

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	1	Offer number	OFR11087
Fund name		Fund number	FND2481
Period disclosure applies [dd/mm/yyyy]			
Asset name	% of fund net assets	Security code	
ISHARES CORE GLOBAL AGGREGATE BOND UCITS ETF	23.19%	IE00BYV3HN70	
NZD CASH ACCOUNT (ANZ BANK)	2.33%		
OUTSTANDING SETTLEMENTS	2.32%		
NEW ZEALAND GOVERNMENT 0.25% 15/05/2028	2.17%	NZGOVDT528C6	
NEW ZEALAND GOVERNMENT 4.50% 15/05/2030	2.05%	NZGOVDT530C2	
NEW ZEALAND GOVERNMENT 3.50% 14/04/2033	2.03%	NZGOVDT433C9	
NEW ZEALAND GOVERNMENT 3.00% 20/04/2029	1.86%	NZGOVDT429C7	
NEW ZEALAND GOVERNMENT 1.50% 15/05/2031	1.82%	NZGOVDT531C0	
ISHARES CHINA CNY BOND UCITS ETF	1.71%	IE00BKT6RT64	
NEW ZEALAND GOVERNMENT 4.50% 15/05/2035	1.66%	NZGOVDT535C1	
NEW ZEALAND GOVERNMENT 2.00% 15/05/2032	1.56%	NZGOVDT532C8	
NEW ZEALAND GOVERNMENT 4.50% 15/04/2027	1.42%	NZGOVDT427C1	
NEW ZEALAND GOVERNMENT 4.25% 15/05/2034	1.23%	NZGOVDT534C4	
NEW ZEALAND GOVERNMENT 4.25% 15/05/2036	1.05%	NZGOVDT536C9	
NEW ZEALAND GOVERNMENT 0.50% 15/05/2026	0.93%	NZGOVDT526C0	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.89%	NZLGFD009C0	
3.50% 14/04/33			
NEW ZEALAND GOVERNMENT 2.75% 15/04/2037	0.85%	NZGOVDT437C0	
BANK OF NEW ZEALAND 0.00% 18/11/2025	0.78%	NZF01DT932C5	
MUFG BANK LTD AUCKLAND 0.00% 24/11/2025	0.78%	NZMUFD0328L0	
HOUSING NEW ZEALAND LTD 4.422% 15/10/27	0.78%	NZHNZD0008L2	
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2028	0.76%	NZLGFD018C1	
USD CASH ACCOUNT (BNP PARIBAS)	0.70%		
WESTPAC NEW ZEALAND LTD 4.337% 24/09/2029	0.67%	NZWNZD0929L8	
RABOBANK NEDERLAND/NZ 3.80% 8/12/2026	0.63%	NZRABD021C9	
NZ LOCAL GOVT FUND AGENC 4.50% 15/04/2027	0.62%	NZLGFD007C4	
ASB BANK LTD 4.04% 5/12/2025	0.60%	DU0TZ25D05A2	
HOUSING NEW ZEALAND LTD 3.42% 18/10/28	0.59%	NZHNZD0628L7	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY	0.59%	NZLGFD014C0	
1.50% 15/04/26			
HOUSING NEW ZEALAND LTD 2.183% 24/04/30	0.59%	NZHNZD0230L2	
NEW ZEALAND GOVERNMENT 2.75% 15/05/2051	0.59%	NZGOVDT551C8	
WESTPAC BANK WELLINGTON 0.00% 15/12/2025	0.58%	NZF08DTA42C7	
MUFG BANK LTD AUCKLAND 0.00% 16/12/2025	0.58%	NZMUFD0350L4	
ASB BANK LIMITED 4.10% 2/09/2030	0.58%	NZABBDG007C1	
NEW ZEALAND GOVERNMENT 1.75% 15/05/2041	0.56%	NZGOVDT541C9	
AUCKLAND AIRPORT 6.22% 11/10/25 FRN	0.55%	NZAIAD1025L3	
HOUSING NEW ZEALAND LTD 1.534% 10/09/35	0.55%	NZHNZD0935L6	
NEW ZEALAND GOVERNMENT 5.00% 15/05/2054	0.54%	NZGOVDT554C2	
ASB BANK LIMITED 5.928% 16/11/2026	0.53%	NZABBDG006C3	
NZ LOCAL GOVT FUND AGENC 2.25% 15/05/2031	0.51%	NZLGFD017C3	
KIWIBANK LTD 3.73% 13/06/2028	0.41%	NZKIWD0628L8	
COMMUNITY HOUSING FA 3.893% 26/09/2030	0.40%	NZCHFD0930L2	
BANK OF NEW ZEALAND 3.74% 23/11/2026	0.40%	NZBNZD0404C2	
ANZ BANK WELLINGTON 3.40% 22/10/2025	0.39%	DU0TZ25O22D8	
NZD BANK OF CHINA	0.39%		
AUCKLAND INTL AIRPORT 0.00% 15/10/2025	0.39%	NZAIADP288L1	
WESTPAC BANK WELLINGTON 0.00% 16/10/2025	0.39%	NZF08DT999C7	
GENESIS ENERGY LTD 0.00% 2/12/2025	0.39%	NZGNEDT154C3	
FONTERRA CO-OP GROUP LTD 0.00% 4/12/2025	0.39%	NZFCGDT629C6	
WESTPAC NEW ZEALAND LTD 3.455% 6/07/2026	0.37%	NZWNZD0726L8	
NZ LOCAL GOVT FUND AGENC 1.50% 20/04/2029	0.37%	NZLGFD012C4	
GENESIS ENERGY LTD 0.00% 29/10/2025	0.36%	NZGNEDT151C9	
SBS BANK 6.14% 7/03/2029	0.36%	NZSBBDT370C8	
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD 300126	0.35%	DU0TZ26130A0	
3.45 TD			
WESTPAC NEW ZEALAND LTD 6.73% 14/02/2034	0.35%	NZWNZD022L8	
ANZ BANK NEW ZEALAND LTD 4.63% 20/02/2030	0.34%	NZANBD026C2	
MERIDIAN ENERGY LIMITED 4.55% 11/03/2032	0.34%	NZMELDT122C4	
KIWIBANK LTD 2.635% 5/10/2026	0.34%	NZKIWD1026L4	

NEW ZEALAND POST LIMITED 291225 PNOTE	0.33% NZNZPDP363L9
HOUSING NEW ZEALAND LTD 2.247% 05/10/26	0.33% NZHNZD0001L7
RABOBANK NEDERLAND/NZ 5.31% 5/04/2029	0.32% NZRABDT023C5
NZ LOCAL GOVT FUND AGENC 2.00% 15/04/2037	0.32% NZLGFD016C5
ICBC NEW ZEALAND LTD 3.75% 13/10/2025	0.32% DU0TZ25O13A3
NZ LOCAL GOVT FUND AGENC 4.50% 15/05/2030	0.31% NZLGFD020C7
BANK OF NEW ZEALAND 3.805% 19/11/2027	0.28% NZBNZDT405C9
GENESIS ENERGY LTD 0.00% 1/10/2025	0.27% NZGNEDT148C5
PORT OF TAURANGA LIMITED 0.00% 31/10/2025	0.27% NZPOTDP304L0
WATERCARE SERVICES LTD 0.00% 14/11/2025	0.27% NZWSLDT002C0
PORT OF TAURANGA LIMITED 0.00% 17/12/2025	0.27% NZPOTDP351L1
MERIDIAN ENERGY LTD 0.00% 23/12/2025	0.27% NZMELDT124C0
ASB BANK LIMITED 0.00% 18/10/2027	0.26% NZABBDT045C6
KFW 1.75% 19/05/2028	0.25% NZKFZDT004C9
DUNEDIN CITY TREASURY 1.93% 18/04/2028	0.25% NZDCTDT199C7
ANZ BANK NEW ZEALAND LTD 5.22% 16/02/2028	0.25% NZANBDT025C4
ICBC NEW ZEALAND LTD 3.75% 9/02/2026	0.24% DU0TZ26209A2
BANK OF NEW ZEALAND 4.985% 7/06/2027	0.24% NZBNZDT401C8
DUNEDIN CITY TREAS LTD 0.00% 7/10/2025	0.24% NZDCTDT319C1
GENESIS ENERGY LTD 0.00% 9/10/2025	0.23% NZGNEDT149C3
MUFG BANK LTD AUCKLAND 0.00% 7/11/2025	0.23% NZMUFD0311L6
POWERCO LIMITED 0.00% 14/11/2025	0.23% NZPWCDT025C5
MUFG BANK LTD AUCKLAND 0.00% 18/11/2025	0.23% NZMUFD0322L3
DUNEDIN CITY TREAS LTD 0.00% 19/11/2025	0.23% NZDCTDT323C3
GREATER WELLINGTON RC 0.00% 21/01/2026	0.23% NZWRCDT311C7
SBS BANK 4.32% 18/03/2027	0.23% NZSBBDT297C3
KIWIWIBANK LTD 6.254% 19/10/2028	0.22% NZKIWD1028L0
KIWIWIBANK LTD 4.746% 11/12/2029	0.21% NZKIWD1229L4
CHRISTCHURCH CITY HLDGS 5.043% 6/04/2028	0.21% NZCCHDT901C1
MERCURY NZ LTD 5.64% 19/06/2028	0.20% NZMICYDG006C1
CHORUS LTD 6.38% 6/12/2028	0.20% NZCNUDT003C6
WATERCARE SERVICES LTD 3.847% 30/09/2030	0.20% NZWSLDT003C8
BANK OF CHINA LTD/NZ 4.10% 18/12/2025	0.20% DU0TZ25D18B3
ASB BANK LTD 4.07% 17/12/2025	0.20% DU0TZ25D17A7
CHINA CONSTRUCT BANK NZ 4.35% 2/11/2026	0.20% NZCCBDT015C6
ICBC NEW ZEALAND LTD 3.75% 7/10/2025	0.20% DU0TZ25O07A5
BANK OF CHINA 170326 3.75 TD	0.20% DU0TZ26317A3
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD 160326	0.20% DU0TZ26316A5
3.45 TD	
WATERCARE SERVICES LTD 0.00% 14/10/2025	0.20% NZWSLDT001C2
CONTACT ENERGY LIMITED 0.00% 10/11/2025	0.20% NZCENDP314L2
PORT OF TAURANGA LIMITED 0.00% 17/11/2025	0.20% NZPOTDP321L4
MUFG BANK LTD AUCKLAND 0.00% 11/12/2025	0.19% NZMUFD0345L4
GENESIS ENERGY LTD 0.00% 15/12/2025	0.19% NZGNEDT155C0
US TREASURY N/B 4.50% 15/04/2027	0.19% US91282CKJ98
ASB BANK LIMITED 5.524% 21/06/2027	0.19% NZABBDT044C9
CHORUS LTD 2.51% 2/12/2030	0.19% NZCNUDT005C1
BANK OF NEW ZEALAND 1.884% 8/06/2026	0.18% NZBNZDT397C8
FONTERRA COOPERATIVE GRP 4.60% 8/11/2029	0.18% NZFCGDG006C2
US TREASURY N/B 4.625% 15/06/2027	0.18% US91282CKV27
US TREASURY N/B 4.25% 15/01/2028	0.18% US91282CMF58
GENESIS ENERGY LTD 0.00% 10/11/2025	0.16% NZGNEDT152C7
AUCKLAND COUNCIL 3.338% 27/07/2026	0.16% NZAKCDT410C0
BANK OF NEW ZEALAND 4.889% 19/11/2029	0.16% NZBNZDT406C7
WELLINGTON INTL AIRPORT 6.02% 4/09/2030	0.16% NZWIAD0100L9
US TREASURY N/B 4.50% 15/05/2027	0.15% US91282CKR15
MERIDIAN ENERGY LIMITED 5.40% 21/03/2030	0.15% NZMELDT105C9
US TREASURY N/B 3.875% 31/05/2027	0.15% US91282CNE74
US TREASURY N/B 4.25% 30/11/2026	0.15% US91282CLY56
NZ LOCAL GOVT FUND AGENC 4.50% 14/05/2032	0.15% NZLGFD0201C5
JAPAN (5 YEAR ISSUE) 0.40% 20/09/2028	0.15% JP1051631PB2
SPARK NEW ZEALAND LTD 0.00% 19/11/2025	0.14% NZSPFDP323L2
GENESIS ENERGY LTD 0.00% 20/11/2025	0.14% NZGNEDT153C5
AUCKLAND INTL AIRPORT 3.29% 17/11/2026	0.13% NZAIAD0240L9
US TREASURY N/B 3.75% 30/04/2027	0.13% US91282CMY48

WELLINGTON INTL AIRPORT 5.63% 1/04/2030	0.13% NZWIAD0060L5
SBS BANK 4.98% 10/04/2030	0.13% NZSBBDT424C3
INTL FINANCE CORP 4.875% 13/12/2029	0.13% NZIFCDT015C6
MTFNZ N24 A 4.41% 15/09/2031	0.13% NZNAVTRAT012
INTER-AMERICAN DEVEL BK 4.75% 25/01/2030	0.13% NZIDBDT010C0
TOYOTA FIN NEW ZEALAND 4.844% 30/09/2031	0.13% NZTFSDT892C7
INTL BK RECON & DEVELOP 4.625% 2/02/2028	0.12% NZIBDDT021C7
CHORUS LTD 1.98% 2/12/2027	0.12% NZCNUDT004C4
IND & COMM BK CHN NZ LTD 4.15% 2/06/2026	0.12% NZICBDT011C9
US TREASURY N/B 3.625% 31/03/2028	0.12% US91282CGT27
TAUPO DISTRICT COUNCIL 0.00% 9/10/2025	0.12% NZTDCDP282L6
AUCKLAND INTL AIRPORT 6.22% 2/11/2029	0.12% NZAIAD0270L6
DUNEDIN CITY TREAS LTD 0.00% 12/11/2025	0.12% NZDCTDT321C7
GMT BOND ISSUER LTD 3.656% 20/12/2027	0.12% NZGMBDT008C5
JAPAN (10 YEAR ISSUE) 0.50% 20/12/2032	0.11% JP1103691P11
AUCKLAND INTL AIRPORT 5.45% 15/11/2030	0.11% NZAIAD0280L5
RABOBANK NEDERLAND/NZ 3.575% 19/06/2028	0.11% NZRABDT024C3
US TREASURY N/B 2.00% 15/11/2041	0.11% US912810TC27
CHRISTCHURCH INTL AIRPOR 5.44% 15/04/2031	0.11% NZCHCDT006C9
AUCKLAND INTL AIRPORT 5.67% 9/05/2028	0.11% NZAIAD0250L8
TOYOTA FIN NEW ZEALAND 5.697% 23/04/2029	0.10% NZTFSDT873C7
US TREASURY N/B 3.75% 30/06/2027	0.10% US91282CNL18
TOYOTA FIN NEW ZEALAND 4.541% 23/05/2030	0.10% NZTFSDT913C1
US TREASURY N/B 1.00% 31/07/2028	0.10% US91282CCR07
SPARK FINANCE LTD 4.37% 29/09/2028	0.10% NZSPFD0928L5
WESTPAC NEW ZEALAND LTD 3.696% 16/02/2027	0.09% NZWNZD0227L7
JAPAN (10 YEAR ISSUE) 0.50% 20/03/2033	0.09% JP1103701P43
JAPAN (5 YEAR ISSUE) 0.005% 20/09/2026	0.09% JP1051491MA0
BUNDESOBLIGATION 2.10% 12/04/2029	0.09% DE000BU35025
US TREASURY N/B 4.25% 15/11/2034	0.09% US91282CLW90
US TREASURY N/B 1.25% 30/09/2028	0.09% US91282CCY57
US TREASURY N/B 2.875% 15/05/2032	0.09% US91282CEP23
KIWI PROPERTY GROUP LTD 4.06% 12/11/2025	0.09% NZKPGD0040L4
JAPAN (10 YEAR ISSUE) 0.10% 20/12/2026	0.08% JP1103451GC0
US TREASURY N/B 4.625% 15/02/2035	0.08% US91282CMM00
NORDIC INVESTMENT BANK 4.375% 21/02/2030	0.08% NZNIBDT013C2
L-BANK BW FOERDERBANK 4.00% 15/04/2027	0.08% NZLBKDT003C1
US TREASURY N/B 1.125% 15/02/2031	0.08% US91282CBL46
CHRISTCHURCH CITY HLDGS 3.14% 15/10/2027	0.08% NZCCHDT907C8
DUNEDIN CITY TREASURY 0.676% 16/11/2026	0.08% NZDCTDT191C4
WELLINGTON INTL AIRPORT 3.32% 24/09/2031	0.08% NZWIAD0080L3
US TREASURY N/B 3.875% 15/06/2028	0.08% US91282CNH06
JAPAN (5 YEAR ISSUE) 1.00% 20/03/2030	0.07% JP1051781R45
AUCKLAND COUNCIL 2.95% 28/09/2050	0.07% NZAKCDT520C6
US TREASURY N/B 4.125% 30/11/2029	0.07% US91282CMA61
WELLINGTON INTL AIRPORT 5.09% 3/04/2031	0.07% NZWIAD0110L8
FRANCE (GOVT OF) 3.00% 25/05/2033	0.07% FR001400H7V7
JAPAN (5 YEAR ISSUE) 0.005% 20/12/2026	0.07% JP1051501N14
US TREASURY N/B 3.25% 30/06/2029	0.07% US91282CEV90
US TREASURY N/B 4.375% 15/05/2034	0.07% US91282CKQ32
UNITED KINGDOM GILT 3.75% 7/03/2027	0.07% GB00BPSNB460
DUNEDIN CITY TREASURY 3.22% 27/11/2028	0.07% NZDCTDT211C0
BUNDESREPUB. DEUTSCHLAND 0.25% 15/02/2027	0.07% DE0001102416
US TREASURY N/B 4.125% 31/10/2029	0.07% US91282CLR06
US TREASURY N/B 2.375% 31/03/2029	0.07% US91282CEE75
FRANCE (GOVT OF) 2.75% 25/02/2029	0.07% FR001400HI98
US TREASURY N/B 4.00% 28/02/2030	0.07% US91282CGQ87
MERIDIAN ENERGY LIMITED 5.91% 20/09/2028	0.07% NZMELDT096C0
US TREASURY N/B 4.25% 15/05/2035	0.07% US91282CNC19
US TREASURY N/B 1.375% 15/11/2031	0.07% US91282CDJ71
US TREASURY N/B 1.125% 31/08/2028	0.06% US91282CCV19
US TREASURY N/B 3.625% 31/05/2028	0.06% US91282CHE49
US TREASURY N/B 4.375% 31/12/2029	0.06% US91282CMD01
UNITED KINGDOM GILT 3.25% 31/01/2033	0.06% GB00BMV77TC88
JAPAN (20 YEAR ISSUE) 2.10% 20/12/2030	0.06% JP1201231AC0

TRANSPower NEW ZEALAND 4.219% 31/07/2030	0.06% NZTRPD0110L3
US TREASURY N/B 4.625% 15/09/2026	0.06% US91282CHY03
FRANCE (GOVT OF) 5.50% 25/04/2029	0.06% FR0000571218
DUNEDIN CITY TREASURY 2.09% 15/11/2026	0.06% NZDCTDT173C2
JAPAN (5 YEAR ISSUE) 0.005% 20/06/2027	0.06% JP1051531N75
MERCURY NZ LTD 0.00% 19/11/2025	0.06% NZMICYDT373C0
US TREASURY N/B 3.25% 15/05/2042	0.06% US912810TH14
UNITED KINGDOM GILT 0.875% 22/10/2029	0.06% GB00BJMHB534
US TREASURY N/B 4.125% 15/11/2032	0.06% US91282CFV81
US TREASURY N/B 1.25% 15/08/2031	0.06% US91282CCS89
FRANCE (GOVT OF) 2.75% 25/10/2027	0.06% FR0011317783
US TREASURY N/B 2.875% 15/05/2028	0.06% US9128284N73
US TREASURY N/B 4.625% 30/04/2031	0.06% US91282CKN01
AUCKLAND COUNCIL 5.745% 17/06/2039	0.06% NZAKCDT614C7
AUCKLAND COUNCIL 3.42% 26/06/2028	0.06% NZAKCDT644C4
US TREASURY N/B 4.50% 31/05/2029	0.06% US91282CKT70
BUONI POLIENNALI DEL TES 4.15% 1/10/2039	0.06% IT0005582421
BUNDESREPUB. DEUTSCHLAND 2.60% 15/08/2033	0.05% DE000BUZ2015
US TREASURY N/B 1.50% 15/02/2030	0.05% US912828Z948
US TREASURY N/B 3.875% 30/04/2030	0.05% US91282CMZ13
BANK OF NEW ZEALAND 5.536% 25/05/28	0.05% NZBNZDT402C6
US TREASURY N/B 3.875% 31/12/2029	0.05% US91282CGB19
JAPAN (5 YEAR ISSUE) 0.70% 20/09/2029	0.05% JP1051741QB7
US TREASURY N/B 1.875% 15/02/2032	0.05% US91282CDY49
US TREASURY N/B 4.25% 15/08/2054	0.05% US912810UC08
US TREASURY N/B 2.75% 15/11/2047	0.05% US912810RZ30
BUNDESREPUB. DEUTSCHLAND 0.00% 15/08/2029	0.05% DE0001102473
US TREASURY N/B 3.875% 31/03/2027	0.05% US91282CMV09
US TREASURY N/B 3.875% 30/06/2030	0.05% US91282CNK35
NETHERLANDS GOVERNMENT 0.00% 15/01/2029	0.05% NL0015000LS8
BONOS Y OBLIG DEL ESTADO 3.55% 31/10/2033	0.05% ES0000012L78
US TREASURY N/B 3.625% 31/08/2029	0.05% US91282CLK52
JAPAN (5 YEAR ISSUE) 1.00% 20/06/2030	0.05% JP1051791R76
US TREASURY N/B 4.125% 31/07/2028	0.05% US91282CHQ78
FRANCE (GOVT OF) 0.00% 25/11/2030	0.05% FR0013516549
US TREASURY N/B 4.125% 31/03/2032	0.05% US91282CMT52
US TREASURY N/B 3.875% 15/08/2034	0.05% US91282CLF67
FRANCE (GOVT OF) 2.50% 25/05/2030	0.05% FR0011883966
US TREASURY N/B 4.00% 31/03/2030	0.05% US91282CMU26
JAPAN (10 YEAR ISSUE) 0.10% 20/06/2029	0.04% JP1103551K72
UNITED KINGDOM GILT 4.75% 7/12/2030	0.04% GB00B24FF097
US TREASURY N/B 4.625% 15/02/2055	0.04% US912810UG12
US TREASURY N/B 4.375% 15/07/2027	0.04% US91282CKZ31
US TREASURY N/B 1.75% 31/01/2029	0.04% US91282CDW82
US TREASURY N/B 1.625% 15/05/2031	0.04% US91282CCB54
US TREASURY N/B 3.875% 15/05/2043	0.04% US912810TS78
BUONI POLIENNALI DEL TES 2.70% 15/10/2027	0.04% IT0005622128
INSURANCE AUSTRALIA GRP 5.32% 15/06/2038	0.04% NZIAGDT004C1
US TREASURY N/B 1.25% 31/05/2028	0.04% US91282CCE93
JAPAN (20 YEAR ISSUE) 1.50% 20/06/2034	0.04% JP1201491E67
GMT BOND ISSUER LTD 4.74% 14/04/2027	0.04% NZGMBDT009C3
US TREASURY N/B 4.50% 15/11/2033	0.04% US91282CJJ18
US TREASURY N/B 3.625% 15/05/2053	0.04% US912810TR95
US TREASURY N/B 2.75% 15/08/2032	0.04% US91282CFF32
JAPAN (10 YEAR ISSUE) 0.90% 20/09/2034	0.04% JP1103761QA5
JAPAN (20 YEAR ISSUE) 2.10% 20/03/2030	0.04% JP1201171A43
US TREASURY N/B 4.00% 31/07/2029	0.04% US91282CLC37
US TREASURY N/B 4.625% 15/05/2044	0.04% US912810UB25
DUNEDIN CITY TREASURY 3.98% 15/04/2026	0.04% NZDCTDT109C6
THAILAND GOVERNMENT BOND 2.40% 17/11/2027	0.04% TH0623037B06
JAPAN (20 YEAR ISSUE) 0.50% 20/09/2036	0.04% JP1201581G90
US TREASURY N/B 0.625% 15/05/2030	0.04% US912828ZQ64
UNITED KINGDOM GILT 4.375% 7/03/2030	0.04% GB00BSQNRD01
US TREASURY N/B 4.00% 30/04/2032	0.04% US91282CNA52
US TREASURY N/B 0.625% 15/08/2030	0.04% US91282CAE12

US TREASURY N/B 4.875% 31/10/2030	0.04% US91282CJG78
JAPAN (10 YEAR ISSUE) 0.10% 20/03/2030	0.04% JP1103581L42
US TREASURY N/B 4.00% 31/01/2031	0.04% US91282CJX02
POLAND GOVERNMENT BOND 5.75% 25/04/2029	0.04% PL00000105391
JAPAN (10 YEAR ISSUE) 0.60% 20/12/2033	0.04% JP1103731Q12
BONOS Y OBLIG DEL ESTADO 0.00% 31/01/2028	0.04% ES00000012I08
JAPAN (10 YEAR ISSUE) 0.10% 20/09/2027	0.04% JP1103481H98
JAPAN (10 YEAR ISSUE) 1.40% 20/03/2035	0.04% JP1103781R44
US TREASURY N/B 4.125% 15/08/2044	0.04% US912810UD80
JAPAN (10 YEAR ISSUE) 1.20% 20/12/2034	0.04% JP1103771R12
BUNDESREPUB. DEUTSCHLAND 2.20% 15/02/2034	0.04% DE000BU2Z023
JAPAN (2 YEAR ISSUE) 0.80% 1/06/2027	0.04% JP1024731R68
BUONI POLIENNALI DEL TES 3.25% 1/03/2038	0.04% IT0005496770
UNITED KINGDOM GILT 4.25% 7/12/2046	0.04% GB00B128DP45
US TREASURY N/B 1.875% 15/02/2051	0.04% US912810SU34
JAPAN (20 YEAR ISSUE) 1.10% 20/06/2043	0.04% JP1201851P76
JAPAN (20 YEAR ISSUE) 1.20% 20/12/2034	0.04% JP1201511EC7
US TREASURY N/B 3.875% 15/10/2027	0.04% US91282CLQ23
JAPAN (20 YEAR ISSUE) 1.60% 20/03/2044	0.04% JP1201881Q46
RESNZ 2023-1 A 5.00% 16/01/2055	0.04% NZRVGB1001R9
FRANCE (GOVT OF) 3.00% 25/11/2034	0.04% FR001400QMF9
BUNDESREPUB. DEUTSCHLAND 0.00% 15/08/2030	0.04% DE0001102507
FONTERRA COOPERATIVE GRP 4.15% 14/11/2025	0.04% NZFCGDG005C4
US TREASURY N/B 4.125% 30/11/2031	0.04% US91282CLZ22
US TREASURY N/B 5.00% 15/05/2045	0.04% US912810UL07
SLOVAKIA GOVERNMENT BOND 3.75% 6/03/2034	0.04% SK4000024865
US TREASURY N/B 3.875% 30/09/2029	0.04% US91282CFL00
JAPAN (20 YEAR ISSUE) 0.70% 20/09/2038	0.04% JP1201661JA3
UNITED KINGDOM GILT 4.50% 7/06/2028	0.04% GB00BMF9LG83
US TREASURY N/B 4.625% 30/09/2030	0.03% US91282CHZ77
JAPAN (20 YEAR ISSUE) 0.50% 20/12/2041	0.03% JP1201791N14
US TREASURY N/B 4.125% 29/02/2032	0.03% US91282CMR96
US TREASURY N/B 4.00% 30/06/2032	0.03% US91282CNJ61
JAPAN (10 YEAR ISSUE) 0.10% 20/06/2031	0.03% JP1103631M74
US TREASURY N/B 4.75% 15/05/2055	0.03% US912810UK24
US TREASURY N/B 2.875% 15/08/2028	0.03% US9128284V99
JAPAN (10 YEAR ISSUE) 0.10% 20/09/2029	0.03% JP1103561KA2
BUNDESREPUB. DEUTSCHLAND 2.60% 15/08/2034	0.03% DE000BU2Z031
FRANCE (GOVT OF) 0.00% 25/11/2031	0.03% FR0014002WK3
NETHERLANDS GOVERNMENT 0.75% 15/07/2027	0.03% NL0012171458
JAPAN (30 YEAR ISSUE) 1.90% 20/09/2042	0.03% JP1300371C98
US TREASURY N/B 3.125% 15/05/2048	0.03% US912810SC36
UNITED KINGDOM GILT 4.25% 31/07/2034	0.03% GB00BQC82C90
FRANCE (GOVT OF) 4.50% 25/04/2041	0.03% FR0010773192
BONOS Y OBLIG DEL ESTADO 3.45% 30/07/2043	0.03% ES00000012K95
FRANCE (GOVT OF) 0.00% 25/11/2029	0.03% FR0013451507
UNITED KINGDOM GILT 4.50% 7/12/2042	0.03% GB00B1VWPJ53
BUONI POLIENNALI DEL TES 3.85% 1/07/2034	0.03% IT0005584856
JAPAN (10 YEAR ISSUE) 0.80% 20/09/2033	0.03% JP1103721PA1
US TREASURY N/B 1.125% 15/08/2040	0.03% US912810SQ22
US TREASURY N/B 4.50% 15/11/2054	0.03% US912810UE63
US TREASURY N/B 3.00% 15/08/2048	0.03% US912810SD19
BUONI POLIENNALI DEL TES 5.25% 1/11/2029	0.03% IT0001278511
THAILAND GOVERNMENT BOND 2.50% 17/11/2029	0.03% TH0623039B04
US TREASURY N/B 4.25% 31/01/2030	0.03% US91282CMG32
US TREASURY N/B 2.875% 15/05/2049	0.03% US912810SH23
JAPAN (5 YEAR ISSUE) 0.60% 20/09/2029	0.03% JP1051731QA0
BUNDESREPUB. DEUTSCHLAND 0.00% 15/02/2030	0.03% DE0001102499
US TREASURY N/B 4.25% 15/02/2054	0.03% US912810TX63
FRANCE (GOVT OF) 4.00% 25/10/2038	0.03% FR0010371401
FRANCE (GOVT OF) 3.00% 25/05/2054	0.03% FR001400FTH3
US TREASURY N/B 3.00% 15/08/2052	0.03% US912810TJ79
US TREASURY N/B 3.50% 30/09/2029	0.03% US91282CLN91
US TREASURY N/B 4.75% 15/02/2045	0.03% US912810UJ50
BUNDESREPUB. DEUTSCHLAND 2.50% 15/02/2035	0.03% DE000BU2Z049

JAPAN (10 YEAR ISSUE) 1.10% 20/06/2034	0.03% JP1103751Q74
US TREASURY N/B 4.75% 15/11/2053	0.03% US912810TV08
FRANCE (GOVT OF) 3.20% 25/05/2035	0.03% FR001400X8V5
TR GROUP LTD 3.532% 5/10/2026	0.03% NZTRGD1026L9
JAPAN (30 YEAR ISSUE) 1.40% 20/09/2052	0.03% JP1300761NA3
FRANCE (GOVT OF) 0.50% 25/05/2029	0.03% FR0013407236
BUONI POLIENNALI DEL TES 3.00% 1/08/2029	0.03% IT0005365165
UNITED KINGDOM GILT 4.25% 7/12/2055	0.03% GB00B06YGN05
FRANCE (GOVT OF) 2.50% 24/09/2027	0.03% FR001400NBC6
MTFNZ O23 A 4.71% 16/09/2030	0.03% NZOPATFAT017
JAPAN (10 YEAR ISSUE) 0.10% 20/12/2029	0.03% JP1103571L10
BUNDESREPUB. DEUTSCHLAND 2.10% 15/11/2029	0.03% DE0001102622
UNITED KINGDOM GILT 1.25% 22/07/2027	0.03% GB00BDRHNP05
US TREASURY N/B 2.375% 15/05/2051	0.03% US912810SX72
AUCKLAND COUNCIL 2.411% 20/10/2027	0.03% NZAKCDT547C9
BONOS Y OBLIG DEL ESTADO 0.80% 30/07/2029	0.03% ES0000012K53
US TREASURY N/B 4.125% 31/05/2032	0.03% US91282CNF40
THAILAND GOVERNMENT BOND 2.00% 17/06/2042	0.03% TH062303M604
JAPAN (20 YEAR ISSUE) 1.40% 20/12/2042	0.03% JP1201831P14
FRANCE (GOVT OF) 4.75% 25/04/2035	0.03% FR0010070060
US TREASURY N/B 1.25% 15/05/2050	0.03% US912810SN90
US TREASURY N/B 4.375% 31/01/2032	0.03% US91282CMK44
FRANCE (GOVT OF) 0.25% 25/11/2026	0.03% FR0013200813
FRANCE (GOVT OF) 0.75% 25/02/2028	0.03% FR001400AIN5
US TREASURY N/B 1.25% 30/06/2028	0.03% US91282CCH25
AUD CASH ACCOUNT (BNP PARIBAS)	0.03%
JAPAN (5 YEAR ISSUE) 0.60% 20/06/2029	0.03% JP1051701Q76
JAPAN (10 YEAR ISSUE) 0.10% 20/03/2031	0.03% JP1103621M43
UNITED KINGDOM GILT 1.00% 31/01/2032	0.03% GB00BM8Z2T38
AUSTRALIAN GOVERNMENT 1.50% 21/06/2031	0.03% AU0000047003
UNITED KINGDOM GILT 3.50% 22/01/2045	0.03% GB00BN65R313
BONOS Y OBLIG DEL ESTADO 2.50% 31/05/2027	0.02% ES0000012M77
BUONI POLIENNALI DEL TES 0.90% 1/04/2031	0.02% IT0005422891
BONOS Y OBLIG DEL ESTADO 1.95% 30/07/2030	0.02% ES00000127A2
BONOS Y OBLIG DEL ESTADO 3.15% 30/04/2035	0.02% ES0000012O67
JAPAN (10 YEAR ISSUE) 0.40% 20/06/2033	0.02% JP1103711P74
US TREASURY N/B 3.375% 15/09/2027	0.02% US91282CLL36
FRANCE (GOVT OF) 1.25% 25/05/2034	0.02% FR0013313582
JAPAN (20 YEAR ISSUE) 0.50% 20/12/2038	0.02% JP1201671K12
BUNDESREPUB. DEUTSCHLAND 1.25% 15/08/2048	0.02% DE0001102432
US TREASURY N/B 3.75% 31/05/2030	0.02% US91282CHF14
FRANCE (GOVT OF) 3.50% 25/11/2033	0.02% FR001400L834
AUSTRALIAN GOVERNMENT 0.50% 21/09/2026	0.02% AU0000106411
US TREASURY N/B 4.00% 30/06/2028	0.02% US91282CHK09
US TREASURY N/B 4.625% 15/11/2044	0.02% US912810UF39
JAPAN (20 YEAR ISSUE) 0.30% 20/09/2039	0.02% JP1201701KA5
UNITED KINGDOM GILT 4.625% 31/01/2034	0.02% GB00BPJJKN53
UNITED KINGDOM GILT 0.50% 31/01/2029	0.02% GB00BLPK7227
UNITED KINGDOM GILT 1.125% 31/01/2039	0.02% GB00BLPK7334
BUNDESREPUB. DEUTSCHLAND 3.25% 4/07/2042	0.02% DE0001135432
THAILAND GOVERNMENT BOND 4.00% 17/06/2066	0.02% TH0623A3G607
BUONI POLIENNALI DEL TES 2.70% 1/03/2047	0.02% IT0005162828
CANADIAN GOVERNMENT 3.50% 1/03/2034	0.02% CA135087R713
US TREASURY N/B 4.00% 15/11/2052	0.02% US912810TL26
MEX BONOS DESARR FIX RT 8.50% 1/03/2029	0.02% MX0MGO0001F1
BELGIUM KINGDOM 3.00% 22/06/2033	0.02% BE0000357666
US TREASURY N/B 3.875% 31/08/2032	0.02% US91282CNW72
BUNDESOBLIGATION 2.50% 11/10/2029	0.02% DE000BU25034
BONOS Y OBLIG DEL ESTADO 3.25% 30/04/2034	0.02% ES0000012M85
MEX BONOS DESARR FIX RT 7.75% 29/05/2031	0.02% MX0MGO0000P2
BUONI POLIENNALI DEL TES 4.75% 1/09/2028	0.02% IT0004889033
ISRAEL FIXED BOND 3.75% 30/09/2027	0.02% IL0012035791
US TREASURY N/B 3.50% 30/04/2028	0.02% US91282CHA27
THAILAND GOVERNMENT BOND 2.80% 17/06/2034	0.02% TH0623B3E601
BUONI POLIENNALI DEL TES 2.45% 1/09/2033	0.02% IT0005240350

BUONI POLIENNALI DEL TES 3.85% 1/02/2035	0.02% IT0005607970
BONOS Y OBLIG DEL ESTADO 0.50% 30/04/2030	0.02% ES0000012F76
US TREASURY N/B 1.375% 31/10/2028	0.02% US91282CDF59
FRANCE (GOVT OF) 5.75% 25/10/2032	0.02% FR0000187635
KIWIBANK LTD 5.737% 19/10/2027	0.02% NZKIWD1027L2
JAPAN (20 YEAR ISSUE) 1.10% 20/09/2042	0.02% JP1201821NA5
BONOS Y OBLIG DEL ESTADO 4.90% 30/07/2040	0.02% ES00000120N0
FRANCE (GOVT OF) 2.50% 24/09/2026	0.02% FR001400FYQ4
NETHERLANDS GOVERNMENT 3.75% 15/01/2042	0.02% NL0009446418
UNITED KINGDOM GILT 0.625% 31/07/2035	0.02% GB008MGR2916
BONOS Y OBLIG DEL ESTADO 2.35% 30/07/2033	0.02% ES00000128Q6
BUONI POLIENNALI DEL TES 4.20% 1/03/2034	0.02% IT0005560948
JAPAN (20 YEAR ISSUE) 1.40% 20/09/2034	0.02% JP1201501E99
BUONI POLIENNALI DEL TES 1.65% 1/12/2030	0.02% IT0005413171
JAPAN (20 YEAR ISSUE) 0.40% 20/06/2040	0.02% JP1201731L76
BUNDESREPUB. DEUTSCHLAND 0.25% 15/02/2029	0.02% DE0001102465
BONOS Y OBLIG DEL ESTADO 1.25% 31/10/2030	0.02% ES0000012G34
BONOS Y OBLIG DEL ESTADO 6.00% 31/01/2029	0.02% ES0000011868
JAPAN (20 YEAR ISSUE) 1.30% 20/06/2035	0.02% JP1201531F68
US TREASURY N/B 1.875% 15/02/2041	0.02% US912810SW99
JAPAN (5 YEAR ISSUE) 0.10% 20/03/2027	0.02% JP1051521N69
JAPAN (5 YEAR ISSUE) 0.50% 20/06/2029	0.02% JP1051721Q98
UNITED KINGDOM GILT 4.375% 31/01/2040	0.02% GB00BQC82D08
BUONI POLIENNALI DEL TES 1.65% 1/03/2032	0.02% IT0005094088
CANADIAN GOVERNMENT 2.00% 1/12/2051	0.02% CA135087H722
FRANCE (GOVT OF) 2.00% 25/05/2048	0.02% FR0013257524
US TREASURY N/B 4.125% 15/02/2027	0.02% US91282CKA89
ROMANIA GOVERNMENT BOND 7.20% 30/10/2033	0.02% ROWLVEJ2A207
JAPAN (5 YEAR ISSUE) 0.005% 20/03/2027	0.02% JP1051511N46
AUSTRALIAN GOVERNMENT 2.75% 21/11/2028	0.02% AU000XCLWAU3
JAPAN (20 YEAR ISSUE) 1.50% 20/09/2043	0.02% JP1201861PA6
UNITED KINGDOM GILT 4.50% 7/03/2035	0.02% GB00BT7J0027
POLAND GOVERNMENT BOND 4.75% 25/07/2029	0.02% PL0000116760
BUONI POLIENNALI DEL TES 0.60% 1/08/2031	0.02% IT0005436693
UNITED KINGDOM GILT 1.625% 22/10/2028	0.02% GB00BFX0ZL78
UNITED KINGDOM GILT 4.00% 22/10/2063	0.02% GB00BMF9LF76
FRANCE (GOVT OF) 3.25% 25/05/2055	0.02% FR001400OHF4
JAPAN (40 YEAR ISSUE) 1.00% 20/03/2062	0.02% JP1400151N57
US TREASURY N/B 3.00% 15/11/2044	0.02% US912810RJ97
CROATIA 3.375% 12/03/2034	0.02% XS2783084218
MEX BONOS DESARR FIX RT 7.75% 13/11/2042	0.02% MX0MGO0000R8
BUONI POLIENNALI DEL TES 3.35% 1/07/2029	0.02% IT0005584849
FRANCE (GOVT OF) 1.25% 25/05/2038	0.02% FR0014009O62
JAPAN (2 YEAR ISSUE) 0.80% 1/03/2027	0.02% JP1024701R31
BONOS Y OBLIG DEL ESTADO 3.50% 31/05/2029	0.02% ES0000012M51
BUNDESREPUB. DEUTSCHLAND 2.50% 15/08/2046	0.02% DE0001102341
UNITED KINGDOM GILT 3.75% 29/01/2038	0.02% GB00BQC4R999
JAPAN (10 YEAR ISSUE) 0.10% 20/09/2026	0.02% JP1103441G98
JAPAN (20 YEAR ISSUE) 1.20% 20/03/2035	0.02% JP1201521F37
BUONI POLIENNALI DEL TES 3.85% 15/12/2029	0.02% IT0005519787
BUONI POLIENNALI DEL TES 4.40% 1/05/2033	0.02% IT0005518128
CANADIAN GOVERNMENT 1.00% 1/09/2026	0.02% CA135087L930
CANADIAN GOVERNMENT 3.00% 1/06/2034	0.02% CA135087R481
CANADIAN GOVERNMENT 0.50% 1/12/2030	0.02% CA135087L443
UNITED KINGDOM GILT 4.25% 7/12/2040	0.02% GB00B6460505
HELLENIC REPUBLIC 1.50% 18/06/2030	0.02% GR0124036709
JAPAN (20 YEAR ISSUE) 1.00% 20/12/2035	0.02% JP1201551FC0
JAPAN (30 YEAR ISSUE) 2.00% 20/09/2041	0.02% JP1300351B93
US TREASURY N/B 4.375% 15/02/2038	0.02% US912810PW27
US TREASURY N/B 4.50% 31/12/2031	0.02% US91282CMC28
JAPAN (40 YEAR ISSUE) 0.50% 20/03/2060	0.02% JP1400131L54
IRELAND GOVERNMENT BOND 1.30% 15/05/2033	0.02% IE00BFZRPZ02
CANADIAN GOVERNMENT 1.25% 1/06/2030	0.02% CA135087K379
BUONI POLIENNALI DEL TES 4.10% 1/02/2029	0.02% IT0005566408
US TREASURY N/B 1.875% 15/11/2051	0.02% US912810TB44

JAPAN (10 YEAR ISSUE) 0.20% 20/09/2032	0.02% JP1103681NA2
US TREASURY N/B 4.50% 15/02/2044	0.02% US912810TZ12
RESNZ 2022-1 A1 5.10% 16/06/2054	0.02% NZRVGA1035R9
BUNDESREPUB. DEUTSCHLAND 4.75% 4/07/2040	0.02% DE0001135366
CANADIAN GOVERNMENT 3.25% 1/09/2028	0.02% CA135087Q491
BUONI POLIENNALI DEL TES 2.80% 1/12/2028	0.02% IT0005340929
BONOS Y OBLIG DEL ESTADO 0.60% 31/10/2029	0.02% ES0000012F43
US TREASURY N/B 3.75% 31/08/2031	0.02% US91282CLJ89
REPUBLIKA SLOVENIJA 3.00% 10/03/2034	0.02% SI0002104576
JAPAN (5 YEAR ISSUE) 0.30% 20/06/2028	0.02% JP1051611P92
FRANCE (GOVT OF) 0.00% 25/02/2027	0.02% FR0014003513
BUONI POLIENNALI DEL TES 6.50% 1/11/2027	0.02% IT0001174611
BELGIUM KINGDOM 1.00% 22/06/2031	0.02% BE0000335449
ISRAEL FIXED BOND 1.50% 31/05/2037	0.02% IL0011661803
JAPAN (5 YEAR ISSUE) 1.00% 20/06/2030	0.02% JP1470031R78
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 1.50% 15/04/26	0.02% NZLGFD014C0
JAPAN (20 YEAR ISSUE) 0.40% 20/03/2036	0.02% JP1201561G37
UNITED KINGDOM GILT 4.25% 7/06/2032	0.02% GB0004893086
BUONI POLIENNALI DEL TES 2.50% 1/12/2032	0.02% IT0005494239
BONOS Y OBLIG DEL ESTADO 2.70% 31/10/2048	0.02% ES0000012B47
BUNDESREPUB. DEUTSCHLAND 0.00% 15/05/2035	0.02% DE0001102515
JAPAN (30 YEAR ISSUE) 0.40% 20/09/2049	0.02% JP1300641KA3
US TREASURY N/B 2.875% 15/05/2052	0.02% US912810TG31
US TREASURY N/B 2.00% 15/08/2051	0.02% US912810SZ21
TRANSPower NEW ZEALAND 2.047% 8/09/2026	0.02% NZTRPD0090L7
JAPAN (20 YEAR ISSUE) 0.50% 20/03/2041	0.02% JP1201761M45
CANADIAN GOVERNMENT 2.75% 1/09/2030	0.02% CA135087T388
BUONI POLIENNALI DEL TES 4.50% 1/10/2053	0.02% IT0005534141
JAPAN (30 YEAR ISSUE) 2.00% 20/03/2042	0.01% JP1300361C33
US TREASURY N/B 3.625% 15/02/2053	0.01% US912810TN81
BUNDESREPUB. DEUTSCHLAND 2.40% 15/11/2030	0.01% DE000BU27006
NZ LOCAL GOVT FUND AGENC 3.00% 15/05/2035	0.01% NZLGFD019C9
BONOS Y OBLIG DEL ESTADO 1.90% 31/10/2052	0.01% ES0000012K46
HUNGARY GOVERNMENT BOND 4.50% 23/03/2028	0.01% HU0000405543
FRANCE (GOVT OF) 3.25% 25/05/2045	0.01% FR0011461037
US TREASURY N/B 1.75% 15/08/2041	0.01% US912810TA60
MEX BONOS DESARR FIX RT 7.50% 26/05/2033	0.01% MX0MGO0001D6
BELGIUM KINGDOM 0.10% 22/06/2030	0.01% BE0000349580
POLAND GOVERNMENT BOND 5.00% 25/10/2034	0.01% PL0000116851
JAPAN (40 YEAR ISSUE) 1.40% 20/03/2055	0.01% JP1400081F45
UNITED KINGDOM GILT 3.75% 22/10/2053	0.01% GB00BPCJD997
BUONI POLIENNALI DEL TES 4.00% 1/02/2037	0.01% IT0003934657
AUSTRALIAN GOVERNMENT 2.50% 21/05/2030	0.01% AU0000013740
JAPAN (20 YEAR ISSUE) 2.00% 20/12/2044	0.01% JP1201911R15
BELGIUM KINGDOM 2.70% 22/10/2029	0.01% BE0000362716
BUONI POLIENNALI DEL TES 0.95% 1/06/2032	0.01% IT0005466013
JAPAN (30 YEAR ISSUE) 0.60% 20/09/2050	0.01% JP1300681LA7
BUONI POLIENNALI DEL TES 0.95% 1/08/2030	0.01% IT0005403396
UNITED KINGDOM GILT 4.75% 22/10/2043	0.01% GB00BPJJKP77
TRANSPower NEW ZEALAND L 5.893% 15/03/2028	0.01% NZTRPD0328L1
US TREASURY N/B 3.00% 15/02/2049	0.01% US912810SF66
BUONI POLIENNALI DEL TES 3.15% 15/11/2031	0.01% IT0005619546
US TREASURY N/B 3.125% 15/08/2044	0.01% US912810RH32
BUNDESOBLIGATION 2.10% 12/04/2029	0.01% DE000BU25026
BUNDESOBLIGATION 0.00% 9/10/2026	0.01% DE0001141844
US TREASURY N/B 2.375% 15/11/2049	0.01% US912810SK51
UNITED KINGDOM GILT 1.25% 31/07/2051	0.01% GB00BLH38158
OBRIGACOES DO TESOURO 4.125% 14/04/2027	0.01% PTOTEUOE0019
ASB BANK LIMITED 1.646% 4/05/2026	0.01% NZABBDG005C5
BONOS Y OBLIG DEL ESTADO 1.45% 31/10/2027	0.01% ES0000012A89
JAPAN (30 YEAR ISSUE) 0.40% 20/12/2049	0.01% JP1300651L15
BUONI POLIENNALI DEL TES 3.25% 1/09/2046	0.01% IT0005083057
BONOS Y OBLIG DEL ESTADO 3.90% 30/07/2039	0.01% ES0000012L60
KINGDOM OF SWEDEN 0.125% 9/09/2030	0.01% XS2226974504

BELGIUM KINGDOM 3.30% 22/06/2054	0.01% BE0000358672
BUNDESREPUB. DEUTSCHLAND 0.00% 15/08/2031	0.01% DE0001102564
REPUBLIC OF LITHUANIA 3.50% 13/02/2034	0.01% XS2765498717
CANADIAN GOVERNMENT 2.25% 1/06/2029	0.01% CA135087J397
BONOS TESORERIA PESOS 0.00% 6/05/2027	0.01% CL0002936111
BONOS Y OBLIG DEL ESTADO 1.40% 30/07/2028	0.01% ES0000012B88
CANADIAN GOVERNMENT 3.25% 1/12/2033	0.01% CA135087Q723
AUSTRALIAN GOVERNMENT 1.75% 21/11/2032	0.01% AU0000143901
MEX BONOS DESARR FIX RT 8.00% 31/07/2053	0.01% MX0MGO0001E4
REPUBLIC OF AUSTRIA 6.25% 15/07/2027	0.01% AT0000383864
SWEDISH GOVERNMENT 2.25% 11/05/2035	0.01% SE0021308541
UNITED KINGDOM GILT 4.125% 29/01/2027	0.01% GB00BL6C7720
CANADIAN GOVERNMENT 3.00% 1/02/2027	0.01% CA135087S547
UNITED KINGDOM GILT 0.625% 22/10/2050	0.01% GB00BMBL1F74
BUONI POLIENNALI DEL TES 2.00% 1/02/2028	0.01% IT0005323032
JAPAN (20 YEAR ISSUE) 1.90% 20/06/2044	0.01% JP1201891Q77
CANADIAN GOVERNMENT 2.75% 1/03/2030	0.01% CA135087S471
BELGIUM KINGDOM 1.90% 22/06/2038	0.01% BE0000336454
UNITED KINGDOM GILT 4.75% 7/12/2038	0.01% GB00B00NY175
JAPAN (30 YEAR ISSUE) 0.80% 20/03/2046	0.01% JP1300501G30
JAPAN (10 YEAR ISSUE) 1.50% 20/06/2035	0.01% JP1103791R75
TRANSPower NEW ZEALAND 4.627% 16/09/2027	0.01% NZTRPD0100L4
NEW ZEALAND GOVERNMENT 0.25% 15/05/2028	0.01% NZGOVDT528C6
BONOS Y OBLIG DEL ESTADO 1.45% 30/04/2029	0.01% ES0000012E51
OBRIGACOES DO TESOIRO 0.475% 18/10/2030	0.01% PTOTEL0E0028
FINNISH GOVERNMENT 2.875% 15/04/2029	0.01% FI4000557525
JAPAN (30 YEAR ISSUE) 2.20% 20/06/2054	0.01% JP1300831Q70
BUONI POLIENNALI DEL TES 3.65% 1/08/2035	0.01% IT0005631590
BUONI POLIENNALI DEL TES 4.75% 1/09/2044	0.01% IT0004923998
REPUBLIC OF AUSTRIA 0.00% 20/02/2031	0.01% AT0000A2NW83
BUONI POLIENNALI DEL TES 1.70% 1/09/2051	0.01% IT0005425233
FINNISH GOVERNMENT 3.00% 15/09/2033	0.01% FI4000550249
AUSTRALIAN GOVERNMENT 3.25% 21/04/2029	0.01% AU3TB0000150
BONOS Y OBLIG DEL ESTADO 3.20% 31/10/2035	0.01% ES0000012P33
BUNDESOBLIGATION 0.00% 16/04/2027	0.01% DE0001141851
BONOS Y OBLIG DEL ESTADO 0.00% 31/01/2027	0.01% ES0000012J15
BUNDESREPUB. DEUTSCHLAND 0.00% 15/08/2050	0.01% DE0001102481
US TREASURY N/B 4.125% 31/07/2031	0.01% US91282CLD10
BUONI POLIENNALI DEL TES 5.00% 1/08/2034	0.01% IT0003535157
BELGIUM KINGDOM 1.45% 22/06/2037	0.01% BE0000344532
US TREASURY N/B 4.00% 15/02/2034	0.01% US91282CJZ59
SWITZERLAND 0.00% 24/07/2039	0.01% CH0440081401
UNITED KINGDOM GILT 1.75% 22/07/2057	0.01% GB00BD0XH204
BUONI POLIENNALI DEL TES 3.60% 1/10/2035	0.01% IT0005648149
REPUBLIC OF LATVIA 3.00% 24/01/2032	0.01% XS2906240028
BUONI POLIENNALI DEL TES 2.80% 15/06/2029	0.01% IT0005495731
JAPAN (30 YEAR ISSUE) 0.60% 20/06/2050	0.01% JP1300671L78
US TREASURY N/B 2.50% 15/02/2045	0.01% US912810RK60
US TREASURY N/B 2.25% 15/05/2041	0.01% US912810SY55
MEX BONOS DESARR FIX RT 5.50% 4/03/2027	0.01% MX0MGO0001C8
REPUBLIC OF AUSTRIA 3.15% 20/10/2053	0.01% AT0000A33SK7
REPUBLIC OF AUSTRIA 3.45% 20/10/2030	0.01% AT0000A38239
BONOS Y OBLIG DEL ESTADO 1.50% 30/04/2027	0.01% ES00000128P8
BUONI POLIENNALI DEL TES 0.85% 15/01/2027	0.01% IT0005390874
FRANCE (GOVT OF) 0.50% 25/05/2040	0.01% FR0013515806
AUSTRALIAN GOVERNMENT 3.75% 21/04/2037	0.01% AU3TB0000192
NEW ZEALAND GOVERNMENT 4.50% 15/05/2030	0.01% NZGOVDT530C2
AUSTRALIAN GOVERNMENT 3.00% 21/11/2033	0.01% AU0000217101
BONOS Y OBLIG DEL ESTADO 4.70% 30/07/2041	0.01% ES00000121S7
BELGIUM KINGDOM 5.50% 28/03/2028	0.01% BE0000291972
FRANCE (GOVT OF) 3.00% 25/06/2049	0.01% FR001400NEF3
THAILAND GOVERNMENT BOND 2.75% 17/06/2052	0.01% TH0623X32600
UNITED KINGDOM GILT 4.25% 7/03/2036	0.01% GB0032452392
BUONI POLIENNALI DEL TES 0.95% 15/09/2027	0.01% IT0005416570
REPUBLIC OF AUSTRIA 0.75% 20/02/2028	0.01% AT0000A1ZGE4

FRANCE (GOVT OF) 1.50% 25/05/2050	0.01% FR0013404969
THAILAND GOVERNMENT BOND 1.60% 17/06/2035	0.01% TH062303F608
HELLENIC REPUBLIC 4.375% 18/07/2038	0.01% GR0128017747
SPARK FINANCE LTD 3.94% 7/09/2026	0.01% NZSPFD0570L5
BONOS Y OBLIG DEL ESTADO 2.55% 31/10/2032	0.01% ES0000012K61
BUONI POLIENNALI DEL TES 0.25% 15/03/2028	0.01% IT0005433690
AUSTRALIAN GOVERNMENT 4.75% 21/06/2054	0.01% AU0000300535
SINGAPORE GOVERNMENT 3.00% 1/04/2029	0.01% SGXF45447632
BUONI POLIENNALI DEL TES 1.25% 1/12/2026	0.01% IT0005210650
BONOS Y OBLIG DEL ESTADO 0.80% 30/07/2027	0.01% ES0000012G26
BUNDESREPUB. DEUTSCHLAND 1.80% 15/08/2053	0.01% DE0001102614
BUONI POLIENNALI DEL TES 3.40% 1/04/2028	0.01% IT0005521981
FRANCE (GOVT OF) 4.00% 25/04/2060	0.01% FR0010870956
JAPAN (30 YEAR ISSUE) 2.10% 20/09/2054	0.01% JP1300841QA6
JAPAN (20 YEAR ISSUE) 0.20% 20/06/2036	0.01% JP1201571G68
CHRISTCHURCH CITY HLDGS 3.01% 5/11/2026	0.01% NZCCHDT895C5
JAPAN (30 YEAR ISSUE) 1.60% 20/06/2045	0.01% JP1300471F60
BONOS TESORERIA PESOS 5.80% 1/10/2034	0.01% CL0002886803
BUONI POLIENNALI DEL TES 2.70% 1/10/2030	0.01% IT0005654642
BUONI POLIENNALI DEL TES 2.05% 1/08/2027	0.01% IT0005274805
BELGIUM KINGDOM 4.25% 28/03/2041	0.01% BE0000320292
JAPAN (10 YEAR ISSUE) 0.10% 20/12/2027	0.01% JP1103491HC4
US TREASURY N/B 1.375% 15/11/2040	0.01% US912810ST60
KINGDOM OF DENMARK 2.25% 15/11/2033	0.01% DK0009924615
BUONI POLIENNALI DEL TES 2.65% 1/12/2027	0.01% IT0005500068
FRANCE (GOVT OF) 4.00% 25/04/2055	0.01% FR0010171975
AVANZ 2022-1 A1 4.76% 15/07/2054	0.01% NZAVGA1001R7
NETHERLANDS GOVERNMENT 2.00% 15/01/2054	0.01% NL00150012X2
BUNDESREPUB. DEUTSCHLAND 2.60% 15/05/2041	0.01% DE000BU2F009
JAPAN (30 YEAR ISSUE) 2.40% 20/03/2055	0.01% JP1300861R49
BUNDESREPUB. DEUTSCHLAND 2.90% 15/08/2056	0.01% DE000BU2D012
UNITED KINGDOM GILT 3.25% 22/01/2044	0.01% GB00B84Z9V04
REPUBLIC OF AUSTRIA 2.90% 20/02/2033	0.01% AT0000A32458
AUSTRALIAN GOVERNMENT 1.00% 21/12/2030	0.01% AU0000087454
AUSTRALIAN GOVERNMENT 4.25% 21/03/2036	0.01% AU0000381832
SINGAPORE GOVERNMENT 2.75% 1/04/2042	0.01% SG3254976487
BUNDESREPUB. DEUTSCHLAND 6.50% 4/07/2027	0.01% DE0001135044
BUONI POLIENNALI DEL TES 3.10% 1/03/2040	0.01% IT0005377152
UNITED KINGDOM GILT 4.25% 7/12/2027	0.01% GB00B16NNR78
SWITZERLAND 0.50% 27/05/2030	0.01% CH0224397171
THAILAND GOVERNMENT BOND 2.98% 17/06/2045	0.01% TH062303P607
OBRIGACOES DO TESOURO 1.15% 11/04/2042	0.01% PTOTEPOE0032
KINGDOM OF DENMARK 2.25% 15/11/2026	0.01% DK0009924888
JAPAN (20 YEAR ISSUE) 0.80% 20/03/2042	0.01% JP1201801N46
BUNDESREPUB. DEUTSCHLAND 1.00% 15/05/2038	0.01% DE0001102598
REPUBLIC OF AUSTRIA 2.50% 20/10/2029	0.01% AT0000A3EPP2
JAPAN (30 YEAR ISSUE) 1.40% 20/09/2045	0.01% JP1300481F92
SINGAPORE GOVERNMENT 2.25% 1/08/2036	0.01% SG31A9000002
CANADIAN GOVERNMENT 2.75% 1/06/2033	0.01% CA135087Q236
BUONI POLIENNALI DEL TES 2.20% 1/06/2027	0.01% IT0005240830
OBRIGACOES DO TESOURO 1.65% 16/07/2032	0.01% PTOTEYOE0031
BELGIUM KINGDOM 0.35% 22/06/2032	0.01% BE0000354630
CANADIAN GOVERNMENT 4.00% 1/06/2041	0.01% CA135087YQ12
BUONI POLIENNALI DEL TES 3.85% 1/09/2049	0.01% IT0005363111
REPUBLIC OF AUSTRIA 0.90% 20/02/2032	0.01% AT0000A2WSC8
JAPAN (30 YEAR ISSUE) 0.70% 20/12/2050	0.01% JP1300691M16
JAPAN (10 YEAR ISSUE) 0.70% 20/12/2033	0.01% JP1480011Q23
BONOS Y OBLIG DEL ESTADO 1.85% 30/07/2035	0.01% ES0000012E69
AUCKLAND INTL AIRPORT 5.29% 17/11/2028	0.01% NZAIAD0260L7
CANADIAN GOVERNMENT 3.50% 1/03/2028	0.01% CA135087P576
VECTOR LTD 1.575% 6/10/2026	0.01% NZVCTDT011C2
IRELAND GOVERNMENT BOND 3.00% 18/10/2043	0.01% IE000GVLBXU6
REPUBLIC OF AUSTRIA 2.40% 23/05/2034	0.01% AT0000A10683
AUSTRALIAN GOVERNMENT 4.25% 21/06/2034	0.01% AU3TB0000200
UNITED KINGDOM GILT 4.375% 31/07/2054	0.01% GB00BPSNBB36

JAPAN (30 YEAR ISSUE) 2.00% 20/09/2040	0.01% JP1300331A99
REPUBLIC OF AUSTRIA 3.15% 20/06/2044	0.01% AT0000A0VRQ6
MERCURY NZ LTD 1.56% 14/09/2027	0.01% NZMICYDG003C8
NETHERLANDS GOVERNMENT 4.00% 15/01/2037	0.01% NL0000102234
JAPAN (30 YEAR ISSUE) 1.60% 20/12/2053	0.01% JP1300811Q17
THAILAND GOVERNMENT BOND 1.585% 17/12/2035	0.01% TH062303FC01
SWITZERLAND 0.00% 26/06/2034	0.01% CH0440081393
BUONI POLIENNALI DEL TES 1.35% 1/04/2030	0.01% IT0005383309
BUONI POLIENNALI DEL TES 0.50% 15/07/2028	0.01% IT0005445306
AUSTRALIAN GOVERNMENT 1.25% 21/05/2032	0.01% AU0000075681
REPUBLIC OF AUSTRIA 0.50% 20/02/2029	0.01% AT0000A269M8
JAPAN (10 YEAR ISSUE) 1.00% 20/03/2034	0.01% JP1480021Q54
US TREASURY N/B 3.50% 15/02/2039	0.01% US912810QA97
CANADIAN GOVERNMENT 2.75% 1/12/2055	0.01% CA135087P998
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.01% NL0010721999
US TREASURY N/B 1.625% 15/11/2050	0.01% US912810SS87
NETHERLANDS GOVERNMENT 3.25% 15/01/2044	0.01% NL0015001RG8
JAPAN (30 YEAR ISSUE) 0.40% 20/06/2049	0.01% JP1300631K78
JAPAN (20 YEAR ISSUE) 0.40% 20/09/2040	0.01% JP1201741LA9
UNITED KINGDOM GILT 1.75% 7/09/2037	0.01% GB00BZB26Y51
OBRIGACOES DO TESOIRO 1.95% 15/06/2029	0.01% PTOTEXOE0024
REPUBLIC OF AUSTRIA 4.15% 15/03/2037	0.01% AT0000A04967
UNITED KINGDOM GILT 1.125% 22/10/2073	0.01% GB00BLBDX619
CANADIAN GOVERNMENT 3.50% 1/09/2029	0.01% CA135087R895
JAPAN (30 YEAR ISSUE) 2.30% 20/12/2054	0.01% JP1300851R17
FINNISH GOVERNMENT 0.00% 15/09/2030	0.01% FI4000441878
REPUBLIC OF AUSTRIA 0.50% 20/04/2027	0.01% AT0000A1VGK0
AUSTRALIAN GOVERNMENT 3.75% 21/05/2034	0.01% AU0000249302
UNITED KINGDOM GILT 0.50% 22/10/2061	0.01% GB00BMBL1D50
JAPAN (30 YEAR ISSUE) 0.70% 20/03/2051	0.01% JP1300701M48
BUONI POLIENNALI DEL TES 7.25% 1/11/2026	0.01% IT0001086567
JAPAN (10 YEAR ISSUE) 0.10% 20/06/2030	0.01% JP1103591L73
BUONI POLIENNALI DEL TES 1.10% 1/04/2027	0.01% IT0005484552
BONOS Y OBLIG DEL ESTADO 1.00% 30/07/2042	0.01% ES0000012J07
OBRIGACOES DO TESOIRO 3.625% 12/06/2054	0.01% PTOTE3OE0025
JAPAN (30 YEAR ISSUE) 1.40% 20/12/2045	0.01% JP1300491FC9
JAPAN (20 YEAR ISSUE) 1.80% 20/09/2044	0.01% JP1201901QA8
IRELAND GOVERNMENT BOND 0.90% 15/05/2028	0.01% IE00BDHDPRA4
AUSTRALIAN GOVERNMENT 4.25% 21/10/2036	0.01% AU0000407256
JAPAN (30 YEAR ISSUE) 1.50% 20/03/2045	0.01% JP1300461F39
POLAND GOVERNMENT BOND 5.00% 25/10/2035	0.01% PL0000118188
US TREASURY N/B 2.00% 15/02/2050	0.01% US912810SL35
ROMANIA GOVERNMENT BOND 7.90% 24/02/2038	0.01% RO0DU3PR9NF9
FRANCE (GOVT OF) 0.00% 25/05/2032	0.01% FR0014007L00
REPUBLIKA SLOVENIJA 1.75% 3/11/2040	0.01% SI0002103677
BUNDESREPUB. DEUTSCHLAND 4.25% 4/07/2039	0.01% DE0001135325
JAPAN (30 YEAR ISSUE) 0.80% 20/03/2048	0.01% JP1300581J30
OBRIGACOES DO TESOIRO 3.00% 15/06/2035	0.01% PTOTEAOE0005
UNITED KINGDOM GILT 4.50% 7/09/2034	0.01% GB00B52WS153
HELLENIC REPUBLIC 4.125% 15/06/2054	0.01% GR0138018842
OBRIGACOES DO TESOIRO 0.30% 17/10/2031	0.01% PTOTE0OE0033
CANADIAN GOVERNMENT 3.50% 1/12/2057	0.01% CA135087S703
AUSTRALIAN GOVERNMENT 2.75% 21/05/2041	0.01% AU0000018442
BELGIUM KINGDOM 2.85% 22/10/2034	0.01% BE0000360694
BONOS Y OBLIG DEL ESTADO 3.45% 30/07/2066	0.01% ES00000128E2
JAPAN (30 YEAR ISSUE) 0.80% 20/09/2047	0.01% JP1300561H93
CANADIAN GOVERNMENT 2.50% 1/12/2032	0.01% CA135087P329
BUNDESREPUB. DEUTSCHLAND 0.00% 15/08/2050	0.01% DE0001030724
FINNISH GOVERNMENT 2.75% 15/04/2038	0.01% FI4000546528
BELGIUM KINGDOM 3.45% 22/06/2043	0.01% BE0000359688
UNITED KINGDOM GILT 0.375% 22/10/2030	0.01% GB00BL68HH02
BUONI POLIENNALI DEL TES 2.15% 1/03/2072	0.01% IT0005441883
NORWEGIAN GOVERNMENT 1.75% 17/02/2027	0.01% NO0010786288
JAPAN (20 YEAR ISSUE) 2.40% 20/03/2045	0.01% JP1201921R47
AUSTRALIAN GOVERNMENT 2.75% 21/11/2027	0.01% AU000XCLWAQ1

NORWEGIAN GOVERNMENT 3.625% 13/04/2034	0.01% NO0013148338
THAILAND GOVERNMENT BOND 2.41% 17/03/2035	0.01% TH0623A3F302
IRELAND GOVERNMENT BOND 2.60% 18/10/2034	0.01% IE000LQ7YWY4
NEW ZEALAND GOVERNMENT 5.00% 15/05/2054	0.01% NZGOVDT554C2
FINNISH GOVERNMENT 0.50% 15/09/2029	0.01% FI4000369467
TOYOTA FIN NEW ZEALAND 5.75% 6/12/2027	0.01% NZTFSDT821C6
BUNDESREPUB. DEUTSCHLAND 1.80% 15/08/2053	0.01% DE0001030757
BONOS Y OBLIG DEL ESTADO 3.45% 31/10/2034	0.01% ES0000012N35
OBRIGACOES DO TESOIRO 0.90% 12/10/2035	0.01% PTOTENOE0034
BELGIUM KINGDOM 1.60% 22/06/2047	0.01% BE0000338476
HUNGARY GOVERNMENT BOND 7.00% 24/10/2035	0.01% HU0000406624
UNITED KINGDOM GILT 0.875% 31/01/2046	0.01% GB00BNNGP775
BONOS Y OBLIG DEL ESTADO 5.75% 30/07/2032	0.01% ES0000012411
BUONI POLIENNALI DEL TES 0.95% 1/12/2031	0.01% IT0005449969
JAPAN (40 YEAR ISSUE) 0.40% 20/03/2056	0.01% JP1400091G59
REPUBLIC OF AUSTRIA 2.95% 20/02/2035	0.01% AT0000A3HU25
JAPAN (20 YEAR ISSUE) 0.50% 20/12/2040	0.01% JP1201751M13
AUSTRALIAN GOVERNMENT 4.75% 21/04/2027	0.01% AU3TB0000135
ISRAEL FIXED BOND 2.80% 29/11/2052	0.01% IL0011840761
REPUBLIC OF AUSTRIA 1.50% 20/02/2047	0.01% AT0000A1K9F1
POLAND GOVERNMENT BOND 1.75% 25/04/2032	0.01% PL0000113783
NORWEGIAN GOVERNMENT 1.375% 19/08/2030	0.01% NO0010875230
BELGIUM KINGDOM 0.00% 22/10/2031	0.01% BE0000352618
JAPAN (40 YEAR ISSUE) 2.20% 20/03/2051	0.01% JP1400041B55
CANADIAN GOVERNMENT 3.25% 1/12/2035	0.01% CA135087T537
BONOS Y OBLIG DEL ESTADO 1.45% 31/10/2071	0.01% ES0000012H58
HELLENIC REPUBLIC 3.90% 30/01/2033	0.01% GR0128015725
BELGIUM KINGDOM 0.00% 22/10/2027	0.01% BE0000351602
DENMARK GOVT BOND 2.25% 15/11/2035	0.01% DK0009924961
UNITED KINGDOM GILT 3.50% 22/07/2068	0.01% GB00BBJNQY21
NETHERLANDS GOVERNMENT 0.00% 15/01/2052	0.01% NL0015614579
CANADIAN GOVERNMENT 2.75% 1/09/2027	0.01% CA135087N837
US TREASURY N/B 4.75% 15/11/2043	0.00% US912810TW80
BUONI POLIENNALI DEL TES 3.85% 15/09/2026	0.00% IT0005556011
CANADIAN GOVERNMENT 1.25% 1/03/2027	0.00% CA135087M847
FRANCE (GOVT OF) 2.40% 24/09/2028	0.00% FR001400XLW2
BONOS Y OBLIG DEL ESTADO 0.85% 30/07/2037	0.00% ES0000012I24
NEW ZEALAND GOVERNMENT 4.25% 15/05/2036	0.00% NZGOVDT536C9
REPUBLIC OF AUSTRIA 3.20% 15/07/2039	0.00% AT0000A3D3Q8
JAPAN (40 YEAR ISSUE) 0.90% 20/03/2057	0.00% JP1400101H56
JAPAN (30 YEAR ISSUE) 1.80% 20/03/2054	0.00% JP1300821Q49
SINGAPORE GOVERNMENT 3.25% 1/06/2054	0.00% SGXPK17B11U8
KINGDOM OF DENMARK 0.25% 15/11/2052	0.00% DK0009924029
SINGAPORE GOVERNMENT 1.875% 1/10/2051	0.00% SGXF89085702
BELGIUM KINGDOM 1.70% 22/06/2050	0.00% BE0000348574
SINGAPORE GOVERNMENT 2.875% 1/09/2030	0.00% SG7U32949426
IRELAND GOVERNMENT BOND 2.00% 18/02/2045	0.00% IE00BV8C9186
FINNISH GOVERNMENT 1.125% 15/04/2034	0.00% FI4000306758
CANADIAN GOVERNMENT 3.25% 1/11/2026	0.00% CA135087S398
SLOVAKIA GOVERNMENT BOND 2.00% 17/10/2047	0.00% SK4120013400
SWITZERLAND 0.50% 24/05/2055	0.00% CH0344958472
AUSTRALIAN GOVERNMENT 2.25% 21/05/2028	0.00% AU000XCLWAR9
SWITZERLAND 0.50% 27/06/2032	0.00% CH0344958688
HSBC COLLATERAL	0.00%
FRANCE (GOVT OF) 0.50% 25/05/2072	0.00% FR0014001NN8
CANADIAN GOVERNMENT 2.75% 1/12/2048	0.00% CA135087D358
JAPAN (30 YEAR ISSUE) 0.80% 20/03/2047	0.00% JP1300541H31
JAPAN (30 YEAR ISSUE) 1.80% 20/09/2053	0.00% JP1300801PA2
UNITED KINGDOM GILT 3.75% 22/07/2052	0.00% GB00B6RNH572
SWITZERLAND 2.00% 25/06/2064	0.00% CH0224397007
NORWEGIAN GOVERNMENT 3.625% 31/05/2039	0.00% NO0013238246
US TREASURY N/B 4.375% 15/11/2039	0.00% US912810QD37
US TREASURY N/B 2.25% 15/08/2046	0.00% US912810RT79
UNITED KINGDOM GILT 1.625% 22/10/2054	0.00% GB00BJLR0J16
BELGIUM KINGDOM 0.65% 22/06/2071	0.00% BE0000353624

BELGIUM KINGDOM 3.00% 22/06/2034	0.00% BE0000333428
FRANCE (GOVT OF) 0.50% 25/06/2044	0.00% FR0014002JM6
NETHERLANDS GOVERNMENT 0.00% 15/01/2027	0.00% NL0015031501
BONOS TESORERIA PESOS 6.20% 1/10/2040	0.00% CL0002935048
SINGAPORE GOVERNMENT 2.625% 1/08/2032	0.00% SGXF46767848
MEX BONOS DESARR FIX RT 8.50% 28/02/2030	0.00% MX0MGO000115
BELGIUM KINGDOM 5.00% 28/03/2035	0.00% BE0000304130
CHRISTCHURCH INTL AIRPOR 5.18% 19/05/2028	0.00% NZCHCDT005C1
UNITED KINGDOM GILT 4.125% 22/07/2029	0.00% GB00BQC82B83
SINGAPORE GOVERNMENT 3.50% 1/03/2027	0.00% SG7J60932174
BUONI POLIENNALI DEL TES 5.00% 1/09/2040	0.00% IT0004532559
CANADIAN GOVERNMENT 2.00% 1/06/2028	0.00% CA135087H235
FINNISH GOVERNMENT 0.25% 15/09/2040	0.00% FI4000440557
JAPAN (30 YEAR ISSUE) 0.70% 20/06/2051	0.00% JP1300711M79
NETHERLANDS GOVERNMENT 0.25% 15/07/2029	0.00% NL0013332430
FINNISH GOVERNMENT 2.95% 15/04/2055	0.00% FI4000566294
JAPAN (30 YEAR ISSUE) 0.40% 20/03/2050	0.00% JP1300661L47
REPUBLIC OF AUSTRIA 2.10% 20/09/2117	0.00% AT0000A1XML2
JAPAN (40 YEAR ISSUE) 0.50% 20/03/2059	0.00% JP1400121K57
FINNISH GOVERNMENT 1.375% 15/04/2047	0.00% FI4000242870
BELGIUM KINGDOM 3.10% 22/06/2035	0.00% BE0000363722
BUNDESREPUB. DEUTSCHLAND 2.50% 15/08/2054	0.00% DE000BU2D004
CANADIAN GOVERNMENT 3.25% 1/06/2035	0.00% CA135087S620
EUR CASH ACCOUNT (BNP PARIBAS)	0.00%
HELLENIC REPUBLIC 1.75% 18/06/2032	0.00% GR0124038721
BELGIUM KINGDOM 0.80% 22/06/2027	0.00% BE0000341504
CANADIAN GOVERNMENT 1.00% 1/06/2027	0.00% CA135087F825
NEW ZEALAND GOVERNMENT 4.50% 15/05/2035	0.00% NZGOVDT535C1
IRELAND GOVERNMENT BOND 0.20% 15/05/2027	0.00% IE00BKFCV568
JAPAN (40 YEAR ISSUE) 1.30% 20/03/2063	0.00% JP1400161P53
SWITZERLAND 0.50% 28/06/2045	0.00% CH0344958498
JAPAN (40 YEAR ISSUE) 0.70% 20/03/2061	0.00% JP1400141M51
FRANCE (GOVT OF) 2.50% 25/05/2043	0.00% FR001400CMX2
SINGAPORE GOVERNMENT 2.625% 1/05/2028	0.00% SG31B7000002
NZD CASH ACCOUNT (ANZ BANK)	0.00%
CANADIAN GOVERNMENT 3.50% 1/12/2045	0.00% CA135087ZS68
BUONI POLIENNALI DEL TES 3.45% 15/07/2027	0.00% IT0005599904
NEW ZEALAND GOVERNMENT 1.75% 15/05/2041	0.00% NZGOVDT541C9
NETHERLANDS GOVERNMENT 0.00% 15/07/2030	0.00% NL0014555419
REPUBLIC OF AUSTRIA 0.25% 20/10/2036	0.00% AT0000A2T198
NETHERLANDS GOVERNMENT 2.50% 15/07/2035	0.00% NL0015002F72
REPUBLIC OF AUSTRIA 0.70% 20/04/2071	0.00% AT0000A2QQB6
POLAND GOVERNMENT BOND 3.75% 25/05/2027	0.00% PL0000114393
IRELAND GOVERNMENT BOND 1.50% 15/05/2050	0.00% IE00BH3SQB22
FINNISH GOVERNMENT 1.375% 15/04/2027	0.00% FI4000527551
SINGAPORE GOVERNMENT 1.875% 1/03/2050	0.00% SGXF27246101
FINNISH GOVERNMENT 0.75% 15/04/2031	0.00% FI4000148630
BELGIUM KINGDOM 0.80% 22/06/2028	0.00% BE0000345547
FINNISH GOVERNMENT 0.00% 15/09/2026	0.00% FI4000511449
AUSTRALIAN GOVERNMENT 1.00% 21/11/2031	0.00% AU0000101792
FRANCE (GOVT OF) 0.75% 25/11/2028	0.00% FR0013341682
IRELAND GOVERNMENT BOND 1.70% 15/05/2037	0.00% IE00BV8C9B83
FINNISH GOVERNMENT 0.125% 15/04/2052	0.00% FI4000480488
CANADIAN GOVERNMENT 2.75% 1/12/2064	0.00% CA135087C939
FRANCE (GOVT OF) 1.50% 25/05/2031	0.00% FR0012993103
IRELAND GOVERNMENT BOND 0.20% 18/10/2030	0.00% IE00BKFCV899
SINGAPORE GOVERNMENT 3.375% 1/09/2033	0.00% SG3261987691
CANADIAN GOVERNMENT 1.50% 1/06/2031	0.00% CA135087M276
BUONI POLIENNALI DEL TES 4.45% 1/09/2043	0.00% IT0005530032
BUONI POLIENNALI DEL TES 3.50% 1/03/2030	0.00% IT0005024234
BUONI POLIENNALI DEL TES 3.35% 1/03/2035	0.00% IT0005358806
SINGAPORE GOVERNMENT 1.25% 1/11/2026	0.00% SGXF12888537
UNITED KINGDOM GILT 1.25% 22/10/2041	0.00% GB00BJQWYH73
SWITZERLAND 0.875% 22/05/2047	0.00% CH0557779003
AUSTRALIAN GOVERNMENT 4.50% 21/04/2033	0.00% AU000XCLWAG2

JP MORGAN COLAT	0.00%
DEUTSCHE BANK COLL	0.00%
MORGAN STANLEY COLAT	0.00%
KINGDOM OF DENMARK 4.50% 15/11/2039	0.00% DK0009922320
BUNDESREPUB. DEUTSCHLAND 1.70% 15/08/2032	0.00% DE0001102606
NETHERLANDS GOVERNMENT 5.50% 15/01/2028	0.00% NL0000102317
BUNDESOBLIGATION 2.20% 13/04/2028	0.00% DE000BU25000
UNITED KINGDOM GILT 0.125% 31/01/2028	0.00% GB00BMBL1G81
BUNDESREPUB. DEUTSCHLAND 0.50% 15/02/2028	0.00% DE0001102440
REPUBLIC OF AUSTRIA 1.85% 23/05/2049	0.00% AT0000A2Y8G4
BUNDESOBLIGATION 1.30% 15/10/2027	0.00% DE0001030740
NETHERLANDS GOVERNMENT 0.00% 15/01/2038	0.00% NL0015000B11
US TREASURY N/B 3.00% 15/02/2047	0.00% US912810RV26
US TREASURY N/B 2.75% 15/08/2047	0.00% US912810RY64
IRELAND GOVERNMENT BOND 0.00% 18/10/2031	0.00% IE00BMQ5JL65
NETHERLANDS GOVERNMENT 2.50% 15/07/2033	0.00% NL0015001AM2
AIR NEW ZEALAND LTD 6.61% 27/04/2028	0.00% NZAIRD0030L8
FRANCE (GOVT OF) 1.75% 25/05/2066	0.00% FR0013154028
FRANCE (GOVT OF) 2.00% 25/11/2032	0.00% FR001400BKZ3
BUNDESREPUB. DEUTSCHLAND 0.50% 15/08/2027	0.00% DE0001102424
NZD BNZ	0.00%
BUNDESREPUB. DEUTSCHLAND 4.75% 4/07/2028	0.00% DE0001135085
NETHERLANDS GOVERNMENT 2.50% 15/01/2033	0.00% NL0010071189
IRELAND GOVERNMENT BOND 2.40% 15/05/2030	0.00% IE00BJ38CR43
BUONI POLIENNALI DEL TES 3.70% 15/06/2030	0.00% IT0005542797
ISRAEL FIXED BOND 3.75% 31/03/2047	0.00% IL0011401937
NETHERLANDS GOVERNMENT 0.50% 15/07/2032	0.00% NL0015000RP1
FRANCE (GOVT OF) 0.75% 25/05/2028	0.00% FR0013286192
UNITED KINGDOM GILT 1.50% 31/07/2053	0.00% GB00BM8Z2V59
AUSTRALIAN GOVERNMENT 3.00% 21/03/2047	0.00% AU000XCLWAS7
FRANCE (GOVT OF) 1.00% 25/05/2027	0.00% FR0013250560
CANADIAN GOVERNMENT 1.50% 1/12/2031	0.00% CA135087N266
BUNDESOBLIGATION 1.30% 15/10/2027	0.00% DE0001141869
BUNDESREPUB. DEUTSCHLAND 0.00% 15/11/2028	0.00% DE0001102556
NETHERLANDS GOVERNMENT 0.00% 15/07/2031	0.00% NL00150006U0
BONOS Y OBLIG DEL ESTADO 1.40% 30/04/2028	0.00% ES0000012B39
BUNDESREPUB. DEUTSCHLAND 5.625% 4/01/2028	0.00% DE0001135069
AUSTRALIAN GOVERNMENT 1.75% 21/06/2051	0.00% AU0000097495
BONOS Y OBLIG DEL ESTADO 0.70% 30/04/2032	0.00% ES0000012K20
BONOS Y OBLIG DEL ESTADO 0.10% 30/04/2031	0.00% ES0000012H41
US TREASURY N/B 3.875% 15/08/2033	0.00% US91282CHT18
BUNDESREPUB. DEUTSCHLAND 0.00% 15/11/2027	0.00% DE0001102523
MYR BNP PARIBAS A/C	0.00%
IDR BNP PARIBAS A/C	0.00%
GBP CASH ACCOUNT (BNP PARIBAS)	0.00%
NOK CASH ACCOUNT (NORDEA BANK)	0.00%
HUF CASH ACCOUNT (K&H BANK)	0.00%
CAD CASH ACCOUNT (ROYAL BANK OF CANADA)	0.00%
PLN CASH ACCOUNT (BNP PARIBAS)	0.00%
CZK CASH ACCOUNT (CESKOSLOVENSKA OBCHODNI BANKA)	0.00%
ILS CASH ACCOUNT (BANK HAPOALIM)	0.00%
SEK CASH ACCOUNT (NORDEA BANK)	0.00%
DKK CASH ACCOUNT (NORDEA DANMARK)	0.00%
SGD CASH ACCOUNT (BNP PARIBAS)	0.00%
PEN BNP PARIBAS A/C	0.00%
KRW BNP PARIBAS A/C	0.00%
RON CASH ACCOUNT (CITIBANK)	0.00%
JPY CASH ACCOUNT (HSBC BANK)	0.00%
CHF CASH ACCOUNT (BNP PARIBAS)	0.00%
GOLDMAN SACHS COLLAT	-0.01%
STATE STREET	-0.01%
NET CURRENT ASSETS	-0.59%