

**DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS**

**1.0**

New Zealand Defence

Force FlexiSaver

Offer name  
Fund name  
Period disclosure applies [dd/mm/yyyy]

Scheme Offer number OFR10288  
Mercer Moderate fund Fund number FND55  
31/03/2024

| Asset name   | % of fund net assets | Security code |
|--|----------------------|---------------|
| ROBECO CAP. GROWTH ROBECO GBL. CREDITS INC                 | 4.07                 | LU1653089133  |
| Liquidity Identifier                                       | 2.50                 |               |
| NZD BNP PARIBAS A/C  | 1.31                 |               |
| NEW ZEALAND GOVERNMENT 150531 1.50 GB                      | 1.25                 | NZGOVDT531C0  |
| NEW ZEALAND GOVERNMENT 200429 3.0 GB                       | 1.22                 | NZGOVDT429C7  |
| NEW ZEALAND GOVERNMENT 150437 2.75 GB                      | 1.21                 | NZGOVDT437C0  |
| WESTPAC NEW ZEALAND LTD 290724 2.22 CB                     | 1.19                 | NZWNZD0724L3  |
| FISHER & PAYKEL HEALTHCARE CORPORATION L                   | 1.15                 | NZFAP0001S2   |
| NEW ZEALAND GOVERNMENT 150541 1.75 GB                      | 1.13                 | NZGOVDT541C9  |
| HOUSING NEW ZEALAND LTD 120625 3.36 GB                     | 0.98                 | NZHNZD0625L3  |
| FIRST SENTIER GLOBAL LISTED INFRASTRUCTURE FUND            | 0.95                 | DU0FSIGLINZ2  |
| NEW ZEALAND GOVERNMENT 150427 4.50 GB                      | 0.93                 | NZGOVDT427C1  |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 2.25 GB | 0.89                 | NZLGFDT011C6  |
| NEW ZEALAND GOVERNMENT 150528 0.25 GB                      | 0.88                 | NZGOVDT528C6  |
| NEW ZEALAND GOVERNMENT 150532 2.00 GB                      | 0.84                 | NZGOVDT532C8  |
| NEW ZEALAND GOVERNMENT 150534 4.25 GB                      | 0.84                 | NZGOVDT534C4  |
| AUCKLAND INTERNATIONAL AIRPORT LTD                         | 0.83                 | NZAIAE0002S6  |
| MICROSOFT CORP   | 0.74                 | US5949181045  |
| INFRATIL LIMITED   | 0.72                 | NZIFTE0003S3  |
| UNITED STATES DOLLAR                                       | 0.71                 |               |
| USD BNP PARIBAS A/C  | 0.70                 |               |
| NEW ZEALAND GOVERNMENT 150530 4.50 GB                      | 0.70                 | NZGOVDT530C2  |
| KIWIBANK LTD 200924 2.155 CB                               | 0.69                 | NZKIWD0924L1  |
| TRANSPower NEW ZEALAND LIMITED 290524 PNOTE                | 0.68                 | NZTRPDO150L5  |
| CONTACT ENERGY LIMITED                                     | 0.64                 | NZCENE0001S6  |
| SPARK NEW ZEALAND LIMITED                                  | 0.63                 | NZTELE0001S4  |
| NEW ZEALAND GOVT 200930 3.00 INDEXED BOND                  | 0.62                 | NZIIBDT003C0  |
| NEW ZEALAND GOVERNMENT 140433 3.50 GB                      | 0.60                 | NZGOVDT433C9  |
| WESTPAC NEW ZEALAND LTD 080424 RCD                         | 0.58                 |               |
| ASB BANK LTD 240524 RCD                                    | 0.58                 |               |
| MAINFREIGHT LIMITED  | 0.57                 | NZMFTE0001S9  |
| NEW ZEALAND GOVERNMENT 150554 5.00 GB                      | 0.56                 | NZGOVDT554C2  |
| MERIDIAN ENERGY LT NPV                                     | 0.56                 | NZMELE0002S7  |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 190424 RCD         | 0.48                 |               |
| WESTPAC NEW ZEALAND LTD 270624 RCD                         | 0.48                 |               |
| NVIDIA CORP  | 0.46                 | US67066G1040  |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150425 2.75 GB | 0.46                 | NZLGFDT008C2  |
| SWEDEN GOV. BD. 2.50% 12/05/2025                           | 0.43                 | SE0005676608  |
| DUNEDIN CITY TREASURY 170624 PNOTE                         | 0.42                 | NZDCTDT278C9  |
| THE A2 MILK COMPANY LIMITED                                | 0.41                 | NZATME0002S8  |
| DEUTSCHLAND I/L BOND 0.1% 15/04/2026                       | 0.40                 | DE0001030567  |
| Bank of China  | 0.39                 |               |
| RABOBANK NEDERLA 280624 FRN                                | 0.39                 | NZRABDT018C5  |
| HAMILTON CITY COUNCIL 060524 PNOTE                         | 0.38                 | NZHCCDT280C0  |
| APPLE INC  | 0.38                 | US0378331005  |
| TOYOTA FINANCE NEW ZEALAND LTD 060624 PNOTE                | 0.38                 | NZTFSDT869C5  |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 180624 TBILL   | 0.38                 | NZLGBDT322C1  |
| ASB BANK LTD 190824 1.83 CB                                | 0.38                 | NZABBDG004C8  |
| BANK OF NEW ZEALAND 130824 RCD                             | 0.38                 |               |
| ASB BANK LTD 200824 RCD                                    | 0.38                 |               |
| NEW ZEALAND GOV. B 4.50% 15/05/2030                        | 0.38                 | NZGOVDT530C2  |
| AMAZON COM INC   | 0.37                 | US0231351067  |
| META PLATFORMS INC   | 0.37                 | US30303M1027  |
| NEW ZEALAND GOVT 200925 2.0 INDEXED BOND                   | 0.35                 | NZIIBDT002C2  |
| EBOS GROUP LIMITED   | 0.34                 | NZEBOE0001S6  |
| CASH   | 0.32                 |               |
| CHARTER HALL CORE PLUS INDUSTRIAL FUNDPE                   | 0.32                 |               |
| SWEDEN GOV. BD. 3.50% 30/03/2039                           | 0.31                 | SE0002829192  |
| DEUTSCHE BUNDESR 0.50% IL 15/04/2030                       | 0.31                 | DE0001030559  |
| NEW ZEALAND GOVERNMENT 150526 0.50 GB                      | 0.30                 | NZGOVDT526C0  |
| NEW ZEALAND GOVERNMENT 150425 2.75 GB                      | 0.30                 | NZGOVDT425C5  |
| WI TREASURY N/B 2.5% 31/MAY/2024                           | 0.30                 | US91282CER88  |
| SUMMERSET GROUP HOLDINGS LTD                               | 0.30                 | NZSUME0001S0  |

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| ASB BANK LTD 050624 6.12 TD                                  | 0.30 |              |
| CHINA CONSTRUCT NZ 300524 6.00 TD                            | 0.29 |              |
| ANZ BANK NEWZEALAND LTD 170424 RCD                           | 0.29 |              |
| WESTPAC NEW ZEALAND LTD 270524 RCD                           | 0.29 |              |
| ASB BANK LTD 040624 RCD                                      | 0.29 |              |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 120724 TBILL     | 0.29 | NZLGBDT307C2 |
| MERCURY NZ LIMITED   | 0.27 | NZMRPE0001S2 |
| INVESTA COMMERCIAL PROPERTY FUNDAFS                          | 0.27 |              |
| RYMAN HEALTHCARE LTD   | 0.27 | NZRYME0001S4 |
| TAIWAN SEMICON MANUFACTURING CO LTD                          | 0.26 | TW0002330008 |
| GOODMAN AUSTRALIA INDUSTRIAL FUND (GIAF)PE                   | 0.25 | 9923QU992    |
| MASTERCARD INC - CLASS A                                     | 0.25 | MA           |
| HOUSING NEW ZEALAND LTD 051026 2.247 GB                      | 0.24 | NZHNZD0001L7 |
| CSL LIMITED  | 0.24 | CSL          |
| Accruals   | 0.23 | *            |
| RABOBANK NEW ZEALAND LTD 280524 RCD                          | 0.23 | NZF05DT298C7 |
| THE CIGNA GROUP  | 0.22 | CI           |
| ALPHABET INC CAP STK CL A                                    | 0.21 | GOOGL        |
| NOVO NORDISK ORD SHS CLASS B                                 | 0.21 | NOVOB        |
| TENCENT HLDGS LIMITED  | 0.21 | 700          |
| FLETCHER BUILDING LTD  | 0.20 | FBU          |
| ASML HOLDING NV  | 0.20 | ASML         |
| ASB BANK 120924 6.10 TD                                      | 0.20 | DU0TZ24912B1 |
| CHINA CONSTRUCT NZ 120924 6.50 TD                            | 0.20 | DU0TZ24912C9 |
| ANZ BANK NEW ZEALAND 290824 5.97 TD                          | 0.19 | DU0TZ24829B7 |
| ANZ BANK NEWZEALAND LTD 110424 RCD                           | 0.19 | NZF02DT504C1 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150424 TBILL     | 0.19 | NZLGBDT309C8 |
| RABOBANK NEW ZEALAND LTD 170424 RCD                          | 0.19 | NZF05DT287C0 |
| TOYOTA FINANCE NEW ZEALAND LTD 020524 PNOTE                  | 0.19 | *            |
| WELLINGTON REGIONAL COUNCIL 140524 PNOTE                     | 0.19 | *            |
| WESTPAC NEW ZEALAND LTD 170524 RCD                           | 0.19 | NZF08DT688C6 |
| WELLINGTON CITY COUNCIL 180624 PNOTE                         | 0.19 | *            |
| FREIGHTWAYS GROUP LTD  | 0.19 | FRW          |
| ANZ BANK NEWZEALAND LTD 290724 RCD                           | 0.19 | NZF02DT522C3 |
| WESTPAC NEW ZEALAND LTD 070824 RCD                           | 0.19 | NZF08DT738C9 |
| UK. GILT 4.125% 29/01/2027                                   | 0.19 | BBG019Y0YBQ1 |
| KKR GLOBAL INFRASTRUCTURE INVESTORS II LPPE                  | 0.19 | 9923QY994    |
| RABOBANK NEW ZEALAND LTD 210225 RCD                          | 0.18 | NZF05DT351C4 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 1.50 GB   | 0.18 | NZLGFDT014C0 |
| DUNEDIN CITY TREASURY 210524 PNOTE                           | 0.18 | *            |
| DEXUS WHOLESALE PROPERTY FUNDUAUT                            | 0.18 | *            |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED                      | 0.18 | PCT          |
| ASB BANK LTD 310724 RCD                                      | 0.18 | NZF04DT632C8 |
| WELLINGTON REGIONAL COUNCIL 200624 PNOTE                     | 0.18 | *            |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 070624 TBILL | 0.17 | NZLGBDT319C7 |
| CF INVESTA EXTERNAL FUND MANAGEMENT PROPERTY LTD             | 0.17 | 4A6N67U      |
| CANADIAN GOV. BD. 4.00% 01/03/2029                           | 0.17 | BBG01JPTHVS9 |
| CHORUS LIMITED ORDINARY FULLY PAID                           | 0.17 | CNU          |
| GOLDMAN SACHS GROUP INC.                                     | 0.17 | GS           |
| PORT OF TAURANGA LTD   | 0.17 | POT          |
| SOFTBANK GROUP CORP  | 0.16 | 9984         |
| CONSTELLATION SOFTWARE COM                                   | 0.16 | CSU          |
| JP MORGAN CHASE & CO   | 0.16 | JPM          |
| CHARTER HALL RETAIL PARTNERSHIP NO. 6PE                      | 0.16 | *            |
| TAUPO DISTRICT COUNCIL 050624 PNOTE                          | 0.16 | *            |
| TRANSPower NEW ZEALAND LIMITED 160524 PNOTE                  | 0.15 | *            |
| KIWI BANK LTD 240524 RCD                                     | 0.15 | NZKIWDO145L6 |
| AMERICAN EXPRESS USD   | 0.15 | AXP          |
| LVMH MOET HENNESSY VUITTON SE                                | 0.15 | MC           |
| NEW ZEALAND GOVT 200935 2.50 INDEXED BOND                    | 0.15 | NZIIBDT004C8 |
| SAMSUNG ELECTRONICS CO LTD                                   | 0.15 | 005930       |
| CSX CORP COM   | 0.15 | CSX          |
| SINGAPORE GOV. BD 2.875% 01/09/2030                          | 0.14 | BBG0014YBFV8 |
| INTACT FINANCIAL CORPORATION                                 | 0.14 | IFC          |
| LOWE'S COS INC   | 0.14 | LOW          |
| HEWLETT PACKARD CO   | 0.14 | HPQ          |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 080524 TBILL     | 0.13 | NZLGBDT296C7 |
| US. TSY. NOTE/BOND 4.25% 28/2/20312031 USD1000 H-2031        | 0.13 | BBG01LNVJ3Y4 |
| ANZ BANK NEWZEALAND LTD 240524 RCD                           | 0.13 | NZF02DT520C7 |
| ISHARES MSCI SAUDI ARABIA ETF                                | 0.13 | KSA          |
| ITALY BUONI POLIEN 3.85% 15/09/2026                          | 0.13 | BBG01HDBZL89 |
| FUTURE MARGINS-USD   | 0.13 | *            |
| PACKAGING CORP OF AMERICA                                    | 0.13 | PKG          |
| BERKSHIRE HATHAWAY INC - CLASS B                             | 0.12 | BRK/B        |

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| NEW ZEALAND GOVERNMENT 150524 0.50 GB                   | 0.12 | NZGOVDT524C5 |
| JAPAN GOVERNMENT F 0.70% 20/03/2061                     | 0.12 | BBG01177G1G6 |
| HCA HEALTHCARE INC                                      | 0.12 | HCA          |
| MICRON TECHNOLOGY INC USD                               | 0.12 | MU           |
| US. TSY. NOTE/BON 4.875% 31/10/20288                    | 0.12 | BBG01JV50590 |
| TOYOTA FINANCE NEW ZEALAND LTD 130624 PNOTE             | 0.11 | *            |
| KROGER CO COM   | 0.11 | KR           |
| ENGIE   | 0.11 | ENGI         |
| UNION PACIFIC CORP                                      | 0.11 | UNP          |
| HMC WHF NO. 1 PTY LTD - AUDPE                           | 0.11 | 9952NJ999    |
| KLA TENCOR CORPORATION COM                              | 0.11 | KLAC         |
| AUTOMATIC DATA PROC.                                    | 0.11 | ADP          |
| ROCHE HLDGS AD GENUSSSCHEINE NPV                        | 0.11 | ROG          |
| SCHWAB (CHARLES) CORP                                   | 0.11 | SCHW         |
| US TREASURY N/B 2.75% 15/AUG/2032                       | 0.11 | BBG01920ZBH5 |
| SKYCITY ENTERTAINMENT GROUP LIMITED                     | 0.11 | SKC          |
| SAP AG  | 0.11 | SAP          |
| TAUPO DISTRICT COUNCIL 020524 PNOTE                     | 0.11 | *            |
| MERCK & CO INC NEW COM                                  | 0.11 | MRK          |
| AUTOZONE INC  | 0.11 | AZO          |
| SINGAPORE GOV. BD 2.875% 01/07/2029                     | 0.10 | BBG006NSG6F2 |
| COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND  | 0.10 | 2A66P5U      |
| TJX COS INC   | 0.10 | TJX          |
| INTEREST RATE SWAPS                                     | 0.10 |              |
| US. TSY. NOTE/BOND 4.25% 31/1/20262026 USD1000 AW-2026  | 0.10 | BBG01L3DFJ02 |
| PERFORMANCE FOOD GROUP CO                               | 0.10 | PFGC         |
| BNP PARIBAS NOMINEES                                    | 0.10 | *            |
| TOTALENERGIES SE  | 0.10 | TTE          |
| JOHNSON & JOHNSON COM                                   | 0.10 | JNJ          |
| WELLINGTON CITY COUNCIL 160524 PNOTE                    | 0.10 | *            |
| AUCKLAND CITY COUNCIL 070624 PNOTE                      | 0.10 | *            |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND AAFS       | 0.09 | 7A68XYU      |
| SHELL PLC ORD EUR0.07                                   | 0.09 | SHEL         |
| HDFC BANK LTD   | 0.09 | HDB          |
| INDONESIA TSY. BD. 6.50% 15/02/2031                     | 0.09 | BBG00WJSHD73 |
| BRENNTAG SE   | 0.09 | BNR          |
| WASTE CONNECTIONS COM NPV                               | 0.09 | WCN          |
| US. TSY. NOTE/BOND 1.75% 15/11/2029                     | 0.09 | BBG00QQDDTV3 |
| CONSTELLATION BRANDS INC-A                              | 0.09 | STZ          |
| ANCALA ESSENTIAL GROWTH INFRASTRUCTURE FD LP-GBPPE      | 0.09 | 994VZB990    |
| US. TSY. NOTE/BOND 5.00% 31/10/20255                    | 0.09 | BBG01JV50C22 |
| MCKESSON CORP   | 0.09 | MCK          |
| WASTE MANAGEMENT INC COM                                | 0.09 | WM           |
| KKR QUARTZ CO-INVEST GP LLCPE                           | 0.09 | 994TBK991    |
| PINDUODUO INC   | 0.09 | PDD          |
| BARRICK GOLD CORPORATION                                | 0.09 | GOLD         |
| ARTHUR J GALLAGHER CO                                   | 0.09 | AJG          |
| TOYOTA FIN NEW ZEALAND 230424 2.71 CB                   | 0.09 | NZTFSDT719C2 |
| US. TSY. NOTE/BON 1.625% 15/05/2031/2031 USD1000 C-2031 | 0.08 | BBG010SWJ5N0 |
| INFRALEMOM SCA  | 0.08 | 994RJZ994    |
| KERING  | 0.08 | KER          |
| HOUSING NEW ZEALAND LTD 151027 4.422 GB                 | 0.08 | NZHNZD0008L2 |
| KONINKLIJKE AHOLD DELHAIZE NV                           | 0.08 | AD           |
| KIWI PROPERTY GROUP LIMITED                             | 0.08 | KPG          |
| JAPAN GOV. FORTY Y 1.30% 20/03/2063                     | 0.08 | BBG01GSRDLZ4 |
| AMERICAN TWR REIT INC                                   | 0.08 | AMT          |
| AFLAC INC   | 0.08 | AFL          |
| MEITUAN   | 0.08 | 3690         |
| FINCOBANK BANCO FINECO SPA                              | 0.08 | FBK          |
| COMPASS GROUP ORD                                       | 0.08 | CPG          |
| BANK OF AMERICA CORPORATION                             | 0.08 | BAC          |
| MTU AERO ENGINES AG                                     | 0.08 | MTX          |
| US. TSY. NOTE/BOND 0.25% 30/6/2025                      | 0.08 | BBG00VLFHPM6 |
| WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID            | 0.08 | WOW          |
| KKR DIVERSIFIED CORE INFRA B SR                         | 0.08 | *            |
| ADOBE INC COM   | 0.07 | ADBE         |
| INVESTOR AB SER B NPV                                   | 0.07 | INVEB        |
| US TREASURY N/B 0.75% 31/01/20282028 USD G-2028         | 0.07 | BBG00Z0G4261 |
| CANADIAN GOV. BD. 2.50% 1/12/2032                       | 0.07 | BBG0192XP1S4 |
| DC TRIDENT HOLDINGS I REVERSE CAYMAN FEEDER LPPE        | 0.07 | 9949N9997    |
| INTEL CORP  | 0.07 | INTC         |
| NEW ZEALAND GOV. 2.50% IL 20/09/2035                    | 0.07 | BBG007G44KD5 |
| ALIBABA GROUP HOLDING LTD                               | 0.07 | 9988         |
| WELLS FARGO & COMPANY                                   | 0.07 | WFC          |

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| US. TSY. NOTE/BOND 0.25% 31/7/2025                      | 0.07 | BBG00W907K70 |
| CDW CORP  | 0.07 | CDW          |
| JAPAN GOV. THIRTY 1.20% 20/06/2053                      | 0.07 | BBG01HBLCW62 |
| IQVIA HOLDINGS INC                                      | 0.07 | IQV          |
| VAUBAN IP ENERGY SOLUTIONS                              | 0.07 | 994WD0996    |
| INTESA SANPAOLO SPA                                     | 0.07 | ISP          |
| GARTNER INC CL-A  | 0.07 | IT           |
| VISA INC - A  | 0.07 | V            |
| GIP AQUARIUS FUND SECONDARY                             | 0.07 | 9953CM992    |
| GOODMAN PROPERTY TRUST                                  | 0.07 | GMT          |
| MOLINA HEALTHCARE INC                                   | 0.07 | MOH          |
| LILLY (ELI) & CO USD                                    | 0.07 | LLY          |
| PROCTER & GAMBLE COMPANY                                | 0.07 | PG           |
| NOVARTIS AG   | 0.07 | NOVN         |
| OTC CASH COLLATERAL RECEIVABLE FROM CITIBANK EUROPE PLC | 0.07 | *            |
| SONY CORP   | 0.07 | 6758         |
| US. TSY. NOTE/BOND 2.00% 15/02/2050                     | 0.07 | BBG00RN2M407 |
| NETFLIX INC   | 0.07 | NFLX         |
| KKR TAURUS CO-INVEST LPPE                               | 0.07 | 992NKK996    |
| T&D HOLDINGS INC NPV                                    | 0.07 | 8795         |
| ELECTROCOMPONENTS PLC                                   | 0.07 | RS1          |
| RESMED INC  | 0.07 | RMD          |
| ENI SPA   | 0.07 | ENI          |
| US. TSY. NOTE/BOND 2.25% 15/11/2024                     | 0.07 | BBG007GY2HH4 |
| US. TSY. NOTE/BON 2.125% 15/5/2025                      | 0.07 | BBG008N18XD9 |
| AUSTRALIA GOV. BD. 1.75% 21/6/2051                      | 0.06 | BBG00W041NP1 |
| IIF AUSTRALIA 1 TRUSTPE                                 | 0.06 | 993RY8998    |
| MEXICAN BONOS 7.75% 13/11/2042                          | 0.06 | BBG002W625T1 |
| US TSY. N/B 1.875% 15/02/2041/41 USD1000 BONDS 02/41    | 0.06 | BBG00Z83WQS4 |
| VERISK ANALYTICS I COM                                  | 0.06 | VRSK         |
| COMCAST CORP  | 0.06 | CMCSA        |
| ALIMENTATION COUCHE TARD INC                            | 0.06 | ATD          |
| STONEPEAK INFRASTRUCTURE FUND II LPPE                   | 0.06 | 992HPC992    |
| MEXICAN BONOS 8.00% 7/11/2047                           | 0.06 | BBG00G530SR1 |
| ADYEN NV  | 0.06 | ADYEN        |
| GOODMAN GROUP   | 0.06 | GMG          |
| KEYENCE CORP NPV  | 0.06 | 6861         |
| WILLIAMS COMPANIES INC                                  | 0.06 | WMB          |
| VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID | 0.06 | VHT          |
| HOUSING NEW ZEALAND LTD 100935 1.534 GB                 | 0.06 | NZHNZD0935L6 |
| SINGAPORE GOV. BD 2.375% 01/06/2025                     | 0.06 | BBG0099QZTX5 |
| CF GPT WHOLESALE OFFICE TRUST NO.1 AND NO.2             | 0.06 | 7A9HDGU      |
| CLEAN HARBORS INC                                       | 0.06 | CLH          |
| MALAYSIA GOV. BD. 3.955% 15/09/2025                     | 0.06 | BBG0088F53H0 |
| LONZA AG - REG  | 0.06 | LONN         |
| APTIV PLC COM   | 0.06 | APTV         |
| SAMSUNG ELECTRONICS CO LTD-GDR 144A                     | 0.06 | SMSN         |
| FUTURES MARGIN-NZD                                      | 0.06 | *            |
| SERKO LTD   | 0.06 | SKO          |
| LKQ CORP COM  | 0.06 | LKQ          |
| LULULEMON ATHLETIC                                      | 0.06 | LULU         |
| JAPAN (10 YEAR ISSUE) 0.4% 20/JUN/2033                  | 0.06 | BBG01HB2R647 |
| NESTLE SA   | 0.06 | NESN         |
| US. TSY. INFL. 2.125% IL 15/02/2041                     | 0.06 | BBG001J058K1 |
| SHOPIFY INC COM NPV CL A                                | 0.06 | SHOP         |
| AIA GROUP LTD   | 0.06 | 1299         |
| MOTOROLA SOLUTIONS INC                                  | 0.06 | MSI          |
| KKR BYZANTIUM INFRASTRUCTURE CO-INVEST II LPPE          | 0.06 | 992MDH993    |
| MACQUARIE GROUP LTD                                     | 0.06 | MQG          |
| INTUITIVE SURGICAL INC                                  | 0.06 | ISRG         |
| SIKA AG   | 0.06 | SIKA         |
| NEW ZEALAND GOV. B 3.00% 20-APR-29                      | 0.06 | BBG00K8HTPK0 |
| CORE INFRASTRUCTURE FUND IV SCA                         | 0.06 | 994FXW991    |
| US. TSY. NOTE/BON 0.625% 15/5/2030                      | 0.06 | BBG00TP83S60 |
| HON HAI PRECISION INDUSTRY                              | 0.06 | 2317         |
| XERO LIMITED ORDINARY FULLY PAID                        | 0.06 | XRO          |
| GLOBE LIFE INC  | 0.06 | GL           |
| BHP GROUP LIMITED ORDINARY FULLY PAID                   | 0.06 | BHP          |
| MEXICAN BONOS 10.00% 20/11/2036/36 MXN1000 M BONOS      | 0.06 | BBG0000F35R1 |
| JAPAN GOV. FIVE YE 0.10% 20/09/2024                     | 0.06 | BBG00QKZ9T27 |
| STICHTING TITLEHOLDER DIF VII CO-INVESTPROJECT 1 - EUR  | 0.06 | 994WRQ994    |
| TESLA INC   | 0.06 | TSLA         |
| AERCAP HOLDINGS NV                                      | 0.05 | AER          |
| MACQUARIE ASIA INFRASTRUCTURE FUND LPPEX                | 0.05 | 9923QZ991    |

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| MEDIATEK INC  | 0.05 | 2454         |
| JAPAN GOV. TEN YEA 0.10% 20/6/2026                        | 0.05 | BBG00D0YYGD9 |
| US TREASURY N/B 4.12% 15/NOV/2032                         | 0.05 | BBG01BC373F4 |
| TRACTOR SUPPLY COMPANY                                    | 0.05 | TSCO         |
| NORWAY GOV. BD. 1.375% 19/08/2030                         | 0.05 | BBG00RPT1W70 |
| CANADIAN GOV. 1.75% 01/12/2053                            | 0.05 | BBG011ZTTV95 |
| DANAHER CORP  | 0.05 | DHR          |
| ZOETIS INC  | 0.05 | ZTS          |
| Outstanding Settlement Receipts - USD                     | 0.05 | *            |
| US. TSY. NOTE/BOND 4.00% 29/02/20288 USD1000 V-2028       | 0.05 | BBG01FC87Y84 |
| DEXCOM INC  | 0.05 | DXCM         |
| TOURISM HOLDINGS LTD                                      | 0.05 | THL          |
| TOKYO ELECTRON LTD JPY                                    | 0.05 | 8035         |
| SPAIN GOV. BD. 0.50% 30/04/2030                           | 0.05 | BBG00RD4VGL4 |
| NETHERLANDS GOV. B 2.50% 15/01/2033                       | 0.05 | BBG002Q72L02 |
| BP P.L.C  | 0.05 | BP/          |
| ADVANCED MICRO DEV  | 0.05 | AMD          |
| WOLTERS KLUWER  | 0.05 | WKL          |
| EURO  | 0.05 | *            |
| VERIZON COMMUNICATIONS                                    | 0.05 | VZ           |
| UNITED KINGDOM GI 0.625% 07/06/2025                       | 0.05 | BBG00PH5SP35 |
| ALPHABET INC CAP CL C                                     | 0.05 | GOOG         |
| COPART INC  | 0.05 | CPRT         |
| BANCO BICAYA ARGENTARIA SA                                | 0.05 | BBVA         |
| TELSTRA CORPORATION LIMITED                               | 0.05 | TLS          |
| RAMSAY HEALTH CARE  | 0.05 | RHC          |
| DR HORTON INC   | 0.05 | DHI          |
| WELLS FARGO F2F 25/7/20340798 5.78% 25/07/2034            | 0.05 | BBG01HHBHHB0 |
| CHARTER HALL RETAIL PARTNERSHIP 2PE                       | 0.05 | *            |
| MERCER MITNZ  | 0.05 | *            |
| US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 R-2027     | 0.05 | BBG00XZBQZ44 |
| PROLOGIS INC COM  | 0.05 | PLD          |
| NORWAY GOV. BD. 1.50% 19/02/2026                          | 0.05 | BBG00C7M8XS6 |
| ASHTREAD GROUP PLC  | 0.05 | AHT          |
| BOOKING HLDGS INC COM                                     | 0.05 | BKNG         |
| UNUMPROVIDENT CORPORATION                                 | 0.05 | UNM          |
| UNIPOL GRUPPO FINANZIARIO SPA                             | 0.05 | UNI          |
| CAPGEMINI SA  | 0.05 | CAP          |
| CLOUDFLARE INC  | 0.05 | NET          |
| TRADE DESK INC  | 0.05 | TTD          |
| UNITEDHEALTH GROUP INC COM STK                            | 0.05 | UNH          |
| TAIWAN SEMICONDUCT MANUFACTURING USD                      | 0.05 | TSM          |
| SPOTIFY TECHNOLOGY COM                                    | 0.05 | SPOT         |
| FIDELITY NATIONAL INFORMATION SERVICES I                  | 0.05 | FIS          |
| NIKE INC CL B   | 0.05 | NKE          |
| JEFFERIES FINL GRP COM USD0.0001                          | 0.05 | JEF          |
| FAIR ISAAC CORPORATION                                    | 0.05 | FICO         |
| AUSTRALIA GOV. BD. 2.75% 21/05/2041                       | 0.05 | BBG00LD13F09 |
| SIEMENS AG NPV EUR  | 0.05 | SIE          |
| MURPHY USA INC  | 0.05 | MUSA         |
| JAPAN GOV. TWENTY 1.80% 20/09/2031                        | 0.05 | BBG0022G9Z82 |
| JPM. CHASE F2F 1/6/20341000                               | 0.05 | BBG01GSP6YG9 |
| EQUINIX INC COM   | 0.05 | EQIX         |
| TENET HEALTHCARE COM USD 0.05 POST REV SPLIT              | 0.04 | THC          |
| US. TSY. NOTE/BOND 4.00% 15/2/20344 USD1000 B-2034        | 0.04 | BBG01L8YJFB3 |
| US. TSY. NOTE/BON 2.375% 15-MAY-29                        | 0.04 | BBG00P1LQKP6 |
| MAIF 3 INVESTMENTS AUST 2 PTE. LTDPE                      | 0.04 | 9949RF999    |
| WELLTOWER INC   | 0.04 | WELL         |
| INFRASTRUCTURE (LU X) III S.C.A. SICAV-RAIF               | 0.04 | 994KTJ994    |
| MEXICAN BONOS 8.50% 18/11/2038                            | 0.04 | BBG0000HPNX7 |
| MAPFRE SA   | 0.04 | MAP          |
| DELL TECHNOLOGIES INC                                     | 0.04 | DELL         |
| VONTIER CORP  | 0.04 | VNT          |
| NAPIER PORT HOLDINGS LTD                                  | 0.04 | NPH          |
| EDISON INTERNATIONAL                                      | 0.04 | EIX          |
| MOHAWK INDUSTRIES INC                                     | 0.04 | MHK          |
| SES FDR   | 0.04 | SESG         |
| JAMES HARDIE INDUSTRIES PLC                               | 0.04 | JHX          |
| US. TSY. NOTE/BON 0.375% 30/4/2025                        | 0.04 | BBG00TFVZD59 |
| NIB HOLDINGS LTD  | 0.04 | NHF          |
| CRELAN F2F 23/01/20320                                    | 0.04 | BBG01L0GL020 |
| ENCORE WIRE CORP  | 0.04 | WIRE         |
| US. TSY. NOTE/BON 4.125% 8/15/2053/53 USD1000 BONDS 08/53 | 0.04 | BBG01HQWRRD9 |
| DAIKIN INDUSTRIES   | 0.04 | 6367         |

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| US. T-BILL. 0.00% 02/05/20242024 USD1000                                       | 0.04 | BBG01JYCHXR3        |
| MS. F2F 28/4/2032  | 0.04 | BBG00YZCXFW5        |
| IDP EDUCATION LTD  | 0.04 | IEL                 |
| ORSTED AS  | 0.04 | ORSTED              |
| NORWEGIAN GOVERNMENT 1.25% 17/09/2031  | 0.04 | BBG00Z6PLZ45        |
| T MOBILE US INC COM  | 0.04 | TMUS                |
| US. TSY. NOTE/BON 1.875% 15/02/2032/2032 USD B-2032                            | 0.04 | BBG0152KF7T7        |
| ATLASSIAN CL A ORD   | 0.04 | TEAM                |
| MALAYSIA GOV. BD. 4.232% 30/06/2031  | 0.04 | BBG001S137F9        |
| PHILLIPS COM   | 0.04 | PSX                 |
| SCALES CORP LTD  | 0.04 | SCL                 |
| TERNA SPA  | 0.04 | TRN                 |
| UNITED UTILITIES GROUP PLC   | 0.04 | UU/                 |
| KINGDOM OF BELGIUM 5.00% 28/03/2035  | 0.04 | BBG00008ZD86        |
| HOULIHAN LOKEY INC   | 0.04 | HLI                 |
| KOREA TSY. BD. 2.00% 10/06/2031  | 0.04 | BBG00ZWSYKY6        |
| WORKDAY INC  | 0.04 | WDAY                |
| AT & T INC   | 0.04 | T                   |
| Income Due - NZD   | 0.04 | *                   |
| NORWAY GOV. BD. 2.00% 26/04/2028   | 0.04 | BBG00KNOHYN1        |
| CANADIAN NATL RAILWAY CO   | 0.04 | CNR                 |
| STANDARD CHARTERED   | 0.04 | STAN                |
| BANK OF AMERICA F2F 27/04/2033   | 0.04 | BBG016Z5M8N8        |
| PING AN INSURANCE GROUP OF CHINA LIMITED                                       | 0.04 | 2318                |
| KKR AQUEDUCT CO-INVEST L.P.PE  | 0.04 | 9949LH991           |
| CISCO SYSTEMS INC  | 0.04 | CSCO                |
| DIF VI CO-INVEST PROJECT 3 C.V   | 0.04 | 994KHF995           |
| INDRA SISTEMAS SA  | 0.04 | IDR                 |
| QBE INSURANCE GROUP LTD  | 0.04 | QBE                 |
| ALTAMIRA CO-INVESTMENT SCA   | 0.04 | 994PDP996           |
| US. TSY. NOTE/BOND 2.00% 15/02/2025  | 0.04 | BBG00827QXY6        |
| SPAIN GOV. BD. 1.85% 30/07/2035  | 0.04 | BBG00NGHRWS4        |
| US. TSY. NOTE/BON 0.625% 15/10/2024  | 0.04 | BBG012WC2KF9        |
| INTERMEDIATE CAPITAL GROUP PLC   | 0.04 | ICP                 |
| UK. GILT 1.75% 7/9/2037  | 0.04 | BBG00F5MMW006       |
| INDONESIA TSY. BD. 7.50% 15/06/2035  | 0.04 | BBG00PMFJX12        |
| MACYS INC  | 0.04 | M                   |
| NATIONAL GRID  | 0.04 | NG/                 |
| MODERNA INC  | 0.04 | MRNA                |
| SERVICE CORPORATION INTERNATIONAL  | 0.04 | SCI                 |
| US. TSY. NOTE/BOND 0.50% 30/4/2027027 USD1000 K-2027                           | 0.04 | BBG00TFVYV30        |
| SKY NETWORK TELEVISION LTD   | 0.04 | SKT                 |
| MANHATTAN ASSOCIATES INC   | 0.04 | MANH                |
| TAYLOR WIMPEY PLC GBP  | 0.04 | TW/                 |
| FAST RETAILING CO LTD  | 0.04 | 9983                |
| AXIUM INFRASTRUCTURE   | 0.04 | 992V61996           |
| BANK RAKYAT INDONESIA  | 0.04 | BBRI                |
| TELIX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFERRED<br>4.50% 15/04/2027 | 0.04 | TLX<br>BBG006Q1L3R6 |
| SHIMANO INC  | 0.03 | 7309                |
| POPULAR INC COM USD6 POST REV SPLIT  | 0.03 | BPOP                |
| US. TSY. NOTE/BON 4.375% 30/11/2028  | 0.03 | BBG01K9JB402        |
| HERMES INTERNATIONAL   | 0.03 | RMS                 |
| AT&T 3.95% 30/4/2031   | 0.03 |                     |
| ONEMAIN HOLDINGS INC   | 0.03 | OMF                 |
| JAPAN GOV. TWENTY 2.20% 20/06/2029   | 0.03 | BBG00003XWN0        |
| BANCO BPM SPA  | 0.03 | BAMI                |
| AON NORTH AMERICA 5.45% 1/3/2034   | 0.03 |                     |
| COUPANG INC COM CL A SHS ORD   | 0.03 | CPNG                |
| NEW ZEALAND GOV. 2.50% IL 20/09/2040   | 0.03 | BBG00G3LKL69        |
| CHEMED CORPORATION   | 0.03 | CHE                 |
| ENSTAR GROUP LTD   | 0.03 | ESGR                |
| SCHNEIDER ELECTRIC SE  | 0.03 | SU                  |
| DAITO TRUST CONSTRUCTION COMPANY LTD   | 0.03 | 1878                |
| BUILDERS FIRSTSOURCE INC   | 0.03 | BLDR                |
| HEWLETT PACKARD ENTERPRISE CO  | 0.03 | HPE                 |
| BAWAG GROUP AG   | 0.03 | BG                  |
| WARNERMEDIA HLDGS 5.141% 15/3/2052   | 0.03 |                     |
| ECP TERRA-GEN GROW   | 0.03 | 993VNP993           |
| MERCADOLIBRE INC   | 0.03 | MELI                |
| US. TSY. NOTE/BON 3.875% 31/12/2027  | 0.03 | BBG01C4GK1B5        |
| VALE SA  | 0.03 | VALE                |
| JAPAN POST HOLDINGS CO LTD   | 0.03 | 6178                |
| MONDELEZ INTERNATIONAL INC   | 0.03 | MDLZ                |

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| JPM. CHASE F2F 4/2/2032                                 | 0.03 | BBG00Z2XY232 |
| ELEVANCE HEALTH INC                                     | 0.03 | ELV          |
| ENBRIDGE 5.70% 8/3/2033                                 | 0.03 |              |
| MEXICAN BONOS 7.50% 03/06/2027                          | 0.03 | BBG0000DCQS9 |
| KOREA TSY. BD. 1.25% 10/03/202600                       | 0.03 | BBG00YPFHWF9 |
| Outstanding Settlement Receipts - JPY                   | 0.03 | *            |
| LANDWIRTSCHAFTLICH 4.75% 08/04/2024                     | 0.03 | BBG005BJJH42 |
| PROVINCE OF QUEBEC 4.20% 10/03/2025                     | 0.03 | BBG0071NKNZ1 |
| AXA   | 0.03 | CS           |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM HSBC     | 0.03 | *            |
| CIGNA 5.25% 15/2/2034                                   | 0.03 |              |
| JD.COM INC  | 0.03 | 9618         |
| TRANE TECHNOLOGIES PLC                                  | 0.03 | TT           |
| PEARSON PLC ORD   | 0.03 | PSON         |
| SILGAN HOLDINGS INC                                     | 0.03 | SLGN         |
| NORFOLK SOUTHERN 5.95% 15/03/20641000                   | 0.03 |              |
| GENTRACK GROUP LIMITED ORDINARY SHARES                  | 0.03 | GTK          |
| AMGEN 5.25% 2/3/2033                                    | 0.03 |              |
| JAPAN GOV. TWENTY 0.60% 20/12/2037                      | 0.03 | BBG00JHH2JM4 |
| COLOMBIAN TES 7.50% 26/08/2026                          | 0.03 | BBG00244WKZ4 |
| US. TSY. NOTE/BOND 4.00% 30/6/20288 USD AA-2028         | 0.03 | BBG01H50VZF7 |
| MEXICAN BONOS 7.75% 23/11/2034                          | 0.03 | BBG0069HXQ96 |
| ROSS STORES INC   | 0.03 | ROST         |
| NETEASE INC   | 0.03 | 9999         |
| VITAL HEALTHCARE PROPERTY TRUST                         | 0.03 | VHP          |
| COLOMBIAN TES 7.25% 18/10/2034                          | 0.03 | BBG00N13MCM6 |
| HOME DEPOT INC  | 0.03 | HD           |
| PETROLEO BRASILEIRO PETROBRAS SA                        | 0.03 | PETR4        |
| BANK CENTRAL ASIA TBK PT                                | 0.03 | BBCA         |
| FLUVIUS SYSTEM OP 3.875% 09/05/2033                     | 0.03 |              |
| NZ EXCHANGE LTD   | 0.03 | NZX          |
| COLOMBIAN TES 7.75% 18/09/2030                          | 0.03 | BBG007X4TXG8 |
| SALESFORCE INC  | 0.03 | CRM          |
| GROUP 1 AUTOMOTIVE INC                                  | 0.03 | GPI          |
| COLOMBIAN TES 6.00% 28/4/2028                           | 0.03 | BBG003TD1FJ8 |
| COREBRIDGE FINL. 5.75% 15/1/2034                        | 0.03 |              |
| BPCE F2F 19/10/2034                                     | 0.03 | BBG01JPH7567 |
| JAPAN GOV. TEN YEA 0.10% 20/9/2031                      | 0.03 | BBG012TLH2V9 |
| SOCIETE GENERALE SA                                     | 0.03 | GLE          |
| RYDER SYSTEM 6.60% 01/12/2033                           | 0.03 |              |
| THERMO FISHER SCIENTIFIC INC                            | 0.03 | TMO          |
| CHIPOTLE MEXICAN GRILL INC - CLASS A                    | 0.03 | CMG          |
| TEXAS INSTRUMENTS 4.85% 8/2/2034                        | 0.03 |              |
| ARDIAN INFRASTRUCTURE TSH FUNDPE                        | 0.03 | 994DDX996    |
| ICU MEDICAL INC   | 0.03 | ICUI         |
| WEICHOW MOUTAI CO LTD                                   | 0.03 | 600519       |
| EVERSOURCE ENERGY 5.50% 01/01/2034                      | 0.03 |              |
| POSTS ITALIANE SPA                                      | 0.03 | PST          |
| KITE REALTY GRP. 5.50% 01/03/2034                       | 0.03 |              |
| US. TSY. NOTE/BOND 2.25% 15/11/2027                     | 0.03 | BBG00J3YH074 |
| BIMBO BAKERIES US 5.375% 09/01/2036                     | 0.03 |              |
| UNITED KINGDOM GIL 1.25% 31/7/2051                      | 0.03 | BBG0104LS863 |
| UNITED STATES TREA 1.25% 31/03/20282028 USD1000 J-2028  | 0.03 | BBG00ZQYRS44 |
| CAR GROUP LIMITED ORDINARY FULLY PAID                   | 0.03 | CAR          |
| PUBLIC SERV. ENT. 6.125% 15/10/203315/10/2033 USD1000   | 0.03 |              |
| INVITATION HOMES INC                                    | 0.03 | INVH         |
| EXELON CORPORATION                                      | 0.03 | EXC          |
| FISERV 5.45% 15/3/2034                                  | 0.03 |              |
| ING GROEP F2F 11/9/2034                                 | 0.03 | BBG01J6860F0 |
| JAPAN PETROLEUM EXPLORATION                             | 0.03 | 1662         |
| ALEXANDRIA REAL ES 4.70% 01/07/20301/07/2030 USD        | 0.03 |              |
| JAPAN GOV. TEN YEA 0.10% 20/9/2029                      | 0.03 | BBG00QG4NLF8 |
| BANK OF NEW ZEALAND                                     | 0.03 | *            |
| TEAMVIEWER AG   | 0.03 | TMV          |
| US. TSY. NOTE/BON 0.875% 15/11/2030/2030 USD1000 F-2030 | 0.03 | BBG00Y2NNDT7 |
| PNC FINANCIAL SERVICES GROUP                            | 0.03 | PNC          |
| BROADCOM CORP COM                                       | 0.03 | AVGO         |
| NEW ZEALAND GOV. B 3.50% 14/04/2033                     | 0.03 | BBG00B55HPD0 |
| UNICREDIT 2.569% 22/9/2026                              | 0.03 | BBG00XD1VBZ3 |
| OMV AG  | 0.03 | OMV          |
| MONCLER SPA   | 0.03 | MONC         |
| VALLOUREC SA  | 0.03 | VK           |
| US TSY. N/B 1.25% 30/06/20282028 USD1000 M-2028         | 0.03 | BBG011J0DQ21 |
| PNC FINL. SERVS. GRP F2F 22/01/2035                     | 0.03 | BBG01L120TF6 |

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| US. TSY. NOTE/BOND 4.25% 15/5/2039                        | 0.03 | BBG000FLBGZ0 |
| MEDPACE HOLDINGS INC                                      | 0.03 | MEDP         |
| BRITISH STERLING POUND                                    | 0.03 | *            |
| ENERGY TRANSFER 5.55% 15/05/2034                          | 0.03 |              |
| AMDOCS LIMITED  | 0.03 | DOX          |
| US TREASURY N/B 4.0% 15/NOV/2042                          | 0.03 | BBG01BGVXMB1 |
| ILLUMINA INC  | 0.03 | ILMN         |
| AVANGRID INC COM NPV                                      | 0.03 | AGR          |
| J M SMUCKER 6.20% 15/11/2033                              | 0.03 |              |
| COMPASS GRP. 3.25% 6/2/2031                               | 0.03 |              |
| CONSOLIDATED EDISON INC COM                               | 0.03 | ED           |
| US BANCORP F2F 12/6/2034                                  | 0.03 | BBG01GY3XTH1 |
| PACCAR FINL. 4.60% 31/01/20290711 4.6% 31/01/2029         | 0.03 | BBG01L5QBSW0 |
| TERADYNE INC  | 0.03 | TER          |
| DEUTSCHE BOERSE 3.875% 28/9/2033                          | 0.03 |              |
| COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND           | 0.03 | 5A66P5U      |
| AIR LIQUIDE   | 0.03 | AI           |
| NU HOLDINGS LTD   | 0.03 | NU           |
| BANCO SANTANDER F2V 14/09/2027D1000 114                   | 0.03 | BBG012F5H8X4 |
| STANDARD BANK GROUP                                       | 0.03 | SBK          |
| US. TSY. NOTE/BON 1.375% 15/11/2031/2031 USD1000 F-2031   | 0.03 | BBG013BNT3Y4 |
| TRUIST FINL. F2F 28/10/20338/10/2033 USD2000 G            | 0.02 | BBG01B74J2C0 |
| US. TSY. NOTE/BON 4.625% 30/9/2030/2030 USD1000 Q-2030    | 0.02 | BBG01JH098K9 |
| CANADIAN GOV. BD. 2.25% 01/06/2025                        | 0.02 | BBG006Q8Q2P0 |
| US. TSY. NOTE/BON 1.125% 15/01/202525                     | 0.02 | BBG014FK1JQ8 |
| KYUSHU ELECTRIC POWER                                     | 0.02 | 9508         |
| AUSTRALIAN POSTAL 4.00% 01/12/20260000 REGS               | 0.02 | BBG00FDGLXX4 |
| US TREASURY N/B 4.0% 31/OCT/2029                          | 0.02 | BBG01B52H1W8 |
| mitsui fudosan co temp                                    | 0.02 | 8801         |
| CHINATRUST FINANCIAL HOLDING CO LTD                       | 0.02 | 2891         |
| PINNACLE WEST CAPITAL                                     | 0.02 | PNW          |
| IWATANI CORP  | 0.02 | 8088         |
| GAP INC COM STK USD0.05                                   | 0.02 | GPS          |
| ENEL SPA  | 0.02 | ENEL         |
| NEW ZEALAND GOV. B 0.25% 15/5/2028                        | 0.02 | BBG00XY9BMV5 |
| AIR PROD & CHEMS INC COM USD                              | 0.02 | APD          |
| ANHEUSER-BUSCH INB 3.95% 22-03-2044                       | 0.02 |              |
| AVNET INC   | 0.02 | AVT          |
| US TSY. N/B 1.50% 30/11/2028028 USD1000 S-2028            | 0.02 | BBG013N85MW0 |
| AIRSERVICES AUSTRALIA 3.25% 15/05/2026                    | 0.02 |              |
| PROCTER & GAMBLE 4.55% 29/01/2034                         | 0.02 | BBG01L5Q6NC9 |
| KOREA TSY. BD. 1.50% 10/12/2030                           | 0.02 | BBG00XLVBMB2 |
| INFOSYS LTD   | 0.02 | INFY         |
| INVITATION HOMES O 5.45% 15/08/20305/08/2030 USD1000      | 0.02 |              |
| US. TSY. NOTE/BOND 1.25% 15/08/20312031 USD E-2031        | 0.02 | BBG0121BH241 |
| TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES | 0.02 | TCL          |
| SEA LTD   | 0.02 | SE           |
| US. TSY. NOTE/BOND 4.50% 11/15/2033033 USD1000 F-2033     | 0.02 | BBG01JZY4GQ6 |
| LINDE PLC   | 0.02 | LIN          |
| AUSTRALIA GOV. BD. 2.25% 21/5/2028                        | 0.02 | BBG00CTZSDY8 |
| GSK PLC   | 0.02 | GSK          |
| SCREEN HOLDINGS CONPV                                     | 0.02 | 7735         |
| US. TSY. NOTE/BOND 3.00% 15/11/2044                       | 0.02 | BBG007GY22Y8 |
| MS. F2F 21/3/2035   | 0.02 | BBG01M2DMWJ4 |
| SNAM SPA  | 0.02 | SRG          |
| NASDAQ INC  | 0.02 | NDAQ         |
| BANCA POPOL EMILIA ROMAGNA                                | 0.02 | BPE          |
| JPM. CHASE F2F 23/01/2030                                 | 0.02 | BBG01L0NTF97 |
| GS. GRP. F2F 23/04/2029                                   | 0.02 | BBG00JS9DX47 |
| SEVERN TRENT PLC  | 0.02 | SVT          |
| CARLSBERG BREWERIE 4.25% 5/10/2033                        | 0.02 |              |
| CANADIAN GOV. BD. 5.75% 01-JUN-33                         | 0.02 | BBG00005LX74 |
| CHUBB INA HLDGS. 5.00% 15/03/2034                         | 0.02 |              |
| US. TSY. NOTE/BOND 2.00% 15/08/20511 USD1000 BONDS 08/51  | 0.02 | BBG0121BH1T6 |
| SOCIETE GENERALE F2V 19/01/202828                         | 0.02 | BBG014HG8RT7 |
| PFIZER INV. ENTS. 5.34% 19/05/2063                        | 0.02 |              |
| CREDIT AGRICOLE 4.375% 27/11/2033                         | 0.02 | BBG01K888FY9 |
| KOHL'S CORPORATION  | 0.02 | KSS          |
| SK HYNIX INC  | 0.02 | 000660       |
| CONTEMPORARY AMPEREX TECHNOLOGY CO LTD                    | 0.02 | 300750       |
| GETLINK SE  | 0.02 | GET          |
| TOWER LIMITED   | 0.02 | TWR          |
| mitsubishi ufj finan f2v 19/01/2028                       | 0.02 | BBG014H89F38 |
| RAIFFEISEN BANK INTL 7.37% 20/DEC/2032                    | 0.02 | BBG019LSD0R0 |



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| US TREASURY N/B 2.87% 15/MAY/2032                            | 0.02 | BBG01773LMG0 |
| JDE PEET S 4.50% 23/1/2034REGS                               | 0.02 |              |
| DANSKE BANK 1.50% 2/9/2030                                   | 0.02 | BBG00WYWCF54 |
| XYLEM INC COM  | 0.02 | XYL          |
| INTUIT INC   | 0.02 | INTU         |
| COLOMBIAN TES 7.00% 30/06/2032                               | 0.02 | BBG00FQWWJ19 |
| GENESIS ENERGY LTD   | 0.02 | GNE          |
| PORTLAND GENERAL ELECTRIC COMPANY                            | 0.02 | POR          |
| UK. GILT 0.875% 22/10/2029                                   | 0.02 | BBG00NPSJ5F2 |
| ISHARES MSCI QATAR CAPPED ETF                                | 0.02 | QAT          |
| DIAGEO FIN. 2.50% 27/3/2032100000                            | 0.02 |              |
| COLUMBIA PIPELINE 5.927% 15/8/20305/08/2030                  | 0.02 |              |
| AGILENT TECHNOLOGIES INC                                     | 0.02 | A            |
| CIMB GROUP HOLDINGS BERHAD                                   | 0.02 | CIMB         |
| SAGE GROUP   | 0.02 | SGE          |
| APPLIED MATERIALS US   | 0.02 | AMAT         |
| DIGITAL REALTY TRUST INC                                     | 0.02 | DLR          |
| INDONESIA TSY. BD 8.375% 15/09/2026                          | 0.02 | BBG0016MLRQ1 |
| BPCE F2F 18/01/2027VAR DTD 5.975 18/01/2027                  | 0.02 | BBG01C99X9J7 |
| SANTANDER UK GROUP HLDGS 6.83% 21/NOV/2026                   | 0.02 | BBG01BJ9BDS3 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA                      | 0.02 | 1398         |
| CANADIAN GOVERNMENT 2.75% 01/JUN/2033                        | 0.02 | BBG01DZKWFR9 |
| US. TSY. NOTE/BOND 1.50% 15/08/2026                          | 0.02 | BBG00DJ90TH9 |
| AUSTRALIA GOV. BD. 2.50% 21/05/2030                          | 0.02 | BBG00L2FR980 |
| ELIA TRANSMISSION 3.75% 16/01/2036                           | 0.02 |              |
| SKECHERS USA CL A  | 0.02 | SKX          |
| BUNDESREPUB. DEUTSCHLAND 0.0% 15/FEB/2032                    | 0.02 | BBG0149GDH03 |
| XEROX HLDGS CORP COM USD1.00                                 | 0.02 | XRX          |
| BANK OF AMERICA F2F 20/12/2028                               | 0.02 | BBG00KRN29C0 |
| DANSKE BANK F2F 09/01/2032                                   | 0.02 | BBG01KV1FQJ3 |
| WABTEC STP 15/09/2028  | 0.02 |              |
| REPUBLIC SERVICES INC  | 0.02 | RSG          |
| AMERICAN WATER WORKS CO INC                                  | 0.02 | AWK          |
| SIEMENS FINANCIER 3.125% 22/5/2032                           | 0.02 |              |
| CHINA MERCHANTS BANK CO LIMITED                              | 0.02 | 3968         |
| VENTAS INC   | 0.02 | VTR          |
| BRISTOL-MYERS SQUI 6.40% 15/11/2063                          | 0.02 |              |
| BANK OF AMERICA F2F 23/07/2030                               | 0.02 | BBG00PQN3V94 |
| BANGKOK DUSIT MEDICAL SERVICES PCL                           | 0.02 | BDMS-R       |
| ORACLE 6.25% 09/11/2032                                      | 0.02 |              |
| AMERICAN TOWER 5.20% 15/02/2029                              | 0.02 |              |
| VERIZON COMMS. 2.55% 21/03/2031                              | 0.02 |              |
| CITIGROUP F2F 3/6/2031                                       | 0.02 | BBG00V30VW48 |
| MIZUHO FINANCIAL GROUP 1.55% 09/JUL/2027                     | 0.02 | BBG011PPK7D1 |
| RELX FIN. 3.375% 20/3/2033                                   | 0.02 |              |
| Outstanding Settlement Receipts - HKD                        | 0.02 | *            |
| UNITED STATES TRE 3.875% 15/8/2033/2033 USD E-2033           | 0.02 | BBG01HQWRSG4 |
| CVS HEALTH 5.05% 25/03/2048                                  | 0.02 |              |
| CARLISLE COS INC   | 0.02 | CSL          |
| DUKE ENERGY FLORI 5.875% 15/11/2033                          | 0.02 |              |
| MS. F2F 1/2/2029   | 0.02 | BBG01CCXGR63 |
| NEVADA POWER 6.00% 15/3/2054                                 | 0.02 |              |
| CARRIER GBL. 5.90% 15/3/2034                                 | 0.02 |              |
| US TSY. N/B 1.125% 15/02/2031/2031 USD1000 B-2031            | 0.02 | BBG00Z4HNDG9 |
| FRAPORT AG   | 0.02 | FRA          |
| US. TSY. NOTE/BOND 4.75% 15/02/2037                          | 0.02 | BBG000DSMLT1 |
| HOUSING NEW ZEALA 2.247% 05/10/20260000                      | 0.02 | BBG00NQ2R4C5 |
| INTERCONTINENTAL HOTELS GROUP PLC                            | 0.02 | IHG          |
| JYSKE BANK - REG   | 0.02 | JYSK         |
| OMNES CO-INVEST TA G - EUR                                   | 0.02 | 994K73993    |
| BROADCOM 3.137% 15/11/2035                                   | 0.02 |              |
| GRUPO FINANCIERO BANORTE SAB DE CV SER O                     | 0.02 | GFNORTEO     |
| NZ LOCAL GOVT AGEN 1.50% 15/04/2026TS 15/04/26 NZD10000 REGS | 0.02 | BBG00T2KR704 |
| EQUITY RESIDENTIAL   | 0.02 | EQR          |
| AUTOSTRAD PER LI 2.25% 25/01/20322                           | 0.02 |              |
| BANK OF NOVA SCOTI 5.65% 1/2/2034                            | 0.02 | BBG01KCBVB25 |
| US. TSY. NOTE/BOND 0.50% 31/5/2027                           | 0.02 | BBG00V0Y5NM6 |
| LENNAR CORPORATION CLASS A                                   | 0.02 | LEN          |
| AA BD. 5.50% 31/07/2027                                      | 0.02 |              |
| ARDIAN CLN ENG EVRGN FD S.C.A. SICAV-RAIF-EUR A/CPE          | 0.02 | 994TRM990    |
| CELLNEX FIN. 2.00% 15/09/203209/2032 EUR100000 7             | 0.02 |              |
| ARDIAN AMERICAS INFRASTRUCTURE FUND V                        | 0.02 | 994JG0992    |
| ACCENTURE PLC  | 0.02 | ACN          |
| SYDNEY AIRPORT FI 4.375% 03/05/20333                         | 0.02 |              |

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| GEN ELEC CO COM POST REV SPLIT                                      | 0.02 | GE           |
| BEIGENE LTD   | 0.02 | BGNE         |
| US. T-BILL. 0.00% 11/4/20242024 USD1000                             | 0.02 | BBG01JNC9RX0 |
| US. TSY. NOTE/BON 0.625% 15/8/2030                                  | 0.02 | BBG00WHMH2P2 |
| TRAVEL PLUS LEISUR CO   | 0.02 | TNL          |
| US TREASURY N/B 0.50% 28/02/2026026 USD1000 V-2026                  | 0.02 | BBG00ZCLW1Y7 |
| SCOR SE   | 0.02 | SCR          |
| BOE TECHNOLOGY GROUP CO LTD   | 0.02 | 000725       |
| CHINA CONSTRUCTION BANK   | 0.02 | 939          |
| EXELON 5.60% 15/03/2053   | 0.02 |              |
| NEXTERA ENERGY CAP 5.00% 15/7/2032                                  | 0.02 |              |
| CANADIAN GOV. BD. 3.25% 1/9/2028                                    | 0.02 | BBG01G9T6FL7 |
| METROPOLITAN LIFE 4.85% 08/01/2029                                  | 0.02 | BBG01KV3PBS1 |
| STOCKLAND   | 0.02 | SGP          |
| US. TSY. NOTE/BON 3.125% 15/8/20252025 USD1000 AR-2025              | 0.02 | BBG01920Z7B0 |
| MALAYSIA GOV. BD. 3.828% 5/7/2034                                   | 0.02 | BBG00PMFY7N8 |
| KSL CAPITAL PARTNERS CV I   | 0.02 | 994FTD998    |
| ENT. PRODS. OPERAT 4.85% 31/01/2034                                 | 0.02 |              |
| BIONTECH SE   | 0.02 | BNTX         |
| PROPERTY FOR INDUSTRY LTD   | 0.02 | PFI          |
| WIENERBERGER AG   | 0.02 | WIE          |
| EBAY INC  | 0.02 | EBAY         |
| PHISON ELECTRONICS CORP   | 0.02 | 8299         |
| SAMSARA INC   | 0.02 | IOT          |
| US TREASURY N/B 1.25% 30/04/2028                                    | 0.02 | BBG0109YYZ18 |
| MEXICAN BONOS 7.75% 29/05/2031                                      | 0.02 | BBG0021RCFH9 |
| UNION ELECTRIC CO 5.25% 15/01/2054                                  | 0.02 |              |
| ECOLAB LTD  | 0.02 | ECL          |
| AMERICAN TOWER COR 5.45% 15/02/2034                                 | 0.02 |              |
| US. TSY. NOTE/BON 1.375% 31/10/2028                                 | 0.02 | BBG0134TVYC2 |
| HYUNDAI MOBIS   | 0.02 | 012330       |
| BLACKSTONE INC  | 0.02 | BX           |
| US TSY. N/B 1.25% 30/09/20282028 USD Q-2028                         | 0.02 | BBG012PP9GR7 |
| GS. GRP. F2F 24/02/2028   | 0.02 | BBG014MNYRS8 |
| BRIGHTHOUSE FINANCIAL INC   | 0.02 | BHF          |
| MGIC INVESTMENT CORP  | 0.02 | MTG          |
| UNITED STATES TREA 2.00% 15/8/2025                                  | 0.02 | BBG009R4CLR3 |
| US TSY. N/B 1.125% 31/08/2028/2028 USD1000 P-2028                   | 0.02 | BBG0127QKZM5 |
| ANHEUSER-BUSCH COS 4.90% 01/02/2046                                 | 0.02 |              |
| CAP. ONE FINL. F2F 30/10/2031                                       | 0.02 | BBG01JYWT187 |
| SPAIN GOV. BD. 2.90% 31/10/2046                                     | 0.02 | BBG00CDYPK66 |
| ING GROEP F2F 12/08/2029  | 0.02 | BBG01LCCRHP8 |
| LASERTEC CORP NPV   | 0.02 | 6920         |
| KINROSS GOLD CORP 4.5% 15/07/2027                                   | 0.02 |              |
| ALLIANZ SE 4.851% -FRN SUB 26/07/2054 EUR100000 REGS                | 0.02 | BBG01KVG3G6  |
| GFL ENVIRON. 6.75% 15/01/2031                                       | 0.02 |              |
| US TREASURY N/B 3.5% 15/FEB/2033                                    | 0.02 | BBG01DVKBC66 |
| ORANO 5.375% 15/05/2027   | 0.02 |              |
| VOLKSWAGEN BANK 4.625% 3/5/2031                                     | 0.02 | BBG01GFMK960 |
| DEUTSCHE BANK AG 5.0% 05/09/2030                                    | 0.02 | BBG019D3FL69 |
| US. TSY. NOTE/BON 1.625% 15/2/2026                                  | 0.02 | BBG00C59XZ86 |
| GENPACT LTD   | 0.02 | G            |
| DISCO CORPORATION NPV   | 0.02 | 6146         |
| ROBLOX CORPORATION COM CL A ORD SHS                                 | 0.02 | RBLX         |
| HCA 5.60% 01/04/2034  | 0.02 |              |
| US. TSY. NOTE/BOND 2.25% 15/2/2027                                  | 0.02 | BBG00FX263Y5 |
| BE SEMICONDUCTOR EURO   | 0.02 | BESI         |
| GENPACT LUXEMBOURG S A R L AND GENP 1.75% GTD SNRNTS 10/04/2026 USD | 0.02 |              |
| COLOMBIAN TES 13.25% 9/2/2033P1000 B                                | 0.02 | BBG01C9WW658 |
| EIFFAGE INC   | 0.02 | FGR          |
| CELESTICA INC   | 0.02 | CLS          |
| TELEFONICA BRASIL SA  | 0.02 | VIVT3        |
| US. TSY. NOTE/BOND 2.25% 15/08/2027                                 | 0.02 | BBG00HC3QXH3 |
| MOTABILITY OPERAT 3.875% 24/01/2034                                 | 0.02 |              |
| WEICHAJ POWER CO LTD  | 0.02 | 000338       |
| EUROGRID 3.915% 01/02/2034  | 0.02 |              |
| ZIJIN MINING GROUP ORDINARY SHARES                                  | 0.02 | 601899       |
| DEUTSCHE POST AG  | 0.02 | DHL          |
| SANTANDER CONSUMER BANK AG 4.375% SNR NTS 13/09/2027 EUR100000 005  | 0.02 | BBG01J6H6W51 |
| VISTA GROUP INTERNATIONAL LTD                                       | 0.02 | VGL          |
| UNITED STATES TREA 0.75% 30/04/20262026 USD1000 Y-2026              | 0.02 | BBG0109YYT12 |
| ESSEX PROPERTY TRUST INC  | 0.02 | ESS          |
| AUTOZONE 6.55% 1/11/2033  | 0.02 |              |
| JPM. CHASE F2F 23/06/2025   | 0.02 | BBG011K2V9P8 |

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| UNITED STATES TREA 0.75% 31/05/20262026 USD1000 Z-2026                | 0.02 | BBG0115Q78T7 |
| ALD 4.375% 23/11/2026   | 0.02 | BBG01K7DWCP9 |
| HUATAI SECURITIES CO LTD  | 0.02 | 601688       |
| BNG BANK 5.25% 20/5/2024  | 0.02 | BBG005KMCGC5 |
| US. TSY. NOTE/BOND 1.25% 30/11/20262026 USD AG-2026                   | 0.02 | BBG013N85CS7 |
| FIRSTMAC MORTGAGE FUNDING TR 1 A1 FRN 12/06/2055AUD500000 A-1         | 0.02 | *            |
| US. TSY. NOTE/BOND 1.25% 31/12/20262026 USD1000 AH-2026               | 0.02 | BBG0148P1K91 |
| ALIMENTATION COUC 4.011% 12/02/2036                                   | 0.02 |              |
| AROA BIOSURGERY LIMITED ORDINARY FULLY PAID                           | 0.02 | ARX          |
| NOVA LTD  | 0.02 | NVMI         |
| UNITEDHEALTH GROUP INC 5.87% 15/FEB/2053                              | 0.02 |              |
| Outstanding Settlement Receipts - CHF                                 | 0.02 | *            |
| WPC EUROBOND 0.95% 1/6/2030000 SEC                                    | 0.02 |              |
| EXTRA SPACE STORAGE INC   | 0.02 | EXR          |
| AUSTRALIA GOVERNME 3.00% 21/03/2047                                   | 0.02 | BBG00DSN4N96 |
| PROVINCE OF MANITO 3.75% 9/6/2026R DUE                                | 0.02 | BBG00BL0Q0R3 |
| UBS GRP. F2V 30/01/2027   | 0.02 | BBG00WBMM263 |
| CENTERPOINT ENERGY 2.95% 01/03/2030D2000                              | 0.02 |              |
| BUZZARD MIDSTREAM   | 0.02 | 993474998    |
| VESTAS WIND SYSTEM  | 0.02 | VWS          |
| US. TSY. NOTE/BOND 0.75% 31/8/20262026 USD1000 AC-2026                | 0.02 | BBG0127QL0Z7 |
| CADILLAC FAIRVIEW PRP TR 2.5% 15/OCT/2031                             | 0.02 |              |
| US. TSY. NOTE/BOND 1.50% 31/1/2027027 USD1000 G-2027                  | 0.02 | BBG00RJVTLZ5 |
| SINGAPORE GOV. BD 2.125% 01/06/2026                                   | 0.02 | BBG00CXKZKT8 |
| mitsui & co ltd jpy   | 0.02 | 8031         |
| US. TSY. NOTE/BOND 1.75% 31/1/20292029 USD1000 G-2029                 | 0.02 | BBG014QWGDJ5 |
| CORECIVIC INC COM USD0.01   | 0.02 | CXW          |
| US TREASURY N/B 3.37% 15/MAY/2033                                     | 0.02 | BBG01GJ2R4D6 |
| US. TSY. NOTE/BOND 2.25% 15/11/2025                                   | 0.02 | BBG00BCNM0T5 |
| MICROCHIP TECHNOLO 4.25% 01/09/2025                                   | 0.02 |              |
| ROPER TECHNOLOGIES INC  | 0.02 | ROP          |
| UNITED STATES TREA 1.25% 31/05/20282028 USD1000 L-2028                | 0.02 | BBG0115Q7979 |
| VOLKSWAGEN BANK GMBH FIXED 2.5% 31/07/2026                            | 0.02 | BBG00N6FQP05 |
| BRIXMOR OPERATING 4.05% 1/7/2030                                      | 0.02 |              |
| REPSOL SA   | 0.02 | REP          |
| DEUTSCHE BANK AG 4.0% 24/JUN/2032                                     | 0.02 | BBG01658ZR8  |
| WESSEX WATER SERVS 1.50% 17/09/2029                                   | 0.02 | BBG00Q5C1CN7 |
| COMMONWEALTH BANK 2.552% 14/03/20270226 2.552% 14/03/2027             | 0.02 | BBG015RKT699 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USDSBOSUS3B 31/12/2050 | 0.02 | *            |
| ROYAL BANK OF CAN 0.625% 23/03/20266 EUR100000                        | 0.02 | BBG0161Z0ND1 |
| US. TSY. NOTE/BON 1.375% 31/12/2028/2028 USD1000 T-2028               | 0.02 | BBG0148P14W1 |
| WESTPAC NZD COLL  | 0.02 | *            |
| GENERAL MOTORS FINANCIAL CO INC 5% SNR NTS 09/04/2027 USD1000         | 0.02 |              |
| GS. GRP. F2F 22/04/2032   | 0.02 | BBG0103W7CL7 |
| AIB GROUP PLC   | 0.02 | AIBG         |
| CHARTER COMMS. OPE 4.80% 01-03-50                                     | 0.02 |              |
| DEUTSCHE BK AG N Y BRH SR NON PFD NT FXD TO 7.146%13/07/2027          | 0.02 | BBG01HCB8HN2 |
| IVECO GROUP NV  | 0.02 | IVG          |
| GOODMAN GRP.  | 0.02 | GMG          |
| AUTODESK INC  | 0.02 | ADSK         |
| JPM. CHASE F2F 23/10/2034   | 0.02 | BBG01JRM4M51 |
| S&P 500 EMINI 2406 F  | 0.02 | ESM4         |
| AVALONBAY COMMUNITIES INC   | 0.02 | AVB          |
| ENPHASE ENERGY INC  | 0.02 | ENPH         |
| US TREASURY N/B 2.75% 30/APR/2027                                     | 0.02 | BBG016Z96R74 |
| ABN AMRO BK N V MEDIUM TERM SR SUB TRANCHE # TR 256.339% 18/09/2027   | 0.02 | BBG01J96S5N7 |
| CITIGROUP F2F 13/02/2030  | 0.02 | BBG01LCJJC00 |
| ELAN MICROELECTRONICS CORP  | 0.02 | 2458         |
| XIAOMI CORP   | 0.02 | 1810         |
| DEUTSCHE BAHN FIN. 3.25% 19/05/2033NTS 19/05/2033 EUR100000           | 0.02 | BBG01GM4G9F7 |
| AEP TEXAS 5.40% 01/06/2033  | 0.02 |              |
| E SUN FINANCIAL HOLDINGS COMPANY LTD                                  | 0.02 | 2884         |
| ATHORA NETHERLANDS F2V 15/7/2031EUR100000 REGS                        | 0.02 | BBG00ZYV2LT6 |
| AIR NEW ZEALAND LTD   | 0.02 | AIR          |
| IBERDROLA INTL. IBERDROLA INTL. F2V PERP                              | 0.02 | BBG00Z46VX70 |
| ABBOTT LABS   | 0.02 | ABT          |
| RWE AG  | 0.02 | RWE          |
| BECTON DICKINSON 5.11% 08/02/20341000                                 | 0.02 |              |
| UK. GILT 3.50% 22/01/2045   | 0.02 | BBG006N6HZM7 |
| NOMURA HOLDINGS INC. 1.851% SNR NTS 16/07/2025 USD200000              | 0.02 | BBG00VX9B8B3 |
| GACI FIRST INV. 5.25% 29/01/203434 USD200000 8                        | 0.02 |              |
| COMERICA INC USD5.00  | 0.02 | CMA          |
| CONSTELLATION ENER 5.75% 15/03/2054                                   | 0.02 |              |
| WEA FINANCE LLC 2.87% 15/01/2027                                      | 0.02 |              |

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| TUI TOPCO LIMITED - NON INTEREST BEARING LOAN                       | 0.02 | 994NRU995    |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK                        | 0.02 | IBM          |
| ITOCHU CORP JPY   | 0.02 | 8001         |
| US. TSY. NOTE/BON 0.375% 30/9/2027                                  | 0.02 | BBG00XGHX6M8 |
| BERKSHIRE HATHAWAY 1.50% 18/3/2030                                  | 0.02 | *            |
| BANK OF AMERICA F2F 21/07/2032                                      | 0.02 | BBG011V6TX59 |
| FUJI ELECTRIC CO LTD  | 0.02 | 6504         |
| DATADOG INC   | 0.02 | DDOG         |
| ROYAL BANK OF CANA 5.15% 01/02/2034                                 | 0.02 | BBG01KYMKD70 |
| TARGA RES. PARTNER 6.50% 30/3/2034                                  | 0.02 |              |
| JAPAN GOVERNMENT 0.005% 20/03/2026                                  | 0.02 | BBG00ZY0RYK8 |
| TOKIO MARINE HOLDINGS INC   | 0.02 | 8766         |
| JAPAN GOV. FIVE Y 0.005% 20/06/2027                                 | 0.02 | BBG018QVH2J1 |
| SUN COMMUNITIES INC   | 0.02 | SUI          |
| CPPIB CAPITAL INC 1.50% 23/06/2028                                  | 0.02 | BBG011CKX788 |
| TELE2 AB  | 0.02 | TEL2B        |
| LEGAL & GENERAL GROUP PLC   | 0.02 | LGEN         |
| CELLNEX TELECOM SA  | 0.02 | CLNX         |
| VECTOR LIMITED  | 0.02 | VCT          |
| PUBLIC BANK BERHAD  | 0.02 | PBK          |
| KOREA TSY. BD. 2.625% 10/09/2035000                                 | 0.02 | BBG009BC6Q25 |
| US. TSY. NOTE/BON 1.875% 28/2/2029/2029 USD1000 H-2029              | 0.02 | BBG015H5PG13 |
| HUGO BOSS AG NPV REGD   | 0.02 | BOSS         |
| UK. GILT 4.50% 07/12/2042   | 0.02 | BBG0000J2ZP0 |
| LANDIS AND GYR GROUP AG   | 0.02 | LAND         |
| HUBBELL INC   | 0.02 | HUBB         |
| ARGOSY PROPERTY LIMITED   | 0.02 | ARG          |
| TEXAS INSTRUMENTS   | 0.02 | TXN          |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID                      | 0.02 | ANZ          |
| THE ISRAEL CORPORATION LIMITED                                      | 0.02 | ILCO         |
| SUEZ SACA 5.00% 3/11/2032000 REGS                                   | 0.02 |              |
| US. TSY. NOTE/BON 1.625% 15/08/2029                                 | 0.02 | BBG00PVTJ2L8 |
| DEXUS WHOLESALE SHOPPING CENTRE FUNDPE                              | 0.02 | 0A5KKUU      |
| US TREASURY N/B 1.87% 28/FEB/2027                                   | 0.02 | BBG015H5PCT2 |
| BLACKSTONE PROP. P 1.00% 20/10/2026                                 | 0.02 |              |
| GBP BNP PARIBAS A/C   | 0.02 | *            |
| NOMURA HOLDINGS INC. 2.172% SNR NTS 14/07/2028 USD1000              | 0.02 | BBG011PPD6S5 |
| UNIBAIL RODAMCO WESTFIELD   | 0.02 | URW          |
| US. TSY. NOTE/BON 0.875% 30/06/2026/2026 USD AA-2026                | 0.02 | BBG011J0DN37 |
| YELP INC  | 0.02 | YELP         |
| NATWEST GROUP PLC ORD   | 0.02 | NWG          |
| US. TSY. NOTE/BOND 2.75% 31/5/20292029 USD1000 L-2029               | 0.02 | BBG017NFSVR6 |
| PIRAEUS BANK F2F 05/12/202905/12/29 EUR100000 83                    | 0.02 | BBG01KBLCGY9 |
| ELECTRICITE DE FRA 4.75% 12/10/2034                                 | 0.02 |              |
| POWSZECHNY ZAKLAD UBEZPIECZEN SA                                    | 0.02 | PZU          |
| US. TSY. NOTE/BON 1.125% 31/10/2026                                 | 0.02 | BBG0134TVM29 |
| WULIANGYE YIBIN CO LTD  | 0.02 | 000858       |
| EOPTOLINK TECHNOLOGY INC ORD SHS A                                  | 0.02 | 300502       |
| US. TSY. NOTE/BOND 3.50% 31/1/2028028 USD1000 U-2028                | 0.02 | BBG01CGJ5RZ0 |
| JAPAN GOV. THIRTY 1.50% 20/03/2045                                  | 0.02 | BBG0087M8VX3 |
| COSTCO WHOLESALE CORP   | 0.02 | COST         |
| VOLKSWAGEN FINL. S 6.50% 18/09/2027                                 | 0.02 | BBG01J9G28K0 |
| NEXTERA ENERGY INC  | 0.02 | NEE          |
| FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASEBANK N.A. CHASUS33 | 0.02 | *            |
| IFM AUSTRALIAN INFRASTRUCTURE WHOLESALE FUND BAFS                   | 0.02 | 8A68YAU      |
| PETROCHINA CO LTD H   | 0.02 | 857          |
| IBERDROLA SA  | 0.02 | IBE          |
| DEUTSCHE BAHN FIN 1.875% 24/05/2030                                 | 0.02 | BBG017JLN5B7 |
| LG CHEM LTD   | 0.02 | 051910       |
| WESTPAC BANKING CORPORATION   | 0.02 | WBC          |
| AMEREN ILLINOIS CO 3.8% 1MTG BDS 15/05/2028 USD2000                 | 0.02 |              |
| AISIN SEIKI CO LTD  | 0.02 | 7259         |
| TRITON TST. 2024-1 IN RES 1 A1AU FRN 11/02/2056                     | 0.02 | *            |
| FORTUM 4.50% 26/5/2033S   | 0.02 |              |
| PROVINCE OF BRITIS 4.25% 27/11/2024                                 | 0.02 | BBG006H60TT9 |
| INTESA SANPAOLO SPA 144A 8.248% 21/11/2033                          | 0.02 | BBG01BHYH618 |
| KINGDOM OF BELGIUM 1.60% 22/06/2047                                 | 0.02 | BBG00CCK60B6 |
| ITALY BUONI POLIEN 0.85% 15/01/20270                                | 0.02 | BBG00QTH82J0 |
| MCDONALD S 4.125% 28/11/2035UR100000 22                             | 0.02 |              |
| ASSURED GUARANTY LTD  | 0.02 | AGO          |
| JAPAN (5 YEAR ISSU 0.10% 20/12/2025                                 | 0.02 | BBG00YVKNCZ6 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE       | 0.02 | *            |
| ROGERS COMMS. 3.80% 15/3/2032                                       | 0.02 |              |
| WELLS FARGO F2F 23/01/20300801 5.365% 23/01/2030                    | 0.02 | BBG01L0NR9P5 |

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| GALAXY PIPELINE AS 2.94% 30/09/2040                                  |  | 0.02 |              |
| ITAU UNIBANCO HOLDING SA   |  | 0.02 | ITUB4        |
| CHICONY ELECTRONICS CO LTD   |  | 0.02 | 2385         |
| PERNOD RICARD 3.75% 15/9/2033REGS                                    |  | 0.02 |              |
| LINDE PLC 3.625% 12/6/2034   |  | 0.02 |              |
| KMD BRANDS LIMITED   |  | 0.02 | KMD          |
| US. TSY. NOTE/BOND 4.75% 15/11/20532053 USD1000 BONDS 11/53          |  | 0.02 | BBG01JZY4HS2 |
| NXP BV/NXP FDG/NXP 3.15% 01/05/2027                                  |  | 0.02 |              |
| SKELLERUP HOLDINGS LIMITED   |  | 0.02 | SKL          |
| PROVINCE OF MANITO 4.25% 03/03/2025                                  |  | 0.02 | BBG0070R3QB1 |
| REALTY INCOME CORPORATION  |  | 0.02 | O            |
| RECKITT BENCKISER 3.875% 14/09/2033                                  |  | 0.02 |              |
| US TREASURY N/B 3.25% 15/MAY/2042                                    |  | 0.02 | BBG017F7D6J3 |
| JAPAN GOV. TEN YEA 0.40% 20/9/2025                                   |  | 0.02 | BBG009XWDGY6 |
| GEELY AUTOMOBILE HOLDINGS LT   |  | 0.02 | 175          |
| US TREASURY N/B 1.00% 31/07/20288 USD1000 N-2028                     |  | 0.02 | BBG011XN9V65 |
| BECTON DICKINSON 3.553% 13/9/20299                                   |  | 0.01 |              |
| JAPAN GOV. THIRTY 1.70% 20/09/2044                                   |  | 0.01 | BBG00738F300 |
| MERITAGE HOMES CORPORATION   |  | 0.01 | MTH          |
| UNITED STATES TRE 0.875% 30/09/2026/2026 USD1000 AD-2026             |  | 0.01 | BBG012PP9F99 |
| VERIZON COMMS. 3.50% 28/06/2032                                      |  | 0.01 |              |
| US. TSY. NOTE/BOND 0.75% 15/11/20242024 USD1000 AU-2024              |  | 0.01 | BBG013BNTBC0 |
| MS. F2F 21/4/2034  |  | 0.01 | BBG01G9S60H7 |
| FRENCH REPUBLIC GO 2.50% 25/05/2030                                  |  | 0.01 | BBG006F2B1X4 |
| FRENCH REPUBLIC GO 0.00% 25/11/2029                                  |  | 0.01 | BBG00QG1W845 |
| SEGRO PLC  |  | 0.01 | SGRO         |
| JAPAN GOV. FIVE Y 0.005% 20/12/2026                                  |  | 0.01 | BBG014HW85T0 |
| MPLX 5.50% 15/02/2049  |  | 0.01 |              |
| JAPAN GOV. FIVE Y 0.005% 20/03/2027                                  |  | 0.01 | BBG016QDBP64 |
| BPCE S A MEDIUM TERM NTS BOOK ENTRY MED TRM NTS 611 4.75% 19/07/2027 |  | 0.01 | BBG018QQYCV7 |
| MIZUHO FINL. GRP. F2V 6/7/2029/07/2029                               |  | 0.01 | BBG01H7WT421 |
| UK. GILT 0.375% 22/10/2026   |  | 0.01 | BBG00ZF1T9P5 |
| FIRSTRAND LTD  |  | 0.01 | FSR          |
| US. TSY. NOTE/BON 0.375% 31/01/2026/2026 USD U-2026                  |  | 0.01 | BBG00Z0G3YM4 |
| CREDIT AGRICOLE ASSURANCES 5.875% 25/10/2033                         |  | 0.01 | *            |
| OLD REPUBLIC INTL CORP   |  | 0.01 | ORI          |
| STANDARD CHARTERED F2V 06/07/20277                                   |  | 0.01 | BBG01H7NM419 |
| JAPAN GOV. TEN YEA 0.10% 20/09/2030                                  |  | 0.01 | BBG00XQ3ZS39 |
| US. TSY. NOTE/BOND 1.50% 15/02/2030                                  |  | 0.01 | BBG00RN2M5B2 |
| BANK HAPALIM LTD   |  | 0.01 | POLI         |
| JAPAN GOVERNMENT T 0.10% 20/03/2031                                  |  | 0.01 | BBG00ZVYV785 |
| VICI PROPS. 4.95% 15/02/2030   |  | 0.01 |              |
| HEARTLAND GROUP HLNPV  |  | 0.01 | HGH          |
| US. TSY. NOTE/BOND 0.50% 30/6/2027                                   |  | 0.01 | BBG00VLFHGZ2 |
| COSCO SHIPPING HOLDINGS CO LTD                                       |  | 0.01 | 601919       |
| QBE INS. GRP. F2V 2/12/2044  |  | 0.01 | BBG007JS2W18 |
| JAPAN GOV. TEN YEA 0.20% 20/09/2032                                  |  | 0.01 | BBG019XJWL55 |
| FRENCH REPUBLIC GO 2.75% 25/10/2027                                  |  | 0.01 | BBG003BXJGD8 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC                   |  | 0.01 | *            |
| CHINA RESOURCES LAND LIMITED   |  | 0.01 | 1109         |
| US. TSY. NOTE/BON 4.625% 15/11/2026/2026 USD AU-2026                 |  | 0.01 | BBG01JZY4CV9 |
| ICICI BANK SPON ADR  |  | 0.01 | IBN          |
| BOSTON SCIENTIFIC CORP COM USD                                       |  | 0.01 | BSX          |
| COMCAST 4.15% 15/10/2028   |  | 0.01 |              |
| SOUTHWEST AIRLINES CO 5.125% SNR NTS 15/06/2027 USD1000              |  | 0.01 |              |
| ABBVIE INC COM   |  | 0.01 | ABBV         |
| US TREASURY N/B 2.375% 15/05/2051/51 USD1000 BONDS 05/51             |  | 0.01 | BBG010SWJ9R8 |
| RELX PLC   |  | 0.01 | REL          |
| BOC AVIATION 3.50% 10/10/2024009 3.5% 10/10/2024                     |  | 0.01 | *            |
| HUTCHISON WHAMPOA 3.625% 31/10/2024                                  |  | 0.01 | BBG007FH70L9 |
| Income Due - USD   |  | 0.01 | *            |
| VIRGIN MONEY UK F2V 23/08/2029                                       |  | 0.01 | BBG01HX73CM5 |
| CISCO SYS. 5.05% 26/02/2034  |  | 0.01 |              |
| KYB CORP   |  | 0.01 | 7242         |
| L'OREAL  |  | 0.01 | OR           |
| NATIONAL GRID PLC 3.24% 30/MAR/2034                                  |  | 0.01 |              |
| QUANTA COMPUTER INC  |  | 0.01 | 2382         |
| US TSY. N/B 1.875% 15/11/2051/51 USD1000 BONDS 11/51                 |  | 0.01 | BBG013BNT784 |
| MAKEMYTRIP LTD   |  | 0.01 | MMYT         |
| PERM. TSB GRP. HLDGS F2V 19/8/203131 EUR100000 3 REGS                |  | 0.01 | BBG010Z24N64 |
| CHINA PETROLEUM & CHEMICAL   |  | 0.01 | 386          |
| AT&T 3.875% 15/01/2026   |  | 0.01 |              |
| FMC CORP 5.65% SNR NTS 18/05/2033 USD1000                            |  | 0.01 |              |
| NATWEST GRP. F2F 14/9/2029   |  | 0.01 | BBG012G01NJ4 |

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| Outstanding Settlement Receipts - TWD                            | 0.01 | *             |
| BPCE 0.625% 28/04/2025   | 0.01 | BBG00TC319Z7  |
| JAPAN GOV. TEN YEA 0.50% 20/12/2032                              | 0.01 | BBG01C7BG306  |
| GENERAL MOTORS CO  | 0.01 | GM            |
| TRANSURBAN FIN. P 4.125% 02/02/2026/26 USD2000                   | 0.01 |               |
| EMERA US FIN. 2.639% 15/6/2031USD1000                            | 0.01 |               |
| T-MOBILE USA 3.875% 15/04/2030                                   | 0.01 |               |
| BNG BANK NV 0.00% 31/08/2028                                     | 0.01 | BBG01299XD46  |
| UNITED STATES TRE 0.625% 31/07/2026/2026 USD AB-2026             | 0.01 | BBG011XN9RD6  |
| JAPAN GOV. THIRTY 0.40% 20/12/2049                               | 0.01 | BBG00RBG1206  |
| SW FIN. I 7.375% 12/12/2041                                      | 0.01 | BBG01KFCMXL1  |
| PACIFICORP 5.35% 1MTG BDS 01/12/2053 USD1000                     | 0.01 |               |
| ALEXANDRIA REAL ESTATE EQUITIES                                  | 0.01 | ARE           |
| SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A                  | 0.01 | 300394        |
| TOYOTA BOSHOKU CORPORATION                                       | 0.01 | 3116          |
| NEW YORK TIMES CO CLASS A COM USD0.10                            | 0.01 | NYT           |
| ARVIDA GROUP LIMITED   | 0.01 | ARV           |
| SYDNEY AIRPORT FI 3.625% 28/04/2026                              | 0.01 |               |
| DANSKE BANK F2V 1/3/203030                                       | 0.01 | BBG01LQ9DYR6  |
| THAMES WATER UTIL 4.375% 18/1/2031SEC NTS 18/01/2031 EUR         | 0.01 |               |
| SCENTRE GROUP  | 0.01 | SCG           |
| AFT PHARMACEUTICALS LTD  | 0.01 | AFT           |
| VERALTO ORD SHS  | 0.01 | VLTO          |
| LENDLEASE US CAP. 4.50% 26/05/20265/2026 USD250000 1             | 0.01 | BBG00CTX8DW7  |
| SCENTRE GRP. TRUS 4.75% 24/09/2080SD200000 REGS                  | 0.01 | BBG00XDFWFG3  |
| JAPAN GOV. TWENTY 2.30% 20/06/2028                               | 0.01 | BBG00000J3W6  |
| MALAYSIA GOV. BD. 3.478% 14/06/2024                              | 0.01 | BBG00PDZ45Q8  |
| FORD MOTOR CREDIT 4.95% 28/05/2027                               | 0.01 |               |
| DBS GROUP HOLDINGS LTD   | 0.01 | DBS           |
| VOLKSWAGEN FIN SERV NV 3.25% 13/APR/2027                         | 0.01 | BBG016LT79Y4  |
| CREDIT AGRICOLE F2F 10/01/203030                                 | 0.01 | BBG01KV92VK7  |
| SARTORIUS FINANCE 4.50% 14/9/2032                                | 0.01 |               |
| UBS GROUP AG F2F 17/03/2032EGS                                   | 0.01 | BBG01FNS2181  |
| PLAINS ALL AMERICA 4.50% 15/12/2026                              | 0.01 |               |
| DANSKE BANK F2V 23/08/2028                                       | 0.01 | BBG01HX73Z71  |
| JAPAN GOV. TEN YEA 0.80% 20/09/2033                              | 0.01 | BBG01JLYS2P7  |
| TOYODA GOSEI CO LTD  | 0.01 | 7282          |
| ITALY BUONI POLIEN 2.45% 1/9/2033                                | 0.01 | BBG00FRY8VK3  |
| BUNDESREPUBLIK DEU 2.60% 15/08/2033.01                           | 0.01 | BBG01HB5J1S4  |
| JAPAN GOV. TEN YEA 0.10% 20/06/2030                              | 0.01 | BBG00VTXFMC9  |
| US. TSY. NOTE/BON 2.875% 15/5/2052/52 USD1000 BONDS_05/52        | 0.01 | BBG01773LFG5  |
| E.ON 4.125% 25/03/2044   | 0.01 |               |
| TRUIST FINANCIAL CORPORATION TRANCHE # TR 9 5.9% 28/10/2026      | 0.01 | BBG01B74J258  |
| DANSKE BANK F2V 09/01/20266.466% 09/01/2026                      | 0.01 | BBG01C76HF09  |
| WK KELLOGG ORD SHS   | 0.01 | KLG           |
| UNILEVER FIN. NETH 3.50% 15/2/2037                               | 0.01 |               |
| ATHABASCA OIL CORP   | 0.01 | ATH           |
| REPUBLIC OF POLAND 5.50% 18/3/2054                               | 0.01 |               |
| POWSZECHNA KASA OS   | 0.01 | PKO           |
| CPUK FIN. 6.136% 28/8/2031                                       | 0.01 | *             |
| JAPAN GOVERNMENT 0.005% 20/09/2026                               | 0.01 | BBG012YR15V0  |
| NIBC BANK 6.00% 16/11/2028                                       | 0.01 | BBG01K3B0S68  |
| BELFIUS BANK S.A./N.V 4.125% SNR EMTN 12/09/29 EUR100000 REGS    | 0.01 | BBG01J686KY5  |
| SPAIN GOV. BD. 4.70% 30/07/2041                                  | 0.01 | BBG00008X852  |
| TALANX AG 4% SNR NTS 25/10/2029 EUR100000 003                    | 0.01 |               |
| S AND P GLOBAL INC COM   | 0.01 | SPGI          |
| COCA COLA CO USD   | 0.01 | KO            |
| Outstanding Settlement Receipts - NZD                            | 0.01 | *             |
| JAPAN GOV. TEN YEA 0.50% 20/03/2033                              | 0.01 | BBG01G4JTT57  |
| BANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 24 4.935% 26/01/2026 | 0.01 | BBG01CGCJ490  |
| FEDERAL REALTY INVESTMENT TRUST                                  | 0.01 | FRT           |
| SUZUKEN CO LTD   | 0.01 | 9987          |
| CREDIT AGRICOLE 3.75% 22/01/2034                                 | 0.01 | BBG01L0FG9Q3  |
| US. TSY. NOTE/BON 2.625% 15/02/2029                              | 0.01 | BBG00N740958  |
| EBARA CORP   | 0.01 | 6361          |
| CDW LLC/CDW FIN. 2.67% 01/12/2026                                | 0.01 |               |
| VICI PROPERTIES INC  | 0.01 | VICI          |
| KIMCO REALTY CORP 1.9% SNR NTS 01/03/2028 USD1000                | 0.01 |               |
| DNB BOLIGKREDITT 0.25% 7/9/202600000 143                         | 0.01 | BBG00DQ8P855  |
| MS. F2F 10/12/2026   | 0.01 | BBG00YG2SKK6  |
| FRENCH REPUBLIC GO 0.75% 25/05/2028                              | 0.01 | BBG00HVNNGH48 |
| ISRAEL GOVERNMENT 5.50% 12/03/2034                               | 0.01 | BBG01LTW4BD7  |
| HSBC HOLDINGS PLC F2F 12/09/202600000                            | 0.01 | BBG00LWX2RT2  |
| SIEMENS ENERGY FIN 4.25% 5/4/2029                                | 0.01 |               |

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| PALO ALTO NETWORKS INC                                       | 0.01 | PANW         |
| US BANCORP F2F 01/02/202902 4.89% 01/02/2029                 | 0.01 | BBG01DD4QC48 |
| Outstanding Settlement Receipts - KRW                        | 0.01 | *            |
| IBERDROLA FINANZAS SAU 4.871% 31/12/2049                     | 0.01 | BBG01KXYX8X3 |
| CITIGROUP F2F 29/01/2031                                     | 0.01 | BBG00RHVL5B6 |
| FRENCH REPUBLIC GO 1.50% 25/05/2031                          | 0.01 | BBG00B3PBGY1 |
| SAMSUNG SDI CO LTD   | 0.01 | 006400       |
| AT&T INC 3.65% 15/09/2059                                    | 0.01 |              |
| WELLS FARGO F2F 30/10/2030                                   | 0.01 | BBG00QPGVQM3 |
| BPCE 3.875% 11/01/2029                                       | 0.01 | BBG01KV485M7 |
| UK. GILT 4.50% 7/6/2028                                      | 0.01 | BBG01H059G04 |
| SUMITOMO MITSUI TRUST BANK LTD 5.65% 144A 5.65% 09/03/2026   | 0.01 | BBG01FP8DMN2 |
| SOCIETE GENERALE F2V 21/01/2026                              | 0.01 | BBG014HG8QY3 |
| PEPSICO INC CAP 2/3  | 0.01 | PEP          |
| BMW US CAPITAL LL 3.375% 02/02/2034                          | 0.01 | BBG01L7Z7BP8 |
| PFIZER INV. ENTS. 4.45% 19/05/2026                           | 0.01 |              |
| CITIGROUP F2F 20/03/2030                                     | 0.01 | BBG00NL1T0V7 |
| US. TSY. NOTE/BOND 2.75% 15/05/20252025 USD1000 AN-2025      | 0.01 | BBG01773L6Y5 |
| US. TSY. NOTE/BOND 1.75% 31/12/2024                          | 0.01 | BBG00R4RS6F6 |
| VALERO ENERGY CORP   | 0.01 | VLO          |
| BANCO SANTANDER SA 3.5% -FRN SNR 09/01/28 EUR100000 205 REGS | 0.01 | BBG01KV14887 |
| ASTRAZENECA PLC  | 0.01 | AZN          |
| WORLD CO LTD   | 0.01 | 3612         |
| US TREASURY N/B 1.50% 15/02/2025025 USD1000 AK-2025          | 0.01 | BBG0152KF0F7 |
| NEW YORK LIFE GBL. 4.95% 07/12/2029                          | 0.01 | BBG01KD3YV52 |
| STRIDE STAPLED GRP NPV UNITS                                 | 0.01 | SPG          |
| EQUIFAX INC 2.35% SNR NTS 15/09/2031 USD2000                 | 0.01 |              |
| MSTB03- WEST PAC   | 0.01 | *            |
| CANTOR FITZGERALD LP 4.5% SNR NTS 14/04/2027 USD1000 144A    | 0.01 |              |
| LLOYDS BANKING GRP. F2F 17/03/2029                           | 0.01 | BBG01FS1DC38 |
| SEALED AIR CORP 5.5% GTD SNR NTS 15/09/2025 USD2000 144A     | 0.01 |              |
| PTT EXPLOR AND PROD PCL NVDR                                 | 0.01 | PTTEP-R      |
| FRENCH REPUBLIC GO 0.75% 25/11/2028                          | 0.01 | BBG00L2L4LC0 |
| NEDER WATERSCHAPSB 1.00% 01/03/2028EUR100000 1476 REGS       | 0.01 | BBG00K55RDN5 |
| US. TSY. NOTE/BON 3.125% 15/11/2028                          | 0.01 | BBG00MFJPBK9 |
| MITSUBISHI UFJ FINL. F2V 13/09/202813/09/2028 USD            | 0.01 | BBG019HY2995 |
| SIEMENS FINANCIERINGSMAT 2.15% 11/MAR/2031                   | 0.01 | BBG00ZHQJS22 |
| SYMBOTIC ORD SHS CLASS A                                     | 0.01 | SYM          |
| FRENCH REPUBLIC GO 2.50% 24/9/2026                           | 0.01 | BBG01F73XCB6 |
| ABBVIE 4.05% 21/11/2039                                      | 0.01 |              |
| ATLANTIC CITY ELECTRIC CO 2.3% 1MTG BDS 15/03/2031USD2000    | 0.01 |              |
| US. TSY. NOTE/BON 2.875% 15/08/2028                          | 0.01 | BBG00LLX73Q5 |
| JAPAN GOV. TEN YEA 0.10% 20/12/2028                          | 0.01 | BBG00N0PTY25 |
| LLOYDS BANKING GRP. FRN 06/03/2030                           | 0.01 | BBG01LQDHPH3 |
| ILLAWARRA SERIES 2024-1 RMBS 1 A FRN 14/10/2055              | 0.01 | BBG01L76Y655 |
| COLES GROUP TREASURY FRN 27/08/2025                          | 0.01 | BBG00WRY1C89 |
| PROVINCE OF ONTARI 4.25% 22/08/2024                          | 0.01 | BBG006YTNQ02 |
| SHOPPING CENTRES A 3.90% 07/06/2024                          | 0.01 |              |
| US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 T-2027      | 0.01 | BBG00YPGC516 |
| LANDESKREDITBANK B 4.25% 07/08/2025                          | 0.01 | BBG006WYDN65 |
| MR COOPER GROUP INC  | 0.01 | COOP         |
| UTD. ENERGY DIST. 3.85% 23/10/2024                           | 0.01 |              |
| US. TSY. NOTE/BON 2.875% 31/07/2025                          | 0.01 | BBG00LGM83N7 |
| BAIDU INC  | 0.01 | 9888         |
| AUSGRID FIN. PTY 3.75% 30/10/2024                            | 0.01 |              |
| RED ROCK RESORTS INC   | 0.01 | RRR          |
| ANTA SPORTS PRODUCTS LTD                                     | 0.01 | 2020         |
| NIAGARA MOHAWK PO 2.759% 10/01/2032                          | 0.01 |              |
| ENERGY P/SHIP. GA 3.642% 11/12/2024                          | 0.01 |              |
| JPM. CHASE F2F 23/04/2029                                    | 0.01 | BBG00KMYV8T6 |
| GOLDMAN SACHS GROUP FRN 22/06/202727 AUD                     | 0.01 | BBG011F7D1F1 |
| ITALY BUONI POLIEN 1.35% 1/4/2030                            | 0.01 | BBG00Q3X0X12 |
| SAIC MOTOR CORP LTD  | 0.01 | 600104       |
| US. TSY. NOTE/BOND 3.00% 15/8/20522 USD1000 BOND 08/52       | 0.01 | BBG01920Z8R1 |
| UNITED STATES TREA 0.75% 31/03/20262026 USD W-2026           | 0.01 | BBG00ZQYRW45 |
| PACIFIC EDGE LTD NPV   | 0.01 | PEB          |
| DEUTSCHE BANK 1.625% 20/01/2027                              | 0.01 | BBG00RC565H9 |
| VONOVIA 0.00% 01/12/2025                                     | 0.01 |              |
| FRENCH REPUBLIC GO 1.25% 5/25/2034                           | 0.01 | BBG00JWSYW58 |
| BANK OF NOVA SCOTI 0.45% 16/3/2026EUR100000                  | 0.01 | BBG015W249Q5 |
| TAMPA ELEC. 4.90% 01/03/2029                                 | 0.01 |              |
| CAIXABANK F2F 13/09/2027                                     | 0.01 | BBG01J6KDLW0 |
| UTD. UTILITIES WAT 3.75% 23/05/20344                         | 0.01 |              |
| US TREASURY N/B 2.25% 15/02/20522052 USD1000 BOND 02/52      | 0.01 | BBG0152KFHS6 |

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| BARCLAYS PLC F2F 13/9/2027  | 0.01 | BBG01J6KH490  |
| NRG ENERGY INC 2% GTD SNR SEC NTS 02/12/25 USD2000144A                    | 0.01 |               |
| JAPAN GOVERNMENT 0.005% 20/06/2026  | 0.01 | BBG011Q69479  |
| HSBC BANK CANADA 0.01% 14/09/202600 CBL5                                  | 0.01 | BBG012CMYFB9  |
| TOKYO SEIMITSU CO LTD ORDINARY SHARES                                     | 0.01 | 7729          |
| WELLTOWER 3.10% 15/01/2030  | 0.01 |               |
| FRENCH REPUBLIC GO 0.50% 25/05/2026                                       | 0.01 | BBG00CBYWJP2  |
| US. TSY. NOTE/BOND 2.75% 15/02/2028                                       | 0.01 | BBG00JXPJX94  |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-28  | 0.01 | BBG00LBYTYL1  |
| NYKREDIT REALKRED 3.875% 09/07/2029                                       | 0.01 | BBG01M2PJB98  |
| MAGNA INTERNATIONA 5.05% 14/03/2029                                       | 0.01 |               |
| THE INDUSTRY SUPERANNUATION PROPERTY TRUST NO 1                           | 0.01 | *             |
| US. TSY. NOTE/BOND 2.00% 15/11/2026                                       | 0.01 | BBG00F5RQC97  |
| DANSKE BANK A/S 6.259% -FRN SNR MTN 22/09/2026 USD144A                    | 0.01 | BBG01JFWCFG6  |
| VOLKSWAGEN INTL. FIN.049  | 0.01 | BBG0167Y4PY6  |
| US. TSY. NOTE/BON 1.125% 15/8/2040  | 0.01 | BBG00WVWQ53T3 |
| US. TSY. NOTE/BON 2.625% 15/4/2025/2025 USD1000 AM-2025                   | 0.01 | BBG016NJ8DP4  |
| AUSTRALIA GOV. BD. 2.75% 21/11/2028                                       | 0.01 | BBG00FZZ10Y1  |
| JOHN DEERE CAPITAL 4.50% 16/01/2029                                       | 0.01 | BBG01KV3T118  |
| SEKISUI HOUSE   | 0.01 | 1928          |
| FRENCH REPUBLIC GO 0.50% 25/05/2029                                       | 0.01 | BBG00NHTJJH7  |
| FRENCH REPUBLIC GO 5.75% 25/10/2032                                       | 0.01 | BBG000029BN5  |
| MIRVAC GRP. FIN. 2.60% 18/09/2029   | 0.01 |               |
| BANK MANDIRI PERS IDR125  | 0.01 | BMRI          |
| AMBEV SA COM NPV  | 0.01 | ABEV3         |
| MARATHON PETROL COM   | 0.01 | MPC           |
| CP ALL PCL NVDR   | 0.01 | CPALL-R       |
| US. TSY. NOTE/BON 1.375% 15/11/2040/40 USD1000 BONDS 11/40                | 0.01 | BBG00Y60QQQ4  |
| VAR ENERGI 5.50% 04/05/2029REGS   | 0.01 |               |
| KINDER MORGAN INC 5.0% 01/02/2029   | 0.01 |               |
| CENTERPOINT ENERGY RES CORP 5.25% 01/03/2028                              | 0.01 |               |
| COLOMBIAN TES 9.25% 28/05/2042500000 B                                    | 0.01 | BBG014JC5VB7  |
| CITIC HEAVY INDUSTRIES ORD SHS A  | 0.01 | 601608        |
| GLOBAL PAYMENTS INC 4.875% 17/03/2031                                     | 0.01 |               |
| ASSICURAZIONI GENERALI SPA  | 0.01 | G             |
| UNITED STATES TRE 1.125% 29/02/2028/2028 USD1000 H-2028                   | 0.01 | BBG00ZCLVT68  |
| BANCO BILBAO VIZCAYA F2V 14/9/2028NPF 14/09/2028 USD1000                  | 0.01 | BBG019J0R874  |
| UNITED STATES TREA 1.75% 15/08/20412041 USD1000 BOND 08/41                | 0.01 | BBG01248GVN1  |
| HSBC HOLDINGS PLC F2F 14/9/2031   | 0.01 | BBG01J79CYF6  |
| MORGAN STANLEY 5.173% -FRN SNR MTN 16/01/2030 USD1000 I                   | 0.01 | BBG01LOQPNV2  |
| US. TSY. NOTE/BOND 2.25% 31/03/2026                                       | 0.01 | BBG00NPJ0VX5  |
| AENA SME 4.25% 13/10/2030   | 0.01 |               |
| ENEL FIN. INTL. 4.50% 20/2/2043/02/2043 EUR1000 99                        | 0.01 |               |
| NETWORK FIN. PTY 2.25% 11/11/2026   | 0.01 |               |
| JPY BNP PARIBAS A/C   | 0.01 | *             |
| HUNTSMAN INTL. 4.50% 01/05/2029   | 0.01 |               |
| MITSUBISHI ESTATE   | 0.01 | 8802          |
| LIBERTY MUTUAL GROUP 4.625% GTD SNR NTS 02/12/2030EUR100000               | 0.01 | BBG01BNKK699  |
| MERCEDES-BENZ FINANCE NORTH AMERI 4.8% GTD SNR NTS30/03/2026 USD1000 144A | 0.01 | BBG01G26QLY5  |
| LG ENERGY SOLUTIO 5.625% 25/09/2026                                       | 0.01 | BBG01J3JJ5H2  |
| US. TSY. NOTE/BON 2.875% 15/05/2028                                       | 0.01 | BBG00KTN6SD1  |
| VAR ENERGI ASA 5.0% 18/05/2027  | 0.01 |               |
| FERGUSON FINANCE PLC SNR NTS 20/04/2027 USD1000 144A                      | 0.01 |               |
| TOYOTA MOTOR CORP   | 0.01 | 7203          |
| NBN 4.125% 15/3/2029  | 0.01 |               |
| TRI POINTS HOMES INC  | 0.01 | TPH           |
| NORTHERN GAS NETW 6.125% 2/6/2033   | 0.01 |               |
| GLP CAPITAL LP / F 4.00% 15/01/2031USD2000                                | 0.01 |               |
| US. TSY. NOTE/BON 2.875% 30/04/2029/2029 USD1000 K-2029                   | 0.01 | BBG016Z970Z1  |
| RALPH LAUREN CORP COM   | 0.01 | RL            |
| CIP FNDG. PTY 3.026% 16/12/2027   | 0.01 |               |
| AMERICAN WATER CAP 5.15% 01/03/2034                                       | 0.01 |               |
| BNI FIN. 3.875% 01/12/2030UR100000  | 0.01 |               |
| NATIONAL GAS TRANSMISSION PLC 4.25% SNR EMTN 05/04/30 EUR1000 81 REGS     | 0.01 |               |
| WARNERMEDIA HLDGS 3.638% 15/3/2025  | 0.01 | BBG01G4GF6M9  |
| TELEFONICA BRASIL SPON ADS EA REPR 1 ORD SHS                              | 0.01 | VIV           |
| COGNA EDUCACAO SA NPV   | 0.01 | COGN3         |
| JAPAN GOV. TEN YEA 0.10% 20/03/2028                                       | 0.01 | BBG00K6STZ99  |
| MERCURY NZ 2.918% 17/11/2028  | 0.01 | BBG0139DJ9W9  |
| SK ON 5.375% 11/5/2026  | 0.01 | BBG01GFTMGN8  |
| JPM. CHASE F2F 26/04/20284/2028   | 0.01 | BBG016X2D447  |
| BANCO SANTANDER CENTRAL HISP  | 0.01 | SAN           |
| DANONE 3.706% 13/11/2029  | 0.01 |               |
| US. TSY. NOTE/BON 0.375% 30/11/2025/2025 USD AG-2025                      | 0.01 | BBG00Y911FP1  |



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| LEASYS 4.625% 16/2/2027                                       | 0.01 |              |
| STELLANTIS N V  | 0.01 | 8TI          |
| FUJI OIL CO LTD   | 0.01 | 5017         |
| PBF ENERGY INC COM  | 0.01 | PBF          |
| RCI BANQUE SA MTN 4.5% 06/04/2027                             | 0.01 |              |
| TAMRON CO LTD   | 0.01 | 7740         |
| US TREASURY N/B 2.25% 15/05/20412041 USD1000 BONDS 05/41      | 0.01 | BBG0112HZJJ6 |
| WABTEC CORP   | 0.01 | WAB          |
| BPCE VAR 08/03/2033   | 0.01 | BBG01LS38CP3 |
| US. TSY. NOTE/BON 3.125% 15/08/2044                           | 0.01 | BBG006XYRWF9 |
| ABBVIE 4.95% 15/3/2031  | 0.01 |              |
| TOHOKU ELECTRIC POWER JPY                                     | 0.01 | 9506         |
| WELLS FARGO F2F 23/10/20340800 .000001% 31/10/2034            | 0.01 | BBG01JRLDD17 |
| AMERICAN MEDICAL S 3.50% 08/03/2032                           | 0.01 |              |
| MS. F2F 21/03/2030  | 0.01 | BBG01M2DMW95 |
| ORIENTAL LAND CO LTD  | 0.01 | 4661         |
| FREEPORT-MCMORAN 4.375% 1/8/2028                              | 0.01 |              |
| VOLKSWAGEN LEASING GMBH 3.875% GTD SNR NTS 11/10/2028 EUR1000 | 0.01 | BBG01KWKR040 |
| US TREASURY N/B 3.62% 15/FEB/2053                             | 0.01 | BBG01DVKBH56 |
| STOCKLAND TST. 2.30% 24/03/2028                               | 0.01 |              |
| ASR NEDERLAND NV 3.625% 12/12/2028                            | 0.01 |              |
| ESSILORLUXOTTICA  | 0.01 | EL           |
| JAPAN GOV. TEN YEA 0.20% 20/06/2032                           | 0.01 | BBG018N1C0Y2 |
| NOVO BANCO F2V 8/3/2028                                       | 0.01 | BBG01LQRRW04 |
| ELI LILLY 4.70% 09/02/2034                                    | 0.01 |              |
| NSW ELECTRICITY N 2.732% 23/04/2029                           | 0.01 |              |
| BANCO SANTANDER SA 4.17% 24/MAR/2028                          | 0.01 | BBG0165K9PV6 |
| NATL. STORAGE REIT  | 0.01 | NSR          |
| ITALY BUONI POLIEN 6.50% 01/11/2027                           | 0.01 | BBG000050P65 |
| ONEOK INC   | 0.01 | OKE          |
| WEIR GROUP PLC (T 2.20% 13/05/2026                            | 0.01 |              |
| STANDARD CHARTERED F2V 14/01/2027                             | 0.01 | BBG00YT2GWF5 |
| MCDONALD'S CORP   | 0.01 | MCD          |
| CISCO SYS. 4.85% 26/02/2029                                   | 0.01 |              |
| NTT FIN CORP 1.162% 03/04/2026                                | 0.01 |              |
| UBS GRP. 2.746% 11/02/2033                                    | 0.01 | BBG014CJFS07 |
| EUROFINS SCIENTIFIC   | 0.01 | ERF          |
| CITIBANK COLAT  | 0.01 | *            |
| KBC GRP. F2V 19-03-2034                                       | 0.01 | BBG01LX9JZK6 |
| DAIMLER TRUCK FIN. 5.40% 20/9/2028                            | 0.01 | BBG01HQXF0W8 |
| mitsubishi UFJ FINL GROUP INC 1.538% 20/07/2027               | 0.01 | BBG011RDZVY4 |
| INTESA SANPAOLO 7.00% 21/11/2025                              | 0.01 | BBG01BHYH5Q3 |
| JAPAN GOV. TWENTY 2.10% 20/09/2028                            | 0.01 | BBG00000BXG6 |
| VESTEDA FINANCE BV 1.5% 24/MAY/2027                           | 0.01 |              |
| NEXTERA ENERGY CAP 4.90% 28/2/2028                            | 0.01 |              |
| CREDIT SUISSE GRP. F2F 10/13/2026                             | 0.01 | BBG01659K622 |
| BOX INX   | 0.01 | BOX          |
| TENNET HOLDING BV 2.374% 31/12/2049                           | 0.01 | BBG00W2P1474 |
| JAPAN (5 YEAR ISSUE) 0.4% 20/SEP/2028                         | 0.01 | BBG01K4MTZD8 |
| JAPAN GOV. FIVE YE 0.10% 20/6/2025                            | 0.01 | BBG00VYXMRN7 |
| CHUGOKU ELECTRIC POWER CO                                     | 0.01 | 9504         |
| ITOCHU ENEX CO LTD  | 0.01 | 8133         |
| ROCHE HOLDINGS IN 5.338% 13/11/2028                           | 0.01 |              |
| TARGA RESOURCES IN COM  | 0.01 | TRGP         |
| Income Due - JPY  | 0.01 | *            |
| US. TSY. NOTE/BOND 6.50% 15/11/2026026 USD100                 | 0.01 | BBG000DPPT5  |
| GEN. MILLS 5.50% 17/10/2028                                   | 0.01 |              |
| ENERGY TRANSFER LP 6.05% SNR NTS 01/12/2026 USD1000           | 0.01 |              |
| CELULOSA ARAUCO CONSTITU 4.5% 01/AUG/2024                     | 0.01 |              |
| BANK OF AMERICA F2F 25/04/2029                                | 0.01 | BBG01G9RGHC6 |
| CAP. ONE FINL. F2F 01/02/2035                                 | 0.01 | BBG01L81X914 |
| TUI TOPCO LIMITED - INTEREST BEARING LOAN                     | 0.01 | 994NRT998    |
| MORGAN STANLEY F2F 20/4/2029                                  | 0.01 | BBG01G9S5Y11 |
| BUNDESobligation 0.00% 11/04/20251                            | 0.01 | BBG00RHGM010 |
| IDOL 2023-1 TST. 1 A FRN 17/11/2053                           | 0.01 | *            |
| DE VOLKSBANK 4.625% 23/11/2027R100000                         | 0.01 |              |
| UNITED STATES TREA 4.75% 15/11/20432043 USD1000 BONDS 11/43   | 0.01 | BBG01K7339S7 |
| ALBERTSONS COS SAF 6.50% 15/2/2028S 15/02/2028 USD1000 144A   | 0.01 |              |
| CHARTER HALL LWR 2.656% 17/12/2029                            | 0.01 |              |
| US. TSY. NOTE/BOND 4.00% 15/11/20522 USD1000 BONDS 11/52      | 0.01 | BBG01BC36V36 |
| UK. GILT 1.625% 22-OCT-28                                     | 0.01 | BBG00K8738R1 |
| US. TSY. NOTE/BON 2.375% 15/05/2027                           | 0.01 | BBG00GM9SVD7 |
| AEGON BANK 3.375% 28/6/2030                                   | 0.01 | BBG01H3T5X51 |
| SCENTRE GRP.  | 0.01 | SCG          |

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| AUSTRALIAN GOV. 3.00% 21/11/2033                             | 0.01 | BBG016PT8FM8  |
| BOHAI CAPITAL HOLDINGS CO LTD                                | 0.01 | 000415        |
| BUNDESREPUBLIK DEU 0.00% 15/08/2030                          | 0.01 | BBG00VCVGBK5  |
| CRODA INTL   | 0.01 | CRDA          |
| BANK OF AMERICA F2F 13/02/2031                               | 0.01 | BBG00RPJQ3H8  |
| MAN GROUP PLC N ORD  | 0.01 | EMG           |
| ORBIA ADVANCE CO 1.875% 11/05/2026                           | 0.01 |               |
| US. TSY. NOTE/BON 6.875% 15/08/2025/2025 USD100              | 0.01 | BBG000DQQNJ8  |
| CREDIT SUISSE AG LONDON .25% 01/05/2026 .25% 05/01/2026      | 0.01 | BBG0113594R4  |
| CORNING 3.875% 15/05/2026                                    | 0.01 |               |
| US. TSY. NOTE/BOND 0.25% 30/9/2025                           | 0.01 | BBG00XGHX826  |
| MIGROS TICARET AS  | 0.01 | MGROS         |
| US. TSY. NOTE/BOND 6.00% 15/02/20266 USD100                  | 0.01 | BBG000DPXMD0  |
| SPRINT 7.125% 15/06/2024                                     | 0.01 | BBG007BQN5V3  |
| INDONESIA TSY. BD. 7.00% 15/09/2030                          | 0.01 | BBG00PVLV6S5  |
| EQUINIX 1.80% 15/07/2027                                     | 0.01 |               |
| JAPAN GOV. TWENTY 2.20% 20/9/2027                            | 0.01 | BBG000014FR9  |
| VONOVIA SE NPV SUBS RTS DIV CASH                             | 0.01 | VNA           |
| THE WALT DISNEY CO   | 0.01 | DIS           |
| CIE DE SAINT-GOBAI 3.75% 29/11/202600000 49 REGS             | 0.01 |               |
| ORACLE CORP 2.5% 01/04/2025                                  | 0.01 |               |
| CHUNGHWA TELECOM CO LTD                                      | 0.01 | 2412          |
| KOREA MIDLAND POWE 1.25% 9/8/2026                            | 0.01 | BBG0120Q42V3  |
| US. TSY. NOTE/BON 0.375% 31/12/2025/2025 USD1000 AH-2025     | 0.01 | BBG00YPGC5B5  |
| BANK OF AMERICA CORP 4.94% 22/JUL/2028                       | 0.01 | BBG018WMWRR3  |
| JIANGSU YANGHE BREWERY JOINT STOCK CO LTD                    | 0.01 | 002304        |
| GODADDY INC  | 0.01 | GDDY          |
| US. TSY. NOTE/BON 1.625% 15/11/2050/50 USD1000 BONDS 11/50   | 0.01 | BBG00Y2NNCT9  |
| SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 17/09/2028       | 0.01 | BBG012HNSWS4  |
| HSBC HOLDINGS PLC F2F 17/08/2029                             | 0.01 | BBG01234QLD3  |
| JAPAN GOV. FIVE YE 0.10% 20/09/2025                          | 0.01 | BBG00XS78BK6  |
| LAM RESEARCH CORPORATION                                     | 0.01 | LRCX          |
| EXPERIAN FINANCE PLC 2.75% GTD SNR NTS 08/03/30 USD1000 144A | 0.01 |               |
| EDISON INTL.   | 0.01 | EIX           |
| BANK OF AMERICA F2F 22/04/2032                               | 0.01 | BBG0104MWHC9  |
| FRENCH REPUBLIC GO 0.75% 25/2/2028                           | 0.01 | BBG017G2FBM6  |
| CNA FINL. 4.50% 1/3/2026                                     | 0.01 |               |
| SOLVENTUM 5.60% 23/03/2034                                   | 0.01 |               |
| ENT. PRODS. OPERAT 4.20% 31-JAN-50                           | 0.01 |               |
| JAPAN GOV. TWENTY 1.70% 20/06/2033                           | 0.01 | BBG004PWG3X3  |
| US. TSY. NOTE/BON 2.375% 15/08/2024                          | 0.01 | BBG006XYRVX1  |
| CAIXABANK 1.00% 25/06/2024                                   | 0.01 | BBG00PGJL939  |
| US. TSY. NOTE/BON 1.375% 15/8/2050                           | 0.01 | BBG00WHMH0C0  |
| ELIA GROUP SA/NV   | 0.01 | ELI           |
| CHINA COAL XINJI ENERGY CO LTD                               | 0.01 | 601918        |
| PENTAIR PLC COM  | 0.01 | PNR           |
| REALTY INC. 4.125% 15/10/2026                                | 0.01 |               |
| UNION PACIFIC 2.40% 05/02/2030                               | 0.01 |               |
| GEORGIA POWER CO 4.7% SNR NTS 15/05/2032 USD10002022A        | 0.01 |               |
| US. TSY. NOTE/BOND 4.25% 28/02/20292029 USD1000 V-2029       | 0.01 | BBG01LNVJ8B8  |
| TAMPA ELECTRIC CO 2.4% 15/MAR/2031                           | 0.01 |               |
| CITIGROUP 4.30% 20/11/2026                                   | 0.01 | BBG007JNL349  |
| TE CONNECTIVITY LTD  | 0.01 | TEL           |
| ENERGY TRANSFER OP 2.90% 15/05/2025                          | 0.01 |               |
| INTEL 4.875% 10/2/2028                                       | 0.01 |               |
| US. TSY. NOTE/BON 4.375% 15/8/20266 USD AR-2026              | 0.01 | BBG01HQWRRQ5  |
| ONEOK INC 4.35% GTD SNR NTS 15/03/2029 USD2000               | 0.01 |               |
| BANGCHAK CORPORATI THB1NVDR                                  | 0.01 | BCP-R         |
| JAPAN GOV. TEN YEA 0.60% 20/06/2024                          | 0.01 | BBG006L78614  |
| US. TSY. NOTE/BON 4.125% 15/2/2027/2027 USD AK-2027          | 0.01 | BBG01L8YJD28  |
| US. TSY. NOTE/BOND 2.00% 30/06/2024                          | 0.01 | BBG00H15B033  |
| US. TSY. NOTE/BOND 4.00% 31/01/2029                          | 0.01 | BBG01L3DFGS8  |
| US. TSY. NOTE/BON 2.125% 31/07/2024                          | 0.01 | BBG00H68KL18  |
| SEVERN TRENT UTILI 4.00% 5/3/2034                            | 0.01 |               |
| N/WIDE. B/SOC. N/WIDE. B/SOC. F2V PERP                       | 0.01 | BBG00Q9JVJFY6 |
| FRENCH REPUBLIC GO 0.00% 25/11/2031                          | 0.01 | BBG00ZX8D502  |
| NATWEST MKTS. FRN 23/08/2028                                 | 0.01 | BBG01HWSL8F7  |
| US. TSY. NOTE/BOND 4.00% 28/2/20300 USD1000 H-2030           | 0.01 | BBG01FC87YK0  |
| US. TSY. NOTE/BOND 4.00% 15/2/20266 USD1000 AK-2026          | 0.01 | BBG01DVKBBT3  |
| US. TSY. NOTE/BOND 4.00% 31/01/20311 USD1000 G-2031          | 0.01 | BBG01L3DFFJ0  |
| N/WIDE. B/SOC. 5.35% 15/03/2028                              | 0.01 | BBG01FR9K012  |
| BOUYGUES   | 0.01 | EN            |
| JAPAN GOV. FIVE YE 0.10% 20/09/2027                          | 0.01 | BBG01B1HVJ63  |
| ABN AMRO BANK 1.25% 28/5/202500000 280                       | 0.01 | BBG00TZMHHN8  |

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| CAIXABANK F2F 23/2/2033   | 0.01 | BBG01BJ78XJ7 |
| PRIMAX ELECTRONICS LTD  | 0.01 | 4915         |
| US TREASURY N/B 3.87% 15/JAN/2026                                     | 0.01 | BBG01C84K6V5 |
| WATERS CORPORATION  | 0.01 | WAT          |
| ASUSTEK COMPUTER INC  | 0.01 | 2357         |
| VULCAN STEEL AUSTRALIA PTY LTD  | 0.01 | VSL          |
| WESTPAC BANKING FRN 20/05/2025/05/2025                                | 0.01 | BBG017CYB0V8 |
| US. TSY. NOTE/BON 3.875% 30/11/2029/2029 USD1000 S-2029               | 0.01 | BBG01BLPJLL5 |
| US. TSY. NOTE/BOND 1.50% 30/9/2024/24 USD AD-2024 DUE                 | 0.01 | BBG00QB2C5B8 |
| NEXTERA ENERGY CAP 3.55% 1/5/2027                                     | 0.01 |              |
| US. TSY. NOTE/BOND 2.50% 31/01/2025                                   | 0.01 | BBG00JSBXW79 |
| CANADIAN GOVERNMENT 3.25% 01/DEC/2033                                 | 0.01 | BBG01H511261 |
| US. TSY. NOTE/BON 0.375% 15/09/2024/2024 USD1000 AS-2024              | 0.01 | BBG012DBSVS6 |
| US. TSY. NOTE/BON 2.875% 30/04/2025                                   | 0.01 | BBG00KP3MMF2 |
| OTSUKA HOLDINGS CO LTD  | 0.01 | OTSKY        |
| US. TSY. NOTE/BOND 1.50% 30/11/2024                                   | 0.01 | BBG00QYMYVP3 |
| PUBLIC SERVICE ELECTRIC & GAS CO 1.9% SNR SEC MTN15/08/2031 USD2000 N | 0.01 |              |
| EUR BNP PARIBAS A/C   | 0.01 | *            |
| GRAPHIC PACKAGING 1.512% 15/04/2026/26                                | 0.01 |              |
| REXFORD INDUSTRIAL REALTY INC   | 0.01 | REXR         |
| AMERICAN HOMES 4 RENT   | 0.01 | AMH          |
| US. TSY. NOTE/BOND 1.00% 15/12/2024/24 USD1000 AV-2024                | 0.01 | BBG013WYMLT0 |
| DE VOLKSBANK F2V 22/10/2030/24 REGS                                   | 0.01 | BBG00W2NZNQ9 |
| US. TSY. NOTE/BON 1.375% 31/01/2025                                   | 0.01 | BBG00RJVTR55 |
| US TREASURY N/B 1.75% 15/03/2025/2025 USD1000 AL-2025                 | 0.01 | BBG015SQ6GQ9 |
| KINDER MOR INC DEL COM  | 0.01 | KMI          |
| JAPAN GOV. TEN YEA 0.10% 20/12/2029                                   | 0.01 | BBG00R9SKRD3 |
| US. TSY. NOTE/BON 3.625% 15/5/2053/53 USD1000 BONDS 05/53             | 0.01 | BBG01GJ2QXX1 |
| US. TSY. NOTE/BON 1.125% 28/02/2025                                   | 0.01 | BBG00RTX4ZN9 |
| GLP CAP. GLP FINC. 3.25% 15/01/2032                                   | 0.01 |              |
| US. TSY. NOTE/BON 0.625% 30/11/2027/2027 USD1000 S-2027               | 0.01 | BBG00Y911519 |
| KONINKLIJKE AHOLD 3.875% 11/03/2036                                   | 0.01 |              |
| UK. GILT 4.75% 07/12/2030   | 0.01 | BBG0000BSR86 |
| SIMON PROPERTY GROUP LP 1.75% 01/FEB/2028                             | 0.01 |              |
| SYMRISE AG  | 0.01 | SY1          |
| MEXICAN BONOS 8.00% 31/7/20533 MXN                                    | 0.01 | BBG018KMB098 |
| JAPAN (10 YEAR ISS 0.10% 20/12/2031                                   | 0.01 | BBG014CYVF40 |
| EAST WEST BANCORP INC   | 0.01 | EWBC         |
| JAPAN GOV. TEN YEA 0.10% 20-MAR-29                                    | 0.01 | *            |
| CENTRAL EXCHANGE LIMITED  | 0.01 | CXL          |
| METTLER TOLEDO INTL   | 0.01 | MTD          |
| CELLTRION INC   | 0.01 | 068270       |
| AUTONATION INC 4.75% SNR NTS 01/06/2030 USD1000                       | 0.01 |              |
| HOST HOTELS & RESORTS INC   | 0.01 | HST          |
| BHP GROUP ORD   | 0.01 | BHG          |
| HUB24 LIMITED ORDINARY FULLY PAID                                     | 0.01 | HUB          |
| NIPPON YUSEN KK NPV   | 0.01 | 9101         |
| CREDIT SUISSE AG LONDON BRANCH .25% 01/09/2028                        | 0.01 | BBG0129CG4G5 |
| SBM OFFSHORE NV   | 0.01 | SBMO         |
| DSM FIRMENICH AG EUR0.01  | 0.01 | DSFIR        |
| CNY BNP PARIBAS A/C   | 0.01 | *            |
| US. TSY. NOTE/BON 2.125% 31-MAY-26                                    | 0.01 | BBG00P8T0H68 |
| JAPAN GOV. TEN YEA 0.10% 20-SEP-28                                    | 0.01 | BBG00M50VVM8 |
| UNITE GROUP PLC   | 0.01 | UTG          |
| BWP TST. 3.30% 10/04/2026   | 0.01 |              |
| US. TSY. NOTE/BOND 2.50% 31/3/2027/27 USD1000 W-2027                  | 0.01 | BBG016C6CQH9 |
| MIZUHO FINL. GRP. F2F 28/08/2029                                      | 0.01 | BBG01J16QSW7 |
| JAPAN GOV. TWENTY 2.10% 20/03/2030                                    | 0.01 | BBG000037TF5 |
| AIA GROUP LTD F2V 09/09/20330   | 0.01 | BBG012CDTFQ9 |
| ILLINOIS TOOL WORKS   | 0.01 | ITW          |
| IDEX CORP   | 0.01 | IEX          |
| BROADSTONE NET LEASE INC 2.6% GTD SNR NTS 15/09/2031 USD1000          | 0.01 |              |
| US. TSY. NOTE/BON 1.875% 30/06/2026/2026 USD1000 M-2026               | 0.01 | BBG00PH1JNF6 |
| SMBC AVIATION CAP. 5.45% 03/05/2028/05/2028 USD REGS                  | 0.01 |              |
| UK. GILT 1.50% 22/07/2026   | 0.01 | BBG00C6FWS15 |
| CANADIAN GOV. BD. 1.25% 01/06/2030                                    | 0.01 | BBG00PT8QQZ1 |
| SKYWEST INC   | 0.01 | SKYW         |
| US. TSY. NOTE/BON 1.625% 15/5/2026                                    | 0.01 | BBG00CV1QFL1 |
| UNICREDIT SPA   | 0.01 | UNCRY        |
| LVMH MOET HENNESSY VUITTON SE 3.5% SNR EMTN 07/09/2033 EUR100000 REGS | 0.01 |              |
| CHARTER COMMS. OP 4.908% 23/07/2025                                   | 0.01 |              |
| CANADIAN GOV. BD. 0.50% 1/09/2025                                     | 0.01 | BBG00SYP60V4 |
| UNITED STATES TREA 0.25% 31/08/2025/2025 USD1000 AC-2025              | 0.01 | BBG00WVQXF98 |
| UK. GILT 5.00% 07/03/2025   | 0.01 | BBG00004SL94 |

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| JAPAN (10 YEAR ISS 0.10% 20/12/2030                        | 0.01 | BBG00YRXQ219 |
| HITACHI  | 0.01 | 6501         |
| AUSNET SERVS. HLD 1.625% 11/03/2081                        | 0.01 | BBG00ZHM1H8  |
| UBS GROUP AG   | 0.01 | UBSG         |
| US TSY. N/B 1.875% 15/02/2051/51 USD1000 BONDS 02/51       | 0.01 | BBG00Z4HNF64 |
| NEW YORK LIFE GBL. 5.35% 19/09/2028                        | 0.01 | BBG01J99YR4  |
| COUNTRY GARDEN HLD 1.90% 20/03/2053                        | 0.01 | BBG004LP0HM0 |
| GOODMAN FIN. 4.375% 19/06/2024                             | 0.01 | BBG006MM9XH3 |
| ITALY BUONI POLIEN 6.00% 01/05/2031                        | 0.01 | BBG00001RQ45 |
| SPAIN GOV. BD. 1.30% 31/10/2026                            | 0.01 | BBG00DDQS8D7 |
| COMMERZBANK AG F2F 17/01/2031                              | 0.01 | BBG01KYG7YQ1 |
| EXPORT-IMPORT BAN 2.375% 25/6/2024024 USD200000            | 0.01 | BBG00PGHLN97 |
| US. TSY. NOTE/BOND 0.25% 31/10/20252025 USD1000 AF-2025    | 0.01 | BBG00XZBR638 |
| BARCLAYS F2V 22/03/2031                                    | 0.01 | BBG00ZN67MG0 |
| ANHEUSER-BUSCH INB 3.75% 22/03/2037                        | 0.01 |              |
| FRENCH REPUBLIC GO 0.00% 25/11/2030                        | 0.01 | BBG00V5LGJ46 |
| US. TSY. NOTE/BON 1.625% 31/10/2026/2026 USD1000 R-2026    | 0.01 | BBG00QL6Z4N3 |
| ORACLE CORP  | 0.01 | ORCL         |
| US. TSY. NOTE/BON 1.625% 30/11/2026                        | 0.01 | BBG00QYMYV50 |
| P T ASTRA INTL   | 0.01 | ASII         |
| BERRY GBL. 1.57% 15/01/2026                                | 0.01 |              |
| FUT. U.S. T-BONDS JUN24                                    | 0.01 | USM4         |
| US. TSY. NOTE/BOND 4.25% 15/11/2040                        | 0.01 | BBG0018JVL06 |
| SUNCORP-METWAY FRN 24/05/2027                              | 0.01 | BBG01K59HH03 |
| APT PIPELINES 4.20% 23/03/2025                             | 0.01 |              |
| JAPAN GOV. FIVE YE 0.10% 20/3/2025                         | 0.01 | BBG00T33QQJ0 |
| HOWMET AEROSPACE I COM USD                                 | 0.01 | HWM          |
| NATL. AUSTRALIA BANK FRN 09/02/2034                        | 0.01 | BBG01LB3W5K4 |
| US. TSY. NOTE/BON 2.625% 31/07/2029/2029 USD1000 N-2029    | 0.01 | BBG018XW0G71 |
| UNITED STATES TRE 3.875% 15/5/2043/2043 USD1000 BOND 05/43 | 0.01 | BBG01GM76FT2 |
| US. TSY. NOTE/BOND 0.50% 31/8/2027                         | 0.01 | BBG00WVQXF16 |
| ALD 4.25% 18/1/2027  | 0.01 | BBG01C9GL799 |
| FRENCH REPUBLIC GO 1.00% 25/05/2027                        | 0.01 | BBG00GCR3MT8 |
| FOMENTO ECONOMICO MEXICANO SAB DE CV                       | 0.01 | FEMSAUBD     |
| MS. F2F 30/05/2025   | 0.01 | BBG01174DB01 |
| ZIONS BANCORPORATION                                       | 0.01 | ZION         |
| JAPAN GOV. TEN YEA 0.10% 20/12/2027                        | 0.01 | BBG00JF2FDS2 |
| INTL. FLAVORS & FR 1.80% 25/09/2026/09/2026 EUR100000 SEC  | 0.01 |              |
| AUSTRALIA & NEW ZE 3.70% 16/11/202511 3.7% 16/11/2025      | 0.01 | BBG00BDPR2X5 |
| BRAMBLES USA 4.125% 23/10/202500 REGS                      | 0.01 |              |
| NATL. GRID GAS 1.125% 14/1/2033                            | 0.01 |              |
| P3 GRP. SARL 4.625% 13/02/2030                             | 0.01 |              |
| NTT FINANCE CORP 3.359% 12/03/2031                         | 0.01 |              |
| BANCO BRADESCO SA-PREF                                     | 0.01 | BBDC4        |
| SUN HUNG KAI PROPERTY HKD                                  | 0.01 | 16           |
| BLACKSTONE PROP. 1.625% 4/20/2030                          | 0.01 |              |
| NATIONAL AUSTRALI 1.388% 12/01/20250601 1.388% 12/01/2025  | 0.01 | BBG014CBWY93 |
| ZURICH FINANCIAL SERVICES                                  | 0.01 | ZURN         |
| UTD. RENTALS NORT 3.875% 15/11/2027C NTS 15/11/27 USD2000  | 0.01 |              |
| AFFIRM HOLDINGS INC  | 0.01 | AFRM         |
| UNILEVER PLC   | 0.01 | UNVB         |
| UNITED RENTALS INC   | 0.01 | URI          |
| JAPAN GOV. TEN YEA 0.10% 20-JUN-29                         | 0.01 | BBG00PMFP0M4 |
| AKER BP 6.00% 13/6/2033                                    | 0.01 |              |
| STAR BULK CARRIERS CORP                                    | 0.01 | SBLK         |
| CREDIT SAISON CO LIMITED                                   | 0.01 | 8253         |
| CF INDUSTRIES INC 4.5% GTD SNR SEC NTS 01/12/2026USD2000   | 0.01 | BBG00F8WGRY3 |
| SIMON PROP. GRP. 2.45% 13/09/2029                          | 0.01 |              |
| FIFTH THIRD BANCORP F2F 27/7/2029                          | 0.01 | BBG01HMFKHT2 |
| CITIGROUP INC 3.106% -FRN SNR 08/04/2026 USD               | 0.01 | BBG00SYNG075 |
| ENTERGY LOUISIANA 3.05% 01/06/2031D                        | 0.01 |              |
| INTESA SANPAOLO 7.80% 28/11/2053                           | 0.01 | BBG01K8D3RC1 |
| DP WORLD 2.375% 25/09/2026                                 | 0.01 | BBG00M0LK0Z3 |
| BARCLAYS 5.501% 9/8/2028                                   | 0.01 | BBG0191QDH53 |
| FRENCH REPUBLIC GO 4.50% 25/04/2041                        | 0.01 | BBG0000BPTX7 |
| T-MOBILE USA 3.75% 15/04/2027                              | 0.01 |              |
| US. TSY. NOTE/BOND 4.50% 15/2/2036                         | 0.01 | BBG000FLF6H8 |
| BIG YELLOW GROUP PLC                                       | 0.01 | BYG          |
| GAIF BD. ISSUER PT 3.40% 30/09/202626 USD1000 REGS         | 0.01 |              |
| US. TSY. NOTE/BON 0.625% 31/03/2027/2027 USD1000 J-2027    | 0.01 | BBG00SMNNGR3 |
| CARRIER GLOBAL COR COM                                     | 0.01 | CARR         |
| WATTS WATER TECHNOLOGIES INC                               | 0.01 | WTS          |
| AT&T INC 3.50% 15/9/2053                                   | 0.01 |              |
| MOTOROLA SOLUTIONS 5.40% 15/04/2034                        | 0.01 |              |

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| ENERGY TRANSFER 5.75% 15/02/2033   | 0.01 |              |
| US. TSY. NOTE/BON 3.625% 15/08/2043                                      | 0.01 | BBG004XCHZV8 |
| US TSY. N/B 4.375% 15/8/2043/2043 USD1000 BOND 08/43                     | 0.01 | BBG01HZNQ0S3 |
| JPM. CHASE F2F 22/4/2026   | 0.01 | BBG00T6R6KT8 |
| FRENCH REPUBLIC GO 0.00% 25/03/2025                                      | 0.01 | BBG00NW9BD76 |
| CHINA LIFE INSURANCE CO LTD  | 0.01 | 2628         |
| HALEON NETHERLANDS 1.25% 29/03/202629/03/26 EUR100000 1                  | 0.01 |              |
| ENERGY TRANSFER 6.55% 1/12/2033  | 0.01 |              |
| WELLTOWER 2.75% 15/1/2031  | 0.01 |              |
| CHINA PACIFIC INSURANCE GR H   | 0.01 | 2601         |
| JPM. CHASE F2F 1/6/2029  | 0.01 | BBG0116QZPR9 |
| US. TSY. NOTE/BON 4.625% 15-FEB-40                                       | 0.01 | BBG000FSC999 |
| US. TSY. NOTE/BOND 3.75% 31/12/2028                                      | 0.01 | BBG01KR4STF6 |
| TELEDYNE TECHNOLOGIES INC 2.75% SNR NTS 01/04/2031USD2000                | 0.01 |              |
| CVS HEALTH 2.875% 1/6/2026   | 0.01 |              |
| KOREA NATL. OIL 0.875% 05/10/2025  | 0.01 | BBG00XKG9VS1 |
| US. TSY. NOTE/BON 3.375% 15/11/2048                                      | 0.01 | BBG00MFJPPF5 |
| US. TSY. NOTE/BON 0.375% 31/7/2027                                       | 0.01 | BBG00W907K25 |
| HYUNDAI MOTOR CO LTD   | 0.01 | 005380       |
| HL MANDO CO LTD  | 0.01 | 204320       |
| VERIZON COMMS. 1.45% 20/03/2026  | 0.01 |              |
| JAPAN GOV. TEN YEA 0.20% 20/03/2032                                      | 0.01 | BBG016KRB251 |
| FRANCE GOVERNMENT 3.50% 25/4/2026  | 0.01 | BBG00002G462 |
| SOUTHERN COPPER CORPORATION  | 0.01 | SCCO         |
| XENIA HOTELS AND RESORTS INC   | 0.01 | XHR          |
| SUN COMMUNITIES OP 5.50% 15/01/20299                                     | 0.01 |              |
| CROWN HOLDINGS INC   | 0.01 | CCK          |
| BANK OF AMERICA F2F 25/04/2034   | 0.01 | BBG01G9RGHH1 |
| CITIGROUP F2F 25/01/2033   | 0.01 | BBG014M3D184 |
| AERCAP IRELAND CAP/GLOBA 2.45% 29/OCT/2026                               | 0.01 |              |
| UK. GILT 3.50% 22/10/2025  | 0.01 | BBG01BYVNTT1 |
| CREDIT AGRICOLE F2F 26/01/2027AR DTD 1.247% 26/01/2027                   | 0.01 | BBG00YZ3HQG7 |
| FERGUSON PLC NEW ORD GBP 0.10  | 0.01 | FERG         |
| FRENCH REPUBLIC GO 0.00% 25/05/2032                                      | 0.01 | BBG014BC2F14 |
| CHARTER COMMS. OP 5.375% 01/05/2047                                      | 0.01 |              |
| JAPAN GOV. TEN YEA 0.10% 20/09/2027                                      | 0.01 | BBG00HMNLFM6 |
| MS. F2F 22/01/2031   | 0.01 | BBG00RDS2N29 |
| THE LINK REAL ESTATE INVESTMENT TRUST                                    | 0.01 | 823          |
| BUNDESREPUB. DEUTSCHLAND 2.3% 15/FEB/2033                                | 0.01 | BBG01C6SYFN8 |
| FRENCH REPUBLIC GO 2.00% 25/11/2032                                      | 0.01 | BBG018M87F71 |
| BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00033 4.414% 24/07/2026 | 0.01 | BBG018WN5QJ2 |
| TRIPADVISOR INC COM USD0.001   | 0.01 | TRIP         |
| BEIJING TONGRENTANG CO LTD   | 0.01 | 002755       |
| JP MORGAN COLAT  | 0.01 | *            |
| BARCLAYS F2F 21/03/2035  | 0.01 | BBG01M0NCP19 |
| SPAIN GOV. BD. 0.60% 31/10/2029  | 0.01 | BBG00PF8QYPO |
| ANGLOGOLD ASHANTI ORD USD1   | 0.01 | ANG          |
| ANSYS INC  | 0.01 | ANSS         |
| UK. GILT 4.25% 07/06/2032  | 0.01 | BBG00001YK86 |
| US. TSY. NOTE/BOND 3.00% 15/02/2049                                      | 0.01 | BBG00N7409K1 |
| MERCEDES-BENZ GROUP AG   | 0.01 | MBG          |
| US. TSY. NOTE/BON 4.375% 15/11/2039                                      | 0.01 | BBG000FQZ1C1 |
| NATL. BANK OF GREECE F2F 29/01/2029                                      | 0.01 | BBG01L4Z09B8 |
| KB FINANCIAL GROUP INC   | 0.01 | 105560       |
| US TREASURY N/B 2.37% 15/FEB/2042  | 0.01 | BBG0159JPPF7 |
| VOLKSWAGEN GRP. OF 3.35% 13/05/2025/05/2025                              | 0.01 | BBG00TP85782 |
| CANADIAN APARTMENT PROPERTIES REITS                                      | 0.01 | CAR-U        |
| CATERPILLAR INC  | 0.01 | CAT          |
| AIXTRON SE   | 0.01 | AIXA         |
| COX COMMUNICATIONS 5.70% 06/15/2033USD1000 144A                          | 0.01 |              |
| SSAB AB SERIES B   | 0.01 | SSABB        |
| G-III APPAREL GROUP LIMITED  | 0.01 | GIII         |
| UK. GILT 1.00% 31/01/2032  | 0.01 | BBG013RQ5VY4 |
| US TREASURY N/B 4.5% 15/NOV/2025   | 0.01 | BBG01BC379G0 |
| ENBRIDGE INC   | 0.01 | ENB          |
| PUMA FIN. PTY 1 A FRN 22/03/2055   | 0.01 | *            |
| NATL. GRID 0.75% 1/9/2033  | 0.01 |              |
| US. TSY. NOTE/BON 2.875% 15-MAY-49                                       | 0.01 | BBG00P1LQL56 |
| QUALCOMM INC   | 0.01 | QCOM         |
| CJ LOGISTICS KRW5000   | 0.01 | 000120       |
| SPAIN GOV. BD. 3.55% 31/10/2033  | 0.01 | BBG01GX53HZ6 |
| US. TSY. NOTE/BON 3.875% 15/02/2043/43 USD1000 BONDS 02/43               | 0.01 | BBG01F6N6GN1 |
| PROVINCE OF QUEBEC 3.70% 20/5/2026                                       | 0.01 | BBG00BDXRCX6 |
| KBC GRP. F2F 28/11/2029  | 0.01 | BBG01K8L0KZ6 |

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| BUNDESOBLIGATION 1.30% 15/10/2027.01 .186                          | 0.01 | BBG018BXGL3  |
| REGENCY CENTERS CORPORATION  | 0.01 | REG          |
| UK. GILT 4.25% 07/12/2027  | 0.01 | BBG0000DL774 |
| BANK PEKAO SA  | 0.01 | PEO          |
| TAKEDA PHARMACEUTICAL CO LTD                                       | 0.01 | 4502         |
| CAPITEC BANK HOLDINGS LTD  | 0.01 | CPI          |
| PANORAMA AUTO TRUST 2023-3 3 A FRN 15/01/203232                    | 0.01 | *            |
| SPAIN GOV. BD. 4.90% 30/7/2040                                     | 0.01 | BBG0000JDMM0 |
| US. TSY. NOTE/BON 4.625% 28/02/20252025 USD1000 AY-2025            | 0.01 | BBG01FC880R6 |
| MLS ORD SHS A  | 0.01 | 002745       |
| THAMES WATER UTILI 1.25% 31/1/20322                                | 0.01 |              |
| US TREASURY N/B 2.62% 31/MAY/2027                                  | 0.01 | BBG017NFT8D1 |
| ORSTED AS F2V 14/03/3024   | 0.01 | BBG01LTVZ4P8 |
| BNP PARIBAS SA   | 0.01 | BNP          |
| US. TSY. NOTE/BON 2.375% 15/11/2049                                | 0.01 | BBG00QQDDTN2 |
| TEXAS EASTERN TRANSMISSION LP 3.5% SNR NTS 15/01/2028 USD2000 144A | 0.01 |              |
| HCA 5.375% 01/02/2025  | 0.01 | BBG007WZQD95 |
| PEMBINA PIPELINE   | 0.01 | PPL          |
| UK. GILT 0.125% 30/01/2026   | 0.01 | BBG00SSK93Y0 |
| US. TSY. NOTE/BON 1.125% 28/2/2027                                 | 0.01 | BBG00RTX4KN2 |
| ITALY BUONI POLIEN 5.00% 01/08/2034                                | 0.01 | BBG00002VSW3 |
| CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE                         | 0.01 | TRPL4        |
| JAPANESE YEN   | 0.01 | *            |
| SOUTHERN GAS NETWO 1.25% 2/12/2031                                 | 0.01 |              |
| SSAB AB - SERIES B   | 0.01 | SSABA        |
| UK. GILT 0.375% 22/10/2030   | 0.01 | BBG00SSK75H6 |
| RELX FIN. 3.75% 12/06/20310000                                     | 0.01 |              |
| THERMO FISHER SCIE 5.00% 31/01/2029                                | 0.01 |              |
| JAPAN GOV. TWENTY 2.10% 20/12/2027                                 | 0.01 | BBG000009G58 |
| BUNDESOBLIGATION 2.40% 19/10/2028.01 .188                          | 0.01 | BBG01GXHQXB6 |
| CVS HEALTH 4.78% 25/03/2038  | 0.01 |              |
| BJ ULTRAPOWER SW ORD A   | 0.01 | 300002       |
| IG GROUP HOLDINGS PLC  | 0.01 | IGG          |
| UNILEVER FIN. NETH 3.25% 15/2/2032                                 | 0.01 |              |
| FRANCE GOV. BD. 0.50% 25/05/2025                                   | 0.01 | BBG0081M62Q3 |
| US. TSY. NOTE/BON 4.375% 15/05/2040                                | 0.01 | BBG000FV24J3 |
| ALSEA SAB DE CV  | 0.01 | ALSEA*       |
| ANALOG DEVICES INCORPORATED COM                                    | 0.01 | ADI          |
| US. TSY. NOTE/BON 3.625% 15/5/2026/2026 USD1000 AN-2026            | 0.01 | BBG01GJ2R1W1 |
| MEDTRONIC GBL. HL 1.125% 7/3/2027                                  | 0.01 |              |
| SES  | 0.01 | SESG         |
| FEDERATED HERMES COM NPV CLASS B                                   | 0.01 | FHI          |
| US. TSY. NOTE/BON 4.375% 15/05/2041                                | 0.01 | BBG001P3TTB6 |
| US TREASURY N/B 3.62% 31/MAY/2028                                  | 0.01 | BBG01GQXH4X9 |
| BP CAP. MKTS. 5.773% 25/5/2038                                     | 0.01 | BBG01GS3RZN4 |
| US. TSY. NOTE/BON 4.125% 31/8/2030/2030 USD P-2030                 | 0.01 | BBG01J2RTYG2 |
| FRANCE GOV. BD. 4.75% 25/04/2035                                   | 0.01 | BBG000040BK3 |
| NIE FINANCE PLC 5.87% 01/DEC/2032                                  | 0.01 |              |
| PILBARA MINERALS LTD   | 0.01 | PLS          |
| US. TSY. NOTE/BOND 4.25% 31/5/20252025 USD1000 BC-2025             | 0.01 | BBG01GQXH6S0 |
| UK. GILT 4.50% 7/9/2034  | 0.01 | BBG0000D14P3 |
| MEDALLION TRUST SERIES 2023-2 2 A FRN 19/01/2056                   | 0.01 | *            |
| US. TSY. NOTE/BOND 4.00% 31/7/20300 USD1000 N-2030                 | 0.01 | BBG01HL1LGQ8 |
| US. TSY. NOTE/BOND 4.50% 15/08/2039                                | 0.01 | BBG000FP8P5  |
| SVENSKA HANDELSBAN 1.00% 15/04/202500000 348 REGS                  | 0.01 | BBG00T1L2F20 |
| JAPAN GOV. TWENTY 2.10% 20/03/2029                                 | 0.01 | BBG000036KH3 |
| ABN AMRO BANK F2V PERPS  | 0.01 | BBG00VC7RCP9 |
| SOCIETE GENERALE F2V 12/1/20279 6.447% 12/01/2027                  | 0.01 | BBG01C6V5LX9 |
| FRENCH REPUBLIC GO 1.25% 25/05/2036                                | 0.01 | BBG00CNNHJC4 |
| NEW YORK LIFE GBL. 4.85% 09/01/20280 144A                          | 0.01 | BBG01C772G56 |
| US. TSY. NOTE/BON 3.875% 30/11/2027/2027 USD1000 AG-2027           | 0.01 | BBG01BLPJLT7 |
| US. TSY. NOTE/BON 4.375% 30/11/2030/2030 USD1000 S-2030            | 0.01 | BBG01K9JB0D6 |
| PRINCIPAL FINANCIAL GROUP 3.1% GTD SNR NTS 15/11/2026 USD2000      | 0.01 |              |
| TRANSURBAN GRP.  | 0.01 | TCL          |
| US. TSY. NOTE/BOND 2.75% 15/11/2042                                | 0.01 | BBG003LSSGH4 |
| BANK OF CHINA LTD HK   | 0.01 | 3988         |
| COVENTRY B/SOC. F2V 12/3/2030                                      | 0.01 | BBG01LTVW9K5 |
| CHARTER HALL GRP.  | 0.01 | CHC          |
| AMERICAN EQUITY INVESTMENT LIFE HOLDING                            | 0.01 | AEL          |
| US TSY. N/B 2.00% 15/11/20411 USD1000 BOND 11/41                   | 0.01 | *            |
| US. TSY. NOTE/BOND 3.00% 30/09/2025                                | 0.01 | BBG00M16HZK8 |
| US. TSY. NOTE/BOND 3.75% 31/12/20302030 USD1000 T-2030             | 0.01 | BBG01KR4SR79 |
| HYUNDAI CAPITAL AM 5.80% 26/6/2025                                 | 0.01 | BBG01H3X5YF9 |
| US. TSY. NOTE/BON 4.875% 31/10/2030/2030 USD R-2030                | 0.01 | BBG01JV503L1 |

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| CREDIT AGRICOLE H 2.125% 07/01/2030/30 EUR100000 81 REGS      | 0.01 | BBG019BXD394 |
| PACCAR INC  | 0.01 | PCAR         |
| ARCADYAN TECHNOLOGY CORP                                      | 0.01 | 3596         |
| GS. GRP. 1.25% 7/2/2029                                       | 0.01 |              |
| US. TSY. NOTE/BOND 3.00% 15/08/2048                           | 0.01 | BBG00LLX73W8 |
| INTERSTATE POWER& LIGHT CO 3.6% DEB SNR 01/04/2029USD2000     | 0.01 |              |
| PROGRESS 2023-2 TST. 2 A FRN 12/07/2054                       | 0.01 | BBG01HQHKQ50 |
| FAIRFAX FINL. HLDG 6.00% 07/12/2033                           | 0.01 | *            |
| JAPAN GOVERNMENT T 0.10% 20/06/2031                           | 0.01 | BBG011N6P8V8 |
| TELEFONICA EMISIO 4.895% 6/03/2048                            | 0.01 | BBG00K6CRL15 |
| ENEL FIN. INTL. 4.25% 15/6/2025                               | 0.01 | BBG0180YY794 |
| BRIXMOR OPER PARTNERSHIP LP 4.125% 15/06/2026                 | 0.01 |              |
| US. TSY. NOTE/BOND 3.50% 31/01/2030030 USD1000 G-2030         | 0.01 | BBG01CGJ5R44 |
| NASDAQ 4.50% 15/02/2032                                       | 0.01 |              |
| COLGATE PALMOLIVE   | 0.01 | CL           |
| US. TSY. NOTE/BON 3.375% 15/05/2044                           | 0.01 | BBG006FCFM99 |
| UK. GILT 0.25% 31/07/2031                                     | 0.01 | BBG00Y3L4KR7 |
| INFICON HOLDING AG-REG  | 0.01 | IFCN         |
| FRENCH REPUBLIC GO 0.00% 25/02/2026                           | 0.01 | BBG00T4KMNB0 |
| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD             | 0.01 | OCA          |
| US. TSY. NOTE/BOND 0.50% 31/03/2025                           | 0.01 | BBG00SMNNJR7 |
| JAPAN GOV. FIVE YE 0.20% 20/12/2027                           | 0.01 | BBG01F8ZDWD0 |
| ONEOK INC 4.45% GTD SNR NTS 01/09/2049 USD2000                | 0.01 |              |
| US. TSY. NOTE/BOND 2.25% 15/08/2049                           | 0.01 | BBG00PVTJ2R2 |
| FAIRFAX FINANCIAL HLDGS LTD 3.375% SNR NTS 03/03/2031 USD1000 | 0.01 |              |
| BERRY GBL. 5.50% 15/04/2028                                   | 0.01 |              |
| BANK OF AMERICA CORP F2F 22/7/2027                            | 0.01 | BBG0104MWH57 |
| ITALY BUONI POLIEN 5.00% 01/08/2039                           | 0.01 | BBG0000KQPK8 |
| AMAZON.COM 4.70% 1/12/2032                                    | 0.01 |              |
| DOCEBO ORD SHS  | 0.01 | DCBO         |
| BUREAU VERITAS SA   | 0.01 | BVI          |
| FRENCH REPUBLIC GO 2.75% 25/2/2029                            | 0.01 | *            |
| FRENCH REPUBLIC GO 5.50% 25/04/2029                           | 0.01 | BBG00005JWW1 |
| CADENT FIN. 5.625% 11/01/2036                                 | 0.01 | BBG01KVJK050 |
| US. TSY. NOTE/BOND 0.25% 31/5/2025                            | 0.01 | BBG00V0Y5L95 |
| US. TSY. NOTE/BON 3.125% 15/11/2041                           | 0.01 | BBG0027KH5J3 |
| XIAMEN BANK CO LTD  | 0.01 | 601187       |
| BELLWAY GBP0.125  | 0.01 | BWY          |
| UK. GILT 2.00% 7/9/2025                                       | 0.01 | BBG0088JSC32 |
| US. TSY. NOTE/BON 3.875% 15/08/2040                           | 0.01 | BBG0014GGG68 |
| VERIZON COMMUNICA 3.875% 01/03/2052                           | 0.01 |              |
| HELLENIC TELECOMMUNICATIONS                                   | 0.01 | HTO          |
| INTEL CORP 4.875% 10/02/2026                                  | 0.01 | BBG01F3YX037 |
| FRENCH REPUBLIC GO 2.25% 25/05/2024                           | 0.01 | BBG005J45CY0 |
| IHG FIN. 4.375% 28/11/2029                                    | 0.01 |              |
| VOLKSWAGEN AG   | 0.01 | VOW          |
| F5 NETWORKS INC   | 0.01 | FFIV         |
| ASSOCIATED BANC CORP  | 0.01 | ASB          |
| ENGIE 4.25% 6/3/2044  | 0.01 |              |
| DEUTSCHE BORSE AKTIENGESELLSCHAFT 3.75% 28/09/2029            | 0.01 |              |
| INDONESIA TSY. BD. 7.50% 15/4/2040                            | 0.01 | BBG00QRW8VK3 |
| INTL. BUSINESS MAC 3.45% 19/02/2026                           | 0.01 | BBG00C7QBBX5 |
| MOTOMOTION CHINA CORP   | 0.01 | 301061       |
| BUNDESREPUBLIK DEU 1.25% 15/08/2048                           | 0.01 | BBG00HPJCCH5 |
| Outstanding Settlement Receipts - AUD                         | 0.01 | *            |
| JAPAN GOV. TEN YEA 0.10% 3/20/2030                            | 0.01 | BBG00SZ2J6T0 |
| US. TSY. NOTE/BON 1.625% 30/09/2026                           | 0.01 | BBG00QB2C412 |
| VISA 4.30% 14/12/2045   | 0.01 |              |
| ITALY BUONI POLIEN 4.00% 01/02/2037                           | 0.01 | BBG0000329J0 |
| BANCO SANTANDER SA 6.938% 07/11/2033                          | 0.01 | BBG01JZ5BFD7 |
| ROYAL BANK OF CANA 2.55% 16/07/2024                           | 0.01 | BBG00PNV3T94 |
| DEMETER INVESTMENTS F2F 8/15/2050                             | 0.01 | BBG00BD91P31 |
| ERAC USA FIN. 4.90% 1/5/203300 144A                           | 0.01 |              |
| NIPPON SHOKUBAI CONPV TEMP                                    | 0.01 | 4114         |
| MI HOMES INC  | 0.01 | MHO          |
| FIRST SOLAR INC   | 0.01 | FSLR         |
| KERING 3.625% 05/09/2031                                      | 0.01 |              |
| ROCHE HLDGS. 2.607% 13/12/20511000 144A                       | 0.01 |              |
| GEA GROUP AG  | 0.01 | G1A          |
| CANADIAN GOV. BD. 4.50% 01/11/2025                            | 0.01 | BBG01HQZ0VH8 |
| PRESIDENT CHAIN STORE CORP                                    | 0.01 | 2912         |
| JAPAN GOV. THIRTY 0.50% 20/09/2046                            | 0.01 | BBG00DRD7112 |
| FORD MOTOR CREDIT 4.445% 14/02/2030                           | 0.01 | BBG01LDV4GG2 |
| ALLSTATE CORP   | 0.01 | ALL          |

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| MALAYAN BANKING BHD   | 0.01 | MAY          |
| ALPHA METALLURGICAL RESOURCES INC   | 0.01 | AMR          |
| BUNDESREPUBLIK DEU 4.75% 04/07/2034                                       | 0.01 | BBG000054BX2 |
| US. TSY. NOTE/BOND 3.75% 15/08/2041                                       | 0.01 | BBG001YK9K10 |
| SIEMENS FINANCIER 3.625% 22/2/2044  | 0.01 |              |
| WESTERN GAS PARTNE 4.75% 15/08/2028                                       | 0.01 |              |
| ASR NEDERLAND F2V 7/12/2043   | 0.01 | BBG01BHWDMR3 |
| ORIX CORPORATION  | 0.01 | 8591         |
| NBN 3.75% 22/3/2034   | 0.01 |              |
| PROXIMUS SADP 3.75% 27/03/2034  | 0.01 |              |
| CITIGROUP INC FRN 17/MAR/2026   | 0.01 | BBG015Z8T8M8 |
| FAR EASTONE CO LTD  | 0.01 | 4904         |
| RECRUIT HLDGS CO LNPV   | 0.01 | 6098         |
| US. TSY. NOTE/BON 2.375% 31/03/2029/2029 USD1000 J-2029                   | 0.01 | BBG016C6D1F5 |
| SWO USD RCV SOFR 1D PAY 3.8 080824  | 0.01 |              |
| MACQUARIE BANK 2.30% 22/01/2025   | 0.01 | BBG00RD364V0 |
| METROPOLITAN LIFE 4.00% 5/4/202805/04/2028 EUR1000 2023-6                 | 0.01 | BBG01G2M9GQ9 |
| PACIFIC CORPORATION   | 0.01 | 002790       |
| STATNETT SF 3.375% 26/2/2036  | 0.01 |              |
| CAIXABANK SA 6.87% 25/OCT/2033  | 0.01 | BBG01CCV1P67 |
| FRENCH REPUBLIC GO 1.75% 25-JUN-39  | 0.01 | BBG00FPC1YD2 |
| JAPAN GOV. THIRTY 2.00% 20/09/2041  | 0.01 | BBG0021TP6M5 |
| UK. GILT 1.25% 22/07/2027   | 0.01 | BBG00G5GVKZ6 |
| KERRY GROUP PLC-A   | 0.01 | KRZ          |
| ALD 3.875% 22/02/2027   | 0.01 | BBG01LGSS093 |
| JAPAN (30 YEAR ISS 0.70% 20/12/2051                                       | 0.01 | BBG014FQBWB1 |
| BUNDESREPUBLIK DEU 0.00% 15/11/2028R0.01                                  | 0.01 | BBG0105TKLT9 |
| NEXTERA ENERGY CAPITAL HLDGS INC 5.25% DEB GTD SNR28/02/2053 USD1000 72   | 0.01 |              |
| TOYOTA FINANCE AU 3.434% 18/06/2026                                       | 0.01 | BBG01LX9GDR1 |
| MARATHON PETROLEUM 3.80% 01/04/2028                                       | 0.01 |              |
| BANK OF AMERICA F2F 20/10/2032/10/2032 USD2000 N                          | 0.01 | BBG0131RPF82 |
| JAPAN GOV. FIVE YE 0.10% 20/12/2024                                       | 0.01 | BBG00RD9XJK6 |
| CREDIT SUISSE GRP. F2F 1/3/2029   | 0.01 | BBG01BFYVYX8 |
| RLJ LODGING TRUST ORD   | 0.01 | RLJ          |
| TENNET HLDG. TENNET HLDG. F2V PERP  | 0.01 | BBG01LY08T93 |
| WESTPAC BANKING F2V 23/11/20312031 USD2000                                | 0.01 | BBG00F9Q04B8 |
| BUNDESREPUBLIK DEU 1.70% 15/08/2032                                       | 0.01 | BBG018CHWX57 |
| US. TSY. NOTE/BOND 3.75% 11/15/2043                                       | 0.01 | BBG005K2WF20 |
| FIRSTMAC AST. FNDG. TST. NO. 2 A1 FRN 18/04/2032/04/2032                  | 0.01 | *            |
| UK. GILT 3.25% 31/1/2033  | 0.01 | BBG01BYVMKP2 |
| BRITISH LAND CO GBP   | 0.01 | BLND         |
| JAPAN GOV. FIVE YE 0.10% 20/03/2028                                       | 0.01 | BBG01GN50MT6 |
| SKANDINAVISKA ENSK 4.00% 09/11/2026/26 EUR1000 323 REGS                   | 0.01 | BBG01BBVR6H2 |
| COLOMBIAN PESO  | 0.01 | *            |
| COUNCIL OF EUR. DE 0.60% 08/10/2024/10/2024 AUD500000                     | 0.01 | BBG012QY3427 |
| BANK OF IRELAND GRP. F2V 06/12/2032                                       | 0.01 | BBG019FNYQW2 |
| RED ELECTRICA FINA 3.00% 17/01/2034                                       | 0.01 |              |
| ENERGY TRANSFER 5.55% 15/2/2028   | 0.01 |              |
| VOLKSWAGEN FINL. S 5.50% 07/12/2026                                       | 0.01 | BBG01BQGGY44 |
| SPAIN GOV. BD. 0.00% 31/01/2026   | 0.01 | BBG00XTGNN22 |
| DUKE ENERGY 2.65% 01/09/2026  | 0.01 |              |
| PENSKE TRUCK LEASI 5.55% 01/05/20281/05/2028 USD1000 144A                 | 0.01 |              |
| UNUM GROUP 4% SNR NTS 15/06/2029 USD2000                                  | 0.01 |              |
| STELLANTIS 4.25% 16/6/2031  | 0.01 |              |
| RYDER SYS INC USD   | 0.01 | R            |
| AVANGRID  | 0.01 | AGR          |
| BOSIDENG INTERNATIONAL HOLDING  | 0.01 | 3998         |
| SANOFI SA   | 0.01 | SAN          |
| BANK OF AMERICA 3.248% 21/10/2027   | 0.01 |              |
| US. TSY. NOTE/BON 3.125% 15/02/2042                                       | 0.01 | BBG002GN2BM6 |
| KILROY REALTY CORP  | 0.01 | KRC          |
| SK TELECOM  | 0.01 | 017670       |
| US. TSY. NOTE/BON 3.625% 15/02/2044                                       | 0.01 | BBG005Z0LHS8 |
| VERIZON COMMS. 2.10% 22/03/2028   | 0.01 |              |
| BUNDESREPUBLIK DEU 0.50% 15/08/2027                                       | 0.01 | BBG00H2W34V3 |
| PFIZER INC COM  | 0.01 | PFE          |
| JAPAN GOV. TWENTY 1.90% 20/12/2028  | 0.01 | BBG0000351K2 |
| SUMITOMO REALTY & DEVELOPMENT CO  | 0.01 | 8830         |
| MERCEDES-BENZ FINANCE NORTH AMERI 1.45% GTD SNR NTS 02/03/26 USD1000 144A | 0.01 | BBG00ZGF5NT4 |
| OREILLY AUTO NEW COM  | 0.01 | ORLY         |
| ROCHE HLDGS. 5.593% 13/11/2033  | 0.01 |              |
| ITALY BUONI POLIEN 2.95% 01/09/2038                                       | 0.01 | BBG00JQ531T1 |
| CROWDSTRIKE HOLDINGS INC  | 0.01 | CRWD         |
| HUGEL INC   | 0.01 | 145020       |



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| PERM. TSB GRP. HLDGS F2V 25/4/2028                               | 0.01 | BBG01G93VLG9 |
| ORSTED A/S   | 0.01 | ORSTED       |
| SK Inc   | 0.01 | 034730       |
| JPM. CHASE F2F 21/03/2034  | 0.01 | BBG01M2DPKW2 |
| NEWMONT NEWCREST F 5.30% 15/03/2026                              | 0.01 | BBG01LTHX2F6 |
| TERUMO CORP NPV TEMP   | 0.01 | 4543         |
| GMS INC  | 0.01 | GMS          |
| AMPRION 0.625% 23/9/2033EGS                                      | 0.01 |              |
| UTD. UTLS. GRP.  | 0.01 | UU/          |
| BIMBO BAKERIES USA 6.05% 15/1/2029                               | 0.01 |              |
| VULCAN MATERIALS CO 4.5% SNR NTS 01/04/2025 USD2000              | 0.01 |              |
| CYBERARK SOFTWARE LTD  | 0.01 | CYBR         |
| INABATA & CO LTD   | 0.01 | 8098         |
| PLAINS ALL AMERICAN PIPELINE LP 3.55% SNR NTS 15/12/2029 USD2000 | 0.01 |              |
| AXA SA F2F 11/7/2043   | 0.01 | BBG01G4T1KK7 |
| US. TSY. NOTE/BON 2.875% 15/11/2046                              | 0.01 | BBG00F5RQCH8 |
| ING GROEP NV   | 0.01 | INGA         |
| MARS INC 4.55% 20/04/2028  | 0.01 |              |
| CANADIAN IMPERIAL 1.25% 22/06/20262/06/2026 USD1000              | 0.01 | BBG011FH0G42 |
| TAYLOR MORRISON HOME CORP  | 0.01 | TMHC         |
| SERVICENOW INC   | 0.01 | NOW          |
| INTESA SANPAOLO 5.125% 29/08/2031                                | 0.01 | BBG01J1K3ZQ2 |
| BAYERISCHE MOTOREN WERKE AG                                      | 0.01 | BMW          |
| CANADIAN GOVERNMENT 1.00% 01/09/2026                             | 0.01 | BBG0101PS2C3 |
| US. TSY. NOTE/BOND 3.00% 15/05/2042                              | 0.01 | BBG002YL9TR9 |
| SHELL PLC  | 0.01 | R6C0         |
| TARGA RES. 6.50% 15/2/2053                                       | 0.01 |              |
| HSBC HLDGS. F2F 11/8/2028  | 0.01 | BBG0192W25X6 |
| TOPSEC TECHNOLOGIES GROUP INC                                    | 0.01 | 002212       |
| US. TSY. NOTE/BON 2.625% 31/03/2025                              | 0.01 | BBG00KFMLR34 |
| DEUTSCHE BAHN FIN. 4.00% 23/11/2043                              | 0.01 | BBG01K52LQQ5 |
| WARNERMEDIA HLDGS 3.755% 15/3/2027                               | 0.01 |              |
| AKER BP ASA 5.60% 13/6/2028                                      | 0.01 |              |
| SPAIN GOV. BD. 1.25% 31/10/2030                                  | 0.01 | BBG00TDHX5Q8 |
| US. TSY. NOTE/BOND 3.75% 30/6/20302030 USD M-2030                | 0.01 | BBG01H50VZY6 |
| US. TSY. NOTE/BOND 4.75% 15/02/2041                              | 0.01 | BBG001HNZP13 |
| HCA 5.45% 1/4/2031   | 0.01 |              |
| UK. GILT 4.00% 22/1/2060   | 0.01 | BBG0000DN950 |
| UK. GILT 0.50% 31/1/2029   | 0.01 | BBG0129NSLP0 |
| HSBC HLDGS. F2F 23/5/2033  | 0.01 | BBG01GNG57P4 |
| SPAIN GOV. BD. 6.00% 31/01/2029                                  | 0.01 | BBG000056723 |
| PIRELLI AND C SPA  | 0.01 | PIRC         |
| US. TSY. NOTE/BON 3.625% 31/03/2030/2030 USD1000 J-2030          | 0.01 | BBG01G14BV75 |
| JAPAN GOV. TEN YEA 0.40% 20/6/2025                               | 0.01 | BBG009BP8FC7 |
| US. TSY. NOTE/BON 2.875% 15/05/2043                              | 0.01 | BBG004HX5H61 |
| DAIWA SECURITIES GROUP INC.                                      | 0.01 | 8601         |
| INTL. DISTRIBUTIO 7.375% 14/09/2030                              | 0.01 |              |
| BANCO SANTANDER SA FORMERLY BANCO 5.294% 18/08/2027              | 0.01 | BBG019586YP8 |
| AT&T INC 3.55% 15/09/2055  | 0.01 |              |
| HEALTHPEAK PROPERTIES INC 3% SNR NTS 15/01/2030 USD2000          | 0.01 |              |
| JBS USA LUX JBS US 3.00% 2/2/2029                                | 0.01 |              |
| EURONAV SA   | 0.01 | EURN         |
| JAPAN GOV. TWENTY 1.50% 20/09/2043                               | 0.01 | BBG01JRR4WH5 |
| HSBC HOLDINGS PLC  | 0.01 | HSBA         |
| BPCE F2F 06/10/2026MTN 06/10/2026 USD250000                      | 0.01 | BBG00XP23234 |
| CHINA GAS HOLDINGS LIMITED                                       | 0.01 | 384          |
| BUNDESREPUBLIK DEU 0.00% 15/02/2030                              | 0.01 | BBG00R87H873 |
| US. TSY. NOTE/BON 3.125% 15/2/2043                               | 0.01 | BBG0043QGL06 |
| UNUM GROUP 4.125% 15/06/2051                                     | 0.01 |              |
| WINGSTOP INC   | 0.01 | WING         |
| SPAIN GOV. BD. 1.40% 30/07/2028                                  | 0.01 | BBG00L92KD35 |
| GS. GRP. F2F 10/8/2026   | 0.01 | BBG01HSWK1J5 |
| BUNDESREPUBLIK DEU 2.50% 04/07/2044                              | 0.01 | BBG002WJJWC4 |
| FRENCH REPUBLIC GO 3.00% 25/5/2033                               | 0.01 | BBG01G411SN8 |
| RIVIAN AUTOMOTIVE INC  | 0.01 | RIVN         |
| COGNEX CORP COM USD  | 0.01 | CGNX         |
| ATHORA HOLDING LT 6.625% 16/6/2028                               | 0.01 |              |
| ELECTROLUX AB SER B NPV  | 0.01 | ELUXB        |
| US. TSY. NOTE/BON 1.875% 31/07/2026/2026 USD1000 N-2026          | 0.01 | BBG00PQNJNC1 |
| CHENIERE ENERGY INC  | 0.01 | LNG          |
| FRANCE GOV. BD. 0.25% 25/11/2026                                 | 0.01 | BBG00DQ4SJV8 |
| CAPITAL ONE FINANCA F2F 1/2/2029                                 | 0.01 | BBG01DC7VLD6 |
| NEXTERA ENERGY CAP 4.95% 29/01/2026                              | 0.01 | BBG01L81ZS47 |
| CRESCENT POINT ENERGY CORP                                       | 0.01 | CPG          |

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| ITALY BUONI POLIEN 5.25% 01/11/2029                             | 0.01 | BBG00006VF43 |
| SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD               | 0.01 | 688188       |
| HUNTINGTON BANCSHARE F2F 02/02/2035                             | 0.01 | BBG01L7NHVP0 |
| FRANCE GOV. BD. 3.25% 25/05/2045                                | 0.01 | BBG004CXV0V6 |
| TOYOTA MOTOR CREDIT CORP 3.85% SNR EMTN 24/07/2030EUR100000 639 | 0.01 | BBG01HGVML31 |
| SPAIN GOV. BD. 3.25% 30/4/2034                                  | 0.01 | BBG01KY0YS61 |
| CANADIAN GOV. BD. 0.25% 1/3/2026                                | 0.01 | BBG00XS6FYC9 |
| N/WIDE. B/SOC. 4.50% 1/11/2026                                  | 0.01 | BBG01JXBZ043 |
| AMGEN INC   | 0.01 | AMGN         |
| NATWEST GROUP PLC F2V 14/09/2032                                | 0.01 | BBG012F40B77 |
| US. TSY. NOTE/BOND 2.25% 15/08/2046                             | 0.01 | BBG00DJ90P78 |
| WESTERN POWER DIS 3.949% 20/9/2032                              | 0.01 |              |
| DUKE ENERGY INDIAN 3.25% 01/10/2049                             | 0.01 |              |
| MICROSOFT 2.921% 17/03/2052                                     | 0.01 |              |
| MICRONICS JAPAN CO LTD  | 0.01 | 6871         |
| MBANK F2F 11/09/2027  | 0.01 | BBG01J62WW37 |
| RCI BANQUE 4.625% 02/10/2026                                    | 0.01 |              |
| ENEL FIN. INTL. 4.25% 15/6/20256/2025                           | 0.01 | BBG0180YY5K5 |
| DIAMONDBACK ENERGY 6.25% 15/3/2033                              | 0.01 |              |
| FONTERRA SHAREHOLDER FUND                                       | 0.01 | FSF          |
| BANCO SANTANDER 5.375% 17/01/2031                               | 0.01 | BBG01KYKCP76 |
| JAPAN GOV. TWENTY 1.60% 20/12/2033                              | 0.01 | BBG005Q2N8W7 |
| EUROCLEAR BANK EUROCLEAR BANK SA 3.625% 13/10/2027              | 0.01 | BBG019RH2WF3 |
| SEEGENE INC   | 0.01 | 096530       |
| NATL. GRID NORTH 4.151% 12/9/2027                               | 0.01 |              |
| VERIZON COMMS. 4.125% 16/03/2027                                | 0.01 | BBG00G6QW2B8 |
| WESTERN POWER DIST 3.53% 20/9/2028                              | 0.01 |              |
| NAVER CORP  | 0.01 | 035420       |
| TERRENO REALTY COR COM  | 0.01 | TRNO         |
| US. TSY. NOTE/BOND 2.50% 15/02/2045                             | 0.01 | BBG00827QS68 |
| NEXTDC  | 0.01 | NXT          |
| RAIFFEISEN BANK INTL F2F 15/09/2028                             | 0.01 | BBG01J6HRKK7 |
| TERNA RETE ELETTRICA NAZIONALE                                  | 0.01 | TRN          |
| UNITED OVERSEAS BA 0.01% 01/12/20277 EUR1000 8 REGS             | 0.01 | BBG00YB6WB63 |
| AMPOL FRN 02/12/2081  | 0.01 | BBG013NF7XQ5 |
| UNITED STATES TREA 3.75% 31/5/20302030 USD1000 L-2030           | 0.01 | BBG01GQXHF46 |
| ITALY BUONI POLIEN 4.75% 01/09/2028                             | 0.01 | BBG003TQGRC4 |
| VOLVO TSY. 2.625% 20/2/2026                                     | 0.01 |              |
| REALTY INC. 2.85% 15/12/2032                                    | 0.01 |              |
| NATL. AUSTRALIA BANK F2F 03/08/2032                             | 0.01 | BBG018YQ0WV0 |
| US. TSY. NOTE/BOND 3.00% 15/05/2047                             | 0.01 | BBG00GM9STJ6 |
| UK. GILT 4.25% 07/12/2040                                       | 0.01 | BBG0000HBW99 |
| FRENCH REPUBLIC GO 0.00% 25/2/2025                              | 0.01 | BBG014KWWMQ5 |
| UBER TECHNOLOGIES INC   | 0.01 | UBER         |
| FRENCH REPUBLIC GO 4.00% 25/04/2055                             | 0.01 | BBG000043QS9 |
| CHANNEL INFRASTRUCTURE NZ LTD                                   | 0.01 | CHI          |
| US. TSY. NOTE/BOND 2.75% 28/02/2025                             | 0.01 | BBG00K2NBFM2 |
| BANCO SANTANDER F2V 4/10/2032                                   | 0.01 | BBG012QR70V4 |
| DUKE ENERGY CORP NEW 3.1% 15/06/2028                            | 0.01 |              |
| KUAISHOU TECHNOLOGY   | 0.01 | 1024         |
| KLEPIERRE   | 0.01 | LI           |
| CAPITAL ONE FINANCIAL CORPORATION                               | 0.01 | COF          |
| BUNDESREPUBLIK DEU 2.50% 15/08/2046                             | 0.01 | BBG0060HHZV8 |
| SUNCORP GRP. FRN 27/06/2034                                     | 0.01 | BBG01JFZWJ06 |
| AT&T INC 4.25% 1/6/2043   | 0.01 |              |
| JACKSON FINANCIAL COM USD0.01 CL A WI                           | 0.01 | JXN          |
| XTEP INTERNATION HOLDINGS                                       | 0.01 | 1368         |
| CITIBANK NA 5.803% 29/9/2028                                    | 0.01 |              |
| ITALY BUONI POLIEN 4.20% 01/03/2034                             | 0.01 | BBG01J34B066 |
| CREDIT AGRICOLE FRN 01/06/2028                                  | 0.01 | BBG01GS09LY9 |
| HSBC HLDGS. F2F 21/03/2034                                      | 0.01 | BBG01LY9M4F6 |
| PENTAIR FINANCE S.A. 4.5% GTD SNR NTS 01/07/2029 USD2000        | 0.01 |              |
| NEWCASTLE GREATER MU FRN 14/02/2029                             | 0.01 | BBG01LCC6RV2 |
| INTL. BUSINESS MA 4.875% 06/02/2038                             | 0.01 |              |
| AGI FIN. PTY FRN 10/7/2030                                      | 0.01 | BBG01H91FR85 |
| S-OIL CORPORATION   | 0.01 | 010950       |
| ROTHESAY LIFE 8.0% 30/OCT/2025                                  | 0.01 | BBG00B3QKJT9 |
| AUSTRALIA & NEW ZEAL FRN 26/02/2031                             | 0.01 | BBG00WSMSSW3 |
| QPH FIN. PTY 2.30% 29/7/2027                                    | 0.01 |              |
| UBS AG/AUSTRALIA FRN 24/11/2026                                 | 0.01 | BBG01K85B467 |
| INS. AUSTRALIA GRP. FRN 15/06/2045                              | 0.01 | BBG00NJLZDM1 |
| WESTPAC BANKING FRN 27/01/2027                                  | 0.01 | BBG01CCMW601 |
| FRESENIUS MED CA 1.875% 01/12/20265% 01/12/2026                 | 0.01 |              |
| INFINEON TECHNOLOGIES AG  | 0.01 | IFX          |

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| TORONTO-DOMINION BAN FRN 28/7/2025                     | 0.01 | BBG018WSV839 |
| DEUTSCHE BANK AG F2V 19/05/2031000 REGS                | 0.01 | BBG00TSB5TY5 |
| BANCO SANTANDER FRN 23/01/2029                         | 0.01 | BBG01L0DCV65 |
| US. TSY. NOTE/BOND 1.25% 15/05/2050                    | 0.01 | BBG00TP83FC1 |
| COOPERATIEVE RABOBAN FRN 22/05/2026                    | 0.01 | BBG01GN4PR84 |
| CANADIAN IMPERIAL BA FRN 21/04/2026                    | 0.01 | BBG01G6ZFW02 |
| JAPAN GOV. THIRTY 1.90% 20/06/2043                     | 0.01 | BBG004NSXMS9 |
| JOHN DEERE FINL. 4.90% 28/07/2025                      | 0.01 | BBG018WFXVX1 |
| UTD. O/SEAS. BANK SY FRN 16/03/202626                  | 0.01 | BBG01FRJ8GR1 |
| JOHN DEERE CAP. 4.75% 8/6/20264.75% 08/06/2026         | 0.01 | BBG01GXL0WQ1 |
| COMCAST CORP 2.887% 1/11/2051                          | 0.01 |              |
| EXPORT-IMPORT BANK O FRN 26/06/2026                    | 0.01 | BBG01GXVS1J5 |
| NBN 4.75% 28/09/2026                                   | 0.01 |              |
| JAPAN GOV. THIRTY 2.30% 20/03/2039                     | 0.01 | BBG00005BP72 |
| DBS BANK FRN 26/06/2026                                | 0.01 | BBG01H0G8YZ4 |
| HITACHI CONSTRUCTION MACHINE                           | 0.01 | 6305         |
| MACQUARIE BANK FRN 1/3/2034                            | 0.01 | BBG01LM6T0B0 |
| TRAVELERS COS INC / THE                                | 0.01 | TRV          |
| NEW TERMINAL FINC. P FRN 12/07/2024                    | 0.01 | BBG00H2QKQQ4 |
| PANORAMA AUTO TST. 2024-1 1 A FRN 15/06/20322          | 0.01 | BBG01LKT4L05 |
| ZF EUR. FIN. 4.75% 31/01/2029                          | 0.01 |              |
| IQVIA 6.25% 01/02/2029                                 | 0.01 |              |
| KINROSS GOLD CORP 6.25% GTD SNR NTS 15/07/2033 USD144A | 0.01 |              |
| AUSNET SERVICES H 5.375% 02/07/202424 AUD200000 16     | 0.01 | BBG006PWHWH1 |
| NATIONALE-NEDERLAN 3.25% 28/5/20277                    | 0.01 | BBG01FFVDR06 |
| ENGIE 3.625% 6/12/2026                                 | 0.01 |              |
| WISDOM MARINE LINES CO LTD                             | 0.01 | 2637         |
| AUSTRALIA PACIFIC 4.55% 11/11/2025/2025 AUD10000       | 0.01 | BBG00BC24DV0 |
| SOGECAP F2F 16/05/2044GS                               | 0.01 | BBG01K1XBKW8 |
| HOME CO DAILY NEEDS REIT                               | 0.01 | HDN          |
| BNP PARIBAS 3.625% 1/9/2029                            | 0.01 | BBG019D7R964 |
| VICTORIA POWER NETWO FRN 21/04/2026                    | 0.01 | BBG0100NIX95 |
| GPT WHOLESALE SHO 3.993% 11/09/2024                    | 0.01 |              |
| CEZ AS 2.37% 06/APR/2027                               | 0.01 |              |
| ETSA UTILITIES FIN 3.50% 29/08/2024                    | 0.01 |              |
| SGSP AUSTRALIA ASS 3.75% 27/09/2024                    | 0.01 | BBG00HRTHFZ9 |
| BUNDESREPUBLIK DEU 0.00% 15/8/2026                     | 0.01 | BBG00D8N6RN1 |
| PNC FINL. SERVS. GRP F2F 20/10/2034                    | 0.01 | BBG01JRX1MW0 |
| UK. GILT 0.25% 31/01/2025                              | 0.01 | BBG011LP9H91 |
| PACCAR FINL. PTY 0.75% 24/05/2024                      | 0.01 |              |
| BP CAPITAL MARKETS PLC 3.625% 31/12/2049               | 0.01 | BBG00VJF0XJ4 |
| DEUTSCHE BAHN FIN. 3.50% 27/9/2024                     | 0.01 | BBG00HS3D6Z9 |
| BARCLAYS PLC FRN 20/05/2027                            | 0.01 | BBG0102N6351 |
| KBC BANK 3.125% 22/2/2027                              | 0.01 | BBG01F7XWVJ1 |
| TRATON FIN. LUXEMB 3.75% 27/03/2030                    | 0.01 |              |
| CNH CAPITAL AUS 1.75% 08/07/2024                       | 0.01 | BBG011FT7XT5 |
| METROPOLITAN LIFE GB FRN 01/12/2025                    | 0.01 | BBG00Y7BW7R3 |
| JAPAN GOV. TWENTY 0.20% 20/06/2036                     | 0.01 | BBG00D620FB4 |
| PACCAR FINL. PTY 4.05% 02/06/2025                      | 0.01 |              |
| COOPERATIEVE RABOBAN F2V 22/8/20288 4.655% 22/08/2028  | 0.01 | BBG019616922 |
| BOOKING HLDGS. 3.50% 1/3/2029                          | 0.01 |              |
| LINDE 3.00% 14/2/2028                                  | 0.01 |              |
| UNIVERSITY OF SYDN 3.75% 28/8/2025                     | 0.01 | BBG009T0WM77 |
| ENERGY TRANSFER OP 6.25% 15/04/2049                    | 0.01 |              |
| JAPAN GOV. THIRTY 2.20% 20/09/2039                     | 0.01 | BBG00003NYH4 |
| NBN 4.20% 14/04/20274/2027                             | 0.01 |              |
| US TREASURY N/B 3.37% 15/AUG/2042                      | 0.01 | BBG01958YJ98 |
| DBNGP FIN. PTY 4.225% 28/05/2025                       | 0.01 |              |
| ROYAL BANK OF CANADA                                   | 0.01 | RY           |
| ASIAN DEV. BANK 1.10% 15/08/2024                       | 0.01 | BBG00PXHQH04 |
| SPAIN GOV. BD. 5.75% 30/07/2032                        | 0.01 | BBG000023K79 |
| WELLS FARGO & CO 1.375% 26/10/2026                     | 0.01 | BBG00CR2VDG9 |
| JAPAN GOV. THIRTY 2.20% 20-MAR-41                      | 0.01 | BBG001KJVJC4 |
| ACS ACTIVIDADES CO EUR 0.5 RFD JANUARY 2024            | 0.01 | ACS          |
| HYUNDAI CAPITAL SE 3.50% 21/03/2025                    | 0.01 | BBG015RKKP87 |
| INCITEC PIVOT 4.30% 18/03/2026                         | 0.01 |              |
| SVENSKA HANDELSBAN 2.95% 24/03/2025                    | 0.01 | BBG0160TJXD4 |
| KBC GROUP NV F2V 18/09/2029                            | 0.01 | BBG00HP9VXC5 |
| AUSTRALIAN GAS NETWO FRN 01/07/2026UD500000            | 0.01 | BBG00003NDC5 |
| US. TSY. NOTE/BON 2.875% 15/08/2045                    | 0.01 | BBG009R4CNK6 |
| FRENCH REPUBLIC GO 0.00% 25/02/2027                    | 0.01 | BBG0104M5X34 |
| WIZZ AIR FIN. 1.00% 19/01/2026                         | 0.01 |              |
| VOLVO TSY. 3.125% 08/09/2026                           | 0.01 |              |
| DEXUS FIN. PTY 4.25% 11/05/2027                        | 0.01 |              |

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| JAPAN GOV. TWENTY 1.40% 20/12/2042                                       | 0.01 | BBG01CDB4JJ7 |
| PROVINCE OF ONTARI 3.50% 27/1/2027AD15                                   | 0.01 | BBG00FRZWR1  |
| INTERCONTINENTAL H 3.75% 14/8/2025                                       | 0.01 |              |
| VICINITY CENTRES T 2.60% 27/06/2025                                      | 0.01 |              |
| TOTALENERGIES SE TOTALENERGIES SE F2V PERP                               | 0.01 | BBG014GVVH75 |
| US. TSY. NOTE/BON 1.125% 15/5/2040                                       | 0.01 | BBG00TW9XNT3 |
| MARCOPOLO SA   | 0.01 | POMO4        |
| GEN. PROP. TST. 3.657% 24/08/2026  | 0.01 | *            |
| WOOLWORTHS GRP. 1.85% 20/5/2025  | 0.01 | BBG00TP4MZ35 |
| SHURGARD SELF STORAGE EUROPE SARL  | 0.01 | SHUR         |
| UK. GILT 4.25% 12/7/2049   | 0.01 | BBG0000SFL04 |
| SERIES 2024-1 WST TST. 1 A FRN 21/08/20558/2055                          | 0.01 | *            |
| INTL. BANK FOR REC 3.30% 14/08/2028                                      | 0.01 | BBG00JZ22057 |
| BRISBANE AIRPORT P 3.10% 30/6/2026                                       | 0.01 |              |
| US. TSY. NOTE/BON 2.125% 30/9/2024                                       | 0.01 | BBG00HT44HR1 |
| FRANCE GOV. BD. 1.00% 25/11/2025   | 0.01 | BBG009XNX186 |
| PENSKE TRUCK LEASI 1.70% 15/06/2026/06/2026 USD1000 144A                 | 0.01 |              |
| US. TSY. NOTE/BOND 2.25% 31/10/2024                                      | 0.01 | BBG00J0531C7 |
| UNITED STATES TRE 3.875% 30/09/2029                                      | 0.01 | BBG019SRQ670 |
| KOMMUNALBANKEN 3.40% 24/07/2028  | 0.01 | BBG00JRM89T1 |
| UK. GILT 4.75% 07/12/2038  | 0.01 | BBG000086XN7 |
| CITIGROUP F2F 01/05/2032   | 0.01 | BBG010H3WDF3 |
| FOX CORP 6.5% SNR NTS 13/10/2033 USD1000                                 | 0.01 |              |
| BUNDESREPUBLIK DEU 1.80% 15/8/2053.01 REGS                               | 0.01 | BBG019HZHXF6 |
| JPMORGAN CHASE & CO F2F 08/11/2032                                       | 0.01 | BBG0139LYZZ3 |
| ORACLE 3.85% 1/4/2060  | 0.01 |              |
| FORD MOTOR COMPANY   | 0.01 | F            |
| URBAN OUTFITTERS INC   | 0.01 | URBN         |
| US. TSY. NOTE/BOND 2.25% 31/12/2024                                      | 0.01 | BBG00JLXL6F9 |
| SM INVESTMENTS CORPORATION   | 0.01 | SM           |
| CHEIL WORLDWIDE INC  | 0.01 | 030000       |
| INVESTORE PROPERTY LTD   | 0.01 | IPL          |
| ALLIANZ SE-REG   | 0.01 | ALV          |
| SHINHAN BANK 5.00% 30/08/2028  | 0.01 | BBG00LSLXDX5 |
| VIER GAS TRANSPOR 4.625% 26/9/2032                                       | 0.01 |              |
| EQUITY LIFESTYLE PROPERTIES INC  | 0.01 | ELS          |
| WELLS FARGO & CO F2F 24/04/2034  | 0.01 | BBG01G94XM91 |
| SEIBU HOLDINGS INC   | 0.01 | 9024         |
| KIA CORPORATION  | 0.01 | 000270       |
| CHARTER HALL PRIME OFFICE FUND   | 0.01 | *            |
| MERCEDES-BENZ FINANCE NORTH AMERI 5% GTD SNR NTS 11/01/2034 USD1000 144A | 0.01 | BBG01KXPX4L4 |
| US. TSY. NOTE/BOND 2.75% 30/06/2025                                      | 0.01 | BBG00L8QCPX2 |
| STEDIN HOLDING NV 1.5% 31/12/2040  | 0.01 | BBG00ZRZVM2  |
| US. TSY. NOTE/BOND 3.00% 31/10/2025                                      | 0.01 | BBG00M922282 |
| CANADIAN GOVERNMEN 1.50% 01/06/2031                                      | 0.01 | BBG0109ZG5H4 |
| OKLAHOMA GAS & ELECTRIC CO 3.3% SNR NTS 15/03/2030USD2000                | 0.01 |              |
| BOISE CASCADE CO   | 0.01 | BCC          |
| JAPAN GOVERNMENT T 0.50% 20/03/2041                                      | 0.01 | BBG01064VJ70 |
| CITIGROUP INC USD  | 0.01 | C            |
| US TREASURY N/B 3.25% 30/JUN/2029  | 0.01 | BBG018FYVSD0 |
| INGENIA COMMUNITIES GRP.   | 0.01 | INA          |
| ORANGE SA 3.25% 15/JAN/2032  | 0.01 |              |
| ALEXANDRIA REAL ES 2.95% 15/03/2034                                      | 0.01 |              |
| JBS USA LUX JBS US 5.75% 1/4/2033  | 0.01 |              |
| UK. GILT 4.25% 07/03/2036  | 0.01 | BBG0000547V3 |
| ONEOK INC 6.05% 1/9/2033   | 0.01 |              |
| HONDA MOTOR CO LTD   | 0.01 | 7267         |
| US. TSY. NOTE/BOND 2.50% 15/02/2046                                      | 0.01 | BBG00C59XZW9 |
| APA INFRASTRUCTURE LTD. 2% GTD SNR EMTN 15/07/2030EUR100000 9            | 0.01 |              |
| US. TSY. NOTE/BON 2.625% 31/01/2026                                      | 0.01 | BBG00N6H7CQ3 |
| BANCO COMERCIAL PORT F2F 12/2/2027N 12/02/2027 EUR100000                 | 0.01 | BBG00Z5YTSK7 |
| BARRICK PD AUSTRAL 5.95% 15/10/203915/10/2039 USD1000                    | 0.01 | BBG0000QXS44 |
| AUCKLAND COUNCIL 2.90% 16/9/2027DUE                                      | 0.01 | BBG00DSHR7D4 |
| PARAMOUNT GLOBAL 2.90% 15/01/202700                                      | 0.01 |              |
| UNITED STATES TREA 3.50% 30/4/2030030 USD1000 K-2030                     | 0.01 | BBG01GCWF002 |
| DANSKE BANK F2V 13/4/2027  | 0.01 | BBG01F3K2S67 |
| LONSDALE FIN. PTY 2.45% 20/11/2026                                       | 0.01 |              |
| TDF INFRA. SASU 5.625% 21/7/2028   | 0.01 |              |
| MARKETAXESS HLDGS COM  | 0.01 | MKTX         |
| DEUTSCHE BANK F2F 23/02/2028   | 0.01 | BBG015D754H5 |
| ENGIE 4.25% 6/9/2034   | 0.01 |              |
| PROXIMUS SA 4.125% SNR EMTN 17/11/33 EUR100000 REGS                      | 0.01 |              |
| UK. GILT 3.75% 22/07/2052  | 0.01 | BBG0024CKPC3 |
| ZHEJIANG JINGXIN PHARMACEUTICAL ORD SHS A                                | 0.01 | 002020       |

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| US. TSY. NOTE/BOND 2.50% 15/05/2046                                    | 0.01 | BBG00CV1QFR5 |
| EDWARDS LIFESCIENCES CORP  | 0.01 | EW           |
| ELECTRICITE DE FRANCE SA 4.62% 25/JAN/2043                             | 0.01 |              |
| CATHAY FINANCIAL HOLDING CO  | 0.01 | 2882         |
| AUTOZONE 4.75% 01/02/2033  | 0.01 |              |
| DANSKE BANK F2V 22/9/202626  | 0.01 | BBG01JFWCFQ5 |
| Outstanding Settlement Receipts - BRL                                  | 0.01 | *            |
| BANCO BILBAO VIZCAYA F2F 24/03/2027MTN 24/03/27 EUR100000 168          | 0.01 | BBG00ZNGWV61 |
| TC ENERGY CORP   | 0.01 | TRP          |
| GS. GRP. 4.223% 5/1/2029   | 0.01 | BBG00KNQY1S2 |
| ITALY BUONI POLIEN 5.75% 01/02/2033                                    | 0.01 | BBG000071JV6 |
| AMGEN 5.60% 2/3/2043   | 0.01 |              |
| ENTERP 4.5 02/15/45 144A   | 0.01 |              |
| CHF BNP PARIBAS A/C  | 0.01 | *            |
| NESTLE HLDGS. 5.25% 13/3/2026  | 0.01 | BBG01FRP7SQ3 |
| SEVERN TRENT   | 0.01 | SVT          |
| INDITEX  | 0.01 | ITX          |
| CENTURY COMMUNITIES INC  | 0.01 | CCS          |
| CANADIAN GOV. BD. 2.00% 1/12/2051                                      | 0.01 | BBG00JL745S3 |
| SHENZHEN HEUNGKONG HOLDING CO LTD                                      | 0.01 | 600162       |
| FRENCH REPUBLIC GO 6.00% 25/10/2025                                    | 0.01 | BBG0000235L6 |
| UK. GILT 3.75% 22/10/2053  | 0.01 | BBG01C9QT7M4 |
| COX COMMS. 5.45% 15/09/202815/09/2028                                  | 0.01 |              |
| BLACKROCK INC  | 0.01 | BLK          |
| STERIS PLC   | 0.01 | STE          |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM DEUTSCHE                | 0.01 | *            |
| SAAB AB-B  | 0.01 | SAABB        |
| JOBY AVIATION INC  | 0.01 | JOBY         |
| ABA TRUST 2023-1 1 A FRN 16/12/2054AUD500000 A                         | 0.01 | BBG01KFMF057 |
| MORGAN STANLEY F2F 04/05/2027  | 0.01 | BBG0105VHC45 |
| US. TSY. NOTE/BON 3.125% 15/05/2048                                    | 0.01 | BBG00KTN6SS5 |
| ASTRAZENECA PLC SPONS ADR  | 0.01 | AZN          |
| AGI FINANCE PTY L 2.119% 24/06/2027                                    | 0.01 |              |
| ORACLE 5.80% 10/11/2025  | 0.01 | BBG01BFF0Y72 |
| COMCAST 3.75% 1/4/2040   | 0.01 |              |
| WAREHOUSES DE PAUWNPV  | 0.01 | WDP          |
| ENEOS HOLDINGS INC   | 0.01 | 5020         |
| US. TSY. NOTE/BOND 3.00% 15/05/2045                                    | 0.01 | BBG008N18X67 |
| US. TSY. NOTE/BON 3.125% 31/08/2029                                    | 0.01 | BBG01994SXY1 |
| SPAIN GOV. BD. 5.15% 31/10/2028  | 0.01 | BBG004T7KV67 |
| MS. F2F 21/07/2034   | 0.01 | BBG01HHMG6F7 |
| US. TSY. NOTE/BOND 3.00% 15/11/2045                                    | 0.01 | BBG00BCNMQ08 |
| GAMING AND LEISURE P COM   | 0.01 | GLPI         |
| TRATON FINANCE LUXEMBOURG S.A 4.5% GTD SNR NTS 23/11/26 EUR100000 REGS | 0.01 |              |
| NATL. GRID ELECTR 5.818% 31/07/2041                                    | 0.01 |              |
| CHARTER COMM OPT L 3.50% 01/06/2041                                    | 0.01 |              |
| US. TSY. NOTE/BOND 2.75% 15/08/2047                                    | 0.01 | BBG00HC3QXT0 |
| NYKREDIT REALKRED 1.375% 12/7/2027EUR100000 12                         | 0.01 | BBG0167XK592 |
| VIER GAS TRANSPORT GMBH 4% SNR NTS 26/09/2027 EUR100000 4 REGS         | 0.01 |              |
| FACTSET RESEARCH S 2.90% 01/03/2027SD1000                              | 0.01 |              |
| LONSDALE FIN. PTY 2.10% 15/10/2027                                     | 0.01 |              |
| PUBLIC SERVICE ELECTRIC & GAS CO 4.9% MTN 15/12/2032 USD2000 P         | 0.01 |              |
| VEEVA SYSTEMS INC  | 0.01 | VEEV         |
| TRANSURBAN FINANC 3.974% 12/03/2036                                    | 0.01 |              |
| SYSCO CORPORATION COM  | 0.01 | SYV          |
| GENCORA INC COM  | 0.01 | COR          |
| SINO BIOPHAMACEUTICAL  | 0.01 | 1177         |
| ENI 3.875% 15/1/2034   | 0.01 | BBG01KXMLSJ4 |
| PROGRESSIVE CORP   | 0.01 | PGR          |
| WUXI TAIJI INDUSTRY LTD CORP   | 0.01 | 600667       |
| ITALY BUONI POLIEN 3.45% 01/03/2048                                    | 0.01 | BBG00GW182B1 |
| DCP MIDSTREAM OPERATING LP 3.25% GTD SNR NTS 15/02/2032 USD1000        | 0.01 |              |
| COMMONWEALTH BANK OF AUSTRALIA   | 0.01 | CBA          |
| AUSTRALIA GOV. BD. 3.25% 21-04-2025                                    | 0.01 | BBG004KB58P4 |
| PROMOTORA Y OPERADORA DE INFRSTRCTR                                    | 0.01 | PINFRA*      |
| JAPAN GOV. THIRTY 2.50% 20/3/2038                                      | 0.01 | BBG00002R8L4 |
| ARVAL SERVICE LEASE 4.25% SNR EMTN 11/11/2025 EUR100000 REGS           | 0.01 |              |
| BANQUE FEDERATIVE 0.625% 19/11/2027                                    | 0.01 | BBG014GTHCM0 |
| ORANO SA 4.00% 12/03/2031  | 0.01 |              |
| AEGON F2F 11/04/2048   | 0.01 | BBG00KHQL425 |
| TRELLEBORG AB-B SHS  | 0.01 | TRELB        |
| CREDIT AGRICOLE ASSURANCES F2V PERP                                    | 0.01 | BBG007631H48 |
| AMPRION GMBH 3.45% SNR NTS 22/09/27 EUR100000 2 REGS                   | 0.01 |              |
| DISCOVERY COMMS. 3.95% 15/06/2025                                      | 0.01 |              |

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| AGCO CORP  | 0.01 | AGCO         |
| AUSTRALIA GOV. BD. 4.75% 21/4/2027   | 0.01 | BBG0025XPYX9 |
| DBS BANK 0.375% 21/11/20240 6  | 0.01 | BBG00J76Y7W9 |
| B3 SA BRASIL BOLSA BALCAO  | 0.01 | B3SA3        |
| TOTALENERGIES SE 3.25% PERP  | 0.01 | BBG014GTJL57 |
| GRAINGER W W INC   | 0.01 | GWV          |
| OTP BANK NYRT F2V 05/10/2027   | 0.01 | BBG01JJFBQ58 |
| WILLIAMS COS INC/T 2.60% 15/03/20311000                                    | 0.01 |              |
| ADTALEM GLOBAL EDUCATION INC   | 0.01 | ATGE         |
| LAUREATE EDUCATION INC   | 0.01 | LAUR         |
| AUSTRALIA GOV. BD. 0.50% 21/9/2026   | 0.01 | BBG00XGWW0J3 |
| BUNDESREPUBLIK DEU 0.25% 15/08/2028  | 0.01 | BBG00LBZK956 |
| UNITEDHEALTH GRP. 5.20% 15/4/2063  | 0.01 |              |
| JAPAN GOV. THIRTY 2.50% 20/9/2034  | 0.01 | BBG00001SXL0 |
| ROGERS COMMS. 5.30% 15/02/2034   | 0.01 |              |
| JAPAN GOV. THIRTY 0.70% 20/06/2048   | 0.01 | BBG00LCX9TY7 |
| ELECTRANET PTY L 2.4737% 15/12/2028  | 0.01 |              |
| SPAIN GOV. BD. 5.15% 31/10/2044  | 0.01 | BBG005D3QNJ8 |
| MPLX 4.125% 1/3/2027   | 0.01 |              |
| BUNDESSCHATZANWEIS 3.10% 12/12/2025.01                                     | 0.01 | BBG01JP6S9J6 |
| KERRY GROUP PLC  | 0.01 | KRZ          |
| ENERGY TRANSFER LP 4.2% SNR NTS 15/04/2027 USD2000                         | 0.01 |              |
| SOGECAP SOGECAP F2V PERP   | 0.01 | BBG007NRDDG9 |
| XIAMEN CHANGELIGHT ORD SHS A   | 0.01 | 300102       |
| STRYKER CORP   | 0.01 | SYK          |
| CONSOLIDATED EDISON CO(N.Y) 5.9% DEB SNR 15/11/2053 USD2000 2023 C         | 0.01 |              |
| SINGAPORE GOV. BD. 2.75% 01/03/2046  | 0.01 | BBG00C808JN9 |
| CENTURIA INDUSTRIAL REIT   | 0.01 | CIP          |
| AUSTRALIA GOV. BD. 3.25% 21/04/2029  | 0.01 | BBG003GGDQG2 |
| CADENT FIN. 0.625% 19/03/2030EUR100000                                     | 0.01 |              |
| ITALY BUONI POLIEN 3.50% 01/03/2030  | 0.01 | BBG006H1QFG6 |
| US. TSY. NOTE/BOND 5.00% 15/05/2037  | 0.01 | BBG000F04HZ2 |
| MOTABILITY OPERATIONS GR 2.37% 03/JUL/2039                                 | 0.01 | BBG00PKLKVB2 |
| BUNDESSCHATZANWEIS 2.80% 12/06/2025.01                                     | 0.01 | BBG01G8KLXJ4 |
| JAPAN GOV. THIRTY 1.80% 20/09/2053   | 0.01 | BBG01JMKQ517 |
| BUNDESSCHATZANWEIS 2.50% 13/3/2025.01                                      | 0.01 | BBG01CHWDFJ5 |
| FRENCH REPUBLIC GO 2.00% 25/05/2048  | 0.01 | BBG00GQ4WBT6 |
| SKANDINAVISKA ENSK 3.70% 9/6/2025  | 0.01 | BBG017X7D9P0 |
| EQUINOR ASA  | 0.01 | NO0010096985 |
| FRANCE GOV. BD. 1.75% 25/11/2024   | 0.01 | BBG006L241B9 |
| WESSEX WATER SERV 5.125% 31/10/2032  | 0.01 |              |
| VOLKSWAGEN INTL. FIN. F2V PERP   | 0.01 | BBG00L7TRGV3 |
| UNITED KINGDOM GI 0.875% 31/7/2033   | 0.01 | BBG012BLK2Y1 |
| MINTH GROUP LTD  | 0.01 | 425          |
| SHIRE ACQUISITIONS 3.20% 23/09/2026  | 0.01 |              |
| DEUTSCHE BANK AG/NEW F2F 14/7/2026   | 0.01 | BBG018R0SMF6 |
| UK. GILT 4.25% 07/09/2039  | 0.01 | BBG0000WRHX5 |
| LI AUTO INC  | 0.01 | LI           |
| GEN. MOTORS 5.20% 1/4/2045   | 0.01 | BBG007GP45R6 |
| AEP TEX INC 4.7% SNR NTS 15/05/2032 USD1000 K                              | 0.01 |              |
| GEMTEK TECHNOLOGY CO LTD   | 0.01 | 4906         |
| BUNDESOBLIGATION 0.00% 18/10/2024  | 0.01 | BBG00PKC7FK2 |
| HOLDING D INFRASTRUCTURES DE TRANSP 2.5% SNR EMTN04/05/27 EUR100000 3 REGS | 0.01 |              |
| FRENCH REPUBLIC GO 4.00% 25/10/2038  | 0.01 | BBG0000BBK43 |
| DWPF FIN. PTY 1.90% 04/08/2028   | 0.01 |              |
| DEERE & CO   | 0.01 | DE           |
| JAPAN GOV. TWENTY 1.30% 20/06/2035   | 0.01 | BBG009CXJWG6 |
| HF SINCLAIR CORPOR COM   | 0.01 | DINO         |
| BRISTOL MYERS SQUIBB COMPANY   | 0.01 | BMY          |
| MANAWA ENERGY LTD  | 0.01 | MNW          |
| NISOURCE INC 5.25% SNR NTS 15/02/2043 USD1000                              | 0.01 |              |
| CANADIAN GOV. BD. 1.50% 1/6/2026   | 0.01 | BBG009LR22L7 |
| SUMITOMO RUBBER INDUSTRIES   | 0.01 | 5110         |
| US. TSY. NOTE/BOND 3.00% 15/02/2048  | 0.01 | BBG00JXPJX49 |
| NETHERLANDS GOV. B 5.50% 15/01/2028  | 0.01 | BBG00005MTT8 |
| YABAO PHARMACEUTICAL GROUP ORD SHS A                                       | 0.01 | 600351       |
| US. TSY. NOTE/BOND 2.75% 15/11/2047  | 0.01 | BBG00J3YH0D7 |
| PANGAEA LOGISTICS SOLUTIONS ORD SHS  | 0.01 | PANL         |
| BLOCK INC  | 0.01 | SQ           |
| WELLS FARGO F2F 11/02/2031   | 0.01 | BBG00RMQMX74 |
| STANDARD CHARTERED F2V 12/01/2028/01/2028                                  | 0.01 | BBG014D2MF03 |
| CNH INDL. FIN. EU 1.625% 03/07/2029EMTN 03/07/2029 EUR1000                 | 0.01 |              |
| ITALY BUONI POLIEN 2.00% 1/2/2028  | 0.01 | BBG00JWP9FK2 |
| EVERGY METRO INC 4.2% SNR NTS 15/06/2047 USD2000                           | 0.01 |              |

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| JAPAN GOV. THIRTY 0.70% 20/06/2051                            | 0.01 | BBG011PPK4Q4 |
| SPAIN GOV. BD. 1.50% 30/04/2027                               | 0.01 | BBG00FVM7WP8 |
| JPMORGAN CHASE & CO. 2.963% -FRN SNR 25/01/2033 USD2000       | 0.01 | BBG014M514Q6 |
| AT&T INC 2.9% 04/DEC/2026                                     | 0.01 |              |
| INDO RUPIAH   | 0.01 | *            |
| COMCAST 3.999% 01/11/2049                                     | 0.01 |              |
| AMANO CORP  | 0.01 | 6436         |
| JAPAN (20 YEAR ISS 0.50% 20/12/2041                           | 0.01 | BBG014KH15S7 |
| BUNDESobligation 0.00% 10/10/2025                             | 0.01 | BBG00VSXW0Q4 |
| HALLENSTEIN GLASSON HOLDINGS LTD                              | 0.01 | HLG          |
| YARA INTERNATIONAL ASA 3.148% SNR NTS 04/06/2030 USD1000 144A | 0.01 |              |
| MORGAN STANLEY  | 0.01 | MS           |
| FRENCH REPUBLIC GO 3.50% 25/11/2033                           | 0.01 | *            |
| WHIRLPOOL 5.75% 01/03/2034                                    | 0.01 |              |
| BARCLAYS PLC F2F 24/01/2026                                   | 0.01 | BBG00JRTSSC0 |
| MEDTRONIC PLC   | 0.01 | MDT          |
| CVS HEALTH 5.125% 20/07/2045                                  | 0.01 |              |
| HARTFORD FINANCIAL SERVICES GROUP INC                         | 0.01 | HIG          |
| RENEW ENERGY GLOBAL PLC                                       | 0.01 | RNW          |
| YORKSHIRE WATER FINANCE 2.75% 18/APR/2041                     | 0.01 | BBG00NW12BC1 |
| TRANSDIGM GROUP INC   | 0.01 | TDG          |
| OTIS WORLDWIDE COR COM  | 0.01 | OTIS         |
| BUNDESobligation 0.0% 10/04/2026                              | 0.01 | BBG00YRS2DX7 |
| TURNERS AUTOMOTIVE GROUP LIMITED                              | 0.01 | TRA          |
| ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026                 | 0.01 | BBG01JND1S37 |
| UK. GILT 0.625% 31/7/2035                                     | 0.01 | BBG00X2TXPF3 |
| NSW ELECTRICITY N 2.543% 23/9/2030                            | 0.01 |              |
| PACIFIC GAS & ELEC 4.95% 1/7/2050                             | 0.01 |              |
| YTL CORPORATION BERHAD  | 0.01 | YTL          |
| BOOKING HOLDINGS 4.00% 15/11/2026                             | 0.01 |              |
| PUBLIC SERVICE CO OF COLORADO 4.1% 1MTG BDS 15/06/2048 USD 32 | 0.01 |              |
| DERWENT LONDON PLC  | 0.01 | DLN          |
| CARDINAL HEALTH INC   | 0.01 | CAH          |
| BANK OF AMERICA F2F 7/2/2030                                  | 0.01 | BBG00N8B84D5 |
| AUSTRALIA GOV. BD. 1.00% 21/11/2031                           | 0.01 | BBG00WW5RQQ7 |
| BUNDESREPUBLIK DEU 0.50% 15/02/2028                           | 0.01 | BBG00JNDS1D7 |
| UNITEDHEALTH GRP. 3.70% 15/08/2049                            | 0.01 |              |
| JAPAN GOV. TWENTY 1.10% 20/03/2043                            | 0.01 | BBG01G9W81N7 |
| JAPAN GOV. THIRTY 0.80% 20/03/2048                            | 0.01 | BBG00K82HX47 |
| GRUPO MEXICO SAB DE CV-SER B                                  | 0.01 | GMEXICOB     |
| FRENCH REPUBLIC GO 3.00% 25/05/2054                           | 0.01 | BBG01F3KDV68 |
| CUBESMART COM   | 0.01 | CUBE         |
| BUNDESobligation 0.0% 16/APR/2027                             | 0.01 | BBG014GTWKZ1 |
| BAXTER INTL. 1.915% 1/2/2027USD1000                           | 0.01 |              |
| JAPAN GOV. TWENTY 4.00% 04/01/2037                            | 0.01 | BBG00009R1F1 |
| MARKEL GRP. 5.00% 05/04/2046                                  | 0.01 | BBG00CLFW5D5 |
| MURPHY OIL CORP   | 0.01 | MUR          |
| FISERV 5.15% 15/03/2027                                       | 0.01 |              |
| CUMMINS INC   | 0.01 | CMI          |
| INTEL 5.60% 21/2/2054   | 0.01 |              |
| PECO ENERGY 4.60% 15/05/2052                                  | 0.01 |              |
| JAPAN GOV. TEN YEA 2.30% 20-MAR-40                            | 0.01 | BBG00000B684 |
| ICPF FINANCE PTY 2.725% 11/10/2030                            | 0.01 |              |
| OVINTIV 5.65% 15/5/2028                                       | 0.01 |              |
| JAPAN GOV. THIRTY 1.90% 20/09/2042                            | 0.01 | BBG003C89994 |
| SPAIN GOV. BD. 4.65% 30-07-2025                               | 0.01 | BBG0000HBWF2 |
| UK. GILT 3.25% 22/1/2044                                      | 0.01 | BBG003H46RK8 |
| WIN SEMICONDUCTORS CORP                                       | 0.01 | 3105         |
| SINGAPORE GOV. BD. 2.75% 01/04/2042                           | 0.01 | BBG002RZZ777 |
| HANA FINANCIAL GROUP  | 0.01 | 086790       |
| JAPAN GOV. TWENTY 0.30% 20/06/2039                            | 0.01 | BBG00PQD13W4 |
| COSCO SHIPPING SPECIALIZED CARRIERS ORDINARY SHARES           | 0.01 | 600428       |
| UK. GILT 0.125% 31/1/2028                                     | 0.01 | BBG00V94C599 |
| US TREASURY N/B 3.87% 31/DEC/2029                             | 0.01 | BBG01C4GK0Q1 |
| GREE ELECTRIC APPLIANCES INC OF ZHUHAI                        | 0.01 | 000651       |
| CHUBB LIMITED ORD   | 0.01 | CB           |
| ITALY BUONI POLIEN 2.05% 01/08/2027                           | 0.01 | BBG00H1RJC40 |
| ITALY BUONI POLIEN 3.40% 1/4/2028                             | 0.01 | BBG01BPTZ7P2 |
| NETHERLANDS GOV. B 3.75% 15/01/2042                           | 0.00 | BBG0000HF3S8 |
| JAPAN GOV. TWENTY 0.90% 20/6/2042                             | 0.00 | BBG018RFBW23 |
| CENTENE CORPORATION   | 0.00 | CNC          |
| OVINTIV 5.65% 15/05/2025                                      | 0.00 | BBG01GNJK8P9 |
| US. TSY. NOTE/BON 2.875% 31/5/2025                            | 0.00 | BBG00KXZFDV2 |
| OTIS WORLDWIDE 2.565% 15/2/2030                               | 0.00 |              |

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| POWERSCHOOL HOLDINGS INC   | 0.00 | PWSC         |
| TARGA RES. 5.20% 01/07/20272027 USD1000                              | 0.00 |              |
| STARBUCKS CORP   | 0.00 | SBUX         |
| SPIRAX SARCO ENG ORD   | 0.00 | SPX          |
| BUNDESREPUBLIK DEU 0.00% 15/05/2036R0.01 REGS                        | 0.00 | BBG00ZDV8X2  |
| BARCLAYS PLC   | 0.00 | BARC         |
| SCIENTIFIC GAMES CORP - A  | 0.00 | LNW          |
| ITALY BUONI POLIEN 1.65% 1/12/2030                                   | 0.00 | BBG00V7Q1834 |
| US. TSY. NOTE/BOND 2.75% 31/8/2025                                   | 0.00 | BBG00LTQLMS2 |
| MITSUBISHI UFJ FINANCIAL   | 0.00 | 8306         |
| BNP PARIBAS FRN 24/02/2028   | 0.00 | BBG015D2Y420 |
| AMERICOLD REALTY TRUST INC   | 0.00 | COLD         |
| ONEOK PARTNERS LP 4.9% GTD SNR NTS 15/03/2025 USD                    | 0.00 |              |
| UBS COLLATERAL A/C   | 0.00 | *            |
| AIB GRP. F2V 30/5/2031000 5  | 0.00 | BBG00XKJXGC8 |
| DOMINION ENERGY INC 4.7% SNR NTS 01/12/2044 USD 2014D                | 0.00 |              |
| SPAIN GOV. BD. 2.80% 31/5/2026                                       | 0.00 | BBG01C82WNY6 |
| AUSTRALIA GOV. BD. 0.25% 21/11/2024                                  | 0.00 | BBG00T33TRB3 |
| STELLANTIS 3.50% 19/9/2030   | 0.00 |              |
| SPAIN GOVERNMENT B 0.00% 31/01/2027                                  | 0.00 | BBG0131R7B72 |
| HUNTINGTON BANCSHARE F2F 8/21/2029                                   | 0.00 | BBG01HWNC2C4 |
| FIRSTENERGY TRANSMISSION LLC 4.35% SNR NTS 15/01/2025 USD2000 144A   | 0.00 |              |
| TDF INFRASTRUCTURE SAS 1.75% 01/DEC/2029                             | 0.00 |              |
| VOLVO AB - B   | 0.00 | VOLVB        |
| PAYCHEX INC  | 0.00 | PAYX         |
| UNITED PARCEL SERVICE - B  | 0.00 | UPS          |
| COCA-COLA 2.50% 15/3/2051  | 0.00 | BBG00XC9CRJ1 |
| CAIXABANK F2F 15/03/2030   | 0.00 | BBG01LW3VSW9 |
| FURUKAWA ELECTRIC NPV  | 0.00 | 5801         |
| RYOHIN KEIKAKU CO NPV  | 0.00 | 7453         |
| SABINE PASS LIQUE 5.875% 30/6/2026                                   | 0.00 |              |
| SPAIN GOV. BD. 2.15% 31/10/2025                                      | 0.00 | BBG009BNX6C4 |
| NOMAD FOODS LTD  | 0.00 | NOMD         |
| SEALED AIR 1.573% 15/10/2026D2000                                    | 0.00 |              |
| CIGNA CORP 4.375% 15/10/2028   | 0.00 |              |
| ELECTRIC POWER DEVELOPMENT CO LTD                                    | 0.00 | 9513         |
| UK. GILT 1.25% 22/10/2041  | 0.00 | BBG00RCQDP18 |
| YARA INTL. 4.75% 01/06/2028D2000 144A                                | 0.00 |              |
| HOLDING D INFRASTRUCTURE 1.47% 18/JAN/2031                           | 0.00 |              |
| SANTANDER UK GRP. HLDGS. F2V PERP                                    | 0.00 | BBG00GCLZGM6 |
| CVS HEALTH CORP  | 0.00 | CVS          |
| SABRA HEALTHCARE REIT INC  | 0.00 | SBRA         |
| US. TSY. NOTE/BOND 3.00% 15/02/2047                                  | 0.00 | BBG00FX263P5 |
| NETHERLANDS GOV. B 4.00% 15/01/2037                                  | 0.00 | BBG00002GDY2 |
| ITALY BUONI POLIEN 4.75% 01/09/2044                                  | 0.00 | BBG004KC6XM9 |
| KBC GROUP NV   | 0.00 | KBC          |
| MANULIFE FINANCIAL CORP  | 0.00 | MFC          |
| UNICREDIT F2F 15/11/2027   | 0.00 | BBG01BFMVYS0 |
| CHOW TAI FOOK JEWELRY  | 0.00 | 1929         |
| US. TSY. NOTE/BOND 2.75% 15/08/2042                                  | 0.00 | BBG0038CJSK4 |
| NRW BANK 0.25% 26/01/2032  | 0.00 | BBG014LKYR69 |
| BANCO DE CHILE   | 0.00 | CHILE        |
| CREDIT AGRICOLE SA   | 0.00 | ACA          |
| WILLIAMS PARTNERS 3.75% 15/6/2027                                    | 0.00 |              |
| VENTAS REALTY LIMITED PARTNERSHIP 4.4% GTD SNR NTS15/01/2029 USD2000 | 0.00 |              |
| LIBERTY MUTUAL GROUP 5.5% SNR NTS 15/06/2052 USD1000 144A            | 0.00 |              |
| COMMONWEALTH EDISON 2.75% 1MTG BDS 01/09/2051 USD2000 131            | 0.00 |              |
| JPMORGAN CHASE & CO F2F 22/04/2032                                   | 0.00 | BBG0103VGKX8 |
| SPAIN GOV. BD. 2.55% 31/10/2032                                      | 0.00 | BBG017ZHBXM8 |
| MARSH & MCLENNAN COM   | 0.00 | MMC          |
| VERTEX PHARMACEUTICALS INC   | 0.00 | VRTX         |
| APPLE INC 3.95% SNR NTS 08/08/2052 USD1000                           | 0.00 |              |
| JAPAN (20 YEAR IS 0.50% 20/12/2040                                   | 0.00 | BBG00YZ11Q23 |
| FLOWSERVE CORP   | 0.00 | FLS          |
| SWISS CONFEDERATIO 3.50% 08/04/2033                                  | 0.00 | BBG00003LNHO |
| MEDTRONIC GLOBAL HLDGS S C A 1.375% GTD SNR NTS 15/10/2040 EUR100000 | 0.00 |              |
| INTL FLAVORS & FRAGRANCES USD  | 0.00 | IFF          |
| JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD                        | 0.00 | 002807       |
| BUNDESREPUBLIK DEU 0.50% 15/02/2026                                  | 0.00 | BBG00BTBTQJ0 |
| US. TSY. NOTE/BOND 1.75% 31/12/2026                                  | 0.00 | BBG00R4RS5F8 |
| MUENCHENER RUECKVER RG-REG   | 0.00 | MUV2         |
| BUNDESREPUBLIK DEU 0.00% 15/02/2031                                  | 0.00 | BBG00YPZ98W8 |
| US. TSY. NOTE/BON 1.375% 31/8/2026                                   | 0.00 | BBG00Q3BBNB9 |
| BRAZIL LETRAS DO T 0.50% 20-SEP-24                                   | 0.00 | BBG0072DPH62 |



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| TETRA TECH INC  | 0.00 | TTEK         |
| SANTOS FIN. 6.875% 19/09/20333                              | 0.00 |              |
| FRENCH REPUBLIC GO 4.00% 25/04/2060                         | 0.00 | BBG000TZ0C3  |
| STANDARD CHARTERED F2V 16/11/2028                           | 0.00 | BBG01BFLXLH0 |
| AUSTRALIA GOV. BD 0.25% 21/11/2025                          | 0.00 | BBG00W041MH2 |
| AUSTRALIA GOVERNME 4.25% 21/04/2026                         | 0.00 | BBG00642QB59 |
| 3I GROUP PLC  | 0.00 | III          |
| JAPAN (20 YEAR ISS 0.30% 20/12/2039                         | 0.00 | BBG00RF977V7 |
| KEURIG DR PEPPER INC  | 0.00 | KDP          |
| BRIXMOR OPERATING 4.125% 15/05/2029/05/2029 USD2000         | 0.00 |              |
| CJ CORPORATION  | 0.00 | 001040       |
| BUNDESREPUBLIK DEU 0.00% 15/08/2031                         | 0.00 | BBG011C5XJ21 |
| TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN                    | 0.00 | TEG          |
| TEREGA SA 0.87% 17/SEP/2030                                 | 0.00 |              |
| JAPAN GOV. FORTY Y 1.00% 20/3/2062                          | 0.00 | BBG017SPDMW9 |
| CENCOSUD SA   | 0.00 | CENCOSUD     |
| ASTELLAS PHARMA NPV   | 0.00 | 4503         |
| EUROBANK ERGASIAS SERVICES AND                              | 0.00 | EUROB        |
| BANK OZK COM USD0.01  | 0.00 | OZK          |
| THE TORONTO DOMINION BANK                                   | 0.00 | TD           |
| BUNDESREPUBLIK DEU 0.25% 15/02/2027                         | 0.00 | BBG00FPC24R2 |
| MERCK & CO INC 1.875% 15/10/2026                            | 0.00 |              |
| PROLOGIS 1.75% 1/2/2031                                     | 0.00 |              |
| JAPAN GOV. TWENTY 0.50% 20-DEC-38                           | 0.00 | BBG00N5SK9X4 |
| PULTE GROUP INC   | 0.00 | PHM          |
| THAMES WATER UTILI 8.25% 25/4/2040                          | 0.00 |              |
| SHINSEGAE CO LTD  | 0.00 | 004170       |
| ARCADIS NV  | 0.00 | ARCAD        |
| FRENCH REPUBLIC GO 1.50% 25/05/2050                         | 0.00 | BBG00NDHNV9  |
| CAVCO INDUSTRIES INC  | 0.00 | CVCO         |
| BARCLAYS PLC F2F 6/11/2029                                  | 0.00 | BBG01JZ48LM1 |
| SPAIN GOV. BD. 0.70% 30/04/2032                             | 0.00 | BBG014GZ3001 |
| HYUNDAI DEVELOPMEN KRW5000                                  | 0.00 | 294870       |
| BGF RETAIL CO LTD   | 0.00 | 282330       |
| ONEOK 4.85% 01/02/2049                                      | 0.00 |              |
| PACIFIC GAS & ELEC 3.95% 01/12/2047                         | 0.00 |              |
| BRISTOL-MYERS SQU 4.625% 15/05/2044                         | 0.00 |              |
| SPAIN GOV. BD. 1.40% 30/04/2028                             | 0.00 | BBG00JVJDT77 |
| JAPAN GOV. TWENTY 1.70% 20/9/2033                           | 0.00 | BBG00592B500 |
| SPAIN GOV. BD. 5.90% 30/07/2026                             | 0.00 | BBG001KKJTK4 |
| DOW CHEM. 6.90% 15/5/2053                                   | 0.00 |              |
| STX PAN OCEAN CO LTD (KRW)                                  | 0.00 | 028670       |
| CANADIAN GOV. 0.50% 01/12/20303                             | 0.00 | BBG00XR1CR93 |
| CANADIAN NATL RY CO NT 6.125% 01/11/2053                    | 0.00 |              |
| CARRIER GBL. 4.375% 29/5/2025                               | 0.00 | BBG01L8FKPP5 |
| SANFORD LTD   | 0.00 | SAN          |
| NATIONAL GRID NORT 0.41% 20/01/202601/2026 EUR100000 40     | 0.00 |              |
| AUSTRALIA GOV. BD. 2.75% 21/11/2027                         | 0.00 | BBG00BNT3F72 |
| BUNDESREPUBLIK DEU 4.25% 4/7/2039                           | 0.00 | BBG0000GFFH5 |
| LAFARGEHOLCIM LTD   | 0.00 | HOLN         |
| DTE ELECTRIC CO 3.7% 15/MAR/2045                            | 0.00 |              |
| 3SBIO INC   | 0.00 | 1530         |
| BANK OF NOVA SCOTI 1.35% 24/6/2026                          | 0.00 | BBG011K31FP5 |
| AUSTRALIA GOV. BD. 2.75% 21/11/2029                         | 0.00 | BBG00JR70BH0 |
| PENSKE TRUCK LEASI 5.75% 24/5/20264/05/2026 USD1000 144A    | 0.00 |              |
| TUI TOPCO LIMITED - ORDINARY SHARES                         | 0.00 | 994NRS990    |
| FIRST HORIZON CORP  | 0.00 | FHN          |
| REGAL REXNORD CORP 6.05% 15/FEB/2026                        | 0.00 | BBG01C96X663 |
| REGENERON PHARMACEUTICALS INC                               | 0.00 | REGN         |
| JAPAN GOV. TWENTY 2.10% 20/12/2030                          | 0.00 | BBG001BFF193 |
| BUNDESobligation 2.20% 13/4/2028                            | 0.00 | BBG01C950P9  |
| COOPERATIEVE RABOBAN F2V 24/09/2026                         | 0.00 | BBG00XGCZYC7 |
| BP PLC -SPONS ADR   | 0.00 | BP           |
| NETHERLANDS GOV. B 2.75% 15/1/2047                          | 0.00 | BBG005X08C15 |
| US. TSY. NOTE/BON 4.375% 15/02/2038                         | 0.00 | BBG000F7D9Z5 |
| BARCLAYS PLC F2F 12/03/2028                                 | 0.00 | BBG01LTX6FL5 |
| KINGDOM OF BELGIUM 3.00% 22/6/203397 144A                   | 0.00 | BBG01C95XCC5 |
| BANQUE OUEST AFRIC 5.00% 27/7/2027027 USD200000 REGS        | 0.00 | BBG00H50TR14 |
| SIEMENS FINANCIERI 1.20% 11/03/20261/03/2026                | 0.00 | BBG00ZHQJNR6 |
| FORTINET INC COM  | 0.00 | FTNT         |
| MARRIOTT INTERNATIONAL INC 5% SNR NTS 15/10/2027 USD1000 JJ | 0.00 |              |
| FISERV INC COM  | 0.00 | FI           |
| AUSTRALIA GOV. BD. 1.00% 21/12/2030                         | 0.00 | BBG00TQWZZD7 |
| MARS 3.60% 01/04/203444A                                    | 0.00 |              |

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| JAPAN GOV. TWENTY 1.90% 20/6/2031                                       | 0.00 | BBG001R2M1H8 |
| JAPAN GOV. TWENTY 1.00% 20/12/2035                                      | 0.00 | BBG00BNYB1W5 |
| JAPAN GOV. TWENTY 0.40% 20/6/2040                                       | 0.00 | BBG00W769RJ9 |
| FMC CORP 5.15% SNR NTS 18/05/2026 USD1000                               | 0.00 |              |
| SPAIN GOVERNMENT B 3.15% 30/04/20334A                                   | 0.00 | BBG01D1ZX5S3 |
| T-MOBILE USA 3.00% 15/02/2041   | 0.00 |              |
| HKD BNP PARIBAS A/C   | 0.00 | *            |
| JAPAN GOV. TWENTY 0.40% 20/09/2040                                      | 0.00 | BBG00XXYLSW6 |
| BERKLEY(W.R.)CORP 4.75% SNR NTS 01/08/2044 USD                          | 0.00 | BBG006X1BH98 |
| JAPAN GOV. TWENTY 1.50% 20/06/2034                                      | 0.00 | BBG006NCBR02 |
| UK. GILT 4.25% 7/12/2055  | 0.00 | BBG0000B53Q4 |
| MITSUI MATSUSHIMA HOLDINGS CO LTD                                       | 0.00 | 1518         |
| SPAIN GOV. BD. 2.75% 31/10/2024   | 0.00 | BBG006MLCN83 |
| AOFRIO LTD  | 0.00 | AOF          |
| ITALY BUONI POLIEN 2.50% 01-12-2024                                     | 0.00 | BBG0071GFHT2 |
| JEFFERIES FINANCI 5.875% 21/07/2028                                     | 0.00 |              |
| SERCOMM CORP  | 0.00 | 5388         |
| RCI BANQUE 4.875% 14/6/2028   | 0.00 |              |
| ITALY BUONI POLIEN 3.00% 01/08/2029                                     | 0.00 | BBG00NG3NHL9 |
| ENEL FIN. INTL. 1.875% 12/7/2028  | 0.00 |              |
| BUNDESREPUB. DEUTSCHLAND 2.1% 15/NOV/2029                               | 0.00 | BBG019ZXJS88 |
| ITALY BUONI POLIEN 1.80% 1/3/2041                                       | 0.00 | BBG00X6ZCCT2 |
| LG HOUSEHOLD HEALTH CARE  | 0.00 | 051900       |
| JAPAN GOV. THIRTY 2.40% 20/09/2038                                      | 0.00 | BBG000009P30 |
| JAPAN GOV. TWENTY 1.20% 20/03/2035                                      | 0.00 | BBG0089SQ5D7 |
| VERIZON COMMS. 5.50% 23/02/2054   | 0.00 |              |
| PENSKE TRUCK LEASING CO LP/PTL FIN 4.4% SNR NTS 01/07/2027 USD1000 144A | 0.00 |              |
| ORACLE 3.60% 1/4/2050   | 0.00 |              |
| ITALY BUONI POLIEN 2.65% 1/12/2027                                      | 0.00 | BBG018K9Y181 |
| SPAIN GOV. BD. 1.60% 30/04/2025   | 0.00 | BBG007YZXNW7 |
| BAYCURRENT CONSULT NPV  | 0.00 | 6532         |
| ITALY BUONI POLIEN 2.00% 1/12/2025                                      | 0.00 | BBG009WMJR97 |
| UK. GILT 2.50% 7/22/2065  | 0.00 | BBG00B631MJ2 |
| COGNIZANT TECH SOLUTIONS A  | 0.00 | CTSH         |
| OLD MUTUAL LTD NPV  | 0.00 | OMU          |
| FORD MOTOR CREDIT 5.80% 08/03/2029                                      | 0.00 |              |
| BUNDESREPUBLIK DEU 4.75% 04/07/2040                                     | 0.00 | BBG0000QQVS4 |
| ING GROEP F2F 11/09/2027  | 0.00 | BBG01J685WR8 |
| JAPAN GOV. TWENTY 1.40% 20/09/2034                                      | 0.00 | BBG0074GD6W1 |
| ANGLO AMERICAN PLC (SA LINE)  | 0.00 | AGL          |
| WOLTERS KLUWER NV 0.25% 30/MAR/2028                                     | 0.00 |              |
| BUNDESREPUBLIK DEU 0.50% 15/02/2025                                     | 0.00 | BBG007VBV4Q4 |
| ITALY BUONI POLIEN 0.95% 1/8/2030                                       | 0.00 | BBG00RYQVM39 |
| LIFESTYLE COMMUNITIES   | 0.00 | LIC          |
| DARLING INGREDIENTS INC   | 0.00 | DAR          |
| GOLDEN ENTERTAINMENT INC  | 0.00 | GDEN         |
| SPAIN GOV. BD. 0.00% 31/01/2025   | 0.00 | BBG00RRD8TF4 |
| BANCO DE SABADELL F2V 16/08/203300000 5 REGS                            | 0.00 | BBG01F6JV2X2 |
| KINGDOM OF BELGIUM 0.80% 22/6/2025                                      | 0.00 | BBG007VD71F5 |
| BANCO BILBAO VIZCAYA - SP ADR   | 0.00 | BBVA         |
| JAPAN GOV. FORTY Y 0.50% 20/3/2060                                      | 0.00 | BBG00V2Y0J02 |
| COREBRIDGE FINL. 3.65% 5/4/2027   | 0.00 |              |
| JAPAN GOVERNMENT T 0.70% 20/12/2050                                     | 0.00 | BBG00YT82JT1 |
| CANADIAN GOV. 1.50% 01/12/2031  | 0.00 | BBG0134VZNP3 |
| UK. GILT 1.125% 31/1/2039   | 0.00 | BBG011P69NW0 |
| SPAIN GOV. BD. 0.00% 31/01/2028   | 0.00 | BBG00ZMXWB69 |
| Income Due - KRW  | 0.00 | *            |
| ABN AMRO BANK F2F 22/2/2033100000 290                                   | 0.00 | BBG01BJ771K6 |
| WELLS FARGO F2F 30/4/2041   | 0.00 | BBG00TFSR0K6 |
| SPAIN GOV. BD. 0.00% 31/5/2025  | 0.00 | BBG014YQYV72 |
| SHANGHAI PHARMACEUTICALS HOLDING CO LTD                                 | 0.00 | 2607         |
| COLUMBIA PIPELINE 6.497% 15/8/2043043                                   | 0.00 |              |
| TOWA CORP   | 0.00 | 6315         |
| DELTA ELECTRONICS INC   | 0.00 | 2308         |
| US. TSY. NOTE/BOND 3.50% 15/02/2039                                     | 0.00 | BBG000FJZ6G2 |
| UNITED KINGDOM GILT 4.62% 31/JAN/2034                                   | 0.00 | *            |
| TRUIST FINL. F2F 30/10/2029   | 0.00 | BBG01JXDR8B3 |
| KOREA TSY. BD. 3.00% 10/09/2024   | 0.00 | BBG007239WN0 |
| CANADIAN GOVERNMENT 1.25% 01/MAR/2027                                   | 0.00 | BBG012YNLK08 |
| UK. GILT 1.75% 22/1/2049  | 0.00 | BBG00LWRPTD3 |
| ITALY BUONI POLIEN 3.85% 15/12/2029                                     | 0.00 | BBG01BFRXX36 |
| BUONI POLIENALI D 1.25% 01/12/20260 REGS                                | 0.00 | BBG00DGPLZZ9 |
| ESTACIO PARTICIPACOES SA  | 0.00 | YDUQ3        |
| ITALY BUONI POLIEN 3.85% 1/9/2049                                       | 0.00 | BBG00N8RYD96 |

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| CHIPMOS TECHNOLOGIES INC   | 0.00 | 8150         |
| SARTORIUS FINANCE 4.25% 14/9/2026                                | 0.00 |              |
| SOFTBANK CORP  | 0.00 | 9434         |
| XIAMEN COMFORT SCIENCE & TECHNOLOGY GROUP ORD SHS A              | 0.00 | 002614       |
| SOUTHERN CAL EDISO 3.65% 01/06/2051                              | 0.00 |              |
| LG ELECTRONICS INC   | 0.00 | 066570       |
| AUSTRALIA GOV. BD. 4.50% 21/04/2033                              | 0.00 | BBG005LY95J9 |
| UK. GILT 4.25% 07/12/2046  | 0.00 | BBG0000C9869 |
| SAN DIEGO GAS & EL 4.15% 15/5/2048048 USD1000 SSS                | 0.00 |              |
| MERLIN PROPERTIES SOCIMI SA                                      | 0.00 | MRL          |
| KINGDOM OF BELGIUM 0.80% 22/06/2027                              | 0.00 | BBG00FRTJ4J4 |
| UK. GILT 3.50% 22/07/2068  | 0.00 | BBG004P3X2V2 |
| MS & AD INSURANCE GP TEMP  | 0.00 | 8725         |
| NNN REIT INC   | 0.00 | NNN          |
| GEN. MOTORS 6.25% 02/10/2043                                     | 0.00 | BBG006NXR641 |
| ALLIANZ F2F 25/06/2053   | 0.00 | BBG01GTZKN56 |
| BUNDESobligation 0.00% 09/10/2026                                | 0.00 | BBG011MLF348 |
| NIPPON BUILDING FUND INC   | 0.00 | 8951         |
| ADVANCED DRAINAGE SYTEMS INC                                     | 0.00 | WMS          |
| BDO UNIBANK INC  | 0.00 | BDO          |
| BUONI POLIENALI DEL TES 4.4% 01/MAY/2033                         | 0.00 | BBG01B6TQMG0 |
| BUNDESREPUBLIK DEU 1.00% 15/5/20381                              | 0.00 | BBG016WVDVK6 |
| BAOSHAN IRON & STEEL   | 0.00 | 600019       |
| VENTAS REALTY LIMITED PARTNERSHIP 2.5% GTD SNR NTS01/09/2031 USD | 0.00 |              |
| NEW ORIENTAL EDUCA   | 0.00 | 9901         |
| FRENCH REPUBLIC GO 0.50% 25/5/2040                               | 0.00 | BBG00V3L0BR7 |
| TARGET CORPORATION   | 0.00 | TGT          |
| JAPAN (20 YEAR ISS 0.40% 20/06/2041                              | 0.00 | BBG011RKTfY0 |
| CGI INC  | 0.00 | GIB/A        |
| UK. GILT 4.75% 22/10/2043  | 0.00 | BBG01JZV7734 |
| JAPAN GOVERNMENT F 2.20% 20/03/2051                              | 0.00 | BBG001PJLSW8 |
| STANTEC INC  | 0.00 | STN          |
| JAPAN GOV. THIRTY 2.00% 20/09/2040                               | 0.00 | BBG0015W43G3 |
| Outstanding Settlement Receipts - EUR                            | 0.00 | *            |
| MALAYSIA GOV. BD. 2.632% 15/04/20311000000 20/0002               | 0.00 | BBG00XTSXGM8 |
| AMGEN 5.65% 2/3/2053   | 0.00 |              |
| JAPAN GOV. TEN YEA 0.10% 20/12/2026                              | 0.00 | BBG00FFRX1N6 |
| GILEAD SCIENCES INC  | 0.00 | GILD         |
| IOCHPE MAXION SA   | 0.00 | MYPK3        |
| FRENCH REPUBLIC GO 0.50% 25/06/2044                              | 0.00 | BBG00ZNGXKM6 |
| ASMEDIA TECHNOLOGY INC   | 0.00 | 5269         |
| NETAPP INC   | 0.00 | NTAP         |
| MAPLE TREE INDUSTRIAL TRUST                                      | 0.00 | MINT         |
| SPAIN GOV. BD. 3.45% 30/07/2066                                  | 0.00 | BBG00CW44RG8 |
| JACK IN THE BOX INC  | 0.00 | JACK         |
| ZHONGSHAN BROAD OCEAN MOTOR ORD SHS A                            | 0.00 | 002249       |
| LOEWS CORP   | 0.00 | L            |
| SPAIN GOV. BD. 0.80% 30/7/2029                                   | 0.00 | BBG015NSH1C6 |
| NEXTERA ENERGY CA 6.051% 1/3/202501/03/2025 USD1000 K            | 0.00 | BBG01FKLH6L1 |
| RYMAN HOSPITALITY PROPERTIES INC                                 | 0.00 | RHP          |
| ORACLE 4.50% 6/5/2028  | 0.00 |              |
| BUNDESREPUBLIK DEU 5.50% 04/01/2031                              | 0.00 | BBG00003FDB5 |
| BUNDESREPUBLIK DEU 1.00% 15/8/2025                               | 0.00 | BBG009K9LKM6 |
| COMCAST CORP 5.5% GTD SNR NTS 15/05/2064 USD1000                 | 0.00 |              |
| SKANDINAVISKA ENS 5.125% 5/3/2027                                | 0.00 | BBG01LQT6JB0 |
| GENERAL MILLS INC 0.45% 15/01/202600 SEC                         | 0.00 |              |
| BUNDESREPUBLIK DEU 2.25% 01/06/2029                              | 0.00 | BBG00LK81Q86 |
| UK. GILT 0.875% 31/01/2046                                       | 0.00 | BBG00YY9ZP86 |
| BANCO SANTANDER 4.875% 18/10/2031                                | 0.00 | BBG01JPP1244 |
| CCP INITIAL MARGIN   | 0.00 | *            |
| SYNOPTIS INC   | 0.00 | SNPS         |
| ITALY BUONI POLIEN 0.50% 15/7/2028                               | 0.00 | BBG010Z7XMN4 |
| NIPPON TEL AND TEL CP NPV  | 0.00 | 9432         |
| PIONEER NATURAL RE 5.10% 29/3/2026                               | 0.00 | BBG01G26HJ43 |
| UK. GILT 6.00% 07/12/2028  | 0.00 | BBG00005CXH3 |
| TARGA RES. 6.125% 15/3/2033                                      | 0.00 |              |
| LOTES CO LTD ORD   | 0.00 | 3533         |
| BROADSTONE NET LEA COM   | 0.00 | BNL          |
| JAPAN GOV. FORTY Y 0.40% 20/03/2056                              | 0.00 | BBG00CZTLD27 |
| BUONI POLIENALI D 0.25% 15/03/2028EGS                            | 0.00 | BBG00YV3DBZ7 |
| ITALY BUONI POLIEN 5.00% 1/9/2040                                | 0.00 | BBG0000NHTZ8 |
| JAPAN GOV. THIRTY 1.60% 20/12/2052                               | 0.00 | BBG01C9N7G54 |
| KINGDOM OF BELGIUM 3.75% 22/06/2045                              | 0.00 | BBG005813G26 |
| US. TSY. NOTE/BON 2.625% 31/12/2025                              | 0.00 | BBG00MVK8WM9 |

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| KUBOTA CORPORATION   | 0.00 | 6326         |
| CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10                            | 0.00 | CHT          |
| WIHLBORGS FAST. AB NPV   | 0.00 | WIHL         |
| CADENCE DESIGN SYSTEMS INC   | 0.00 | CDNS         |
| COX COMMUNICATIONS INC GTD NTS 15/12/2053 USD1000144A                | 0.00 |              |
| SPAIN GOV. BD. 3.90% 30/07/2039                                      | 0.00 | BBG01FFVQ644 |
| KINGDOM OF BELGIUM 1.00% 22/06/2031                                  | 0.00 | BBG00835RZK8 |
| ENERGY TRANSFER OP 5.00% 15/05/2050                                  | 0.00 |              |
| DISCOVER FINANCIAL SERVICES  | 0.00 | DFS          |
| BELLUNA CO LTD   | 0.00 | 9997         |
| JAPAN GOV. THIRTY 2.40% 20/03/2034                                   | 0.00 | BBG000072974 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2029R0.01                             | 0.00 | BBG00PMGJFZ2 |
| YANGZIJIANG SHIPBUILDING NPV   | 0.00 | YZJSGD       |
| PIONEER NATURAL RESOURCES CO   | 0.00 | PXD          |
| ITALY BUONI POLIEN 5.00% 01-MAR-25                                   | 0.00 | BBG0000BYCP3 |
| ERAC USA FIN LLC 4.6% 01/05/2028                                     | 0.00 |              |
| CAIXABANK F2F 15/06/2035   | 0.00 | BBG01LW3VT93 |
| ITALY BUONI POLIEN 3.45% 1/3/2048                                    | 0.00 | BBG00GW182B1 |
| PPG INDS. 1.20% 15/03/2026   | 0.00 |              |
| SK HYNIX 5.50% 16/01/2027  | 0.00 | BBG01KV8R477 |
| JYSKE BANK A/S F2F 26/10/2028  | 0.00 | BBG01G9PXY43 |
| SWEDBANK 6.136% 12/09/2026   | 0.00 | BBG01J6B5KF0 |
| VINCI SA   | 0.00 | DG           |
| M&G F2V 20/10/2048   | 0.00 | BBG00M0LRGT8 |
| SK HYNIX 6.25% 17/1/2026   | 0.00 | BBG01C7B7SF5 |
| ITALY BUONI POLIEN 1.65% 01/03/2032                                  | 0.00 | BBG0089HTYR0 |
| ITALY BUONI POLIEN 0.45% 15/02/2029                                  | 0.00 | BBG013FDPC12 |
| JAPAN (20 YEAR ISSUE) 1.1% 20/SEP/2042                               | 0.00 | BBG01B2KLYP2 |
| SINGAPORE GOV. BD 3.375% 01/09/2033                                  | 0.00 | BBG0055DSXZ3 |
| mitsubishi electric  | 0.00 | 6503         |
| ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD                        | 0.00 | 600502       |
| JERSEY CENTRAL POWER & LIGHT CO 4.3% SNR NTS 15/01/2026 USD2000 144A | 0.00 |              |
| ITALY BUONI POLIEN 4.35% 1/11/2033                                   | 0.00 | *            |
| SHERWIN WILLIAMS COM   | 0.00 | SHW          |
| NATWEST GRP. F2V 02/03/2027  | 0.00 | BBG01FNX2HP0 |
| THAMES WATER UTILI 3.50% 25/2/2028                                   | 0.00 | BBG00C6LG002 |
| WARNERMEDIA HLDGS. 5.05% 15/3/2042                                   | 0.00 |              |
| JAPAN GOV. THIRTY 0.40% 20/06/2049                                   | 0.00 | BBG00PNFVX26 |
| SHIN-ETSU CHEMICAL NPV   | 0.00 | 4063         |
| JAPAN GOV. TWENTY 0.70% 20/9/2038                                    | 0.00 | BBG00M8WDJW1 |
| US. TSY. NOTE/BON 5.375% 15/02/2031                                  | 0.00 | BBG000FZB1J0 |
| BANQUE FEDERATIVE 4.125% 13/3/2029                                   | 0.00 | BBG01FQXQVZ9 |
| SUPER MICRO COMPUTER INC   | 0.00 | SMCI         |
| KINGSPAN GROUP PLC   | 0.00 | KSP          |
| NUTRIEN LTD 4% SNR NTS 15/12/2026 USD2000                            | 0.00 |              |
| CANADIAN GOV. BD. 1.00% 01/06/2027                                   | 0.00 | BBG00DHS9G24 |
| SHIZUOKAGAS CO   | 0.00 | 9543         |
| AVI LTD  | 0.00 | AVI          |
| POHANG IRON & STEEL COMPANY LIMITED                                  | 0.00 | 005490       |
| DENMARK GOV. BD. 4.50% 15/11/2039                                    | 0.00 | BBG00006D0N5 |
| ITALY BUONI POLIEN 2.50% 15/11/2025                                  | 0.00 | BBG00LY7YML1 |
| T-MOBILE USA 2.55% 15/02/2031  | 0.00 |              |
| AUSTRALIA GOV. BD. 1.25% 21/05/2032                                  | 0.00 | BBG00RF99MP9 |
| NORDEA BANK ABP 0.625% 24/05/20240 REGS                              | 0.00 | BBG01136VVK4 |
| AZIMUT HOLDING SPA   | 0.00 | AZM          |
| ITALY BUONI POLIEN 2.80% 01/12/2028                                  | 0.00 | BBG00LK81M21 |
| COMPAGNIE FINANCIERE RICHEMONT SA                                    | 0.00 | CFR          |
| Income Due - AUD   | 0.00 | *            |
| KCC CORPORATION KRW5000  | 0.00 | 002380       |
| BARCLAYS 5.20% 12/05/2026  | 0.00 | BBG00CVR1MX3 |
| ARENA REIT   | 0.00 | ARF          |
| TESCO ORD  | 0.00 | TSCO         |
| ITALY BUONI POLIEN 1.85% 1/7/2025                                    | 0.00 | BBG00TCW06D4 |
| NISSHINBO HOLDINGS INC   | 0.00 | 3105         |
| CHROMA ATE INC   | 0.00 | 2360         |
| SPAIN GOVERNMENT B 1.95% 30/4/2026                                   | 0.00 | BBG00BVLVD08 |
| ITALY BUONI POLIEN 1.50% 1/6/2025                                    | 0.00 | BBG00864VH78 |
| LA MONDIALE SAM F2V 26/1/2047EGS                                     | 0.00 | BBG00FS6MFR5 |
| ITALY BUONI POLIEN 2.10% 15/07/2026                                  | 0.00 | BBG00NTZXKT8 |
| JAPAN GOV. THIRTY 1.40% 20/09/2052                                   | 0.00 | BBG01B099KQ2 |
| ORACLE 6.90% 09/11/2052  | 0.00 |              |
| AALBERTS INDUSTRIES NV   | 0.00 | AALB         |
| CSPC PHARMACEUTICAL GROUP  | 0.00 | 1093         |
| ITALY BUONI POLIEN 0.90% 01/04/2031GS                                | 0.00 | BBG00XLX1303 |

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| PHARMARESEARCH CO KRW500  | 0.00 | 214450       |
| COCA COLA FEMSA SAB DE CV                                       | 0.00 | KOF          |
| ITALY BUONI POLIEN 1.60% 1/6/2026                               | 0.00 | BBG00CB4D043 |
| SNAM  | 0.00 | SRG          |
| INTERCONTINENTAL EXCHANGE INC                                   | 0.00 | ICE          |
| VIRGIN MONEY UK F2F 18/3/2028                                   | 0.00 | BBG01LY49XL1 |
| NATIONAL VISION HOLDINGS INC                                    | 0.00 | EYE          |
| JAPAN GOV. THIRTY 2.00% 20/03/2042                              | 0.00 | BBG002Q9JND2 |
| JAPAN GOVERNMENT T 1.70% 20/03/2044                             | 0.00 | BBG0063NHV78 |
| CANADIAN PAC KANS COM NPV                                       | 0.00 | CP           |
| L&G. GRP. F2V 21/03/204700000 7 REGS                            | 0.00 | BBG00G5JCKL6 |
| COX COMMS. 2.60% 15/06/20316% 15/06/2031                        | 0.00 |              |
| CNH INDL. CAP. 5.10% 20/04/2029                                 | 0.00 |              |
| BANCO SANTANDER 2.746% 28/05/2025200000 92                      | 0.00 | BBG00TZNFKF0 |
| ITALY BUONI POLIEN 3.25% 1/9/2046                               | 0.00 | BBG007X440X8 |
| FORD MOTOR CREDIT CO LLC 7.122% SNR NTS 07/11/2033USD200000     | 0.00 |              |
| BUNDESREPUBLIK DEU 0.25% 15-FEB-29                              | 0.00 | BBG00MYVTL57 |
| JAPAN GOV. FORTY Y 2.10% 20/12/2029                             | 0.00 | BBG00009RKH7 |
| UK. GILT 3.75% 29/01/2038                                       | 0.00 | BBG01B0DNYV1 |
| JAPAN GOV. TWENTY 0.80% 20/03/2042                              | 0.00 | BBG016RXN0H9 |
| AGREE REALTY CORP   | 0.00 | ADC          |
| K & S AG SHS  | 0.00 | SDF          |
| DAIMLER TRUCK FIN. 5.00% 15/01/2027027                          | 0.00 | BBG01KYMRK86 |
| BUONI POLIENALI D 0.95% 01/12/2031                              | 0.00 | BBG011BZ3QC2 |
| US. TSY. NOTE/BOND 4.50% 15/05/2038                             | 0.00 | BBG000FGX4L9 |
| SOUTHERN CO COM USD   | 0.00 | SO           |
| TOYOTA FINANCE AUS 0.85% 09/09/2024                             | 0.00 | BBG012CK9VD4 |
| JAPAN GOV. TWENTY 2.10% 20-SEP-29                               | 0.00 | BBG00007JZG8 |
| TARGA RES. 4.20% 01/02/2033                                     | 0.00 |              |
| WESTERN MIDSTREAM 4.05% 01/02/2030                              | 0.00 |              |
| ATMOS ENERGY CORP 6.2% SNR NTS 15/11/2053 USD1000               | 0.00 |              |
| SPAIN GOV. BD. 1.45% 31/10/2027                                 | 0.00 | BBG00H1HMQF5 |
| JAPAN GOV. THIRTY 1.30% 20/06/2052                              | 0.00 | BBG018NR1NG7 |
| INTL. BANK FOR REC 1.25% 10/12/2030                             | 0.00 | BBG00YBC5TK5 |
| UNION PACIFIC 5.15% 20/01/20630                                 | 0.00 |              |
| CENOVUS ENERGY INC 3.75% 15/02/20522/2052                       | 0.00 |              |
| COMCAST 5.35% 15/11/2027  | 0.00 |              |
| JAPAN (20 YEAR ISS 2.10% 20/06/2029                             | 0.00 | BBG00001X1X1 |
| KINGDOM OF BELGIUM 5.50% 28/03/2028                             | 0.00 | BBG00005JJK3 |
| CANADIAN GOV. BD. 1.25% 1/3/2025                                | 0.00 | BBG00QJCRF84 |
| SPAIN GOVERNMENT B 1.95% 30/07/2030                             | 0.00 | BBG00869XGN9 |
| FINANCIAL PRODUCTS GROUP CO LTD                                 | 0.00 | 7148         |
| SIMON PROPERTY GROUP L.P. 2.25% SNR NTS 15/01/2032USD2000       | 0.00 |              |
| GECINA  | 0.00 | GFC          |
| PANAMA GOV. INTL. 8.00% 01/03/2038                              | 0.00 |              |
| CABOT OIL AND GAS CORP  | 0.00 | CTRA         |
| MITSUBISHI CORP   | 0.00 | 8058         |
| ITALY BUONI POLIEN 7.25% 01/11/2026                             | 0.00 | BBG00003YH25 |
| CAP. ONE FINL. F2F 01/02/2030                                   | 0.00 | BBG01L81X8S7 |
| CME GROUP INC COM   | 0.00 | CME          |
| DUKE ENERGY CORP COM  | 0.00 | DUK          |
| REDEXIS GAS FINANCE BV 1.875% GTD SNR EMTN 28/05/25 EUR100000 3 | 0.00 |              |
| EMBOTELLADORAS ARCA SA - NOMINATIVE SHAR                        | 0.00 | AC*          |
| HENAN ZHONGFU INDUSTRIAL ORD SHS A                              | 0.00 | 600595       |
| BUNDESREPUBLIK DE 4.75% 4/7/2028                                | 0.00 | BBG00006Q9Z9 |
| CBRE GROUP INC CLASS A  | 0.00 | CBRE         |
| MEGA FINANCIAL HOLDING CO LTD                                   | 0.00 | 2886         |
| SPAIN GOV. BD. 1.45% 30-APR-29                                  | 0.00 | BBG00N568449 |
| AMERICAN TOWER 5.80% 15/11/2028                                 | 0.00 |              |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROMBNP PARIBAS       | 0.00 | *            |
| PARKER HANNIFIN CORP  | 0.00 | PH           |
| ALIMENTATION COUC 5.267% 12/2/20344                             | 0.00 |              |
| LX INTERNATIONAL CORP   | 0.00 | 001120       |
| YUM! BRANDS INC   | 0.00 | YUM          |
| NIKE 3.25% 27/03/2040   | 0.00 |              |
| HUMANA 4.95% 01/10/2044   | 0.00 |              |
| VONOVIA SE 1.50% 14/6/2041                                      | 0.00 |              |
| JAPAN GOV. TWENTY 2.30% 20/06/2027                              | 0.00 | BBG00002CP32 |
| UPM KYMMENE CORP  | 0.00 | UPM          |
| FERGUSON PLC  | 0.00 | FERG         |
| JAPAN GOV. THIRTY 0.60% 20/09/2050                              | 0.00 | BBG00XRTW2N9 |
| VISUAL PHOTONICS EPITAXY CO LTD                                 | 0.00 | 2455         |
| HCA 5.25% 15/04/2025  | 0.00 | BBG0078ZRBY7 |
| BUNDESREPUBLIK DEU 0.00% 15/08/2050                             | 0.00 | BBG00PZ5HKB9 |

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| BUONI POLIENNALI DEL TES 0.0% 01/AUG/2026                           | 0.00 | BBG011Y7DLS2  |
| WABASH NATIONAL CORP  | 0.00 | WNC           |
| NETHERLANDS GOV. B 0.75% 15/07/2028                                 | 0.00 | BBG00K9FH9C1  |
| KINGDOM OF BELGIUM 0.80% 22/06/2028                                 | 0.00 | BBG00JRKKLP8  |
| LA MONDIALE SAM F2V 18/1/2048GS                                     | 0.00 | BBG00JRD0NW4  |
| APARTMENT INCOME R COM  | 0.00 | AIRC          |
| AEP TRANSMISSION CO LLC 2.75% SNR NTS 15/08/2051 USD1000 N          | 0.00 |               |
| JAPAN GOV. TWENTY 0.40% 20/03/2040                                  | 0.00 | BBG00TCNCPH5  |
| SK HYNIX 1.50% 19/1/2026  | 0.00 | BBG00YRXT010  |
| SHENZHEN OVERSEAS CHINESE TOWN CO LTD                               | 0.00 | 000069        |
| MIRVAC GRP.   | 0.00 | MGR           |
| DAI ICHI LIFE HOLD NPV  | 0.00 | 8750          |
| CHINA LESSO GROUP   | 0.00 | 2128          |
| FRENCH REPUBLIC GO 0.75% 25/05/2053                                 | 0.00 | BBG011PLVRG1  |
| NRG ENERGY INC 2.45% GTD SNR SEC NTS 02/12/2027 USD2000             | 0.00 |               |
| SHENZHEN WOER HEAT SHRINKABLE MATERIAL CO                           | 0.00 | 002130        |
| JAPAN GOV. TWENTY 2.00% 20/03/2027                                  | 0.00 | BBG00000RXN1  |
| AGCO 5.80% 21/03/2034   | 0.00 |               |
| BERKSHIRE HATHAWAY 4.50% 01/02/2045                                 | 0.00 |               |
| E.ON SE   | 0.00 | EOAN          |
| ALEXANDRIA REAL ES 5.25% 15/05/203636                               | 0.00 |               |
| JAPAN GOV. TWENTY 2.10% 20/12/2026                                  | 0.00 | BBG00002Y2W7  |
| SPAIN GOV. BD. 1.20% 31/10/2040                                     | 0.00 | BBG00VCVF0N7  |
| BNP PARIBAS F2V 31/03/2032EGS                                       | 0.00 | BBG016CQFV72  |
| JAPAN GOV. TWENTY 2.20% 20/06/2026                                  | 0.00 | BBG00001MCM1  |
| NATIONAL RMBS TRUST 2022-1 1 A1A FRN 22/12/20530000 A1-A            | 0.00 | *             |
| ARISTA NETWORKS IN COM  | 0.00 | ANET          |
| CAPITALAND INTEGRATED COMMERCIAL                                    | 0.00 | CICT          |
| JAPAN GOV. TWENTY 2.30% 20/03/2026                                  | 0.00 | BBG0000C7442  |
| JAPAN GOV. TWENTY 2.10% 20/03/2026                                  | 0.00 | BBG00000JYG6  |
| ASHTREAD CAP. 1.50% 12/08/2026                                      | 0.00 |               |
| BANCO DE CHILE ADR  | 0.00 | BCH           |
| VENTAS REALTY LIMITED PARTNERSHIP 3% GTD SNR NTS 15/01/2030 USD2000 | 0.00 |               |
| BEIJING SIFANG AUTOMATION ORD SHS A                                 | 0.00 | 601126        |
| VODACOM GROUP PTY LTD   | 0.00 | VOD           |
| JAPAN GOV. TWENTY 2.00% 20/12/2025                                  | 0.00 | BBG000057H57  |
| ITALY BUONI POLIEN 2.45% 01/09/2050                                 | 0.00 | BBG00RDG1LD8  |
| ROTHESAY LIFE 3.37% 12/JUL/2026                                     | 0.00 | BBG00PNTKDZ6  |
| JAPAN GOV. TWENTY 2.10% 20/9/2024                                   | 0.00 | BBG00003HCV3  |
| MAKALOT INDUSTRIAL  | 0.00 | 1477          |
| UNIVERSAL HEALTH SERVICES - CLASS B                                 | 0.00 | UHS           |
| JAPAN GOV. TWENTY 1.90% 20/06/2025                                  | 0.00 | BBG00000DC07  |
| JAPAN GOV. THIRTY 2.50% 20/09/2037                                  | 0.00 | BBG0000JQ6Z7  |
| PORTLAND GEN. ELEC.   | 0.00 | POR           |
| BUONI POLIENNALI DEL TES 4.1% 01/FEB/2029                           | 0.00 | BBG01JJ7VSF9  |
| KINGDOM OF BELGIUM 0.90% 22/06/2029                                 | 0.00 | BBG00N0NPMG5  |
| VICINITY CENTRES  | 0.00 | VCX           |
| BANCO SANTANDER M 5.375% 17/4/2025                                  | 0.00 | BBG00T64X6Z3  |
| ALLISON TRANSMISSION HOLDINGS INC                                   | 0.00 | ALSN          |
| DEUTSCHE TELEKOM AG DEM   | 0.00 | DTE           |
| CONOCOPHILLIPS 5.7% GTD SNR NTS 15/09/2063 USD1000                  | 0.00 |               |
| NESTLE CAPITAL COR 5.10% 12/03/2054                                 | 0.00 |               |
| BROADCOM INC 3.419% 15/04/2033                                      | 0.00 |               |
| DOMINO'S PIZZA GRP ORD GBP0.00520833                                | 0.00 | DOM           |
| AUSTRALIA GOV. BD. 1.50% 21/06/2031                                 | 0.00 | *             |
| BUNDESREPUBLIK DEU 0.00% 15/05/2035                                 | 0.00 | BBG00TNRJTK5  |
| SPAIN GOV. BD. 1.90% 31/10/2052                                     | 0.00 | BBG01575QC30  |
| BOSTON PROPERTIES INC   | 0.00 | BXP           |
| URBAN EDGE PPTYS COM USD  | 0.00 | UE            |
| Outstanding Settlement Receipts - CLP                               | 0.00 | *             |
| UFP INDUSTRIES INC COM USD1.00                                      | 0.00 | UFPI          |
| ITALY BUONI POLIEN 4.50% 1/3/2026                                   | 0.00 | BBG0016Q0495  |
| DL E&C CO LTD KRW500  | 0.00 | 375500        |
| JAPAN GOV. TEN YEA 0.40% 20/03/2025                                 | 0.00 | BBG0087FFJC0  |
| JAPAN GOV. TEN YEA 0.50% 20/12/2024                                 | 0.00 | BBG007NJQWGW1 |
| RIO TINTO PLC ORD   | 0.00 | RIO           |
| JAPAN GOV. TEN YEA 0.30% 20/12/2025                                 | 0.00 | BBG00BL07D96  |
| Income Due - GBP  | 0.00 | *             |
| WUXI ETEK MICROELECTRONICS CO LTD                                   | 0.00 | 688601        |
| SPAIN GOV. BD. 2.70% 31/10/2048                                     | 0.00 | BBG00K4MX853  |
| MITSUBISHI HVY IND NPV TEMP   | 0.00 | 7011          |
| ITALY BUONI POLIEN 4.15% 01/10/2039                                 | 0.00 | BBG01L8DQF03  |
| JAPAN GOV. TEN YEA 0.10% 20/09/2026                                 | 0.00 | BBG00DQHSSV9  |
| UK. GILT 1.75% 22-JUL-57  | 0.00 | BBG00FQQGBM5  |

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| ITALY BUONI POLIEN 3.85% 15/9/2026                   | 0.00 | BBG01HDBZL89 |
| JAPAN GOV. TWENTY 1.60% 20/06/2032                   | 0.00 | BBG003BD1DG5 |
| T ROWE PRICE GROUP                                   | 0.00 | TROW         |
| DENMARK GOV. BD. 0.50% 15/11/2029                    | 0.00 | BBG00N124XZ8 |
| SHAFTESBURY CAPITAL PLC                              | 0.00 | SHC          |
| JEFFERIES FINANCIAL GROUP INC 2.75% 15/10/2032       | 0.00 |              |
| KINGDOM OF BELGIUM 3.00% 22/6/2034                   | 0.00 | BBG0064MM8X5 |
| GIGADEVICE SEMICONDUCTOR BEIJING INC                 | 0.00 | 603986       |
| SOCIEDAD QUIMICA Y MINERA DE CHILE SA                | 0.00 | SQM/B        |
| JAPAN HOTEL REIT INVESTMENT CORP                     | 0.00 | 8985         |
| JAPAN GOV. TWENTY 0.40% 20/3/2039                    | 0.00 | BBG00NWP35P6 |
| ENN ENERGY HOLDINGS LTD                              | 0.00 | 2688         |
| PIEDMONT NATURAL G 2.50% 15/3/2031                   | 0.00 |              |
| ABB LTD  | 0.00 | ABBN         |
| FUJI PHARMA CO LTD                                   | 0.00 | 4554         |
| KEYERA CORP COM                                      | 0.00 | KEY          |
| ORACLE CORP 3.8% SNR NTS 15/11/2037 USD2000          | 0.00 |              |
| CITIGROUP F2F 25/5/2034                              | 0.00 | BBG01GS53604 |
| KINGDOM OF BELGIUM 0.10% 22/6/2030                   | 0.00 | BBG00RDG0Q02 |
| MOL HUNGARIAN OIL                                    | 0.00 | MOL          |
| YAMANA GOLD INC 2.63% GTD SNR NTS 15/08/2031 USD1000 | 0.00 |              |
| PERM. TSB GRP. HLDGS F2F 30/6/2029                   | 0.00 | BBG01H6TJLF8 |
| NETHERLANDS GOVERNMENT 2.5% 15/JUL/2033              | 0.00 | BBG01DC7C8X4 |
| KDDI CORP  | 0.00 | 9433         |
| NEWMONT CORP / NEW 5.35% 15/03/20344                 | 0.00 |              |
| HYUNDAI CONSTRUCTION EQUIPMENT                       | 0.00 | 267270       |
| SOUTHERN GAS CAP. 4.40% 30/5/2047000 2017-A          | 0.00 |              |
| AIRBNB INC   | 0.00 | ABNB         |
| PAYPAL HOLDINGS INC                                  | 0.00 | PYPL         |
| NORTHAM PLATINUM H NPV                               | 0.00 | NPH          |
| AMERICA MOVIL SAB COM SER B NPV                      | 0.00 | AMXB         |
| HENAN PINGGAO ELECTRIC CO LTD                        | 0.00 | 600312       |
| SPAIN GOV. BD. 0.25% 30-JUL-24                       | 0.00 | BBG00NTKMTZ7 |
| ADENTRA INC COM NPV                                  | 0.00 | ADEN         |
| ITALY BUONI POLIEN 3.70% 15/6/2030                   | 0.00 | BBG01G5ZZWV7 |
| ITALY BUONI POLIEN 1.45% 15/11/2024                  | 0.00 | BBG00HNTXV26 |
| JAPAN GOV. TWENTY 0.50% 20/03/2038                   | 0.00 | BBG00KB3H2T2 |
| HENAN YUGUANG GOLD AND LEAD ORD SHS A                | 0.00 | 600531       |
| SPAIN GOV. BD. 4.20% 31/01/2037                      | 0.00 | BBG00007WKR4 |
| KEYCORP F2F 06/03/2035                               | 0.00 | BBG01LQ9BB98 |
| BRISTOL-MYERS SQUI 4.90% 22/02/2027                  | 0.00 |              |
| JAPAN GOV. TWENTY 0.50% 20/06/2038                   | 0.00 | BBG00LDVBM18 |
| SM ENERGY COMPANY                                    | 0.00 | SM           |
| LEG IMMOBILIEN 0.875% 17/01/2029                     | 0.00 |              |
| FLORIDA POWER & LI 3.95% 01/03/2048                  | 0.00 |              |
| JAPAN GOVERNMENT T 0.60% 20/12/2036                  | 0.00 | BBG00FJKV462 |
| JAPAN GOV. TWENTY 0.50% 20/9/2041                    | 0.00 | BBG0132X81R7 |
| FOOT LOCKER INC                                      | 0.00 | FL           |
| US BANCORP   | 0.00 | USB          |
| TOPBUILD CORP COM USD0.01 WI                         | 0.00 | BLD          |
| ITALY BUONI POLIEN 0.00% 15/12/2024                  | 0.00 | BBG0140BZH4  |
| JOHN DEERE CAP. 4.95% 14/7/202807/2028               | 0.00 | BBG01HDK4604 |
| UK. GILT 0.625% 22/10/2050                           | 0.00 | BBG00V5L55N7 |
| BONOS Y OBLIG DE 0.50% 31/10/2031                    | 0.00 | BBG011K30VT7 |
| PARKLAND CORP  | 0.00 | PKI          |
| NEXTERA ENERGY CAP 1.90% 15/06/2028                  | 0.00 |              |
| ITALY BUONI POLIEN 2.20% 01/06/2027                  | 0.00 | BBG00FVV9FY3 |
| MARRIOTT INTL INCUSD                                 | 0.00 | MAR          |
| ITALY BUONI POLIEN 1.20% 15/08/2025                  | 0.00 | BBG016PFRWD0 |
| JAPAN GOV. TWENTY 0.50% 20/09/2036                   | 0.00 | BBG00DSSLMO2 |
| WESTERN GAS PARTNE 4.65% 01/07/2026                  | 0.00 |              |
| JAPAN GOV. TWENTY 0.60% 20/09/2037                   | 0.00 | BBG00HPST6L5 |
| CANADIAN GOV. BD. 2.00% 01/06/2028                   | 0.00 | *            |
| FRENCH REPUBLIC GO 3.00% 25/06/2049                  | 0.00 | BBG01LOGPW62 |
| BUNDESREPUBLIK DE 5.625% 04/01/2028                  | 0.00 | BBG00005CTQ2 |
| CASTELLUM AB   | 0.00 | CAST         |
| NETHERLANDS GOV. B 0.25% 15/07/2025                  | 0.00 | *            |
| ZHENRO PROPS. GRP. 3.25% 04/07/2042                  | 0.00 | BBG0000HMS32 |
| BECTON DICKINSON AND COMPANY                         | 0.00 | BDX          |
| KINGDOM OF BELGIUM 0.35% 22/06/2032                  | 0.00 | BBG014LVZT51 |
| BUONI POLIENALI 0.95% 01/06/2032                     | 0.00 | BBG0135VNVV8 |
| CENTERPOINT ENERGY 4.10% 1/9/2047                    | 0.00 |              |
| HELMERICH & PAYNE 2.90% 29/9/2031                    | 0.00 |              |
| SHANGHAI ORIENTAL PEARL MEDIA CO LTD                 | 0.00 | 600637       |

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| KINGDOM OF BELGIUM 1.00% 22/6/202677                    | 0.00 | BBG00BVLMOX3 |
| CINTAS CORP   | 0.00 | CTAS         |
| APT MEDICAL ORD A                                       | 0.00 | 688617       |
| SUMITOMO MITSUI FINANCIAL GROUP                         | 0.00 | 8316         |
| SUBSEA 7 SA   | 0.00 | SUBC         |
| AON PLC IE COM CL A                                     | 0.00 | AON          |
| ASM INTERNATIONAL NV                                    | 0.00 | ASM          |
| SANWA HOLDINGS CORPORATION                              | 0.00 | 5929         |
| DAIWA HOUSE REIT I REIT                                 | 0.00 | 8984         |
| UTD. AIRLINES 4.375% 15/04/2026                         | 0.00 |              |
| CNH INDL. CAP. 5.50% 12/01/2029                         | 0.00 |              |
| COUSINS PROPERTIES INC                                  | 0.00 | CUZ          |
| SIME DARBY BERHAD                                       | 0.00 | SIME         |
| ITALY BUONI POLIEN 0.50% 01/02/2026GS                   | 0.00 | BBG00WYH2Y52 |
| UK. GILT 1.50% 7/22/2047                                | 0.00 | BBG00DSPQPB9 |
| NETHERLANDS GOV. B 0.50% 15/7/2026                      | 0.00 | BBG00C7SNBD0 |
| VAIL RESORTS INC  | 0.00 | MTN          |
| CHENIERE US CHRIS 5.125% 30/06/2027                     | 0.00 |              |
| PEBBLEBROOK HOTEL TRUST                                 | 0.00 | PEB          |
| FREEPORT MCMORAN INC                                    | 0.00 | FCX          |
| GSK PLC SPON ADS EACH REP 2 ORD SHS                     | 0.00 | GSK          |
| BUZZI S.P.A   | 0.00 | BZU          |
| JEFFERIES FINL. G 2.625% 15/10/2031/2031 USD1000        | 0.00 |              |
| ITALY BUONI POLIEN 1.10% 1/4/2027                       | 0.00 | BBG015KKBRC5 |
| GINKGO BIOWORKS HOLDINGS INC                            | 0.00 | DNA          |
| ITALY BUONI POLIEN 0.00% 01/04/2026                     | 0.00 | BBG00ZDRLPT8 |
| DECKERS OUTDOOR CORP                                    | 0.00 | DECK         |
| ITALY BUONI POLIEN 3.50% 15/01/2026                     | 0.00 | BBG019ZZNX69 |
| WESTLAKE CORPORATION 2.875% SNR NTS 15/08/2041 USD1000  | 0.00 |              |
| HYOSUNG TNC CORP  | 0.00 | 298020       |
| SPAIN GOV. BD. 0.80% 30/07/2027                         | 0.00 | BBG00SSJDSS0 |
| SUN LIFE FINANCIAL INC                                  | 0.00 | SLF          |
| ITALY BUONI POLIEN 4.00% 15/11/2030                     | 0.00 | BBG01J7WQJB7 |
| GRINM ADVANCED MATERIALS ORD SHS A                      | 0.00 | 600206       |
| CAPITALAND INVE NPV                                     | 0.00 | CLI          |
| CLEANAWAY WASTE MANAGEMENT LIMITED                      | 0.00 | CWY          |
| AUSTRALIAN GOV. 1.75% 21/11/2032                        | 0.00 | BBG00ZZL46K7 |
| KONECRANES OYJ  | 0.00 | KCR          |
| NETHERLANDS GOV. B 0.00% 15/01/20271                    | 0.00 | BBG00TTD1S58 |
| ITALY BUONI POLIEN 0.95% 15/9/2027                      | 0.00 | BBG00VZRJGJ7 |
| MOODYS CORPORATION                                      | 0.00 | MCO          |
| SAFESTORE HOLDINGS PLC                                  | 0.00 | SAFE         |
| ITALY BUONI POLIEN 2.50% 01/12/2032                     | 0.00 | BBG017241YP9 |
| INSULET CORP  | 0.00 | PODD         |
| CHARTER COMMS. OP 5.125% 01/07/2049NTS 01/07/49 USD2000 | 0.00 |              |
| AFREECATV CO LTD  | 0.00 | 067160       |
| PROLOGIS PROPERTY MEXICO SA DE CV                       | 0.00 | FIBRAPL      |
| US. TSY. NOTE/BOND 2.00% 31-MAY-24                      | 0.00 | *            |
| FDXEX CORP COM  | 0.00 | FDX          |
| EMERSON ELECTRIC CO                                     | 0.00 | EMR          |
| SPAIN GOV. BD. 1.00% 31/10/2050                         | 0.00 | BBG00RZ8VXC4 |
| BUNDESREPUBLIK DEU 0.00% 15/11/20277 EUR0.01            | 0.00 | BBG00TN1T0W1 |
| NETHERLANDS GOV. B 0.00% 15/07/2030                     | 0.00 | BBG00S7JN842 |
| JAPAN POST BANK CO LTD                                  | 0.00 | 7182         |
| JAPAN GOV. TWENTY 2.20% 20/03/2031                      | 0.00 | BBG001KSMN35 |
| JAPAN GOV. THIRTY 1.80% 20/09/2043                      | 0.00 | BBG00580KNQ8 |
| LOGITECH INTERNATIONAL SA                               | 0.00 | LOGN         |
| UK. GILT 4.00% 22/10/2063                               | 0.00 | BBG01G6SV4H4 |
| JAPAN GOV. THIRTY 1.40% 20/03/2053                      | 0.00 | BBG01G582Y6  |
| PVH CORP COM USD1.00                                    | 0.00 | PVH          |
| TOKYO ELECTRON LTD                                      | 0.00 | TOELY        |
| CANADIAN GOV. BD. 3.75% 01/02/2025                      | 0.00 | BBG01B9K4TF6 |
| ALGONQUIN POWER & 5.365% 15/06/202606/2026 USD1000      | 0.00 |              |
| BUONI POLIENALI D 0.60% 01/08/2031                      | 0.00 | BBG00Z8Y2X04 |
| GS RETAIL CO LTD  | 0.00 | 007070       |
| FRENCH REPUBLIC GO 2.50% 25/5/2043                      | 0.00 | BBG019HSP430 |
| KINGDOM OF BELGIUM 0.50% 22/10/2024                     | 0.00 | BBG00FY3F023 |
| NETHERLANDS GOV. B 0.25% 15/07/2029                     | 0.00 | BBG00N9Q69L3 |
| MONSTER BEVERAGE SHS ORD                                | 0.00 | MNST         |
| ANTHEM 3.60% 15/03/2051                                 | 0.00 |              |
| KUNLUN ENERGY COMPANY LIMITED                           | 0.00 | 135          |
| JAPAN GOV. TWENTY 0.30% 20/09/2039                      | 0.00 | BBG00QNT7K74 |
| BANQUE OUEST AFRIC 4.70% 22/10/2031/2031 USD1000 REGS   | 0.00 |              |
| IROBOT CORP   | 0.00 | IRBT         |



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|---|------|--------------|
| HILTON WORLDWIDE H COM                                      | 0.00 | HLT          |
| NATIONAL AUSTRALIA BANK LIMITED                             | 0.00 | NAB          |
| NEXTRACKER INC  | 0.00 | NXT          |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID                  | 0.00 | VCX          |
| THE WAREHOUSE GROUP LIMITED                                 | 0.00 | WHS          |
| TITULOS DE TESORER 6.25% 09/07/203609/07/2036 COP100000 TES | 0.00 | BBG00YVK7Q56 |
| KOREA HOUSING FIN 3.714% 11/04/2027                         | 0.00 | BBG01G2NCQV5 |
| CJ ENM CO LTD   | 0.00 | 035760       |
| GREENBRIER COMPANY INC                                      | 0.00 | GBX          |
| JAPAN GOV. TWENTY 1.60% 20/3/2033                           | 0.00 | BBG00492B638 |
| POYA CO LTD   | 0.00 | 5904         |
| GEN. MOTORS 6.60% 01/04/2036                                | 0.00 |              |
| ULTA BEAUTY INC COM   | 0.00 | ULTA         |
| RETAIL OPPORTUNITY INVESTMENT                               | 0.00 | ROIC         |
| NETHERLANDS GOV. B 0.75% 15/07/2027                         | 0.00 | BBG00FS07BQ5 |
| NVR INC   | 0.00 | NVR          |
| MARFRIG GLOBAL FOODS SA                                     | 0.00 | MRFG3        |
| ENERGY TRANSFER 6.40% 1/12/2030                             | 0.00 |              |
| JAPAN GOV. TWENTY 1.50% 20/03/2034                          | 0.00 | BBG00660QP05 |
| ALLY FINANCIAL INC  | 0.00 | ALLY         |
| BUNDESREPUBLIK DEU 0.00% 15/08/20301 REGS                   | 0.00 | BBG00X3FGDQ6 |
| JAPAN GOV. FORTY Y 2.00% 20/03/2052                         | 0.00 | BBG002ZFXKJ2 |
| PUBLICIS GROUPE   | 0.00 | PUB          |
| NXP SEMICONDUCTORS  | 0.00 | NXPI         |
| ARCBEST CORP  | 0.00 | ARCB         |
| SHANGHAI DATUN ENERGY RESOURCES CO LTD                      | 0.00 | 600508       |
| BANK OF MONTREAL CAD  | 0.00 | BMO          |
| JAPAN (30 YEAR ISS 0.80% 20/12/2047                         | 0.00 | BBG00JFFV183 |
| AXCELIS TECHNOLOGIES INC                                    | 0.00 | ACLS         |
| AMPOL LIMITED ORDINARY FULLY PAID                           | 0.00 | ALD          |
| THE AARONS COMPAN COM USD0.5 WI                             | 0.00 | AAN          |
| NEW ENGLAND POWER CO 5.936% SNR NTS 25/11/2052 USD1000 144A | 0.00 |              |
| HEALTHCARE REALTY TRUST INC                                 | 0.00 | HR           |
| KKR AND CO INC  | 0.00 | KKR          |
| BANK OF AMERICA F2F 19/6/2041                               | 0.00 | BBG00VJ01N62 |
| MARRIOTT INTL. MD 2.85% 15/04/20311 USD1000 HH              | 0.00 |              |
| JAPAN GOV. TWENTY 1.20% 20/12/2034                          | 0.00 | BBG007R2YH78 |
| MARVELL TECHNOLOGY COM                                      | 0.00 | MRVL         |
| JAPAN GOV. TWENTY 1.70% 20/09/2032                          | 0.00 | BBG003CWMK99 |
| CRH PLC LONDON LISTING                                      | 0.00 | CRH          |
| UK. GILT 1.625% 10/22/2054                                  | 0.00 | BBG00P35L559 |
| STATE STREET  | 0.00 | *            |
| FRENCH REPUBLIC GO 0.75% 25/5/2052                          | 0.00 | *            |
| ITALY BUONI POLIEN 3.80% 15/4/2026                          | 0.00 | BBG01FSR6936 |
| ITALY BUONI POLIEN 1.70% 01/09/2051                         | 0.00 | BBG00XZ8WMW2 |
| JAPAN GOVERNMENT T 2.40% 20/03/2037                         | 0.00 | BBG00000HJ53 |
| POWERTECH TECHNOLOGY INC                                    | 0.00 | 6239         |
| CHINASOFT INTERNATIONAL LTD                                 | 0.00 | 354          |
| NETHERLANDS GOVER 0.00% 15/07/2031                          | 0.00 | BBG00Z5YWCP3 |
| CONSTELLATION ENERGY CORP                                   | 0.00 | CEG          |
| BUNDESREPUBLIK DEU 0.00% 15/08/2052                         | 0.00 | BBG012CF8NY1 |
| AMPHENOL CORP CL A  | 0.00 | APH          |
| T-MOBILE USA INC 5.50% 15/01/2055                           | 0.00 |              |
| EDP RENOVAVEIS SA   | 0.00 | EDPR         |
| HOCHSCHILD MINING PLC                                       | 0.00 | HOC          |
| ATHORA NETHERLANDS F2V 31/08/2032                           | 0.00 | BBG017QKCZ81 |
| ZHEJIANG SEMIR GARMENT CO LTD                               | 0.00 | 002563       |
| NEC CORPORATION   | 0.00 | 6701         |
| MARRIOTT INTL. MD 4.90% 15/04/2029                          | 0.00 |              |
| SEKISUI HOUSE REIT INC                                      | 0.00 | 3309         |
| NORFOLK SOUTHERN CORP USD                                   | 0.00 | NSC          |
| SPAIN GOV. BD. 0.10% 30/04/2031REGS                         | 0.00 | BBG00YVS5N12 |
| TSINGTAO BREWERY COMPANY LIMITED                            | 0.00 | 168          |
| PUBLIC SERV. ELEC. 3.00% 01/03/2051USD2000 N                | 0.00 |              |
| KINGDOM OF BELGIUM 4.00% 28/03/2032                         | 0.00 | BBG002QT84L3 |
| ITALY BUONI POLIEN 2.80% 15/6/2029                          | 0.00 | BBG017B3ZDV3 |
| SHENYANG XINGQI PHARMACEUTICAL CO LTD                       | 0.00 | 300573       |
| 3M CO   | 0.00 | MMM          |
| KOLON INDUSTRIES INC  | 0.00 | 120110       |
| SEVERN TRENT WATER UTIL 2.62% 22/FEB/2033                   | 0.00 | BBG01594LC81 |
| GENUS PLC   | 0.00 | GNS          |
| ITALY BUONI POLIEN 0.35% 01/02/20250                        | 0.00 | BBG00QDKX5T4 |
| MARUBENI CORPORATION  | 0.00 | 8002         |
| MERCK & CO INC 4.9% SNR NTS 17/05/2044 USD2000              | 0.00 |              |

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| ITALY BUONI POLIEN 4.50% 01/10/20534A                               | 0.00 | BBG01F8BL3W7 |
| AIB GRP. F2F 17/11/2027REGS   | 0.00 | BBG010Z1BRT4 |
| BUNDESREPUBLIK DEU 6.25% 04/01/2030                                 | 0.00 | BBG000049PR6 |
| ULTRAPAR PARTICIPACOM NPV   | 0.00 | UGPA3        |
| ESSENTIAL PROPERTIES REALTY TRUST INC                               | 0.00 | EPRT         |
| KINGDOM OF BELGIUM 0.40% 22/06/2040UISS REGS                        | 0.00 | BBG00RRSQKT5 |
| JBS USA LUX JBS US 3.00% 15/5/2032                                  | 0.00 |              |
| WHITBREAD PLC   | 0.00 | WTB          |
| TUPRAS TURKIYE PETROL RAFINE  | 0.00 | TUPRS        |
| JAPAN GOV. THIRTY 0.70% 20/03/2051                                  | 0.00 | BBG00ZXCNG35 |
| BELGIUM GOV. BD. 4.25% 28/03/2041                                   | 0.00 | BBG00009YSM6 |
| BRL BNP PARIBAS A/C   | 0.00 | *            |
| GLP JREIT REIT  | 0.00 | 3281         |
| KINGDOM OF BELGIUM 2.60% 22/06/2024                                 | 0.00 | BBG005TQR0C6 |
| ALLIED PROPERTIES REAL ESTATE INVESTMENT                            | 0.00 | AP-U         |
| OSOTSPA PCL NVDR  | 0.00 | OSP-R        |
| CANADIAN GOVERNMENT 2.50% 1/6/2024                                  | 0.00 | BBG004RWSCK2 |
| NATWEST MKTS. 6.625% 22/6/2026                                      | 0.00 | BBG01H0992N2 |
| AMERICAN INTERNATIONAL GROUP  | 0.00 | AIG          |
| ANTHEM 5.10% 15/1/2044  | 0.00 | BBG004X93GJ6 |
| JAPAN GOV. TWENTY 0.70% 20/03/2037                                  | 0.00 | BBG00G6SFTW1 |
| BRISTOL-MYERS SQUI 5.20% 22/02/2034                                 | 0.00 |              |
| ANZ NEW ZEALAND INTL/LDN 0.2% 23/SEP/2027                           | 0.00 | BBG012JH1T38 |
| NUTRIEN 5.25% 15/01/2045  | 0.00 |              |
| SPAIN GOV. BD. 2.35% 30/07/2033                                     | 0.00 | BBG00G27QR80 |
| DAIICHI SANKYO COMPANY LIMITED                                      | 0.00 | 4568         |
| OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM BARCLAYS              | 0.00 | *            |
| GRUPO AEROPORTUARIO DEL SURESTE SAB                                 | 0.00 | ASURB        |
| TIANDI SCIENCE TECHNOLOGY CO LTD                                    | 0.00 | 600582       |
| BANK OF NOVA SCOTIA CAD   | 0.00 | BNS          |
| CAD BNP PARIBAS A/C   | 0.00 | *            |
| PACIFICORP 4.125% 15/01/2049  | 0.00 |              |
| JAPAN GOV. TWENTY 0.60% 20/06/2037                                  | 0.00 | BBG00GXG52F6 |
| NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID                   | 0.00 | NSR          |
| HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC             | 0.00 | HASI         |
| EVEREST REINSURANCE HLDG 3.12% 15/OCT/2052                          | 0.00 |              |
| SOUTHWESTERN ENERGY CO  | 0.00 | SWN          |
| DOMINION ENERGY SOUTH CAROLINA INC 5.1% 1MTG BDS 01/06/2065 USD1000 | 0.00 |              |
| GLENORE PLC   | 0.00 | GLEN         |
| TECK RES. 5.40% 01/02/2043USD1000                                   | 0.00 |              |
| LONDON STOCK EXCHANG  | 0.00 | LSEG         |
| UK. GILT 4.375% 31/7/2054   | 0.00 | BBG01KYBYP36 |
| COCA-COLA FEMSA S.UNITS   | 0.00 | KOFUBL       |
| FERRARI NV COM  | 0.00 | 2FE          |
| GPT   | 0.00 | GPT          |
| NEXTDC LIMITED ORDINARY FULLY PAID                                  | 0.00 | NXT          |
| BROADRIDGE FINANCIAL SOLUTIONS LLC                                  | 0.00 | BR           |
| BANCO BPM 4.625% 29/11/2027   | 0.00 | BBG01K9FQCL3 |
| INDUSTRIAL AND INFRAREIT  | 0.00 | 3249         |
| ZTE CORP-H  | 0.00 | 763          |
| NINTENDO CO LTD   | 0.00 | 7974         |
| KOC HOLDING AS  | 0.00 | KCHOL        |
| NITTO DENKO CORPORATION   | 0.00 | 6988         |
| AKAMAI TECHNOLOGIES   | 0.00 | AKAM         |
| QUIMICA Y MINERA CHIL-SP ADR  | 0.00 | SQM          |
| ORANGE SA   | 0.00 | ORA          |
| JAPAN GOV. THIRTY 0.40% 20/9/2049                                   | 0.00 | BBG00QJDBJT8 |
| ITALY BUONI POLIEN 2.80% 1/3/2067                                   | 0.00 | BBG00DYBZHY6 |
| CANADIAN GOV. BD. 2.75% 01-12-2048                                  | 0.00 | BBG006KJ9Z96 |
| BATH AND BODY WORKS INC   | 0.00 | BBWI         |
| UK. GILT 1.625% 22-OCT-71   | 0.00 | BBG00KTFMWZ7 |
| IHH HEALTHCARE BHD  | 0.00 | IHH          |
| TOTAL SA  | 0.00 | TTE          |
| FRANCE GOV. BD. 1.75% 25/5/2066                                     | 0.00 | BBG00CNNJPB9 |
| DENMARK GOV. BD. 0.50% 15/11/2027                                   | 0.00 | BBG00FQWRGK0 |
| USINAS SIDER MINAS GERAIS SA  | 0.00 | USIM5        |
| N/WIDE. B/SOC. F2F 07/12/2027                                       | 0.00 | BBG01BQGNZD3 |
| YAZICILAR HOLDING AS  | 0.00 | AGHOL        |
| BUNDESREPUBLIK DEU 6.50% 04/07/2027EUR0.01 REGS                     | 0.00 | BBG00004JGM0 |
| COMERICA F2F 30/01/2030   | 0.00 | BBG01L6Y65S3 |
| ORACLE 4.10% 25/03/2061   | 0.00 |              |
| JAPAN GOV. TWENTY 1.20% 20/09/2035                                  | 0.00 | BBG00B0H72P8 |
| TRUIST FINL CORP COM  | 0.00 | TFC          |
| CHINA RAILWAY GROUP   | 0.00 | 390          |

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| NETHERLANDS GOV. 0.00% 15/01/2029                     | 0.00 | BBG0129MT0V0 |
| SWEDEN GOV. BD. 4.00% 01/06/2041                      | 0.00 | BBG0000PXX8  |
| CNA FINL. 5.125% 15/2/2034                            | 0.00 |              |
| MARRIOTT INTL. MD 3.50% 15/10/2032USD1000 GG          | 0.00 |              |
| INTERNATIONAL CONTAINER TERMINAL SERVICE              | 0.00 | ICT          |
| KINGDOM OF BELGIUM 3.30% 22/06/2054LO98 144A          | 0.00 | BBG01F816MJ9 |
| CANADIAN GOV. BD. 2.00% 1/6/2032                      | 0.00 | BBG0161CL4M1 |
| JAPAN GOVERNMENT T 2.50% 20/06/2036                   | 0.00 | BBG00002M1R8 |
| SINGAPORE GOV. BD. 3.50% 01/03/2027                   | 0.00 | BBG00006JFB9 |
| METLIFE INC   | 0.00 | MET          |
| OTSUKA HLDGS CO NPV                                   | 0.00 | 4578         |
| BASF SE   | 0.00 | BAS          |
| PRINCIPAL FINANCIAL GROUP                             | 0.00 | PFG          |
| JAPAN GOV. FORTY Y 0.50% 20/03/2059                   | 0.00 | BBG00P97JSJ7 |
| KENVUE INC  | 0.00 | KVUE         |
| PROSUS NV   | 0.00 | PRX          |
| AGRICULTURAL BANK OF CHINA LTD                        | 0.00 | ACGBY        |
| EQT 5.70% 01/04/2028                                  | 0.00 |              |
| MULTICHOICE GROUP LTD                                 | 0.00 | MCG          |
| DENMARK GOV. BD. 2.25% 15/11/203301                   | 0.00 | BBG01DC38742 |
| SYNCHRONY FINANCIAL                                   | 0.00 | SYF          |
| INDUSTRIAS PENOLES SAB DE CV                          | 0.00 | PE&OLES*     |
| NEXTERA ENERGY CAP 2.25% 1/6/2030                     | 0.00 |              |
| ITALY BUONI POLIEN 2.25% 01-SEP-36                    | 0.00 | BBG00CR6L6T2 |
| JAPAN GOV. FORTY Y 1.70% 20/03/2054                   | 0.00 | BBG006KCHRY2 |
| EXPERIAN GROUP LTD                                    | 0.00 | EXPN         |
| JAPAN GOV. FORTY Y 0.80% 20/03/2058                   | 0.00 | BBG00L1D8B91 |
| UDR INC   | 0.00 | UDR          |
| ANGLO AMERICAN PLATINUM LIMITED                       | 0.00 | AMS          |
| PRYSMIAN SPA  | 0.00 | PRY          |
| COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R              | 0.00 | CBKD         |
| NEW ZEALAND GOV. B 1.50% 15/5/2031                    | 0.00 | BBG00Q88RPF5 |
| JAPAN GOV. THIRTY 0.90% 20-SEP-48                     | 0.00 | BBG00M6Y9705 |
| MOTOR OIL HELLAS CORINTH REFINERIES SA                | 0.00 | MOH          |
| ITALY BUONI POLIEN 2.70% 1/3/2047                     | 0.00 | BBG00C3P2HF8 |
| TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED    | 0.00 | 9501         |
| NISSAN MOTOR CO                                       | 0.00 | 7201         |
| HEIDELBERGCEMENT AG                                   | 0.00 | HEI          |
| JAPAN GOV. TWENTY 1.70% 20-DEC-32                     | 0.00 | BBG003QDXCT2 |
| JAPAN GOV. THIRTY 0.60% 20/6/2050                     | 0.00 | BBG00VXQ9061 |
| SPAIN GOV. BD. 3.50% 31/5/2029                        | 0.00 | BBG01JLCLZX0 |
| NEW ZEALAND GOV. B 2.75% 15/04/2037                   | 0.00 | BBG00DM1SQH8 |
| KINGDOM OF BELGIUM 4.50% 28/03/2026                   | 0.00 | BBG001QVF2P2 |
| APPLE INC 3.75% SNR NTS 12/09/2047 USD2000            | 0.00 |              |
| ITALY BUONI POLIEN 4.00% 30/4/2035                    | 0.00 | BBG019HTBZR8 |
| JOHNSON CONTROLS INTERNATIONAL PLC                    | 0.00 | JCI          |
| JAPAN GOV. FORTY Y 2.20% 20/03/2049                   | 0.00 | BBG00002XGC9 |
| TYSON FOODS 5.70% 15/3/2034                           | 0.00 |              |
| MAPLETREE LOGISTICS TRUST                             | 0.00 | MLT          |
| US. TSY. NOTE/BOND 6.25% 15/05/2030                   | 0.00 | BBG000FYM9P7 |
| CITIGROUP INC 2.52% BDS 03/11/32 USD1000              | 0.00 | BBG0136TV3C8 |
| AMERICAN ELECTRIC POWER COMPANY INC                   | 0.00 | AEP          |
| AUSTRALIA GOV. BD. 3.75% 21/04/2037                   | 0.00 | BBG007B2CV78 |
| ENTERGY LOUISIANA 4.20% 1/9/2048                      | 0.00 |              |
| NUCOR CORP  | 0.00 | NUE          |
| WESFARMERS LIMITED                                    | 0.00 | WES          |
| TOYOTA INDUSTRIES CORPORATION                         | 0.00 | 6201         |
| NORTHERN TRUST CORP                                   | 0.00 | NTRS         |
| JAPAN GOV. TWENTY 1.80% 20/12/2032                    | 0.00 | BBG0045PX7F2 |
| NEXTERA ENERGY CAP 3.00% 15/1/2052/01/2052 USD1000 60 | 0.00 |              |
| GS. GRP. F2F 27/01/2032                               | 0.00 | BBG00YZCJ287 |
| HEALTHPEAK PROPERTIES INC                             | 0.00 | DOC          |
| ITALY BUONI POLIEN 3.50% 15/02/2031                   | 0.00 | BBG01KXNJZS9 |
| NOMURA HOLDINGS INC                                   | 0.00 | 8604         |
| JAPAN GOV. TWENTY 1.80% 20/03/2032                    | 0.00 | BBG002QXHX58 |
| KIMCO REALTY 2.25% 01/12/2031                         | 0.00 |              |
| WASION HOLDINGS LT HKD                                | 0.00 | 3393         |
| ADVANTEST CORP  | 0.00 | 6857         |
| INGERSOLL RAND INC                                    | 0.00 | IR           |
| AMERIPRISE FINANCIAL INC                              | 0.00 | AMP          |
| Income Due - EUR                                      | 0.00 | *            |
| MICROCHIP TECHNOLOGY INC                              | 0.00 | MCHP         |
| SINOSTEEL ENGINEERING TECHNOLOGY ORD SHS A            | 0.00 | 000928       |
| ZHENGZHOU YUTONG BUS CO LTD ORD SHS A                 | 0.00 | 600066       |

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| EASTERN POWER NET 5.375% 26/2/2042        | 0.00 |              |
| CANADIAN GOV. BD. 1.70% 20/12/2031        | 0.00 | BBG002BFD923 |
| INTEL CORP 5.90% 10/02/2063               | 0.00 |              |
| NETHERLANDS GOV. B 0.50% 15/01/2040       | 0.00 | BBG00NTYCFZ8 |
| CHINA RAILWAY GROUP LTD                   | 0.00 | 601390       |
| JAPAN GOV. TWENTY 1.60% 20/03/2032        | 0.00 | BBG0032B7MZ2 |
| BUNDESREPUBLIK DEU 1.00% 15/08/2024       | 0.00 | BBG0072DYXD9 |
| PUBLIC STORAGE                            | 0.00 | PSA          |
| DANONE                                    | 0.00 | BN           |
| AVIO SPA                                  | 0.00 | AVIO         |
| APOLLO GLOBAL MANA COM                    | 0.00 | APO          |
| COMMERZBANK F2F 25/03/2029                | 0.00 | BBG01JFG00Y7 |
| MILLICOM INTL CELLULAR-SDR                | 0.00 | TIGO         |
| TELEFONICA SA                             | 0.00 | TEF          |
| SEMPRA ORD                                | 0.00 | SRE          |
| AMBEV SA ADR EACH REPR ORD SPONS          | 0.00 | ABEV         |
| ITALY BUONI POLIEN 1.45% 15/05/2025       | 0.00 | BBG00K96D8M6 |
| ALEXANDRIA REAL ES 2.00% 18/05/20322      | 0.00 |              |
| JAPAN GOV. TWO YE 0.005% 01/01/2025       | 0.00 | BBG01C4YP8H0 |
| CEZ AS                                    | 0.00 | CEZ          |
| GENERAL MILLS INC                         | 0.00 | GIS          |
| SPAIN GOV. BD. 3.45% 30/7/2043            | 0.00 | BBG019QZMJ3  |
| CROWN CASTLE INTL CORP                    | 0.00 | CCI          |
| CEMENTOS ARGOS SA COP6                    | 0.00 | CEMARGOS     |
| BELGIUM KINGDOM 0.65% 22/06/207101 OLO 93 | 0.00 | BBG00Z46Q960 |
| COLUMBIA PIPELINE 6.036% 15/11/2033033    | 0.00 |              |
| LOGICOR FINC. SAR 4.625% 25/07/2028       | 0.00 |              |
| SLOVENSKA SPORITELNA F2F 4/10/2028        | 0.00 | BBG01JGVSRG4 |
| ANADOLU EFES BIRACILIK VE MALT SANA       | 0.00 | AEFES        |
| EXPEDIA GROUP INC                         | 0.00 | EXPE         |
| KATITAS CO LTD                            | 0.00 | 8919         |
| HALMA PLC                                 | 0.00 | HLMA         |
| BANCO COMERCIAL PORT F2F 02/10/2026       | 0.00 | BBG01JJ36LQ9 |
| CANADIAN GOV. BD. 5.00% 1/6/2037          | 0.00 | BBG0000952R0 |
| SOMPO HOLDINGS INC NPV TEMP               | 0.00 | 8630         |
| KONINKLIJKE PHILIPS NV                    | 0.00 | PHIA         |
| NETHERLANDS GOV. B 0.00% 15/01/2026       | 0.00 | BBG014D5CT98 |
| AMETEK INC                                | 0.00 | AME          |
| THAMES WATER UTIL FIN 0.87% 31/JAN/2028   | 0.00 |              |
| FASTENAL CO                               | 0.00 | FAST         |
| AMERICAN HOMES 4 R 5.50% 01/02/2034       | 0.00 |              |
| TRUIST FINL. F2F 08/06/2034               | 0.00 | BBG01GXKJN65 |
| GERDAU SA                                 | 0.00 | GGBR4        |
| DOLLAR GENERAL                            | 0.00 | DG           |
| EMPRESAS COPEC SA                         | 0.00 | COPEC        |
| JAPAN GOV. THIRTY 0.50% 20/03/2049        | 0.00 | BBG00NSMX7S8 |
| WIWYNN CORP                               | 0.00 | 6669         |
| WSP GLOBAL INC                            | 0.00 | WSP          |
| SIMON PROPERTY GROUP INC USD              | 0.00 | SPG          |
| IRON MTN INC NEW COM NPV                  | 0.00 | IRM          |
| TECK RES. 6.00% 15/8/2040SD1000           | 0.00 |              |
| AUSTRALIA GOV. BD. 3.50% 21/12/2034       | 0.00 | BBG01G80VNH1 |
| LIBERTY MUTUAL GR 3.951% 15/10/2050       | 0.00 |              |
| GOODMAN PROP. TST.                        | 0.00 | GMT          |
| COINBASE GLOBAL INC                       | 0.00 | COIN         |
| ATLAS COPCO AB                            | 0.00 | ATCOA        |
| SNOWFLAKE INC                             | 0.00 | SNOW         |
| NETHERLANDS (KINGDOM OF) .5% 15/07/2032   | 0.00 | BBG0159ZG413 |
| HENNES & MAURITZ                          | 0.00 | HMB          |
| FIRST INDUSTRIAL REALTY TRUST             | 0.00 | FR           |
| DKK BNP PARIBAS A/C                       | 0.00 | *            |
| DOMINION ENERGY INC                       | 0.00 | D            |
| SGD BNP PARIBAS A/C                       | 0.00 | *            |
| BUONI POLIENALI DEL TES 3.25% 01/MAR/2038 | 0.00 | BBG017QNPZD5 |
| ARKEMA                                    | 0.00 | AKE          |
| OLD DOMINION FGHT COM USD 0.10 TEMP       | 0.00 | ODFL         |
| OMNICOM GROUP                             | 0.00 | OMC          |
| MIZUHO FINANCIAL GROUP INC                | 0.00 | 8411         |
| ZIJIN MINING GROUP CO LTD                 | 0.00 | 2899         |
| BANK OF NEW YORK MELLON CORP              | 0.00 | BK           |
| HUMANA INC                                | 0.00 | HUM          |
| JAPAN GOV. TWENTY 1.50% 20/03/2033        | 0.00 | BBG004FSZJN8 |
| CANADIAN GOV. BD. 3.50% 1/12/2045         | 0.00 | BBG001QWS1P8 |
| ITALY BUONI POLIEN 3.35% 01/03/2035       | 0.00 | BBG00N2HP9D8 |

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| COMMERZBANK AG NPV                               | 0.00 | CBK          |
| CLEVELAND CLIFFS COM USD                         | 0.00 | CLF          |
| UBS GROUP CHF0.10 REGD                           | 0.00 | UBS          |
| VASTNED RETAIL NV                                | 0.00 | VASTN        |
| JAPAN EXCHANGE GROUP INC                         | 0.00 | 8697         |
| FACTSET RESEARCH SYSTEMS INC                     | 0.00 | FDS          |
| SHANGHAI TUNNEL ENGINEERING CO LTD               | 0.00 | 600820       |
| IDEXX LABORATORIES INC                           | 0.00 | IDXX         |
| CORTEVA INC                                      | 0.00 | CTVA         |
| HOKUETSU INDUSTRIES CO LTD                       | 0.00 | 6364         |
| GLOBAL INDUSTRIAL COM USD0.01                    | 0.00 | GIC          |
| MSCI INC   | 0.00 | MSCI         |
| MISUMI GROUP INC                                 | 0.00 | 9962         |
| ITALY BUONI POLIEN 0.95% 01/03/2037              | 0.00 | BBG00YRS0021 |
| DENMARK GOV. BD. 1.75% 15/11/2025                | 0.00 | BBG006FT6B96 |
| AUSTRALIA GOV. BD. 3.75% 21/5/2034               | 0.00 | BBG01BF9LJK1 |
| BANCO DE SABADELL SA 5.5% 08/09/2029             | 0.00 | BBG01J3W9B72 |
| CHINA OVERSEAS LAND AND INVESTMENT LIMIT         | 0.00 | 688          |
| QUANTA SERVICES INC                              | 0.00 | PWR          |
| WESTROCK CO COM                                  | 0.00 | WRK          |
| DAIWA HOUSE INDUSTRY JPY                         | 0.00 | 1925         |
| VITAL HEALTHCARE PROP. TST.                      | 0.00 | VHP          |
| LLOYDS BANKING GROUP PLC                         | 0.00 | LLOY         |
| KYOCERA CORP                                     | 0.00 | 6971         |
| EVEREST REINSURANCE HLDG 3.5% 15/OCT/2050        | 0.00 |              |
| WEG SA   | 0.00 | WEGE3        |
| UTD. AIRLINES 4.625% 15/04/2029                  | 0.00 |              |
| ETSY INC   | 0.00 | ETSY         |
| MARRIOTT VACATIONS WORLDWIDE CORP                | 0.00 | VAC          |
| BUNDESREPUBLIK DEU 1.80% 15/08/2053              | 0.00 | BBG01GZWCXW3 |
| NETHERLANDS GOV. B 0.00% 15/01/2038              | 0.00 | BBG00ZZLCQX0 |
| PALANTIR TECHNOLOGIES INC                        | 0.00 | PLTR         |
| JAPAN GOV. FORTY Y 0.90% 20/03/2057              | 0.00 | BBG00GST85C7 |
| INTERRENT REAL ESTATATE INVESTMENT TRUST         | 0.00 | IIP-U        |
| CARRIER GBL. 4.125% 29/05/2028                   | 0.00 |              |
| RECKITT BENCKISER GROUP PLC                      | 0.00 | RKT          |
| AUSTRALIA GOV. BD. 2.25% 21/05/2028              | 0.00 | BBG00CTZSDY8 |
| CHINA LONGYUAN POWER GROUP CORP LTD              | 0.00 | 916          |
| UNITEDHEALTH GRP. 6.05% 15/2/2063                | 0.00 |              |
| HOYA CORPORATION JPY                             | 0.00 | 7741         |
| DOLLAR TREE INC                                  | 0.00 | DLTR         |
| GIVAUDAN - REG                                   | 0.00 | GIVN         |
| AUSTRALIA GOV. BD. 2.75% 21/6/2035               | 0.00 | BBG008CRCL18 |
| OIL STATES INTERNATIONAL INC                     | 0.00 | OIS          |
| PECO ENERGY CO 1ST & REF MTG BD 3.05% 15/03/2051 | 0.00 |              |
| DEUTSCHE BOERSE AG                               | 0.00 | DB1          |
| ALCON AG   | 0.00 | ALC          |
| JAPAN GOV. THIRTY 1.80% 20/03/2043               | 0.00 | BBG00473SK84 |
| INVINCIBLE INVESTMENT CORP REIT                  | 0.00 | 8963         |
| PRUDENTIAL FINANCIAL INC                         | 0.00 | PRU          |
| JABIL INC  | 0.00 | JBL          |
| FORD MOTOR COMPANY 3.25% 12/FEB/2032             | 0.00 |              |
| CENTRAL AUTOMOTIVE PRODUCTS LTD                  | 0.00 | 8117         |
| COMPAGNIE DE SAINT-GOBAIN                        | 0.00 | SGO          |
| AMPHASTAR PHARMACEUTICALS INC                    | 0.00 | AMPH         |
| NETHERLANDS GOV. B 0.00% 15/01/2052              | 0.00 | BBG00XH3L6Q7 |
| INTESA SANPAOLO S P A SPONSORED ADR              | 0.00 | ISNPY        |
| GEN. MOTORS FINL. 2.40% 10/4/2028/2028 USD1000   | 0.00 |              |
| REALTEK SEMICONDUCTOR CORP                       | 0.00 | 2379         |
| SHANDONG WIT DYNE HEALTH CO LTD                  | 0.00 | 000915       |
| KOREA ELECTRIC POWER CORPORATION                 | 0.00 | 015760       |
| SEVEN AND I HOLDINGS NPV                         | 0.00 | 3382         |
| AVIVA ORD  | 0.00 | AV/          |
| JAPAN GOV. TWENTY 1.80% 20/12/2031               | 0.00 | BBG002G67701 |
| SELP FIN. SARL 3.75% 10/8/2027                   | 0.00 |              |
| WHITECAP RESOURCES INC                           | 0.00 | WCP          |
| CHECK POINT SOFTWARE TECH                        | 0.00 | CHKP         |
| CANADIAN IMP BANK COM NPV                        | 0.00 | CM           |
| Outstanding Settlement Receipts - TRY            | 0.00 | *            |
| NETHERLANDS GOV. B 2.00% 15/1/2054               | 0.00 | BBG0196PSPD1 |
| CPFL ENERGIA SA                                  | 0.00 | CPFE3        |
| COSTAR GROUP INC COM                             | 0.00 | CSGP         |
| KINGDOM OF BELGIUM 0.00% 22/10/2027              | 0.00 | BBG00SY10PR3 |
| DENSO CORP NPV                                   | 0.00 | 6902         |

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| KINGDOM OF BELGIUM 0.00% 22/10/2031                                     | 0.00 | BBG00YVDFX39 |
| DEUTSCHE BANK AG (REG)  | 0.00 | DBK          |
| Outstanding Settlement Receipts - IDR                                   | 0.00 | *            |
| DOW INC   | 0.00 | DOW          |
| JPM. CHASE F2F 22/02/2048   | 0.00 | BBG00FZKYJK2 |
| INTEL CORP 5.625% 10/02/2043  | 0.00 |              |
| SECOM CO LTD  | 0.00 | 9735         |
| NCISOFT CORPORATION   | 0.00 | 036570       |
| BRF SA  | 0.00 | BRFS         |
| JAPAN GOV. THIRTY 1.70% 20/12/2043                                      | 0.00 | BBG005P98GQ9 |
| HYUNDAI ENGINEERING & CONSTRUCTION                                      | 0.00 | 000720       |
| ONEOK INC 5.65% 1/11/2028   | 0.00 |              |
| SYSTEM ENERGY RES. 6.00% 15/4/2028                                      | 0.00 |              |
| SWEDEN GOV. BD. 2.50% 12/5/2025   | 0.00 | BBG005X0Z1H2 |
| GOLD FIELDS LTD   | 0.00 | GFI          |
| JAPAN GOV. THIRTY 0.80% 20/03/2046                                      | 0.00 | BBG00CDZ9QV0 |
| IDR BNP PARIBAS A/C   | 0.00 | *            |
| ITALY BUONI POLIEN 4.45% 01/09/2043EGS                                  | 0.00 | BBG01C97H7R4 |
| JAPAN GOV. FORTY Y 2.20% 20/03/2050                                     | 0.00 | BBG00002NSX1 |
| STANLEY BLACK & DECKER INC  | 0.00 | SWK          |
| AP MOELLER MAERSK AS  | 0.00 | AMKBY        |
| ITALY BUONI POLIEN 4.00% 30/10/2031                                     | 0.00 | BBG01G4FY007 |
| SSAB AB   | 0.00 | SKWA         |
| HUAKAI YIBAI TECHNOLOGY CO LTD  | 0.00 | 300592       |
| JAPAN GOV. THIRTY 0.80% 20/09/2047                                      | 0.00 | BBG00HMYQWZ6 |
| KINGDOM OF BELGIUM 1.70% 22/06/2050                                     | 0.00 | BBG00N6TFXX4 |
| BEIERSDORF AG   | 0.00 | BEI          |
| ASROCK INC  | 0.00 | 3515         |
| SWISS RE AG   | 0.00 | SREN         |
| ARCHER DANIELS MIDLAND CO COM STK NPV                                   | 0.00 | ADM          |
| CONSENSUS CLOUD SOLUTIONS INC   | 0.00 | CCSI         |
| SUN COMMUNITIES OPERATING LTD PARTN 5.7% GTD SNR NTS 15/01/2033 USD1000 | 0.00 |              |
| MERCK 5.15% 17/05/2063  | 0.00 |              |
| MTN GROUP LTD   | 0.00 | MTN          |
| ESTEE LAUDER COMPANIES  | 0.00 | EL           |
| UK. GILT 1.50% 31/7/2053  | 0.00 | BBG012SDG1Q7 |
| JAPAN GOV. TWENTY 1.90% 20/09/2030                                      | 0.00 | BBG001618TB4 |
| ARCH CAPITAL GROUPCOM   | 0.00 | ACGL         |
| BEST BUY CO INC   | 0.00 | BBY          |
| GLOBAL PAYMENTS INC   | 0.00 | GPN          |
| HUBEI CHUTIAN SMART COMMUNICATION CO LTD                                | 0.00 | 600035       |
| ITALY BUONI POLIEN 3.10% 01/03/2040                                     | 0.00 | BBG00PF8MCG2 |
| EXELON 5.45% 15/3/2034  | 0.00 |              |
| I MOBILE CO LTD NPV   | 0.00 | 6535         |
| CANON INC   | 0.00 | 7751         |
| CANADIAN GOV. BD. 2.75% 1/12/2055                                       | 0.00 | *            |
| CANADIAN GOV. BD. 3.00% 01/06/2034                                      | 0.00 | *            |
| PETRONAS DAGANGAN BHD   | 0.00 | PETD         |
| JAPAN GOV. TWENTY 0.40% 20/03/2036                                      | 0.00 | BBG00CGP8GT5 |
| PLAYTIKA HOLDING CORP   | 0.00 | PLTK         |
| NETHERLANDS GOV. B 2.50% 15/01/2030                                     | 0.00 | BBG01G3LT4T2 |
| ABBVIE 4.50% 14/05/2035   | 0.00 |              |
| PARTNERS GROUP  | 0.00 | PGHN         |
| JAPAN GOV. THIRTY 0.70% 20/12/2048                                      | 0.00 | BBG00N14SKL1 |
| WILLIAMS COS 5.30% 15/8/2052  | 0.00 |              |
| BUNDESSCHATZANWEIS 0.20% 14/6/2024024                                   | 0.00 | BBG0179N5668 |
| MARTIN MARIETTA MATERIALS   | 0.00 | MLM          |
| HCA 5.125% 15/6/2039  | 0.00 |              |
| RELIANCE INC  | 0.00 | RS           |
| QUALICORP SA COM NPV  | 0.00 | QUAL3        |
| ISUZU MOTORS  | 0.00 | 7202         |
| SWEDISH KRONA   | 0.00 | *            |
| GE HEALTHCARE HOLDING LLC   | 0.00 | GEHC         |
| CF INDUSTRIES INC 5.375% 15/03/2044                                     | 0.00 | BBG0064187B3 |
| WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE 5.013%04/04/2051            | 0.00 | BBG00SRHVLH2 |
| NESTE OYJ   | 0.00 | NESTE        |
| BONOS Y OBLIG DEL 0.85% 30/07/2037                                      | 0.00 | BBG0100R2F66 |
| ABBVIE 4.70% 14/05/2045   | 0.00 |              |
| TRITON BOND TRUST 2021 IN 1 A1AU FRN 22/10/2052                         | 0.00 | *            |
| SWISSCOM AG   | 0.00 | SCMN         |
| LAN AIRLINES GROUP SA   | 0.00 | LTM          |
| BROADCOM 3.50% 15/02/2041   | 0.00 |              |
| PG AND E CORP   | 0.00 | PCG          |
| JAPAN GOVERNMENT T 2.50% 20/03/2036                                     | 0.00 | BBG00000T6T2 |

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| RPI_CCP USD RCV CPI1D PAY 2.2682% 11-DEC-2028CHASUS33LCHCUK   | 0.00 | *            |
| ASTRAZENECA FINANCE LLC 1.2% 28/MAY/2026                      | 0.00 |              |
| ORACLE CORP 4.3% SNR NTS 08/07/2034 USD2000                   | 0.00 |              |
| INVENTEC CORP   | 0.00 | 2356         |
| ADIDAS AG   | 0.00 | ADS          |
| DUPONT DE NEMOURS INC   | 0.00 | DD           |
| DOORDASH INC  | 0.00 | DASH         |
| ASPEN GROUP LTD/AUSTRALIA                                     | 0.00 | APZ          |
| SMC CORP  | 0.00 | 6273         |
| NATL BK OF GREECE EUR   | 0.00 | ETE          |
| KRAFT HEINZ CO COM  | 0.00 | KHC          |
| REALTY INC. 1.80% 15/03/2033                                  | 0.00 |              |
| CIGNA CORP 4.80% 15/7/2046                                    | 0.00 |              |
| PPG INDUSTRIES INC  | 0.00 | PPG          |
| EQUIFAX INC   | 0.00 | EFX          |
| BUNDESREPUBLIK DEU 2.50% 15/8/2054                            | 0.00 | *            |
| ITALY BUONI POLIEN 1.45% 01/03/2036                           | 0.00 | BBG00RPRL820 |
| FAIRFAX FINANCIAL HLDGS LTD 5.625% SNR NTS 16/08/2032 USD1000 | 0.00 |              |
| ANHUI EXPRESSWAY CO   | 0.00 | 995          |
| LEMTECH HOLDINGS ORD SHS                                      | 0.00 | 4912         |
| ROCKWELL AUTOMATION INC                                       | 0.00 | ROK          |
| SUN COMMUNITIES OPER LP 4.2% 15/APR/2032                      | 0.00 |              |
| VULCAN MATERIALS CO   | 0.00 | VMC          |
| NEXT PLC  | 0.00 | NXT          |
| SUBARU CORP   | 0.00 | 7270         |
| NETHERLANDS GOV. B 2.00% 15/07/2024                           | 0.00 | BBG0066HT3X8 |
| VISHAY PRECISION GROUP INC                                    | 0.00 | VPG          |
| MERCK 3.90% 07/03/2039  | 0.00 |              |
| KOREA GAS CORPORATION   | 0.00 | 036460       |
| ELECTRONIC ARTS INC   | 0.00 | EA           |
| SIBANYE STILLWATER LTD  | 0.00 | SSW          |
| ABBVIE 5.40% 15/3/2054  | 0.00 |              |
| ANGLO AMERICAN PLC  | 0.00 | AAL          |
| ITALY BUONI POLIEN 2.15% 01/09/20520                          | 0.00 | BBG014D286T8 |
| BELGIUM KINGDOM 1.40% 22/06/2053                              | 0.00 | BBG015C766K6 |
| NAFCO CO LTD  | 0.00 | 2790         |
| HENKEL AG & CO KGAA NON VTG PREF                              | 0.00 | HEN3         |
| AUSTRALIA GOV. BD. 3.25% 21/06/2039                           | 0.00 | BBG00B5ZGWL1 |
| HUARONG FIN. II 0.75% 12/11/2029                              | 0.00 | BBG00L06T0B5 |
| CIA ENERGETICA MINAS GER-PRF                                  | 0.00 | CMIG4        |
| JAPAN GOV. TWENTY 2.00% 20/03/2031                            | 0.00 | BBG001NH87J0 |
| AUTONATION INC 1.95% SNR NTS 01/08/2028 USD1000               | 0.00 |              |
| MARATHON OIL CORP   | 0.00 | MRO          |
| ROYAL CARIBBEAN GROUP   | 0.00 | RCL          |
| SANTOS BRASIL PARTICIPACOES SA                                | 0.00 | STBP3        |
| ON SEMICONDUCTOR CORPORATION                                  | 0.00 | ON           |
| HEALTHPEAK OP 2.875% 15/01/20311 USD1000                      | 0.00 |              |
| BUNDESREPUB. DEUTS 0.00% 15/08/2050                           | 0.00 | BBG010Z6LKB6 |
| JAPAN GOV. TWENTY 1.80% 20/06/2031                            | 0.00 | BBG00215N8T8 |
| COMMONWEALTH EDISON 2.2% 1MTG BDS 01/03/2030 USD1000 128      | 0.00 |              |
| NISSAN MOTOR CO LTD   | 0.00 | NSANY        |
| THE HERSHEY COMPANY   | 0.00 | HSY          |
| AKZO NOBEL NV   | 0.00 | AKZA         |
| TONGCHENG TRAVEL HOLDINGS LTD                                 | 0.00 | 780          |
| EVOLUTION AB  | 0.00 | EVO          |
| HK INNO N CORP  | 0.00 | 195940       |
| JUNIPER NETWORK INC   | 0.00 | JNPR         |
| HONG KONG EXCHANGE & CLEAR                                    | 0.00 | 388          |
| HEALTHCO REIT   | 0.00 | HCW          |
| CITIGROUP CCP AUD BROKER ACCOUNT                              | 0.00 | *            |
| BONOS Y OBLIG DEL 1.00% 30/07/2042                            | 0.00 | BBG012F1MNT9 |
| KINGDOM OF BELGIUM 1.25% 22/04/2033                           | 0.00 | BBG00JGKXP04 |
| XCEL ENERGY INC   | 0.00 | XEL          |
| COMPAL ELECTRONICS  | 0.00 | 2324         |
| IMI ORD GBP0.2857   | 0.00 | IMI          |
| JAPAN GOV. THIRTY 0.40% 20/03/2050                            | 0.00 | BBG00T20WKB1 |
| ZTO EXPRESS CAYMAN INC  | 0.00 | ZTO          |
| UK. GILT 0.50% 22/10/2061                                     | 0.00 | BBG00TSXQSV9 |
| KIMCO REALTY CORP   | 0.00 | KIM          |
| DASSAULT SYSTEMES SE  | 0.00 | DSY          |
| JAPAN GOV. THIRTY 0.80% 20/03/2047                            | 0.00 | BBG00G5D0FB4 |
| MARS INC DEL 2.375% GTD SNR NTS 16/07/40 USD1000 144A         | 0.00 |              |
| JAPAN GOV. THIRTY 0.80% 20/6/2047                             | 0.00 | BBG00GVX9JM2 |
| HD HYUNDAI INFRACORE CO LTD                                   | 0.00 | 042670       |

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| VERTIV HOLDINGS CO                                       | 0.00 | VRT          |
| MARS INC DEL 4.125% GTD SNR NTS 01/04/54 USD2000 144A    | 0.00 |              |
| ITALY BUONI POLIEN 1.50% 30/04/2045REGS                  | 0.00 | BBG00ZHXZ075 |
| SWEDISH GOV. 0.75% 12/05/2028060                         | 0.00 | BBG00FS1DY7  |
| STMICROELECTRONICS NV                                    | 0.00 | STMPA        |
| AEP TEXAS 3.45% 15/5/2051                                | 0.00 |              |
| MONOLITHIC POWER SYSTEMS INC                             | 0.00 | MPWR         |
| LEGRAND SA   | 0.00 | LR           |
| BUNZL PLC  | 0.00 | BNZL         |
| RURAL GRP.   | 0.00 | RFF          |
| BRF BRASIL FOODS SA                                      | 0.00 | BRFS3        |
| BNY USD COLLATERAL                                       | 0.00 | *            |
| BAYER AG   | 0.00 | BAYN         |
| INTERPUBLIC GROUP COS INC USD                            | 0.00 | IPG          |
| DSV A/S  | 0.00 | DSV          |
| BLACKROCK FUNDING 5.25% 14/03/2054                       | 0.00 |              |
| NEW ZEALAND GOV. 1.75% 15/5/2041                         | 0.00 | *            |
| BANCOLOMBIA SA - ADR                                     | 0.00 | CIB          |
| UNITED INC   | 0.00 | 2497         |
| KIMBERLY CLARK CORP                                      | 0.00 | KMB          |
| PUBLIC SERVICE ENTERPRISE GROUP INC                      | 0.00 | PEG          |
| APPLE HOSPITALITY REIT INC                               | 0.00 | APLE         |
| JD LOGISTICS INC   | 0.00 | 2618         |
| KONE CORPORATION NEW                                     | 0.00 | KNEBV        |
| SK TELECOM ADR EA REP 0.55555 SHS P/S                    | 0.00 | SKM          |
| NEWMONT CORP   | 0.00 | NEM          |
| UK. GILT 1.125% 22/10/2073                               | 0.00 | BBG0151HW5Z3 |
| Outstanding Settlement Receipts - PLN                    | 0.00 | *            |
| Income Due - BRL   | 0.00 | *            |
| MURATA MANUFACTURING CO                                  | 0.00 | 6981         |
| MEDIOBANCA BANCA DI ITL                                  | 0.00 | MB           |
| VERIZON COMMS. 3.40% 22/03/20411000                      | 0.00 |              |
| RAYMOND JAMES FINL                                       | 0.00 | RJF          |
| JAPAN GOVERNMENT T 2.50% 20/06/2034                      | 0.00 | BBG00001VCT4 |
| HANNOVER RUECK SE  | 0.00 | HNR1         |
| AGNICO EAGLE MINES                                       | 0.00 | AEM          |
| ATLAS COPCO AB SER B NPV (POST SPLIT)                    | 0.00 | ATCOB        |
| KINGDOM OF BELGIUM 1.90% 22/06/2038                      | 0.00 | BBG009YZXWN3 |
| CCP CITIGROUP GBP BROKER ACCOUNT                         | 0.00 | *            |
| VERISIGN INC   | 0.00 | VRSN         |
| NORDEA BANK ABP  | 0.00 | NDA          |
| WILLIS TOWERS WATS COM                                   | 0.00 | WTW          |
| JAPAN GOV. THIRTY 1.40% 20/12/2045                       | 0.00 | BBG00BM476D7 |
| CHARTER COMMUN INC COM                                   | 0.00 | CHTR         |
| PUMA SERIES 2019-1 1 A FRN 17/7/205000 A REGS            | 0.00 | *            |
| FRENCH REPUBLIC GO 0.50% 25/05/2072                      | 0.00 | BBG00YZ22L49 |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK | 0.00 | *            |
| GUANGDONG CHJ INDUSTRY CO LTD                            | 0.00 | 002345       |
| NETHERLANDS GOV. B 2.50% 15/07/2034UR1                   | 0.00 | BBG01LBGS6X4 |
| BANCO SANTANDER CHILE                                    | 0.00 | BSAN         |
| BARRICK GOLD CORP  | 0.00 | ABX          |
| Income Due - TWD   | 0.00 | *            |
| AMADEUS IT HLDGS   | 0.00 | AMS          |
| KOREAN WON   | 0.00 | *            |
| KIMCO REALTY CORP 6.4% SNR NTS 01/03/2034 USD1000        | 0.00 |              |
| BIOGEN INC   | 0.00 | BIIB         |
| KOMATSU LTD JPY  | 0.00 | 6301         |
| AUSTRALIA GOV. BD. 4.75% 21/06/2054                      | 0.00 | BBG01JRHFCJ7 |
| PRUDENTIAL PLC   | 0.00 | PRU          |
| HUBSPOT INC  | 0.00 | HUBS         |
| JPM CCP EUR BROKER ACCOUNT                               | 0.00 | *            |
| SANDVIK AB   | 0.00 | SAND         |
| FORTESCUE LTD ORDINARY FULLY PAID                        | 0.00 | FMG          |
| BANK OF XI AN CO LTD                                     | 0.00 | 600928       |
| ASSA ABLOY AB  | 0.00 | ASSAB        |
| JAPAN GOV. THIRTY 1.70% 20-JUN-44                        | 0.00 | BBG006LJ4NW1 |
| KONINKLIJKE KPN NV                                       | 0.00 | KPN          |
| M & T BANK CORPORATION                                   | 0.00 | MTB          |
| SEIKO EPSON CORP   | 0.00 | SEKEY        |
| OBAYASHI CORPORATION                                     | 0.00 | 1802         |
| NUTRIEN LTD COM NPV                                      | 0.00 | NTR          |
| EL PUERTO DE LIVERPOOL SAB DE CV                         | 0.00 | LIVEPOLC     |
| SIEMENS ENERGY AG  | 0.00 | ENR          |
| WALGREENS BOOTS AL COM                                   | 0.00 | WBA          |



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| SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A           | 0.00 | 688578       |
| DAIMLER TRUCK HOLDING AG                            | 0.00 | DTG          |
| ABBVIE 5.50% 15/3/2064                              | 0.00 |              |
| HALEON PLC  | 0.00 | HLN          |
| STATE STREET CORP USD                               | 0.00 | STT          |
| WESTERN MIDSTREAM 6.15% 1/4/2033                    | 0.00 |              |
| GEORGE WESTON LTD                                   | 0.00 | WN           |
| MERCK KGAA  | 0.00 | MRK          |
| RIO TINTO LIMITED                                   | 0.00 | RIO          |
| VESUVIUS PLC ORD GBP 0.00                           | 0.00 | VSVS         |
| WESTINGHOUSE AIR 5.611% 11/3/2034034                | 0.00 |              |
| KAJEMA CORP   | 0.00 | 1812         |
| GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV               | 0.00 | GCC*         |
| MICHELIN CGDE                                       | 0.00 | ML           |
| FANUC CORP NPV                                      | 0.00 | 6954         |
| FIFTH THIRD BANCORP                                 | 0.00 | FITB         |
| CHINA VANKE CO RES                                  | 0.00 | 2202         |
| NIPPON ACCOMMODATIONS FUND                          | 0.00 | 3226         |
| GENIUS ELECTRONIC OPTICAL CO LTD                    | 0.00 | 3406         |
| FUJIFILM HOLDINGS NPV TEMP                          | 0.00 | 4901         |
| UNIVERSAL MUSIC GROUP NV                            | 0.00 | UMG          |
| OTC CASH COLLATERAL RECEIVABLE FROM CNORGB22        | 0.00 | *            |
| SUMITOMO ELECTRIC                                   | 0.00 | 5802         |
| KEYSIGHT TECHNOLOGCOM USD                           | 0.00 | KEYS         |
| HAIDILAO INTERNATIONAL HOLDING LTD                  | 0.00 | 6862         |
| WEYERHAEUSER CO USD                                 | 0.00 | WY           |
| NETHERLANDS GOV. B 3.25% 15/01/2044EUR1             | 0.00 | *            |
| OVERSEA-CHINESE BANKING CORP                        | 0.00 | OCBC         |
| MOWI ASA  | 0.00 | MOWI         |
| LENNOX INTL INC COM                                 | 0.00 | LII          |
| DOVER CORPORATION COM                               | 0.00 | DOV          |
| AXON ENTERPRISE I COM USD 0.00001                   | 0.00 | AXON         |
| CHUGAI PHARMACEUTICAL JPY                           | 0.00 | 4519         |
| Income Due - THB                                    | 0.00 | *            |
| SSE PLC   | 0.00 | SSE          |
| COCA-COLA EUROPACIFIC PARTNERS                      | 0.00 | CCEP         |
| CANADIAN GOV. BD. 5.75% 01/06/2029                  | 0.00 | BBG00005FML9 |
| ARGENX SE   | 0.00 | ARGX         |
| HEXAGON AB  | 0.00 | HEXAB        |
| KINGDOM OF BELGIUM 2.75% 22/04/2039                 | 0.00 | BBG019M2WKG3 |
| SUMITOMO CORP JPY                                   | 0.00 | 8053         |
| JAPAN GOV. TWENTY 1.60% 20/06/2030                  | 0.00 | BBG0015DF4W3 |
| Outstanding Settlement Receipts - THB               | 0.00 | *            |
| WEST PHARMACEUTICAL SERVICES                        | 0.00 | WST          |
| LYONDELLBASELL INDUSTRIES                           | 0.00 | LYB          |
| SPAIN GOV. BD. 4.00% 31/10/205444A                  | 0.00 | *            |
| KINGDOM OF BELGIUM 3.45% 22/6/2043                  | 0.00 | BBG01GN82W07 |
| AEON CO LTD   | 0.00 | 8267         |
| ROCHE HOLDING AG                                    | 0.00 | RO           |
| KINGDOM OF BELGIUM 3.50% 22/6/2055                  | 0.00 | BBG01LCH7KD5 |
| STEEL DYNAMICS INC                                  | 0.00 | STLD         |
| FIRST STATE BENEDICT SARLPE                         | 0.00 | 9925RA990    |
| KINGDOM OF DENMARK 0.00% 15/11/2031.01 REGS         | 0.00 | BBG00YT43RX6 |
| JAPAN GOV. THIRTY 1.40% 20/09/2045                  | 0.00 | BBG009YX957  |
| MAIRE TECNIMONT SPA                                 | 0.00 | MAIRE        |
| MONGODB INC   | 0.00 | MDB          |
| GENUINE PARTS CO USD                                | 0.00 | GPC          |
| SUNCOR ENERGY INC                                   | 0.00 | SU           |
| SBA COMMUNICATIONS COM                              | 0.00 | SBAC         |
| CITIGROUP CCP                                       | 0.00 | *            |
| JAPAN GOV. THIRTY 0.60% 20/12/2046                  | 0.00 | BBG00FH3N9V2 |
| TAKE TWO INTERACTIVE SOFTWARE INC                   | 0.00 | TTWO         |
| SHIONOGI & CO LTD                                   | 0.00 | 4507         |
| KINGDOM OF BELGIUM 2.85% 22/10/2034                 | 0.00 | BBG01KXN1R60 |
| NEC ELECTRONICS CORP                                | 0.00 | 6723         |
| WEC ENERGY GROUP INC                                | 0.00 | WEC          |
| NEWS CORP   | 0.00 | NWSA         |
| RENAULT SA  | 0.00 | RNO          |
| ASSURANT INC  | 0.00 | AIZ          |
| LEADCORP INC  | 0.00 | 012700       |
| PTT PUBLIC COMPANY THB1 ALIEN                       | 0.00 | PTT/F        |
| ATMOS ENERGY CORP 2.625% SNR NTS 15/09/2029 USD2000 | 0.00 |              |
| Income Due - CAD                                    | 0.00 | *            |
| REALTY INC. 2.20% 15/06/2028                        | 0.00 |              |

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|--|------|--------------|
| MIPS AB  | 0.00 | MIPS         |
| US. TSY. NOTE/BOND 5.25% 15/02/2029                      | 0.00 | BBG000FMHS13 |
| HENRY SCHEIN CORP COM                                    | 0.00 | HSIC         |
| CHARTER COMMS. OPE 3.70% 1/4/2051                        | 0.00 |              |
| CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK N.A. | 0.00 | *            |
| VODAFONE GROUP ORD                                       | 0.00 | VOD          |
| ZIMMER BIOMET HOLDINGS INC                               | 0.00 | ZBH          |
| CORNING INC  | 0.00 | GLW          |
| FRENCH REPUBLIC GO 1.25% 25/5/2038                       | 0.00 | *            |
| FX OPTIONS   | 0.00 | *            |
| LOBLAW COMPANIES LTD                                     | 0.00 | L            |
| ALIGN TECHNOLOGY INC                                     | 0.00 | ALGN         |
| EVERSOURCE ENERGY COM                                    | 0.00 | ES           |
| C.H. ROBINSON WORLDWIDE INC                              | 0.00 | CHRW         |
| ROBERT HALF INC  | 0.00 | RHI          |
| BRIDGESTONE CORP   | 0.00 | 5108         |
| BORGWARNER INC   | 0.00 | BWA          |
| FAIRFAX FINL HOLDINGS LTD CAD                            | 0.00 | FFH          |
| COREBRIDGE FINL. 4.35% 5/4/2042                          | 0.00 |              |
| CANADIAN DOLLAR  | 0.00 | *            |
| SEKISUI JUSHI CORPORATION                                | 0.00 | 4212         |
| REGIONS FINANCIAL CORP                                   | 0.00 | RF           |
| INTERCONEXION ELECTRICA SA ESP                           | 0.00 | ISA          |
| WESTERN DIGITAL CORP                                     | 0.00 | WDC          |
| CHICONY POWER TECHNOLOGY CO LTD                          | 0.00 | 6412         |
| BNK FINANCIAL GROUP INC                                  | 0.00 | 138930       |
| ENTERGY CORP NEW   | 0.00 | ETR          |
| US. TSY. NOTE/BON 6.125% 15/08/2029                      | 0.00 | BBG000FVQ8V4 |
| PORSCHE AUTOMOBIL HOLDING SE                             | 0.00 | PAH3         |
| HOUSING NEW ZEALAND LTD 240430 2.183 GB                  | 0.00 | NZHNZD0230L2 |
| FERROVIAL SE EUR0.01                                     | 0.00 | FER          |
| CORPAY INC COM USD 0.001                                 | 0.00 | CPAY         |
| VISTRA CORP  | 0.00 | VST          |
| CRITERIA CAIXACORP SA                                    | 0.00 | CABK         |
| RESTAURANT BRNDS ICOM NPV                                | 0.00 | QSR          |
| FMC CORP   | 0.00 | FMC          |
| LPL FINANCIAL HOLDINGS INC                               | 0.00 | LPLA         |
| TURK TRAKTOR VE ZIRAAT MAKINELERI AS                     | 0.00 | TTRAK        |
| LAND SECURITIES GROUP PLC                                | 0.00 | LAND         |
| SINGAPORE TECH ENG SGD                                   | 0.00 | STE          |
| CHURCH & DWIGHT CO                                       | 0.00 | CHD          |
| UNION CHIMIQUE UCB SA                                    | 0.00 | UCB          |
| ASR NEDERLAND NV   | 0.00 | ASRNL        |
| NOKIA OYJ  | 0.00 | NOKIA        |
| PINTEREST INC  | 0.00 | PINS         |
| NOVOZYMES A S  | 0.00 | NSISB        |
| HUNTINGTON BANCSHARES INC                                | 0.00 | HBAN         |
| DEN DANSKE BANK AS DKK                                   | 0.00 | DANSKE       |
| TECK RESOURCES LTD-CLS B                                 | 0.00 | TECK/B       |
| SWEDEN GOV. BD. 1.00% 12/11/2026                         | 0.00 | BBG008P0QQ80 |
| SWEDEN GOV. BD. 2.25% 1/6/2032                           | 0.00 | BBG002QR72C2 |
| BERKLEY WR CORP COM                                      | 0.00 | WRB          |
| GENMAB AS  | 0.00 | GMAB         |
| SAINSBURY (J) PLC  | 0.00 | SBRY         |
| KINGDEE INTERN SFTWR                                     | 0.00 | 268          |
| NATIONAL BANK OF CANADA                                  | 0.00 | CA6330671034 |
| NVIDIA ORD SHS   | 0.00 | NVD          |
| Income Due - MYR   | 0.00 | *            |
| GEBERIT AG-REG   | 0.00 | GEBN         |
| SWISS LIFE HOLDING AG                                    | 0.00 | SLHN         |
| ARDINE MATHESON HOLDINGS LTD                             | 0.00 | JMHLY        |
| MEDIBANK PRIVATE LIMITED                                 | 0.00 | MPL          |
| JAPAN GOV. FORTY Y 1.40% 20/03/2055                      | 0.00 | BBG008KW5B09 |
| THOMSON REUTERS CP COM NPV POST REV SPLIT                | 0.00 | TRI          |
| WARNER BROS DISCOVERY INC                                | 0.00 | WBD          |
| MARKEL CORPORATION                                       | 0.00 | MKL          |
| DAVITA INC   | 0.00 | DVA          |
| KINGDOM OF BELGIUM 1.45% 22/06/203701 84                 | 0.00 | BBG00GSFT7J3 |
| GRACO INC  | 0.00 | GGG          |
| WHEATON PRECIOUS M COM NPV                               | 0.00 | WPM          |
| NIPPON STEEL CORPORATION                                 | 0.00 | 5401         |
| HENKEL AG & CO KGAA                                      | 0.00 | HEN          |
| JB HUNT TRANSPORT SERVICES INC                           | 0.00 | JBHT         |
| DNB BANK ASA   | 0.00 | DNB          |

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| HOTEL PROP. INVS.                                   | 0.00 | *            |
| GREAT WEST LIFECO                                   | 0.00 | GWO          |
| FIRSTENERGY CORP USD                                | 0.00 | FE           |
| MACQUARIE MERCER INFRASTRUCTURE TRUST 1AFS          | 0.00 | 4A68YGU      |
| FRANKLIN RESOURCES INC                              | 0.00 | BEN          |
| PANASONIC HOLDINGS CORP                             | 0.00 | 6752         |
| AJINOMOTO CO INC JPY                                | 0.00 | 2802         |
| SWISS PRIME SITE AG                                 | 0.00 | SPSN         |
| BROWN BROWN INC                                     | 0.00 | BRO          |
| BAXTER INTL INC COM                                 | 0.00 | BAX          |
| RANDSTAD NV   | 0.00 | RAND         |
| MCCORMICK AND COMPANY INC                           | 0.00 | MKC          |
| SUNTORY BEVERAGE AND FOOD LTD                       | 0.00 | 2587         |
| ATMOS ENERGY CORP 3.375% SNR NTS 15/09/2049 USD2000 | 0.00 |              |
| HASBRO INC  | 0.00 | HAS          |
| TYSON FOODS INC CLASS A                             | 0.00 | TSN          |
| KINGDOM OF BELGIUM 2.25% 22/6/2057                  | 0.00 | BBG00FY3GRB3 |
| ORKLA ASA   | 0.00 | ORK          |
| CHARTER HALL SOCIAL INFRASTRUCTURE REIT             | 0.00 | *            |
| ARES MANAGEMNT COR COM                              | 0.00 | ARES         |
| UNITED OVERSEAS BANK                                | 0.00 | UOB          |
| BAYERISCHE MOTOREN WERKE-PFD                        | 0.00 | BMW3         |
| CBOE GLOBAL MARKET                                  | 0.00 | CBOE         |
| FUT 06 JUN 24 EURX EUR-BOBL                         | 0.00 | OEM4         |
| CITIZENS FINANCIAL GROUP INC                        | 0.00 | CFG          |
| CF INDUSTRIES HOLDINGS INC                          | 0.00 | CF           |
| COCA COLA HBC AG ORD                                | 0.00 | CCH          |
| CINCINNATI FINANCIAL CORP                           | 0.00 | CINF         |
| EVEREST GROUP LTD                                   | 0.00 | EG           |
| KAO CORPORATION                                     | 0.00 | 4452         |
| EPIROC AB SER B NPV POST SPLIT                      | 0.00 | EPIB         |
| ATMOS ENERGY CORP                                   | 0.00 | ATO          |
| DOLLARAMA INC                                       | 0.00 | DOL          |
| EAST JAPAN RAILWAY NPV TEMP                         | 0.00 | 9020         |
| DTE ENERGY CO USD                                   | 0.00 | DTE          |
| AENA SME S.A.                                       | 0.00 | AENA         |
| NIDEC CORPORATION                                   | 0.00 | 6594         |
| AMEREN CORP   | 0.00 | AEE          |
| ABN AMRO BANK N V DR EACH REP SHS                   | 0.00 | ABN          |
| WHARF REAL ESTATE HKD                               | 0.00 | 1997         |
| COLOPLAST   | 0.00 | COLOB        |
| KELLANOVA   | 0.00 | K            |
| BERKELEY GP HLDGS ORD GBP0.054141                   | 0.00 | BKG          |
| ALNYLAM PHARMACEUTICALS INC                         | 0.00 | ALNY         |
| EXPEDITORS INTL WASH INC                            | 0.00 | EXPD         |
| DESCARTES SYSTEMS GROUP INC                         | 0.00 | DSG          |
| TELEDYNE TECHNOLOGIES INC                           | 0.00 | TDY          |
| ZSCALER INC   | 0.00 | ZS           |
| UMICORE NPV   | 0.00 | UMI          |
| SKANDINAVISKA ENSKIL SEK                            | 0.00 | SEBA         |
| SEAGATE TECH HLDGS                                  | 0.00 | STX          |
| WILLIAMS-SONOMA INC                                 | 0.00 | WSM          |
| TDK CORPORATION                                     | 0.00 | 6762         |
| ERICSSON LM - B SHS                                 | 0.00 | ERICB        |
| PTC INC   | 0.00 | PTC          |
| STRAUMANN HLDG                                      | 0.00 | STMN         |
| AUTO TRADER GROUP PLC                               | 0.00 | AUTO         |
| CNH INDUSTRIAL NV COM                               | 0.00 | CNHI         |
| RENTOKIL INITIAL PLC                                | 0.00 | RTO          |
| ALBERMARLE CORP                                     | 0.00 | ALB          |
| ANTOFAGASTA PLC                                     | 0.00 | ANTO         |
| OKTA INC  | 0.00 | OKTA         |
| LIVE NATION INC                                     | 0.00 | LYV          |
| BUNGE GLOBAL SA COM USD0.01                         | 0.00 | BG           |
| MELROSE INDUSTRIES PLC                              | 0.00 | MRO          |
| TEVA PHARMACEUTICAL SP ADR                          | 0.00 | TEVA         |
| DOMINOS PIZZA INC                                   | 0.00 | DPZ          |
| CELANESE CORP SERIES A                              | 0.00 | CE           |
| EPAM SYSTEMS INC                                    | 0.00 | EPAM         |
| ENTEGRIS INC  | 0.00 | ENTG         |
| MAZDA MOTOR CORP                                    | 0.00 | 7261         |
| CITIGROUP CCP CAD BROKER ACCOUNT                    | 0.00 | *            |
| EPIROC AB   | 0.00 | EPIA         |
| SIEMENS HEALTHINEERS AG                             | 0.00 | SHL          |

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| NOMURA RESEARCH INSTITUTE LTD                               | 0.00 | 4307         |
| TELUS CORP NON-CANANDIAN                                    | 0.00 | CA87971M9969 |
| SINGAPORE GOV. BD. 2.25% 01/08/2036                         | 0.00 | BBG00DF0J361 |
| ACCOR SA  | 0.00 | AC           |
| AVANTOR INC   | 0.00 | AVTR         |
| GARMIN ORD  | 0.00 | GRMN         |
| COLES GROUP LTD   | 0.00 | COL          |
| ENERGIAS DE PORTUGAL SA                                     | 0.00 | EDP          |
| OLYMPUS CORP  | 0.00 | 7733         |
| CARNIVAL CORP USD   | 0.00 | CCL          |
| CANADIAN GOV. BD. 2.75% 01/12/2064                          | 0.00 | BBG006F65J90 |
| CLOROX CO DEL   | 0.00 | CLX          |
| AMUNDI SA   | 0.00 | AMUN         |
| KEYCORP   | 0.00 | KEY          |
| ASSOCIATED BRITISH FOODS PLC                                | 0.00 | ABF          |
| CELSIUS HOLDINGS INC  | 0.00 | CELH         |
| ROLLINS INC   | 0.00 | ROL          |
| EQT AB  | 0.00 | EQT          |
| NICE LTD  | 0.00 | NICE         |
| CONAGRA BRANDS INC  | 0.00 | CAG          |
| ZOOM VIDEO COMMUNICATIONS INC                               | 0.00 | ZM           |
| CENTRAL JAPAN RAILWAY CO                                    | 0.00 | 9022         |
| TAISEI CORP   | 0.00 | 1801         |
| LAMB WESTON HOLDINGS INC                                    | 0.00 | LW           |
| SAUL CENTERS INC  | 0.00 | BFS          |
| POOL CORPORATION  | 0.00 | POOL         |
| COCA COLA BOTTLERS JAPAN HOLDINGS                           | 0.00 | 2579         |
| CHINA CONSTRUCION ENGINEERING CORP LTD                      | 0.00 | 601668       |
| KINGFISHER PLC GBP0.1571                                    | 0.00 | KGF          |
| VAT GROUP AG  | 0.00 | VACN         |
| PPL CORPORATION   | 0.00 | PPL          |
| BIOMARIN PHARMACEUTICAL INC                                 | 0.00 | BMRN         |
| TYLER TECHNOLOGIES INC                                      | 0.00 | TYL          |
| JERONIMO MARTINS SGPS SA                                    | 0.00 | JMT          |
| SWEDISH GOV. 0.125% 12/05/203100 1062                       | 0.00 | BBG00SL2BX14 |
| PRESS KOGYO CO  | 0.00 | 7246         |
| TRANSUNION  | 0.00 | TRU          |
| EDENRED   | 0.00 | EDEN         |
| SWEDEN GOV. BD. 1.75% 11/11/2033                            | 0.00 | BBG0172X1GT0 |
| MID-AMERICA APARTMENT COMMUNITIES                           | 0.00 | MAA          |
| PERSIMMON PLC   | 0.00 | PSN          |
| TECHTRONIC INDUSTRIES CO                                    | 0.00 | 669          |
| 1ST SOURCE CORPORATION                                      | 0.00 | SRCE         |
| TELIA COMPANY AB  | 0.00 | TELIA        |
| MTR CORP  | 0.00 | 66           |
| CARREFOUR SA  | 0.00 | CA           |
| VOLVO AB  | 0.00 | VOLVA        |
| COCHLEAR LIMITED  | 0.00 | COH          |
| DEXUS   | 0.00 | DXS          |
| ALSTOM SA   | 0.00 | ALO          |
| EQUITABLE HLDGS IN COM                                      | 0.00 | EQH          |
| ERSTE GROUP BANK AG   | 0.00 | EBS          |
| RPM INTERNATIONAL INC                                       | 0.00 | RPM          |
| ZEBRA TECHNOLOGIES CORP                                     | 0.00 | ZBRA         |
| THE JM SMUCKER COMPANY                                      | 0.00 | SJM          |
| MXN BNP PARIBAS A/C   | 0.00 | *            |
| KUEHNE & NAGEL INTERNATIONAL AG                             | 0.00 | KNIN         |
| OWENS CORNING INC   | 0.00 | OC           |
| SEIKO EPSON CORPORATION                                     | 0.00 | 6724         |
| SNAP ON INC   | 0.00 | SNA          |
| SUZUKI MOTOR CORP NPV TEMP                                  | 0.00 | 7269         |
| KINGDOM OF BELGIUM 2.15% 22/06/2066                         | 0.00 | BBG00CSRJDY7 |
| ELISA CORPORATION OYJ-A S                                   | 0.00 | ELISA        |
| INTERTEK GROUP INC  | 0.00 | ITRK         |
| GJENSIDIGE FORSIKR NOK                                      | 0.00 | GJF          |
| RPI CCP USD RCV CPI1D PAY 2.4582% 12-FEB-2034CHASUS33LCHCUK | 0.00 | *            |
| AMERCO COM  | 0.00 | UHAL/B       |
| NRG ENERGY INC  | 0.00 | NRG          |
| SUNCORP GROUP LTD   | 0.00 | SUN          |
| SWEDBANK AB   | 0.00 | SWEDA        |
| SS AND C TECHNOLOGIES HOLDINGS                              | 0.00 | SSNC         |
| HOLOGIC INC   | 0.00 | HOLX         |
| SAMPO PLC NPV A   | 0.00 | SAMPO        |
| BURLINGTON STORES INC                                       | 0.00 | BURL         |

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| VIATRIS INC  | 0.00 | VTRS         |
| SEI INVESTMENTS COMPANY                                      | 0.00 | SEIC         |
| TOKYO GAS CO LTD   | 0.00 | 9531         |
| SCHRODERS PLC ORD GB   | 0.00 | SDR          |
| PAN PACIFIC INTL H NPV                                       | 0.00 | 7532         |
| FORTIS INC   | 0.00 | FTS          |
| RICOH CO   | 0.00 | 7752         |
| NORDSON CORP   | 0.00 | NDSN         |
| A P MOLLER-MAERSK B  | 0.00 | MAERSKB      |
| RESONA HOLDINGS INC  | 0.00 | 8308         |
| WATSCO INC   | 0.00 | WSO          |
| NORSK HYDRO ASA  | 0.00 | NHY          |
| DAI NIPPON PRINTING CO LTD                                   | 0.00 | 7912         |
| AES CORP   | 0.00 | AES          |
| JACK HENRY & ASSOCIATES INC                                  | 0.00 | JKHY         |
| SCHINDLER-HLDG AG REG  | 0.00 | SCHN         |
| PAYCOM SOFTWARE INC  | 0.00 | PAYC         |
| TRIMBLE INC COM NPV  | 0.00 | TRMB         |
| TOPPAN HOLDINGS INC  | 0.00 | 7911         |
| SYENSQO SA NPV   | 0.00 | SYENS        |
| LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C                 | 0.00 | FWONK        |
| WESTPAC  | 0.00 | *            |
| SINGAPORE EXCHANGE LTD                                       | 0.00 | SGX          |
| METRO INC - A  | 0.00 | MRU          |
| LABORATORY CORPORATION OF AMERICA HOLDIN                     | 0.00 | LH           |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES INC     | 0.00 | IAG          |
| TALANX AG  | 0.00 | TLX          |
| DENMARK GOV. BD. 0.25% 15/11/205201                          | 0.00 | BBG00S911XR3 |
| TOYOTA TSUSHO CORP   | 0.00 | 8015         |
| CENOVUS ENERGY 6.75% 15/11/2039                              | 0.00 | BBG0000WSGN7 |
| RB GLOBAL INC COM NPV  | 0.00 | RBA          |
| NEWMONT CORPORATION  | 0.00 | NEM          |
| BARRATT DEVELOPMENTS PLC                                     | 0.00 | BDEV         |
| W P CAREY INC  | 0.00 | WPC          |
| CMS ENERGY CORP  | 0.00 | CMS          |
| NORTONLIFELOCK   | 0.00 | GEN          |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED SETTLEM | 0.00 | WTC          |
| EURONEXT NV  | 0.00 | ENX          |
| ALFA LAVAL AB  | 0.00 | ALFA         |
| WISE CL A ORD SHS  | 0.00 | WISE         |
| DOCUSIGN INC   | 0.00 | DOCU         |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC                 | 0.00 | CRL          |
| HORMEL FOODS CORPORATION                                     | 0.00 | HRL          |
| MONDI PLC ORD EUR0.22  | 0.00 | MNDI         |
| NORTHERN STAR RESOURCES LTD                                  | 0.00 | NST          |
| TRADEWEB MARKETS INC   | 0.00 | TW           |
| BONOS Y OBLIG DEL 1.45% 31/10/2071                           | 0.00 | BBG00Z6NNQB0 |
| INFORMA PLC  | 0.00 | INF          |
| SKYWORKS SOLUTIONS INC                                       | 0.00 | SWKS         |
| MOSAIC CO COM  | 0.00 | MOS          |
| Income Due - IDR   | 0.00 | *            |
| COOPER COS INC COM USD0.10 (P/S)                             | 0.00 | COO          |
| MAGNA INTERNATIONAL INC                                      | 0.00 | MG           |
| UNI CHARM CORPORATION  | 0.00 | 8113         |
| BANK OF IRELAND GR EUR1                                      | 0.00 | BIRG         |
| SNAP INC   | 0.00 | SNAP         |
| JULIUS BAER GROUP LTD  | 0.00 | BAER         |
| REVVITY INC  | 0.00 | RVTY         |
| SEKISUI CHEMICAL CO Y50                                      | 0.00 | 4204         |
| BLUESCOPE STEEL LIMITED                                      | 0.00 | BSL          |
| DR ING HC F PORSCHE AG                                       | 0.00 | P911         |
| TIS INC  | 0.00 | 3626         |
| AMERICAN FINANCIAL GROUP INC                                 | 0.00 | AFG          |
| BANK LEUMI LE-ISRAEL   | 0.00 | LUMI         |
| SANDOZ GROUP ORD SHS   | 0.00 | SDZ          |
| SARTORIUS STEDIM B EUR0.1666                                 | 0.00 | DIM          |
| SMURFIT KAPPA GROUP PLC                                      | 0.00 | SK3          |
| EXOR NV  | 0.00 | EXO          |
| TELENOR ASA  | 0.00 | TEL          |
| ESSITY AB SER B NPV  | 0.00 | ESSITYB      |
| NN GROUP NV  | 0.00 | NN           |
| SVENSKA CELLULOZA AB - B SHARES                              | 0.00 | SCAB         |
| NEUROCRINE BIOSCIENCES INC                                   | 0.00 | NBIX         |
| CIGNA 2.40% 15/03/2030                                       | 0.00 |              |

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|---|------|--------|
| PANDORA   | 0.00 | PNDORA |
| SARTORIUS AG VORZUG   | 0.00 | SRT3   |
| SINGAPORE TELECOMM NPV B/L 100                              | 0.00 | ST10   |
| SEK BNP PARIBAS A/C   | 0.00 | *      |
| COVESTRO AG   | 0.00 | 1COV   |
| YARA INTERNATIONAL ASA                                      | 0.00 | YAR    |
| SHANXI LANHUA SCI TECH VENTURE ORD SHS A                    | 0.00 | 600123 |
| EXACT SCIENCES CORP   | 0.00 | EXAS   |
| AMCOR PLC COM USD   | 0.00 | AMCR   |
| BRAMBLES LIMITED  | 0.00 | BXB    |
| TORO CO   | 0.00 | TTC    |
| MATSUKIYOCOCOKARA AND CO                                    | 0.00 | 3088   |
| EASTMAN CHEMICAL COM  | 0.00 | EMN    |
| LATTICE SEMICONDUCTOR CORP                                  | 0.00 | LSCC   |
| SONOVA HOLDING AG - REG                                     | 0.00 | SOON   |
| NOK BNP PARIBAS A/C   | 0.00 | *      |
| SGS SA  | 0.00 | SGSN   |
| TFI INTERNATIONAL INC                                       | 0.00 | TFII   |
| DYNATRACE INC   | 0.00 | DT     |
| ESSENTIAL UTILS   | 0.00 | WTRG   |
| YASKAWA ELECTRIC CORP                                       | 0.00 | 6506   |
| OTSUKA CORP NPV TEMP  | 0.00 | 4768   |
| FOX CORP  | 0.00 | FOXA   |
| CARMAX INC  | 0.00 | KMX    |
| DIETEREN GROUP  | 0.00 | DIE    |
| KIKKOMAN CORP NPV TEMP                                      | 0.00 | 2801   |
| WPP PLC   | 0.00 | WPP    |
| LINDT & SPRUENGLI AG-REG                                    | 0.00 | LISN   |
| SUMITOMO MITSUI TRUST HOLDINGS                              | 0.00 | 8309   |
| ROBINHOOD MARKETS INC                                       | 0.00 | HOOD   |
| BIO TECHNE CORP   | 0.00 | TECH   |
| SODEXO  | 0.00 | SW     |
| HYATT HOTELS CORP-CL A                                      | 0.00 | H      |
| MINERAL RESOURCES LTD                                       | 0.00 | MIN    |
| AEDIFICA SA   | 0.00 | AED    |
| UNIQA INSURANCE GROUP AG                                    | 0.00 | UQA    |
| CARLYLE GROUP INC   | 0.00 | CG     |
| CK HUTCHISON HOLDINGS LTD                                   | 0.00 | 1      |
| ANHEUSER-BUSCH INB 4.60% 15/04/2048                         | 0.00 |        |
| TWILIO INC  | 0.00 | TWLO   |
| STANDARD LIFE ABERDEEN PLC                                  | 0.00 | ABDN   |
| EVERGY INC COM NPV  | 0.00 | EVRG   |
| FRESENIUS SE CO KGAA  | 0.00 | FRE    |
| FORTUNE BRANDS HOME AND SECURITY                            | 0.00 | FBIN   |
| POWER CORP OF CANADA CAD                                    | 0.00 | POW    |
| COMPUTERSHARE LTD   | 0.00 | CPU    |
| LIBERTY GLOBAL LTD USD 0.01 C                               | 0.00 | LBTYK  |
| MASCO CORP USD  | 0.00 | MAS    |
| BT GROUP PLC  | 0.00 | BT/A   |
| LUNDIN MINING CORP  | 0.00 | LUN    |
| SHISEIDO COMPANY LIMITED                                    | 0.00 | 4911   |
| ROYALTY PHARMA PLC  | 0.00 | RPRX   |
| TOAST INC   | 0.00 | TOST   |
| EMS CHEMIE HLDS REG   | 0.00 | EMSN   |
| EMPIRE CO LIMITED   | 0.00 | EMP/A  |
| CATALENT INC  | 0.00 | CTLT   |
| M3 INC NPV  | 0.00 | 2413   |
| DAYFORCE INC  | 0.00 | DAY    |
| BANDAI NAMCO HOLDINGS NPV                                   | 0.00 | 7832   |
| RPI CCP USD RCV CPI1D PAY 2.4897% 18-DEC-2033CHASUS33LCHCUK | 0.00 | *      |
| ERIE INDEMNITY CO   | 0.00 | ERIE   |
| REPLIGEN CORPORATION  | 0.00 | RGEN   |
| NIBE INDUSTRIER AB SER B NPV                                | 0.00 | NIBEB  |
| CAMPBELL SOUP CO USD  | 0.00 | CPB    |
| APPLOVIN CORP   | 0.00 | APP    |
| BIOMERIEUX NPV  | 0.00 | BIM    |
| NTT DATA GROUP CORPORATION                                  | 0.00 | 9613   |
| AZBIL CORP  | 0.00 | 6845   |
| SHIMIZU CORPORATION   | 0.00 | 1803   |
| MISC BHD  | 0.00 | MISC   |
| SVENSKA HANDELSBKN SER A NPV                                | 0.00 | SHBA   |
| HENDERSON LAND DEVELOPMENT CO                               | 0.00 | 12     |
| LINDT & SPRUENGLI AG-PC                                     | 0.00 | LISP   |
| HULIC CO LTD  | 0.00 | 3003   |

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|--|------|--------------|
| FTSE 100 IDX 2406 FU                               | 0.00 | Z M4         |
| BROTHER INDUSTRIES LTD                             | 0.00 | 6448         |
| Income Due - ZAR                                   | 0.00 | *            |
| QUEST DIAGNOSTICS                                  | 0.00 | DGX          |
| REA GROUP LTD                                      | 0.00 | REA          |
| JAPAN REAL ESTATE INVESTMENT                       | 0.00 | 8952         |
| CENTERPOINT ENERGY INC                             | 0.00 | CNP          |
| QIAGEN NV ORD EUR0.01 POST REV SPLT                | 0.00 | QIA          |
| NITORI CO LTD                                      | 0.00 | 9843         |
| OBIC CO LTD  | 0.00 | 4684         |
| ADMIRAL GROUP PLC                                  | 0.00 | ADM          |
| CAPCOM CO LTD NPV TEMP                             | 0.00 | 9697         |
| SOUTH32 LIMITED ORDINARY FULLY PAID                | 0.00 | S32          |
| NSK LTD JPY  | 0.00 | 6471         |
| ALLIANT ENERGY CORP                                | 0.00 | LNT          |
| SHANGHAI BAOSIGHT SOFTWARE CO LTD                  | 0.00 | 900926       |
| UIPATH INC   | 0.00 | PATH         |
| AGEAS NPV POST SPLIT                               | 0.00 | AGS          |
| IVANHOE MINES LTD COM NPV CL A                     | 0.00 | IVN          |
| EISAI CO LTD JPY                                   | 0.00 | 4523         |
| UNITED THERAPEUTICS CORP                           | 0.00 | UTHR         |
| FIDELITY NATL FINL FNF GROUP                       | 0.00 | FNF          |
| BOLIDEN ORD SHS                                    | 0.00 | BOL          |
| BOC HONG KONG (HOLDINGS) LIMITED                   | 0.00 | 2388         |
| INTL PAPER CO                                      | 0.00 | IP           |
| CENTRICA PLC                                       | 0.00 | CNA          |
| DCC PLC  | 0.00 | DCC          |
| KANSAI ELECTRIC POWER JPY                          | 0.00 | 9503         |
| PAYLOCITY HOLDING CORP                             | 0.00 | PCTY         |
| NIPPON PROLOGIS REIT INC                           | 0.00 | 3283         |
| VERBUND AG   | 0.00 | VER          |
| ORION OYJ  | 0.00 | ORNBV        |
| ACCIONA SA   | 0.00 | ANA          |
| LOTUS BAKERIES NV                                  | 0.00 | LOTB         |
| OSAKA GAS CO LTD JPY                               | 0.00 | 9532         |
| MATCH GRP INC                                      | 0.00 | MTCH         |
| INSURANCE AUSTRALIA GROUP LIMITED                  | 0.00 | IAG          |
| KNIGHT SWIFT TRANS CL A COM STK                    | 0.00 | KNX          |
| SWATCH GROUP AG                                    | 0.00 | UHRN         |
| OSK MITSUI OSK LINES LTD                           | 0.00 | 9104         |
| COVIVIO  | 0.00 | COV          |
| INCYTE CORP  | 0.00 | INCY         |
| SALMAR ASA   | 0.00 | SALM         |
| NIPPON PAINT HOLDINGS CO LTD                       | 0.00 | 4612         |
| TELEPERFORMANCE                                    | 0.00 | TEP          |
| EURAZEO  | 0.00 | RF           |
| CAMDEN PROPERTY TRUST                              | 0.00 | CPT          |
| RECORDATI SPA - NEW                                | 0.00 | REC          |
| CLP HOLDINGS LIMITED HKD                           | 0.00 | 2            |
| JAPAN POST INSURANCE CO LTD                        | 0.00 | 7181         |
| SMITH & NEPHEW PLC                                 | 0.00 | SN/          |
| AEGON ORD SHS                                      | 0.00 | AGN          |
| ROGERS COMMUNICATIONS INC-B                        | 0.00 | RCI/B        |
| FIRST QUANTUM MINERALS LTD                         | 0.00 | FM           |
| TOTO LTD   | 0.00 | 5332         |
| ZAR BNP PARIBAS A/C                                | 0.00 | *            |
| GFL ENVIRONMENTAL INC                              | 0.00 | GFL          |
| HCA 3.50% 15/7/2051                                | 0.00 |              |
| HONG KONG CHINA GA                                 | 0.00 | 3            |
| BOLLORE SE   | 0.00 | BOL          |
| DAIFUKU CO LTD NPV                                 | 0.00 | 6383         |
| DELTA AIR LINES INC                                | 0.00 | DAL          |
| ROKU INC   | 0.00 | ROKU         |
| NEW ZEALAND DOLLAR                                 | 0.00 | *            |
| INDUTRADE AB                                       | 0.00 | INDT         |
| KEPPEL LTD   | 0.00 | KEP          |
| OPEN TEXT CORP                                     | 0.00 | OTEX         |
| BUONI POLIENNALI D 2.15% 01/03/2072                | 0.00 | BBG00ZXNMKM2 |
| AEROPORTS DE PARIS (ADP)                           | 0.00 | ADP          |
| ASPEN TECHNOLOGY                                   | 0.00 | AZPN         |
| IMCD NV  | 0.00 | IMCD         |
| OTC DERIVATIVE CSH COLLATERAL RECEIVABLE FROM CITI | 0.00 | *            |
| JFE HOLDINGS INC                                   | 0.00 | 5411         |
| BENTLEY SYSTEMS INC                                | 0.00 | BSY          |

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|--|------|--------------|
| BANQUE CANTONALE VAUDOISE                | 0.00 | BCVN         |
| SMITHS GROUP PLC                         | 0.00 | SMIN         |
| A P MOLLER MAERSK AS                     | 0.00 | MAERSKA      |
| ALTAGAS INCOME LTD                       | 0.00 | ALA          |
| FASTIGHETS AB BALD SER B NPV POST SPLIT  | 0.00 | BALDB        |
| WEST JAPAN RAILWAY NPV TEMP              | 0.00 | 9021         |
| ISRAEL DISCOUNT BANK                     | 0.00 | DSCT         |
| SKANSKA AB                               | 0.00 | SKAB         |
| FOX CORP COM                             | 0.00 | FOX          |
| METSO CORPORATION                        | 0.00 | METSO        |
| Outstanding Settlement Receipts - CAD    | 0.00 | *            |
| MITSUBISHI HC CAPITAL INC                | 0.00 | 8593         |
| SYSTEMEX CORP TEMP                       | 0.00 | 6869         |
| HANG SENG BANK                           | 0.00 | 11           |
| VIVENDI SE                               | 0.00 | VIV          |
| QORVO INC                                | 0.00 | QRVO         |
| NEXON CO LTD                             | 0.00 | 3659         |
| SWEDEN GOV. BD. 0.50% 24/11/20451063     | 0.00 | BBG00Y70S8B7 |
| POWER ASSETS HOLDINGS LIMITED            | 0.00 | 6            |
| GPE BRUXELLES LAM NPV                    | 0.00 | GBLB         |
| LIFCO AB SER B NPV                       | 0.00 | LIFCOB       |
| LEAR CORP                                | 0.00 | LEA          |
| UNITY SOFTWARE INC                       | 0.00 | U            |
| ALBERTSONS COMPANIES INC                 | 0.00 | ACI          |
| LEG IMMOBILIEN SE                        | 0.00 | LEG          |
| SKF AB                                   | 0.00 | SKFB         |
| YAMAHA MOTOR CO                          | 0.00 | 7272         |
| BURBERRY GROUP PLC                       | 0.00 | BRBY         |
| HARGREAVES LANSDOWN PLC                  | 0.00 | HL/          |
| WIX COM LTD                              | 0.00 | WIX          |
| MAKITA CORPORATION                       | 0.00 | 6586         |
| NEXI SPA ORD                             | 0.00 | NEXI         |
| KOBE BUSSAN CO LTD                       | 0.00 | 3038         |
| ZALANDO SE NPV                           | 0.00 | ZAL          |
| NORTHLAND POWER INC                      | 0.00 | NPI          |
| SONIC HEALTHCARE LTD ORDINARY FULLY PAID | 0.00 | SHL          |
| TELEFLEX INC                             | 0.00 | TFX          |
| ZILLOW GROUP INC                         | 0.00 | Z            |
| HIKMA PHARMACEUTICALS PLC                | 0.00 | HIK          |
| BILL COM HOLDINGS INC                    | 0.00 | BILL         |
| MITSUBISHI CHEMICAL GROUP CORPORATION    | 0.00 | 4188         |
| ST JAMESS PLACE PLC                      | 0.00 | STJ          |
| LIBERTY BROADBAND                        | 0.00 | LBRDK        |
| ENDESA SA                                | 0.00 | ELE          |
| STORA ENSO OYJ-R SHS                     | 0.00 | STERV        |
| SAGAX AB                                 | 0.00 | SAGAB        |
| CONFLUENT INC                            | 0.00 | CFLT         |
| SINGAPORE AIRLINES LTD                   | 0.00 | SIA          |
| RED ELECTRICA DE ES                      | 0.00 | RED          |
| Income Due - SEK                         | 0.00 | *            |
| BEIJER REF AB SER B NPV                  | 0.00 | BEJB         |
| DELIVERY HERO SE                         | 0.00 | DER          |
| SIG COMBIBLOC GROUP AG                   | 0.00 | SIGN         |
| ASX LIMITED                              | 0.00 | ASX          |
| NIPPON SANSO HOLDINGS CORP               | 0.00 | 4091         |
| APA GROUP                                | 0.00 | APA          |
| FRESENIUS MEDICAL CARE AG & CO           | 0.00 | FME          |
| ENDEAVOUR MINING PLC                     | 0.00 | EDV          |
| FUTURES MARGIN-GBP                       | 0.00 | *            |
| WILMAR INTERNATIONAL LTD                 | 0.00 | WIL          |
| SWIRE PROPERTIES L HKD1                  | 0.00 | 1972         |
| LY CORPORATION                           | 0.00 | 4689         |
| JD SPORTS FASHION ORD                    | 0.00 | JD/          |
| MINEBEA MITSUMI INC                      | 0.00 | 6479         |
| SUMITOMO METAL MINING CO LTD             | 0.00 | 5713         |
| ASAHI KASEI CORPORATION                  | 0.00 | 3407         |
| Income Due - CHF                         | 0.00 | *            |
| CONTINENTAL AG                           | 0.00 | CON          |
| SUMISHO COMPUTER SYSTEMS CORPORATION     | 0.00 | 9719         |
| QUEBECOR INC CLASS B SUB VTG NPV         | 0.00 | QBR/B        |
| PARAMOUNT GLOBAL                         | 0.00 | PARA         |
| FUTURES MARGIN-EURO                      | 0.00 | *            |
| RAKUTEN GROUP INC                        | 0.00 | 4755         |
| TREND MICRO INCORPORATED                 | 0.00 | 4704         |



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|---|------|--------|
| JAZZ PHARMACEUTICALS ORDINARY SHARES                        | 0.00 | JAZZ   |
| ONO PHARMACEUTICAL CO LTD                                   | 0.00 | 4528   |
| RPI_CCP USD RCV CPI1D PAY 2.4202% 12-DEC-2033CHASUS33LCHCUK | 0.00 | *      |
| RATIONAL AG   | 0.00 | RAA    |
| PICC PROPERTY & CASUALTY COMPANY LIMITED                    | 0.00 | 2328   |
| ZOZO INC  | 0.00 | 3092   |
| KINROSS GOLD CORP   | 0.00 | K      |
| GRAB HOLDINGS LTD   | 0.00 | GRAB   |
| RPI_CCP USD RCV CPI1D PAY 2.4225% 12-DEC-2033CHASUS33LCHCUK | 0.00 | *      |
| SCHINDLER HOLDING-PART CERT                                 | 0.00 | SCHP   |
| MONDAY COM LTD  | 0.00 | MNDY   |
| IPSEN PROMESSES SA  | 0.00 | IPN    |
| SEEK LIMITED  | 0.00 | SEK    |
| BALOISE HOLDING-REG   | 0.00 | BALN   |
| TRYG AS   | 0.00 | TRYG   |
| CGI INC COM NPV SUB VTG SHS CL A                            | 0.00 | GIB    |
| SEB SA  | 0.00 | SK     |
| RPI_CCP USD RCV CPI1D PAY 2.4247% 12-DEC-2033CHASUS33LCHCUK | 0.00 | *      |
| YOKOGAWA ELECTRIC JPY                                       | 0.00 | 6841   |
| REXEL SA  | 0.00 | RXL    |
| RPI_CCP USD RCV CPI1D PAY 2.3602% 12-FEB-2029CHASUS33LCHCUK | 0.00 | *      |
| CHUBU ELECTRIC POWER CO INC                                 | 0.00 | 9502   |
| ONEX CORP   | 0.00 | ONEX   |
| BCE INC   | 0.00 | BCE    |
| BIO RAD LABORATORIES INC CLASS A                            | 0.00 | BIO    |
| KNORR BREMSE AG   | 0.00 | KBX    |
| ADEVINTA ASA  | 0.00 | ADE    |
| MEIJI HOLDINGS CO NPV                                       | 0.00 | 2269   |
| KESKO OYJ-B SHS   | 0.00 | KESKOB |
| NEMETSCHEK AG   | 0.00 | NEM    |
| FUTURES MARGIN-HKD  | 0.00 | *      |
| ICL GROUP LTD   | 0.00 | ICL    |
| SWATCH GROUP  | 0.00 | UHR    |
| NISSIN FOOD HOLDINGS CO LTD NPV                             | 0.00 | 2897   |
| INVESTMENT AB LATOUR  | 0.00 | LATOB  |
| YAKULT HONSHA   | 0.00 | 2267   |
| HYDRO ONE LTD   | 0.00 | H      |
| OMRON CORP  | 0.00 | 6645   |
| LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM               | 0.00 | LSXMK  |
| FUTURES MARGIN-JPY  | 0.00 | *      |
| M AND G PRUDENTIAL PLC ORD                                  | 0.00 | MNG    |
| EMERA INC   | 0.00 | EMA    |
| KINTETSU GROUP HOLDINGS CO LTD                              | 0.00 | 9041   |
| FORTUM OYJ  | 0.00 | FORTUM |
| RPI_CCP USD RCV CPI1D PAY 2.4427% 12-DEC-2033CHASUS33LCHCUK | 0.00 | *      |
| JSR CORP  | 0.00 | 4185   |
| ASCENDAS REAL ESTATE INVESTMENT TRUST                       | 0.00 | CLAR   |
| ZENSHO HOLDINGS CO LTD                                      | 0.00 | 7550   |
| INDUSTRIVARDEN AB   | 0.00 | INDUA  |
| TOROMONT INDUSTRIES LTD                                     | 0.00 | TIH    |
| CK ASSET HOLDINGS HK  | 0.00 | 1113   |
| INFRASTRUTTURE WIR NPV                                      | 0.00 | INW    |
| SHIZUOKA FINANCIAL NPV                                      | 0.00 | 5831   |
| WORLDLINE SA  | 0.00 | WLN    |
| BLOCK INC CDI   | 0.00 | SQ2    |
| PAN AMERICAN SILVER CORP                                    | 0.00 | PAAS   |
| SWO_CD_X ITRAXX EUROPE SERIES 41 0.575 150524               | 0.00 | *      |
| UNITED MIZRAHI BANK LIMITED                                 | 0.00 | MZTF   |
| SIRIUS XM HLDGS INC   | 0.00 | SIRI   |
| PUMA SE   | 0.00 | PUM    |
| SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.55 150524                | 0.00 | *      |
| XMM4 FUT JUN 24 SFE 10Y T-BOND 17/06/2024                   | 0.00 | XMM4   |
| SG HOLDINGS CO LTD  | 0.00 | 9143   |
| CARL ZEISS MEDITEC NPV                                      | 0.00 | AFX    |
| GLOBAL E ONLINE ORD   | 0.00 | GLBE   |
| WEST FRASER TIMBER CO                                       | 0.00 | WFG    |
| IBIDEN CO LTD   | 0.00 | 4062   |
| DIASORIN SPA  | 0.00 | DIA    |
| HANKYU HANSHIN HOLDINGS NPV                                 | 0.00 | 9042   |
| TWD BNP PARIBAS A/C   | 0.00 | *      |
| KYOWA KIRIN CO LTD  | 0.00 | 4151   |
| SOUTHWEST AIRLINES CO USD                                   | 0.00 | LUV    |
| AMPLIFON SPA  | 0.00 | AMP    |
| DEUTSCHE LUFTHANSA AG                                       | 0.00 | LHA    |

|   |      |              |
|---|------|--------------|
| INDUSTRIVARDEN AB SER C NPV                               | 0.00 | INDUC        |
| SOFINA SA   | 0.00 | SOF          |
| VOESTALPINE AG  | 0.00 | VOE          |
| RPI_CCP USD RCV CPI1D PAY 2.45% 12-DEC-2033CHASUS33LCHCUK | 0.00 | *            |
| CHELVETIA HOLDING CHF0.02 POST SUBD                       | 0.00 | HELN         |
| KOITO MFG CO LTD NPV                                      | 0.00 | 7276         |
| NOMURA REAL ESTATE HOLDINGS INC                           | 0.00 | 3231         |
| JARDINE MATHESON HOLDINGS LIMITED                         | 0.00 | JARLF        |
| KAWASAKI KISEN KAI NPV TEMP                               | 0.00 | 9107         |
| BACHEM HOLDING AG CHF0.01 REGD SUBD                       | 0.00 | BANB         |
| RCI BANQUE 4.125% 04/04/2031                              | 0.00 |              |
| BKW AG  | 0.00 | BKW          |
| TORAY INDS INC  | 0.00 | 3402         |
| TOKYU CORP NPV  | 0.00 | 9005         |
| IGM FINANCIAL INC   | 0.00 | IGM          |
| OCADO GROUP PLC   | 0.00 | OCDO         |
| SEVEN GROUP HOLDINGS LIMITED                              | 0.00 | SVW          |
| AURIZON HOLDINGS LIMITED                                  | 0.00 | AZJ          |
| BARRY CALLEBAUT AG - REG                                  | 0.00 | BARN         |
| SECURITAS AB  | 0.00 | SECUB        |
| MONOTARO CO LTD   | 0.00 | 3064         |
| MINI TPX IDX 2406 F                                       | 0.00 | TMIM4        |
| FUTU HOLDINGS LTD   | 0.00 | FUTU         |
| REECE LIMITED   | 0.00 | REH          |
| KENEDIX OFFICE INVESTMENT CORP                            | 0.00 | 8972         |
| EVONIK INDUSTRIES AG                                      | 0.00 | EVK          |
| QANTAS AIRWAYS LIMITED                                    | 0.00 | QAN          |
| ELEMENT FINANCIAL CORP                                    | 0.00 | EFN          |
| NISSAN CHEMICAL CORPORATION                               | 0.00 | 4021         |
| SAPUTO INC  | 0.00 | SAP          |
| WH GROUP LTD  | 0.00 | 288          |
| ORICA LIMITED   | 0.00 | ORI          |
| SEATRIUM LIMITED  | 0.00 | STM          |
| COREBRIDGE FINANCIAL ORD                                  | 0.00 | CRBG         |
| NISOURCE INC  | 0.00 | NI           |
| ENAGAS  | 0.00 | ENG          |
| FUT 06 JUN 24 EURX E-SCHATZ                               | 0.00 | DUM4         |
| DEMANT A S  | 0.00 | DEMANT       |
| SQUARE ENIX HOLDINGS CO LTD                               | 0.00 | 9684         |
| OCI NV  | 0.00 | OCI          |
| LIBERTY MEDIA CORP ORD SHS SERIES C                       | 0.00 | LLYVK        |
| ESR CAYMAN LTD  | 0.00 | 1821         |
| GETINGE AB-B  | 0.00 | GETIB        |
| PHOENIX GP HLDGS ORD                                      | 0.00 | PHNX         |
| DROPBOX INC   | 0.00 | DBX          |
| MIRVAC GROUP PROPERTY TRUST                               | 0.00 | MGR          |
| CITY DEVELOPMENTS   | 0.00 | CIT          |
| HUSQVARNA AB - B SHARES                                   | 0.00 | HUSQB        |
| HONGKONG LAND HOLDINGS LTD                                | 0.00 | HKL          |
| Futures Margin - AUD                                      | 0.00 | *            |
| NOMURA REAL EST MA REIT                                   | 0.00 | 3462         |
| HAMAMATSU PHOTONICS KK                                    | 0.00 | 6965         |
| MCDONALDS HOLDINGS CO JAPAN                               | 0.00 | 2702         |
| SBI HOLDINGS INC NPV                                      | 0.00 | 8473         |
| TEMENOS AG  | 0.00 | TEMN         |
| SHIMADZU CORP   | 0.00 | 7701         |
| DENTSU GROUP INC  | 0.00 | 4324         |
| NEW ZEALAND GOVERN 2.75% 15/05/2051                       | 0.00 | BBG012C4FF39 |
| CLARIANT AG REG   | 0.00 | CLN          |
| GILDAN ACTIVEWEAR INC                                     | 0.00 | GIL          |
| MITSUI CHEMICALS INC                                      | 0.00 | 4183         |
| SCOUT24 SE  | 0.00 | G24          |
| JDE PEETS BV  | 0.00 | JDEP         |
| GPT GROUP   | 0.00 | GPT          |
| SWIRE PACIFIC   | 0.00 | 19           |
| KEISEI ELECTRIC RAILWAY CO                                | 0.00 | 9009         |
| Income Due - CLP  | 0.00 | *            |
| SINO LAND CO LTD HKG                                      | 0.00 | 83           |
| TOBU RAILWAY CO LTD                                       | 0.00 | 9001         |
| ILS BNP PARIBAS A/C                                       | 0.00 | *            |
| CHIBA BANK LTD JPY  | 0.00 | 8331         |
| WHARF HOLDINGS LTD HKD                                    | 0.00 | 4            |
| CREDIT MUTUEL ARK 3.625% 3/10/2033                        | 0.00 | BBG01M424RQ9 |
| SEMCORP INDUSTRIES LIMITED                                | 0.00 | SCI          |

|  |      |               |
|--|------|---------------|
| VOLVO CAR AB   | 0.00 | VOLCARB       |
| ROHM CO LTD  | 0.00 | 6963          |
| NIPPON EXPRESS HLD NPV                                     | 0.00 | 9147          |
| ODAKYU ELECTRIC RAILWAY CO                                 | 0.00 | 9007          |
| MACQUARIE MERCER INFRASTRUCTURE TRUST 2AFS                 | 0.00 | 6A68YHU       |
| GRIFOLS SA   | 0.00 | GRF           |
| ORANGE ORANGE F2V PERP                                     | 0.00 | BBG01M65LGJ3  |
| AZRIELI GROUP  | 0.00 | AZRG          |
| IIDA GROUP HOLDING NPV                                     | 0.00 | 3291          |
| YAMATO HOLDINGS CO LTD                                     | 0.00 | 9064          |
| BECHTLE AG   | 0.00 | BC8           |
| Income Due - ILS   | 0.00 | *             |
| ORACLE CORPORATION JAPAN                                   | 0.00 | 4716          |
| HOSHIZAKI CORP   | 0.00 | 6465          |
| CCL INDUSTRIES INC   | 0.00 | CCL/B         |
| ROLLS ROYCE HLDGS ORD GBP 0.001 C                          | 0.00 | GB00B669WX96  |
| FIRSTSERVICE CORP COM NPV                                  | 0.00 | FSV           |
| RPI_CCP USD RCV 2.562% PAY CPI1D 26-OCT-2028CHASUS33LCHCUK | 0.00 | *             |
| HIROSE ELECTRIC JPY  | 0.00 | 6806          |
| FUT. CBT 5Y T-NOTE JUN24                                   | 0.00 | FVM4          |
| L E LUNDBERGFÖRETAGEN AB - B SHARES                        | 0.00 | LUNDB         |
| SPI 200 2406 FUT   | 0.00 | XPM4          |
| SMURFIT KAPPA TSY 5.777% 03/04/2054/04/2054                | 0.00 | *             |
| HIKARI TSUSHIN INC   | 0.00 | 9435          |
| HKT TRUST AND HKT SHARE STAPLED UNIT                       | 0.00 | 6823          |
| CZK BNP PARIBAS A/C  | 0.00 | *             |
| CONCORDIA FINANCIAL GROUP LTD                              | 0.00 | 7186          |
| FUTURES MARGIN-SGD   | 0.00 | *             |
| TELECOM ITALIA SPA   | 0.00 | TIT           |
| HANG LUNG PROPERTIES LIMITED                               | 0.00 | 101           |
| SWEDEN GOV. BD. 1.375% 23/6/2071                           | 0.00 | BBG011FFWZL0  |
| DOWLAIS GROUP PLC  | 0.00 | DWL           |
| CK INFRASTRUCTURE  | 0.00 | 1038          |
| JAPAN METROPOLITAN FUND INVEST                             | 0.00 | 8953          |
| TOHO CO LTD JPY  | 0.00 | 9602          |
| MAPLETREE PAN ASIA COMMERCIAL TRUST                        | 0.00 | MPACT         |
| LLOYDS BANKING GRP. F2V 04/10/2030                         | 0.00 | BBG01M5VFW65  |
| JARDINE CYCLE & CARR                                       | 0.00 | JCNC          |
| NORTHUMBRIAN WATER 5.50% 02/10/2037                        | 0.00 | *             |
| ROCKWOOL A/S   | 0.00 | ROCKB         |
| Income Due - NOK   | 0.00 | *             |
| TRY BNP PARIBAS A/C  | 0.00 | *             |
| ASAHI INTECC CO LTD NPV                                    | 0.00 | 7747          |
| MACQUARIE ASIA INFRASTRUCTURE FUND INVESTMENT TRUSTPEX     | 0.00 | 0A67TGU       |
| MYR BNP PARIBAS A/C  | 0.00 | *             |
| DJ EUR ST50 2406 FU  | 0.00 | VGM4          |
| SITC INTERNATIONAL   | 0.00 | 1308          |
| AUSTRALIAN PRIME PROPERTY FUNDRETAILAFS                    | 0.00 | *             |
| CLP BNP PARIBAS  | 0.00 | *             |
| SIRIUSPOINT 7.00% 05/04/2029                               | 0.00 | *             |
| PHP BNP PARIBAS A/C  | 0.00 | *             |
| DANISH KRONE   | 0.00 | *             |
| AMERCO INC   | 0.00 | UHAL          |
| TOPIX INDEX 2406 FU  | 0.00 | TPM4          |
| NET LEASE OFFICE COM USD0.001                              | 0.00 | NLOP          |
| PLN BNP PARIBAS A/C  | 0.00 | *             |
| SWISS FRANC  | 0.00 | *             |
| TELUS CORPORATION COM NPV                                  | 0.00 | T             |
| POLISH ZLOTY   | 0.00 | *             |
| FINABLR PLC  | 0.00 | GB00BJ7HMMW26 |
| RPI EUR RCV 2.5% PAY CPTFE1D 21-MAR-2054                   | 0.00 | *             |
| FEE REBATES  | 0.00 | *             |
| HANG MINI 2404 FUT   | 0.00 | HUJ4          |
| SMURFIT KAPPA TSY 5.438% 03/04/2034                        | 0.00 | *             |
| K-REIT ASIA  | 0.00 | KREIT         |
| VESTIS CORPORATION   | 0.00 | VSTS          |
| BMW US CAP. 4.90% 02/04/2029                               | 0.00 | *             |
| ESC MNLEHMAN BRTHRS HLDGRR 5.250%D011207M020612GL ESCROW   | 0.00 | *             |
| NEW ISRAELI SHEQEL   | 0.00 | *             |
| Income Due - SGD   | 0.00 | *             |
| WESTPAC BANKING FRN 03/04/2034                             | 0.00 | *             |
| Income Due - HKD   | 0.00 | *             |
| JQW PLC ORD NPV  | 0.00 | JE00BGCZHC53  |
| SINGAPORE DOLLAR   | 0.00 | *             |

|  |      |              |
|--|------|--------------|
| NORWEGIAN KRONOR   | 0.00 | *            |
| BUNDESREPUBLIK DEU 2.20% 15/02/2034.01   | 0.00 | BBG01KWKPM5  |
| MEXICAN PESO   | 0.00 | *            |
| SOFI CONSUMER LOAN PROGRAM 1 A2 3.14% 25/02/2027                               | 0.00 | BBG00JRYHWC2 |
| BARINGS CLO LTD 2016-I/BARINGS CLO 201 SER 16-1A CLS XR 144A VAR RT 23/07/2030 | 0.00 | BBG00LJZNMP4 |
| REGIONAL MGMT ISSUANCE TR 2018-1 AST BACKED NT CLA 144A 3.83% 15/07/2027       | 0.00 | BBG00L7X63B8 |
| MARLETTE FNDG. TST. 2018-1 1A B 3.19% 15/03/2028                               | 0.00 | BBG00JQZRL8  |
| GOLDENTREE LOAN OPPS. X 10A XR FRN 20/07/2031                                  | 0.00 | BBG00LLCSGB5 |
| FRENCH REPUBLIC GO 2.50% 24/09/2027  | 0.00 | *            |
| KRW BNP PARIBAS A/C  | 0.00 | *            |
| GOLDENTREE LOAN OPPS. XII 12A XR FRN 21/07/2030                                | 0.00 | BBG00L9GSCV7 |
| GAZPROM PJSC-SPON ADR  | 0.00 | US3682872078 |
| GINNIE MAE II POOL 3.50% 20/1/2048   | 0.00 | BBG00JN5JOY3 |
| GINNIE MAE II POOL 4.00% 3/20/2045   | 0.00 | BBG00879SCR9 |
| CORSAIR-VANTAGE AIRPORT FUND FEEDER II LPPE                                    | 0.00 | 994NWR996    |
| AGENCY MORTGAGE BACKED3.0% 27 JUNE   | 0.00 | BBG0033B0HR8 |
| FN BD0946 4.00% 01/06/2046   | 0.00 | BBG00D1KPQG3 |
| NK LUKOIL PAO  | 0.00 | US69343P1057 |
| SBERBANK OF RUSSIA DEPOSITARY RECEIPT  | 0.00 | US80585Y3080 |
| FANNIE MAE POOL 3.00% 01/12/2051   | 0.00 | BBG015B0RX20 |
| FREDDIE MAC POOL 3.00% 01/07/2050  | 0.00 | BBG00VJ19W62 |
| FANNIE MAE POOL 2.50% 01/05/2051   | 0.00 | BBG010VCJ4D4 |
| FANNIE MAE POOL 3.00% 01/10/2051   | 0.00 | BBG016FNMT55 |
| FANNIE MAE POOL 2.00% 1/5/2036   | 0.00 | BBG010T17G83 |
| FANNIE MAE POOL 2.50% 1/9/2051   | 0.00 | BBG0160DWL04 |
| FANNIE MAE POOL 3.00% 1/1/2052   | 0.00 | BBG014SVVKJ2 |
| FANNIE MAE POOL 3.00% 01/08/2050   | 0.00 | BBG015XNYCD2 |
| FANNIE MAE POOL 3.00% 01/12/2051USD CB2436F                                    | 0.00 | BBG013RJ2TC2 |
| FANNIE MAE POOL 3.00% 2/1/2050   | 0.00 | BBG00RKL2B86 |
| FANNIE MAE POOL 3.50% 1/9/2057   | 0.00 | BBG00KRLCWT4 |
| FREDDIE MAC POOL 2.50% 01/07/2051  | 0.00 | BBG01C36KQ14 |
| FREDDIE MAC POOL 2.50% 1/8/2035  | 0.00 | BBG00WHNWFQ3 |
| GINNIE MAE II POOL 3.00% 20/9/2051   | 0.00 | BBG0116T69T9 |
| MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY                                  | 0.00 | US6074091090 |
| PHOSAGRO PJSC GDR  | 0.00 | US71922G3083 |
| FANNIE MAE POOL 2.00% 01/02/2051   | 0.00 | BBG00YHWVS82 |
| FANNIE MAE POOL 2.00% 1/6/2036   | 0.00 | BBG017QMP5N2 |
| FANNIE MAE POOL 2.00% 1/9/2036   | 0.00 | BBG012GNP0M4 |
| FANNIE MAE POOL 2.00% 01/12/2040   | 0.00 | BBG00XS6P096 |
| FANNIE MAE POOL 2.50% 1/2/2051   | 0.00 | BBG00YHWVS55 |
| FANNIE MAE POOL 2.50% 01/09/2050   | 0.00 | BBG00VXD9186 |
| FANNIE MAE POOL 2.50% 1/11/2040  | 0.00 | BBG013DNBRG8 |
| FANNIE MAE POOL 3.00% 01/12/2050   | 0.00 | BBG00YG9TWB4 |
| FANNIE MAE POOL 3.50% 9/1/2046   | 0.00 | BBG00DR1XDZ6 |
| FANNIE MAE POOL 4.00% 01/06/2048   | 0.00 | BBG01254TC02 |
| FANNIE MAE POOL 4.00% 01/08/2051   | 0.00 | BBG01JRQB7Y5 |
| FANNIE MAE POOL 4.00% 01/09/2047   | 0.00 | BBG00H43V4Z0 |
| FANNIE MAE POOL 4.00% 1/10/2048  | 0.00 | BBG00Y03BVD3 |
| FANNIE MAE REMICS 66 BD 3.00% 25/09/2047                                       | 0.00 | *            |
| FREDDIE MAC POOL 2.00% 01/03/2051USD SD-8134                                   | 0.00 | BBG00YDFS7Y4 |
| FREDDIE MAC POOL 2.00% 01/09/2051USD SD-8166                                   | 0.00 | BBG01199PJK6 |
| FREDDIE MAC POOL 2.50% 01/05/20500 USD RA-2618                                 | 0.00 | BBG00TN8FX68 |
| FREDDIE MAC POOL 3.00% 1/8/2051  | 0.00 | BBG012590NR9 |
| FREDDIE MAC POOL 3.50% 1/8/2052  | 0.00 | BBG01GLH1D48 |
| GINNIE MAE II POOL 2.00% 20/10/2050  | 0.00 | BBG00VPZ5Q94 |
| GINNIE MAE II POOL 3.00% 20/04/2051  | 0.00 | BBG00YPHW5V9 |
| GINNIE MAE II POOL 3.50% 20/04/2048  | 0.00 | BBG00KHDCM15 |
| GINNIE MAE II POOL 3.50% 20/08/2047  | 0.00 | BBG00HBYH3H2 |
| GINNIE MAE II POOL 3.50% 20/12/2052  | 0.00 | BBG019DHMY26 |
| GINNIE MAE II POOL 4.00% 20/2/2045   | 0.00 | BBG0081P2YC5 |
| HUF BNP PARIBAS A/C  | 0.00 | *            |
| NOVATEK PJSC   | 0.00 | US6698881090 |
| CONSTELLATION SOFT COM STK NPV TEMP  | 0.00 | DU0B15C4L6W0 |
| AEDIFICA NPV BN RTS TECHNICAL FOR D  | 0.00 | BE6344703309 |
| ABIOMED INC NPV  | 0.00 | US003CVR0169 |
| ARDIAN INFRASTRUCT   | 0.00 | 994RJY997    |
| CBL CORPORATION LTD TEMP   | 0.00 | NZCBLE0001S6 |
| COP BNP PARIBAS A/C  | 0.00 | *            |
| GAZPROM NEFT PJSC  | 0.00 | US36829G1076 |
| OTC CASH COLLATERAL RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE         | 0.00 | *            |
| PHOSAGRO PJSC GDR EACH REPR ORD SHS SPON                                       | 0.00 | US71922G4073 |
| WYNYARD GROUP LTD TEMP   | 0.00 | NZWYNE0001S2 |
| FREDDIE MAC GOLD POOL 4.00% 09/01/2044   | 0.00 | BBG007350NK6 |
| FREDDIE MAC GOLD POOL 3.00% 12/1/2046  | 0.00 | BBG00FD4PNL2 |

|   |       |              |
|---|-------|--------------|
| REDUCED INPUT TAX CREDIT  | 0.00  | *            |
| US. TSY. NOTE/BOND 4.25% 15/2/205454 USD1000 BONDS02/2054           | 0.00  | *            |
| US TREASURY N/B 4.12% 31/MAR/2029                                   | 0.00  | BBG01M44ZQJ1 |
| US. TSY. NOTE/BOND 4.50% 15/02/2044044 USD1000 BOND 02/44           | 0.00  | *            |
| YMM4 FUT JUN 24 SFE 3Y T-BOND 17/06/2024                            | 0.00  | YMM4         |
| MSCI SING 2404 FUT  | 0.00  | QZJ4         |
| SMBC AVIATION CAP. 5.30% 03/04/20299                                | 0.00  | *            |
| FUT. ME 10Y CDN BND JUN24   | 0.00  | CNM4         |
| ANZ BANK NZ 11AM A/C  | 0.00  | *            |
| RPI USD RCV CPI1D PAY 2.5% 21-MAR-2054                              | 0.00  | *            |
| CITIGROUP CCP USD BROKER ACCOUNT                                    | 0.00  | *            |
| SWO_CD_X CDX.NA.IG.42 (5Y) DEFAU 0.625 1505242I65BYEE1              | 0.00  | *            |
| SWO_CD_X ITRAXX EUROPE SERIES 41 0.65 1505242I666VDJ1               | 0.00  | *            |
| FUT. US 2YR T-NOTE JUN24  | 0.00  | TUM4         |
| CDS_IX_CCP CDX.NA.HY.39 5% 20271220CHASUS33ICEEUS2I65BRZH6          | 0.00  | *            |
| NYL MSCI EMER 2406 F  | 0.00  | MESM4        |
| BARCLAYS CCP  | 0.00  | *            |
| FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC BARCGB5G       | 0.00  | *            |
| FUT. DEC 24 90 DAY B-BILLS  | 0.00  | IRZ4         |
| Outstanding Settlement Payments - CHF                               | 0.00  | *            |
| Outstanding Settlement Payments - CZK                               | 0.00  | *            |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE           | 0.00  | *            |
| FUT. YR T-NOTES JUN24   | 0.00  | TYM4         |
| Outstanding Settlement Payments - PLN                               | 0.00  | *            |
| OTC CASH COLLATERAL RECEIVABLE FROM USD J.P. MORGAN SECURITIES PLC. | 0.00  | *            |
| Outstanding Settlement Payments - CLP                               | 0.00  | *            |
| Outstanding Settlement Payments - SEK                               | 0.00  | *            |
| Outstanding Settlement Payments - GBP                               | 0.00  | *            |
| SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE TORONTO CA  | 0.00  | *            |
| FUT. EURO-OAT FUTURE EUX JUN24                                      | 0.00  | OATM4        |
| FUT 06 JUN 24 EURO BUXL BND   | 0.00  | UBM4         |
| CDS_IX ITRAXX EUROPE SENIOR 1% 202906202I667DCP7                    | 0.00  | *            |
| Outstanding Settlement Payments - ZAR                               | 0.00  | *            |
| FUT. CBT UL T-BONDS JUN24   | 0.00  | WNM4         |
| Outstanding Settlement Payments - TRY                               | 0.00  | *            |
| Outstanding Settlement Payments - THB                               | 0.00  | *            |
| FUT. EURO-BUND FUTURE EUX JUN24                                     | 0.00  | RXM4         |
| CDS_IX CDX.NA.IG.42 1% 202906202I65BYEE1                            | 0.00  | 2I65B0BX6    |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS               | 0.00  | *            |
| Outstanding Settlement Payments - NOK                               | 0.00  | *            |
| JPM CCP   | 0.00  | *            |
| MORGAN STANLEY COLAT  | 0.00  | *            |
| Outstanding Settlement Payments - CAD                               | 0.00  | *            |
| Outstanding Settlement Payments - BRL                               | 0.00  | *            |
| MSCI INDIA 2406 FUT   | 0.00  | ZVLM4        |
| OTC CASH COLLATERAL RECEIVABLE FROM WESTPAC                         | -0.01 | *            |
| STANDARD CHARTERED C  | -0.01 | *            |
| OTC DER CASH COLL COLLATERAL PAY                                    | -0.01 | *            |
| ANZ COLLATERAL  | -0.01 | *            |
| COMMONWEALTH BANK OF  | -0.01 | *            |
| BNZ NZD COLL  | -0.01 | *            |
| RBS COLLATERAL AC   | -0.01 | *            |
| FUT. CBT ULT TNOTE JUN24  | -0.01 | UXYM4        |
| Outstanding Settlement Payments - CNY                               | -0.01 | *            |
| OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS                       | -0.01 | *            |
| CDS_IX ITRAXX EUROPE SERIES 1% 202906202I666VDJ1                    | -0.01 | *            |
| Outstanding Settlement Payments - TWD                               | -0.01 | *            |
| FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CANADA ROYCCAT3IMM | -0.01 | *            |
| Outstanding Settlement Payments - KRW                               | -0.02 | *            |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM UBS                  | -0.02 | *            |
| Outstanding Settlement Payments - EUR                               | -0.02 | *            |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN                  | -0.02 | *            |
| Outstanding Settlement Payments - HKD                               | -0.02 | *            |
| FUT. LIF LONG GILT JUN24  | -0.02 | G M4         |
| FUT 06 JUN 24 EUX EURO-BTP  | -0.02 | IKM4         |
| FORWARD COLLATERAL RECEIVABLE FROM STATE STREET BOSTON SBOSUS3F     | -0.03 | *            |
| Outstanding Settlement Payments - AUD                               | -0.03 | *            |
| Outstanding Settlement Payments - USD                               | -0.04 | *            |
| SOC GEN COLLATERAL  | -0.04 | *            |
| Outstanding Settlement Payments - JPY                               | -0.04 | *            |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CITIBANK                  | -0.07 | *            |
| JPM CCP USD BROKER ACCOUNT  | -0.10 | *            |
| Outstanding Settlement Payments - NZD                               | -0.26 | *            |
| FX POSITIONS  | -0.82 | *            |