

Full Portfolio Holdings



Offer name	Westpac Active Series
Fund name	Conservative Trust
Period disclosure applies	31/03/24

Offer number	OFRI0569
Fund number	FND333

Asset name	% of fund net assets
US 2YR NOTE 06/28/2024	2.40
US 5YR NOTE 06/28/2024	1.35
US LONG 06/18/2024	1.03
NZ Government Bond 3.5% 14/04/2033	0.93
EURO-SCHATZ 06/06/2024	0.85
NZ Government Inflation Index Bond 2.5% 20/09/2035	0.66
Microsoft Corporation	0.64
NZ Government Bond 4.25% 15/05/2034	0.63
NZ Government Bond 5% 15/05/2054	0.63
NZ Government Bond 3% 20/04/2029	0.58
NZ Government Bond 4.50% 15/04/2027	0.58
Fisher & Paykel Healthcare Ltd	0.57
NZ Government Inflation Index Bond 2% 20/09/2025	0.56
Housing NZ 2.183% 24/04/2030	0.53
NZ Government Bond 2.75% 15/04/2037	0.51
NVIDIA Corporation	0.48
Infratil Ltd	0.43
NZ Government Bond 4.50% 15/05/2030	0.42
NZ Government Bond 1.75% 15/05/2041	0.40
Housing NZ 1.534% 10/09/2035	0.39
Auckland International Airport Ltd	0.38
NZ Government Bond 1.5% 15/05/2031	0.37
Housing NZ 3.42% 18/10/2028	0.37
Apple Inc.	0.37
NZ Government Bond 2.75% 15/05/2051	0.36
KBN 1.25% 02/07/2030	0.36
Contact Energy Ltd	0.35
ASB Bank 5.928% 16/11/2026	0.33
Government Of The United States Of America 5.0% 31-oct-2025	0.33
BNZ 5.536% 25/05/2028	0.32
Westpac 2.083% 20/02/2025	0.32
Government Of The United States Of America 5.5% 15-aug-2028	0.32
Mainfreight Ltd	0.32
Housing NZ 2.247% 05/10/2026	0.32
Westpac 3.696% 16/02/27	0.30
BZLNZ 4.985% 07/06/2027	0.30
NZ Government Bond 0.5% 15/05/2026	0.30
Housing NZ 3.36% 12/06/2025	0.30
Spark New Zealand Ltd	0.30
Government Of Japan 0.0% 15-apr-2024	0.30
BZLNZ 5.8720% 01/09/2028	0.29
NZLGFA 4.5% 15/04/2027	0.29
NZLGFA 4.5% 15/05/2030	0.29
LNZCC NFIX1BID + 0.85 22/08/2033	0.29
Government Of Norway 1.75% 17-feb-2027	0.29
NZ Government Inflation Index Bond 2.50% 20/09/2040	0.29
CCB NFIX3FRA + 120 02/11/2026	0.29
BNZ 2.16% 29/01/2025	0.28
Government Of The United States Of America 4.875% 31-oct-2028	0.28
BNZ 1.884% 08/06/2026	0.26
ASBBNK 1.646% 04/05/2026	0.26
WSTP 1.439% 02/24/26	0.26
Government Of Japan 0.1% 20-sep-2027	0.26
NZ Local Government Funding Agency 3.50% 14/04/2033	0.26
BOC Call Account	0.26
Precinct Properties NZ Ltd	0.26
TPNZ 1.735% 04/09/2025	0.25
Government Of The United States Of America 2.0% 15-aug-2051	0.25

Asset name	% of fund net assets
Amazon.com, Inc.	0.25
NZ Government Inflation Index Bond 3% 20/09/2030	0.25
CSL Limited	0.24
Government Of Mexico 8.0% 31-jul-2053	0.24
ANZNZ 5.22% 16/02/2028	0.24
BCHINA NFIX3FRA + 115 15/05/2026	0.24
Government Of Indonesia 7.0% 15-feb-2033	0.23
Meridian Energy Limited	0.23
BZLNZ NFIX3FRA + 73 23/11/2026	0.23
Government Of Japan 2.3% 20-mar-2040	0.23
ICBCAS FRN 02/06/2026	0.23
Government Of Japan 0.1% 20-dec-2026	0.23
ASX SPI 200 Future	0.23
ASBBNK 5.524% 21/06/2027	0.23
Government Of The United States Of America 2.625% 15-apr-2025	0.22
Government Of Japan 0.4% 20-jun-2049	0.22
Westpac FRN 06/07/2026	0.22
Goodman Property Trust	0.22
Government Of The United States Of America 4.375% 30-nov-2028	0.21
KIWI 5.737% 19/10/2027	0.21
Alphabet Inc. Class A	0.21
Government Of China 2.18% 15-aug-2026	0.21
ICBCAS NFIX3FRA + 110 26/05/2025	0.20
Government Of Mexico 7.5% 03-jun-2027	0.20
NZLGFA 2.00% 15/04/2037	0.20
Rabobank FRN 16/06/2025	0.20
Government Of Japan 0.4% 20-dec-2049	0.20
Government Of Japan 0.1% 01-nov-2025	0.20
Rabobank FRN 16/03/2026	0.19
Government Of Japan 0.4% 20-sep-2025	0.19
Novo Nordisk A/S Class B	0.19
Government Of Indonesia 6.5% 15-feb-2031	0.19
Government Of Mexico 8.5% 31-may-2029	0.19
NZLGFA 1.5% 20/04/2029	0.19
Westpac 45 day Notice Deposit	0.19
Government Of Mexico 8.5% 18-nov-2038	0.19
Summerset Group Holdings Ltd	0.19
Government Of South Korea 3.375% 10-jun-2032	0.19
Government Of Japan 0.0% 22-apr-2024	0.18
Government Of Japan 0.5% 20-sep-2024	0.18
KIWI 6.254% 19/10/2028	0.18
BHP Group Ltd	0.18
Taiwan Semiconductor Manufacturing Co., Ltd.	0.18
KIWI 2.635% 05/10/2026	0.18
Eli Lilly and Company	0.18
Government Of Mexico 10.0% 20-nov-2036	0.18
NZ Government Bond 2% 15/05/2032	0.18
Government Of The United States Of America 2.5% 15-feb-2045	0.17
KIWI 2.155% 20/09/2024	0.17
Government Of Malaysia 4.642% 07-nov-2033	0.17
BNZ RDA 32 Day	0.17
MCYNZ 2.16% 29/09/2026	0.17
AUCKCN 2.95% 28/09/2050	0.17
Government Of Japan 0.0% 04-apr-2024	0.17
CHURC 3.58% 27/11/2024	0.16
Government Of Canada 2.75% 01-jun-2033	0.16
Ebos Group Ltd	0.16
Government Of The United States Of America 2.75% 15-aug-2032	0.16

Asset name	% of fund net assets
Government Of The United States Of America 2.25% 15-feb-2052	0.16
SBB 6.14% 07/03/2029	0.16
Government Of The United States Of America 4.5% 15-nov-2025	0.16
NZ Government Bond 2.75% 15/04/2025	0.16
IBRD 4.625% 02/02/2028	0.16
Government Of Colombia 6.25% 09-jul-2036	0.16
RABO 5.31% 05/04/2029	0.16
Government Of The United States Of America 0.25% 30-jun-2025	0.16
Westpac 2.22% 29/07/24	0.16
ASBBNK 1.83% 08/19/2024	0.15
MUFGBNK NFIX3FRA + 85 24/11/2026	0.15
HSBC 1.835% 16/08/2024	0.15
Government Of Norway 1.75% 13-mar-2025	0.15
Meta Platforms Inc Class A	0.15
MEL 5.4% 21/03/2030	0.15
NZ Local Government Funding Agency 3% 15/05/2035	0.15
Vital Healthcare Property Trust	0.15
KBN 0.75% 12/06/2025	0.15
POTNZ 3.552% 24/11/2028	0.15
Government Of Norway 1.75% 06-sep-2029	0.15
Government Of South Korea 2.625% 10-sep-2035	0.15
Government Of Germany 0.25% 15-feb-2029	0.15
Government Of China 3.12% 25-oct-2052	0.14
NZLGFA 2.25% 15/05/2031	0.14
Government Of Australia 2.5% 21-may-2030	0.14
BZLNZ 2.00% 21/02/2025	0.14
Government Of The United States Of America 1.625% 15-may-2031	0.14
Government Of South Korea 1.875% 10-jun-2029	0.14
POTNZ 1.02% 29/09/2025	0.14
TOYOTA 1.73% 06/09/2024	0.14
Government Of The United States Of America 2.75% 15-may-2025	0.14
Argosy Property Trust	0.14
BFWD EUR 04APR24	0.13
TBA UMBS SINGLE FAMILY 6%	0.13
ICBCAS 5.784% 09/04/2029	0.13
A2 Milk Company Ltd	0.13
AIANZ 5.67% 09/05/2028	0.13
ASB Bank Term Deposit 6.24% 29/05/2024	0.13
SPKNZ 4.37% 29/09/2028	0.13
Westpac Term Deposit 6.218% 09/04/2024	0.13
NZ Government Bond 0.25% 15/05/2028	0.13
MUFG Bank FRN 05/11/2024	0.13
WBC 4.902% 15/02/2028	0.13
KIWI Term Deposit 6.22% 04/08/2023 05/08/2024	0.13
TPNZ 5.893% 03/15/2028	0.13
Freightways Group Ltd	0.13
IBRD 4.25% 29/07/2027	0.13
Government Of China 2.4% 15-jul-2028	0.13
Government Of Singapore 2.375% 01-jun-2025	0.13
Kiwi Property Group Ltd	0.13
KIWI Term Deposit 6.11% 30/10/2023 26/04/2024	0.13
TOYOTA 5.75% 06/12/2027	0.13
China Development Bank 2.52% 25-may-2028	0.13
AIANZ NFIX3FRA + 70 11/10/2025	0.13
CCB NFIX3FRA + 110 09/02/2026	0.13
Cdp Financial Inc. 1.125% 06-apr-2027	0.13
RABOBK NFIX3FRA + 80 12/08/2026	0.13

Asset name	% of fund net assets	Asset name	% of fund net assets	Asset name	% of fund net assets
S&P500 EMINI FUT June 24	0.13	Government Of The United States Of America 4.25% 31-dec-2025	0.10	ASBBNK Term Deposit 6.25% 01/08/2023 31/07/2024	0.09
IRD Deposit NZTTC 6.635% 15/01/2024 15/04/2024	0.13	ADB 2.125% 19/05/2031	0.10	KIWI Term Deposit 6.08% 27/07/2023 22/04/2024	0.09
SBSNZ 0% 24/04/2024	0.13	RENTEN 2.875% 11/02/2027	0.10	WSTP Term Deposit 6.234% 07/08/2023 06/05/2024	0.09
Bpce Sfh Sa 3.25% 12-apr-2028	0.12	Government Of The United States Of America 1.5% 15-aug-2026	0.10	ASIA 2.75% 28/01/2027	0.09
IRD Deposit NZTTC 6.645% 24/01/2024 24/04/2024	0.12	Bell Telephone Company Of Canada 2.5% 14-may-2030	0.10	ASBBNK Term Deposit 6.18% 14/08/2023 10/05/2024	0.09
TMNZ 0% 29/04/2024	0.12	DCTL 3.22% 27/11/2028	0.10	WSTP Term Deposit 6.198% 16/08/2023 13/05/2024	0.09
SBSNZ 0% 14/05/2024	0.12	Amgen Inc. 5.25% 02-mar-2033	0.10	WSTP Term Deposit 6.2062% 17/08/2023 14/05/2024	0.09
IRD Deposit NZTTC 6.69% 12/02/2024 13/05/2024	0.12	TPNZ % 09/06/2025	0.10	GMTNZ 2.559% 04/09/2030	0.09
SBSNZ 0% 22/05/2024	0.12	Fletcher Building Ltd	0.10	WSTP Term Deposit 6.195% 28/08/2023 27/05/2024	0.09
Macquarie Group Ltd	0.12	CHRINT 5.18% 19/05/2028	0.10	WSTP Term Deposit 6.185% 31/08/2023 28/05/2024	0.09
CNU 2.51% 02/12/2030	0.12	JPMorgan Chase & Co.	0.10	Government Of Indonesia 7.0% 15-may-2027	0.09
Government Of Mexico 7.75% 23-nov-2034	0.12	DCTL 3.61% 17/07/2025	0.10	WSTP Term Deposit 6.2003% 15/09/2023 12/06/2024	0.09
IRD Deposit NZTTC 6.64% 01/03/2024 31/05/2024	0.12	SAP SE	0.10	WSTP Term Deposit 6.16% 02/10/2023 01/04/2024	0.09
SBSNZ 0% 11/06/2024	0.12	TPNZ % 09/06/2025	0.10	ARGNZ 2.9% 29/10/2026	0.09
IRD Deposit NZTTC 6.635% 20/03/2024 18/06/2024	0.12	Telstra Corp Ltd	0.10	BCHINA Term Deposit 6.3% 11/10/2023 08/04/2024	0.09
Government Of Colombia 7.25% 18-oct-2034	0.12	Hca Inc. 4.125% 15-jun-2029	0.10	ASML Holding NV	0.09
Nederlandse Waterschapsbank N.v. 0.0% 16-nov-2026	0.12	IPLNZ 2.4% 31/08/2027	0.10	BCHINA Term Deposit 6.40% 16/10/2023 16/04/2024	0.09
Government Of Spain 4.7% 30-jul-2041	0.12	TPNZ 2.047% 08/09/2026	0.10	WSTP Term Deposit 6.28% 16/10/2023 15/07/2024	0.09
IFC 4.875% 13/12/2029	0.12	Bpce Sfh Sa 3.0% 15-jan-2031	0.10	BCHINA Term Deposit 6.4% 20/10/2023 17/04/2024	0.09
CNUNZ 1.98% 02/12/2027	0.12	IFSC NIFTY 50 04/25/2024	0.09	Columbia Pipelines Operating Company Llc 6.036% 15-nov-2033	0.09
NEDWBK 3.125% 01/03/2027	0.12	Government Of Mexico 5.75% 05-mar-2026	0.09	Province Of Ontario 0.25% 15-dec-2026	0.09
AIANZ NFIX3FRA + 85 17/04/2026	0.12	CENNZ 5.82% 11/04/2028	0.09	ADB 1.125% 10/02/2028	0.09
DCTL 2.9% 15/03/2026	0.12	TPNZ 4.627% 16/09/2027	0.09	ASBBNK Term Deposit 6.07% 31/10/2023 29/04/2024	0.09
Mastercard Incorporated Class A	0.12	TPNZ 3.823% 06/03/2025	0.09	Cigna Group 2.375% 15-mar-2031	0.09
MCYNZ 1.56% 14/09/2027	0.12	GENEPO 4.17% 14/03/2028	0.09	Edp Servicios Financieros Espana, S.a. 4.375% 04-apr-2032	0.09
Government Of France 2.75% 25-feb-2029	0.12	GENEPO 5% 03/04/2025	0.09	MUFGBNK Term Deposit 5.94% 28/11/2023 28/05/2024	0.09
Government Of Canada 2.0% 01-jun-2032	0.12	IADB 4.75% 25/01/2030	0.09	MUFGBNK Term Deposit 5.93% 06/12/2023 06/06/2024	0.09
FPQC 2021-3 A NFIXIBID +85bps 15/08/2029	0.12	BLUNZ 2022-2 AIL	0.09	MUFGBNK Term Deposit 5.91% 13/12/2023 15/04/2024	0.09
IFC 4.375% 13/09/2027	0.12	Goodman Group	0.09	PCT 2.85% 28/05/2027	0.08
Government Of Singapore 2.875% 01-jul-2029	0.12	DCTL 2.09% 15/11/2026	0.09	ICBCAS Term Deposit 6.35% 10/01/2024 10/10/2024	0.08
VCTNZ 3.45% 27/05/2025	0.11	NIB 4.5% 30/01/2029	0.09	CNCBK 2.393% 22/11/2024	0.08
IFC 3.75% 09/08/2027	0.11	ARGNZ 2.2% 27/10/2027	0.09	ICBCAS Term Deposit 6.35% 05/02/2024 05/11/2024	0.08
Agricultural Development Bank Of China 2.57% 13-sep-2028	0.11	Government Of The United States Of America 0.625% 15-may-2030	0.09	Chorus Ltd	0.08
CHURC 5.043% 06/04/2028	0.11	Harmoney 2023-1 A1 NFIXIBID +165bps 16/03/2032	0.09	ICBCAS Term Deposit 6.55% 29/02/2024 28/02/2025	0.08
Government Of Colombia 7.0% 30-jun-2032	0.11	Broadcom Inc.	0.09	ICBCAS Term Deposit 6.5% 19/03/2024 19/03/2025	0.08
CENNZ 5.62% 06/04/2029	0.11	NIB 4.375% 21/02/2030	0.09	Government Of Indonesia 6.375% 15-jul-2037	0.08
VCTNZ 3.69% 26/11/2027	0.11	MTFNZ NFIXIBID + 1.60 16/09/2030 - A	0.09	ICBCAS Term Deposit 6.5% 26/03/2024 26/03/2025	0.08
Ryman Healthcare Ltd	0.11	China Development Bank 2.77% 24-oct-2032	0.09	EIB 4% 22/07/2027	0.08
CENXX 6.398% 21/11/2030	0.11	PIFAU 2.36% 06/08/2030	0.09	MCYNZ 0% 17/04/2024	0.08
GMB 3.656% 20/12/2027	0.11	Adobe Inc.	0.09	TSVBK 0% 24/04/2024	0.08
PIFAU 6.397% 07/03/2030	0.11	ARGNZ 4% 27/03/2026	0.09	ASBBNK Ehnanced +8bps 10/05/2024	0.08
Mercury NZ Limited	0.11	European Investment Bank 2.75% 30-jul-2030	0.09	Government Of Italy 2.45% 01-sep-2033	0.08
Fnrna 30yr Pool#ma5271 5.500% 01-feb-2054	0.11	Government Of Norway 2.0% 26-apr-2028	0.09	SBSNZ 0% 21/05/2024	0.08
HBLNZ 3.55% 12/04/2024	0.11	Stride Property Ltd and Stride Invest Mgmt Ltd	0.09	Government Of The United States Of America 2.375% 15-may-2029	0.08
NPHNZ 5.52% 23/03/2028	0.11	Visa Inc. Class A	0.09	TMNZ 0% 28/05/2024	0.08
Government Of China 2.67% 25-may-2033	0.11	Compagnie De Financement Foncier Sa 3.375% 16-sep-2031	0.09	ASBBNK 0% 01/07/2024	0.08
LBANK 4.00% 15/04/2027	0.11	TPNZ 1.52% 04/08/2026	0.09	TMNZ 0% 01/07/2024	0.08
VCTNZ 1.575% 06/10/2026	0.11	IBRD 2.875% 30/11/2026	0.09	Government Of Italy 0.95% 01-jun-2032	0.08
WSTP 6.73% 14/02/2034	0.11	EIB 1.875% 16/06/2028	0.09	AIANZ 6.22% 02/11/2029	0.08
Government Of The United States Of America 4.125% 15-aug-2053	0.11	ICBCAS Term Deposit 6.35% 15/06/2023 14/06/2024	0.09	TRGROP 3.532% 10/02/2026	0.08
IPLNZ 4.40% 18/04/2024	0.10	KFW 1.75% 19/05/2028	0.09	Government Of Spain 2.8% 31-may-2026	0.08
Government Of Germany 1.0% 15-may-2038	0.10	Merck & Co., Inc.	0.09	CAN 5YR BOND 06/19/2024	0.08
TRGRP 7.202% 11/10/2028	0.10	KPGNZ 6.24% 27/09/2029	0.09	FPQC 2023-2 A NFIXIBID +145bps 15/08/2030	0.08
Government Of United Kingdom 3.75% 22-oct-2053	0.10	ICBCAS Term Deposit 6.45% 07/07/2023 05/07/2024	0.09	Intesa Sanpaolo S.p.a. 3.625% 30-jun-2028	0.08
WSTP Term Deposit 6.239% 10/08/2023 08/05/2024	0.10	ASBBNK Term Deposit 6.44% 07/07/2023 05/07/2024	0.09	LRENT 4.875% 29/06/2029	0.08
KOMBK 2.875% 09/02/2027	0.10	IBRD 1.625% 10/05/2028	0.09	AIRNZ 6.61% 27/04/2028	0.08
KIWI Term Deposit 6.08% 09/08/2023 07/05/2024	0.10	ASBBNK Term Deposit 6.29% 04/07/2023 02/04/2024	0.09	FPQC 2023-1 B NFIXIBID +155bps 15/04/2030	0.08
Government Of United Kingdom 0.875% 31-jul-2033	0.10	ICBCAS 2.61% 27/06/2024	0.09	RABOBK NFIX3FRA + 80.000 05/04/2027	0.08
IPLNZ 4% 25/02/2027	0.10	WSTP Term Deposit 6.31% 24/07/2023 23/07/2024	0.09	Government Of Australia 1.75% 21-jun-2051	0.08
WSTP Term Deposit 6.2118% 14/09/2023 11/06/2024	0.10	Government Of Colombia 6.25% 26-nov-2025	0.09	CFHB 5.701% 27/07/2028	0.08
Government Of United Kingdom 1.25% 31-jul-2051	0.10	WSTP Term Deposit 6.2633% 26/07/2023 22/04/2024	0.09	FPQC 2023-1 B NFIXIBID +345bps 15/04/2030	0.08
Government Of United Kingdom 0.875% 22-oct-2029	0.10	KIWI Term Deposit 6.21% 25/07/2023 24/07/2024	0.09	AVANZ NFIXIBID + 240 15/12/2031	0.08
AUCKCN 5.7340% 27/09/2028	0.10	WSTP Term Deposit 6.2193% 28/07/2023 24/04/2024	0.09	Government Of Spain 3.5% 31-may-2029	0.08
China Development Bank 2.59% 11-jan-2026	0.10	Government Of The United States Of America 1.125% 15-aug-2040	0.09	UDC Endeavour ABS Trust	0.08
RESNZ 2023-1 A	0.10	WSTP Term Deposit 6.2292% 31/07/2023 29/04/2024	0.09	Government Of The United States Of America 4.625% 30-sep-2030	0.08
Government Of The United States Of America 2.125% 15-may-2025	0.10			Government Of The United States Of America 4.0% 31-oct-2029	0.08
IFC 4.875% 19/12/2028	0.10				

Asset name	% of fund net assets
Anheuser-busch Companies, Llc. 4.7% 01-feb-2036	0.08
FPQC 2021-4 A NFIX1BID +95bps 15/08/2030	0.08
BFWD EUR 09APR24	0.08
M&t Bank Corporation 7.413% 30-oct-2029	0.08
Ing Groep N.v. 3.869% 28-mar-2026	0.08
Government Of China 2.6% 15-sep-2030	0.08
AIANZ 3.51% 10/10/2024	0.08
KPGNZ 4.06% 12/11/2025	0.08
Government Of Mexico 8.0% 07-nov-2047	0.08
Danske Bank A/s 4.75% 21-jun-2030	0.08
Fnma 30Yr Pool#fm8787 2.500% 01-oct-2051	0.08
Abbvie Inc. 3.2% 21-nov-2029	0.08
SBB 4.32% 18/03/2027	0.08
Warnermedia Holdings, Inc. 3.755% 15-mar-2027	0.08
MERINZ 4.21% 27/06/2025	0.08
Citigroup Inc. 1.281% 03-nov-2025	0.08
Government Of United Kingdom 4.5% 07-jun-2028	0.08
Government Of Canada 3.5% 01-mar-2028	0.07
Crh America, Inc. 3.875% 18-may-2025	0.07
Government Of United Kingdom 4.75% 22-oct-2043	0.07
Government Of Australia 3.25% 21-apr-2029	0.07
BFWD EUR 03APR24	0.07
Umbs Tba 30Yr 3.5% April Delivery	0.07
BFWD EUR 03APR24	0.07
Sandoz Finance B.v. 4.22% 17-apr-2030	0.07
mini MSCI Emg Mkts Indx Ftr Jun24	0.07
IBRD 1.25% 10/12/2030	0.07
CBA 4.2% 18/08/2025	0.07
PCT 5.25% 05/09/2028	0.07
Coca-cola Europacific Partners Plc 0.7% 12-sep-2031	0.07
Government Of The United States Of America 4.375% 15-aug-2043	0.07
CHRINT 4.13% 24/05/2024	0.07
TOYOTA 0.85% 09/09/2024	0.07
eBay Inc.	0.07
Elevance Health, Inc. 4.75% 15-feb-2033	0.07
TRPWR 5.233% 30/06/2030	0.07
Property for Industry Ltd	0.07
TOYOTA 1.19% 30/04/2024	0.07
GMTNZ 4.54% 31/05/2024	0.07
Export-import Bank Of China 2.87% 06-feb-2028	0.07
Colgate-Palmolive Company	0.07
Government Of Norway 1.375% 19-aug-2030	0.07
AUCKCN 2.411% 20/10/2027	0.07
Lloyds Banking Group Plc 4.716% 11-aug-2026	0.07
Meta Platforms, Inc. 4.95% 15-may-2033	0.07
ICBCAS Term Deposit 6.45% 12/07/2023 11/07/2024	0.07
HSBC NFIX3FRA + 40 11/11/2024	0.07
MNWNZ 3.35% 29/07/2026	0.07
AIANZ 3.29% 17/11/2026	0.07
Ontario Teachers' Finance Trust 0.1% 19-may-2028	0.07
Government Of Colombia 7.0% 26-mar-2031	0.07
Westpac Banking Corporation	0.07
Leaseplan Corporation N.v. 2.875% 24-oct-2024	0.07
KIWI Term Deposit 6.11% 27/10/2023 24/04/2024	0.07
MCYNZ 5.64% 19/06/2028	0.07
TOYOTA NFIX3FRA + 83 23/05/2025	0.07
FPIT 2022-1 0% 15/09/2031	0.07
Government Of United Kingdom 3.75% 29-jan-2038	0.07
Principal Life Global Funding ii 1.5% 17-nov-2026	0.07
Pfizer Investment Enterprises Pte. Ltd. 4.75% 19-may-2033	0.07
Toronto-dominion Bank 1.25% 10-sep-2026	0.07
Government Of Indonesia 7.0% 15-sep-2030	0.07
Jpmorgan Chase & Co. 2.522% 22-apr-2031	0.07
WSTP Term Deposit 5.94% 05/02/2024 07/11/2024	0.07
ICBCAS Term Deposit 6.6% 12/02/2024 26/09/2024	0.07
UnitedHealth Group Incorporated	0.07
KIWI Term Deposit 6.12% 19/02/2024 19/08/2024	0.07
ASBBNK Term Deposit 6.03% 19/02/2024 16/09/2024	0.07
ASBBNK Term Deposit 6.07% 21/02/2024 18/11/2024	0.07

Asset name	% of fund net assets
KIWI Term Deposit 6.21% 26/02/2024 23/12/2024	0.07
Fnma 30Yr Pool#cb4847 5.500% 01-oct-2052	0.07
CCB Term Deposit 6% 14/03/2024 14/03/2025	0.07
KIWI Term Deposit 5.95% 15/03/2024 10/02/2025	0.07
KIWI Term Deposit 5.97% 18/03/2024 11/02/2025	0.07
Intuit Inc.	0.07
European Investment Bank 3.0% 15-jul-2033	0.07
Government Of Colombia 5.75% 03-nov-2027	0.07
TOYOTA 0% 18/04/2024	0.07
PCTNZ 4.42% 27/11/2024	0.07
GMTNZ 4.74% 14/04/2027	0.07
State Of North Rhine-westphalia 0.125% 04-jun-2031	0.07
TOYOTA 0% 06/06/2024	0.07
SPKNZ 5.45% 18/09/2031	0.07
TOYOTA 0% 12/06/2024	0.07
TOYOTA 0% 13/06/2024	0.07
FCGNZ 0% 13/06/2024	0.07
RABOBK 1.72% 29/05/2024	0.07
AIA 6.482% 16/11/2033	0.07
Home Depot, Inc.	0.07
Bank Of New Zealand Limited 1.0% 03-mar-2026	0.07
Credit Mutuel-cic Home Loan Sfh Sa 3.125% 22-jun-2027	0.07
Thermo Fisher Scientific Inc.	0.07
Fnma 30Yr Pool#cb0734 3.000% 01-jun-2051	0.07
BFWD EUR 04APR24	0.06
European Investment Bank 4.125% 13-feb-2034	0.06
ASIA 4% 27/05/2027	0.06
Alphabet Inc. Class C	0.06
Ubs Group Ag 3.091% 14-may-2032	0.06
Government Of South Korea 1.5% 10-dec-2030	0.06
Fnma 30Yr Pool#fm8038 3.000% 01-jul-2051	0.06
Bank Of Nova Scotia 1.05% 02-mar-2026	0.06
Gnma Ii 30Yr Pool#ma7589 2.500% 20-sep-2051	0.06
Government Of The United States Of America 1.75% 15-jan-2034	0.06
Government Of Japan 0.3% 20-jun-2039	0.06
Government Of Italy 4.1% 01-feb-2029	0.06
ASBBNK 3.125 05/23/24	0.06
ANZ Group Holdings Ltd	0.06
At&t Inc. 4.1% 15-feb-2028	0.06
RESNZ 2021-1P A1	0.06
Resmed Inc	0.06
Government Of Indonesia 8.25% 15-may-2029	0.06
Applied Materials, Inc.	0.06
PepsiCo, Inc.	0.06
Prologis, Inc.	0.06
Abbvie Inc. 4.25% 21-nov-2049	0.06
Government Of Singapore 3.5% 01-mar-2027	0.06
Danaher Corporation	0.06
Government Of Italy 3.5% 15-feb-2031	0.06
Government Of Malaysia 3.885% 15-aug-2029	0.06
America Movil, S.a.b. De C.v 2.875% 07-may-2030	0.06
MCYNZ 0% 08/05/2024	0.06
FCGNZ 0% 09/05/2024	0.06
Government Of Spain 1.85% 30-jul-2035	0.06
ASBBNK 0% 04/06/2024	0.06
Government Of Indonesia 6.375% 15-apr-2032	0.06
Government Of United Kingdom 0.75% 22-nov-2033	0.06
Government Of Australia 4.75% 21-jun-2054	0.06
Crown Castle Inc. 4.0% 01-mar-2027	0.06
NZLGFA 1.5% 15/04/2026	0.06
PFINZ 4.59% 28/11/2024	0.06
Accenture Plc Class A	0.06
Omers Finance Trust 3.5% 19-apr-2032	0.06
Jpmorgan Chase & Co. 6.254% 23-oct-2034	0.06
LNZCC NFIX1BID + 0.85 22/08/2033	0.06
WSTP Term Deposit 6.11% 10/10/2023 08/04/2024	0.06
KIWI Term Deposit 6.11% 26/10/2023 23/04/2024	0.06
WSTP Term Deposit 6.19% 31/10/2023 29/07/2024	0.06
KIWI Term Deposit 6.11% 31/10/2023 30/04/2024	0.06

Asset name	% of fund net assets
Fnma 30Yr Pool#cb1805 2.500% 01-oct-2051	0.06
BFWD EUR 04APR24	0.06
MTFNZ N24 Mtge A	0.06
KIWI Term Deposit 5.95% 08/01/2024 08/07/2024	0.06
WSTP Term Deposit 5.9272% 08/01/2024 07/10/2024	0.06
WSTP Term Deposit 5.865% 15/01/2024 14/10/2024	0.06
Fhlmc 30Yr Pool#sd3578 2.500% 01-apr-2052	0.06
PFINZ 4.25% 01/10/2025	0.06
TOYOTA NFIX3FRA + 85 18/05/2026	0.06
Government Of Spain 3.25% 30-apr-2034	0.06
Government Of Colombia 6.0% 28-apr-2028	0.06
KIWI Term Deposit 5.95% 13/03/2024 08/01/2025	0.06
Broadcom Inc. 2.45% 15-feb-2031	0.06
Government Of France 2.5% 24-sep-2026	0.06
Government Of Indonesia 6.125% 15-may-2028	0.06
Government Of Colombia 7.75% 18-sep-2030	0.06
Government Of France 0.6% 25-jul-2034	0.06
BFWD EUR 04APR24	0.06
Ecolab Inc.	0.06
SPKX 5.21% 18/09/2029	0.06
GENEPO 0% 18/06/2024	0.06
Cppib Capital, Inc. 0.25% 06-apr-2027	0.06
TBA UMBS SINGLE FAMILY 6%	0.06
NZ Local Government Funding Agency 2.25% 15/05/2028	0.06
Government Of The United States Of America 1.75% 15-aug-2041	0.06
Bank Of America Corporation 2.299% 21-jul-2032	0.06
Government Of Japan 0.1% 20-jun-2026	0.06
Morgan Stanley 1.342% 23-oct-2026	0.06
TOYOTA NFIX3FRA + 80 11/09/2026	0.06
Anglian Water (osprey) Financing Plc 2.0% 31-jul-2028	0.06
Government Of Indonesia 6.5% 15-jun-2025	0.06
Engie Sa. 3.875% 06-jan-2031	0.06
Government Of Canada 1.5% 01-dec-2031	0.06
Fnma 30Yr Pool#fs5991 2.000% 01-mar-2052	0.06
Ovs Health Corporation 1.75% 21-aug-2030	0.06
Realty Income Corporation 5.75% 05-dec-2031	0.05
Cisco Systems, Inc.	0.05
Fhlmc 30Yr Pool#sd2903 2.000% 01-mar-2051	0.05
TBA GNMA2 SINGLE 5.5%	0.05
Fnma 30Yr Pool#fs5992 2.000% 01-feb-2052	0.05
FCGNZ 4.15% 14/11/2025	0.05
Fhlmc 30Yr Pool#sd4046 2.000% 01-jan-2052	0.05
Amgen Inc.	0.05
Government Of Australia 3.0% 21-mar-2047	0.05
RABOBK NFIX3FRA + 38 28/06/2024	0.05
DCTL 1.93% 18/04/2028	0.05
Compagnie De Financement Foncier Sa 1.25% 15-nov-2032	0.05
United Utilities Water Finance Plc 5.75% 26-jun-2036	0.05
Government Of Belgium 0.9% 22-jun-2029	0.05
Unitedhealth Group Incorporated 4.75% 15-may-2052	0.05
Samsung Electronics Co., Ltd.	0.05
Ontario Teachers' Finance Trust 2.0% 16-apr-2031	0.05
James Hardie Industries-CDI	0.05
Government Of The Netherlands 2.5% 15-jan-2030	0.05
Fnma 30Yr Pool#ma4785 5.000% 01-oct-2052	0.05
Government Of Australia 2.25% 21-may-2028	0.05
KIWI Term Deposit 5.88% 15/01/2024 11/11/2024	0.05
KIWI Term Deposit 5.92% 19/01/2024 14/11/2024	0.05
BCHINA Term Deposit 6.1% 25/01/2024 24/01/2025	0.05
WSTP Term Deposit 5.9% 23/01/2024 21/10/2024	0.05
BCHINA Term Deposit 6.1% 26/01/2024 28/01/2025	0.05
CCB Term Deposit 6.1% 30/01/2024 30/01/2025	0.05
CCB Term Deposit 6.1% 31/01/2024 31/01/2025	0.05
KIWI Term Deposit 5.93% 30/01/2024 25/11/2024	0.05
KIWI Term Deposit 5.94% 31/01/2024 26/11/2024	0.05
Rio Tinto Finance (usa) Plc 5.0% 09-mar-2033	0.05
Coca-Cola Company	0.05
Equinix, Inc.	0.05
KIWI Term Deposit 6.03% 07/03/2024 06/01/2025	0.05

Asset name	% of fund net assets
KIWI Term Deposit 5.97% 11/03/2024 07/01/2025	0.05
WSTP Term Deposit 5.96% 11/03/2024 09/12/2024	0.05
Orbia Advance Corporation, S.a.b. De C.v. 1.875% 11-may-2026	0.05
BCHINA 0% 10/04/2024	0.05
ICBCAS 0% 15/04/2024	0.05
Fnma 30Yr Pool#fs7252 5.000% 01-nov-2053	0.05
MERINZ 0% 29/04/2024	0.05
Hca Inc. 5.5% 01-jun-2033	0.05
Government Of Italy 2.95% 15-feb-2027	0.05
FCGNZ 0% 30/05/2024	0.05
GENEPO 0% 06/06/2024	0.05
AIANZ 0% 20/06/2024	0.05
GDI Property Group	0.05
Government Of South Korea 1.25% 10-mar-2026	0.05
Charles Schwab Corp	0.05
Santander Uk Group Holdings Plc 3.53% 25-aug-2028	0.05
Banco Santander, S.a. 2.958% 25-mar-2031	0.05
Thermo Fisher Scientific Inc. 5.086% 10-aug-2033	0.05
Hsbc Holdings Plc 4.583% 19-jun-2029	0.05
Lam Research Corporation	0.05
HSBC Holdings Plc	0.05
MERINZ 5.91% 20/09/2028	0.05
Gnma Ii 30Yr Pool#ma7366 2.000% 20-may-2051	0.05
Ausnet Services Holdings Pty Ltd 0.625% 25-aug-2030	0.05
AIANZ 5.29% 17/11/2028	0.05
Fnma 30Yr Pool#ma5188 4.500% 01-nov-2053	0.05
Ontario Teachers' Finance Trust 1.25% 27-sep-2030	0.05
Booking Holdings Inc.	0.05
Province Of Ontario 4.05% 02-feb-2032	0.05
CHURC 3.01% 05/11/2026	0.05
Verizon Communications Inc. 2.55% 21-mar-2031	0.05
Government Of Canada 3.5% 01-dec-2045	0.05
Government Of The United States Of America 1.75% 15-nov-2029	0.05
IRS BBR /4.41 NZD0634	0.05
Government Of The United States Of America 1.625% 15-aug-2029	0.05
Welltower Inc.	0.05
Government Of Indonesia 6.375% 15-aug-2028	0.05
At&t Inc. 3.65% 01-jun-2051	0.05
Warnermedia Holdings, Inc. 4.279% 15-mar-2032	0.05
MSCI India Index Future	0.05
Tesla, Inc.	0.05
Adyen NV	0.05
Government Of Mexico 7.75% 29-may-2031	0.05
Bank Of America Corporation 5.08% 20-jan-2027	0.05
Government Of France 3.25% 25-may-2055	0.04
Eli Lilly And Company 5.0% 27-feb-2026	0.04
Assa Abloy Ab 3.875% 13-sep-2030	0.04
Xero Ltd	0.04
Government Of Indonesia 7.5% 15-aug-2032	0.04
Bank Of Ireland Group Plc 2.029% 30-sep-2027	0.04
Erac Usa Finance Llc 3.3% 01-dec-2026	0.04
WSTP 6.19% 16/09/2032	0.04
Procter & Gamble Company	0.04
Government Of France 3.0% 25-jun-2049	0.04
Waste Management, Inc.	0.04
BOC Call Account	0.04
Government Of Singapore 2.875% 01-sep-2030	0.04
Port of Tauranga Ltd	0.04
Iberdrola SA	0.04
Roper Technologies, Inc.	0.04
Government Of Norway 1.25% 17-sep-2031	0.04
Fhlmc 30Yr Pool#sd3456 4.000% 01-oct-2052	0.04
Woolworths Ltd	0.04
Government Of Indonesia 7.5% 15-jun-2035	0.04
Vmware, Inc. 2.2% 15-aug-2031	0.04
Fhlmc 30Yr Pool#sd3457 4.000% 01-oct-2052	0.04
Verizon Communications Inc. 2.355% 15-mar-2032	0.04

Asset name	% of fund net assets
BCHINA Term Deposit 6.25% 11/12/2023 09/04/2024	0.04
Government Of Australia 0.5% 21-sep-2026	0.04
TBA UMBS SINGLE FAMILY 7%	0.04
ASBBNK Term Deposit 5.82% 09/01/2024 09/10/2024	0.04
London Stock Exchange Group plc	0.04
KIWI Term Deposit 5.97% 16/01/2024 15/07/2024	0.04
WSTP Term Deposit 5.93% 19/01/2024 16/10/2024	0.04
ASBBNK Term Deposit 5.88% 23/01/2024 22/07/2024	0.04
CCB Term Deposit 6% 12/03/2024 12/03/2025	0.04
Umbs Tba 30Yr 4.5% April Delivery	0.04
ASBBNK Term Deposit 5.88% 15/03/2024 11/09/2024	0.04
ASBBNK Term Deposit 5.8% 22/03/2024 17/12/2024	0.04
FCGNZ 0% 09/04/2024	0.04
Netease Inc	0.04
TOYOTA 0% 12/04/2024	0.04
GENEPO 0% 18/04/2024	0.04
FCGNZ 0% 18/04/2024	0.04
AIANZ 0% 19/04/2024	0.04
SPKNZ 0% 24/04/2024	0.04
Government Of Japan 1.0% 20-mar-2062	0.04
Government Of Malaysia 3.828% 05-jul-2034	0.04
POTNZ 0% 30/04/2024	0.04
MCYNZ 0% 01/05/2024	0.04
FCGNZ 0% 02/05/2024	0.04
CENNZ 0% 07/05/2024	0.04
CENNZ 0% 14/05/2024	0.04
GENEPO 0% 20/05/2024	0.04
FCGNZ 0% 23/05/2024	0.04
CENNZ 0% 28/05/2024	0.04
MCYNZ 0% 04/06/2024	0.04
MCYNZ 0% 13/06/2024	0.04
POTNZ 0% 17/06/2024	0.04
MCYNZ 0% 24/06/2024	0.04
Government Of Italy 4.15% 01-oct-2039	0.04
Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR	0.04
Dow Jones US Real Estate Index Futures Jun24	0.04
Suncorp Group Ltd	0.04
Citigroup Inc.	0.04
Advanced Micro Devices, Inc.	0.04
Electricite De France, Societe Anonyme 5.125% 22-sep-2050	0.04
Union Pacific Corporation 2.8% 14-feb-2032	0.04
Umbs Tba 30Yr 2% April Delivery	0.04
Barclays Plc 5.304% 09-aug-2026	0.04
Serko Ltd	0.04
RELX PLC	0.04
Government Of South Korea 2.5% 10-mar-2052	0.04
Extra Space Storage Inc.	0.04
Automatic Data Processing, Inc.	0.04
Genesis Energy Ltd	0.04
Government Of Norway 1.5% 19-feb-2026	0.04
Cigna Group 5.685% 15-mar-2026	0.04
Keurig Dr Pepper Inc. 5.3% 15-mar-2034	0.04
Volkswagen Financial Services Ag 0.375% 12-feb-2030	0.04
IRS NIBO/3.78 NOK0329	0.04
Svenska Cellulosa AB SCA Class B	0.04
WIANZ 5.78% 24/08/2028	0.04
Johnson & Johnson	0.04
Shopify, Inc. Class A	0.04
Lowe's Companies, Inc.	0.04
Government Of South Korea 1.5% 10-dec-2026	0.04
Omers Finance Trust 5.5% 15-nov-2033	0.04
Fhlmc 30Yr Pool#zt2273 3.500% 01-apr-2047	0.04
Government Of Mexico 7.75% 13-nov-2042	0.04
Assicurazioni Generali S.p.a. 3.547% 15-jan-2034	0.04
Agricultural Development Bank Of China 2.83% 16-jun-2033	0.04
Government Of Japan 0.9% 20-jun-2042	0.04
Government Of Austria 2.9% 20-feb-2033	0.04

Asset name	% of fund net assets
Edp Finance Bv 1.71% 24-jan-2028	0.04
Light & Wonder Inc	0.04
Intuitive Surgical, Inc.	0.04
United Airlines 2018-1 Pass Through Trust 3.7% 01-mar-2030	0.04
Heathrow Funding Ltd. 4.5% 11-jul-2033	0.04
Government Of South Korea 3.75% 10-dec-2033	0.04
Peco Energy Company 4.9% 15-jun-2033	0.04
Carrier Global Corporation 4.125% 29-may-2028	0.04
General Motors Financial Company, Inc. 4.0% 15-jan-2025	0.04
Treasury Corporation Of Victoria 2.0% 17-sep-2035	0.04
Societe Generale Sa 2.625% 16-oct-2024	0.04
Government Of Germany 2.3% 15-feb-2033	0.04
Government Of South Korea 2.0% 10-jun-2031	0.04
Government Of Mexico 7.5% 26-may-2033	0.04
Penske Truck Leasing Co. Lp 5.35% 12-jan-2027	0.04
PRPM 2024-1 STEP 02/29	0.04
Coca-cola Company 0.8% 15-mar-2040	0.04
Volpara Health Technologies Ltd	0.04
KPGNZ 2.85% 19/07/2028	0.04
Societe Generale Sa 5.75% 22-jan-2032	0.04
Oracle Corporation 5.55% 06-feb-2053	0.04
T-mobile Usa, Inc. 2.55% 15-feb-2031	0.04
Palo Alto Networks, Inc.	0.04
Bank Of America Corporation 2.592% 29-apr-2031	0.04
AbbVie, Inc.	0.04
BOC Call Account	0.04
Ontario Teachers' Finance Trust 0.5% 06-may-2025	0.04
European Union 3.25% 04-jul-2034	0.04
Caixabank, S.a. 5.673% 15-mar-2030	0.04
Umbs Tba 15Yr 2% April Delivery	0.04
Banque Federative Du Credit Mutuel Societe Anonyme 3.75% 03-feb-2034	0.04
AstraZeneca PLC	0.04
Morgan Stanley 5.25% 21-apr-2034	0.04
Great-west Lifeco Inc. 4.7% 16-nov-2029	0.04
Verizon Communications Inc. 4.125% 16-mar-2027	0.04
Treasury Corporation Of Victoria 5.25% 15-sep-2038	0.04
Bristol-Myers Squibb Company	0.04
Autostrade Per L'italia S.p.a. 4.75% 24-jan-2031	0.04
AvalonBay Communities, Inc.	0.04
Fnma 30Yr Pool#ma4399 2.500% 01-aug-2051	0.04
Netflix, Inc.	0.04
Guardian Life Global Funding 1.25% 13-may-2026	0.04
Vestas Wind Systems A/S	0.04
Goldman Sachs Group, Inc.	0.04
Chubb Ina Holdings, Inc. 0.875% 15-dec-2029	0.04
Gilead Sciences, Inc.	0.04
AIA Group Limited	0.04
Seek Ltd	0.04
Fnma 30Yr Pool#cb1331 2.500% 01-aug-2051	0.03
Bnp Paribas S.a. 5.738% 20-feb-2035	0.03
Cigna Group	0.03
National Grid Plc 5.418% 11-jan-2034	0.03
Enel Finance International Nv 3.875% 23-jan-2035	0.03
European Union 3.25% 04-feb-2050	0.03
FPQC 2019-2 B NFIXIBID +215bps 16/04/2029	0.03
Uber Technologies, Inc.	0.03
Morgan Stanley 1.794% 13-feb-2032	0.03
Government Of China 2.18% 25-aug-2025	0.03
Eidp, Inc. 4.8% 15-may-2033	0.03
PT Bank Central Asia Tbk	0.03
TOYOTA 1.44% 30/09/2024	0.03
Government Of Canada 2.5% 01-jun-2024	0.03
T-mobile Usa, Inc. 3.875% 15-apr-2030	0.03
Export-import Bank Of China 3.1% 13-feb-2033	0.03
Bpce S.a. 1.652% 06-oct-2026	0.03
AVANZ NFIXIBID + 165 15/07/2054	0.03
Banco De Sabadell, S.a. 3.5% 28-aug-2026	0.03
Credit Agricole S.a. 5.335% 10-jan-2030	0.03

Asset name	% of fund net assets
Banco Bilbao Vizcaya Argentaria, S.A.	0.03
Government Of Italy 4.5% 01-oct-2053	0.03
GENEPO 0% 11/04/2024	0.03
Cox Communications, Inc. 3.35% 15-sep-2026	0.03
SK hynix Inc.	0.03
CENNZ 0% 22/04/2024	0.03
FCGNZ 0% 24/04/2024	0.03
Government Of France 3.0% 25-may-2033	0.03
Barclays Plc 2.064% 20-may-2027	0.03
SPKNZ 0% 22/05/2024	0.03
Intesa Sanpaolo S.p.a. 7.2% 28-nov-2033	0.03
MTFNZ NFIX1BID + 85 15/06/2029 - A	0.03
Vector Ltd	0.03
FPQC 2023-2 B NFIX1BID +375bps 15/04/2030	0.03
ICBCAS 0% 27/06/2024	0.03
Government Of Singapore 2.125% 01-jun-2026	0.03
Government Of Germany 1.0% 15-aug-2025	0.03
British Airways Plc 2.9% 15-mar-2035	0.03
Fnma 30yr Pool#ma4656 4.500% 01-jul-2052	0.03
Micron Technology, Inc. 5.875% 09-feb-2033	0.03
RCO VII STEP 01/29	0.03
Lowe's Companies, Inc. 5.15% 01-jul-2033	0.03
Government Of Italy 1.45% 01-mar-2036	0.03
Aib Group Plc 4.625% 23-jul-2029	0.03
Logicor Financing Sarl 2.0% 17-jan-2034	0.03
Mondelez International Holdings Netherlands Bv 0.625% 09-sep-2032	0.03
Ventas, Inc.	0.03
Government Of Spain 3.45% 30-jul-2043	0.03
New South Wales Treasury Corp. 4.25% 20-feb-2036	0.03
Illinois Tool Works Inc.	0.03
Cnh Industrial Capital Llc 5.1% 20-apr-2029	0.03
FPQC 2023-2 C NFIX1BID +425bps 15/08/2030	0.03
TBA GNMA2 SINGLE 2%	0.03
BFWD EUR 03APR24	0.03
Government Of Malaysia 4.232% 30-jun-2031	0.03
NEWMONT CORP- CDI	0.03
Merck & Co., Inc. 5.0% 17-may-2053	0.03
Government Of Germany 0.0% 15-aug-2031	0.03
Telix Pharmaceuticals Ltd	0.03
Air Lease Corporation 0.8% 18-aug-2024	0.03
Deutsche Bank Aktiengesellschaft 3.75% 15-jan-2030	0.03
Zoetis, Inc. Class A	0.03
Government Of Canada 2.0% 01-dec-2051	0.03
Boston Gas Co. 3.001% 01-aug-2029	0.03
Home Depot, Inc. 4.9% 15-apr-2029	0.03
Government Of Malaysia 3.582% 15-jul-2032	0.03
GE Aerospace	0.03
Ing Groep N.v. 6.114% 11-sep-2034	0.03
Ausnet Services Holdings Pty Ltd 1.5% 26-feb-2027	0.03
AVANZ NFIX1BID + 240 15/07/2054	0.03
Jpmorgan Chase & Co. 2.963% 25-jan-2033	0.03
Government Of Colombia 10.0% 24-jul-2024	0.03
Booking Holdings Inc. 3.625% 12-nov-2028	0.03
Bank of New York Mellon Corp	0.03
Carrier Global Corporation 5.8% 30-nov-2025	0.03
Government Of The Netherlands 0.0% 15-jan-2038	0.03
UDC NFIX1BID + 185 20/12/2029	0.03
Citigroup Inc. 2.561% 01-may-2032	0.03
Goldman Sachs Group, Inc. 3.8% 15-mar-2030	0.03
Government Of Italy 2.5% 01-dec-2032	0.03
NextEra Energy, Inc.	0.03
Virgin Money Uk Plc 4.625% 29-oct-2028	0.03
Government Of Switzerland 3.5% 08-apr-2033	0.03
Autozone, Inc. 6.55% 01-nov-2033	0.03
Nucor Corporation	0.03
Bank Of Nova Scotia 3.45% 11-apr-2025	0.03
VICI Properties Inc	0.03
Allianz Se 4.252% 05-jul-2052	0.03

Asset name	% of fund net assets
Consolidated Edison Company Of New York, Inc. 5.5% 15-mar-2034	0.03
Invitation Homes, Inc.	0.03
WIANZ 2.50% 14/08/2026	0.03
Credit Agricole Italia S.p.a 3.5% 11-mar-2036	0.03
Commonspirit Health 1.547% 01-oct-2025	0.03
IRS STIB/2.66 SEK0329	0.03
Charter Communications Operating Capital Corp. 6.15% 10-nov-2026	0.03
European Financial Stability Facility Sa (luxembourg) 3.375% 30-aug-2038	0.03
Constellation Brands, Inc. 4.9% 01-may-2033	0.03
Jpmorgan Chase & Co. 0.991% 28-apr-2026	0.03
American Tower Corporation 5.45% 15-feb-2034	0.03
Bank of America Corp	0.03
Fiserv, Inc.	0.03
KPGNZ 4.33% 19/12/2024	0.03
Air Liquide SA	0.03
Umb's Tba 15yr 4.5% April Delivery	0.03
Government Of South Korea 5.5% 10-mar-2028	0.03
Bpce Sfh Sa 3.0% 20-feb-2029	0.03
Merck & Co., Inc. 4.5% 17-may-2033	0.03
Celanese Us Holdings Llc 1.4% 05-aug-2026	0.03
Deutsche Bank Ag, New York Branch 2.129% 24-nov-2026	0.03
RESNZ 2023-1 AB	0.03
Santander Uk Plc 3.0% 12-mar-2029	0.03
Nxp B.v. 2.65% 15-feb-2032	0.03
Charter Communications Operating Capital Corp. 2.8% 01-apr-2031	0.03
Xylem Inc.	0.03
Royal KPN NV	0.03
Government National Mortgage Association @na @na	0.03
Bunge Limited Finance Corp. 1.63% 17-aug-2025	0.03
Regency Centers, L.p. 3.7% 15-jun-2030	0.03
Prudential Financial, Inc.	0.03
Government Of Ireland 2.6% 18-oct-2034	0.03
BFWD USD 11APR24	0.03
Cabot Corporation 5.0% 30-jun-2032	0.03
Bnp Paribas S.a. 5.176% 09-jan-2030	0.03
Morgan Stanley 6.296% 18-oct-2028	0.03
KDDI Corporation	0.03
Honda Motor Co., Ltd.	0.03
Goldman Sachs Group, Inc. 1.542% 10-sep-2027	0.03
PulteGroup, Inc.	0.03
Daiichi Sankyo Company, Limited	0.03
Hca Inc. 5.9% 01-jun-2053	0.03
BFWD EUR 03APR24	0.03
SAMSUNG C&T CORP	0.03
Government Of The Netherlands 3.75% 15-jan-2042	0.03
BFWD EUR 03APR24	0.03
Bpce S.a. 6.612% 19-oct-2027	0.03
Government Of Belgium 2.85% 22-oct-2034	0.03
Essex Property Trust, Inc.	0.03
Province Of Ontario 3.65% 02-jun-2033	0.03
Channel Link Enterprises Finance Plc 2.706% 30-jun-2050	0.03
BFWD EUR 08APR24	0.03
Government Of Switzerland 1.5% 24-jul-2025	0.03
Symrise AG	0.03
QBE Insurance Group Ltd	0.03
Barclays Plc 7.09% 06-nov-2029	0.03
Cvs Health Corporation 4.78% 25-mar-2038	0.03
Caixabank, S.a. 4.125% 09-feb-2032	0.03
Omers Finance Trust 3.125% 25-jan-2029	0.03
Caisse Francaise De Financement Local Sa 3.125% 24-nov-2033	0.03
Pfizer Investment Enterprises Pte. Ltd. 4.45% 19-may-2026	0.03
TBA GNMA2 SINGLE 5%	0.03
NetApp, Inc.	0.03
Sartorius AG Pref	0.03
Unilever PLC	0.03

Asset name	% of fund net assets
Province Of Ontario 2.7% 02-jun-2029	0.03
Government Of Australia 3.0% 21-nov-2033	0.03
Government Of Canada 0.5% 01-sep-2025	0.03
South Carolina St Pub Svcs Auth Rev 4.122% 01-dec-2025	0.03
BFWD EUR 08APR24	0.03
Capital One Financial Corporation 6.377% 08-jun-2034	0.03
Mitsui Fudosan Co., Ltd.	0.03
Kimberly-Clark Corporation	0.03
Government Of Austria 3.45% 20-oct-2030	0.03
Ge Healthcare Technologies Inc. 5.55% 15-nov-2024	0.03
Treasury Corporation Of Victoria 2.0% 20-nov-2037	0.03
Bristol-myers Squibb Company 5.2% 22-feb-2034	0.03
Government Of Indonesia 5.5% 15-apr-2026	0.03
Government Of Belgium 3.45% 22-jun-2043	0.03
Government Of Malaysia 3.502% 31-may-2027	0.03
Omers Finance Trust 4.0% 20-apr-2028	0.03
Government Of Indonesia 6.625% 15-may-2033	0.03
Anheuser-busch Inbev Worldwide, Inc. 3.5% 01-jun-2030	0.03
UniCredit S.p.A.	0.03
Deutsche Telekom International Finance Bv 8.75% 15-jun-2030	0.03
Salesforce, Inc.	0.03
Aviva Plc 6.875% 27-nov-2053	0.03
Veralto Corporation 5.5% 18-sep-2026	0.03
Permanent Tsb Group Holdings Plc 6.625% 25-apr-2028	0.03
McKesson Corporation	0.03
IDP Education Limited	0.03
Tower Ltd	0.03
BFWD JPY 09APR24	0.03
Constellation Energy Corporation	0.03
SEGRO plc	0.03
General Motors Financial Company, Inc. 6.05% 10-oct-2025	0.03
OIS SONIA /3.78% GBPO334	0.03
Government Of The United States Of America 4.125% 15-nov-2032	0.02
HOYA CORPORATION	0.02
General Mills, Inc.	0.02
Ferguson Plc	0.02
WIANZ 3.32% 24/09/2031	0.02
Ramsay Health Care Ltd	0.02
Morgan Stanley 1.779% 04-aug-2027	0.02
Ge Capital Funding Llc 3.45% 15-may-2025	0.02
NIB Holdings Ltd	0.02
BFWD JPY 09APR24	0.02
Government Of Portugal 1.95% 15-jun-2029	0.02
Vista Group International Ltd	0.02
Keyence Corporation	0.02
Alexandria Real Estate Equities, Inc.	0.02
At&t Inc. 5.539% 20-feb-2026	0.02
PPG Industries, Inc.	0.02
Government Of Singapore 2.25% 01-aug-2036	0.02
Morgan Stanley 3.62% 17-apr-2025	0.02
Dell International Llc 5.4% 15-apr-2034	0.02
EssilorLuxottica SA	0.02
Capital One Financial Corp	0.02
Columbia Pipelines Operating Company Llc 6.544% 15-nov-2053	0.02
Ford Motor Credit Company Llc 6.05% 05-mar-2031	0.02
STOXX Europe ESG-X Future	0.02
Cencora, Inc.	0.02
Societe Generale Sa 4.75% 24-nov-2025	0.02
BFWD GBP 09APR24	0.02
Natwest Group Plc 6.016% 02-mar-2034	0.02
American Medical Systems Europe Bv 3.5% 08-mar-2032	0.02
Rexford Industrial Realty, Inc.	0.02
Abbvie Inc. 4.95% 15-mar-2031	0.02
Lkq Dutch Bond B.v. 4.125% 13-mar-2031	0.02
American Homes 4 Rent Class A	0.02
Gnma Ii 30yr Pool#ma7590 3.000% 20-sep-2051	0.02

Asset name	% of fund net assets
Micron Technology, Inc. 4.185% 15-feb-2027	0.02
Gnma Ii 30Yr Pool#ma7768 3.000% 20-dec-2051	0.02
Caixabank, S.a. 6.037% 15-jun-2035	0.02
IDEXX Laboratories, Inc.	0.02
Investor AB Class B	0.02
At&t Inc. 2.3% 01-jun-2027	0.02
Kumba Iron Ore Limited	0.02
Rogers Communications Inc. 5.0% 15-feb-2029	0.02
Columbia Pipelines Operating Company Llc 5.927% 15-aug-2030	0.02
IRS EURI/2.69 EURO628	0.02
Government Of Colombia 9.25% 28-may-2042	0.02
Vonovia SE	0.02
Government Of Finland 3.0% 15-sep-2033	0.02
Niterra Co.,Ltd.	0.02
Government Of Germany 0.0% 15-feb-2032	0.02
Digital Realty Trust, Inc.	0.02
OIS ESTR /2.53% EURO233	0.02
Mutuelle Assurance Commerçants Et Industriels France Sa 2.125% 21-jun-2052	0.02
KIWI 6.4% 12/05/2033	0.02
National Bank of Canada	0.02
Infosys Limited Sponsored ADR	0.02
IRS EURI/2.63 EURO628	0.02
General Motors Financial Company, Inc. 2.35% 08-jan-2031	0.02
T-mobile Usa, Inc. 2.7% 15-mar-2032	0.02
Weyerhaeuser Company	0.02
Nestle S.A.	0.02
Cardinal Health, Inc.	0.02
Digital Intrepid Holding Bv 0.625% 15-jul-2031	0.02
BFWD USD 10APR24	0.02
Aptiv PLC	0.02
Mizuho Financial Group, Inc.	0.02
Logicor Financing Sarl 1.625% 17-jan-2030	0.02
Autodesk, Inc.	0.02
Government Of Canada 1.5% 01-jun-2026	0.02
Nitto Denko Corp.	0.02
Government Of Malaysia 2.632% 15-apr-2031	0.02
Bank Of America Corporation 1.53% 06-dec-2025	0.02
Government Of Greece 3.375% 15-jun-2034	0.02
Walt Disney Company	0.02
Massachusetts St Spl Oblig Rev 4.11% 15-jul-2031	0.02
OIS ESTR /2.53% EURO848	0.02
Government Of Sweden 1.75% 11-nov-2033	0.02
Bupa Finance Plc. 5.0% 12-oct-2030	0.02
Nutrien Ltd.	0.02
Caisse Francaise De Financement Local Sa 3.625% 17-jan-2029	0.02
ABB Ltd.	0.02
CBRE Group, Inc. Class A	0.02
3i Group plc	0.02
Ball Corporation	0.02
Sika Capital Bv 3.75% 03-may-2030	0.02
Volvo AB Class B	0.02
Novartis AG	0.02
American Tower Corporation	0.02
Best Buy Co., Inc.	0.02
American Water Works Company, Inc.	0.02
Lloyds Banking Group Plc 5.25% 04-oct-2030	0.02
State Street Corporation	0.02
Province Of Quebec 4.4% 01-dec-2055	0.02
Danone SA	0.02
Asset Plus Ltd	0.02
Government Of Italy 3.5% 01-mar-2030	0.02
Molson Coors Beverage Company Class B	0.02
Synchrony Financial	0.02
Booking Holdings Inc. 4.25% 15-may-2029	0.02
Centene Corporation 3.375% 15-feb-2030	0.02
Cie Generale des Etablissements Michelin SA	0.02

Asset name	% of fund net assets
BFWD EUR 11APR24	0.02
Carsales.Com Ltd	0.02
Nomura Research Institute,Ltd.	0.02
Jpmorgan Chase & Co. 5.04% 23-jan-2028	0.02
McDonald's Corporation	0.02
Charter Communications Operating. Llc 2.3% 01-feb-2032	0.02
Old Dominion Freight Line, Inc.	0.02
Marubeni Corporation	0.02
Takeda Pharmaceutical Co. Ltd.	0.02
Lkq Corporation 5.75% 15-jun-2028	0.02
Abn Amro Bank N.v. 0.4% 17-sep-2041	0.02
Aflac Incorporated	0.02
Itochu Corporation	0.02
Citigroup Inc. 4.075% 23-apr-2029	0.02
Bnp Paribas S.a. 5.335% 12-jun-2029	0.02
Government Of Thailand 0.95% 17-jun-2025	0.02
Broadridge Financial Solutions, Inc.	0.02
Cooperative Rabobank U.a. 4.625% 23-may-2029	0.02
Gnma Ii 30Yr Pool#ma8724 4.500% 20-mar-2053	0.02
ServiceNow, Inc.	0.02
Industria de Diseno Textil, S.A.	0.02
Kellanova	0.02
Acef Holding Sca 1.25% 26-apr-2030	0.02
Sompo Holdings,Inc.	0.02
IRS EURI/2.34 EURO344	0.02
Fhlmc 30Yr Pool#sds8372 5.500% 01-nov-2053	0.02
Aon North America, Inc. 5.3% 01-mar-2031	0.02
Cisco Systems, Inc. 4.8% 26-feb-2027	0.02
3M Company	0.02
European Union 0.7% 06-jul-2051	0.02
Citigroup Inc. 2.014% 25-jan-2026	0.02
Canadian Pacific Kansas City Limited	0.02
Sekisui House, Ltd.	0.02
Penske Truck Leasing Co. Lp 5.75% 24-may-2026	0.02
Ubs Group Ag 4.125% 09-jun-2033	0.02
Huntington Bancshares Incorporated 6.208% 21-aug-2029	0.02
Gnma Ii 30Yr Pool#ma5020 4.000% 20-feb-2048	0.02
Gnma Ii 30Yr Pool#ma5817 4.000% 20-mar-2049	0.02
Fnma 30Yr Pool#fs4781 4.000% 01-oct-2051	0.02
Vipshop Holdings Ltd Sponsored ADR	0.02
D.R. Horton, Inc.	0.02
BFWD EUR 03APR24	0.02
Hca Inc. 5.25% 15-jun-2026	0.02
Expeditors International of Washington, Inc.	0.02
Toyota Motor Corp.	0.02
Henkel AG & Co. KGaA Pref	0.02
Investore Property Limited	0.02
Celanese Us Holdings Llc 6.35% 15-nov-2028	0.02
Government Of Japan 0.5% 20-mar-2033	0.02
Capital One Financial Corporation 5.7% 01-feb-2030	0.02
Electronic Arts Inc.	0.02
BFWD EUR 03APR24	0.02
HDFC Bank Limited Sponsored ADR	0.02
Regal Rexnord Corporation 6.05% 15-apr-2028	0.02
Gnma Ii 30Yr Pool#ma5077 3.500% 20-mar-2048	0.02
BFWD EUR 03APR24	0.02
BFWD JPY 15APR24	0.02
Morgan Stanley 2.484% 16-sep-2036	0.02
Enel Finance International Nv 7.1% 14-oct-2027	0.02
Swire Pacific Limited Class A	0.02
Government Of Italy 3.45% 01-mar-2048	0.02
Koninklijke Ahold Delhaize N.V.	0.02
Metcash Limited	0.02
GPT Group	0.02
Engie Sa. 3.625% 11-jan-2030	0.02
Sun Communities, Inc.	0.02
Elanor Commercial Property Fund	0.02
Morgan Stanley 1.164% 21-oct-2025	0.02

Asset name	% of fund net assets
Compagnie Financiere Richemont SA	0.02
Mahindra & Mahindra Ltd. Sponsored GDR RegS	0.02
Canadian National Railway Company	0.02
Mercedes-benz Finance North America Llc 5.375% 26-nov-2025	0.02
Sega Sammy Holdings Inc.	0.02
Regency Centers Corporation	0.02
Anglo American Capital Plc 2.625% 10-sep-2030	0.02
Anglo American Capital Plc 2.875% 17-mar-2031	0.02
Banco Bpi, S.a. 3.25% 22-mar-2030	0.02
ORIX Corporation	0.02
Tradeweb Markets, Inc. Class A	0.02
Credit Suisse Group Ag 7.75% 01-mar-2029	0.02
Orkla ASA	0.02
Government Of Italy 2.95% 01-sep-2038	0.02
Government Of Norway 3.0% 15-aug-2033	0.02
Societe Generale Sa 6.25% 22-jun-2033	0.02
Texas Electric Market Stabilization Funding N Llc 4.2649% 01-aug-2036	0.02
IGM Financial Inc.	0.02
Volkswagen International Finance Nv 4.125% 17-nov-2031	0.02
Naspers Limited Class N	0.02
DCC Plc	0.02
T-mobile Usa, Inc. 3.75% 15-apr-2027	0.02
Intel Corporation 4.875% 10-feb-2026	0.02
Huntsman International Llc 2.95% 15-jun-2031	0.02
Axa Sa 1.875% 10-jul-2042	0.02
Government Of Romania 5.375% 22-mar-2031	0.02
Erac Usa Finance Llc 4.9% 01-may-2033	0.02
Stockland	0.02
Government Of United Kingdom 0.625% 07-jun-2025	0.02
Wartsila Oyj Abp	0.02
Ubs Group Ag 6.246% 22-sep-2029	0.02
Morgan Stanley 4.431% 23-jan-2030	0.02
Transurban Group	0.02
Host Hotels & Resorts, Inc.	0.02
Advanced Info Service Public Co., Ltd. NVDR	0.02
Acer Incorporated	0.02
Fnma 30Yr Pool#ma5144 7.000% 01-sep-2053	0.02
Roche Holding Ltd Dividend Right Cert.	0.02
Dollar General Corporation	0.02
Aercap Ireland Capital Dac 6.45% 15-apr-2027	0.02
Province Of Quebec 3.6% 01-sep-2033	0.02
State Street Corporation 5.272% 03-aug-2026	0.02
Toronto-dominion Bank 5.103% 09-jan-2026	0.02
TRPWR 4.977% 29/11/2028	0.02
Oracle Corporation	0.02
Discover Financial Services 7.964% 02-nov-2034	0.02
Credit Agricole S.a. 4.375% 27-nov-2033	0.02
BFWD EUR 03APR24	0.02
Veralto Corporation 5.35% 18-sep-2028	0.02
KLA Corporation	0.02
West Fraser Timber Co. Ltd.	0.02
HP Inc.	0.02
Erac Usa Finance Llc 4.6% 01-may-2028	0.02
Alibaba Group Holding Limited	0.02
Watts Water Technologies, Inc. Class A	0.02
OIS SONIA /4.03% GBP0129	0.02
MetLife, Inc.	0.02
Warnermedia Holdings, Inc. 6.412% 15-mar-2026	0.02
John Deere Capital Corporation 4.75% 08-jun-2026	0.02
Terumo Corporation	0.02
First Financial Holding Co. Ltd.	0.02
Kuehne & Nagel International AG	0.02
FPQC 2023-3 B NFIX1BID +320bps 15/08/2030	0.02
Ck Hutchison International (22) Ltd. 4.875% 21-apr-2033	0.02
ICICI Bank Limited Sponsored ADR	0.02
Jpmorgan Chase & Co. 2.301% 15-oct-2025	0.02
Greek Organisation of Football Prognostics SA	0.02

Asset name	% of fund net assets
Jpmorgan Chase & Co. 5.299% 24-jul-2029	0.02
CTBC Financial Holding Company Ltd.	0.02
Lenovo Group Limited	0.02
Credit Agricole S.a. 5.75% 29-nov-2027	0.02
Scales Corporation Limited	0.02
Edwards Lifesciences Corporation	0.02
BFWD EUR 03APR24	0.02
Cleanaway Waste Management Ltd	0.02
Goldman Sachs Group, Inc. 6.75% 01-oct-2037	0.02
Sumitomo Realty & Development Co., Ltd.	0.02
Svenska Handelsbanken AB Class A	0.02
Gatx Corporation 4.9% 15-mar-2033	0.02
Bridgestone Corporation	0.02
ANZ Call Account	0.02
Argenta Spaarbank Nv 3.125% 06-feb-2034	0.02
Fox Corporation Class A	0.02
Schneider Electric Se 3.25% 10-oct-2035	0.02
Southern Company 5.2% 15-jun-2033	0.02
BFWD EUR 03APR24	0.02
Zurich Finance (Ireland) Dac 5.125% 23-nov-2052	0.02
Siemens Financieringsmaatschappij Nv 3.125% 22-may-2032	0.02
Commonwealth Bank of Australia	0.02
QUALCOMM Incorporated	0.02
Intesa Sanpaolo S.p.a. 6.625% 20-jun-2033	0.02
Aercap Ireland Capital Dac 3.3% 30-jan-2032	0.02
Caterpillar Inc.	0.02
T-mobile Usa, Inc. 5.05% 15-jul-2033	0.02
Electricite De France, Societe Anonyme 6.125% 02-jun-2034	0.02
Datadog Inc Class A	0.02
Samsung Securities Co., Ltd.	0.02
AVANZ NFIXIBID + 100 15/12/2049	0.02
Abbott Laboratories	0.02
AVANZ NFIXIBID + 160 15/04/2052	0.02
IRS EURI/2.72 EUR0334	0.02
Bnp Paribas S.a. 4.375% 01-mar-2033	0.02
NVR, Inc.	0.02
Zurich Finance (Ireland) Dac 3.0% 19-apr-2051	0.02
Synopsys, Inc.	0.02
OIS SOFR /4.34% USD0326	0.02
BHG 1.71% 02/35	0.02
Anheuser-busch Inbev Worldwide, Inc. 5.55% 23-jan-2049	0.02
General Motors Financial Company, Inc. 0.65% 07-sep-2028	0.02
BFWD EUR 03APR24	0.02
C.H. Robinson Worldwide, Inc.	0.02
Columbia Pipelines Holding Company Llc 6.055% 15-aug-2026	0.02
Fortinet, Inc.	0.02
Penske Truck Leasing Co. Lp 6.05% 01-aug-2028	0.02
Toronto-dominion Bank 4.285% 13-sep-2024	0.02
Government Of Mexico 5.0% 06-mar-2025	0.02
T-mobile Usa, Inc. 5.15% 15-apr-2034	0.02
MCYNZ 2.918% 17/11/2028	0.02
Linde plc	0.02
AGCO Corporation	0.02
OIS SOFR /3.34% USD0354	0.02
Government Of Mexico 7.0% 03-sep-2026	0.02
Societe Generale Sa 6.066% 19-jan-2035	0.02
Amgen Inc. 5.15% 02-mar-2028	0.02
National Grid Plc 5.809% 12-jun-2033	0.02
Comcast Corporation Class A	0.02
Snap-on Incorporated	0.02
Government Of Spain 4.9% 30-jul-2040	0.02
Government Of Peru 5.4% 12-aug-2034	0.02
Autostrade Per L'italia S.p.a. 4.25% 28-jun-2032	0.02
Cbre Global Investors Open-ended Fund S.c.a Sicav-sif 4.75% 27-mar-2034	0.02

Asset name	% of fund net assets
Prologis Euro Finance Llc 4.625% 23-may-2033	0.02
Texas Instruments Incorporated 4.85% 08-feb-2034	0.02
Government Of Israel 5.5% 12-mar-2034	0.02
Aib Group Plc 6.608% 13-sep-2029	0.02
Siemens Aktiengesellschaft	0.02
Banque Federative Du Credit Mutuel Societe Anonyme 5.125% 13-jan-2033	0.02
AUST 3YR BOND 06/17/2024	0.02
Techtronic Industries Co., Ltd.	0.02
Ambev SA	0.02
American Water Capital Corp. 2.8% 01-may-2030	0.02
Berkeley Group Holdings plc	0.02
Columbia Pipelines Holding Company Llc 5.681% 15-jan-2034	0.02
Royal Kpn N.v. 3.875% 03-jul-2031	0.01
Costco Wholesale Corporation	0.01
Province Of Ontario 3.75% 02-dec-2053	0.01
Pacific Edge Ltd	0.01
Government Of South Korea 1.375% 10-jun-2030	0.01
IRS EURI/2.63 EUR0334	0.01
Pandora A/S	0.01
Orica Ltd	0.01
Government Of South Korea 1.375% 10-dec-2029	0.01
Bper Banca S.p.a. 3.25% 22-jan-2031	0.01
Schneider Electric Se 3.5% 09-nov-2032	0.01
Bank Of America Corporation 5.288% 25-apr-2034	0.01
Link Real Estate Investment Trust	0.01
Jpmorgan Chase & Co. 2.545% 08-nov-2032	0.01
IRS EURI/2.53 EUR0250	0.01
Government Of Poland 5.125% 18-sep-2034	0.01
SPKNZ 1.9% 05/06/2026	0.01
Dr. Reddy's Laboratories Ltd. Sponsored ADR	0.01
China Construction Bank Corporation Class H	0.01
OIS ESTR /2.5% EUR0233	0.01
Fnma 30Yr Pool#fs2386 2.000% 01-aug-2051	0.01
Government Of The United States Of America 3.125% 15-nov-2041	0.01
Capital One Financial Corporation 6.312% 08-jun-2029	0.01
Bank Of America Corporation 4.827% 22-jul-2026	0.01
Jpmorgan Chase & Co. 4.851% 25-jul-2028	0.01
Bristol-myers Squibb Company 5.55% 22-feb-2054	0.01
BFWD EUR 04APR24	0.01
Legal & General Group Plc	0.01
Klepierre SA	0.01
Unicredit S.p.a. 3.127% 03-jun-2032	0.01
Amphenol Corporation Class A	0.01
Ubs Group Ag 3.125% 15-jun-2030	0.01
Cigna Group 5.25% 15-feb-2034	0.01
Nationwide Building Society 6.178% 07-dec-2027	0.01
MediaTek Inc	0.01
Compagnie De Saint-gobain 1.625% 10-aug-2025	0.01
BFWD EUR 03APR24	0.01
Ares Management Corporation	0.01
Centene Corporation 2.45% 15-jul-2028	0.01
EVERBRIGHT 6.43% 06/54	0.01
Micron Technology, Inc. 5.3% 15-jan-2031	0.01
Fidelity National Information Services, Inc.	0.01
National Grid Plc 2.949% 30-mar-2030	0.01
Crh Smw Finance Dac 4.0% 11-jul-2031	0.01
Starbucks Corporation 5.0% 15-feb-2034	0.01
Yadea Group Holdings Ltd.	0.01
Omnicom Group Inc	0.01
Mineral Resources Ltd	0.01
Wheels Spv 2021-1 Llc 5.726% 20-aug-2029	0.01
Freeport-McMoRan, Inc.	0.01
Celestica Inc.	0.01
Credit Agricole S.a. 6.316% 03-oct-2029	0.01
Prada S.p.A.	0.01
Government Of Denmark 4.5% 15-nov-2039	0.01

Asset name	% of fund net assets
Unitedhealth Group Incorporated 5.25% 15-feb-2028	0.01
Niagara Mohawk Power Corporation 2.759% 10-jan-2032	0.01
Cooperatieve Rabobank U.a. 1.25% 14-jan-2025	0.01
Government Of Spain 1.9% 31-oct-2052	0.01
Bmw Us Capital Llc 3.375% 02-feb-2034	0.01
Credit Suisse Ag (new York Branch) 7.5% 15-feb-2028	0.01
Woori Financial Group, Inc.	0.01
BOC Hong Kong (Holdings) Limited	0.01
Jpmorgan Chase & Co. 3.761% 21-mar-2034	0.01
CF Industries Holdings, Inc.	0.01
Blackstone Property Partners Europe Holdings Sarl 1.75% 12-mar-2029	0.01
Servcorp Ltd	0.01
Northwestern Mutual Global Funding 1.7% 01-jun-2028	0.01
Government Of Saudi Arabia 5.0% 16-jan-2034	0.01
Fnma 30Yr Pool#ma5190 5.500% 01-nov-2053	0.01
Next plc	0.01
Government Of South Korea 3.0% 10-dec-2042	0.01
Pfizer Inc.	0.01
Government Of Mexico 5.0% 07-may-2029	0.01
Sky City Entertainment Group	0.01
Lloyds Bank Corporate Markets Plc 4.125% 30-may-2027	0.01
Meta Platforms, Inc. 5.6% 15-may-2053	0.01
Autostrade Per L'italia S.p.a. 5.125% 14-jun-2033	0.01
Vicinity Centres	0.01
HIC HICPXT/2.48 EUR0733	0.01
PDD Holdings Inc. Sponsored ADR Class A	0.01
Sampo Oyj 2.5% 03-sep-2052	0.01
Natwest Group Plc 4.445% 08-may-2030	0.01
WorleyParsons Ltd	0.01
Copart, Inc.	0.01
Merck KGaA	0.01
Sun Hung Kai Properties Limited	0.01
Insurance Australia Group Ltd	0.01
GNMA 2022-22 UH 3% 12/50	0.01
Arista Networks, Inc.	0.01
Elevance Health, Inc.	0.01
Vertex Pharmaceuticals Incorporated	0.01
IRS TIIE/8.495 MXN0634	0.01
Dell Technologies, Inc. Class C	0.01
E.on Se 4.125% 25-mar-2044	0.01
Gaming and Leisure Properties, Inc.	0.01
Goldman Sachs Group, Inc. 3.691% 05-jun-2028	0.01
Yum China Holdings, Inc.	0.01
KBC Group N.V.	0.01
Infineon Technologies AG	0.01
International Finance Corp. 2.875% 18-dec-2024	0.01
Marvell Technology, Inc. 5.75% 15-feb-2029	0.01
Tokyo Electron Ltd.	0.01
Lloyds Banking Group Plc 4.5% 11-jan-2029	0.01
Umbs Tba 15yr 3% April Delivery	0.01
Qube Holdings Limited	0.01
Marsh & McLennan Companies, Inc. 5.7% 15-sep-2053	0.01
GSK plc	0.01
Credit Agricole Italia S.p.a 3.5% 15-jul-2033	0.01
IRS EURI/2.78 EUR0339	0.01
Toronto-Dominion Bank	0.01
Ford Motor Credit Company Llc 4.445% 14-feb-2030	0.01
S&P Global, Inc.	0.01
Heartland Group Holdings Ltd	0.01
Government Of Singapore 3.375% 01-sep-2033	0.01
Ubs Group Ag 2.875% 02-apr-2032	0.01
TOPIX Indx Futr Jun24	0.01
Intesa Sanpaolo S.p.A.	0.01
National Grid Electricity Distribution (south Wales) Plc 1.625% 07-oct-2035	0.01
Wistron Corporation	0.01
Home Depot, Inc. 4.95% 15-sep-2052	0.01
Aercap Ireland Capital Dac 2.45% 29-oct-2026	0.01

Asset name	% of fund net assets
Pultegroup, Inc. 5.0% 15-jan-2027	0.01
Government Of Saudi Arabia 5.0% 18-jan-2053	0.01
BFWD EUR 04APR24	0.01
Centene Corporation 4.625% 15-dec-2029	0.01
Gaci First Investment Co. 5.375% 29-jan-2054	0.01
Lite-On Technology Corp.	0.01
Daimler Trucks Finance North America Llc 5.5% 20-sep-2033	0.01
BFWD JPY 09APR24	0.01
Enphase Energy, Inc.	0.01
Government Of Portugal 2.875% 20-oct-2034	0.01
IRS EURI/2.72 EURO629	0.01
National Grid Electricity Transmission Plc 2.75% 06-feb-2035	0.01
Verizon Communications Inc.	0.01
L'Oreal S.A.	0.01
Becton, Dickinson And Company 5.11% 08-feb-2034	0.01
360 Capital Total Return Fund	0.01
Abbvie Inc. 5.4% 15-mar-2054	0.01
Bright Horizons Family Solutions, Inc.	0.01
Vertiv Holdings Co. Class A	0.01
Government Of South Korea 2.625% 10-jun-2028	0.01
Enel Finance International Sa 6.0% 07-oct-2039	0.01
HIC HICPXT/2.395 EURO233	0.01
Americold Realty Trust, Inc.	0.01
Disco Corporation	0.01
Boston Scientific Corporation	0.01
Anglo American Capital Plc 5.625% 01-apr-2030	0.01
AUB Group Limited	0.01
HIC HICPXT/2.415 EURO727	0.01
Verizon Communications Inc. 5.5% 23-feb-2054	0.01
JFE Holdings, Inc.	0.01
STMicroelectronics NV	0.01
PT Bank Mandiri (Persero) Tbk	0.01
Canada Housing Trust No. 1 4.15% 15-jun-2033	0.01
HIC HICPXT/2.448 EURO233	0.01
Booking Holdings Inc. 3.75% 01-mar-2036	0.01
Stryker Corporation	0.01
Millennium & Copthorne Hotels - Preference Shares	0.01
Zurich Insurance Group Ltd	0.01
Morgan Stanley	0.01
Comcast Corporation 4.25% 15-jan-2033	0.01
Harmonic Drive Systems Inc.	0.01
Monster Beverage Corporation	0.01
Ferrari NV	0.01
Government Of United Kingdom 1.75% 07-sep-2037	0.01
Bnp Paribas S.a. 2.588% 12-aug-2035	0.01
Government Of Mexico 5.5% 04-mar-2027	0.01
Fifth Third Bancorp 6.339% 27-jul-2029	0.01
Amadeus IT Group SA Class A	0.01
MTFNZ NFIXIBD + 1.75 15/06/2029 - B	0.01
National Grid Electricity Transmission Plc 2.0% 16-sep-2038	0.01
American Express Company	0.01
DB INSURANCE CO. LTD	0.01
Sabra Health Care REIT, Inc.	0.01
Government Of Indonesia 6.875% 15-aug-2051	0.01
Huntington Bancshares Incorporated 5.709% 02-feb-2035	0.01
Government Of Romania 5.875% 30-jan-2029	0.01
BFWD USD 10APR24	0.01
Otp Bank Nyrt. 5.0% 31-jan-2029	0.01
Regal Rexnord Corporation 6.05% 15-feb-2026	0.01
Sumitomo Mitsui Financial Group, Inc.	0.01
Marsh & McLennan Companies, Inc.	0.01
Royal Bank of Canada	0.01
UBS Group AG	0.01
Anheuser-busch Inbev Sa/nv 3.75% 22-mar-2037	0.01
Permanent Tsb Group Holdings Plc 6.625% 30-jun-2029	0.01

Asset name	% of fund net assets
Adani Ports And Special Economic Zone Limited 5.0% 02-aug-2041	0.01
Goldman Sachs Group, Inc. 4.482% 23-aug-2028	0.01
Glencore Funding Llc 5.371% 04-apr-2029	0.01
OIS ESTR /3.02% EURO928	0.01
Principal Life Global Funding Ii 1.25% 23-jun-2025	0.01
China Development Bank 3.49% 08-nov-2041	0.01
Barclays Plc 6.224% 09-may-2034	0.01
Broadcom Inc. 1.95% 15-feb-2028	0.01
Amgen Inc. 4.2% 01-mar-2033	0.01
Aroa Biosurgery Ltd	0.01
Rockwell Automation, Inc.	0.01
BFWD EUR 03APR24	0.01
Caixabank, S.a. 6.84% 13-sep-2034	0.01
E.on International Finance Bv 6.375% 07-jun-2032	0.01
LVMH Moet Hennessy Louis Vuitton SE	0.01
Nippon Building Fund, Inc.	0.01
Hca Inc. 5.875% 01-feb-2029	0.01
Starbucks Corporation	0.01
Government Of Indonesia 3.55% 31-mar-2032	0.01
Assa Abloy Ab 3.75% 13-sep-2026	0.01
Credit Agricole S.a. 3.875% 20-apr-2031	0.01
Veralto Corporation	0.01
Muskat Falls/labrador Transmission Assets Funding Trust 3.63% 01-jun-2029	0.01
Anglo American Capital Plc 4.75% 21-sep-2032	0.01
Hsbc Holdings Plc 6.8% 14-sep-2031	0.01
Government Of Japan 0.2% 20-jun-2036	0.01
IRS BBR /4.5625 NZD0629	0.01
Hca Inc. 5.6% 01-apr-2034	0.01
Credit Agricole S.a. 4.25% 11-jul-2029	0.01
IRS EURI/2.44 EURO654	0.01
M&t Bank Corporation 5.053% 27-jan-2034	0.01
Cfmt 2021-all 1.39% 22-sep-2031	0.01
NNN REIT, Inc.	0.01
BFWD EUR 03APR24	0.01
Celsius Holdings, Inc.	0.01
Entegris, Inc.	0.01
Erste Group Bank AG	0.01
Aon Plc Class A	0.01
China Medical System Holdings Ltd.	0.01
Government Of Thailand 4.875% 22-jun-2029	0.01
MERLIN Properties SOCIMI, S.A.	0.01
BFWD EUR 09APR24	0.01
Engie Sa. 4.25% 06-mar-2044	0.01
Chemical Works of Gedeon Richter Plc	0.01
Fnma 30yr Pool#by8612 5.500% 01-sep-2053	0.01
Manulife Financial Corporation	0.01
Banco De Sabadell, S.a. 4.0% 15-jan-2030	0.01
Regeneron Pharmaceuticals, Inc.	0.01
Charter Communications Operating. Llc 2.25% 15-jan-2029	0.01
Canadian Apartment Properties Real Estate Investment Trust	0.01
General Motors Financial Company, Inc. 5.85% 06-apr-2030	0.01
Bimbo Bakeries Usa, Inc. 6.4% 15-jan-2034	0.01
Orora Ltd	0.01
Cadence Design Systems, Inc.	0.01
Mapletree Industrial Trust	0.01
CIMB Group Holdings Bhd	0.01
MercadoLibre, Inc.	0.01
Erac Usa Finance Llc 3.8% 01-nov-2025	0.01
Ryman Hospitality Properties, Inc.	0.01
OIS SONIA /3.812% GBPO629	0.01
IRS EURI/2.72 EURO429	0.01
Emaar Properties (P.J.S.C)	0.01
Nova Kreditna Banka Maribor D.d. 4.75% 03-apr-2028	0.01
IRS TIE/8.4845 MXN0629	0.01
Government Of Romania 2.0% 28-jan-2032	0.01

Asset name	% of fund net assets
RH	0.01
Sk Hynix Inc. 6.5% 17-jan-2033	0.01
Wal-Mart de Mexico SAB de CV	0.01
Fnma 30Yr Pool#ma4618 4.000% 01-apr-2052	0.01
OIS ESTR /3.015% EURO928	0.01
OIS SOFR /4.25% USD0327	0.01
CrowdStrike Holdings, Inc. Class A	0.01
Government Of Malaysia 4.065% 15-jun-2050	0.01
New Zealand Exchange Ltd	0.01
Ping An Insurance (Group) Company of China, Ltd. Class H	0.01
Wihlborgs Fastigheter AB	0.01
OIS SOFR /3.906% USD0929	0.01
Fhlmc Remic Series K-514 @na @na	0.01
Gentrack Group Ltd	0.01
Niagara Mohawk Power Corporation 5.783% 16-sep-2052	0.01
Credit Agricole SA	0.01
IRS EURI/2.09 EURO354	0.01
Hermes International SCA	0.01
IRS EURI/1.91 EURO349	0.01
Sherwin-Williams Company	0.01
Fnma 30Yr Pool#cb7426 6.500% 01-nov-2053	0.01
American Express Company 5.625% 28-jul-2034	0.01
Sanofi	0.01
Walmart Inc.	0.01
Duke Energy Corporation. 4.5% 15-aug-2032	0.01
National Grid Electricity Distribution (west Midlands) Plc 5.75% 16-apr-2032	0.01
Cisco Systems, Inc. 5.35% 26-feb-2064	0.01
ASE Technology Holding Co., Ltd.	0.01
W.W. Grainger, Inc.	0.01
Broadstone Net Lease, Inc.	0.01
Georgia Power Company 5.125% 15-may-2052	0.01
Gnma Ii 30Yr Pool#784101 3.500% 20-aug-2044	0.01
Chugai Pharmaceutical Co., Ltd.	0.01
Government Of Switzerland 1.5% 30-apr-2042	0.01
Elanor Investors Group	0.01
Arca Continental SAB de CV	0.01
Nippon Telegraph and Telephone Corporation	0.01
Mondelez International, Inc. 0.75% 17-mar-2033	0.01
Texas Instruments Incorporated	0.01
Tokio Marine Holdings, Inc.	0.01
Corebridge Financial, Inc. 3.5% 04-apr-2025	0.01
Government Of Malaysia 3.844% 15-apr-2033	0.01
Aib Group Plc 5.871% 28-mar-2035	0.01
Government Of Thailand 3.35% 17-jun-2033	0.01
Ternium S.A. Sponsored ADR	0.01
Government Of Mexico 6.0% 07-may-2036	0.01
Government Of Poland 6.0% 25-oct-2033	0.01
Redeia Corporacion SA	0.01
BFWD USD 10APR24	0.01
Meta Platforms, Inc. 5.75% 15-may-2063	0.01
Fnma 5-7Yr Pool#bz0594 4.260% 01-mar-2029	0.01
BNP Paribas S.A. Class A	0.01
Eversource Energy 4.75% 15-may-2026	0.01
Munich Reinsurance Company	0.01
Agree Realty Corporation	0.01
Centene Corporation 2.5% 01-mar-2031	0.01
New Oriental Education & Technology Group, Inc. Sponsored ADR	0.01
Metropolitan Life Global Funding I 4.125% 02-sep-2025	0.01
Apartment Income REIT Corp	0.01
Government Of Indonesia 5.125% 15-apr-2027	0.01
CapitaLand Integrated Commercial Trust	0.01
Veralto Corporation 5.45% 18-sep-2033	0.01
Deutsche Telekom AG	0.01
Commonwealth Bank Of Australia Frn 01-nov-2028	0.01
Duke Energy Corporation	0.01
IRS BBR /3.94 AUD0327	0.01
Intel Corporation	0.01

Asset name	% of fund net assets	Asset name	% of fund net assets	Asset name	% of fund net assets
Fnma 5-7yr Pool#bz0082 5.280% 01-jan-2029	0.01	Suzano Austria Gmbh 3.75% 15-jan-2031	0.01	Cyrela Brazil Realty SA Empreendimentos e Participacoes	0.01
General Motors Financial Company, Inc. 0.6% 20-may-2027	0.01	Cameco Corporation	0.01	Posco 5.75% 17-jan-2028	0.01
Sky Network Television Ltd	0.01	Daimler Trucks Finance North America Llc 5.0% 15-jan-2027	0.01	Pt Freeport Indonesia 6.2% 14-apr-2052	0.01
Gnma Ii 30yr Pool#ma7051 2.000% 20-dec-2050	0.01	Accton Technology Corp.	0.01	CVS Health Corporation	0.01
FirstRand Limited	0.01	BFWD EUR 05APR24	0.01	Sandfire Resources NL	0.01
Metropolitan Life Global Funding I 1.75% 25-may-2025	0.01	Territory Of Bermuda 5.0% 15-jul-2032	0.01	HIC HICPXT/2.448 EURO233	0.01
OIS REPO_C/3.312% CAD0929	0.01	Laboratory Corporation of America Holdings	0.01	Abbvie Inc. 5.05% 15-mar-2034	0.01
Aldar Properties - P J S C	0.01	IRS EURI/2.53 EURO250	0.01	Home Depot, Inc. 3.25% 15-apr-2032	0.01
Fnma 5-7yr Pool#bz0281 4.910% 01-jan-2029	0.01	Cousins Properties Incorporated	0.01	Government Of Mexico 6.338% 04-may-2053	0.01
Fnma 5-7yr Pool#bz0037 4.920% 01-dec-2028	0.01	NDIRS CLIC/5.106 CLP0634	0.01	Warnermedia Holdings, Inc. 5.141% 15-mar-2052	0.01
Retail Opportunity Investments Partnership, Lp 4.0% 15-dec-2024	0.01	Shin-Etsu Chemical Co Ltd	0.01	Aercap Ireland Capital Dac 1.65% 29-oct-2024	0.01
Prologis Targeted Us Logistics Fund Lp 5.5% 01-apr-2034	0.01	Micron Technology, Inc.	0.01	HIC HICPXT/2.405 EURO228	0.01
Citizens Financial Group, Inc. 5.841% 23-jan-2030	0.01	Trade Desk, Inc. Class A	0.01	Healthcare Realty Trust Incorporated Class A	0.01
HubSpot, Inc.	0.01	FNMA REMICS 3% 09/47	0.01	Province Of Alberta 3.1% 01-jun-2050	0.01
IRS NIBO/3.91 NOK0334	0.01	BE Semiconductor Industries N.V.	0.01	United Therapeutics Corporation	0.01
Unum Group 4.125% 15-jun-2051	0.01	Banque Federative Du Credit Mutuel Societe Anonyme 3.75% 01-feb-2033	0.01	Tourism Holdings Ltd	0.01
Terreno Realty Corporation	0.01	Celanese Us Holdings Llc 6.7% 15-nov-2033	0.01	Fhlmc 30Yr Pool#sd8401 5.500% 01-feb-2054	0.01
Premier Investments Limited	0.01	Safestore Holdings plc	0.01	Crown Castle Inc. 5.1% 01-may-2033	0.01
Brambles Ltd	0.01	Eaton Corp. Plc	0.01	OIS CDI /10.24% BRL0129	0.01
Government Of Poland 5.5% 18-mar-2054	0.01	Unibail-Rodamco-Westfield SE Stapled Secs Cons of 1 Sh	0.01	Meta Platforms, Inc. 3.85% 15-aug-2032	0.01
Shionogi & Co., Ltd.	0.01	Unibail Rodamco + 1 Sh WFD Unib Rod	0.01	Block, Inc. Class A	0.01
Bangkok Bank Public Company Limited (Alien Mkt)	0.01	WH Group Ltd. (HK)	0.01	Warnermedia Holdings, Inc. 4.054% 15-mar-2029	0.01
Fnma 5-7yr Pool#bz0294 4.570% 01-jan-2029	0.01	Sun Life Financial Inc.	0.01	Truist Financial Corporation	0.01
IRS EURI/2.66 EURO444	0.01	IRS TIIE/8.2243 MXN0928	0.01	Public Service Enterprise Group Inc	0.01
Hilton Worldwide Holdings Inc	0.01	Gecina SA	0.01	Aon North America, Inc. 5.75% 01-mar-2054	0.01
AT&T Inc.	0.01	T-mobile Usa, Inc. 3.0% 15-feb-2041	0.01	Porto Seguro S.A.	0.01
IRS EURI/3.1375 EUR0928	0.01	Banco Santander, S.a. 3.75% 09-jan-2034	0.01	Sekisui House Reit. Inc.	0.01
Castellum AB	0.01	Government Of Chile 2.55% 27-jul-2033	0.01	IRS TIIE/8.5155 MXN0634	0.01
Erac Usa Finance Llc 5.0% 15-feb-2029	0.01	USC USCPI /2.65 USD0933	0.01	Pilbara Minerals Ltd	0.01
Blackstone Property Partners Europe Holdings Sarl 1.0% 04-may-2028	0.01	International Business Machines Corporation	0.01	RAM Essential Services Property Fund	0.01
New Zealand Rural Land Co Ltd	0.01	NXP Semiconductors NV	0.01	Chubb Limited	0.01
Banco Santander, S.a. 3.49% 28-may-2030	0.01	Schneider Electric SE	0.01	NIKE, Inc. Class B	0.01
Fnma 30Yr Pool#bm5010 3.500% 01-feb-2048	0.01	Mitsubishi Estate Company, Limited	0.01	Medtronic Plc	0.01
Danske Bank A/s 4.625% 13-apr-2027	0.01	Cintas Corporation	0.01	Fhlmc Remic Series K-753 4.4% 25-oct-2030	0.01
Chubb Ina Holdings, Inc. 1.4% 15-jun-2031	0.01	CapitaLand Investment Limited	0.01	Otis Worldwide Corporation	0.01
UDC NFIXIBID + 70 20/08/2028	0.01	TJX Companies Inc	0.01	lululemon athletica inc.	0.01
Xiaomi Corp. Class B	0.01	OIS ESTR /3.1% EUR0928	0.01	Cisco Systems, Inc. 5.3% 26-feb-2054	0.01
DBS Group Holdings Ltd	0.01	IRS EURI/3.133 EUR0928	0.01	Government Of Australia 2.75% 21-may-2041	0.01
AutoZone, Inc.	0.01	Ck Hutchison International (22) Ltd. 4.75% 21-apr-2028	0.01	PNC Financial Services Group, Inc.	0.01
IRS EURI/2.72 EURO329	0.01	Government Of Chile 3.1% 22-jan-2061	0.01	O'Reilly Automotive, Inc.	0.01
B3 SA - Brasil, Bolsa, Balcão	0.01	Virginia Electric & Power Co. 5.3% 15-aug-2033	0.01	Veeva Systems Inc Class A	0.01
Bpce S.a. 4.75% 14-jun-2034	0.01	Daiwa House REIT Investment Corporation	0.01	E.on Se 3.75% 15-jan-2036	0.01
Abbvie Inc. 4.05% 21-nov-2039	0.01	IRS EURI/2.72 EUR0336	0.01	Ing Groep N.v. 5.335% 19-mar-2030	0.01
UNITE Group plc	0.01	HIC HICPXT/2.4585 EUR0725	0.01	Coöperatieve Rabobank U.a. 5.564% 28-feb-2029	0.01
Southern Company	0.01	Turners Automotive Group Ltd	0.01	OIS CDI /10.26% BRL0129	0.01
Yapi ve Kredi Bankasi A.S.	0.01	Government Of Peru 5.94% 12-feb-2029	0.01	Government Of Hungary 5.25% 16-jun-2029	0.01
Lennar Corporation 5.0% 15-jun-2027	0.01	Oracle Corporation 5.8% 10-nov-2025	0.01	Government Of Romania 7.625% 17-jan-2053	0.01
Government National Mortgage Association @na @na	0.01	Saudi Awwal Bank	0.01	Fairfax Financial Holdings Limited	0.01
Fnma 5-7yr Pool#bz0283 4.480% 01-feb-2029	0.01	Booking Holdings Inc. 4.0% 01-mar-2044	0.01	Inversiones Cmpc S.a. 6.125% 26-feb-2034	0.01
Government Of Czech Republic 1.75% 23-jun-2032	0.01	Hsbc Holdings Plc 6.5% 15-sep-2037	0.01	Kbc Group Nv 5.796% 19-jan-2029	0.01
Province Of British Columbia 2.95% 18-jun-2050	0.01	Retail Opportunity Investments Corp.	0.01	Aercap Ireland Capital Dac 3.0% 29-oct-2028	0.01
Charter Communications Operating, Llc 3.9% 01-jun-2052	0.01	MSCI Inc. Class A	0.01	HUB24 Limited	0.01
Eli Lilly And Company 5.0% 09-feb-2054	0.01	Migros Ticaret A.S.	0.01	Kuaishou Technology Class B	0.01
Banque Federative Du Credit Mutuel Societe Anonyme 4.75% 10-nov-2031	0.01	Southern California Edison Company 4.125% 01-mar-2048	0.01	Kia Corp.	0.01
Japan Hotel Reit Investment Corporation	0.01	Fuyao Glass Industry Group Co., Ltd. Class A	0.01	Trane Technologies plc	0.01
National Grid Plc 3.245% 30-mar-2034	0.01	WIANZ 4% 01/04/2030	0.01	Hartford Financial Services Group, Inc.	0.01
Bnp Paribas S.a. 4.75% 13-nov-2032	0.01	Government Of Romania 6.625% 17-feb-2028	0.01	Progressive Corporation	0.01
Moody's Corporation	0.01	Cellnex Telecom S.A.	0.01	AFFIRM ASSET 1.17% 11/26	0.01
OIS REPO_C/3.56% CAD0334	0.01	IRS EURI/2.34 EURO354	0.01	Sanlam Limited	0.01
Greensaif Pipelines Bidco Sarl 6.129% 23-feb-2038	0.01	Government Of China 2.6% 01-sep-2032	0.01	Allied Properties Real Estate Investment Trust	0.01
Amgen Inc. 5.6% 02-mar-2043	0.01	PACCAR Inc	0.01	Gnma Ii 30Yr Pool#ma2223 3.500% 20-sep-2044	0.01
Hong Kong Exchanges & Clearing Ltd.	0.01	National Gas Transmission Plc 1.125% 14-jan-2033	0.01	National Storage REIT	0.01
Government Of Peru 2.783% 23-jan-2031	0.01	Fhlmc Remic Series K-510 @na @na	0.01	Consolidated Edison, Inc.	0.01
Anheuser-busch Inbev Worldwide, Inc. 4.35% 01-jun-2040	0.01	Kilroy Realty Corporation	0.01	Diageo plc	0.01
USC USCPI /2.6312 USD0933	0.01	Fnma Tba 15yr 3.5% April Delivery	0.01	Kweichow Moutai Co., Ltd. Class A	0.01
PayPal Holdings, Inc.	0.01	HIC HICPXT/2.478 EURO228	0.01	A. O. Smith Corporation	0.01
		IRS BBR /4.625 NZD1233	0.01	Multiplan Empreendimentos Imobiliarios SA	0.01
				Axa Sa 1.375% 07-oct-2041	0.01
				Asustek Computer Inc.	0.01

Asset name	% of fund net assets
American Water Capital Corp. 3.45% 01-may-2050	0.01
Industrial & Infrastructure Fund Investment Corporation	0.01
Trip.com Group Ltd. Sponsored ADR	0.01
Government Of Germany 2.5% 15-aug-2054	0.01
Legrand SA	0.01
American International Group, Inc.	0.01
USC USCPI /2.63 USD0933	0.01
Sk Hynix Inc. 5.5% 16-jan-2029	0.01
Wolters Kluwer N.V.	0.01
Millennium & Copthorne Hotels Ltd	0.01
Zhongji Innolight Co., Ltd. Class A	0.01
InterContinental Hotels Group PLC	0.01
Government Of Indonesia 5.65% 11-jan-2053	0.01
GLP J-REIT	0.01
Credit Agricole S.a. 4.0% 10-jan-2033	0.01
Dollarama Inc.	0.01
Rollins, Inc.	0.01
JB Hi-Fi Ltd	0.01
Galaxy Entertainment Group Limited	0.01
BFWD EUR 03APR24	0.01
Ooredoo International Finance Ltd. 2.625% 08-apr-2031	0.01
Bon Secours Mercy Health, Inc. 2.095% 01-jun-2031	0.01
Galaxy Pipeline Assets Bidco Limited 2.16% 31-mar-2034	0.01
HIC HICPXT/2.421 EUR0728	0.01
AXA SA	0.01
Investec Limited	0.01
Coca-cola Company 0.375% 15-mar-2033	0.01
Deere & Company	0.01
Mfb Magyar Fejlesztési Bank Zártkörűen Működő Részvénytársaság 6.5% 29-jun-2028	0.01
Calix Ltd	0.01
Southern California Edison Company 5.95% 01-nov-2032	0.01
Orsted A/s 2.875% 14-jun-2033	0.01
DTE Energy Company	0.01
Government Of Romania 4.75% 11-oct-2034	0.01
S&P/TSX 60 Ix Fut Jun24	0.01
Verisk Analytics Inc	0.01
Compagnie de Saint-Gobain SA	0.01
Government Of Romania 6.7% 25-feb-2032	0.01
Woolworths Holdings Limited	0.01
Primerica, Inc.	0.01
Allianz SE	0.01
Blackrock Funding, Inc. 5.25% 14-mar-2054	0.01
Sanwa Holdings Corporation	0.01
Comcast Corporation 5.25% 07-nov-2025	0.01
Sony Group Corporation	0.01
Government Of Romania 8.25% 29-sep-2032	0.01
IRS EURI/3.2137 EURO928	0.01
IRS BBR /4.5937 AUD0934	0.01
Entergy Corporation	0.01
Fhlmc 30Yr Pool#rj0203 6.500% 01-nov-2053	0.01
Government Of Switzerland 0.5% 24-may-2055	0.01
Fibra Uno Administracion SA de CV Series -11-	0.01
Exelon Corporation	0.01
Charter Communications Operating, Llc 3.5% 01-jun-2041	0.01
BlackRock, Inc.	0.01
Government Of The Netherlands 0.0% 15-jan-2052	0.01
Emerson Electric Co.	0.01
Mapletree Logistics Trust	0.01
T-mobile Usa, Inc. 5.5% 15-jan-2055	0.01
Beijing Roborock Technology Co. Ltd. Class A	0.01
Assicurazioni Generali S.p.A.	0.01
PT Bank Negara Indonesia (Persero) Tbk Class B	0.01
Bid Corporation Limited	0.01
Analog Devices, Inc.	0.01
Abu Dhabi Commercial Bank	0.01
Galaxy Pipeline Assets Bidco Limited 2.94% 30-sep-2040	0.01
Government Of Czech Republic 2.5% 25-aug-2028	0.00
Microchip Technology Incorporated	0.00

Asset name	% of fund net assets
Medpace Holdings, Inc.	0.00
Coöperatieve Rabobank U.a. 3.758% 06-apr-2033	0.00
KMD Brands Ltd	0.00
Foxconn Industrial Internet Co., Ltd. Class A	0.00
ASSA ABLOY AB Class B	0.00
Gentex Corporation	0.00
Kroger Co.	0.00
HIC HICPXT/2.55 EUR0627	0.00
Government Of Thailand 2.75% 17-jun-2052	0.00
First Industrial Realty Trust, Inc.	0.00
Banco do Brasil S.A.	0.00
IRS EURI/3 EUR0130	0.00
Equity Residential	0.00
OIS SONIA /3.718% GBP0634	0.00
Companhia Brasileira de Alumínio	0.00
HIC HICPXT/2.55 EUR0627	0.00
HIC HICPXT/2.55 EUR0627	0.00
IRS BBR /4.6562 NZD0634	0.00
Arch Capital Group Ltd.	0.00
Government Of Mexico 6.4% 07-may-2054	0.00
ING Groep NV	0.00
China Longyuan Power Group Corporation Ltd Class H	0.00
Union Pacific Corporation	0.00
HIC HICPXT/2.38 EUR0233	0.00
Broadcom Inc. 4.3% 15-nov-2032	0.00
Government Of Hungary 6.75% 25-sep-2052	0.00
Oversea-Chinese Banking Corporation Limited	0.00
BFWD EUR 09APR24	0.00
IRS TIE/9.7295 MXN1233	0.00
National Grid plc	0.00
Budimex SA	0.00
Bimbo Bakeries Usa, Inc. 6.05% 15-jan-2029	0.00
Government Of Germany 1.8% 15-aug-2053	0.00
Bnp Paribas S.a. 2.5% 31-mar-2032	0.00
IRS BBR /3.9687 AUD0929	0.00
Carrier Global Corporation 6.2% 15-mar-2054	0.00
Fastenal Company	0.00
Zscaler, Inc.	0.00
Heidelberg Materials AG	0.00
Government Of Singapore 1.875% 01-oct-2051	0.00
Government Of Mexico 6.35% 09-feb-2035	0.00
Deutsche Boerse AG	0.00
Fnmra 40Yr Pool#bf0219 3.500% 01-sep-2057	0.00
IRS EURI/2.63 EURI234	0.00
Banco Santander, S.A.	0.00
Freshworks, Inc. Class A	0.00
United Overseas Bank Limited	0.00
Hydro One Limited	0.00
Marriott Vacations Worldwide Corporation	0.00
SAMSUNG E&A CO. LTD.	0.00
Government Of Mexico 5.4% 09-feb-2028	0.00
Bank Gospodarstwa Krajowego Sa 5.375% 22-may-2033	0.00
Intel Corporation 3.05% 12-aug-2051	0.00
IRS EURI/2.63 EURI230	0.00
Invincible Investment Corp.	0.00
Bimbo Bakeries Usa, Inc. 5.375% 09-jan-2036	0.00
Dp World Limited 5.625% 25-sep-2048	0.00
Intel Corporation 5.6% 21-feb-2054	0.00
Government Of Panama 6.875% 31-jan-2036	0.00
Big Yellow Group PLC	0.00
Government Of Colombia 7.25% 26-oct-2050	0.00
American International Group, Inc. 1.875% 21-jun-2027	0.00
Government Of Indonesia 4.35% 08-jan-2027	0.00
KE Holdings, Inc. Sponsored ADR Class A	0.00
Recordati Industria Chimica e Farmaceutica S.p.A.	0.00
Jpmorgan Chase & Co. 5.336% 23-jan-2035	0.00
Cathay Financial Holdings Co., Ltd.	0.00
IRS BBR /4.25 AUD0934	0.00
HYBE Co., Ltd.	0.00

Asset name	% of fund net assets
USC USCPI /2.605 USD0928	0.00
Mitsubishi UFJ Financial Group, Inc.	0.00
Masco Corporation	0.00
OIS SONIA /3.531% GBP0634	0.00
MINISO Group Holding Ltd.	0.00
Aena SME SA	0.00
Heathrow Funding Ltd. 1.125% 08-oct-2030	0.00
InterRent Real Estate Investment Trust	0.00
IRS NIBO/3.9375 NOK0329	0.00
OTP Bank Nyrt	0.00
ICON Plc	0.00
Chesapeake Funding II Series 2021-1 0.47% 15-apr-2033	0.00
Atlas Copco AB Class A	0.00
Mondelez International, Inc. Class A	0.00
MYTILINEOS S.A.	0.00
USC USCPI /2.615 USD0928	0.00
Akbank T.A.S.	0.00
Government Of Hungary 4.75% 24-nov-2032	0.00
Public Bank Bhd	0.00
Government Of Czech Republic 2.0% 13-oct-2033	0.00
Enel Chile SA	0.00
Government Of Hungary 5.0% 22-feb-2027	0.00
HD Hyundai Electric	0.00
IRS NIBO/3.5625 NOK0929	0.00
Bank of Montreal	0.00
HIC HICPXT/2.478 EURO228	0.00
IRS EURI/2.66 EUR0230	0.00
Mega First Corp. Bhd.	0.00
United Parcel Service, Inc. Class B	0.00
Target Corporation	0.00
HIC HICPXT/2.5287 EUR0633	0.00
Santander Bank Polska SA	0.00
OIS REPO_C/3.406% CAD0934	0.00
Verizon Communications Inc. 2.987% 30-oct-2056	0.00
Ameriprise Financial, Inc.	0.00
InPost S.A.	0.00
E.ON SE	0.00
IRS BBR /3.8437 AUD0929	0.00
CAN 10YR BOND 06/19/2024	0.00
Fair Isaac Corporation	0.00
OIS SOFR /3.812% USD0934	0.00
HIC HICPXT/2.5287 EUR0633	0.00
HIC HICPXT/2.5287 EUR0633	0.00
Snowflake, Inc. Class A	0.00
Bristol-myers Squibb Company 5.5% 22-feb-2044	0.00
Lennox International Inc.	0.00
United Rentals, Inc.	0.00
Oracle Corporation 3.6% 01-apr-2050	0.00
Becton, Dickinson and Company	0.00
Mercedes-Benz Group AG	0.00
Government Of Thailand 4.0% 17-jun-2055	0.00
Paychex, Inc.	0.00
Kingspan Group Plc	0.00
Berkshire Hathaway Inc. Class B	0.00
ENERJISA ENERJİ A.Ş	0.00
Reinsurance Group of America, Incorporated	0.00
Armstrong World Industries, Inc.	0.00
IRS NIBO/3.6875 NOK0634	0.00
Terna S.p.A.	0.00
Unum Group	0.00
Livzon Pharmaceutical Group, Inc. Class A	0.00
Toromont Industries Ltd.	0.00
IRS EURI/3.25 EUR0931	0.00
Government Of Panama 3.16% 23-jan-2030	0.00
Meituan Class B	0.00
Skandinaviska Enskilda Banken AB Class A	0.00
Hon Hai Precision Industry Co., Ltd.	0.00
Constellation Software Inc.	0.00

Asset name	% of fund net assets	Asset name	% of fund net assets	Asset name	% of fund net assets
Credit Acceptance Auto Loan Trust 2021-3 1.0% 15-may-2030	0.00	Chunghwa Telecom Co., Ltd	0.00	Nutanix, Inc. Class A	0.00
Fhlmc 30yr Pool#sd7513 3.500% 01-apr-2050	0.00	NSK Ltd.	0.00	Lincoln Electric Holdings, Inc.	0.00
Minor International Public Co., Ltd.(Alien Mkt)	0.00	USC USCPI /2.635 USD0933	0.00	Government Of United Kingdom 3.25% 22-jan-2044	0.00
Edenred SA	0.00	Georgia Power Company 4.95% 17-may-2033	0.00	IRS EURI/2.66 EURO231	0.00
Broadcom Inc. 4.15% 15-apr-2032	0.00	Powszechny Zaklad Ubezpieczen Spolka Akcyjna	0.00	RenaissanceRe Holdings Ltd.	0.00
T-Mobile US, Inc.	0.00	Hitachi Ltd.	0.00	Hubbell Incorporated	0.00
IRS EURI/2.63 EURO645	0.00	Tractor Supply Company	0.00	Tokyo Steel Manufacturing Co., Ltd.	0.00
Samsung Fire & Marine Insurance Co., Ltd	0.00	Sumitomo Metal Mining Co., Ltd.	0.00	Autoliv Inc.	0.00
Regions Financial Corporation	0.00	Government Of United Kingdom 3.5% 22-jan-2045	0.00	IMI plc	0.00
Airbnb, Inc. Class A	0.00	Carindale Property Trust	0.00	Neurocrine Biosciences, Inc.	0.00
Empresa Nacional De Telecomunicaciones S.a. 3.05% 14-sep-2032	0.00	IRS STIB/2.4687 SEK0629	0.00	HIC HICPXT/2.53 EURO628	0.00
OIS SONIA /3.5% GBP0629	0.00	Takeuchi Mfg Co., Ltd.	0.00	Huntington Bancshares Incorporated	0.00
IRS EURI/3.03 EURO428	0.00	Sumitomo Rubber Industries, Ltd.	0.00	Graco Inc.	0.00
Government Of Finland 0.125% 15-apr-2052	0.00	Malayan Banking Bhd.	0.00	MongoDB, Inc. Class A	0.00
Government Of United Kingdom 4.25% 07-mar-2036	0.00	Swap Maturing 02/11/2026 (CBAANZ)	0.00	IRS STIB/2.4062 SEK0629	0.00
37 Interactive Entertainment Network Technology Group Co., Ltd.	0.00	Nippon Accommodations Fund Inc.	0.00	Swap Maturing 02/11/2026 (CBAANZ)	0.00
Marvell Technology, Inc.	0.00	Nongfu Spring Co., Ltd. Class H	0.00	Volkswagen Financial Services Nv 1.375% 14-sep-2028	0.00
KunLun Energy Co. Ltd.	0.00	Bank of Nova Scotia	0.00	HIC HICPXT/2.53 EURO628	0.00
OIS REPO_C/3.343% CAD0934	0.00	Marsden Maritime Holdings Ltd	0.00	HIC HICPXT/2.53 EURO628	0.00
OIS SOFR /3.687% USD0629	0.00	Lasertec Corp.	0.00	Popular, Inc.	0.00
Lennar Corporation Class A	0.00	Parker-Hannifin Corporation	0.00	Suzuki Motor Corp.	0.00
AVANZ NFIXIBID + 220 15/04/2052	0.00	S&p Global Inc. 2.9% 01-mar-2032	0.00	Wienerberger AG	0.00
Intercontinental Exchange, Inc. 3.0% 15-jun-2050	0.00	IRS EURI/2.5625 EURO934	0.00	China International Capital Corp. Ltd. Class H	0.00
Kajima Corporation	0.00	BFWD EUR 08APR24	0.00	Sanrio Company, Ltd.	0.00
Blackstone Inc.	0.00	Yokogawa Electric Corp.	0.00	Livzon Pharmaceutical Group Inc Class H	0.00
Obayashi Corporation	0.00	HIC HICPXT/2.403 EURO228	0.00	T & G Global Ltd	0.00
IRS EURI/3 EURO932	0.00	United Utilities Group PLC	0.00	Qualys, Inc.	0.00
Givaudan SA	0.00	M&T Bank Corporation	0.00	Citizens Financial Group, Inc.	0.00
Government Of United Kingdom 4.75% 07-dec-2038	0.00	JD.com, Inc. Class A	0.00	Biogen Inc.	0.00
USC USCPI /2.595 USD0928	0.00	Central Japan Railway Company	0.00	Wiwynn Corp.	0.00
IRS TIIE/8.325 MXN0334	0.00	Japan Elevator Service Holdings Co., Ltd.	0.00	Autozone, Inc. 6.25% 01-nov-2028	0.00
Public Service Electric And Gas Company 2.25% 15-sep-2026	0.00	Public Storage	0.00	CME Group Inc. Class A	0.00
BeiGene Ltd Class A	0.00	NGK Insulators, Ltd.	0.00	Sika AG	0.00
Government Of The United States Of America 0.0% 02-may-2024	0.00	Chipotle Mexican Grill, Inc.	0.00	Japan Exchange Group, Inc.	0.00
Agilent Technologies, Inc.	0.00	Swap Maturing 15/03/2026 (NBNZ40)	0.00	Co-entreprise De Transport D'electricitesociete Anonyme 1.5% 29-jul-2028	0.00
Danske Bank A/s 4.625% 14-may-2034	0.00	Intercontinental Exchange, Inc.	0.00	FAST RETAILING CO., LTD.	0.00
Government Of United Kingdom 4.25% 07-sep-2039	0.00	Compass Group PLC	0.00	Moderna, Inc.	0.00
General Motors Company	0.00	DexCom, Inc.	0.00	Watsco, Inc.	0.00
Italgas SpA	0.00	Government Of United Kingdom 4.25% 07-dec-2040	0.00	Itc Holdings Corp. 4.95% 22-sep-2027	0.00
AVJennings Ltd	0.00	BFWD EUR 10APR24	0.00	Recruit Holdings Co., Ltd.	0.00
Companhia Energetica de Minas Gerais SA Sponsored ADR Pfd	0.00	Essent Group Ltd.	0.00	Intel Corporation 4.6% 25-mar-2040	0.00
Intact Financial Corporation	0.00	Nintendo Co., Ltd.	0.00	IRS EURI/2.72 EUR0127	0.00
Motorola Solutions, Inc.	0.00	NN Group N.V.	0.00	Government Of Bulgaria 4.5% 27-jan-2033	0.00
IRS TIIE/8.9 MXN1228	0.00	Owens Corning	0.00	Boston Scientific Corporation 0.625% 01-dec-2027	0.00
Prosus N.V. Class N	0.00	EDP Renovaveis SA	0.00	BHG 0.9% 10/34	0.00
Government Of Romania 4.85% 25-jul-2029	0.00	ANDRITZ AG	0.00	Johnson Controls International plc	0.00
OIS REPO_C/3% CAD0929	0.00	Carlisle Companies Incorporated	0.00	ASM International N.V.	0.00
Dassault Systemes SA	0.00	Enel SpA	0.00	HIC HICPXT/2.65 EURO625	0.00
Government Of United Kingdom 4.5% 07-dec-2042	0.00	Nordson Corporation	0.00	MSC Industrial Direct Co., Inc. Class A	0.00
Intel Corporation 5.7% 10-feb-2053	0.00	Scentre Group	0.00	Howmet Aerospace Inc.	0.00
Samsung Life Insurance Co., Ltd.	0.00	Realty Income Corporation	0.00	Everest Group, Ltd.	0.00
Crown Castle Inc.	0.00	Chicony Electronics Co. Ltd.	0.00	Ultrapar Participacoes S.A.	0.00
IRS EURI/2.5312 EURO929	0.00	Sumitomo Forestry Co., Ltd.	0.00	Wharf Real Estate Investment Company Limited	0.00
Loblaw Companies Limited	0.00	U.S. Bancorp	0.00	FedEx Corporation	0.00
Danske Bank A/s 4.125% 10-jan-2031	0.00	Assurant, Inc.	0.00	Government Of Malaysia 4.457% 31-mar-2053	0.00
Government Of United Kingdom 1.25% 22-oct-2041	0.00	Daido Steel Co., Ltd.	0.00	Kering SA	0.00
TE Connectivity Ltd.	0.00	Industrial and Commercial Bank of China Limited Class H	0.00	Estee Lauder Companies Inc. Class A	0.00
Home Depot, Inc. 4.5% 15-sep-2032	0.00	Atkore Inc	0.00	HIC HICPXT/2.65 EURO625	0.00
Prologis Property Mexico, S.A. de C.V.	0.00	Simon Property Group, Inc.	0.00	HIC HICPXT/2.65 EURO625	0.00
EURO STOXX 50 06/21/2024	0.00	Allegion Public Limited Company	0.00	Industrial and Commercial Bank of China Limited Class A	0.00
IRS EURI/2.63 EURO532	0.00	Aofrio Ltd	0.00	Anheuser-Busch InBev SA/NV	0.00
Tyson Foods, Inc. 5.4% 15-mar-2029	0.00	IRS EURI/2.4375 EURO629	0.00	Swap Maturing 18/08/2025 (CBAN90)	0.00
Moncler SpA	0.00	adidas AG	0.00	Cloudflare Inc Class A	0.00
		Asia Vital Components Co., Ltd.	0.00	Pernod Ricard SA	0.00
		Reckitt Benckiser Group plc	0.00	Sumitomo Electric Industries, Ltd.	0.00
		ATI Inc.	0.00	Corteva Inc	0.00
		Evergy, Inc.	0.00	Fuji Electric Co., Ltd.	0.00
		Carrier Global Corp.	0.00		

Asset name	% of fund net assets
Lonza Group AG	0.00
Check Point Software Technologies Ltd.	0.00
Globe Life Inc.	0.00
Yamaha Motor Co., Ltd.	0.00
Northland Power Inc.	0.00
Experian PLC	0.00
DSV A/S	0.00
Advantest Corp.	0.00
Murata Manufacturing Co., Ltd.	0.00
Canadian Imperial Bank of Commerce	0.00
Bayer AG	0.00
Ford Motor Company	0.00
Alcon AG	0.00
Match Group, Inc.	0.00
AFFIRM ASSET 1.07% 08/25	0.00
Royal Kpn N.v. 0.875% 15-nov-2033	0.00
Government Of Czech Republic 1.95% 30-jul-2037	0.00
Saudi Telecom Co.	0.00
DoorDash, Inc. Class A	0.00
Deutsche Post AG	0.00
Trend Micro Incorporated	0.00
Clorox Company	0.00
Keysight Technologies Inc	0.00
Illumina, Inc.	0.00
CRH public limited company	0.00
Ulta Beauty Inc.	0.00
Nordea Bank Abp	0.00
IRS EURI/1.5337 EUR0727	0.00
ACS Actividades de Construcción y Servicios SA	0.00
Lloyds Banking Group plc	0.00
SoftBank Group Corp.	0.00
AMETEK, Inc.	0.00
Church & Dwight Co., Inc.	0.00
Workday, Inc. Class A	0.00
Bayerische Motoren Werke AG	0.00
Isuzu Motors Limited	0.00
Humana Inc.	0.00
IRS EURI/3.16 EUR0628	0.00
Kanzhun Ltd. Sponsored ADR	0.00
USC USCPJ /2.605 USD0928	0.00
IRS EURI/3.53 EURO227	0.00
Republic Services, Inc.	0.00
Li Auto, Inc. Class A	0.00
Lotes Co., Ltd	0.00
Swap Maturing 23/11/2026 (BNZW40)	0.00
Arthur J. Gallagher & Co.	0.00
Mazda Motor Corp.	0.00
Yum! Brands, Inc.	0.00
Nippon Television Holdings, Inc.	0.00
Fnma 30yr Pool#ca7057 3.500% 01-sep-2050	0.00
BASF SE	0.00
Danske Bank A/S	0.00
Hershey Company	0.00
Mettler-Toledo International Inc.	0.00
Greentown Management Holdings Co., Ltd.	0.00
IQVIA Holdings Inc	0.00
Kraft Heinz Company	0.00
Growthpoint Properties Austr	0.00
IRS EURI/2.59 EURO329	0.00
Travelers Companies, Inc.	0.00
Meitu, Inc	0.00
AKFEN YENILENEBILIR ENERJİ A.S.	0.00
Mitsubishi Gas Chemical Company, Inc.	0.00
Cognizant Technology Solutions Corporation Class A	0.00
Capitec Bank Holdings Limited	0.00
Sojitz Corp.	0.00
Keurig Dr Pepper Inc.	0.00
West Pharmaceutical Services, Inc.	0.00
Stellantis N.V.	0.00

Asset name	% of fund net assets
IRS EURI/2.59 EUR0733	0.00
CDL Investments New Zealand Ltd	0.00
Swiss Re AG	0.00
Giant Biogene Holding Co. Ltd.	0.00
ResMed Inc.	0.00
Holcim Ltd	0.00
IRS EURI/2.66 EUR0343	0.00
SBA Communications Corp. Class A	0.00
Verizon Communications Inc. 2.65% 20-nov-2040	0.00
National Bank of Greece S.A.	0.00
Unitedhealth Group Incorporated 3.05% 15-may-2041	0.00
Societe Generale S.A. Class A	0.00
Yangzijiang Shipbuilding (Holdings) Ltd.	0.00
AIB Group plc	0.00
Heineken NV	0.00
JTEKT Corporation	0.00
Garmin Ltd.	0.00
Advantech Co., Ltd.	0.00
IRS EURI/2.75 EUR0729	0.00
United Microelectronics Corp.	0.00
DuPont de Nemours, Inc.	0.00
Severn Trent Plc	0.00
Realtek Semiconductor Corp	0.00
GE Vernova Inc.	0.00
OIS TONAR /0.56% JPY0329	0.00
Iron Mountain, Inc.	0.00
Aspen Pharmacare Holdings Limited	0.00
Unimicron Technology Corp.	0.00
ENGIE SA.	0.00
OIS ESTR /3.25% EUR0826	0.00
IRS EURI/3.129 EUR0730	0.00
MS&AD Insurance Group Holdings, Inc.	0.00
Zimmer Biomet Holdings, Inc.	0.00
International Flavors & Fragrances Inc.	0.00
Dover Corporation	0.00
Swap Maturing 23/11/2026 (BNZW40)	0.00
Swissquote Group Holding Ltd.	0.00
Encore Wire Corporation	0.00
Matson, Inc.	0.00
Waste Connections, Inc.	0.00
Nichias Corporation	0.00
TOKYO GAS Co., Ltd.	0.00
E Ink Holdings Inc	0.00
RPM International Inc.	0.00
GMS, Inc.	0.00
Dow, Inc.	0.00
Cabot Corporation	0.00
Westinghouse Air Brake Technologies Corporation	0.00
Fujikura Ltd	0.00
Dexerials Corp.	0.00
Nextacker Inc. Class A	0.00
OIS TONAR /0.94% JPY0334	0.00
OBIC Co., Ltd.	0.00
Terex Corporation	0.00
Fanuc Corporation	0.00
Elite Material Co., Ltd.	0.00
Russel Metals Inc.	0.00
Gartner, Inc.	0.00
Radian Group Inc.	0.00
Royal Caribbean Group	0.00
CLASSYS Inc.	0.00
Gold Circuit Electronics Ltd	0.00
Bureau Veritas SA	0.00
Pentair plc	0.00
Want Want China Holdings Limited	0.00
Evercore Inc. Class A	0.00
Acerinox SA	0.00
TriNet Group, Inc.	0.00
Nexans SA	0.00

Asset name	% of fund net assets
Genmab A/S	0.00
Makino Milling Machine Co., Ltd.	0.00
Intel Corporation 2.8% 12-aug-2041	0.00
PTC Inc.	0.00
First Horizon Corporation	0.00
Eiffage SA	0.00
Centene Corporation	0.00
FactSet Research Systems Inc.	0.00
Sonoco Products Company	0.00
Astellas Pharma Inc.	0.00
Azimut Holding Spa	0.00
Allstate Corporation	0.00
Western Digital Corporation	0.00
Teradyne, Inc.	0.00
Mitsui Mining and Smelting Company, Limited	0.00
Brenntag SE	0.00
argenx SE ADR	0.00
Axis Capital Holdings Limited	0.00
Super Micro Computer, Inc.	0.00
Cooper Companies, Inc.	0.00
Dowa Holdings Co., Ltd.	0.00
MEITEC Group Holdings Inc.	0.00
Alnylam Pharmaceuticals, Inc	0.00
Zenkoku Hoshu Co., Ltd.	0.00
Atlas Copco AB Class B	0.00
Mondi plc	0.00
NMI Holdings, Inc. Class A	0.00
Manhattan Associates, Inc.	0.00
Avantor, Inc.	0.00
IRS EURI/2.53 EUR1047	0.00
Rexel SA	0.00
IRS EURI/2.72 EUR0132	0.00
Renesas Electronics Corporation	0.00
Geberit AG	0.00
STERIS plc	0.00
Pure Storage, Inc. Class A	0.00
Corporacion Acciona Energias Renovables SA	0.00
Fuji Media Holdings, Inc.	0.00
McCormick & Company, Incorporated	0.00
Celanese Corporation	0.00
First Solar, Inc.	0.00
Fu Shou Yuan International Group Ltd.	0.00
Waters Corporation	0.00
Canon Inc.	0.00
Hologic, Inc.	0.00
Swap Maturing 24/11/2026 (WPAC40)	0.00
SCREEN Holdings Co., Ltd	0.00
Stanley Black & Decker, Inc.	0.00
4imprint Group plc	0.00
Olympus Corp.	0.00
Lamb Weston Holdings, Inc.	0.00
FTSE 100 IDX 06/21/2024	0.00
BCE Inc.	0.00
Monolithic Power Systems, Inc.	0.00
Verizon Communications Inc. 2.875% 20-nov-2050	0.00
Seagate Technology Holdings PLC	0.00
Kao Corp.	0.00
CDW Corporation	0.00
CNO Financial Group, Inc.	0.00
AEON Co., Ltd.	0.00
Align Technology, Inc.	0.00
OIS TONAR /1.093% JPY0634	0.00
FUJIFILM Holdings Corp	0.00
UCB S.A.	0.00
Verizon Communications Inc. 3.0% 20-nov-2060	0.00
Toyoda Gosei Co., Ltd.	0.00
Faraday Technology Corp.	0.00
Mid-America Apartment Communities, Inc.	0.00
Corning Inc	0.00

Asset name	% of fund net assets	Asset name	% of fund net assets	Asset name	% of fund net assets
Skyworks Solutions, Inc.	0.00	Willis Towers Watson Public Limited Company	0.00	ANA Holdings Inc.	0.00
Healthpeak Properties, Inc.	0.00	Toyota Industries Corp.	0.00	Packaging Corporation of America	0.00
BioMarin Pharmaceutical Inc.	0.00	Global Payments Inc.	0.00	Ricoh Company, Ltd.	0.00
Eisai Co., Ltd.	0.00	Metro Inc.	0.00	Lundin Mining Corporation	0.00
Nokia Oyj	0.00	Aedifica SA	0.00	Smith & Nephew plc	0.00
CoStar Group, Inc.	0.00	Government Of Slovakia 3.625% 16-jan-2029	0.00	Nippon Prologis REIT, Inc.	0.00
Jpmorgan Chase & Co. 1.953% 04-feb-2032	0.00	NIBE Industrier AB Class B	0.00	Seiko Epson Corp.	0.00
Sembcorp Industries Ltd.	0.00	KKR & Co Inc	0.00	ORIX JREIT Inc.	0.00
CTOS Digital Bhd	0.00	United Airlines Holdings, Inc.	0.00	Nomura Real Estate Holdings, Inc.	0.00
Koninklijke Philips N.V.	0.00	UPM-Kymmene Oyj	0.00	Panasonic Holdings Corporation	0.00
DENSO CORPORATION	0.00	ON Semiconductor Corporation	0.00	Beijer Ref AB Class B	0.00
East Japan Railway Company	0.00	Kubota Corporation	0.00	SUMCO Corporation	0.00
Swap Maturing 24/11/2026 (WPAC40)	0.00	OIS TONAR /0.718% JPY0929	0.00	Hulic Co., Ltd.	0.00
DSM-Firmenich AG	0.00	UDR, Inc.	0.00	TOKYU CORPORATION	0.00
Tokyo Century Corporation	0.00	SWISS MKT IX 06/21/2024	0.00	Porsche AG	0.00
Otsuka Holdings Co., Ltd.	0.00	MTU Aero Engines AG	0.00	Amplifon S.p.A.	0.00
Bank Of America Corporation 6.204% 10-nov-2028	0.00	Indutrade AB	0.00	Royalty Pharma Plc Class A	0.00
SMC Corporation	0.00	Southern Copper Corporation	0.00	West Japan Railway Company	0.00
Beiersdorf AG	0.00	Campbell Soup Company	0.00	Lawson, Inc.	0.00
Straumann Holding AG	0.00	Spotify Technology SA	0.00	CapitaLand Ascendas REIT	0.00
TDK Corporation	0.00	OMRON Corporation	0.00	JSR Corp.	0.00
Conagra Brands, Inc.	0.00	Asahi Kasei Corporation	0.00	Stora Enso Oyj Class R	0.00
Genuine Parts Company	0.00	T. Rowe Price Group	0.00	Thomson Reuters Corporation	0.00
Asics Corporation	0.00	SSE plc	0.00	Mitsui Chemicals, Inc.	0.00
Akzo Nobel N.V.	0.00	CGN Power Co., Ltd. Class H	0.00	Porsche Automobil Holding SE Pref	0.00
BNZ RDA 180 Day OCR +20bps	0.00	Gildan Activewear Inc.	0.00	Air Canada	0.00
Dr. Sulaiman Al-Habib Medical Services Group Co.	0.00	Goldman Sachs Group, Inc. 3.102% 24-feb-2033	0.00	JAPAN POST HOLDINGS Co., Ltd.	0.00
Principal Financial Group, Inc.	0.00	Kirin Holdings Co. Ltd.	0.00	Henkel AG & Co. KGaA	0.00
Nidec Corporation	0.00	Ivanhoe Mines Ltd. Class A	0.00	Sysmex Corporation	0.00
LKQ Corporation	0.00	Marriott International, Inc. Class A	0.00	Makita Corporation	0.00
Ajinomoto Co., Inc.	0.00	Tokyu Fudosan Holdings Corp.	0.00	Telefonaktiebolaget LM Ericsson Class B	0.00
BNZ RDA 90 Day OCR +10bps	0.00	Land Securities Group PLC	0.00	Nomura Real Estate Master Fund, Inc.	0.00
Novonesis A/S Class B	0.00	Bunzl plc	0.00	Swedish Orphan Biovitrum AB	0.00
Walgreens Boots Alliance, Inc.	0.00	Croda International Plc	0.00	Palantir Technologies Inc. Class A	0.00
Baxter International Inc.	0.00	Vodafone Group Plc	0.00	Deutsche Bank Aktiengesellschaft	0.00
Coloplast A/S Class B	0.00	Saab AB Class B	0.00	Lennar Corporation Class B	0.00
Kerry Group Plc Class A	0.00	Carlsberg AS Class B	0.00	Kintetsu Group Holdings Co., Ltd.	0.00
Toyota Tsusho Corp.	0.00	TFI International Inc.	0.00	Kyushu Railway Company	0.00
SoftBank Corp.	0.00	Standard Chartered PLC	0.00	Rocket Companies, Inc. Class A	0.00
Shiseido Company,Limited	0.00	WSP Global Inc.	0.00	Lifco AB Class B	0.00
J.B. Hunt Transport Services, Inc.	0.00	Kikkoman Corporation	0.00	ONO Pharmaceutical Co., Ltd.	0.00
Equifax Inc.	0.00	Government National Mortgage Association @na @na	0.00	IBIDEN CO., LTD.	0.00
OIS TONAR /0.28% JPY0326	0.00	H&M Hennes & Mauritz AB Class B	0.00	United Urban Investment Corporation	0.00
Prudential plc	0.00	Mosaic Company	0.00	Hamamatsu Photonics K.K.	0.00
Edison International	0.00	Discover Financial Services	0.00	SOP C SWP 0.041 GBP0325	0.00
J.M. Smucker Company	0.00	Essity AB Class B	0.00	MonotaRO Co., Ltd.	0.00
Sea Limited Sponsored ADR Class A	0.00	Spirax-Sarco Engineering PLC	0.00	SOP C SWP 0.041 GBP0325	0.00
Daiwa House Industry Co., Ltd.	0.00	CEZ as	0.00	SOP C SWP 0.041 GBP0325	0.00
Volkswagen AG Pref	0.00	Metso Corporation	0.00	Brother Industries, Ltd.	0.00
W. P. Carey Inc.	0.00	Tyson Foods, Inc. Class A	0.00	Stanley Electric Co., Ltd.	0.00
Nasdaq, Inc.	0.00	Fifth Third Bancorp	0.00	Verallia SAS	0.00
TELUS Corporation	0.00	Swedbank AB Class A	0.00	Dai Nippon Printing Co., Ltd.	0.00
Air Products and Chemicals, Inc.	0.00	IRS EURI/2.63 EUR0334	0.00	Rightmove plc	0.00
Martin Marietta Materials, Inc.	0.00	RioCan Real Estate Investment Trust	0.00	Japan Airlines Co., Ltd.	0.00
Amcor PLC	0.00	Intel Corporation 4.25% 15-dec-2042	0.00	Roche Holding Ltd	0.00
Intel Corporation 4.8% 01-oct-2041	0.00	Choice Properties Real Estate Investment Trust	0.00	Fresenius SE & Co. KGaA	0.00
Mitsubishi Electric Corp.	0.00	Southwest Airlines Co.	0.00	CALBEE, Inc.	0.00
SSAB AB Class A	0.00	Incyte Corporation	0.00	Keisei Electric Railway Co., Ltd.	0.00
Rakuten Group, Inc.	0.00	MinebeaMitsumi Inc.	0.00	CyberArk Software Ltd.	0.00
Warehouses De Pauw SA	0.00	GlobalFoundries Inc.	0.00	Azbil Corporation	0.00
Kone Oyj Class B	0.00	DNB Bank ASA	0.00	Tobu Railway Co., Ltd.	0.00
Carnival Corporation	0.00	Daimler Truck Holding AG	0.00	Nissan Chemical Corporation	0.00
HCA Healthcare Inc	0.00	Mowi ASA	0.00	Burberry Group plc	0.00
Daifuku Co., Ltd.	0.00	Magna International Inc.	0.00	Wharf (Holdings) Ltd.	0.00
Unicharm Corporation	0.00	SUBARU CORP	0.00	Aeroports de Paris ADP	0.00
Smurfit Kappa Group PLC	0.00	Fastighets AB Balder Class B	0.00	Sekisui Chemical Co., Ltd.	0.00
Atlassian Corp Class A	0.00	Kurita Water Industries Ltd.	0.00	Singapore Airlines Ltd.	0.00
Henry Schein, Inc.	0.00	Schindler Holding AG Pref	0.00	Japan Metropolitan Fund Investment Corporation	0.00
Viatis, Inc.	0.00	FirstService Corp	0.00	SalMar ASA	0.00

Asset name	% of fund net assets	Asset name	% of fund net assets	Asset name	% of fund net assets
Nichirei Corporation	0.00	AAK AB	0.00	GMO Payment Gateway, Inc.	0.00
Shimadzu Corporation	0.00	Taiyo Yuden Co., Ltd.	0.00	International Consolidated Airlines Group SA	0.00
Suntory Beverage & Food Ltd.	0.00	Kesko Oyj Class B	0.00	Mapletree Pan Asia Commercial Trust	0.00
Addtech AB Class B	0.00	Melrose Industries PLC	0.00	Sage Group plc	0.00
Thule Group AB	0.00	GFL Environmental Inc	0.00	Huhtamaki Oyj	0.00
Aisin Corporation	0.00	Barratt Developments PLC	0.00	BAWAG Group AG	0.00
Knorr-Bremse AG	0.00	Sartorius Stedim Biotech SA	0.00	Banca Mediolanum SpA	0.00
Skanska AB Class B	0.00	Azrieli Group Ltd.	0.00	Resonac Holdings Corporation	0.00
Delivery Hero SE	0.00	HIROSE ELECTRIC CO., LTD.	0.00	Sino Land Co. Ltd.	0.00
Taisei Corporation	0.00	FinecoBank SpA	0.00	City Developments Limited	0.00
Meiji Holdings Co., Ltd.	0.00	CyberAgent, Inc.	0.00	Bank of Ireland Group Plc	0.00
MISUMI Group Inc.	0.00	Markel Group Inc.	0.00	Toei Animation Co., Ltd.	0.00
Hikari Tsushin, Inc.	0.00	Associated British Foods plc	0.00	Bouygues SA	0.00
International Paper Company	0.00	EQT AB	0.00	JD Sports Fashion Plc	0.00
Nikon Corp.	0.00	Schibsted ASA Class B	0.00	Oji Holdings Corp.	0.00
Hankyu Hanshin Holdings, Inc.	0.00	BRP, Inc.	0.00	Plus500 Ltd.	0.00
Nissin Foods Holdings Co., Ltd.	0.00	Orion Oyj Class B	0.00	Agricultural Bank of China Limited Class A	0.00
W. R. Berkley Corporation	0.00	Raiffeisen Bank International AG	0.00	Phoenix Group Holdings plc	0.00
CK Asset Holdings Limited	0.00	Kansai Paint Co., Ltd.	0.00	Swire Properties Limited	0.00
Coca-Cola Bottlers Japan Holdings Inc.	0.00	ConvaTec Group Plc	0.00	Volvo AB Class A	0.00
Apollo Global Management Inc	0.00	Husqvarna AB Class B	0.00	Medipal Holdings Corporation	0.00
Keikyu Corporation	0.00	Trelleborg AB Class B	0.00	EPAM Systems, Inc.	0.00
SG Holdings Co., Ltd.	0.00	CDI iTraxx Jun28	0.00	Schibsted Asa Class A	0.00
Yamaha Corporation	0.00	Holmen AB Class B	0.00	Daiwa Securities Group Inc.	0.00
Nissan Motor Co., Ltd.	0.00	Swatch Group Ltd. Bearer	0.00	Nomura Holdings, Inc.	0.00
BioNTech SE Sponsored ADR	0.00	NEC Corp.	0.00	Dai-ichi Life Holdings,Inc.	0.00
SKF AB Class B	0.00	Budweiser Brewing Co. APAC Ltd.	0.00	Carrefour SA	0.00
CMOC Group Limited Class H	0.00	Koito Manufacturing Co., Ltd.	0.00	Sweco AB Class B	0.00
Schindler Holding AG	0.00	Aviva plc	0.00	Pirelli & C. S.p.A.	0.00
Yamato Holdings Co., Ltd.	0.00	Asahi Intecc Co., Ltd.	0.00	Franklin Resources, Inc.	0.00
Heineken Holding N.V.	0.00	Norsk Hydro ASA	0.00	SS&C Technologies Holdings, Inc.	0.00
Hannover Rueck SE	0.00	Syensqo SA/NV	0.00	NTT DATA GROUP CORPORATION	0.00
Verizon Communications Inc. 2.85% 03-sep-2041	0.00	Oriental Land Co., Ltd.	0.00	CSPC Pharmaceutical Group Limited	0.00
PUMA SE	0.00	Mercari, Inc.	0.00	Proximus SA	0.00
Seibu Holdings, Inc.	0.00	Allfunds Group plc	0.00	AerCap Holdings NV	0.00
Axfood AB	0.00	NatWest Group Plc	0.00	JDE Peet's NV	0.00
Poste Italiane SpA	0.00	Roblox Corp. Class A	0.00	Air Water Inc.	0.00
CGI Inc. Class A	0.00	Orange SA	0.00	Entain PLC	0.00
Cincinnati Financial Corporation	0.00	Latour AB Investment Class B	0.00	Onex Corporation	0.00
AEON Mall Co., Ltd.	0.00	Interpump Group S.p.A.	0.00	ITO EN,Ltd.	0.00
Daito Trust Construction Co., Ltd.	0.00	Intermediate Capital Group plc	0.00	Alfresa Holdings Corporation	0.00
Cathay Pacific Airways Limited	0.00	Talanx AG	0.00	VERBUND AG Class A	0.00
Taisho Pharmaceutical Holdings Co., Ltd.	0.00	Snap, Inc. Class A	0.00	Take-Two Interactive Software, Inc.	0.00
MTR Corporation Limited	0.00	Keio Corporation	0.00	Cummins Inc.	0.00
Open House Group Co. Ltd	0.00	AMADA Co., Ltd.	0.00	Companhia Energetica de Minas Gerais SA Pfd	0.00
Fabege AB	0.00	EXOR N.V.	0.00	Nordic Semiconductor ASA	0.00
Expedia Group, Inc.	0.00	Ashtead Group plc	0.00	Demant A/S	0.00
Bayerische Motoren Werke AG Pref	0.00	Telia Company AB	0.00	Gjensidige Forsikring ASA	0.00
Kewpie Corporation	0.00	Toyota Boshoku Corp.	0.00	Millicom International Cellular SA Swedish Depository	0.00
Taylor Wimpey plc	0.00	Southern California Edison Company 5.95% 01-feb-2038	0.00	Receipt	
Darden Restaurants, Inc.	0.00	Banco BPM SpA	0.00	Informa Plc	0.00
Great-West Lifeco Inc.	0.00	Yamada Holding Co., Ltd.	0.00	Xinyi Glass Holdings Limited	0.00
AB Sagax Class B	0.00	Antofagasta plc	0.00	Hapag-Lloyd AG	0.00
Carl Zeiss Meditec AG	0.00	Persimmon Plc	0.00	Liberty Global Ltd. Class A	0.00
Akamai Technologies, Inc.	0.00	Boliden AB	0.00	T&D Holdings, Inc.	0.00
Resona Holdings, Inc.	0.00	Tryg A/S	0.00	Eurofins Scientific SE	0.00
Northern Trust Corporation	0.00	Tele2 AB Class B	0.00	Japan Post Bank Co., Ltd.	0.00
Odakyu Electric Railway Co., Ltd.	0.00	Saputo Inc.	0.00	Wix.com Ltd.	0.00
Kyowa Kirin Co., Ltd.	0.00	Kose Corporation	0.00	TIS Inc.	0.00
AutoStore Holdings Ltd.	0.00	Elia Group SA/NV	0.00	UnipolSai Assicurazioni S.p.A.	0.00
Venture Corporation Limited	0.00	Keihan Holdings Co.,Ltd.	0.00	Banco Comercial Portugues S.A.	0.00
Power Corporation of Canada	0.00	Haseko Corporation	0.00	Twilio, Inc. Class A	0.00
Fidelity National Financial, Inc. - FNF Group	0.00	Kinnevik AB Class B	0.00	Mebuki Financial Group, Inc.	0.00
Live Nation Entertainment, Inc.	0.00	Kingfisher Plc	0.00	HKT Trust and HKT Ltd	0.00
Nagoya Railroad Co., Ltd.	0.00	Mitsubishi Chemical Group Corporation	0.00	LY Corporation	0.00
Gen Digital Inc.	0.00	voestalpine AG	0.00	Pola Orbis Holdings Inc.	0.00
TBS HOLDINGS INC.	0.00	DiaSorin S.p.A.	0.00	KeyCorp	0.00
Santen Pharmaceutical Co., Ltd.	0.00	Zoom Video Communications, Inc. Class A	0.00	UOL Group Limited	0.00
Rohm Co., Ltd.	0.00	Bank Leumi Le-Israel B.M.	0.00	Jeronimo Martins, SGPS S.A.	0.00

Asset name	% of fund net assets
Rinnai Corporation	0.00
AGC Inc.	0.00
Nexi S.p.A.	0.00
Sumitomo Mitsui Trust Holdings, Inc.	0.00
Umicore SA	0.00
Partners Group Holding AG	0.00
Grifols, S.A. Class A	0.00
Hikma Pharmaceuticals Plc	0.00
Industrivarden AB Class C	0.00
Shizuoka Financial Group, Inc.	0.00
Navigator Company SA	0.00
Fukuoka Financial Group, Inc.	0.00
Corpay, Inc.	0.00
Miura Co., Ltd.	0.00
Interactive Brokers Group, Inc. Class A	0.00
Swire Pacific Limited Class B	0.00
Yaskawa Electric Corporation	0.00
NICE Ltd.	0.00
RB Global, Inc.	0.00
Bank Hapoalim BM	0.00
Universal Music Group N.V.	0.00
Telekom Austria AG	0.00
DS Smith Plc	0.00
Concordia Financial Group, Ltd.	0.00
Admiral Group plc	0.00
Continental AG	0.00
Mediobanca - Banca di Credito Finanziario S.p.A.	0.00
CA Immobilien Anlagen AG	0.00
LIXIL Corporation	0.00
Hongkong Land Holdings Limited	0.00
TransUnion	0.00
Mitsubishi HC Capital Inc.	0.00
Toho Co. Ltd.	0.00
Cboe Global Markets Inc	0.00
Industrivarden AB Class A	0.00
Sharp Corporation	0.00
Lion Corporation	0.00
TOTO Ltd	0.00
BT Group plc	0.00
Coca-Cola Europacific Partners plc	0.00
Keppel Ltd.	0.00
Quest Diagnostics Incorporated	0.00
bioMerieux SA	0.00
Fresnillo PLC	0.00
Chiba Bank, Ltd.	0.00
Bezeq The Israel Telecommunication Corp. Ltd.	0.00
Evolution AB	0.00
Wise PLC Class A	0.00
Whitbread PLC	0.00
Schroders PLC	0.00
Sampo Oyj	0.00
Adevinta ASA	0.00
Okta, Inc. Class A	0.00
Domino's Pizza, Inc.	0.00
Leroy Seafood Group ASA	0.00
Avanza Bank Holding AB	0.00
Raymond James Financial, Inc.	0.00
Unity Software, Inc.	0.00
Las Vegas Sands Corp.	0.00
M&G Plc	0.00
Yokohama Rubber Co., Ltd.	0.00
Svenska Handelsbanken AB Class B	0.00
Oracle Corporation Japan	0.00
Swatch Group Ltd. Registered	0.00
Vienna Insurance Group AG	0.00
Restaurant Brands International, Inc.	0.00
Capcom Co., Ltd.	0.00
Auto Trader Group PLC	0.00
Warner Bros. Discovery, Inc. Series A	0.00

Asset name	% of fund net assets
L E Lundbergforetagen AB Class B	0.00
SBI Holdings, Inc.	0.00
Siemens Healthineers AG	0.00
Elektro AB Class B	0.00
MGM Resorts International	0.00
Kuraray Co., Ltd.	0.00
Volkswagen AG	0.00
Open Text Corporation	0.00
Secom Co., Ltd.	0.00
Iida Group Holdings Co., Ltd.	0.00
Securitas AB Class B	0.00
CaixaBank SA	0.00
New World Development Co. Ltd.	0.00
Government Of The United States Of America 4.5% 15-feb-2036	0.00
Pinterest, Inc. Class A	0.00
Nippon Shinyaku Co., Ltd.	0.00
Fresenius Medical Care AG	0.00
Futu Holdings Ltd. Sponsored ADR Class A	0.00
Hang Seng Bank, Limited	0.00
TOPPAN Holdings Inc.	0.00
Warner Music Group Corp. Class A	0.00
EVN AG	0.00
Seven Bank, Ltd.	0.00
Getinge AB Class B	0.00
Telefonica SA	0.00
KONAMI Group Corporation	0.00
Otsuka Corporation	0.00
SpareBank 1 SR-Bank ASA	0.00
Swisscom AG	0.00
CCL Industries Inc. Class B	0.00
Pearson PLC	0.00
Liberty Broadband Corp. Class C	0.00
Archer-Daniels-Midland Company	0.00
Zensho Holdings Co., Ltd.	0.00
BayCurrent Consulting, Inc.	0.00
THREE-MONTH 06/14/2024	0.00
Sirius XM Holdings, Inc.	0.00
Storebrand ASA	0.00
Government Of The United States Of America 4.75% 15-feb-2037	0.00
Infrastrutture Wireless Italiane S.p.A.	0.00
Telecom Italia S.p.A.	0.00
Wilmar International Limited	0.00
ENGIE Brasil Energia S.A.	0.00
PERSOL HOLDINGS CO. LTD.	0.00
SCSK Corporation	0.00
M3, Inc.	0.00
Mcdonalds Holdings Company Japan, Ltd.	0.00
Mitsubishi Motors Corporation	0.00
Sofina SA	0.00
ACOM Co., Ltd.	0.00
Square Enix Holdings Co., Ltd.	0.00
ageas SA/NV	0.00
Telenor ASA	0.00
Quebecor Inc. Class B	0.00
Genting Singapore Limited	0.00
Koei Tecmo Holdings Co., Ltd.	0.00
Hang Lung Properties Limited	0.00
Sino Biopharmaceutical Limited	0.00
Hakuhodo Dy Holdings Incorporated	0.00
iA Financial Corporation Inc.	0.00
Marui Group Co., Ltd.	0.00
Singapore Telecommunications Limited	0.00
Hisamitsu Pharmaceutical Co., Inc.	0.00
Amdocs Limited	0.00
Rentokil Initial plc	0.00
Charter Communications, Inc. Class A	0.00
Telecom Italia Rsp	0.00

Asset name	% of fund net assets
Mizrahi Tefahot Bank Ltd	0.00
Sodexo SA	0.00
Sands China Ltd.	0.00
Groupe Bruxelles Lambert SA	0.00
Singapore Exchange Ltd.	0.00
VeriSign, Inc.	0.00
Volvo Car AB Class B	0.00
Grifols, S.A. Pref Class B	0.00
Liberty Global Ltd. Class C	0.00
Rogers Communications Inc. Class B	0.00
WPP Plc	0.00
Fox Corporation Class B	0.00
Dentsu Group Inc.	0.00
Elisa Oyj Class A	0.00
Yara International ASA	0.00
Evonik Industries AG	0.00
Hargreaves Lansdown plc	0.00
RAKUS Co., Ltd.	0.00
ESR Group Limited	0.00
Israel Discount Bank Limited Class A	0.00
Electrolux AB Class B	0.00
Alibaba Health Information Technology Ltd.	0.00
Fosun International Limited	0.00
Paycom Software, Inc.	0.00
NEXON Co., Ltd.	0.00
Liberty Broadband Corp. Class A	0.00
Solvay SA	0.00
Shoprite Holdings Limited	0.00
St. James's Place Plc	0.00
THREE-MONTH 06/14/2024	0.00
PLUXEE N.V.	0.00
CONTRA ABIOMED INC	0.00
Investor AB Class A	0.00
ENN Energy Holdings Limited	0.00
Net Lease Office Properties	0.00
ASB - Cash at Call	0.00
3 MONTH EURO 12/16/2024	0.00
THREE MONTH 06/14/2024	0.00
New Zealand Rural Land Co Ltd- Warrant	0.00
THREE MONTH 12/16/2024	0.00
THREE MONTH 06/14/2024	0.00
Taco Bell Funding 2018-1 4.94% 25-nov-2048	0.00
JPM StateStreet	0.00
CONSTELLATION SOFTWARE	0.00
Wynyard Group Ltd - In Administration	0.00
THREE MONTH 06/14/2024	0.00
3 MONTH EURO 12/16/2024	0.00
Swap Maturing 29/11/2028 (WPAC40)	0.00
Swap Maturing 29/11/2028 (WPAC40)	0.00
Swap Maturing 30/06/2030 (WPAC40)	0.00
Swap Maturing 30/06/2030 (WPAC40)	0.00
THREE-MONTH 06/14/2024	0.00
Swap Maturing 17/11/2028 (WPAC40)	0.00
Swap Maturing 17/11/2028 (WPAC40)	0.00
Swap Maturing 05/06/2026 (WPAC40)	0.00
Swap Maturing 30/06/2030 (WPAC40)	0.00
Swap Maturing 05/06/2026 (WPAC40)	0.00
Swap Maturing 30/06/2030 (WPAC40)	0.00
SOP P SWP 0.044 GBP0325	0.00
SOP P SWP 0.044 GBP0325	0.00
SOP P SWP 0.044 GBP0325	0.00
Swap Maturing 15/02/2028 (WPAC40)	0.00
Swap Maturing 21/02/2025 (CBA)	0.00
Swap Maturing 15/02/2028 (WPAC40)	0.00
Swap Maturing 21/02/2025 (CBA)	0.00
Swap Maturing 21/02/2025 (CBA)	0.00
Swap Maturing 16/11/2033 (WPAC40)	0.00
IRS EURI/2.63 EUR0334	0.00
Swap Maturing 21/02/2025 (CBA)	0.00

Asset name	% of fund net assets	Asset name	% of fund net assets	Asset name	% of fund net assets
Swap Maturing 16/11/2033 (WPAC40)	0.00	Swap Maturing 07/08/2028 (WPAC40)	0.00	HIC HICPXT/2.448 EURO233	-0.01
Swap Maturing 21/11/2030 (CBAANZ)	0.00	IRS NIBO/3.5625 NOK0929	0.00	IRS TIIE/8.495 MXN0634	-0.01
Swap Maturing 21/02/2025 (WPAC40)	0.00	OIS SONIA /3.531% GBP0634	0.00	HIC HICPXT/2.415 EURO727	-0.01
OIS TONAR /0.718% JPY0929	0.00	IRS BBR /4.25 AUD0934	0.00	OIS ESTR /2.5% EURO233	-0.01
Swap Maturing 21/11/2030 (CBAANZ)	0.00	IRS EURI/2.63 EURI230	0.00	IRS EURI/2.63 EURO334	-0.02
Swap Maturing 21/02/2025 (WPAC40)	0.00	IRS EURI/2.63 EURI234	0.00	OIS SOFR /3.34% USD0354	-0.02
OIS TONAR /0.28% JPY0326	0.00	IRS BBR /4.6562 NZD0634	0.00	BFWD EUR 03APR24	-0.02
OIS TONAR /1.093% JPY0634	0.00	HIC HICPXT/2.5287 EURO633	0.00	IRS EURI/2.53 EURO250	-0.02
IRS EURI/1.5337 EURO727	0.00	HIC HICPXT/2.5287 EURO633	0.00	BFWD JPY 09APR24	-0.02
Swap Maturing 30/04/2024 (WPAC40)	0.00	IRS BBR /3.9687 AUD0929	0.00	OIS SOFR /4.34% USD0326	-0.02
OIS TONAR /0.94% JPY0334	0.00	HIC HICPXT/2.5287 EURO633	0.00	OIS SONIA /4.03% GBP0129	-0.02
IRS EURI/2.53 EURI047	0.00	IRS NIBO/3.9375 NOK0329	0.00	IRS EURI/2.72 EURO334	-0.02
IRS EURI/2.72 EURI0132	0.00	IRS EURI/3.25 EURO931	0.00	TBA UMBS SINGLE FAMILY 7%	-0.02
OIS ESTR /3.25% EURO826	0.00	Swap Maturing 07/08/2028 (WPAC40)	-0.01	KOREA 10YR BND 06/18/2024	-0.02
IRS EURI/2.59 EURO733	0.00	OIS SONIA /3.718% GBP0634	-0.01	BFWD EUR 09APR24	-0.02
IRS EURI/2.59 EURO329	0.00	HIC HICPXT/2.38 EURO233	-0.01	BFWD JPY 15APR24	-0.02
OIS TONAR /0.56% JPY0329	0.00	IRS BBR /4.5937 AUD0934	-0.01	IRS EURI/2.34 EURO344	-0.02
IRS EURI/2.66 EURO343	0.00	IRS EURI/3 EURO130	-0.01	OIS ESTR /2.53% EURO233	-0.02
IRS EURI/2.75 EURO729	0.00	HIC HICPXT/2.478 EURO228	-0.01	BFWD EUR 03APR24	-0.02
USC USCPI /2.605 USD0928	0.00	HIC HICPXT/2.405 EURO228	-0.01	IRS EURI/2.69 EURO628	-0.02
Swap Maturing 09/09/2024 (WPAC40)	0.00	HIC HICPXT/2.4585 EURO725	-0.01	BFWD USD 15APR24	-0.02
IRS EURI/3.129 EURO730	0.00	OIS ESTR /3.1% EURO928	-0.01	BFWD GBP 09APR24	-0.02
IRS EURI/2.72 EURO127	0.00	USC USCPI /2.63 USD0933	-0.01	IRS EURI/2.63 EURO628	-0.02
HIC HICPXT/2.53 EURO628	0.00	OIS CDI /10.26% BRL0129	-0.01	OIS SONIA /3.78% GBP0334	-0.02
HIC HICPXT/2.53 EURO628	0.00	IRS BBR /4.625 NZD1233	-0.01	OIS ESTR /2.53% EURO848	-0.02
IRS EURI/3.53 EURO227	0.00	IRS TIIE/8.5155 MXN0634	-0.01	BFWD JPY 09APR24	-0.02
HIC HICPXT/2.53 EURO628	0.00	HIC HICPXT/2.421 EURO728	-0.01	BFWD JPY 09APR24	-0.03
Swap Maturing 23/05/2024 (WPAC40)	0.00	OIS CDI /10.24% BRL0129	-0.01	BFWD EUR 03APR24	-0.03
IRS EURI/3.16 EURO628	0.00	IRS EURI/2.34 EURO354	-0.01	BFWD USD 15APR24	-0.03
IRS STIB/2.4062 SEKO629	0.00	IRS EURI/3.2137 EURO928	-0.01	IRS STIB/2.66 SEKO329	-0.03
IRS EURI/2.4375 EURO629	0.00	IRS EURI/2.72 EURO336	-0.01	BFWD EUR 09APR24	-0.03
HIC HICPXT/2.403 EURO228	0.00	NDIRS CLIC/5.106 CLP0634	-0.01	IRS NIBO/3.78 NOK0329	-0.04
IRS EURI/2.66 EURO231	0.00	USC USCPI /2.65 USD0933	-0.01	Government National Mortgage Association @na @na	-0.04
HIC HICPXT/2.65 EURO625	0.00	HIC HICPXT/2.448 EURO233	-0.01	EURO-BTP 06/06/2024	-0.04
HIC HICPXT/2.65 EURO625	0.00	IRS EURI/2.72 EURO329	-0.01	Umb's Tba 30yr 5% April Delivery	-0.04
Swap Maturing 23/05/2024 (WPAC40)	0.00	USC USCPI /2.6312 USD0933	-0.01	IRS BBR /4.41 NZD0634	-0.05
HIC HICPXT/2.65 EURO625	0.00	IRS EURI/2.66 EURO444	-0.01	EURO-BUXL 30Y 06/06/2024	-0.05
IRS EURI/2.5625 EURO934	0.00	IRS NIBO/3.91 NOK0334	-0.01	TBA UMBS SINGLE 6.5%	-0.05
IRS EURI/2.5312 EURO929	0.00	OIS REPO_C/3.56% CAD0334	-0.01	BFWD EUR 04APR24	-0.05
IRS EURI/2.63 EURO532	0.00	IRS EURI/2.53 EURO250	-0.01	TBA GNMA2 SINGLE 2.5%	-0.06
USC USCPI /2.635 USD0933	0.00	IRS TIIE/8.2243 MXN0928	-0.01	BFWD EUR 04APR24	-0.06
OIS REPO_C/3% CAD0929	0.00	OIS REPO_C/3.312% CAD0929	-0.01	Umb's Tba 30yr 3% April Delivery	-0.06
IRS STIB/2.4687 SEKO629	0.00	OIS ESTR /3.015% EURO928	-0.01	BFWD EUR 03APR24	-0.07
IRS TIIE/8.9 MXN1228	0.00	Umb's Tba 30yr 4% April Delivery	-0.01	BFWD EUR 04APR24	-0.07
USC USCPI /2.595 USD0928	0.00	BFWD USD 15APR24	-0.01	SHORT EURO-BTP 06/06/2024	-0.08
OIS REPO_C/3.343% CAD0934	0.00	IRS BBR /3.94 AUD0327	-0.01	BFWD GBP 09APR24	-0.09
HIC HICPXT/2.478 EURO228	0.00	IRS EURI/1.91 EURO349	-0.01	Umb's Tba 30yr 5.5% April Delivery	-0.09
IRS TIIE/8.325 MXN0334	0.00	OIS ESTR /3.02% EURO928	-0.01	US 10YR NOTE 06/18/2024	-0.09
OIS SOFR /3.687% USD0629	0.00	OIS SOFR /4.25% USD0327	-0.01	EURO-OAT 06/06/2024	-0.12
OIS SONIA /3.5% GBP0629	0.00	IRS EURI/3.133 EURO928	-0.01	AUST 10Y BOND 06/17/2024	-0.26
IRS NIBO/3.6875 NOK0634	0.00	OIS SOFR /3.906% USD0929	-0.01	EURO-BOBL 06/06/2024	-0.30
IRS EURI/2.63 EURO645	0.00	Swap Maturing 02/07/2025 (BNZW40)	-0.01	3 MONTH SOFR 06/18/2024	-0.42
IRS BBR /3.8437 AUD0929	0.00	IRS TIIE/8.4845 MXN0629	-0.01	US ULTRA BOND 06/18/2024	-0.42
Umb's Tba 30yr 2.5% April Delivery	0.00	IRS EURI/2.72 EURO429	-0.01	LONG GILT 06/26/2024	-0.47
OIS SOFR /3.812% USD0934	0.00	OIS SONIA /3.812% GBP0629	-0.01	EURO-BUND 06/06/2024	-0.77
HIC HICPXT/2.55 EURO627	0.00	IRS EURI/2.09 EURO354	-0.01	JPN 10Y 06/13/2024	-0.84
HIC HICPXT/2.55 EURO627	0.00	IRS EURI/2.44 EURO654	-0.01	US 10YR ULTRA 06/18/2024	-0.88
USC USCPI /2.615 USD0928	0.00	BFWD USD 15APR24	-0.01	Cash and cash equivalents	2.60
OIS REPO_C/3.406% CAD0934	0.00	IRS EURI/3.1375 EURO928	-0.01		
IRS EURI/2.66 EURO230	0.00	IRS BBR /4.5625 NZD0629	-0.01		
HIC HICPXT/2.55 EURO627	0.00	IRS EURI/2.72 EURO629	-0.01		
IRS EURI/3.03 EURO428	0.00	HIC HICPXT/2.48 EURO733	-0.01		
USC USCPI /2.605 USD0928	0.00	Swap Maturing 02/07/2025 (BNZW40)	-0.01		
IRS EURI/3 EURO932	0.00	IRS EURI/2.78 EURO339	-0.01		
IRS TIIE/9.7295 MXN1233	0.00	HIC HICPXT/2.395 EURO233	-0.01		