

Full Portfolio Holdings



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

Offer number	OFRI0569
Fund number	FND332

Asset name	% of fund net assets	Asset name	% of fund net assets	Asset name	% of fund net assets
US 2YR NOTE 06/28/2024	1.65	MCYNZ 1.56% 14/09/2027	0.31	SBSNZ 0% 22/05/2024	0.20
Housing NZ 2.183% 24/04/2030	1.37	VCTNZ 3.45% 27/05/2025	0.30	AVANZ NFIXIBID + 240 15/12/2031	0.20
Housing NZ 1.534% 10/09/2035	1.02	CENNZ 5.62% 06/04/2029	0.29	UDC Endeavour ABS Trust	0.20
Housing NZ 3.42% 18/10/2028	0.95	VCTNZ 3.69% 26/11/2027	0.29	IRD Deposit NZTTC 6.64% 01/03/2024 31/05/2024	0.20
KBN 1.25% 02/07/2030	0.93	CENXX 6.398% 21/11/2030	0.29	SBSNZ 0% 11/06/2024	0.20
US 5YR NOTE 06/28/2024	0.93	GMB 3.656% 20/12/2027	0.28	Government Of Japan 0.0% 15-apr-2024	0.20
ASB Bank 5.928% 16/11/2026	0.85	BNZ RDA 32 Day	0.28	IRD Deposit NZTTC 6.635% 20/03/2024 18/06/2024	0.20
BNZ 5.536% 25/05/2028	0.84	PIFAU 6.397% 07/03/2030	0.28	FPQC 2021-4 A NFIXIBID +95bps 15/08/2030	0.20
Westpac 2.083% 20/02/2025	0.84	HBLNZ 3.55% 12/04/2024	0.28	AIANZ 3.51% 10/10/2024	0.20
Housing NZ 2.247% 05/10/2026	0.82	NPHNZ 5.52% 23/03/2028	0.28	KPGNZ 4.06% 12/11/2025	0.20
Westpac 3.696% 16/02/27	0.78	VCTNZ 1.575% 06/10/2026	0.28	Government Of Norway 1.75% 17-feb-2027	0.20
BZLNZ 4.985% 07/06/2027	0.78	WSTP 6.73% 14/02/2034	0.27	SBB 4.32% 18/03/2027	0.20
Housing NZ 3.36% 12/06/2025	0.77	IPLNZ 4.40% 18/04/2024	0.27	MERINZ 4.21% 27/06/2025	0.20
BZLNZ 5.8720% 01/09/2028	0.76	TRGRP 7.202% 11/10/2028	0.27	AIANZ NFIX3FRA + 85 17/04/2026	0.19
BNZ 2.16% 29/01/2025	0.73	KOMBK 2.875% 09/02/2027	0.27	Harmoney 2023-1 A1 NFIXIBID +165bps 16/03/2032	0.19
US LONG 06/18/2024	0.71	IPLNZ 4% 25/02/2027	0.27	Government Of The United States Of America 4.875% 31-oct-2028	0.19
BNZ 1.884% 08/06/2026	0.69	FPQC 2021-3 A NFIXIBID +85bps 15/08/2029	0.26	PCT 5.25% 05/09/2028	0.19
ASBBNK 1.646% 04/05/2026	0.68	CHRIINT 5.18% 19/05/2028	0.25	CHRIINT 4.13% 24/05/2024	0.19
WSTP 1.439% 02/24/26	0.68	IPLNZ 2.4% 31/08/2027	0.25	TRPWR 5.233% 30/06/2030	0.18
TPNZ 1.735% 04/09/2025	0.66	TPNZ 2.047% 08/09/2026	0.25	GMTNZ 4.54% 31/05/2024	0.18
LNZCC NFIXIBID + 0.85 22/08/2033	0.65	CENNZ 5.82% 11/04/2028	0.24	MNWNZ 3.35% 29/07/2026	0.18
CCB NFIX3FRA + 120 02/11/2026	0.62	TPNZ 4.627% 16/09/2027	0.24	AIANZ 3.29% 17/11/2026	0.18
ANZNZ 5.22% 16/02/2028	0.61	TPNZ 3.823% 06/03/2025	0.24	FPQC 2023-1 B NFIXIBID +155bps 15/04/2030	0.18
EURO-SCHATZ 06/06/2024	0.59	GENEPO 4.17% 14/03/2028	0.24	Government Of Japan 0.1% 20-sep-2027	0.18
ASBBNK 5.524% 21/06/2027	0.58	GENEPO 5% 03/04/2025	0.24	MCYNZ 5.64% 19/06/2028	0.18
KIWI 5.737% 19/10/2027	0.55	BLUNZ 2022-2 A1L	0.24	FPQC 2023-2 A NFIXIBID +145bps 15/08/2030	0.18
BCHINA NFIX3FRA + 115 15/05/2026	0.49	ARGNZ 2.2% 27/10/2027	0.24	Government Of The United States Of America 2.0% 15-aug-2051	0.17
BZLNZ NFIX3FRA + 73 23/11/2026	0.49	MTFNZ NFIXIBID + 1.60 16/09/2030 - A	0.23	PCTNZ 4.42% 27/11/2024	0.17
ICBCAS NFIX3FRA + 110 26/05/2025	0.48	PIFAU 2.36% 06/08/2030	0.23	GMTNZ 4.74% 14/04/2027	0.17
KIWI 6.254% 19/10/2028	0.47	ARGNZ 4% 27/03/2026	0.23	SPKNZ 5.45% 18/09/2031	0.17
KIWI 2.635% 05/10/2026	0.46	TPNZ 1.52% 04/08/2026	0.23	WSTP Term Deposit 6.239% 10/08/2023 08/05/2024	0.17
ICBCAS FRN 02/06/2026	0.45	KPGNZ 6.24% 27/09/2029	0.23	KIWI Term Deposit 6.08% 09/08/2023 07/05/2024	0.17
MCYNZ 2.16% 29/09/2026	0.45	ICBCAS 2.61% 27/06/2024	0.23	RABOBK 1.72% 29/05/2024	0.17
BOC Call Account	0.42	GMTNZ 2.559% 04/09/2030	0.22	WSTP Term Deposit 6.2118% 14/09/2023 11/06/2024	0.17
CHURC 3.58% 27/11/2024	0.42	Government Of The United States Of America 5.0% 31-oct-2025	0.22	AIA 6.482% 16/11/2033	0.17
KIWI 2.155% 20/09/2024	0.41	ARGNZ 2.9% 29/10/2026	0.22	Government Of Mexico 8.0% 31-jul-2053	0.17
SBB 6.14% 07/03/2029	0.41	RESNZ 2023-1 A	0.22	ASBBNK 3.125 05/23/24	0.17
RABO 5.31% 05/04/2029	0.41	Government Of The United States Of America 5.5% 15-aug-2028	0.22	Government Of Indonesia 7.0% 15-feb-2033	0.16
Westpac 2.22% 29/07/24	0.40	PCT 2.85% 28/05/2027	0.22	Government Of Japan 2.3% 20-mar-2040	0.16
ASBBNK 1.83% 08/19/2024	0.40	CNCBK 2.393% 22/11/2024	0.22	TPNZ NFIX3FRA + 37 14/09/2026	0.16
HSBC 1.835% 16/08/2024	0.40	ASB Bank Term Deposit 6.24% 29/05/2024	0.22	Government Of Japan 0.1% 20-dec-2026	0.16
MEL 5.4% 21/03/2030	0.39	Westpac Term Deposit 6.218% 09/04/2024	0.21	PFINZ 4.59% 28/11/2024	0.16
KBN 0.75% 12/06/2025	0.39	MUFG Bank FRN 05/11/2024	0.21	TPNZ % 09/06/2025	0.16
POTNZ 3.552% 24/11/2028	0.38	KIWI Term Deposit 6.22% 04/08/2023 05/08/2024	0.21	LNZCC NFIXIBID + 0.85 22/08/2033	0.16
BZLNZ 2.00% 21/02/2025	0.36	KIWI Term Deposit 6.11% 30/10/2023 26/04/2024	0.21	Government Of The United States Of America 2.625% 15-apr-2025	0.15
Westpac FRN 06/07/2026	0.36	AIANZ 6.22% 02/11/2029	0.21	MTFNZ N24 Mtge A	0.15
POTNZ 1.02% 29/09/2025	0.36	TRGROP 3.532% 10/02/2026	0.21	Government Of Japan 0.4% 20-jun-2049	0.15
TOYOTA 1.73% 06/09/2024	0.35	AIANZ NFIX3FRA + 70 11/10/2025	0.21	PFINZ 4.25% 01/10/2025	0.15
ICBCAS 5.784% 09/04/2029	0.34	BOC Call Account	0.21	Government Of New Zealand 2.5% 20-sep-2035	0.15
AIANZ 5.67% 09/05/2028	0.34	CCB NFIX3FRA + 110 09/02/2026	0.21	SPKX 5.21% 18/09/2029	0.15
SPKNZ 4.37% 29/09/2028	0.34	AIRNZ 6.61% 27/04/2028	0.21	FPIT 2022-1 0% 15/09/2031	0.15
WBC 4.902% 15/02/2028	0.34	RABOBK NFIX3FRA + 80 12/08/2026	0.21	Government Of The United States Of America 4.375% 30-nov-2028	0.15
TPNZ 5.893% 03/15/2028	0.34	CFHB 5.701% 27/07/2028	0.21	RESNZ 2021-1P A1	0.14
TOYOTA 5.75% 06/12/2027	0.33	IRD Deposit NZTTC 6.635% 15/01/2024 15/04/2024	0.20	ICBCAS Term Deposit 6.35% 15/06/2023 14/06/2024	0.14
MUFGBNK NFIX3FRA + 85 24/11/2026	0.33	SBSNZ 0% 24/04/2024	0.20	ICBCAS Term Deposit 6.45% 07/07/2023 05/07/2024	0.14
Rabobank FRN 16/06/2025	0.33	IRD Deposit NZTTC 6.645% 24/01/2024 24/04/2024	0.20	ASBBNK Term Deposit 6.44% 07/07/2023 05/07/2024	0.14
CNU 2.51% 02/12/2030	0.32	TMNZ 0% 29/04/2024	0.20	ASBBNK Term Deposit 6.29% 04/07/2023 02/04/2024	0.14
Rabobank FRN 16/03/2026	0.32	FPQC 2023-1 B NFIXIBID +345bps 15/04/2030	0.20	Government Of China 2.18% 15-aug-2026	0.14
CNUNZ 1.98% 02/12/2027	0.31	SBSNZ 0% 14/05/2024	0.20		
NEDWBK 3.125% 01/03/2027	0.31	IRD Deposit NZTTC 6.69% 12/02/2024 13/05/2024	0.20		
Westpac 45 day Notice Deposit	0.31				

Asset name	% of fund net assets
WSTP Term Deposit 6.31% 24/07/2023 23/07/2024	0.14
WSTP Term Deposit 6.2633% 26/07/2023 22/04/2024	0.14
KIWI Term Deposit 6.21% 25/07/2023 24/07/2024	0.14
WSTP Term Deposit 6.2193% 28/07/2023 24/04/2024	0.14
WSTP Term Deposit 6.2292% 31/07/2023 29/04/2024	0.14
ASBBNK Term Deposit 6.25% 01/08/2023 31/07/2024	0.14
KIWI Term Deposit 6.08% 27/07/2023 22/04/2024	0.14
WSTP Term Deposit 6.234% 07/08/2023 06/05/2024	0.14
ASBBNK Term Deposit 6.18% 14/08/2023 10/05/2024	0.14
WSTP Term Deposit 6.198% 16/08/2023 13/05/2024	0.14
WSTP Term Deposit 6.2062% 17/08/2023 14/05/2024	0.14
WSTP Term Deposit 6.195% 28/08/2023 27/05/2024	0.14
WSTP Term Deposit 6.185% 31/08/2023 28/05/2024	0.14
WSTP Term Deposit 6.2003% 15/09/2023 12/06/2024	0.14
WSTP Term Deposit 6.16% 02/10/2023 01/04/2024	0.14
FCGNZ 4.15% 14/11/2025	0.14
BCHINA Term Deposit 6.3% 11/10/2023 08/04/2024	0.14
BCHINA Term Deposit 6.40% 16/10/2023 16/04/2024	0.14
WSTP Term Deposit 6.28% 16/10/2023 15/07/2024	0.14
BCHINA Term Deposit 6.4% 20/10/2023 17/04/2024	0.14
ASBBNK Term Deposit 6.07% 31/10/2023 29/04/2024	0.14
MUFGBNK Term Deposit 5.94% 28/11/2023 28/05/2024	0.14
MUFGBNK Term Deposit 5.93% 06/12/2023 06/06/2024	0.14
MUFGBNK Term Deposit 5.91% 13/12/2023 15/04/2024	0.14
ICBCAS Term Deposit 6.35% 10/01/2024 10/10/2024	0.14
ICBCAS Term Deposit 6.35% 05/02/2024 05/11/2024	0.14
ICBCAS Term Deposit 6.55% 29/02/2024 28/02/2025	0.14
Government Of New Zealand 4.5% 15-apr-2027	0.14
ICBCAS Term Deposit 6.5% 19/03/2024 19/03/2025	0.14
Government Of Mexico 7.5% 03-jun-2027	0.14
ICBCAS Term Deposit 6.5% 26/03/2024 26/03/2025	0.14
Government Of New Zealand 3.5% 14-apr-2033	0.14
MCYNZ 0% 17/04/2024	0.14
TSVBBK 0% 24/04/2024	0.14
Government Of Japan 0.4% 20-dec-2049	0.14
ASBBNK Ehnanced +8bps 10/05/2024	0.14
SBSNZ 0% 21/05/2024	0.14
TMNZ 0% 28/05/2024	0.14
Government Of Japan 0.1% 01-nov-2025	0.14
ASBBNK 0% 01/07/2024	0.14
TMNZ 0% 01/07/2024	0.14
Government Of Japan 0.4% 20-sep-2025	0.13
RABOBK NFIX3FRA + 80.000 05/04/2027	0.13
Government Of Indonesia 6.5% 15-feb-2031	0.13
Government Of Mexico 8.5% 31-may-2029	0.13
Government Of Mexico 8.5% 18-nov-2038	0.13
Government Of South Korea 3.375% 10-jun-2032	0.13
Government Of Japan 0.0% 22-apr-2024	0.13
MERINZ 5.91% 20/09/2028	0.13
AIANZ 5.29% 17/11/2028	0.12
Government Of Japan 0.5% 20-sep-2024	0.12
Government Of New Zealand 5.0% 15-may-2054	0.12
Government Of Mexico 10.0% 20-nov-2036	0.12
Government Of The United States Of America 2.5% 15-feb-2045	0.12
CBA 4.2% 18/08/2025	0.12
Government Of Malaysia 4.642% 07-nov-2033	0.12
TOYOTA 0.85% 09/09/2024	0.12
TOYOTA 1.19% 30/04/2024	0.12
WSTP 6.19% 16/09/2032	0.12
ICBCAS Term Deposit 6.45% 12/07/2023 11/07/2024	0.11
HSBC NFIX3FRA + 40 11/11/2024	0.11
Government Of Japan 0.0% 04-apr-2024	0.11
KIWI Term Deposit 6.11% 27/10/2023 24/04/2024	0.11
TOYOTA NFIX3FRA + 83 23/05/2025	0.11
WSTP Term Deposit 5.94% 05/02/2024 07/11/2024	0.11
ICBCAS Term Deposit 6.6% 12/02/2024 26/09/2024	0.11
Government Of Canada 2.75% 01-jun-2033	0.11
KIWI Term Deposit 6.12% 19/02/2024 19/08/2024	0.11
ASBBNK Term Deposit 6.03% 19/02/2024 16/09/2024	0.11

Asset name	% of fund net assets
ASBBNK Term Deposit 6.07% 21/02/2024 18/11/2024	0.11
KIWI Term Deposit 6.21% 26/02/2024 23/12/2024	0.11
CCB Term Deposit 6% 14/03/2024 14/03/2025	0.11
KIWI Term Deposit 5.95% 15/03/2024 10/02/2025	0.11
KIWI Term Deposit 5.97% 18/03/2024 11/02/2025	0.11
Government Of The United States Of America 2.75% 15-aug-2032	0.11
Government Of The United States Of America 2.25% 15-feb-2052	0.11
TOYOTA 0% 18/04/2024	0.11
Government Of The United States Of America 4.5% 15-nov-2025	0.11
TOYOTA 0% 06/06/2024	0.11
TOYOTA 0% 12/06/2024	0.11
TOYOTA 0% 13/06/2024	0.11
FCGNZ 0% 13/06/2024	0.11
Government Of Colombia 6.25% 09-jul-2036	0.11
Government Of The United States Of America 0.25% 30-jun-2025	0.11
Government Of Norway 1.75% 13-mar-2025	0.10
MCYNZ 0% 08/05/2024	0.10
FCGNZ 0% 09/05/2024	0.10
ASBBNK 0% 04/06/2024	0.10
WIANZ 5.78% 24/08/2028	0.10
Government Of Norway 1.75% 06-sep-2029	0.10
Government Of South Korea 2.625% 10-sep-2035	0.10
Government Of New Zealand 3.0% 20-apr-2029	0.10
Government Of Germany 0.25% 15-feb-2029	0.10
Government Of China 3.12% 25-oct-2052	0.10
WSTP Term Deposit 6.11% 10/10/2023 08/04/2024	0.10
KIWI Term Deposit 6.11% 26/10/2023 23/04/2024	0.10
WSTP Term Deposit 6.19% 31/10/2023 29/07/2024	0.10
KIWI Term Deposit 6.11% 31/10/2023 30/04/2024	0.10
Government Of Australia 2.5% 21-may-2030	0.10
KIWI Term Deposit 5.95% 08/01/2024 08/07/2024	0.10
WSTP Term Deposit 5.9272% 08/01/2024 07/10/2024	0.10
WSTP Term Deposit 5.865% 15/01/2024 14/10/2024	0.10
TOYOTA NFIX3FRA + 85 18/05/2026	0.10
KIWI Term Deposit 5.95% 13/03/2024 08/01/2025	0.10
Government Of The United States Of America 1.625% 15-may-2031	0.10
KPGNZ 2.85% 19/07/2028	0.09
GENEPO 0% 18/06/2024	0.09
Government Of South Korea 1.875% 10-jun-2029	0.09
Government Of The United States Of America 2.75% 15-may-2025	0.09
BFWD EUR 04APR24	0.09
TBA UMBS SINGLE FAMILY 6%	0.09
TOYOTA NFIX3FRA + 80 11/09/2026	0.09
DCTL 2.9% 15/03/2026	0.09
FPQC 2019-2 B NFIX1BID +215bps 16/04/2029	0.09
Government Of China 2.4% 15-jul-2028	0.09
Government Of Singapore 2.375% 01-jun-2025	0.09
TOYOTA 1.44% 30/09/2024	0.09
RABOBK NFIX3FRA + 38 28/06/2024	0.09
China Development Bank 2.52% 25-may-2028	0.09
AVANZ NFIX1BID + 165 15/07/2054	0.09
Cdp Financial Inc. 1.125% 06-apr-2027	0.09
Bpce Sfh Sa 3.25% 12-apr-2028	0.09
MTFNZ NFIX1BID + 85 15/06/2029 - A	0.09
FPQC 2023-2 B NFIX1BID +375bps 15/04/2030	0.09
Government Of Mexico 7.75% 23-nov-2034	0.09
Government Of Colombia 7.25% 18-oct-2034	0.08
Nederlandse Waterschapsbank N.v. 0.0% 16-nov-2026	0.08
KIWI Term Deposit 5.88% 15/01/2024 11/11/2024	0.08
KIWI Term Deposit 5.92% 19/01/2024 14/11/2024	0.08
BCHINA Term Deposit 6.1% 25/01/2024 24/01/2025	0.08
WSTP Term Deposit 5.9% 23/01/2024 21/10/2024	0.08
BCHINA Term Deposit 6.1% 26/01/2024 28/01/2025	0.08
CCB Term Deposit 6.1% 30/01/2024 30/01/2025	0.08

Asset name	% of fund net assets
CCB Term Deposit 6.1% 31/01/2024 31/01/2025	0.08
KIWI Term Deposit 5.93% 30/01/2024 25/11/2024	0.08
KIWI Term Deposit 5.94% 31/01/2024 26/11/2024	0.08
Government Of Spain 4.7% 30-jul-2041	0.08
KIWI Term Deposit 6.03% 07/03/2024 06/01/2025	0.08
KIWI Term Deposit 5.97% 11/03/2024 07/01/2025	0.08
WSTP Term Deposit 5.96% 11/03/2024 09/12/2024	0.08
BCHINA 0% 10/04/2024	0.08
ICBCAS 0% 15/04/2024	0.08
MERINZ 0% 29/04/2024	0.08
FPQC 2023-2 C NFIX1BID +425bps 15/08/2030	0.08
FCGNZ 0% 30/05/2024	0.08
GENEPO 0% 06/06/2024	0.08
AIANZ 0% 20/06/2024	0.08
Government Of France 2.75% 25-feb-2029	0.08
Government Of Canada 2.0% 01-jun-2032	0.08
Government Of Singapore 2.875% 01-jul-2029	0.08
AVANZ NFIX1BID + 240 15/07/2054	0.08
Agricultural Development Bank Of China 2.57% 13-sep-2028	0.08
UDC NFIX1BID + 185 20/12/2029	0.08
Government Of Colombia 7.0% 30-jun-2032	0.08
WIANZ 2.50% 14/08/2026	0.08
KPGNZ 4.33% 19/12/2024	0.07
Fnrma 30Yr Pool#ma5271 5.500% 01-feb-2054	0.07
Government Of China 2.67% 25-may-2033	0.07
RESNZ 2023-1 AB	0.07
Government Of The United States Of America 4.125% 15-aug-2053	0.07
Government Of Germany 1.0% 15-may-2038	0.07
Government Of United Kingdom 3.75% 22-oct-2053	0.07
Government Of United Kingdom 0.875% 31-jul-2033	0.07
Government Of United Kingdom 1.25% 31-jul-2051	0.07
Government Of United Kingdom 0.875% 22-oct-2029	0.07
BCHINA Term Deposit 6.25% 11/12/2023 09/04/2024	0.07
ASBBNK Term Deposit 5.82% 09/01/2024 09/10/2024	0.07
KIWI Term Deposit 5.97% 16/01/2024 15/07/2024	0.07
WSTP Term Deposit 5.93% 19/01/2024 16/10/2024	0.07
ASBBNK Term Deposit 5.88% 23/01/2024 22/07/2024	0.07
China Development Bank 2.59% 11-jan-2026	0.07
Government Of The United States Of America 2.125% 15-may-2025	0.07
CCB Term Deposit 6% 12/03/2024 12/03/2025	0.07
ASBBNK Term Deposit 5.88% 15/03/2024 11/09/2024	0.07
Government Of The United States Of America 4.25% 31-dec-2025	0.07
ASBBNK Term Deposit 5.8% 22/03/2024 17/12/2024	0.07
FCGNZ 0% 09/04/2024	0.07
TOYOTA 0% 12/04/2024	0.07
GENEPO 0% 18/04/2024	0.07
FCGNZ 0% 18/04/2024	0.07
AIANZ 0% 19/04/2024	0.07
SPKNZ 0% 24/04/2024	0.07
POTNZ 0% 30/04/2024	0.07
MCYNZ 0% 01/05/2024	0.07
FCGNZ 0% 02/05/2024	0.07
CENNZ 0% 07/05/2024	0.07
Government Of The United States Of America 1.5% 15-aug-2026	0.07
CENNZ 0% 14/05/2024	0.07
GENEPO 0% 20/05/2024	0.07
FCGNZ 0% 23/05/2024	0.07
CENNZ 0% 28/05/2024	0.07
MCYNZ 0% 04/06/2024	0.07
MCYNZ 0% 13/06/2024	0.07
POTNZ 0% 17/06/2024	0.07
MCYNZ 0% 24/06/2024	0.07
Bell Telephone Company Of Canada 2.5% 14-may-2030	0.07
Government Of New Zealand 2.5% 20-sep-2040	0.07
Amgen Inc. 5.25% 02-mar-2033	0.07

Asset name	% of fund net assets
Hca Inc. 4.125% 15-jun-2029	0.07
Bpce Sfh Sa 3.0% 15-jan-2031	0.07
Government Of Mexico 5.75% 05-mar-2026	0.06
WIANZ 3.32% 24/09/2031	0.06
Government Of The United States Of America 0.625% 15-may-2030	0.06
China Development Bank 2.77% 24-oct-2032	0.06
European Investment Bank 2.75% 30-jul-2030	0.06
Government Of Norway 2.0% 26-apr-2028	0.06
Compagnie De Financement Foncier Sa 3.375% 16-sep-2031	0.06
Government Of Colombia 6.25% 26-nov-2025	0.06
KIWI 6.4% 12/05/2033	0.06
Government Of The United States Of America 1.125% 15-aug-2040	0.06
Government Of New Zealand 2.75% 15-apr-2037	0.06
Government Of Indonesia 7.0% 15-may-2027	0.06
Columbia Pipelines Operating Company Llc 6.036% 15-nov-2033	0.06
Province Of Ontario 0.25% 15-dec-2026	0.06
Cigna Group 2.375% 15-mar-2031	0.06
Edp Servicios Financieros Espana, S.a. 4.375% 04-apr-2032	0.06
Government Of Indonesia 6.375% 15-jul-2037	0.06
Government Of Italy 2.45% 01-sep-2033	0.06
Government Of The United States Of America 2.375% 15-may-2029	0.06
Government Of Italy 0.95% 01-jun-2032	0.06
Government Of Spain 2.8% 31-may-2026	0.06
CAN 5YR BOND 06/19/2024	0.06
Intesa Sanpaolo S.p.a. 3.625% 30-jun-2028	0.06
GENEPO 0% 11/04/2024	0.05
CENNZ 0% 22/04/2024	0.05
FCGNZ 0% 24/04/2024	0.05
Government Of Australia 1.75% 21-jun-2051	0.05
SPKNZ 0% 22/05/2024	0.05
ICBCAS 0% 27/06/2024	0.05
Government Of Spain 3.5% 31-may-2029	0.05
Government Of The United States Of America 4.625% 30-sep-2030	0.05
Government Of The United States Of America 4.0% 31-oct-2029	0.05
Anheuser-busch Companies, Llc. 4.7% 01-feb-2036	0.05
BFWD EUR 04APR24	0.05
M&t Bank Corporation 7.413% 30-oct-2029	0.05
Ing Groep N.v. 3.869% 28-mar-2026	0.05
Government Of China 2.6% 15-sep-2030	0.05
Government Of Mexico 8.0% 07-nov-2047	0.05
Danske Bank A/s 4.75% 21-jun-2030	0.05
Fnma 30Yr Pool#fm8787 2.500% 01-oct-2051	0.05
Abbvie Inc. 3.2% 21-nov-2029	0.05
Warnermedia Holdings, Inc. 3.755% 15-mar-2027	0.05
Citigroup Inc. 1.281% 03-nov-2025	0.05
Government Of United Kingdom 4.5% 07-jun-2028	0.05
Government Of New Zealand 0.25% 15-may-2028	0.05
Government Of Canada 3.5% 01-mar-2028	0.05
Crh America, Inc. 3.875% 18-may-2025	0.05
Government Of United Kingdom 4.75% 22-oct-2043	0.05
Government Of Australia 3.25% 21-apr-2029	0.05
BFWD EUR 03APR24	0.05
Umbs Tba 30Yr 3.5% April Delivery	0.05
BFWD EUR 03APR24	0.05
Sandoz Finance B.v. 4.22% 17-apr-2030	0.05
Coca-cola Europacific Partners Plc 0.7% 12-sep-2031	0.05
Government Of The United States Of America 4.375% 15-aug-2043	0.05
Elevance Health, Inc. 4.75% 15-feb-2033	0.05
Export-import Bank Of China 2.87% 06-feb-2028	0.05
Government Of Norway 1.375% 19-aug-2030	0.05
Lloyds Banking Group Plc 4.716% 11-aug-2026	0.05
Meta Platforms, Inc. 4.95% 15-may-2033	0.05
Ontario Teachers' Finance Trust 0.1% 19-may-2028	0.05

Asset name	% of fund net assets
Government Of Colombia 7.0% 26-mar-2031	0.05
Leaseplan Corporation N.v. 2.875% 24-oct-2024	0.05
Government Of United Kingdom 3.75% 29-jan-2038	0.05
Principal Life Global Funding Ii 1.5% 17-nov-2026	0.05
Pfizer Investment Enterprises Pte. Ltd. 4.75% 19-may-2033	0.05
Toronto-dominion Bank 1.25% 10-sep-2026	0.05
Government Of Indonesia 7.0% 15-sep-2030	0.05
Jpmorgan Chase & Co. 2.522% 22-apr-2031	0.05
Fnma 30Yr Pool#cb4847 5.500% 01-oct-2052	0.05
European Investment Bank 3.0% 15-jul-2033	0.05
Government Of Colombia 5.75% 03-nov-2027	0.05
TRPWR 4.977% 29/11/2028	0.05
State Of North Rhine-westphalia 0.125% 04-jun-2031	0.05
Bank Of New Zealand Limited 1.0% 03-mar-2026	0.04
Credit Mutuel-cic Home Loan Sfh Sa 3.125% 22-jun-2027	0.04
FPQC 2023-3 B NFIXIBID +320bps 15/08/2030	0.04
Fnma 30Yr Pool#cb0734 3.000% 01-jun-2051	0.04
BFWD EUR 04APR24	0.04
European Investment Bank 4.125% 13-feb-2034	0.04
Ubs Group Ag 3.091% 14-may-2032	0.04
Government Of South Korea 1.5% 10-dec-2030	0.04
Fnma 30Yr Pool#fm8038 3.000% 01-jul-2051	0.04
Bank Of Nova Scotia 1.05% 02-mar-2026	0.04
Gnma Ii 30Yr Pool#ma7589 2.500% 20-sep-2051	0.04
Government Of The United States Of America 1.75% 15-jan-2034	0.04
Government Of Japan 0.3% 20-jun-2039	0.04
Government Of Italy 4.1% 01-feb-2029	0.04
At&t Inc. 4.1% 15-feb-2028	0.04
Government Of Indonesia 8.25% 15-may-2029	0.04
Abbvie Inc. 4.25% 21-nov-2049	0.04
Government Of Singapore 3.5% 01-mar-2027	0.04
Government Of Italy 3.5% 15-feb-2031	0.04
Government Of Malaysia 3.885% 15-aug-2029	0.04
America Movil, S.a.b. De C.v 2.875% 07-may-2030	0.04
Government Of Spain 1.85% 30-jul-2035	0.04
Government Of Indonesia 6.375% 15-apr-2032	0.04
Government Of United Kingdom 0.75% 22-nov-2033	0.04
Government Of Australia 4.75% 21-jun-2054	0.04
AVANZ NFIXIBID + 100 15/12/2049	0.04
Crown Castle Inc. 4.0% 01-mar-2027	0.04
AVANZ NFIXIBID + 160 15/04/2052	0.04
Omers Finance Trust 3.5% 19-apr-2032	0.04
Jpmorgan Chase & Co. 6.254% 23-oct-2034	0.04
MCYNZ 2.918% 17/11/2028	0.04
Fnma 30Yr Pool#cb1805 2.500% 01-oct-2051	0.04
BFWD EUR 04APR24	0.04
Fhlmc 30Yr Pool#sd3578 2.500% 01-apr-2052	0.04
Government Of Spain 3.25% 30-apr-2034	0.04
Government Of Colombia 6.0% 28-apr-2028	0.04
Broadcom Inc. 2.45% 15-feb-2031	0.04
Government Of France 2.5% 24-sep-2026	0.04
Government Of Indonesia 6.125% 15-may-2028	0.04
Government Of Colombia 7.75% 18-sep-2030	0.04
Government Of France 0.6% 25-jul-2034	0.04
BFWD EUR 04APR24	0.04
Cppib Capital, Inc. 0.25% 06-apr-2027	0.04
TBA UMBS SINGLE FAMILY 6%	0.04
Government Of The United States Of America 1.75% 15-aug-2041	0.04
Bank Of America Corporation 2.299% 21-jul-2032	0.04
Government Of Japan 0.1% 20-jun-2026	0.04
Morgan Stanley 1.342% 23-oct-2026	0.04
Anglian Water (osprey) Financing Plc 2.0% 31-jul-2028	0.04
Government Of Indonesia 6.5% 15-jun-2025	0.04
Engie Sa. 3.875% 06-jan-2031	0.04
Government Of Canada 1.5% 01-dec-2031	0.04
Fnma 30Yr Pool#fs5991 2.000% 01-mar-2052	0.04
SPKNZ 1.9% 05/06/2026	0.04
Cvs Health Corporation 1.75% 21-aug-2030	0.04

Asset name	% of fund net assets
Realty Income Corporation 5.75% 05-dec-2031	0.04
Fhlmc 30Yr Pool#sd2903 2.000% 01-mar-2051	0.04
TBA GNMA2 SINGLE 5.5%	0.04
Fnma 30Yr Pool#fs5992 2.000% 01-feb-2052	0.04
Fhlmc 30Yr Pool#sd4046 2.000% 01-jan-2052	0.04
Government Of Australia 3.0% 21-mar-2047	0.04
Compagnie De Financement Foncier Sa 1.25% 15-nov-2032	0.04
United Utilities Water Finance Plc 5.75% 26-jun-2036	0.04
Government Of Belgium 0.9% 22-jun-2029	0.04
Unitedhealth Group Incorporated 4.75% 15-may-2052	0.04
Ontario Teachers' Finance Trust 2.0% 16-apr-2031	0.04
Government Of The Netherlands 2.5% 15-jan-2030	0.04
Fnma 30Yr Pool#ma4785 5.000% 01-oct-2052	0.04
Government Of Australia 2.25% 21-may-2028	0.04
Rio Tinto Finance (usa) Plc 5.0% 09-mar-2033	0.03
Orbia Advance Corporation, S.a.b. De C.v. 1.875% 11-may-2026	0.03
Fnma 30Yr Pool#fs7252 5.000% 01-nov-2053	0.03
Hca Inc. 5.5% 01-jun-2033	0.03
Government Of Italy 2.95% 15-feb-2027	0.03
Government Of South Korea 1.25% 10-mar-2026	0.03
Santander Uk Group Holdings Plc 3.53% 25-aug-2028	0.03
Banco Santander, S.a. 2.958% 25-mar-2031	0.03
Thermo Fisher Scientific Inc. 5.086% 10-aug-2033	0.03
Hsbc Holdings Plc 4.583% 19-jun-2029	0.03
Gnma Ii 30Yr Pool#ma7366 2.000% 20-may-2051	0.03
Ausnet Services Holdings Pty Ltd 0.625% 25-aug-2030	0.03
Fnma 30Yr Pool#ma5188 4.500% 01-nov-2053	0.03
Ontario Teachers' Finance Trust 1.25% 27-sep-2030	0.03
Province Of Ontario 4.05% 02-feb-2032	0.03
Verizon Communications Inc. 2.55% 21-mar-2031	0.03
Government Of Canada 3.5% 01-dec-2045	0.03
Government Of The United States Of America 1.75% 15-nov-2029	0.03
IRS BBR /4.41 NZD0634	0.03
Government Of The United States Of America 1.625% 15-aug-2029	0.03
Government Of Indonesia 6.375% 15-aug-2028	0.03
At&t Inc. 3.65% 01-jun-2051	0.03
Warnermedia Holdings, Inc. 4.279% 15-mar-2032	0.03
Government Of Mexico 7.75% 29-may-2031	0.03
Bank Of America Corporation 5.08% 20-jan-2027	0.03
Government Of France 3.25% 25-may-2055	0.03
Eli Lilly And Company 5.0% 27-feb-2026	0.03
Assa Abloy Ab 3.875% 13-sep-2030	0.03
Government Of Indonesia 7.5% 15-aug-2032	0.03
Bank Of Ireland Group Plc 2.029% 30-sep-2027	0.03
Erac Usa Finance Llc 3.3% 01-dec-2026	0.03
Government Of France 3.0% 25-jun-2049	0.03
Government Of Singapore 2.875% 01-sep-2030	0.03
Government Of Norway 1.25% 17-sep-2031	0.03
Fhlmc 30Yr Pool#sd3456 4.000% 01-oct-2052	0.03
Government Of Indonesia 7.5% 15-jun-2035	0.03
Vmware, Inc. 2.2% 15-aug-2031	0.03
Fhlmc 30Yr Pool#sd3457 4.000% 01-oct-2052	0.03
Verizon Communications Inc. 2.355% 15-mar-2032	0.03
Government Of Australia 0.5% 21-sep-2026	0.03
TBA UMBS SINGLE FAMILY 7%	0.03
Umbs Tba 30Yr 4.5% April Delivery	0.03
Government Of Japan 1.0% 20-mar-2062	0.03
Government Of Malaysia 3.828% 05-jul-2034	0.03
Government Of Italy 4.15% 01-oct-2039	0.03
MTFNZ NFIXIBID + 1.75 15/06/2029 - B	0.03
Electricite De France, Societe Anonyme 5.125% 22-sep-2050	0.03
Union Pacific Corporation 2.8% 14-feb-2032	0.03
Umbs Tba 30Yr 2% April Delivery	0.03
Barclays Plc 5.304% 09-aug-2026	0.03
Government Of South Korea 2.5% 10-mar-2052	0.03
ANZ Call Account	0.03

Asset name	% of fund net assets	Asset name	% of fund net assets	Asset name	% of fund net assets
Government Of Norway 1.5% 19-feb-2026	0.03	British Airways Plc 2.9% 15-mar-2035	0.02	Goldman Sachs Group, Inc. 1.542% 10-sep-2027	0.02
Cigna Group 5.685% 15-mar-2026	0.03	Fnma 30Yr Pool#ma4656 4.500% 01-jul-2052	0.02	Hca Inc. 5.9% 01-jun-2053	0.02
Keurig Dr Pepper Inc. 5.3% 15-mar-2034	0.03	Micron Technology, Inc. 5.875% 09-feb-2033	0.02	BFWD EUR 03APR24	0.02
Volkswagen Financial Services Ag 0.375% 12-feb-2030	0.03	RCO VII STEP 01/29	0.02	Government Of The Netherlands 3.75% 15-jan-2042	0.02
IRS NIBO/3.78 NOK0329	0.03	Lowe's Companies, Inc. 5.15% 01-jul-2033	0.02	BFWD EUR 03APR24	0.02
Government Of South Korea 1.5% 10-dec-2026	0.03	Government Of Italy 1.45% 01-mar-2036	0.02	Bpce S.a. 6.612% 19-oct-2027	0.02
Omers Finance Trust 5.5% 15-nov-2033	0.03	Aib Group Plc 4.625% 23-jul-2029	0.02	Government Of Belgium 2.85% 22-oct-2034	0.02
Fhlmc 30Yr Pool#zt2273 3.500% 01-apr-2047	0.03	Logicor Financing Sarl 2.0% 17-jan-2034	0.02	Province Of Ontario 3.65% 02-jun-2033	0.02
Government Of Mexico 7.75% 13-nov-2042	0.03	Mondelez International Holdings Netherlands Bv 0.625% 09-sep-2032	0.02	Channel Link Enterprises Finance Plc 2.706% 30-jun-2050	0.02
Government Of New Zealand 1.5% 15-may-2031	0.03	Government Of Spain 3.45% 30-jul-2043	0.02	BFWD EUR 08APR24	0.02
Assicurazioni Generali S.p.a. 3.547% 15-jan-2034	0.03	New South Wales Treasury Corp. 4.25% 20-feb-2036	0.02	Government Of Switzerland 1.5% 24-jul-2025	0.02
Agricultural Development Bank Of China 2.83% 16-jun-2033	0.03	Cnh Industrial Capital Llc 5.1% 20-apr-2029	0.02	Barclays Plc 7.09% 06-nov-2029	0.02
Government Of Japan 0.9% 20-jun-2042	0.03	TBA GNMA2 SINGLE 2%	0.02	Cvs Health Corporation 4.78% 25-mar-2038	0.02
Government Of Austria 2.9% 20-feb-2033	0.03	BFWD EUR 03APR24	0.02	Caixabank, S.a. 4.125% 09-feb-2032	0.02
Edp Finance Bv 1.71% 24-jan-2028	0.03	Government Of Malaysia 4.232% 30-jun-2031	0.02	Omers Finance Trust 3.125% 25-jan-2029	0.02
United Airlines 2018-1 Pass Through Trust 3.7% 01-mar-2030	0.03	Merck & Co., Inc. 5.0% 17-may-2053	0.02	Caisse Francaise De Financement Local Sa 3.125% 24-nov-2033	0.02
Heathrow Funding Ltd. 4.5% 11-jul-2033	0.03	Government Of Germany 0.0% 15-aug-2031	0.02	Pfizer Investment Enterprises Pte. Ltd. 4.45% 19-may-2026	0.02
Government Of South Korea 3.75% 10-dec-2033	0.03	Air Lease Corporation 0.8% 18-aug-2024	0.02	TBA GNMA2 SINGLE 5%	0.02
Peco Energy Company 4.9% 15-jun-2033	0.03	Deutsche Bank Aktiengesellschaft 3.75% 15-jan-2030	0.02	Province Of Ontario 2.7% 02-jun-2029	0.02
Carrier Global Corporation 4.125% 29-may-2028	0.03	Government Of Canada 2.0% 01-dec-2051	0.02	Government Of Australia 3.0% 21-nov-2033	0.02
General Motors Financial Company, Inc. 4.0% 15-jan-2025	0.03	Boston Gas Co. 3.001% 01-aug-2029	0.02	Government Of Canada 0.5% 01-sep-2025	0.02
Treasury Corporation Of Victoria 2.0% 17-sep-2035	0.03	Home Depot, Inc. 4.9% 15-apr-2029	0.02	South Carolina St Pub Svcs Auth Rev 4.122% 01-dec-2025	0.02
Societe Generale Sa 2.625% 16-oct-2024	0.03	Government Of Malaysia 3.582% 15-jul-2032	0.02	BFWD EUR 08APR24	0.02
Government Of Germany 2.3% 15-feb-2033	0.03	Ing Groep N.v. 6.114% 11-sep-2034	0.02	Capital One Financial Corporation 6.377% 08-jun-2034	0.02
Government Of South Korea 2.0% 10-jun-2031	0.03	Ausnet Services Holdings Pty Ltd 1.5% 26-feb-2027	0.02	Government Of Austria 3.45% 20-oct-2030	0.02
Government Of Mexico 7.5% 26-may-2033	0.03	Jpmorgan Chase & Co. 2.963% 25-jan-2033	0.02	Ge Healthcare Technologies Inc. 5.55% 15-nov-2024	0.02
Penske Truck Leasing Co. Lp 5.35% 12-jan-2027	0.03	Government Of Colombia 10.0% 24-jul-2024	0.02	Treasury Corporation Of Victoria 2.0% 20-nov-2037	0.02
PRPM 2024-1 STEP 02/29	0.03	Booking Holdings Inc. 3.625% 12-nov-2028	0.02	Bristol-myers Squibb Company 5.2% 22-feb-2034	0.02
Coca-cola Company 0.8% 15-mar-2040	0.03	Carrier Global Corporation 5.8% 30-nov-2025	0.02	Government Of Indonesia 5.5% 15-apr-2026	0.02
Societe Generale Sa 5.75% 22-jan-2032	0.03	Government Of The Netherlands 0.0% 15-jan-2038	0.02	WIANZ 4% 01/04/2030	0.02
Oracle Corporation 5.55% 06-feb-2053	0.03	UDC NFIXIBID + 70 20/08/2028	0.02	Government Of Belgium 3.45% 22-jun-2043	0.02
T-mobile Usa, Inc. 2.55% 15-feb-2031	0.03	Citigroup Inc. 2.561% 01-may-2032	0.02	Government Of Malaysia 3.502% 31-may-2027	0.02
Bank Of America Corporation 2.592% 29-apr-2031	0.03	Goldman Sachs Group, Inc. 3.8% 15-mar-2030	0.02	Omers Finance Trust 4.0% 20-apr-2028	0.02
Ontario Teachers' Finance Trust 0.5% 06-may-2025	0.02	Government Of Italy 2.5% 01-dec-2032	0.02	Government Of Indonesia 6.625% 15-may-2033	0.02
European Union 3.25% 04-jul-2034	0.02	Virgin Money Uk Plc 4.625% 29-oct-2028	0.02	Anheuser-busch Inbev Worldwide, Inc. 3.5% 01-jun-2030	0.02
Caixabank, S.a. 5.673% 15-mar-2030	0.02	Government Of Switzerland 3.5% 08-apr-2033	0.02	Deutsche Telekom International Finance Bv 8.75% 15-jun-2030	0.02
Umb's Tba 15yr 2% April Delivery	0.02	Autozone, Inc. 6.55% 01-nov-2033	0.02	Government Of New Zealand 1.75% 15-may-2041	0.02
Banque Federative Du Credit Mutuel Societe Anonyme 3.75% 03-feb-2034	0.02	Bank Of Nova Scotia 3.45% 11-apr-2025	0.02	Aviva Plc 6.875% 27-nov-2053	0.02
Morgan Stanley 5.25% 21-apr-2034	0.02	Allianz Se 4.252% 05-jul-2052	0.02	Veralto Corporation 5.5% 18-sep-2026	0.02
Great-west Lifeco Inc. 4.7% 16-nov-2029	0.02	Consolidated Edison Company Of New York, Inc. 5.5% 15-mar-2034	0.02	Permanent Tsb Group Holdings Plc 6.625% 25-apr-2028	0.02
Verizon Communications Inc. 4.125% 16-mar-2027	0.02	Credit Agricole Italia S.p.a 3.5% 11-mar-2036	0.02	BFWD JPY 09APR24	0.02
Treasury Corporation Of Victoria 5.25% 15-sep-2038	0.02	Commonspirit Health 1.547% 01-oct-2025	0.02	General Motors Financial Company, Inc. 6.05% 10-oct-2025	0.02
Autostrade Per L'Italia S.p.a. 4.75% 24-jan-2031	0.02	IRS STIB/2.66 SEK0329	0.02	OIS SONIA /3.78% GBP0334	0.02
Fnma 30Yr Pool#ma4399 2.500% 01-aug-2051	0.02	Charter Communications Operating Capital Corp. 6.15% 10-nov-2026	0.02	Government Of The United States Of America 4.125% 15-nov-2032	0.02
Guardian Life Global Funding 1.25% 13-may-2026	0.02	European Financial Stability Facility Sa (luxembourg) 3.375% 30-aug-2038	0.02	Morgan Stanley 1.779% 04-aug-2027	0.02
Chubb Ina Holdings, Inc. 0.875% 15-dec-2029	0.02	Constellation Brands, Inc. 4.9% 01-may-2033	0.02	Ge Capital Funding Llc 3.45% 15-may-2025	0.02
Fnma 30Yr Pool#cb1331 2.500% 01-aug-2051	0.02	Jpmorgan Chase & Co. 0.991% 28-apr-2026	0.02	BFWD JPY 09APR24	0.02
Bnp Paribas S.a. 5.738% 20-feb-2035	0.02	American Tower Corporation 5.45% 15-feb-2034	0.02	Government Of Portugal 1.95% 15-jun-2029	0.02
National Grid Plc 5.418% 11-jan-2034	0.02	Umb's Tba 15yr 4.5% April Delivery	0.02	At&t Inc. 5.539% 20-feb-2026	0.02
Enel Finance International Nv 3.875% 23-jan-2035	0.02	Government Of South Korea 5.5% 10-mar-2028	0.02	Government Of Singapore 2.25% 01-aug-2036	0.02
European Union 3.25% 04-feb-2050	0.02	Bpce Sfh Sa 3.0% 20-feb-2029	0.02	Morgan Stanley 3.62% 17-apr-2025	0.02
Morgan Stanley 1.794% 13-feb-2032	0.02	Merck & Co., Inc. 4.5% 17-may-2033	0.02	Dell International Llc 5.4% 15-apr-2034	0.02
Government Of China 2.18% 25-aug-2025	0.02	Celanese Us Holdings Llc 1.4% 05-aug-2026	0.02	Columbia Pipelines Operating Company Llc 6.544% 15-nov-2053	0.02
Eidp, Inc. 4.8% 15-may-2033	0.02	Deutsche Bank Ag, New York Branch 2.129% 24-nov-2026	0.02	Ford Motor Credit Company Llc 6.05% 05-mar-2031	0.02
Government Of Canada 2.5% 01-jun-2024	0.02	Santander Uk Plc 3.0% 12-mar-2029	0.02	Societe Generale Sa 4.75% 24-nov-2025	0.02
T-mobile Usa, Inc. 3.875% 15-apr-2030	0.02	Nxp B.v. 2.65% 15-feb-2032	0.02	BFWD GBP 09APR24	0.02
Export-import Bank Of China 3.1% 13-feb-2033	0.02	Charter Communications Operating Capital Corp. 2.8% 01-apr-2031	0.02	Natwest Group Plc 6.016% 02-mar-2034	0.02
Bpce S.a. 1.652% 06-oct-2026	0.02	Government National Mortgage Association @na @na	0.02	American Medical Systems Europe Bv 3.5% 08-mar-2032	0.02
Banco De Sabadell, S.a. 3.5% 28-aug-2026	0.02	Bunge Limited Finance Corp. 1.63% 17-aug-2025	0.02	Abbvie Inc. 4.95% 15-mar-2031	0.02
Credit Agricole S.a. 5.335% 10-jan-2030	0.02	Regency Centers, L.p. 3.7% 15-jun-2030	0.02	Lkq Dutch Bond B.v. 4.125% 13-mar-2031	0.02
Government Of Italy 4.5% 01-oct-2053	0.02	Government Of Ireland 2.6% 18-oct-2034	0.02	Gnma Ii 30Yr Pool#ma7590 3.000% 20-sep-2051	0.02
Cox Communications, Inc. 3.35% 15-sep-2026	0.02	BFWD USD 11APR24	0.02	Micron Technology, Inc. 4.185% 15-feb-2027	0.02
Government Of France 3.0% 25-may-2033	0.02	Cabot Corporation 5.0% 30-jun-2032	0.02	Gnma Ii 30Yr Pool#ma7768 3.000% 20-dec-2051	0.02
Barclays Plc 2.064% 20-may-2027	0.02	Bnp Paribas S.a. 5.176% 09-jan-2030	0.02	Caixabank, S.a. 6.037% 15-jun-2035	0.02
Intesa Sanpaolo S.p.a. 7.2% 28-nov-2033	0.02	Morgan Stanley 6.296% 18-oct-2028	0.02	At&t Inc. 2.3% 01-jun-2027	0.02
Government Of Singapore 2.125% 01-jun-2026	0.02				
Government Of Germany 1.0% 15-aug-2025	0.02				

Asset name	% of fund net assets
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
Government Of Finland 3.0% 15-sep-2033	0.02
Government Of Germany 0.0% 15-feb-2032	0.02
OIS ESTR /2.53% EURO233	0.02
Mutuelle Assurance Commerçants Et Industriels France Sa 2.125% 21-jun-2052	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
Digital Intrepid Holding Bv 0.625% 15-jul-2031	0.02
BFWD USD 10APR24	0.02
Logicor Financing Sarl 1.625% 17-jan-2030	0.02
Government Of Canada 1.5% 01-jun-2026	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
Massachusetts St Spl Oblig Rev 4.11% 15-jul-2031	0.02
OIS ESTR /2.53% EUR0848	0.02
Government Of Sweden 1.75% 11-nov-2033	0.02
Bupa Finance Plc. 5.0% 12-oct-2030	0.02
Caisse Francaise De Financement Local Sa 3.625% 17-jan-2029	0.02
Sika Capital Bv 3.75% 03-may-2030	0.01
Lloyds Banking Group Plc 5.25% 04-oct-2030	0.01
Province Of Quebec 4.4% 01-dec-2055	0.01
Government Of Italy 3.5% 01-mar-2030	0.01
Booking Holdings Inc. 4.25% 15-may-2029	0.01
Centene Corporation 3.375% 15-feb-2030	0.01
BFWD EUR 11APR24	0.01
Jpmorgan Chase & Co. 5.04% 23-jan-2028	0.01
Charter Communications Operating, Llc 2.3% 01-feb-2032	0.01
Lkq Corporation 5.75% 15-jun-2028	0.01
Abn Amro Bank N.v. 0.4% 17-sep-2041	0.01
Citigroup Inc. 4.075% 23-apr-2029	0.01
Bnp Paribas S.a. 5.335% 12-jun-2029	0.01
Government Of Thailand 0.95% 17-jun-2025	0.01
Cooperatieve Rabobank U.a. 4.625% 23-may-2029	0.01
Gnma Ii 30Yr Pool#ma8724 4.500% 20-mar-2053	0.01
Acef Holding Sca 1.25% 26-apr-2030	0.01
IRS EURI/2.34 EURO344	0.01
Fhlmc 30Yr Pool#sd8372 5.500% 01-nov-2053	0.01
Aon North America, Inc. 5.3% 01-mar-2031	0.01
Cisco Systems, Inc. 4.8% 26-feb-2027	0.01
European Union 0.7% 06-jul-2051	0.01
Citigroup Inc. 2.014% 25-jan-2026	0.01
Penske Truck Leasing Co. Lp 5.75% 24-may-2026	0.01
Ubs Group Ag 4.125% 09-jun-2033	0.01
Huntington Bancshares Incorporated 6.208% 21-aug-2029	0.01
Gnma Ii 30Yr Pool#ma5020 4.000% 20-feb-2048	0.01
Gnma Ii 30Yr Pool#ma5817 4.000% 20-mar-2049	0.01
Fnma 30Yr Pool#fs4781 4.000% 01-oct-2051	0.01
Swap Maturing 02/11/2026 (CBAANZ)	0.01
BFWD EUR 03APR24	0.01
Hca Inc. 5.25% 15-jun-2026	0.01
Celanece Us Holdings Llc 6.35% 15-nov-2028	0.01
Government Of Japan 0.5% 20-mar-2033	0.01
Capital One Financial Corporation 5.7% 01-feb-2030	0.01
BFWD EUR 03APR24	0.01
Regal Rexnord Corporation 6.05% 15-apr-2028	0.01
Gnma Ii 30Yr Pool#ma5077 3.500% 20-mar-2048	0.01
BFWD EUR 03APR24	0.01
Government Of New Zealand 4.5% 15-may-2030	0.01
BFWD JPY 15APR24	0.01
Morgan Stanley 2.484% 16-sep-2036	0.01
Enel Finance International Nv 7.1% 14-oct-2027	0.01

Asset name	% of fund net assets
Government Of Italy 3.45% 01-mar-2048	0.01
Engie Sa. 3.625% 11-jan-2030	0.01
Morgan Stanley 1.164% 21-oct-2025	0.01
Mercedes-benz Finance North America Llc 5.375% 26-nov-2025	0.01
Anglo American Capital Plc 2.625% 10-sep-2030	0.01
Anglo American Capital Plc 2.875% 17-mar-2031	0.01
Banco Bpi, S.a. 3.25% 22-mar-2030	0.01
Credit Suisse Group Ag 7.75% 01-mar-2029	0.01
Government Of Italy 2.95% 01-sep-2038	0.01
Government Of Norway 3.0% 15-aug-2033	0.01
Societe Generale Sa 6.25% 22-jun-2033	0.01
Texas Electric Market Stabilization Funding N Llc 4.2649% 01-aug-2036	0.01
Volkswagen International Finance Nv 4.125% 17-nov-2031	0.01
T-mobile Usa, Inc. 3.75% 15-apr-2027	0.01
Intel Corporation 4.875% 10-feb-2026	0.01
Huntsman International Llc 2.95% 15-jun-2031	0.01
Axa Sa 1.875% 10-jul-2042	0.01
Government Of Romania 5.375% 22-mar-2031	0.01
Erac Usa Finance Llc 4.9% 01-may-2033	0.01
Government Of United Kingdom 0.625% 07-jun-2025	0.01
Ubs Group Ag 6.246% 22-sep-2029	0.01
Morgan Stanley 4.431% 23-jan-2030	0.01
Fnma 30Yr Pool#ma5144 7.000% 01-sep-2053	0.01
Aercap Ireland Capital Dac 6.45% 15-apr-2027	0.01
Province Of Quebec 3.6% 01-sep-2033	0.01
State Street Corporation 5.272% 03-aug-2026	0.01
Toronto-dominion Bank 5.103% 09-jan-2026	0.01
Discover Financial Services 7.964% 02-nov-2034	0.01
Credit Agricole S.a. 4.375% 27-nov-2033	0.01
BFWD EUR 03APR24	0.01
Veralto Corporation 5.35% 18-sep-2028	0.01
Erac Usa Finance Llc 4.6% 01-may-2028	0.01
OIS SONIA /4.03% GBP0129	0.01
Warnermedia Holdings, Inc. 6.412% 15-mar-2026	0.01
John Deere Capital Corporation 4.75% 08-jun-2026	0.01
Ck Hutchison International (22) Ltd. 4.875% 21-apr-2033	0.01
Jpmorgan Chase & Co. 2.301% 15-oct-2025	0.01
Jpmorgan Chase & Co. 5.299% 24-jul-2029	0.01
Credit Agricole S.a. 5.75% 29-nov-2027	0.01
BFWD EUR 03APR24	0.01
Goldman Sachs Group, Inc. 6.75% 01-oct-2037	0.01
Gatx Corporation 4.9% 15-mar-2033	0.01
Argenta Spaarbank Nv 3.125% 06-feb-2034	0.01
Schneider Electric Se 3.25% 10-oct-2035	0.01
Southern Company 5.2% 15-jun-2033	0.01
BFWD EUR 03APR24	0.01
Zurich Finance (ireland) Dac 5.125% 23-nov-2052	0.01
Siemens Financieringsmaatschappij Nv 3.125% 22-may-2032	0.01
Intesa Sanpaolo S.p.a. 6.625% 20-jun-2033	0.01
Aercap Ireland Capital Dac 3.3% 30-jan-2032	0.01
T-mobile Usa, Inc. 5.05% 15-jul-2033	0.01
Electricite De France, Societe Anonyme 6.125% 02-jun-2034	0.01
IRS EURI/2.72 EURO334	0.01
Bnp Paribas S.a. 4.375% 01-mar-2033	0.01
Zurich Finance (ireland) Dac 3.0% 19-apr-2051	0.01
OIS SOFR /4.34% USD0326	0.01
BHG 1.71% 02/35	0.01
Anheuser-busch Inbev Worldwide, Inc. 5.55% 23-jan-2049	0.01
General Motors Financial Company, Inc. 0.65% 07-sep-2028	0.01
BFWD EUR 03APR24	0.01
Columbia Pipelines Holding Company Llc 6.055% 15-aug-2026	0.01
Penske Truck Leasing Co. Lp 6.05% 01-aug-2028	0.01
Toronto-dominion Bank 4.285% 13-sep-2024	0.01
Government Of Mexico 5.0% 06-mar-2025	0.01

Asset name	% of fund net assets
T-mobile Usa, Inc. 5.15% 15-apr-2034	0.01
OIS SOFR /3.34% USD0354	0.01
Government Of Mexico 7.0% 03-sep-2026	0.01
Societe Generale Sa 6.066% 19-jan-2035	0.01
Amgen Inc. 5.15% 02-mar-2028	0.01
National Grid Plc 5.809% 12-jun-2033	0.01
Government Of Spain 4.9% 30-jul-2040	0.01
Government Of Peru 5.4% 12-aug-2034	0.01
Autostrade Per L'italia S.p.a. 4.25% 28-jun-2032	0.01
Cbre Global Investors Open-ended Fund S.c.a Sicav-sif 4.75% 27-mar-2034	0.01
Prologis Euro Finance Llc 4.625% 23-may-2033	0.01
Texas Instruments Incorporated 4.85% 08-feb-2034	0.01
Government Of Israel 5.5% 12-mar-2034	0.01
Aib Group Plc 6.608% 13-sep-2029	0.01
Banque Federative Du Credit Mutuel Societe Anonyme 5.125% 13-jan-2033	0.01
AUST 3YR BOND 06/17/2024	0.01
American Water Capital Corp. 2.8% 01-may-2030	0.01
Columbia Pipelines Holding Company Llc 5.681% 15-jan-2034	0.01
Royal Kpn N.v. 3.875% 03-jul-2031	0.01
Province Of Ontario 3.75% 02-dec-2053	0.01
Government Of South Korea 1.375% 10-jun-2030	0.01
IRS EURI/2.63 EUR0334	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
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
OIS ESTR /2.5% EURO233	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
Unicredit S.p.a. 3.127% 03-jun-2032	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
Compagnie De Saint-gobain 1.625% 10-aug-2025	0.01
BFWD EUR 03APR24	0.01
Centene Corporation 2.45% 15-jul-2028	0.01
EVERBRIGHT 6.43% 06/54	0.01
Micon Technology, Inc. 5.3% 15-jan-2031	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
Wheels Spv 2021-1 Llc 5.726% 20-aug-2029	0.01
Credit Agricole S.a. 6.316% 03-oct-2029	0.01
Government Of Denmark 4.5% 15-nov-2039	0.01
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
Jpmorgan Chase & Co. 3.761% 21-mar-2034	0.01
Blackstone Property Partners Europe Holdings Sarl 1.75% 12-mar-2029	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
Government Of South Korea 3.0% 10-dec-2042	0.01
Government Of Mexico 5.0% 07-may-2029	0.01

Asset name	% of fund net assets
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
AVANZ NFIXIBD + 220 15/04/2052	0.01
HIC HICPXT/2.48 EUR0733	0.01
Sampo Oyj 2.5% 03-sep-2052	0.01
Natwest Group Plc 4.445% 08-may-2030	0.01
GNMA 2022-22 UH 3% 12/50	0.01
IRS TIIE/8.495 MXN0634	0.01
E.on Se 4.125% 25-mar-2044	0.01
Goldman Sachs Group, Inc. 3.691% 05-jun-2028	0.01
International Finance Corp. 2.875% 18-dec-2024	0.01
Marvell Technology, Inc. 5.75% 15-feb-2029	0.01
Lloyds Banking Group Plc 4.5% 11-jan-2029	0.01
Umsb Tba 15yr 3% April Delivery	0.01
Marsh & McLennan Companies, Inc. 5.7% 15-sep-2053	0.01
Credit Agricole Italia S.p.a 3.5% 15-jul-2033	0.01
IRS EURI/2.78 EUR0339	0.01
Ford Motor Credit Company Llc 4.445% 14-feb-2030	0.01
Government Of Singapore 3.375% 01-sep-2033	0.01
Ubs Group Ag 2.875% 02-apr-2032	0.01
National Grid Electricity Distribution (south Wales) Plc 1.625% 07-oct-2035	0.01
Home Depot, Inc. 4.95% 15-sep-2052	0.01
Aercap Ireland Capital Dac 2.45% 29-oct-2026	0.01
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
Daimler Trucks Finance North America Llc 5.5% 20-sep-2033	0.01
BFWD JPY 09APR24	0.01
Government Of Portugal 2.875% 20-oct-2034	0.01
IRS EURI/2.72 EUR0629	0.01
National Grid Electricity Transmission Plc 2.75% 06-feb-2035	0.01
Becton, Dickinson And Company 5.11% 08-feb-2034	0.01
Abbvie Inc. 5.4% 15-mar-2054	0.01
Swap Maturing 23/11/2026 (BNZW40)	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
Anglo American Capital Plc 5.625% 01-apr-2030	0.01
HIC HICPXT/2.415 EUR0727	0.01
Verizon Communications Inc. 5.5% 23-feb-2054	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
Comcast Corporation 4.25% 15-jan-2033	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
National Grid Electricity Transmission Plc 2.0% 16-sep-2038	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
Anheuser-busch Inbev Sa/nv 3.75% 22-mar-2037	0.01
Permanent Tsb Group Holdings Plc 6.625% 30-jun-2029	0.01
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

Asset name	% of fund net assets
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
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
Hca Inc. 5.875% 01-feb-2029	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
Muskrat 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
BFWD EUR 03APR24	0.01
Government Of Thailand 4.875% 22-jun-2029	0.01
BFWD EUR 09APR24	0.01
Engie Sa. 4.25% 06-mar-2044	0.01
Fnm 30Yr Pool#by8612 5.500% 01-sep-2053	0.01
Banco De Sabadell, S.a. 4.0% 15-jan-2030	0.01
Charter Communications Operating, Llc 2.25% 15-jan-2029	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
Erac Usa Finance Llc 3.8% 01-nov-2025	0.01
OIS SONIA /3.812% GBP0629	0.01
IRS EURI/2.72 EUR0429	0.01
Nova Kreditna Banka Maribor D.d. 4.75% 03-apr-2028	0.01
IRS TIIE/8.4845 MXN0629	0.01
Government Of Romania 2.0% 28-jan-2032	0.01
Sk Hynix Inc. 6.5% 17-jan-2033	0.01
Fnm 30Yr Pool#ma4618 4.000% 01-apr-2052	0.01
OIS ESTR /3.015% EUR0928	0.01
OIS SOFR /4.25% USD0327	0.01
Government Of Malaysia 4.065% 15-jun-2050	0.01
OIS SOFR /3.906% USD0929	0.01
Fhlmc Remic Series K-514 @na @na	0.01
Niagara Mohawk Power Corporation 5.783% 16-sep-2052	0.01
IRS EURI/2.09 EUR0354	0.01
IRS EURI/1.91 EUR0349	0.01
Fnm 30Yr Pool#cb7426 6.500% 01-nov-2053	0.01
American Express Company 5.625% 28-jul-2034	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
Georgia Power Company 5.125% 15-may-2052	0.01
Gnma II 30Yr Pool#784101 3.500% 20-aug-2044	0.01
Government Of Switzerland 1.5% 30-apr-2042	0.01
Mondelez International, Inc. 0.75% 17-mar-2033	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
Government Of Mexico 6.0% 07-may-2036	0.01
Government Of Poland 6.0% 25-oct-2033	0.01
BFWD USD 10APR24	0.01
Meta Platforms, Inc. 5.75% 15-may-2063	0.01
Fnm 5-7Yr Pool#bz0594 4.260% 01-mar-2029	0.01
Eversource Energy 4.75% 15-may-2026	0.01
Government Of New Zealand 2.75% 15-apr-2025	0.01

Asset name	% of fund net assets
Centene Corporation 2.5% 01-mar-2031	0.01
Metropolitan Life Global Funding I 4.125% 02-sep-2025	0.01
Government Of Indonesia 5.125% 15-apr-2027	0.01
Veralto Corporation 5.45% 18-sep-2033	0.01
Commonwealth Bank Of Australia Fnm 01-nov-2028	0.01
IRS BBR /3.94 AUD0327	0.01
Fnm 5-7Yr Pool#bz0082 5.280% 01-jan-2029	0.01
General Motors Financial Company, Inc. 0.6% 20-may-2027	0.01
Gnma II 30Yr Pool#ma7051 2.000% 20-dec-2050	0.01
Metropolitan Life Global Funding I 1.75% 25-may-2025	0.01
OIS REPO_C/3.312% CAD0929	0.01
Fnm 5-7Yr Pool#bz0281 4.910% 01-jan-2029	0.01
Fnm 5-7Yr Pool#bz0037 4.920% 01-dec-2028	0.01
Retail Opportunity Investments Partnership, Lp 4.0% 15-dec-2024	0.01
Prologis Targeted Us Logistics Fund Lp 5.5% 01-apr-2034	0.01
Citizens Financial Group, Inc. 5.841% 23-jan-2030	0.01
IRS NIBO/3.91 NOK0334	0.01
Unum Group 4.125% 15-jun-2051	0.01
Government Of Poland 5.5% 18-mar-2054	0.01
Fnm 5-7Yr Pool#bz0294 4.570% 01-jan-2029	0.01
IRS EURI/2.66 EURO444	0.01
IRS EURI/3.1375 EUR0928	0.01
Erac Usa Finance Llc 5.0% 15-feb-2029	0.01
Blackstone Property Partners Europe Holdings Sarl 1.0% 04-may-2028	0.01
Banco Santander, S.a. 3.49% 28-may-2030	0.01
Fnm 30Yr Pool#bm5010 3.500% 01-feb-2048	0.01
Danske Bank A/s 4.625% 13-apr-2027	0.01
Chubb Ina Holdings, Inc. 1.4% 15-jun-2031	0.01
IRS EURI/2.72 EUR0329	0.01
Swap Maturing 24/11/2026 (WPAC40)	0.01
Bpce S.a. 4.75% 14-jun-2034	0.01
Abbvie Inc. 4.05% 21-nov-2039	0.01
Lennar Corporation 5.0% 15-jun-2027	0.01
Government National Mortgage Association @na @na	0.01
Fnm 5-7Yr Pool#bz0283 4.480% 01-feb-2029	0.01
Government Of Czech Republic 1.75% 23-jun-2032	0.01
Province Of British Columbia 2.95% 18-jun-2050	0.01
Charter Communications Operating, Llc 3.9% 01-jun-2052	0.01
Eli Lilly And Company 5.0% 09-feb-2054	0.01
Banque Federative Du Credit Mutuel Societe Anonyme 4.75% 10-nov-2031	0.01
National Grid Plc 3.245% 30-mar-2034	0.01
Bnp Paribas S.a. 4.75% 13-nov-2032	0.01
OIS REPO_C/3.56% CAD0334	0.01
Greensaif Pipelines Bidco Sarl 6.129% 23-feb-2038	0.01
Amgen Inc. 5.6% 02-mar-2043	0.01
Government Of Peru 2.783% 23-jan-2031	0.01
Anheuser-busch Inbev Worldwide, Inc. 4.35% 01-jun-2040	0.01
USC USCPI /2.6312 USD0933	0.01
Suzano Austria Gmbh 3.75% 15-jan-2031	0.01
Daimler Trucks Finance North America Llc 5.0% 15-jan-2027	0.01
BFWD EUR 05APR24	0.01
Territory Of Bermuda 5.0% 15-jul-2032	0.01
IRS EURI/2.53 EUR0250	0.01
NDIRS CLIC/5.106 CLP0634	0.01
FNMA REMICS 3% 09/47	0.01
Banque Federative Du Credit Mutuel Societe Anonyme 3.75% 01-feb-2033	0.00
Celanese Us Holdings Llc 6.7% 15-nov-2033	0.00
IRS TIIE/8.2243 MXN0928	0.00
T-mobile Usa, Inc. 3.0% 15-feb-2041	0.00
Banco Santander, S.a. 3.75% 09-jan-2034	0.00
Government Of Chile 2.55% 27-jul-2033	0.00
USC USCPI /2.65 USD0933	0.00
OIS ESTR /3.1% EUR0928	0.00
IRS EURI/3.133 EUR0928	0.00

Asset name	% of fund net assets
Ck Hutchison International (22) Ltd. 4.75% 21-apr-2028	0.00
Government Of Chile 3.1% 22-jan-2061	0.00
Virginia Electric & Power Co. 5.3% 15-aug-2033	0.00
IRS EURI/2.72 EURO336	0.00
HIC HICPXT/2.4585 EURO725	0.00
Government Of Peru 5.94% 12-feb-2029	0.00
Oracle Corporation 5.8% 10-nov-2025	0.00
Booking Holdings Inc. 4.0% 01-mar-2044	0.00
Hsbc Holdings Plc 6.5% 15-sep-2037	0.00
Southern California Edison Company 4.125% 01-mar-2048	0.00
Government Of Romania 6.625% 17-feb-2028	0.00
IRS EURI/2.34 EURO354	0.00
Government Of China 2.6% 01-sep-2032	0.00
National Gas Transmission Plc 1.125% 14-jan-2033	0.00
Fhlmc Remic Series K-510 @na @na	0.00
Fnma Tba 15yr 3.5% April Delivery	0.00
HIC HICPXT/2.478 EURO228	0.00
IRS BBR /4.625 NZD1233	0.00
Posco 5.75% 17-jan-2028	0.00
Pt Freeport Indonesia 6.2% 14-apr-2052	0.00
HIC HICPXT/2.448 EURO233	0.00
Abbvie Inc. 5.05% 15-mar-2034	0.00
Home Depot, Inc. 3.25% 15-apr-2032	0.00
Government Of Mexico 6.338% 04-may-2053	0.00
Warnermedia Holdings, Inc. 5.141% 15-mar-2052	0.00
Aercap Ireland Capital Dac 1.65% 29-oct-2024	0.00
HIC HICPXT/2.405 EURO228	0.00
Province Of Alberta 3.1% 01-jun-2050	0.00
Fhlmc 30yr Pool#sd8401 5.500% 01-feb-2054	0.00
Crown Castle Inc. 5.1% 01-may-2033	0.00
OIS CDI /10.24% BRL0129	0.00
Meta Platforms, Inc. 3.85% 15-aug-2032	0.00
Warnermedia Holdings, Inc. 4.054% 15-mar-2029	0.00
Aon North America, Inc. 5.75% 01-mar-2054	0.00
IRS TIIE/8.5155 MXN0634	0.00
Swap Maturing 15/03/2026 (NBNZ40)	0.00
Fhlmc Remic Series K-753 4.4% 25-oct-2030	0.00
Cisco Systems, Inc. 5.3% 26-feb-2054	0.00
Government Of Australia 2.75% 21-may-2041	0.00
E.on Se 3.75% 15-jan-2036	0.00
Ing Groep N.v. 5.335% 19-mar-2030	0.00
Cooperatieve Rabobank U.a. 5.564% 28-feb-2029	0.00
OIS CDI /10.26% BRL0129	0.00
Government Of Hungary 5.25% 16-jun-2029	0.00
Government Of Romania 7.625% 17-jan-2053	0.00
Inversiones Cmpc S.a. 6.125% 26-feb-2034	0.00
Kbc Group Nv 5.796% 19-jan-2029	0.00
Aercap Ireland Capital Dac 3.0% 29-oct-2028	0.00
AFFIRM ASSET 1.17% 11/26	0.00
Gnma Ii 30yr Pool#ma2223 3.500% 20-sep-2044	0.00
Axa Sa 1.375% 07-oct-2041	0.00
American Water Capital Corp. 3.45% 01-may-2050	0.00
Government Of Germany 2.5% 15-aug-2054	0.00
USC USCPI /2.63 USD0933	0.00
Sk Hynix Inc. 5.5% 16-jan-2029	0.00
Government Of Indonesia 5.65% 11-jan-2053	0.00
Credit Agricole S.a. 4.0% 10-jan-2033	0.00
BFWD EUR 03APR24	0.00
Ooredoo International Finance Ltd. 2.625% 08-apr-2031	0.00
Bon Secours Mercy Health, Inc. 2.095% 01-jun-2031	0.00
Galaxy Pipeline Assets Bidco Limited 2.16% 31-mar-2034	0.00
HIC HICPXT/2.421 EURO728	0.00
Coca-cola Company 0.375% 15-mar-2033	0.00
Mfb Magyar Fejlesztési Bank Zartkoruen Mukodo	0.00
Reszvenytarsasag 6.5% 29-jun-2028	0.00
Southern California Edison Company 5.95% 01-nov-2032	0.00
Orsted A/s 2.875% 14-jun-2033	0.00
Government Of Romania 4.75% 11-oct-2034	0.00
Government Of Romania 6.7% 25-feb-2032	0.00

Asset name	% of fund net assets
Blackrock Funding, Inc. 5.25% 14-mar-2054	0.00
Comcast Corporation 5.25% 07-nov-2025	0.00
Government Of Romania 8.25% 29-sep-2032	0.00
IRS EURI/3.2137 EURO928	0.00
IRS BBR /4.5937 AUD0934	0.00
Fhlmc 30yr Pool#rj0203 6.500% 01-nov-2053	0.00
Government Of Switzerland 0.5% 24-may-2055	0.00
Charter Communications Operating, Llc 3.5% 01-jun-2041	0.00
Government Of The Netherlands 0.0% 15-jan-2052	0.00
T-mobile Usa, Inc. 5.5% 15-jan-2055	0.00
Galaxy Pipeline Assets Bidco Limited 2.94% 30-sep-2040	0.00
Government Of Czech Republic 2.5% 25-aug-2028	0.00
Cooperative Rabobank U.a. 3.758% 06-apr-2033	0.00
HIC HICPXT/2.55 EURO627	0.00
Government Of Thailand 2.75% 17-jun-2052	0.00
IRS EURI/3 EURO130	0.00
OIS SONIA /3.718% GBP0634	0.00
Swap Maturing 18/08/2025 (CBAN90)	0.00
HIC HICPXT/2.55 EURO627	0.00
HIC HICPXT/2.55 EURO627	0.00
IRS BBR /4.6562 NZD0634	0.00
Government Of Mexico 6.4% 07-may-2054	0.00
HIC HICPXT/2.38 EURO233	0.00
Broadcom Inc. 4.3% 15-nov-2032	0.00
Government Of Hungary 6.75% 25-sep-2052	0.00
BFWD EUR 09APR24	0.00
IRS TIIE/9.7295 MXN1233	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
Government Of Singapore 1.875% 01-oct-2051	0.00
Government Of Mexico 6.35% 09-feb-2035	0.00
Fnma 40yr Pool#bf0219 3.500% 01-sep-2057	0.00
IRS EURI/2.63 EURI234	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
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
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
Jpmorgan Chase & Co. 5.336% 23-jan-2035	0.00
IRS BBR /4.25 AUD0934	0.00
USC USCPI /2.605 USD0928	0.00
OIS SONIA /3.531% GBP0634	0.00
Heathrow Funding Ltd. 1.125% 08-oct-2030	0.00
IRS NIBO/3.9375 NOK0329	0.00
Chesapeake Funding Ii Series 2021-1 0.47% 15-apr-2033	0.00
USC USCPI /2.615 USD0928	0.00
Government Of Hungary 4.75% 24-nov-2032	0.00
Government Of Czech Republic 2.0% 13-oct-2033	0.00
Government Of Hungary 5.0% 22-feb-2027	0.00
IRS NIBO/3.5625 NOK0929	0.00
HIC HICPXT/2.478 EURO228	0.00
IRS EURI/2.66 EURO230	0.00
HIC HICPXT/2.5287 EURO633	0.00
OIS REPO_C/3.406% CAD0934	0.00
Verizon Communications Inc. 2.987% 30-oct-2056	0.00
IRS BBR /3.8437 AUD0929	0.00
CAN 10YR BOND 06/19/2024	0.00
OIS SOFR /3.812% USD0934	0.00
HIC HICPXT/2.5287 EURO633	0.00
HIC HICPXT/2.5287 EURO633	0.00

Asset name	% of fund net assets
Bristol-myers Squibb Company 5.5% 22-feb-2044	0.00
Oracle Corporation 3.6% 01-apr-2050	0.00
Government Of Thailand 4.0% 17-jun-2055	0.00
IRS NIBO/3.6875 NOK0634	0.00
IRS EURI/3.25 EURO931	0.00
Government Of Panama 3.16% 23-jan-2030	0.00
Credit Acceptance Auto Loan Trust 2021-3 1.0% 15-may-2030	0.00
Fhlmc 30yr Pool#sd7513 3.500% 01-apr-2050	0.00
Broadcom Inc. 4.15% 15-apr-2032	0.00
IRS EURI/2.63 EURO645	0.00
Empresa Nacional De Telecomunicaciones S.a. 3.05% 14-sep-2032	0.00
OIS SONIA /3.5% GBP0629	0.00
IRS EURI/3.03 EURO428	0.00
Government Of Finland 0.125% 15-apr-2052	0.00
Government Of United Kingdom 4.25% 07-mar-2036	0.00
OIS REPO_C/3.343% CAD0934	0.00
OIS SOFR /3.687% USD0629	0.00
Intercontinental Exchange, Inc. 3.0% 15-jun-2050	0.00
IRS EURI/3 EURO932	0.00
Government Of United Kingdom 4.75% 07-dec-2038	0.00
USC USCPI /2.595 USD0928	0.00
IRS TIIE/8.325 MXN0334	0.00
Public Service Electric And Gas Company 2.25% 15-sep-2026	0.00
Government Of The United States Of America 0.0% 02-may-2024	0.00
Danske Bank A/s 4.625% 14-may-2034	0.00
Government Of United Kingdom 4.25% 07-sep-2039	0.00
IRS TIIE/8.9 MXN1228	0.00
Government Of Romania 4.85% 25-jul-2029	0.00
OIS REPO_C/3% CAD0929	0.00
Government Of United Kingdom 4.5% 07-dec-2042	0.00
Intel Corporation 5.7% 10-feb-2053	0.00
IRS EURI/2.5312 EURO929	0.00
Danske Bank A/s 4.125% 10-jan-2031	0.00
Government Of United Kingdom 1.25% 22-oct-2041	0.00
Home Depot, Inc. 4.5% 15-sep-2032	0.00
IRS EURI/2.63 EURO532	0.00
Tyson Foods, Inc. 5.4% 15-mar-2029	0.00
USC USCPI /2.635 USD0933	0.00
Georgia Power Company 4.95% 17-may-2033	0.00
Government Of United Kingdom 3.5% 22-jan-2045	0.00
IRS STIB/2.4687 SEK0629	0.00
S&p Global Inc. 2.9% 01-mar-2032	0.00
IRS EURI/2.5625 EURO934	0.00
BFWD EUR 08APR24	0.00
HIC HICPXT/2.403 EURO228	0.00
Government Of United Kingdom 4.25% 07-dec-2040	0.00
BFWD EUR 10APR24	0.00
IRS EURI/2.4375 EURO629	0.00
Government Of United Kingdom 3.25% 22-jan-2044	0.00
IRS EURI/2.66 EURO231	0.00
HIC HICPXT/2.53 EURO628	0.00
IRS STIB/2.4062 SEK0629	0.00
Volkswagen Financial Services Nv 1.375% 14-sep-2028	0.00
HIC HICPXT/2.53 EURO628	0.00
HIC HICPXT/2.53 EURO628	0.00
Autozone, Inc. 6.25% 01-nov-2028	0.00
Co-entreprise De Transport D'electricitesociete Anonyme 1.5% 29-jul-2028	0.00
Itc Holdings Corp. 4.95% 22-sep-2027	0.00
Intel Corporation 4.6% 25-mar-2040	0.00
IRS EURI/2.72 EURI0127	0.00
Government Of Bulgaria 4.5% 27-jan-2033	0.00
Boston Scientific Corporation 0.625% 01-dec-2027	0.00
BHG 0.9% 10/34	0.00
HIC HICPXT/2.65 EURO625	0.00

Asset name	% of fund net assets
BNZ RDA 180 Day OCR +20bps	0.00
BNZ RDA 90 Day OCR +10bps	0.00
Government Of Malaysia 4.457% 31-mar-2053	0.00
HIC HICPXT/2.65 EURO625	0.00
HIC HICPXT/2.65 EURO625	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
IRS EURI/1.5337 EUR0727	0.00
IRS EURI/3.16 EURO628	0.00
USC USCP1 /2.605 USD0928	0.00
IRS EURI/3.53 EUR0227	0.00
Fnma 30yr Pool#ca7057 3.500% 01-sep-2050	0.00
IRS EURI/2.59 EUR0329	0.00
IRS EURI/2.59 EUR0733	0.00
IRS EURI/2.66 EUR0343	0.00
Verizon Communications Inc. 2.65% 20-nov-2040	0.00
Unitedhealth Group Incorporated 3.05% 15-may-2041	0.00
IRS EURI/2.75 EUR0729	0.00
OIS TONAR /0.56% JPY0329	0.00
OIS ESTR /3.25% EURO826	0.00
IRS EURI/3.129 EUR0730	0.00
OIS TONAR /0.94% JPY0334	0.00
Intel Corporation 2.8% 12-aug-2041	0.00
IRS EURI/2.53 EUR1047	0.00
IRS EURI/2.72 EUR0132	0.00
Verizon Communications Inc. 2.875% 20-nov-2050	0.00
OIS TONAR /1.093% JPY0634	0.00
Verizon Communications Inc. 3.0% 20-nov-2060	0.00
Jpmorgan Chase & Co. 1.953% 04-feb-2032	0.00
Bank Of America Corporation 6.204% 10-nov-2028	0.00
OIS TONAR /0.28% JPY0326	0.00
Intel Corporation 4.8% 01-oct-2041	0.00
Government Of Slovakia 3.625% 16-jan-2029	0.00
OIS TONAR /0.718% JPY0929	0.00
Goldman Sachs Group, Inc. 3.102% 24-feb-2033	0.00
Government National Mortgage Association @na @na	0.00
IRS EURI/2.63 EUR0334	0.00
Intel Corporation 4.25% 15-dec-2042	0.00
SOP C SWP 0.041 GBP0325	0.00
SOP C SWP 0.041 GBP0325	0.00
SOP C SWP 0.041 GBP0325	0.00
Verizon Communications Inc. 2.85% 03-sep-2041	0.00
CDI iTraxx Jun28	0.00
Southern California Edison Company 5.95% 01-feb-2038	0.00
Government Of The United States Of America 4.5% 15-feb-2036	0.00
THREE-MONTH 06/14/2024	0.00
Government Of The United States Of America 4.75% 15-feb-2037	0.00
THREE-MONTH 06/14/2024	0.00
ASB - Cash at Call	0.00
3 MONTH EURO 12/16/2024	0.00
THREE MONTH 06/14/2024	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
THREE MONTH 06/14/2024	0.00
3 MONTH EURO 12/16/2024	0.00
THREE-MONTH 06/14/2024	0.00
Swap Maturing 29/11/2028 (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
IRS EURI/2.63 EUR0334	0.00
Swap Maturing 30/06/2030 (WPAC40)	0.00
OIS TONAR /0.718% JPY0929	0.00
OIS TONAR /0.28% JPY0326	0.00
OIS TONAR /1.093% JPY0634	0.00
IRS EURI/1.5337 EUR0727	0.00

Asset name	% of fund net assets
OIS TONAR /0.94% JPY0334	0.00
IRS EURI/2.53 EUR1047	0.00
IRS EURI/2.72 EUR0132	0.00
OIS ESTR /3.25% EURO826	0.00
Swap Maturing 17/11/2028 (WPAC40)	0.00
IRS EURI/2.59 EUR0733	0.00
IRS EURI/2.59 EUR0329	0.00
OIS TONAR /0.56% JPY0329	0.00
IRS EURI/2.66 EUR0343	0.00
IRS EURI/2.75 EUR0729	0.00
USC USCP1 /2.605 USD0928	0.00
IRS EURI/3.129 EUR0730	0.00
Swap Maturing 05/06/2026 (WPAC40)	0.00
IRS EURI/2.72 EUR0127	0.00
HIC HICPXT/2.53 EURO628	0.00
HIC HICPXT/2.53 EURO628	0.00
Swap Maturing 30/06/2030 (WPAC40)	0.00
IRS EURI/3.53 EUR0227	0.00
HIC HICPXT/2.53 EURO628	0.00
IRS EURI/3.16 EURO628	0.00
IRS STIB/2.4062 SEK0629	0.00
IRS EURI/2.4375 EUR0629	0.00
HIC HICPXT/2.403 EUR0228	0.00
IRS EURI/2.66 EUR0231	0.00
HIC HICPXT/2.65 EURO625	0.00
HIC HICPXT/2.65 EURO625	0.00
Swap Maturing 30/04/2024 (WPAC40)	0.00
HIC HICPXT/2.65 EURO625	0.00
IRS EURI/2.5625 EUR0934	0.00
Swap Maturing 15/02/2028 (WPAC40)	0.00
IRS EURI/2.5312 EUR0929	0.00
IRS EURI/2.63 EUR0532	0.00
USC USCP1 /2.635 USD0933	0.00
OIS REPO_C/3% CAD0929	0.00
IRS STIB/2.4687 SEK0629	0.00
IRS TIIE/8.9 MXN1228	0.00
Swap Maturing 21/02/2025 (CBA)	0.00
USC USCP1 /2.595 USD0928	0.00
OIS REPO_C/3.343% CAD0934	0.00
HIC HICPXT/2.478 EUR0228	0.00
IRS TIIE/8.325 MXN0334	0.00
OIS SOFR /3.687% USD0629	0.00
OIS SONIA /3.5% GBP0629	0.00
IRS NIBO/3.6875 NOK0634	0.00
IRS EURI/2.63 EUR0645	0.00
IRS BBR /3.8437 AUD0929	0.00
Umbs Tba 30yr 2.5% April Delivery	0.00
OIS SOFR /3.812% USD0934	0.00
HIC HICPXT/2.55 EURO627	0.00
HIC HICPXT/2.55 EURO627	0.00
USC USCP1 /2.615 USD0928	0.00
OIS REPO_C/3.406% CAD0934	0.00
IRS EURI/2.66 EUR0230	0.00
Swap Maturing 09/09/2024 (WPAC40)	0.00
HIC HICPXT/2.55 EURO627	0.00
IRS EURI/3.03 EURO428	0.00
Swap Maturing 21/02/2025 (CBA)	0.00
USC USCP1 /2.605 USD0928	0.00
IRS EURI/3 EUR0932	0.00
IRS TIIE/9.7295 MXN1233	0.00
IRS NIBO/3.5625 NOK0929	0.00
OIS SONIA /3.531% GBP0634	0.00
IRS BBR /4.25 AUD0934	0.00
Swap Maturing 16/11/2033 (WPAC40)	0.00
IRS EURI/2.63 EUR1230	0.00
IRS EURI/2.63 EUR1234	0.00
IRS BBR /4.6562 NZD0634	0.00
HIC HICPXT/2.5287 EUR0633	0.00
HIC HICPXT/2.5287 EUR0633	0.00

Asset name	% of fund net assets
IRS BBR /3.9687 AUD0929	0.00
HIC HICPXT/2.5287 EURO633	0.00
IRS NIBO/3.9375 NOK0329	0.00
IRS EURI/3.25 EUR0931	0.00
OIS SONIA /3.718% GBP0634	0.00
HIC HICPXT/2.38 EUR0233	0.00
Swap Maturing 21/11/2030 (CBAANZ)	0.00
IRS BBR /4.5937 AUD0934	0.00
Swap Maturing 21/02/2025 (WPAC40)	0.00
IRS EURI/3 EUR0130	0.00
HIC HICPXT/2.478 EUR0228	0.00
HIC HICPXT/2.405 EUR0228	0.00
HIC HICPXT/2.4585 EUR0725	0.00
OIS ESTR /3.1% EUR0928	0.00
USC USCP1 /2.63 USD0933	0.00
OIS CDI /10.26% BRL0129	0.00
IRS BBR /4.625 NZD1233	0.00
IRS TIIE/8.5155 MXN0634	0.00
HIC HICPXT/2.421 EUR0728	0.00
OIS CDI /10.24% BRL0129	0.00
IRS EURI/2.34 EUR0354	0.00
IRS EURI/3.2137 EUR0928	0.00
IRS EURI/2.72 EUR0336	0.00
NDIRS CLIC/5.106 CLP0634	-0.01
USC USCP1 /2.65 USD0933	-0.01
HIC HICPXT/2.448 EUR0233	-0.01
IRS EURI/2.72 EUR0329	-0.01
USC USCP1 /2.6312 USD0933	-0.01
IRS EURI/2.66 EUR0444	-0.01
IRS NIBO/3.91 NOK0334	-0.01
OIS REPO_C/3.56% CAD0334	-0.01
IRS EURI/2.53 EUR0250	-0.01
IRS TIIE/8.2243 MXN0928	-0.01
OIS REPO_C/3.312% CAD0929	-0.01
OIS ESTR /3.015% EUR0928	-0.01
Umbs Tba 30yr 4% April Delivery	-0.01
BFWD USD 15APR24	-0.01
IRS BBR /3.94 AUD0327	-0.01
IRS EURI/1.91 EUR0349	-0.01
OIS ESTR /3.02% EUR0928	-0.01
OIS SOFR /4.25% USD0327	-0.01
IRS EURI/3.133 EUR0928	-0.01
OIS SOFR /3.906% USD0929	-0.01
IRS TIIE/8.4845 MXN0629	-0.01
IRS EURI/2.72 EUR0429	-0.01
OIS SONIA /3.812% GBP0629	-0.01
IRS EURI/2.09 EUR0354	-0.01
IRS EURI/2.44 EUR0654	-0.01
BFWD USD 15APR24	-0.01
IRS EURI/3.1375 EUR0928	-0.01
IRS BBR /4.5625 NZD0629	-0.01
IRS EURI/2.72 EUR0629	-0.01
HIC HICPXT/2.48 EUR0733	-0.01
IRS EURI/2.78 EUR0339	-0.01
HIC HICPXT/2.395 EUR0233	-0.01
HIC HICPXT/2.448 EUR0233	-0.01
IRS TIIE/8.495 MXN0634	-0.01
HIC HICPXT/2.415 EUR0727	-0.01
OIS ESTR /2.5% EUR0233	-0.01
IRS EURI/2.63 EUR0334	-0.01
OIS SOFR /3.34% USD0354	-0.01
BFWD EUR 03APR24	-0.01
IRS EURI/2.53 EUR0250	-0.01
BFWD JPY 09APR24	-0.01
OIS SOFR /4.34% USD0326	-0.01
OIS SONIA /4.03% GBP0129	-0.01
IRS EURI/2.72 EUR0334	-0.01
Swap Maturing 23/05/2024 (WPAC40)	-0.01
TBA UMBS SINGLE FAMILY 7%	-0.01

Asset name	% of fund net assets
KOREA 10YR BND 06/18/2024	-0.01
BFWD EUR 09APR24	-0.01
BFWD JPY 15APR24	-0.01
IRS EURI/2.34 EURO344	-0.01
OIS ESTR /2.53% EURO233	-0.01
BFWD EUR 03APR24	-0.01
IRS EURI/2.69 EURO628	-0.02
BFWD USD 15APR24	-0.02
BFWD GBP 09APR24	-0.02
IRS EURI/2.63 EURO628	-0.02
OIS SONIA /3.78% GBP0334	-0.02
OIS ESTR /2.53% EURO848	-0.02
BFWD JPY 09APR24	-0.02
BFWD JPY 09APR24	-0.02
BFWD EUR 03APR24	-0.02
BFWD USD 15APR24	-0.02
IRS STIB/2.66 SEK0329	-0.02
BFWD EUR 09APR24	-0.02
Swap Maturing 07/08/2028 (WPAC40)	-0.02
IRS NIBO/3.78 NOK0329	-0.03
Government National Mortgage Association @na @na	-0.03
EURO-BTP 06/06/2024	-0.03
Umbs Tba 30yr 5% April Delivery	-0.03
IRS BBR /4.41 NZD0634	-0.03
EURO-BUXL 30Y 06/06/2024	-0.03
TBA UMBS SINGLE 6.5%	-0.04
BFWD EUR 04APR24	-0.04
TBA GNMA2 SINGLE 2.5%	-0.04
BFWD EUR 04APR24	-0.04
Umbs Tba 30yr 3% April Delivery	-0.04
BFWD EUR 03APR24	-0.05
BFWD EUR 04APR24	-0.05
SHORT EURO-BTP 06/06/2024	-0.05
Swap Maturing 02/07/2025 (BNZW40)	-0.05
BFWD GBP 09APR24	-0.06
Umbs Tba 30yr 5.5% April Delivery	-0.06
US 10YR NOTE 06/18/2024	-0.06
EURO-OAT 06/06/2024	-0.09
AUST 10Y BOND 06/17/2024	-0.18
EURO-BOBL 06/06/2024	-0.21
3 MONTH SOFR 06/18/2024	-0.29
US ULTRA BOND 06/18/2024	-0.29
LONG GILT 06/26/2024	-0.32
EURO-BUND 06/06/2024	-0.53
JPN 10Y 06/13/2024	-0.58
US 10YR ULTRA 06/18/2024	-0.61
Cash and cash equivalents	8.97