

# Full Portfolio Holdings



|                           |                         |
|---------------------------|-------------------------|
| Offer name                | Westpac Active Series   |
| Fund name                 | Income Strategies Trust |
| Period disclosure applies | 30/09/2024              |

|              |          |
|--------------|----------|
| 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 12/31/2024           | 1.74                 | CENNZ 5.82% 11/04/2028                                      | 0.32                 | Government Of Norway 1.75% 17-feb-2027                        | 0.22                 |
| US 5YR NOTE 12/31/2024           | 1.52                 | TPNZ 4.627% 16/09/2027                                      | 0.32                 | FPQC 2023-1 B NFIXIBID +155bps 15/04/2030                     | 0.22                 |
| Housing NZ 2.183% 24/04/2030     | 1.50                 | PIFAU 2.36% 06/08/2030                                      | 0.31                 | Government Of The United States Of America 4.875% 31-oct-2028 | 0.22                 |
| Housing NZ 1.534% 10/09/2035     | 1.37                 | MCYNZ 1.56% 14/09/2027                                      | 0.31                 | Government Of China 2.55% 15-oct-2028                         | 0.22                 |
| EURO-SCHATZ 12/06/2024           | 1.23                 | KPGNZ 6.24% 27/09/2029                                      | 0.30                 | AIA 6.482% 16/11/2033                                         | 0.22                 |
| ASB Bank 5.928% 16/11/2026       | 1.09                 | TPNZ 1.52% 04/08/2026                                       | 0.30                 | FPQC 2023-2 A NFIXIBID +145bps 15/08/2030                     | 0.22                 |
| Westpac 3.696% 16/02/27          | 1.03                 | MTFNZ NFIXIBID + 1.60 16/09/2030 - A                        | 0.29                 | AIANZ NFIX3FRA + 85 17/04/2026                                | 0.21                 |
| BNZ 4.985% 07/06/2027            | 1.02                 | AIANZ 6.22% 02/11/2029                                      | 0.28                 | Government Of Japan 0.1% 20-sep-2027                          | 0.20                 |
| KiwiBank 6.254% 19/10/2028       | 1.01                 | TRGROP 3.532% 10/02/2026                                    | 0.27                 | GENEPO 5% 03/04/2025                                          | 0.20                 |
| BNZ 5.872% 01/09/2028            | 1.00                 | CNU 2.51% 02/12/2030                                        | 0.27                 | PFINZ 4.59% 28/11/2024                                        | 0.20                 |
| KBN 1.25% 02/07/2030             | 0.97                 | BOC Call Account                                            | 0.27                 | RESNZ 2023-1 A                                                | 0.20                 |
| CCB FRN 02/11/26                 | 0.88                 | UDC Endeavour ABS Trust                                     | 0.27                 | SPKX 5.21% 18/09/2029                                         | 0.20                 |
| Housing NZ 3.42% 18/10/2028      | 0.87                 | AIRNZ 6.61% 27/04/2028                                      | 0.27                 | PFINZ 4.25% 01/10/2025                                        | 0.20                 |
| Transpower NZ 1.735% 04/09/2025  | 0.86                 | ARGNZ 2.2% 27/10/2027                                       | 0.27                 | BLUNZ 2022-2 AIL                                              | 0.20                 |
| BZLNZ 5.536% 25/05/2028          | 0.82                 | CFHB 5.701% 27/07/2028                                      | 0.27                 | MTFNZ N24 Mtge A                                              | 0.20                 |
| US LONG 12/19/2024               | 0.81                 | Government Of The United States Of America 5.0% 31-oct-2025 | 0.27                 | TOYOTA 4.844% 30/09/2031                                      | 0.20                 |
| ANZNZ 5.22% 16/02/2028           | 0.80                 | GMTNZ 2.559% 04/09/2030                                     | 0.26                 | EURO-BOBL 12/06/2024                                          | 0.19                 |
| ASBBNK 5.524% 21/06/2027         | 0.76                 | Government Of Japan 0.0% 18-nov-2024                        | 0.26                 | Government Of Indonesia 7.0% 15-feb-2033                      | 0.19                 |
| Housing NZ 2.247% 05/10/2026     | 0.75                 | TOYOTA 5.697% 23/04/2029                                    | 0.26                 | BNZ RDA 185 Day OCR +55bps                                    | 0.18                 |
| WBC 4.337% 24/09/2029            | 0.75                 | FPQC 2023-1 B NFIXIBID +345bps 15/04/2030                   | 0.26                 | FCGNZ 4.15% 14/11/2025                                        | 0.18                 |
| WSTP 1.439% 02/24/26             | 0.74                 | AIANZ 5.45% 15/11/2030                                      | 0.26                 | Government Of New Zealand 2.5% 20-sep-2035                    | 0.18                 |
| KIWI 5.737% 19/10/2027           | 0.72                 | SBB 4.32% 18/03/2027                                        | 0.26                 | Government Of Japan 0.1% 20-dec-2026                          | 0.18                 |
| KIWI 2.635% 05/10/2026           | 0.60                 | IPLNZ 2.4% 31/08/2027                                       | 0.26                 | TPNZ NFIX3FRA + 37 14/09/2026                                 | 0.17                 |
| BNZ 1.884% 08/06/2026            | 0.60                 | UDC Endeavour ABS Trust                                     | 0.26                 | TPNZ % 09/06/2025                                             | 0.17                 |
| BZLNZ NFIX3FRA + 73 23/11/2026   | 0.60                 | KPGNZ 4.06% 12/11/2025                                      | 0.26                 | Government Of Japan 2.3% 20-mar-2040                          | 0.17                 |
| ICBCAS NFIX3FRA + 110 26/05/2025 | 0.59                 | Housing NZ 3.36% 12/06/2025                                 | 0.26                 | Harmoney 2023-1 A1 NFIXIBID +165bps 16/03/2032                | 0.17                 |
| BCHINA NFIX3FRA + 115 15/05/2026 | 0.59                 | FPQC 2021-4 A NFIXIBID +95bps 15/08/2030                    | 0.26                 | MERINZ 5.91% 20/09/2028                                       | 0.16                 |
| LNZCC 2018-1 A 22/06/2036        | 0.54                 | GENEPO 4.17% 14/03/2028                                     | 0.26                 | AIANZ 5.29% 17/11/2028                                        | 0.16                 |
| SBB 6.14% 07/03/2029             | 0.54                 | MERINZ 4.21% 27/06/2025                                     | 0.25                 | Government Of New Zealand 4.5% 15-apr-2027                    | 0.16                 |
| RABO 5.31% 05/04/2029            | 0.53                 | ARGNZ 4% 27/03/2026                                         | 0.25                 | Government Of The United States Of America 1.5% 15-aug-2026   | 0.16                 |
| ICBCAS FRN 02/06/2026            | 0.53                 | GMB 3.656% 20/12/2027                                       | 0.25                 | Government Of Mexico 8.0% 31-jul-2053                         | 0.16                 |
| POTNZ 3.552% 24/11/2028          | 0.51                 | AVANZ NFIXIBID + 240 15/12/2031                             | 0.25                 | Government Of Japan 0.4% 20-dec-2049                          | 0.16                 |
| ASBBNK 1.646% 04/05/2026         | 0.50                 | PLNZ 4% 25/02/2027                                          | 0.25                 | Government Of The United States Of America 3.75% 31-aug-2026  | 0.16                 |
| BOC Call Account                 | 0.47                 | PCT 5.25% 05/09/2028                                        | 0.25                 | ICBCAS Term Deposit 6.35% 10/01/2024 10/10/2024               | 0.16                 |
| POTNZ 1.02% 29/09/2025           | 0.47                 | Rabobank FRN 05/04/2027                                     | 0.25                 | ICBCAS Term Deposit 6.35% 05/02/2024 05/11/2024               | 0.16                 |
| ICBCAS 5.784% 09/04/2029         | 0.45                 | MCYNZ 2.16% 29/09/2026                                      | 0.25                 | ICBCAS Term Deposit 6.55% 29/02/2024 28/02/2025               | 0.16                 |
| SPKNZ 4.37% 29/09/2028           | 0.45                 | ARGNZ 2.9% 29/10/2026                                       | 0.25                 | Government Of The United States Of America 2.0% 15-aug-2051   | 0.16                 |
| BZLNZ 2.00% 21/02/2025           | 0.44                 | VCTNZ 1.575% 06/10/2026                                     | 0.24                 | Government Of Colombia 7.0% 26-mar-2031                       | 0.16                 |
| TPNZ 5.893% 03/15/2028           | 0.44                 | PCT 2.85% 28/05/2027                                        | 0.24                 | ICBCAS Term Deposit 6.5% 19/03/2024 19/03/2025                | 0.16                 |
| TOYOTA 5.75% 06/12/2027          | 0.44                 | Government Of The United States Of America 5.5% 15-aug-2028 | 0.24                 | ICBCAS Term Deposit 6.5% 26/03/2024 26/03/2025                | 0.16                 |
| WBC 4.902% 15/02/2028            | 0.41                 | MNWNZ 3.35% 29/07/2026                                      | 0.24                 | Government Of The United States Of America 4.375% 30-nov-2028 | 0.16                 |
| NEDWBK 3.125% 01/03/2027         | 0.41                 | AIANZ 3.29% 17/11/2026                                      | 0.24                 | ICBCAS Term Deposit 6.45% 14/06/2024 16/06/2025               | 0.15                 |
| MUFGBNK NFIX3FRA + 85 24/11/2026 | 0.40                 | MUFG FRN 05/11/2024                                         | 0.23                 | ICBCAS Term Deposit 6.35% 05/07/2024 07/07/2025               | 0.15                 |
| Westpac FRN 06/07/2026           | 0.39                 | CHRINT 5.44% 15/04/2031                                     | 0.23                 | Government Of Indonesia 6.5% 15-feb-2031                      | 0.15                 |
| VCTNZ 3.69% 26/11/2027           | 0.38                 | TRPWR 5.233% 30/06/2030                                     | 0.23                 | Government Of Australia 4.75% 21-jun-2054                     | 0.15                 |
| CENNZ 5.62% 06/04/2029           | 0.38                 | MCYNZ 5.64% 19/06/2028                                      | 0.23                 | WSTP 6.19% 16/09/2032                                         | 0.15                 |
| MERINZ 5.4% 21/03/2030           | 0.38                 | AIANZ FRN 11/10/2025                                        | 0.23                 | TSVBBK 0% 24/10/2024                                          | 0.15                 |
| PIFAU 6.397% 07/03/2030          | 0.37                 | SPKNZ 5.45% 18/09/2031                                      | 0.23                 | Government Of Japan 0.4% 20-sep-2025                          | 0.15                 |
| CENXX 6.398% 21/11/2030          | 0.36                 | RABOBK NFIX3FRA + 80 12/08/2026                             | 0.23                 | ASBBNK 0% 07/11/2024                                          | 0.15                 |
| NPHNZ 5.52% 23/03/2028           | 0.36                 | GMTNZ 4.74% 14/04/2027                                      | 0.23                 | ASBBNK Enhanced +8bps 14/11/2024                              | 0.15                 |
| AIANZ 5.67% 09/05/2028           | 0.36                 | IRD Deposit NZTTC 6.55% 15/07/2024 14/10/2024               | 0.22                 | SBSNZ 0% 19/11/2024                                           | 0.15                 |
| WSTP 6.73% 14/02/2034            | 0.36                 | SBSNZ 0% 24/10/2024                                         | 0.22                 | TMNZ 0% 28/11/2024                                            | 0.15                 |
| Rabobank FRN 16/06/2025          | 0.36                 | IRD Deposit NZTTC 6.545% 23/07/2024 21/10/2024              | 0.22                 | SPKNZ 0% 18/12/2024                                           | 0.15                 |
| KOMBK 2.875% 09/02/2027          | 0.35                 | TMNZ 0% 29/10/2024                                          | 0.22                 | TMNZ 0% 20/12/2024                                            | 0.15                 |
| TRGRP 7.202% 11/10/2028          | 0.35                 | SBSNZ 0% 13/11/2024                                         | 0.22                 | Government Of South Korea 3.375% 10-jun-2032                  | 0.15                 |
| Westpac 45 day Notice Deposit    | 0.35                 | SBSNZ 0% 21/11/2024                                         | 0.22                 | Government Of New Zealand 5.0% 15-may-2054                    | 0.14                 |
| Rabobank FRN 16/03/2026          | 0.35                 | IRD Deposit NZTTC 6.35% 12/08/2024 11/11/2024               | 0.22                 |                                                               |                      |
| CHRINT 5.18% 19/05/2028          | 0.33                 | SBSNZ 0% 10/12/2024                                         | 0.22                 |                                                               |                      |
| TPNZ 2.047% 08/09/2026           | 0.32                 | IRD Deposit NZTTC 6.22% 29/08/2024 27/11/2024               | 0.22                 |                                                               |                      |
| CNUNZ 1.98% 02/12/2027           | 0.32                 |                                                             |                      |                                                               |                      |

| Asset name                                                   | % of fund net assets |
|--------------------------------------------------------------|----------------------|
| Government Of Malaysia 4.642% 07-nov-2033                    | 0.14                 |
| Government Of The United States Of America 2.5% 15-feb-2045  | 0.14                 |
| WIANZ 5.78% 24/08/2028                                       | 0.13                 |
| Government Of Mexico 7.75% 23-nov-2034                       | 0.13                 |
| CBA 4.2% 18/08/2025                                          | 0.13                 |
| Government Of The United States Of America 2.75% 15-aug-2032 | 0.13                 |
| Government Of Mexico 7.5% 03-jun-2027                        | 0.13                 |
| KPGNZ 2.85% 19/07/2028                                       | 0.13                 |
| FPIT 2022-1 0% 15/09/2031                                    | 0.13                 |
| HSBC NFIX3FRA + 40 11/11/2024                                | 0.13                 |
| WSTP Term Deposit 5.94% 05/02/2024 07/11/2024                | 0.12                 |
| KIWI Term Deposit 6.21% 26/02/2024 23/12/2024                | 0.12                 |
| ASBBNK Term Deposit 6.07% 21/02/2024 18/11/2024              | 0.12                 |
| CCB Term Deposit 6% 14/03/2024 14/03/2025                    | 0.12                 |
| KIWI Term Deposit 5.95% 15/03/2024 10/02/2025                | 0.12                 |
| KIWI Term Deposit 5.97% 18/03/2024 11/02/2025                | 0.12                 |
| CCB Term Deposit 6% 10/04/2024 10/04/2025                    | 0.12                 |
| WSTP Term Deposit 5.82% 09/04/2024 09/04/2025                | 0.12                 |
| WSTP Term Deposit 6.02% 18/04/2024 12/02/2025                | 0.12                 |
| CCB Term Deposit 6% 22/04/2024 22/04/2025                    | 0.12                 |
| WSTP Term Deposit 6.03% 26/04/2024 24/03/2025                | 0.12                 |
| CCB Term Deposit 6% 26/04/2024 28/04/2025                    | 0.12                 |
| KIWI Term Deposit 6% 26/04/2024 28/04/2025                   | 0.12                 |
| WSTP Term Deposit 5.93% 07/05/2024 03/03/2025                | 0.12                 |
| KIWI Term Deposit 5.86% 08/05/2024 08/05/2025                | 0.12                 |
| TOYOTA NFIX3FRA + 83 23/05/2025                              | 0.12                 |
| WSTP Term Deposit 5.97% 27/05/2024 27/05/2025                | 0.12                 |
| KIWI Term Deposit 5.97% 28/05/2024 28/05/2025                | 0.12                 |
| KIWI Term Deposit 6% 29/05/2024 29/05/2025                   | 0.12                 |
| Government Of New Zealand 3.0% 20-apr-2029                   | 0.12                 |
| KIWI Term Deposit 5.92% 10/06/2024 10/06/2025                | 0.12                 |
| Government Of Mexico 8.5% 31-may-2029                        | 0.12                 |
| Government Of Canada 4.0% 01-may-2026                        | 0.12                 |
| ICBCAS Term Deposit 6.3% 11/07/2024 16/01/2025               | 0.12                 |
| TOYOTA 0% 17/10/2024                                         | 0.12                 |
| TOYOTA 0% 05/12/2024                                         | 0.12                 |
| Government Of Norway 1.75% 13-mar-2025                       | 0.12                 |
| Government Of The United States Of America 2.25% 15-feb-2052 | 0.12                 |
| China Development Bank 2.52% 25-may-2028                     | 0.12                 |
| Government Of Mexico 8.5% 18-nov-2038                        | 0.12                 |
| Government Of New Zealand 4.25% 15-may-2036                  | 0.12                 |
| Government Of China 2.35% 25-feb-2034                        | 0.12                 |
| Government Of South Korea 2.625% 10-sep-2035                 | 0.12                 |
| Government Of Australia 2.5% 21-may-2030                     | 0.12                 |
| WSTP Term Deposit 5.95% 11/06/2024 11/06/2025                | 0.11                 |
| Government Of Norway 1.75% 06-sep-2029                       | 0.11                 |
| Government Of Mexico 8.5% 01-mar-2029                        | 0.11                 |
| ASBBNK 0% 09/12/2024                                         | 0.11                 |
| WSTP Term Deposit 5.9272% 08/01/2024 07/10/2024              | 0.11                 |
| WSTP Term Deposit 5.865% 15/01/2024 14/10/2024               | 0.11                 |
| FPQC 2023-2 B NFIXIBID +375bps 15/04/2030                    | 0.11                 |
| KIWI Term Deposit 5.95% 13/03/2024 08/01/2025                | 0.11                 |
| BCHINA Term Deposit 6% 09/04/2024 06/01/2025                 | 0.11                 |
| BCHINA Term Deposit 5.9% 08/04/2024 08/04/2025               | 0.11                 |
| CCB Term Deposit 6% 12/04/2024 14/04/2025                    | 0.11                 |
| KIWI Term Deposit 5.85% 09/04/2024 05/03/2025                | 0.11                 |
| CCB Term Deposit 6% 17/04/2024 17/04/2025                    | 0.11                 |
| KIWI Term Deposit 5.93% 16/04/2024 12/03/2025                | 0.11                 |
| WSTP Term Deposit 5.9998% 22/04/2024 17/02/2025              | 0.11                 |
| WSTP Term Deposit 6% 23/04/2024 19/03/2025                   | 0.11                 |
| KIWI Term Deposit 5.96% 24/04/2024 20/03/2025                | 0.11                 |
| KIWI Term Deposit 6% 29/04/2024 29/04/2025                   | 0.11                 |
| KIWI Term Deposit 5.97% 30/04/2024 26/03/2025                | 0.11                 |
| KIWI Term Deposit 5.94% 01/05/2024 27/03/2025                | 0.11                 |
| FPQC 2024-1 B Mtge                                           | 0.11                 |
| WSTP Term Deposit 5.92% 23/05/2024 23/05/2025                | 0.11                 |
| WSTP Term Deposit 6.01% 30/05/2024 30/05/2025                | 0.11                 |

| Asset name                                                    | % of fund net assets |
|---------------------------------------------------------------|----------------------|
| ASBBNK Term Deposit 5.92% 29/05/2024 29/05/2025               | 0.11                 |
| Government Of New Zealand 3.5% 14-apr-2033                    | 0.11                 |
| WSTP Term Deposit 5.97% 06/06/2024 02/04/2025                 | 0.11                 |
| WSTP Term Deposit 5.91% 13/06/2024 13/06/2025                 | 0.11                 |
| KIWI Term Deposit 5.9% 13/06/2024 09/05/2025                  | 0.11                 |
| WSTP Term Deposit 5.75% 05/07/2024 07/07/2025                 | 0.11                 |
| TOYOTA NFIX3FRA + 85 18/05/2026                               | 0.11                 |
| Government Of South Korea 1.875% 10-jun-2029                  | 0.11                 |
| WSTP Term Deposit 5.11% 16/09/2024 17/03/2025                 | 0.11                 |
| MUFGBNK Term Deposit 5.23% 17/09/2024 17/12/2024              | 0.11                 |
| Government Of Mexico 10.0% 20-nov-2036                        | 0.11                 |
| AUCKCN NFIX3FRA + 53 04/10/2027                               | 0.11                 |
| FPQC 2023-2 C NFIXIBID +425bps 15/08/2030                     | 0.11                 |
| Government Of The United States Of America 0.25% 30-jun-2025  | 0.10                 |
| Government Of The United States Of America 4.5% 15-nov-2025   | 0.10                 |
| Government Of China 1.85% 15-may-2027                         | 0.10                 |
| MCYNZ 0% 04/12/2024                                           | 0.10                 |
| FCGNZ 0% 05/12/2024                                           | 0.10                 |
| DCTL 2.9% 15/03/2026                                          | 0.10                 |
| Government Of Singapore 2.375% 01-jun-2025                    | 0.10                 |
| TOYOTA NFIX3FRA + 80 11/09/2026                               | 0.10                 |
| WIANZ 2.50% 14/08/2026                                        | 0.10                 |
| Government Of Germany 0.0% 09-oct-2026                        | 0.10                 |
| Government Of Germany 2.9% 18-jun-2026                        | 0.10                 |
| Government Of Japan 0.1% 20-jun-2027                          | 0.10                 |
| POTNZ 0% 09/12/2024                                           | 0.10                 |
| Government Of Colombia 6.25% 09-jul-2036                      | 0.10                 |
| CCB NFIX3FRA + 110 09/02/2026                                 | 0.10                 |
| Government Of The United States Of America 0.0% 05-dec-2024   | 0.10                 |
| Government Of The United States Of America 1.625% 15-may-2031 | 0.09                 |
| Government Of Australia 1.75% 21-jun-2051                     | 0.09                 |
| KIWI Term Deposit 5.88% 15/01/2024 11/11/2024                 | 0.09                 |
| BCHINA Term Deposit 6.1% 25/01/2024 24/01/2025                | 0.09                 |
| BCHINA Term Deposit 6.1% 26/01/2024 28/01/2025                | 0.09                 |
| KIWI Term Deposit 5.92% 19/01/2024 14/11/2024                 | 0.09                 |
| CCB Term Deposit 6.1% 30/01/2024 30/01/2025                   | 0.09                 |
| CCB Term Deposit 6.1% 31/01/2024 31/01/2025                   | 0.09                 |
| WSTP Term Deposit 5.9% 23/01/2024 21/10/2024                  | 0.09                 |
| KIWI Term Deposit 5.93% 30/01/2024 25/11/2024                 | 0.09                 |
| KIWI Term Deposit 5.94% 31/01/2024 26/11/2024                 | 0.09                 |
| Government Of Singapore 2.875% 01-jul-2029                    | 0.09                 |
| KIWI Term Deposit 6.03% 07/03/2024 06/01/2025                 | 0.09                 |
| KIWI Term Deposit 5.97% 11/03/2024 07/01/2025                 | 0.09                 |
| WSTP Term Deposit 5.96% 11/03/2024 09/12/2024                 | 0.09                 |
| AVANZ NFIXIBID + 165 15/07/2054                               | 0.09                 |
| MUFGBNK Term Deposit 5.83% 15/04/2024 15/10/2024              | 0.09                 |
| ASBBNK Term Deposit 5.95% 29/04/2024 29/04/2025               | 0.09                 |
| CCB Term Deposit 6% 02/05/2024 02/05/2025                     | 0.09                 |
| CCB Term Deposit 6% 08/05/2024 08/05/2025                     | 0.09                 |
| KIWI Term Deposit 5.86% 07/05/2024 07/05/2025                 | 0.09                 |
| Government Of Spain 4.7% 30-jul-2041                          | 0.09                 |
| WSTP Term Deposit 5.86% 14/05/2024 14/05/2025                 | 0.09                 |
| ASBBNK Term Deposit 5.89% 28/05/2024 28/05/2025               | 0.09                 |
| KIWI Term Deposit 5.92% 04/06/2024 30/04/2025                 | 0.09                 |
| Government Of United Kingdom 3.25% 31-jan-2033                | 0.09                 |
| ASBBNK Term Deposit 5.79% 13/06/2024 13/06/2025               | 0.09                 |
| ASBBNK Term Deposit 5.78% 05/07/2024 01/04/2025               | 0.09                 |
| EURO-OAT 12/06/2024                                           | 0.09                 |
| Government Of New Zealand 2.75% 15-apr-2037                   | 0.09                 |
| TOYOTA 0% 10/10/2024                                          | 0.09                 |
| MCYNZ 0% 27/11/2024                                           | 0.09                 |
| CENNZ 0% 09/12/2024                                           | 0.09                 |
| TOYOTA 0% 11/12/2024                                          | 0.09                 |
| TOYOTA 0% 12/12/2024                                          | 0.09                 |
| FCGNZ 0% 12/12/2024                                           | 0.09                 |
| MCYNZ 0% 13/12/2024                                           | 0.09                 |

| Asset name                                                    | % of fund net assets |
|---------------------------------------------------------------|----------------------|
| FCGNZ 0% 19/12/2024                                           | 0.09                 |
| PIFAU 0% 19/12/2024                                           | 0.09                 |
| Government Of Colombia 5.75% 03-nov-2027                      | 0.09                 |
| Cdp Financial Inc. 1.125% 06-apr-2027                         | 0.09                 |
| Government Of Japan 0.4% 20-jun-2049                          | 0.09                 |
| Government Of China 3.12% 25-oct-2052                         | 0.09                 |
| Government Of United Kingdom 4.125% 29-jan-2027               | 0.09                 |
| WIANZ 3.32% 24/09/2031                                        | 0.08                 |
| AVANZ NFIXIBID + 240 15/07/2054                               | 0.08                 |
| Government Of France 2.75% 25-feb-2029                        | 0.08                 |
| Government Of The United States Of America 0.625% 15-may-2030 | 0.08                 |
| Government Of United Kingdom 0.875% 22-oct-2029               | 0.08                 |
| Government Of The United States Of America 3.875% 15-aug-2034 | 0.08                 |
| Government Of United Kingdom 4.375% 31-jul-2054               | 0.08                 |
| ASBBNK Term Deposit 5.82% 09/01/2024 09/10/2024               | 0.08                 |
| KIWI 6.4% 12/05/2033                                          | 0.08                 |
| WSTP Term Deposit 5.93% 19/01/2024 16/10/2024                 | 0.08                 |
| CCB Term Deposit 6% 12/03/2024 12/03/2025                     | 0.08                 |
| ASBBNK Term Deposit 5.8% 22/03/2024 17/12/2024                | 0.08                 |
| KIWI Term Deposit 5.97% 18/04/2024 14/03/2025                 | 0.08                 |
| ASBBNK Term Deposit 5.88% 24/04/2024 24/04/2025               | 0.08                 |
| ASBBNK Term Deposit 5.93% 26/04/2024 28/04/2025               | 0.08                 |
| MUFGBNK Term Deposit 5.87% 29/04/2024 29/10/2024              | 0.08                 |
| ASBBNK Term Deposit 5.83% 07/05/2024 03/02/2025               | 0.08                 |
| KIWI Term Deposit 5.91% 23/05/2024 23/05/2025                 | 0.08                 |
| MUFGBNK Term Deposit 5.86% 28/05/2024 28/11/2024              | 0.08                 |
| Agricultural Development Bank Of China 2.57% 13-sep-2028      | 0.08                 |
| Government Of The United States Of America 4.125% 15-aug-2053 | 0.08                 |
| Government Of United Kingdom 1.25% 31-jul-2051                | 0.08                 |
| CENNZ 0% 21/10/2024                                           | 0.07                 |
| SPKNZ 0% 24/10/2024                                           | 0.07                 |
| FCGNZ 0% 14/11/2024                                           | 0.07                 |
| PIFAU 0% 15/11/2024                                           | 0.07                 |
| POTNZ 0% 30/12/2024                                           | 0.07                 |
| Umbs Tba 30yr 6% October Delivery                             | 0.07                 |
| Government Of China 2.6% 15-sep-2030                          | 0.07                 |
| Government Of Indonesia 7.0% 15-may-2027                      | 0.07                 |
| Government Of The United States Of America 0.0% 05-nov-2024   | 0.07                 |
| Government Of New Zealand 2.5% 20-sep-2040                    | 0.07                 |
| Umbs Tba 30yr 5.5% October Delivery                           | 0.07                 |
| Government Of Germany 1.0% 15-may-2038                        | 0.07                 |
| Government Of Cyprus 3.25% 27-jun-2031                        | 0.07                 |
| Government Of Spain 3.5% 31-may-2029                          | 0.07                 |
| Government Of Colombia 7.0% 30-jun-2032                       | 0.07                 |
| FPQC 2024-1 A Mtge                                            | 0.07                 |
| Government Of Italy 0.95% 01-jun-2032                         | 0.07                 |
| China Development Bank 2.59% 11-jan-2026                      | 0.07                 |
| RESNZ 2023-1 AB                                               | 0.07                 |
| Government Of The United States Of America 0.0% 29-nov-2024   | 0.07                 |
| Bell Telephone Company Of Canada 2.5% 14-may-2030             | 0.07                 |
| Government Of Canada 2.75% 01-jun-2033                        | 0.06                 |
| TOYOTA NFIX3FRA + 68 30/09/2027                               | 0.06                 |
| Nederlandse Waterschapsbank N.v. 2.5% 13-sep-2027             | 0.06                 |
| GENEPO 0% 22/11/2024                                          | 0.06                 |
| MTFNZ NFIXIBID + 85 15/06/2029 - A                            | 0.06                 |
| European Investment Bank 2.75% 30-jul-2030                    | 0.06                 |
| Government Of Norway 2.0% 26-apr-2028                         | 0.06                 |
| Government Of The United States Of America 1.125% 15-aug-2040 | 0.06                 |
| Government Of Indonesia 6.375% 15-jul-2037                    | 0.06                 |
| Cigna Group 2.375% 15-mar-2031                                | 0.06                 |
| NZPOST 0% 18/12/2024                                          | 0.06                 |
| TRPWR 4.977% 29/11/2028                                       | 0.06                 |
| FPQC 2023-3 B NFIXIBID +320bps 15/08/2030                     | 0.06                 |

| Asset name                                                    | % of fund net assets |
|---------------------------------------------------------------|----------------------|
| Columbia Pipelines Operating Company Llc 6.036% 15-nov-2033   | 0.06                 |
| Government Of Spain 3.45% 31-oct-2034                         | 0.06                 |
| Government Of Australia 2.75% 21-may-2041                     | 0.06                 |
| Glencore Funding Llc 5.371% 04-apr-2029                       | 0.06                 |
| Government Of Canada 2.25% 01-dec-2029                        | 0.06                 |
| Government Of The United States Of America 2.375% 15-may-2029 | 0.06                 |
| TBA GNMA2 SINGLE 2%                                           | 0.06                 |
| Engie Sa. 5.625% 10-apr-2034                                  | 0.06                 |
| Edp Servicios Financieros Espana, S.a. 4.375% 04-apr-2032     | 0.06                 |
| Government Of Malaysia 3.885% 15-aug-2029                     | 0.06                 |
| Government Of Colombia 6.25% 26-nov-2025                      | 0.06                 |
| Fnma 30yr Pool#ma5271 5.500% 01-feb-2054                      | 0.05                 |
| Government Of New Zealand 0.25% 15-may-2028                   | 0.05                 |
| Intesa Sanpaolo S.p.a. 3.625% 30-jun-2028                     | 0.05                 |
| China Development Bank 2.63% 08-jan-2034                      | 0.05                 |
| IRS EURI/2.84 EURO929                                         | 0.05                 |
| Umbs Tba 30yr 3% October Delivery                             | 0.05                 |
| Government Of The United States Of America 1.75% 15-aug-2041  | 0.05                 |
| MCYNZ 2.918% 17/11/2028                                       | 0.05                 |
| Bpce Sfh Sa 3.25% 12-apr-2028                                 | 0.05                 |
| Anheuser-busch Companies, Llc. 4.7% 01-feb-2036               | 0.05                 |
| Government Of The United States Of America 4.0% 31-oct-2029   | 0.05                 |
| Government Of Canada 3.5% 01-mar-2028                         | 0.05                 |
| Government Of Australia 3.25% 21-apr-2029                     | 0.05                 |
| Abbvie Inc. 3.2% 21-nov-2029                                  | 0.05                 |
| Government Of The United States Of America 4.625% 30-sep-2030 | 0.05                 |
| Government Of United Kingdom 4.75% 22-oct-2043                | 0.05                 |
| Government Of Norway 1.375% 19-aug-2030                       | 0.05                 |
| Province Of Ontario 0.25% 15-dec-2026                         | 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                 |
| Warnermedia Holdings, Inc. 3.755% 15-mar-2027                 | 0.05                 |
| Fnma 30yr Pool#fm8787 2.500% 01-oct-2051                      | 0.05                 |
| Government Of South Korea 1.5% 10-dec-2030                    | 0.05                 |
| Crh America, Inc. 3.875% 18-may-2025                          | 0.05                 |
| Ausnet Services Holdings Pty Ltd 0.625% 25-aug-2030           | 0.05                 |
| Umbs Tba 30yr 3.5% October Delivery                           | 0.05                 |
| Treasury Corporation Of Victoria 2.0% 17-sep-2035             | 0.05                 |
| FPQC 2024-2 A Mtge                                            | 0.05                 |
| SPKNZ 1.9% 05/06/2026                                         | 0.05                 |
| CAN 5YR BOND 12/18/2024                                       | 0.05                 |
| Ontario Teachers' Finance Trust 0.1% 19-may-2028              | 0.05                 |
| Elevance Health, Inc. 4.75% 15-feb-2033                       | 0.05                 |
| Government Of Italy 1.1% 01-apr-2027                          | 0.05                 |
| Oracle Corporation 5.55% 06-feb-2053                          | 0.05                 |
| Government Of New Zealand 1.75% 15-may-2041                   | 0.05                 |
| Government Of Indonesia 8.25% 15-may-2029                     | 0.05                 |
| Government Of Greece 4.125% 15-jun-2054                       | 0.05                 |
| Government Of Indonesia 7.0% 15-sep-2030                      | 0.05                 |
| Government Of Indonesia 6.375% 15-apr-2032                    | 0.05                 |
| Government Of Singapore 3.5% 01-mar-2027                      | 0.05                 |
| Jpmorgan Chase & Co. 2.522% 22-apr-2031                       | 0.05                 |
| Lloyds Banking Group Plc 4.716% 11-aug-2026                   | 0.05                 |
| State Of North Rhine-westphalia 0.125% 04-jun-2031            | 0.05                 |
| Danske Bank A/s 4.75% 21-jun-2030                             | 0.05                 |
| Toronto-dominion Bank 1.25% 10-sep-2026                       | 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                 |
| Leaseplan Corporation N.v. 2.875% 24-oct-2024                 | 0.05                 |
| Government Of Germany 2.3% 15-feb-2033                        | 0.05                 |
| European Union 1.625% 04-dec-2029                             | 0.05                 |
| Government Of The United States Of America 3.125% 15-aug-2025 | 0.05                 |
| European Investment Bank 3.0% 15-jul-2033                     | 0.04                 |
| Government Of United Kingdom 4.125% 22-jul-2029               | 0.04                 |

| Asset name                                                    | % of fund net assets |
|---------------------------------------------------------------|----------------------|
| Credit Suisse Group Ag 3.091% 14-may-2032                     | 0.04                 |
| Government Of Canada 2.0% 01-jun-2032                         | 0.04                 |
| Government Of Spain 1.85% 30-jul-2035                         | 0.04                 |
| Government Of Mexico 8.0% 07-nov-2047                         | 0.04                 |
| Government Of The United States Of America 1.75% 15-jan-2034  | 0.04                 |
| Government Of United Kingdom 4.375% 31-jan-2040               | 0.04                 |
| AVANZ NFIXIBID + 160 15/04/2052                               | 0.04                 |
| Bank Of Nova Scotia 1.05% 02-mar-2026                         | 0.04                 |
| AVANZ NFIXIBID + 100 15/12/2049                               | 0.04                 |
| Government Of Indonesia 6.875% 15-apr-2029                    | 0.04                 |
| Province Of British Columbia 5.25% 23-may-2034                | 0.04                 |
| Government Of Japan 0.3% 20-jun-2039                          | 0.04                 |
| Government National Mortgage Association @na @na              | 0.04                 |
| Government Of Italy 3.5% 15-feb-2031                          | 0.04                 |
| Government Of The United States Of America 3.125% 15-nov-2041 | 0.04                 |
| UDC NFIXIBID + 185 20/12/2029                                 | 0.04                 |
| Government Of United Kingdom 0.75% 22-nov-2033                | 0.04                 |
| At&t Inc. 4.1% 15-feb-2028                                    | 0.04                 |
| Fnma 30yr Pool#cb0734 3.000% 01-jun-2051                      | 0.04                 |
| America Movil, S.a.b. De C.v 2.875% 07-may-2030               | 0.04                 |
| Export-import Bank Of China 2.5% 04-aug-2028                  | 0.04                 |
| Fnma 30yr Pool#fm8038 3.000% 01-jul-2051                      | 0.04                 |
| Government Of Canada 4.0% 01-jun-2041                         | 0.04                 |
| Government Of Colombia 6.0% 28-apr-2028                       | 0.04                 |
| Fnma 30yr Pool#cb4847 5.500% 01-oct-2052                      | 0.04                 |
| Gnma Ii 30yr Pool#ma7589 2.500% 20-sep-2051                   | 0.04                 |
| Fhlmc 30yr Pool#sd8462 5.500% 01-sep-2054                     | 0.04                 |
| Crown Castle Inc. 4.0% 01-mar-2027                            | 0.04                 |
| Jpmorgan Chase & Co. 6.254% 23-oct-2034                       | 0.04                 |
| Government Of Indonesia 6.125% 15-may-2028                    | 0.04                 |
| Government Of Spain 2.8% 31-may-2026                          | 0.04                 |
| Government Of Italy 3.35% 01-jul-2029                         | 0.04                 |
| Broadcom Inc. 2.45% 15-feb-2031                               | 0.04                 |
| Cppib Capital, Inc. 0.25% 06-apr-2027                         | 0.04                 |
| Government Of The United States Of America 2.75% 15-may-2025  | 0.04                 |
| Bank Of America Corporation 2.299% 21-jul-2032                | 0.04                 |
| Government Of Japan 0.1% 20-jun-2026                          | 0.04                 |
| Realty Income Corporation 5.75% 05-dec-2031                   | 0.04                 |
| Fnma 30yr Pool#cb1805 2.500% 01-oct-2051                      | 0.04                 |
| New South Wales Treasury Corp. 4.25% 20-feb-2036              | 0.04                 |
| Fhlmc 30yr Pool#sd3578 2.500% 01-apr-2052                     | 0.04                 |
| Government Of Indonesia 6.5% 15-jun-2025                      | 0.04                 |
| Government Of The United States Of America 4.125% 31-mar-2029 | 0.04                 |
| Government Of Italy 4.05% 30-oct-2037                         | 0.04                 |
| European Union 3.0% 04-dec-2034                               | 0.04                 |
| POTNZ 0% 01/10/2024                                           | 0.04                 |
| Government Of France 2.5% 24-sep-2027                         | 0.04                 |
| Hca Inc. 4.125% 15-jun-2029                                   | 0.04                 |
| IRS EURI/2.75 EURI227                                         | 0.04                 |
| British Telecommunications Plc 3.875% 20-jan-2034             | 0.04                 |
| Anglian Water (osprey) Financing Plc 2.0% 31-jul-2028         | 0.04                 |
| IRS STIB/2.63 SEKO929                                         | 0.04                 |
| Government Of Australia 3.0% 21-mar-2047                      | 0.04                 |
| GENEPO 0% 17/10/2024                                          | 0.04                 |
| Fnma 30yr Pool#fs991 2.000% 01-mar-2052                       | 0.04                 |
| Government Of Australia 2.25% 21-may-2028                     | 0.04                 |
| Government Of Malaysia 3.828% 05-jul-2034                     | 0.04                 |
| Government Of The Netherlands 2.5% 15-jan-2030                | 0.04                 |
| Government Of Belgium 2.7% 22-oct-2029                        | 0.04                 |
| Ontario Teachers' Finance Trust 2.0% 16-apr-2031              | 0.04                 |
| Fhlmc 30yr Pool#sd2903 2.000% 01-mar-2051                     | 0.04                 |
| Fhlmc 30yr Pool#sd4046 2.000% 01-jan-2052                     | 0.04                 |
| Fnma 30yr Pool#fs992 2.000% 01-feb-2052                       | 0.04                 |
| Government Of The United States Of America 0.0% 22-oct-2024   | 0.04                 |
| Government Of Mexico 5.75% 05-mar-2026                        | 0.04                 |

| Asset name                                                    | % of fund net assets |
|---------------------------------------------------------------|----------------------|
| Government Of The United States Of America 0.0% 19-nov-2024   | 0.04                 |
| Unitedhealth Group Incorporated 4.75% 15-may-2052             | 0.04                 |
| United Utilities Water Finance Plc 5.75% 26-jun-2036          | 0.03                 |
| Government Of Colombia 7.75% 18-sep-2030                      | 0.03                 |
| Rio Tinto Finance (usa) Plc 5.0% 09-mar-2033                  | 0.03                 |
| Government Of South Korea 2.5% 10-mar-2052                    | 0.03                 |
| Government National Mortgage Association @na @na              | 0.03                 |
| Meta Platforms, Inc. 4.95% 15-may-2033                        | 0.03                 |
| Veralto Corporation 5.45% 18-sep-2033                         | 0.03                 |
| Celanese Us Holdings Llc 6.33% 15-jul-2029                    | 0.03                 |
| Government Of Australia 4.25% 21-apr-2026                     | 0.03                 |
| Orbia Advance Corporation, S.a.b. De C.v. 1.875% 11-may-2026  | 0.03                 |
| Government Of South Korea 1.25% 10-mar-2026                   | 0.03                 |
| Banco Santander, S.a. 2.958% 25-mar-2031                      | 0.03                 |
| Hca Inc. 5.5% 01-jun-2033                                     | 0.03                 |
| Government Of Mexico 7.75% 13-nov-2042                        | 0.03                 |
| Santander Uk Group Holdings Plc 3.53% 25-aug-2028             | 0.03                 |
| Thermo Fisher Scientific Inc. 5.086% 10-aug-2033              | 0.03                 |
| Hsbc Holdings Plc 4.583% 19-jun-2029                          | 0.03                 |
| Agricultural Development Bank Of China 2.47% 02-apr-2034      | 0.03                 |
| Ontario Teachers' Finance Trust 1.25% 27-sep-2030             | 0.03                 |
| Fnma 30yr Pool#ma4785 5.000% 01-oct-2052                      | 0.03                 |
| Province Of Ontario 4.05% 02-feb-2032                         | 0.03                 |
| Verizon Communications Inc. 2.55% 21-mar-2031                 | 0.03                 |
| Government Of Indonesia 6.375% 15-aug-2028                    | 0.03                 |
| Government Of Japan 1.0% 20-mar-2062                          | 0.03                 |
| Government Of The United States Of America 1.75% 15-nov-2029  | 0.03                 |
| Government Of Mexico 7.0% 03-sep-2026                         | 0.03                 |
| Psp Capital, Inc. 3.25% 02-jul-2034                           | 0.03                 |
| Government Of The United States Of America 1.625% 15-aug-2029 | 0.03                 |
| At&t Inc. 3.65% 01-jun-2051                                   | 0.03                 |
| Fnma 30yr Pool#ma5188 4.500% 01-nov-2053                      | 0.03                 |
| Gnma Ii 30yr Pool#ma7366 2.000% 20-may-2051                   | 0.03                 |
| Government Of Singapore 2.875% 01-sep-2030                    | 0.03                 |
| Meituan 4.625% 02-oct-2029                                    | 0.03                 |
| Government Of The United States Of America 0.0% 20-feb-2025   | 0.03                 |
| ANZ Call Account                                              | 0.03                 |
| Government Of Indonesia 7.5% 15-aug-2032                      | 0.03                 |
| Government Of Italy 2.45% 01-sep-2033                         | 0.03                 |
| Fhlmc 20yr Pool#rb5114 2.000% 01-jun-2041                     | 0.03                 |
| Government Of Switzerland 3.5% 08-apr-2033                    | 0.03                 |
| Bank Of Ireland Group Plc 2.029% 30-sep-2027                  | 0.03                 |
| Government Of Australia 0.5% 21-sep-2026                      | 0.03                 |
| Government Of Indonesia 7.5% 15-jun-2035                      | 0.03                 |
| CENNZ 0% 11/10/2024                                           | 0.03                 |
| POTNZ 0% 15/10/2024                                           | 0.03                 |
| Government Of Canada 4.0% 01-mar-2029                         | 0.03                 |
| Assa Abloy Ab 3.875% 13-sep-2030                              | 0.03                 |
| Ing Groep N.v. 3.869% 28-mar-2026                             | 0.03                 |
| Erac Usa Finance Llc 3.3% 01-dec-2026                         | 0.03                 |
| Government Of Norway 1.25% 17-sep-2031                        | 0.03                 |
| Government Of New Zealand 2.75% 15-may-2051                   | 0.03                 |
| Vmware, Inc. 2.2% 15-aug-2031                                 | 0.03                 |
| Virgin Money Uk Plc 4.625% 29-oct-2028                        | 0.03                 |
| Eli Lilly And Company 5.0% 27-feb-2026                        | 0.03                 |
| Banca Monte Dei Paschi Di Siena Spa 3.5% 23-apr-2029          | 0.03                 |
| Verizon Communications Inc. 2.355% 15-mar-2032                | 0.03                 |
| Export-import Bank Of China 2.44% 12-apr-2034                 | 0.03                 |
| Bank Of America Corporation 5.425% 15-aug-2035                | 0.03                 |
| IRS EURI/2.75 EURI227                                         | 0.03                 |
| Government Of France 3.25% 25-may-2055                        | 0.03                 |
| Cppib Capital, Inc. 5.2% 04-mar-2034                          | 0.03                 |
| Government Of France 3.0% 25-jun-2049                         | 0.03                 |
| Union Pacific Corporation 2.8% 14-feb-2032                    | 0.03                 |



| Asset name                                                        | % of fund net assets |
|-------------------------------------------------------------------|----------------------|
| Government Of New Zealand 1.5% 15-may-2031                        | 0.03                 |
| Dell International Llc 5.4% 15-apr-2034                           | 0.03                 |
| Fhlmc 30Yr Pool#sd3456 4.000% 01-oct-2052                         | 0.03                 |
| Government Of Malaysia 3.502% 31-may-2027                         | 0.03                 |
| Government Of Norway 1.5% 19-feb-2026                             | 0.03                 |
| Assicurazioni Generali S.p.a. 3.547% 15-jan-2034                  | 0.03                 |
| Fhlmc 30Yr Pool#sd3457 4.000% 01-oct-2052                         | 0.03                 |
| Keurig Dr Pepper Inc. 5.3% 15-mar-2034                            | 0.03                 |
| Government Of South Korea 1.5% 10-dec-2026                        | 0.03                 |
| Government Of Austria 2.9% 20-feb-2033                            | 0.03                 |
| Barclays Plc 5.304% 09-aug-2026                                   | 0.03                 |
| Jpmorgan Chase & Co. 5.294% 22-jul-2035                           | 0.03                 |
| Broadcom Inc. 5.15% 15-nov-2031                                   | 0.03                 |
| Omers Finance Trust 5.5% 15-nov-2033                              | 0.03                 |
| Swap Maturing 02/11/2026 (CBAANZ)                                 | 0.03                 |
| Government Of South Korea 3.75% 10-dec-2033                       | 0.03                 |
| Edison International 6.95% 15-nov-2029                            | 0.03                 |
| Edp Finance Bv 1.71% 24-jan-2028                                  | 0.03                 |
| Societe Generale Sa 5.75% 22-jan-2032                             | 0.03                 |
| Government Of South Korea 2.0% 10-jun-2031                        | 0.03                 |
| Cigna Group 5.685% 15-mar-2026                                    | 0.03                 |
| Carrier Global Corporation 4.125% 29-may-2028                     | 0.03                 |
| Government Of Japan 0.9% 20-jun-2042                              | 0.03                 |
| Charter Communications Operating, Llc 2.25% 15-jan-2029           | 0.03                 |
| Heathrow Funding Ltd. 4.5% 11-jul-2033                            | 0.03                 |
| PK ALIFT 5.842% 09/39                                             | 0.03                 |
| Fhlmc 30Yr Pool#zt2273 3.500% 01-apr-2047                         | 0.03                 |
| Peco Energy Company 4.9% 15-jun-2033                              | 0.03                 |
| Coca-cola Company 0.8% 15-mar-2040                                | 0.03                 |
| Bank Of America Corporation 2.592% 29-apr-2031                    | 0.02                 |
| Great-west Lifeco Inc. 4.7% 16-nov-2029                           | 0.02                 |
| Ontario Teachers' Finance Trust 0.5% 06-may-2025                  | 0.02                 |
| Societe Generale Sa 2.625% 16-oct-2024                            | 0.02                 |
| General Motors Financial Company, Inc. 4.0% 15-jan-2025           | 0.02                 |
| Caixabank, S.a. 5.673% 15-mar-2030                                | 0.02                 |
| Penske Truck Leasing Co. Lp 5.35% 12-jan-2027                     | 0.02                 |
| Chubb Ina Holdings Llc 0.875% 15-dec-2029                         | 0.02                 |
| Morgan Stanley 5.25% 21-apr-2034                                  | 0.02                 |
| United Airlines Pass Through Trust Series 2018-1 3.7% 01-mar-2030 | 0.02                 |
| Government Of Canada 3.0% 01-jun-2034                             | 0.02                 |
| European Union 3.25% 04-jul-2034                                  | 0.02                 |
| Glencore Funding Llc 5.634% 04-apr-2034                           | 0.02                 |
| Guardian Life Global Funding 1.25% 13-may-2026                    | 0.02                 |
| Enel Finance International Nv 3.875% 23-jan-2035                  | 0.02                 |
| Government Of Belgium 3.45% 22-jun-2043                           | 0.02                 |
| Eidp, Inc. 4.8% 15-may-2033                                       | 0.02                 |
| Verizon Communications Inc. 4.125% 16-mar-2027                    | 0.02                 |
| Morgan Stanley 1.794% 13-feb-2032                                 | 0.02                 |
| Government Of Mexico 7.75% 29-may-2031                            | 0.02                 |
| Swap Maturing 15/02/2028 (WPAC40)                                 | 0.02                 |
| Barclays Plc 2.064% 20-may-2027                                   | 0.02                 |
| National Grid Plc 5.418% 11-jan-2034                              | 0.02                 |
| Logicor Financing Sarl 2.0% 17-jan-2034                           | 0.02                 |
| Kroger Co. 5.0% 15-sep-2034                                       | 0.02                 |
| Government Of Malaysia 4.232% 30-jun-2031                         | 0.02                 |
| Fnma 30Yr Pool#ma4399 2.500% 01-aug-2051                          | 0.02                 |
| Cornell University 4.835% 15-jun-2034                             | 0.02                 |
| Government Of Malaysia 3.582% 15-jul-2032                         | 0.02                 |
| Government Of Singapore 2.125% 01-jun-2026                        | 0.02                 |
| Dell Bank International Dac 3.625% 24-jun-2029                    | 0.02                 |
| T-mobile Usa, Inc. 3.875% 15-apr-2030                             | 0.02                 |
| WIANZ 4% 01/04/2030                                               | 0.02                 |
| Intesa Sanpaolo S.p.a. 7.2% 28-nov-2033                           | 0.02                 |
| Fnma 30Yr Pool#cb1331 2.500% 01-aug-2051                          | 0.02                 |
| Bpce Societe Anonyme 1.652% 06-oct-2026                           | 0.02                 |
| Government Of Italy 1.45% 01-mar-2036                             | 0.02                 |
| Banco De Sabadell, S.a. 3.5% 28-aug-2026                          | 0.02                 |
| Government Of The United States Of America 4.25% 15-aug-2054      | 0.02                 |

| Asset name                                                     | % of fund net assets |
|----------------------------------------------------------------|----------------------|
| Oncor Electric Delivery Company Llc 5.55% 15-jun-2054          | 0.02                 |
| Bnp Paribas S.a. 2.871% 19-apr-2032                            | 0.02                 |
| Credit Agricole S.a. 5.335% 10-jan-2030                        | 0.02                 |
| PRPM 2024-1 STEP 02/29                                         | 0.02                 |
| MERINZ 0% 20/11/2024                                           | 0.02                 |
| Canadian Imperial Bank Of Commerce 4.508% 11-sep-2027          | 0.02                 |
| Cox Communications, Inc. 3.35% 15-sep-2026                     | 0.02                 |
| Celanese Us Holdings Llc 6.35% 15-nov-2028                     | 0.02                 |
| Province Of Manitoba 4.85% 28-aug-2034                         | 0.02                 |
| Government Of France 3.0% 25-may-2033                          | 0.02                 |
| New York Life Global Funding 5.0% 06-jun-2029                  | 0.02                 |
| Micron Technology, Inc. 5.875% 09-feb-2033                     | 0.02                 |
| Lowe's Companies, Inc. 5.15% 01-jul-2033                       | 0.02                 |
| Celanese Us Holdings Llc 6.55% 15-nov-2030                     | 0.02                 |
| Segro Plc 3.5% 24-sep-2032                                     | 0.02                 |
| Deutsche Bank Aktiengesellschaft 3.75% 15-jan-2030             | 0.02                 |
| Cnh Industrial Capital Llc 5.1% 20-apr-2029                    | 0.02                 |
| Aib Group Plc 4.625% 23-jul-2029                               | 0.02                 |
| Government Of The United States Of America 4.625% 15-may-2054  | 0.02                 |
| Nxp B.v. 2.65% 15-feb-2032                                     | 0.02                 |
| Government Of The United States Of America 4.0% 15-nov-2052    | 0.02                 |
| National Grid Plc 2.949% 30-mar-2030                           | 0.02                 |
| Intesa Sanpaolo S.p.a. 3.85% 16-sep-2032                       | 0.02                 |
| Government Of Spain 3.45% 30-jul-2043                          | 0.02                 |
| Unitedhealth Group Incorporated 5.15% 15-jul-2034              | 0.02                 |
| Crown Castle Inc. 5.2% 01-sep-2034                             | 0.02                 |
| United Utilities Water Finance Plc 3.75% 23-may-2034           | 0.02                 |
| Government Of The United States Of America 4.25% 15-feb-2054   | 0.02                 |
| Diageo Finance Plc 3.375% 30-aug-2035                          | 0.02                 |
| Booking Holdings Inc. 3.625% 12-nov-2028                       | 0.02                 |
| Fnma 30Yr Pool#ma4656 4.500% 01-jul-2052                       | 0.02                 |
| Government Of Canada 2.0% 01-dec-2051                          | 0.02                 |
| Boston Gas Co. 3.001% 01-aug-2029                              | 0.02                 |
| Government Of The United States Of America 4.375% 15-jul-2027  | 0.02                 |
| Ing Groep N.v. 6.114% 11-sep-2034                              | 0.02                 |
| Jpmorgan Chase & Co. 2.963% 25-jan-2033                        | 0.02                 |
| Orange Sa 3.25% 17-jan-2035                                    | 0.02                 |
| Government Of Canada 1.25% 01-mar-2027                         | 0.02                 |
| Government Of The Netherlands 0.0% 15-jan-2038                 | 0.02                 |
| Cppib Capital, Inc. 3.125% 11-jun-2029                         | 0.02                 |
| Home Depot, Inc. 4.9% 15-apr-2029                              | 0.02                 |
| Government Of Italy 2.5% 01-dec-2032                           | 0.02                 |
| Citigroup Inc. 2.561% 01-may-2032                              | 0.02                 |
| Jpmorgan Chase & Co. 0.991% 28-apr-2026                        | 0.02                 |
| Goldman Sachs Group, Inc. 3.8% 15-mar-2030                     | 0.02                 |
| MTFNZ NFIXIBID +1.75 15/06/2029 - B                            | 0.02                 |
| Autostrade Per L'Italia S.p.a. 4.75% 24-jan-2031               | 0.02                 |
| Swedbank Ab 4.375% 05-sep-2030                                 | 0.02                 |
| Consolidated Edison Company Of New York, Inc. 5.5% 15-mar-2034 | 0.02                 |
| Allianz Se 4.252% 05-jul-2052                                  | 0.02                 |
| Cabot Corporation 5.0% 30-jun-2032                             | 0.02                 |
| Santander Uk Plc 3.0% 12-mar-2029                              | 0.02                 |
| Commonspirit Health 1.547% 01-oct-2025                         | 0.02                 |
| Bank Of Nova Scotia 3.45% 11-apr-2025                          | 0.02                 |
| Constellation Brands, Inc. 4.9% 01-may-2033                    | 0.02                 |
| Government Of Ireland 2.6% 18-oct-2034                         | 0.02                 |
| Charter Communications Operating, Llc 6.15% 10-nov-2026        | 0.02                 |
| Government Of South Korea 5.5% 10-mar-2028                     | 0.02                 |
| Carmila S.a. 3.875% 25-jan-2032                                | 0.02                 |
| European Financial Stability Facility Sa (luxembourg)          | 0.02                 |
| 3.375% 30-aug-2038                                             | 0.02                 |
| Merck & Co., Inc. 4.5% 17-may-2033                             | 0.02                 |
| Celanese Us Holdings Llc 1.4% 05-aug-2026                      | 0.02                 |
| Barclays Plc 7.09% 06-nov-2029                                 | 0.02                 |
| Deutsche Bank Ag, New York Branch 2.129% 24-nov-2026           | 0.02                 |

| Asset name                                                              | % of fund net assets |
|-------------------------------------------------------------------------|----------------------|
| Regency Centers, L.p. 3.7% 15-jun-2030                                  | 0.02                 |
| Cbre Global Investors Open-ended Fund S.c.a Sicav-sif 4.75% 27-mar-2034 | 0.02                 |
| Government Of Bulgaria 3.625% 05-sep-2032                               | 0.02                 |
| Bunge Limited Finance Corp. 1.63% 17-aug-2025                           | 0.02                 |
| Caixabank, S.a. 4.125% 09-feb-2032                                      | 0.02                 |
| Government Of Belgium 2.85% 22-oct-2034                                 | 0.02                 |
| Channel Link Enterprises Finance Plc 2.706% 30-jun-2050                 | 0.02                 |
| Bnp Paribas S.a. 5.176% 09-jan-2030                                     | 0.02                 |
| Government Of The Netherlands 3.75% 15-jan-2042                         | 0.02                 |
| Omers Finance Trust 3.125% 25-jan-2029                                  | 0.02                 |
| Goldman Sachs Group, Inc. 1.542% 10-sep-2027                            | 0.02                 |
| Government Of Switzerland 1.5% 24-jul-2025                              | 0.02                 |
| Morgan Stanley 6.296% 18-oct-2028                                       | 0.02                 |
| Province Of Ontario 3.65% 02-jun-2033                                   | 0.02                 |
| Hca Inc. 5.9% 01-jun-2053                                               | 0.02                 |
| Government Of Australia 3.0% 21-nov-2033                                | 0.02                 |
| Government Of Austria 3.45% 20-oct-2030                                 | 0.02                 |
| Government Of Germany 0.0% 15-feb-2032                                  | 0.02                 |
| Bpce Societe Anonyme 6.612% 19-oct-2027                                 | 0.02                 |
| Treasury Corporation Of Victoria 2.0% 20-nov-2037                       | 0.02                 |
| Province Of Ontario 2.7% 02-jun-2029                                    | 0.02                 |
| Government Of Indonesia 5.5% 15-apr-2026                                | 0.02                 |
| Merck & Co., Inc. 5.0% 17-may-2053                                      | 0.02                 |
| Cvs Health Corporation 4.78% 25-mar-2038                                | 0.02                 |
| Government Of Canada 0.5% 01-sep-2025                                   | 0.02                 |
| Government Of Singapore 2.25% 01-aug-2036                               | 0.02                 |
| BFWD JPY 04OCT24                                                        | 0.02                 |
| Aviva Plc 6.875% 27-nov-2053                                            | 0.02                 |
| Pfizer Investment Enterprises Pte. Ltd. 4.45% 19-may-2026               | 0.02                 |
| New South Wales Treasury Corp. 4.75% 20-feb-2037                        | 0.02                 |
| South Carolina St Pub Svcs Auth Rev 4.122% 01-dec-2025                  | 0.02                 |
| Anheuser-busch Inbev Worldwide, Inc. 3.5% 01-jun-2030                   | 0.02                 |
| Province Of Alberta 5.2% 15-may-2034                                    | 0.02                 |
| Equinix Europe 2 Financing Corporation Llc 5.5% 15-jun-2034             | 0.02                 |
| Mondelez International, Inc. 0.75% 17-mar-2033                          | 0.02                 |
| Logicor Financing Sarl 1.625% 17-jan-2030                               | 0.02                 |
| Swap Maturing 23/11/2026 (BNZW40)                                       | 0.02                 |
| Gnma Ii 30Yr Pool#ma9966 6.000% 20-oct-2054                             | 0.02                 |
| Government Of Malaysia 2.632% 15-apr-2031                               | 0.02                 |
| BFWD JPY 04OCT24                                                        | 0.02                 |
| Deutsche Telekom International Finance Bv 8.75% 15-jun-2030             | 0.02                 |
| Ge Healthcare Technologies Inc. 5.55% 15-nov-2024                       | 0.02                 |
| Government Of The United States Of America 4.125% 15-nov-2032           | 0.02                 |
| Veralto Corporation 5.5% 18-sep-2026                                    | 0.02                 |
| RCO VII STEP 01/29                                                      | 0.02                 |
| Morgan Stanley 1.779% 04-aug-2027                                       | 0.02                 |
| Government Of Portugal 1.95% 15-jun-2029                                | 0.02                 |
| Government Of Colombia 9.25% 28-may-2042                                | 0.02                 |
| American Medical Systems Europe Bv 3.5% 08-mar-2032                     | 0.02                 |
| RED & BLACK FLT 07/36                                                   | 0.02                 |
| Compagnie De Financement Foncier Sa 3.375% 16-sep-2031                  | 0.02                 |
| General Motors Financial Company, Inc. 6.05% 10-oct-2025                | 0.02                 |
| Acef Holding Sca 1.25% 26-apr-2030                                      | 0.02                 |
| Caixabank, S.a. 6.037% 15-jun-2035                                      | 0.02                 |
| Ge Capital Funding Llc 3.45% 15-may-2025                                | 0.02                 |
| Natwest Group Plc 6.016% 02-mar-2034                                    | 0.02                 |
| IRS EURI/2.69 EURO628                                                   | 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                 |
| Government Of Sweden 1.75% 11-nov-2033                                  | 0.02                 |
| Volkswagen Financial Services Ag 0.375% 12-feb-2030                     | 0.02                 |
| Digital Intrepid Holding Bv 0.625% 15-jul-2031                          | 0.02                 |
| At&t Inc. 5.539% 20-feb-2026                                            | 0.02                 |
| At&t Inc. 2.3% 01-jun-2027                                              | 0.02                 |

| Asset name                                                  | % of fund net assets |
|-------------------------------------------------------------|----------------------|
| Societe Generale Sa 4.75% 24-nov-2025                       | 0.02                 |
| Columbia Pipelines Operating Company Llc 5.927% 15-aug-2030 | 0.02                 |
| T-mobile Usa, Inc. 2.7% 15-mar-2032                         | 0.02                 |
| Micron Technology, Inc. 4.185% 15-feb-2027                  | 0.02                 |
| Bupa Finance Plc. 5.0% 12-oct-2030                          | 0.02                 |
| Lloyds Banking Group Plc 5.25% 04-oct-2030                  | 0.02                 |
| Centene Corporation 2.5% 01-mar-2031                        | 0.02                 |
| Government Of Germany 2.6% 15-may-2041                      | 0.02                 |
| Commonspirit Health 5.548% 01-dec-2054                      | 0.02                 |
| Gnma Ii 30Yr Pool#ma7590 3.000% 20-sep-2051                 | 0.02                 |
| Gnma Ii 30Yr Pool#ma7768 3.000% 20-dec-2051                 | 0.02                 |
| Blackrock Funding, Inc. 5.35% 08-jan-2055                   | 0.02                 |
| Deutsche Bank Aktiengesellschaft 4.5% 12-jul-2035           | 0.01                 |
| Government Of Italy 3.5% 01-mar-2030                        | 0.01                 |
| Broadcom Inc. 4.8% 15-oct-2034                              | 0.01                 |
| Capital One Financial Corporation 7.624% 30-oct-2031        | 0.01                 |
| Sika Capital Bv 3.75% 03-may-2030                           | 0.01                 |
| Government Of Finland 3.0% 15-sep-2034                      | 0.01                 |
| Netflix, Inc. 5.4% 15-aug-2054                              | 0.01                 |
| Centene Corporation 3.375% 15-feb-2030                      | 0.01                 |
| Province Of Quebec 4.4% 01-dec-2055                         | 0.01                 |
| Abn Amro Bank N.v. 0.4% 17-sep-2041                         | 0.01                 |
| Hca Inc. 5.45% 15-sep-2034                                  | 0.01                 |
| Charter Communications Operating, Llc 2.3% 01-feb-2032      | 0.01                 |
| OIS SONIA /3.78% GBP0929                                    | 0.01                 |
| Cooperatieve Rabobank U.a. 4.625% 23-may-2029               | 0.01                 |
| Booking Holdings Inc. 4.25% 15-may-2029                     | 0.01                 |
| Santander Uk Group Holdings Plc 4.858% 11-sep-2030          | 0.01                 |
| Royalty Pharma Plc 5.15% 02-sep-2029                        | 0.01                 |
| BFWD JPY 04OCT24                                            | 0.01                 |
| KOREA 10YR BND 12/17/2024                                   | 0.01                 |
| T-mobile Usa, Inc. 3.3% 15-feb-2051                         | 0.01                 |
| Jpmorgan Chase & Co. 5.04% 23-jan-2028                      | 0.01                 |
| Ubs Group Ag 4.125% 09-jun-2033                             | 0.01                 |
| Citigroup Inc. 4.075% 23-apr-2029                           | 0.01                 |
| Aib Group Plc 5.871% 28-mar-2035                            | 0.01                 |
| Fhlmc 30Yr Pool#sd8360 4.500% 01-sep-2053                   | 0.01                 |
| Bnp Paribas S.a. 5.335% 12-jun-2029                         | 0.01                 |
| Aon North America, Inc. 5.3% 01-mar-2031                    | 0.01                 |
| Government Of New Zealand 4.5% 15-may-2030                  | 0.01                 |
| European Union 0.7% 06-jul-2051                             | 0.01                 |
| Cisco Systems, Inc. 4.8% 26-feb-2027                        | 0.01                 |
| Citigroup Inc. 2.014% 25-jan-2026                           | 0.01                 |
| Huntington Bancshares Incorporated 6.208% 21-aug-2029       | 0.01                 |
| Government Of Indonesia 6.625% 15-feb-2034                  | 0.01                 |
| Uber Technologies, Inc. 4.8% 15-sep-2034                    | 0.01                 |
| Amgen Inc. 5.25% 02-mar-2033                                | 0.01                 |
| Engie Sa. 3.875% 06-jan-2031                                | 0.01                 |
| Credit Agricole Italia S.p.a 3.5% 11-mar-2036               | 0.01                 |
| Toronto-dominion Bank 5.146% 10-sep-2034                    | 0.01                 |
| Government Of Australia 1.75% 21-nov-2032                   | 0.01                 |
| Engie Sa. 3.625% 11-jan-2030                                | 0.01                 |
| Analog Devices, Inc. 5.05% 01-apr-2034                      | 0.01                 |
| Government Of Italy 3.45% 01-mar-2048                       | 0.01                 |
| Penske Truck Leasing Co. Lp 5.75% 24-may-2026               | 0.01                 |
| Banco Bpi, S.a. 3.25% 22-mar-2030                           | 0.01                 |
| Gnma Ii 30Yr Pool#ma8724 4.500% 20-mar-2053                 | 0.01                 |
| Capital One Financial Corporation 5.7% 01-feb-2030          | 0.01                 |
| Fhlmc 30Yr Pool#qg9043 4.500% 01-aug-2053                   | 0.01                 |
| Fhlmc 30Yr Pool#sd8372 5.500% 01-nov-2053                   | 0.01                 |
| Becton Dickinson Euro Finance Sarl 4.029% 07-jun-2036       | 0.01                 |
| Discover Financial Services 7.964% 02-nov-2034              | 0.01                 |
| Uber Technologies, Inc. 4.3% 15-jan-2030                    | 0.01                 |
| Government Of China 1.67% 15-jun-2026                       | 0.01                 |
| Hca Inc. 5.25% 15-jun-2026                                  | 0.01                 |
| Cvs Health Corporation 1.75% 21-aug-2030                    | 0.01                 |
| Government Of Italy 2.95% 01-sep-2038                       | 0.01                 |
| Anglo American Capital Plc 2.625% 10-sep-2030               | 0.01                 |

| Asset name                                                            | % of fund net assets |
|-----------------------------------------------------------------------|----------------------|
| Government Of Romania 5.375% 22-mar-2031                              | 0.01                 |
| Anglo American Capital Plc 2.875% 17-mar-2031                         | 0.01                 |
| Government Of Poland 5.0% 25-oct-2034                                 | 0.01                 |
| Government Of United Kingdom 0.625% 07-jun-2025                       | 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                 |
| Morgan Stanley 1.164% 21-oct-2025                                     | 0.01                 |
| Enel Finance International Nv 7.1% 14-oct-2027                        | 0.01                 |
| Gnma Ii 30Yr Pool#ma5020 4.000% 20-feb-2048                           | 0.01                 |
| European Union 3.25% 04-feb-2050                                      | 0.01                 |
| Abbvie Inc. 4.95% 15-mar-2031                                         | 0.01                 |
| Axa Sa 1.875% 10-jul-2042                                             | 0.01                 |
| Mercedes-benz Finance North America Llc 5.375% 26-nov-2025            | 0.01                 |
| Enel Finance International Nv 5.5% 26-jun-2034                        | 0.01                 |
| Erac Usa Finance Llc 4.9% 01-may-2033                                 | 0.01                 |
| Gnma Ii 30Yr Pool#ma5077 3.500% 20-mar-2048                           | 0.01                 |
| IRS EURI/2.63 EUR0628                                                 | 0.01                 |
| T-mobile Usa, Inc. 3.75% 15-apr-2027                                  | 0.01                 |
| Equinix Europe 2 Financing Corporation Llc 3.65% 03-sep-2033          | 0.01                 |
| Morgan Stanley 4.431% 23-jan-2030                                     | 0.01                 |
| Province Of Quebec 3.6% 01-sep-2033                                   | 0.01                 |
| Credit Agricole S.a. 5.75% 29-nov-2027                                | 0.01                 |
| Swap Maturing 24/11/2026 (WPAC40)                                     | 0.01                 |
| Intel Corporation 4.875% 10-feb-2026                                  | 0.01                 |
| Aercap Ireland Capital Dac 6.45% 15-apr-2027                          | 0.01                 |
| Government Of Italy 4.5% 01-oct-2053                                  | 0.01                 |
| Texas Electric Market Stabilization Funding N Llc 4.2649% 01-aug-2036 | 0.01                 |
| Veralto Corporation 5.35% 18-sep-2028                                 | 0.01                 |
| State Street Corporation 5.272% 03-aug-2026                           | 0.01                 |
| Erac Usa Finance Llc 4.6% 01-may-2028                                 | 0.01                 |
| Toronto-dominion Bank 5.103% 09-jan-2026                              | 0.01                 |
| Banque Federative Du Credit Mutuel Societe Anonyme 5.194% 16-feb-2028 | 0.01                 |
| Oracle Corporation 5.375% 27-sep-2054                                 | 0.01                 |
| Argenta Spaarbank Nv 3.125% 06-feb-2034                               | 0.01                 |
| Government Of Canada 1.75% 01-dec-2053                                | 0.01                 |
| John Deere Capital Corporation 4.75% 08-jun-2026                      | 0.01                 |
| Oracle Corporation 4.7% 27-sep-2034                                   | 0.01                 |
| Jpmorgan Chase & Co. 5.299% 24-jul-2029                               | 0.01                 |
| Ck Hutchison International (22) Ltd. 4.875% 21-apr-2033               | 0.01                 |
| Siemens Financieringsmaatschappij Nv 3.125% 22-may-2032               | 0.01                 |
| Warnermedia Holdings, Inc. 6.412% 15-mar-2026                         | 0.01                 |
| Swap Maturing 21/02/2025 (CBA)                                        | 0.01                 |
| Gatx Corporation 4.9% 15-mar-2033                                     | 0.01                 |
| Abbvie Inc. 4.25% 21-nov-2049                                         | 0.01                 |
| Intesa Sanpaolo S.p.a. 6.625% 20-jun-2033                             | 0.01                 |
| Umbs Tba 30Yr 5% October Delivery                                     | 0.01                 |
| Micron Technology, Inc. 2.703% 15-apr-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                 |
| Mondelez International Holdings Netherlands Bv 0.625% 09-sep-2032     | 0.01                 |
| Fhlmc 30Yr Pool#rj1858 6.000% 01-jun-2054                             | 0.01                 |
| Zurich Finance (Ireland) Dac 3.0% 19-apr-2051                         | 0.01                 |
| United Utilities Water Finance Plc 5.25% 22-jan-2046                  | 0.01                 |
| Huntsman International Llc 2.95% 15-jun-2031                          | 0.01                 |
| Royalty Pharma Plc 5.9% 02-sep-2054                                   | 0.01                 |
| Bnp Paribas S.a. 4.375% 01-mar-2033                                   | 0.01                 |
| T-mobile Usa, Inc. 5.15% 15-apr-2034                                  | 0.01                 |
| Anheuser-busch Inbev Worldwide, Inc. 5.55% 23-jan-2049                | 0.01                 |
| Meta Platforms, Inc. 4.45% 15-aug-2052                                | 0.01                 |
| Bank Of America Corporation 5.468% 23-jan-2035                        | 0.01                 |
| National Grid Plc 5.809% 12-jun-2033                                  | 0.01                 |
| Fhlmc 30Yr Pool#sd8363 6.000% 01-sep-2053                             | 0.01                 |

| Asset name                                                             | % of fund net assets |
|------------------------------------------------------------------------|----------------------|
| Banque Federative Du Credit Mutuel Societe Anonyme 5.125% 13-jan-2033  | 0.01                 |
| Government Of Peru 5.4% 12-aug-2034                                    | 0.01                 |
| Societe Generale Sa 6.066% 19-jan-2035                                 | 0.01                 |
| Penske Truck Leasing Co. Lp 6.05% 01-aug-2028                          | 0.01                 |
| Cisco Systems, Inc. 5.35% 26-feb-2064                                  | 0.01                 |
| Amgen Inc. 5.15% 02-mar-2028                                           | 0.01                 |
| Government Of Spain 4.9% 30-jul-2040                                   | 0.01                 |
| Bper Banca S.p.a. 3.25% 22-jan-2031                                    | 0.01                 |
| Texas Instruments Incorporated 4.85% 08-feb-2034                       | 0.01                 |
| Government Of South Korea 1.375% 10-jun-2030                           | 0.01                 |
| Government Of Singapore 3.375% 01-sep-2033                             | 0.01                 |
| Government Of South Korea 1.375% 10-dec-2029                           | 0.01                 |
| Prologis Euro Finance Llc 4.625% 23-may-2033                           | 0.01                 |
| Fhlmc 30Yr Pool#rj2244 6.000% 01-aug-2054                              | 0.01                 |
| Government Of Romania 4.75% 11-oct-2034                                | 0.01                 |
| Columbia Pipelines Holding Company Llc 5.681% 15-jan-2034              | 0.01                 |
| Natwest Group Plc 3.673% 05-aug-2031                                   | 0.01                 |
| Jpmorgan Chase & Co. 2.545% 08-nov-2032                                | 0.01                 |
| Province Of Ontario 3.75% 02-dec-2053                                  | 0.01                 |
| Banque Federative Du Credit Mutuel Societe Anonyme 3.75% 03-feb-2034   | 0.01                 |
| Bank Of America Corporation 5.288% 25-apr-2034                         | 0.01                 |
| Steel Dynamics, Inc. 5.375% 15-aug-2034                                | 0.01                 |
| Royal Kpn N.v. 3.875% 03-jul-2031                                      | 0.01                 |
| BFWD JPY 04OCT24                                                       | 0.01                 |
| Nationwide Building Society 6.178% 07-dec-2027                         | 0.01                 |
| Government Of Czech Republic 1.75% 23-jun-2032                         | 0.01                 |
| Ing Groep N.v. 4.25% 26-aug-2035                                       | 0.01                 |
| Cbre Global Investors Open-ended Fund S.c.a Sicav-sif 0.9% 12-oct-2029 | 0.01                 |
| Lkq Dutch Bond B.v. 4.125% 13-mar-2031                                 | 0.01                 |
| Bangkok Bank Plc (hong Kong Branch) 5.65% 05-jul-2034                  | 0.01                 |
| Cnh Industrial N.v. 3.75% 11-jun-2031                                  | 0.01                 |
| Caixabank, S.a. 3.625% 19-sep-2032                                     | 0.01                 |
| Unicredit S.p.a. 3.127% 03-jun-2032                                    | 0.01                 |
| Jpmorgan Chase & Co. 4.851% 25-jul-2028                                | 0.01                 |
| Cooperatieve Rabobank U.a. 1.25% 14-jan-2025                           | 0.01                 |
| Blackstone Property Partners Europe Holdings Sarl 1.75% 12-mar-2029    | 0.01                 |
| Ubs Group Ag 3.125% 15-jun-2030                                        | 0.01                 |
| Solvay Finance (america) Llc 5.85% 04-jun-2034                         | 0.01                 |
| Hyundai Capital America, Inc. 5.4% 24-jun-2031                         | 0.01                 |
| Compagnie De Saint-gobain 1.625% 10-aug-2025                           | 0.01                 |
| Cigna Group 5.25% 15-feb-2034                                          | 0.01                 |
| Bank Of America Corporation 4.827% 22-jul-2026                         | 0.01                 |
| Government Of Colombia 7.25% 26-oct-2050                               | 0.01                 |
| Fnma 30Yr Pool#fs2386 2.000% 01-aug-2051                               | 0.01                 |
| Government Of South Korea 3.0% 10-dec-2042                             | 0.01                 |
| IRS TIE/8.585 MXN1229                                                  | 0.01                 |
| Government Of Denmark 4.5% 15-nov-2039                                 | 0.01                 |
| Government Of Spain 1.9% 31-oct-2052                                   | 0.01                 |
| Starbucks Corporation 5.0% 15-feb-2034                                 | 0.01                 |
| Micron Technology, Inc. 5.3% 15-jan-2031                               | 0.01                 |
| Jpmorgan Chase & Co. 3.761% 21-mar-2034                                | 0.01                 |
| AVANZ NFIXIBID + 220 15/04/2052                                        | 0.01                 |
| Crh Smw Finance Designated Activity Company 4.0% 11-jul-2031           | 0.01                 |
| Niagara Mohawk Power Corporation 2.759% 10-jan-2032                    | 0.01                 |
| Stryker Corporation 3.375% 11-sep-2032                                 | 0.01                 |
| HIC HICPXT/2.19 EURO234                                                | 0.01                 |
| Electricite De France, Societe Anonyme 5.125% 22-sep-2050              | 0.01                 |
| Government Of Mexico 5.0% 06-mar-2025                                  | 0.01                 |
| Northwestern Mutual Global Funding 1.7% 01-jun-2028                    | 0.01                 |
| Unitedhealth Group Incorporated 5.25% 15-feb-2028                      | 0.01                 |
| Government Of Greece 3.375% 15-jun-2034                                | 0.01                 |
| Sampo Oyj 2.5% 03-sep-2052                                             | 0.01                 |
| Severn Trent Utilities Finance Plc 5.875% 31-jul-2038                  | 0.01                 |

| Asset name                                                                  | % of fund net assets |
|-----------------------------------------------------------------------------|----------------------|
| Vonovia Se 5.0% 23-nov-2030                                                 | 0.01                 |
| Government Of Colombia 7.25% 18-oct-2034                                    | 0.01                 |
| Government Of Saudi Arabia 5.0% 16-jan-2034                                 | 0.01                 |
| Credit Suisse Ag, New York Branch 7.5% 15-feb-2028                          | 0.01                 |
| Virgin Money Uk Plc 4.0% 18-mar-2028                                        | 0.01                 |
| EVERBRIGHT 6.43% 06/54                                                      | 0.01                 |
| Massachusetts St Spl Oblig Rev 4.11% 15-jul-2031                            | 0.01                 |
| International Finance Corp. 2.875% 18-dec-2024                              | 0.01                 |
| IRS EURI/2.72 EURO233                                                       | 0.01                 |
| Natwest Group Plc 4.445% 08-may-2030                                        | 0.01                 |
| Government Of Malaysia 3.519% 20-apr-2028                                   | 0.01                 |
| Morgan Stanley 4.656% 02-mar-2029                                           | 0.01                 |
| Lloyds Banking Group Plc 3.875% 14-may-2032                                 | 0.01                 |
| Fnma 30Yr Pool#ma5190 5.500% 01-nov-2053                                    | 0.01                 |
| Gabx Corporation 5.45% 15-sep-2033                                          | 0.01                 |
| Credit Agricole Italia S.p.a 3.5% 15-jul-2033                               | 0.01                 |
| Alfa, S.a.b. De C.v. 6.875% 25-mar-2044                                     | 0.01                 |
| National Grid Electricity Distribution (south Wales) Plc 1.625% 07-oct-2035 | 0.01                 |
| Goldman Sachs Group, Inc. 3.691% 05-jun-2028                                | 0.01                 |
| Marsh & McLennan Companies, Inc. 5.7% 15-sep-2053                           | 0.01                 |
| National Grid Electricity Transmission Plc 2.75% 06-feb-2035                | 0.01                 |
| Credit Suisse Group Ag 2.875% 02-apr-2032                                   | 0.01                 |
| Government Of Portugal 2.875% 20-oct-2034                                   | 0.01                 |
| Slam 2024-1a 5.335% 15-sep-2049                                             | 0.01                 |
| Home Depot, Inc. 4.95% 15-sep-2052                                          | 0.01                 |
| Gaci First Investment Co. 5.375% 29-jan-2054                                | 0.01                 |
| Credit Agricole Assurances Societe Anonyme 4.5% 17-dec-2034                 | 0.01                 |
| Aercap Ireland Capital Dac 2.45% 29-oct-2026                                | 0.01                 |
| GNMA 2022-22 UH 3% 12/50                                                    | 0.01                 |
| Ausnet Services Holdings Pty Ltd 1.5% 26-feb-2027                           | 0.01                 |
| Meta Platforms, Inc. 4.55% 15-aug-2031                                      | 0.01                 |
| Uber Technologies, Inc. 5.35% 15-sep-2054                                   | 0.01                 |
| Centene Corporation 4.625% 15-dec-2029                                      | 0.01                 |
| Pultegroup, Inc. 5.0% 15-jan-2027                                           | 0.01                 |
| Warnermedia Holdings, Inc. 4.279% 15-mar-2032                               | 0.01                 |
| Becton, Dickinson And Company 5.11% 08-feb-2034                             | 0.01                 |
| Government Of South Korea 2.625% 10-jun-2028                                | 0.01                 |
| Booking Holdings Inc. 3.75% 01-mar-2036                                     | 0.01                 |
| Government Of Romania 5.75% 24-mar-2035                                     | 0.01                 |
| Fnma 15Yr Pool#fm4283 2.000% 01-sep-2035                                    | 0.01                 |
| Santander Uk Group Holdings Plc 7.482% 29-aug-2029                          | 0.01                 |
| Intel Corporation 5.125% 10-feb-2030                                        | 0.01                 |
| T-mobile Usa, Inc. 5.5% 15-jan-2055                                         | 0.01                 |
| Canada Housing Trust No. 1 4.15% 15-jun-2033                                | 0.01                 |
| IRS EURI/2.5 EURO834                                                        | 0.01                 |
| Government Of Thailand 2.8% 17-jun-2034                                     | 0.01                 |
| Virginia Electric And Power Company 5.05% 15-aug-2034                       | 0.01                 |
| Government Of United Kingdom 1.75% 07-sep-2037                              | 0.01                 |
| Meta Platforms, Inc. 4.75% 15-aug-2034                                      | 0.01                 |
| Anglo American Capital Plc 5.625% 01-apr-2030                               | 0.01                 |
| Bnp Paribas S.a. 2.588% 12-aug-2035                                         | 0.01                 |
| Otp Bank Nyrt. 5.0% 31-jan-2029                                             | 0.01                 |
| IRS BBR /4.41 NZD0634                                                       | 0.01                 |
| Jpmorgan Chase & Co. 5.766% 22-apr-2035                                     | 0.01                 |
| Prologis International Funding Ii Sa 4.375% 01-jul-2036                     | 0.01                 |
| T-mobile Usa, Inc. 4.7% 15-jan-2035                                         | 0.01                 |
| Natwest Group Plc 4.964% 15-aug-2030                                        | 0.01                 |
| Comcast Corporation 4.25% 15-jan-2033                                       | 0.01                 |
| National Grid Electricity Transmission Plc 2.0% 16-sep-2038                 | 0.01                 |
| Government National Mortgage Association @na @na                            | 0.01                 |
| Government National Mortgage Association @na @na                            | 0.01                 |
| Anheuser-busch Inbev Sa/nv 3.75% 22-mar-2037                                | 0.01                 |
| Aercap Ireland Capital Designated Activity Company 4.95% 10-sep-2034        | 0.01                 |
| Government Of Romania 5.875% 30-jan-2029                                    | 0.01                 |
| Government Of New Zealand 4.25% 15-may-2034                                 | 0.01                 |

| Asset name                                                                   | % of fund net assets |
|------------------------------------------------------------------------------|----------------------|
| Government Of France 2.5% 25-may-2043                                        | 0.01                 |
| Morgan Stanley 5.466% 18-jan-2035                                            | 0.01                 |
| Goldman Sachs Group, Inc. 4.482% 23-aug-2028                                 | 0.01                 |
| Gnma Ii 30Yr Pool#ma7534 2.500% 20-aug-2051                                  | 0.01                 |
| Broadcom Inc. 1.95% 15-feb-2028                                              | 0.01                 |
| Morgan Stanley 5.32% 19-jul-2035                                             | 0.01                 |
| Government Of Germany 0.0% 15-aug-2031                                       | 0.01                 |
| Principal Life Global Funding Ii 1.25% 23-jun-2025                           | 0.01                 |
| Swap Maturing 21/02/2025 (WPAC40)                                            | 0.01                 |
| Las Vegas Sands Corp. 6.2% 15-aug-2034                                       | 0.01                 |
| Caixabank, S.a. 6.84% 13-sep-2034                                            | 0.01                 |
| Hca Inc. 5.6% 01-apr-2034                                                    | 0.01                 |
| Nxp B.v. 2.5% 11-may-2031                                                    | 0.01                 |
| Government Of Norway 3.0% 15-aug-2033                                        | 0.01                 |
| E.on International Finance Bv 6.375% 07-jun-2032                             | 0.01                 |
| Government Of Japan 0.2% 20-jun-2036                                         | 0.01                 |
| Umb's Tba 15yr 4.5% October Delivery                                         | 0.01                 |
| Hca Inc. 5.875% 01-feb-2029                                                  | 0.01                 |
| Muskkrat Falls/labrador Transmission Assets Funding Trust 3.63% 01-jun-2029  | 0.01                 |
| Hsbc Holdings Plc 6.8% 14-sep-2031                                           | 0.01                 |
| Assa Ablay Ab 3.75% 13-sep-2026                                              | 0.01                 |
| Anglo American Capital Plc 4.75% 21-sep-2032                                 | 0.01                 |
| Government Of Indonesia 3.55% 31-mar-2032                                    | 0.01                 |
| Credit Agricole S.a. 4.25% 11-jul-2029                                       | 0.01                 |
| Bank Of Ireland Group Plc 4.75% 10-aug-2034                                  | 0.01                 |
| Greensaif Pipelines Bidco Sarl 6.1027% 23-aug-2042                           | 0.01                 |
| Nova Kreditna Banka Maribor D.d. 4.75% 03-apr-2028                           | 0.01                 |
| Government Of Romania 2.0% 28-jan-2032                                       | 0.01                 |
| China Development Bank 3.03% 24-jul-2043                                     | 0.01                 |
| IRS EURI/2.75 EUR0734                                                        | 0.01                 |
| Home Depot, Inc. 3.25% 15-apr-2032                                           | 0.01                 |
| Fnma 15Yr Pool#fs8493 6.000% 01-jul-2038                                     | 0.01                 |
| Sk Hynix Inc. 6.5% 17-jan-2033                                               | 0.01                 |
| Government Of Switzerland 1.5% 30-apr-2042                                   | 0.01                 |
| Queensland Treasury Corp. 5.0% 21-jul-2037                                   | 0.01                 |
| OIS SONIA /3.375% GBP0330                                                    | 0.01                 |
| Msd Netherlands Capital B.v. 3.5% 30-may-2037                                | 0.01                 |
| Oracle Corporation 6.25% 09-nov-2032                                         | 0.01                 |
| Enel Finance International Sa 6.0% 07-oct-2039                               | 0.01                 |
| Niagara Mohawk Power Corporation 5.783% 16-sep-2052                          | 0.01                 |
| Fnma 15Yr Pool#ma5145 6.000% 01-sep-2038                                     | 0.01                 |
| Fhlmc Remic Series K-514 @na @na                                             | 0.01                 |
| IRS BBR /4.4062 NZD1229                                                      | 0.01                 |
| American Express Company 5.625% 28-jul-2034                                  | 0.01                 |
| Duke Energy Corporation 4.5% 15-aug-2032                                     | 0.01                 |
| Government Of Hungary 4.5% 23-mar-2028                                       | 0.01                 |
| Government Of New Zealand 2.75% 15-apr-2025                                  | 0.01                 |
| National Grid Electricity Distribution (west Midlands) Plc 5.75% 16-apr-2032 | 0.01                 |
| Home Depot, Inc. 4.95% 25-jun-2034                                           | 0.01                 |
| Fnma 30Yr Pool#by8612 5.500% 01-sep-2053                                     | 0.01                 |
| HIC HICPXT/2.1 EURO229                                                       | 0.01                 |
| Georgia Power Company 5.125% 15-may-2052                                     | 0.01                 |
| Metropolitan Life Global Funding I 4.125% 02-sep-2025                        | 0.01                 |
| Fnma 30Yr Pool#ma4618 4.000% 01-apr-2052                                     | 0.01                 |
| Government Of Indonesia 5.125% 15-apr-2027                                   | 0.01                 |
| Commonwealth Bank Of Australia Frn 01-nov-2028                               | 0.01                 |
| Government Of Mexico 6.0% 07-may-2036                                        | 0.01                 |
| Government Of Mexico 6.4% 07-may-2054                                        | 0.01                 |
| Government Of Mexico 5.0% 07-may-2029                                        | 0.01                 |
| Fnma 5-7Yr Pool#bz0594 4.260% 01-mar-2029                                    | 0.01                 |
| Corebridge Financial, Inc. 3.5% 04-apr-2025                                  | 0.01                 |
| Government Of Austria 1.5% 20-feb-2047                                       | 0.01                 |
| Prologis Targeted Us Logistics Fund Lp 5.5% 01-apr-2034                      | 0.01                 |
| Eversource Energy 4.75% 15-may-2026                                          | 0.01                 |
| HIC HICPXT/2.395 EURO233                                                     | 0.01                 |
| Blackstone Property Partners Europe Holdings Sarl 1.0% 04-may-2028           | 0.01                 |

| Asset name                                                           | % of fund net assets |
|----------------------------------------------------------------------|----------------------|
| Zurich Finance (ireland) Dac 5.125% 23-nov-2052                      | 0.01                 |
| Gnma Ii 30Yr Pool#784101 3.500% 20-aug-2044                          | 0.01                 |
| Axa Sa 5.5% 11-jul-2043                                              | 0.01                 |
| Metropolitan Life Global Funding I 1.75% 25-may-2025                 | 0.01                 |
| Citizens Financial Group, Inc. 5.841% 23-jan-2030                    | 0.01                 |
| HIC HICPXT/2.448 EURO233                                             | 0.01                 |
| Fnma 5-7Yr Pool#bz0082 5.280% 01-jan-2029                            | 0.01                 |
| Danske Bank A/s 4.625% 13-apr-2027                                   | 0.01                 |
| Umb's Tba 15yr 2% October Delivery                                   | 0.01                 |
| Fnma 5-7Yr Pool#bz0281 4.910% 01-jan-2029                            | 0.01                 |
| Regal Rexnord Corporation 6.05% 15-feb-2026                          | 0.01                 |
| Fnma 5-7Yr Pool#bz0037 4.920% 01-dec-2028                            | 0.01                 |
| Greensaif Pipelines Bidco Sarl 5.852% 23-feb-2036                    | 0.01                 |
| Chubb Ina Holdings Llc 1.4% 15-jun-2031                              | 0.01                 |
| Fnma 5-7Yr Pool#bz0294 4.570% 01-jan-2029                            | 0.01                 |
| Retail Opportunity Investments Partnership, Lp 4.0% 15-dec-2024      | 0.01                 |
| Adani Ports And Special Economic Zone Limited 4.375% 03-jul-2029     | 0.01                 |
| Banco Santander, S.a. 3.49% 28-may-2030                              | 0.01                 |
| Charter Communications Operating, Llc 4.8% 01-mar-2050               | 0.01                 |
| Erac Usa Finance Llc 5.0% 15-feb-2029                                | 0.01                 |
| FHLMC REMICS 4% 09/52                                                | 0.01                 |
| Gnma Ii 30Yr Pool#ma7051 2.000% 20-dec-2050                          | 0.01                 |
| OIS SOFR /3% USD0330                                                 | 0.01                 |
| Banque Federative Du Credit Mutuel Societe Anonyme 4.75% 10-nov-2031 | 0.01                 |
| Danske Bank A/s 4.625% 14-may-2034                                   | 0.01                 |
| Credit Agricole S.a. 4.375% 27-nov-2033                              | 0.01                 |
| NDIRS CLIC/4.63 CLP1234                                              | 0.01                 |
| Province Of British Columbia 2.95% 18-jun-2050                       | 0.01                 |
| Fnma 5-7Yr Pool#bz0283 4.480% 01-feb-2029                            | 0.01                 |
| Charter Communications Operating, Llc 3.9% 01-jun-2052               | 0.01                 |
| Lennar Corporation 5.0% 15-jun-2027                                  | 0.01                 |
| Anheuser-busch Inbev Worldwide, Inc. 4.35% 01-jun-2040               | 0.01                 |
| Danske Bank A/s 4.613% 02-oct-2030                                   | 0.01                 |
| Territory Of Bermuda 5.0% 15-jul-2032                                | 0.01                 |
| Fnma 30Yr Pool#bm5010 3.500% 01-feb-2048                             | 0.01                 |
| IRS EURI/2.53 EURO250                                                | 0.01                 |
| Amgen Inc. 5.6% 02-mar-2043                                          | 0.01                 |
| Suzano Austria Gmbh 3.75% 15-jan-2031                                | 0.01                 |
| Banque Federative Du Credit Mutuel Societe Anonyme 3.75% 01-feb-2033 | 0.01                 |
| IRS EURI/2.78 EURO429                                                | 0.01                 |
| Daimler Trucks Finance North America Llc 5.0% 15-jan-2027            | 0.00                 |
| Government National Mortgage Association @na @na                     | 0.00                 |
| T-mobile Usa, Inc. 3.0% 15-feb-2041                                  | 0.00                 |
| Ge Healthcare Technologies Inc. 4.8% 14-aug-2029                     | 0.00                 |
| Fnma 30Yr Pool#ma5070 4.500% 01-jul-2053                             | 0.00                 |
| Celanese Us Holdings Llc 6.7% 15-nov-2033                            | 0.00                 |
| Las Vegas Sands Corp. 6.0% 15-aug-2029                               | 0.00                 |
| Ing Groep N.v. 3.5% 03-sep-2030                                      | 0.00                 |
| NDIRS CLIC/4.3 CLP1229                                               | 0.00                 |
| Cox Communications, Inc. 5.45% 01-sep-2034                           | 0.00                 |
| Swap Maturing 21/11/2030 (CBAANZ)                                    | 0.00                 |
| Booking Holdings Inc. 4.0% 01-mar-2044                               | 0.00                 |
| Virginia Electric And Power Company 5.3% 15-aug-2033                 | 0.00                 |
| Hsbc Holdings Plc 6.5% 15-sep-2037                                   | 0.00                 |
| Government Of Thailand 2.5% 17-nov-2029                              | 0.00                 |
| Intel Corporation 5.15% 21-feb-2034                                  | 0.00                 |
| At&t Inc. 3.55% 15-sep-2055                                          | 0.00                 |
| Pt Freeport Indonesia 6.2% 14-apr-2052                               | 0.00                 |
| Ck Hutchison International (22) Ltd. 4.75% 21-apr-2028               | 0.00                 |
| FNMA REMICS 3% 09/47                                                 | 0.00                 |
| OIS REPO_C/2.531% CAD0330                                            | 0.00                 |
| Fhlmc Remic Series K-510 @na @na                                     | 0.00                 |
| Oracle Corporation 5.8% 10-nov-2025                                  | 0.00                 |
| Government Of Romania 6.625% 17-feb-2028                             | 0.00                 |



| Asset name                                                                      | % of fund net assets |
|---------------------------------------------------------------------------------|----------------------|
| BHG 1.71% 02/35                                                                 | 0.00                 |
| Posco Corporation 5.75% 17-jan-2028                                             | 0.00                 |
| Province Of Alberta 3.1% 01-jun-2050                                            | 0.00                 |
| FNMA REMICS 4% 05/49                                                            | 0.00                 |
| Credit Suisse Group Ag 7.75% 01-mar-2029                                        | 0.00                 |
| Crown Castle Inc. 5.1% 01-may-2033                                              | 0.00                 |
| Aercap Ireland Capital Dac 1.65% 29-oct-2024                                    | 0.00                 |
| Government Of Romania 4.85% 25-jul-2029                                         | 0.00                 |
| Fraport Ag Frankfurt Airport Services Worldwide 4.25% 11-jun-2032               | 0.00                 |
| Meta Platforms, Inc. 3.85% 15-aug-2032                                          | 0.00                 |
| Hca Inc. 5.45% 01-apr-2031                                                      | 0.00                 |
| Aon North America, Inc. 5.75% 01-mar-2054                                       | 0.00                 |
| Fhlmc Remic Series K-753 4.4% 25-oct-2030                                       | 0.00                 |
| Warnermedia Holdings, Inc. 4.054% 15-mar-2029                                   | 0.00                 |
| Cisco Systems, Inc. 5.3% 26-feb-2054                                            | 0.00                 |
| USC USCP /2.6312 USD0933                                                        | 0.00                 |
| Fhlmc 30yr Pool#sd8401 5.500% 01-feb-2054                                       | 0.00                 |
| Santander Uk Group Holdings Plc 2.896% 15-mar-2032                              | 0.00                 |
| Citizens Financial Group, Inc. 6.645% 25-apr-2035                               | 0.00                 |
| Axa Sa 1.375% 07-oct-2041                                                       | 0.00                 |
| Aercap Ireland Capital Dac 3.0% 29-oct-2028                                     | 0.00                 |
| Government Of Romania 7.625% 17-jan-2053                                        | 0.00                 |
| Cooperatieve Rabobank U.a. 5.564% 28-feb-2029                                   | 0.00                 |
| Cfmt 2021-all 1.39% 22-sep-2031                                                 | 0.00                 |
| Government Of Hungary 5.25% 16-jun-2029                                         | 0.00                 |
| Kbc Group Nv 5.796% 19-jan-2029                                                 | 0.00                 |
| Government Of Norway 3.625% 31-may-2039                                         | 0.00                 |
| USC USCP /2.65 USD0933                                                          | 0.00                 |
| Government Of Germany 2.5% 15-aug-2054                                          | 0.00                 |
| American Water Capital Corp. 3.45% 01-may-2050                                  | 0.00                 |
| IRS BBR /4.6875 NZD1234                                                         | 0.00                 |
| Ooredoo International Finance Ltd. 2.625% 08-apr-2031                           | 0.00                 |
| Government Of Indonesia 5.65% 11-jan-2053                                       | 0.00                 |
| Bon Secours Health System, Inc. 2.095% 01-jun-2031                              | 0.00                 |
| IRS EURI/2.41 EURI234                                                           | 0.00                 |
| Government Of Switzerland 0.5% 24-may-2055                                      | 0.00                 |
| Coca-cola Company 0.375% 15-mar-2033                                            | 0.00                 |
| Government Of Panama 3.16% 23-jan-2030                                          | 0.00                 |
| Government Of Japan 0.5% 20-mar-2060                                            | 0.00                 |
| Fnma 30yr Pool#fs8016 5.500% 01-may-2054                                        | 0.00                 |
| Ppl Capital Funding, Inc. 5.25% 01-sep-2034                                     | 0.00                 |
| Gnma Ii 30yr Pool#ma2223 3.500% 20-sep-2044                                     | 0.00                 |
| Government Of Thailand 2.75% 17-jun-2052                                        | 0.00                 |
| IRS BBR /4.5937 AUD0934                                                         | 0.00                 |
| Southern California Edison Company 5.95% 01-nov-2032                            | 0.00                 |
| Orsted A/s 2.875% 14-jun-2033                                                   | 0.00                 |
| Mfb Magyar Fejlesztési Bank Zartkoruen Mukodo Reszvenytarsasag 6.5% 29-jun-2028 | 0.00                 |
| Kroger Co. 5.5% 15-sep-2054                                                     | 0.00                 |
| Government Of Indonesia 6.875% 15-aug-2051                                      | 0.00                 |
| Government Of Poland 5.125% 18-sep-2034                                         | 0.00                 |
| Blackrock Funding, Inc. 5.25% 14-mar-2054                                       | 0.00                 |
| Galaxy Pipeline Assets Bidco Limited 2.16% 31-mar-2034                          | 0.00                 |
| Fnma 30yr Pool#fs8968 6.000% 01-sep-2054                                        | 0.00                 |
| Government Of Hungary 5.5% 16-jun-2034                                          | 0.00                 |
| Comcast Corporation 5.25% 07-nov-2025                                           | 0.00                 |
| Government Of Hungary 3.0% 27-oct-2038                                          | 0.00                 |
| Charter Communications Operating, Llc 3.5% 01-jun-2041                          | 0.00                 |
| Government Of The Netherlands 0.0% 15-jan-2052                                  | 0.00                 |
| Huntsman International Llc 5.7% 15-oct-2034                                     | 0.00                 |
| Banco De Sabadell, S.a. 4.0% 15-jan-2030                                        | 0.00                 |
| Cooperatieve Rabobank U.a. 3.758% 06-apr-2033                                   | 0.00                 |
| Msd Netherlands Capital B.v. 3.75% 30-may-2054                                  | 0.00                 |
| Government Of Bulgaria 5.0% 05-mar-2037                                         | 0.00                 |
| OIS TONAR /0.53% JPY1226                                                        | 0.00                 |
| HIC HICPXT/2.448 EURO233                                                        | 0.00                 |
| USC USCP /2.63 USD0933                                                          | 0.00                 |
| Government Of Hungary 2.0% 23-may-2029                                          | 0.00                 |

| Asset name                                                           | % of fund net assets |
|----------------------------------------------------------------------|----------------------|
| Government Of Hungary 6.75% 25-sep-2052                              | 0.00                 |
| Government Of Singapore 1.875% 01-oct-2051                           | 0.00                 |
| IRS BBR /3.5937 AUD0330                                              | 0.00                 |
| Banco Santander, S.a. 3.5% 02-oct-2032                               | 0.00                 |
| Massachusetts Electric Company 1.729% 24-nov-2030                    | 0.00                 |
| Societe Generale Sa 6.691% 10-jan-2034                               | 0.00                 |
| HIC HICPXT/2.478 EURO228                                             | 0.00                 |
| Bnp Paribas S.a. 2.5% 31-mar-2032                                    | 0.00                 |
| Government Of Finland 2.95% 15-apr-2055                              | 0.00                 |
| Government Of Germany 1.8% 15-aug-2053                               | 0.00                 |
| HIC HICPXT/2.405 EURO228                                             | 0.00                 |
| Swap Maturing 18/08/2025 (CBAN90)                                    | 0.00                 |
| IRS BBR /3.9062 AUD0335                                              | 0.00                 |
| IRS EURI/2.66 EURO926                                                | 0.00                 |
| Government Of Panama 6.875% 31-jan-2036                              | 0.00                 |
| Banco Santander, S.a. 5.439% 15-jul-2031                             | 0.00                 |
| Abbvie Inc. 4.05% 21-nov-2039                                        | 0.00                 |
| Dp World Limited 5.625% 25-sep-2048                                  | 0.00                 |
| American International Group, Inc. 1.875% 21-jun-2027                | 0.00                 |
| Blackstone Property Partners Europe Holdings Sarl 1.625% 20-apr-2030 | 0.00                 |
| Bank Gospodarstwa Krajowego Sa 5.375% 22-may-2033                    | 0.00                 |
| Bimbo Bakeries Usa, Inc. 5.375% 09-jan-2036                          | 0.00                 |
| Fnma 40yr Pool#bf0219 3.500% 01-sep-2057                             | 0.00                 |
| IRS EURI/2.81 EURO429                                                | 0.00                 |
| Jpmorgan Chase & Co. 5.336% 23-jan-2035                              | 0.00                 |
| Heathrow Funding Ltd. 1.125% 08-oct-2030                             | 0.00                 |
| IRS BBR /3.7812 NZD1229                                              | 0.00                 |
| Government Of Indonesia 4.35% 08-jan-2027                            | 0.00                 |
| GREENSKY HOME 5.67% 06/59                                            | 0.00                 |
| Hca Inc. 5.95% 15-sep-2054                                           | 0.00                 |
| Swap Maturing 16/11/2033 (WPAC40)                                    | 0.00                 |
| Government Of The United States Of America 0.0% 08-oct-2024          | 0.00                 |
| Home Depot, Inc. 5.4% 25-jun-2064                                    | 0.00                 |
| IRS EURI/2.47 EUR0929                                                | 0.00                 |
| Government Of Hungary 5.0% 22-feb-2027                               | 0.00                 |
| Cox Communications, Inc. 5.95% 01-sep-2054                           | 0.00                 |
| OIS SONIA /3.906% GBP1234                                            | 0.00                 |
| IRS BBR /3.8437 AUD0929                                              | 0.00                 |
| OIS REPO_C/3.406% CAD0934                                            | 0.00                 |
| IRS NIBO/3.25 NOK0330                                                | 0.00                 |
| Umbs Tba 15yr 3% October Delivery                                    | 0.00                 |
| FHLMC REMICS 2.5% 03/52                                              | 0.00                 |
| Prologis Targeted Us Logistics Fund Lp 5.25% 15-jan-2035             | 0.00                 |
| Fhlmc 30yr Pool#ra8220 6.000% 01-nov-2052                            | 0.00                 |
| Charter Communications Operating, Llc 5.75% 01-apr-2048              | 0.00                 |
| Gatx Corporation 6.9% 01-may-2034                                    | 0.00                 |
| Oracle Corporation 3.6% 01-apr-2050                                  | 0.00                 |
| Bristol-myers Squibb Company 5.5% 22-feb-2044                        | 0.00                 |
| OIS SONIA /3.5% GBP0629                                              | 0.00                 |
| Eli Lilly And Company 5.05% 14-aug-2054                              | 0.00                 |
| Broadcom Inc. 3.419% 15-apr-2033                                     | 0.00                 |
| IRS EURI/2.25 EURI229                                                | 0.00                 |
| Empresa Nacional De Telecomunicaciones S.a. 3.05% 14-sep-2032        | 0.00                 |
| Severn Trent Utilities Finance Plc 4.0% 05-mar-2034                  | 0.00                 |
| Broadcom Inc. 4.15% 15-apr-2032                                      | 0.00                 |
| USC USCP /2.5 USD0334                                                | 0.00                 |
| Government Of Chile 2.55% 27-jul-2033                                | 0.00                 |
| IRS NIBO/3.59 NOK1234                                                | 0.00                 |
| Netflix, Inc. 4.9% 15-aug-2034                                       | 0.00                 |
| IRS WIBO/4.46 PLN1234                                                | 0.00                 |
| OIS SOFR /3.125% USD0335                                             | 0.00                 |
| Government Of United Kingdom 4.25% 07-mar-2036                       | 0.00                 |
| Government Of Thailand 4.0% 17-jun-2055                              | 0.00                 |
| HIC HICPXT/2.38 EURO233                                              | 0.00                 |
| Fhlmc 30yr Pool#sd7513 3.500% 01-apr-2050                            | 0.00                 |

| Asset name                                                               | % of fund net assets |
|--------------------------------------------------------------------------|----------------------|
| Government Of Czech Republic 1.5% 24-apr-2040                            | 0.00                 |
| IRS STIB/2.13 SEK0929                                                    | 0.00                 |
| IRS STIB/2.28 SEK0926                                                    | 0.00                 |
| Government Of United Kingdom 4.75% 07-dec-2038                           | 0.00                 |
| USC USCP /2.605 USD0928                                                  | 0.00                 |
| IRS STIB/2.7187 SEK1229                                                  | 0.00                 |
| IRS NIBO/3.5937 NOK1229                                                  | 0.00                 |
| Hsbc Holdings Plc 8.201% 16-nov-2034                                     | 0.00                 |
| Government Of United Kingdom 4.25% 07-sep-2039                           | 0.00                 |
| Public Service Electric And Gas Company 2.25% 15-sep-2026                | 0.00                 |
| Bristol-myers Squibb Company 5.55% 22-feb-2054                           | 0.00                 |
| Danske Bank A/s 3.875% 09-jan-2032                                       | 0.00                 |
| IRS STIB/2.5 SEK1234                                                     | 0.00                 |
| USC USCP /2.615 USD0928                                                  | 0.00                 |
| Government Of Malaysia 4.065% 15-jun-2050                                | 0.00                 |
| Swap Maturing 15/03/2026 (NBNZ40)                                        | 0.00                 |
| Government Of United Kingdom 4.5% 07-dec-2042                            | 0.00                 |
| OIS REPO_C/2.812% CAD0335                                                | 0.00                 |
| Government Of United Kingdom 1.25% 22-oct-2041                           | 0.00                 |
| IRS EURI/2.44 EURO629                                                    | 0.00                 |
| OIS SOFR /3.687% USD0629                                                 | 0.00                 |
| Georgia Power Company 4.95% 17-may-2033                                  | 0.00                 |
| IRS EURI/2.2187 EUR0330                                                  | 0.00                 |
| Government Of United Kingdom 3.5% 22-jan-2045                            | 0.00                 |
| Charter Communications Operating, Llc 2.8% 01-apr-2031                   | 0.00                 |
| Logicor Financing Sarl 4.25% 18-jul-2029                                 | 0.00                 |
| Meta Platforms, Inc. 5.4% 15-aug-2054                                    | 0.00                 |
| Government Of Chile 3.1% 22-jan-2061                                     | 0.00                 |
| Intel Corporation 5.7% 10-feb-2053                                       | 0.00                 |
| IRS EURI/2.375 EUR0335                                                   | 0.00                 |
| Government Of Peru 5.875% 08-aug-2054                                    | 0.00                 |
| S&p Global Inc. 2.9% 01-mar-2032                                         | 0.00                 |
| HIC HICPXT/2.478 EURO228                                                 | 0.00                 |
| Government Of United Kingdom 4.25% 07-dec-2040                           | 0.00                 |
| Swap Maturing 30/06/2030 (WPAC40)                                        | 0.00                 |
| USC USCP /2.595 USD0928                                                  | 0.00                 |
| OIS REPO_C/3% CAD0929                                                    | 0.00                 |
| Ford Motor Credit Company Llc 4.445% 14-feb-2030                         | 0.00                 |
| IRS STIB/2.4062 SEK0629                                                  | 0.00                 |
| IRS EURI/2.25 EURI229                                                    | 0.00                 |
| Government Of United Kingdom 3.25% 22-jan-2044                           | 0.00                 |
| USC USCP /2.635 USD0933                                                  | 0.00                 |
| Intel Corporation 3.25% 15-nov-2049                                      | 0.00                 |
| IRS STIB/2.1562 SEK0335                                                  | 0.00                 |
| Deutsche Bank Aktiengesellschaft 4.0% 12-jul-2028                        | 0.00                 |
| BNZ RDA 90 Day OCR +15bps                                                | 0.00                 |
| Swap Maturing 30/06/2030 (WPAC40)                                        | 0.00                 |
| BNZ RDA 32 Day OCR +15bps                                                | 0.00                 |
| Government Of Poland 1.75% 25-apr-2032                                   | 0.00                 |
| Co-entreprise De Transport D'electricitesociete Anonyme 1.5% 29-jul-2028 | 0.00                 |
| Government Of Malaysia 4.457% 31-mar-2053                                | 0.00                 |
| Government Of Bulgaria 4.5% 27-jan-2033                                  | 0.00                 |
| Boston Scientific Corporation 0.625% 01-dec-2027                         | 0.00                 |
| Intel Corporation 2.8% 12-aug-2041                                       | 0.00                 |
| Autozone, Inc. 6.25% 01-nov-2028                                         | 0.00                 |
| Vonovia Se 2.375% 25-mar-2032                                            | 0.00                 |
| AFFIRM ASSET 1.17% 11/26                                                 | 0.00                 |
| USC USCP /2.44 USD0329                                                   | 0.00                 |
| Intel Corporation 4.6% 25-mar-2040                                       | 0.00                 |
| Government Of Poland 5.5% 18-mar-2054                                    | 0.00                 |
| Royal Kpn N.v. 0.875% 15-nov-2033                                        | 0.00                 |
| Vonovia Se 0.75% 01-sep-2032                                             | 0.00                 |
| Government Of Czech Republic 1.95% 30-jul-2037                           | 0.00                 |
| HIC HICPXT/2.403 EURO228                                                 | 0.00                 |
| Eli Lilly And Company 5.2% 14-aug-2064                                   | 0.00                 |
| Swap Maturing 29/11/2028 (WPAC40)                                        | 0.00                 |
| Fnma 30yr Pool#ca7057 3.500% 01-sep-2050                                 | 0.00                 |

| Asset name                                                    | % of fund net assets |
|---------------------------------------------------------------|----------------------|
| OIS ESTR /2.41% EURO934                                       | 0.00                 |
| Unitedhealth Group Incorporated 3.05% 15-may-2041             | 0.00                 |
| SOP P SWP 0.027 EURO225                                       | 0.00                 |
| SOP P SWP 0.027 EURO225                                       | 0.00                 |
| Government Of Colombia 13.25% 09-feb-2033                     | 0.00                 |
| SOP P SWP 0.027 EURO225                                       | 0.00                 |
| Chesapeake Funding II Series 2021-1 0.47% 15-apr-2033         | 0.00                 |
| USC USCPI /2.605 USD0928                                      | 0.00                 |
| OIS TONAR /1.06% JPY1234                                      | 0.00                 |
| Intel Corporation 3.05% 12-aug-2051                           | 0.00                 |
| Fnma 30Yr Pool#da2733 6.000% 01-jan-2054                      | 0.00                 |
| Intel Corporation 5.625% 10-feb-2043                          | 0.00                 |
| Jpmorgan Chase & Co. 1.953% 04-feb-2032                       | 0.00                 |
| Morgan Stanley 6.627% 01-nov-2034                             | 0.00                 |
| BHG 0.9% 10/34                                                | 0.00                 |
| Government Of Slovakia 3.625% 16-jan-2029                     | 0.00                 |
| Intel Corporation 4.8% 01-oct-2041                            | 0.00                 |
| Goldman Sachs Group, Inc. 3.102% 24-feb-2033                  | 0.00                 |
| Intel Corporation 4.25% 15-dec-2042                           | 0.00                 |
| SOP P SWP 0.028 EURO225                                       | 0.00                 |
| Gnma II 30Yr Pool#ma8268 4.500% 20-sep-2052                   | 0.00                 |
| OIS SARON /0.84% CHF0934                                      | 0.00                 |
| Fhlmc 15Yr Pool#sb8137 2.000% 01-jan-2037                     | 0.00                 |
| SOP P SWP 0.024 EURO525                                       | 0.00                 |
| Abbvie Inc. 5.4% 15-mar-2054                                  | 0.00                 |
| Government Of The United States Of America 4.5% 15-feb-2036   | 0.00                 |
| Government Of The United States Of America 4.75% 15-feb-2037  | 0.00                 |
| SOP C SWP 0.024 EURO525                                       | 0.00                 |
| SOP C SWP 0.027 EURO225                                       | 0.00                 |
| SOP C SWP 0.027 EURO225                                       | 0.00                 |
| SOP C SWP 0.027 EURO225                                       | 0.00                 |
| Gnma II 30Yr Pool#ma8347 4.500% 20-oct-2052                   | 0.00                 |
| ASB - Cash at Call                                            | 0.00                 |
| SOP C SWP 0.028 EURO225                                       | 0.00                 |
| SOP C SWP 0.029 EURO125                                       | 0.00                 |
| SOP C SWP 0.029 EURO125                                       | 0.00                 |
| Government Of The United States Of America 2.125% 15-may-2025 | 0.00                 |
| SOP P SWP 0.032 EURO125                                       | 0.00                 |
| SOP P SWP 0.032 EURO125                                       | 0.00                 |
| Swap Maturing 17/11/2028 (WPAC40)                             | 0.00                 |
| OIS SARON /0.84% CHF0934                                      | 0.00                 |
| OIS TONAR /1.06% JPY1234                                      | 0.00                 |
| USC USCPI /2.605 USD0928                                      | 0.00                 |
| Swap Maturing 05/06/2026 (WPAC40)                             | 0.00                 |
| HIC HICPXT/2.403 EURO228                                      | 0.00                 |
| Swap Maturing 21/02/2025 (CBA)                                | 0.00                 |
| OIS ESTR /2.41% EURO934                                       | 0.00                 |
| USC USCPI /2.44 USD0329                                       | 0.00                 |
| HIC HICPXT/2.478 EURO228                                      | 0.00                 |
| IRS STIB/2.4062 SEKO629                                       | 0.00                 |
| USC USCPI /2.595 USD0928                                      | 0.00                 |
| IRS STIB/2.7187 SEK1229                                       | 0.00                 |
| IRS EURI/2.25 EURI229                                         | 0.00                 |
| IRS STIB/2.1562 SEK0335                                       | 0.00                 |
| IRS EURI/2.375 EURO335                                        | 0.00                 |
| USC USCPI /2.635 USD0933                                      | 0.00                 |
| IRS EURI/2.2187 EURO330                                       | 0.00                 |
| USC USCPI /2.615 USD0928                                      | 0.00                 |
| USC USCPI /2.605 USD0928                                      | 0.00                 |

| Asset name                        | % of fund net assets |
|-----------------------------------|----------------------|
| OIS REPO_C/2.812% CAD0335         | 0.00                 |
| OIS REPO_C/3% CAD0929             | 0.00                 |
| IRS STIB/2.5 SEK1234              | 0.00                 |
| OIS SOFR /3.125% USD0335          | 0.00                 |
| IRS EURI/2.44 EURO629             | 0.00                 |
| HIC HICPXT/2.478 EURO228          | 0.00                 |
| HIC HICPXT/2.405 EURO228          | 0.00                 |
| IRS WIBO/4.46 PLN1234             | 0.00                 |
| IRS NIBO/3.5937 NOK1229           | 0.00                 |
| IRS STIB/2.13 SEKO929             | 0.00                 |
| OIS SOFR /3.687% USD0629          | 0.00                 |
| OIS REPO_C/3.406% CAD0934         | 0.00                 |
| IRS EURI/2.47 EURO929             | 0.00                 |
| IRS NIBO/3.59 NOK1234             | 0.00                 |
| IRS BBR /3.8437 AUD0929           | 0.00                 |
| IRS EURI/2.25 EURI229             | 0.00                 |
| IRS EURI/2.66 EURO926             | 0.00                 |
| IRS STIB/2.28 SEKO926             | 0.00                 |
| OIS SONIA /3.5% GBPO629           | 0.00                 |
| USC USCPI /2.5 USD0334            | 0.00                 |
| IRS BBR /3.7812 NZD1229           | 0.00                 |
| IRS NIBO/3.25 NOK0330             | 0.00                 |
| HIC HICPXT/2.38 EURO233           | 0.00                 |
| OIS SONIA /3.906% GBP1234         | 0.00                 |
| IRS BBR /3.9062 AUD0335           | 0.00                 |
| IRS BBR /3.5937 AUD0330           | 0.00                 |
| SHORT EURO-BTP 12/06/2024         | 0.00                 |
| OIS TONAR /0.53% JPY1226          | 0.00                 |
| IRS BBR /4.5937 AUD0934           | 0.00                 |
| USC USCPI /2.63 USD0933           | 0.00                 |
| IRS BBR /4.6875 NZD1234           | 0.00                 |
| CAN 10YR BOND 12/18/2024          | 0.00                 |
| IRS EURI/2.41 EURI234             | 0.00                 |
| IRS EURI/2.81 EURO429             | 0.00                 |
| HIC HICPXT/2.448 EURO233          | 0.00                 |
| USC USCPI /2.65 USD0933           | 0.00                 |
| OIS REPO_C/2.531% CAD0330         | 0.00                 |
| USC USCPI /2.6312 USD0933         | 0.00                 |
| NDIRS CLIC/4.3 CLP1229            | 0.00                 |
| OIS SOFR /3% USD0330              | -0.01                |
| NDIRS CLIC/4.63 CLP1234           | -0.01                |
| HIC HICPXT/2.1 EURO229            | -0.01                |
| IRS EURI/2.53 EURO250             | -0.01                |
| OIS SONIA /3.375% GBPO330         | -0.01                |
| IRS EURI/2.78 EURO429             | -0.01                |
| Umbs Tba 30Yr 2% October Delivery | -0.01                |
| HIC HICPXT/2.395 EURO233          | -0.01                |
| HIC HICPXT/2.448 EURO233          | -0.01                |
| IRS BBR /4.4062 NZD1229           | -0.01                |
| IRS EURI/2.75 EURO734             | -0.01                |
| IRS EURI/2.5 EURO834              | -0.01                |
| IRS BBR /4.41 NZD0634             | -0.01                |
| IRS TIIE/8.585 MXN1229            | -0.01                |
| HIC HICPXT/2.19 EURO234           | -0.01                |
| BFWD JPY 04OCT24                  | -0.01                |
| IRS EURI/2.72 EURO233             | -0.01                |
| IRS EURI/2.69 EURO628             | -0.01                |
| BFWD EUR 04OCT24                  | -0.01                |
| OIS SONIA /3.78% GBPO929          | -0.01                |
| IRS EURI/2.63 EURO628             | -0.02                |
| BFWD JPY 04OCT24                  | -0.02                |
| BFWD JPY 04OCT24                  | -0.02                |

| Asset name                          | % of fund net assets |
|-------------------------------------|----------------------|
| BFWD JPY 04OCT24                    | -0.02                |
| Swap Maturing 07/08/2028 (WPAC40)   | -0.02                |
| IRS EURI/2.75 EURI227               | -0.03                |
| IRS EURI/2.75 EURI227               | -0.04                |
| Swap Maturing 02/07/2025 (BNZW40)   | -0.04                |
| IRS EURI/2.84 EURO929               | -0.04                |
| Umbs Tba 30Yr 2.5% October Delivery | -0.05                |
| IRS STIB/2.63 SEKO929               | -0.05                |
| EURO-BUND 12/06/2024                | -0.09                |
| EURO-BUXL 30Y 12/06/2024            | -0.10                |
| Umbs Tba 30Yr 4.5% October Delivery | -0.10                |
| Umbs Tba 30Yr 4% November Delivery  | -0.11                |
| US 10YR NOTE 12/19/2024             | -0.15                |
| AUST 3YR BOND 12/16/2024            | -0.19                |
| EURO-BTP 12/06/2024                 | -0.19                |
| LONG GILT 12/27/2024                | -0.22                |
| 3 MONTH SOFR 12/17/2024             | -0.27                |
| AUST 10Y BOND 12/16/2024            | -0.35                |
| US ULTRA BOND 12/19/2024            | -0.49                |
| JPN 10Y 12/13/2024                  | -0.52                |
| US 10YR ULTRA 12/19/2024            | -0.55                |
| Cash and cash equivalents           | 5.32                 |