69                       |

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| Mfa 2023-Nqm2 Trust 2023-Nqm2 A1 Step 25/Mar/2068                                      | 0.02% US55285WAA71  |
| Federal Republic Of Germany Bond Fixed 2.5% 04-Jul-44<br>DE0001135481                  | 0.02% DE0001135481  |
| Powszechna Kasa OszczednoSCI Bank Polski Sa 12-Sep-27 12-Sep-27 XS2890435865           | 0.02% XS2890435865  |
| EQT Ab Callable Bond Fixed 2.375% 06/Apr/2028 EUR<br>XS2463988795                      | 0.02% XS2463988795  |
| Nsw Electricity Networks 11/03/2055 6.277% Call 11/03/2033                             | 0.02% AU3CB0319408  |
| Swedbank Ab - A Shares                                                                 | 0.02% SE0000242455  |
| Republic Of Ireland Bond Fixed 1.5% 15/May/2050<br>IE00BH3SQB22                        | 0.02% IE00BH3SQB22  |
| Iberdrola International Bv Callable Notes Variable 28-Apr-73<br>28-Apr-73 XS2244941063 | 0.02% XS2244941063  |
| BHP Billiton Finance Ltd Medium Term Note Fixed 4.3% 25-Sep-42 XS0834399981            | 0.02% XS0834399981  |
| United States Notes Fixed 4.625%                                                       | 0.02% US91282CJC64  |
| Barclays Plc Callable Notes Variable 21/Mar/2035 21-Mar-35<br>XS2790094523             | 0.02% XS2790094523  |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 3.875%<br>16-Feb-36 XS2764455619    | 0.02% XS2764455619  |
| Cim Trust 2023-R2 2023-R2 A1 Variable 25/Aug/2064                                      | 0.02% US17181KAA88  |
| Overnight Index Swap SOFR /3% USD0327                                                  | 0.02%               |
| Federal Republic Of Germany Bond Fixed 0% 15-Nov-27<br>DE0001102523                    | 0.02% DE0001102523  |
| Mgic Investment Corp                                                                   | 0.02% US5528481030  |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-30<br>DE0001102507                    | 0.02% DE0001102507  |
| Owens Corning                                                                          | 0.02% US6907421019  |
| Shaftesbury Capital Plc                                                                | 0.02% GB00B62G9D36  |
| HSBC Holdings Plc Medium Term Note Fixed 7% 07-Apr-38<br>XS0356452929                  | 0.02% XS0356452929  |
| Govt Of The Hong Kong Special Admin Region Of The 1.59% 04-Mar-36 HK0000706934         | 0.02% HK0000706934  |
| Jabil Inc                                                                              | 0.02% US4663131039  |
| Solar Star Funding Llc Callable Notes Fixed 5.375% 30-Jun-35<br>US83416WAA18           | 0.02% US83416WAA18  |
| National Bank Of Canada                                                                | 0.02% CA6330671034  |
| Totalenergies Se Callable Notes Variable EUR 1000 17-Apr-73<br>17-Apr-73 XS2432130610  | 0.02% XS2432130610  |
| Federal Republic Of Germany Bond Fixed 1.3% 15-Oct-27<br>DE0001141869                  | 0.02% DE0001141869  |
| Ryanair Dac Medium Term Note Fixed 0.875% 25-May-26<br>XS2344385815                    | 0.02% XS2344385815  |
| TSMC Arizona Corp Callable Notes Fixed 1.75% 25-Oct-26<br>US872898AA96                 | 0.02% US872898AA96  |
| United States Notes Fixed 4.875%                                                       | 0.02% US91282CJG78  |
| Mercury NZ Ltd 19/06/28 5.64%                                                          | 0.02% NZMCDYDG006C1 |
| Intel Corp Commercial Paper Zero Cpn 02/Apr/2025                                       | 0.02% US45826CR286  |
| Investor Ab-B Shs                                                                      | 0.02% SE0015811963  |
| Westpac Floating Rate Note 10/07/2034                                                  | 0.02% AU3FN0089413  |
| Microsoft Corp Callable Notes Fixed 2.675% 01-Jun-60<br>US594918CD48                   | 0.02% US594918CD48  |
| Amdocs Ltd                                                                             | 0.02% GB0022569080  |
| Swiss Confederation Bond Fixed 2.25% 22/Jun/2031<br>CH0127181029                       | 0.02% CH0127181029  |
| United States Notes Fixed 4.875%                                                       | 0.02% US91282CJF95  |
| Motorola Solutions Inc Callable Notes Fixed 5.6% 01-Jun-32<br>US620076BW88             | 0.02% US620076BW88  |
| United States Notes Fixed 4.625%                                                       | 0.02% US91282CKN01  |
| Toronto-Dominion Bank/The Callable Notes Variable 31-Oct-82 31-Oct-82 US89117F8Z56     | 0.02% US89117F8Z56  |
| Bank Of Nova Scotia/The Callable Notes Variable 27-Jan-84 27-Jan-84 US0641598V18       | 0.02% US0641598V18  |

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| Canada Bond Fixed 0.5% 01/Dec/2030 CAD 1000<br>CA135087L443                        | 0.02% CA135087L443 |
| GaCI FIRST Investment Co Callable Notes Fixed 4.75% 14-Feb-30 XS2585987683         | 0.02% XS2585987683 |
| Natwest Markets Plc Medium Term Note Fixed 5.022% 21-Mar-30 US63906YAP34           | 0.02% US63906YAP34 |
| United States Notes Fixed 4.625%                                                   | 0.02% US91282CKU44 |
| United States Bond Fixed 4.625% 15-May-44 US912810UB25                             | 0.02% US912810UB25 |
| Cloverie Plc For Zurich Insurance Co Ltd Callable 24-Jun-46 24-Jun-46 XS1385999492 | 0.02% XS1385999492 |
| Federal Republic Of Germany Bond Fixed 0.25% 15-Feb-27 DE0001102416                | 0.02% DE0001102416 |
| Federal Republic Of Germany Bond Fixed 2.5% 15-Aug-46 DE0001102341                 | 0.02% DE0001102341 |
| Centene Corporation                                                                | 0.02% US15135B1017 |
| Oneok Inc Callable Notes Fixed 4.25% 24/Sep/2027 US682680CB72                      | 0.02% US682680CB72 |
| Extended Stay America Trust 2021-Esh 2021-Esh A                                    | 0.02% US30227FAA84 |
| Cisco Systems Inc Callable Notes Fixed 5.5% 15-Jan-40 US17275RAF91                 | 0.02% US17275RAF91 |
| Royal Bank Of Canada Callable Notes Variable 02-May-84 02-May-84 US780082AR49      | 0.02% US780082AR49 |
| O'Reilly Automotive Inc Callable Notes Fixed 5.75% 20-Nov-26 US67103HAM97          | 0.02% US67103HAM97 |
| National Australia Bank Au 3/08/2032 6.322%                                        | 0.02% AU3CB0291284 |
| Allianz Se Callable Notes Variable 03/Sep/2054 USD 03-Sep-54 US018820AD21          | 0.02% US018820AD21 |
| United States Notes Fixed 0.625%                                                   | 0.02% US91282CAY75 |
| Swiss Confederation Bond Fixed 1.25% 28/May/2026 CH0224396983                      | 0.02% CH0224396983 |
| Kinder Morgan Energy Partners Lp Callable Notes 6.375% 01-Mar-41 US494550BH82      | 0.02% US494550BH82 |
| Republic Of Poland Bond Fixed 4.75% 25/Jul/2029 PL0000116760                       | 0.02% PL0000116760 |
| Dexus Finance 3/2/32 3%                                                            | 0.02% AU3CB0270197 |
| Consolidated Edison Inc                                                            | 0.02% US2091151041 |
| Denmark Government Bond Fixed 2.25% 15/Nov/2033 DK0009924615                       | 0.02% DK0009924615 |
| Commonwealth Of Australia Bond Fixed 2.5% 21-May-30 AU0000013740                   | 0.02% AU0000013740 |
| Masco Corp Callable Notes Fixed 1.5% 15/Feb/2028 US574599BS40                      | 0.02% US574599BS40 |
| United States Notes Fixed 4.375%                                                   | 0.02% US91282CJM47 |
| Adobe Inc Callable Notes Fixed 4.95% 04/Apr/2034 US00724PAG46                      | 0.02% US00724PAG46 |
| Fiserv Inc Callable Notes Fixed 5.6% 02/Mar/2033 US337738BE73                      | 0.02% US337738BE73 |
| United States Bond Fixed 2.25% 15-May-41 US912810SY55                              | 0.02% US912810SY55 |
| United States Notes Fixed 4.625%                                                   | 0.02% US91282CHZ77 |
| Midamerican Energy Co Callable Bond Fixed 5.85% 15-Sep-54 US595620AY17             | 0.02% US595620AY17 |
| Linde Finance Bv Callable Medium Term Note Fixed 0.25% 19-May-27 XS2177021271      | 0.02% XS2177021271 |
| Keyspan Gas East Corp Callable Notes Fixed 5.994% 06-Mar-33 US49338CAD56           | 0.02% US49338CAD56 |
| Fiserv Inc Callable Notes Fixed 5.375% 21/Aug/2028 US337738BG22                    | 0.02% US337738BG22 |
| United States Notes Fixed 4.625%                                                   | 0.02% US91282CJK80 |
| Stryker Corp Callable Notes Fixed 4.85% 08-Dec-28 US863667BC42                     | 0.02% US863667BC42 |
| Synnex Corporation                                                                 | 0.02% US87162W1009 |
| Novo Nordisk A/S Spons Adr                                                         | 0.02% US6701002056 |

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| Fiserv Inc Callable Notes Fixed 5.45% 02/Mar/2028<br>US337738BD90                                                                                                                                                                                                                                                               | 0.02% US337738BD90                                                                                                                                                           |
| Federal Republic Of Germany Bond Fixed 2.1% 15-Nov-29<br>DE0001102622                                                                                                                                                                                                                                                           | 0.02% DE0001102622                                                                                                                                                           |
| Cardinal Health Inc Callable Notes Fixed 5% 15-Nov-29<br>US14149YBR80                                                                                                                                                                                                                                                           | 0.02% US14149YBR80                                                                                                                                                           |
| Avery Dennison Corp Callable Notes Fixed 5.75% 15-Mar-33<br>US053611AN94                                                                                                                                                                                                                                                        | 0.02% US053611AN94                                                                                                                                                           |
| Puget Sound Energy Inc Callable Bond Fixed 5.795% 15-Mar-40<br>US745332CB04                                                                                                                                                                                                                                                     | 0.02% US745332CB04                                                                                                                                                           |
| Netflix Inc Callable Notes Fixed 4.875% 15-Jun-30<br>US64110LAV80                                                                                                                                                                                                                                                               | 0.02% US64110LAV80                                                                                                                                                           |
| Totalenergies Se Callable Medium Term Note 25-Jan-74 25-Jan-74<br>XS2290960520                                                                                                                                                                                                                                                  | 0.02% XS2290960520                                                                                                                                                           |
| Citigroup Inc Callable Notes Variable 19/Nov/2034 19-Nov-34<br>US172967PN53                                                                                                                                                                                                                                                     | 0.02% US172967PN53                                                                                                                                                           |
| Cardinal Health Inc Callable Notes Fixed 5.35% 15-Nov-34<br>US14149YBS63                                                                                                                                                                                                                                                        | 0.02% US14149YBS63                                                                                                                                                           |
| Fiserv Inc Callable Notes Fixed 2.65% 01/Jun/2030<br>US337738BC18                                                                                                                                                                                                                                                               | 0.02% US337738BC18                                                                                                                                                           |
| United States Notes Fixed 4.25%<br>Flex Limited                                                                                                                                                                                                                                                                                 | 0.02% US91282CKW00<br>0.02% SG9999000020                                                                                                                                     |
| Veralto Corp Callable Notes Fixed 5.45% 18-Sep-33<br>US92338CAF05                                                                                                                                                                                                                                                               | 0.02% US92338CAF05                                                                                                                                                           |
| Australia & New Zealand Banking Group Ltd Callable 18-Sep-34 18-Sep-34<br>US052528AR78                                                                                                                                                                                                                                          | 0.02% US052528AR78                                                                                                                                                           |
| Verisk Analytics Inc<br>Cencora Inc Callable Notes Fixed 4.85% 15/Dec/2029<br>US03073EAW57                                                                                                                                                                                                                                      | 0.02% US92345Y1064<br>0.02% US03073EAW57                                                                                                                                     |
| Toronto-Dominion Bank/The Callable Notes Variable 31-Jul-84 31-Jul-84<br>US89116CKP13                                                                                                                                                                                                                                           | 0.02% US89116CKP13                                                                                                                                                           |
| Bendigo & Adelaide Bank 15/05/2026 4.70%<br>Arrow Electronics Inc                                                                                                                                                                                                                                                               | 0.02% AU3CB0299337<br>0.02% US0427351004                                                                                                                                     |
| Federal Republic Of Germany Bond Fixed 0.25% 15-Feb-29<br>DE0001102465                                                                                                                                                                                                                                                          | 0.02% DE0001102465                                                                                                                                                           |
| Ford Motor Co<br>Stryker Corp Callable Notes Fixed 5.2% 10/Feb/2035<br>US863667BM24                                                                                                                                                                                                                                             | 0.02% US3453708600<br>0.02% US863667BM24                                                                                                                                     |
| Discover Financial Services Ltd<br>Fidelity National Information Services Inc 5.1% 15-Jul-32<br>US31620MBY12                                                                                                                                                                                                                    | 0.02% US2547091080<br>0.02% US31620MBY12                                                                                                                                     |
| United States Notes Fixed 4.25%<br>United States Notes Fixed 4%<br>United States Notes Fixed 2.25%<br>United States Notes Fixed 3.75%<br>United States Notes Fixed 4.125%<br>United States Notes Fixed 4.125%<br>United States Notes Fixed 4%<br>BlackstoNE Property Partners Europe Holdings Sarl 1% 04-May-28<br>XS2338355014 | 0.02% US91282CKC46<br>0.02% US91282CMB45<br>0.02% US9128282R06<br>0.02% US91282CGV72<br>0.02% US91282CHQ78<br>0.02% US91282CHH79<br>0.02% US91282CHK09<br>0.02% XS2338355014 |
| United States Notes Fixed 3.875%<br>Ferguson Finance Plc Callable Notes Fixed 4.5% 24-Oct-28<br>US314890AA22                                                                                                                                                                                                                    | 0.02% US91282CFZ95<br>0.02% US314890AA22                                                                                                                                     |
| Banque Federative Du Credit Mutuel Sa Notes Fixed 4.753% 13-Jul-27<br>US06675DCE04                                                                                                                                                                                                                                              | 0.02% US06675DCE04                                                                                                                                                           |
| Federal Republic Of Germany Bond Fixed 0.25% 15-Aug-28<br>DE0001102457                                                                                                                                                                                                                                                          | 0.02% DE0001102457                                                                                                                                                           |
| United States Notes Fixed 4.625%<br>Barclays Plc Callable Notes Variable 25/Feb/2031 25-Feb-31<br>US06738ECY95                                                                                                                                                                                                                  | 0.02% US91282CHY03<br>0.02% US06738ECY95                                                                                                                                     |
| United Kingdom Of Great Britain And Northern<br>O'Reilly Automotive Inc Callable Notes Fixed 4.35% 01-Jun-28<br>US67103HAG20                                                                                                                                                                                                    | 0.02% GB00BQC82C90<br>0.02% US67103HAG20                                                                                                                                     |
| United States Notes Fixed 4.375%<br>United States Notes Fixed 4.125%                                                                                                                                                                                                                                                            | 0.02% US91282CHU80<br>0.02% US91282CHW47                                                                                                                                     |

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| United States Notes Fixed 3.875%                                                    | 0.02% US91282CFY21 |
| United States Notes Fixed 3.875%                                                    | 0.02% US91282CGC91 |
| United States Notes Fixed 4%                                                        | 0.02% US91282CJT99 |
| United States Notes Fixed 4%                                                        | 0.02% US91282CJW29 |
| United States Notes Fixed 3.625%                                                    | 0.02% US91282CHB00 |
| JPMorgan Chase & Co Callable Notes Variable 24-Jan-29 24-Jan-29 US46647PEU66        | 0.02% US46647PEU66 |
| United States Notes Fixed 4.125%                                                    | 0.02% US91282CKA89 |
| Enterprise Products Operating Llc Callable Notes 3.3% 15-Feb-53 US29379VCB71        | 0.02% US29379VCB71 |
| Danske Bank A/S Callable Medium Term Note Variable 22-Sep-26 22-Sep-26 US23636ABE01 | 0.02% US23636ABE01 |
| US 5Yr Note (Cbt) Bond 30/Jun/2025 Fvm5 Comdty                                      | 0.02%              |
| J.P. Morgan Chase Commercial Mortgage Securities                                    | 0.02% US466317AA25 |
| Bank of New Zealand 8/6/26 1.884%                                                   | 0.02% NZBNZDT397C8 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-29 DE0001102473                    | 0.02% DE0001102473 |
| United States Notes Fixed 4%                                                        | 0.02% US91282CGP05 |
| United States Notes Fixed 4%                                                        | 0.02% US91282CJX02 |
| CirrUS Logic Inc                                                                    | 0.02% US1727551004 |
| United States Notes Fixed 4.125%                                                    | 0.02% US91282CKF76 |
| United States Notes Fixed 3.625%                                                    | 0.02% US91282CHE49 |
| United States Notes Fixed 3.75%                                                     | 0.02% US91282CJR34 |
| Cbre Group Inc - A                                                                  | 0.02% US12504L1098 |
| Westinghouse Air Brake Technologies Corp Callable 4.7% 15-Sep-28 US960386AM29       | 0.02% US960386AM29 |
| Cencora Inc Callable Notes Fixed 4.625% 15-Dec-27 US03073EAV74                      | 0.02% US03073EAV74 |
| Canada Bond Fixed 3% 01/Jun/2034 CAD 1000 CA135087R481                              | 0.02% CA135087R481 |
| United States Notes Fixed 4%                                                        | 0.02% US91282CMU26 |
| Blackstone Private Credit Fund Callable Notes 6% 29-Jan-32 US09261HBX44             | 0.02% US09261HBX44 |
| United States Notes Fixed 3.75%                                                     | 0.02% US91282CLG41 |
| Federal Republic Of Germany Bond Fixed 1.25% 15-Aug-48 DE0001102432                 | 0.02% DE0001102432 |
| Nsw Electricity Networks Floating Rate Note 11/03/2055                              | 0.02% AU3FN0096392 |
| United States Notes Fixed 3.875%                                                    | 0.02% US91282CMS79 |
| United States Notes Fixed 3.875%                                                    | 0.02% US91282CMV09 |
| Enel Finance International Nv Callable Notes Fixed 4.625% 15-Jun-27 US29278GAW87    | 0.02% US29278GAW87 |
| Coca-Cola Co/The Callable Notes Fixed 5.4% 13-May-64 US191216DT43                   | 0.02% US191216DT43 |
| United States Notes Fixed 2.375%                                                    | 0.02% US9128286T26 |
| Mgic Investment Corp Callable Notes Fixed 5.25% 15-Aug-28 US552848AG81              | 0.02% US552848AG81 |
| United States Notes Fixed 3.75%                                                     | 0.02% US91282CJQ50 |
| Fortinet Inc                                                                        | 0.02% US34959E1091 |
| United States Notes Fixed 3.5%                                                      | 0.02% US91282CGH88 |
| Toronto-Dominion Bank/The Callable Notes Variable 10-Sep-34 10-Sep-34 US89116CQJ98  | 0.02% US89116CQJ98 |
| United States Notes Fixed 3.25%                                                     | 0.02% US91282CEW73 |
| Agilent Technologies Inc Callable Notes Fixed 4.2% 09-Sep-27 US00846UAQ40           | 0.02% US00846UAQ40 |
| Akl City Council 28/09/2050 2.95%                                                   | 0.02% NZAKCDT520C6 |
| O'Reilly Automotive Inc Callable Notes Fixed 4.7% 15-Jun-32 US67103HAL15            | 0.02% US67103HAL15 |
| United States Notes Fixed 3.625%                                                    | 0.02% US91282CGT27 |
| Fortive Corp Callable Notes Fixed 3.15% 15-Jun-26 US34959JAG31                      | 0.02% US34959JAG31 |
| Queensland Treasury Corp 21/8/31 1.75%                                              | 0.02% AU3SG0001993 |
| Flatiron Clo 19 Ltd 2019-1A Ar2 Floating                                            | 0.02% US33883JAW18 |
| Jp Morgan Chase Commercial Mortgage Securities                                      | 0.02% US466330AA51 |

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| Cadence Design Systems Inc Callable Notes Fixed 4.3% 10-Sep-29 US127387AN80        | 0.02% | US127387AN80 |
| Gartner Inc Callable Notes Fixed 4.5% 01/Jul/2028 US366651AC11                     | 0.02% | US366651AC11 |
| Blackstone Private Credit Fund Callable Notes 4.95% 26-Sep-27 US09261HBP10         | 0.02% | US09261HBP10 |
| Nationwide Building Society Bond Fixed 4% 14-Sep-26 US63859WAE93                   | 0.02% | US63859WAE93 |
| Muenchener Rueckversicherungs-Gesellschaft Ag In 26-May-42 26-May-42 XS2381261424  | 0.02% | XS2381261424 |
| United States Notes Fixed 2.75%                                                    | 0.02% | US91282CEN74 |
| Pepsico Inc Callable Notes Fixed 5.25% 17/Jul/2054 US713448FZ69                    | 0.02% | US713448FZ69 |
| SSE Plc Callable Notes Variable GBP 1000 14-Apr-73 14-Apr-73 XS2195190876          | 0.02% | XS2195190876 |
| Enstar Finance Llc Callable Notes Variable 15-Jan-42 15-Jan-42 US29360AAB61        | 0.02% | US29360AAB61 |
| Cardinal Health Inc Callable Notes Fixed 3.41% 15-Jun-27 US14149YBJ64              | 0.02% | US14149YBJ64 |
| United States Bond Fixed 2% 15/Aug/2051 US912810SZ21                               | 0.02% | US912810SZ21 |
| Zoetis Inc Callable Notes Fixed 4.7% 01/Feb/2043 US98978VAH69                      | 0.02% | US98978VAH69 |
| Sampo Oyj Callable Medium Term Note Variable 03-Sep-52 03-Sep-52 XS2226645278      | 0.02% | XS2226645278 |
| United States Notes Fixed 4.125%                                                   | 0.02% | US91282CLD10 |
| United States Notes Fixed 3.125%                                                   | 0.02% | US91282CFH97 |
| O'Reilly Automotive Inc Callable Notes Fixed 3.9% 01-Jun-29 US67103HAH03           | 0.02% | US67103HAH03 |
| Mastercard Inc Callable Notes Fixed 4.55% 15-Jan-35 US57636QBC78                   | 0.02% | US57636QBC78 |
| Enel Finance International Nv Callable Notes Fixed 3.5% 06-Apr-28 US29278GAF54     | 0.02% | US29278GAF54 |
| Bos Funding Ltd Medium Term Note Fixed 5.25% 12-Sep-29 XS2890378453                | 0.02% | XS2890378453 |
| United States Notes Fixed 2.625%                                                   | 0.02% | US91282CET45 |
| United States Notes Fixed 3.25%                                                    | 0.02% | US91282CEV90 |
| United Mexican States Bond Fixed 8% 07/Nov/2047 MX0MGO000102                       | 0.02% | MX0MGO000102 |
| Kingdom Of Sweden Bond Fixed 2.25% 11/May/2035 SEK SE0021308541                    | 0.02% | SE0021308541 |
| Commonwealth Of Australia Bond Fixed 1.5% 21-Jun-31 AU0000047003                   | 0.02% | AU0000047003 |
| Home Depot Inc/The Callable Notes Fixed 5.3% 25-Jun-54 US437076DF60                | 0.02% | US437076DF60 |
| Totalenergies Se Callable Notes Variable EUR 1000 04-Sep-73 04-Sep-73 XS2224632971 | 0.02% | XS2224632971 |
| Weir Group Plc/The Callable Notes Fixed 2.2% 13-May-26 US94876QAA40                | 0.02% | US94876QAA40 |
| Societe Generale                                                                   | 0.02% | FR0000130809 |
| Morgan Stanley                                                                     | 0.02% | US6174464486 |
| United States Notes Fixed 1.625%                                                   | 0.02% | US912828YB05 |
| United States Bond Fixed 2.875% 15-May-52 US912810TG31                             | 0.02% | US912810TG31 |
| Obx 2023-Nqm1 Trust 2023-Nqm1 A1 Variable                                          | 0.02% | US670855AA38 |
| Palo Alto Networks Inc                                                             | 0.02% | US6974351057 |
| Stryker Corp Callable Notes Fixed 4.625% 11-Sep-34 US863667BF72                    | 0.02% | US863667BF72 |
| United States Bond Fixed 1.875% 15-Feb-51 US912810SU34                             | 0.02% | US912810SU34 |
| United States Notes Fixed 3.625%                                                   | 0.02% | US91282CLM19 |
| Csl Finance Plc Callable Notes Fixed 4.25% 27-Apr-32 US12661PAC32                  | 0.02% | US12661PAC32 |
| Coca-Cola Co/The Callable Notes Fixed 5.2% 14-Jan-55 US191216DZ03                  | 0.02% | US191216DZ03 |

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| Federal Republic Of Germany Bond Fixed 0% 15-Aug-31<br>DE0001102564                    | 0.02% DE0001102564 |
| Citigroup Inc Callable Notes Variable 24/Feb/2028 24-Feb-28<br>US172967NG21            | 0.02% US172967NG21 |
| United States Notes Fixed 2.5%                                                         | 0.02% US91282CEF41 |
| United States Notes Fixed 2.875%                                                       | 0.02% US91282CEM91 |
| JPMorgan Chase & Co                                                                    | 0.02% US46625H1005 |
| Hewlett Packard Enterprise Co                                                          | 0.02% US42824C1099 |
| Nationwide Building Society Callable Medium Term 16-Feb-28<br>16-Feb-28 US63861VAF40   | 0.02% US63861VAF40 |
| United States Notes Fixed 3.125%                                                       | 0.02% US91282CFJ53 |
| Commonwealth Of Australia Bond Fixed 2.75% 21-Nov-27<br>AU000XCLWAQ1                   | 0.02% AU000XCLWAQ1 |
| Nationwide Building Society Callable Bond Variable 18-Jul-30<br>18-Jul-30 US63861VAE74 | 0.02% US63861VAE74 |
| United Kingdom Of Great Britain And Northern                                           | 0.02% GB00B24FF097 |
| Nike Inc - CI B                                                                        | 0.02% US6541061031 |
| Federal Republic Of Germany Bond Fixed 1.7% 15-Aug-32<br>DE0001102606                  | 0.02% DE0001102606 |
| United States Notes Fixed 0.75%                                                        | 0.02% US91282CBW01 |
| United States Notes Fixed 2.25%                                                        | 0.02% US9128283F58 |
| Athene Global Funding Notes Fixed 1.73% 02-Oct-26<br>US04685A3D15                      | 0.02% US04685A3D15 |
| Brooklyn Union Gas Co/The Callable Notes Fixed 3.865% 04-Mar-29<br>US114259AT12        | 0.02% US114259AT12 |
| Blackstone Private Credit Fund Callable Notes 2.625% 15-Dec-26<br>US09261HAD98         | 0.02% US09261HAD98 |
| United States Notes Fixed 0.875%                                                       | 0.02% US91282CCJ80 |
| United States Notes Fixed 2.75%                                                        | 0.02% US91282CES61 |
| United States Notes Fixed 1.875%                                                       | 0.02% US91282CEC10 |
| Canada Bond Fixed 3.5% 01/Sep/2029 CAD 1000<br>CA135087R895                            | 0.02% CA135087R895 |
| One 2021-Park Mortgage Trust 2021-Park A Floating                                      | 0.02% US682413AA79 |
| Enel Finance International Nv Callable Notes Fixed 1.625% 12-Jul-26<br>US29278GAM06    | 0.02% US29278GAM06 |
| United States Bond Fixed 4.75% 15-Nov-43<br>US912810TW80                               | 0.02% US912810TW80 |
| United States Notes Fixed 3.75%                                                        | 0.02% US91282CLJ89 |
| Jazz Pharmaceuticals Plc                                                               | 0.02% IE00B4Q5ZN47 |
| Pacificorp Callable Bond Fixed 5.5% 15/May/2054<br>US695114DA39                        | 0.02% US695114DA39 |
| Federal Republic Of Germany Bond Fixed 0% 15-Feb-32<br>DE0001102580                    | 0.02% DE0001102580 |
| Region Re Ltd                                                                          | 0.02% AU0000253502 |
| Federal Republic Of Germany Bond Fixed 2.5% 11-Oct-29<br>DE000BU25034                  | 0.02% DE000BU25034 |
| MSCI Inc Callable Notes Fixed 4% 15/Nov/2029 USD<br>US55354GAH39                       | 0.02% US55354GAH39 |
| Republic Of Poland Bond Fixed 4.125% 11/Jan/2044<br>XS2746103014                       | 0.02% XS2746103014 |
| Truist Financial Corp Callable Medium Term Note 28-Jul-33 28-Jul-33<br>US89788NAA81    | 0.02% US89788NAA81 |
| United States Notes Fixed 2.625%                                                       | 0.02% US91282CFC01 |
| Kb Home                                                                                | 0.02% US48666K1097 |
| Federal Republic Of Germany Bond Fixed 0% 10-Apr-26<br>DE0001141836                    | 0.02% DE0001141836 |
| Genesis Energry 03/04/25 5%                                                            | 0.02% NZGNEDT007C3 |
| Garmin Ltd                                                                             | 0.02% CH0114405324 |
| Blackstone Private Credit Fund Callable Bond Fixed 7.3% 27-Nov-28<br>US09261HBC07      | 0.02% US09261HBC07 |
| Queensland Trsy Corp 21/7/25 4.75%                                                     | 0.02% AU0000XQLQZ9 |
| Muenchener Rueckversicherungs-Gesellschaft Ag In 26-May-41<br>26-May-41 XS2221845683   | 0.02% XS2221845683 |
| Genesis Mortgage Funding 2022-1 Plc 2022-1 A                                           | 0.02% XS2448429410 |
| Victoria Treasury Corp 20/11/37 2.00%                                                  | 0.02% AU3SG0002256 |

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| Eastern Gas Transmission & Storage Inc Callable 3% 15-Nov-29<br>US276480AH30        | 0.02% US276480AH30 |
| Swiss Confederation Bond Fixed 2.5% 08/Mar/2036<br>CH0024524966                     | 0.02% CH0024524966 |
| UBS Group Ag Callable Notes Variable 11/Aug/2028 11-Aug-28<br>US225401AV01          | 0.02% US225401AV01 |
| Bendigo And Adelaide Bank 3/11/2033                                                 | 0.02% AU3FN0082517 |
| S&P Global Inc Callable Notes Fixed 2.7% 01-Mar-29<br>US78409VBJ26                  | 0.02% US78409VBJ26 |
| Federal Republic Of Germany Bond Fixed 2.1% 12-Apr-29<br>DE000BU25026               | 0.02% DE000BU25026 |
| United States Bond Fixed 3% 15/Aug/2052 US912810TJ79                                | 0.02% US912810TJ79 |
| Texas Instruments Inc Callable Notes Fixed 5% 14-Mar-53<br>US882508CC69             | 0.02% US882508CC69 |
| United States Bond Fixed 2.375% 15-Feb-42 US912810TF57                              | 0.02% US912810TF57 |
| Elia Group Sa                                                                       | 0.02% BE0003822393 |
| Federal Republic Of Germany Bond Fixed 4.75% 04-Jul-40<br>DE0001135366              | 0.02% DE0001135366 |
| Toronto-Dominion Bank/The Callable Medium Term 09-Apr-34<br>09-Apr-34 CA89116CFF91  | 0.02% CA89116CFF91 |
| MSCI Inc Callable Notes Fixed 3.875% 15/Feb/2031<br>US55354GAL41                    | 0.02% US55354GAL41 |
| Alcon Finance Corp Callable Notes Fixed 3% 23-Sep-29<br>US01400EAB92                | 0.02% US01400EAB92 |
| Santander Mortgage Asset Receivable Trust                                           | 0.02% US80262BAA89 |
| Federal Republic Of Germany Bond Fixed 0% 15-Feb-31<br>DE0001102531                 | 0.02% DE0001102531 |
| CVS Health Corp                                                                     | 0.02% US1266501006 |
| Canada Bond Fixed 2.75% 01/Mar/2030 CAD 1000<br>CA135087S471                        | 0.02% CA135087S471 |
| Henkel Ag & Co KgAA Callable Notes Fixed 1.25% 30-Sep-26<br>XS2057835808            | 0.02% XS2057835808 |
| Arena Reit                                                                          | 0.02% AU000000ARF6 |
| Federal Republic Of Germany Bond Fixed 1.8% 15-Aug-53<br>DE0001102614               | 0.02% DE0001102614 |
| Allianz Se Callable Notes Variable 25/Jul/2053 EUR 25-Jul-53<br>DE000A351U49        | 0.02% DE000A351U49 |
| MSCI Inc Callable Notes Fixed 3.625% 01/Sep/2030<br>US55354GAK67                    | 0.02% US55354GAK67 |
| Autodesk Inc Callable Notes Fixed 2.85% 15-Jan-30<br>US052769AG12                   | 0.02% US052769AG12 |
| Willis North America Inc Callable Notes Fixed 2.95% 15-Sep-29<br>US970648AJ01       | 0.02% US970648AJ01 |
| Vcat 2025-Npl3 Llc 2025-Npl3 A1 Step 25/Feb/2055                                    | 0.02% US92243QAA40 |
| Intercontinental Hotels Group Plc Callable Medium 3.375% 08-Oct-28 XS2240494711     | 0.02% XS2240494711 |
| Bank Deposit (GBP JPM )                                                             | 0.02%              |
| United Overseas Bank Ltd Callable Medium Term Note 14-Oct-31 14-Oct-31 US91127KAE29 | 0.02% US91127KAE29 |
| United States Bond Fixed 4.5% 15-Feb-44 US912810TZ12                                | 0.02% US912810TZ12 |
| United States Bond Fixed 2.25% 15-Feb-52 US912810TD00                               | 0.02% US912810TD00 |
| United States Notes Fixed 3.5%                                                      | 0.02% US91282CGZ86 |
| UBS Group Ag Callable Notes Variable 12/Aug/2033 12-Aug-33<br>US225401AZ15          | 0.02% US225401AZ15 |
| Universal Music Group Nv Callable Medium Term Note 4% 13-Jun-31 XS2631848665        | 0.02% XS2631848665 |
| United States Notes Fixed 1.375%                                                    | 0.02% US91282CDP32 |
| Crown Castle Inc Commercial Paper Zero Cpn                                          | 0.02% US22823PR886 |
| Canada Bond Fixed 1.5% 01/Dec/2031 CAD 1000<br>CA135087N266                         | 0.02% CA135087N266 |

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| Federal Republic Of Germany Bond Fixed 0% 15-Nov-28<br>DE0001102556             | 0.02% DE0001102556 |
| United States Notes Fixed 1.25%                                                 | 0.02% US91282CCY57 |
| Australia & New Zealand Banking Group Ltd Notes 4.4% 19-May-26 US052528AK26     | 0.02% US052528AK26 |
| Oracle Corp                                                                     | 0.02% US68389X1054 |
| Carlisle Cos Inc Callable Notes Fixed 2.75% 01-Mar-30<br>US142339AJ92           | 0.02% US142339AJ92 |
| United Kingdom Of Great Britain And Northern                                    | 0.02% GB00BYZW3G56 |
| Alcon Finance Corp Callable Notes Fixed 2.6% 27-May-30<br>US01400EAD58          | 0.02% US01400EAD58 |
| Koninklijke Kpn Nv Medium Term Note Fixed 5.75% 17-Sep-29<br>XS0451790280       | 0.02% XS0451790280 |
| Bank Of East Asia Ltd/The Callable Medium Term 27-Jun-34 27-Jun-34 XS2813323685 | 0.02% XS2813323685 |
| United States Bond Fixed 4.375% 15-Aug-43 US912810TU25                          | 0.02% US912810TU25 |
| United Kingdom Of Great Britain And Northern                                    | 0.02% GB00BDRHNP05 |
| Volvo Ab-B Shs                                                                  | 0.02% SE0000115446 |
| Swiss Confederation Bond Fixed 1.25% 27/Jun/2037<br>CH0127181193                | 0.02% CH0127181193 |
| Kingdom Of The Netherlands Bond Fixed 0.75% 15-Jul-27<br>NL0012171458           | 0.02% NL0012171458 |
| United States Bond Fixed 1.875% 15-Nov-51 US912810TB44                          | 0.02% US912810TB44 |
| French Republic Bond Fixed 2% 25/May/2048 EUR 1<br>FR0013257524                 | 0.02% FR0013257524 |
| BNP Paribas                                                                     | 0.02% FR0000131104 |
| Motorola Solutions Inc Callable Notes Fixed 2.75% 24-May-31<br>US620076BU23     | 0.02% US620076BU23 |
| Swiss Confederation Bond Fixed 3.25% 27/Jun/2027<br>CH0031835561                | 0.02% CH0031835561 |
| Kingdom Of Norway Bond Fixed 3.625% 31/May/2039<br>NO0013238246                 | 0.02% NO0013238246 |
| Kingdom Of Norway Bond Fixed 3.5% 06/Oct/2042 NOK<br>NO0012712506               | 0.02% NO0012712506 |
| United States Notes Fixed 4.125%                                                | 0.02% US91282CLU35 |
| Stryker Corp Callable Notes Fixed 4.625% 15-Mar-46<br>US863667AJ04              | 0.02% US863667AJ04 |
| United States Bond Fixed 4.625% 15-Nov-44 US912810UF39                          | 0.02% US912810UF39 |
| Relx Capital Inc Callable Notes Fixed 3% 22-May-30<br>US74949LAD47              | 0.02% US74949LAD47 |
| Broadridge Financial Solutions Inc Callable Notes 2.6% 01-May-31 US11133TAE38   | 0.02% US11133TAE38 |
| United Mexican States Bond Fixed 8.5% 18/Nov/2038<br>MX0MGO0000J5               | 0.02% MX0MGO0000J5 |
| JPMorgan Chase & Co Callable Notes Variable 22-Apr-28 22-Apr-28 US46647PEE25    | 0.02% US46647PEE25 |
| Swiss Confederation Bond Fixed 1.5% 26/Oct/2038<br>CH0440081567                 | 0.02% CH0440081567 |
| Empire Co Ltd 'A'                                                               | 0.02% CA2918434077 |
| United States Notes Fixed 4.375%                                                | 0.02% US91282CLB53 |
| Federal Republic Of Germany Bond Fixed 2.2% 13-Apr-28<br>DE000BU25000           | 0.02% DE000BU25000 |
| Blackstone Private Credit Fund Callable Notes 5.6% 22-Nov-29<br>US09261HBT32    | 0.02% US09261HBT32 |
| Pret 2025-Rpl2 Trust 2025-Rpl2 A1 Step 25/Aug/2064                              | 0.02% US69392LAA26 |
| Stryker Corp Callable Notes Fixed 1.95% 15-Jun-30<br>US863667AY70               | 0.02% US863667AY70 |
| Motorola Solutions Inc Callable Notes Fixed 2.3% 15-Nov-30<br>US620076BT59      | 0.02% US620076BT59 |
| Fiserv Inc Callable Notes Fixed 4.5% 24/May/2031<br>XS2626288257                | 0.02% XS2626288257 |

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| Wells Fargo & Co Callable Medium Term Note 24-Mar-28 24-Mar-28 US95000U2V48      | 0.02% US95000U2V48 |
| Federal Republic Of Germany Bond Fixed 0% 09-Oct-26 DE0001141844                 | 0.02% DE0001141844 |
| New Zealand Exchange Ltd                                                         | 0.02% NZNZXE0001S7 |
| United States Notes Fixed 3.5%                                                   | 0.02% US91282CHA27 |
| Dropbox Inc Class A                                                              | 0.02% US26210C1045 |
| Pultegroup Inc Callable Notes Fixed 7.875% 15-Jun-32 US745867AM30                | 0.02% US745867AM30 |
| Mcdonald'S Corp Callable Medium Term Note Fixed 4.875% 09-Dec-45 US58013MFA71    | 0.02% US58013MFA71 |
| Cnh Industrial Nv                                                                | 0.02% NL0010545661 |
| Standard Chartered Plc Callable Notes Variable 29-Jun-32 29-Jun-32 XS2358287824  | 0.02% XS2358287824 |
| Fidelity National Information Services Inc 2.25% 01-Mar-31 US31620MBT27          | 0.02% US31620MBT27 |
| Reliance Inc Callable Notes Fixed 2.15% 15-Aug-30 US759509AG74                   | 0.02% US759509AG74 |
| Australian Gov 21/3/47 3.00%                                                     | 0.02% AU000XCLWAS7 |
| Allianz Se Callable Medium Term Note Variable 07-Sep-38 07-Sep-38 DE000A30VTT8   | 0.02% DE000A30VTT8 |
| Dnb Bank Asa Callable Medium Term Note Variable 19-Jul-28 19-Jul-28 XS2652069480 | 0.02% XS2652069480 |
| National Australia Bank Ltd Notes Fixed 2.648% 14-Jan-41 US632525AW16            | 0.02% US632525AW16 |
| Autodesk Inc Callable Notes Fixed 2.4% 15/Dec/2031 US052769AH94                  | 0.02% US052769AH94 |
| MSCI Inc Callable Notes Fixed 3.25% 15/Aug/2033 US55354GAQ38                     | 0.02% US55354GAQ38 |
| American International Group                                                     | 0.02% US0268747849 |
| Inpex Corp                                                                       | 0.02% JP3294460005 |
| Rak Capital Bond Fixed 5% 12/Mar/2035 USD 1000 XS3016636683                      | 0.02% XS3016636683 |
| Clorox Co/The Callable Notes Fixed 3.1% 01-Oct-27 US189054AV17                   | 0.02% US189054AV17 |
| Iberdrola Finanzas Sa Callable Medium Term Note 25-Jul-73 25-Jul-73 XS2580221658 | 0.02% XS2580221658 |
| Wolters Kluwer Nv Callable Bond Fixed 3.75% 03-Apr-31 XS2592516210               | 0.02% XS2592516210 |
| Brown & Brown Inc Callable Notes Fixed 2.375% 15-Mar-31 US115236AC57             | 0.02% US115236AC57 |
| United States Bond Fixed 3.25% 15-May-42 US912810TH14                            | 0.02% US912810TH14 |
| Relx Finance Bv Callable Bond Fixed 3.75% 12-Jun-31 XS2631867533                 | 0.02% XS2631867533 |
| Terna - Rete Elettrica Nazionale Callable Medium 3.625% 21-Apr-29 XS2607193435   | 0.02% XS2607193435 |
| Northern Natural Gas Co Callable Notes Fixed 3.4% 16-Oct-51 US665501AM40         | 0.02% US665501AM40 |
| Regeneron Pharmaceuticals Inc Callable Notes Fixed 1.75% 15-Sep-30 US75886FAE79  | 0.02% US75886FAE79 |
| Moody'S Corp Callable Notes Fixed 0.95% 25-Feb-30 XS2010038227                   | 0.02% XS2010038227 |
| Incyte Corporation                                                               | 0.02% US45337C1027 |
| Valero Energy Corp                                                               | 0.02% US91913Y1001 |
| Federal Republic Of Germany Bond Fixed 0% 15-Feb-30 DE0001102499                 | 0.02% DE0001102499 |
| United Kingdom Of Great Britain And Northern                                     | 0.01% GB00BQC82B83 |
| Dnb Bank Asa Callable Medium Term Note Variable 28-Feb-33 28-Feb-33 XS2560328648 | 0.01% XS2560328648 |
| Berry Global Group Inc                                                           | 0.01% US08579W1036 |
| Sherwin-Williams Co/The Callable Notes Fixed 2.95% 15-Aug-29 US824348BJ44        | 0.01% US824348BJ44 |
| Republic Of Poland Medium Term Note Fixed 3.875% 14-Feb-33 XS2586944659          | 0.01% XS2586944659 |

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| Republic Of Ireland Bond Fixed 2.6% 18/Oct/2034<br>IE000LQ7YWY4                  | 0.01% IE000LQ7YWY4 |
| United States Notes Fixed 0.375%                                                 | 0.01% US912828XL95 |
| Royal Bank Of Canada Callable Notes Variable 24-Nov-84 24-Nov-84 US780082AT05    | 0.01% US780082AT05 |
| United States Notes Fixed 3.625%                                                 | 0.01% US91282CGS44 |
| Jackson National Life Global Funding Bond Fixed 5.35% 13-Jan-30 US46849LVE81     | 0.01% US46849LVE81 |
| Allianz Se Callable Notes Variable 06/Sep/2053 USD 06-Sep-53 US018820AC48        | 0.01% US018820AC48 |
| GA Global Funding Trust Bond Fixed 5.4% 13-Jan-30 US36143L2R50                   | 0.01% US36143L2R50 |
| RGA Global Funding Bond Fixed 5.25% 09/Jan/2030 US76209PAG81                     | 0.01% US76209PAG81 |
| United Kingdom Of Great Britain And Northern                                     | 0.01% GB00BFX0ZL78 |
| Athene Global Funding Bond Fixed 5.38% 07/Jan/2030 US04685A4G37                  | 0.01% US04685A4G37 |
| Northwestern Mutual Global Funding Bond Fixed 4.96% 13-Jan-30 US66815L2U28       | 0.01% US66815L2U28 |
| Equitable Financial Life Global Funding Bond Fixed 4.875% 19-Nov-27 US29449WAR88 | 0.01% US29449WAR88 |
| Sammons Financial Group Global Funding Bond Fixed 5.05% 10-Jan-28 US79587J2B82   | 0.01% US79587J2B82 |
| United States Notes Fixed 3.75%                                                  | 0.01% US91282CHF14 |
| Canada Bond Fixed 3.25% 01/Dec/2034 CAD 1000 CA135087S216                        | 0.01% CA135087S216 |
| United States Bond Fixed 1.625% 15-Nov-50 US912810SS87                           | 0.01% US912810SS87 |
| Republic Of Ireland Bond Fixed 1.3% 15/May/2033 IE00BFZRPZ02                     | 0.01% IE00BFZRPZ02 |
| Federal Republic Of Germany Bond Fixed 5.5% 04-Jan-31 DE0001135176               | 0.01% DE0001135176 |
| Corebridge Global Funding Bond Fixed 4.9% 07-Jan-28 US00138CBD92                 | 0.01% US00138CBD92 |
| Atlas Funding 2024-1 Plc 2024-1 A Floating                                       | 0.01% XS2819819942 |
| Metropolitan Life Global Funding I Bond Fixed 4.9% 09-Jan-30 US59217GFT13        | 0.01% US59217GFT13 |
| United States Notes Fixed 3.75%                                                  | 0.01% US91282CHJ36 |
| Principal Life Global Funding Ii Bond Fixed 4.8% 09-Jan-28 US74256LFC81          | 0.01% US74256LFC81 |
| Csl Finance Plc Callable Notes Fixed 4.75% 27-Apr-52 US12661PAE97                | 0.01% US12661PAE97 |
| United States Notes Fixed 3.875%                                                 | 0.01% US91282CFL00 |
| Dover Corp Callable Notes Fixed 0.75% 04/Nov/2027 XS2010038730                   | 0.01% XS2010038730 |
| Terna - Rete Elettrica Nazionale Callable Medium 3.5% 17-Jan-31 XS2748847204     | 0.01% XS2748847204 |
| FIRST Horizon Corporation                                                        | 0.01% US3205171057 |
| Wolters Kluwer Nv Callable Bond Fixed 3.25% 18-Mar-29 XS2778864210               | 0.01% XS2778864210 |
| Abb Finance Bv Callable Medium Term Note Fixed 3.375% 15-Jan-34 XS2747182181     | 0.01% XS2747182181 |
| Pacific Life Global Funding Ii Bond Fixed 4.85% 10-Feb-30 US6944PL3F46           | 0.01% US6944PL3F46 |
| United States Bond Fixed 3.375% 15-Aug-42 US912810TK43                           | 0.01% US912810TK43 |
| Natixis Commercial Mortgage Securities Trust                                     | 0.01% US63874AAA60 |
| Dexus Finance 5/11/25 4.75%                                                      | 0.01% AU3CB0233732 |
| PPG Industries Inc Callable Bond Fixed 2.75% 01-Jun-29 XS2484340075              | 0.01% XS2484340075 |
| Natwest Group Plc Callable Notes Variable 18-May-29 18-May-29 US780097BG51       | 0.01% US780097BG51 |
| Boston Gas Co Callable Notes Fixed 3.001% 01-Aug-29 US100743AL70                 | 0.01% US100743AL70 |
| United States Notes Fixed 4%                                                     | 0.01% US91282CFT36 |

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| Umbs Mortpass 3.5% 01/Sep/2054 Cl Pn# Ma5520                                        | 0.01% US31418FD208 |
| US31418FD208                                                                        |                    |
| New South Wales Treasury Corp 20/5/27 3%                                            | 0.01% AU3SG0001696 |
| Pacificorp Callable Bond Fixed 6.25% 15/Oct/2037                                    | 0.01% US695114CG18 |
| US695114CG18                                                                        |                    |
| Swiss Re Finance Luxembourg Sa Callable Notes 02-Apr-49 02-Apr-49 US87089NAA81      | 0.01% US87089NAA81 |
| Federal Republic Of Germany Bond Fixed 2.9% 18-Jun-26                               | 0.01% DE000BU22056 |
| DE000BU22056                                                                        |                    |
| United States Bond Fixed 3.875% 15-May-43 US912810TS78                              | 0.01% US912810TS78 |
|                                                                                     |                    |
| National Australia Bank 12/05/2026 4.20%                                            | 0.01% AU3CB0299238 |
| Canada Bond Fixed 4% 01/May/2026 CAD 1000                                           | 0.01% CA135087R556 |
| CA135087R556                                                                        |                    |
| Symphony Clo Xix Ltd 2018-19A A Floating                                            | 0.01% US87165YAC75 |
| Relx Finance Bv Callable Notes Fixed 0.5% 10-Mar-28                                 | 0.01% XS2126161764 |
| XS2126161764                                                                        |                    |
| Macquarie Bank Floating Rate Note 20/02/2035                                        | 0.01% AU3FN0090262 |
| Choice Hotels International Inc Callable Notes 3.7% 15-Jan-31                       | 0.01% US169905AG19 |
| US169905AG19                                                                        |                    |
| Pacificorp Callable Bond Fixed 6.35% 15/Jul/2038                                    | 0.01% US695114CJ56 |
| US695114CJ56                                                                        |                    |
| United States Bond Fixed 4% 15/Nov/2042 US912810TM09                                | 0.01% US912810TM09 |
|                                                                                     |                    |
| United States Notes Fixed 4%                                                        | 0.01% US91282CHR51 |
| United States Bond Fixed 1.375% 15-Aug-50 US912810SP49                              | 0.01% US912810SP49 |
|                                                                                     |                    |
| Experian Finance Plc Callable Medium Term Note 3.375% 10-Oct-34 XS2896485930        | 0.01% XS2896485930 |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Commercial                                   | 0.01% US67122RSC78 |
| Swiss Confederation Bond Fixed 0.5% 24/May/2055                                     | 0.01% CH0344958472 |
| CH0344958472                                                                        |                    |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BJMHB534 |
| Kingdom Of Saudi Arabia Bond Fixed 3.375% 05-Mar-32                                 | 0.01% XS3015245957 |
| XS3015245957                                                                        |                    |
| Eastern Gas Transmission & Storage Inc Callable 4.8% 01-Nov-43 US276480AF73         | 0.01% US276480AF73 |
| Relx Finance Bv Callable Bond Fixed 3.375% 20-Mar-33                                | 0.01% XS2779010300 |
| XS2779010300                                                                        |                    |
| Federal Republic Of Germany Bond Fixed 4.25% 04-Jul-39                              | 0.01% DE0001135325 |
| DE0001135325                                                                        |                    |
| Queensland Treasury Corp 20/8/27 2.75                                               | 0.01% AU3SG0001605 |
| Japan Bond Fixed 1.5% 20/Sep/2043 JPY 50000 JP1201861PA6                            | 0.01% JP1201861PA6 |
|                                                                                     |                    |
| Hungary Bond Fixed 4.5% 16/Jun/2034 EUR 1000                                        | 0.01% XS2971936948 |
| XS2971936948                                                                        |                    |
| Fidelity National Information Services Inc 1.5% 21-May-27                           | 0.01% XS1843436228 |
| XS1843436228                                                                        |                    |
| KBC Group Nv Callable Notes Variable 21/Sep/2034 21-Sep-34                          | 0.01% US48241FAC86 |
| US48241FAC86                                                                        |                    |
| Santander Uk Group Holdings Plc Callable Bond 11-Sep-30 11-Sep-30 US80281LAU98      | 0.01% US80281LAU98 |
| Spark Au Finance Ltd 5/6/26 1.9%                                                    | 0.01% AU3CB0272466 |
| Australia & New Zealand Banking Group Ltd Callable 05-May-31 05-May-31 XS2294372169 | 0.01% XS2294372169 |
| SAP Se Callable Notes Fixed 0.125% 18/May/2026 EUR                                  | 0.01% XS2176715584 |
| XS2176715584                                                                        |                    |
| Viva Energy Group Ltd                                                               | 0.01% AU0000016875 |
| Linde Plc Callable Notes Fixed 3.4% 14/Feb/2036                                     | 0.01% XS2765558635 |
| XS2765558635                                                                        |                    |
| Generali Callable Medium Term Note Variable 08-Jun-48 08-Jun-48 XS1428773763        | 0.01% XS1428773763 |
| Ally Financial Inc                                                                  | 0.01% US02005N1000 |
| La Francaise Des Jeux Saca Callable Bond Fixed 3.625% 21-Nov-36 FR001400U686        | 0.01% FR001400U686 |

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| Bouygues Sa                                                                        | 0.01% FR0000120503 |
| Relx Capital Inc Callable Notes Fixed 4% 18-Mar-29                                 | 0.01% US74949LAC63 |
| US74949LAC63                                                                       |                    |
| Bank Deposit (EUR Opt Coll Rbc )                                                   | 0.01%              |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 3.375% 17-Feb-35 XS3003295519   | 0.01% XS3003295519 |
| BUY NZD:SELL AUD 04-04-2025 1.1097523                                              | 0.01%              |
| United States Bond Fixed 3.875% 15-Feb-43 US912810TQ13                             | 0.01% US912810TQ13 |
| Umbs Mortpass 4% 01/Oct/2053 Cl Pn# Rj0046                                         | 0.01% US3142GQBQ46 |
| Republic Of Poland Bond Fixed 2.75% 25/Oct/2029                                    | 0.01% PL0000111498 |
| PL0000111498                                                                       |                    |
| ANZ Bank New Zealand Ltd Callable Notes Variable 10-Jul-34 10-Jul-34 US00182YAC93  | 0.01% US00182YAC93 |
| Avnet Inc                                                                          | 0.01% US0538071038 |
| Lkq Corp Callable Notes Fixed 5.75% 15/Jun/2028                                    | 0.01% US501889AD16 |
| US501889AD16                                                                       |                    |
| KBC Group Nv Callable Notes Variable 19/Jun/2029 19-Jan-29                         | 0.01% US48241FAB04 |
| US48241FAB04                                                                       |                    |
| United States Notes Fixed 1.625%                                                   | 0.01% US912828YU85 |
| Bayview Msr Opportunity Master Fund Trust                                          | 0.01% US07336JAD00 |
| Queensland Treasury Corp 21/7/26 3.25%                                             | 0.01% AU000XQLQAA7 |
| Avolon Holdings Funding Ltd Callable Notes Fixed 2.528% 18-Nov-27 US05401AAR23     | 0.01% US05401AAR23 |
| Motorola Solutions Inc Callable Notes Fixed 5.4% 15-Apr-34                         | 0.01% US620076BZ10 |
| US620076BZ10                                                                       |                    |
| Ryder System Inc                                                                   | 0.01% US7835491082 |
| Kingdom Of The Netherlands Bond Fixed 3.75% 15-Jan-42                              | 0.01% NL0009446418 |
| NL0009446418                                                                       |                    |
| Dover Corp Callable Notes Fixed 5.375% 15/Oct/2035                                 | 0.01% US260003AF59 |
| US260003AF59                                                                       |                    |
| Mebuki Financial Group Inc                                                         | 0.01% JP3117700009 |
| BNP Paribas Sa Callable Medium Term Note Variable 13-Jan-33 13-Jan-33 US09659W3A04 | 0.01% US09659W3A04 |
| Alcon Finance Corp Callable Notes Fixed 5.375% 06-Dec-32                           | 0.01% US01400EAE32 |
| US01400EAE32                                                                       |                    |
| Harley-Davidson Financial Services Inc Callable 6.5% 10-Mar-28 US41284VAC63        | 0.01% US41284VAC63 |
| Urban Edge Properties                                                              | 0.01% US91704F1049 |
| GaCI FIRST Investment Co Callable Notes Fixed 5.625% 29-Jul-34 XS2987801433        | 0.01% XS2987801433 |
| Kingdom Of The Netherlands Bond Fixed 4% 15-Jan-37                                 | 0.01% NL0000102234 |
| NL0000102234                                                                       |                    |
| Magyar Export-Import Bank Zrt Callable Bond Fixed 4.5% 27-Nov-31 XS2947186131      | 0.01% XS2947186131 |
| Mercury NZ Ltd Nzcp 24/04/2025                                                     | 0.01% NZMCDYT354C0 |
| Kingdom Of The Netherlands Bond Fixed 2.5% 15-Jul-34                               | 0.01% NL0015001XZ6 |
| NL0015001XZ6                                                                       |                    |
| Tractor Supply Co Callable Notes Fixed 5.25% 15-May-33                             | 0.01% US892356AB23 |
| US892356AB23                                                                       |                    |
| Federal Republic Of Germany Bond Fixed 0% 15-May-36                                | 0.01% DE0001102549 |
| DE0001102549                                                                       |                    |
| Fonterra Cooperative Nzcp 15/05/2025                                               | 0.01% NZFCGDT618C9 |
| Bank Of Nova Scotia/The Callable Bond Variable 27-Jul-81 27-Jul-81 CA06415FRB09    | 0.01% CA06415FRB09 |
| Msd Netherlands Capital Bv Callable Notes Fixed 3.7% 30-May-44 XS2825486074        | 0.01% XS2825486074 |
| Blackstone Private Credit Fund Callable Notes 5.95% 16-Jul-29                      | 0.01% US09261HBN61 |
| US09261HBN61                                                                       |                    |
| United Kingdom Of Great Britain And Northern                                       | 0.01% GB00BPSNB460 |
| SGS Nederland Holding Bv Callable Medium Term Note 0.125% 21-Apr-27 XS2332234413   | 0.01% XS2332234413 |
| Bank Of Montreal Callable Notes Variable 26-May-84 26-May-84 US06368LQ586          | 0.01% US06368LQ586 |
| United States Notes Fixed 4.375%                                                   | 0.01% US91282CMK44 |

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| Wh Group Limited                                                                       | 0.01% KYG960071028 |
| Mckesson Corp Callable Notes Fixed 5.1% 15-Jul-33<br>US581557BU82                      | 0.01% US581557BU82 |
| Athene Holding Ltd Callable Notes Variable 15-Oct-54 15-Oct-54<br>US04686JAJ07         | 0.01% US04686JAJ07 |
| United States Bond Fixed 2.875% 15-May-49 US912810SH23                                 | 0.01% US912810SH23 |
| AMCO - Asset Management Co Spa Medium Term Note 0.75%<br>20-Apr-28 XS2332980932        | 0.01% XS2332980932 |
| Johnson & Johnson Callable Notes Fixed 5.25% 01-Jun-54<br>US478160CX03                 | 0.01% US478160CX03 |
| Banque Federative Du Credit Mutuel Sa Bond Fixed 5.194% 16-Feb-28<br>US06675DCM20      | 0.01% US06675DCM20 |
| Mastercard Inc Callable Notes Fixed 4.875% 09-May-34<br>US57636QAZ72                   | 0.01% US57636QAZ72 |
| Australia & New Zealand Banking Group Ltd Callable 16-Sep-31<br>16-Sep-31 XS2353399780 | 0.01% XS2353399780 |
| Marsh & McLennan Cos Inc Callable Notes Fixed 5.7% 15-Sep-53<br>US571748BV33           | 0.01% US571748BV33 |
| Essilorluxottica Sa Callable Medium Term Note 0.375% 27-Nov-27<br>FR0013463668         | 0.01% FR0013463668 |
| OMV Ag                                                                                 | 0.01% AT0000743059 |
| Mortimer Btl 2021-1 Plc 2021-1 A Floating                                              | 0.01% XS2349426895 |
| Kellanova                                                                              | 0.01% US4878361082 |
| Brown & Brown Inc Callable Notes Fixed 5.65% 11-Jun-34<br>US115236AG61                 | 0.01% US115236AG61 |
| Ing Groep Nv Callable Medium Term Note Variable 12-Feb-35<br>12-Feb-35 XS2764264789    | 0.01% XS2764264789 |
| Korea Housing Finance Corp Medium Term Note Fixed 4.875%<br>27-Aug-27 USY4841M6A22     | 0.01% USY4841M6A22 |
| Fiserv Inc Callable Notes Fixed 5.45% 15/Mar/2034<br>US337738BL17                      | 0.01% US337738BL17 |
| S&P Global Inc Callable Notes Fixed 4.25% 01-May-29<br>US78409VBG86                    | 0.01% US78409VBG86 |
| Treasury Corp Of Victoria Bond Fixed 4.25% 20-Dec-32<br>AU3SG0001175                   | 0.01% AU3SG0001175 |
| United States Notes Fixed 4.5%                                                         | 0.01% US91282CHM64 |
| Orange Sa                                                                              | 0.01% FR0000133308 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-50<br>DE0001102481                    | 0.01% DE0001102481 |
| Veralto Corp Callable Notes Fixed 5.5% 18/Sep/2026<br>US92338CAB90                     | 0.01% US92338CAB90 |
| Kingdom Of The Netherlands Bond Fixed 2.75% 15-Jan-47<br>NL0010721999                  | 0.01% NL0010721999 |
| United Kingdom Of Great Britain And Northern                                           | 0.01% GB00BMF9LG83 |
| Federal Republic Of Germany Bond Fixed 2.5% 15-Aug-54<br>DE000BU2D004                  | 0.01% DE000BU2D004 |
| Oversea-Chinese Banking Corp Ltd Callable Bond 15-Jun-32 15-Jun-32<br>XS2490811168     | 0.01% XS2490811168 |
| Korea Housing Finance Corp Notes Fixed 4.625% 24-Feb-28<br>USY4841MWD73                | 0.01% USY4841MWD73 |
| Federal Republic Of Germany Bond Fixed 1% 15-May-38<br>DE0001102598                    | 0.01% DE0001102598 |
| United States Bond Fixed 1.125% 15-May-40 US912810SR05                                 | 0.01% US912810SR05 |
| Lseg US Fin Corp Callable Notes Fixed 4.875% 28-Mar-27<br>US50222CAA80                 | 0.01% US50222CAA80 |
| Muenchener Rueckver Ag Reg                                                             | 0.01% DE0008430026 |
| French Republic Bond Fixed 2.5% 25/May/2030 EUR 1<br>FR0011883966                      | 0.01% FR0011883966 |
| Bank Of Montreal Callable Notes Variable 26-Nov-84 26-Nov-84<br>US06368L5Q57           | 0.01% US06368L5Q57 |
| Cencora Inc Callable Notes Fixed 5.125% 15-Feb-34<br>US03073EAU91                      | 0.01% US03073EAU91 |

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| Kimberly-Clark Corp Callable Notes Fixed 5.3% 01-Mar-41<br>US494368BG77                | 0.01% US494368BG77 |
| Allianz Se Callable Bond Variable 26/Jul/2054 EUR 26-Jul-54<br>DE000A3823H4            | 0.01% DE000A3823H4 |
| Yelp Inc                                                                               | 0.01% US9858171054 |
| SAP Se Callable Bond Fixed 1.625% 10/Mar/2031 EUR<br>DE000A2TSTG3                      | 0.01% DE000A2TSTG3 |
| Swiss Confederation Bond Fixed 0% 24/Jul/2039 CHF<br>CH0440081401                      | 0.01% CH0440081401 |
| Mms Usa Holdings Inc Callable Medium Term Note 1.75% 13-Jun-31<br>FR0013425154         | 0.01% FR0013425154 |
| Enel Chile Sa Callable Notes Fixed 4.875% 12-Jun-28<br>US29278DAA37                    | 0.01% US29278DAA37 |
| Commonwealth Of Australia Bond Fixed 4.5% 21-Apr-33<br>AU000XCLWAG2                    | 0.01% AU000XCLWAG2 |
| Willis Bond Property Income Fund                                                       | 0.01%              |
| Verizon Communications 23/03/2028 2.35%                                                | 0.01% AU3CB0278869 |
| United Kingdom Of Great Britain And Northern                                           | 0.01% GB00B52WS153 |
| Coca-Cola Co/The Callable Notes Fixed 2.5% 15-Mar-51<br>US191216DC18                   | 0.01% US191216DC18 |
| Ferguson Enterprises Inc Callable Notes Fixed 5% 03-Oct-34<br>US31488VAA52             | 0.01% US31488VAA52 |
| Republic Of Poland Bond Fixed 6% 25/Oct/2033 PLN<br>PL0000115291                       | 0.01% PL0000115291 |
| Canada Bond Fixed 2.75% 01/Dec/2055 CAD 1000<br>CA135087P998                           | 0.01% CA135087P998 |
| HSBC Holdings Plc Callable Medium Term Note 10-Mar-32 10-Mar-32<br>XS2597114284        | 0.01% XS2597114284 |
| Allianz Se                                                                             | 0.01% DE0008404005 |
| Zurich Finance Ireland Designated Activity Co 17-Sep-50 17-Sep-50<br>XS2189970317      | 0.01% XS2189970317 |
| United Kingdom Of Great Britain And Northern                                           | 0.01% GB00BPSNBB36 |
| Fiserv Inc Callable Notes Fixed 5.15% 12/Aug/2034<br>US337738BN72                      | 0.01% US337738BN72 |
| United States Notes Fixed 0.5%                                                         | 0.01% US912828ZV59 |
| Discover Bank Callable Bond Fixed 3.45% 27-Jul-26<br>US25466AAJ07                      | 0.01% US25466AAJ07 |
| Tjx Cos Inc/The Callable Notes Fixed 3.875% 15-Apr-30<br>US872540AT63                  | 0.01% US872540AT63 |
| Nationwide Building Society Callable Bond Variable 08-Mar-29<br>08-Mar-29 US63861VAB36 | 0.01% US63861VAB36 |
| Republic Of Poland Bond Fixed 7.5% 25/Jul/2028 PLN<br>PL0000115192                     | 0.01% PL0000115192 |
| Emaar Sukuk Ltd Medium Term Note Fixed 3.635% 15-Sep-26<br>XS1488480333                | 0.01% XS1488480333 |
| NSW Treasury 20/02/30 3.00%                                                            | 0.01% AU3SG0001571 |
| Canada Bond Fixed 3% 01/Feb/2027 CAD 1000 CA135087S547                                 | 0.01% CA135087S547 |
| Ferguson Finance Plc Callable Notes Fixed 4.65% 20-Apr-32<br>US314890AD60              | 0.01% US314890AD60 |
| Zoetis Inc Callable Notes Fixed 3.9% 20/Aug/2028<br>US98978VAN38                       | 0.01% US98978VAN38 |
| Centrica Plc                                                                           | 0.01% GB00B033F229 |
| Bank Deposit (CAD Ccp Vm Morgan Stanley )                                              | 0.01%              |
| Abn Amro Bank Nv-Cva                                                                   | 0.01% NL0011540547 |
| Govt Of The Hong Kong Special Admin Region Of The 2.13% 16-Jul-30<br>HK0000257821      | 0.01% HK0000257821 |
| Everest Re Group Ltd                                                                   | 0.01% BMG3223R1088 |
| Republic Of Ireland Bond Fixed 0.4% 15/May/2035<br>IE00BKFVC345                        | 0.01% IE00BKFVC345 |
| Blackstone Private Credit Fund Callable Notes 6% 22-Nov-34<br>US09261HBV87             | 0.01% US09261HBV87 |
| Federal Republic Of Germany Bond Fixed 3.25% 04-Jul-42<br>DE0001135432                 | 0.01% DE0001135432 |

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| Deutsche Bank Ag/New York Ny Callable Notes 18-Sep-31 18-Sep-31 US251526CD98        | 0.01% US251526CD98 |
| Iberdrola International Bv Callable Notes Variable 09-Feb-74 09-Feb-74 XS2295333988 | 0.01% XS2295333988 |
| Victoria Treasury Corp 17/11/26 5.5%                                                | 0.01% AU0000XVGZJ4 |
| Deutsche Bank Ag/New York Ny Callable Notes 11-Sep-35 11-Sep-35 US251526CY36        | 0.01% US251526CY36 |
| Canadian Imperial Bank Of Commerce Callable Bond 28-Jul-84 28-Jul-84 CA13607PCM47   | 0.01% CA13607PCM47 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BL68HH02 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BMV7TC88 |
| Bank Of Montreal Callable Notes Fixed 5.039% 29-May-28 CA06368LNK84                 | 0.01% CA06368LNK84 |
| Tesco Plc                                                                           | 0.01% GB00BLGZ9862 |
| Coca-Cola Co/The Callable Notes Fixed 0.125% 09-Mar-29 XS2307863642                 | 0.01% XS2307863642 |
| Agilent Technologies Inc Callable Notes Fixed 4.75% 09-Sep-34 US00846UAR23          | 0.01% US00846UAR23 |
| Intl Business Machines Corp                                                         | 0.01% US4592001014 |
| Factset Research Systems Inc Callable Notes Fixed 2.9% 01-Mar-27 US303075AA30       | 0.01% US303075AA30 |
| Govt Of The Hong Kong Special Admin Region Of The 1.97% 17-Jan-29 HK0000474293      | 0.01% HK0000474293 |
| Radian Group Inc                                                                    | 0.01% US7502361014 |
| Cameco Corp Callable Notes Fixed 4.94% 24/May/2031 CA13321LAM06                     | 0.01% CA13321LAM06 |
| Skyworks Solutions Inc                                                              | 0.01% US83088M1027 |
| Marzio Finance 2025-16 2025-16 A Floating                                           | 0.01% IT0005638256 |
| Republic Of Ireland Bond Fixed 0.35% 18/Oct/2032 IE00BMD03L28                       | 0.01% IE00BMD03L28 |
| National Australia Bank 10/05/2027 4.95%                                            | 0.01% AU3CB0309417 |
| Federal Republic Of Germany Bond Fixed 2.7% 17-Sep-26 DE000BU22064                  | 0.01% DE000BU22064 |
| Centrica Plc Medium Term Note Fixed 7% 19/Sep/2033 XS0388006123                     | 0.01% XS0388006123 |
| Davita Inc                                                                          | 0.01% US23918K1088 |
| Mapfre Sa                                                                           | 0.01% ES0124244E34 |
| Kingdom Of The Netherlands Bond Fixed 0.75% 15-Jul-28 NL0012818504                  | 0.01% NL0012818504 |
| Swiss Confederation Bond Fixed 1.25% 28/Jun/2043 CH0557778815                       | 0.01% CH0557778815 |
| Toronto-Dominion Bank/The Callable Notes Fixed 4.477% 18-Jan-28 CA89117GTQ06        | 0.01% CA89117GTQ06 |
| Texas Instruments Inc Callable Notes Fixed 5.15% 08-Feb-54 US882508CJ13             | 0.01% US882508CJ13 |
| Bendigo & Adelaide Bank 24/10/2028 4.79%                                            | 0.01% AU3CB0314763 |
| Sainsbury (J) Plc                                                                   | 0.01% GB00B019KW72 |
| Morgan Stanley Bank Na Callable Notes Variable 12-Jan-29 12-Jan-29 US61690DK726     | 0.01% US61690DK726 |
| Ingredion Inc                                                                       | 0.01% US4571871023 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB0004893086 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BPJJKP77 |
| Canada Bond Fixed 4% 01/Aug/2026 CAD 1000 CA135087R978                              | 0.01% CA135087R978 |
| Henkel Ag & Co KgAA Callable Notes Fixed 2.625% 13-Sep-27 XS2530219349              | 0.01% XS2530219349 |
| United States Bond Fixed 3.125% 15-May-48 US912810SC36                              | 0.01% US912810SC36 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BMGR2809 |
| French Republic Bond Fixed 0.75% 25/May/2028 EUR 1 FR0013286192                     | 0.01% FR0013286192 |
| Borgwarner Inc                                                                      | 0.01% US0997241064 |
| Autonation Inc                                                                      | 0.01% US05329W1027 |
| Obx 2022-Nqm7 Trust 2022-Nqm7 A1 Step 25/Aug/2062                                   | 0.01% US67117DAA81 |
| Jefferies Financial                                                                 | 0.01% US47233W1099 |

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| Realkredit Danmark A/S Bond Fixed 1% 01/Apr/2026<br>DK0004627809               | 0.01% DK0004627809 |
| Smb Private Education Loan Trust 2022-B 2022-B A1B                             | 0.01% US83206NAB38 |
| Hungary Bond Fixed 5.25% 16/Jun/2029 USD 1000<br>XS2010026305                  | 0.01% XS2010026305 |
| Loomis Ab                                                                      | 0.01% SE0014504817 |
| Godaddy Inc-Class A                                                            | 0.01% US3802371076 |
| Westpac Au 14/05/2029 5.10%                                                    | 0.01% AU3CB0309466 |
| Sun Communities Inc Reit                                                       | 0.01% US8666741041 |
| Rckt Mortgage Trust 2025-Ces3 2025-Ces3 A1A Step                               | 0.01% US749420AA36 |
| Cgi Inc Callable Notes Fixed 3.987% 07/Sep/2027<br>CA12532HAH71                | 0.01% CA12532HAH71 |
| Axa Sa                                                                         | 0.01% FR0000120628 |
| Cheniere CorpUS Christi Holdings Llc Callable 2.742% 31-Dec-39<br>US16412XAL91 | 0.01% US16412XAL91 |
| Marubeni Corp                                                                  | 0.01% JP3877600001 |
| Transcanada Trust Callable Notes Variable 07-Mar-82 07-Mar-82<br>US89356BAG32  | 0.01% US89356BAG32 |
| Telefonaktiebolaget Lm Ericsson-B Shs                                          | 0.01% SE0000108656 |
| United States Bond Fixed 2% 15/Feb/2050 US912810SL35                           | 0.01% US912810SL35 |
| National Au Bank 09/03/28 6.163%                                               | 0.01% AU3CB0297554 |
| Transcanada Pipelines Ltd Callable Medium Term 4.35% 12-May-26<br>CA89353ZCJ53 | 0.01% CA89353ZCJ53 |
| Romania Medium Term Note Fixed 2% 14/Apr/2033 EUR<br>XS2330503694              | 0.01% XS2330503694 |
| Benchmark 2025-V14 Mortgage Trust 2025-V14 A3                                  | 0.01% US08164BAC46 |
| Hf Sinclair Corporation                                                        | 0.01% US4039491000 |
| National Australia Bank 25/11/27 4.95%                                         | 0.01% AU3CB0294502 |
| United States Notes Fixed 0.5%                                                 | 0.01% US912828ZS21 |
| Enbridge Inc Medium Term Note Fixed 3.55% 25-Feb-28<br>CA29251ZCF23            | 0.01% CA29251ZCF23 |
| VerUS Securitization Trust 2022-Inv1 2022-Inv1 A1                              | 0.01% US92539JAA34 |
| Ck Hutchinson Holdings Ltd                                                     | 0.01% KYG217651051 |
| Organon & Co                                                                   | 0.01% US68622V1061 |
| Repsol Sa                                                                      | 0.01% ES0173516115 |
| Applied Materials Inc Callable Notes Fixed 5.85% 15-Jun-41<br>US038222AG04     | 0.01% US038222AG04 |
| Swiss Confederation Bond Fixed 0.5% 30/May/2058<br>CH0224397338                | 0.01% CH0224397338 |
| L'Oreal Sa Callable Notes Fixed 0.875% 29/Jun/2026<br>FR0014009EJ8             | 0.01% FR0014009EJ8 |
| Merck KgAA Callable Notes Variable 09/Sep/2080 EUR 09-Sep-80<br>XS2218405772   | 0.01% XS2218405772 |
| United States Notes Fixed 0.375%                                               | 0.01% US91282CAD39 |
| Isuzu Motors Limited                                                           | 0.01% JP3137200006 |
| French Republic Bond Fixed 0% 25/Nov/2030 EUR 1<br>FR0013516549                | 0.01% FR0013516549 |
| Romania Medium Term Note Fixed 5.5% 18/Sep/2028<br>XS2689949399                | 0.01% XS2689949399 |
| Swedbank Ab Callable Notes Variable 15/Nov/2032 15-Nov-32<br>XS2555706337      | 0.01% XS2555706337 |
| NVR Inc Callable Notes Fixed 3% 15/May/2030 USD<br>US62944TAF21                | 0.01% US62944TAF21 |
| Pret 2021-Rn3 Llc 2021-Rn3 A1 Step 25/Sep/2051                                 | 0.01% US74143JAA97 |
| Essity Capital Bv Callable Medium Term Note Fixed 3% 21-Sep-26<br>XS2535484526 | 0.01% XS2535484526 |
| United Kingdom Of Great Britain And Northern                                   | 0.01% GB00BQC4R999 |
| Umbs Mortpass 6% 01/Feb/2054 Cl Pn# Sd8402                                     | 0.01% US3132DWKP76 |
| United Kingdom Of Great Britain And Northern                                   | 0.01% GB00B16NNR78 |
| Jm Smucker Co                                                                  | 0.01% US8326964058 |
| Campbell Soup Co                                                               | 0.01% US1344291091 |
| United States Notes Fixed 1.75%                                                | 0.01% US912828YS30 |
| Givaudan Finance Europe Bv Callable Notes Fixed 1% 22-Apr-27<br>XS2126169742   | 0.01% XS2126169742 |

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| Archer Daniels Midland Co                                                           | 0.01% US0394831020 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BPJJKN53 |
| Gnma 2024-H02 Fh Floating 20/Jun/2074                                               | 0.01% US38383KMK50 |
| Federal Republic Of Germany Bond Fixed 0% 15-May-35                                 | 0.01% DE0001102515 |
| DE0001102515                                                                        |                    |
| Electronic Arts Inc Callable Notes Fixed 1.85% 15-Feb-31                            | 0.01% US285512AE93 |
| US285512AE93                                                                        |                    |
| Fhlmc Remics 4169 Df Floating 15/Dec/2037                                           | 0.01% US3137B02N34 |
| New South Wales Treasury 20/3/31 2%                                                 | 0.01% AU3SG0001944 |
| Kingfisher Plc                                                                      | 0.01% GB0033195214 |
| Federal Republic Of Germany Bond Fixed 2.4% 18-Apr-30                               | 0.01% DE000BU25042 |
| DE000BU25042                                                                        |                    |
| WW Grainger Inc Callable Notes Fixed 4.6% 15-Jun-45                                 | 0.01% US384802AB05 |
| US384802AB05                                                                        |                    |
| Twin Bridges 2021-1 Plc 2021-1 A Floating                                           | 0.01% XS2305355310 |
| Lt AutorahoitUS V Dac 5 A Floating 18/May/2035                                      | 0.01% XS2755016032 |
| United States Bond Fixed 1.25% 15-May-50 US912810SN90                               | 0.01% US912810SN90 |
|                                                                                     |                    |
| Baxter International Inc                                                            | 0.01% US0718131099 |
| Enel Finance International Nv Callable Medium Term 4.5% 20-Feb-43 XS2589260996      | 0.01% XS2589260996 |
| Orix Corporation                                                                    | 0.01% JP3200450009 |
| Sojitz Corporation                                                                  | 0.01% JP3663900003 |
| Mitsui Co Ltd                                                                       | 0.01% JP3893600001 |
| Lloyds Banking Group Plc Callable Medium Term Note 14-May-32 14-May-32 XS2815980664 | 0.01% XS2815980664 |
| Roche Holding Ag-Genusschein                                                        | 0.01% CH0012032048 |
| Akl Intl Airport 17/11/26 3.29%                                                     | 0.01% NZAIAD0240L9 |
| Canada Square Funding 2021-1 Plc 2021-1 A Floating                                  | 0.01% XS2306577342 |
| Mitsubishi Ufj Lease & Finance Company Ltd                                          | 0.01% JP3499800005 |
| Fnma Mortpass 4.32% 01/Mar/2030 Hx Pn# Bz3406                                       | 0.01% US3140NXYC15 |
| US3140NXYC15                                                                        |                    |
| Yokohama Rubber Co Ltd                                                              | 0.01% JP3955800002 |
| Nationwide Building Society Callable Medium Term 07-Dec-27                          | 0.01% XS2562898143 |
| 07-Dec-27 XS2562898143                                                              |                    |
| Deutsche Post Ag                                                                    | 0.01% DE0005552004 |
| French Republic Bond Fixed 0.5% 25/May/2029 EUR 1                                   | 0.01% FR0013407236 |
| FR0013407236                                                                        |                    |
| Republic Of Ireland Bond Fixed 3% 18/Oct/2043 EUR                                   | 0.01% IE000GVLBXU6 |
| IE000GVLBXU6                                                                        |                    |
| Commonwealth Of Australia Bond Fixed 1.75% 21-Nov-32                                | 0.01% AU0000143901 |
| AU0000143901                                                                        |                    |
| UBS Group Ag Callable Notes Variable 08/Feb/2030 08-Feb-30                          | 0.01% USH42097EV54 |
| USH42097EV54                                                                        |                    |
| Mineral Resources Ltd                                                               | 0.01% AU000000MIN4 |
| Sanofi-Aventis                                                                      | 0.01% FR0000120578 |
| Federal Republic Of Germany Bond Fixed 2.5% 15-Feb-35                               | 0.01% DE000BU22049 |
| DE000BU22049                                                                        |                    |
| Visa Inc Callable Notes Fixed 2% 15/Jun/2029 EUR                                    | 0.01% XS2479941572 |
| XS2479941572                                                                        |                    |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BL6C7720 |
| Givaudan-Reg                                                                        | 0.01% CH0010645932 |
| Northern Powergrid Yorkshire Plc Callable Notes 5.625% 14-Nov-33 XS2708726893       | 0.01% XS2708726893 |
| Nov-33 XS2708726893                                                                 |                    |
| Credicorp Capital Sociedad Titulizadora Sa 10.1% 15-Dec-43                          | 0.01% US224939AA67 |
| US224939AA67                                                                        |                    |
| HSBC Holdings Plc Callable Notes Variable 25-Sep-30 25-Sep-30 XS2904540775          | 0.01% XS2904540775 |
| 30 XS2904540775                                                                     |                    |
| Canada Bond Fixed 1.75% 01/Dec/2053 CAD 1000                                        | 0.01% CA135087M680 |
| CA135087M680                                                                        |                    |
| United States Bond Fixed 2.5%                                                       | 0.01% US912810PZ57 |
| Crown Castle Inc Commercial Paper Zero Cpn                                          | 0.01% US22823PRV75 |
| Bayer Motoren Werk                                                                  | 0.01% DE0005190003 |
| Canada Square Funding 2021-2 Plc 2021-2 A Floating                                  | 0.01% XS2355523296 |
| Credit Default Swap CDX.NA 1 USD0630                                                | 0.01%              |

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| Queensland Treasury Corp Bond Fixed 5.25% 21-Jul-36<br>AU3SG0002868                 | 0.01% AU3SG0002868 |
| Danske Bank A/S                                                                     | 0.01% DK0010274414 |
| KBC Group Nv Callable Medium Term Note Variable 19-Mar-34 19-Mar-34 BE0390118819    | 0.01% BE0390118819 |
| Novo Norkdisk A/S-B                                                                 | 0.01% DK0062498333 |
| Rexel Sa                                                                            | 0.01% FR0010451203 |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 0.875% 15-Nov-33 XS2406890066    | 0.01% XS2406890066 |
| Enel Spa Medium Term Note Fixed 5.75% 22/Jun/2037<br>XS0306647792                   | 0.01% XS0306647792 |
| Ing Groep Nv Callable Medium Term Note Variable 26-May-31 26-May-31 XS2176621170    | 0.01% XS2176621170 |
| Volkswagen Financial Services Australia 13/04/2026 4.95%                            | 0.01% AU3CB0298438 |
| Meridian Energy Ltd 20/9/28 5.91%                                                   | 0.01% NZMELDT096C0 |
| Broadridge Financial Solutions Inc Callable Notes 2.9% 01-Dec-29 US11133TAD54       | 0.01% US11133TAD54 |
| Airtel Africa Plc                                                                   | 0.01% GB00BKDRYJ47 |
| United Kingdom Of Great Britain And Northern<br>Halliburton Co                      | 0.01% GB00BM822T38 |
| Wellington International Airport Ltd 16/06/2025 5.00%                               | 0.01% US4062161017 |
| Towd Point Mortgage Trust 2019-4 2019-4 A1                                          | 0.01% NZWIAD0050L6 |
| Victoria Treasury 10/9/31 1.5%                                                      | 0.01% US89178BAA26 |
| Commonwealth Of Australia Bond Fixed 3.75% 21-May-34<br>AU0000249302                | 0.01% AU3SG0002314 |
| Delta Air Lines Inc                                                                 | 0.01% AU0000249302 |
| French Republic Bond Fixed 0.75% 25/Nov/2028 EUR 1<br>FR0013341682                  | 0.01% US2473617023 |
| Informa Plc Callable Medium Term Note Fixed 3.125% 05-Jul-26 XS1853426895           | 0.01% FR0013341682 |
| The Mosaic Company                                                                  | 0.01% XS1853426895 |
| Technip Energies Nv Callable Bond Fixed 1.125% 28-May-28<br>XS2347284742            | 0.01% US61945C1036 |
| Skf Ab-B Shares                                                                     | 0.01% XS2347284742 |
| Australian Government 21/05/41 2.75%                                                | 0.01% SE0000108227 |
| Province Of Ontario Canada Medium Term Note Fixed 0.01% 25-Nov-30 XS2262263622      | 0.01% AU0000018442 |
| US 10Yr Note Future June 25                                                         | 0.01% XS2262263622 |
| Overnight Index Swap SOFR /3.25% USD0335                                            | 0.01%              |
| United Kingdom Of Great Britain And Northern                                        | 0.01%              |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BN65R313 |
| Sylvamo Corporation                                                                 | 0.01% GB00BNNGP668 |
| Lam Research Corp Callable Notes Fixed 4.875% 15-Mar-49<br>US512807AT55             | 0.01% US8713321029 |
| United States Bond Fixed 4.75% 15-Feb-45 US912810UJ50                               | 0.01% US512807AT55 |
| Bank Of Montreal Callable Notes Variable 10-Jan-37 10-Jan-37<br>US06368DH723        | 0.01% US912810UJ50 |
| Pearson Funding Plc Callable Bond Fixed 5.375% 12-Sep-34<br>XS2887786478            | 0.01% US06368DH723 |
| Altagas Ltd                                                                         | 0.01% XS2887786478 |
| Verisk Analytics Inc Callable Notes Fixed 4.125% 15-Mar-29<br>US92345YAF34          | 0.01% CA0213611001 |
| Republic Of Poland Bond Fixed 2.5% 25/Jul/2027 PLN<br>PL0000109427                  | 0.01% US92345YAF34 |
| Kingdom Of The Netherlands Bond Fixed 0.5% 15-Jul-26<br>NL0011819040                | 0.01% PL0000109427 |
| Frasers Centrepoint Trust                                                           | 0.01% NL0011819040 |
| Svenska Handelsbanken Ab Callable Medium Term Note 23-Aug-32 23-Aug-32 XS2523511165 | 0.01% SG1T60930966 |
| Ulta Beauty Inc                                                                     | 0.01% XS2523511165 |
| Royal Bank Of Canada Callable Notes Variable 08-Aug-34 08-Aug-34 CA7800867G38       | 0.01% US90384S3031 |
| Victoria Power Network 18/8/27 4%                                                   | 0.01% CA7800867G38 |
|                                                                                     | 0.01% AU3CB0246387 |

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| Citizens Financial Group Inc                                     | 0.01% US1746101054 |
| Romania Medium Term Note Fixed 3.75% 07/Feb/2034                 | 0.01% XS2434895806 |
| XS2434895806                                                     |                    |
| French Republic Bond Fixed 1.5% 25/May/2031 EUR 1                | 0.01% FR0012993103 |
| FR0012993103                                                     |                    |
| Coca-Cola Co/The Callable Notes Fixed 0.125% 15-Mar-29           | 0.01% XS2233154538 |
| XS2233154538                                                     |                    |
| Komatsu Ltd                                                      | 0.01% JP3304200003 |
| Gilead Sciences Inc Callable Notes Fixed 5.6% 15-Nov-64          | 0.01% US375558CE12 |
| US375558CE12                                                     |                    |
| Penske Truck Leasing Co Lp / Ptl Finance Corp 1.7% 15-Jun-26     | 0.01% US709599BM55 |
| US709599BM55                                                     |                    |
| Otis Worldwide Corp Callable Notes Fixed 2.293% 05-Apr-27        | 0.01% US68902VAJ61 |
| US68902VAJ61                                                     |                    |
| United Kingdom Of Great Britain And Northern                     | 0.01% GB00BM8Z2S21 |
| Canada Bond Fixed 2% 01/Jun/2032 CAD 1000 CA135087N597           | 0.01% CA135087N597 |
|                                                                  |                    |
| Adeka Corp                                                       | 0.01% JP3114800000 |
| Fidelity National Information Services Inc 1% 03-Dec-28          | 0.01% XS2085655590 |
| XS2085655590                                                     |                    |
| Transatlantic Holdings Inc Callable Notes Fixed 8% 30-Nov-39     | 0.01% US893521AB05 |
| US893521AB05                                                     |                    |
| Mueller Industries Inc                                           | 0.01% US6247561029 |
| Kingdom Of The Netherlands Bond Fixed 2.5% 15-Jan-30             | 0.01% NL0015001DQ7 |
| NL0015001DQ7                                                     |                    |
| Brother Industries Ltd                                           | 0.01% JP3830000000 |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jan-27               | 0.01% NL0015031501 |
| NL0015031501                                                     |                    |
| Minnesota St Hsg Fin Agy Taxable Gen Purp Bds 2024 5.532%        | 0.01% US60416T8E10 |
| 01-Jan-34 US60416T8E10                                           |                    |
| Canada Bond Fixed 3.25% 01/Sep/2028 CAD 1000                     | 0.01% CA135087Q491 |
| CA135087Q491                                                     |                    |
| Denmark Government Bond Fixed 0% 15/Nov/2031 DKK                 | 0.01% DK0009924375 |
| DK0009924375                                                     |                    |
| Societe Generale Sa Notes Fixed 4% 12/Jan/2027 USD               | 0.01% US83368RAK86 |
| US83368RAK86                                                     |                    |
| French Republic Bond Fixed 0% 25/Nov/2031 EUR 1                  | 0.01% FR0014002WK3 |
| FR0014002WK3                                                     |                    |
| Agco Corp                                                        | 0.01% US0010841023 |
| Canada Bond Fixed 1% 01/Sep/2026 CAD 1000 CA135087L930           | 0.01% CA135087L930 |
|                                                                  |                    |
| Sun Life Financial Inc Callable Notes Variable 30-Jun-81 30-Jun- | 0.01% CA866796AF23 |
| 81 CA866796AF23                                                  |                    |
| Aon Global Ltd Callable Notes Fixed 4.25% 12-Dec-42              | 0.01% US00185AAB08 |
| US00185AAB08                                                     |                    |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jan-29               | 0.01% NL0015000LS8 |
| NL0015000LS8                                                     |                    |
| Umb's Mortpass 4.5% 01/Aug/2052 Cl Pn# Cb4313                    | 0.01% US3140QPYK79 |
| US3140QPYK79                                                     |                    |
| Altalink Lp Callable Notes Fixed 5.463% 11-Oct-55                | 0.01% CA021374AE34 |
| CA021374AE34                                                     |                    |
| Phillips 66                                                      | 0.01% US7185461040 |
| Canadian Tire Corp - Class A                                     | 0.01% CA1366812024 |
| Federal Republic Of Germany Bond Fixed 2% 10-Dec-26              | 0.01% DE000BU22072 |
| DE000BU22072                                                     |                    |
| Banque Federative Du Credit Mutuel Sa Medium Term 1% 16-         | 0.01% FR0014005DW1 |
| Jul-26 FR0014005DW1                                              |                    |
| French Republic Bond Fixed 1.25% 25/May/2034 EUR 1               | 0.01% FR0013313582 |
| FR0013313582                                                     |                    |
| ANZ Au 18/06/2027 4.80%                                          | 0.01% AU3CB0310555 |
| Raymond James Financial Inc                                      | 0.01% US7547301090 |
| United States Bond Fixed 1.125% 15-Aug-40 US912810SQ22           | 0.01% US912810SQ22 |
|                                                                  |                    |
| Unitedhealth Group Inc Callable Notes Fixed 4.8% 15-Jan-30       | 0.01% US91324PFG28 |
| US91324PFG28                                                     |                    |

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| Westpac Au 15/12/2026 4.70%                                                        | 0.01% AU3CB0305852 |
| Csg Systems International Inc.                                                     | 0.01% US1263491094 |
| Nomura Holdings Inc                                                                | 0.01% JP3762600009 |
| AmadeUS It Group Sa Callable Medium Term Note 2.875% 20-May-27 XS2177555062        | 0.01% XS2177555062 |
| Cash Deposit (J.P. Morgan GBP)                                                     | 0.01%              |
| Gilead Sciences Inc Callable Notes Fixed 2.95% 01-Mar-27 US375558BM47              | 0.01% US375558BM47 |
| Corebridge Financial Inc Callable Notes Fixed 3.5% 04-Apr-25 US21871XAB55          | 0.01% US21871XAB55 |
| Pacificorp Callable Bond Fixed 2.9% 15/Jun/2052 US695114CY24                       | 0.01% US695114CY24 |
| United Kingdom Of Great Britain And Northern                                       | 0.01% GB00BMBL1G81 |
| United Mexican States Bond Fixed 8.5% 02/Mar/2028 MX0MGO0001G9                     | 0.01% MX0MGO0001G9 |
| Amkor Technology Inc                                                               | 0.01% US0316521006 |
| Wells Fargo & Co Callable Notes Variable 23-Oct-34 23-Oct-34 US95000U3H45          | 0.01% US95000U3H45 |
| Coca-Cola Co/The Callable Notes Fixed 2.75% 01-Jun-60 US191216CY47                 | 0.01% US191216CY47 |
| Republic Of Poland Bond Fixed 2.5% 25/Jul/2026 PLN PL0000108866                    | 0.01% PL0000108866 |
| Alleghany Corp Callable Notes Fixed 3.625% 15-May-30 US017175AE07                  | 0.01% US017175AE07 |
| Eurogrid Gmbh Callable Medium Term Note Fixed 3.075% 18-Oct-27 XS2919679816        | 0.01% XS2919679816 |
| Toyota Finance Australia 15/09/2026 5.00%                                          | 0.01% AU3CB0302594 |
| Citigroup Mortgage Loan Trust 2007-Fs1 2007-Fs1                                    | 0.01% US17313EAB11 |
| Intel Corp                                                                         | 0.01% US4581401001 |
| Auckland International Airport 17/11/2028 5.29%                                    | 0.01% NZAIAD0260L7 |
| Ameriprise Financial Inc                                                           | 0.01% US03076C1062 |
| FIRSTenergy Pennsylvania Electric Co Callable 5.15% 30-Mar-26 US708696CA52         | 0.01% US708696CA52 |
| Tyco Electronics Group Sa Callable Notes Fixed 7.125% 01-Oct-37 US902133AG25       | 0.01% US902133AG25 |
| Perdoceo Education Corp                                                            | 0.01% US71363P1066 |
| Western Australia Treasury 22/10/2031 1.75%                                        | 0.01% AU3SG0002199 |
| Kingdom Of The Netherlands Bond Fixed 2.5% 15-Jan-33 NL0010071189                  | 0.01% NL0010071189 |
| Fnma Mortpass 4.32% 01/Mar/2030 Hx Pn# Bz3419 US3140NXYR83                         | 0.01% US3140NXYR83 |
| Bank Of America Corp                                                               | 0.01% US0605051046 |
| United States Notes Fixed 0.5%                                                     | 0.01% US91282CAH43 |
| Whirlpool Corporation                                                              | 0.01% US9633201069 |
| United States Bond Fixed 2.875% 15-May-43 US912810RB61                             | 0.01% US912810RB61 |
| Gs Mortgage Securities Corp Trust 2018-Luau                                        | 0.01% US36256AAA07 |
| Canadian Imperial Bank Of Commerce                                                 | 0.01% CA1360691010 |
| Kingdom Of Spain Bond Fixed 0.1% 30/Apr/2031 EUR ES0000012H41                      | 0.01% ES0000012H41 |
| Canada Bond Fixed 2.5% 01/Dec/2032 CAD 1000 CA135087P329                           | 0.01% CA135087P329 |
| Deutsche Bank Ag/New York Ny Callable Notes 20-Nov-29 20-Nov-29 US251526CU14       | 0.01% US251526CU14 |
| Home Depot Inc/The Callable Notes Fixed 3.5% 15-Sep-56 US437076BP60                | 0.01% US437076BP60 |
| Choice Hotels International Inc Callable Notes 3.7% 01-Dec-29 US169905AF36         | 0.01% US169905AF36 |
| Reliance Standard Life Global Funding Li Callable 1.512% 28-Sep-26 US75951AAQ13    | 0.01% US75951AAQ13 |
| Morgan Stanley Callable Medium Term Note Variable 21-Mar-35 21-Mar-35 XS2790333889 | 0.01% XS2790333889 |
| American Financial Group Inc                                                       | 0.01% US0259321042 |
| M & T Bank Corporation                                                             | 0.01% US55261F1049 |
| Regions Financial Corporation                                                      | 0.01% US7591EP1005 |

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| Bank Deposit (USD Bilat Coll BOA MI )                                            | 0.01%              |
| Manulife Financial Corp Callable Notes Variable 24-Feb-32 24-Feb-32 US56501RAE62 | 0.01% US56501RAE62 |
| Broadcom Inc                                                                     | 0.01% US11135F1012 |
| Swiss Confederation Bond Fixed 0.875% 22/May/2047                                | 0.01% CH0557779003 |
| CH0557779003                                                                     |                    |
| Waikiki Beach Hotel Trust 2019-Wbm 2019-Wbm A                                    | 0.01% US93065PAA93 |
| NE Property Bv Callable Medium Term Note Fixed 1.875% 09-Oct-26 XS2063535970     | 0.01% XS2063535970 |
| Zions Bancorporation                                                             | 0.01% US9897011071 |
| La-Z-Boy Inc                                                                     | 0.01% US5053361078 |
| Relx Finance Bv Callable Bond Fixed 1.5% 13-May-27                               | 0.01% XS1793224632 |
| XS1793224632                                                                     |                    |
| Kingdom Of Spain Bond Fixed 1.95% 30/Jul/2030 EUR                                | 0.01% ES00000127A2 |
| ES00000127A2                                                                     |                    |
| Abbvie Inc                                                                       | 0.01% US00287Y1091 |
| 3i Group Plc Callable Bond Fixed 4.875% 14-Jun-29                                | 0.01% XS2626289222 |
| XS2626289222                                                                     |                    |
| United States Notes Fixed 1.75%                                                  | 0.01% US912828YX25 |
| Sabra Health Care Reit Inc                                                       | 0.01% US78573L1061 |
| United States Bond Fixed 2.75% 15-Aug-47 US912810RY64                            | 0.01% US912810RY64 |
|                                                                                  |                    |
| Lt AutorahoitUS Iv Dac 4 A Floating 18/Jul/2033                                  | 0.01% XS2607339236 |
| Kingdom Of Spain Bond Fixed 5.15% 31/Oct/2028 EUR                                | 0.01% ES00000124C5 |
| ES00000124C5                                                                     |                    |
| HSBC Holdings Plc Callable Notes Variable 03-Nov-33 03-Nov-33 US404280DS59       | 0.01% US404280DS59 |
| Kimberly-Clark Corp Callable Notes Fixed 3.1% 26-Mar-30                          | 0.01% US494368CB71 |
| US494368CB71                                                                     |                    |
| Pandora A/S Callable Medium Term Note Fixed 4.5% 10-Apr-28 XS2596599147          | 0.01% XS2596599147 |
| XS2596599147                                                                     |                    |
| Northern Star Resources Ltd Callable Notes Fixed 6.125% 11-Apr-33 US66573RAA68   | 0.01% US66573RAA68 |
| Federal Republic Of Germany Bond Fixed 4.75% 04-Jul-28                           | 0.01% DE0001135085 |
| DE0001135085                                                                     |                    |
| Workday Inc Class A                                                              | 0.01% US98138H1014 |
| KBC Group Nv Callable Medium Term Note Variable 25-Apr-33                        | 0.01% BE0002914951 |
| 25-Apr-33 BE0002914951                                                           |                    |
| National Grid North America Inc Callable Medium 4.668% 12-Sep-33 XS2680745382    | 0.01% XS2680745382 |
| XS2680745382                                                                     |                    |
| Nomura Holdings Inc Notes Fixed 2.679% 16/Jul/2030                               | 0.01% US65535HAS85 |
| US65535HAS85                                                                     |                    |
| Goldman Sachs Group Inc/The Callable Notes 25-Apr-35 25-Apr-35 US38141GA955      | 0.01% US38141GA955 |
| US38141GA955                                                                     |                    |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jul-31                               | 0.01% NL00150006U0 |
| NL00150006U0                                                                     |                    |
| Church & Dwight Co Inc Callable Notes Fixed 5% 15-Jun-52                         | 0.01% US17136MAB81 |
| US17136MAB81                                                                     |                    |
| Canada Bond Fixed 3.25% 01/Jun/2035 CAD 1000                                     | 0.01% CA135087S620 |
| CA135087S620                                                                     |                    |
| Svenska Handelsbanken Ab Callable Notes Variable 11-Jun-27                       | 0.01% US86959LAH69 |
| 11-Jun-27 US86959LAH69                                                           |                    |
| Dnb Bank Asa Callable Medium Term Note Variable 13-Sep-33                        | 0.01% XS2635428274 |
| 13-Sep-33 XS2635428274                                                           |                    |
| Republic Of Poland Bond Fixed 5% 25/Oct/2034 PLN                                 | 0.01% PL0000116851 |
| PL0000116851                                                                     |                    |
| IMCD Nv Callable Bond Fixed 4.875% 18/Sep/2028 EUR                               | 0.01% XS2677668357 |
| XS2677668357                                                                     |                    |
| United States Bond Fixed 2.5% 15-Feb-45 US912810RK60                             | 0.01% US912810RK60 |
|                                                                                  |                    |
| Ingredion Inc Callable Notes Fixed 3.9% 01-Jun-50                                | 0.01% US457187AD44 |
| US457187AD44                                                                     |                    |
| French Republic Bond Fixed 3% 25/Jun/2049 EUR 1                                  | 0.01% FR001400NEF3 |
| FR001400NEF3                                                                     |                    |
| NZ Local Govt Fund Agency 15/4/37 2.00%                                          | 0.01% NZLGFD016C5  |

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|-------------------------------------------------------------------------------------------------------------------|------------------------------------------|
| Fnma Mortpass 4.32% 01/Mar/2030 Hx Pn# Bz3405<br>US3140NXYB32                                                     | 0.01% US3140NXYB32                       |
| National Grid Electricity Transmission Plc 5.272% 18-Jan-43<br>XS2577139111                                       | 0.01% XS2577139111                       |
| Treasury Corp Of Victoria Bond Fixed 2% 17-Sep-35<br>AU3SG0002579                                                 | 0.01% AU3SG0002579                       |
| United Kingdom Of Great Britain And Northern<br>French Republic Bond Fixed 3.5% 25/Nov/2033 EUR 1<br>FR001400L834 | 0.01% GB00BMGR2916<br>0.01% FR001400L834 |
| Nationwide Building Society Callable Medium Term 16-Apr-34<br>16-Apr-34 XS2801451654                              | 0.01% XS2801451654                       |
| Rogers Communications Inc Callable Notes Fixed 6.11% 25-<br>Aug-40 CA775109AQ41                                   | 0.01% CA775109AQ41                       |
| United States Bond Fixed 2.75% 15-Nov-47 US912810RZ30                                                             | 0.01% US912810RZ30                       |
| Stifel Financial Corp                                                                                             | 0.01% US8606301021                       |
| Molnlycke Holding Ab Callable Medium Term Note 4.25% 08-<br>Sep-28 XS2672967234                                   | 0.01% XS2672967234                       |
| Virgin Money Uk Plc Callable Medium Term Note 29-Oct-28 29-<br>Oct-28 XS2585239200                                | 0.01% XS2585239200                       |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 3.875%<br>03-Jul-31 XS2638080452                               | 0.01% XS2638080452                       |
| Molnlycke Holding Ab Callable Medium Term Note 4.25% 11-<br>Jun-34 XS2834462983                                   | 0.01% XS2834462983                       |
| Deutsche Boerse Ag Callable Notes Variable 23-Jun-48 23-Jun-<br>48 DE000A3MQQV5                                   | 0.01% DE000A3MQQV5                       |
| United States Bond Fixed 4.375% 15-May-40 US912810QH41                                                            | 0.01% US912810QH41                       |
| Eastman Chemical Co                                                                                               | 0.01% US2774321002                       |
| Enbridge US Inc Commercial Paper Zero Cpn                                                                         | 0.01% US29251UR750                       |
| Redeia Corp Sa Callable Notes Variable EUR 100000 07-Aug-73<br>07-Aug-73 XS2552369469                             | 0.01% XS2552369469                       |
| Pinterest Inc-CI A                                                                                                | 0.01% US72352L1061                       |
| General Mills Inc Callable Notes Fixed 3.85% 23-Apr-34<br>XS2809271047                                            | 0.01% XS2809271047                       |
| Agilent Technologies Inc Callable Notes Fixed 2.3% 12-Mar-31<br>US00846UAN19                                      | 0.01% US00846UAN19                       |
| Finecobank Banca Fineco Spa Callable Medium Term 23-Feb-<br>29 23-Feb-29 XS2590759986                             | 0.01% XS2590759986                       |
| Weyerhaeuser Co Callable Bond Fixed 7.375% 15-Mar-32<br>US962166BR41                                              | 0.01% US962166BR41                       |
| Moneta Money Bank As Callable Medium Term Note 11-Sep-<br>30 11-Sep-30 XS2898794982                               | 0.01% XS2898794982                       |
| Brambles Finance Plc Callable Medium Term Note 4.25% 22-<br>Mar-31 XS2596458591                                   | 0.01% XS2596458591                       |
| Kingdom Of Spain Bond Fixed 3.45% 30/Jul/2066 EUR<br>ES00000128E2                                                 | 0.01% ES00000128E2                       |
| Umbs Mortpass 4% 01/Sep/2053 CI Pn# Ra9795                                                                        | 0.01% US3133KR3C65                       |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 1.125%<br>11-Sep-28 XS1485533431                               | 0.01% XS1485533431                       |
| AIRServices Australia 15/5/30 2.2%                                                                                | 0.01% AU3CB0272292                       |
| Avery Dennison Corp Callable Notes Fixed 2.65% 30-Apr-30<br>US053611AK55                                          | 0.01% US053611AK55                       |
| Nordea Kredit Realkreditaktieselskab Bond Fixed 1.5% 01-Oct-<br>53 DK0002050368                                   | 0.01% DK0002050368                       |
| Allianz Se Callable Medium Term Note Variable 05-Jul-52 05-<br>Jul-52 DE000A30VJZ6                                | 0.01% DE000A30VJZ6                       |
| Tele2 Ab Callable Medium Term Note Fixed 3.75% 22-Nov-29<br>XS2623868994                                          | 0.01% XS2623868994                       |
| Deutsche Boerse Ag Callable Bond Fixed 3.875% 28-Sep-26<br>DE000A351ZR8                                           | 0.01% DE000A351ZR8                       |
| Steel Dynamics Inc Callable Notes Fixed 3.45% 15-Apr-30<br>US858119BK53                                           | 0.01% US858119BK53                       |
| Banque Federative Du Credit Mutuel Sa Medium Term 4.125%<br>13-Mar-29 FR001400GGZ0                                | 0.01% FR001400GGZ0                       |

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| Universal Music Group Nv Callable Medium Term Note 3.75%<br>30-Jun-32 XS2496289138     | 0.01% XS2496289138 |
| United States Bond Fixed 4.5% 15-Aug-39 US912810QC53                                   | 0.01% US912810QC53 |
| Petronas Capital Ltd Callable Medium Term Note 2.48% 28-Jan-32 USY6886MAE04            | 0.01% USY6886MAE04 |
| National Grid Plc Callable Medium Term Note Fixed 4.275% 16-Jan-35 XS2576067081        | 0.01% XS2576067081 |
| United States Notes Fixed 2.125%                                                       | 0.01% US9128286X38 |
| General Mills Inc Callable Bond Fixed 3.65% 23-Oct-30<br>XS2809270072                  | 0.01% XS2809270072 |
| Swedbank Ab Callable Medium Term Note Variable 23-Aug-32<br>23-Aug-32 XS2522879654     | 0.01% XS2522879654 |
| Sika Capital Bv Callable Bond Fixed 3.75% 03-Nov-26<br>XS2616008541                    | 0.01% XS2616008541 |
| Bank Polska Kasa Opieki Sa Callable Notes Variable 24-Sep-30<br>24-Sep-30 XS2906339747 | 0.01% XS2906339747 |
| Otp Bank Nyrt Callable Medium Term Note Variable 16-Oct-30<br>16-Oct-30 XS2917468618   | 0.01% XS2917468618 |
| Pembina Pipeline Corp Callable Medium Term Note 5.21% 12-Jan-34 CA70632ZAW10           | 0.01% CA70632ZAW10 |
| S&P Global Inc Callable Notes Fixed 2.5% 01-Dec-29<br>US78409VAP94                     | 0.01% US78409VAP94 |
| Universal Music Group Nv Callable Medium Term Note 3% 30-Jun-27 XS2496288593           | 0.01% XS2496288593 |
| United Mexican States Bond Fixed 8.5% 28/Feb/2030<br>MX0MGO0001I5                      | 0.01% MX0MGO0001I5 |
| HSBC Holdings Plc Callable Notes Variable 12-Sep-26 12-Sep-26 US404280BW89             | 0.01% US404280BW89 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-52<br>DE0001102572                    | 0.01% DE0001102572 |
| BNP Paribas Sa Callable Medium Term Note Variable 23-Feb-29 23-Feb-29 FR001400G3A1     | 0.01% FR001400G3A1 |
| Sandvik Ab Medium Term Note Fixed 3% 18/Jun/2026<br>XS1078218218                       | 0.01% XS1078218218 |
| Canadian Imperial Bank Of Commerce Callable Notes 16-Jan-34 16-Jan-34 CA13607LYA56     | 0.01% CA13607LYA56 |
| Redeia Corp Sa Callable Notes Fixed 3.375% 09-Jul-32<br>XS2838500218                   | 0.01% XS2838500218 |
| CSMC 2021-Rpl2Trust 2021-Rpl2 A1 2% 25/Jun/2060                                        | 0.01% US12656TAA60 |
| Republic Of Poland Bond Fixed 1.25% 25/Oct/2030<br>PL0000112736                        | 0.01% PL0000112736 |
| Wolters Kluwer Nv Callable Bond Fixed 0.25% 30-Mar-28<br>XS2324836878                  | 0.01% XS2324836878 |
| Johnson & Johnson Callable Notes Fixed 5.85% 15-Jul-38<br>US478160AT19                 | 0.01% US478160AT19 |
| Wolters Kluwer Nv Callable Bond Fixed 3% 23-Sep-26<br>XS2530756191                     | 0.01% XS2530756191 |
| Commerzbank Ag Medium Term Note Fixed 4% 30-Mar-27<br>DE000CZ40LW5                     | 0.01% DE000CZ40LW5 |
| AmadeUS It Group Sa Callable Medium Term Note 3.5% 21-Mar-29 XS2788614498              | 0.01% XS2788614498 |
| Dicks Sporting Goods Inc.                                                              | 0.01% US2533931026 |
| Informa Plc Callable Medium Term Note Fixed 3% 23-Oct-27<br>XS2919101498               | 0.01% XS2919101498 |
| Victoria Treasury Corp 19/11/27 1.25%                                                  | 0.01% AU0000085631 |
| Agence France Locale Medium Term Note Fixed 3.25% 20-Dec-31 FR001400DLI3               | 0.01% FR001400DLI3 |
| Cf Industries Holdings Inc                                                             | 0.01% US1252691001 |
| United Kingdom Of Great Britain And Northern                                           | 0.01% GB00BLPK7227 |
| Digico Infrastructure Reit                                                             | 0.01% AU0000367088 |
| Romania Bond Fixed 5.25% 10/Mar/2030 EUR 1000<br>XS2999533271                          | 0.01% XS2999533271 |
| Kingdom Of The Netherlands Bond Fixed 2% 15-Jan-54<br>NL00150012X2                     | 0.01% NL00150012X2 |

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| United States Notes Fixed 1.125%                                                   | 0.01% US912828ZB95 |
| Xylem Inc/Ny Callable Notes Fixed 3.25% 01-Nov-26                                  | 0.01% US98419MAJ99 |
| US98419MAJ99                                                                       |                    |
| Canada Bond Fixed 2.75% 01/Jun/2033 CAD 1000                                       | 0.01% CA135087Q236 |
| CA135087Q236                                                                       |                    |
| SSE Plc Callable Medium Term Note Fixed 2.875% 01-Aug-29                           | 0.01% XS2510903862 |
| XS2510903862                                                                       |                    |
| National Bank Of Canada Callable Notes Variable 16-Aug-32 16-Aug-32 CA63306AHF62   | 0.01% CA63306AHF62 |
| Sankyu Inc                                                                         | 0.01% JP3326000001 |
| NE Property Bv Callable Medium Term Note Fixed 4.25% 21-Jan-32 XS2910502470        | 0.01% XS2910502470 |
| Naturgy Finance Iberia Sa Callable Medium Term 3.25% 02-Oct-30 XS2908177145        | 0.01% XS2908177145 |
| Videotron Ltd Callable Notes Fixed 4.65% 15-Jul-29                                 | 0.01% CA92660FAR51 |
| CA92660FAR51                                                                       |                    |
| Intercontinental Hotels Group Plc Callable Medium 2.125% 15-May-27 XS1908370171    | 0.01% XS1908370171 |
| Steris Irish Finco Unltd Co Callable Notes Fixed 3.75% 15-Mar-51 US85917PAB31      | 0.01% US85917PAB31 |
| Commonwealth Of Australia Bond Fixed 4.25% 21-Dec-35                               | 0.01% AU0000345241 |
| AU0000345241                                                                       |                    |
| Safestore Holdings Plc                                                             | 0.01% GB00B1N7Z094 |
| Republic Of Poland Bond Fixed 2.75% 25/Apr/2028                                    | 0.01% PL0000107611 |
| PL0000107611                                                                       |                    |
| Nationwide Building Society Medium Term Note Fixed 2% 28-Apr-27 XS2473346299       | 0.01% XS2473346299 |
| Citigroup Inc Notes Fixed 6.675% 13/Sep/2043 USD                                   | 0.01% US172967HA25 |
| US172967HA25                                                                       |                    |
| BlackstoNE Property Partners Europe Holdings Sarl 3.625% 29-Oct-29 XS2471770862    | 0.01% XS2471770862 |
| National Bank Of Canada Bond Fixed 4.968% 07-Dec-26                                | 0.01% CA63306AHU30 |
| CA63306AHU30                                                                       |                    |
| Upm-Kymmene Oyj Callable Notes Fixed 7.45% 26-Nov-27                               | 0.01% US915436AC33 |
| US915436AC33                                                                       |                    |
| Informa Plc Callable Medium Term Note Fixed 3.25% 23-Oct-30 XS2919102207           | 0.01% XS2919102207 |
| Csl Finance Plc Callable Notes Fixed 4.95% 27-Apr-62                               | 0.01% US12661PAF62 |
| US12661PAF62                                                                       |                    |
| Enstar Group Ltd Callable Notes Fixed 3.1% 01-Sep-31                               | 0.01% US29359UAC36 |
| US29359UAC36                                                                       |                    |
| SSE Plc 14-Jul-73 14-Jul-73 XS2195190520                                           | 0.01% XS2195190520 |
| Ipsen Sa Callable Bond Fixed 3.875% 25/Mar/2032                                    | 0.01% FR001400YD27 |
| FR001400YD27                                                                       |                    |
| Tele2 Ab Callable Medium Term Note Fixed 2.125% 15-May-28 XS1907150780             | 0.01% XS1907150780 |
| Signify Nv                                                                         | 0.01% NL0011821392 |
| United States Notes Fixed 0.5%                                                     | 0.01% US912828ZN34 |
| Qualcomm Inc Callable Notes Fixed 6% 20/May/2053                                   | 0.01% US747525BT99 |
| US747525BT99                                                                       |                    |
| Informa Plc Callable Medium Term Note Fixed 3.625% 23-Oct-34 XS2919102892          | 0.01% XS2919102892 |
| Swiss Life Finance Li Ag Callable Notes Variable 01-Oct-44 01-Oct-44 CH1380011200  | 0.01% CH1380011200 |
| Commerzbank Ag Callable Medium Term Note Variable 15-Oct-35 15-Oct-35 DE000CZ45Y30 | 0.01% DE000CZ45Y30 |
| AbacUS Storage King                                                                | 0.01% AU0000286213 |
| Mckesson Corp Callable Bond Fixed 1.625% 30-Oct-26                                 | 0.01% XS1771723167 |
| XS1771723167                                                                       |                    |
| United States Bond Fixed 3.125% 15-Aug-44 US912810RH32                             | 0.01% US912810RH32 |
| Erste Group Bank Ag Callable Medium Term Note 08-Sep-31                            | 0.01% AT0000A2J645 |
| 08-Sep-31 AT0000A2J645                                                             |                    |
| Lyondellbasell Industries Class A                                                  | 0.01% NL0009434992 |

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| Telia Co Ab Callable Notes Variable 11/May/2081 11-May-81<br>XS2082429890              | 0.01% XS2082429890 |
| Canada Bond Fixed 3.25% 01/Nov/2026 CAD 1000<br>CA135087S398                           | 0.01% CA135087S398 |
| Verisk Analytics Inc Callable Notes Fixed 5.75% 01-Apr-33<br>US92345YAH99              | 0.01% US92345YAH99 |
| La Francaise Des Jeux Saca Callable Notes Fixed 3% 21-Nov-30<br>FR001400U660           | 0.01% FR001400U660 |
| Bevco Lux Sarl Callable Bond Fixed 1% 16/Jan/2030<br>XS2348703864                      | 0.01% XS2348703864 |
| Commerzbank Ag Callable Medium Term Note Variable 20-Feb-<br>37 20-Feb-37 DE000CZ45Y55 | 0.01% DE000CZ45Y55 |
| Harley-Davidson Inc                                                                    | 0.01% US4128221086 |
| French Republic Bond Fixed 4.5% 25/Apr/2041 EUR 1<br>FR0010773192                      | 0.01% FR0010773192 |
| Marsh & McLennan Cos Inc Callable Bond Fixed 1.349% 21-Sep-<br>26 XS1963836892         | 0.01% XS1963836892 |
| Rhb Bank Bhd Medium Term Note Fixed 1.658% 29-Jun-26<br>XS2356379102                   | 0.01% XS2356379102 |
| Linde Plc Callable Notes Fixed 3.75% 04/Jun/2044<br>XS2834282498                       | 0.01% XS2834282498 |
| Zoetis Inc Callable Notes Fixed 5.6% 16/Nov/2032<br>US98978VAV53                       | 0.01% US98978VAV53 |
| Bank Of Nova Scotia/The Callable Bond Variable 27-Oct-82 27-<br>Oct-82 US0641598S88    | 0.01% US0641598S88 |
| Dover Corp Callable Bond Fixed 1.25% 09/Nov/2026<br>XS1405765733                       | 0.01% XS1405765733 |
| Bank Of Nova Scotia/The Callable Notes Variable 03-May-32<br>03-May-32 CA06415GDJ63    | 0.01% CA06415GDJ63 |
| Berkeley Group Plc/The Callable Notes Fixed 2.5% 11-Aug-31<br>XS2370445921             | 0.01% XS2370445921 |
| Keyera Corp Callable Medium Term Note Fixed 3.934% 21-Jun-<br>28 CA49327ZAA36          | 0.01% CA49327ZAA36 |
| Eastern Energy Gas Holdings Llc Callable Notes 6.2% 15-Jan-55<br>US27636AAC62          | 0.01% US27636AAC62 |
| CSMC 2021-Rpl2Trust 2021-Rpl2 A1A Variable                                             | 0.01% US12656TAB44 |
| Oneok Inc Callable Notes Fixed 6.625% 01/Sep/2053<br>US682680BN20                      | 0.01% US682680BN20 |
| Bank Deposit (USD Ccp Im Barclays )                                                    | 0.01%              |
| French Republic Bond Fixed 3% 25/Nov/2034 EUR 1<br>FR001400QMF9                        | 0.01% FR001400QMF9 |
| Avery Dennison Corp Callable Bond Fixed 3.75% 04-Nov-34<br>XS2929962921                | 0.01% XS2929962921 |
| Lyb International Finance Li Bv Callable Notes 0.875% 17-Sep-<br>26 XS2052310054       | 0.01% XS2052310054 |
| Brisbane Airport 30/12/30 4.5%                                                         | 0.01% AU3CB0272854 |
| Canada Bond Fixed 1.25% 01/Mar/2027 CAD 1000<br>CA135087M847                           | 0.01% CA135087M847 |
| AmadeUS It Group Sa Callable Medium Term Note 1.875% 24-<br>Sep-28 XS2236363573        | 0.01% XS2236363573 |
| Commerzbank Ag Callable Medium Term Note Variable 29-<br>Dec-31 29-Dec-31 DE000CZ45WP5 | 0.01% DE000CZ45WP5 |
| Italgas Spa Callable Medium Term Note Fixed 3.5% 06-Mar-34<br>XS3017216097             | 0.01% XS3017216097 |
| Sparebank 1 Sor-Norge Asa Callable Medium Term 15-Jul-27<br>15-Jul-27 XS2363982344     | 0.01% XS2363982344 |
| Elevance Health Inc Callable Notes Fixed 6.1% 15-Oct-52<br>US036752AX13                | 0.01% US036752AX13 |
| Berkshire Hathaway Inc Callable Bond Fixed 1.125% 16-Mar-<br>27 XS1200679071           | 0.01% XS1200679071 |
| Microsoft Corp Callable Notes Fixed 3.041% 17-Mar-62<br>US594918CF95                   | 0.01% US594918CF95 |
| Sage Group Plc/The Callable Notes Fixed 2.875% 08-Feb-34<br>XS2441259137               | 0.01% XS2441259137 |

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| Eurobank Sa Callable Medium Term Note Variable 07-Feb-36<br>07-Feb-36 XS2997439935  | 0.01% XS2997439935 |
| Tsubakimoto Chain Co                                                                | 0.01% JP3535400000 |
| Province Of British Columbia Canada Bond Fixed 4.9% 24-Apr-29 US110709AL63          | 0.01% US110709AL63 |
| United States Bond Fixed 2.25% 15-Aug-46 US912810RT79                               | 0.01% US912810RT79 |
| Oversea-Chinese Banking Corp Ltd Callable Medium 21-May-34 21-May-34 XS2823260604   | 0.01% XS2823260604 |
| Pentair Finance Sarl Callable Notes Fixed 5.9% 15-Jul-32 US709629AS88               | 0.01% US709629AS88 |
| Nichias Corporation                                                                 | 0.01% JP3660400007 |
| Iberdrola International Bv Callable Bond Variable 09-Feb-74 09-Feb-74 XS2295335413  | 0.01% XS2295335413 |
| French Republic Bond Fixed 2.5% 24/Sep/2027 EUR 1 FR001400NBC6                      | 0.01% FR001400NBC6 |
| French Republic Bond Fixed 2% 25/Nov/2032 EUR 1 FR001400BKZ3                        | 0.01% FR001400BKZ3 |
| Wabtec Transportation Netherlands Bv Callable 1.25% 03-Dec-27 XS2345035963          | 0.01% XS2345035963 |
| Deutsche Boerse Ag Callable Notes Variable 16-Jun-47 16-Jun-47 DE000A289N78         | 0.01% DE000A289N78 |
| French Republic Bond Fixed 5.5% 25/Apr/2029 EUR 1 FR0000571218                      | 0.01% FR0000571218 |
| Kingdom Of The Netherlands Bond Fixed 0.25% 15-Jul-29 NL0013332430                  | 0.01% NL0013332430 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BZB26Y51 |
| Informa Plc Callable Medium Term Note Fixed 1.25% 22-Apr-28 XS2068065163            | 0.01% XS2068065163 |
| Romania Medium Term Note Fixed 5.625% 30/May/2037 XS2829810923                      | 0.01% XS2829810923 |
| Regeneron Pharmaceuticals Inc Callable Notes Fixed 2.8% 15-Sep-50 US75886FAF45      | 0.01% US75886FAF45 |
| Avnet Inc Callable Notes Fixed 6.25% 15/Mar/2028 US053807AW30                       | 0.01% US053807AW30 |
| CRH Smw Finance Dac Callable Notes Fixed 5.2% 21-May-29 US12704PAA66                | 0.01% US12704PAA66 |
| Fiserv Inc Callable Notes Fixed 5.625% 21/Aug/2033 US337738BH05                     | 0.01% US337738BH05 |
| Motorola Solutions Inc Callable Notes Fixed 5% 15-Apr-29 US620076BY45               | 0.01% US620076BY45 |
| Iberdrola International Bv Callable Notes Variable 28-Apr-73 28-Apr-73 XS2244941147 | 0.01% XS2244941147 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00B00NY175 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BM822V59 |
| Unilever Capital Corp Callable Notes Fixed 5% 08-Dec-33 US904764BT39                | 0.01% US904764BT39 |
| Booking Holdings Inc Callable Notes Fixed 4% 01-Mar-44 XS2777442281                 | 0.01% XS2777442281 |
| Johnson & Johnson Callable Notes Fixed 3.6% 26-Feb-45 XS3005215093                  | 0.01% XS3005215093 |
| Csl Finance Plc Callable Notes Fixed 5.106% 03-Apr-34 US12661PAG46                  | 0.01% US12661PAG46 |
| Nationwide Building Society Bond Fixed 5.127% 29-Jul-29 US63861VAK35                | 0.01% US63861VAK35 |
| Essent Group Ltd Callable Notes Fixed 6.25% 01-Jul-29 US29669JAA79                  | 0.01% US29669JAA79 |
| Republic Of Poland Bond Fixed 1.75% 25/Apr/2032 PL0000113783                        | 0.01% PL0000113783 |
| Allegion US Holding Co Inc Callable Notes Fixed 5.411% 01-Jul-32 US01748TAC53       | 0.01% US01748TAC53 |
| Otis Worldwide Corp Callable Notes Fixed 5.25% 16-Aug-28 US68902VAP22               | 0.01% US68902VAP22 |
| Blackstone Private Credit Fund Callable Notes 6.25% 25-Jan-31 US09261HBG11          | 0.01% US09261HBG11 |

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| Fiserv Inc Callable Notes Fixed 5.35% 15/Mar/2031<br>US337738BK34                    | 0.01% US337738BK34 |
| French Republic Bond Fixed 1% 25/May/2027 EUR 1<br>FR0013250560                      | 0.01% FR0013250560 |
| Woori Bank Callable Medium Term Note Variable 24-Jan-73 24-<br>Jan-73 US98105TAA25   | 0.01% US98105TAA25 |
| Trane Technologies Financing Ltd Callable Notes 5.1% 13-Jun-<br>34 US892938AB79      | 0.01% US892938AB79 |
| Veralto Corp Callable Notes Fixed 5.35% 18-Sep-28<br>US92338CAD56                    | 0.01% US92338CAD56 |
| Mongoddb Inc                                                                         | 0.01% US60937P1066 |
| S&P Global Inc Callable Notes Fixed 5.25% 15-Sep-33<br>US78409VBQ68                  | 0.01% US78409VBQ68 |
| Ing Groep Nv Callable Notes Variable 16/Nov/2032 16-Nov-32<br>XS2407529309           | 0.01% XS2407529309 |
| Coca-Cola Co/The Callable Notes Fixed 3.75% 15-Aug-53<br>XS2874157295                | 0.01% XS2874157295 |
| Cardinal Health Inc Callable Notes Fixed 5.45% 15-Feb-34<br>US14149YBP25             | 0.01% US14149YBP25 |
| Allianz Se Callable Bond Variable 30/Jan/2049 USD 30-Jan-49<br>XS1556937891          | 0.01% XS1556937891 |
| Trane Technologies Financing Ltd Callable Notes 5.25% 03-<br>Mar-33 US892938AA96     | 0.01% US892938AA96 |
| Cardinal Health Inc Callable Notes Fixed 5.125% 15-Feb-29<br>US14149YBN76            | 0.01% US14149YBN76 |
| Cvc CordatUS Loan Fund Xiv Dac 14A A1R Floating                                      | 0.01% XS2350860776 |
| Zoetis Inc Callable Notes Fixed 2% 15/May/2030 USD<br>US98978VAS25                   | 0.01% US98978VAS25 |
| United Kingdom Of Great Britain And Northern                                         | 0.01% GB00B84Z9V04 |
| United States Notes Fixed 4.25%                                                      | 0.01% US91282CLY56 |
| Bawag Psk Bank Fuer Arbeit Und Wirtschaft Und 0.375% 03-<br>Sep-27 XS2049584084      | 0.01% XS2049584084 |
| Morgan Stanley Callable Notes Variable 19/Jul/2030 19-Jul-30<br>US61747YFS90         | 0.01% US61747YFS90 |
| Relx Finance Bv Callable Notes Fixed 0.875% 10-Mar-32<br>XS2126162069                | 0.01% XS2126162069 |
| Bank Of Nova Scotia/The Callable Notes Variable 27-Apr-85 27-<br>Apr-85 US0641598X73 | 0.01% US0641598X73 |
| Bank Of America Corp Callable Medium Term Note 22-Jul-28<br>22-Jul-28 US06051GKW86   | 0.01% US06051GKW86 |
| Stryker Corp Callable Notes Fixed 4.85% 10-Feb-30<br>US863667BL41                    | 0.01% US863667BL41 |
| International Consolidated Airlines Group Sa                                         | 0.01% ES0177542018 |
| Match Group Inc                                                                      | 0.01% US57667L1070 |
| Oneok Partners Lp Callable Notes Fixed 6.2% 15-Sep-43<br>US68268NAM56                | 0.01% US68268NAM56 |
| Apollo Debt Solutions Bdc Callable Notes Fixed 6.55% 15-Mar-<br>32 US03770DAE31      | 0.01% US03770DAE31 |
| Nmi Holdings Inc Callable Notes Fixed 6% 15-Aug-29<br>US629209AC19                   | 0.01% US629209AC19 |
| Sumitomo Mitsui Trust Bank Ltd Medium Term Note 0.01% 15-<br>Oct-27 XS2240511076     | 0.01% XS2240511076 |
| Zoetis Inc Callable Notes Fixed 3% 15/May/2050 USD<br>US98978VAT08                   | 0.01% US98978VAT08 |
| Bank Of New Zealand Callable Notes Variable 28-Jan-35 28-Jan-<br>35 US064064AB48     | 0.01% US064064AB48 |
| Tyco Electronics Group Sa Callable Notes Fixed 4.625% 01-Feb-<br>30 US902133BA46     | 0.01% US902133BA46 |
| Axa Sa Callable Medium Term Note Variable 17-Jan-47 17-Jan-<br>47 XS1550938978       | 0.01% XS1550938978 |
| Intact Financial Corp Callable Notes Fixed 5.459% 22-Sep-32<br>US45823TAL08          | 0.01% US45823TAL08 |
| Gilead Sciences Inc Callable Notes Fixed 5.5% 15-Nov-54<br>US375558CD39              | 0.01% US375558CD39 |
| United Kingdom Of Great Britain And Northern                                         | 0.01% GB00B1VWPJ53 |

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| Centrica Plc Medium Term Note Fixed 4.25% 12-Sep-44             | 0.01% | XS0825385858 |
| XS0825385858                                                    |       |              |
| Roper Technologies Inc Callable Notes Fixed 4.9% 15-Oct-34      | 0.01% | US776696AJ52 |
| US776696AJ52                                                    |       |              |
| Evergy Inc Callable Notes Variable 01/Jun/2055 USD 01-Jun-55    | 0.01% | US30034WAE66 |
| US30034WAE66                                                    |       |              |
| United States Notes Fixed 4.125%                                | 0.01% | US91282CMR96 |
| Keysight Technologies Inc Callable Notes Fixed 3% 30-Oct-29     | 0.01% | US49338LAF04 |
| US49338LAF04                                                    |       |              |
| Cencora Inc Callable Notes Fixed 5.15% 15/Feb/2035              | 0.01% | US03073EAY14 |
| US03073EAY14                                                    |       |              |
| Verbund Ag                                                      | 0.01% | AT0000746409 |
| Dr Horton Inc Callable Notes Fixed 5% 15/Oct/2034               | 0.01% | US23331ABS78 |
| US23331ABS78                                                    |       |              |
| IDEX Corp Callable Notes Fixed 4.95% 01/Sep/2029                | 0.01% | US45167RAJ32 |
| US45167RAJ32                                                    |       |              |
| Republic Of Peru Callable Bond Fixed 3% 15-Jan-34               | 0.01% | US715638DU38 |
| US715638DU38                                                    |       |              |
| Travel + Leisure Co                                             | 0.01% | US8941641024 |
| Relx Capital Inc Callable Notes Fixed 4.75% 20-May-32           | 0.01% | US74949LAE20 |
| US74949LAE20                                                    |       |              |
| Cardinal Health Inc Callable Notes Fixed 4.7% 15-Nov-26         | 0.01% | US14149YBQ08 |
| US14149YBQ08                                                    |       |              |
| Arbor Multifamily Mortgage Securities Trust                     | 0.01% | US03881BAE39 |
| Lincoln National Corp                                           | 0.01% | US5341871094 |
| Keysight Technologies Inc Callable Notes Fixed 4.95% 15-Oct-34  | 0.01% | US49338LAG86 |
| US49338LAG86                                                    |       |              |
| Ch Robinson Worldwide Inc Callable Notes Fixed 4.2% 15-Apr-28   | 0.01% | US12541WAA80 |
| US12541WAA80                                                    |       |              |
| Cardinal Health Inc Callable Notes Fixed 5.75% 15-Nov-54        | 0.01% | US14149YBT47 |
| US14149YBT47                                                    |       |              |
| Bank Of East Asia Ltd/The Callable Medium Term 22-Apr-32        | 0.01% | XS2423359459 |
| 22-Apr-32 XS2423359459                                          |       |              |
| Edwards Lifesciences Corp Callable Notes Fixed 4.3% 15-Jun-28   | 0.01% | US28176EAD04 |
| US28176EAD04                                                    |       |              |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB0032452392 |
| United Kingdom Of Great Britain And Northern                    | 0.01% | GB00B06YGN05 |
| Kingdom Of Spain Bond Fixed 3.45% 31/Oct/2034 EUR               | 0.01% | ES0000012N35 |
| ES0000012N35                                                    |       |              |
| NE Property Bv Callable Medium Term Note Fixed 2% 20-Jan-30     | 0.01% | XS2434763483 |
| XS2434763483                                                    |       |              |
| United Overseas Bank Ltd Callable Medium Term Note 07-Oct-32    | 0.01% | US91127KAH59 |
| 07-Oct-32 US91127KAH59                                          |       |              |
| 3i Group Plc Medium Term Note Fixed 5.75% 03-Dec-32             | 0.01% | XS0104440986 |
| XS0104440986                                                    |       |              |
| Apollo Global Management Inc Callable Notes 15-Dec-54 15-Dec-54 | 0.01% | US03769MAD83 |
| US03769MAD83                                                    |       |              |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jul-30              | 0.01% | NL0014555419 |
| NL0014555419                                                    |       |              |
| Csl Finance Plc Callable Notes Fixed 4.05% 27-Apr-29            | 0.01% | US12661PAB58 |
| US12661PAB58                                                    |       |              |
| Kingdom Of The Netherlands Bond Fixed 2.5% 15-Jul-33            | 0.01% | NL0015001AM2 |
| NL0015001AM2                                                    |       |              |
| Republic Of Ireland Bond Fixed 0.55% 22/Apr/2041                | 0.01% | IE00BMQ5JM72 |
| IE00BMQ5JM72                                                    |       |              |
| Ingredion Inc Callable Notes Fixed 3.2% 01-Oct-26               | 0.01% | US457187AB87 |
| US457187AB87                                                    |       |              |
| Rollins Inc Callable Notes Fixed 5.25% 24/Feb/2035              | 0.01% | US775711AA21 |
| US775711AA21                                                    |       |              |
| United Airlines Holdings Inc                                    | 0.01% | US9100471096 |
| Societe Generale Sa Notes Fixed 4.25% 19/Aug/2026               | 0.01% | US83368JKF65 |
| US83368JKF65                                                    |       |              |
| Hexcel Corp Callable Notes Fixed 4.2% 15/Feb/2027               | 0.01% | US428291AN87 |
| US428291AN87                                                    |       |              |

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| Canadian Imperial Bank Of Commerce Callable Notes 28-Jan-85 28-Jan-85 US13607PNF70 | 0.01% US13607PNF70 |
| Bank Gospodarstwa Krajowego Medium Term Note Fixed 4% 13-Mar-32 XS2778272471       | 0.01% XS2778272471 |
| Goodman US Finance Five Llc Callable Notes Fixed 4.625% 04-May-32 US38239PAA57     | 0.01% US38239PAA57 |
| Lowe'S Cos Inc Callable Notes Fixed 5.625% 15-Apr-53 US548661EM57                  | 0.01% US548661EM57 |
| Republic Of Poland Bond Fixed 5.75% 25/Apr/2029 PL0000105391                       | 0.01% PL0000105391 |
| Mastercard Inc Callable Notes Fixed 4.35% 15-Jan-32 US57636QBB95                   | 0.01% US57636QBB95 |
| Denmark Government Bond Fixed 2.25% 15/Nov/2035 DK0009924961                       | 0.01% DK0009924961 |
| Carlisle Cos Inc Callable Notes Fixed 3.75% 01-Dec-27 US142339AH37                 | 0.01% US142339AH37 |
| Stryker Corp Callable Notes Fixed 4.25% 11-Sep-29 US863667BE08                     | 0.01% US863667BE08 |
| Unilever Capital Corp Callable Notes Fixed 4.625% 12-Aug-34 US904764BV84           | 0.01% US904764BV84 |
| Nationwide Building Society Callable Medium Term 18-Oct-32 18-Oct-32 US63859WAF68  | 0.01% US63859WAF68 |
| Meiji Holdings Co Ltd JP3918000005                                                 | 0.01% JP3918000005 |
| O'Reilly Automotive Inc Callable Notes Fixed 5% 19-Aug-34 US67103HAN70             | 0.01% US67103HAN70 |
| Netflix Inc Callable Notes Fixed 5.4% 15/Aug/2054 US64110LBA35                     | 0.01% US64110LBA35 |
| Synchrony Financial Callable Notes Fixed 3.7% 04-Aug-26 US87165BAL71               | 0.01% US87165BAL71 |
| Pacificorp Callable Bond Fixed 3.3% 15/Mar/2051 US695114CX41                       | 0.01% US695114CX41 |
| Martin Marietta Materials Inc Callable Notes Fixed 5.5% 01-Dec-54 US573284BB17     | 0.01% US573284BB17 |
| Csl Finance Plc Callable Notes Fixed 5.417% 03-Apr-54 US12661PAH29                 | 0.01% US12661PAH29 |
| Verisk Analytics Inc Callable Notes Fixed 5.5% 15-Jun-45 US92345YAE68              | 0.01% US92345YAE68 |
| Trane Technologies Global Holding Co Ltd Callable 3.75% 21-Aug-28 US45687AAP75     | 0.01% US45687AAP75 |
| Argentum Netherlands Bv For Zurich Insurance Co 02-Oct-48 02-Oct-48 XS1757449753   | 0.01% XS1757449753 |
| French Republic Bond Fixed 3% 25/May/2033 EUR 1 FR001400H7V7                       | 0.01% FR001400H7V7 |
| Telstra Corp Ltd Medium Term Note Fixed 3.25% 15-Nov-27 XS1716945743               | 0.01% XS1716945743 |
| Enterprise Products Operating Llc Callable Notes 15-Feb-78 15-Feb-78 US29379VBR33  | 0.01% US29379VBR33 |
| Home Depot Inc/The Callable Notes Fixed 5.4% 25-Jun-64 US437076DG44                | 0.01% US437076DG44 |
| Enel Finance International Nv Callable Notes Fixed 3.625% 25-May-27 US29278GAA67   | 0.01% US29278GAA67 |
| Pure Storage Inc-Class A US74624M1027                                              | 0.01% US74624M1027 |
| United States Notes Fixed 1.875% US912828Y958                                      | 0.01% US912828Y958 |
| Avangrid Inc Callable Notes Fixed 3.8% 01/Jun/2029 US05351WAB90                    | 0.01% US05351WAB90 |
| CIE Generale Des Etablissements Michelin Sca 0% 02-Nov-28 FR0014000D31             | 0.01% FR0014000D31 |
| Givaudan Finance Europe Bv Callable Notes Fixed 1.625% 22-Apr-32 XS2126170161      | 0.01% XS2126170161 |
| French Republic Bond Fixed 0% 25/Feb/2027 EUR 1 FR0014003513                       | 0.01% FR0014003513 |
| Camden Property Trust US1331311027                                                 | 0.01% US1331311027 |
| Marsh & McLennan Cos Inc Callable Notes Fixed 5.45% 15-Mar-54 US571748BX98         | 0.01% US571748BX98 |

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| Hubbell Inc Callable Notes Fixed 3.15% 15/Aug/2027<br>US443510AH55                      | 0.01% US443510AH55 |
| United States Bond Fixed 3.625% 15-Aug-43 US912810RC45                                  | 0.01% US912810RC45 |
| United States Notes Fixed 1.625%                                                        | 0.01% US912828YQ73 |
| Dnb Bank Asa Callable Notes Variable 25/May/2027 25-May-27 US23329PAG54                 | 0.01% US23329PAG54 |
| JanUS Henderson US Holdings Inc Callable Notes 5.45% 10-Sep-34 US47103MAA62             | 0.01% US47103MAA62 |
| French Republic Bond Fixed 1.25% 25/May/2036 EUR 1<br>FR0013154044                      | 0.01% FR0013154044 |
| Snam Spa Callable Medium Term Note Fixed 5.75% 26-Nov-36<br>XS2944872121                | 0.01% XS2944872121 |
| Republic Of Ireland Bond Fixed 3.15% 18/Oct/2055<br>IE00080U68D3                        | 0.01% IE00080U68D3 |
| F5 Inc                                                                                  | 0.01% US3156161024 |
| Zoetis Inc Callable Notes Fixed 3% 12/Sep/2027 USD<br>US98978VAL71                      | 0.01% US98978VAL71 |
| Societe Generale Sa Callable Notes Variable 19-Jan-28 19-Jan-28 US83368RBH49            | 0.01% US83368RBH49 |
| Acef Holding Sca Callable Notes Fixed 1.25% 26-Apr-30<br>XS2401704189                   | 0.01% XS2401704189 |
| Ross Stores Inc Callable Notes Fixed 0.875% 15-Apr-26<br>US778296AF07                   | 0.01% US778296AF07 |
| United States Notes Fixed 1.625%                                                        | 0.01% US912828YG91 |
| Home Depot Inc/The Callable Notes Fixed 4.875% 15-Feb-44<br>US437076BD31                | 0.01% US437076BD31 |
| United States Notes Fixed 1.375%                                                        | 0.01% US912828YD60 |
| Avolon Tlb Borrower 1 (Us) Llc-Term B-6 Loan Cme T<br>7.34513% 22-Jun-28                | 0.01%              |
| Harley-Davidson Financial Services Inc Callable 3.05% 14-Feb-27 US41283LBA26            | 0.01% US41283LBA26 |
| Moody'S Corp Callable Notes Fixed 5.25% 15-Jul-44<br>US615369AE53                       | 0.01% US615369AE53 |
| Santander Holdings Usa Inc Callable Notes Variable 06-Jan-28 06-Jan-28 US80282KBC99     | 0.01% US80282KBC99 |
| Wolters Kluwer Nv Callable Notes Fixed 0.75% 03-Jul-30<br>XS2198580271                  | 0.01% XS2198580271 |
| Abn Amro Bank Nv Medium Term Note Fixed 3% 25-Feb-31<br>XS3009603831                    | 0.01% XS3009603831 |
| IllinOvernight Index Swap Tool Works Inc Callable Notes Fixed 1% 05-Jun-31 XS1843434793 | 0.01% XS1843434793 |
| Fortescue Metals Group Ltd                                                              | 0.01% AU000000FMG4 |
| Federal Republic Of Germany Bond Fixed 1.3% 15-Oct-27<br>DE0001030740                   | 0.01% DE0001030740 |
| Biontech Se-Adr                                                                         | 0.01% US09075V1026 |
| Fox Corp Callable Notes Fixed 3.5% 08/Apr/2030 USD<br>US35137LAL99                      | 0.01% US35137LAL99 |
| Allegion Plc Callable Notes Fixed 3.5% 01/Oct/2029<br>US01748TAB70                      | 0.01% US01748TAB70 |
| Electronic Arts Inc Callable Notes Fixed 2.95% 15-Feb-51<br>US285512AF68                | 0.01% US285512AF68 |
| Charter Hall Social Infrastructure Reit                                                 | 0.01% AU0000030645 |
| Eli Lilly & Co Callable Notes Fixed 5.2% 14-Aug-64<br>US532457CT39                      | 0.01% US532457CT39 |
| Elevance Health Inc                                                                     | 0.01% US0367521038 |
| Ecorodovias Infraestrutura E Logistica Sa                                               | 0.01% BRECORACNOR8 |
| Gartner Inc Callable Notes Fixed 3.625% 15-Jun-29<br>US366651AG25                       | 0.01% US366651AG25 |
| United States Bond Fixed 3% 15/Feb/2047 US912810RV26                                    | 0.01% US912810RV26 |
| Kingdom Of Spain Bond Fixed 2.55% 31/Oct/2032 EUR<br>ES0000012K61                       | 0.01% ES0000012K61 |
| Municipal Elec Auth Ga Bds 2010-A 12/Mar/2010 6.655%<br>US626207YM09                    | 0.01% US626207YM09 |

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| GaCI FIRST Investment Co Callable Notes Fixed 5.125% 14-Feb-53 XS2585988145      | 0.01% XS2585988145 |
| Republic Of Poland Bond Fixed 3.75% 25/May/2027 PL0000114393                     | 0.01% PL0000114393 |
| Resimac Versailles Trust Series 2023-1                                           | 0.01% NZRVGB1001R9 |
| Kingdom Of Spain Bond Fixed 3.25% 30/Apr/2034 EUR ES0000012M85                   | 0.01% ES0000012M85 |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Callable 3.4% 01-May-30 US62954HAY45      | 0.01% US62954HAY45 |
| Woolworths Group Ltd 15/11/27 1.85%                                              | 0.01% AU3CB0283406 |
| Gartner Inc Callable Notes Fixed 3.75% 01/Oct/2030 US366651AE76                  | 0.01% US366651AE76 |
| Virgin Money Uk Plc Callable Medium Term Note 19-Aug-31 19-Aug-31 XS2343851510   | 0.01% XS2343851510 |
| Daiwa Securities Group Inc                                                       | 0.01% JP3502200003 |
| KSA Sukuk Ltd Medium Term Note Fixed 5.268% 25-Oct-28 XS2548889406               | 0.01% XS2548889406 |
| French Republic Bond Fixed 3.5% 25/Apr/2026 EUR 1 FR0010916924                   | 0.01% FR0010916924 |
| Lennox International Inc Callable Notes Fixed 1.7% 01-Aug-27 US526107AF41        | 0.01% US526107AF41 |
| Xylem Inc/Ny Callable Notes Fixed 1.95% 30-Jan-28 US98419MAM29                   | 0.01% US98419MAM29 |
| Ferguson Finance Plc Callable Notes Fixed 3.25% 02-Jun-30 US314890AB05           | 0.01% US314890AB05 |
| Vontier Corp Callable Notes Fixed 2.4% 01/Apr/2028 US928881AD35                  | 0.01% US928881AD35 |
| PPG Industries Inc Callable Notes Fixed 2.8% 15-Aug-29 US693506BR74              | 0.01% US693506BR74 |
| Tjx Cos Inc/The Callable Notes Fixed 1.6% 15-May-31 US872540AW92                 | 0.01% US872540AW92 |
| Mckesson Corp                                                                    | 0.01% US58155Q1031 |
| Republic Of Singapore Bond Fixed 2.125% 01-Jun-26 SG31A8000003                   | 0.01% SG31A8000003 |
| United States Bond Fixed 2.5% 15-Feb-46 US912810RQ31                             | 0.01% US912810RQ31 |
| Cim Trust 2023-R4 2023-R4 A1 Variable 25/May/2062                                | 0.01% US12569UAA97 |
| Kingdom Of The Netherlands Bond Fixed 0.5% 15-Jul-32 NL0015000RP1                | 0.01% NL0015000RP1 |
| Terna - Rete Elettrica Nazionale Callable Medium 0.375% 25-Sep-30 XS2237901355   | 0.01% XS2237901355 |
| Ingredion Inc Callable Notes Fixed 2.9% 01-Jun-30 US457187AC60                   | 0.01% US457187AC60 |
| Iberdrola Finanzas Sa Callable Medium Term Note 16-Apr-73 16-Apr-73 XS2748213290 | 0.01% XS2748213290 |
| Efmt 2025-Ces2 2025-Ces2 A1A Step 25/Feb/2060                                    | 0.01% US28225GAA22 |
| French Republic Bond Fixed 0.25% 25/Nov/2026 EUR 1 FR0013200813                  | 0.01% FR0013200813 |
| Pagaya Ai Debt Grantor Trust 2025-2 2025-2 A2                                    | 0.01% US69545GAB77 |
| IDEX Corp Callable Notes Fixed 3% 01/May/2030 USD US45167RAG92                   | 0.01% US45167RAG92 |
| Enel Finance International Nv Callable Notes Fixed 2.125% 12-Jul-28 US29278GAN88 | 0.01% US29278GAN88 |
| United States Notes Fixed 1.5%                                                   | 0.01% US91282CDL28 |
| Achv Abs Trust 2025-1PI 2025-1PI A 4.76%                                         | 0.01% US00112MAA45 |
| Colgate-Palmolive Co Callable Notes Fixed 3.25% 15-Aug-32 US194162AP89           | 0.01% US194162AP89 |
| Dutch Property Finance 2021-1 Bv 2021-1 A Floating                               | 0.01% XS2294367672 |
| Agilent Technologies Inc Callable Notes Fixed 2.75% 15-Sep-29 US00846UAL52       | 0.01% US00846UAL52 |
| Japan Bond Fixed 0.1% 20/Mar/2029 JPY 50000 JP1103541K42                         | 0.01% JP1103541K42 |
| Highland Holdings Sarl Callable Bond Fixed 0.934% 15-Dec-31 XS2406915236         | 0.01% XS2406915236 |
| United Kingdom Of Great Britain And Northern                                     | 0.01% GB00BPCJD997 |

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| Home Depot Inc/The Callable Notes Fixed 4.95% 15-Sep-52<br>US437076CT73             | 0.01% US437076CT73 |
| United States Bond Fixed 3% 15/Nov/2044 US912810RJ97                                | 0.01% US912810RJ97 |
| United States Bond Fixed 3.625% 15-Feb-44 US912810RE01                              | 0.01% US912810RE01 |
| Molnlycke Holding Ab Callable Medium Term Note 0.625% 15-<br>Jan-31 XS2270406452    | 0.01% XS2270406452 |
| Smb Private Education Loan Trust 2015-A 2015-A C                                    | 0.01% US78448PAF71 |
| Totalenergies Se Callable Medium Term Note 25-Jan-74 25-Jan-<br>74 XS2290960876     | 0.01% XS2290960876 |
| Experian Finance Plc Callable Notes Fixed 2.75% 08-Mar-30<br>US30217AAC71           | 0.01% US30217AAC71 |
| French Republic Bond Fixed 0.5% 25/May/2026 EUR 1<br>FR0013131877                   | 0.01% FR0013131877 |
| IllinOvernight Index Swap Tool Works                                                | 0.01% US4523081093 |
| Canadian Apartment Properties Real Estate Trust                                     | 0.01% CA1349211054 |
| Goodyear Tire & Rubber Co                                                           | 0.01% US3825501014 |
| Csl Finance Plc Callable Notes Fixed 4.625% 27-Apr-42<br>US12661PAD15               | 0.01% US12661PAD15 |
| Magna International Inc-CI A                                                        | 0.01% CA5592224011 |
| United Kingdom Of Great Britain And Northern                                        | 0.01% GB00BQC82D08 |
| Canada Bond Fixed 3.5% 01/Dec/2045 CAD 1000<br>CA135087ZS68                         | 0.01% CA135087ZS68 |
| Capcom Co Ltd                                                                       | 0.01% JP3218900003 |
| Syensqo Sa                                                                          | 0.01% BE0974464977 |
| Cencora Inc Callable Notes Fixed 4.25% 01/Mar/2045<br>US03073EAN58                  | 0.01% US03073EAN58 |
| Moody'S Corp Callable Notes Fixed 4.875% 17-Dec-48<br>US615369AQ83                  | 0.01% US615369AQ83 |
| United States Bond Fixed 3.75% 15-Nov-43 US912810RD28                               | 0.01% US912810RD28 |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jan-38<br>NL0015000B11                  | 0.01% NL0015000B11 |
| Factset Research Systems Inc Callable Notes Fixed 3.45% 01-<br>Mar-32 US303075AB13  | 0.01% US303075AB13 |
| Natwest Markets Plc Notes Variable 21/Mar/2028 USD 21-<br>Mar-28 US63906YAN85       | 0.01% US63906YAN85 |
| Deutsche Bank Ag Callable Medium Term Note 19-Nov-30 19-<br>Nov-30 DE000DL19VS4     | 0.01% DE000DL19VS4 |
| Golden St Tob Securitization Corp Calif Tob 1.958% 01-Jun-25<br>US38122NC429        | 0.01% US38122NC429 |
| GMT Bond Issuer Ltd 14/04/27 4.74%                                                  | 0.01% NZGMBDT009C3 |
| Zurich Finance Ireland Designated Activity Co 02-May-52 02-<br>May-52 XS2416978190  | 0.01% XS2416978190 |
| United States Bond Fixed 2.5% 15-May-46 US912810RS96                                | 0.01% US912810RS96 |
| Koninklijke Kpn Nv Callable Medium Term Note Fixed 0.875%<br>14-Dec-32 XS2229470146 | 0.01% XS2229470146 |
| Amdocs Ltd Callable Notes Fixed 2.538% 15/Jun/2030<br>US02342TAE91                  | 0.01% US02342TAE91 |
| Kingdom Of Spain Bond Fixed 1.3% 31/Oct/2026 EUR<br>ES00000128H5                    | 0.01% ES00000128H5 |
| Cardinal Health Inc Callable Notes Fixed 4.9% 15-Sep-45<br>US14149YBD94             | 0.01% US14149YBD94 |
| Kingdom Of Spain Bond Fixed 3.1% 30/Jul/2031 EUR<br>ES0000012N43                    | 0.01% ES0000012N43 |
| Japan Bond Fixed 0.9% 20/Sep/2034 JPY 50000<br>JP1103761QA5                         | 0.01% JP1103761QA5 |
| Mitsubishi Gas Chemical Co                                                          | 0.01% JP3896800004 |
| Swiss Re Ag                                                                         | 0.01% CH0126881561 |
| Cencora Inc Callable Notes Fixed 2.7% 15/Mar/2031<br>US03073EAT29                   | 0.01% US03073EAT29 |
| Vw Credit Inc Commercial Paper Zero Cpn                                             | 0.01% US91842JR273 |
| Prpm 2025-Rpl2 Llc 2025-Rpl2 A1 Step 25/Apr/2055                                    | 0.01% US69392MAA09 |

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| Scorpio Tankers Inc                                                                                              | 0.01% MHY7542C1306                       |
| Steris Irish Finco Unltd Co Callable Notes Fixed 2.7% 15-Mar-31 US85917PAA57                                     | 0.01% US85917PAA57                       |
| Agilent Technologies Inc Callable Notes Fixed 2.1% 04-Jun-30 US00846UAM36                                        | 0.01% US00846UAM36                       |
| Centuria Industrial Reit                                                                                         | 0.01% AU000000CIP0                       |
| Kingdom Of Spain Bond Fixed 0.7% 30/Apr/2032 EUR ES0000012K20                                                    | 0.01% ES0000012K20                       |
| Affirm Master Trust 2025-1A A 4.99% 15/Feb/2033                                                                  | 0.01% US00833BAA61                       |
| Canada Bond Fixed 1% 01/Jun/2027 CAD 1000 CA135087F825                                                           | 0.01% CA135087F825                       |
| Kingdom Of The Netherlands Bond Fixed 0.5% 15-Jan-40 NL0013552060                                                | 0.01% NL0013552060                       |
| Zoominfo Technologies Inc                                                                                        | 0.01% US98980F1049                       |
| Scales Corporation Limited                                                                                       | 0.01% NZSCLE0002S8                       |
| United States Bond Fixed 3.375% 15-May-44 US912810RG58                                                           | 0.01% US912810RG58                       |
| Kingdom Of Spain Bond Fixed 5.9% 30/Jul/2026 EUR ES00000123C7                                                    | 0.01% ES00000123C7                       |
| 3I Group Plc Callable Notes Fixed 3.75% 05-Jun-40 XS2178611526                                                   | 0.01% XS2178611526                       |
| BMW US Capital Llc Callable Notes Fixed 4.75% 21-Mar-28 US05565ECW30                                             | 0.01% US05565ECW30                       |
| Stryker Corp Callable Notes Fixed 4.375% 15-May-44 US863667AG64                                                  | 0.01% US863667AG64                       |
| Lear Corp                                                                                                        | 0.01% US5218652049                       |
| IDEX Corp Callable Notes Fixed 2.625% 15/Jun/2031 US45167RAH75                                                   | 0.01% US45167RAH75                       |
| Mcdonald'S Corp Callable Medium Term Note Fixed 3.7% 15-Feb-42 US58013MEN02                                      | 0.01% US58013MEN02                       |
| Clorox Co/The Callable Notes Fixed 1.8% 15-May-30 US189054AX72                                                   | 0.01% US189054AX72                       |
| United Kingdom Of Great Britain And Northern Home Depot Inc/The Callable Notes Fixed 4.2% 01-Apr-43 US437076BA91 | 0.01% GB00BFWFPP71<br>0.01% US437076BA91 |
| Kingdom Of The Netherlands Bond Fixed 3.25% 15-Jan-44 NL0015001RG8                                               | 0.01% NL0015001RG8                       |
| Canada Bond Fixed 2.75% 01/Sep/2027 CAD 1000 CA135087N837                                                        | 0.01% CA135087N837                       |
| Mcdonald'S Corp Callable Medium Term Note Fixed 3.625% 01-May-43 US58013MER16                                    | 0.01% US58013MER16                       |
| TSMC Global Ltd Callable Notes Fixed 2.25% 23-Apr-31 US872882AK19                                                | 0.01% US872882AK19                       |
| Rayonier Lp Callable Notes Fixed 2.75% 17/May/2031 US75508XAA46                                                  | 0.01% US75508XAA46                       |
| Acuity Brands Lighting Inc Callable Notes Fixed 2.15% 15-Dec-30 US00510RAD52                                     | 0.01% US00510RAD52                       |
| Fortinet Inc Callable Notes Fixed 2.2% 15/Mar/2031 US34959EAB56                                                  | 0.01% US34959EAB56                       |
| United Kingdom Of Great Britain And Northern Argosy Property Ltd                                                 | 0.01% GB00B6460505<br>0.01% NZARGE0010S7 |
| Japan Bond Fixed 0.1% 20/Jun/2029 JPY 50000 JP1103551K72                                                         | 0.01% JP1103551K72                       |
| Aroundtown Finance Sarl Callable Bond Variable EUR 16-Apr-73 16-Apr-73 XS2799494120                              | 0.01% XS2799494120                       |
| Lyb International Finance Bv Callable Notes Fixed 4.875% 15-Mar-44 US50247VAC37                                  | 0.01% US50247VAC37                       |
| Bank Gospodarstwa Krajowego Medium Term Note Fixed 3.25% 18-Mar-30 XS3026019334                                  | 0.01% XS3026019334                       |
| Church & Dwight Co Inc Callable Notes Fixed 2.3% 15-Dec-31 US17136MAA09                                          | 0.01% US17136MAA09                       |
| Home Depot Inc/The Callable Notes Fixed 4.4% 15-Mar-45 US437076BF88                                              | 0.01% US437076BF88                       |
| Contact Energy Ltd 21/11/2030 6.398%                                                                             | 0.01% AU3CB0303576                       |

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| Advanced Micro Devices Inc Notes Fixed 4.393% 01-Jun-52<br>US007903BG12                                                         | 0.01% US007903BG12                       |
| Brown & Brown Inc Callable Notes Fixed 4.95% 17-Mar-52<br>US115236AF88                                                          | 0.01% US115236AF88                       |
| United Kingdom Of Great Britain And Northern<br>Enel Finance International Nv Callable Notes Fixed 2.25% 12-Jul-31 US29278GAP37 | 0.01% GB00B3KJDS62<br>0.01% US29278GAP37 |
| United States Bond Fixed 3.875%<br>Mastercard Inc Callable Notes Fixed 2% 18/Nov/2031<br>US57636QAU85                           | 0.01% US912810FH69<br>0.01% US57636QAU85 |
| Cardinal Health Inc Callable Notes Fixed 4.5% 15-Nov-44<br>US14149YBB39                                                         | 0.01% US14149YBB39                       |
| Zozo Inc                                                                                                                        | 0.01% JP3399310006                       |
| Coles Group 6/11/29 2.65%                                                                                                       | 0.01% AU3CB0268134                       |
| French Republic Bond Fixed 2.5% 24/Sep/2026 EUR 1<br>FR001400FYQ4                                                               | 0.01% FR001400FYQ4                       |
| Deutsche Bank Ag Callable Medium Term Note 13-Feb-31 13-Feb-31 DE000A4DE9Y3                                                     | 0.01% DE000A4DE9Y3                       |
| Trane Technologies Financing Ltd Callable Notes 4.5% 21-Mar-49 US456873AF50                                                     | 0.01% US456873AF50                       |
| Veralto Corp Callable Bond Fixed 4.15% 19/Sep/2031<br>XS2868742409                                                              | 0.01% XS2868742409                       |
| Ross Stores Inc Callable Notes Fixed 1.875% 15-Apr-31<br>US778296AG89                                                           | 0.01% US778296AG89                       |
| Moody'S Corp Callable Notes Fixed 2% 19/Aug/2031<br>US615369AW51                                                                | 0.01% US615369AW51                       |
| Republic Of Poland Bond Fixed 0.25% 25/Oct/2026<br>PL0000113460                                                                 | 0.01% PL0000113460                       |
| Kingdom Of Spain Bond Fixed 1.4% 30/Apr/2028 EUR<br>ES0000012B39                                                                | 0.01% ES0000012B39                       |
| Enbridge Inc Callable Notes Fixed 4.5% 10/Jun/2044<br>US29250NAJ46                                                              | 0.01% US29250NAJ46                       |
| Italgas Spa Medium Term Note Fixed 0.5% 16-Feb-33<br>XS2299002423                                                               | 0.01% XS2299002423                       |
| Overnight Index Swap SOFR /2.964% USD1126                                                                                       | 0.01%                                    |
| United Kingdom Of Great Britain And Northern<br>Newgate Funding Plc 2007-3X A3 Floating                                         | 0.01% GB00B54QLM75<br>0.01% XS0332288058 |
| Ecolab Inc                                                                                                                      | 0.01% US2788651006                       |
| Osaka Gas Co Ltd                                                                                                                | 0.01% JP3180400008                       |
| Commonwealth Of Australia Bond Fixed 2.75% 21-Jun-35<br>AU000XCLWAM0                                                            | 0.01% AU000XCLWAM0                       |
| WW Grainger Inc Callable Notes Fixed 4.2% 15-May-47<br>US384802AD60                                                             | 0.01% US384802AD60                       |
| French Republic Bond Fixed 5.75% 25/Oct/2032 EUR 1<br>FR0000187635                                                              | 0.01% FR0000187635                       |
| Coca-Cola Co/The Callable Notes Fixed 4.2% 25-Mar-50<br>US191216CQ13                                                            | 0.01% US191216CQ13                       |
| Massachusetts Electric Co Callable Notes Fixed 1.729% 24-Nov-30 US575634AU41                                                    | 0.01% US575634AU41                       |
| Canada Bond Fixed 3.5% 01/Mar/2028 CAD 1000<br>CA135087P576                                                                     | 0.01% CA135087P576                       |
| French Republic Bond Fixed 4.75% 25/Apr/2035 EUR 1<br>FR0010070060                                                              | 0.01% FR0010070060                       |
| Canada Bond Fixed 2.25% 01/Jun/2029 CAD 1000<br>CA135087J397                                                                    | 0.01% CA135087J397                       |
| United Internet Ag-Reg Share                                                                                                    | 0.01% DE0005089031                       |
| Kingdom Of Spain Bond Fixed 2.8% 31/May/2026 EUR<br>ES0000012L29                                                                | 0.01% ES0000012L29                       |
| United Kingdom Of Great Britain And Northern<br>Carlisle Cos Inc Callable Notes Fixed 2.2% 01-Mar-32<br>US142339AL49            | 0.01% GB00BJQWYH73<br>0.01% US142339AL49 |
| Kingdom Of Spain Bond Fixed 2.5% 31/May/2027 EUR<br>ES0000012M77                                                                | 0.01% ES0000012M77                       |
| Trane Technologies Global Holding Co Ltd Callable 4.3% 21-Feb-48 US45687AAN28                                                   | 0.01% US45687AAN28                       |

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| Kingdom Of Spain Bond Fixed 0.8% 30/Jul/2029 EUR<br>ES0000012K53                | 0.01% ES0000012K53 |
| Canada Bond Fixed 4% 01/Jun/2041 CAD 1000 CA135087YQ12                          | 0.01% CA135087YQ12 |
| Japan Bond Fixed 0.1% 20/Mar/2028 JPY 50000 JP1103501J35                        | 0.01% JP1103501J35 |
| Kingdom Of Spain Bond Fixed 1.45% 31/Oct/2027 EUR<br>ES0000012A89               | 0.01% ES0000012A89 |
| Japan Bond Fixed 0.1% 20/Mar/2027 JPY 50000<br>JP1103461H35                     | 0.01% JP1103461H35 |
| Orora Limited                                                                   | 0.01% AU000000ORA8 |
| S&P Global Inc Callable Notes Fixed 6.55% 15-Nov-37<br>US78409VAB09             | 0.01% US78409VAB09 |
| Cencora Inc Callable Notes Fixed 4.3% 15/Dec/2047<br>US03073EAQ89               | 0.01% US03073EAQ89 |
| Romania Medium Term Note Fixed 2.875% 13/Apr/2042<br>XS2364200514               | 0.01% XS2364200514 |
| Romania Medium Term Note Fixed 1.75% 13/Jul/2030<br>XS2364199757                | 0.01% XS2364199757 |
| TP ICAP Finance Plc Callable Medium Term Note 2.625% 18-<br>Nov-28 XS2409096349 | 0.01% XS2409096349 |
| United States Bond Fixed 3% 15/May/2047 US912810RX81                            | 0.01% US912810RX81 |
| Coles Group 6/11/26 2.2%                                                        | 0.01% AU3CB0268126 |
| Home Depot Inc/The Callable Notes Fixed 5.95% 01-Apr-41<br>US437076AV48         | 0.01% US437076AV48 |
| Hitachi Ltd                                                                     | 0.01% JP3788600009 |
| Kingdom Of Spain Bond Fixed 4.7% 30/Jul/2041 EUR<br>ES00000121S7                | 0.01% ES00000121S7 |
| Republic Of Poland Bond Fixed 4.875% 12/Feb/2030<br>US857524AF94                | 0.01% US857524AF94 |
| Macy'S Inc                                                                      | 0.01% US55616P1049 |
| Charterhall Long Wale Reit                                                      | 0.01% AU000000CLW0 |
| Stratton Btl Mortgage Funding 2022-1 Plc 2022-1 A                               | 0.01% XS2425979312 |
| Apple Inc Callable Notes Fixed 4.1% 08/Aug/2062<br>US037833ER75                 | 0.01% US037833ER75 |
| Texas Instruments Inc Callable Notes Fixed 4.1% 16-Aug-52<br>US882508BQ64       | 0.01% US882508BQ64 |
| Japan Bond Fixed 0.1% 20/Jun/2028 JPY 50000 JP1103511J74                        | 0.01% JP1103511J74 |
| Kingdom Of Spain Bond Fixed 3.5% 31/May/2029 EUR<br>ES0000012M51                | 0.01% ES0000012M51 |
| Verisk Analytics Inc Callable Notes Fixed 3.625% 15-May-50<br>US92345YAG17      | 0.01% US92345YAG17 |
| Kiwibank Ltd Au 2/04/2027 4.885%                                                | 0.01% AU3CB0308112 |
| Apple Inc 10/6/26 3.6%                                                          | 0.01% AU3CB0237881 |
| United Kingdom Of Great Britain And Northern<br>Kilroy Realty Group             | 0.01% GB00BPSNBF73 |
| Tjx Cos Inc/The Callable Notes Fixed 4.5% 15-Apr-50<br>US872540AU37             | 0.01% US49427F1084 |
| UBS Group Ag Callable Notes Variable 05/Jun/2026 05-Jun-26<br>US225401AQ16      | 0.01% US872540AU37 |
| B2Gold Corp                                                                     | 0.01% US225401AQ16 |
| Vodafone Group 13/12/27 4.2%                                                    | 0.01% CA11777Q2099 |
| Ausnet Services Holdings16/08/27 4.4%                                           | 0.01% AU3CB0249373 |
| Gcat 2024-Nqm1 Trust 2024-Nqm1 A1 Step 25/Jan/2059                              | 0.01% AU3CB0242527 |
|                                                                                 | 0.01% US36169HAA14 |
| Japan Bond Fixed 0.1% 20/Jun/2026 JPY 50000 JP1103431G66                        | 0.01% JP1103431G66 |
| Romania Medium Term Note Fixed 6.375% 18/Sep/2033<br>XS2689948078               | 0.01% XS2689948078 |
| Japan Bond Fixed 0.005% 20/Jun/2026 JPY 50000<br>JP1051481M76                   | 0.01% JP1051481M76 |
| Kingdom Of Sweden Bond Fixed 0.5% 24/Nov/2045 SEK<br>SE0015193313               | 0.01% SE0015193313 |

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| Zoetis Inc Callable Notes Fixed 3.95% 12/Sep/2047<br>US98978VAM54               | 0.01% US98978VAM54  |
| International Business Machines Corp Callable Bond 4% 06-Feb-43 XS2583742668    | 0.01% XS2583742668  |
| Generali Medium Term Note Fixed 4.125% 04/May/2026<br>XS1062900912              | 0.01% XS1062900912  |
| Mastercard Inc Callable Notes Fixed 3.85% 26-Mar-50<br>US57636QAAQ73            | 0.01% US57636QAAQ73 |
| Canada Bond Fixed 2% 01/Jun/2028 CAD 1000 CA135087H235                          | 0.01% CA135087H235  |
| Sompo Holdings Inc                                                              | 0.01% JP3165000005  |
| Kingdom Of Spain Bond Fixed 0.6% 31/Oct/2029 EUR<br>ES0000012F43                | 0.01% ES0000012F43  |
| United Mexican States Bond Fixed 10% 20/Nov/2036<br>MX0MGO0000B2                | 0.01% MX0MGO0000B2  |
| Mars Inc Callable Notes Fixed 4.8% 01/Mar/2030 USD<br>US571676AY11              | 0.01% US571676AY11  |
| Ing Groep Nv Callable Notes Variable 28/Mar/2028 28-Mar-28<br>US456837BB82      | 0.01% US456837BB82  |
| Ausnet Services Holdings 30/03/28 4.301%                                        | 0.01% AU3CB0288066  |
| GPT Whl Office Fd 12/01/26 2.525%                                               | 0.01% AU3CB0264828  |
| Japan Bond Fixed 0.5% 20/Dec/2032 JPY 50000 JP1103691P11                        | 0.01% JP1103691P11  |
| Ausnet Services Holdings 21/08/28 4.20%                                         | 0.01% AU3CB0250751  |
| United States Bond Fixed 2.75% 15-Nov-42 US912810QY73                           | 0.01% US912810QY73  |
| BUY USD:SELL CAD 02-Apr-25                                                      | 0.01%               |
| Swedish Export Credit 18/9/26 3.3%                                              | 0.01% AU3CB0236446  |
| Japan Bond Fixed 0.005% 20/Jun/2027 JPY 50000<br>JP1051531N75                   | 0.01% JP1051531N75  |
| Polaris 2021-1 Plc 2021-1 A Floating 23/Dec/2058                                | 0.01% XS2363111399  |
| Verizon Communication 6/5/26 2.1%                                               | 0.01% AU3CB0268142  |
| Kingdom Of Spain Bond Fixed 1.5% 30/Apr/2027 EUR<br>ES00000128P8                | 0.01% ES00000128P8  |
| Swiss Prime Site - Reg                                                          | 0.01% CH0008038389  |
| Mastercard Inc Callable Notes Fixed 3.65% 01-Jun-49<br>US57636QAL86             | 0.01% US57636QAL86  |
| VerUS Securitization Trust 2023-8 2023-8 A1 Step                                | 0.01% US92540DAA37  |
| United Mexican States Callable Bond Fixed 4% 15-Mar-15<br>XS1218289103          | 0.01% XS1218289103  |
| Kingdom Of Spain Bond Fixed 3.15% 30/Apr/2033 EUR<br>ES0000012L52               | 0.01% ES0000012L52  |
| United States Bond Fixed 3.5% 15-Feb-39 US912810QA97                            | 0.01% US912810QA97  |
| United Energy Distribution 29/10/26 2.2%                                        | 0.01% AU3CB0267920  |
| American Airlines 2016-3 Class AA Pass Through                                  | 0.01% US023771R919  |
| Sumitomo Mitsui Banking Corp Medium Term Note 0.409% 07-Nov-29 XS2066652897     | 0.01% XS2066652897  |
| Canada Bond Fixed 2.75% 01/Dec/2048 CAD 1000<br>CA135087D358                    | 0.01% CA135087D358  |
| Sherwin-Williams Co/The Callable Notes Fixed 4.55% 01-Aug-45 US824348AS51       | 0.01% US824348AS51  |
| Allegion US Holding Co Inc Callable Notes Fixed 5.6% 29-May-34 US01748NAF15     | 0.01% US01748NAF15  |
| Roku Inc Class A                                                                | 0.01% US77543R1023  |
| United States Bond Fixed 2.875% 15-Aug-45 US912810RN00                          | 0.01% US912810RN00  |
| Lyb International Finance Iii Llc Callable Notes 4.2% 15-Oct-49<br>US50249AAA16 | 0.01% US50249AAA16  |
| KBC Group Nv Callable Notes Variable 16/Oct/2030 16-Oct-30<br>US48241FAD69      | 0.01% US48241FAD69  |
| Umbs Mortpass 3% 01/Jun/2052 Cl Pn# Sd4120                                      | 0.01% US3132E0SH63  |
| Northern Trust Corp                                                             | 0.01% US6658591044  |
| Wellington International Airport 24/08/28 5.78%                                 | 0.01% NZWIAD0090L2  |

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| Alcon Finance Corp Callable Notes Fixed 5.75% 06-Dec-52<br>US01400EAF07             | 0.01% US01400EAF07 |
| Fp Ignition Trust 2024.1B Mortgage                                                  | 0.01% NZFP11002R5  |
| NYKredit Realkredit As Medium Term Note Fixed 3.5% 10-Jul-31<br>DK0030467295        | 0.01% DK0030467295 |
| Federal Republic Of Germany Bond Fixed 2.2% 11-Mar-27<br>DE000BU22080               | 0.01% DE000BU22080 |
| S&P Global Inc Callable Notes Fixed 3.9% 01-Mar-62<br>US78409VBM54                  | 0.01% US78409VBM54 |
| Republic Of Singapore Bond Fixed 2.75% 01/Mar/2046<br>SG31A7000004                  | 0.01% SG31A7000004 |
| Japan Bond Fixed 0.1% 20/Sep/2027 JPY 50000 JP1103481H98                            | 0.01% JP1103481H98 |
| Mercury NZ Ltd 17/11/28 2.918%                                                      | 0.01% AU3CB0284677 |
| Photronics Inc                                                                      | 0.01% US7194051022 |
| Steel Dynamics Inc Callable Notes Fixed 5.375% 15-Aug-34<br>US858119BQ24            | 0.01% US858119BQ24 |
| Canada Bond Fixed 1.5% 01/Jun/2026 CAD 1000<br>CA135087E679                         | 0.01% CA135087E679 |
| Relx Finance Bv Callable Bond Fixed 1.375% 12-May-26<br>XS1384281090                | 0.01% XS1384281090 |
| TBA UMBS Single Family 30Yr 6.5 05/25                                               | 0.01% US01F0626550 |
| Queensland Treasury Corp 21/8/29 3.25%                                              | 0.01% AU3SG0001860 |
| Coca-Cola Co/The Callable Notes Fixed 2.875% 05-May-41<br>US191216DQ04              | 0.01% US191216DQ04 |
| Westpac 16/9/27 6.19%                                                               | 0.01% NZWNZD01T2L9 |
| French Republic Bond Fixed 0% 25/May/2032 EUR 1<br>FR0014007L00                     | 0.01% FR0014007L00 |
| Japan Bond Fixed 0.1% 20/Jun/2031 JPY 50000<br>JP1103631M74                         | 0.01% JP1103631M74 |
| Interpublic Group Of Cos Inc/The Callable Notes 3.375% 01-Mar-41<br>US460690BS81    | 0.01% US460690BS81 |
| Sun Life Financial Inc Callable Notes Variable 15-May-36 15-May-36<br>CA86682ZAU09  | 0.01% CA86682ZAU09 |
| Japan Bond Fixed 0.1% 20/Sep/2029 JPY 50000 JP1103561KA2                            | 0.01% JP1103561KA2 |
| Japan Bond Fixed 0.1% 20/Sep/2031 JPY 50000<br>JP1103641MA8                         | 0.01% JP1103641MA8 |
| Victoria Power Network 21/04/28 2.132%                                              | 0.01% AU3CB0279644 |
| BUY NZD:SELL CAD 04-04-2025 1.2388319                                               | 0.01%              |
| Alcon Finance Corp Callable Notes Fixed 3.8% 23-Sep-49<br>US01400EAC75              | 0.01% US01400EAC75 |
| Canada Bond Fixed 5% 01/Jun/2037 CAD 1000<br>CA135087XW98                           | 0.01% CA135087XW98 |
| Meta Platforms Inc Callable Notes Fixed 5.55% 15-Aug-64<br>US30303M8W51             | 0.01% US30303M8W51 |
| United States Bond Fixed 3.125% 15-Feb-43 US912810QZ49                              | 0.01% US912810QZ49 |
| Bank Of Nova Scotia/The Callable Notes Variable 02-Aug-33 02-Aug-33<br>CA06415GM982 | 0.01% CA06415GM982 |
| Commonwealth Of Australia Bond Fixed 3.75% 21-Apr-37<br>AU3TB0000192                | 0.01% AU3TB0000192 |
| Teradata Corp                                                                       | 0.01% US88076W1036 |
| Altalink Lp Callable Notes Fixed 4.742% 22-May-54<br>CA021374AF09                   | 0.01% CA021374AF09 |
| Prosus Nv                                                                           | 0.01% NL0013654783 |
| Keysight Technologies Inc Callable Notes Fixed 4.6% 06-Apr-27<br>US49338LAE39       | 0.01% US49338LAE39 |
| United States Bond Fixed 4.75% 15-Feb-41 US912810QN19                               | 0.01% US912810QN19 |
| Republic Of Austria Bond Fixed 2.9% 20/Feb/2033<br>AT0000A324S8                     | 0.01% AT0000A324S8 |
| Gnma Ii Mortpass 3.5% 20/Feb/2055 Sf Pn# Mb0201<br>US3618N5GK90                     | 0.01% US3618N5GK90 |

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| Republic Of Singapore Bond Fixed 1.625% 01-Jul-31<br>SGXF76205099                  | 0.01% SGXF76205099 |
| Republic Of Austria Bond Fixed 0.5% 20/Apr/2027<br>AT0000A1VGK0                    | 0.01% AT0000A1VGK0 |
| Fidelity National Information Services Inc 3.1% 01-Mar-41<br>US31620MBU99          | 0.01% US31620MBU99 |
| Korea Housing Finance Corp Bond Fixed 0.01% 29-Jun-26<br>XS2355599353              | 0.01% XS2355599353 |
| Republic Of Singapore Bond Fixed 1.25% 01/Nov/2026<br>SGXF12888537                 | 0.01% SGXF12888537 |
| Victoria Treasury Corp 22/10/29 2.5%                                               | 0.01% AU0000042004 |
| Canadian Imperial Bank Of Commerce Callable Notes 20-Jan-33 20-Jan-33 CA13607LGL14 | 0.01% CA13607LGL14 |
| Dib Sukuk Ltd Medium Term Note Fixed 1.959% 22-Jun-26<br>XS2307478227              | 0.01% XS2307478227 |
| Goodman US Finance Three Llc Callable Notes Fixed 3.7% 15-Mar-28 US38239JAA97      | 0.01% US38239JAA97 |
| Tjx Cos Inc/The Callable Notes Fixed 2.25% 15-Sep-26<br>US872540AQ25               | 0.01% US872540AQ25 |
| Columbia Pipelines Operating Co Llc Callable Notes 5.962% 15-Feb-55 US19828TAH95   | 0.01% US19828TAH95 |
| Kingdom Of Sweden Medium Term Note Fixed 0.125% 09-Sep-30 XS2226974504             | 0.01% XS2226974504 |
| Ausnet Service Holdings 31/7/29 2.6%                                               | 0.01% AU0000053241 |
| Japan Bond Fixed 0.1% 20/Dec/2026 JPY 50000<br>JP1103451GC0                        | 0.01% JP1103451GC0 |
| Keyera Corp Callable Medium Term Note Fixed 5.022% 28-Mar-32 CA49327ZAC91          | 0.01% CA49327ZAC91 |
| Dib Sukuk Ltd Bond Fixed 2.74% 16/Feb/2027 USD<br>XS2436922616                     | 0.01% XS2436922616 |
| Royal Bank Of Canada Callable Notes Variable 01-Feb-33 01-Feb-33 CA780086WK63      | 0.01% CA780086WK63 |
| Republic Of Austria Bond Fixed 4.15% 15/Mar/2037<br>AT0000A04967                   | 0.01% AT0000A04967 |
| Netapp Inc Callable Notes Fixed 2.375% 22/Jun/2027<br>US64110DAJ37                 | 0.01% US64110DAJ37 |
| Canadian National Railway Co Callable Notes Fixed 4.7% 10-May-53 CA136375DG42      | 0.01% CA136375DG42 |
| Videotron Ltd Callable Notes Fixed 4.5% 15-Jan-30<br>CA92660FAL81                  | 0.01% CA92660FAL81 |
| Kingdom Of Spain Bond Fixed 1.4% 30/Jul/2028 EUR<br>ES0000012B88                   | 0.01% ES0000012B88 |
| Republic Of Singapore Bond Fixed 3.375% 01-May-34<br>SGXF75438295                  | 0.01% SGXF75438295 |
| Dunedin City Treasury 15/11/26 2.09%                                               | 0.01% NZDCTDT173C2 |
| Republic Of Italy Bond Fixed 2.95% 01/Sep/2038 EUR<br>IT0005321325                 | 0.01% IT0005321325 |
| Conagra Brands Inc Commercial Paper Zero Cpn                                       | 0.01% US20600GR244 |
| Kingdom Of Spain Bond Fixed 1.85% 30/Jul/2035 EUR<br>ES0000012E69                  | 0.01% ES0000012E69 |
| Kingdom Of Spain Bond Fixed 1.95% 30/Apr/2026 EUR<br>ES0000012729                  | 0.01% ES0000012729 |
| Mastercard Inc Callable Notes Fixed 3.35% 26-Mar-30<br>US57636QAP90                | 0.01% US57636QAP90 |
| Kingdom Of The Netherlands Bond Fixed 5.5% 15-Jan-28<br>NL0000102317               | 0.01% NL0000102317 |
| Itc Holdings Corp Callable Notes Fixed 5.3% 01-Jul-43<br>US465685AH81              | 0.01% US465685AH81 |
| Bread Financial Holdings Inc                                                       | 0.01% US0185811082 |
| Cgi Inc Callable Notes Fixed 4.147% 05/Sep/2029<br>CA12532HAJ38                    | 0.01% CA12532HAJ38 |
| Kingdom Of Spain Bond Fixed 0.8% 30/Jul/2027 EUR<br>ES0000012G26                   | 0.01% ES0000012G26 |
| Nordea Kredit Realkreditaktieselskab Bond Fixed 1% 01-Apr-26 DK0002047810          | 0.01% DK0002047810 |

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| United Kingdom Of Great Britain And Northern                      | 0.01% | GB00B39R3707 |
| Federal Republic Of Germany Bond Fixed 2.6% 15-May-41             | 0.01% | DE000BU2F009 |
| DE000BU2F009                                                      |       |              |
| Mcdonald'S Corp Callable Medium Term Note Fixed 5.875% 23-Apr-32  | 0.01% | XS0146389464 |
| XS0146389464                                                      |       |              |
| United Kingdom Of Great Britain And Northern                      | 0.01% | GB00BLPK7334 |
| University Of Wollongong 8/12/27 3.50%                            | 0.01% | AU3CB0249191 |
| United States Bond Fixed 6.125% 15-Nov-27                         | 0.01% | US912810FB99 |
| US912810FB99                                                      |       |              |
| Kingdom Of Spain Bond Fixed 3.9% 30/Jul/2039 EUR                  | 0.01% | ES0000012L60 |
| ES0000012L60                                                      |       |              |
| Keyera Corp 3.959% 29-May-30                                      | 0.01% | CA49327ZAB19 |
| CA49327ZAB19                                                      |       |              |
| United States Bond Fixed 5.5% 15-Aug-28                           | 0.01% | US912810FE39 |
| US912810FE39                                                      |       |              |
| Brunswick Corporation                                             | 0.01% | US1170431092 |
| Kingdom Of Spain Bond Fixed 0% 31/Jan/2027 EUR                    | 0.01% | ES0000012J15 |
| ES0000012J15                                                      |       |              |
| Moody'S Corp Callable Notes Fixed 2.75% 19-Aug-41                 | 0.01% | US615369AV78 |
| US615369AV78                                                      |       |              |
| Enel Finance International Nv Callable Notes Fixed 7.5% 14-Oct-32 | 0.01% | US29278GBA58 |
| US29278GBA58                                                      |       |              |
| Virgin Money Uk Plc Callable Medium Term Note 23-Aug-29           | 0.01% | XS2667626233 |
| XS2667626233                                                      |       |              |
| 23-Aug-29                                                         |       |              |
| United States Notes Fixed 1.875%                                  | 0.01% | US9128287B09 |
| Bank Of Nova Scotia/The Callable Notes Variable 27-Oct-81         | 0.01% | US0641598N91 |
| 27-Oct-81                                                         |       |              |
| US0641598N91                                                      |       |              |
| Aflac Inc                                                         | 0.01% | US0010551028 |
| HSBC Holdings Plc Callable Notes Variable 13-Mar-28               | 0.01% | US404280BK42 |
| 13-Mar-28                                                         |       |              |
| US404280BK42                                                      |       |              |
| Ing Groep Nv Callable Medium Term Note Variable 20-May-33         | 0.01% | XS2588986724 |
| 20-May-33                                                         |       |              |
| XS2588986724                                                      |       |              |
| Japan Bond Fixed 0.1% 20/Dec/2028                                 | 0.01% | JP1103531K10 |
| JP1103531K10                                                      |       |              |
| UBS Group Ag Callable Notes Variable 01/Apr/2031                  | 0.01% | USH3698DCW23 |
| 01-Apr-31                                                         |       |              |
| USH3698DCW23                                                      |       |              |
| Cencora Inc Callable Notes Fixed 3.45% 15/Dec/2027                | 0.01% | US03073EAP07 |
| US03073EAP07                                                      |       |              |
| Woolworths Group Ltd 15/11/31 2.75%                               | 0.01% | AU3CB0283414 |
| AU3CB0283414                                                      |       |              |
| Japan Bond Fixed 0.2% 20/Mar/2032                                 | 0.01% | JP1103661N43 |
| 20-Mar-32                                                         |       |              |
| JP1103661N43                                                      |       |              |
| Japan Bond Fixed 0.1% 20/Sep/2026                                 | 0.01% | JP1103441G98 |
| 20-Sep-26                                                         |       |              |
| JP1103441G98                                                      |       |              |
| Daiichi Sankyo Co Ltd                                             | 0.01% | JP3475350009 |
| Midamerican Energy Co Callable Bond Fixed 3.15% 15-Apr-50         | 0.01% | US595620AV77 |
| 15-Apr-50                                                         |       |              |
| US595620AV77                                                      |       |              |
| Boston Gas Co Callable Notes Fixed 3.757% 16-Mar-32               | 0.01% | US100743AM53 |
| 16-Mar-32                                                         |       |              |
| US100743AM53                                                      |       |              |
| Generali Callable Notes Variable GBP 50000 16-Jun-73              | 0.01% | XS0257010206 |
| 16-Jun-73                                                         |       |              |
| XS0257010206                                                      |       |              |
| Japan Bond Fixed 0.4% 20/Jun/2033                                 | 0.01% | JP1103711P74 |
| 20-Jun-33                                                         |       |              |
| JP1103711P74                                                      |       |              |
| French Republic Bond Fixed 1.75% 25/Jun/2039 EUR                  | 0.01% | FR0013234333 |
| 1                                                                 |       |              |
| FR0013234333                                                      |       |              |
| Novartis Capital Corp Callable Notes Fixed 4.4% 06-May-44         | 0.01% | US66989HAH12 |
| 06-May-44                                                         |       |              |
| US66989HAH12                                                      |       |              |
| United Kingdom Of Great Britain And Northern                      | 0.01% | GB00B6RNH572 |
| Upbound Group Inc                                                 | 0.01% | US76009N1000 |
| Givaudan Finance Europe Bv Callable Notes Fixed 4.125% 28-Nov-33  | 0.01% | XS2715302001 |
| 28-Nov-33                                                         |       |              |
| XS2715302001                                                      |       |              |
| Citigroup Mortgage Loan Trust 2021-Inv3                           | 0.01% | US17329VDF31 |
| 2021-Inv3                                                         |       |              |
| US17329VDF31                                                      |       |              |
| Japan Bond Fixed 0.2% 20/Sep/2032                                 | 0.01% | JP1103681NA2 |
| 20-Sep-32                                                         |       |              |
| JP1103681NA2                                                      |       |              |
| CIE Generale Des Etablissements Michelin Sca 0.625% 02-Nov-40     | 0.01% | FR0014000D56 |
| 02-Nov-40                                                         |       |              |
| FR0014000D56                                                      |       |              |
| Bank Deposit (SGD JPM )                                           | 0.01% |              |

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| Bank Ozk Callable Notes Variable 01/Oct/2031 USD 01-Oct-31<br>US06417NA946            | 0.01% US06417NA946 |
| Reliance Industries Ltd Callable Notes Fixed 3.75% 12-Jan-62<br>US759470BC07          | 0.01% US759470BC07 |
| Smb Private Education Loan Trust 2014-A 2014-A B                                      | 0.01% US784456AE51 |
| HSBC Holdings Plc Notes Fixed 6.8% 01/Jun/2038 USD<br>US404280AJ87                    | 0.01% US404280AJ87 |
| United States Bond Fixed 4.375% 15-Nov-39 US912810QD37                                | 0.01% US912810QD37 |
| Kingdom Of The Netherlands Bond Fixed 0% 15-Jan-52<br>NL0015614579                    | 0.01% NL0015614579 |
| Republic Of Singapore Bond Fixed 2.375% 01-Jul-39<br>SGXF13029610                     | 0.01% SGXF13029610 |
| BUY EUR:SELL USD 02-Apr-25                                                            | 0.01%              |
| Umbis Mortpass 3.5% 01/Jan/2052 Cl Pn# Bv0790<br>US3140MD2Y38                         | 0.01% US3140MD2Y38 |
| Commonwealth Bank Of Australia Notes Fixed 3.305% 11-Mar-41<br>US202712BQ75           | 0.01% US202712BQ75 |
| Japan Bond Fixed 1.1% 20/Dec/2029 JPY 50000 JP1051771R39                              | 0.01% JP1051771R39 |
| Japan Bond Fixed 0.1% 20/Dec/2029 JPY 50000 JP1103571L10                              | 0.01% JP1103571L10 |
| French Republic Bond Fixed 3.25% 25/May/2045 EUR 1<br>FR0011461037                    | 0.01% FR0011461037 |
| Japan Bond Fixed 0.8% 20/Sep/2033 JPY 50000 JP1103721PA1                              | 0.01% JP1103721PA1 |
| HSBC Holdings Plc Callable Notes Variable 29-Mar-33 29-Mar-33<br>US404280DC08         | 0.01% US404280DC08 |
| Japan Bond Fixed 0.1% 20/Jun/2030 JPY 50000 JP1103591L73                              | 0.01% JP1103591L73 |
| Cgi Inc Callable Notes Fixed 2.1% 18/Sep/2028 CAD<br>CA12532HAG98                     | 0.01% CA12532HAG98 |
| Republic Of Singapore Bond Fixed 2.25% 01/Aug/2036<br>SG31A9000002                    | 0.01% SG31A9000002 |
| Republic Of Austria Bond Fixed 0.75% 20/Oct/2026<br>AT0000A1K9C8                      | 0.01% AT0000A1K9C8 |
| Liberty Series 2025-1 2025-1 A1A Floating                                             | 0.01% AU3FN0095071 |
| Japan Bond Fixed 0.005% 20/Sep/2026 JPY 50000<br>JP1051491MA0                         | 0.01% JP1051491MA0 |
| Workday Inc Callable Notes Fixed 3.8% 01/Apr/2032<br>US98138HAJ05                     | 0.01% US98138HAJ05 |
| National Grid Electricity Distribution East 6.25% 10-Dec-40<br>XS0568142482           | 0.01% XS0568142482 |
| Japan Bond Fixed 0.5% 20/Mar/2033 JPY 50000<br>JP1103701P43                           | 0.01% JP1103701P43 |
| Charter Communications Operating Llc / Charter 3.9% 01-Jun-52<br>US161175CA05         | 0.01% US161175CA05 |
| Japan Bond Fixed 0.6% 20/Dec/2033 JPY 50000<br>JP1103731Q12                           | 0.01% JP1103731Q12 |
| Euro-Bund Future Bond 06/Jun/2025 Rxm5 Comdty                                         | 0.01% DE000F1B2NG7 |
| Schroders Plc Callable Bond Variable 18/Jul/2034 18-Jul-34<br>XS2795388383            | 0.01% XS2795388383 |
| Japan Bond Fixed 0.1% 20/Jun/2027 JPY 50000 JP1103471H66                              | 0.01% JP1103471H66 |
| Kingdom Of Saudi Arabia Medium Term Note Fixed 3.25% 22-Oct-30<br>XS2159975700        | 0.01% XS2159975700 |
| Pembina Pipeline Corp Callable Medium Term Note 4.74% 21-Jan-47<br>CA70632ZAJ09       | 0.01% CA70632ZAJ09 |
| Canadian Imperial Bank Of Commerce Callable Notes 28-Jan-82<br>28-Jan-82 CA13607HXC10 | 0.01% CA13607HXC10 |
| Axa Sa Callable Medium Term Note Variable 28-May-49 28-May-49<br>XS1799611642         | 0.01% XS1799611642 |
| Japan Bond Fixed 0.1% 20/Sep/2027 JPY 50000<br>JP1051541NA0                           | 0.01% JP1051541NA0 |
| United States Notes Fixed 0.625%                                                      | 0.01% US912828ZE35 |

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| Commonwealth Bank Of Australia Callable Medium 12-Sep-34           | 0.01% | US202712BK06 |
| 12-Sep-34 US202712BK06                                             |       |              |
| Japan Bond Fixed 0.5% 20/Mar/2029 JPY 50000                        | 0.01% | JP1051691Q60 |
| JP1051691Q60                                                       |       |              |
| HSBC Holdings Plc Callable Notes Variable 22-Sep-28 22-Sep-28      | 0.01% | US404280CL16 |
| 28 US404280CL16                                                    |       |              |
| HSBC Holdings Plc Notes Fixed 6.8% 01/Jun/2038 USD                 | 0.01% | US404280DN62 |
| US404280DN62                                                       |       |              |
| Japan Bond Fixed 1.2% 20/Dec/2034 JPY 50000 JP1103771R12           | 0.01% | JP1103771R12 |
| BUY USD:SELL CAD 02-May-25                                         | 0.01% |              |
| Japan Bond Fixed 0.2% 20/Jun/2032 JPY 50000 JP1103671N74           | 0.01% | JP1103671N74 |
| Japan Bond Fixed 0.1% 20/Dec/2031 JPY 50000                        | 0.01% | JP1103651N11 |
| JP1103651N11                                                       |       |              |
| Cogeco Communications Inc                                          | 0.01% | CA19239C1068 |
| Republic Of Austria Bond Fixed 0.75% 20/Feb/2028                   | 0.01% | AT0000A1ZGE4 |
| AT0000A1ZGE4                                                       |       |              |
| Japan Bond Fixed 1.1% 20/Jun/2034 JPY 50000 JP1103751Q74           | 0.01% | JP1103751Q74 |
| HSBC Holdings Plc Notes Fixed 6.5% 02/May/2036 USD                 | 0.01% | US404280AG49 |
| US404280AG49                                                       |       |              |
| Pultegroup Inc Callable Notes Fixed 6.375% 15-May-33               | 0.01% | US745867AP60 |
| US745867AP60                                                       |       |              |
| Palmer Square European Loan Funding 2024-1 Dac                     | 0.01% | XS3040414982 |
| Pvh Corp                                                           | 0.01% | US6936561009 |
| Bank Deposit (USD Bilat Coll Wells Fargo )                         | 0.01% |              |
| Jubilee Place 2021-1 Bv 2021-1 A Floating                          | 0.01% | XS2324404818 |
| Northern Powergrid Yorkshire Plc Callable Bond 5.125% 04-May-35    | 0.01% | XS0218526274 |
| XS0218526274                                                       |       |              |
| Oneok Inc Callable Notes Fixed 4.95% 13/Jul/2047                   | 0.01% | US682680AT09 |
| US682680AT09                                                       |       |              |
| Kingdom Of Spain Bond Fixed 0.5% 31/Oct/2031 EUR                   | 0.01% | ES0000012I32 |
| ES0000012I32                                                       |       |              |
| Holcim Finance US Llc Callable Notes Fixed 4.75% 22-Sep-46         | 0.01% | US50587KAB70 |
| US50587KAB70                                                       |       |              |
| Red Electrica Financiaciones Sa Medium Term Note 1% 21-Apr-26      | 0.01% | XS1395060491 |
| XS1395060491                                                       |       |              |
| HSBC Holdings Plc Notes Fixed 6.5% 15/Sep/2037 USD                 | 0.01% | US404280AH22 |
| US404280AH22                                                       |       |              |
| United States Bond Fixed 3.875% 15-Aug-40 US912810QK79             | 0.01% | US912810QK79 |
| Koninklijke Kpn Nv Callable Bond Fixed 8.375% 01-Oct-30            | 0.01% | US780641AH94 |
| US780641AH94                                                       |       |              |
| UBS Group Ag Callable Medium Term Note Variable 24-Jun-27          | 0.01% | CH0483180946 |
| 24-Jun-27 CH0483180946                                             |       |              |
| Federal Republic Of Germany Bond Fixed 2.3% 15-Feb-33              | 0.01% | DE000BU3Z005 |
| DE000BU3Z005                                                       |       |              |
| Fairfax Financial Holdings Ltd Callable Bond Fixed 2.75% 29-Mar-28 | 0.01% | XS1794675931 |
| XS1794675931                                                       |       |              |
| Moody'S Corp Callable Notes Fixed 1.75% 09-Mar-27                  | 0.01% | XS1117298163 |
| XS1117298163                                                       |       |              |
| United Kingdom Of Great Britain And Northern                       | 0.01% | GB0002404191 |
| Mdgh Gmtn Rsc Ltd Callable Notes Fixed 5.5% 28-Apr-33              | 0.01% | XS2546781985 |
| XS2546781985                                                       |       |              |
| Keyspan Gas East Corp Callable Notes Fixed 2.742% 15-Aug-26        | 0.01% | US49338CAB90 |
| US49338CAB90                                                       |       |              |
| Bank Deposit (AUD Ccp Vm Morgan Stanley )                          | 0.01% |              |
| Wolters Kluwer Nv Callable Bond Fixed 1.5% 22-Mar-27               | 0.01% | XS1575992596 |
| XS1575992596                                                       |       |              |
| Cardinal Health Inc Callable Notes Fixed 4.368% 15-Jun-47          | 0.01% | US14149YBM93 |
| US14149YBM93                                                       |       |              |
| PPG Industries Inc Callable Notes Fixed 1.4% 13-Mar-27             | 0.01% | XS1202213291 |
| XS1202213291                                                       |       |              |

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| Societe Generale Sa Callable Medium Term Note 10-Jan-29 10-Jan-29 US83368RBR21     | 0.01% US83368RBR21 |
| Japan Bond Fixed 0.1% 20/Dec/2030 JPY 50000 JP1103611M11                           | 0.01% JP1103611M11 |
| Masco Corp Callable Notes Fixed 4.5% 15/May/2047 US574599BM79                      | 0.01% US574599BM79 |
| Kingdom Of Spain Bond Fixed 1.25% 31/Oct/2030 EUR ES0000012G34                     | 0.01% ES0000012G34 |
| Japan Bond Fixed 0.1% 20/Mar/2031 JPY 50000 JP1103621M43                           | 0.01% JP1103621M43 |
| Japan Bond Fixed 0.1% 20/Dec/2027 JPY 50000 JP1103491HC4                           | 0.01% JP1103491HC4 |
| Yorkshire Building Society Callable Medium Term 13-Sep-28 13-Sep-28 XS1681849300   | 0.01% XS1681849300 |
| United States Bond Fixed 4.25% 15-Nov-40 US912810QL52                              | 0.01% US912810QL52 |
| Charter Communications Operating Llc / Charter 3.95% 30-Jun-62 US161175CG74        | 0.01% US161175CG74 |
| Moody'S Corp Callable Notes Fixed 3.1% 29/Nov/2061 US615369AX35                    | 0.01% US615369AX35 |
| Kingdom Of Spain Bond Fixed 3.45% 30/Jul/2043 EUR ES0000012K95                     | 0.01% ES0000012K95 |
| Pearson Funding Plc Callable Notes Fixed 3.75% 04-Jun-30 XS2044910466              | 0.01% XS2044910466 |
| Volkswagen Ag                                                                      | 0.01% DE0007664005 |
| Kingdom Of Spain Bond Fixed 0.5% 30/Apr/2030 EUR ES0000012F76                      | 0.01% ES0000012F76 |
| Screen Holdings Co Ltd                                                             | 0.01% JP3494600004 |
| General Mills Inc Callable Notes Fixed 4.15% 15-Feb-43 US370334BP87                | 0.01% US370334BP87 |
| Kingdom Of Spain Bond Fixed 5.15% 31/Oct/2044 EUR ES00000124H4                     | 0.01% ES00000124H4 |
| National Grid Electricity Transmission Plc 1.375% 16-Sep-26 XS2051669633           | 0.01% XS2051669633 |
| Japan Bond Fixed 0.1% 20/Sep/2028 JPY 50000 JP1103521JA8                           | 0.01% JP1103521JA8 |
| Umbs Mortpass 6.5% 01/Feb/2054 Cl Pn# Sd8403                                       | 0.01% US3132DWKQ59 |
| National Grid Electricity Distribution South West 5.75% 23-Mar-40 XS0496975110     | 0.01% XS0496975110 |
| Bank Deposit (USD Bilat Coll Goldman Sachs )                                       | 0.01%              |
| United States Bond Fixed 2.875% 15-Nov-46 US912810RU43                             | 0.01% US912810RU43 |
| Qbe Insurance Group Ltd Callable Medium Term Note 17-Jun-46 17-Jun-46 XS1423722823 | 0.01% XS1423722823 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-30 DE0001030708                   | 0.01% DE0001030708 |
| Thomson Reuters Corp                                                               | 0.01% CA8849038085 |
| Lsega Financing Plc Callable Medium Term Note 2% 06-Apr-28 US50220PAC77            | 0.01% US50220PAC77 |
| Elisa Oyj Callable Medium Term Note Fixed 0.25% 15-Sep-27 XS2230266301             | 0.01% XS2230266301 |
| Mckesson Corp Callable Bond Fixed 3.125% 17-Feb-29 XS1567174526                    | 0.01% XS1567174526 |
| HSBC Holdings Plc Callable Notes Variable 09-Jun-28 09-Jun-28 US404280DF39         | 0.01% US404280DF39 |
| Clorox Co/The Callable Notes Fixed 4.4% 01-May-29 US189054AY55                     | 0.01% US189054AY55 |
| Republic Of Poland Callable Bond Fixed 5.375% 12-Feb-35 US857524AH50               | 0.01% US857524AH50 |
| Export Development Canada Medium Term Note Fixed 7.13% 11-Mar-29 XS2779802078      | 0.01% XS2779802078 |
| TSMC Arizona Corp Callable Notes Fixed 4.125% 22-Apr-29 US872898AG66               | 0.01% US872898AG66 |
| Ecolab Inc Callable Notes Fixed 2.75% 18/Aug/2055 US278865BJ87                     | 0.01% US278865BJ87 |

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| Republic Of Singapore Bond Fixed 2.875% 01-Sep-27<br>SGXF33080817                                                             | 0.01% SGXF33080817                                            |
| United States Bond Fixed 4.375% 15-May-41 US912810QQ40                                                                        | 0.01% US912810QQ40                                            |
| Rogers Communications Inc Callable Medium Term 6.56% 22-Mar-41 CA775109AT89                                                   | 0.01% CA775109AT89                                            |
| Equitable Financial Life Global Funding Notes 4.6% 01-Apr-27<br>US29449WAU18                                                  | 0.01% US29449WAU18                                            |
| United States Bond Fixed 4.25% 15-May-39 US912810QB70                                                                         | 0.01% US912810QB70                                            |
| Republic Of Austria Bond Fixed 0% 20/Feb/2031 EUR<br>AT0000A2NW83                                                             | 0.01% AT0000A2NW83                                            |
| United Kingdom Of Great Britain And Northern<br>Ig Group Holdings Plc Callable Medium Term Note 3.125% 18-Nov-28 XS2408001100 | 0.01% GB00BD0XH204<br>0.01% XS2408001100                      |
| Romania Medium Term Note Fixed 6.625% 27/Sep/2029<br>XS2538442562                                                             | 0.01% XS2538442562                                            |
| Lowe'S Cos Inc Callable Notes Fixed 5.75% 01-Jul-53<br>US548661ER45                                                           | 0.01% US548661ER45                                            |
| Romania Medium Term Note Fixed 6.625% 27/Sep/2029<br>XS2538441598                                                             | 0.01% XS2538441598                                            |
| Scottish Hydro Electric Transmission Plc Callable 5.5% 15-Jan-44 XS2747603624                                                 | 0.01% XS2747603624                                            |
| Canada Bond Fixed 2.75% 01/May/2027 CAD 1000<br>CA135087S885                                                                  | 0.01% CA135087S885                                            |
| Republic Of Italy Bond Fixed 3.15% 15/Nov/2031 EUR<br>IT0005619546                                                            | 0.01% IT0005619546                                            |
| United Kingdom Of Great Britain And Northern<br>Federal Republic Of Germany Bond Fixed 0% 15-Aug-31<br>DE0001030732           | 0.01% GB00B128DP45<br>0.01% DE0001030732                      |
| Kingdom Of Spain Bond Fixed 2.7% 31/Oct/2048 EUR<br>ES0000012B47                                                              | 0.01% ES0000012B47                                            |
| Arch Capital Group Ltd Callable Notes Fixed 7.35% 01-May-34<br>US03937LAA35                                                   | 0.01% US03937LAA35                                            |
| French Republic Bond Fixed 4% 25/Oct/2038 EUR 1<br>FR0010371401                                                               | 0.01% FR0010371401                                            |
| Enbridge Energy Partners Lp Callable Notes Fixed 7.375% 15-Oct-45 US29250RAX44                                                | 0.01% US29250RAX44                                            |
| Bawag Group Ag Callable Notes Variable 24/Feb/2034 24-Feb-34 XS2707629056                                                     | 0.01% XS2707629056                                            |
| Canada Bond Fixed 3% 01/Apr/2026 CAD 1000 CA135087P816                                                                        | 0.01% CA135087P816                                            |
| Kingdom Of Spain Bond Fixed 2.9% 31/Oct/2046 EUR<br>ES00000128C6                                                              | 0.01% ES00000128C6                                            |
| Graco Inc<br>Ontario Teachers' Finance Trust Medium Term Note 0.9% 20-May-41 XS2344384842                                     | 0.01% US3841091040<br>0.01% XS2344384842                      |
| Federal Republic Of Germany Bond Fixed 1.8% 15-Aug-53<br>DE0001030757                                                         | 0.01% DE0001030757                                            |
| Republic Of Austria Bond Fixed 2.9% 20/Feb/2034<br>AT0000A39UW5                                                               | 0.01% AT0000A39UW5                                            |
| United Kingdom Of Great Britain And Northern<br>Westpac Au 11/11/27 5.30%<br>Dxc Technology Co                                | 0.01% GB00BSQNR93<br>0.01% AU3CB0294023<br>0.01% US23355L1061 |
| Republic Of Italy Bond Fixed 1.65% 01/Mar/2032 EUR<br>IT0005094088                                                            | 0.01% IT0005094088                                            |
| Banque Federative Du Credit Mutuel Sa Medium Term 4.375%<br>02-May-30 FR001400HMF8                                            | 0.01% FR001400HMF8                                            |
| Japan Bond Fixed 0.005% 20/Dec/2026 JPY 50000<br>JP1051501N14                                                                 | 0.01% JP1051501N14                                            |
| Intact Financial Corp Callable Notes Fixed 5.276% 14-Sep-54<br>CA45823TAN69                                                   | 0.01% CA45823TAN69                                            |
| BUY USD:SELL AUD 02-May-25<br>Commerzbank Ag Callable Medium Term Note Variable 18-Jan-30 18-Jan-30 DE000CZ43ZN8              | 0.01%<br>0.01% DE000CZ43ZN8                                   |

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| Viatrix Inc                                                                        | 0.01% | US92556V1061 |
| JYSKE Bank A/S Callable Medium Term Note Variable 26-Oct-28 26-Oct-28 XS2615271629 | 0.01% | XS2615271629 |
| Cd 2017-Cd5 Mortgage Trust 2017-Cd5 A3 3.171%                                      | 0.01% | US12515HAY18 |
| United States Bond Fixed 3.125% 15-Nov-41 US912810QT88                             | 0.01% | US912810QT88 |
| General Mills Inc Callable Notes Fixed 3.907% 13-Apr-29 XS2605914105               | 0.01% | XS2605914105 |
| Metso Oyj Callable Medium Term Note Fixed 4.375% 22-Nov-30 XS2717378231            | 0.01% | XS2717378231 |
| Metso Oyj Callable Medium Term Note Fixed 4.875% 07-Dec-27 XS2560415965            | 0.01% | XS2560415965 |
| Holcim Sterling Finance Netherlands Bv Callable 3% 12-May-32 XS1613116349          | 0.01% | XS1613116349 |
| Agc Inc/Japan                                                                      | 0.01% | JP3112000009 |
| Kingdom Of Spain Bond Fixed 1.2% 31/Oct/2040 EUR ES0000012G42                      | 0.01% | ES0000012G42 |
| Republic Of Singapore Bond Fixed 3.5% 01/Mar/2027 SG7J60932174                     | 0.01% | SG7J60932174 |
| United Kingdom Of Great Britain And Northern                                       | 0.01% | GB00BDCHBW80 |
| Kingdom Of Spain Bond Fixed 4.9% 30/Jul/2040 EUR ES00000120N0                      | 0.01% | ES00000120N0 |
| Canada Square Funding 2020-2 Plc 2020-2 A Floating                                 | 0.01% | XS2196475813 |
| Yue Yuen Industrial Holdings Limited                                               | 0.01% | BMG988031446 |
| Lafarge Sa Callable Notes Fixed 7.125% 15/Jul/2036 US505861AC85                    | 0.01% | US505861AC85 |
| United States Bond Fixed 3% 15/May/2042 US912810QW18                               | 0.01% | US912810QW18 |
| Itv Plc Callable Medium Term Note Fixed 4.25% 19-Jun-32 XS2838391170               | 0.01% | XS2838391170 |
| Home Depot Inc/The Callable Notes Fixed 3.3% 15-Apr-40 US437076CC49                | 0.01% | US437076CC49 |
| Elisa Oyj Callable Medium Term Note Fixed 4% 27-Jan-29 XS2695011978                | 0.01% | XS2695011978 |
| Bni Finance Bv Callable Notes Fixed 3.875% 01-Dec-30 XS2726461986                  | 0.01% | XS2726461986 |
| Johnson & Johnson Callable Notes Fixed 2.45% 01-Sep-60 US478160CT90                | 0.01% | US478160CT90 |
| Ing Groep Nv Callable Notes Variable 24/Aug/2033 24-Aug-33 XS2524746687            | 0.01% | XS2524746687 |
| Banque Federative Du Credit Mutuel Sa Callable 16-Jun-32 16-Jun-32 FR001400AY79    | 0.00% | FR001400AY79 |
| Republic Of Singapore Bond Fixed 2.625% 01-Aug-32 SGXF46767848                     | 0.00% | SGXF46767848 |
| United Kingdom Of Great Britain And Northern                                       | 0.00% | GB00BBJNQY21 |
| Texas Eastern Transmission Lp Callable Notes Fixed 7% 15-Jul-32 US882389CC14       | 0.00% | US882389CC14 |
| Bawag Psk Bank Fuer Arbeit Und Wirtschaft Und 4.125% 18-Jan-27 XS2531479462        | 0.00% | XS2531479462 |
| Caixabank Sa Callable Medium Term Note Variable 09-Feb-32 09-Feb-32 XS2764459363   | 0.00% | XS2764459363 |
| Republic Of Singapore Bond Fixed 3% 01/Apr/2029 SGXF45447632                       | 0.00% | SGXF45447632 |
| Eli Lilly & Co Callable Notes Fixed 4.15% 15-Mar-59 US532457BU11                   | 0.00% | US532457BU11 |
| Greensky Home Improvement Issuer Trust 2025-1                                      | 0.00% | US39571NAE67 |
| Cencora Inc Callable Notes Fixed 2.8% 15/May/2030 US03073EAR62                     | 0.00% | US03073EAR62 |
| National Bank Of Canada Medium Term Note Fixed 3.75% 25-Jan-28 XS2579324869        | 0.00% | XS2579324869 |
| BUY NZD:SELL JPY 04-04-2025 0.0118425                                              | 0.00% |              |
| Svenska Handelsbanken Ab Callable Notes Variable 01-Jun-33 01-Jun-33 XS2486857431  | 0.00% | XS2486857431 |
| Virgin Money Uk Plc Callable Medium Term Note 18-Mar-28 18-Mar-28 XS2757511113     | 0.00% | XS2757511113 |

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| Marsh & McLennan Cos Inc Callable Notes Fixed 6.25% 01-Nov-52 US571748BS04        | 0.00% | US571748BS04 |
| Oneok Inc Callable Notes Fixed 7.15% 15/Jan/2051 US682680BF95                     | 0.00% | US682680BF95 |
| Abb Finance Bv Callable Medium Term Note Fixed 3.25% 16-Jan-27 XS2575555938       | 0.00% | XS2575555938 |
| Republic Of Italy Bond Fixed 4.15% 01/Oct/2039 EUR IT0005582421                   | 0.00% | IT0005582421 |
| Abb Finance Bv Callable Medium Term Note Fixed 3.125% 15-Jan-29 XS2747181969      | 0.00% | XS2747181969 |
| Republic Of Singapore Bond Fixed 3% 01/Aug/2072 SGXF47639806                      | 0.00% | SGXF47639806 |
| Hartford Insurance Group Inc/The Callable Notes 6.625% 30-Mar-40 US416515BA11     | 0.00% | US416515BA11 |
| Sampo Oyj Callable Bond Variable 23/May/2049 EUR 23-May-49 XS1995716211           | 0.00% | XS1995716211 |
| Bank Deposit (USD Fut Ca Coll JPMorgan )                                          | 0.00% |              |
| Uber Technologies Inc                                                             | 0.00% | US90353T1007 |
| United States Notes Fixed 2.375%                                                  | 0.00% | US9128286S43 |
| Bank Deposit (NZD JPM )                                                           | 0.00% |              |
| Lkq European Holdings Bv Callable Notes Fixed 4.125% 01-Apr-28 XS1799641045       | 0.00% | XS1799641045 |
| Lloyds Banking Group Plc Callable Notes Variable 14-Dec-46 14-Dec-46 US53944Yaq61 | 0.00% | US53944Yaq61 |
| Bank Deposit (USD Tba Coll Morgan Stanley )                                       | 0.00% |              |
| Scottish Hydro Electric Transmission Plc Callable 3.375% 04-Sep-32 XS2894895684   | 0.00% | XS2894895684 |
| United Kingdom Of Great Britain And Northern                                      | 0.00% | GB00BYYMZX75 |
| Japan Bond Fixed 0.1% 20/Mar/2030 JPY 50000 JP1103581L42                          | 0.00% | JP1103581L42 |
| Romania Medium Term Note Fixed 2.124% 16/Jul/2031 XS2027596530                    | 0.00% | XS2027596530 |
| Japan Bond Fixed 0.8% 20/Mar/2034 JPY 50000 JP1103741Q44                          | 0.00% | JP1103741Q44 |
| Naturgy Finance Iberia Sa Callable Medium Term 3.625% 02-Oct-34 XS2908178119      | 0.00% | XS2908178119 |
| Experian Finance Plc Callable Medium Term Note 3.51% 15-Dec-33 XS2982065018       | 0.00% | XS2982065018 |
| Asml Holding Nv Callable Bond Fixed 1.375% 07-Jul-26 XS1405780963                 | 0.00% | XS1405780963 |
| French Republic Bond Fixed 4% 25/Apr/2060 EUR 1 FR0010870956                      | 0.00% | FR0010870956 |
| Nomura Resecuritization Trust 2018-1R 2018-1R 3A1                                 | 0.00% | US65541JAC18 |
| Asml Holding Nv Callable Bond Fixed 1.625% 28-May-27 XS1527556192                 | 0.00% | XS1527556192 |
| Telstra Group Ltd Callable Medium Term Note Fixed 3.5% 03-Sep-36 XS2895610488     | 0.00% | XS2895610488 |
| Terna - Rete Elettrica Nazionale Medium Term Note 1% 10-Apr-26 XS1980270810       | 0.00% | XS1980270810 |
| HSBC Holdings Plc                                                                 | 0.00% | GB0005405286 |
| Bank Gospodarstwa Krajowego Medium Term Note Fixed 4.25% 18-Mar-37 XS3025944573   | 0.00% | XS3025944573 |
| Penguin Solutions Inc                                                             | 0.00% | KYG8232Y1017 |
| Hartford Insurance Group Inc/The Callable Notes 6.1% 01-Oct-41 US416515AP98       | 0.00% | US416515AP98 |
| Merck KgAA Callable Bond Variable 25/Jun/2079 EUR 25-Jun-79 XS2011260705          | 0.00% | XS2011260705 |
| Telia Co Ab Callable Notes Variable 30/Jun/2083 30-Jun-83 XS2443749648            | 0.00% | XS2443749648 |
| BPCE Sa 20/4/28 2.2%                                                              | 0.00% | AU3CB0279529 |
| GMT Bond Issuer Ltd 04/09/30 2.559%                                               | 0.00% | NZGMBDT006C9 |
| HSBC Holdings Plc Callable Notes Variable 20-Jun-34 20-Jun-34 US404280DX45        | 0.00% | US404280DX45 |
| Republic Of Indonesia Callable Bond Fixed 4.125% 15-Jan-37 XS2970332552           | 0.00% | XS2970332552 |

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| Sage Group Plc/The Callable Notes Fixed 1.625% 25-Feb-31<br>XS2305547064                                                      | 0.00% XS2305547064                       |
| Mitchells & Butlers Finance Plc Callable Bond 15-Dec-30 15-Dec-30 XS0267229267                                                | 0.00% XS0267229267                       |
| Lkq Corp Callable Notes Fixed 6.25% 15/Jun/2033<br>US501889AF63                                                               | 0.00% US501889AF63                       |
| Essity Ab Callable Medium Term Note Fixed 1.625% 30-Mar-27 XS1584122763                                                       | 0.00% XS1584122763                       |
| Take-Two Interactive Software Inc Callable Notes 5.6% 12-Jun-34 US874054AN97                                                  | 0.00% US874054AN97                       |
| United Kingdom Of Great Britain And Northern<br>Elevance Health Inc Callable Notes Fixed 5.85% 15-Jan-36<br>US94973VAL18      | 0.00% GB00BMF9LF76<br>0.00% US94973VAL18 |
| French Republic Bond Fixed 1.25% 25/May/2038 EUR 1<br>FR0014009O62                                                            | 0.00% FR0014009O62                       |
| Cincinnati Financial Corp Callable Notes Fixed 6.125% 01-Nov-34 US172062AE14                                                  | 0.00% US172062AE14                       |
| Swiss Re Finance Luxembourg Sa Callable Notes 30-Apr-50 30-Apr-50 XS1963116964                                                | 0.00% XS1963116964                       |
| Republic Of Singapore Bond Fixed 2.875% 01-Jul-29<br>SG3263998209                                                             | 0.00% SG3263998209                       |
| French Republic Bond Fixed 3% 25/May/2054 EUR 1<br>FR001400FTH3                                                               | 0.00% FR001400FTH3                       |
| Eurosail-Uk 2007-4BI Plc 2007-4X A3 Floating<br>Republic Of Italy Bond Fixed 0.95% 15/Sep/2027 EUR<br>IT0005416570            | 0.00% XS1150797600<br>0.00% IT0005416570 |
| Moody'S Corp Callable Notes Fixed 2.55% 18-Aug-60<br>US615369AU95                                                             | 0.00% US615369AU95                       |
| Centuria Capital Group<br>Sampo Oyj Callable Medium Term Note Fixed 1.625% 21-Feb-28 XS1775786574                             | 0.00% AU000000CN15<br>0.00% XS1775786574 |
| Commerzbank Ag Medium Term Note Fixed 0.875% 22-Jan-27<br>DE000CZ45VM4                                                        | 0.00% DE000CZ45VM4                       |
| Huntington National Bank/The Callable Notes Fixed 5.65% 10-Jan-30 US44644MAJ09                                                | 0.00% US44644MAJ09                       |
| Skandinaviska Enskilda Banken Ab Callable Medium 03-Nov-31<br>03-Nov-31 XS2404247384                                          | 0.00% XS2404247384                       |
| Finecobank Banca Fineco Spa Callable Bond Variable 21-Oct-27 21-Oct-27 XS2398807383                                           | 0.00% XS2398807383                       |
| Western Aust Treasury 23/07/41 2.25%<br>International Business Machines Corp Callable Bond 5.6% 30-Nov-39 US459200GS40        | 0.00% AU3SG0002207<br>0.00% US459200GS40 |
| HSBC Holdings Plc Notes Fixed 6.5% 15/Sep/2037 USD<br>US404280DM89                                                            | 0.00% US404280DM89                       |
| Latitude Australia Personal Loans Series 2025-1<br>Genpact Luxembourg Sarl/Genpact Usa Inc Callable 6% 04-Jun-29 US37190AAB52 | 0.00% AU3FN0095014<br>0.00% US37190AAB52 |
| United States Bond Fixed 3% 15/May/2045 US912810RM27                                                                          | 0.00% US912810RM27                       |
| Republic Of Indonesia Callable Bond Fixed 5.6% 15-Jan-35<br>US455780EA06                                                      | 0.00% US455780EA06                       |
| Bank Deposit (USD Ccp Im JPMorgan )<br>Standard Chartered Plc Callable Notes Variable 06-Jul-27 06-Jul-27 US853254CT59        | 0.00%<br>0.00% US853254CT59              |
| Trane Technologies Global Holding Co Ltd Callable 5.75% 15-Jun-43 US45687AAG76                                                | 0.00% US45687AAG76                       |
| JPMorgan Chase & Co Callable Notes Variable 14-Sep-33 14-Sep-33 US46647PDK93                                                  | 0.00% US46647PDK93                       |
| Iberdrola Finanzas Sa Callable Notes Variable EUR 16-Nov-73<br>16-Nov-73 XS2405855375                                         | 0.00% XS2405855375                       |
| Lennox International Inc Callable Notes Fixed 5.5% 15-Sep-28<br>US526107AG24                                                  | 0.00% US526107AG24                       |
| SSE Plc Callable Medium Term Note Fixed 1.75% 16-Apr-30<br>XS2156787173                                                       | 0.00% XS2156787173                       |

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| S&P Global Inc Callable Notes Fixed 2.3% 15-Aug-60<br>US78409VAR50                                                              | 0.00% US78409VAR50                       |
| Republic Of Italy Bond Fixed 6.5% 01/Nov/2027 EUR<br>IT0001174611                                                               | 0.00% IT0001174611                       |
| Verisk Analytics Inc Callable Notes Fixed 5.25% 05-Jun-34<br>US92345YAJ55                                                       | 0.00% US92345YAJ55                       |
| Clorox Co/The Callable Notes Fixed 4.6% 01-May-32<br>US189054AZ21                                                               | 0.00% US189054AZ21                       |
| Republic Of Austria Bond Fixed 0% 20/Feb/2030 EUR<br>AT0000A2CQD2                                                               | 0.00% AT0000A2CQD2                       |
| United Kingdom Of Great Britain And Northern<br>Alfa Laval Treasury International Ab Callable 1.375% 18-Feb-<br>29 XS2444286145 | 0.00% GB00BJLR0J16<br>0.00% XS2444286145 |
| Avery Dennison Corp Callable Notes Fixed 4.875% 06-Dec-28<br>US053611AJ82                                                       | 0.00% US053611AJ82                       |
| Interpublic Group Of Cos Inc/The Callable Notes 5.375% 15-<br>Jun-33 US460690BU38                                               | 0.00% US460690BU38                       |
| United States Notes Fixed 0.625%<br>Mastercard Inc Callable Notes Fixed 4.875% 09-Mar-28<br>US57636QAW42                        | 0.00% US91282CEZ05<br>0.00% US57636QAW42 |
| Interpublic Group Of Cos Inc/The Callable Notes 4.65% 01-Oct-<br>28 US460690BP43                                                | 0.00% US460690BP43                       |
| Oncor Electric Delivery Co Llc Callable Notes 4.5% 20-Mar-27<br>US68233JCY82                                                    | 0.00% US68233JCY82                       |
| Hdfc Bank Ltd Medium Term Note Fixed 5.18% 15-Feb-29<br>XS2762289945                                                            | 0.00% XS2762289945                       |
| Synchrony Bank Callable Notes Fixed 5.625% 23-Aug-27<br>US87166FAE34                                                            | 0.00% US87166FAE34                       |
| Avnet Inc Callable Notes Fixed 4.625% 15/Apr/2026<br>US053807AS28                                                               | 0.00% US053807AS28                       |
| Lowe'S Cos Inc Callable Notes Fixed 5.15% 01-Jul-33<br>US548661EQ61                                                             | 0.00% US548661EQ61                       |
| Atlas Copco Ab-A Shs<br>CESKA SPORITELNA AS CALLABLE MEDIUM TERM NOTE 13-<br>Sep-28 13-Sep-28 AT0000A2STV4                      | 0.00% SE0017486889<br>0.00% AT0000A2STV4 |
| Coca-Cola Europacific Partners Plc Callable Bond 1.125% 12-<br>Apr-29 XS1981054221                                              | 0.00% XS1981054221                       |
| Hdfc Bank Ltd Medium Term Note Fixed 5.196% 15-Feb-27<br>XS2762290877                                                           | 0.00% XS2762290877                       |
| Enstar Group Ltd Callable Notes Variable 01-Apr-45 01-Apr-45<br>US29359UAD19                                                    | 0.00% US29359UAD19                       |
| Ecolab Inc Callable Notes Fixed 4.8% 24/Mar/2030<br>US278865BE90                                                                | 0.00% US278865BE90                       |
| Motorola Solutions Inc Callable Notes Fixed 4.6% 23-May-29<br>US620076BN89                                                      | 0.00% US620076BN89                       |
| Home Depot Inc/The Callable Notes Fixed 5.4% 15-Sep-40<br>US437076AU64                                                          | 0.00% US437076AU64                       |
| Keyspan Gas East Corp Callable Notes Fixed 5.819% 01-Apr-41<br>US49338CAA18                                                     | 0.00% US49338CAA18                       |
| Williams-Sonoma Inc<br>Allianz Se Callable Medium Term Note Variable 08-Jul-50 08-<br>Jul-50 DE000A254TM8                       | 0.00% US9699041011<br>0.00% DE000A254TM8 |
| French Republic Bond Fixed 1.5% 25/May/2050 EUR 1<br>FR0013404969                                                               | 0.00% FR0013404969                       |
| Lowe'S Cos Inc Callable Notes Fixed 5.85% 01-Apr-63<br>US548661ES28                                                             | 0.00% US548661ES28                       |
| United States Notes Fixed 3.875%<br>Assurant Inc Callable Notes Fixed 4.9% 27/Mar/2028<br>US04621XAJ72                          | 0.00% US91282CGB19<br>0.00% US04621XAJ72 |
| Cintas Corp No 2 Callable Notes Fixed 3.7% 01-Apr-27<br>US17252MAN02                                                            | 0.00% US17252MAN02                       |
| Csl Finance Plc Callable Notes Fixed 3.85% 27-Apr-27<br>US12661PAA75                                                            | 0.00% US12661PAA75                       |
| Moody'S Corp Callable Notes Fixed 5% 05/Aug/2034<br>US615369BA23                                                                | 0.00% US615369BA23                       |

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| Transurban Finance Co Pty Ltd Callable Notes Fixed 4.125% 02-Feb-26 US89400PAE34 | 0.00% | US89400PAE34 |
| Yorkshire Building Society Medium Term Note Fixed 0.5% 01-Jul-28 XS2358471246    | 0.00% | XS2358471246 |
| Pentair Finance Sarl Callable Notes Fixed 4.5% 01-Jul-29 US709629AR06            | 0.00% | US709629AR06 |
| Japan Bond Fixed 0.9% 20/Dec/2029 JPY 50000 JP1051751R17                         | 0.00% | JP1051751R17 |
| Gelf Bond Issuer I Sa Callable Medium Term Note 1.125% 18-Jul-29 XS2029713349    | 0.00% | XS2029713349 |
| Citigroup Inc Notes Fixed 4.45% 29/Sep/2027 USD US172967KA87                     | 0.00% | US172967KA87 |
| BPCE Sa Bond Fixed 4.625% 12/Sep/2028 USD 1000 US05583JAE29                      | 0.00% | US05583JAE29 |
| Republic Of Italy Bond Fixed 3% 01/Oct/2029 EUR IT0005611055                     | 0.00% | IT0005611055 |
| Shinhan Bank Co Ltd Medium Term Note Fixed 4.5% 26-Mar-28 XS1795263281           | 0.00% | XS1795263281 |
| Mckesson Corp Callable Notes Fixed 4.25% 15-Sep-29 US581557BV65                  | 0.00% | US581557BV65 |
| Republic Of Italy Bond Fixed 3.45% 15/Jul/2031 EUR IT0005595803                  | 0.00% | IT0005595803 |
| Weyerhaeuser Co Callable Notes Fixed 4% 15-Nov-29 US962166BX19                   | 0.00% | US962166BX19 |
| PPG Industries Inc Callable Notes Fixed 5.5% 15-Nov-40 US693506BE61              | 0.00% | US693506BE61 |
| Holcim Finance US Llc Callable Notes Fixed 3.5% 22-Sep-26 US50587KAA97           | 0.00% | US50587KAA97 |
| Hubbell Inc Callable Notes Fixed 3.5% 15/Feb/2028 US443510AJ12                   | 0.00% | US443510AJ12 |
| Dover Corp Callable Notes Fixed 5.375% 01/Mar/2041 US260003AK45                  | 0.00% | US260003AK45 |
| French Republic Bond Fixed 4% 25/Apr/2055 EUR 1 FR0010171975                     | 0.00% | FR0010171975 |
| Republic Of Poland Bond Zero Cpn 25/Apr/2026 PLN 0% PL0000116596                 | 0.00% | PL0000116596 |
| Republic Of Singapore Bond Fixed 2.625% 01-May-28 SG31B7000002                   | 0.00% | SG31B7000002 |
| Workday Inc Callable Notes Fixed 3.7% 01/Apr/2029 US98138HAH49                   | 0.00% | US98138HAH49 |
| Lowe'S Cos Inc Callable Notes Fixed 3.65% 05-Apr-29 US548661DR53                 | 0.00% | US548661DR53 |
| Canada Bond Fixed 2.75% 01/Dec/2064 CAD 1000 CA135087C939                        | 0.00% | CA135087C939 |
| United States Bond Fixed 3.125% 15-Feb-42 US912810QU51                           | 0.00% | US912810QU51 |
| Vontier Corp Callable Notes Fixed 1.8% 01/Apr/2026 US928881AB78                  | 0.00% | US928881AB78 |
| Fidelity National Information Services Inc 3.75% 21-May-29 US31620MBJ45          | 0.00% | US31620MBJ45 |
| Marvell Technology Inc Callable Notes Fixed 1.65% 15-Apr-26 US573874AC88         | 0.00% | US573874AC88 |
| Moody'S Corp Callable Notes Fixed 3.25% 15-Jan-28 US615369AM79                   | 0.00% | US615369AM79 |
| Motorola Solutions Inc Callable Notes Fixed 5.5% 01-Sep-44 US620076BE80          | 0.00% | US620076BE80 |
| Trane Technologies Financing Ltd Callable Notes 3.8% 21-Mar-29 US456873AD03      | 0.00% | US456873AD03 |
| Bank Deposit (SGD Ccp Vm Barclays )                                              | 0.00% |              |
| Alcon Finance Corp Callable Notes Fixed 2.75% 23-Sep-26 US01400EAA10             | 0.00% | US01400EAA10 |
| Lowe'S Cos Inc Callable Notes Fixed 5.8% 15-Sep-62 US548661EN31                  | 0.00% | US548661EN31 |
| Cdw Llc / Cdw Finance Corp Callable Notes Fixed 2.67% 01-Dec-26 US12513GBG38     | 0.00% | US12513GBG38 |

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| BUY USD:SELL AUD 02-Apr-25                                                        | 0.00%              |
| Unicredit Spa Callable Notes Variable 03/Jun/2027 03-Jun-27                       | 0.00% US904678AW97 |
| US904678AW97                                                                      |                    |
| Moody'S Corp Callable Notes Fixed 4.25% 08-Aug-32                                 | 0.00% US615369AZ82 |
| US615369AZ82                                                                      |                    |
| Republic Of Austria Bond Fixed 0.9% 20/Feb/2032                                   | 0.00% AT0000A2WSC8 |
| AT0000A2WSC8                                                                      |                    |
| Societe Generale Sa Callable Medium Term Note 09-Jun-27 09-Jun-27 US83368RBC51    | 0.00% US83368RBC51 |
| Ccep Finance Ireland Dac Callable Bond Fixed 0.5% 06-Sep-29                       | 0.00% XS2337061670 |
| XS2337061670                                                                      |                    |
| Umbs Mortpass 4.5% 01/Nov/2033 CI Pn# 255000                                      | 0.00% US31371LGH69 |
| US31371LGH69                                                                      |                    |
| Kingdom Of Spain Bond Fixed 4% 31/Oct/2054 EUR                                    | 0.00% ES0000012M93 |
| ES0000012M93                                                                      |                    |
| Bond Option P Frtr 0.97 EUR 0525                                                  | 0.00%              |
| Novartis Capital Corp Callable Notes Fixed 4.2% 18-Sep-34 18-Sep-34 US66989HAV06  | 0.00% US66989HAV06 |
| US66989HAV06                                                                      |                    |
| Halozyme Therapeutics Inc                                                         | 0.00% US40637H1095 |
| Interpublic Group Of Cos Inc/The Callable Notes 5.4% 01-Oct-48 US460690BQ26       | 0.00% US460690BQ26 |
| US460690BQ26                                                                      |                    |
| Japan Bond Fixed 1.2% 20/Mar/2035 JPY 50000 JP1201521F37                          | 0.00% JP1201521F37 |
|                                                                                   |                    |
| Lowe'S Cos Inc Callable Notes Fixed 4.05% 03-May-47                               | 0.00% US548661DQ70 |
| US548661DQ70                                                                      |                    |
| Republic Of Italy Bond Fixed 0.9% 01/Apr/2031 EUR                                 | 0.00% IT0005422891 |
| IT0005422891                                                                      |                    |
| Coca-Cola Co/The Callable Notes Fixed 0.4% 06-May-30                              | 0.00% XS2339398971 |
| XS2339398971                                                                      |                    |
| United States Bond Fixed 3% 15/Nov/2045 US912810RP57                              | 0.00% US912810RP57 |
|                                                                                   |                    |
| Oneok Inc Callable Notes Fixed 5.15% 15/Oct/2043                                  | 0.00% US682680BV46 |
| US682680BV46                                                                      |                    |
| Solvay Sa                                                                         | 0.00% BE0003470755 |
| United Kingdom Of Great Britain And Northern                                      | 0.00% GB00BNNGP775 |
| CIE Generale Des Etablissements Michelin Sca 2.5% 03-Sep-38                       | 0.00% FR0013357860 |
| FR0013357860                                                                      |                    |
| Dover Corp Callable Notes Fixed 2.95% 04/Nov/2029                                 | 0.00% US260003AP32 |
| US260003AP32                                                                      |                    |
| Intuit Inc Callable Notes Fixed 1.35% 15/Jul/2027                                 | 0.00% US46124HAC07 |
| US46124HAC07                                                                      |                    |
| US 10Yr Ultra Fut Bond 18/Jun/2025 Uxym5 Comdty                                   | 0.00%              |
| Enel Finance International Nv Callable Notes Fixed 5.5% 15-Jun-52 US29278GAY44    | 0.00% US29278GAY44 |
| US29278GAY44                                                                      |                    |
| Abb Finance Bv Callable Medium Term Note Fixed 0% 19-Jan-30 XS2286044370          | 0.00% XS2286044370 |
| XS2286044370                                                                      |                    |
| Steel Dynamics Inc Callable Notes Fixed 1.65% 15-Oct-27                           | 0.00% US858119BN92 |
| US858119BN92                                                                      |                    |
| HSBC Holdings Plc Notes Fixed 5.25% 14/Mar/2044                                   | 0.00% US404280AQ21 |
| US404280AQ21                                                                      |                    |
| Cooperatieve Rabobank Ua Callable Notes Variable 06-Apr-33 06-Apr-33 US74977RDP64 | 0.00% US74977RDP64 |
| US74977RDP64                                                                      |                    |
| Laboratory Corp Of America Holdings Callable Notes 2.95% 01-Dec-29 US50540RAW25   | 0.00% US50540RAW25 |
| US50540RAW25                                                                      |                    |
| Centrica Plc Callable Notes Fixed 5.375% 16-Oct-43                                | 0.00% US15639KAB89 |
| US15639KAB89                                                                      |                    |
| Block Financial Llc Callable Notes Fixed 2.5% 15-Jul-28                           | 0.00% US093662AJ37 |
| US093662AJ37                                                                      |                    |
| Evolution Ab                                                                      | 0.00% SE0012673267 |
| Kiwibank Ltd 12/05/2028 6.40%                                                     | 0.00% NZKIWD01T2L3 |
| Home Depot Inc/The Callable Notes Fixed 2.7% 15-Apr-30                            | 0.00% US437076CB65 |
| US437076CB65                                                                      |                    |
| Republic Of Italy Bond Fixed 3.85% 01/Feb/2035 EUR                                | 0.00% IT0005607970 |
| IT0005607970                                                                      |                    |
| Bhg Securitization Trust 2025-1Con 2025-1Con A                                    | 0.00% US08860AAA79 |

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| Broadcom Inc Commercial Paper Zero Cpn 24/Apr/2025                               | 0.00% US11135MRQ14 |
| Union Pacific Corp Callable Notes Fixed 5.15% 20-Jan-63                          | 0.00% US907818GD49 |
| US907818GD49                                                                     |                    |
| Greensky Home Improvement Issuer Trust 2025-1                                    | 0.00% US39571NAF33 |
| Coca-Cola Europacific Partners Plc Callable Notes 0.7% 12-Sep-31 XS2051655095    | 0.00% XS2051655095 |
| Sofi Consumer Loan Program 2025-1 Trust 2025-1 A                                 | 0.00% US83406YAA91 |
| Hartford Insurance Group Inc/The Callable Notes 2.8% 19-Aug-29 US416515BE33      | 0.00% US416515BE33 |
| Apple Inc Callable Notes Fixed 4.65% 23/Feb/2046                                 | 0.00% US037833BX70 |
| US037833BX70                                                                     |                    |
| Lowe'S Cos Inc Callable Notes Fixed 5.125% 15-Apr-50                             | 0.00% US548661DW49 |
| US548661DW49                                                                     |                    |
| Fidelity National Information Services Inc 1.65% 01-Mar-28                       | 0.00% US31620MBS44 |
| US31620MBS44                                                                     |                    |
| Shutterstock Inc                                                                 | 0.00% US8256901005 |
| Atlas Copco Finance Dac Callable Medium Term Note 0.75% 08-Feb-32 XS2440690456   | 0.00% XS2440690456 |
| Kingdom Of Spain Bond Fixed 1.9% 31/Oct/2052 EUR                                 | 0.00% ES0000012K46 |
| ES0000012K46                                                                     |                    |
| Japan Bond Fixed 0.2% 20/Dec/2027 JPY 50000 JP1051561P27                         | 0.00% JP1051561P27 |
| Kingdom Of Spain Bond Fixed 1.45% 30/Apr/2029 EUR                                | 0.00% ES0000012E51 |
| ES0000012E51                                                                     |                    |
| United States Bond Fixed 2.75% 15-Aug-42 US912810QX90                            | 0.00% US912810QX90 |
| United States Bond Fixed 3.75% 15-Aug-41 US912810QS06                            | 0.00% US912810QS06 |
| Federal Republic Of Germany Bond Fixed 0% 15-Aug-50                              | 0.00% DE0001030724 |
| DE0001030724                                                                     |                    |
| United Kingdom Of Great Britain And Northern                                     | 0.00% GB00BSQNRD01 |
| Eli Lilly & Co Callable Notes Fixed 4.95% 27-Feb-63                              | 0.00% US532457CH90 |
| US532457CH90                                                                     |                    |
| Tba Gnma2 Single Family 30Yr 3.5 04/25 3.5% US21H0326478                         | 0.00% US21H0326478 |
| Lowe'S Cos Inc Callable Notes Fixed 3.7% 15-Apr-46                               | 0.00% US548661DN40 |
| US548661DN40                                                                     |                    |
| Kingdom Of Spain Bond Fixed 0.85% 30/Jul/2037 EUR                                | 0.00% ES0000012I24 |
| ES0000012I24                                                                     |                    |
| French Republic Bond Fixed 2.5% 25/May/2043 EUR 1                                | 0.00% FR001400CMX2 |
| FR001400CMX2                                                                     |                    |
| Nutrien Ltd                                                                      | 0.00% CA67077M1086 |
| Japan Bond Fixed 0.1% 20/Sep/2030 JPY 50000 JP1103601LA4                         | 0.00% JP1103601LA4 |
| Aptargroup Inc Callable Notes Fixed 3.6% 15-Mar-32                               | 0.00% US038336AA11 |
| US038336AA11                                                                     |                    |
| Republic Of Singapore Bond Fixed 2.875% 01-Aug-28                                | 0.00% SGXF51035222 |
| SGXF51035222                                                                     |                    |
| Ing Groep Nv Callable Medium Term Note Variable 20-Feb-35                        | 0.00% XS2588986997 |
| 20-Feb-35 XS2588986997                                                           |                    |
| Qatarenergy Callable Bond Fixed 3.125% 12/Jul/2041                               | 0.00% XS2359548935 |
| XS2359548935                                                                     |                    |
| Novartis Capital Corp Callable Notes Fixed 4.7% 18-Sep-54 18-Sep-54 US66989HAW88 | 0.00% US66989HAW88 |
| Republic Of Austria Bond Fixed 2.9% 23/May/2029                                  | 0.00% AT0000A33SH3 |
| AT0000A33SH3                                                                     |                    |
| Martin Marietta Materials Inc Callable Notes Fixed 2.5% 15-Mar-30 US573284AV89   | 0.00% US573284AV89 |
| Nasdaq Inc Callable Notes Fixed 5.55% 15/Feb/2034                                | 0.00% US63111XAJ00 |
| US63111XAJ00                                                                     |                    |
| Japan Bond Fixed 1.7% 20/Jun/2033 JPY 50000 JP1201451D66                         | 0.00% JP1201451D66 |
| Lowe'S Cos Inc Callable Notes Fixed 2.625% 01-Apr-31                             | 0.00% US548661EA10 |
| US548661EA10                                                                     |                    |
| Palmer Square European Loan Funding 2024-1 Dac                                   | 0.00% XS3040415013 |

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| Bank Deposit (AUD JPM )                                                      | 0.00%              |
| Japan Bond Fixed 1.3% 20/Jun/2035 JPY 50000 JP1201531F68                     | 0.00% JP1201531F68 |
| International Business Machines Corp Callable 4.15% 15-May-39 US459200KB68   | 0.00% US459200KB68 |
| Republic Of Italy Bond Fixed 4.75% 01/Sep/2028 EUR IT0004889033              | 0.00% IT0004889033 |
| Republic Of Austria Bond Fixed 0% 20/Oct/2028 EUR AT0000A2VB47               | 0.00% AT0000A2VB47 |
| Republic Of Italy Bond Fixed 3.8% 15/Apr/2026 EUR IT0005538597               | 0.00% IT0005538597 |
| Enbridge US Inc Commercial Paper Zero Cpn                                    | 0.00% US29251URR13 |
| Republic Of Italy Bond Fixed 3.5% 01/Mar/2030 EUR IT0005024234               | 0.00% IT0005024234 |
| Oneok Inc Callable Notes Fixed 5.2% 15/Jul/2048 US682680AV54                 | 0.00% US682680AV54 |
| Republic Of Italy Bond Fixed 5% 01/Aug/2034 EUR IT0003535157                 | 0.00% IT0003535157 |
| Axa Sa Callable Medium Term Note Variable 06-Jul-47 06-Jul-47 XS1346228577   | 0.00% XS1346228577 |
| Jack In The Box Inc                                                          | 0.00% US4663671091 |
| Ccep Finance Ireland Dac Callable Bond Fixed 0.875% 06-May-33 XS2337061753   | 0.00% XS2337061753 |
| Costco Wholesale Corp                                                        | 0.00% US22160K1051 |
| Upwork Inc                                                                   | 0.00% US91688F1049 |
| United States Bond Fixed 5.25% 15-Nov-28 US912810FF04                        | 0.00% US912810FF04 |
| Federal Republic Of Germany Bond Fixed 2.1% 12-Apr-29 DE000BU35025           | 0.00% DE000BU35025 |
| Visa Inc Callable Notes Fixed 1.9% 15/Apr/2027 USD US92826CAL63              | 0.00% US92826CAL63 |
| Xylem Inc/Ny Callable Notes Fixed 2.25% 30-Jan-31 US98419MAL46               | 0.00% US98419MAL46 |
| Republic Of Italy Bond Fixed 3% 01/Aug/2029 EUR IT0005365165                 | 0.00% IT0005365165 |
| Kingdom Of Spain Bond Fixed 1% 31/Oct/2050 EUR ES0000012G00                  | 0.00% ES0000012G00 |
| Republic Of Italy Bond Fixed 2.45% 01/Sep/2050 EUR IT0005398406              | 0.00% IT0005398406 |
| French Republic Bond Fixed 0.5% 25/May/2040 EUR 1 FR0013515806               | 0.00% FR0013515806 |
| Cardinal Health Inc Callable Notes Fixed 4.6% 15-Mar-43 US14149YAW84         | 0.00% US14149YAW84 |
| Boston Gas Co Callable Notes Fixed 4.487% 15-Feb-42 US100743AJ25             | 0.00% US100743AJ25 |
| Niagara Mohawk Power Corp Callable Notes Fixed 2.759% 10-Jan-32 US65364UAQ94 | 0.00% US65364UAQ94 |
| Flowserve Corp Callable Notes Fixed 2.8% 15-Jan-32 US34355JAB44              | 0.00% US34355JAB44 |
| Umbs Mortpass 3% 01/Apr/2052 Cl Pn# Qd9758                                   | 0.00% US313387ZX95 |
| Zoetis Inc Callable Notes Fixed 4.45% 20/Aug/2048 US98978VAP85               | 0.00% US98978VAP85 |
| French Republic Bond Fixed 3.25% 25/May/2055 EUR 1 FR001400OHF4              | 0.00% FR001400OHF4 |
| Tractor Supply Co Callable Notes Fixed 1.75% 01-Nov-30 US892356AA40          | 0.00% US892356AA40 |
| Xylem Inc/Ny Callable Notes Fixed 4.375% 01-Nov-46 US98419MAK62              | 0.00% US98419MAK62 |
| Japan Bond Fixed 0.4% 20/Sep/2028 JPY 50000 JP1051631PB2                     | 0.00% JP1051631PB2 |
| Cgi Inc Callable Notes Fixed 2.3% 14/Sep/2031 USD US12532HAF10               | 0.00% US12532HAF10 |
| Republic Of Singapore Bond Fixed 1.875% 01-Mar-50 SGXF27246101               | 0.00% SGXF27246101 |

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| Ecolab Inc Callable Notes Fixed 2.125% 01/Feb/2032<br>US278865BM17                 | 0.00% US278865BM17 |
| Assurant Inc Callable Notes Fixed 2.65% 15-Jan-32<br>US04621XAN84                  | 0.00% US04621XAN84 |
| BPCE Sa Callable Notes Variable 20/Jan/2032 USD 20-Jan-32<br>US05583JAJ16          | 0.00% US05583JAJ16 |
| Japan Bond Fixed 0.1% 20/Mar/2028 JPY 50000<br>JP1051581P56                        | 0.00% JP1051581P56 |
| Republic Of Singapore Bond Fixed 2.75% 01/Apr/2042<br>SG3254976487                 | 0.00% SG3254976487 |
| Republic Of Austria Bond Fixed 3.15% 20/Jun/2044<br>AT0000A0VRQ6                   | 0.00% AT0000A0VRQ6 |
| Japan Bond Fixed 1.4% 20/Sep/2034 JPY 50000 JP1201501E99                           | 0.00% JP1201501E99 |
| CTP Nv Callable Medium Term Note Fixed 0.5% 21-Jun-25<br>XS2356029541              | 0.00% XS2356029541 |
| Mutual Of Omaha Cos Global Funding Bond Fixed 5% 01-Apr-30<br>US62829D2F60         | 0.00% US62829D2F60 |
| Kingdom Of Saudi Arabia Bond Fixed 3.75% 05-Mar-37<br>XS3015246922                 | 0.00% XS3015246922 |
| Home Depot Inc/The Callable Notes Fixed 1.375% 15-Mar-31<br>US437076CF79           | 0.00% US437076CF79 |
| Highland Holdings Sarl Callable Bond Fixed 0.318% 15-Dec-26<br>XS2406914346        | 0.00% XS2406914346 |
| BUY USD:SELL NZD 04-04-2025 0.57015                                                | 0.00%              |
| Canada Bond Fixed 5.75% 01/Jun/2033 CAD 1000<br>CA135087XG49                       | 0.00% CA135087XG49 |
| Republic Of Austria Bond Fixed 0.5% 20/Feb/2029<br>AT0000A269M8                    | 0.00% AT0000A269M8 |
| Banco Bilbao Vizcaya Argentaria Sa Callable Notes 14-Sep-28<br>US05946KAL52        | 0.00% US05946KAL52 |
| Huntington Bancshares Inc/Oh Callable Notes 15-Aug-36 15-Aug-36<br>US446150AX20    | 0.00% US446150AX20 |
| Spectra Energy Partners Lp Callable Notes Fixed 4.5% 15-Mar-45<br>US84756NAG43     | 0.00% US84756NAG43 |
| Uropa Securities Plc 2007-1 A3A Floating                                           | 0.00% XS0311807753 |
| Romania Bond Fixed 2% 14/Apr/2033 EUR 1000<br>XS2331735253                         | 0.00% XS2331735253 |
| Microsoft Corp Callable Notes Fixed 3.95% 08-Aug-56<br>US594918BU71                | 0.00% US594918BU71 |
| Japan Bond Fixed 1.6% 20/Dec/2033 JPY 50000<br>JP1201471DC6                        | 0.00% JP1201471DC6 |
| Sherwin-Williams Co/The Callable Notes Fixed 4% 15-Dec-42<br>US824348AQ95          | 0.00% US824348AQ95 |
| Winnebago Industries                                                               | 0.00% US9746371007 |
| Mckesson Corp Callable Notes Fixed 4.9% 15-Jul-28<br>US581557BT10                  | 0.00% US581557BT10 |
| Mastercard Inc Callable Notes Fixed 3.95% 26-Feb-48<br>US57636QAK04                | 0.00% US57636QAK04 |
| Republic Of Italy Bond Fixed 1.1% 01/Apr/2027 EUR<br>IT0005484552                  | 0.00% IT0005484552 |
| Kimberly-Clark Corp Callable Notes Fixed 3.9% 04-May-47<br>US494368BW28            | 0.00% US494368BW28 |
| Commonwealth Bank Of Australia Medium Term Note 3.743%<br>12-Sep-39 US202712BL88   | 0.00% US202712BL88 |
| Japan Bond Fixed 0.005% 20/Mar/2027 JPY 50000<br>JP1051511N46                      | 0.00% JP1051511N46 |
| Coca-Cola Europacific Partners Plc Callable Notes 1.875% 18-Mar-30<br>XS1206411230 | 0.00% XS1206411230 |
| Baker Hughes Co                                                                    | 0.00% US05722G1004 |
| Mastercard Inc Callable Notes Fixed 3.8% 21-Nov-46<br>US57636QAH74                 | 0.00% US57636QAH74 |
| Republic Of Italy Bond Fixed 4.35% 01/Nov/2033 EUR<br>IT0005544082                 | 0.00% IT0005544082 |

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| Kingdom Of Spain Bond Fixed 4.2% 31/Jan/2037 EUR<br>ES0000012932               | 0.00% ES0000012932 |
| Tietoevry Corporation                                                          | 0.00% FI0009000277 |
| Telstra Group Ltd 19/04/2027 4.00%                                             | 0.00% AU3CB0243764 |
| WW Grainger Inc Callable Notes Fixed 3.75% 15-May-46<br>US384802AC87           | 0.00% US384802AC87 |
| Japan Bond Fixed 1.8% 20/Sep/2031 JPY 50000 JP1201301B94                       | 0.00% JP1201301B94 |
| Republic Of Italy Bond Fixed 4% 15/Nov/2030 EUR<br>IT0005561888                | 0.00% IT0005561888 |
| Spark Finance Ltd 20/10/27 4.00%                                               | 0.00% AU3CB0248060 |
| Lowe'S Cos Inc Callable Notes Fixed 4.45% 01-Apr-62<br>US548661EF07            | 0.00% US548661EF07 |
| Cvc CordatUS Opportunity Loan Fund-R Dac 1X Ar                                 | 0.00% XS3020835255 |
| Pony Sa Compartment German Auto Loans 2025-1                                   | 0.00% XS3017005391 |
| Abb Limited                                                                    | 0.00% CH0012221716 |
| Romania Bond Fixed 2.625% 02/Dec/2040 EUR 1000<br>XS2258400162                 | 0.00% XS2258400162 |
| Republic Of Austria Bond Fixed 2.4% 23/May/2034<br>AT0000A10683                | 0.00% AT0000A10683 |
| Coventry Building Society Bond Fixed 0.01% 07-Jul-28<br>XS2360599281           | 0.00% XS2360599281 |
| Oneok Inc Callable Notes Fixed 4.5% 15/Mar/2050<br>US682680BC64                | 0.00% US682680BC64 |
| Japan Bond Fixed 1% 20/Dec/2035 JPY 50000 JP1201551FC0                         | 0.00% JP1201551FC0 |
| Republic Of Italy Bond Fixed 3.4% 01/Apr/2028 EUR<br>IT0005521981              | 0.00% IT0005521981 |
| Church & Dwight Co Inc Callable Notes Fixed 3.95% 01-Aug-47<br>US171340AL60    | 0.00% US171340AL60 |
| United States Bond Fixed 4.5% 15-May-38 US912810PX00                           | 0.00% US912810PX00 |
| Umbs Mortpass 6% 01/Dec/2053 Cl Pn# Sd8384                                     | 0.00% US3132DWJ531 |
| United Kingdom Of Great Britain And Northern                                   | 0.00% GB00BFMCN652 |
| Republic Of Italy Bond Fixed 2.1% 15/Jul/2026 EUR<br>IT0005370306              | 0.00% IT0005370306 |
| RMAC Securities No 1 Plc 2006-Ns4X A3A Floating                                | 0.00% XS0277409446 |
| Republic Of Italy Bond Fixed 0.95% 01/Aug/2030 EUR<br>IT0005403396             | 0.00% IT0005403396 |
| Odp Corporation                                                                | 0.00% US88337F1057 |
| Republic Of Italy Bond Fixed 3.85% 15/Sep/2026 EUR<br>IT0005556011             | 0.00% IT0005556011 |
| Republic Of Poland Bond Fixed 5% 25/Jan/2030 PLN<br>PL0000117370               | 0.00% PL0000117370 |
| Republic Of Italy Bond Fixed 2.95% 15/Feb/2027 EUR<br>IT0005580045             | 0.00% IT0005580045 |
| Republic Of Italy Bond Fixed 3.1% 28/Aug/2026 EUR<br>IT0005607269              | 0.00% IT0005607269 |
| American Mun Pwr Ohio Inc Rev Rev Bds 2010A 8.084% 15-Feb-50 US02765UEK60      | 0.00% US02765UEK60 |
| Gibson Energy Inc Callable Medium Term Note Fixed 5.75% 12-Jul-33 CA37482ZAF86 | 0.00% CA37482ZAF86 |
| Home Depot Inc/The Callable Notes Fixed 2.95% 15-Jun-29<br>US437076BY77        | 0.00% US437076BY77 |
| Gs Mortgage-Backed Securities Trust 2021-Inv1                                  | 0.00% US36263KAB70 |
| Republic Of Italy Bond Fixed 0.25% 15/Mar/2028 EUR<br>IT0005433690             | 0.00% IT0005433690 |
| Republic Of Singapore Bond Fixed 2.875% 01-Sep-30<br>SG7U32949426              | 0.00% SG7U32949426 |
| S&P Global Inc Callable Notes Fixed 3.7% 01-Mar-52<br>US78409VBL71             | 0.00% US78409VBL71 |
| Republic Of Singapore Bond Fixed 1.875% 01-Oct-51<br>SGXF89085702              | 0.00% SGXF89085702 |
| Mill City Mortgage Loan Trust 2021-Nmr1 2021-Nmr1                              | 0.00% US59982HAC43 |

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| Lyb International Finance Iii Llc Callable Notes 3.375% 01-Oct-40 US50249AAH68     | 0.00% | US50249AAH68 |
| Alba 2006-2 Plc 2006-2 A3A Floating 15/Dec/2038                                    | 0.00% | XS0271529967 |
| Intact Financial Corp Callable Medium Term Note 5.16% 16-Jun-42 CA45823ZAD48       | 0.00% | CA45823ZAD48 |
| Moody'S Corp Callable Notes Fixed 3.75% 25-Feb-52 US615369AY18                     | 0.00% | US615369AY18 |
| Keyera Corp Callable Medium Term Note Fixed 5.663% 04-Jan-54 CA49327ZAD74          | 0.00% | CA49327ZAD74 |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Callable 3.25% 11-May-41 US62954HAU23       | 0.00% | US62954HAU23 |
| HSBC Holdings Plc Notes Fixed 6.5% 02/May/2036 USD US404280DL07                    | 0.00% | US404280DL07 |
| Shionogi & Co Ltd                                                                  | 0.00% | JP3347200002 |
| Republic Of Austria Bond Fixed 3.15% 20/Oct/2053 AT0000A33SK7                      | 0.00% | AT0000A33SK7 |
| Japan Bond Fixed 1.5% 20/Mar/2034 JPY 50000 JP1201481E36                           | 0.00% | JP1201481E36 |
| Standard Chartered Plc                                                             | 0.00% | GB0004082847 |
| Overnight Index Swap TONAR /0.5% JPY0327                                           | 0.00% |              |
| Overnight Index Swap SONIA /3.5% GBP0335                                           | 0.00% |              |
| Coca-Cola Co/The Callable Notes Fixed 2.5% 01-Jun-40 US191216CW80                  | 0.00% | US191216CW80 |
| French Republic Bond Fixed 0.75% 25/May/2053 EUR 1 FR0014004J31                    | 0.00% | FR0014004J31 |
| Humana Inc                                                                         | 0.00% | US4448591028 |
| Japan Bond Fixed 1.5% 20/Jun/2034 JPY 50000 JP1201491E67                           | 0.00% | JP1201491E67 |
| Metro Inc/Cn Callable Medium Term Note Fixed 5.03% 01-Dec-44 CA59162NAB51          | 0.00% | CA59162NAB51 |
| Lloyds Banking Group Plc Notes Fixed 4.344% 09-Jan-48 US53944YAE32                 | 0.00% | US53944YAE32 |
| Japan Bond Fixed 1.2% 20/Dec/2034 JPY 50000 JP1201511EC7                           | 0.00% | JP1201511EC7 |
| United States Bond Fixed 6.5% 15-Nov-26 US912810EY02                               | 0.00% | US912810EY02 |
| Japan Bond Fixed 1.9% 20/Sep/2042 JPY 50000 JP1300371C98                           | 0.00% | JP1300371C98 |
| Repurchase Agreement Fixed 4.42% 01/Apr/2025 USD 1Zs2X5Rm - Repurchase Agreement   | 0.00% | REPO ZS2X5RM |
| NXP Bv / NXP Funding Llc / NXP Usa Inc Callable 3.125% 15-Feb-42 US62954HAL24      | 0.00% | US62954HAL24 |
| Japan Bond Fixed 2.2% 20/Mar/2031 JPY 50000 JP1201251B37                           | 0.00% | JP1201251B37 |
| United States Bond Fixed 4.375% 15-Feb-38 US912810PW27                             | 0.00% | US912810PW27 |
| Japan Bond Fixed 2.1% 20/Dec/2030 JPY 50000 JP1201231AC0                           | 0.00% | JP1201231AC0 |
| Japan Bond Fixed 0.5% 20/Mar/2049 JPY 50000 JP1300621K47                           | 0.00% | JP1300621K47 |
| Japan Bond Fixed 0.5% 20/Sep/2036 JPY 50000 JP1201581G90                           | 0.00% | JP1201581G90 |
| Republic Of Italy Bond Fixed 2% 01/Feb/2028 EUR IT0005323032                       | 0.00% | IT0005323032 |
| Canadian Imperial Bank Of Commerce Callable Notes 07-Apr-32 07-Apr-32 CA13607HR792 | 0.00% | CA13607HR792 |
| Japan Bond Fixed 2% 20/Sep/2041 JPY 50000 JP1300351B93                             | 0.00% | JP1300351B93 |
| Canada Bond Fixed 3.5% 01/Mar/2034 CAD 1000 CA135087R713                           | 0.00% | CA135087R713 |
| Japan Bond Fixed 0.5% 20/Mar/2038 JPY 50000 JP1201641J38                           | 0.00% | JP1201641J38 |
| Republic Of Italy Bond Fixed 3.25% 01/Mar/2038 EUR IT0005496770                    | 0.00% | IT0005496770 |

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| Japan Bond Fixed 1.8% 20/Dec/2032 JPY 50000 JP1201421D22                           | 0.00% JP1201421D22 |
| United States Bond Fixed 5% 15/May/2037 US912810PU60                               | 0.00% US912810PU60 |
| Eurazeo Se                                                                         | 0.00% FR0000121121 |
| Qatarenergy Callable Bond Fixed 2.25% 12/Jul/2031<br>XS2357494322                  | 0.00% XS2357494322 |
| HSBC Holdings Plc Bond Fixed 6.75% 11/Sep/2028 GBP<br>XS0387079907                 | 0.00% XS0387079907 |
| Republic Of Italy Bond Fixed 1.25% 01/Dec/2026 EUR<br>IT0005210650                 | 0.00% IT0005210650 |
| Toronto-Dominion Bank/The Callable Medium Term 26-Jan-32<br>26-Jan-32 CA89117FPG86 | 0.00% CA89117FPG86 |
| Overnight Index Swap THOR /2% THB0330                                              | 0.00%              |
| Japan Bond Fixed 1.7% 20/Sep/2033 JPY 50000 JP1201461D98                           | 0.00% JP1201461D98 |
| Umbs Mortpass 5% 01/Oct/2053 CI Pn# Ma5164<br>US31418EW227                         | 0.00% US31418EW227 |
| Japan Bond Fixed 2.1% 20/Dec/2026 JPY 50000 JP12009216C0                           | 0.00% JP12009216C0 |
| Republic Of Austria Bond Fixed 3.45% 20/Oct/2030<br>AT0000A38239                   | 0.00% AT0000A38239 |
| Spark New Zealand Ltd Nzcp 18/06/2025                                              | 0.00% NZSPFDP169L9 |
| Bank Deposit (GBP Futures Rbc )                                                    | 0.00%              |
| Enbridge Inc Callable Notes Fixed 3.4% 01/Aug/2051<br>US29250NBE40                 | 0.00% US29250NBE40 |
| Euro-Bobl Future Bond 06/Jun/2025 Oem5 Comdty                                      | 0.00% DE000F1B2NH5 |
| Japan Bond Fixed 0.8% 01/Mar/2027 JPY 50000<br>JP1024701R31                        | 0.00% JP1024701R31 |
| Saudi Arabian Oil Co Callable Bond Fixed 3.25% 24-Nov-50<br>XS2262853349           | 0.00% XS2262853349 |
| Interest Rate Swap EURI/0.0635 EUR1152                                             | 0.00%              |
| Japan Bond Fixed 0.3% 01/May/2026 JPY 50000<br>JP1024601Q58                        | 0.00% JP1024601Q58 |
| Japan Bond Fixed 0.2% 01/Apr/2026 JPY 50000 JP1024591Q43                           | 0.00% JP1024591Q43 |
| Japan Bond Fixed 0.4% 01/Oct/2026 JPY 50000 JP1024651QA4                           | 0.00% JP1024651QA4 |
| Japan Bond Fixed 2% 20/Mar/2042 JPY 50000 JP1300361C33                             | 0.00% JP1300361C33 |
| Japan Bond Fixed 1.4% 20/Dec/2042 JPY 50000 JP1201831P14                           | 0.00% JP1201831P14 |
| Canada Bond Fixed 3.5% 01/Dec/2057 CAD 1000<br>CA135087S703                        | 0.00% CA135087S703 |
| Republic Of Italy Bond Fixed 0.5% 15/Jul/2028 EUR<br>IT0005445306                  | 0.00% IT0005445306 |
| Japan Bond Fixed 0.7% 20/Sep/2029 JPY 50000<br>JP1051741QB7                        | 0.00% JP1051741QB7 |
| Japan Bond Fixed 0.6% 20/Mar/2029 JPY 50000<br>JP1051681Q54                        | 0.00% JP1051681Q54 |
| Japan Bond Fixed 0.6% 20/Jun/2029 JPY 50000 JP1051701Q76                           | 0.00% JP1051701Q76 |
| Japan Bond Fixed 0.3% 20/Jun/2028 JPY 50000 JP1051611P92                           | 0.00% JP1051611P92 |
| Japan Bond Fixed 0.6% 20/Sep/2029 JPY 50000<br>JP1051731QA0                        | 0.00% JP1051731QA0 |
| Texas Instruments Inc Callable Notes Fixed 5.05% 18-May-63<br>US882926AA67         | 0.00% US882926AA67 |
| Japan Bond Fixed 0.5% 20/Jun/2029 JPY 50000 JP1051721Q98                           | 0.00% JP1051721Q98 |
| Japan Bond Fixed 0.6% 20/Dec/2036 JPY 50000<br>JP1201591GC4                        | 0.00% JP1201591GC4 |
| Republic Of Singapore Bond Fixed 3.375% 01-Sep-33<br>SG3261987691                  | 0.00% SG3261987691 |

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| Japan Bond Fixed 0.4% 20/Mar/2029 JPY 50000<br>JP1051671Q49                     | 0.00% JP1051671Q49 |
| French Republic Bond Fixed 3.2% 25/May/2035 EUR 1<br>FR001400X8V5               | 0.00% FR001400X8V5 |
| French Republic Bond Fixed 3.6% 25/May/2042 EUR 1<br>FR001400WYO4               | 0.00% FR001400WYO4 |
| Dell International Llc / Emc Corp Callable Notes 5% 01-Apr-30<br>US24703TAM80   | 0.00% US24703TAM80 |
| Republic Of Austria Bond Fixed 6.25% 15/Jul/2027<br>AT0000383864                | 0.00% AT0000383864 |
| Japan Bond Fixed 0.4% 20/Mar/2036 JPY 50000<br>JP1201561G37                     | 0.00% JP1201561G37 |
| Romania Bond Fixed 6.25% 10/Sep/2034 EUR 1000<br>XS2999552909                   | 0.00% XS2999552909 |
| Republic Of Poland Medium Term Note Fixed 4.25% 14-Feb-43<br>XS2586944147       | 0.00% XS2586944147 |
| Japan Bond Fixed 2% 20/Sep/2040 JPY 50000 JP1300331A99                          | 0.00% JP1300331A99 |
| Next Group Plc Callable Bond Fixed 3.625% 18-May-28<br>XS1410414954             | 0.00% XS1410414954 |
| Lowe'S Cos Inc Callable Notes Fixed 4.25% 01-Apr-52<br>US548661EJ29             | 0.00% US548661EJ29 |
| United Mexican States Bond Fixed 8% 24/May/2035<br>MXMSG0000001                 | 0.00% MXMSG0000001 |
| Blackstone Private Credit Fund Callable Notes 4.875% 14-Apr-26<br>XS2468125609  | 0.00% XS2468125609 |
| Saudi Arabian Oil Co Callable Bond Fixed 3.5% 24-Nov-70<br>XS2262853422         | 0.00% XS2262853422 |
| Red Electrica Financiaciones Sa Callable Medium 1.25% 13-Mar-27<br>XS1788586375 | 0.00% XS1788586375 |
| Republic Of Italy Bond Fixed 3.35% 01/Mar/2035 EUR<br>IT0005358806              | 0.00% IT0005358806 |
| Republic Of Italy Bond Fixed 2.45% 01/Sep/2033 EUR<br>IT0005240350              | 0.00% IT0005240350 |
| Republic Of Italy Bond Fixed 4.75% 01/Sep/2044 EUR<br>IT0004923998              | 0.00% IT0004923998 |
| Charter Communications Operating Llc / Charter 6.384% 23-Oct-35<br>US161175AZ73 | 0.00% US161175AZ73 |
| Cascades Inc                                                                    | 0.00% CA1469001053 |
| Bank Deposit (Hkd JPM )                                                         | 0.00%              |
| Japan Bond Fixed 1.7% 20/Sep/2032 JPY 50000 JP1201401C92                        | 0.00% JP1201401C92 |
| Japan Finance Organization For Municipalities 0.05% 12-Feb-27<br>XS2113121904   | 0.00% XS2113121904 |
| General Mills Inc Callable Notes Fixed 5.4% 15-Jun-40<br>US370334BJ28           | 0.00% US370334BJ28 |
| BUY USD:SELL JPY 05-Jan-26                                                      | 0.00%              |
| Republic Of Italy Bond Fixed 2.5% 01/Dec/2032 EUR<br>IT0005494239               | 0.00% IT0005494239 |
| Japan Bond Fixed 0.9% 20/Jun/2042 JPY 50000 JP1201811N77                        | 0.00% JP1201811N77 |
| Republic Of Austria Bond Fixed 2.95% 20/Feb/2035<br>AT0000A3HU25                | 0.00% AT0000A3HU25 |
| Republic Of Italy Bond Fixed 5.25% 01/Nov/2029 EUR<br>IT0001278511              | 0.00% IT0001278511 |
| Lsega Financing Plc Callable Notes Fixed 2.5% 06-Apr-31<br>US50220PAD50         | 0.00% US50220PAD50 |
| Kohls Corp                                                                      | 0.00% US5002551043 |
| Japan Post Insurance Co Ltd                                                     | 0.00% JP3233250004 |
| Republic Of Italy Bond Fixed 1.35% 01/Apr/2030 EUR<br>IT0005383309              | 0.00% IT0005383309 |
| Pultegroup Inc Callable Notes Fixed 5% 15/Jan/2027<br>US745867AX94              | 0.00% US745867AX94 |
| Kingdom Of Spain Bond Fixed 1.45% 31/Oct/2071 EUR<br>ES0000012H58               | 0.00% ES0000012H58 |

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| United Kingdom Of Great Britain And Northern                                 | 0.00% | GB00BMBL1D50  |
| Republic Of Italy Bond Fixed 1.45% 01/Mar/2036 EUR                           | 0.00% | IT0005402117  |
| IT0005402117                                                                 |       |               |
| Republic Of Italy Bond Fixed 4% 01/Feb/2037 EUR                              | 0.00% | IT0003934657  |
| IT0003934657                                                                 |       |               |
| Japan Bond Fixed 0.3% 20/Dec/2027 JPY 50000 JP1051551P11                     | 0.00% | JP1051551P11  |
|                                                                              |       |               |
| Pacific Gas And Electric Co Callable Bond Fixed 4.55% 01-Jul-30 US694308JM04 | 0.00% | US694308JM04  |
| Japan Bond Fixed 0.7% 20/Sep/2038 JPY 50000 JP1201661JA3                     | 0.00% | JP1201661JA3  |
|                                                                              |       |               |
| Republic Of Italy Bond Fixed 4.4% 01/May/2033 EUR                            | 0.00% | IT0005518128  |
| IT0005518128                                                                 |       |               |
| Republic Of Austria Bond Fixed 1.5% 20/Feb/2047                              | 0.00% | AT0000A1K9F1  |
| AT0000A1K9F1                                                                 |       |               |
| Japan Bond Fixed 0.6% 20/Sep/2037 JPY 50000 JP1201621H91                     | 0.00% | JP1201621H91  |
|                                                                              |       |               |
| Republic Of Italy Bond Fixed 2.8% 01/Dec/2028 EUR                            | 0.00% | IT0005340929  |
| IT0005340929                                                                 |       |               |
| Visa Inc Callable Notes Fixed 2.75% 15/Sep/2027                              | 0.00% | US92826CAH51  |
| US92826CAH51                                                                 |       |               |
| Paramount Global                                                             | 0.00% | US92556H2067  |
| Republic Of Italy Bond Fixed 4% 30/Oct/2031 EUR                              | 0.00% | IT0005542359  |
| IT0005542359                                                                 |       |               |
| Visa Inc Callable Notes Fixed 4.15% 14/Dec/2035                              | 0.00% | US92826CAE21  |
| US92826CAE21                                                                 |       |               |
| Japan Bond Fixed 2.2% 20/Sep/2026 JPY 50000 JP1200901690                     | 0.00% | JP1200901690  |
|                                                                              |       |               |
| BUY EUR:SELL NZD 04-04-2025 0.538798                                         | 0.00% |               |
| Japan Bond Fixed 1.1% 20/Sep/2042 JPY 50000                                  | 0.00% | JP1201821NA5  |
| JP1201821NA5                                                                 |       |               |
| Japan Bond Fixed 0.4% 20/Jun/2040 JPY 50000 JP1201731L76                     | 0.00% | JP1201731L76  |
|                                                                              |       |               |
| Japan Bond Fixed 0.4% 20/Jun/2041 JPY 50000                                  | 0.00% | JP1201771M76  |
| JP1201771M76                                                                 |       |               |
| Federal Republic Of Germany Bond Fixed 2.9% 15-Aug-56                        | 0.00% | DE000BU2D012  |
| DE000BU2D012                                                                 |       |               |
| Republic Of Italy Bond Fixed 3.85% 15/Dec/2029 EUR                           | 0.00% | IT0005519787  |
| IT0005519787                                                                 |       |               |
| Overnight Index Swap SOFR /3.25% USD0630                                     | 0.00% |               |
| Japan Bond Fixed 2.3% 20/Mar/2039 JPY 50000                                  | 0.00% | JP1300301940  |
| JP1300301940                                                                 |       |               |
| Laurentian Bank Of Canada                                                    | 0.00% | CA51925D1069  |
| Republic Of Italy Bond Fixed 4% 30/Apr/2035 EUR                              | 0.00% | IT0005508590  |
| IT0005508590                                                                 |       |               |
| Japan Bond Fixed 0.5% 20/Jun/2038 JPY 50000 JP1201651J76                     | 0.00% | JP1201651J76  |
|                                                                              |       |               |
| Cash Deposit (J.P. Morgan JPY)                                               | 0.00% |               |
| Japan Bond Fixed 1.9% 20/Sep/2030 JPY 50000 JP1201211A94                     | 0.00% | JP1201211A94  |
|                                                                              |       |               |
| Japan Bond Fixed 0.5% 20/Dec/2038 JPY 50000 JP1201671K12                     | 0.00% | JP1201671K12  |
|                                                                              |       |               |
| Kingdom Of Spain Bond Fixed 2.35% 30/Jul/2033 EUR                            | 0.00% | ES000000128Q6 |
| ES000000128Q6                                                                |       |               |
| Republic Of Italy Bond Fixed 3.5% 15/Feb/2031 EUR                            | 0.00% | IT0005580094  |
| IT0005580094                                                                 |       |               |
| Republic Of Italy Bond Fixed 0.6% 01/Aug/2031 EUR                            | 0.00% | IT0005436693  |
| IT0005436693                                                                 |       |               |
| Republic Of Italy Bond Fixed 3.85% 01/Jul/2034 EUR                           | 0.00% | IT0005584856  |
| IT0005584856                                                                 |       |               |
| Canada Bond Fixed 2.25% 01/Dec/2029 CAD 1000                                 | 0.00% | CA135087N670  |
| CA135087N670                                                                 |       |               |
| Japan Bond Fixed 1.6% 20/Mar/2044 JPY 50000                                  | 0.00% | JP1201881Q46  |
| JP1201881Q46                                                                 |       |               |

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| Republic Of Italy Bond Fixed 2.65% 01/Dec/2027 EUR<br>IT0005500068                                                | 0.00% IT0005500068                       |
| Japan Bond Fixed 1.6% 20/Mar/2033 JPY 50000<br>JP1201431D38                                                       | 0.00% JP1201431D38                       |
| Tokyo Electron Ltd<br>Republic Of Austria Bond Fixed 2% 15/Jul/2026 EUR<br>AT0000A308C5                           | 0.00% JP3571400005<br>0.00% AT0000A308C5 |
| Kingdom Of Spain Bond Fixed 6% 31/Jan/2029 EUR<br>ES0000011868                                                    | 0.00% ES0000011868                       |
| French Republic Bond Fixed 2.4% 24/Sep/2028 EUR 1<br>FR001400XLW2                                                 | 0.00% FR001400XLW2                       |
| Japan Bond Fixed 0.4% 20/Mar/2039 JPY 50000<br>JP1201681K44                                                       | 0.00% JP1201681K44                       |
| Aflac Inc Callable Notes Fixed 6.45% 15/Aug/2040<br>US001055AF96                                                  | 0.00% US001055AF96                       |
| Republic Of Peru Callable Bond Fixed 3.23% 28-Jul-21<br>US715638DR09                                              | 0.00% US715638DR09                       |
| Japan Bond Fixed 1.8% 20/Dec/2031 JPY 50000 JP1201331C14                                                          | 0.00% JP1201331C14                       |
| Mill City Mortgage Loan Trust 2019-Gs2 2019-Gs2 A1<br>Japan Bond Fixed 0.5% 20/Dec/2041 JPY 50000<br>JP1201791N14 | 0.00% US59981TAC99<br>0.00% JP1201791N14 |
| Bank Deposit (USD Tba Coll Goldman Sachs )<br>United States Bond Fixed 4.75% 15-Feb-37 US912810PT97               | 0.00%<br>0.00% US912810PT97              |
| French Republic Bond Fixed 0.5% 25/Jun/2044 EUR 1<br>FR0014002JM6                                                 | 0.00% FR0014002JM6                       |
| Japan Bond Fixed 0.7% 20/Mar/2037 JPY 50000<br>JP1201601H38                                                       | 0.00% JP1201601H38                       |
| Republic Of Italy Bond Fixed 3.65% 01/Aug/2035 EUR<br>IT0005631590                                                | 0.00% IT0005631590                       |
| Euronet Worldwide Inc Callable Notes Fixed 1.375% 22-May-26 XS2001315766                                          | 0.00% XS2001315766                       |
| Japan Bond Fixed 0.3% 20/Sep/2039 JPY 50000 JP1201701KA5                                                          | 0.00% JP1201701KA5                       |
| Saudi Arabian Oil Co Callable Bond Fixed 3.25% 24-Nov-50<br>US80414L2L80                                          | 0.00% US80414L2L80                       |
| Japan Bond Fixed 0.4% 01/Jul/2026 JPY 50000 JP1024621Q70                                                          | 0.00% JP1024621Q70                       |
| Church & Dwight Co Inc Callable Notes Fixed 5.6% 15-Nov-32<br>US17136MAC64                                        | 0.00% US17136MAC64                       |
| Verisign Inc Callable Notes Fixed 2.7% 15/Jun/2031<br>US92343EAM49                                                | 0.00% US92343EAM49                       |
| Japan Bond Fixed 0.4% 01/Sep/2026 JPY 50000 JP1024641Q92                                                          | 0.00% JP1024641Q92                       |
| Japan Bond Fixed 0.5% 20/Mar/2041 JPY 50000<br>JP1201761M45                                                       | 0.00% JP1201761M45                       |
| Bank Deposit (USD Bilat Coll Citi )<br>Japan Bond Fixed 0.6% 20/Jun/2037 JPY 50000 JP1201611H69                   | 0.00%<br>0.00% JP1201611H69              |
| Japan Bond Fixed 0.4% 20/Sep/2040 JPY 50000 JP1201741LA9                                                          | 0.00% JP1201741LA9                       |
| Republic Of Italy Bond Fixed 0% 01/Apr/2026 EUR<br>IT0005437147                                                   | 0.00% IT0005437147                       |
| Japan Bond Fixed 1.2% 20/Sep/2035 JPY 50000 JP1201541F90                                                          | 0.00% JP1201541F90                       |
| Brooklyn Union Gas Co/The Callable Notes Fixed 6.388% 15-Sep-33 US114259AX24                                      | 0.00% US114259AX24                       |
| Republic Of Italy Bond Fixed 4.1% 30/Apr/2046 EUR<br>IT0005631608                                                 | 0.00% IT0005631608                       |
| Japan Bond Fixed 0.8% 20/Mar/2042 JPY 50000<br>JP1201801N46                                                       | 0.00% JP1201801N46                       |
| Home Depot Inc/The Callable Notes Fixed 4.5% 06-Dec-48<br>US437076BX94                                            | 0.00% US437076BX94                       |

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| Japan Bond Fixed 1.3% 20/Dec/2043 JPY 50000<br>JP1201871Q14                     | 0.00% JP1201871Q14          |
| Umb's Mortpass 4% 01/Jun/2053 CI Pn# Ra8571                                     | 0.00% US3133KQQY51          |
| Japan Bond Fixed 0.6% 20/Dec/2037 JPY 50000<br>JP1201631HC6                     | 0.00% JP1201631HC6          |
| Japan Bond Fixed 2.5% 20/Jun/2034 JPY 50000 JP1300151485                        | 0.00% JP1300151485          |
| Pacificorp Callable Bond Fixed 5.75% 01/Apr/2037<br>US695114CD86                | 0.00% US695114CD86          |
| Japan Bond Fixed 0.8% 20/Mar/2048 JPY 50000 JP1300581J30                        | 0.00% JP1300581J30          |
| Republic Of Austria Bond Fixed 0.25% 20/Oct/2036<br>AT0000A2T198                | 0.00% AT0000A2T198          |
| Home Depot Inc/The Callable Notes Fixed 4.25% 01-Apr-46<br>US437076BH45         | 0.00% US437076BH45          |
| Cash Deposit (J.P. Morgan HKD)                                                  | 0.00%                       |
| French Republic Bond Fixed 1.75% 25/May/2066 EUR 1<br>FR0013154028              | 0.00% FR0013154028          |
| Republic Of Italy Bond Fixed 3.45% 01/Mar/2048 EUR<br>IT0005273013              | 0.00% IT0005273013          |
| Japan Bond Fixed 1.9% 20/Jun/2044 JPY 50000 JP1201891Q77                        | 0.00% JP1201891Q77          |
| Lowe'S Cos Inc Callable Notes Fixed 4.55% 05-Apr-49<br>US548661DS37             | 0.00% US548661DS37          |
| Harley-Davidson Financial Services Inc Callable 5.95% 11-Jun-29<br>US41283LBB09 | 0.00% US41283LBB09          |
| Japan Bond Fixed 0.2% 20/Mar/2028 JPY 50000<br>JP1051571P41                     | 0.00% JP1051571P41          |
| Japan Bond Fixed 1.1% 20/Mar/2043 JPY 50000<br>JP1201841P46                     | 0.00% JP1201841P46          |
| Japan Bond Fixed 1.1% 20/Jun/2043 JPY 50000 JP1201851P76                        | 0.00% JP1201851P76          |
| Biogen Inc<br>BUY JPY:SELL USD 02-Apr-25                                        | 0.00% US09062X1037<br>0.00% |
| Canada Bond Fixed 5.75% 01/Jun/2029 CAD 1000<br>CA135087WL43                    | 0.00% CA135087WL43          |
| French Republic Bond Fixed 0.5% 25/May/2072 EUR 1<br>FR0014001NN8               | 0.00% FR0014001NN8          |
| Romania Medium Term Note Fixed 1.375% 02/Dec/2029<br>XS2262211076               | 0.00% XS2262211076          |
| Interest Rate Swap BBR /4.5 AUD0335                                             | 0.00%                       |
| Interest Rate Swap BBR /4.75 NZD0629                                            | 0.00%                       |
| Japan Bond Fixed 1.8% 20/Sep/2044 JPY 50000<br>JP1201901QA8                     | 0.00% JP1201901QA8          |
| Japan Bond Fixed 1.3% 20/Mar/2063 JPY 50000<br>JP1400161P53                     | 0.00% JP1400161P53          |
| Kellanova Callable Notes Fixed 3.25% 01/Apr/2026<br>US487836BP25                | 0.00% US487836BP25          |
| Bank Deposit (JPY JPM )                                                         | 0.00%                       |
| Trinity Acquisition Plc Callable Notes Fixed 6.125% 15-Aug-43<br>US89641UAB70   | 0.00% US89641UAB70          |
| Japan Bond Fixed 2.3% 20/Dec/2035 JPY 50000 JP1300211610                        | 0.00% JP1300211610          |
| Japan Bond Fixed 1% 20/Mar/2062 JPY 50000 JP1400151N57                          | 0.00% JP1400151N57          |
| Invesco Euro Clo V Dac 5A Ar Floating 15/Jan/2034                               | 0.00% XS3036677501          |
| Republic Of Italy Bond Fixed 0.45% 15/Feb/2029 EUR<br>IT0005467482              | 0.00% IT0005467482          |
| Canada Bond Fixed 3% 01/Mar/2032 CAD 1000<br>CA135087S968                       | 0.00% CA135087S968          |
| Kingdom Of Spain Bond Fixed 1% 30/Jul/2042 EUR<br>ES0000012J07                  | 0.00% ES0000012J07          |
| Republic Of Austria Bond Fixed 2.5% 20/Oct/2029<br>AT0000A3EPP2                 | 0.00% AT0000A3EPP2          |

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| Republic Of Italy Bond Fixed 1.65% 01/Dec/2030 EUR<br>IT0005413171              | 0.00% IT0005413171 |
| Japan Bond Fixed 0.2% 20/Jun/2036 JPY 50000 JP1201571G68                        | 0.00% JP1201571G68 |
| Unilever Finance Netherlands Bv Callable Medium 1.25% 28-Feb-31 XS2450200741    | 0.00% XS2450200741 |
| BlackstoNE Property Partners Europe Holdings Sarl 1.625% 20-Apr-30 XS2398746144 | 0.00% XS2398746144 |
| Republic Of Austria Bond Fixed 1.85% 23/May/2049<br>AT0000A2Y8G4                | 0.00% AT0000A2Y8G4 |
| Citigroup Inc Callable Notes Variable 31/Mar/2031 31-Mar-31<br>US172967MP39     | 0.00% US172967MP39 |
| HSBC Holdings Plc Medium Term Note Fixed 6% 29-Mar-40<br>XS0498768315           | 0.00% XS0498768315 |
| Loblaw Companies Ltd                                                            | 0.00% CA5394811015 |
| Japan Bond Fixed 2.2% 20/Mar/2041 JPY 50000<br>JP1300341B39                     | 0.00% JP1300341B39 |
| HSBC USD Bank Account                                                           | 0.00%              |
| United States Bond Fixed 4.5% 15-Feb-36 US912810FT08                            | 0.00% US912810FT08 |
| Axa Sa Callable Medium Term Note Variable 10-Jul-42 10-Jul-42 XS2431029441      | 0.00% XS2431029441 |
| Labcorp Holdings Inc                                                            | 0.00% US5049221055 |
| Queensland Treasury Corp Bond Fixed 1.75% 20-Jul-34<br>AU0000079402             | 0.00% AU0000079402 |
| Republic Of Poland Bond Zero Cpn 25/Jan/2027 PLN 0%<br>PL0000117289             | 0.00% PL0000117289 |
| Republic Of Italy Bond Fixed 0.95% 01/Dec/2031 EUR<br>IT0005449969              | 0.00% IT0005449969 |
| Japan Bond Fixed 0.4% 01/Jun/2026 JPY 50000 JP1024611Q64                        | 0.00% JP1024611Q64 |
| Japan Bond Fixed 0.6% 01/Jan/2027 JPY 50000 JP1024681R19                        | 0.00% JP1024681R19 |
| Kla Corp                                                                        | 0.00% US4824801009 |
| Republic Of Italy Bond Fixed 2.7% 01/Mar/2047 EUR<br>IT0005162828               | 0.00% IT0005162828 |
| Kimberly-Clark Corp Callable Notes Fixed 6.625% 01-Aug-37<br>US494368BC63       | 0.00% US494368BC63 |
| US 2Yr Note (Cbt) Bond 30/Jun/2025 Tum5 Comdty                                  | 0.00%              |
| ViCI Properties Lp Callable Notes Fixed 4.75% 01-Apr-28<br>US925650AJ26         | 0.00% US925650AJ26 |
| Kyushu Railway                                                                  | 0.00% JP3247010006 |
| Japan Bond Fixed 0.3% 20/Jun/2039 JPY 50000 JP1201691K75                        | 0.00% JP1201691K75 |
| Japan Bond Fixed 0.1% 20/Mar/2027 JPY 50000<br>JP1051521N69                     | 0.00% JP1051521N69 |
| Broadcom Inc Commercial Paper Zero Cpn 03/Apr/2025                              | 0.00% US11135MR323 |
| Oversea-Chinese Banking Corp                                                    | 0.00% SG1504926220 |
| Interest Rate Swap EURI/2.25 EUR0355                                            | 0.00%              |
| Japan Bond Fixed 2.4% 20/Sep/2038 JPY 50000 JP13002918A0                        | 0.00% JP13002918A0 |
| Japan Bond Fixed 0.3% 20/Sep/2028 JPY 50000 JP1051621PA5                        | 0.00% JP1051621PA5 |
| Republic Of Italy Bond Fixed 4.1% 01/Feb/2029 EUR<br>IT0005566408               | 0.00% IT0005566408 |
| Japan Bond Fixed 0.3% 20/Dec/2028 JPY 50000<br>JP1051651Q27                     | 0.00% JP1051651Q27 |
| Japan Bond Fixed 0.4% 20/Mar/2040 JPY 50000 JP1201721L45                        | 0.00% JP1201721L45 |
| Japan Bond Fixed 0.2% 20/Dec/2028 JPY 50000<br>JP1051641Q12                     | 0.00% JP1051641Q12 |
| Manawa Energy Ltd                                                               | 0.00% NZTPXE0001S5 |
| Republic Of Italy Bond Fixed 4.2% 01/Mar/2034 EUR<br>IT0005560948               | 0.00% IT0005560948 |

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| Republic Of Italy Bond Fixed 3.8% 01/Aug/2028 EUR<br>IT0005548315                  | 0.00% IT0005548315 |
| Japan Bond Fixed 1.8% 20/Sep/2053 JPY 50000 JP1300801PA2                           | 0.00% JP1300801PA2 |
| Republic Of Italy Bond Fixed 3.7% 15/Jun/2030 EUR<br>IT0005542797                  | 0.00% IT0005542797 |
| Republic Of Italy Bond Fixed 3.45% 15/Jul/2027 EUR<br>IT0005599904                 | 0.00% IT0005599904 |
| Republic Of Italy Bond Fixed 3.35% 01/Jul/2029 EUR<br>IT0005584849                 | 0.00% IT0005584849 |
| Republic Of Italy Bond Fixed 4.05% 30/Oct/2037 EUR<br>IT0005596470                 | 0.00% IT0005596470 |
| Japan Bond Fixed 1.8% 20/Jun/2030 JPY 50000 JP1201191A72                           | 0.00% JP1201191A72 |
| BUY BRL:SELL USD 02-Jul-25                                                         | 0.00%              |
| Japan Bond Fixed 0.4% 20/Mar/2056 JPY 50000<br>JP1400091G59                        | 0.00% JP1400091G59 |
| Umbs Mortpass 5% 01/May/2053 Cl Pn# Ma5009<br>US31418ER771                         | 0.00% US31418ER771 |
| Republic Of Italy Bond Fixed 4.5% 01/Oct/2053 EUR<br>IT0005534141                  | 0.00% IT0005534141 |
| Enel Finance International Nv Callable Notes Fixed 6.8% 15-<br>Sep-37 US29268BAC54 | 0.00% US29268BAC54 |
| Japan Bond Fixed 2.1% 20/Dec/2029 JPY 50000 JP12011419C6                           | 0.00% JP12011419C6 |
| Republic Of Austria Bond Fixed 0.75% 20/Mar/2051<br>AT0000A2EJ08                   | 0.00% AT0000A2EJ08 |
| Republic Of Italy Bond Fixed 2.8% 15/Jun/2029 EUR<br>IT0005495731                  | 0.00% IT0005495731 |
| Republic Of Italy Bond Fixed 2.2% 01/Jun/2027 EUR<br>IT0005240830                  | 0.00% IT0005240830 |
| Cash Deposit (J.P. Morgan CHF)                                                     | 0.00%              |
| Republic Of Italy Bond Fixed 1.8% 01/Mar/2041 EUR<br>IT0005421703                  | 0.00% IT0005421703 |
| Steel Dynamics Inc                                                                 | 0.00% US8581191009 |
| Japan Bond Fixed 0.5% 20/Dec/2040 JPY 50000<br>JP1201751M13                        | 0.00% JP1201751M13 |
| Kingdom Of Sweden Bond Fixed 1.375% 23/Jun/2071<br>SE0016102115                    | 0.00% SE0016102115 |
| Interest Rate Swap EURI/2.78 EUR0529                                               | 0.00%              |
| Old Mutual Ltd                                                                     | 0.00% ZAE000255360 |
| Japan Bond Fixed 2.3% 20/Mar/2040 JPY 50000<br>JP1300321A34                        | 0.00% JP1300321A34 |
| Japan Bond Fixed 0.5% 20/Sep/2041 JPY 50000<br>JP1201781MA3                        | 0.00% JP1201781MA3 |
| Qatarenergy Callable Bond Fixed 3.3% 12/Jul/2051<br>XS2357494751                   | 0.00% XS2357494751 |
| Republic Of Italy Bond Fixed 2.7% 15/Oct/2027 EUR<br>IT0005622128                  | 0.00% IT0005622128 |
| Japan Bond Fixed 2.1% 20/Dec/2027 JPY 50000 JP12009917C3                           | 0.00% JP12009917C3 |
| Japan Bond Fixed 2.3% 20/Jun/2027 JPY 50000 JP1200951760                           | 0.00% JP1200951760 |
| Japan Bond Fixed 0.8% 20/Mar/2046 JPY 50000<br>JP1300501G30                        | 0.00% JP1300501G30 |
| Japan Bond Fixed 1.3% 20/Jun/2052 JPY 50000 JP1300751N79                           | 0.00% JP1300751N79 |
| Henkel Ag & Kgaa-Vorzug-Pref                                                       | 0.00% DE0006048432 |
| Japan Bond Fixed 2.1% 20/Mar/2027 JPY 50000<br>JP1200941746                        | 0.00% JP1200941746 |
| Japan Bond Fixed 0.5% 20/Mar/2060 JPY 50000 JP1400131L54                           | 0.00% JP1400131L54 |
| Japan Bond Fixed 1.6% 20/Jun/2045 JPY 50000 JP1300471F60                           | 0.00% JP1300471F60 |

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| Swedbank Ab Notes Fixed 5.337% 20/Sep/2027 USD                | 0.00% | US87020PAT49 |
| US87020PAT49                                                  |       |              |
| Japan Bond Fixed 1.4% 20/Dec/2045 JPY 50000 JP1300491FC9      | 0.00% | JP1300491FC9 |
| Swap Call Option 0.039 Usd0625                                | 0.00% |              |
| Mastercard Inc Callable Notes Fixed 4.85% 09-Mar-33           | 0.00% | US57636QAX25 |
| US57636QAX25                                                  |       |              |
| Bayer US Finance Li Llc Callable Notes Fixed 4.25% 15-Dec-25  | 0.00% | US07274NAJ28 |
| US07274NAJ28                                                  |       |              |
| Canadian Government Real Return Bond Bond Fixed               | 0.00% | CA135087ZH04 |
| HSBC Holdings Plc Callable Notes Variable 12-Sep-26 12-Sep-26 | 0.00% | US404280BX62 |
| US404280BX62                                                  |       |              |
| Japan Bond Fixed 0.4% 01/Aug/2026 JPY 50000                   | 0.00% | JP1024631Q86 |
| JP1024631Q86                                                  |       |              |
| Japan Bond Fixed 2.2% 20/Mar/2051 JPY 50000                   | 0.00% | JP1400041B55 |
| JP1400041B55                                                  |       |              |
| Nordea Bank ABP Callable Notes Variable 13-Sep-33 13-Sep-33   | 0.00% | US65557FAH91 |
| US65557FAH91                                                  |       |              |
| Japan Bond Fixed 2% 20/Jun/2030 JPY 50000 JP1201181A66        | 0.00% | JP1201181A66 |
| Japan Bond Fixed 0.3% 20/Dec/2039 JPY 50000 JP1201711L13      | 0.00% | JP1201711L13 |
| Japan Bond Fixed 0.2% 20/Jun/2028 JPY 50000 JP1051601P86      | 0.00% | JP1051601P86 |
| Republic Of Austria Bond Fixed 3.8% 26/Jan/2062               | 0.00% | AT0000A0U299 |
| AT0000A0U299                                                  |       |              |
| Japan Bond Fixed 0.1% 20/Jun/2028 JPY 50000 JP1051591P70      | 0.00% | JP1051591P70 |
| Japan Bond Fixed 1.6% 20/Dec/2052 JPY 50000 JP1300771P16      | 0.00% | JP1300771P16 |
| QNB Finance Ltd Medium Term Note Fixed 1.375% 26-Jan-26       | 0.00% | XS2287744218 |
| XS2287744218                                                  |       |              |
| Japan Bond Fixed 1.9% 20/Jun/2043 JPY 50000 JP1300391D69      | 0.00% | JP1300391D69 |
| Republic Of Italy Bond Fixed 0.95% 01/Mar/2037 EUR            | 0.00% | IT0005433195 |
| IT0005433195                                                  |       |              |
| Japan Bond Fixed 1% 20/Mar/2034 JPY 50000 JP1480021Q54        | 0.00% | JP1480021Q54 |
| Overnight Index Swap TONAR /0.25% JPY0932                     | 0.00% |              |
| Japan Bond Fixed 1.7% 20/Sep/2044 JPY 50000 JP1300441E92      | 0.00% | JP1300441E92 |
| Realkredit Danmark A/S Bond Fixed 1.5% 01/Oct/2053            | 0.00% | DK0004619467 |
| DK0004619467                                                  |       |              |
| Petronas Capital Ltd Callable Medium Term Note 3.5% 21-Apr-30 | 0.00% | USY68856AT38 |
| USY68856AT38                                                  |       |              |
| Japan Bond Fixed 1.8% 20/Mar/2043 JPY 50000                   | 0.00% | JP1300381D38 |
| JP1300381D38                                                  |       |              |
| Altalink Lp Callable Medium Term Note Fixed 5.249% 22-Sep-36  | 0.00% | CA02135ZAA45 |
| CA02135ZAA45                                                  |       |              |
| BUY DKK:SELL USD 01-Apr-25                                    | 0.00% |              |
| Bank Of Montreal                                              | 0.00% | CA0636711016 |
| Japan Bond Fixed 0.7% 20/Mar/2061 JPY 50000                   | 0.00% | JP1400141M51 |
| JP1400141M51                                                  |       |              |
| Japan Bond Fixed 1.7% 20/Dec/2043 JPY 50000                   | 0.00% | JP1300411DC2 |
| JP1300411DC2                                                  |       |              |
| Japan Bond Fixed 2.4% 20/Mar/2034 JPY 50000                   | 0.00% | JP1300141445 |
| JP1300141445                                                  |       |              |
| Japan Bond Fixed 1.4% 20/Sep/2045 JPY 50000 JP1300481F92      | 0.00% | JP1300481F92 |
| Otis Worldwide Corp - W/I                                     | 0.00% | US68902V1070 |
| United States Bond Fixed 6.375% 15-Aug-27                     | 0.00% | US912810FA17 |
| Japan Bond Fixed 1.7% 20/Mar/2044 JPY 50000                   | 0.00% | JP1300421E39 |
| JP1300421E39                                                  |       |              |

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| Republic Of Italy Bond Fixed 4.3% 01/Oct/2054 EUR<br>IT0005611741                 | 0.00% IT0005611741                       |
| Japan Bond Fixed 2.1% 20/Sep/2054 JPY 50000<br>JP1300841QA6                       | 0.00% JP1300841QA6                       |
| Republic Of Italy Bond Fixed 0.95% 01/Jun/2032 EUR<br>IT0005466013                | 0.00% IT0005466013                       |
| Japan Bond Fixed 0.9% 20/Mar/2057 JPY 50000<br>JP1400101H56                       | 0.00% JP1400101H56                       |
| Bank Deposit (SEK JPM )                                                           | 0.00%                                    |
| Lowe'S Cos Inc Callable Notes Fixed 1.7% 15-Sep-28<br>US548661ED58                | 0.00% US548661ED58                       |
| Japan Bond Fixed 2.2% 20/Sep/2039 JPY 50000 JP13003119A4                          | 0.00% JP13003119A4                       |
| Japan Bond Fixed 0.7% 20/Dec/2050 JPY 50000<br>JP1300691M16                       | 0.00% JP1300691M16                       |
| Credit Default Swap F 4.34 5 USD1229                                              | 0.00%                                    |
| Republic Of Austria Bond Fixed 3.2% 15/Jul/2039<br>AT0000A3D3Q8                   | 0.00% AT0000A3D3Q8                       |
| Japan Bond Fixed 0.3% 20/Jun/2046 JPY 50000 JP1300511G61                          | 0.00% JP1300511G61                       |
| Japan Bond Fixed 0.8% 20/Mar/2058 JPY 50000 JP1400111J52                          | 0.00% JP1400111J52                       |
| UBS Group Ag                                                                      | 0.00% CH0244767585                       |
| Japan Bond Fixed 0.7% 20/Mar/2051 JPY 50000<br>JP1300701M48                       | 0.00% JP1300701M48                       |
| Republic Of Austria Bond Fixed 0% 20/Oct/2040 EUR<br>AT0000A2KQ43                 | 0.00% AT0000A2KQ43                       |
| Overnight Index Swap SOFR /1.75% USD0627                                          | 0.00%                                    |
| Kingdom Of Spain Bond Fixed 5.75% 30/Jul/2032 EUR<br>ES0000012411                 | 0.00% ES0000012411                       |
| Japan Bond Fixed 2.2% 20/May/2031 JPY 50000<br>JP1300051156                       | 0.00% JP1300051156                       |
| Umb's Mortpass 3.5% 01/Aug/2052 Cl Pn# Sd8236                                     | 0.00% US3132DWEH25                       |
| Petronas Capital Ltd Callable Medium Term Note 4.8% 21-Apr-60<br>USY68856AW66     | 0.00% USY68856AW66                       |
| Japan Bond Fixed 0.7% 20/Sep/2051 JPY 50000<br>JP1300721MA9                       | 0.00% JP1300721MA9                       |
| Union Pacific Corp Callable Notes Fixed 3.799% 06-Apr-71<br>US907818FS27          | 0.00% US907818FS27                       |
| Japan Bond Fixed 0.7% 20/Dec/2051 JPY 50000<br>JP1300731N17                       | 0.00% JP1300731N17                       |
| Japan Bond Fixed 1.5% 20/Dec/2044 JPY 50000 JP1300451EC6                          | 0.00% JP1300451EC6                       |
| Saudi Arabian Oil Co Callable Bond Fixed 2.25% 24-Nov-30<br>XS2262853265          | 0.00% XS2262853265                       |
| Doctors Co An Interinsurance Exchange/The Callable 4.5% 18-Jan-32<br>US256141AB88 | 0.00% US256141AB88                       |
| United Kingdom Of Great Britain And Northern Kering                               | 0.00% GB00BLBDX619                       |
| Japan Bond Fixed 0.8% 20/Jun/2047 JPY 50000 JP1300551H61                          | 0.00% FR0000121485<br>0.00% JP1300551H61 |
| Japan Bond Fixed 1.8% 20/Mar/2032 JPY 50000<br>JP1201341C38                       | 0.00% JP1201341C38                       |
| Japan Bond Fixed 1.7% 20/Dec/2031 JPY 50000 JP1201321BC7                          | 0.00% JP1201321BC7                       |
| Japan Bond Fixed 1.8% 20/Sep/2030 JPY 50000 JP1201221AA5                          | 0.00% JP1201221AA5                       |
| Republic Of Austria Bond Fixed 2.1% 20/Sep/2117<br>AT0000A1XML2                   | 0.00% AT0000A1XML2                       |
| Japan Bond Fixed 0.8% 20/Sep/2047 JPY 50000 JP1300561H93                          | 0.00% JP1300561H93                       |
| Japan Bond Fixed 0.8% 20/Dec/2047 JPY 50000<br>JP1300571HC4                       | 0.00% JP1300571HC4                       |
| Japan Bond Fixed 1.6% 20/Jun/2032 JPY 50000 JP1201391C86                          | 0.00% JP1201391C86                       |

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| Sysmex Corp                                                                  | 0.00% | JP3351100007  |
| Pacific Gas And Electric Co Callable Bond Fixed 4.95% 01-Jul-50 US694308JN86 | 0.00% | US694308JN86  |
| Mitsubishi Electric Corp                                                     | 0.00% | JP3902400005  |
| BUY USD:SELL KRW 18-Jun-25                                                   | 0.00% |               |
| Interest Rate Swap EURI/2 EUR0927                                            | 0.00% |               |
| Japan Bond Fixed 1.6% 20/Dec/2053 JPY 50000 JP1300811Q17                     | 0.00% | JP1300811Q17  |
| Japan Bond Fixed 0.5% 20/Mar/2059 JPY 50000 JP1400121K57                     | 0.00% | JP1400121K57  |
| Republic Of Italy Bond Fixed 4.45% 01/Sep/2043 EUR IT0005530032              | 0.00% | IT0005530032  |
| Overnight Index Swap SONIA /4% GBP0328                                       | 0.00% |               |
| Japan Bond Fixed 0.9% 20/Sep/2048 JPY 50000 JP1300601JA9                     | 0.00% | JP1300601JA9  |
| Japan Bond Fixed 1.5% 20/Mar/2045 JPY 50000 JP1300461F39                     | 0.00% | JP1300461F39  |
| Japan Bond Fixed 0.5% 20/Sep/2046 JPY 50000 JP1300521G93                     | 0.00% | JP1300521G93  |
| Japan Bond Fixed 0.4% 20/Dec/2028 JPY 50000 JP1051661Q33                     | 0.00% | JP1051661Q33  |
| Japan Bond Fixed 0.3% 20/Dec/2028 JPY 50000 JP1470011Q24                     | 0.00% | JP1470011Q24  |
| Japan Bond Fixed 2.2% 20/Mar/2028 JPY 50000 JP1201001839                     | 0.00% | JP1201001839  |
| Japan Bond Fixed 1.4% 20/Sep/2052 JPY 50000 JP1300761NA3                     | 0.00% | JP1300761NA3  |
| Marks & Spencer Group Plc                                                    | 0.00% | GB0031274896  |
| Japan Bond Fixed 2.4% 20/Mar/2037 JPY 50000 JP1300261748                     | 0.00% | JP1300261748  |
| Overnight Index Swap REPO_C/3.925% CAD0626                                   | 0.00% |               |
| Japan Bond Fixed 1.4% 20/Mar/2053 JPY 50000 JP1300781P48                     | 0.00% | JP1300781P48  |
| Japan Bond Fixed 1.5% 20/Jun/2032 JPY 50000 JP1201381C70                     | 0.00% | JP1201381C70  |
| Republic Of Italy Bond Fixed 0% 01/Aug/2026 EUR IT0005454241                 | 0.00% | IT0005454241  |
| Japan Bond Fixed 0.6% 20/Sep/2050 JPY 50000 JP1300681LA7                     | 0.00% | JP1300681LA7  |
| Japan Bond Fixed 1.2% 20/Jun/2053 JPY 50000 JP1300791P79                     | 0.00% | JP1300791P79  |
| Japan Bond Fixed 2.5% 20/Jun/2036 JPY 50000 JP1300231675                     | 0.00% | JP1300231675  |
| Japan Bond Fixed 0.8% 20/Mar/2047 JPY 50000 JP1300541H31                     | 0.00% | JP1300541H31  |
| Japan Bond Fixed 0.4% 20/Dec/2049 JPY 50000 JP1300651L15                     | 0.00% | JP1300651L15  |
| Fhlmcgld Mortpass 3% 01/Feb/2046 GO Pn# G08692                               | 0.00% | US3128MIJXW58 |
| Magnera Corp                                                                 | 0.00% | US55939A1079  |
| Japan Bond Fixed 2.5% 20/Sep/2037 JPY 50000 JP13002717A6                     | 0.00% | JP13002717A6  |
| Japan Bond Fixed 2.1% 20/Mar/2030 JPY 50000 JP1201171A43                     | 0.00% | JP1201171A43  |
| Japan Bond Fixed 2.5% 20/Mar/2036 JPY 50000 JP1300221643                     | 0.00% | JP1300221643  |
| Japan Bond Fixed 0.7% 20/Jun/2048 JPY 50000 JP1300591J79                     | 0.00% | JP1300591J79  |
| Japan Bond Fixed 2.1% 20/Jun/2027 JPY 50000 JP1200961785                     | 0.00% | JP1200961785  |
| Japan Bond Fixed 2% 20/Mar/2052 JPY 50000 JP1400051C51                       | 0.00% | JP1400051C51  |
| Japan Bond Fixed 1% 20/Mar/2052 JPY 50000 JP1300741N49                       | 0.00% | JP1300741N49  |
| Interest Rate Swap CD_K/2.75 KRW0335                                         | 0.00% |               |

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| Japan Bond Fixed 0.6% 20/Dec/2046 JPY 50000<br>JP1300531GC0                 | 0.00% JP1300531GC0 |
| Japan Bond Fixed 1.4% 20/Mar/2055 JPY 50000 JP1400081F45                    | 0.00% JP1400081F45 |
| JPM USD Bank Account                                                        | 0.00%              |
| Republic Of Italy Bond Fixed 3.1% 01/Mar/2040 EUR<br>IT0005377152           | 0.00% IT0005377152 |
| Hyatt Hotels Corp Callable Notes Fixed 5.05% 30-Mar-28<br>US448579AU63      | 0.00% US448579AU63 |
| Japan Bond Fixed 1.7% 20/Mar/2032 JPY 50000<br>JP1201351C43                 | 0.00% JP1201351C43 |
| United States Bond Fixed 6.625% 15-Feb-27 US912810EZ76                      | 0.00% US912810EZ76 |
| United States Bill Zero Cpn 22/May/2025                                     | 0.00% US912797NM51 |
| Japan Bond Fixed 1.9% 20/Mar/2053 JPY 50000<br>JP1400061D58                 | 0.00% JP1400061D58 |
| CES JPY/USD 0626                                                            | 0.00%              |
| Japan Bond Fixed 0.6% 20/Jun/2050 JPY 50000 JP1300671L78                    | 0.00% JP1300671L78 |
| Japan Bond Fixed 0.7% 01/Feb/2027 JPY 50000 JP1024691R25                    | 0.00% JP1024691R25 |
| Dexcom Inc                                                                  | 0.00% US2521311074 |
| Japan Bond Fixed 2.2% 20/Mar/2049 JPY 50000<br>JP1400021950                 | 0.00% JP1400021950 |
| Japan Bond Fixed 2.3% 20/Jun/2026 JPY 50000 JP1200881660                    | 0.00% JP1200881660 |
| Bank Deposit (USD For Ca Coll Morgan Stanley )                              | 0.00%              |
| Interest Rate Swap EUR/0.054 EUR0550                                        | 0.00%              |
| Capri Holdings Ltd                                                          | 0.00% VGG1890L1076 |
| JYSKE Realkredit A/S Bond Fixed 1.5% 01/Oct/2053<br>DK0009403644            | 0.00% DK0009403644 |
| Japan Bond Fixed 1.9% 20/Jun/2031 JPY 50000 JP1201281B64                    | 0.00% JP1201281B64 |
| Republic Of Italy Bond Fixed 1.7% 01/Sep/2051 EUR<br>IT0005425233           | 0.00% IT0005425233 |
| Fhlmcgld Mortpass 3% 01/Mar/2045 G0 Pn# G08631                              | 0.00% US3128MJVZ08 |
| Japan Bond Fixed 1.8% 20/Sep/2043 JPY 50000 JP1300401D91                    | 0.00% JP1300401D91 |
| Charter Communications Operating Llc / Charter 3.85% 01-Apr-61 US161175BY99 | 0.00% US161175BY99 |
| Japan Bond Fixed 1.7% 20/Jun/2044 JPY 50000 JP1300431E60                    | 0.00% JP1300431E60 |
| BUY USD:SELL DKK 01-Apr-25                                                  | 0.00%              |
| Moncler Spa                                                                 | 0.00% IT0004965148 |
| SGS Sa-Reg                                                                  | 0.00% CH1256740924 |
| Vat Group Ag                                                                | 0.00% CH0311864901 |
| Overnight Index Swap SOFR /3.25% USD0635                                    | 0.00%              |
| Vertex Pharmaceuticals Inc                                                  | 0.00% US92532F1003 |
| Bank Deposit (CAD Futures Rbc )                                             | 0.00%              |
| Enbridge US Inc Commercial Paper Zero Cpn                                   | 0.00% US29251UR420 |
| Canada Bond Fixed 8% 01/Jun/2027 CAD 1000<br>CA135087VW17                   | 0.00% CA135087VW17 |
| Japan Bond Fixed 0.7% 20/Dec/2048 JPY 50000 JP1300611K15                    | 0.00% JP1300611K15 |
| Broadcom Inc Commercial Paper Zero Cpn 08/May/2025                          | 0.00% US11135MS800 |
| Japan Bond Fixed 2.3% 20/Jun/2035 JPY 50000 JP1300191572                    | 0.00% JP1300191572 |
| Japan Bond Fixed 0.4% 20/Mar/2050 JPY 50000 JP1300661L47                    | 0.00% JP1300661L47 |
| Japan Bond Fixed 1.7% 20/Mar/2054 JPY 50000<br>JP1400071E55                 | 0.00% JP1400071E55 |
| Republic Of Italy Bond Fixed 2.8% 01/Mar/2067 EUR<br>IT0005217390           | 0.00% IT0005217390 |

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| Japan Bond Fixed 2.4% 20/Mar/2048 JPY 50000<br>JP14000117B7                    | 0.00% JP14000117B7 |
| Umbs Mortpass 3.5% 01/Dec/2052 CI Pn# Sd2107                                   | 0.00% US3132DPKU11 |
| Microsoft Corp Callable Notes Fixed 2.921% 17-Mar-52<br>US594918CE21           | 0.00% US594918CE21 |
| Colgate Palmolive Co                                                           | 0.00% US1941621039 |
| Republic Of Poland Bond Fixed 4% 25/Apr/2047 PLN<br>PL0000109765               | 0.00% PL0000109765 |
| Japan Bond Fixed 2.5% 20/Mar/2038 JPY 50000<br>JP1300281845                    | 0.00% JP1300281845 |
| Japan Bond Fixed 2.2% 20/Sep/2028 JPY 50000 JP12010618A8                       | 0.00% JP12010618A8 |
| Cash Deposit (J.P. Morgan SGD)                                                 | 0.00%              |
| Japan Bond Fixed 0.4% 20/Jun/2049 JPY 50000 JP1300631K78                       | 0.00% JP1300631K78 |
| Roadster Finance Dac Callable Medium Term Note 2.375% 08-Dec-32 XS1732478265   | 0.00% XS1732478265 |
| Republic Of Italy Bond Fixed 0.85% 15/Jan/2027 EUR<br>IT0005390874             | 0.00% IT0005390874 |
| Elia Group Sa Nv Rights                                                        | 0.00% BE0970187903 |
| French Republic Bond Fixed 3.75% 25/May/2056 EUR 1<br>FR001400XJJ3             | 0.00% FR001400XJJ3 |
| Japan Bond Fixed 1.7% 20/Jun/2032 JPY 50000 JP1201371C64                       | 0.00% JP1201371C64 |
| Republic Of Italy Bond Fixed 1.5% 30/Apr/2045 EUR<br>IT0005438004              | 0.00% IT0005438004 |
| Japan Bond Fixed 1.6% 20/Mar/2032 JPY 50000<br>JP1201361C58                    | 0.00% JP1201361C58 |
| Umbs Mortpass 3.5% 01/Oct/2054 CI Pn# Ma5526<br>US31418FD877                   | 0.00% US31418FD877 |
| Oneok Partners Lp Callable Notes Fixed 6.125% 01-Feb-41<br>US68268NAG88        | 0.00% US68268NAG88 |
| BUY USD:SELL ILS 16-Apr-25                                                     | 0.00%              |
| Japan Bond Fixed 1.5% 20/Mar/2033 JPY 50000<br>JP1201441D44                    | 0.00% JP1201441D44 |
| HSBC Holdings Plc Callable Notes Variable 11-Aug-28 11-Aug-28 US404280DG12     | 0.00% US404280DG12 |
| Brooklyn Union Gas Co/The Callable Notes Fixed 4.632% 05-Aug-27 US114259AV67   | 0.00% US114259AV67 |
| Clorox Co/The Callable Notes Fixed 3.9% 15-May-28<br>US189054AW99              | 0.00% US189054AW99 |
| BUY GBP:SELL NZD 04-04-2025 0.445022                                           | 0.00%              |
| Terna - Rete Elettrica Nazionale Callable Medium 0.375% 23-Jun-29 XS2357205587 | 0.00% XS2357205587 |
| Republic Of Austria Bond Fixed 1.5% 02/Nov/2086<br>AT0000A1PEF7                | 0.00% AT0000A1PEF7 |
| Japan Bond Fixed 1.4% 20/Dec/2032 JPY 50000 JP1300091319                       | 0.00% JP1300091319 |
| Gnma 2005-64 Za 5.5% 20/Aug/2035                                               | 0.00% US38374LF225 |
| Cash Deposit (J.P. Morgan SEK)                                                 | 0.00%              |
| Kingdom Of Belgium Bond Fixed 0.1% 22/Jun/2030 EUR<br>BE0000349580             | 0.00% BE0000349580 |
| BUY BRL:SELL USD 02-Apr-25                                                     | 0.00%              |
| Interest Rate Swap EURI/2.27 EUR0355                                           | 0.00%              |
| Japan Bond Fixed 2.3% 20/Dec/2036 JPY 50000 JP1300251715                       | 0.00% JP1300251715 |
| Republic Of Italy Bond Fixed 3.25% 01/Sep/2046 EUR<br>IT0005083057             | 0.00% IT0005083057 |
| Bank Deposit (NOK Ccp Vm Morgan Stanley )                                      | 0.00%              |
| Umbs Mortpass 3.5% 01/Jul/2052 CI Pn# Fs5555<br>US3140XME518                   | 0.00% US3140XME518 |
| Umbs Mortpass 3.5% 01/Nov/2053 CI Pn# Ma5230<br>US31418EY462                   | 0.00% US31418EY462 |
| Umbs Mortpass 3.5% 01/Mar/2053 CI Pn# Ma4963<br>US31418EQR44                   | 0.00% US31418EQR44 |

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| United States Bond Fixed 6.75% 15-Aug-26 US912810EX29                         | 0.00% US912810EX29 |
| Swiss Re Treasury US Corp Callable Notes Fixed 4.25% 06-Dec-42 US87089HAB96   | 0.00% US87089HAB96 |
| Japan Bond Fixed 2.4% 20/Nov/2031 JPY 50000 JP13000611B1                      | 0.00% JP13000611B1 |
| Japan Bond Fixed 2.3% 20/May/2032 JPY 50000 JP1300071253                      | 0.00% JP1300071253 |
| JP1300071253                                                                  |                    |
| Umbs Mortpass 3.5% 01/Jan/2053 CI Pn# Ma4902                                  | 0.00% US31418ENU00 |
| US31418ENU00                                                                  |                    |
| Umbs Mortpass 3.5% 01/Nov/2054 CI Pn# Fs9439                                  | 0.00% US3140XRPZ23 |
| US3140XRPZ23                                                                  |                    |
| Umbs Mortpass 3.5% 01/Jan/2054 CI Pn# Qh8434                                  | 0.00% US3133CMLP77 |
| Romania Medium Term Note Fixed 2% 28/Jan/2032 EUR                             | 0.00% XS2109812508 |
| XS2109812508                                                                  |                    |
| Overnight Index Swap SOFR /3.5% USD1225                                       | 0.00%              |
| Fhlmc Remics 3699 Fd Floating 15/Jul/2040                                     | 0.00% US3137A0AK16 |
| Republic Of Austria Bond Fixed 0.7% 20/Apr/2071                               | 0.00% AT0000A2QQB6 |
| AT0000A2QQB6                                                                  |                    |
| Unilever Capital Corp Callable Notes Fixed 1.375% 14-Sep-30                   | 0.00% US904764BK20 |
| US904764BK20                                                                  |                    |
| BUY USD:SELL NZD 01-Apr-25                                                    | 0.00%              |
| Pacific Gas And Electric Co Callable Notes Fixed 4.75% 15-Feb-44 US694308HH37 | 0.00% US694308HH37 |
| 44 US694308HH37                                                               |                    |
| Japan Bond Fixed 0.4% 20/Sep/2049 JPY 50000 JP1300641KA3                      | 0.00% JP1300641KA3 |
| BUY USD:SELL GBP 02-May-25                                                    | 0.00%              |
| Bank Deposit (NOK JPM )                                                       | 0.00%              |
| Pacific Gas And Electric Co Callable Notes Fixed 4.25% 15-Mar-46 US694308HN05 | 0.00% US694308HN05 |
| 46 US694308HN05                                                               |                    |
| Fhlmc Structured Pass-Through Certificates T-62                               | 0.00% US31395HHV50 |
| Japan Bond Fixed 2.2% 20/Mar/2050 JPY 50000                                   | 0.00% JP1400031A58 |
| JP1400031A58                                                                  |                    |
| Pacific Gas And Electric Co Callable Notes Fixed 3.95% 01-Dec-47 US694308HY69 | 0.00% US694308HY69 |
| 47 US694308HY69                                                               |                    |
| Japan Bond Fixed 2.5% 20/Sep/2036 JPY 50000 JP13002416A5                      | 0.00% JP13002416A5 |
| BUY USD:SELL NZD 04-04-2025 0.57475                                           | 0.00%              |
| Overnight Index Swap SONIA /3.75% GBP0327                                     | 0.00%              |
| Bank Deposit (USD Opt Coll Rbc )                                              | 0.00%              |
| Umbs Mortpass 3.5% 01/Aug/2052 CI Pn# Bv7920                                  | 0.00% US3140MMYS11 |
| US3140MMYS11                                                                  |                    |
| Umbs Mortpass 3.5% 01/Mar/2052 CI Pn# Bv4158                                  | 0.00% US3140MHTQ25 |
| US3140MHTQ25                                                                  |                    |
| Bank Deposit (CHF JPM )                                                       | 0.00%              |
| Overnight Index Swap SOFR /4.05% USD1028                                      | 0.00%              |
| Republic Of Italy Bond Fixed 2.15% 01/Sep/2052 EUR                            | 0.00% IT0005480980 |
| IT0005480980                                                                  |                    |
| Japan Bond Fixed 2% 20/Mar/2027 JPY 50000 JP1200931739                        | 0.00% JP1200931739 |
| Interest Rate Swap BBR /4.25 AUD0333                                          | 0.00%              |
| Umbs Mortpass 3.5% 01/Aug/2052 CI Pn# Ma4699                                  | 0.00% US31418EGH71 |
| US31418EGH71                                                                  |                    |
| BUY USD:SELL NZD 04-04-2025 0.5708                                            | 0.00%              |
| Umbs Mortpass 3.5% 01/May/2052 CI Pn# Ma4600                                  | 0.00% US31418EDE77 |
| US31418EDE77                                                                  |                    |
| Swap Call Option 0.040 Usd0925                                                | 0.00%              |
| Umbs Mortpass 3.5% 01/Jul/2052 CI Pn# Sd8226                                  | 0.00% US3132DWD757 |
| BUY USD:SELL TWD 20-Aug-25                                                    | 0.00%              |
| JPM DKK Bank Account                                                          | 0.00%              |
| Japan Bond Fixed 2% 20/Dec/2033 JPY 50000 JP1300131420                        | 0.00% JP1300131420 |
| BUY AUD:SELL NZD 30-04-2025 0.911058                                          | 0.00%              |
| Republic Of Austria Bond Fixed 0.85% 30/Jun/2120                              | 0.00% AT0000A2HLC4 |
| AT0000A2HLC4                                                                  |                    |

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| Kingdom Of Belgium Bond Fixed 1.4% 22/Jun/2053 EUR<br>BE0000355645                  | 0.00% BE0000355645 |
| Novastar Mortgage Funding Trust Series 2005-4                                       | 0.00% US66987WDE49 |
| Republic Of Italy Bond Fixed 2.15% 01/Mar/2072 EUR<br>IT0005441883                  | 0.00% IT0005441883 |
| 3 Month Sofr Fut Interest Rate 15/Sep/2026 Sfrm6                                    | 0.00%              |
| BUY USD:SELL JPY 02-Jun-25                                                          | 0.00%              |
| Kommunalbanken As Medium Term Note Fixed 1.9% 19-Jan-<br>27 AU3CB0285849            | 0.00% AU3CB0285849 |
| Bank Deposit (USD Bilat Coll UBS )                                                  | 0.00%              |
| Cash Deposit (J.P. Morgan BRA)                                                      | 0.00%              |
| Republic Of Italy Bond Fixed 5% 01/Sep/2040 EUR<br>IT0004532559                     | 0.00% IT0004532559 |
| Dexus Industria Reit                                                                | 0.00% AU0000192833 |
| Overnight Index Swap REPO_C/3.25% CAD0653                                           | 0.00%              |
| Fnma Remics 2003-34 A1 6% 25/Apr/2043                                               | 0.00% US31393CEY57 |
| Eurohome Uk Mortgages 2007 -1 Plc 2007-1 A                                          | 0.00% XS0290416527 |
| Thornburg Mortgage Securities Trust 2005-1 2005-1                                   | 0.00% US885220HB24 |
| Kingdom Of Belgium Bond Fixed 3% 22/Jun/2033 EUR<br>BE0000357666                    | 0.00% BE0000357666 |
| Bank Deposit (CZK Ccp Vm Morgan Stanley )                                           | 0.00%              |
| Umbs Mortpass 3.5% 01/Dec/2052 Cl Pn# Ma4838<br>US31418ELU28                        | 0.00% US31418ELU28 |
| Kingdom Of Belgium Bond Fixed 1% 22/Jun/2026 EUR<br>BE0000337460                    | 0.00% BE0000337460 |
| Fxo CAD USD 1.385 0925 P                                                            | 0.00%              |
| BUY USD:SELL NZD 04-04-2025 0.57415                                                 | 0.00%              |
| Swap Call Option 0.040 Usd0625                                                      | 0.00%              |
| Kingdom Of Belgium Bond Fixed 2.85% 22/Oct/2034<br>BE0000360694                     | 0.00% BE0000360694 |
| Kingdom Of Belgium Bond Fixed 0.8% 22/Jun/2027 EUR<br>BE0000341504                  | 0.00% BE0000341504 |
| Japan Bond Fixed 2.1% 20/Sep/2029 JPY 50000 JP1201131990                            | 0.00% JP1201131990 |
| Wamu Mortgage Pass-Through Certificates Series                                      | 0.00% US92922F4M79 |
| Kingdom Of Belgium Bond Fixed 0.8% 22/Jun/2028 EUR<br>BE0000345547                  | 0.00% BE0000345547 |
| Can 10Yr Bond Fut Bond 19/Jun/2025 Cnm5 Comdty                                      | 0.00%              |
| Kingdom Of Belgium Bond Fixed 0% 22/Oct/2027 EUR<br>BE0000351602                    | 0.00% BE0000351602 |
| Kingdom Of Belgium Bond Fixed 2.75% 22/Apr/2039<br>BE0000356650                     | 0.00% BE0000356650 |
| Enel Americas Sa Callable Notes Fixed 4% 25-Oct-26<br>US29274FAF18                  | 0.00% US29274FAF18 |
| Overnight Index Swap SOFR /3.666% USD1134                                           | 0.00%              |
| Umbs Mortpass 3.5% 01/Aug/2053 Cl Pn# Sd4518                                        | 0.00% US3132DSAT96 |
| Repurchase Agreement Fixed 4.41% 02/Apr/2025 USD<br>1Zs2X7D5 - Repurchase Agreement | 0.00% REPO ZS2X7D5 |
| Interest Rate Swap BBR /3.75 NZD0627                                                | 0.00%              |
| BUY USD:SELL TWD 25-Apr-25                                                          | 0.00%              |
| BUY USD:SELL MYR 23-Apr-25                                                          | 0.00%              |
| Mcdonald'S Corp Callable Medium Term Note Fixed 4.6% 26-<br>May-45 US58013MEV28     | 0.00% US58013MEV28 |
| Umbs Mortpass 3.5% 01/Dec/2053 Cl Pn# By1300<br>US3140NHNS36                        | 0.00% US3140NHNS36 |
| Umbs Mortpass 3% 01/Apr/2052 Cl Pn# Fs4377<br>US3140XK2K51                          | 0.00% US3140XK2K51 |
| Kingdom Of Belgium Bond Fixed 1.45% 22/Jun/2037<br>BE0000344532                     | 0.00% BE0000344532 |
| Bank Deposit (SEK Ccp Vm Morgan Stanley )                                           | 0.00%              |
| Overnight Index Swap TONAR /1.5% JPY0355                                            | 0.00%              |
| S&P Global Inc Callable Notes Fixed 1.25% 15-Aug-30<br>US78409VAS34                 | 0.00% US78409VAS34 |
| Umbs Mortpass 3.5% 01/Feb/2052 Cl Pn# Bv0853<br>US3140MD5P93                        | 0.00% US3140MD5P93 |

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| US 10Yr Note (Cbt) Bond 18/Jun/2025 Tym5 Comdty          | 0.00%              |
| Overnight Index Swap SOFR /4.228% USD0825                | 0.00%              |
| Mansard Mortgages 2007-2 Plc 2007-2X A1 Floating         | 0.00% XS0333305299 |
| Oneok Inc Callable Notes Fixed 4.45% 01/Sep/2049         | 0.00% US682680AZ68 |
| US682680AZ68                                             |                    |
| Umbs Mortpass 3.5% 01/Jun/2052 Cl Pn# Fs3546             | 0.00% US3140XJ5G49 |
| US3140XJ5G49                                             |                    |
| Credit Default Swap ITRAXX 1 EUR0635                     | 0.00%              |
| BUY USD:SELL NZD 04-04-2025 0.57095                      | 0.00%              |
| Umbs Mortpass 3% 01/Feb/2052 Cl Pn# Fs1507               | 0.00% US3140XGU987 |
| US3140XGU987                                             |                    |
| Kingdom Of Belgium Bond Fixed 1.7% 22/Jun/2050 EUR       | 0.00% BE0000348574 |
| BE0000348574                                             |                    |
| Umbs Mortpass 3.5% 01/Dec/2053 Cl Pn# Ma5262             | 0.00% US31418EZ451 |
| US31418EZ451                                             |                    |
| Overnight Index Swap SOFR /3.75% USD1226                 | 0.00%              |
| Kingdom Of Belgium Bond Fixed 0.4% 22/Jun/2040 EUR       | 0.00% BE0000350596 |
| BE0000350596                                             |                    |
| Overnight Index Swap TONAR /0.75% JPY0330                | 0.00%              |
| Japan Bond Fixed 1.7% 20/Dec/2032 JPY 50000 JP1201411CC4 | 0.00% JP1201411CC4 |
|                                                          |                    |
| BUY USD:SELL SGD 02-May-25                               | 0.00%              |
| Republic Of Italy Bond Fixed 2.25% 01/Sep/2036 EUR       | 0.00% IT0005177909 |
| IT0005177909                                             |                    |
| Bank Deposit (USD Bilat Coll Nomura )                    | 0.00%              |
| Canada Bond Fixed 3.245% 24/Aug/2027 CAD 1000            | 0.00% CA135087P733 |
| CA135087P733                                             |                    |
| Bank Deposit (CHF Ccp Vm Morgan Stanley )                | 0.00%              |
| USC USCPI /2.52 USD0330                                  | 0.00%              |
| Interest Rate Swap BBR /4.5 AUD0635                      | 0.00%              |
| USC USCPI /2.5025 USD0330                                | 0.00%              |
| Overnight Index Swap SOFR /3.765% USD0255                | 0.00%              |
| CSMC Series 2010-18R 2010-18R 4A4 Variable               | 0.00% US22944JDG31 |
| Overnight Index Swap SOFR /3.25% USD0355                 | 0.00%              |
| Kingdom Of Belgium Bond Fixed 1.25% 22/Apr/2033          | 0.00% BE0000346552 |
| BE0000346552                                             |                    |
| BUY USD:SELL HKD 02-Apr-25                               | 0.00%              |
| BUY NZD:SELL USD 04-04-2025 1.7795178                    | 0.00%              |
| Kingdom Of Belgium Bond Fixed 0.35% 22/Jun/2032          | 0.00% BE0000354630 |
| BE0000354630                                             |                    |
| Kingdom Of Belgium Bond Fixed 0% 22/Oct/2031 EUR         | 0.00% BE0000352618 |
| BE0000352618                                             |                    |
| BUY NZD:SELL EUR 04-04-2025 1.913828                     | 0.00%              |
| BUY USD:SELL TWD 16-Jul-25                               | 0.00%              |
| Kingdom Of Belgium Bond Fixed 3.45% 22/Jun/2043          | 0.00% BE0000359688 |
| BE0000359688                                             |                    |
| JYSKE Realkredit A/S Bond Fixed 1% 01/Oct/2050 DKK       | 0.00% DK0009397739 |
| DK0009397739                                             |                    |
| BUY USD:SELL IDR 23-Apr-25                               | 0.00%              |
| Overnight Index Swap SOFR /3.85% USD1028                 | 0.00%              |
| Bank Deposit (MXN JPM )                                  | 0.00%              |
| BUY USD:SELL KRW 12-Jun-25                               | 0.00%              |
| Overnight Index Swap SOFR /3.795% USD0834                | 0.00%              |
| BUY USD:SELL NZD 04-04-2025 0.57495                      | 0.00%              |
| Overnight Index Swap SARON /0.294% CHF0227               | 0.00%              |
| BUY INR:SELL USD 15-Apr-25                               | 0.00%              |
| BUY USD:SELL SGD 02-Apr-25                               | 0.00%              |
| BUY USD:SELL NZD 04-04-2025 0.57215                      | 0.00%              |
| JPM EUR Bank Account                                     | 0.00%              |
| Overnight Index Swap SOFR /3.772% USD0355                | 0.00%              |
| BUY GBP:SELL USD 02-Apr-25                               | 0.00%              |
| Japan Bond Fixed 1.7% 20/Jun/2033 JPY 50000 JP1300111372 | 0.00% JP1300111372 |
|                                                          |                    |
| Brisbane Airport Corp 30/06/2026 3.10%                   | 0.00% AU3CB0272847 |
| Interest Rate Swap EURI/2.282 EUR0355                    | 0.00%              |

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| Interest Rate Swap KLIB/3.5 MYR0330                   | 0.00%              |
| BUY USD:SELL JPY 27-May-25                            | 0.00%              |
| BUY USD:SELL PEN 24-Jul-25                            | 0.00%              |
| BUY NZD:SELL USD 07-05-2025 1.7456577                 | 0.00%              |
| BUY USD:SELL ZAR 16-Apr-25                            | 0.00%              |
| BUY USD:SELL CHF 02-May-25                            | 0.00%              |
| Swap Call Option 0.045 Usd0825                        | 0.00%              |
| Overnight Index Swap SARON /0.3% CHF0227              | 0.00%              |
| Fxo CZK EUR 24.70 1225 P                              | 0.00%              |
| Bear Stearns Arm Trust 2003-7 2003-7 6A Variable      | 0.00% US07384MYW62 |
| Overnight Index Swap SOFR /3.81% USD1028              | 0.00%              |
| BUY USD:SELL MXN 18-Jun-25                            | 0.00%              |
| 3 Month Sofr Fut Interest Rate 16/Jun/2026 Sfrh6      | 0.00%              |
| Overnight Index Swap SARON /0.282% CHF0227            | 0.00%              |
| BUY USD:SELL CAD 08-Sep-25                            | 0.00%              |
| BUY USD:SELL CNY 09-Apr-25                            | 0.00%              |
| Overnight Index Swap SOFR /3.781% USD1153             | 0.00%              |
| JPM GBP Bank Account                                  | 0.00%              |
| Overnight Index Swap SOFR /3.611% USD0834             | 0.00%              |
| Overnight Index Swap SOFR /3.790% USD1153             | 0.00%              |
| Overnight Index Swap SOFR /3.782% USD1153             | 0.00%              |
| BUY INR:SELL USD 07-Apr-25                            | 0.00%              |
| Fxo CZK EUR 24.75 1225 P                              | 0.00%              |
| Credit Default Swap CDX.NA 1 USD0635                  | 0.00%              |
| Fxo CZK EUR 24.65 0326 P                              | 0.00%              |
| Bank Deposit (CZK JPM )                               | 0.00%              |
| BUY USD:SELL CNY 08-May-25                            | 0.00%              |
| JPM JPY Bank Account                                  | 0.00%              |
| BUY EGP:SELL USD 25-Aug-25                            | 0.00%              |
| BUY EGP:SELL USD 30-Apr-25                            | 0.00%              |
| Euro-Schatz Fut Bond 06/Jun/2025 Dum5 Comdty          | 0.00% DE000F1B2N11 |
| BUY EGP:SELL USD 10-Jun-25                            | 0.00%              |
| NYKredit Realkredit As Bond Fixed 1% 01/Oct/2053      | 0.00% DK0009527376 |
| DK0009527376                                          |                    |
| Bank Deposit (MYR JPM )                               | 0.00%              |
| BUY DKK:SELL USD 02-Apr-25                            | 0.00%              |
| Bank Deposit (DKK JPM )                               | 0.00%              |
| JPM AUD Bank Account                                  | 0.00%              |
| BUY NZD:SELL CAD 07-05-2025 1.2221921                 | 0.00%              |
| CES JPY/USD 0930                                      | 0.00%              |
| BUY EUR:SELL NZD 04-04-2025 0.53129                   | 0.00%              |
| BUY USD:SELL PEN 01-Oct-25                            | 0.00%              |
| BUY INR:SELL USD 30-Apr-25                            | 0.00%              |
| BUY EGP:SELL USD 27-May-25                            | 0.00%              |
| BUY CNY:SELL USD 12-May-25                            | 0.00%              |
| BUY EGP:SELL USD 26-Aug-25                            | 0.00%              |
| BUY RON:SELL USD 12-May-25                            | 0.00%              |
| Swap Call Option 0.044 Usd0525                        | 0.00%              |
| BUY CNY:SELL USD 18-Jun-25                            | 0.00%              |
| BUY USD:SELL NZD 02-04-2025 0.57015                   | 0.00%              |
| BUY EGP:SELL USD 18-Jun-25                            | 0.00%              |
| Credit Default Swap ITALY 1 USD0625                   | 0.00%              |
| BUY EGP:SELL USD 07-Apr-25                            | 0.00%              |
| BUY INR:SELL USD 21-Apr-25                            | 0.00%              |
| Overnight Index Swap SOFR /3.7% USD0249               | 0.00%              |
| Gnma 2017-133 Ec 3% 20/May/2047                       | 0.00% US38380HCH30 |
| Gnma 2017-121 Pe 3% 20/Jul/2046                       | 0.00% US38380TV370 |
| BUY EGP:SELL USD 04-Jun-25                            | 0.00%              |
| BUY NGN:SELL USD 19-May-25                            | 0.00%              |
| BUY USD:SELL TWD 21-Apr-25                            | 0.00%              |
| BUY EGP:SELL USD 03-Apr-25                            | 0.00%              |
| BUY CNY:SELL USD 01-Apr-25                            | 0.00%              |
| BUY USD:SELL NZD 01-04-2025 0.57285                   | 0.00%              |
| BUY USD:SELL TWD 14-Apr-25                            | 0.00%              |
| NZ Rural Land Co Ltd Warrant Expiring 30/11/25 \$1.20 | 0.00% NZNZLE000553 |

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|----------------------------------------------------|--------------------|
| BUY EGP:SELL USD 29-May-25                         | 0.00%              |
| BUY NGN:SELL USD 16-Jun-25                         | 0.00%              |
| BUY EGP:SELL USD 22-Jul-25                         | 0.00%              |
| BUY EGP:SELL USD 03-Jun-25                         | 0.00%              |
| Asx Spi 200 Index Future June 15                   | 0.00%              |
| Bank Deposit (USD Tba Coll Mizuho )                | 0.00%              |
| BUY INR:SELL USD 02-May-25                         | 0.00%              |
| BUY IDR:SELL USD 07-May-25                         | 0.00%              |
| BUY NZD:SELL EUR 07-05-2025 1.889327               | 0.00%              |
| BUY JPY:SELL NZD 02-04-2025 85.10344               | 0.00%              |
| Cash Deposit (J.P. Morgan NOK)                     | 0.00%              |
| BUY NGN:SELL USD 17-Jun-25                         | 0.00%              |
| BUY NZD:SELL AUD 07-05-2025 1.0995028              | 0.00%              |
| Swap Call Option 0.047 Usd0825                     | 0.00%              |
| BUY INR:SELL USD 28-Apr-25                         | 0.00%              |
| BUY USD:SELL KRW 07-Apr-25                         | 0.00%              |
| BUY USD:SELL TWD 07-Apr-25                         | 0.00%              |
| BUY EGP:SELL USD 06-May-25                         | 0.00%              |
| BUY USD:SELL SGD 01-Apr-25                         | 0.00%              |
| Bank Deposit (USD Tba Coll BNP )                   | 0.00%              |
| BUY NZD:SELL JPY 07-05-2025 0.0116164              | 0.00%              |
| Cash Deposit (J.P. Morgan MXN)                     | 0.00%              |
| BUY GBP:SELL NZD 01-04-2025 0.442646               | 0.00%              |
| BUY USD:SELL PEN 18-Sep-25                         | 0.00%              |
| Overnight Index Swap TONAR /0.75% JPY0327          | 0.00%              |
| BUY USD:SELL KRW 14-Apr-25                         | 0.00%              |
| BUY KZT:SELL USD 17-Sep-25                         | 0.00%              |
| BUY AUD:SELL NZD 30-04-2025 0.90885                | 0.00%              |
| Cash Deposit (J.P. Morgan ZAR)                     | 0.00%              |
| BUY CZK:SELL EUR 18-Dec-25                         | 0.00%              |
| JPM CZK Bank Account                               | 0.00%              |
| Bank Deposit (PLN JPM )                            | 0.00%              |
| BUY CNY:SELL USD 16-Jul-25                         | 0.00%              |
| BUY NZD:SELL USD 04-04-2025 1.7456577              | 0.00%              |
| Bank Deposit (ILS JPM )                            | 0.00%              |
| BUY SEK:SELL USD 02-Apr-25                         | 0.00%              |
| BUY USD:SELL INR 07-Apr-25                         | 0.00%              |
| Bank Deposit (Ron JPM )                            | 0.00%              |
| BUY EUR:SELL NZD 01-04-2025 0.529289               | 0.00%              |
| Overnight Index Swap SOFR /3.803% USD0255          | 0.00%              |
| Bank Deposit (CNY JPM )                            | 0.00%              |
| BUY USD:SELL THB 19-May-25                         | 0.00%              |
| BUY AUD:SELL NZD 07-05-2025 0.909502               | 0.00%              |
| BUY USD:SELL IDR 21-Apr-25                         | 0.00%              |
| Cash Deposit (J.P. Morgan ILS)                     | 0.00%              |
| BUY NGN:SELL USD 18-Jun-25                         | 0.00%              |
| BUY USD:SELL EGP 03-Apr-25                         | 0.00%              |
| BUY USD:SELL SEK 01-04-2025 0.099551               | 0.00%              |
| BUY NZD:SELL JPY 04-04-2025 0.0116164              | 0.00%              |
| BUY USD:SELL CAD 01-04-2025 0.6948065              | 0.00%              |
| BUY USD:SELL GBP 01-04-2025 1.2907497              | 0.00%              |
| Bank Deposit (ZAR JPM )                            | 0.00%              |
| BUY TWD:SELL USD 20-Aug-25                         | 0.00%              |
| BUY NZD:SELL AUD 02-04-2025 1.1004998              | 0.00%              |
| Bank Deposit (Huf JPM )                            | 0.00%              |
| NYKredit Realkredit As Notes Fixed 1.5% 01-Oct-52  | 0.00% DK0009527616 |
| DK0009527616                                       |                    |
| BUY AUD:SELL NZD 01-04-2025 0.909502               | 0.00%              |
| JYSKE Realkredit A/S Bond Fixed 1% 01/Oct/2050 DKK | 0.00% DK0009397069 |
| DK0009397069                                       |                    |
| NYKredit Realkredit As Bond Fixed 1% 01/Oct/2050   | 0.00% DK0009524431 |
| DK0009524431                                       |                    |
| NYKredit Realkredit As Bond Fixed 2.5% 01/Jul/2053 | 0.00% DK0009535122 |
| DK0009535122                                       |                    |

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|----------------------------------------------------------------|-------|--------------|
| Realkredit Danmark A/S Bond Fixed 2.5% 01/Oct/2053             | 0.00% | DK0004622842 |
| DK0004622842                                                   |       |              |
| NZD Bank Account                                               | 0.00% |              |
| NYKredit Realkredit As Bond Fixed 2% 01/Oct/2053               | 0.00% | DK0009528697 |
| DK0009528697                                                   |       |              |
| Bank Deposit (USD Ccp Vm Credit Suisse )                       | 0.00% |              |
| Nordea Kredit Realkreditaktieselskab Bond Fixed 1% 01-Oct-50   | 0.00% | DK0002044551 |
| DK0002044551                                                   |       |              |
| Realkredit Danmark A/S Bond Fixed 2% 01/Oct/2053               | 0.00% | DK0004620127 |
| DK0004620127                                                   |       |              |
| Cash Deposit (J.P. Morgan HUF)                                 | 0.00% |              |
| Bank Deposit (NZD Ccp Vm Barclays )                            | 0.00% |              |
| Realkredit Danmark A/S Bond Fixed 1% 01/Oct/2050               | 0.00% | DK0004612454 |
| DK0004612454                                                   |       |              |
| Realkredit Danmark A/S Bond Fixed 1% 01/Oct/2053               | 0.00% | DK0004616018 |
| DK0004616018                                                   |       |              |
| JYSKE Realkredit A/S Bond Fixed 1.5% 01/Oct/2053               | 0.00% | DK0009403727 |
| DK0009403727                                                   |       |              |
| Bank Deposit (GBP Ccp Vm Credit Suisse )                       | 0.00% |              |
| JYSKE Realkredit A/S Bond Fixed 1.5% 01/Oct/2037               | 0.00% | DK0009387771 |
| DK0009387771                                                   |       |              |
| NYKredit Realkredit As Bond Fixed 1% 01/Oct/2050               | 0.00% | DK0009522815 |
| DK0009522815                                                   |       |              |
| NYKredit Realkredit As Bond Fixed 2.5% 01/Oct/2036             | 0.00% | DK0009795627 |
| DK0009795627                                                   |       |              |
| Nordea Kredit Realkreditaktieselskab Bond Fixed 2.5% 01-Oct-47 | 0.00% | DK0002030683 |
| DK0002030683                                                   |       |              |
| NYKredit Realkredit As Bond Fixed 2% 01/Jul/2037               | 0.00% | DK0009798647 |
| DK0009798647                                                   |       |              |
| NYKredit Realkredit As Bond Fixed 2% 01/Oct/2050               | 0.00% | DK0009513582 |
| DK0009513582                                                   |       |              |
| JYSKE Realkredit A/S Bond Fixed 1.5% 01/Jul/2050               | 0.00% | DK0009393746 |
| DK0009393746                                                   |       |              |
| NYKredit Realkredit As Bond Fixed 1% 01/Oct/2053               | 0.00% | DK0009527293 |
| DK0009527293                                                   |       |              |
| NYKredit Realkredit As Bond Fixed 1.5% 01/Oct/2037             | 0.00% | DK0009504326 |
| DK0009504326                                                   |       |              |
| Nordea Kredit Realkreditaktieselskab Bond Fixed 2% 01-Oct-47   | 0.00% | DK0002032978 |
| DK0002032978                                                   |       |              |
| Realkredit Danmark A/S Medium Term Note Fixed 2.5% 01-Apr-36   | 0.00% | DK0009292120 |
| DK0009292120                                                   |       |              |
| Realkredit Danmark A/S Medium Term Note Fixed 2.5% 01-Apr-47   | 0.00% | DK0009292559 |
| DK0009292559                                                   |       |              |
| NYKredit Realkredit As Bond Fixed 2% 01/Oct/2047               | 0.00% | DK0009504169 |
| DK0009504169                                                   |       |              |
| NYKredit Realkredit As Bond Fixed 2.5% 01/Oct/2047             | 0.00% | DK0009798803 |
| DK0009798803                                                   |       |              |
| JYSKE Realkredit A/S Bond Fixed 3% 01/Oct/2047 DKK             | 0.00% | DK0009381576 |
| DK0009381576                                                   |       |              |
| Bank Bukopin Tbk Pt                                            | 0.00% | ID1000103609 |
| JYSKE Realkredit A/S Bond Fixed 2% 01/Oct/2047 DKK             | 0.00% | DK0009387698 |
| DK0009387698                                                   |       |              |
| HSBC EUR Bank Account                                          | 0.00% |              |
| Realkredit Danmark A/S Bond Fixed 2% 01/Oct/2047               | 0.00% | DK0009297194 |
| DK0009297194                                                   |       |              |
| Bank Deposit (CAD Ccp Vm Credit Suisse )                       | 0.00% |              |
| HSBC GBP Bank Account                                          | 0.00% |              |
| Bank Deposit (Thb JPM )                                        | 0.00% |              |
| NYKredit Realkredit As Bond Fixed 3% 01/Oct/2047               | 0.00% | DK0009795460 |
| DK0009795460                                                   |       |              |
| Bank Deposit (AUD Ccp Vm Credit Suisse )                       | 0.00% |              |
| Bank Deposit (MXN Ccp Vm Credit Suisse )                       | 0.00% |              |
| Bank Deposit (SGD Ccp Vm Morgan Stanley )                      | 0.00% |              |
| Units                                                          | 0.00% |              |
| JPM IDR Bank Account                                           | 0.00% |              |

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|------------------------------------------------|-------|--------------|
| Bank Deposit (CNY Ccp Vm Morgan Stanley )      | 0.00% |              |
| Bank Deposit (KRW Ccp Vm Barclays )            | 0.00% |              |
| Bank Deposit (KRW Ccp Vm Credit Suisse )       | 0.00% |              |
| Bank Deposit (KRW Ccp Vm Morgan Stanley )      | 0.00% |              |
| HSBC CAD Bank Account                          | 0.00% |              |
| TBA UMBS Single Family 30Yr 2.0 04/25          | 0.00% | US01F0206460 |
| Bank Deposit (CNY Ccp Vm Barclays )            | 0.00% |              |
| Bank Deposit (SEK Ccp Vm Credit Suisse )       | 0.00% |              |
| Bank Deposit (CNY Ccp Vm Credit Suisse )       | 0.00% |              |
| Bank Deposit (ILS Ccp Vm Morgan Stanley )      | 0.00% |              |
| Bank Deposit (SGD Ccp Vm Credit Suisse )       | 0.00% |              |
| Bank Deposit (MXN Ccp Vm Morgan Stanley )      | 0.00% |              |
| Bank Deposit (EUR Ccp Vm Credit Suisse )       | 0.00% |              |
| BUY USD:SELL CHF 01-04-2025 1.1302632          | 0.00% |              |
| BUY GBP:SELL NZD 04-04-2025 0.442646           | 0.00% |              |
| HSBC CHF Bank Account                          | 0.00% |              |
| BUY NZD:SELL USD 02-04-2025 1.7456577          | 0.00% |              |
| BUY NZD:SELL EUR 04-04-2025 1.889327           | 0.00% |              |
| BUY NZD:SELL GBP 04-04-2025 2.2591416          | 0.00% |              |
| BUY NZD:SELL AUD 04-04-2025 1.0995028          | 0.00% |              |
| BUY NGN:SELL USD 13-Jun-25                     | 0.00% |              |
| BUY NZD:SELL GBP 02-04-2025 0.441156           | 0.00% |              |
| BUY GBP:SELL USD 01-04-2025 0.7737543          | 0.00% |              |
| BUY INR:SELL USD 05-May-25                     | 0.00% |              |
| BUY USD:SELL NOK 02-May-25                     | 0.00% |              |
| BUY NZD:SELL JPY 01-04-2025 0.0116164          | 0.00% |              |
| BUY USD:SELL IDR 30-Apr-25                     | 0.00% |              |
| BUY JPY:SELL NZD 04-04-2025 86.085034          | 0.00% |              |
| BUY NZD:SELL GBP 02-04-2025 2.2667718          | 0.00% |              |
| BUY USD:SELL SEK 02-May-25                     | 0.00% |              |
| BUY USD:SELL EUR 02-04-2025 1.0810498          | 0.00% |              |
| BUY JPY:SELL NZD 07-05-2025 86.085034          | 0.00% |              |
| BUY EUR:SELL CZK 18-Dec-25                     | 0.00% |              |
| BUY PEN:SELL USD 21-Apr-25                     | 0.00% |              |
| BUY HKD:SELL USD 02-Apr-25                     | 0.00% |              |
| BUY USD:SELL NZD 07-05-2025 0.57285            | 0.00% |              |
| BUY USD:SELL MXN 02-May-25                     | 0.00% |              |
| BUY USD:SELL CNY 01-Apr-25                     | 0.00% |              |
| BUY NZD:SELL EUR 01-04-2025 1.889327           | 0.00% |              |
| BUY USD:SELL IDR 09-Apr-25                     | 0.00% |              |
| BUY NZD:SELL EUR 02-04-2025 1.8960797          | 0.00% |              |
| BUY PLN:SELL USD 02-Apr-25                     | 0.00% |              |
| BUY NZD:SELL GBP 07-05-2025 2.2591416          | 0.00% |              |
| BUY NGN:SELL USD 23-Jun-25                     | 0.00% |              |
| Overnight Index Swap SARON /0.342% CHF0527     | 0.00% |              |
| BUY USD:SELL PLN 02-May-25                     | 0.00% |              |
| BUY KZT:SELL USD 08-Sep-25                     | 0.00% |              |
| BUY USD:SELL CNY 12-May-25                     | 0.00% |              |
| BUY NOK:SELL USD 02-Apr-25                     | 0.00% |              |
| BUY USD:SELL HKD 02-May-25                     | 0.00% |              |
| BUY EUR:SELL NZD 02-04-2025 0.527404           | 0.00% |              |
| BUY USD:SELL IDR 08-May-25                     | 0.00% |              |
| BUY EUR:SELL NZD 04-04-2025 0.529289           | 0.00% |              |
| Interest Rate Swap CNRE/1.5 CNY0331            | 0.00% |              |
| BUY USD:SELL IDR 16-Apr-25                     | 0.00% |              |
| BUY AUD:SELL NZD 04-04-2025 0.909502           | 0.00% |              |
| BUY MYR:SELL USD 23-Apr-25                     | 0.00% |              |
| Overnight Index Swap SOFR /4.1% USD0327        | 0.00% |              |
| BUY TWD:SELL USD 14-Apr-25                     | 0.00% |              |
| BUY KRW:SELL USD 18-Jun-25                     | 0.00% |              |
| Overnight Index Swap SOFR /4.75% USD0725       | 0.00% |              |
| Overnight Index Swap SOFR /3.860% USD0255      | 0.00% |              |
| BUY MXN:SELL USD 18-Jun-25                     | 0.00% |              |
| BUY PLN:SELL USD 20-Jun-25                     | 0.00% |              |
| Aust 3Yr Bond Fut Bond 16/Jun/2025 Ymm5 Comdty | 0.00% |              |

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|-------------------------------------------|-------|
| Overnight Index Swap SOFR /3.806% USD0255 | 0.00% |
| BUY CNY:SELL USD 20-Aug-25                | 0.00% |
| BUY KRW:SELL USD 21-Apr-25                | 0.00% |
| Swap Put Option 0.026 Eur0425             | 0.00% |
| BUY TWD:SELL USD 07-Apr-25                | 0.00% |
| BUY USD:SELL EUR 01-Apr-25                | 0.00% |
| BUY NGN:SELL USD 12-May-25                | 0.00% |
| Overnight Index Swap SOFR /3.752% USD1028 | 0.00% |
| Fxo CAD USD 1.32 0925 P                   | 0.00% |
| BUY USD:SELL IDR 09-May-25                | 0.00% |
| Swap Put Option 0.039 Usd0425             | 0.00% |
| BUY NZD:SELL USD 02-04-2025 1.7539244     | 0.00% |
| Swap Call Option 0.035 Usd0425            | 0.00% |
| BUY PEN:SELL USD 15-Apr-25                | 0.00% |
| Overnight Index Swap REPO_C/2.75% CAD0335 | 0.00% |
| BUY CAD:SELL USD 03-04-2025 1.4327493     | 0.00% |
| BUY CAD:SELL NZD 04-04-2025 0.818202      | 0.00% |
| BUY KRW:SELL USD 28-Apr-25                | 0.00% |
| BUY KRW:SELL USD 14-Apr-25                | 0.00% |
| BUY USD:SELL PEN 18-Jun-25                | 0.00% |
| BUY USD:SELL DKK 02-May-25                | 0.00% |
| Swap Put Option 0.040 Usd0425             | 0.00% |
| BUY KZT:SELL USD 15-Dec-25                | 0.00% |
| Credit Default Swap CDX.NA 1 USD1234      | 0.00% |
| Interest Rate Swap CNRE/2.25 CNY0929      | 0.00% |
| Interest Rate Swap CD_K/2.5 KRW0930       | 0.00% |
| BUY USD:SELL PEN 08-Aug-25                | 0.00% |
| BUY KRW:SELL USD 07-Apr-25                | 0.00% |
| Overnight Index Swap SOFR /3.94% USD0826  | 0.00% |
| BUY CNY:SELL USD 09-Apr-25                | 0.00% |
| BUY USD:SELL CNY 18-Jun-25                | 0.00% |
| BUY KZT:SELL USD 12-Sep-25                | 0.00% |
| BUY KZT:SELL USD 11-Sep-25                | 0.00% |
| BUY IDR:SELL USD 09-Apr-25                | 0.00% |
| BUY PLN:SELL USD 06-Jun-25                | 0.00% |
| Interest Rate Swap MIBO/6 INR0930         | 0.00% |
| BUY USD:SELL PEN 12-Aug-25                | 0.00% |
| BUY USD:SELL INR 28-Apr-25                | 0.00% |
| BUY CAD:SELL USD 08-Sep-25                | 0.00% |
| BUY USD:SELL PEN 12-May-25                | 0.00% |
| BUY USD:SELL PEN 28-Apr-25                | 0.00% |
| BUY AUD:SELL NZD 04-04-2025 0.907556      | 0.00% |
| BUY USD:SELL NZD 04-04-2025 0.57285       | 0.00% |
| BUY NZD:SELL USD 01-Apr-25                | 0.00% |
| BUY IDR:SELL USD 16-Apr-25                | 0.00% |
| BUY JPY:SELL USD 28-Apr-25                | 0.00% |
| Interest Rate Swap KLIB/3.75 MYR0934      | 0.00% |
| Overnight Index Swap SOFR /4.02% USD0526  | 0.00% |
| Swap Call Option 0.023 Eur0425            | 0.00% |
| BUY CHF:SELL USD 02-Apr-25                | 0.00% |
| Overnight Index Swap SOFR /3.661% USD0829 | 0.00% |
| BUY PEN:SELL USD 09-Apr-25                | 0.00% |
| Overnight Index Swap SOFR /3.884% USD0335 | 0.00% |
| Swap Put Option 0.044 Usd0625             | 0.00% |
| BUY MXN:SELL USD 02-Apr-25                | 0.00% |
| BUY JPY:SELL USD 02-Jun-25                | 0.00% |
| BUY USD:SELL PEN 22-Apr-25                | 0.00% |
| Interest Rate Swap PRIB/1.9125 CZK0129    | 0.00% |
| BUY AUD:SELL NZD 04-04-2025 0.901102      | 0.00% |
| BUY USD:SELL PEN 21-Apr-25                | 0.00% |
| Swap Call Option 0.037 Usd0425            | 0.00% |
| BUY JPY:SELL USD 27-May-25                | 0.00% |
| Interest Rate Swap STIB/2.4737 SEK0230    | 0.00% |
| Overnight Index Swap REPO_C/2.5% CAD0152  | 0.00% |
| Swap Put Option 0.043 Usd0625             | 0.00% |

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| BUY USD:SELL PEN 09-Apr-25                       | 0.00%              |
| Overnight Index Swap SOFR /3.975% USD0335        | 0.00%              |
| BUY JPY:SELL USD 20-Jun-25                       | 0.00%              |
| Overnight Index Swap SOFR /3.814% USD1134        | 0.00%              |
| Overnight Index Swap SOFR /3.886% USD1153        | 0.00%              |
| Interest Rate Swap BBR /4.25 AUD0335             | 0.00%              |
| Overnight Index Swap SOFR /3.905% USD0826        | 0.00%              |
| Overnight Index Swap SOFR /3.865% USD0530        | 0.00%              |
| Overnight Index Swap SOFR /4.016% USD1154        | 0.00%              |
| Swap Put Option 0.043 Usd0925                    | 0.00%              |
| Overnight Index Swap SOFR /3.839% USD0631        | 0.00%              |
| 10 Year US 04/25/2025                            | 0.00%              |
| Swap Put Option 0.042 Usd0625                    | 0.00%              |
| BUY USD:SELL CNY 20-Aug-25                       | 0.00%              |
| BUY SGD:SELL USD 02-Apr-25                       | 0.00%              |
| Overnight Index Swap SORA /2.5% SGD0327          | 0.00%              |
| BUY TWD:SELL USD 25-Apr-25                       | 0.00%              |
| Overnight Index Swap SOFR /3.913% USD1153        | 0.00%              |
| BUY USD:SELL PEN 15-Apr-25                       | 0.00%              |
| MSCI Eafe Fut Jun25                              | 0.00%              |
| Overnight Index Swap SOFR /3.954% USD1154        | 0.00%              |
| BUY PLN:SELL USD 13-Jun-25                       | 0.00%              |
| TBA UMBS Single Family 30Yr 4.0 05/25            | 0.00% US01F0406516 |
| Overnight Index Swap SOFR /3.75% USD1229         | 0.00%              |
| BUY ZAR:SELL USD 16-Apr-25                       | 0.00%              |
| BUY JPY:SELL NZD 04-04-2025 84.441943            | 0.00%              |
| Overnight Index Swap SOFR /3.964% USD1154        | 0.00%              |
| Short Euro-Btp Fu Bond 06/Jun/2025 Btsm5 Comdty  | 0.00% DE000F1B2NE2 |
| US Long Bond(Cbt) Bond 18/Jun/2025 Usm5 Comdty   | 0.00%              |
| BUY IDR:SELL USD 23-Apr-25                       | 0.00%              |
| Overnight Index Swap REPO_C/2.88% CAD0933        | 0.00%              |
| BUY NZD:SELL USD 04-04-2025 1.7539244            | 0.00%              |
| Interest Rate Swap NIBO/2 NOK0927                | 0.00%              |
| Interest Rate Swap EURI/2.75 EUR0939             | 0.00%              |
| Overnight Index Swap SOFR /4.1% USD1231          | 0.00%              |
| Euro-Buxl 30Y Bnd Bond 06/Jun/2025 Ubm5 Comdty   | 0.00% DE000F1B2NK9 |
| Interest Rate Swap KLIB/3.75 MYR0933             | 0.00%              |
| BUY USD:SELL PEN 14-May-25                       | 0.00%              |
| Overnight Index Swap ESTR /1.795% EUR1029        | 0.00%              |
| Aust 10Y Bond Fut Bond 16/Jun/2025 Xmm5 Comdty   | 0.00%              |
| BUY USD:SELL PEN 08-May-25                       | 0.00%              |
| Euro-Oat Future Bond 06/Jun/2025 Oatm5 Comdty    | 0.00% DE000F1B2NL7 |
| Interest Rate Swap EURI/2.3425 EUR0130           | 0.00%              |
| 3 Month Sofr Fut Interest Rate 17/Mar/2026 Sfrz5 | 0.00%              |
| Bank Deposit (USD Futures JPMorgan )             | 0.00%              |
| BUY NZD:SELL USD 04-04-2025 1.7477934            | 0.00%              |
| Long Gilt Future June 25                         | 0.00%              |
| Overnight Index Swap SOFR /3.75% USD0625         | 0.00%              |
| Overnight Index Swap SOFR /4.129% USD1154        | 0.00%              |
| Long Gilt Future Bond 26/Jun/2025 G M5 Comdty    | 0.00% GB00MDWGH25  |
| Overnight Index Swap SOFR /3.959% USD1154        | 0.00%              |
| Overnight Index Swap REPO_C/3.5% CAD0634         | 0.00%              |
| Credit Default Swap KOREA 1 USD1229              | 0.00%              |
| Overnight Index Swap REPO_C/3.3% CAD0633         | 0.00%              |
| Overnight Index Swap REPO_C/3.7% CAD0933         | 0.00%              |
| Overnight Index Swap REPO_C/3% CAD0634           | 0.00%              |
| Overnight Index Swap ESTR /1.922% EUR1029        | 0.00%              |
| Overnight Index Swap REPO_C/3.75% CAD1233        | 0.00%              |
| BUY NZD:SELL USD 04-04-2025 1.7210223            | 0.00%              |
| BUY USD:SELL JPY 02-Apr-25                       | 0.00%              |
| Overnight Index Swap REPO_C/1.9% CAD1229         | 0.00%              |
| Overnight Index Swap ESTR /2.027% EUR1029        | 0.00%              |
| Interest Rate Swap EURI/2.25 EUR0942             | 0.00%              |
| BUY USD:SELL JPY 20-Jun-25                       | 0.00%              |
| Overnight Index Swap SONIA /3.75% GBP0355        | 0.00%              |

|                                                    |        |              |
|----------------------------------------------------|--------|--------------|
| 3 Month Sofr Fut Interest Rate 16/Dec/2025 Sfru5   | 0.00%  |              |
| US Ultra Bond Cbt Bond 18/Jun/2025 Wnm5 Comdty     | 0.00%  |              |
| Overnight Index Swap REPO_C/3.25% CAD0333          | 0.00%  |              |
| BUY USD:SELL JPY 12-May-25                         | 0.00%  |              |
| Overnight Index Swap SOFR /3.843% USD1134          | 0.00%  |              |
| BUY USD:SELL JPY 28-Apr-25                         | 0.00%  |              |
| Overnight Index Swap SOFR /3.998% USD1154          | 0.00%  |              |
| 3 Month Sofr Fut Interest Rate 17/Jun/2025 Sfrh5   | 0.00%  |              |
| Bank Deposit (NZD Ccp Vm Morgan Stanley )          | 0.00%  |              |
| Bank Deposit (USD Bilat Coll Westpac )             | 0.00%  |              |
| Overnight Index Swap TONAR /0.45% JPY1251          | 0.00%  |              |
| Overnight Index Swap SOFR /3.25% USD0628           | 0.00%  |              |
| Overnight Index Swap REPO_C/3.18% CAD0633          | 0.00%  |              |
| BUY USD:SELL JPY 02-May-25                         | 0.00%  |              |
| Interest Rate Swap EURI/2.25 EUR0937               | 0.00%  |              |
| BUY USD:SELL BRL 02-Apr-25                         | 0.00%  |              |
| Interest Rate Swap EURI/3 EUR0333                  | 0.00%  |              |
| Overnight Index Swap TONAR /1% JPY0934             | 0.00%  |              |
| Overnight Index Swap SOFR /4.115% USD1154          | 0.00%  |              |
| Interest Rate Swap EURI/2.25 EUR0930               | 0.00%  |              |
| BUY USD:SELL MXN 02-Apr-25                         | 0.00%  |              |
| 3 Month Sofr Fut Interest Rate 16/Sep/2025 Sfrm5   | 0.00%  |              |
| Bank Deposit (GBP Futures Citi )                   | 0.00%  |              |
| Credit Default Swap ITRAXX 1 EUR0630               | 0.00%  |              |
| Overnight Index Swap THOR /2.75% THB0934           | 0.00%  |              |
| Overnight Index Swap TONAR /1% JPY0332             | 0.00%  |              |
| Jpn 10Y Bond(Ose) Bond 13/Jun/2025 Jbm5 Comdty     | 0.00%  |              |
| Swap Put Option 0.004 Eur0525                      | 0.00%  |              |
| Interest Rate Swap EURI/3.5356 EUR0925             | 0.00%  |              |
| Bank Deposit (JPY Futures Rbc )                    | 0.00%  |              |
| Overnight Index Swap REPO_C/1.5% CAD0630           | 0.00%  |              |
| Bank Deposit (AUD Futures Rbc )                    | 0.00%  |              |
| BUY USD:SELL DKK 01-Apr-26                         | 0.00%  |              |
| BUY USD:SELL EUR 02-May-25                         | 0.00%  |              |
| Overnight Index Swap SORA /2.75% SGD0929           | 0.00%  |              |
| Interest Rate Swap CNRE/1.5 CNY0630                | 0.00%  |              |
| BUY USD:SELL PLN 02-Apr-25                         | 0.00%  |              |
| S&P500 Emini Futures Jun25                         | 0.00%  |              |
| BUY AUD:SELL USD 02-Apr-25                         | -0.01% |              |
| Interest Rate Swap BBR /3.75 AUD0330               | -0.01% |              |
| BUY USD:SELL NZD 04-04-2025 0.56035                | -0.01% |              |
| Overnight Index Swap TONAR /1% JPY0335             | -0.01% |              |
| BUY CAD:SELL USD 02-Apr-25                         | -0.01% |              |
| Bank Deposit (USD For Ca Coll Citi )               | -0.01% |              |
| Topix Index Future June 25                         | -0.01% |              |
| Bank Deposit (USD Tba Coll Wells Fargo )           | -0.01% |              |
| Overnight Index Swap SONIA /3% GBP0627             | -0.01% |              |
| Cash Deposit (J.P. Morgan USD)                     | -0.01% |              |
| BUY USD:SELL CHF 02-Apr-25                         | -0.01% |              |
| BUY NZD:SELL GBP 04-04-2025 2.2470799              | -0.01% |              |
| BUY NZD:SELL AUD 30-04-2025 1.0978238              | -0.01% |              |
| Bank Deposit (USD Bilat Coll Credit Agr & Inv Ca ) | -0.01% |              |
| Bank Deposit (EUR Futures Citi )                   | -0.01% |              |
| Bank Deposit (EUR Futures Rbc )                    | -0.01% |              |
| Euro-Bund Future June 25                           | -0.01% |              |
| BUY USD:SELL DKK 02-Apr-25                         | -0.01% |              |
| Overnight Index Swap TONAR /1% JPY0644             | -0.01% |              |
| Euro-Btp Future Bond 06/Jun/2025 lkm5 Comdty       | -0.01% | DE000F1B2NF9 |
| BUY NZD:SELL AUD 17-04-2025 1.0968941              | -0.01% |              |
| Bank Deposit (USD Tba Coll Barclays )              | -0.01% |              |
| Overnight Index Swap TONAR /0% JPY0331             | -0.02% |              |
| BUY USD:SELL SEK 02-Apr-25                         | -0.02% |              |
| Overnight Index Swap SONIA /3.5% GBP0330           | -0.02% |              |
| Bank Deposit (USD Bilat Coll Deutsche Bank )       | -0.02% |              |
| Bank Deposit (USD Bilat Coll Barclays )            | -0.02% |              |

|                                           |                |              |
|-------------------------------------------|----------------|--------------|
| Overnight Index Swap SOFR /4.15% USD1134  | -0.02%         |              |
| BUY USD:SELL NOK 02-Apr-25                | -0.02%         |              |
| Bank Deposit (USD Tba Coll JPMorgan )     | -0.03%         |              |
| ETRSI USNDD FEDE USD 0826                 | -0.03%         |              |
| Bank Deposit (USD Tba Coll Bank Of Ny )   | -0.03%         |              |
| Interest Rate Swap EURI/2.25 EUR0935      | -0.03%         |              |
| Bank Deposit (USD Bilat Coll JPMorgan )   | -0.03%         |              |
| BUY USD:SELL GBP 02-Apr-25                | -0.03%         |              |
| TBA UMBS Single Family 30Yr 3.5 05/25     | -0.04%         | US01F0326581 |
| Bank Deposit (USD Ccp Vm JPMorgan )       | -0.04%         |              |
| BUY NZD:SELL EUR 04-04-2025 1.8559831     | -0.05%         |              |
| ETRSI USNDD FEDE USD 0525                 | -0.06%         |              |
| TBA UMBS Single Family 30Yr 6.5 04/25     | -0.07%         | US01F0626485 |
| Other                                     | -0.08%         |              |
| ETRSI USNDD FEDE USD 0226                 | -0.09%         |              |
| ETRSI USNDD FEDE USD 0825                 | -0.10%         |              |
| Bank Deposit (USD Ccp Vm Morgan Stanley ) | -0.13%         |              |
| BUY NZD:SELL USD 02-May-25                | -0.14%         |              |
| TBA UMBS Single Family 15Yr 2.0 04/25     | -0.17%         | US01F0204481 |
| TBA UMBS Single Family 30Yr 4.5 06/25     | -0.18%         | US01F0426654 |
| Bank Deposit (USD For Ca Coll JPMorgan )  | -0.18%         |              |
| BUY USD:SELL EUR 02-Apr-25                | -0.26%         |              |
| TBA UMBS Single Family 30Yr 2.0 05/25     | -0.41%         | US01F0206536 |
| Payables                                  | -24.72%        |              |
| <b>Total</b>                              | <b>100.00%</b> |              |